

pesos * input + biases = z_{nx1}

$$W_{n \times m} X_{m \times 1} + b_{n \times 1} = z_{n \times 1} \quad (3.9)$$

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

$$W_{n \times m} X_{m \times p} + \underbrace{[b_{n \times 1} \dots b_{n \times 1}]}_{\text{Broadcast}} = z_{n \times p}$$

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

↑
batch
↑
p predicciones a la vez

Función de activación softmax a la salida: \rightarrow probabilidad

$$\hat{y}_k = P(Y=k) = \frac{e^{z_{k1}}}{\sum_j e^{z_{ji}}} \quad (4.1)$$

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

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

Usando batch: (4.2)

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

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

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

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

$$\hat{y} = \frac{e^{z_k}}{\sum_j e^{z_j}}$$

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

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

Loss Función para el ejemplo i = 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 esperada (correcta)

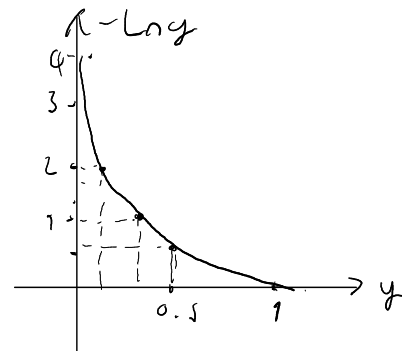
$$y_{ki} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \leftarrow k \text{ element}$$

$\leftarrow n \text{ element}$

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

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

De la salida es pérdida para el i



Cost function 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:

$$x \rightarrow \text{O} \xrightarrow{w} \text{O} \rightarrow z$$

$$wx + b = z \quad (6.1)$$

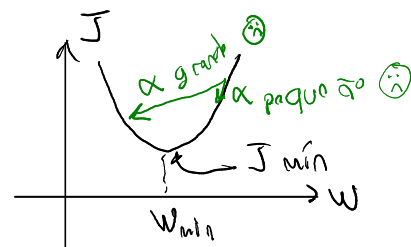
$$J(w, b)$$

Gráfica computacional: Cada operación es un nodo



Gradient descent:

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



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

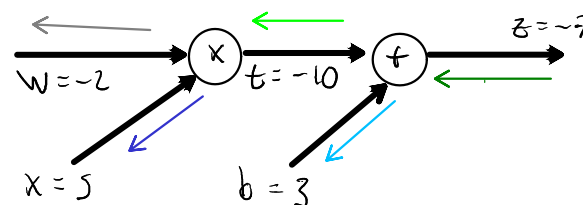
learning rate
= stop size

De igual manera para b:

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

Backpropagation:

Gráfica computacional:



$$z = t + b$$

$$z = wx + b$$

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

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

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

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

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

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

$$\text{Ejemplo: } h = 0.1$$

cambio de w

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

$$\rightarrow t = wx_0 = (-1.9)(5) = -9.5$$

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

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

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

$$z = -6.5 \checkmark$$

Ej m: $h=0.1$

↑
cambio de x

→ $x = x_0 + h = 5 + 0.1 = 5.1$
 → $t = w_0 x = (-2)(5.1) = -10.2$
 → $z = t + b_0 = (-10.2) + (3) = -7.2$

→ $z = z_0 + h \frac{dz}{dx}$

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

$z = -7.2 \checkmark$

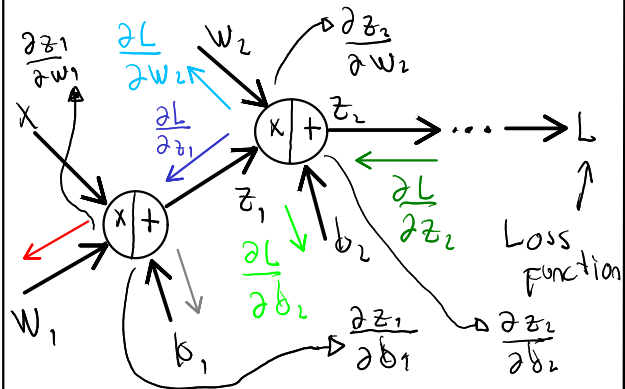
Ej m: $h=0.1$

↑
cambio de b :

