1 Backward Gradient of Scaled Sign Function

1.1 Forward scaled sign function

Assume we have the original weights W as

$$\mathbf{W} = [W_1, W_2, ..., W_n] \tag{1}$$

In the forward pass, we need to binarize \mathbf{W} to $\widetilde{\mathbf{W}}$

$$\widetilde{\mathbf{W}} = [\widetilde{W}_1, \widetilde{W}_2, ..., \widetilde{W}_n] \tag{2}$$

Based on the XNOR-Net paper, the binarized weights $\widetilde{\mathbf{W}}$ is calculated by

$$\widetilde{\mathbf{W}} = \alpha \cdot sign(\mathbf{W}) \tag{3}$$

$$\alpha = \frac{1}{n} \cdot ||\mathbf{W}||_{L_1} = \frac{1}{n} \cdot \sum_{i=1}^n W_i \tag{4}$$

which means, for each \widetilde{W}_i , we have

$$\widetilde{W}_i = \alpha \cdot sign(W_i), \ i \in \{1, 2, ..., n\}$$
(5)

this function is named as the scaled sign function.

1.2 Original backward gradient of scaled sign function

In the XNOR-Net paper, assuming C is the cost function, the backward gradient of scaled sign function is given as

$$\frac{\partial C}{\partial W_i} = \frac{\partial C}{\partial \widetilde{W}_i} \left(\frac{1}{n} + \frac{\partial sign(W_i)}{\partial W_i} \cdot \alpha \right) \tag{6}$$

which is calculated from

$$\frac{\partial C}{\partial W_i} = \frac{\partial C}{\partial \widetilde{W}_i} \cdot \frac{\partial \widetilde{W}_i}{\partial W_i} \tag{7}$$

The detailed steps are:

$$\frac{\partial C}{\partial W_{i}} = \frac{\partial C}{\partial \widetilde{W}_{i}} \cdot \frac{\partial \widetilde{W}_{i}}{\partial W_{i}}$$

$$= \frac{\partial C}{\partial \widetilde{W}_{i}} \cdot \frac{\partial (\alpha \cdot sign(W_{i}))}{\partial W_{i}}$$

$$= \frac{\partial C}{\partial \widetilde{W}_{i}} \cdot [sign(W_{i}) \cdot \frac{\partial \alpha}{\partial W_{i}} + \alpha \cdot \frac{\partial sign(W_{i})}{\partial W_{i}}]$$

$$= \frac{\partial C}{\partial \widetilde{W}_{i}} \left[\frac{1}{n} + \frac{\partial sign(W_{i})}{\partial W_{i}} \cdot \alpha \right]$$
(8)

1.3 Correct backward gradient

However, the equation

$$\frac{\partial C}{\partial W_i} = \frac{\partial C}{\partial \widetilde{W}_i} \cdot \frac{\partial \widetilde{W}_i}{\partial W_i} \tag{9}$$

is actually inaccurate. The correct equation should be

$$\frac{\partial C}{\partial W_i} = \sum_{j=1}^n \left(\frac{\partial C}{\partial \widetilde{W}_j} \cdot \frac{\partial \widetilde{W}_j}{\partial W_i}\right) \tag{10}$$

Therefore, the correct backward gradient should be

$$\frac{\partial C}{\partial W_i} = \frac{1}{n} \cdot sign(W_i) \cdot \sum_{j=1}^{n} \left[\frac{\partial C}{\partial \widetilde{W}_j} \cdot sign(W_j) \right] + \frac{\partial C}{\partial \widetilde{W}_i} \cdot \frac{sign(W_i)}{W_i} \cdot \alpha$$
(11)

The detailed steps to get this gradient are

$$\begin{split} \frac{\partial C}{\partial W_{i}} &= \sum_{j=1}^{n} \left(\frac{\partial C}{\partial \widetilde{W}_{j}} \cdot \frac{\partial \widetilde{W}_{j}}{\partial W_{i}} \right) \\ &= \sum_{j=1}^{n} \left[\frac{\partial C}{\partial \widetilde{W}_{j}} \cdot \frac{\partial (\alpha \cdot sign(W_{j}))}{\partial W_{i}} \right] \\ &= \sum_{j=1}^{n} \left[\frac{\partial C}{\partial \widetilde{W}_{j}} \cdot \left(sign(W_{j}) \cdot \frac{\partial \alpha}{\partial W_{i}} + \frac{\partial sign(W_{j})}{\partial W_{i}} \cdot \alpha \right) \right] \\ &= \sum_{j=1}^{n} \left[\frac{\partial C}{\partial \widetilde{W}_{j}} \cdot sign(W_{j}) \cdot \frac{\partial \alpha}{\partial W_{i}} \right] + \frac{\partial C}{\partial \widetilde{W}_{i}} \cdot \frac{\partial sign(W_{j})}{\partial W_{i}} \cdot \alpha \\ &= \frac{\partial \alpha}{\partial W_{i}} \cdot \sum_{j=1}^{n} \left[\frac{\partial C}{\partial \widetilde{W}_{j}} \cdot sign(W_{j}) \right] + \frac{\partial C}{\partial \widetilde{W}_{i}} \cdot \frac{\partial sign(W_{j})}{\partial W_{i}} \cdot \alpha \\ &= \frac{1}{n} \cdot sign(W_{i}) \cdot \sum_{j=1}^{n} \left[\frac{\partial C}{\partial \widetilde{W}_{j}} \cdot sign(W_{j}) \right] + \frac{\partial C}{\partial \widetilde{W}_{i}} \cdot \frac{\partial sign(W_{j})}{\partial W_{i}} \cdot \alpha \end{split}$$