

$$\text{pesos} * \text{input} + \text{biases} = z_{n*x_i}$$

$$W_{n \times m} \times m \times p + b_{n \times p} = z_{n \times p} \quad (3.9)$$

Usando un batch para entregar con p ejemplos a la vez:

$$W_{n \times m} \times m \times p + [b_{n \times p} \dots b_{n \times p}]$$

Broadcast

$$= z_{n \times p}$$

$$W_{n \times m} \times m \times p + b_{n \times p} = z_{n \times p}$$

batch

p predicciones a la vez

Función de activación softmax a la salida: \rightarrow probabilidad

$$\hat{y}_k = P(Y=k) = \frac{e^{z_{ki}}}{\sum_j e^{z_{ji}}} \quad (4.1)$$

$\rightarrow k = 1, \dots, n$

$\rightarrow j = 1, \dots, n$

Usando batch: (4.2)

$$\hat{y}_{ki} = P(Y=k | X=X_i) = \frac{e^{z_{ki}}}{\sum_j e^{z_{ji}}} \quad (4.2)$$

$\rightarrow k = 1, \dots, n$

$\rightarrow i = 1, \dots, p \quad \rightarrow j = 1, \dots, n$

$$\hat{y} = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

$$\rightarrow \sum_k \hat{y}_{ki} = \frac{\sum_k e^{z_{ki}}}{\sum_j e^{z_{ji}}} = 1 \checkmark$$

\hat{y}_{ki} más alto = predicción del ejemplo i .

Loss Function para el ejemplo i : \rightarrow cross entropy = xentropy

$$L_i = - \sum_k y_{ki} \ln(\hat{y}_{ki}) \quad (5.1)$$

↓
valor correcto
de la salida
 y_{ki} son los elementos de un
one-hot vector!

$$y_{ki} = 0, 0, \dots, 0, 1, 0, \dots, 0$$

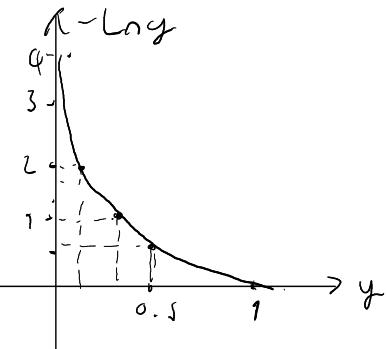
↑
k element
↓
clase aspirada
(etiqueta)

$$y_{ki} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \leftarrow k \text{ element}$$

↓
n element

$$\rightarrow L_i = - \ln(\hat{y}_{ki})$$

= $- \ln \left(\frac{e^{z_{ki}}}{\sum_j e^{z_{ji}}} \right) \quad (5.2)$



Cort función para los pesos, biases del batch:

$$J(W, b) = \frac{1}{p} \sum_i L_i \quad (5.3)$$

$$J(W, b) = \frac{1}{p} \sum_i - \ln \left(\frac{e^{z_{ki}}}{\sum_j e^{z_{ji}}} \right)$$

$\rightarrow i = 1, \dots, p$

Para una sola neurona, una sola entrada:

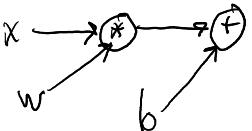
$$x \rightarrow 0 \xrightarrow{w} 0 \rightarrow z$$

$$w x + b = z \quad (6.1)$$

$$\downarrow$$

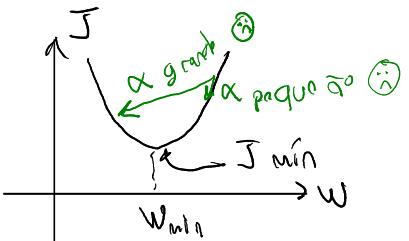
$$J(w, b).$$

Gráfica computacional: Cada operación es un nudo



Gradient descent:

$$\rightarrow \frac{\partial J}{\partial w} = \lim_{h \rightarrow 0} \frac{J(w+h) - J(w)}{h} \quad (6.2)$$



$$w = w - \alpha \frac{\partial J}{\partial w} \quad (6.3)$$

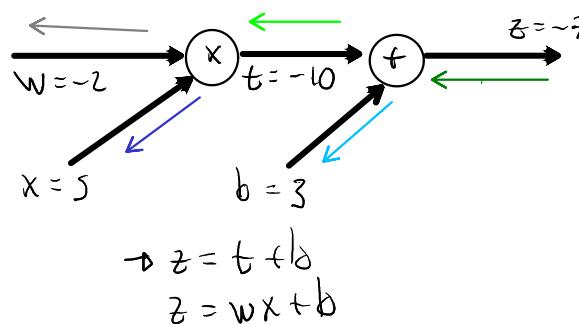
Learning rate
= stop size

Diferencial para b :

$$b = b - \alpha \frac{\partial J}{\partial b} \quad (6.4)$$

Backpropagation:

Gráfica computacional:



Como es la última (y única) capa de la NN:

$$\frac{dz}{dz} = 1 \quad (7.1)$$

$$\rightarrow \frac{dz}{db} = \frac{dz}{dt} \frac{dt}{db} = 1$$

$$\rightarrow \frac{dz}{dt} = \frac{dz}{dt} \frac{dt}{dx} = 1$$

$$\rightarrow \frac{dt}{dx} = \frac{dt}{dx} \frac{dt}{dw} = w = -2 \quad (7.2)$$

$$\rightarrow \frac{dz}{dw} = \frac{dz}{dt} \frac{dt}{dw} = x = 5 \quad (7.3)$$

$$\rightarrow J_m: h = 0.1$$

campos de w

$$\rightarrow w = w_0 + h = -2 + 0.1 = -1.9$$

$$\rightarrow t = w x_0 = (-1.9)(5) = -9.5$$

$$\rightarrow z = t + b_0 = (-9.5) + (3) = -6.5$$

$$\rightarrow z = z_0 + h \frac{dz}{dw}$$

$$z = -7 + (0.1) 5$$

$$z = -6.5 \checkmark$$

$$E_{JM}: h = 0.1$$

↑
Cambio de X

$$\rightarrow X = X_0 + h = 5 + 0.1 = 5.1$$

$$\rightarrow t = w_0 X = (-2)(5.1) = -10.2$$

$$\rightarrow z = t + b_0 = (-10.2) + (3) = -7.2$$

$$\rightarrow z = z_0 + h \frac{dz}{dx}$$

$$z = -7 + (0.1)(-2)$$

$$z = -7.2 \checkmark$$

$$E_{JM}: h = 0.1$$

↑
Cambio de b !

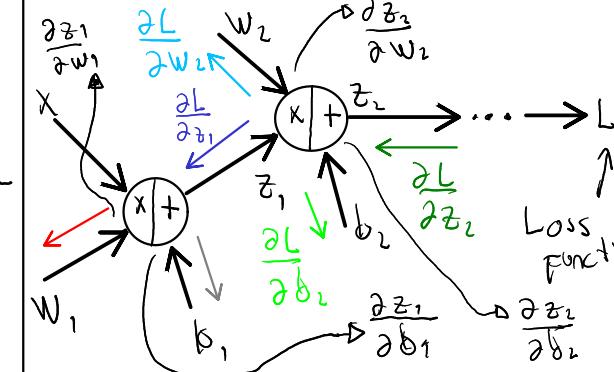
$$\rightarrow b = b_0 + h = 3 + (0.1) = 3.1$$

$$\rightarrow z = t_0 + b = (-10) + (3.1) = -6.9$$

$$\rightarrow z = z_0 + h \frac{dz}{db}$$

$$z = -7 + (0.1)(1) = -6.9 \checkmark$$

Para dos perceptrones:
Gráfica computacional



$$\frac{\partial L}{\partial w_1} = ? \quad \frac{\partial L}{\partial b_2} = ? \quad \frac{\partial L}{\partial w_2} = ? \quad \frac{\partial L}{\partial b_1} = ?$$

$$\rightarrow \frac{\partial L}{\partial b_2} = \frac{\partial L}{\partial z_2} \frac{\partial z_2}{\partial b_2} \rightarrow b_2 = b_2 - \alpha \frac{\partial L}{\partial b_2}$$

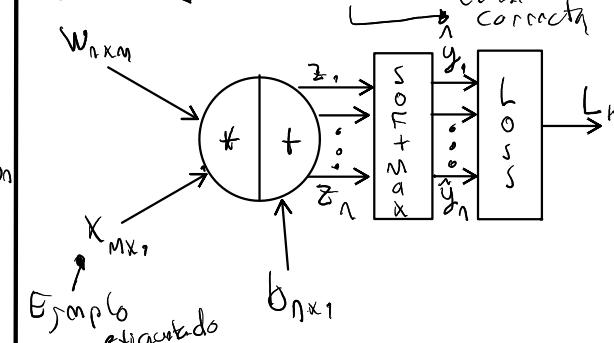
$$\rightarrow \frac{\partial L}{\partial w_2} = \frac{\partial L}{\partial z_2} \frac{\partial z_2}{\partial w_2} \rightarrow w_2 = w_2 - \alpha \frac{\partial L}{\partial w_2}$$