→ $b = b_0 + h = 3 + (0.1) = 3.1$
 → $z = t + b = (-10) + (3.1) = -6.9$
 → $z = z_0 + h \frac{dz}{db}$

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

Para dos perceptrons:
Gráfica computacional



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

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

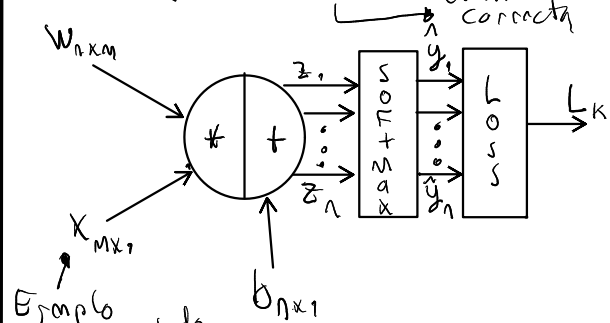
→ $\frac{\partial L}{\partial w_2} = \frac{\partial L}{\partial z_2} \frac{\partial z_2}{\partial w_2}$ → $w_2 = w_2 - \alpha \frac{\partial L}{\partial w_2}$

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

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

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

Para un solo ejemplo etiquetado como clase k :



Ejemplo etiquetado

$w_{n \times m} x_{m \times 1} + b_{n \times 1} = z_{n \times 1}$

↑
scores

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

\uparrow
 $(0 \ 0 \ \dots \ 1 \ \dots \ 0)$

↑
 k elemento

$L = - \ln \hat{y}_k = - \ln \left(\frac{e^{z_k}}{\sum_j e^{z_j}} \right)$ (S.2)
 De la salida es permitida para el ejemplo

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

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

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

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

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

$\frac{\partial L}{\partial z_i} = \hat{y}_i - y_k$ (10.1)
 ↑
Predicción para la clase i

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

$\frac{\partial L}{\partial z_k} = \hat{y}_k - y_k$ (10.2)

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

→ $W_{n \times m} = n.p.random.randn(n, m) * 0.01$ (11.1)

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

→ $z = W @ x + b$ (11.3)

$\frac{\partial L}{\partial z}$ en forma matricial: (11.4)

$\frac{\partial L}{\partial z_{n \times 1}} = y_{n \times 1} - \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \\ 0 \end{pmatrix}_{n \times 1}$ ← k elementos
 ↑
 el k -ésimo elemento es 1
 one-hot vector = $y_{n \times 1}$ (11.4)

→ $\frac{\partial L}{\partial W} = \frac{\partial L}{\partial z} \frac{\partial z}{\partial W} = \frac{\partial L}{\partial z} x$

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

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

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

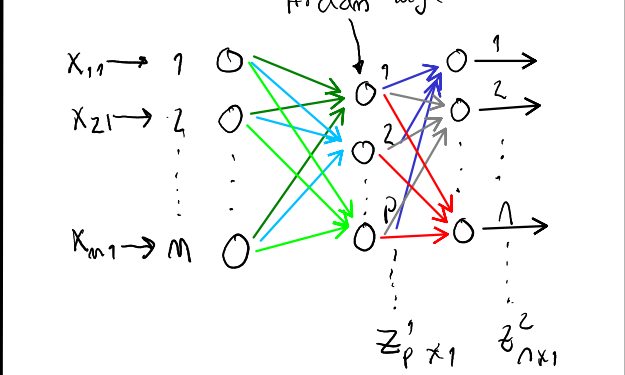
$\frac{\partial L}{\partial b_{n \times 1}} = \frac{\partial L}{\partial z_{n \times 1}} \cdot (1)_{n \times 1} = \frac{\partial L}{\partial z_{n \times 1}}$
 $= \hat{y}_{n \times 1} - y_{n \times 1}$ (11.7)

