

Derivación automática

$$f(x_1, x_2) = \ln(x_1) + x_1 \cdot x_2 - \sin(x_2)$$

Evaluación hacia adelante

$$v_{-1} = x_1$$

2

$$v_0 = x_2$$

5

$$v_1 = \ln v_{-1}$$

$$v_1 = \ln 2 = 0.69$$

$$v_2 = v_{-1} \times v_0$$

$$v_2 = 2 \times 5 = 10$$

$$v_3 = \sin v_0$$

$$v_3 = \sin 5$$

$$v_4 = v_1 + v_2$$

$$v_4 = 0.69 + 10 = 10.69$$

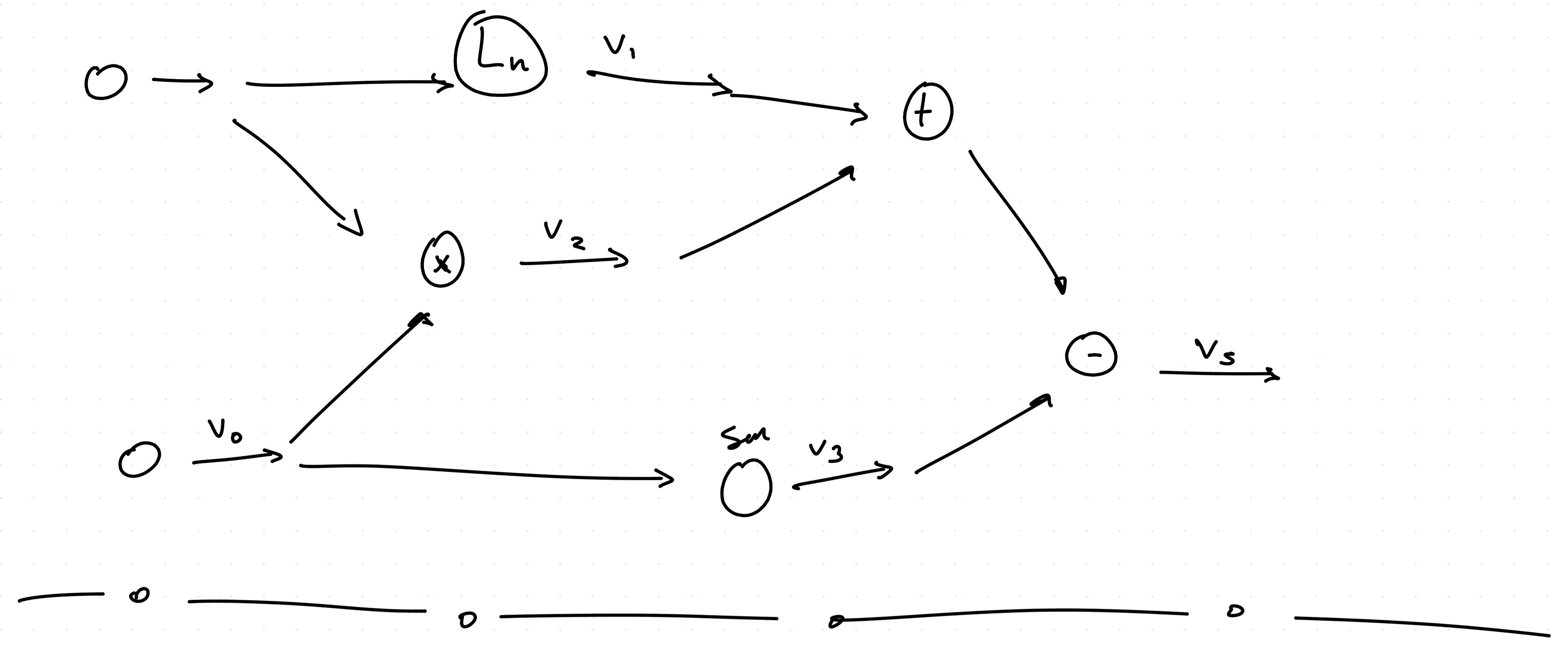
$$v_5 = v_4 - v_3$$

$$v_5 = 10.69 - 0.95$$

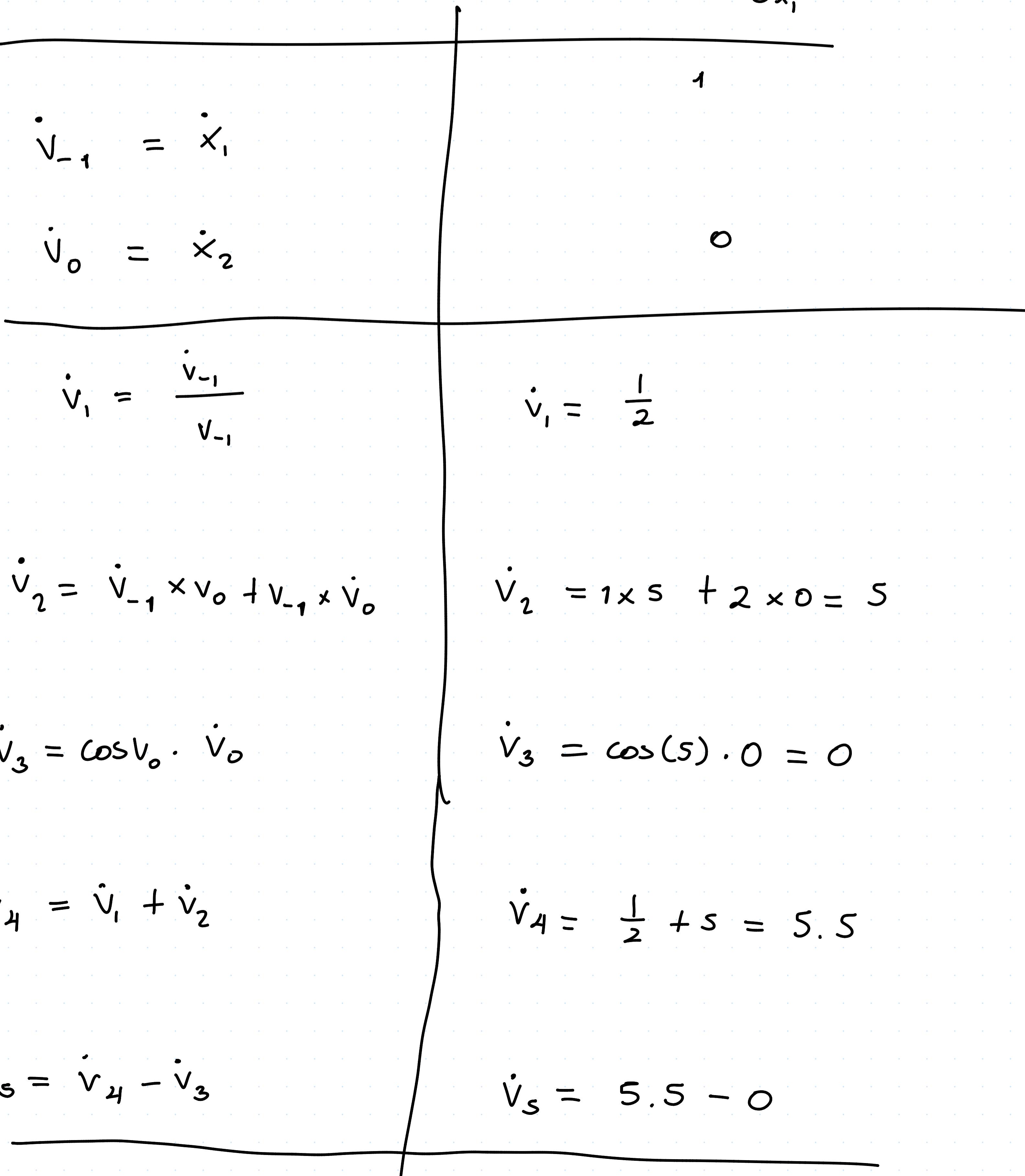
$$y = v_5$$

11.65

Diagrama del proceso (percepciones)



