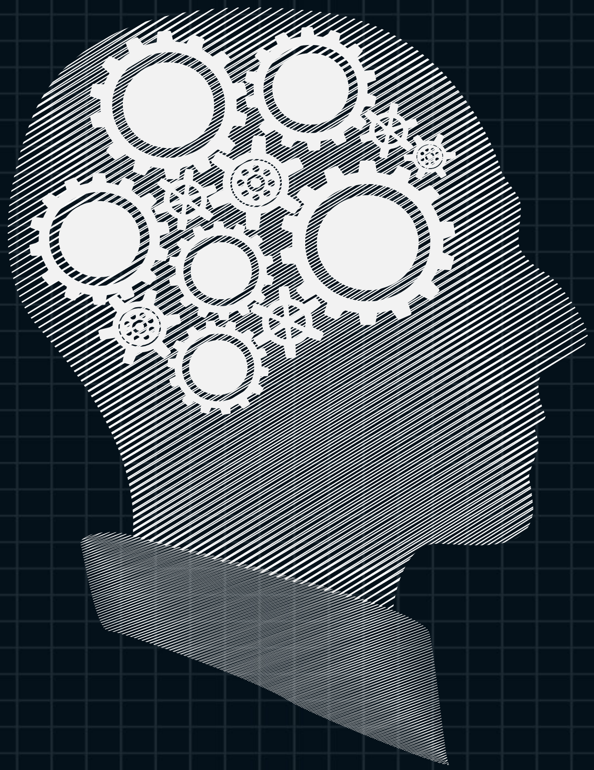


Backpropagation and Jacobian Matrices

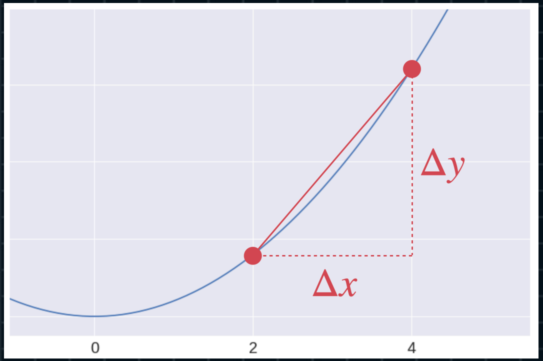
Lecture.2
Basic Differentiation

Lecture.2
Basic Differentiation

- Rate of Changes

Average Rate of Change

$$y = x^2$$

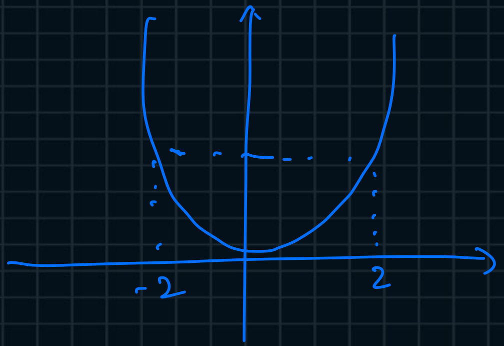


$$\frac{\Delta y}{\Delta x} = \frac{f(b) - f(a)}{b - a}$$

$$\frac{\Delta y}{\Delta x} = \frac{f(4) - f(2)}{4 - 2}$$

$$= \frac{16 - 4}{4 - 2} = 6$$

$\frac{y\text{의 변화량}}{x\text{의 변화량}}$ = 평균 변화율



$$\rightarrow \frac{\Delta y}{\Delta x} = 0$$

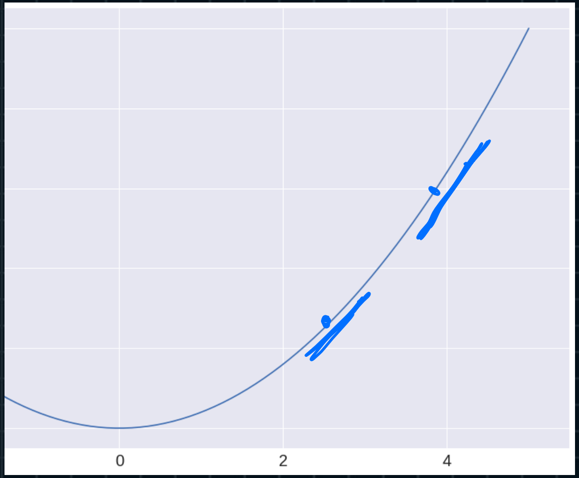
Lecture.2 Basic Differentiation

- Rate of Changes

Instantaneous Rate of Change

= 접선의 기울기

Δx 자체를 극한으로 줄인것



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

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