Después se puede actualizar W y b :

→ $W_{n \times m} = W_{n \times m} - \alpha \frac{\partial L}{\partial W_{n \times m}}$ (11.8)
 ← $B_j m: 0.01$

→ $b_{n \times 1} = b_{n \times 1} - \alpha \frac{\partial L}{\partial b_{n \times 1}}$ (11.9)
 ↑
 (6.4)

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

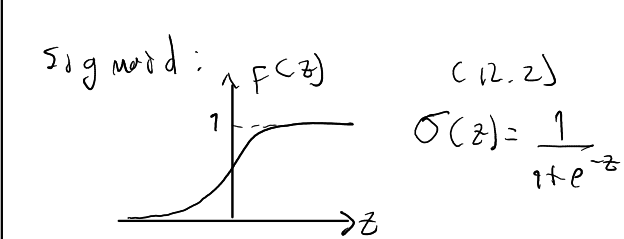
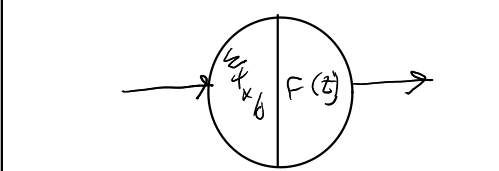


→ $z_{p \times 1}^1 = W_{p \times m}^1 x_{m \times 1} + b_{p \times 1}^1$
 → $z_{n \times 1}^2 = W_{n \times p}^2 z_{p \times 1}^1 + b_{n \times 1}^2$
 $= W_{n \times p}^2 (W_{p \times m}^1 x_{m \times 1} + b_{p \times 1}^1) + b_{n \times 1}^2$
 $= (W_{n \times p}^2 W_{p \times m}^1) x_{m \times 1} + (W_{n \times p}^2 b_{p \times 1}^1) + b_{n \times 1}^2$
 $= (W^2 W^1)_{n \times m} x_{m \times 1} + (W^2 b^1)_{n \times 1} + b_{n \times 1}^2$
 $= (W^2 W^1)_{n \times m} x_{m \times 1} + (W^2 b^1 + b^2)_{n \times 1}$ (12.1)

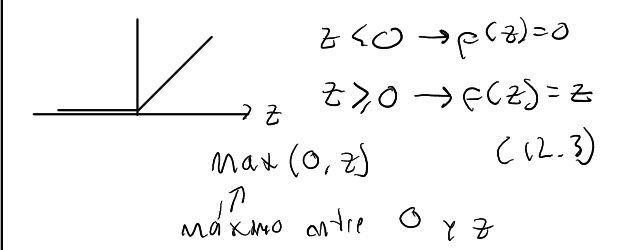
Entonces las hidden layer no actúan, dando igual usar la sola

capa de salida con n perceptrones

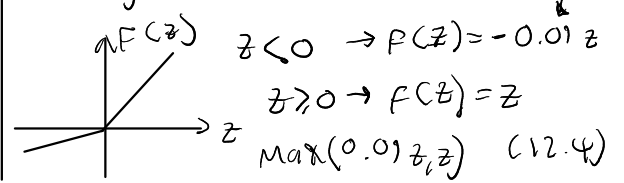
Funciones de activación:



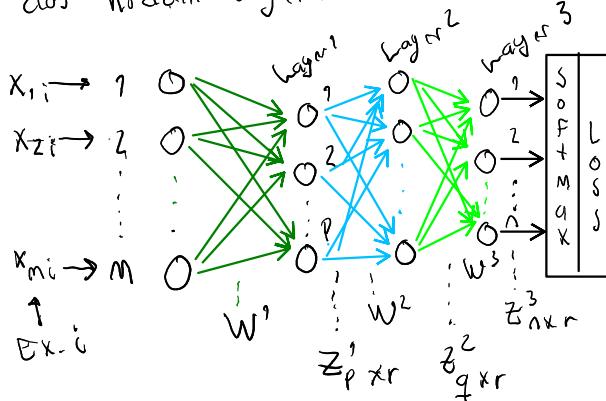
ReLU: Rectified Linear Unit:



