Draft version January 9, 2018
Typeset using LaTeX **modern** style in AASTeX61

THE MATHEMATICS OF DEEP LEARNING*

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(Received December 28, 2017; Revised December 28, 2017; Accepted January 9, 2018)

ABSTRACT

Deep Learning is a branch of Machine Learning in which 'deep' neural networks are used for various purposes.

Keywords: neural networks, training

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* This is a draft prepared for the Agent Library group at Wave Computing.

1. PRELIMINARIES

2. NOTATION

Tensors are associated with layers. The $p \times q$ tensor $\mathbf{A}$ when associated with layer l is denoted $\mathbf{A}^{[l]}_{p\times q}$. The transpose of this tensor is denoted by $(\mathbf{A}^{[l]}_{p\times q})^\top$. If the tensor is an input tensor to a layer, it may additionally have a minibatch number, m, and instance within the minibatch, i, associated with it. Thus $(\mathbf{A}^{[l]\{m\}(i)}_{p\times q})^\top$ is the transpose of the i-th training example from the m-th minibatch in the l-th layer from the input tensor $\mathbf{A}$ which is p rows high by q columns long. Furthermore, layers associated with convolutional neural networks may have *channels* associated with them. Channels add extra dimensions to tensors and so $(\mathbf{A}^{[l]\{m\}(i)}_{p\times q\times k_1\times k_2})^\top$ is the transpose of the i-th training example from the m-th minibatch in the l-th layer from the input tensor $\mathbf{A}$ which is p rows high by q columns long and has two sets of channels of depth k_1 and k_2 respectively.

The $\mathrm{n}^{[l]}$ operator returns the number of nodes, i.e. the width, of the l-th layer. Traditionally, the depth of the neural network is denoted by L, and hence we must have $0 \leqslant l \leqslant L$.

We transform the $l-1$-th layer of activations $\mathbf{A}^{[l-1]\{m\}(i)}_{p\times q}$, using neural network operations such as convolution etc... in the l-th layer to produce the l-th layer of activations i.e. $\mathbf{A}^{[l]\{m\}(i)}_{p\times q}$.

Neural networks use several different types of products. We shall denote the standard scalar product of two numbers with *no* special symbol i.e. the product of the scalars a & b shall be denoted by ab.

3. ACTIVATION FUNCTIONS

3.1. *Sigmoid Activation Function*

The sigmoid activation function takes the form

$$g(z) = \sigma(z) = \frac{1}{1+\mathrm{e}^{-z}}. \tag{1}$$

The derivative of the sigmoid activation function is

$$\frac{\mathrm{d}\sigma}{\mathrm{d}z} = \sigma(1-\sigma). \tag{2}$$

3.1.1. *Derivation*

By definition

$$\sigma(z) = \frac{1}{1+\mathrm{e}^{-z}} = (1+\mathrm{e}^{-z})^{-1},$$

and so

$$\frac{\mathrm{d}\sigma(z)}{\mathrm{d}z} = -(1+\mathrm{e}^{-z})^{-2}\frac{\mathrm{d}(1+\mathrm{e}^{-z})}{\mathrm{d}z}.$$

But this is just

$$-(1+\mathrm{e}^{-z})^{-2}(-\mathrm{e}^{-z}) = \sigma^2\mathrm{e}^{-z}.$$

Now $\mathrm{e}^{-z} = \frac{1}{\sigma} - 1 = \frac{1-\sigma}{\sigma}$ and so

$$\frac{\mathrm{d}\sigma(z)}{\mathrm{d}z} = \sigma^2 \mathrm{e}^{-z} = \sigma^2 \frac{1-\sigma}{\sigma} = \sigma(1-\sigma),$$

Q.E.D.

4. OUTPUT LAYERS

5. FEED-FORWARD LAYERS

6. CONVOLUTIONAL LAYERS

6.1. 1×1 *Convolution*

1×1 convolution is a misnomer. Recall that both the input and output activation tensors may have more than 1 channels. 1×1 convolution essentially convolves over all the channels in the input layer and thus there is an implicit hidden dimension in the term 1×1 convolution i.e. the reader should really understand the term 1×1 convolution to mean $1 \times 1 \times D$ convolution where D is the depth of the input tensor.