미분계수 = 순간변화율

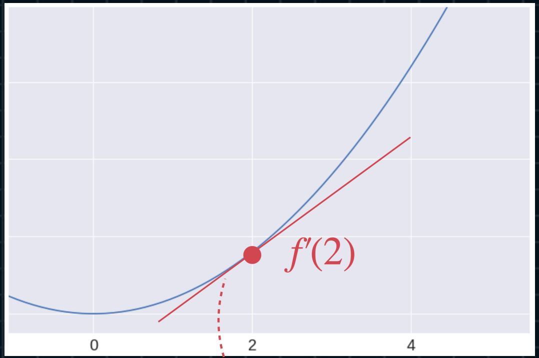
$= f'(a) = \frac{dy}{dx}\Big|_{x=a}$

$$f'(2) = \lim_{h \to 0} \frac{(2+h)^2 - 2^2}{h} = \lim_{h \to 0} \frac{\cancel{4} + 4h + h^2 - \cancel{4}}{h}$$

$$= \lim_{h \to 0} [4+h] = 4 \leftarrow \lim_{h \to 0} \frac{\cancel{h}(4+h)}{\cancel{h}}$$

- Rate of Changes

Instantaneous Rate of Change

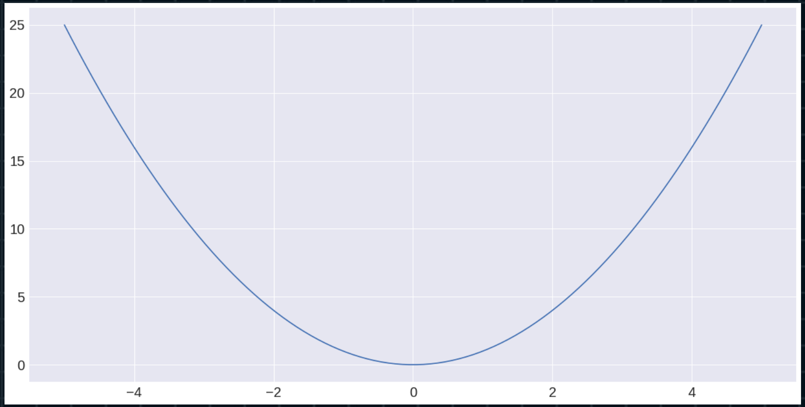


$$y - f(2) = f'(2)(x-2)$$

Lecture.2 Basic Differentiation - Derivatives and Differentiation

Derivatives

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



$$y = x^2$$

$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \to 0} \frac{(x+h)^2 - x^2}{h}$$

$$= \lim_{h \to 0} \frac{x^2 + 2xh + h^2 - x^2}{h} = \lim_{h \to 0} \left[2x + h\right] = 2x$$

