

Theoretical background: Prove that softmax is invariant to constant offset in the input, i.e prove that for any input vector x and any constant c , $\text{softmax}(x) = \text{softmax}(x+c)$

Proof:

$$\text{Let } \text{softmax}(x_i + c) = \frac{e^{x_i+c}}{\sum_{j=1}^N e^{x_j+c}}$$

$$\frac{e^{x_i+c}}{\sum_{j=1}^N e^{x_j+c}} = \frac{e^{x_i} e^c}{\sum_{j=1}^N e^{x_j} e^c} \quad \text{factoring out } e^c$$

$$\frac{e^{x_i} e^c}{\sum_{j=1}^N e^{x_j} e^c} = \frac{e^{x_i} e^c}{e^c \sum_{j=1}^N e^{x_j}}$$

$$\frac{e^{x_i} e^c}{e^c \sum_{j=1}^N e^{x_j}} = \frac{e^{x_i}}{\sum_{j=1}^N e^{x_j}} \quad \text{canceling } e^c \text{ in numerator and denominator}$$

$$\frac{e^{x_i}}{\sum_{j=1}^N e^{x_j}} = \text{softmax}(x_i) \quad \text{By definition}$$