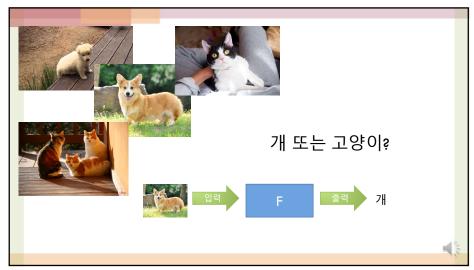
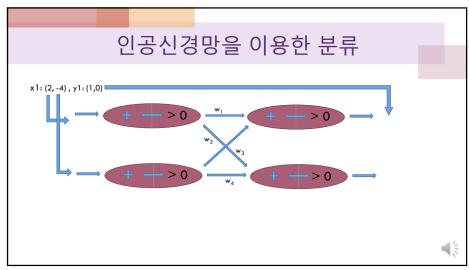


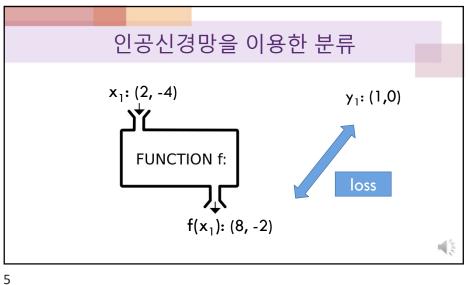
지난목차

Description

The classification of th





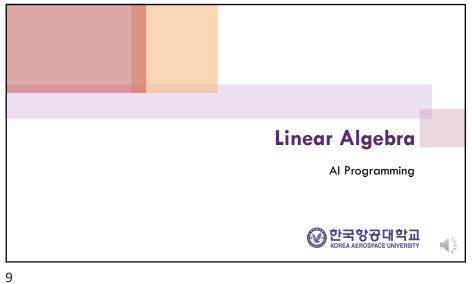


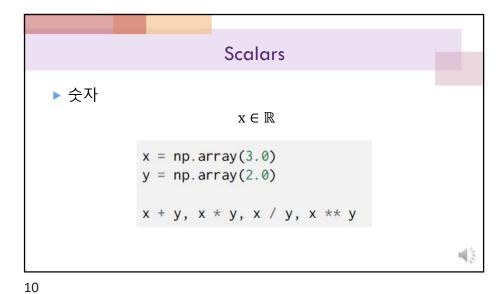


Numpy ▶프로그램 라이브러리 ▶수학의 함수 등 여러 계산을 편리하게 하기 위한 라이브러 리 import numpy as np

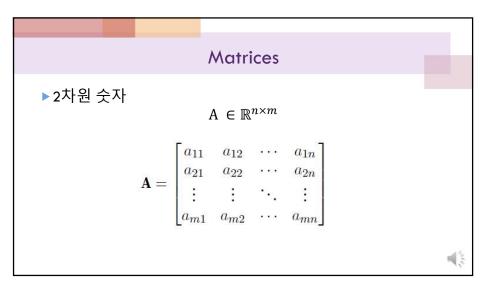
목차 Linear Algrebra Derivative ► Gradient Descent ▶ Back-propagation ► Gradient Descent of Loss Function

8

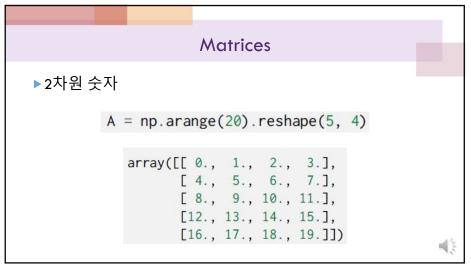




Vectors ▶ 숫자 여러 개 $\mathbf{x} \in \mathbb{R}^n$ x = np.arange(4)



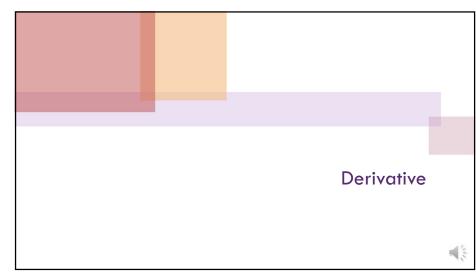
12



 $\mathbf{A} \in \mathbb{R}^{n \times k} \quad \mathbf{B} \in \mathbb{R}^{k \times m} \quad \mathbf{C} = \mathbf{A}\mathbf{B}$ $\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1k} \\ a_{21} & a_{22} & \cdots & a_{2k} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nk} \end{bmatrix} \quad \mathbf{B} = \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1m} \\ b_{21} & b_{22} & \cdots & b_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ b_{k1} & b_{k2} & \cdots & b_{km} \end{bmatrix}$ $\mathbf{C} \in \mathbb{R}^{n \times m}$

13





15

Derivative

$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

- ▶ 함수 f(x)
- ▶ 작은값 h
- ▶ 이에 대한 변화량!