By convention, the size of the filter in the 3^{rd} dimension always matches the depth of the input layer. Visualize 1×1 convolution as follows: Imagine the input tensor to be a block of numbers with height, width, and depth equal to $H \times W \times D$. The 1×1 convolution filter is a pencil of numbers that is $1 \times 1 \times D$. Starting at the top right corner of the input tensor, scan the pencil across the height and width of the tensor while keeping the depth of the pencil aligned with the depth of the tensor. The output of 1×1 convolution is just the inner product of the pencil with the vector of numbers from the input tensor that the pencil overlaps with. It is readily apparent that this operation will produce an output tensor of the same height and width as the input (assuming a stride of 1) with depth equal to 1 i.e. a normal matrix.

It is rarely the case that a single $1 \times 1 \times \mathrm{n}^{[l-1]}$ convolution is applied to the input tensor. More often than not, multiple filters i.e. a *filter bank* is applied to the input tensor. If the filter bank contains C filters, the filter bank has dimensions $1 \times 1 \times D \times C$ and produces an output tensor of dimensions $H \times W \times C$ (again assuming unit stride).

Mathematically, 1×1 convolution performs the following operations–

$$\begin{aligned} Z^{[l](m)}_{hwc} &= \sum_{i}^{D} W^{[l]}_{ic} A^{[l-1](m)}_{h'w'i} + b^{[l]}_{hwc}, \\ A^{[l](m)}_{hwc} &= g^{[l]}(Z^{[l](m)}_{hwc}), \end{aligned} \tag{3}$$

with $h' = hs$ & $w' = ws$ where s is the stride, and $b^{[l]}_{hwc} \equiv b^{[l]}_{h'w'c} \forall c$. Notice that since $b^{[l]}_{hwc} \equiv b^{[l]}_{h'w'c} \forall c$, we have just one unique value of b per output channel. In the PYTHON programming language, we would say that we *broadcast* b to the shape of $Z^{[l](m)}_{hwc}$.

The derivatives of the loss function $\mathscr{L}$ for $1 \times 1 \times D$ convolution are given by

$$\frac{\mathrm{d}\mathscr{L}}{\mathrm{d}W^{[l]}_{dc}} = \sum_{m,i,j}^{M,H,W} A^{[l](m)}_{i'j'd} \frac{\partial \mathscr{L}}{\partial Z^{[l](m)}_{ijc}}, \tag{4}$$

$$\frac{\mathrm{d}\mathscr{L}}{\mathrm{d}b_c^{[l]}} = \sum_{m,i,j}^{M,H,W} \frac{\partial \mathscr{L}}{\partial Z_{ijc}^{[l](m)}}, \tag{5}$$

and

$$\frac{\mathrm{d}\mathscr{L}}{\mathrm{d}A_{h'w'd}^{[l-1](m)}} = \sum_{i,j,k}^{H,W,C} W_{kd}^{[l]} \frac{\partial \mathscr{L}}{\partial Z_{ijk}^{[l](m)}} \tag{6}$$

with

$$\frac{\partial \mathscr{L}}{\partial Z_{ijk}^{[l](m)}} = \frac{\partial \mathscr{L}}{\partial A_{ijk}^{[l](m)}} \frac{\mathrm{d}g^{[l]}(Z_{ijk}^{[l](m)})}{\mathrm{d}Z_{ijk}^{[l](m)}}. \tag{7}$$

6.1.1. *Derivation*

We want the total derivative of $\mathscr{L}$ with respect to a given $W_{dc}^{[l]}$ i.e. $\mathrm{d}\mathscr{L}/\mathrm{d}W_{dc}^{[l]}$. Using the chain rule, we may write the total derivative as

$$\frac{\mathrm{d}\mathscr{L}}{\mathrm{d}W_{dc}^{[l]}} = \sum_{m,i,j,k=1}^{M,H,W,C} \frac{\partial \mathscr{L}}{\partial Z_{ijk}^{[l](m)}} \frac{\mathrm{d}Z_{ijk}^{[l](m)}}{\mathrm{d}W_{dc}^{[l]}}.$$

