VIR 2019 **Name:** _____

Test 1
December 15, 2021
Time Limit: 60 min **Points:** _____

1. You are given Laplace probability distribution model $p(y|x, w) = \frac{1}{2}\exp(-|y - \mathbf{w}\bar{\mathbf{x}}|)$, which models probability of variable $y \in \mathbb{R}$, given measurement $x \in \mathbb{R}$ and unknown model parameters $w \in \mathbb{R}^2$. You are given a training set $\mathcal{D} = \{(x_1, y_1) \dots (x_N, y_N)\}$.

   - **ML regression:** Write down the optimization problem, which corresponds to the maximum likelihood estimate of the model parameters $\mathbf{w}$. Simplify resulting loss function $\mathcal{L}(\mathbf{w})$ if possible.

$\mathcal{L}(\mathbf{w}) =$

- **Feed-forward pass:** Draw computational graph of $\mathcal{L}(\mathbf{w})$ and compute feed-forward pass with the following values: $\mathbf{w} = [1, -1]^\top, \mathbf{x}_1 = 2, y_1 = -1$. Keep vector notation to keep the graph simple.
  Hint: assign a variable to each edge and evaluate its value and write it directly into the computational graph.

2. **Backpropagation:** Compute one iteration of the backpropagation algorithm in the computational graph above, with the learning rate $\alpha = \frac{1}{4}$. One iteration consists of the following steps:

   (i) compute gradient w.r.t $\mathbf{w}$ by the backward-pass,

   (ii) update weights $\mathbf{w}$,

   (iii) substitute updated weights and compute the value of the new logistic loss.

   - What is the gradient (expression + value) of the back-propagated logistic loss?

     $\frac{\partial \mathcal{L}}{\partial \mathbf{w}} =$

   - What are updated weights (expression + value)

     $\mathbf{w}^{\text{updated}} =$

   - What is the value of the updated logistic loss?

     $\mathcal{L}^{\text{updated}} =$