$$\rightarrow \frac{\partial L}{\partial z_1} = \frac{\partial L}{\partial z_2} \frac{\partial z_2}{\partial z_1}$$

$$\rightarrow \frac{\partial L}{\partial b_1} = \frac{\partial L}{\partial z_1} \frac{\partial z_1}{\partial b_1} \rightarrow b_1 = b_1 - \alpha \frac{\partial L}{\partial b_1}$$

$$\rightarrow \frac{\partial L}{\partial w_1} = \frac{\partial L}{\partial z_1} \frac{\partial z_1}{\partial w_1} \rightarrow w_1 = w_1 - \alpha \frac{\partial L}{\partial w_1}$$

Para un solo ejemplo etiquetado como clase K :



$$w_{nkm} x_{mxi} + b_{nxi} = z_{nxi}$$

$$\rightarrow L = - \sum_k y_k \ln \hat{y}_k \quad (S.1)$$

$$L = - \ln \hat{y}_K = - \ln \left(\frac{e^{z_K}}{\sum_j e^{z_j}} \right) \quad (S.2)$$

De la salida esperada para el ejemplo

$$L = - \ln \left(\frac{e^{z_K}}{\sum_j e^{z_j}} \right) = \ln \sum_j e^{z_j} - z_K$$

$$\rightarrow \frac{\partial L}{\partial z_i} = ?$$

$$\frac{\partial L}{\partial z_i} = \frac{\partial \ln(\sum_j e^{z_j})}{\partial z_i} - \frac{\partial z_K}{\partial z_i}$$

$$= \frac{1}{\sum_j e^{z_j}} \frac{\partial \sum_j e^{z_j}}{\partial z_i} - \delta_{ik}$$

Delta de Kronecker

$$= \frac{e^{z_i}}{\sum_j e^{z_j}} - \delta_{ik}$$

$$\frac{\partial L}{\partial z_i} = \hat{y}_i - y_K \quad (10.1)$$

Para el score de la salida esperada (clase correcta):

$$\frac{\partial L}{\partial z_K} = \hat{y}_K - y_K \quad (10.2)$$

Para inicializar W y b en una NN con pocas capas se puede:

$$\rightarrow W_{n \times m} = np.random.rand(n, m) * 0.01 \quad (11.1)$$

$$\rightarrow b_{n \times 1} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix} = np.zeros((n, 1)) \quad (11.2)$$

$$\rightarrow z = W @ x + b \quad (11.3)$$

$\frac{\partial L}{\partial z}$ en forma matricial: \leftarrow (10.2)

$$\frac{\partial L}{\partial z_{n \times 1}} = y_{n \times 1} - \begin{pmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ 0 \end{pmatrix} \quad (11.4)$$

\leftarrow K elementos
etiquetas
 \leftarrow One hot vector = $y_{n \times 1}$ \leftarrow en p(6)

$$\rightarrow \frac{\partial L}{\partial W} = \frac{\partial L}{\partial z} \frac{\partial z}{\partial W} = \frac{\partial L}{\partial z} X$$

$$\frac{\partial L}{\partial W_{n \times m}} = \frac{\partial L}{\partial z_{n \times 1}} \cdot (X_{m \times 1})^T \quad (11.5)$$

$$\begin{aligned} \frac{\partial L}{\partial W_{n \times m}} &= (\hat{y}_{n \times 1}, -y_{n \times 1}) \cdot (X_{m \times 1})^T \\ &= (y_{-hat} - y) @ X.T \end{aligned} \quad (11.6)$$

$$\rightarrow \frac{\partial L}{\partial b} = \frac{\partial L}{\partial z} \frac{\partial z}{\partial b} = \frac{\partial L}{\partial z} (1)$$

$$\begin{aligned} \frac{\partial L}{\partial b_{n \times 1}} &= \frac{\partial L}{\partial z_{n \times 1}} \cdot (1)_{1 \times 1} = \frac{\partial L}{\partial z_{n \times 1}} \\ &= y_{n \times 1} - y_{n \times 1} \end{aligned} \quad (11.7)$$

Después se actualiza z para w y b :

