

$$\underline{\text{Let } z = f(y)}$$

$$\frac{\partial z}{\partial y} = \frac{\partial f(y)}{\partial y}$$

$$\frac{\partial z}{\partial x} = \frac{\partial f(g(x))}{\partial g(x)} \cdot \frac{\partial g(x)}{\partial x}$$

$$\frac{\partial z}{\partial x_i} = \sum_j \frac{\partial z}{\partial y_j} \cdot \frac{\partial y_j}{\partial x_i}$$

$$\nabla_x z = \frac{\partial z}{\partial x} = \begin{bmatrix} \frac{\partial y_1}{\partial x_1} & \dots & \frac{\partial y_1}{\partial x_m} \\ \vdots & & \vdots \\ \frac{\partial y_n}{\partial x_1} & \dots & \frac{\partial y_n}{\partial x_m} \end{bmatrix}^T \begin{bmatrix} \frac{\partial z}{\partial y_1} \\ \vdots \\ \frac{\partial z}{\partial y_n} \end{bmatrix} = \left[ \frac{\partial y}{\partial x} \right]^T \nabla_y z$$

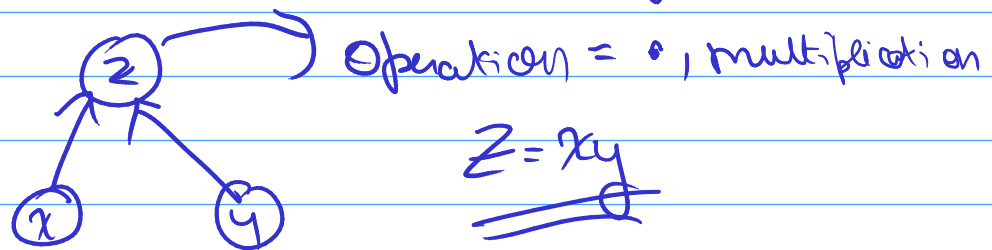
If  $x$  is not a vector, but of higher order (matrix or sth), then people see a ' $x$ ' as a vector as a whole

→ write the matrix as follows and actually expand this internally

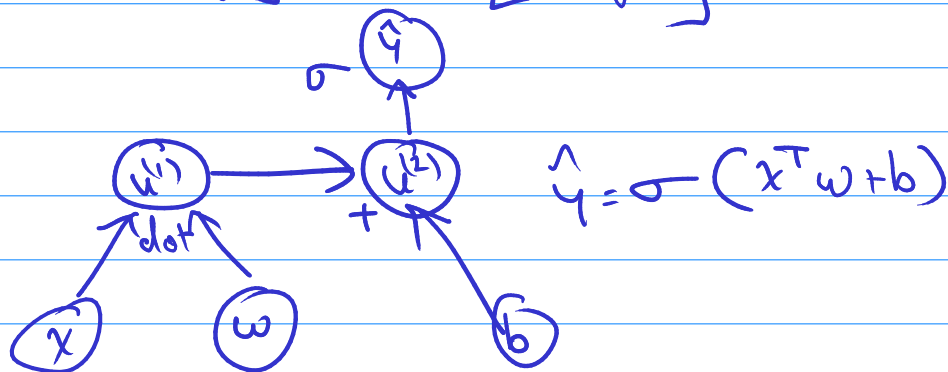
[This is brainfuck on]

To ease us in this process, we use a computational graph, which is a discrete structure

Ex computational graph of  $xy$



$$x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_d \end{bmatrix} \quad W = \begin{bmatrix} w_1 \\ w_2 \\ \vdots \\ w_d \end{bmatrix}$$



Two operations on 1 variable

Weight decay (i)  $\hat{y}$

(ii) weight decay penalty

