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Ex-03

Task 1) $L = (f_{\theta}(X) - Y)^2$

$$\frac{dL}{dw_1} = 2[f(w) - y] \cdot \frac{df_{\theta}}{dw_1} \stackrel{\text{I}}{\Rightarrow} \frac{dL}{dw_1} = 2[f(w) - y] w_2^T \delta'(w_1 x + b_1) x_1$$

$$\frac{dL}{dw_2} = 2[f(w) - y] \cdot \frac{df_{\theta}}{dw_2} \stackrel{\text{II}}{\Rightarrow} \frac{dL}{dw_2} = 2[f(w) - y] \left(\delta(w_1 x + b_1) \right)^T$$

$$\frac{dL}{db_1} = 2[f(w) - y] \cdot \frac{df_{\theta}}{db_1} \stackrel{\text{III}}{\Rightarrow} \frac{dL}{db_1} = 2[f(w) - y] (w_2^T \delta'(w_1 x + b_1))$$

$$\frac{dL}{db_2} = 2[f(w) - y] \cdot \frac{df_{\theta}}{db_2} \stackrel{\text{IV}}{\Rightarrow} \frac{dL}{db_2} = 2[f(w) - y]$$

$$f_{\theta} = w_2 \delta(w_1 x + b_1) + b_2$$

$$\begin{aligned} \frac{df_{\theta}}{dw_1} &= w_2 \frac{d\delta(w_1 x + b_1)}{dw_1} = w_2 \left[\delta'(w_1 x + b_1) \right] \frac{d(w_1 x + b_1)}{dw_1} \\ &= w_2 \delta'(w_1 x + b_1) x_1 \quad \text{I} \end{aligned}$$

$$\frac{df_{\theta}}{dw_2} = \delta(w_1 x + b_1) \quad \text{II}$$

$$\begin{aligned} \frac{df_{\theta}}{db_1} &= w_2 \frac{d\delta(w_1 x + b_1)}{db_1} = w_2 \delta'(w_1 x + b_1) \frac{d(w_1 x + b_1)}{db_1} = \\ &= w_2 \delta'(w_1 x + b_1) \quad \text{III} \end{aligned}$$

$$\frac{df_{\theta}}{db_2} = 1 \quad \text{IV}$$

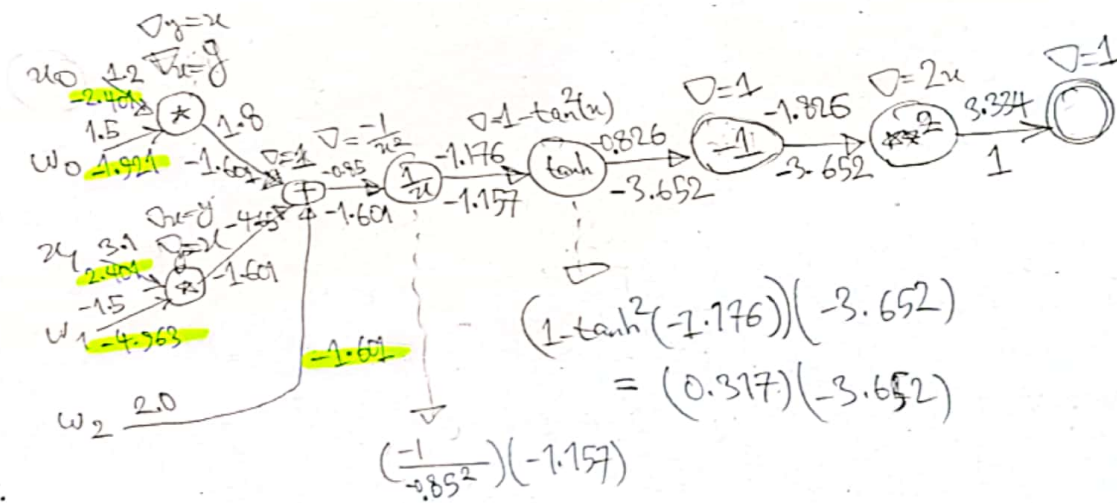
①

Task 3

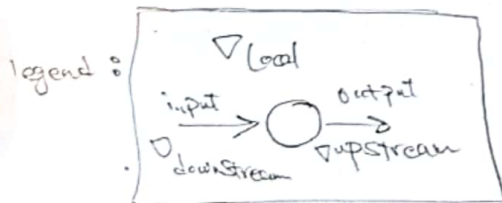
$$\tanh(x) = \frac{e^x - e^{-x}}{e^x + e^{-x}}$$

$$\frac{d \tanh(x)}{dx} = \frac{(e^x + e^{-x})(e^x - e^{-x}) - (e^x - e^{-x})(e^x + e^{-x})}{(e^x + e^{-x})^2}$$

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



$$\nabla_{\text{downStream}} = \nabla_{\text{local (input)}} \times \nabla_{\text{upStream}}$$



