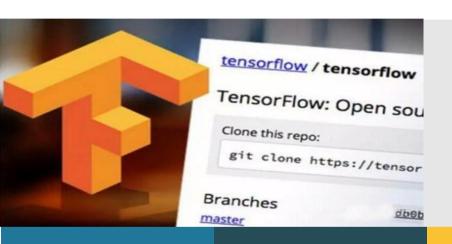


10.3 TensorFlow的自动求导机制





10.3.1 TensorFlow的可训练变量

梯度下降法

损失函数

$$Loss = \frac{1}{2} \sum_{i=1}^{n} (y_i - (wx_i + b))^2$$

损失函数求导数

$$\frac{\partial Loss}{\partial w} = \frac{1}{n} \sum_{i=1}^{n} x_i (wx_i + b - y_i)$$

$$\frac{\partial Loss}{\partial b} = \frac{1}{n} \sum_{i=1}^{n} (wx_i + b - y_i)$$

更新模型参数

$$w^{(k+1)} = w^{(k)} - \eta \frac{\partial Loss}{\partial w}$$
$$b^{(k+1)} = b^{(k)} - \eta \frac{\partial Loss}{\partial b}$$



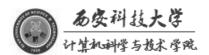
- TensorFlow的自动求导机制
- **Variable**对象
 - □ 对Tensor对象的进一步封装
 - □ 在模型训练过程中自动记录梯度信息,由算法自动优化
 - □ 可以被训练的变量
 - □ 在机器学习中作为模型参数

tf.Variable(initial_value,dtype)

数字

Python列表 ndarray对象

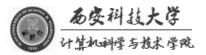
Tensor对象





■ 创建可训练变量

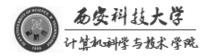
```
In [1]: import tensorflow as tf
         print("TensorFlow version:", tf. __version__)
        TensorFlow version: 2.0.0
In [2]: import numpy as np
In [3]: tf. Variable(3)
Out[3]: <tf. Variable 'Variable:0' shape=() dtype=int32, numpy=3>
In [4]: tf. Variable([1, 2])
Out[4]: <tf. Variable 'Variable:0' shape=(2,) dtype=int32, numpy=array([1, 2])>
In [5]: tf. Variable (np. array ([1, 2]))
Out[5]: <tf. Variable 'Variable:0' shape=(2,) dtype=int32, numpy=array([1, 2])>
```





tf.Variable(initial value, dtype)

```
In [6]: tf. Variable(3.)
Out[6]: <tf. Variable 'Variable:0' shape=() dtype=float32, numpy=3.0>
In [7]: tf. Variable([1,2], dtype=tf. float64)
Out[7]: <tf. Variable 'Variable:0' shape=(2,) dtype=float64, numpy=array([1., 2.])>
```





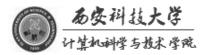
□ 将张量封装为可训练变量

```
In [8]: tf. Variable(tf. constant([[1, 2], [3, 4]]))
Out[8]: <tf. Variable 'Variable:0' shape=(2, 2) dtype=int32, numpy=
         array([[1, 2],
                 [3, 4])
In [9]: tf. Variable(tf. zeros([2, 3]))
Out[9]: <tf. Variable 'Variable:0' shape=(2, 3) dtype=float32, numpy=
         array([[0., 0., 0.],
                 [0., 0., 0.]], dtype=float32)>
In [10]: tf. Variable(tf. random. normal([2, 2]))
Out[10]: <tf. Variable 'Variable:0' shape=(2, 2) dtype=float32, numpy=
         array([[1.113321 , 0.79599154],
                 [0.00233323, 0.33498392], dtype=float32)>
```



■ 使用变量名

```
In [11]: x=tf. Variable([1,2])
In [12]: x
Out[12]: <tf. Variable 'Variable:0' shape=(2,) dtype=int32, numpy=array([1, 2])>
In [13]: print (x. shape, x. dtype)
          (2,) <dtype: 'int32'>
In [14]: print(x. numpy())
          [1 \ 2]
```





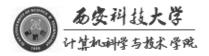
■ trainalbe属性

```
In [15]: <u>x. trainable</u>

Out[15]: True
```

■ ResourceVariable

```
In [16]: type(x)
Out[16]: tensorflow.python.ops.resource_variable_ops.ResourceVariable
```

