

Wenpeng Yin's Blog

word2vec implementations of gradient and expTable

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POSTED BY YINWENPENG IN DEEP LEARNING IN NLP

≈ 2 COMMENTS

In this blog, I focus on explaining the calculations of “f” and “g” in word2vec C code:

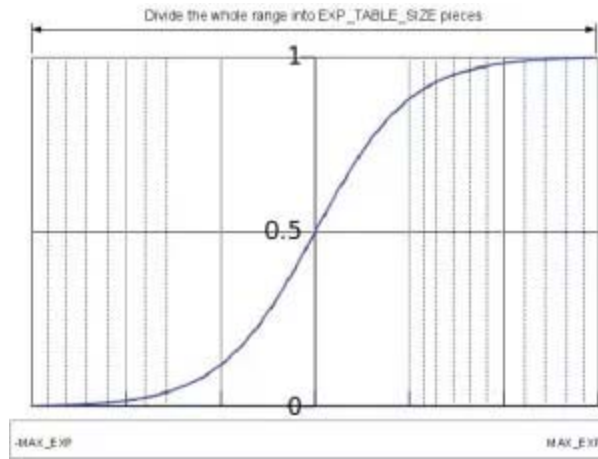
```
1  else
2  {
3  // the resulting f is a kind of position
4  f = (f + MAX_EXP) * (EXP_TABLE_SIZE / MAX_EXP / 2);
5  f = expTable[(int) f];
6  }
7  // 'g' is the gradient multiplied by the learning rate
8  double g = (1 - word.codeArr[i] - f) * alpha;
```

For “f”:

It uses a speed-up method to compute the sigmoid function:

```
1  for (i = 0; i < EXP_TABLE_SIZE; i++) {
2  expTable[i] = exp((i / (real)EXP_TABLE_SIZE * 2 - 1) * MAX_EXP);
3  expTable[i] = expTable[i] / (expTable[i] + 1);
4  }
```

Actually, this solution is very simple to understand.



Easy to find that $\text{sigmoid}(x)$ values almost keep unchanged when x is too large or too small. Let's assume $\text{sigma}(x)=1$ when $x>\text{MAX_EXP}$, and $\text{sigma}(x)=0$ when $x<-\text{MAX_EXP}$. The code splits the range $[-\text{MAX_EXP}, \text{MAX_EXP}]$ into EXP_TABLE_SIZE pieces. In each piece, we assume the $\text{sigma}(x)$ values are the same.

So, in the initialization of `expTable`, when $i=0$, that equals to we choose the first piece, where original $x=-\text{MAX_EXP}$; similarly, when $i=\text{EXP_TABLE_SIZE}-1$, the last piece is selected.

Based on this conversion, each time when we get the raw "f" value, we only need to figure out which piece this value should be located. That is implemented by

$$1 \quad f = (f + \text{MAX_EXP}) * (\text{EXP_TABLE_SIZE} / \text{MAX_EXP} / 2);$$

Namely, each piece enjoys $\frac{2 * \text{MAX_EXP}}{\text{EXP_TABLE_SIZE}}$, and the distance of raw "f" to the left border "-MAX_EXP" is $f - (-\text{MAX_EXP}) = f + \text{MAX_EXP}$. Hence, the index of target piece should be $\frac{f + \text{MAX_EXP}}{\frac{2 * \text{MAX_EXP}}{\text{EXP_TABLE_SIZE}}} = (f + \text{MAX_EXP}) * (\text{EXP_TABLE_SIZE} / \text{MAX_EXP} / 2)$.

For g:

As my another blog: <https://yinwenpeng.wordpress.com/2013/09/26/hierarchical-softmax-in-neural-network-language-model/> said, $\text{sigma}(x)$ in hierarchical softmax is:

$\tau([n(w, j+1) = \text{ch}(n(w, j))]) \cdot v'_{n(w, j)}{}^T v_{w_I}$. Let's denote $v'_{n(w, j)}{}^T v_{w_I}$ as "simi", then $\text{sigma}(\text{simi})$ can be re-write as $\sigma(\text{simi}) = \frac{e^{(1-\text{code}) * \text{simi}}}{1 + e^{\text{simi}}}$.

How to interpret above formular?

when $\text{code}=1, \sigma(\text{simi}) = \frac{1}{1 + e^{\text{simi}}}$; when $\text{code}=0, \sigma(\text{simi}) = \frac{e^{\text{simi}}}{1 + e^{\text{simi}}}$. The sum is 1. It's right.

We usually find the derivative of $\text{sigma}(\text{simi})$ after giving it a $\log(\cdot)$. So,

$\log(\sigma(\text{simi})) = (1 - \text{code}) * \text{simi} - \ln(1 + e^{\text{simi}})$. Its derivative over "simi" is

$(1 - \text{code}) - \frac{e^{\text{simi}}}{1 + e^{\text{simi}}} = 1 - \text{code} - f$ (note that the final "f" is checked from the `expTable`.)

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thoughts on “word2vec implementations of gradient and expTable”

1. *said:*jiangwen

January 17, 2014 at 2:22 am

我的理解是应该对loss function求导，也就是 $1/2 * (d - f)^2$ ，其中 $f = 1 / (1 + e^x)$ ， $d = \text{code}$ ，求导结果是 $(\text{code} - f) * f * (1 - f)$ 。

不知道文中的 $\text{sigma}(\text{simi})$ 从哪里来，loss function 是什么形式呢

感谢！

REPLY

2. *said:*MEhomer

April 17, 2015 at 11:05 am

Hello,

I would like to ask why is $\text{sigma}(\text{simi}) = 1 / (1 + e^{\text{simi}})$ and it is not $\text{sigma}(\text{simi}) = 1 / (1 + e^{-\text{simi}})$?

Thank you in advance for the answer,
MEhomer.

REPLY

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