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In [ ]: import numpy as np
import matplotlib.pyplot as plt
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In [ ]: s = 0.5
k = 10
# number of points
n = 100
def f_org(x):
    return (1/(1+np.exp(-10*x**2))) - 0.5

def f_noisy(x):
    return f_org(x) + s*np.random.normal(0, 0.1, n)

x = np.random.uniform(-1, 1, n)
y = f_noisy(x)

class ANN:
    def __init__(self, x, y, epochs = 100, lr = 0.01):
        self.x = x
        self.y = y
        self.w1 = np.random.uniform(-1, 1, k).reshape(k, 1)
        self.w2 = np.random.uniform(-1, 1, k).reshape(1, k)
        self.b1 = np.random.uniform(-1, 1, k)
        self.b2 = np.random.uniform(-1, 1, 1)
        self.epochs = epochs
        self.lr = lr

    def sigmoid(self, z):
        # Sigmoid activation function
        return 1 / (1 + np.exp(-z))

    def sigmoid_d(self, z):
        return self.sigmoid(z)*(1 - self.sigmoid(z))

    def f(self, x):
        return (self.w2@self.sigmoid(np.dot(self.w1, x) + self.b1.reshape(k,1)) + s

    def grad_w1(self, x, y):
        return (2*(self.f(x) - y)*(self.w2.T*np.dot(
            self.sigmoid_d(np.dot(self.w1, x) + self.b1.reshape(k,1)), x
        ))).reshape(k, 1)

    def grad_w2(self, x, y):
        return (2*(self.f(x) - y)*(self.sigmoid(np.dot(self.w1, x) + self.b1.reshape(k,1))

    def grad_b1(self, x, y):
        return (2*(self.f(x) - y)*(self.w2.T*(
            self.sigmoid_d(np.dot(self.w1, x) + self.b1.reshape(k,1))
        ))).reshape(k)

    def grad_b2(self, x, y):
        return (2*(self.f(x) - y)).reshape(1)

    def loss(self, x, y):
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        return (self.f(x) - y)**2

    def mean_func(self, func):
        res = 0
        for i in range(n):
            res += func(self.x[i], self.y[i])
        return res / n

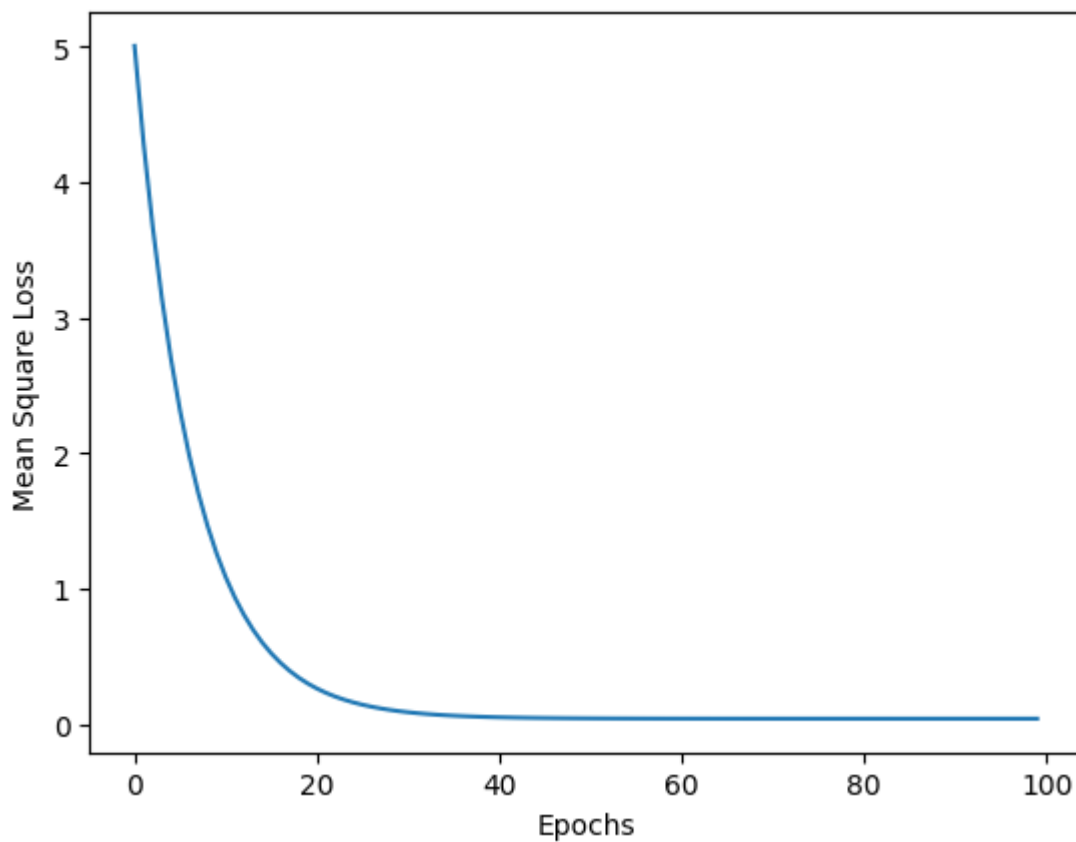
    def fit(self):
        self.history_loss = []
        for epoch in range(self.epochs):
            self.w1 -= self.lr*self.mean_func(self.grad_w1)
            self.w2 -= self.lr*self.mean_func(self.grad_w2)
            self.b1 -= self.lr*self.mean_func(self.grad_b1)
            self.b2 -= self.lr*self.mean_func(self.grad_b2)
            loss = self.mean_func(self.loss)
            self.history_loss.append(loss)