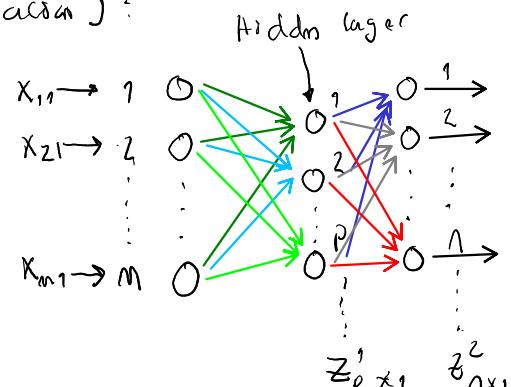
$$\rightarrow W_{n \times m} = W_{n \times m} - \alpha \frac{\partial L}{\partial W_{n \times m}} \quad (11.8)$$

$\leftarrow B_{j, m}: 0.01$

$$\rightarrow b_{n \times 1} = b_{n \times 1} - \alpha \frac{\partial L}{\partial b_{n \times 1}} \quad (11.9)$$

\uparrow (11.4)

Deep learning con dos capas y solo funciones lineales de activación (sin funciones de activación):

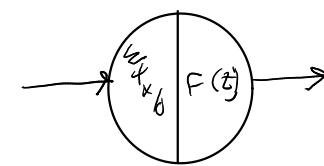


$$\begin{aligned} \rightarrow z_p^1 &= W_{p \times m}^1 x_{m \times 1} + b_{p \times 1}^1 \\ \rightarrow z_n^k &= W_{n \times p}^2 z_{p \times 1} + b_{n \times 1}^2 \\ &= W_{n \times p}^2 (W_{p \times m}^1 x_{m \times 1} + b_{p \times 1}^1) + b_{n \times 1}^2 \\ &= (W^2 W^1)_{n \times m} x_{m \times 1} + (W^2 b^1)_{n \times 1} + b_{n \times 1}^2 \\ &= (W^2 W^1)_{n \times m} x_{m \times 1} + (W^2 b^1 + b^2)_{n \times 1} \end{aligned} \quad (11.9)$$

Entonces los hidden layer no actúan, dando igual usar la sola

capa de salida con n percepciones

Funciones de activación:



$$\text{sigmida: } F(z) \quad (12.2)$$

$$\sigma(z) = \frac{1}{1 + e^{-z}}$$

ReLU: Rectified Linear Unit:

$$\begin{aligned} z < 0 &\rightarrow f(z) = 0 \\ z \geq 0 &\rightarrow f(z) = z \end{aligned} \quad (12.3)$$

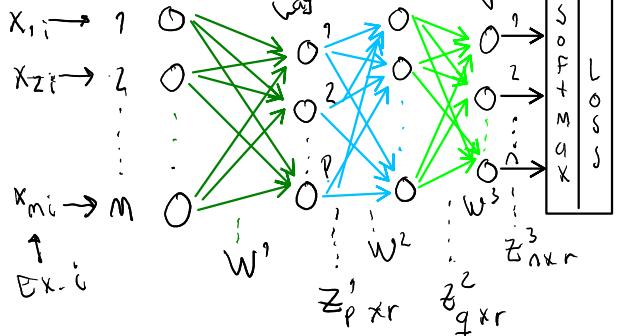
$$\max(0, z)$$

max entre 0 y z

Loang ReLU:

$$\begin{aligned} &\left| \begin{array}{l} f(z) \\ z \end{array} \right| \\ z < 0 &\rightarrow f(z) = -0.01 z \\ z \geq 0 &\rightarrow f(z) = z \\ \max(0.01 z, z) & \end{aligned} \quad (12.4)$$

Usando funciones de activación con dos hidden layers:



R: Ejemplos totales

Usando un batch de r ejemplos:

$\frac{R}{r}$ = pasadas para entregar con los r elementos
 ↪ Forward pass
 ↪ backpropagation

* Forward pass:
 $z^1_{pxr} = W^1_{pxm} x_{mxr} + (b^1_{px1} \dots b^1_{pxr})_{pxr}$
 Después de aplicar la función de activación de la capa 1:

$$a^1_{pxr} = F^1(z^1_{pxr})$$

$$\rightarrow z^2_{qxr} = W^2_{qxp} a^1_{pxr} + (b^2_{qx1} \dots b^2_{qxr})_{qxr}$$

$$\rightarrow a^2_{qxr} = F^2(z^2_{qxr})$$

$$\rightarrow z^3_{nxr} = W^3_{nxq} a^2_{qxr} + b^3_{nxr}$$

(11.4)
Broadcast

↓
 softmax loss
 etiquetas de los r ejemplos

* Backpropagation:

$$\rightarrow \frac{\partial L}{\partial z^3} = y_{nxr} - y_{nxr} \leftarrow \text{softmax} \leftarrow (4.2)$$

one hot vector para cada ejemplo:

$$\begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \leftarrow 1$$

$$\vdots \leftarrow r$$

$$\rightarrow \frac{\partial L}{\partial a^1} = \frac{\partial L}{\partial z^3} \frac{\partial z^3}{\partial a^1}$$

$$\rightarrow \frac{\partial L}{\partial a^2} = (W^3_{nxq})^T \frac{\partial L}{\partial z^3}_{nxr}$$

$$\rightarrow \frac{\partial L}{\partial W^3} = \frac{\partial L}{\partial z^3} \frac{\partial z^3}{\partial W^3}$$

$$\rightarrow \frac{\partial L}{\partial W^3_{nxq}} = \frac{\partial L}{\partial z^3}_{nxr} (a^2_{qxr})^T$$

$$\rightarrow \frac{\partial L}{\partial b^3} = \frac{\partial L}{\partial z^3} \frac{\partial z^3}{\partial b^3}$$

$$\rightarrow \frac{\partial L}{\partial b^3_{nxr}} = \frac{\partial L}{\partial z^3}_{nxr} \cdot 1$$

$$\rightarrow \frac{\partial L}{\partial z^2} = \frac{\partial L}{\partial a^2} \frac{\partial a^2}{\partial z^2}$$

$$\rightarrow \frac{\partial L}{\partial z^2_{qxr}} = \frac{\partial L}{\partial a^2_{qxr}} \left(\frac{\partial F^1(z^1)}{\partial z^2} \right)$$

$$\rightarrow \frac{\partial L}{\partial a^1} = \frac{\partial L}{\partial z^2} \frac{\partial z^2}{\partial a^1}$$

$$\frac{\partial L}{\partial a^1_{pxr}} = (W^2_{qxp})^T \frac{\partial L}{\partial z^2_{qxr}}$$

$$\rightarrow \frac{\partial L}{\partial W^2} = \frac{\partial L}{\partial z^2} \frac{\partial z^2}{\partial W^2}$$

$$\frac{\partial L}{\partial W^2_{qxp}} = \frac{\partial L}{\partial z^2} \frac{\partial z^2}{\partial W^2} (a^1_{pxr})^T$$

$$\rightarrow \frac{\partial L}{\partial b^2} = \frac{\partial L}{\partial z^2} \frac{\partial z^2}{\partial b^2}$$

$$\frac{\partial L}{\partial b^2_{qxr}} = \frac{\partial L}{\partial z^2}_{qxr} \cdot 1$$

$$\rightarrow \frac{\partial L}{\partial z^1} = \frac{\partial L}{\partial a^1} \frac{\partial a^1}{\partial z^1}$$

$$\frac{\partial L}{\partial z^1_{pxr}} = \frac{\partial L}{\partial a^1_{pxr}} \left(\frac{\partial F^1(z^1)}{\partial z^1} \right)$$

$$\rightarrow \frac{\partial L}{\partial W^1} = \frac{\partial L}{\partial z^1} \frac{\partial z^1}{\partial W^1}$$

$$\frac{\partial L}{\partial W^1_{pxm}} = \frac{\partial L}{\partial z^1_{pxr}} (x_{mxr})^T$$

$$\rightarrow \frac{\partial L}{\partial b^1} = \frac{\partial L}{\partial z^1} \frac{\partial z^1}{\partial b^1}$$

$$\frac{\partial L}{\partial b_{pxr}} = \frac{\partial L}{\partial z^r} \cdot 1$$

Usando Matriz Jacobiana:
 $\frac{\partial L_r}{\partial z^3} \rightarrow$ los factores de r ejemplos

$$\frac{\partial L_r}{\partial z^3} = \begin{pmatrix} \frac{\partial L_1}{\partial z^3} & \dots & \frac{\partial L_1}{\partial z^n} \\ \vdots & \ddots & \vdots \\ \frac{\partial L_r}{\partial z^3} & \dots & \frac{\partial L_r}{\partial z^n} \end{pmatrix} = \frac{\partial L}{\partial z^{rxn}}$$

$$\frac{\partial L}{\partial z_{rxn}} = \hat{y}_{rxn} - y_{rxn}$$

↓ one hot vectors!

