



“DS/AI
프로그래밍”

5주차
Auto
Differentiation

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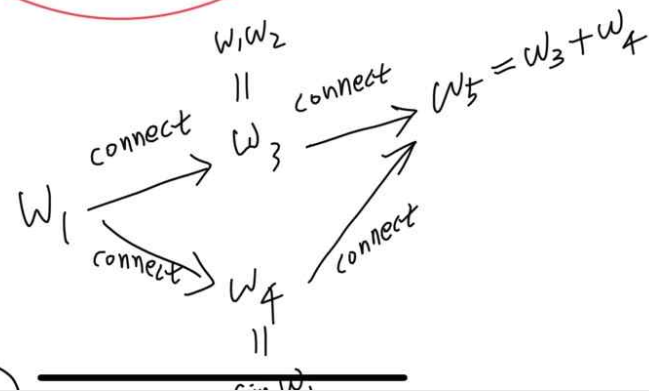


< Auto Differentiation >

$$\mathcal{L} = x_1 x_2 + \sin x_1$$

$$w_5 = w_1 w_2 + \sin w_1$$

Diagram showing the flow of gradients from w_5 to w_3 and w_4 .



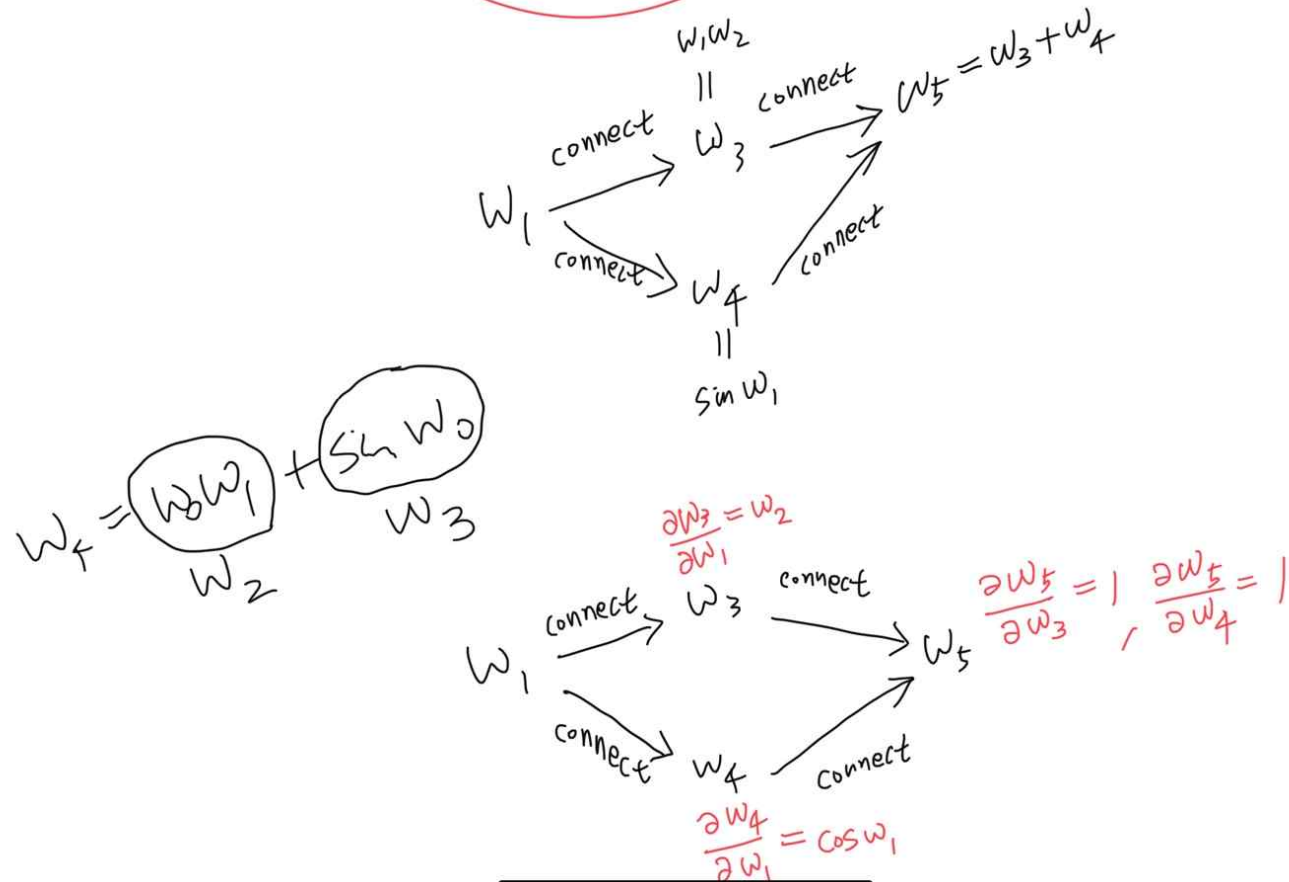
오전 3:05 4월 4일 화요일



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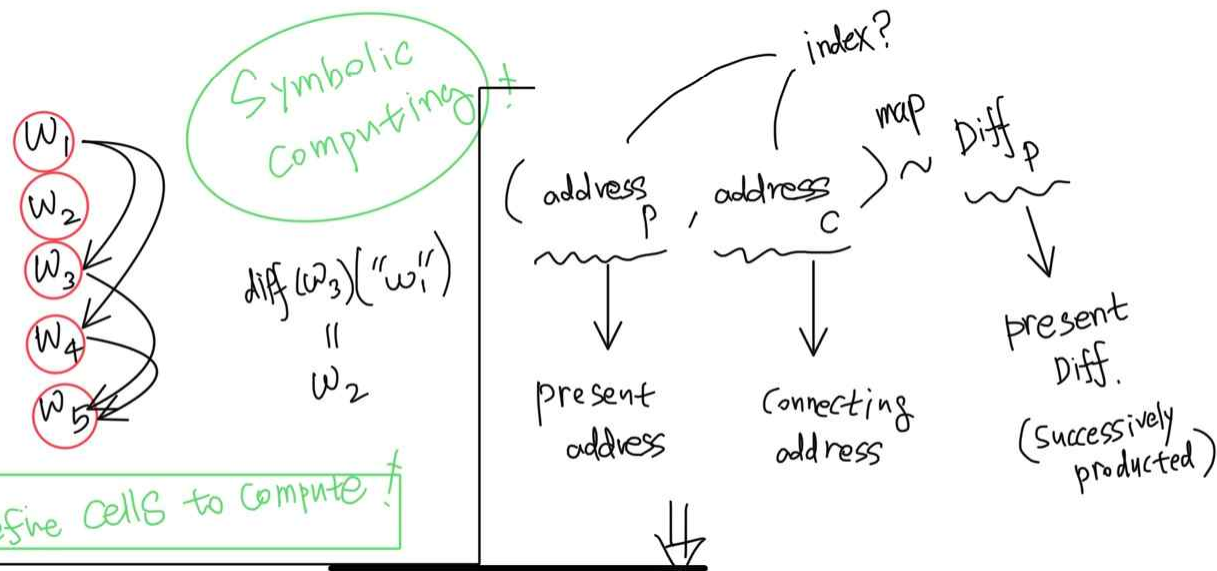