$$f'(-2) = 2 \cdot (-2) = -4$$

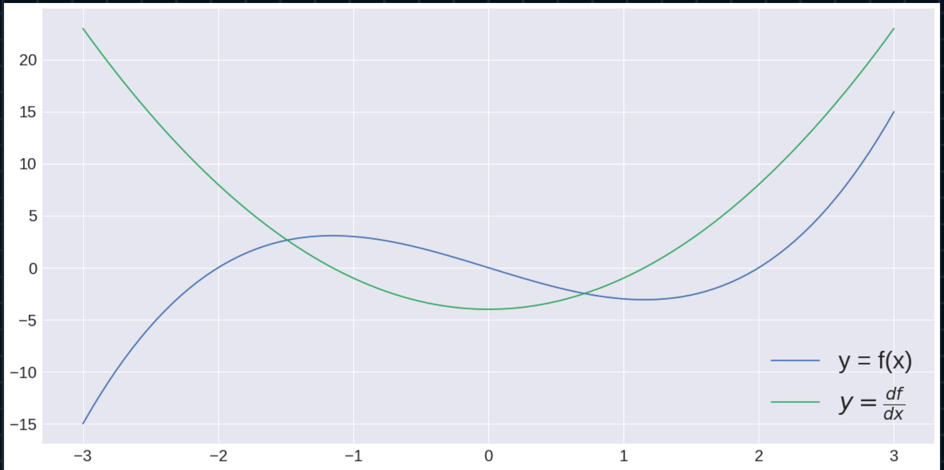
$$f'(0) = 2 \cdot 0 = 0$$

$$f'(2) = 2 \cdot 2 = 4$$

Lecture.2
Basic Differentiation

- Derivatives and Differentiation

Derivatives



$$f(x) = x(x+2)(x-2)$$

도함수 → 순간변화율을 계산한 함수

derivative

도함수를 구하는 과정 → 미분

$f(4) = 8$

x가 4일 때 미분계수 8

Lecture.2 Basic Differentiation

- Diff. of Basic Functions

Constant Functions

$$f(x) = c$$

상함수

x가 뭐가되든 값이 동일

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

$$f(x) = c \implies f'(x) = 0$$

$f(x) = 100$

$f(x) = e^2 - ln(30)$

Lecture.2
Basic Differentiation

- Diff. of Basic Functions

Power Functions

$$f(x) = x^c$$ c: 상수

$$f'(x) = c \cdot x^{c-1}$$

$f(x) = x^2 \rightarrow 2x$

$f(x) = x^{10} \rightarrow 10x^9$

$f(x) = \dfrac{1}{x} \dashrightarrow f(x) = x^{-1}$

$f(x) = \dfrac{1}{x^2} \dashrightarrow f(x) = x^{-2}$

$f(x) = \sqrt{x} \dashrightarrow f(x) = x^{\frac{1}{2}}$

$f(x) = \dfrac{1}{x \cdot \sqrt[3]{x}} \dashrightarrow f(x) = x^{-\frac{4}{3}}$

Lecture.2 Basic Differentiation

- Diff. of Basic Functions

Power Functions

$$f(x) = x^c \quad \Longrightarrow \quad f'(x) = c \cdot x^{c-1}$$

$f(x) = x$ $\qquad 1$

$f(x) = x^2$ $\qquad 2x$

$f(x) = \frac{1}{x} = x^{-1}$ $\qquad -1 \cdot x^{-2} = -\frac{1}{x^2}$

$f(x) = \frac{-2}{x^3}$ $\qquad -2 \cdot x^{-3} = -2 \cdot (-3) x^{-2} = \frac{6}{x^2}$

$f(x) = \sqrt{x}$ $\qquad x^{\frac{1}{2}} = \frac{1}{2} \cdot x^{-\frac{1}{2}} = \frac{1}{2\sqrt{x}}$

$f(x) = \frac{1}{\sqrt[3]{x}}$ $\qquad x^{-\frac{1}{3}} = -\frac{1}{3} x^{-\frac{4}{3}} = -\frac{1}{3} \cdot \frac{1}{\sqrt[3]{x^4}} = -\frac{1}{3\sqrt[3]{x^4}}$

- Diff. of Basic Functions

Logarithmic Functions

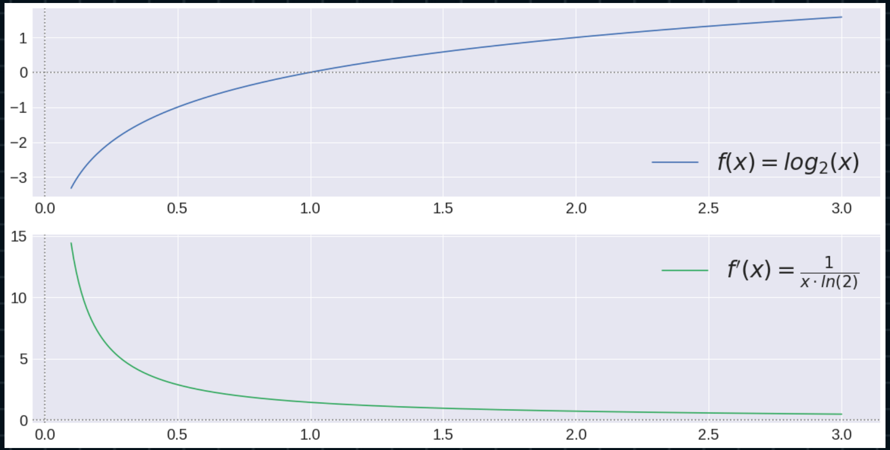
$$f(x) = log_a(x) \implies f'(x) = \frac{1}{x \cdot ln(a)}$$