$$\begin{pmatrix} 0 & 1 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ 0 & 0 & \dots & 1 \end{pmatrix}$$

$$\rightarrow \frac{\partial L_r}{\partial a_q^2} = \frac{\partial L_r}{\partial z_n^3} \frac{\partial z_n^3}{\partial a_q^2}$$

$$\frac{\partial L}{\partial a_{rxnq}^2} = \frac{\partial L}{\partial z_n^3} \frac{\partial z_n^3}{\partial a_{rxnq}^2}$$

$$= (\hat{y}_{rxn} - y_{rxn}) W_{rxnq}^3$$

$$\rightarrow \frac{\partial L_r}{\partial W_{rxnq}^3} = \frac{\partial L_r}{\partial z_n^3} \frac{\partial z_n^3}{\partial W_{rxnq}^3}$$

$$\frac{\partial L}{\partial W_{rxnq}^3} = (\hat{y}_{rxn} - y_{rxn}) q_q^2$$

$$\rightarrow \frac{\partial L_r}{\partial b_n^3} = \frac{\partial L_r}{\partial z_n^3} \frac{\partial z_n^3}{\partial b_n^3}$$

$$\frac{\partial L}{\partial b_{rxn}^3} = \frac{\partial L}{\partial z_{rxn}^3} I_{n \times n} = \frac{\partial L}{\partial z_{rxn}^3}$$

$$\rightarrow \frac{\partial L_r}{\partial W_{qxp}^2} = \frac{\partial L_r}{\partial z_n^3} \frac{\partial z_n^3}{\partial a_q^2} \frac{\partial a_q^2}{\partial z_q^2} \frac{\partial z_q^2}{\partial W_{qxp}^2}$$

$$= (\hat{y}_{rxn} - y_{rxn}) W_{rxnq}^3 \left(\frac{\partial f^L(z^3)}{\partial z^2} \right) a_p^2$$

$$= \frac{\partial L}{\partial W_{rxnqxp}^2} \frac{\partial L_r}{\partial z_q^2}$$

$$\rightarrow \frac{\partial L_r}{\partial b_q^2} = \underbrace{\frac{\partial L_r}{\partial z_n^3} \frac{\partial z_n^3}{\partial a_q^2} \frac{\partial a_q^2}{\partial z_q^2}}_{I_{q \times q}} \frac{\partial z_q^2}{\partial b_q^2}$$

$$= \frac{\partial L}{\partial b_{rxnq}^2}$$

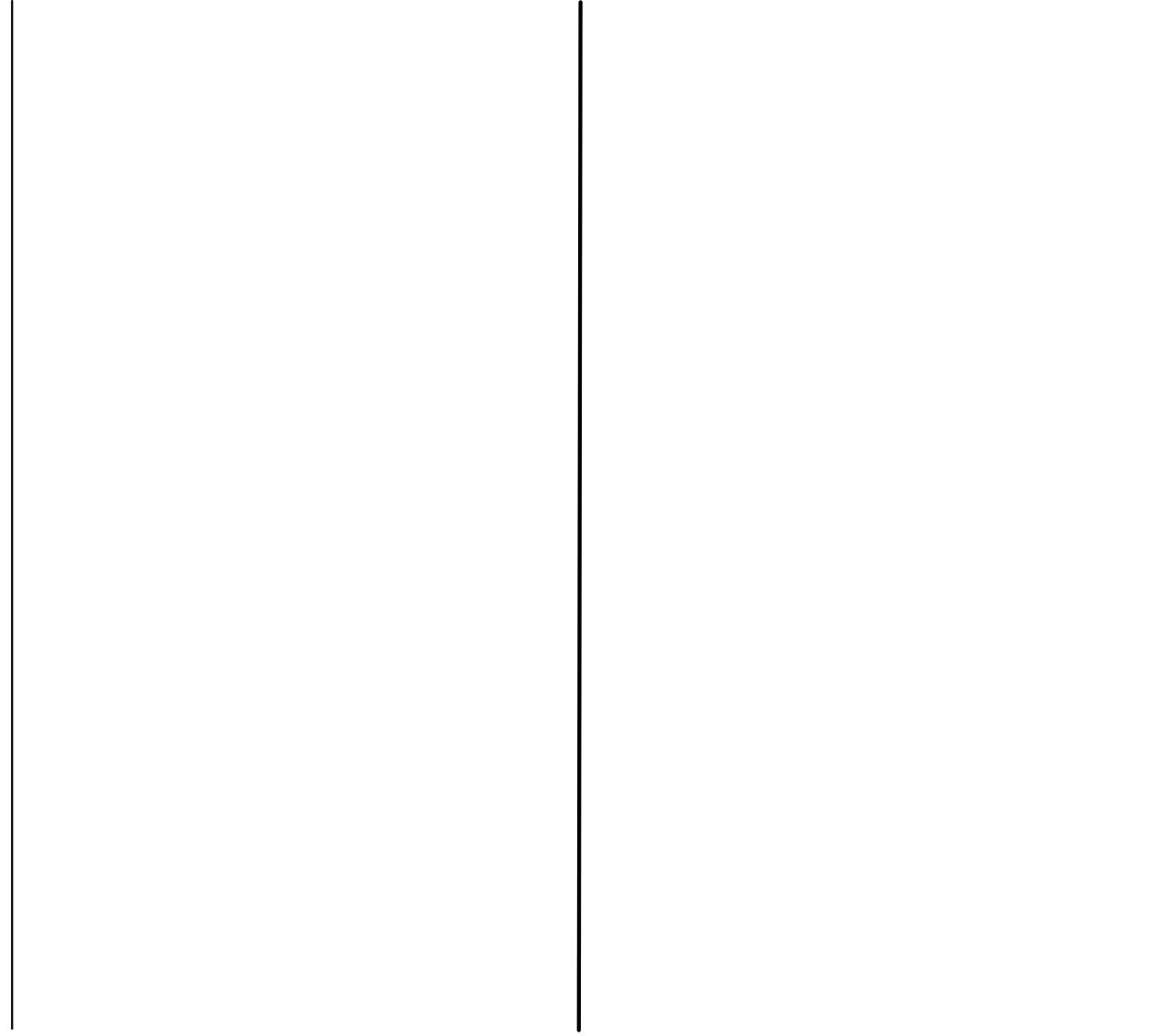
$$\rightarrow \frac{\partial L_r}{\partial W_{pxm}^1} = \frac{\partial L_r}{\partial z_n^3} \frac{\partial z_n^3}{\partial a_q^2} \frac{\partial a_q^2}{\partial z_q^2} \frac{\partial z_q^2}{\partial a_p^1}$$