토윗 Q ☑
발렌타인데이날에 초콜릿을 녹였다가

할텐다인데이들에 소불맛을 녹았다가 굳혀서 왜 다시 주는거야? 그냥 사서 주는게 낫지않아? 이건 미분했다가 적 분하는거잖아.

미분했다가 적분하면 적분상수가 생기 잖아요 그게 사랑이라는 거에요

읽었던 글 중에 기억에 남는 말

2014/09/07 23:27

리트윗 3,055회 관심글 654회

기초 미분들

- DC = 0 (C is a constant),
- $Dx^n = nx^{n-1}$ (the power rule, n is any real number),
- $De^x = e^x$,
- $D\ln(x) = 1/x$.

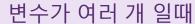
기초 미분들

$$\frac{d}{dx}[Cf(x)] = C\frac{d}{dx}f(x),$$

$$\frac{d}{dx}[f(x) + g(x)] = \frac{d}{dx}f(x) + \frac{d}{dx}g(x),$$

$$\frac{d}{dx}[f(x)g(x)] = f(x)\frac{d}{dx}[g(x)] + g(x)\frac{d}{dx}[f(x)],$$

$$\frac{d}{dx} \left[\frac{f(x)}{g(x)} \right] = \frac{g(x) \frac{d}{dx} [f(x)] - f(x) \frac{d}{dx} [g(x)]}{[g(x)]^2}.$$



$$y = f(x_1, x_2, \dots, x_n)$$

$$\frac{\partial y}{\partial x_i} = \lim_{h \to 0} \frac{f(x_1, \dots, x_{i-1}, x_i + h, x_{i+1}, \dots, x_n) - f(x_1, \dots, x_i, \dots, x_n)}{h}$$

19

17

20

편미분 표현

$$\frac{\partial y}{\partial x_i} = \frac{\partial f}{\partial x_i} = f_{x_i} = f_i = D_i f = D_{x_i} f.$$

Gradient

$$f: \mathbb{R}^n \to \mathbb{R}$$
 $y = f(x_1, x_2, \dots, x_n)$ $f(\mathbf{x})$

$$\nabla_{\mathbf{x}} f(\mathbf{x}) = \left[\frac{\partial f(\mathbf{x})}{\partial x_1}, \frac{\partial f(\mathbf{x})}{\partial x_2}, \dots, \frac{\partial f(\mathbf{x})}{\partial x_n} \right]^{\top}$$

21

23

22

Gradient 예시

$$f(x,y) = 2x + 5y$$

$$\nabla_{x,y} f(x,y) = \left[\frac{df(x,y)}{dx}, \frac{df(x,y)}{dy} \right]^{T}$$
$$= [2,5]^{T}$$

$$f(\mathbf{x}) = 2x_1 + 5x_2$$

$$\nabla_{\mathbf{X}} f(\mathbf{x}) = [2,5]^T$$

Chain Rule

$$y = f(u)$$
 $u = g(x)$

$$\frac{dy}{dx} = \frac{dy}{du}\frac{du}{dx}.$$

Multivariate Chain Rule

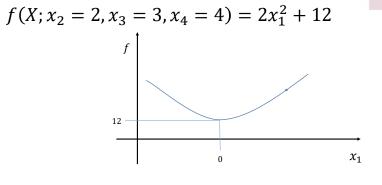
y has variables u_1, u_2, \ldots, u_m , u_i has variables x_1, x_2, \ldots, x_n

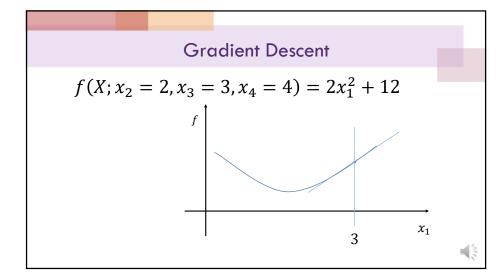
$$\frac{dy}{dx_i} = \frac{dy}{du_1}\frac{du_1}{dx_i} + \frac{dy}{du_2}\frac{du_2}{dx_i} + \dots + \frac{dy}{du_m}\frac{du_m}{dx_i}$$

