import pickle import numpy as np from tqdm import tqdm import matplotlib.pyplot as plt import math from tqdm import tqdm import matplotlib.pyplot as plt from google.colab import drive drive.mount('/gdrive') %cd /gdrive Drive already mounted at /gdrive; to attempt to forcibly remount, call drive.mount("/g drive", force remount=True). /gdrive Backpropagation In this assignment, you will implement Backpropagation from scratch. You will then verify the correctness of the your implementation using a "grader" function/cell (provided by us) which will match your implmentation. The grader fucntion would help you validate the correctness of your code. Loading data file = r'/gdrive/MyDrive/Colab Notebooks/Datasets/Backpropagation/data.pkl' with open(file, 'rb') as f: data = pickle.load(f) print(data.shape) X = data[:, :5]y = data[:, -1]print(X.shape, y.shape) (506, 6)(506, 5) (506,)Computational graph $\frac{dx^n}{dx} = n \times x^{n-1}$ $\frac{d\sin(x)}{dx} = \cos(x)$ $\frac{de^x}{dx} = e^x$ $sigmoid(x) = \frac{1}{1+e^{-x}}$ $\frac{\textit{dsigmoid}(x)}{\textit{dx}} = \textit{sigmoid}(x) \times (1 - \textit{sigmoid}(x))$ $\frac{dtanh(x)}{dx} = (1 - tanh^2(x))$ $\frac{d}{dx}[f(u)] = \frac{d}{du}[f(u)] \frac{du}{dx}$ Task 1: Implementing Forward propagation, Backpropagation and Gradient checking • **Forward propagation**(Write your code in def forward_propagation()) For easy debugging, we will break the computational graph into 3 parts. Part 1 exp Part 2 **Part 3** sin(x) sigmoid In [4]: #sigmoid def sigmoid(z): sig = 1 / (1 + np.exp(-z))return sig def grader sigmoid(z): #if you have written the code correctly then the grader function will output true val=sigmoid(z) **assert** (val==0.8807970779778823) return True grader sigmoid(2) Out[4]: True def forward propagation(x, y, w): val 1= (w[0]*x[0]+w[1]*x[1]) * (w[0]*x[0]+w[1]*x[1]) + w[5]part_1 = np.exp(val_1) #part 2 $part_2 = np.tanh(part_1 + w[6])$ #part 3 $part_3 = sigmoid((math.sin(w[2]*x[2]) * ((w[3]*x[3])+(w[4]*x[4]))) + w[7])$ y pred = part 2 + (part 3 * w[8]) # compute derivative of L w.r.to y' and store it in dy pred $dy_pred = -2 * (y - y_pred)$ #compute the value of $L=(y-y')^2$ and store it in variable loss $loss = (y - y_pred)**2$ # Create a dictionary to store all the intermediate values i.e. dy pred ,loss,exp,to forward dict={} forward dict['exp']= part 1 forward dict['sigmoid'] = part_3 forward dict['tanh'] = part_2 forward_dict['dy_pred'] = dy_pred forward_dict['loss'] = loss return forward dict def grader forwardprop(data): dl = (data['dy_pred']==-1.9285278284819143) loss=(data['loss']==0.9298048963072919) part1=(data['exp']==1.1272967040973583) part2=(data['tanh']==0.8417934192562146) part3=(data['sigmoid']==0.5279179387419721) assert(dl and loss and part1 and part2 and part3) return True w=np.ones(9)*0.1d1=forward propagation(X[0],y[0],w) grader_forwardprop(d1) Out[6]: True **Task 1.2** From above figure **Y_pred** can be written as y_pred = Branch_1 + Branch_2 where, - Branch_1 = $tanh{[exp(((w1x1+w2x2)^2)+w5)]+w7}$ - Branch_2 = $\{sigmoid[(sin(w3x3)*((w4x4)+(w5x5)))+w8]\} * w9$ - w1, w2, w5, w7 belong to branch_1 w3, w4, w5, w8, w9 belong to branch_2 **Backward propagation** def backward propagation(x,w,dictt): data = dictt #d1/dw9 dw9 = data['dy pred'] * data['sigmoid'] dw8 = data['dy pred'] * (data['sigmoid'] *(1 - data['sigmoid']) * w[8]) #d1/dw7 dw7 = data['dy pred'] * (1 - (data['tanh'])**2) dw6 = data['dy pred'] * (1 - (data['tanh'])**2) * data['exp'] #d1/dw5 dw5 = data['dy pred'] * (data['sigmoid'] * (1 - data['sigmoid']) * w[8]) * (math.sir dw4 = data['dy pred'] * (data['sigmoid'] * (1 - data['sigmoid']) * w[8]) * (math.sir #d1/dw3 dw3 = data['dy pred'] * (data['sigmoid'] * (1 - data['sigmoid']) * w[8]) * ((x[3]*w dw2 = data['dy pred'] * (1 - (data['tanh'])**2) * data['exp'] * (2*x[1] * ((w[0]*x[(#d1/dw1 dw1 = data['dy pred'] * (1 - (data['tanh'])**2) * data['exp'] * (2*x[0] * ((w[0]*x[(#Storing derivative values in dictionary backward dict={} backward dict['dw1']=dw1 backward dict['dw2']=dw2 backward dict['dw3']=dw3 backward dict['dw4']=dw4 backward dict['dw5']=dw5 backward dict['dw6']=dw6 backward dict['dw7']=dw7 backward dict['dw8']=dw8 backward dict['dw9']=dw9 return backward dict In [8]: def grader backprop(data): dw1 = (np.round(data['dw1'], 4) == -0.2297)dw2 = (np.round(data['dw2'], 4) == -0.0214)dw3 = (np.round(data['dw3'], 4) == -0.0056)dw4 = (np.round(data['dw4'],4) == -0.0047)dw5 = (np.round(data['dw5'], 4) == -0.001)dw6 = (np.round(data['dw6'], 4) == -0.6335)dw7 = (np.round(data['dw7'], 4) == -0.5619)dw8 = (np.round(data['dw8'], 4) == -0.0481)dw9 = (np.round(data['dw9'], 4) == -1.0181)# print(dw1,dw2,dw3,dw4,dw5,dw6,dw7,dw8) assert(dw1 and dw2 and dw3 and dw4 and dw5 and dw6 and dw7 and dw8 and dw9) return True w=np.ones(9)*0.1d1=forward propagation(X[0],y[0],w) $d1=backward_propagation(X[0],w,d1)$ grader backprop(d1) Out[8]: True **Task 1.3** Check this blog link for more details on Gradient clipping Implement Gradient checking Algorithm = 1. Calculate orignal gradients Backward propagation for given weights. 2. Calculate loss values using loss1 = forward propagation (original weights + eps)loss2 = forward propagation (original weights-eps)functions. 3. Calculate approx gradients using = $(loss_1 - loss_2)/(2 * eps)$ 1. Calculate Gradient gradient check: $gradient_check = \frac{\|(dW - dW^{approx})\|_2}{\|(dW)\|_2 + \|(dW^{approx})\|_2}$ In [9]: def gradient_checking(x,y,w,eps): #calculating Loss using forward propa $L = forward_propagation(x,y,w)$ #using this loss for bbackward propagation to calculate 9 dw backward_dict=backward_propagation(x,w,L) # orignal 9 dw values original gradients list=list(backward dict.values()) approx_gradients = [] #iterating for i in range(len(w)): #adding a small value to ith weight wi and calculatting Loss w[i] = w[i] + eps11 = forward_propagation(x,y,w) loss1=11['loss'] #substracting a small value to ith weight wi and calculating Loss w[i] = w[i] - 2*eps# subtracting 2*epsilon(already one epsilon is added) from 12 = forward_propagation(x,y,w) loss2=12['loss'] #approximate