

Analysis III - 203(d)

Winter Semester 2024

Session Extra: December 29, 2025

Exercise 1 Recall the ReLU function

$$\text{ReLU}(x) = \max(0, x). \quad (1)$$

A shallow neural network with one output neuron, m internal neurons, and n input neurons has the general form

$$f(x_1, \dots, x_n) = \sum_{k=1}^m \text{ReLU} \left(\sum_{i=1}^n A_{ki} x_i + b_k \right) \quad (2)$$

where A_{ki} are weights and where b_k is a shift parameter.

- Most training algorithms require the gradient of this network. Compute the derivatives $\partial_i f$
- There is interest in training algorithms that use the Hessian matrix. Compute the partial derivatives $\partial_{ij}^2 f$.

Exercise 2 In standard models of elasticity, a long straight beam of elastic material, such as wood or metal, can be modeled as a one-dimensional interval. When it is subject to an outside force f , such as gravity, then the deformation from the base is modeled by the beam equation

$$u''''(x) = f(x) \quad (3)$$

Here, the fourth derivative u'''' can be interpreted as the curvature of a curvature and f describes the direction (upwards, downwards) and magnitude of the force.

So-called non-local interactions are modeled via a convolutional term $k \star u$, where k indicates how parts of a beam are influenced by neighboring parts. With that in mind, we consider a generalized beam equation

$$u''''(x) + cu(x) + (k \star u)(x) = f(x). \quad (4)$$

This is a so-called integro-differential equation.

Compute the Fourier transform of this differential equation for general source terms, and write it down for the particular example

$$k(x) = e^{-|x|}, \quad f(x) = e^{-x^2}. \quad (5)$$

You are not expected to solve this equation.

Exercise 3 *Solve the integro-differential equation*

$$9u(x) + 2 \int_{-\infty}^{+\infty} (u''(t) - 4u(t)) e^{-2|x-t|} dt = \frac{1}{x^2 + 1}.$$

Exercise 4 *Solve the integral equation*

$$u(t) + \lambda \int_0^{+\infty} e^{-|\tau|} u(t - \tau) d\tau = e^{-|t|}.$$