

CS/CS 316/365 Deep Learning

Activity 7

October 10, 2024

Backpropagation

Activity needs to be handwritten. Submission will be online on canvas only.

- Calculate the derivative $\partial \ell_i / \partial f[x_i, \theta]$ for the least squares loss function:

$$\ell_i = (y_i - f[x_i, \theta])^2.$$

solution:

$$\frac{\partial \ell_i}{\partial f[x_i, \phi]} = -2(y_i - f[x_i, \phi])$$

- Calculate the derivative $\partial \ell_i / \partial f[x_i, \theta]$ for the binary classification loss function:

$$\ell_i = -(1 - y_i) \log[1 - \text{sig}[f[\mathbf{x}_i, \phi]]] - y_i \log[\text{sig}[f[\mathbf{x}_i, \phi]]]$$

solution:

First, we note that:

$$\frac{\partial \text{sig}[z]}{\partial z} = \frac{\exp[-z]}{(1 + \exp[-z])^2}$$

Using this formula, the derivative becomes:

$$\begin{aligned} \frac{\partial \ell_i}{\partial f[\mathbf{x}_i, \phi]} &= (1 - y_i) \frac{1}{1 - \text{sig}[f[\mathbf{x}_i, \phi]]} \frac{\exp[-f[\mathbf{x}_i, \phi]]}{(1 - \exp[-f[\mathbf{x}_i, \phi]])^2} \\ &\quad - y_i \frac{1}{\text{sig}[f[\mathbf{x}_i, \phi]]} \frac{\exp[-f[\mathbf{x}_i, \phi]]}{(1 + \exp[-f[\mathbf{x}_i, \phi]])^2} \end{aligned}$$

- Show that for $\mathbf{z} = \beta + \Omega \mathbf{h}$:

$$\frac{\partial \mathbf{z}}{\partial \mathbf{h}} = \Omega^T$$

where $\frac{\partial \mathbf{z}}{\partial \mathbf{h}}$ is a matrix containing the term $\frac{\partial z_i}{\partial h_j}$ in its i th column and j th row. To do this, first find an expression for the constituent elements $\frac{\partial z_i}{\partial h_j}$, and then consider the form that the matrix $\frac{\partial \mathbf{z}}{\partial \mathbf{h}}$ must take.

solution:

$$z_i = \beta_i + \sum_j \omega_{ij} h_j$$

and so when we take the derivative, we get:

$$\frac{\partial z_i}{\partial h_j} = \omega_{ij}$$

This will be at the i^{th} column and j^{th} row (i.e., at position j, i) of the matrix $\partial \mathbf{z} / \partial \mathbf{h}$ which is hence Ω^T .