

Problem 01: Computational Graphs

Part 1: Forward Pass

Given:

$$c = 2$$

$$d = 5$$

$$a = 3d^3 + 2c + b^2$$

$$b = 2c^2$$

$$z = 3a + 2b^2$$

Calculations:

Compute b:

$$b = 2c^2 = 2*(2)^2 = 2*4 = 8$$

Compute a:

$$a = 3d^3 + 2c + b^2 = 3*(5)^3 + 2*2 + (8)^2 = 3*125 + 4 + 64 = 375 + 4 + 64 = 443$$

Compute z:

$$z = 3a + 2b^2 = 3*443 + 2*(8)^2 = 1329 + 2*64 = 1329 + 128 = 1457$$

Final Values:

$$a = 443$$

$$b = 8$$

$$z = 1457$$

Part 2: Chain Rule for dz/dc

We need to compute dz/dc using the chain rule:

Given:

$$z = 3a + 2b^2$$

$$a = 3d^3 + 2c + b^2$$

$$b = 2c^2$$

Chain rule path: $z \rightarrow a \rightarrow c$ and $z \rightarrow b \rightarrow c$

$$dz/da = 3$$

$$dz/db = 4b \text{ (since } dz/db = d/db(2b^2) = 4b)$$

$$da/dc = 2 + 2b(db/dc) \text{ (since } a \text{ has both direct } c \text{ term and } b \text{ term which depends on } c)$$

$$db/dc = 4c$$

Now compute da/dc :

$$da/dc = 2 + 2b*(db/dc) = 2 + 2*8*4*2 = 2 + 128 = 130$$

Compute dz/dc :

$$\begin{aligned} dz/dc &= (dz/da)(da/dc) + (dz/db)(db/dc) \\ &= 3*130 + 4*8*4*2 \\ &= 390 + 256 \\ &= 646 \end{aligned}$$

Final Value:

$$dz/dc = 646$$

Problem 02: Back Propagation

Part A: Forward Pass

Given:

$$\text{Inputs: } x_1 = 0.5, x_2 = 0.3$$

Activation functions: tanh for hidden layers, sigmoid for output layer

Biases = 0

1. First Hidden Layer ($a_{11}, a_{12}, a_{13}, a_{14}$)

For each node a_{1i} :

$$a_{1i} = \tanh(w_{1i}^1 x_1 + w_{1i}^2 x_2)$$

Calculations:

$$a_{11} = \tanh(0.9*0.5 + (-0.79)*0.3) = \tanh(0.45 - 0.237) = \tanh(0.213) \approx 0.210$$

$$a_{12} = \tanh(0.75*0.5 + (-0.03)*0.3) = \tanh(0.375 - 0.009) = \tanh(0.366) \approx 0.350$$

$$a_{13} = \tanh(-0.15*0.5 + 0.1*0.3) = \tanh(-0.075 + 0.03) = \tanh(-0.045) \approx -0.045$$

$$a_{14} = \tanh(0.33*0.5 + 0.02*0.3) = \tanh(0.165 + 0.006) = \tanh(0.171) \approx 0.169$$

2. Second Hidden Layer (a_{21}, a_{22}, a_{23})

For each node a_{2i} :

$$a_{2i} = \tanh(\sum (w_{ij}^2 * a_{1i}) \text{ for } i=1 \text{ to } 4)$$

Calculations:

$$a_{21} = \tanh(-0.58*0.210 + 0.23*0.350 + 0.25*(-0.045) + (-0.57)*0.169) \\ = \tanh(-0.1218 + 0.0805 - 0.01125 - 0.09633) \approx \tanh(-0.14888) \approx -0.148$$

$$a_{22} = \tanh(1.0*0.210 + 0.45*0.350 + (-0.65)*(-0.045) + 0.51*0.169) \\ = \tanh(0.210 + 0.1575 + 0.02925 + 0.08619) \approx \tanh(0.48294) \approx 0.449$$

$$a_{23} = \tanh(-0.8*0.210 + 0.05*0.350 + (-0.09)*(-0.045) + (-0.33)*0.169) \\ = \tanh(-0.168 + 0.0175 + 0.00405 - 0.05577) \approx \tanh(-0.20222) \approx -0.199$$

3. Output Layer (o_1, o_2)

For each output node o_i :

$o_i = \sigma(\sum(w^3_{i\Box} * a_{2i})$ for $i=1$ to 3), where σ is sigmoid function

Calculations:

$$o_1 = \sigma(0.97*(-0.148) + (-0.01)*0.449 + 0.85*(-0.199)) \\ = \sigma(-0.14356 - 0.00449 - 0.16915) \approx \sigma(-0.3172) \approx 0.421$$

$$o_2 = \sigma(0.3*(-0.148) + (-0.2)*0.449 + 0.76*(-0.199)) \\ = \sigma(-0.0444 - 0.0898 - 0.15124) \approx \sigma(-0.28544) \approx 0.429$$

Part B: Backward Propagation and Weight Update

1. Compute $\partial E / \partial w^3$ (Output layer weights)

Binary cross-entropy error for one sample:

$$E = -[y_1 \ln(o_1) + y_2 \ln(o_2) + (1-y_1) \ln(1-o_1) + (1-y_2) \ln(1-o_2)]$$

For output layer with sigmoid activation:

$$\partial E / \partial w^3_{i\Box} = (o_{\Box} - y_{\Box}) * a_{2i}$$

Given:

$$y_1 = 0.4, y_2 = 0.45$$

$$o_1 \approx 0.421, o_2 \approx 0.429$$

Calculations:

For w^3_{11} :

$$\partial E / \partial w^3_{11} = (o_1 - y_1) * a_{21} = (0.421 - 0.4) * (-0.148) \approx 0.021 * (-0.148) \approx -0.003108$$

For w^3_{21} :

$$\partial E / \partial w^3_{21} = (o_1 - y_1) * a_{22} \approx 0.021 * 0.449 \approx 0.009429$$

For w^3_{31} :

$$\partial E / \partial w^3_{31} = (o_1 - y_1) * a_{23} \approx 0.021 * (-0.199) \approx -0.004179$$

Similarly for o_2 weights:

For w^3_{12} :

$$\partial E / \partial w_{12}^3 = (o_2 - y_2) * a_{21} \approx (0.429 - 0.45) * (-0.148) \approx -0.021 * (-0.148) \approx 0.003108$$

For w_{22}^3 :

$$\partial E / \partial w_{22}^3 = (o_2 - y_2) * a_{22} \approx -0.021 * 0.449 \approx -0.009429$$

For w_{32}^3 :

$$\partial E / \partial w_{32}^3 = (o_2 - y_2) * a_{23} \approx -0.021 * (-0.199) \approx 0.004179$$

2. Compute $\partial E / \partial w^2$ (Second hidden layer weights)

Using chain rule through output layer:

$$\delta_2 \square = \sum (w_{2i}^3 \square * (o_{\square} - y_{\square})) * (1 - \tanh^2(a_{2\square}))$$

Calculations:

For node a_{21} :

$$\begin{aligned} \delta_{21} &= [w_{11}^3(o_1 - y_1) + w_{12}^3(o_2 - y_2)] * (1 - \tanh^2(a_{21})) \\ &\approx [0.97 * 0.021 + 0.3 * (-0.021)] * (1 - (-0.148)^2) \\ &\approx [0.02037 - 0.0063] * (1 - 0.0219) \\ &\approx 0.01407 * 0.9781 \approx 0.01376 \end{aligned}$$

For node a_{22} :

$$\begin{aligned} \delta_{22} &\approx [(-0.01) * 0.021 + (-0.2) * (-0.021)] * (1 - 0.449^2) \\ &\approx [-0.00021 + 0.0042] * (1 - 0.2016) \\ &\approx 0.00399 * 0.7984 \approx 0.003186 \end{aligned}$$

For node a_{23} :

$$\begin{aligned} \delta_{23} &\approx [0.85 * 0.021 + 0.76 * (-0.021)] * (1 - (-0.199)^2) \\ &\approx [0.01785 - 0.01596] * (1 - 0.0396) \\ &\approx 0.00189 * 0.9604 \approx 0.001815 \end{aligned}$$

$$\text{Now compute } \partial E / \partial w_{ij}^2 = \delta_{2i} \square * a_{ij}$$

Example calculations:

For w_{11}^2 :

$$\partial E / \partial w_{11}^2 = \delta_{21} \square * a_{11} \approx 0.01376 * 0.210 \approx 0.00289$$

For w_{22}^2 :

$$\partial E / \partial w_{22}^2 = \delta_{22} \square * a_{12} \approx 0.003186 * 0.350 \approx 0.001115$$

3. Compute $\partial E / \partial w^1$ (First hidden layer weights)

First compute $\delta_1 \square$ for first hidden layer:

$$\delta_1 \square = \sum (w_{1i}^2 \square * \delta_{2i} \square) * (1 - \tanh^2(a_{1\square}))$$

Calculations:

For node a_{11} :

$$\begin{aligned} \delta_{11} &= [w_{11}^2 \delta_{21} + w_{12}^2 \delta_{22} + w_{13}^2 \delta_{23}] * (1 - \tanh^2(a_{11})) \\ &\approx [-0.58 * 0.01376 + 1.0 * 0.003186 + -0.8 * 0.001815] * (1 - 0.210^2) \\ &\approx [-0.007981 + 0.003186 - 0.001452] * (1 - 0.0441) \end{aligned}$$

$$\approx -0.006247 * 0.9559 \approx -0.005971$$

Now compute $\partial E / \partial w_{ij}^1 = \delta_i \square * x_i$

Example calculations:

For w_{11}^1 :

$$\partial E / \partial w_{11}^1 = \delta_{11} * x_1 \approx -0.005971 * 0.5 \approx -0.002986$$

For w_{22}^1 :

$$\partial E / \partial w_{22}^1 = \delta_{12} * x_2 \approx (\text{similar calculation for } \delta_{12}) * 0.3$$

4. Weight Updates

Update rule: $w = w - \eta * (\partial E / \partial w)$, where $\eta = 0.01$

Example updates:

For w_{11}^3 :

$$w_{11}^3(\text{new}) = 0.97 - 0.01 * (-0.003108) \approx 0.97 + 0.000031 \approx 0.970031$$

For w_{11}^2 :

$$w_{11}^2(\text{new}) = -0.58 - 0.01 * 0.00289 \approx -0.58 - 0.0000289 \approx -0.5800289$$

For w_{11}^1 :

$$w_{11}^1(\text{new}) = 0.9 - 0.01 * (-0.002986) \approx 0.9 + 0.00002986 \approx 0.90002986$$