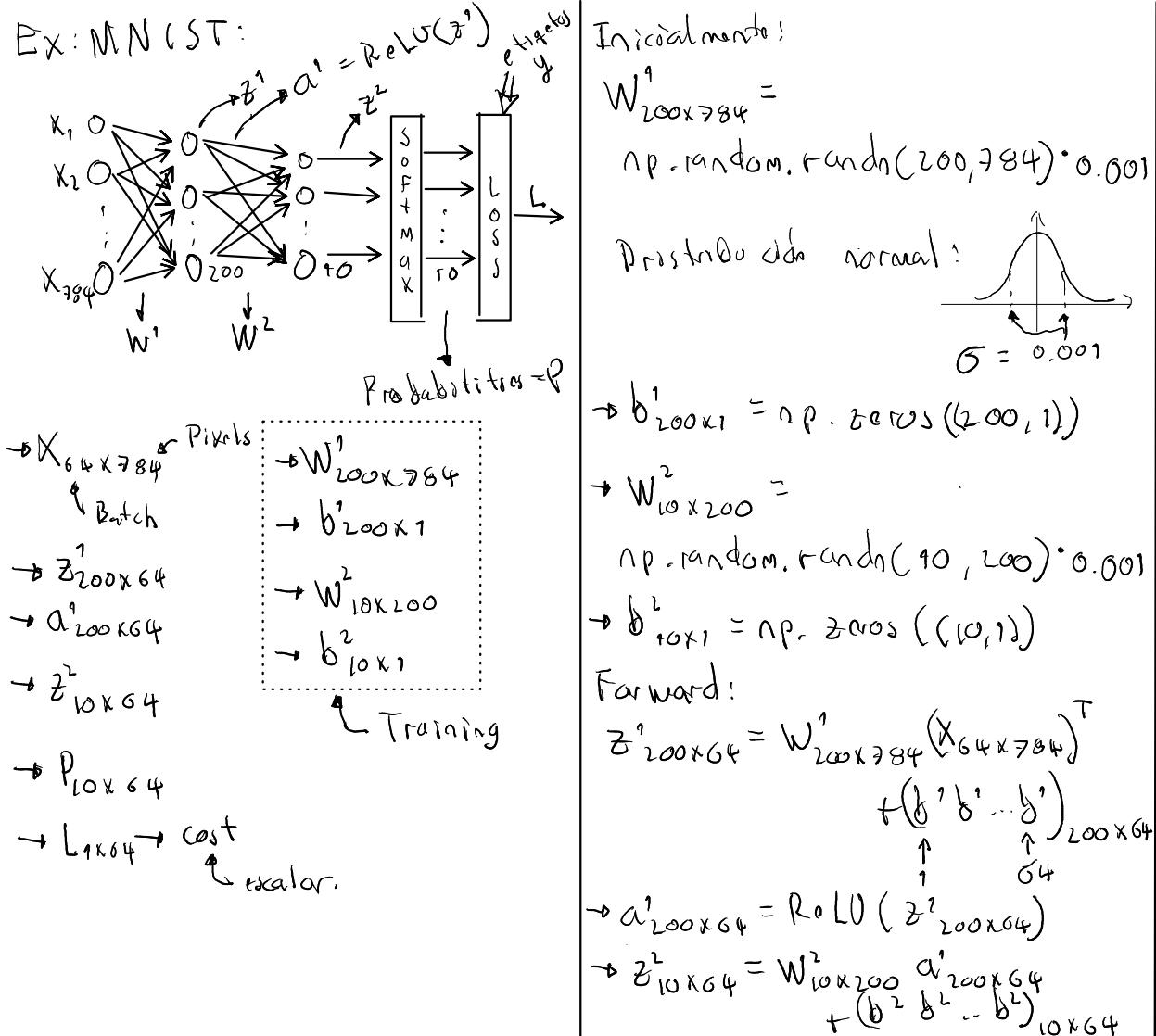
$\frac{\partial a_p^1}{\partial z^1} \frac{\partial z^1}{\partial W_{pxm}^1}$

