

作业 1

毕嘉仪

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理论部分

1 单选题 (15 分)

1.1 B

1.2 A

1.3 B

1.4 A

1.5 B

2 计算题 (15 分)

2.1 设隐含层为 $\mathbf{z} = \mathbf{W}^T \mathbf{x} + \mathbf{b}$, 其中 $\mathbf{x} \in R^{(m \times 1)}$, $\mathbf{z} \in R^{(n \times 1)}$, $\mathbf{W} \in R^{(m \times n)}$, $\mathbf{b} \in R^{(n \times 1)}$ 均为已知, 其激活函数如下:

$$\mathbf{y} = \delta(\mathbf{z}) = \tanh(\mathbf{z})$$

\tanh 表示双曲正切函数。若训练过程中的目标函数为 L , 且已知 L 对 \mathbf{y} 的导数 $\frac{\partial L}{\partial \mathbf{y}} = [\frac{\partial L}{\partial y_1}, \frac{\partial L}{\partial y_2}, \dots, \frac{\partial L}{\partial y_n}]^T$ 和 $\mathbf{y} = [y_1, y_2, \dots, y_n]^T$ 的值。

2.1.1 请使用 \mathbf{y} 表示出 $\frac{\partial \mathbf{y}^T}{\partial \mathbf{z}}$, 这里的 \mathbf{y}^T 为行向量。

解.

$$\frac{\partial \mathbf{y}^T}{\partial \mathbf{z}}_{n \times n} = \begin{bmatrix} \frac{\partial y_1}{\partial z_1} & \cdots & \frac{\partial y_n}{\partial z_1} \\ \vdots & \ddots & \vdots \\ \frac{\partial y_1}{\partial z_n} & \cdots & \frac{\partial y_n}{\partial z_n} \end{bmatrix}$$

当 $i \neq j$, 易知 $\frac{\partial y_i}{\partial z_j} = 0$

当 $i = j$,

$$\tanh' z_i = 1 - \tanh^2 z_i$$

$$\begin{aligned}
z_i &= \operatorname{arctanh} y_i \\
\therefore \tanh' z_i &= 1 - y_i^2 \\
\therefore \frac{\partial \mathbf{y}^T}{\partial \mathbf{z}}_{n \times n} &= \operatorname{diag}(1 - y_i^2) = \begin{bmatrix} 1 - y_1^2 & & & \\ & 1 - y_2^2 & & \\ & & \ddots & \\ & & & 1 - y_n^2 \end{bmatrix}
\end{aligned}$$

□

2.1.2 请使用 \mathbf{y} 和 $\frac{\partial L}{\partial \mathbf{y}}$ 表示 $\frac{\partial L}{\partial \mathbf{x}}$, $\frac{\partial L}{\partial \mathbf{W}}$, $\frac{\partial L}{\partial \mathbf{b}}$ 。

提示: $\frac{\partial L}{\partial \mathbf{x}}$, $\frac{\partial L}{\partial \mathbf{W}}$, $\frac{\partial L}{\partial \mathbf{b}}$ 与 $\mathbf{x}, \mathbf{W}, \mathbf{b}$ 具有相同维度。

解. 对 $\frac{\partial L}{\partial \mathbf{x}}$, 由链式法则:

$$\frac{\partial L}{\partial \mathbf{x}}_{m \times 1} = \frac{\partial \mathbf{z}^T}{\partial \mathbf{x}}_{m \times n} \frac{\partial \mathbf{y}^T}{\partial \mathbf{z}}_{n \times n} \frac{\partial L}{\partial \mathbf{y}}_{n \times 1} = \mathbf{W} \operatorname{diag}(1 - y_i^2) \frac{\partial L}{\partial \mathbf{y}}$$

对于 $\frac{\partial L}{\partial \mathbf{W}}$, 先计算

$$\begin{aligned}
\frac{\partial z_i}{\partial \mathbf{W}}_{m \times n} &= \begin{bmatrix} \frac{\partial z_i}{\partial W_{11}} & \cdots & \frac{\partial z_i}{\partial W_{1n}} \\ \vdots & \ddots & \vdots \\ \frac{\partial z_i}{\partial W_{m1}} & \cdots & \frac{\partial z_i}{\partial W_{mn}} \end{bmatrix} = \begin{bmatrix} 0 & \cdots & \frac{\partial z_i}{\partial W_{1i}} & \cdots & 0 \\ \vdots & & \vdots & & \vdots \\ 0 & \cdots & \frac{\partial z_i}{\partial W_{mi}} & \cdots & 0 \end{bmatrix} \\
&= \begin{bmatrix} x_1 \\ \vdots \\ x_m \end{bmatrix} = \begin{bmatrix} 0 & \cdots & \mathbf{x} & \cdots & 0 \end{bmatrix}
\end{aligned}$$

$$\begin{aligned}
\therefore \frac{\partial L}{\partial \mathbf{W}}_{m \times n} &= \left(\frac{\partial z_1}{\partial \mathbf{W}}_{m \times n} \frac{\partial \mathbf{y}^T}{\partial \mathbf{z}}_{n \times n} \frac{\partial L}{\partial \mathbf{y}}_{n \times 1}, \frac{\partial z_2}{\partial \mathbf{W}}_{m \times n} \frac{\partial \mathbf{y}^T}{\partial \mathbf{z}}_{n \times n} \frac{\partial L}{\partial \mathbf{y}}_{n \times 1}, \dots, \frac{\partial z_n}{\partial \mathbf{W}}_{m \times n} \frac{\partial \mathbf{y}^T}{\partial \mathbf{z}}_{n \times n} \frac{\partial L}{\partial \mathbf{y}}_{n \times 1} \right)_{m \times n} \\
&= \left(\mathbf{x} \operatorname{diag}(1 - y_i^2) \frac{\partial L}{\partial \mathbf{y}}, \dots, \mathbf{x} \operatorname{diag}(1 - y_i^2) \frac{\partial L}{\partial \mathbf{y}} \right)
\end{aligned}$$

对于 $\frac{\partial L}{\partial \mathbf{b}}$, 先计算

$$\begin{aligned}
\frac{\partial \mathbf{z}^T}{\partial \mathbf{b}}_{n \times n} &= \begin{bmatrix} \frac{\partial z_1}{\partial b_1} & \cdots & \frac{\partial z_n}{\partial b_1} \\ \vdots & \ddots & \vdots \\ \frac{\partial z_1}{\partial b_n} & \cdots & \frac{\partial z_n}{\partial b_n} \end{bmatrix} = \mathbf{I}_n \\
\therefore \frac{\partial L}{\partial \mathbf{b}}_{n \times 1} &= \frac{\partial \mathbf{z}^T}{\partial \mathbf{b}}_{n \times n} \frac{\partial \mathbf{y}^T}{\partial \mathbf{z}}_{n \times n} \frac{\partial L}{\partial \mathbf{y}}_{n \times 1} = \operatorname{diag}(1 - y_i^2) \frac{\partial L}{\partial \mathbf{y}}
\end{aligned}$$

□