$f(x) = log_2(x)$

$f(x) = log_e(x) = ln(x)$

- Diff. of Basic Functions

Logarithmic Functions



Monotonically Increasing Functions

$$x_1 < x_2 \Longrightarrow f(x_1) < f(x_2)$$

Inverse Function of Exponential

$$f(x) = a^x$$

$$log(y) = log(a^x) = x \cdot log(a)$$

$$x = \frac{log(y)}{log(a)} = log_a(y)$$

$$f(x) = log_a(x)$$

Lecture.2
Basic Differentiation

- Diff. of Basic Functions

Exponential Functions

$$f(x) = a^x \implies f'(x) = ln(a) \cdot a^x$$

$f(x) = 2^x$

$f(x) = ln^x(2)$

$f(x) = e^x$

- Diff. of Basic Functions

Trigonometric Equalities

$$\lim_{x\to 0}\frac{sin(x)}{x} = 1,\ \lim_{x\to 0}\frac{tan(x)}{x} = 1$$

$$sin(A) + sin(B) = 2sin\left(\frac{A+B}{2}\right)cos\left(\frac{A-B}{2}\right)$$

$$sin(A) - sin(B) = 2cos\left(\frac{A+B}{2}\right)sin\left(\frac{A-B}{2}\right)$$

$$cos(A) + cos(B) = 2cos\left(\frac{A+B}{2}\right)cos\left(\frac{A-B}{2}\right)$$

$$cos(A) - cos(B) = -2sin\left(\frac{A+B}{2}\right)sin\left(\frac{A-B}{2}\right)$$

- Diff. of Basic Functions

Diff. of Sin Function

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

$$= \lim_{h \to 0} \frac{2cos\left(x + \frac{h}{2}\right) sin\left(\frac{h}{2}\right)}{h}$$

$$= \lim_{h \to 0} \frac{cos\left(x + \frac{h}{2}\right) sin\left(\frac{h}{2}\right)}{\frac{h}{2}} = cos(x)$$

Lecture.2
Basic Differentiation

- Diff. of Basic Functions

Trigonometric Functions

$$f(x) = sin(x) \implies f'(x) = cos(x)$$

$$f(x) = cos(x) \implies f'(x) = -sin(x)$$

$$f(x) = tan(x) \implies f'(x) = sec^2(x) = \frac{1}{cos^2(x)}$$

Lecture.2 Basic Differentiation

- Diff. of Basic Functions

Piecewise-defined Functions

$$f(x) = \begin{cases} f_1(x), & x \geq \alpha \\ f_2(x), & x < \alpha \end{cases} \implies f'(x) = \begin{cases} f_1'(x), & x \geq \alpha \\ f_2'(x), & x < \alpha \end{cases}$$

$$f(x) = |x| = \begin{cases} x, & x \geq 0 \\ -x, & x < 0 \end{cases}$$

$$f(x) = ReLU(x) = max(0, x)$$

Lecture.2 Basic Differentiation - Differentiation Rules

Constant Multiple Rule

$$f(x) = x \implies 2 \cdot f(x) = 2x$$

$$f(x) = e^x \implies -3 \cdot f(x) = -3e^x$$

$$f(x) = sin(x) \implies e \cdot f(x) = e \cdot sin(x)$$

$$\frac{d}{dx}\left[c \cdot f(x)\right] = c \cdot \frac{d}{dx}\left[f(x)\right]$$

$$f(x) \longrightarrow \boxed{\times C} \longrightarrow \boxed{\frac{d}{dx}} \longrightarrow \frac{d}{dx}[c \cdot f(x)] \iff f(x) \longrightarrow \boxed{\frac{d}{dx}} \longrightarrow \boxed{\times C} \longrightarrow c \cdot \frac{d}{dx}[f(x)]$$

- Differentiation Rules

Constant Multiple Rule

$$\frac{d}{dx}\left[c \cdot f(x)\right] = c \cdot \frac{d}{dx}\left[f(x)\right]$$