Derivación hacia adelante. ; Ejemplo $\frac{\partial y}{\partial x_1}$



$$y = v_5$$

$$y = 5.5$$

Derivación
hacia atrás
(Ejemplo)

$$\frac{\partial y}{\partial v_1} = \frac{\partial y}{\partial v_4} \frac{\partial v_4}{\partial v_1}$$

$$\frac{\partial y}{\partial v_2} = \frac{\partial y}{\partial v_4} \frac{\partial v_4}{\partial v_2}$$

$$\frac{\partial y}{\partial v_3} = \frac{\partial y}{\partial v_5} \left(\frac{\partial v_5}{\partial v_3} + \cancel{\frac{\partial v_4}{\partial v_3}} \right)$$

$$\frac{\partial y}{\partial v_4} = \frac{\partial y}{\partial v_5} \frac{\partial v_5}{\partial v_4}$$

$$\frac{\partial y}{\partial v_5} = 1$$

$$s_{-1} = \frac{1}{2} + 1.5 = 5.5 \quad ??$$

$$s_{-1} = 1 \cdot \frac{1}{v_{-1}} + 1$$

$$s_0 = 2 - \cos(\pi) = 1.7$$

$$s_0 = v_{-1} + (-1) \cos(v_0)$$

$$s_1 = 1 \cdot 1 = 1$$

$$s_2 = 1 \cdot 1 = 1$$

$$s_3 = 1 \cdot (-1) = -1$$

$$s_4 = 1 \cdot (1) = 1$$

$$s_5 = 1$$

$$s_{-1} = s_1 \frac{\partial v_1}{\partial v_{-1}} + s_2 \frac{\partial v_2}{\partial v_{-1}}$$

$$s_0 = s_2 \frac{\partial v_2}{\partial v_0} + s_3 \frac{\partial v_3}{\partial v_0}$$

$$s_1 = s_4 \frac{\partial v_4}{\partial v_1}$$

$$s_2 = s_4 \frac{\partial v_4}{\partial v_2}$$

$$s_3 = s_5 \frac{\partial v_5}{\partial v_3}$$

$$s_4 = s_5 \frac{\partial v_5}{\partial v_4}$$

$$s_5 = 1$$

- Pytorch
 - Tensorflow
- Herramientas para la derivación.

numpy no tiene asociada ciertas derivadas que tensorflow si tiene!