Notice that

$$\frac{\mathrm{d}Z_{ijk}^{[l](m)}}{\mathrm{d}W_{dc}^{[l]}} = \delta_{ck} A_{i'j'd}^{[l](m)},$$

and so

$$\frac{\mathrm{d}\mathscr{L}}{\mathrm{d}W_{dc}^{[l]}} = \sum_{m,i,j,k=1}^{M,H,W,C} \delta_{ck} A_{i'j'd}^{[l](m)} \frac{\partial \mathscr{L}}{\partial Z_{ijk}^{[l](m)}} = \sum_{m,i,j=1}^{M,H,W} A_{i'j'd}^{[l](m)} \frac{\partial \mathscr{L}}{\partial Z_{ijc}^{[l](m)}},$$

Q.E.D.

Similarly,

$$\frac{\mathrm{d}\mathscr{L}}{\mathrm{d}b_c^{[l]}} = \sum_{m,i,j,k=1}^{M,H,W,C} \frac{\partial \mathscr{L}}{\partial Z_{ijk}^{[l](m)}} \frac{\mathrm{d}Z_{ijk}^{[l](m)}}{\mathrm{d}b_c^{[l]}}.$$

Now,

$$\frac{\mathrm{d}Z_{ijk}^{[l](m)}}{\mathrm{d}b_c^{[l]}} = \delta_{ck},$$

and so

$$\frac{\mathrm{d}\mathscr{L}}{\mathrm{d}b_c^{[l]}} = \sum_{m,i,j,k=1}^{M,H,W,C} \delta_{ck} \frac{\partial \mathscr{L}}{\partial Z_{ijk}^{[l](m)}} = \sum_{m,i,j=1}^{M,H,W} \frac{\partial \mathscr{L}}{\partial Z_{ijc}^{[l](m)}},$$

Q.E.D.

Lastly,

$$\frac{\mathrm{d}\mathscr{L}}{\mathrm{d}A_{h'w'd}^{[l-1](m)}} = \sum_{n,i,j,k=1}^{M,H,W,C} \frac{\partial \mathscr{L}}{\partial Z_{ijk}^{[l](n)}} \frac{\mathrm{d}Z_{ijk}^{[l](n)}}{\mathrm{d}A_{h'w'd}^{[l-1](m)}}.$$

However,

$$\frac{\mathrm{d}Z^{[l](n)}_{ijk}}{\mathrm{d}A^{[l-1](m)}_{h'w'd}} = \delta_{mn} W^{[l]}_{kd},$$

and so

$$\frac{\mathrm{d}\mathscr{L}}{\mathrm{d}A^{[l-1](m)}_{h'w'd}} = \sum_{n,i,j,k=1}^{M,H,W,C} \delta_{mn} W^{[l]}_{kd} \frac{\partial \mathscr{L}}{\partial Z^{[l](n)}_{ijk}} = \sum_{i,j,k=1}^{H,W,C} W^{[l]}_{kd} \frac{\partial \mathscr{L}}{\partial Z^{[l](m)}_{ijk}},$$

Q.E.D.

In all three cases,

$$\frac{\partial \mathscr{L}}{\partial Z^{[l](m)}_{ijk}} = \frac{\partial \mathscr{L}}{\partial A^{[l](m)}_{ijk}} \frac{\mathrm{d}A^{[l](m)}_{ijk}}{\mathrm{d}Z^{[l](m)}_{ijk}} = \frac{\partial \mathscr{L}}{\partial A^{[l](m)}_{ijk}} \frac{\mathrm{d}g^{[l]}(Z^{[l](m)}_{ijk})}{\mathrm{d}Z^{[l](m)}_{ijk}}.$$

7. POOLING LAYERS

APPENDIX

REFERENCES