$f(x) = 2x$

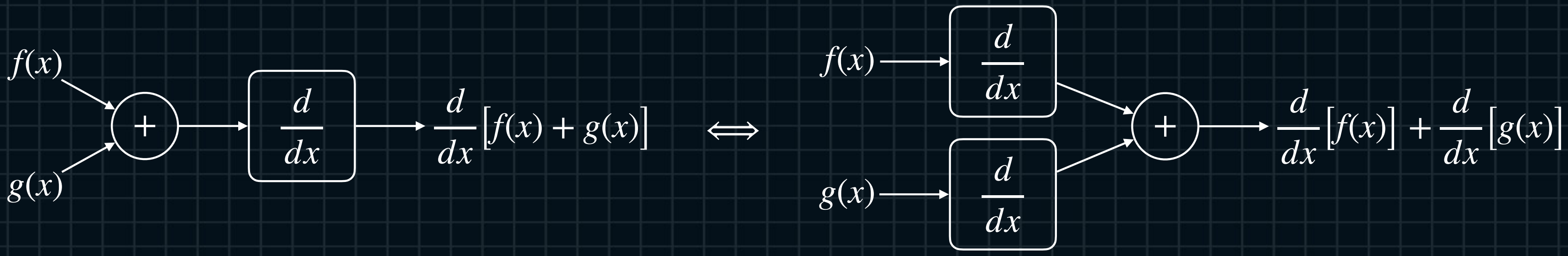
$f(x) = -3e^{x}$

Lecture.2 Basic Differentiation - Differentiation Rules

Sum Rule

$$f(x) = 3x^3 - 2x^2 + 10x - 20$$

$$\frac{d}{dx}\left[f(x) + g(x)\right] = \frac{df}{dx} + \frac{dg}{dx}$$



Lecture.2 Basic Differentiation - Differentiation Rules

Sum Rule

$$\frac{d}{dx}\left[f(x)+g(x)\right]=\frac{df}{dx}+\frac{dg}{dx}$$

$$f(x)=2x^2-x+7$$

$$f(x)=sin(x)-\frac{1}{\sqrt{x}}$$

$$f(x)=sinh(x)=\frac{e^x-e^{-x}}{2}$$

$$f(x)=cosh(x)=\frac{e^x+e^{-x}}{2}$$

$$sinh(x)\ \underset{\frac{d}{dx}}{\rightleftarrows}\ cosh(x)$$

- Differentiation Rules

Linearity of Diff.

$$Sys\{\alpha \cdot f(t)\} = \alpha \cdot Sys\{f(t)\}$$ Homogeneity

$$Sys\{f(t) + g(t)\} = Sys\{f(t)\} + Sys\{g(t)\}$$ Additivity

$$Sys\{\alpha \cdot f(t) + \beta \cdot g(t)\} = \alpha \cdot Sys\{f(t)\} + \beta \cdot Sys\{g(t)\}$$

$$\frac{d}{dx}\left[c \cdot f(x)\right] = c \cdot \frac{d}{dx}\left[f(x)\right]$$ Constant Multiple Rule

$$\frac{d}{dx}\left[f(x) + g(x)\right] = \frac{df}{dx} + \frac{dg}{dx}$$ Sum Rule

$$\frac{d}{dx}\left[\alpha \cdot f(x) + \beta \cdot g(x)\right] = \alpha \cdot \frac{d}{dx}\left[f(x)\right] + \beta \cdot \frac{d}{dx}\left[g(x)\right]$$

- Differentiation Rules

Time-invariance of Diff.

$$Sys\{f(t)\} = f'(t) \quad \Longrightarrow \quad Sys\{f(t-\tau)\} = f'(t-\tau)$$

$$\frac{df(t)}{dt} = f'(t) \quad \Longrightarrow \quad \frac{df(t-\tau)}{dt} = f'(t-\tau)$$

LTI Systems and Diff.

$$Sys\{\alpha \cdot f(t) + \beta \cdot g(t)\} = \alpha \cdot Sys\{f(t)\} + \beta \cdot Sys\{g(t)\}$$

$$Sys\{x(t)\} = y(t) \quad \Rightarrow \quad Sys\{x(t-\tau)\} = y(t-\tau)$$

$$\frac{d}{dx}\left[\alpha \cdot f(t-\tau) + \beta \cdot f(t-\tau)\right] = \alpha \cdot f'(t-\tau) + \beta \cdot g'(t-\tau)$$