Gradient Descent

Minimization of Function
Gradient Descent

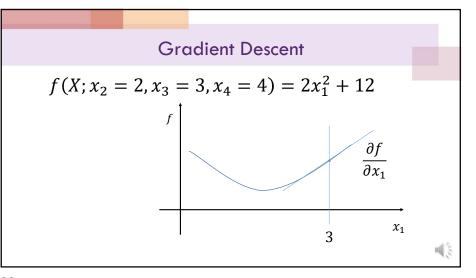
26

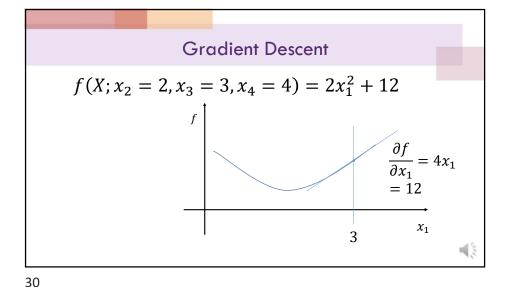


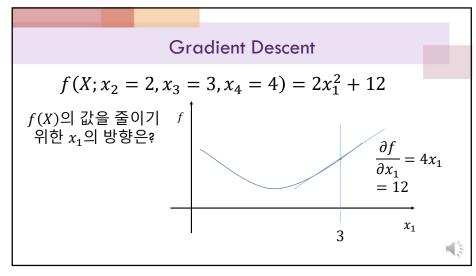


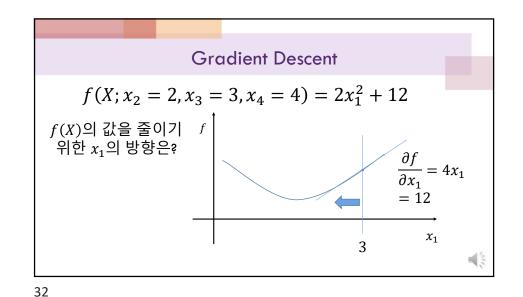
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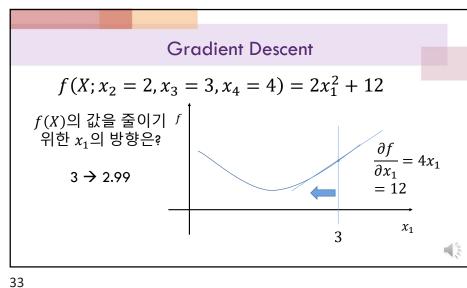
25

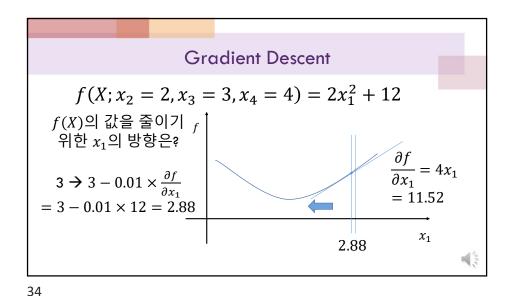


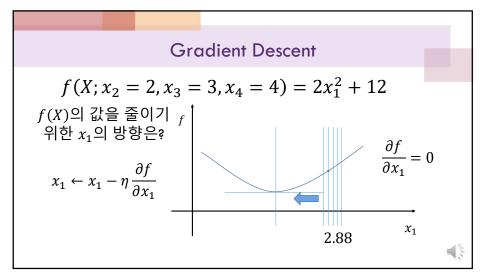


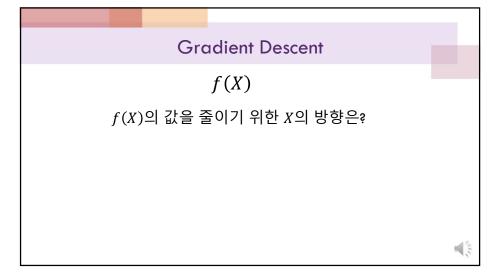












Gradient Descent

f(X)

f(X)의 값을 줄이기 위한 X의 방향은? $X \leftarrow X - \eta \nabla_X f$

Gradient Descent

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37

38

Gradient Descent

f(X)

f(X)의 값을 줄이기 위한 X의 방향은? $X \leftarrow X - \eta \nabla_X f$ $X = [x_1, x_2, x_3, x_4]$ $\nabla X = \left[\frac{\partial f}{\partial x_1}, \frac{\partial f}{\partial x_2}, \frac{\partial f}{\partial x_3}, \frac{\partial f}{\partial x_4}\right]$

