CSC 411: Assignment #2

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The data set contains hand-written digits from 0 to 9 (Fig 1). Among these data, most data are labeled accurately. However, some data are hard to be distinguished and even human can't really predict the digit. (Fig 2)

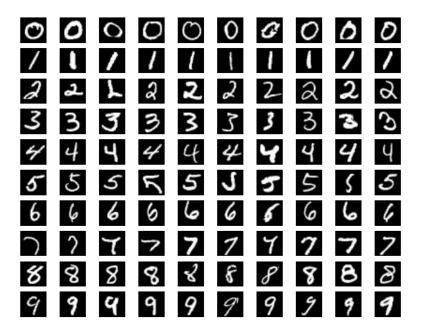


Figure 1: Full data



(a) 5 but looks like a 3



(b) 6 but looks like a 4

Figure 2: Inaccurate Labels



(c) 9 but looks like an 8

The output should be:

$$o^{(i)} = \sum_{j} w_{j} x_{j}^{(i)} + b^{(i)}$$

The listing of the implementation is as follows:

Listing 1: code for linear net output

def linear_forward(x, W, b):
 lin_output = np.dot(W.T, x) + b
 return softmax(lin_output)

1. Let the loss function C be defined as:

$$C = -\sum_{i} y^{(i)} log(p_i)$$

where p_i is:

$$p_i = \frac{e^{o_i}}{\sum_j e^{o_j}}$$

and o_i is:

$$o_i = \sum_j x_j^{(i)} w_{ij} + b_i$$

The gradient for the loss function with respect to the weight w_{ij} $\frac{\partial C}{\partial w_{ij}}$ is:

$$\frac{\partial C}{\partial w_{ij}} = \frac{\partial C}{\partial o_i} \frac{\partial o_i}{\partial w_{ij}}$$

Note:

$$\frac{\partial p_k}{\partial o_i} = \begin{cases} -p_k p_i & \text{if } k \neq i \\ p_i (1 - p_i) & \text{if } k = i \end{cases}$$

Then:

$$\begin{split} \frac{\partial C}{\partial o_i} &= -\frac{\partial C}{\partial p_i} \frac{\partial p_i}{\partial o_i} + \sum_{k \neq i} \frac{\partial C}{\partial p_k} \frac{\partial p_k}{\partial o_i} \\ &= -\frac{y^{(i)}}{p_i} p_i (1 - p_i) + \sum_{k \neq i} \frac{y^{(k)}}{p_k} p_k p_i \\ &= p_i y^{(i)} - y^{(i)} + \sum_{k \neq i} y^{(k)} p_i \\ &= \sum_k y^{(k)} p_i - y^{(i)} \\ &= p_i - y^{(i)} \end{split}$$

Also,

$$\frac{\partial o_i}{\partial w_{ij}} = x_j^{(i)}$$

Then

$$\frac{\partial C}{\partial w_{ij}} = \frac{\partial C}{\partial o_i} \frac{\partial o_i}{\partial w_{ij}}$$
$$= x_j^{(i)} (p_i - y^{(i)})$$

2. The vectorized implementation is as follows:

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Listing 2: Vectorized gradient

def linear_forward(x, W, b):
    lin_output = np.dot(W.T, x) + b
    return softmax(lin_output)

def loss(x, W, y, b):
    p = linear_forward(x, W, b)
    return -np.sum(y * np.log(p)) / x.shape[1]

def dlossdw(x, W, y, b):
    p = linear_forward(x, W, b)
    return np.matmul((p - y), x.T).T
```