Lecture.2 Basic Differentiation - Differentiation Rules

Product Rule

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

$f(x) = x^3$

$f(x) = e^x ln(x)$

Lecture.2 Basic Differentiation

- Differentiation Rules

Quotient Rule

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

$$f(x) = \frac{1}{x}$$

$$f(x) = \frac{x^2}{e^x}$$

$$f(x) = tanh(x) = \frac{sinh(x)}{cosh(x)}$$

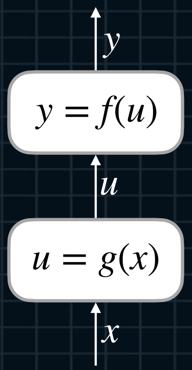
Lecture.2 Basic Differentiation - Composite Functions and Chain Rule

Composite Functions

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

$$u = g(x)$$

$$y = f(u)$$



Chain Rule

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

$$\frac{df}{dx} = \frac{df}{dg}\frac{dg}{dx}$$

Chain Rule

$$y = f_1(f_2(f_3(x)))$$

$$x \rightarrow \boxed{u_1 = f_1(x)} \xrightarrow{u_1} \boxed{u_2 = f_2(u_1)} \xrightarrow{u_2} \boxed{y = f_3(u_2)} \rightarrow y$$

$$\frac{du_1}{dx} \qquad \frac{dy}{dx} = \frac{dy}{du_1}\frac{du_1}{dx}$$

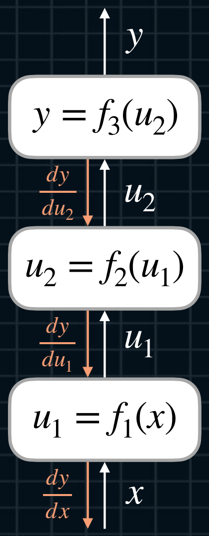
$$\frac{du_2}{du_1} \qquad \frac{dy}{du_1} = \frac{dy}{du_2}\frac{du_2}{du_1}$$