$$\frac{\partial L}{\partial W_{rxnpxm}^1} = \frac{\partial L_r}{\partial z_n^3} \underbrace{W_{qxp}^2 \left(\frac{\partial f^L(z^3)}{\partial z^1} \right)_{pxp}}_{\frac{\partial L_r}{\partial z^1_p}}$$

$$\rightarrow \frac{\partial L_r}{\partial b_p^1} = \frac{\partial L_r}{\partial z^1_p} \frac{\partial z^1}{\partial b_p^1}$$

$$= \frac{\partial L}{\partial b_{rxnpx}^1}$$





$P_{10 \times 64} = \frac{(e^{z^2})_{10 \times 64}}{\sum_j e^{z^2_j}} = y_{10 \times 64} \quad (\text{eq. 1})$

suma cada columna (e^{col})

$(e^L)_{1 \times 64} = (P_a, P_b, \dots, P_z)_{1 \times 64}$

etiquetas $a^1_{10 \times 1}$ etiquetas $a^1_{10 \times 1}$

$L_{1 \times 64} = -\sum_i l_i \quad (\text{eq. 2})$

costo $= \sum_i l_i$

Backward:

$$\frac{\partial L}{\partial z^2_{10 \times 64}} = P_{10 \times 64} - y_{10 \times 64}$$

one hot vector para cada ejemplo:

$$\begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ \vdots & \vdots & \vdots \\ 0 & 0 & 1 \end{pmatrix}_{10 \times 64} \quad \leftarrow 1$$

etiquetas

$$\frac{\partial L}{\partial W^2} = \frac{\partial L}{\partial z^2} \frac{\partial z^2}{\partial W^2}$$

$$\frac{\partial L}{\partial W^2_{10 \times 200}} = \frac{\partial L}{\partial z^2_{10 \times 64}} \frac{(a^1_{200 \times 64})^T}{64} \quad \leftarrow 10$$

$$\frac{\partial L}{\partial b^2} = \frac{\partial L}{\partial z^2} \frac{\partial z^2}{\partial b^2}$$

suma el valor de cada fila

$$\frac{\partial L}{\partial b^2_{10 \times 1}} = \left(\sum_{j=1}^{64} \frac{\partial L}{\partial z^2_{j, 1}} \right) / 64$$

$$\left(\sum_{j=1}^{64} \frac{\partial L}{\partial z^2_{j, 10}} \right) / 10$$

$$\rightarrow \frac{\partial L}{\partial a^1} = \frac{\partial L}{\partial z^1} \frac{\partial z^1}{\partial a_1}$$

$$\downarrow$$
$$\frac{\partial L}{\partial a_{200 \times 64}} = (W_{10 \times 200})^T \frac{\partial L}{\partial z_{10 \times 64}}$$

$$\rightarrow \frac{\partial L}{\partial z^1} = \frac{\partial L}{\partial a^1} \frac{\partial a^1}{\partial z^1}$$

$$\frac{\partial L}{\partial z_{200 \times 64}} = \frac{\partial L}{\partial a_{200 \times 64}}$$