gradient values using error eps aprrox_gradient = (loss1 - loss2) / (2*eps) approx_gradients.append(aprrox_gradient) #performing gradient check operation with orignal grad values calculated using Back original_gradients_list=np.array(original_gradients_list) approx gradients list=np.array(approx gradients) gradient_check_value = (original_gradients_list-approx_gradients) / (original_gradients) return gradient_check_value In [10]: def grader_grad_check(value): print(value) assert(np.all(value <= 10**-3))</pre> return True $\mathbf{w} \hspace{-0.05cm} = \hspace{-0.05cm} [\hspace{.1cm} 0.00271756 \hspace{.1cm}, \hspace{.1cm} 0.01260512 \hspace{.1cm}, \hspace{.1cm} 0.00167639 \hspace{.1cm}, \hspace{.1cm} -0.00207756 \hspace{.1cm}, \hspace{.1cm} 0.00720768 \hspace{.1cm}, \hspace{.1cm} (0.00167639 \hspace{.1cm}, \hspace{.1cm} -0.00207756 \hspace{.1cm}, \hspace{.1cm} -0.00207756 \hspace{.1cm}, \hspace{.1cm} (0.00167639 \hspace{.1cm}, \hspace{.1cm} -0.00207756 \hspace{.1cm}, \hspace{.1cm} -0.00207$ 0.00114524, 0.00684168, 0.02242521, 0.01296444] eps=10**-7 value= gradient_checking(X[0],y[0],w,eps) grader_grad_check(value) [-1.73921918e-08 1.28741906e-05 -2.55164399e-04 -1.05871856e-05 -1.95446016e-04 -1.16536595e-10 -9.63625495e-08 -1.06774472e-07-1.43339489e-08] Out[10]: True Task 2 : Optimizers As a part of this task, you will be implementing 2 optimizers(methods to update weight) Use the same computational graph that was mentioned above to do this task • The weights have been initialized from normal distribution with mean=0 and std=0.01. The initialization of weights is very important otherwiswe you can face vanishing gradient and exploding gradients problem. Algorithm for each epoch(1-20): for each data point in your data: using the functions forward_propagation() and backword_propagation() compute the gradients of weights update the weigts with help of gradients 2.1 Algorithm with Vanilla update of weights In [11]: # weight initialization epochs = 100 w =np.random.normal(0, 0.01, 9) eta = 0.001vanilla_loss = [] for epoch in tqdm(range(epochs)): for i in range(X.shape[0]): #pre_data f_dict = forward_propagation(X[i],y[i],w) #Getting derivatives of 9_dw wrt current weights dw_dict = backward_propagation(X[i],w,f_dict) #updating weights $w[0] = w[0] - (eta * dw_dict['dw1'])$ $w[1] = w[1] - (eta * dw_dict['dw2'])$ $w[2] = w[2] - (eta * dw_dict['dw3'])$ $w[3] = w[3] - (eta * dw_dict['dw4'])$ $w[4] = w[4] - (eta * dw_dict['dw5'])$ $w[5] = w[5] - (eta * dw_dict['dw6'])$ $w[6] = w[6] - (eta * dw_dict['dw7'])$ $w[7] = w[7] - (eta * dw_dict['dw8'])$ $w[8] = w[8] - (eta * dw_dict['dw9'])$ vanilla_loss.append(f_dict['loss']) | 100/100 [00:02<00:00, 37.51it/s] In [12]: plt.figure(figsize=(8,6)) plt.xlabel('epochs') plt.ylabel('Loss') plt.title('LOSS vs EPOCH') plt.plot(range(1,epochs+1),vanilla_loss) plt.legend(['vanilla_loss']) plt.show() LOSS vs EPOCH vanilla loss 0.20 0.15 0.05 0.00 20 40 80 100 epochs 2.2 Algorithm with Momentum update of weights **Momentum based Gradient Descent Update Rule** $v_t = \gamma * v_{t-1} + \eta