$$\frac{dy}{du_2}$$

Lecture.2 Basic Differentiation - Composite Functions and Chain Rule

Chain Rule

$$y = f_1(f_2(f_3(x)))$$



Forward/Backward Calculations

$$y = f_4(f_3(f_2(f_1(x))))$$

Lecture.2
Basic Differentiation

- Composite Functions and Chain Rule

Exercises

$$f(x) = cos(x^3)$$

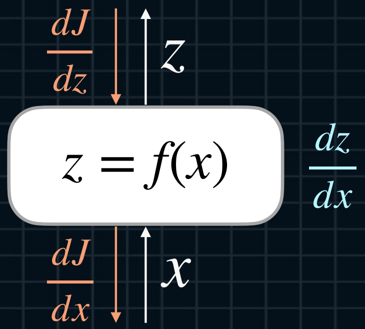
$$f(t) = sin(t - \tau)$$

$$f(x) = (a - x)^2$$

$$f(x) = \frac{1}{1 + e^{-x}}$$

Lecture.2 Basic Differentiation - Composite Functions and Chain Rule

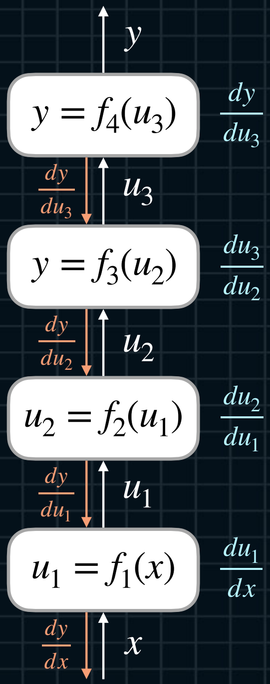
Modules of Backpropagation

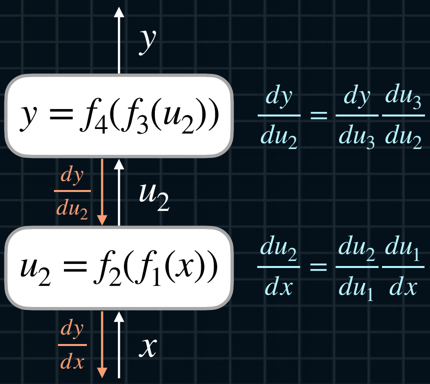


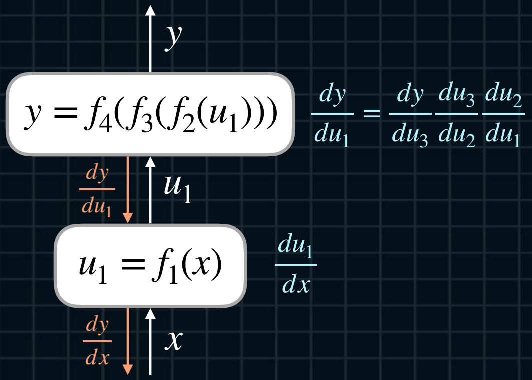
$$\frac{dJ}{dz}\frac{dz}{dx} = \frac{dJ}{dx}$$

Lecture.2 Basic Differentiation - Composite Functions and Chain Rule

Merging Modules







Lecture.2
Basic Differentiation

- Composite Functions and Chain Rule

Merging Modules

y

$$y = f_4(f_3(f_2(f_1(u_1))))$$

$\frac{dy}{dx}$ x

$$\frac{dy}{dx} = \frac{dy}{du_3}\frac{du_3}{du_2}\frac{du_2}{du_1}\frac{du_1}{dx}$$

- Composite Functions and Chain Rule

Merging Modules

$$y = \frac{1}{1+e^{-x}}$$

$$y = \frac{1}{u_3} \qquad \frac{dy}{du_3} = -\frac{1}{(u_3)^2}$$

$$u_3 = 1 + e^{-x}$$

$$u_3 = 1 + u_2 \qquad \frac{du_3}{du_2} = 1$$

$$u_2 = e^{-x}$$

$$u_2 = e^{u_1} \qquad \frac{du_2}{du_1} = e^{u_1}$$

$$u_1 = -x$$

$$u_1 = -x \qquad \frac{du_1}{dx} = -1$$

$$\frac{dy}{du_3} = -\frac{1}{(u_3)^2} = -\frac{1}{(1+e^{-x})^2}$$

$$\frac{dy}{du_2} = \frac{dy}{du_3}\frac{du_3}{du_2} = -\frac{1}{(1+e^{-x})^2}$$

$$\frac{dy}{du_1} = \frac{dy}{du_2}\frac{du_2}{du_1} = -\frac{2}{(1+e^{-x})^2}\cdot e^{u_1}$$

$$= -\frac{e^{-x}}{(1+e^{-x})^2}$$

$$\frac{dy}{dx} = \frac{dy}{du_1}\frac{du_1}{dx} = \frac{e^{-x}}{(1+e^{-x})^2}$$

$$= y(1-y)$$

$$y = \frac{1}{1+u_1} \qquad \frac{dy}{du_1} = -\frac{1}{(1+u_1)^2}$$

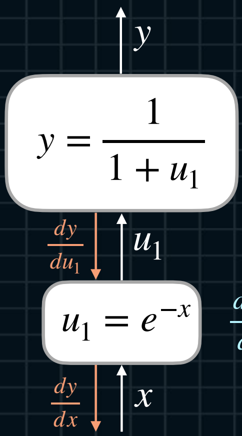
$$u_1 = e^{-x} \qquad \frac{du_1}{dx} = -e^{-x}$$

$$\frac{dy}{du_1} = -\frac{1}{(1+u_1)^2} = -\frac{1}{(1+e^{-x})^2}$$

$$\frac{dy}{du_1} = \frac{e^{-x}}{(1+e^{-x})^2} = y(1-y)$$

Lecture.2 Basic Differentiation - Composite Functions and Chain Rule

Merging Modules

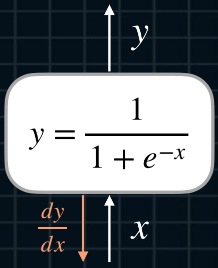


$$\frac{dy}{du_1} = -\frac{1}{(1+u_1)^2}$$

$$\frac{du_1}{dx} = -e^{-x}$$

$$\frac{dy}{du_1} = -\frac{1}{(1+u_1)^2} = -\frac{1}{(1+e^{-x})^2}$$

$$\frac{dy}{du_1} = \frac{e^{-x}}{(1+e^{-x})^2} = y(1-y)$$



$$\frac{dy}{dx} = -y(1-y)$$

Backpropagation and Jacobian Matrices

Lecture.2 Basic Differentiation