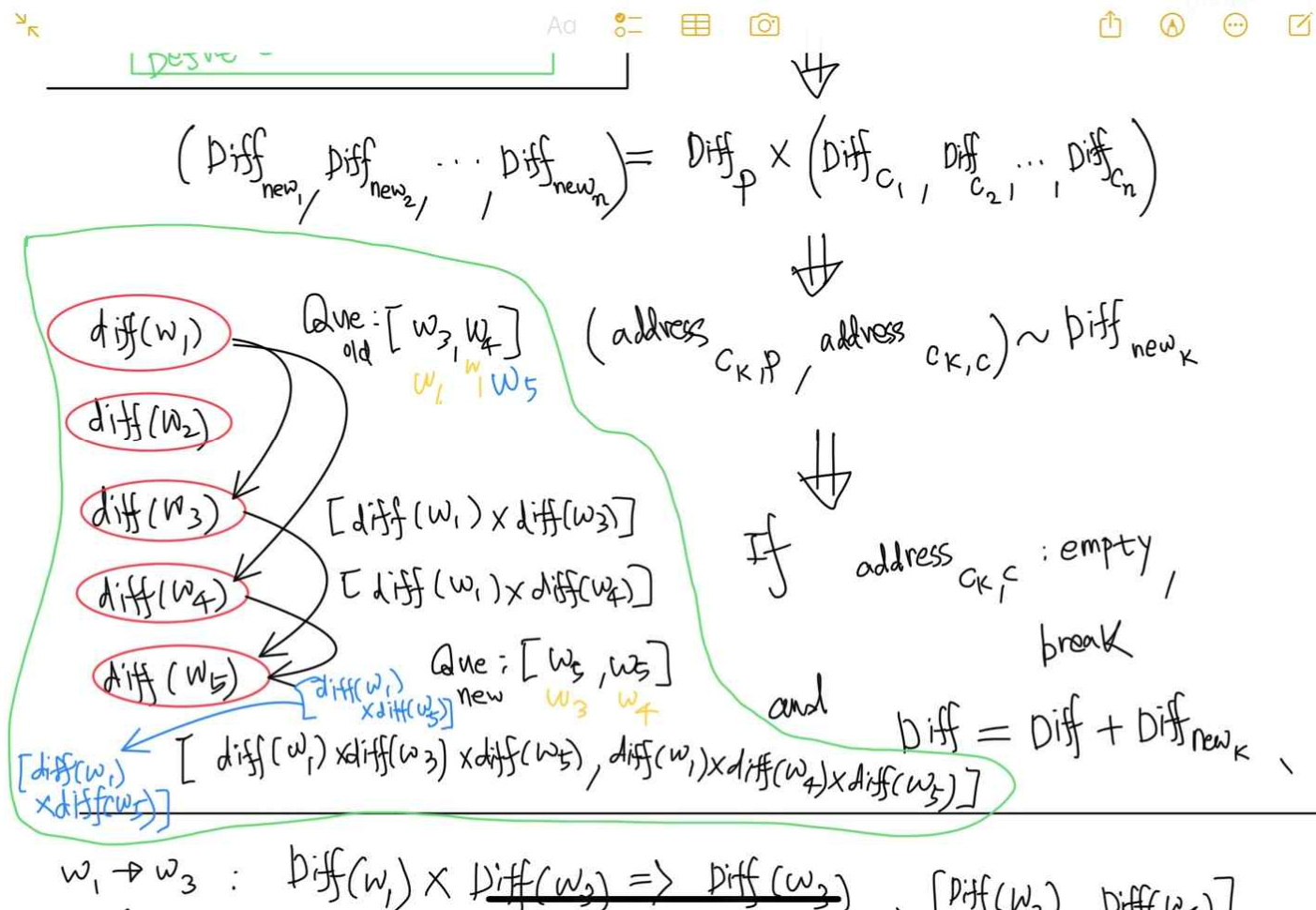
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Ad



$$\left\{ \begin{array}{l} \frac{\partial w_3}{\partial w_1} \cdot \frac{\partial w_5}{\partial w_3} = w_2 \cdot 1 = w_2 \\ \frac{\partial w_4}{\partial w_1} \cdot \frac{\partial w_5}{\partial w_4} = \cos w_1 \cdot 1 = \cos w_1 \end{array} \right. \rightarrow \oplus w_2 + \cos w_1$$







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Aa



$$w_1 \rightarrow w_3 : \text{Diff}(w_1) \times \text{Diff}(w_3) \Rightarrow \text{Diff}(w_3) \Rightarrow [\text{Diff}(w_3), \text{Diff}(w_4)]$$

$$\times w_4 : \text{Diff}(w_1) \times \text{Diff}(w_4) \Rightarrow \text{Diff}(w_4)$$

(If w_1 is initial point, $\text{Diff}(w_1) = 1$)



$$[\underbrace{\text{Diff}(w_{3,1}), \text{Diff}(w_{3,2})}_{\text{replaced instead of } \text{Diff}(w_3)}, \text{Diff}(w_4)]$$

replaced instead of

If $w_{3,2} = w_4$,

take $\text{Diff}(w_{3,2}) + \text{Diff}(w_4)$
in place of $(\text{Diff}(w_{3,2}), \text{Diff}(w_4))$

Do the process

Until the list(vector) is

reduced to be just a number!



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The End



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