abla w_t$ $w_{t+1} = w_t - v_t$ In [13]: #weight initialization w = np.random.normal(0, 0.01, 9)epochs = 100gamma = 0.3eta = 0.001momentum_loss = [] vt = 0for epoch in tqdm(range(epochs)): #Datapoint Loop for i in range(X.shape[0]): #Calling forward_propa for weights and Loss f_dict = forward_propagation(X[i],y[i],w) #Getting derivatives of 9 dw wrt current weights dw_dict = backward_propagation(X[i],w,f_dict) dw_list = list(dw_dict.values()) #Weight updation Loop for j in range(len(dw list)): #calculating momentum $v_t = (gamma*v_t) + (eta*(dw_list[j]))$ $w[j] = w[j] - v_t$ momentum_loss.append(f_dict['loss']) | 100/100 [00:03<00:00, 26.26it/s] In [14]: plt.figure(figsize=(8,6)) plt.xlabel('epochs') plt.ylabel('Loss') plt.title('LOSS vs EPOCH') plt.plot(range(1,epochs+1),momentum loss,color='r') plt.legend(['momentum_loss']) plt.show() LOSS vs EPOCH momentum loss 0.200 0.175 0.150 0.125 ő 0.100 0.075 0.050 0.025 0.000 20 60 80 100 epochs 2.3 Algorithm with Adam update of weights $m_t = \beta_1 * m_{t-1} + (1 - \beta_1) * \nabla w_t$ $v_t = \beta_2 * v_{t-1} + (1 - \beta_2) * (\nabla w_t)^2$ $\hat{m}_t = \frac{m_t}{1 - \beta_1^t} \qquad \hat{v}_t = \frac{v_t}{1 - \beta_2^t}$ $w_{t+1} = w_t - \frac{\eta}{\sqrt{\hat{v}_t + \epsilon}} * \hat{m}_t$ In [15]: $beta_1 = 0.9$ $beta_2 = 0.99$ eps = 1e-8eta = 0.001 #learning_rate w =np.random.normal(0, 0.01, 9) epochs=100 adam_loss = [] epoch list = [] m = 0for epoch in tqdm(range(epochs)): epoch_list.append(epoch+1) #Datapoint Loop for i in range(X.shape[0]): #Calling forward_propa for weights and Loss f_dict = forward_propagation(X[i],y[i],w) #Getting derivatives of 9_dw wrt current weights dw_dict = backward_propagation(X[i],w,f_dict) dw_list = list(dw_dict.values()) #Weight updatation loop for j in range(len(dw_list)): # adaptive momentum m = (beta_1*m) + (1-beta_1)*dw_list[j] #adaptive learning rate $v = (beta_2*v) + (1-beta_2)* dw_list[j]**2$ #correction $corrected_m_t = m / (1 - beta_1**(epoch+1))$ $corrected_v_t = v / (1 - beta_2**(epoch+1))$ #weight_updation w[j] = w[j] - ((eta * corrected_m_t) / (np.sqrt(corrected_v_t + eps))) #calculating Loss with updated weights adam_loss.append(f_dict['loss']) | 100/100 [00:06<00:00, 15.35it/s] 100%| In [16]: plt.figure(figsize=(8,6)) plt.xlabel('epochs') plt.ylabel('Loss') plt.title('LOSS vs EPOCH') plt.plot(epoch list,adam loss,color='g') plt.legend(['adam loss']) plt.show() LOSS vs EPOCH adam_loss 0.20 0.15 S 0.10 0.05 0.00 100 epochs Comparision plot between epochs and loss with different optimizers In [17]: plt.figure(figsize=(8,6)) plt.xlabel('epochs') plt.ylabel('loss') plt.title('LOSS vs EPOCH') plt.plot(vanilla_loss) plt.plot(momentum_loss) plt.plot(adam_loss) plt.legend(['vanilla_loss','momentum_loss','adam_loss']) plt.show() LOSS vs EPOCH vanilla_loss momentum_loss 0.20 adam_loss 0.15 0.10 0.05 0.00 20 100 60 epochs **Conclusion** • ADAM SGD is coverging within 7 epochs. Rest all are taking about 70+ epochs. ADAM is BEST in this case.