

More intuitions about Taylor Series

Can we get the answer from some basic mathematics?

1. The real aim is:
 - a. $w \Rightarrow w + \eta \Delta w$
 - b. $b \Rightarrow b + \eta \Delta b$
 - c. $\text{Loss}(w) > \text{Loss}(w + \eta \Delta w)$
 - d. $\text{Loss}(b) > \text{Loss}(b + \eta \Delta b)$
 - e. $\text{Loss}(w, b) > \text{Loss}(w + \eta \Delta w, b + \eta \Delta b)$
 - f. $\text{Loss}(\theta) > \text{Loss}(\theta + \eta \Delta \theta)$ (where $\theta = [w, b]$)
2. Vectorized Taylor Series: $L(\theta + \eta u) = L(\theta) + \eta * u^T \nabla_{\theta} L(\theta) + \frac{\eta^2}{2!} * u^T \nabla^2 L(\theta) u + \frac{\eta^3}{3!} * \dots$
3. Where, $u = \Delta \theta$
4. Here, we know that in practice, η is very small ie (0.001) etc
5. So $\eta^2, \eta^3 \dots$ all end up being negligible, so remove those corresponding terms
6. New Vectorized Taylor Series: $L(\theta + \eta u) \approx L(\theta) + \eta * u^T \nabla_{\theta} L(\theta)$
 - a. Here, ∇_{θ} refers to Gradient w.r.t θ and it consists of the partial derivatives of $L(\theta)$ w.r.t w and b , stacked up into a vector
 - b. $L(\theta + \eta u) \in \mathbb{R}$
 - c. $L(\theta) \in \mathbb{R}$
 - d. $\eta \in \mathbb{R} \frac{\partial \text{Loss}}{\partial w} \frac{\partial \text{Loss}}{\partial b}$
 - e. $u^T (\nabla_{\theta} L(\theta)) = \text{Dot product of } \Delta \theta \text{ transposed and the partial derivative vector } \nabla_{\theta} (\in \mathbb{R})$

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|-------------|-------------|---|
| $[\Delta w$ | $\Delta b]$ | $\frac{\partial \text{Loss}}{\partial w}$ |
| | | $\frac{\partial \text{Loss}}{\partial b}$ |