Machine Learning Group Faculty IV – Electrical Engineering and Computer Science Technische Universität Berlin

## Exercise Sheet 9 - Bonus

## Exercise 1: Analysis of a similarity models (0 P)

We consider here similarity models of type  $y(\boldsymbol{x}, \boldsymbol{x}') = \langle \phi(\boldsymbol{x}), \phi(\boldsymbol{x}') \rangle$  with the dot product on a feature map  $\phi \colon \mathbb{R}^d \to \mathbb{R}^h$  and satisfying first-order positive homogeneity i.e.  $\forall_{\boldsymbol{x}}, \forall_{t>0} : \phi(t\boldsymbol{x}) = t\phi(t\boldsymbol{x})$ .

In the following we focus on Linear/ReLU layers:

$$a_k = \left(\sum_j a_j w_{jk}\right)^+$$
  
$$a_{k'} = \left(\sum_{j'} a_{j'} w_{j'k'}\right)^+,$$

with activations  $a_j$  and weights  $w_{jk}$  and  $(\cdot)^+$  indicating the ReLU function. Further assume root points  $(\tilde{\boldsymbol{x}}, \tilde{\boldsymbol{x}}') = (\varepsilon \tilde{\boldsymbol{x}}, \varepsilon \tilde{\boldsymbol{x}}')$  with  $\varepsilon$  almost zero.

- (a) Write down the Taylor expansion of function y(x, x') up to second-order terms.
- (b) Analyse zero-order terms. Why do they vanish? Now, assume the following propagation rule for the Linear/ReLU layer to identify relevant interaction between a pair of neurons j and j':

$$R_{jj'} = \sum_{kk'} R_{jj' \leftarrow kk'}$$

$$= \sum_{kk'} \frac{a_j a_{j'} \rho(w_{jk}) \rho(w_{j'k'})}{\sum_{jj'} a_j a_{j'} \rho(w_{jk}) \rho(w_{j'k'})} R_{kk'}$$

(c) Show that  $R_{jj'}$  factorizes as  $R_{jj'} = \sum_{m=1}^{h} R_{jm} R_{j'm}$ . Use the factorization of the subsequent layer  $R_{kk'} = \sum_{m=1}^{h} R_{km} \cdot R_{k'm}$ .