Leaky ReLU:



Usando funciones de activación con dos hidden layers:



R: Ejemplos totales

Usando un batch de r ejemplos:

$\frac{R}{r}$ = pasados para entrenar con los R elementos

Forwardpass
Backpropagation

* Forwardpass:

$$z'_{pxr} = W_{pxm} x_{mnr} + (b'_{px1} \dots b'_{px1})_{pxr}$$

Después de aplicar la función de activación de la capa 1:

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

$$\rightarrow z^2_{qxr} = W_{qxp} a'_{pxr} + (b^2_{qk1} \dots b^2_{qk1})_{qxr}$$

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

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

(11.4) Broadcast

Softmax + Loss
etiquetas de los r ejemplos

* Backpropagation:

$$\rightarrow \frac{\partial L}{\partial z^3_{nxr}} = \hat{y}_{nxr} - y_{nxr}$$

one hot vector per cada ejemplo:

$$\begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ \vdots & \vdots & \vdots \\ 0 & 0 & 1 \end{pmatrix} \begin{matrix} \leftarrow 1 \\ \leftarrow 2 \\ \vdots \\ \leftarrow n \end{matrix}$$

$$\rightarrow \frac{\partial L}{\partial a^2} = \frac{\partial L}{\partial z^3} \frac{\partial z^3}{\partial a^2}$$

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

$$\frac{\partial L}{\partial b_{pxr}^i} = \frac{\partial L}{\partial z_{pxr}^i} \cdot 1$$

Usando Matriz Jacobiana:
 $\frac{\partial L_r}{\partial z_n^3} \rightarrow$ loss function de r ejemplos

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

$$\frac{\partial L}{\partial z_{rxn}^3} = \hat{y}_{rxn} - y_{rxn}$$

one hot vectors!

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

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

$$\frac{\partial L}{\partial a_{rxq}^2} = \frac{\partial L}{\partial z_{rxn}^3} \frac{\partial z_{rxn}^3}{\partial a_{rxq}^2}$$

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

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

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

Producto tensorial?

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

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

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

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

$$= \frac{\partial L}{\partial W_{rxq \times p}^2} \rightarrow \frac{\partial L_r}{\partial z_q^2}$$

