Explanatory Notes for 6.390

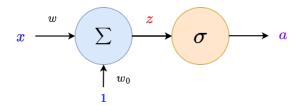
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Review: LLC as Neuron

Remember that we can represent our LLC as a **neuron**: this could give us the first idea for how to train our **neural network**!

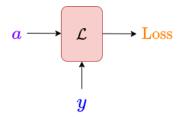


As usual, our first unit \sum is our **linear** component. The output is z, nothing different from before with LLC.

The **output** of σ , which we wrote before as g, is now a.

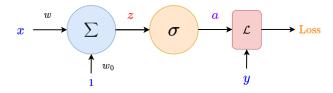
Something we neglected before: this diagram is **missing** the **loss function**. Let's create a small unit for that.

 $\mathcal{L}(\mathfrak{a},\mathfrak{y})$ has **two** inputs: our predicted value \mathfrak{a} , and the correct value \mathfrak{y} .



We have two inputs to our loss function.

We **combine** these into a single unit to get:



Our full unit!

LLC Forward-Pass

Now, we can do gradient descent like before. We want to get the effect our **weight** has on our **loss**.

Remember that x is a whole vector of values, which we've condensed into one variable.

But, this time, we'll pair it with a **visual** that is helpful for understanding how we **train** neural networks.

First, one important consideration:

As we saw above, the **gradient** we get might rely on z, a, or $\mathcal{L}(a,y)$. So, before we do anything, we have to **compute** these values.

Each step **depends** on the last: this is what the **forward** arrows represent. We call this a **forward pass** on our neural network.

Definition 1

A **forward pass** of a neural network is the process of sending information "**forward**" through the neural network, starting from the **input**.

This means the **input** is fed into the **first** layer, and that output is fed into the **next** layer, and so on, until we reach our **final** result and **loss**.

Example: If we had

- f(x) = x + 2
- g(f) = 3f
- $h(g) = \sin(g)$

Then, a forward pass with the input x = 10 would have us go function-by-function:

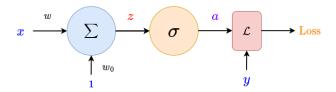
- f(10) = 10 + 2
- $q(f) = 3 \cdot 12$
- $h(q) = \sin(36)$

So, by "forward", we mean that we apply each function, one after another.

In our case, this means computing z, a, and $\mathcal{L}(a, y)$.

LLC Back-propagation

Now that we have all of our values, we can get our gradient. Let's visualize this process.

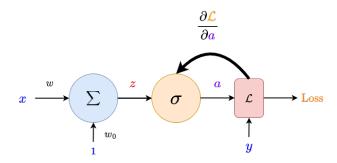


We want to link \mathcal{L} to w. In order to do that, we need to **connect** each thing in between.

This lets us **combine** lots of simple **links** to get our more complicated result.

We can also call this "chaining together" lots of derivatives.

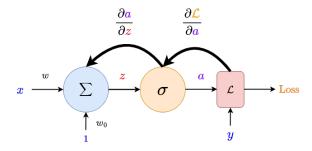
Loss is what we really care about. So, what is the loss directly **connected** to? The **activation**,



So, our σ unit has information about the derivative that comes after it: the **loss** derivative

Loss unit
$$\frac{\partial \mathcal{L}}{\partial q}$$
(1)

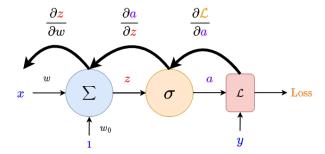
And what is that connected to? The **pre-activation** *z*:



Now, our \sum unit has information about both the **loss** derivative and the σ derivative:

Loss unit Activation function
$$\frac{\partial \mathcal{L}}{\partial a} \cdot \frac{\partial a}{\partial z}$$
(2)

And finally, we've reached w:



And, we built our chain rule! This contains the **information** of the derivatives from **every** unit.

$$\frac{\partial \mathcal{L}}{\partial w} = \underbrace{\frac{\partial \mathcal{L}}{\partial a}}_{\text{Loss unit}} \cdot \underbrace{\frac{\partial a}{\partial z}}_{\text{Activation}} \cdot \underbrace{\frac{\partial z}{\partial z}}_{\text{Dw}}$$
(3)

Moving backwards like this is called **back-propagation**.

Definition 2

Back-propagation is the process of moving "backwards" through your network, starting at the loss and moving back layer-by-layer, and gathering terms in your chain rule.

We call it "propagation" because we send backwards the terms of our chain rule about later derivatives.

An earlier unit (closer to the "left") has all of the derivatives that come after (to the "right" of) it, along with its own term.

Summary of neural network gradient descent: a high-level view

So, with just this, we have built up the basic idea of how we **train** our model: now that we have the gradient, we can do **gradient descent** like we normally do!

This summary covers some things we haven't fully discussed. We'll continue digging into the topic!

Concept 3

We can do gradient descent on a neural network using the ideas we've built up:

- Do a **forward pass**, where we compute the value of each **unit** in our model, passing the information **forward** each layer's **output** is the next layer's **input**.
 - We finish by getting the loss.

- Do back-propagation: build up a chain rule, starting at the loss function, and get each unit's derivative in reverse order.
 - Reverse order: if you have 3 layers, you want to get the 3rd layer's derivatives, then the 2nd layer, then the 1st.
 - Each weight vector has its own gradient: we'll deal with this later, but we
 need to calculate one for each of them.

- Use your chain rule to get the gradient $\frac{\partial \mathcal{L}}{\partial w}$ for your weight vector(s). Take a gradient descent step.
- Repeat until satisfied, or your model converges.