    def predict(self, x):
        return self.f(x)

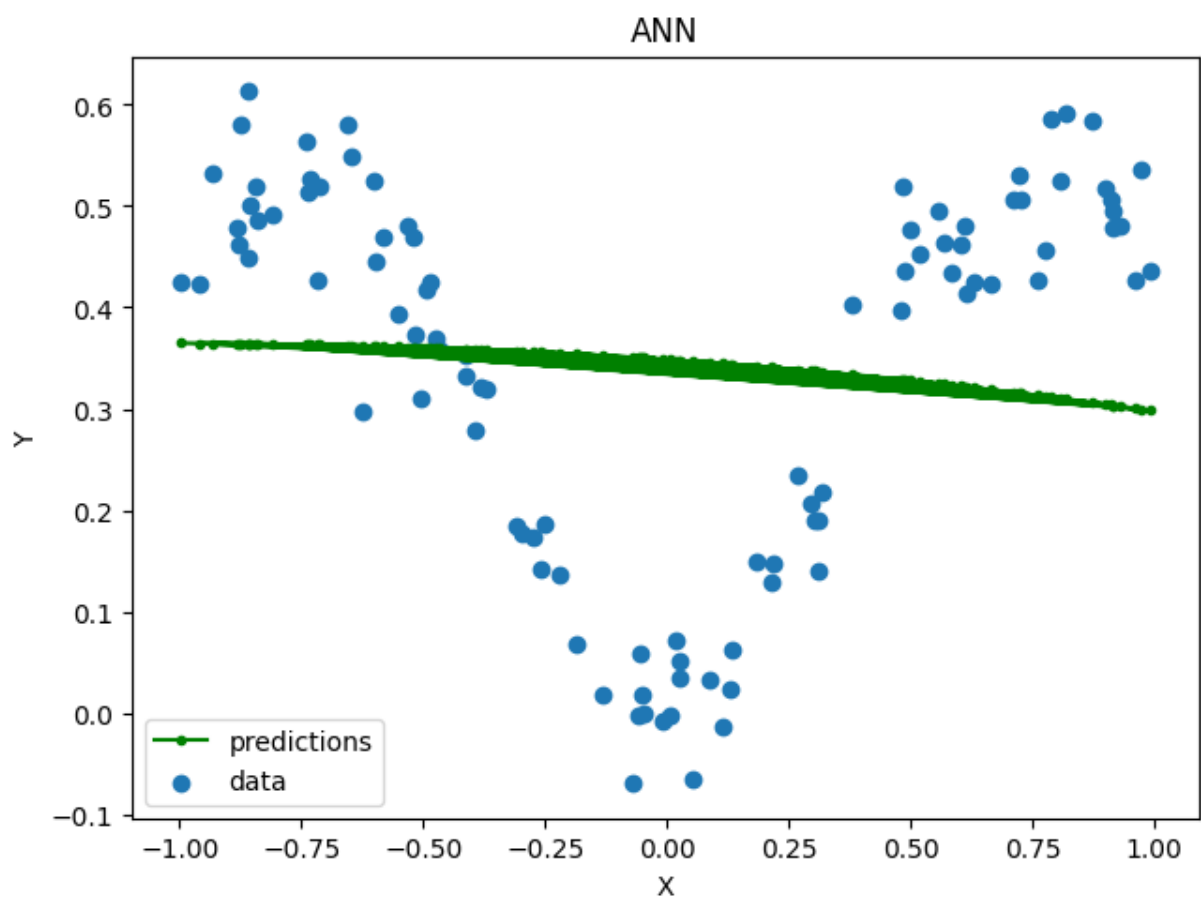
model = ANN(x, y)
model.fit()

plt.plot(model.history_loss, label='Training Loss')
plt.xlabel('Epochs')
plt.ylabel('Mean Square Loss')
plt.show()

```



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In [ ]: fig, ax = plt.subplots(layout='constrained')
y_predicts = np.array([model.predict(d) for d in x])
# plot
ax.set_title("ANN")
ax.set_xlabel('X')
ax.set_ylabel('Y')
ax.plot(x, y_predicts, "-.", label='predictions', c='g')
ax.scatter(x, y, label='data')
ax.legend()
plt.show()
```



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In [ ]:
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