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

$$= \frac{\partial L}{\partial b_{rxq}^2} \rightarrow I_{q \times q}$$

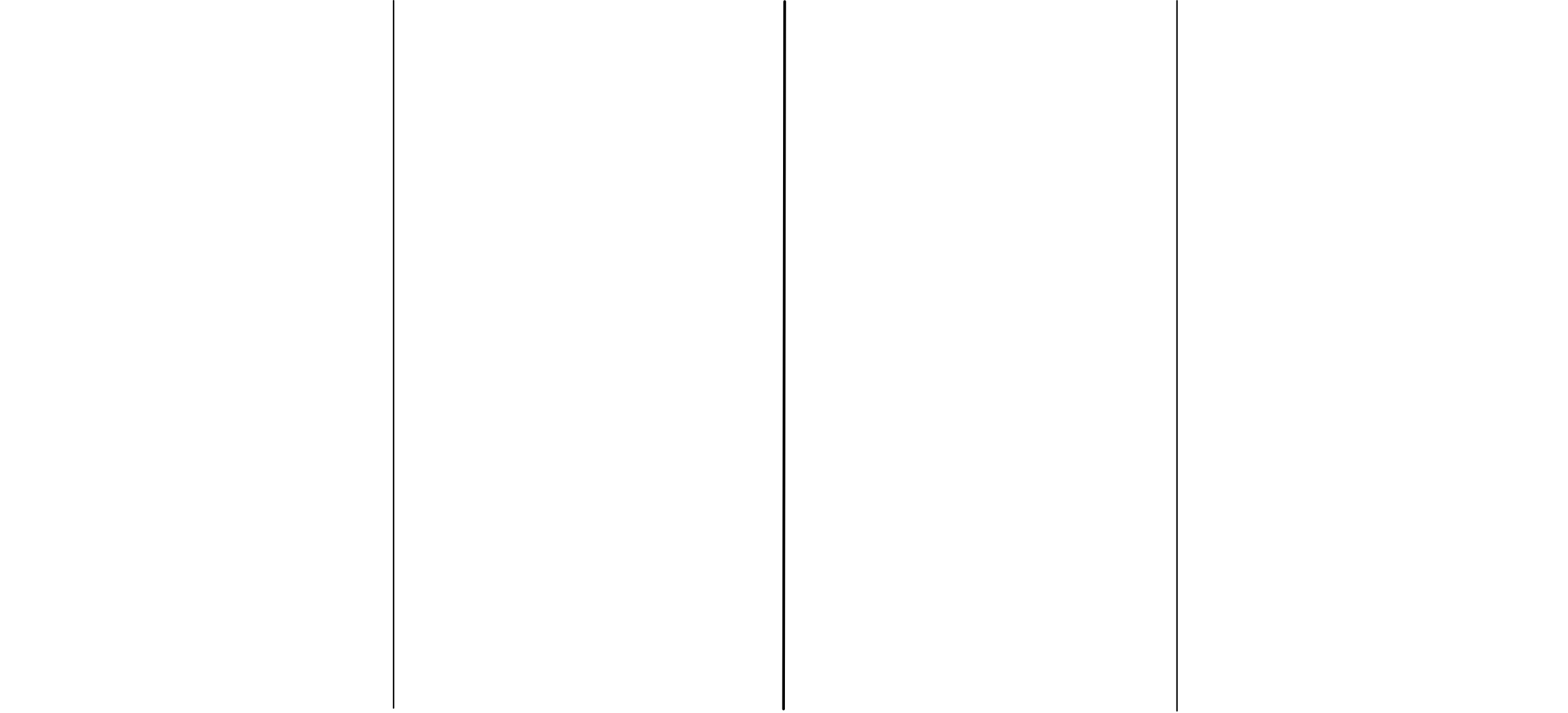
$$\rightarrow \frac{\partial L_r}{\partial W_{p \times m}^1} = \frac{\partial L_r}{\partial z_n^3} \frac{\partial z_n^3}{\partial a_q^2} \frac{\partial a_q^2}{\partial z_q^2} \frac{\partial z_q^2}{\partial a_p^1} \frac{\partial a_p^1}{\partial z_p^1} \frac{\partial z_p^1}{\partial W_{p \times m}^1}$$

$$\frac{\partial L}{\partial W_{rxp \times m}^1} = \frac{\partial L_r}{\partial z_q^2} W_{q \times p}^2 \left(\frac{\partial F^1(z^1)}{\partial z^1} \right) x_{rxm}$$