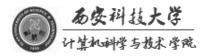




■ 可训练变量赋值

```
对象名.assign() <u>对象名.assign_add()</u> <u>对象名.assign_sub()</u>
```

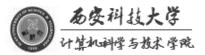
```
In [17]: x=tf. Variable([1, 2])
In [18]: x. assign([3, 4])
Out[18]: <tf. Variable 'UnreadVariable' shape=(2,) dtype=int32, numpy=array([3, 4])>
In [19]: x. assign_add([1, 1])
Out[19]: <tf. Variable 'UnreadVariable' shape=(2,) dtype=int32, numpy=array([4, 5])>
In [20]: x. assign add([1, 1])
Out[20]: <tf. Variable 'UnreadVariable' shape=(2,) dtype=int32, numpy=array([5, 6])>
```



10.3.1 TensorFlow的自动求导机制——可训练变量



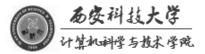
```
In [21]: a=tf. constant(2)
In [22]: a. assign(3)
                                                    Traceback (most recent call last)
         AttributeError
         <ipython-input-22-22a29cba3fee> in <module>
         ----> 1 a. assign (3)
         AttributeError: 'tensorflow.python.framework.ops EagerTensor' object has no attribute 'assign'
In [23]: a. trainable
         AttributeError
                                                    Traceback (most recent call last)
         <ipython-input-23-d74019e38028> in <module>
         ----> 1 a. trainable
         AttributeError: 'tensorflow.python.framework.ops EagerTensor' object has no attribute 'trainable'
```



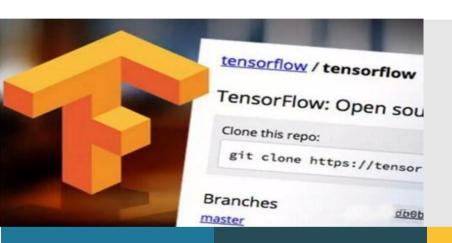


■ isinstance() 方法

```
In [22]: a=tf. range (5)
In [23]: x=tf. Variable(a)
In [24]: isinstance(a, tf. Tensor), isinstance(a, tf. Variable)
Out[24]:
          (True, False)
In [25]: isinstance(x, tf. Tensor), isinstance(x, tf. Variable)
Out[25]:
          (False, True)
```







10.3.2 TensorFlow的自动求导

■ 自动求导——GradientTape

with GradientTape() as tape:

函数表达式

grad=tape.gradient(函数,自变量)

$$y = x^2 \mid_{x=3}$$

$$y = 3^2 = 9$$
$$\frac{dy}{dx} = 2x = 6$$

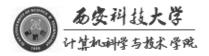
In
$$[26]$$
: $x = tf. Variable(3.)$

tf. Tensor(9.0, shape=(), dtype=float32)
tf. Tensor(6.0, shape=(), dtype=float32)



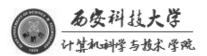
GradientTape(persistent, watch_accessed_variables)

```
In [30]: x = tf. Variable(3.)
          with tf. GradientTape() as tape:
              y = tf. square(x)
              z = pow(x, 3)
          dy_dx = tape. gradient(y, x)
          dz_dx = tape. gradient(z, x)
          print(y)
          print (dy dx)
          print(z)
          print(dz_dx)
```



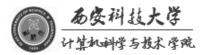


```
Traceback (most recent call last)
RuntimeError
<ipvthon-input-30-5ace6fa66e0a> in <module>
      7 dy dx = tape. gradient (y, x)
--- 8 dz dx = tape. gradient (z, x)
     10 print (y)
D:\Anaconda3\lib\site-packages\tensorflow core\python\eager\backprop.py in gradient(self, target, s
ources, output gradients, unconnected gradients)
    963
    964
            if self. tape is None:
               raise RuntimeError ("GradientTape. gradient can only be called once on "
--> 965
                                 "non-persistent tapes.")
    966
    967
            if self. recording:
RuntimeError: GradientTape.gradient can only be called once on non-persistent tapes.
```



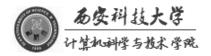


```
In [31]: x = tf. Variable(3.)
          with tf. GradientTape (persistent=True) as tape:
              y = tf. square(x)
              z = pow(x, 3)
                                                                           z = 3^3 = 27
          dy dx = tape.gradient(y, x)
          dz dx = tape. gradient(z, x)
                                                                          \frac{dz}{dz} = 3x^2 = 27
          print(v)
          print (dy_dx)
          print(z)
                                          tf. Tensor (9. 0, shape=(), dtype=float32)
          print (dz dx)
                                          tf. Tensor (6.0, shape=(), dtype=float32)
                                          tf. Tensor (27.0, shape=(), dtype=float32)
          del tape
                                          tf. Tensor (27.0, shape=(), dtype=float32)
```





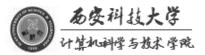
GradientTape(persistent,watch_accessed_variables)





添加监视——watch()