i.e. `Tensor.Sum()`

+ code markdown

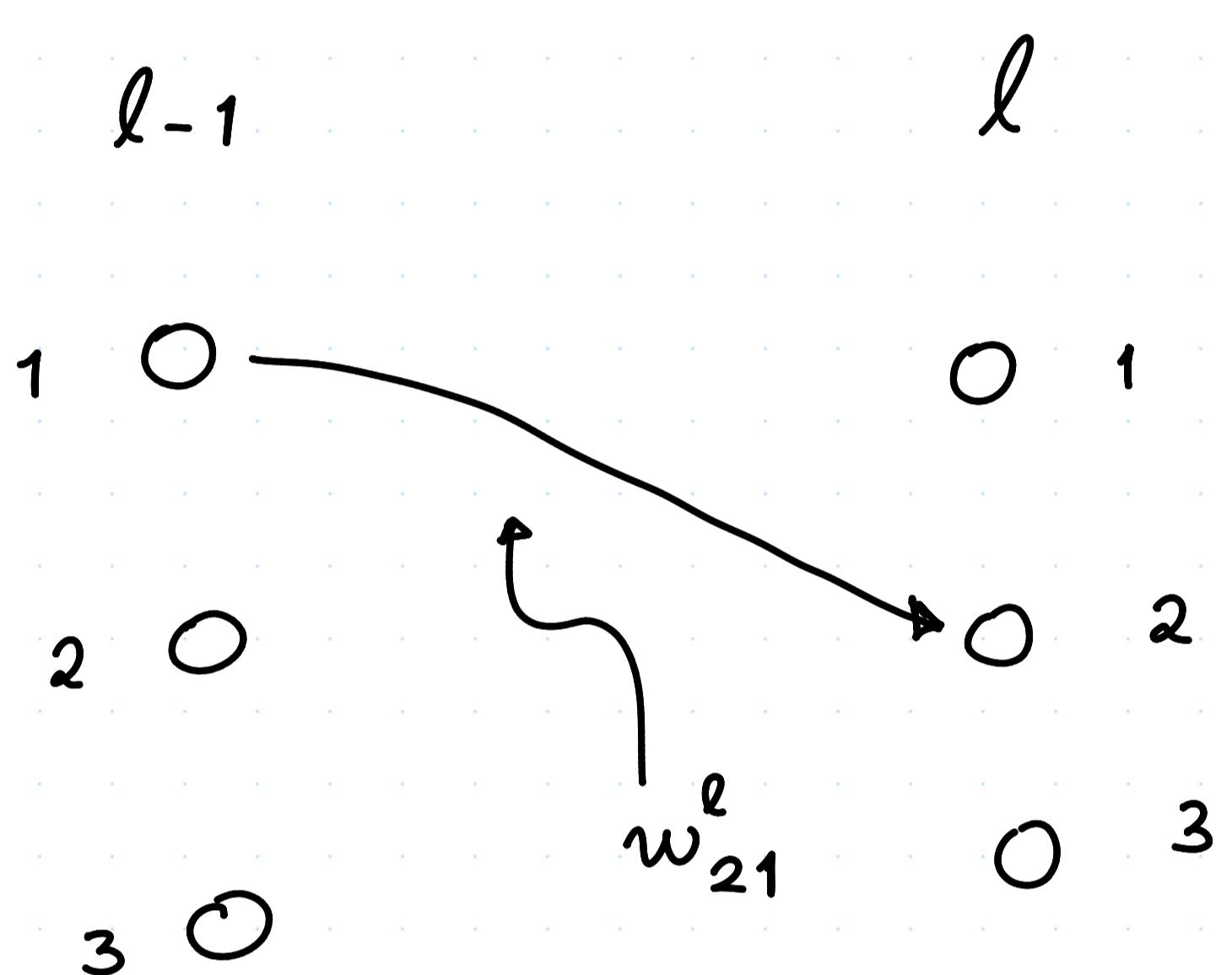
usamos la función tensor

Algoritmo back propagation

Notación:

w_{jk}^l : peso del enlace entre neurona $k \rightarrow j$ de la capa l .

Nuestros relos



b_j^l : bias de la neurona j en la capa " l "

a_j^l : activación (salida) de la neurona j de la capa " l ".

$$a_j^l = \sigma \left(\sum_k w_{jk}^l a_k^{l-1} + b_j^l \right)$$

También podemos definir sigo

Función de activación (sigmoid, ReLU, tanh, etc)

$$\sigma(\vec{z})_i \equiv \sigma(z_i)$$

De modo que es posible escribir:

$$a^l = \sigma \left(w^l a^{l-1} + b^l \right)$$

$\underbrace{w^l a^{l-1} + b^l}_{z^l}$

Nota:

$$C = \frac{1}{2n} \sum_x \|y(x) - a\|^2 \quad (\text{Función de costo})$$

sobre datos de entrenamiento

Entonces...

$$C = \frac{1}{n} \sum_x c_x ; \quad \text{con } c_i = \frac{1}{2} \|y(x_i) - a\|^2$$