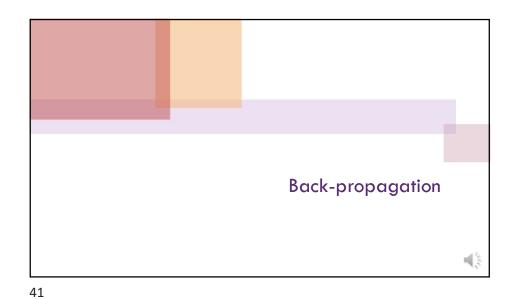


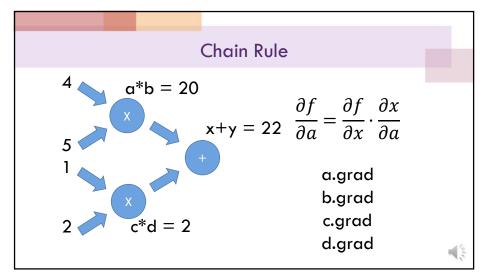
f(X)

f(X)의 값을 줄이기 위한 X의 방향은? $X \leftarrow X - \eta \nabla_X f$ $X = [x_1, x_2, x_3, x_4]$ $\nabla X = \left[\frac{\partial f}{\partial x_1}, \frac{\partial f}{\partial x_2}, \frac{\partial f}{\partial x_3}, \frac{\partial f}{\partial x_4}\right]$

$$x_1 \leftarrow x_1 - \eta \, \frac{\partial f}{\partial x_1}$$

39





Back-propagation

Neural Networks

Softmax

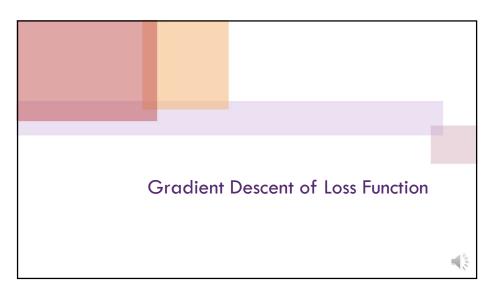
Cross
Loss

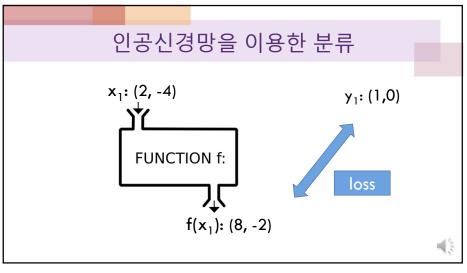
Loss

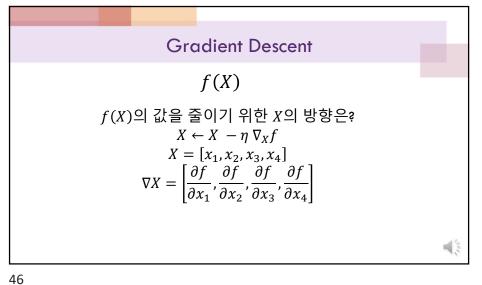
loss.backward()

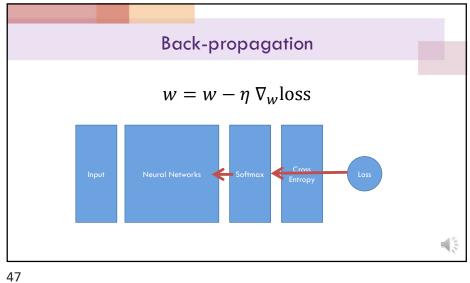
weight.grad

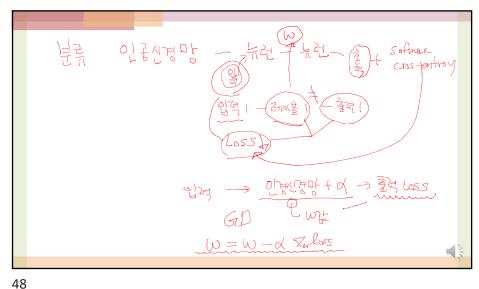
bia.grad











목차

- ► Linear Algrebra
- Derivative
- ► Gradient Descent
- ▶ Back-propagation
- ► Gradient Descent of Loss Function