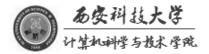
```
In [33]: x = tf. Variable(3.)
          with tf. GradientTape (watch accessed variables=False) as tape:
              tape. watch(x)
              y = tf. square(x)
          dy dx = tape. gradient(y, x)
          print(y)
          print(dy_dx)
          tf. Tensor (9.0, shape=(), dtype=float32)
         tf. Tensor (6.0, shape=(), dtype=float32)
```





监视非可训练变量

```
In [34]: x = tf. constant(3.)
          with tf. GradientTape (watch accessed variables=False) as tape:
              tape. watch(x)
              y = tf. square(x)
          dv dx = tape. gradient(v, x)
          print(y)
          print(dy dx)
          tf. Tensor (9.0, shape=(), dtype=float32)
          tf. Tensor (6.0, shape=(), dtype=float32)
```



■ 多元函数求偏导数

$$f(x,y) = x^2 + 2y^2 + 1$$

$$f(3,4) = 42$$

$$\frac{\partial f(x,y)}{\partial x}\big|_{x=3} = 2x = 6$$

$$\frac{\partial f(x,y)}{\partial y}\big|_{y=4} = 4y = 16$$

tape.gradient(函数, 自变量)

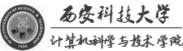
```
In [35]: x = tf. Variable(3.)
          v = tf. Variable(4.)
          with tf. GradientTape() as tape:
              f = tf. square(x) + 2*tf. square(y) + 1
          df dx, df dy = tape. gradient(f, [x, y])
          print(f)
          print (df dx)
          print (df dy)
          tf. Tensor (42.0, shape=(), dtype=float32)
          tf. Tensor (6. 0, shape=(), dtype=float32)
          tf. Tensor (16.0, shape=(), dtype=float32)
```



```
In [36]: x = tf. Variable(3.)
          v = tf. Variable(4.)
          with tf. GradientTape() as tape:
              f = tf. square(x) + 2*tf. square(y) + 1
          first_grads= tape.gradient(f, [x, y])
          print(first grads)
          [<tf. Tensor: id=223, shape=(), dtype=float32, numpy=6.0>,
           <tf. Tensor: id=228, shape=(), dtype=float32, numpy=16.0</pre>
```



```
In [37]: x = tf. Variable(3.)
          y = tf. Variable(4.)
          with tf. GradientTape (persistent=True) as tape:
              f = tf. square(x) + 2*tf. square(y) + 1
          df_dx = tape.gradient(f,x)
          df dy = tape. gradient(f, y)
          print(f)
          print (df dx)
          print (df dy)
          del tape
          tf. Tensor (42.0, shape=(), dtype=float32)
          tf. Tensor (6. 0, shape=(), dtype=float32)
          tf. Tensor (16.0, shape=(), dtype=float32)
```



■ 求二阶导数

```
f(x, y) = x^2 + 2y^2 + 1
```

```
In [38]: x = tf.Variable(3.)
y = tf.Variable(4.)

with tf.GradientTape(persistent=True) as tape2:
    with tf.GradientTape(persistent=True) as tape1:
        f = tf.square(x)+2*tf.square(y)+1

        first_grads = tape1.gradient(f, [x, y])

second_grads=[tape2.gradient(first_grads, [x, y])]
```

$$\frac{\partial f(x,y)}{\partial x}\big|_{x=3} = 2x = 6$$

$$\frac{\partial f(x,y)}{\partial y}\big|_{y=4} = 4y = 16$$

$$\frac{\partial^2 f(x, y)}{\partial x^2} \big|_{x=3} = 2$$
$$\frac{\partial^2 f(x, y)}{\partial y^2} \big|_{y=4} = 4$$

tf. Tensor (42. 0, shape=(), dtype=float32)
[<tf. Tensor: id=296, shape=(), dtype=float32, numpy=6. 0>,
<tf. Tensor: id=301, shape=(), dtype=float32, numpy=16. 0>]
[[<tf. Tensor: id=308, shape=(), dtype=float32, numpy=2. 0>,
<tf. Tensor: id=309, shape=(), dtype=float32, numpy=4. 0>]]



梯度下降法



■ 对向量求偏导

```
In [39]: x = tf. Variable([1., 2., 3.])
          y = tf. Variable([4., 5., 6.])
          with tf. GradientTape() as tape:
              f = tf. square(x) + 2 * tf. square(y) + 1
          df dx, df dy = tape. gradient(f, [x, y])
          print(f)
          print (df dx)
          print (df dy)
          tf. Tensor([34. 55. 82.], shape=(3,), dtype=float32)
          tf. Tensor([2. 4. 6.], shape=(3,), dtype=float32)
          tf. Tensor([16. 20. 24.], shape=(3,), dtype=float32)
```