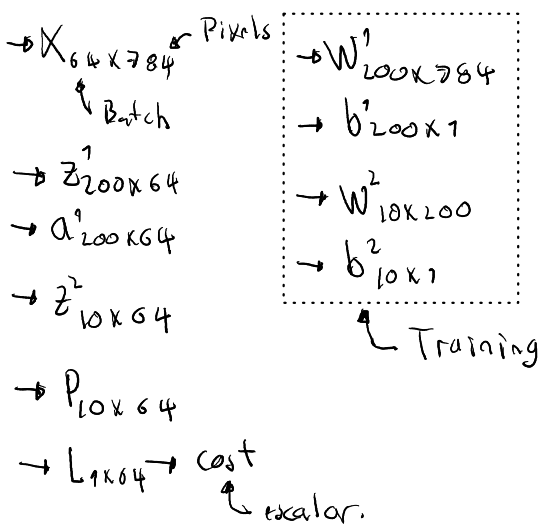
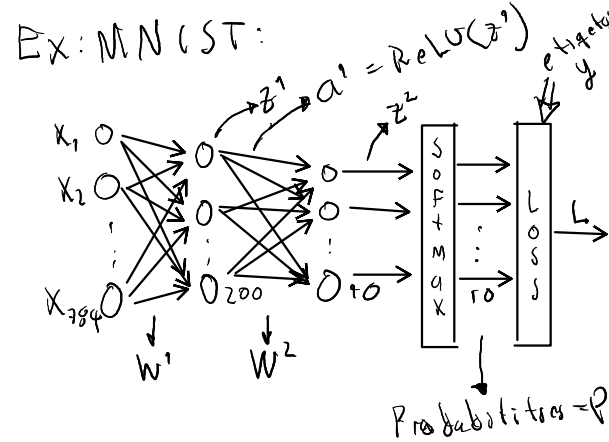
$$\frac{\partial L_r}{\partial z_p^1}$$

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

$$= \frac{\partial L}{\partial b_{1 \times p}^1} \rightarrow I_{p \times p}$$



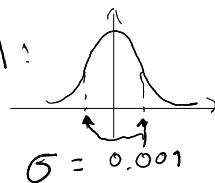
Ex: MNIST:



Inicialmente:

$$W_{200 \times 784}^1 = np.random.randn(200, 784) \cdot 0.001$$

Distribución normal:



$$\rightarrow b_{200 \times 1}^1 = np.zeros(200, 1)$$

$$\rightarrow W_{10 \times 200}^2 =$$

$$np.random.randn(10, 200) \cdot 0.001$$

$$\rightarrow b_{10 \times 1}^2 = np.zeros(10, 1)$$

Forward:

$$z_{200 \times 64}^1 = W_{200 \times 784}^1 (X_{64 \times 784})^T + (b_{200 \times 1}^1 \dots b_{200 \times 1}^1)_{200 \times 64}$$

$$\rightarrow a_{200 \times 64}^1 = \text{ReLU}(z_{200 \times 64}^1)$$

$$\rightarrow z_{10 \times 64}^2 = W_{10 \times 200}^2 a_{200 \times 64}^1 + (b_{10 \times 1}^2 \dots b_{10 \times 1}^2)_{10 \times 64}$$

$$P_{10 \times 64} = \frac{(e^{z^2})_{10 \times 64}}{(\sum_j e^{z_{j,i}^2})_{1 \times 64}} = \hat{y}_{10 \times 64} \quad (4.1)$$

suma cada columna (ejm) de $(e^{z^2})_{10 \times 64}$

$$(e^L)_{1 \times 64} = (P_{a1}, P_{a2}, \dots, P_{a64})$$

$$\rightarrow L_{1 \times 64} = \ln(e^L)_{1 \times 64}$$

$$\rightarrow \text{cost} = \frac{\sum_{i=1}^{64} -\ln_i}{64} \quad (5.3)$$

Backward:

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

one hot vector para cada ejemplo:

$$\begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ \vdots & \vdots & \vdots \\ 0 & 0 & 1 \end{pmatrix} \leftarrow \begin{matrix} 1 \\ 2 \\ \vdots \\ 10 \end{matrix}$$

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

$$\frac{\partial L}{\partial W_{10 \times 200}^2} = \frac{\frac{\partial L}{\partial z_{10 \times 64}^2} (a_{200 \times 64}^1)^T}{64}$$

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

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

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

$$\frac{\partial L}{\partial a'_{200 \times 64}} = (W^2_{10 \times 200})^T \frac{\partial L}{\partial z^1_{10 \times 64}}$$

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

$$\frac{\partial L}{\partial z^1_{200 \times 64}} = \frac{\partial L}{\partial a'_{200 \times 64}}$$

