I, Deep Learning About Feedforward Neural Networks in Depth, Part 2: Activation Functions Dec 21, 2021 This is the second post of a three-part series in which we derive the mathematics behind feedforward neural networks. We worked our way through forward and backward propagations in the first post, but if you remember, we only mentioned activation functions in passing. In particular, we did not derive an analytic expression for  $\partial a_{j,i}^{[l]}/\partial z_{j,i}^{[l]}$  or, by extension,  $\partial J/\partial z_{j,i}^{[l]}$ . So let us pick up the derivations where we left off. ReLU The rectified linear unit, or ReLU for short, is given by  $a_{j,i}^{[l]} = g_j^{[l]}(z_{1,i}^{[l]}, \dots, z_{j,i}^{[l]}, \dots, z_{n^{[l]},i}^{[l]})$  $= \max(0, z_{j,i}^{[l]})$  $=egin{cases} z_{j,i}^{[l]} & ext{if } z_{j,i}^{[l]} > 0, \ 0 & ext{otherwise.} \end{cases}$ In other words,  $\mathbf{A}^{[l]} = \max(0, \mathbf{Z}^{[l]}).$ (1)Next, we compute the partial derivatives of the activations in the current layer:  $rac{\partial a_{j,i}^{[l]}}{\partial z_{j,i}^{[l]}} \coloneqq egin{cases} 1 & ext{if } z_{j,i}^{[l]} > 0, \ 0 & ext{otherwise,} \end{cases}$  $= I(z_{j,i}^{[l]} > 0),$ It follows that  $rac{\partial J}{\partial z_{j,i}^{[l]}} = \sum_{p} rac{\partial J}{\partial a_{p,i}^{[l]}} rac{\partial a_{p,i}^{[l]}}{\partial z_{i,i}^{[l]}}$  $=rac{\partial J}{\partial a_{j,i}^{[l]}}rac{\partial a_{j,i}^{[l]}}{\partial z_{j,i}^{[l]}}+\sum_{p
eq j}rac{\partial J}{\partial a_{p,i}^{[l]}}rac{\partial a_{p,i}^{[l]}}{\partial z_{j,i}^{[l]}}$  $=rac{\partial J}{\partial a_{j,i}^{[l]}}I(z_{j,i}^{[l]}>0),$ which we can vectorize as  $rac{\partial J}{\partial \mathbf{Z}^{[l]}} = rac{\partial J}{\partial \mathbf{A}^{\,[l]}} \odot I(\mathbf{Z}^{[l]} > 0),$ (2)where • denotes element-wise multiplication. Sigmoid The sigmoid activation function is given by  $a_{j,i}^{[l]} = g_j^{[l]}(z_{1,i}^{[l]}, \dots, z_{j,i}^{[l]}, \dots, z_{n^{[l]},i}^{[l]})$  $=\sigma(z_{j,i}^{[l]})$  $=\frac{1}{1+\exp(-z_{i,i}^{[l]})}.$ Vectorization yields  $\mathbf{A}^{[l]} = rac{1}{1 + \exp(-\mathbf{Z}^{[l]})}.$ (3)To practice backward propagation, first, we construct a computation graph:  $u_0=z_{j,i}^{[l]},$  $u_1=-u_0,$  $u_2 = \exp(u_1),$  $u_3=1+u_2,$  $u_4 = rac{1}{u_3} = a_{j,i}^{[l]}.$ Then, we perform an outside first traversal of the chain rule:  $rac{\partial a^{[l]}_{j,i}}{\partial u_4}=1,$  $rac{\partial a_{j,i}^{[l]}}{\partial u_3} = rac{\partial a_{j,i}^{[l]}}{\partial u_4} rac{\partial u_4}{\partial u_3} = -rac{1}{u_3^2} = -rac{1}{(1+\exp(-z_{j,i}^{[l]}))^2},$  $rac{\partial a_{j,i}^{[l]}}{\partial u_2} = rac{\partial a_{j,i}^{[l]}}{\partial u_3}rac{\partial u_3}{\partial u_2} = -rac{1}{u_3^2} = -rac{1}{(1+\exp(-z_{j,i}^{[l]}))^2},$  $rac{\partial a_{j,i}^{[l]}}{\partial u_1} = rac{\partial a_{j,i}^{[l]}}{\partial u_2}rac{\partial u_2}{\partial u_1} = -rac{1}{u_3^2} ext{exp}(u_1) = -rac{ ext{exp}(-z_{j,i}^{[l]})}{(1+ ext{exp}(-z_{j,i}^{[l]}))^2},$  $rac{\partial a_{j,i}^{[l]}}{\partial u_0} = rac{\partial a_{j,i}^{[l]}}{\partial u_1}rac{\partial u_1}{\partial u_0} = rac{1}{u_3^2} ext{exp}(u_1) = rac{ ext{exp}(-z_{j,i}^{[l]})}{(1+ ext{exp}(-z_{i,i}^{[l]}))^2}.$ Let us simplify:  $rac{\partial a_{j,i}^{[l]}}{\partial z_{j,i}^{[l]}} = rac{\exp(-z_{j,i}^{[l]})}{(1+\exp(-z_{j,i}^{[l]}))^2}$  $=rac{1+\exp(-z_{j,i}^{[l]})-1}{(1+\exp(-z_{j,i}^{[l]}))^2}$  $=rac{1}{1+\exp(-z_{i,i}^{[l]})}-rac{1}{(1+\exp(-z_{i,i}^{[l]}))^2}$  $=a_{i,i}^{[l]}(1-a_{i,i}^{[l]}).$ We also note that  $rac{\partial a_{p,i}^{[l]}}{\partial z_{\cdots}^{[l]}} = 0, \quad orall p 
eq j.$ Consequently,  $rac{\partial J}{\partial z_{j,i}^{[l]}} = \sum_{p} rac{\partial J}{\partial a_{p,i}^{[l]}} rac{\partial a_{p,i}^{[l]}}{\partial z_{p,i}^{[l]}}$  $egin{aligned} &= rac{\partial J}{\partial a_{j,i}^{[l]}} rac{\partial a_{j,i}^{[l]}}{\partial z_{j,i}^{[l]}} + \sum_{p 
eq j} rac{\partial J}{\partial a_{p,i}^{[l]}} rac{\partial a_{p,i}^{[l]}}{\partial z_{j,i}^{[l]}} \end{aligned}$  $=rac{\partial J}{\partial a_{j,i}^{[l]}}a_{j,i}^{[l]}(1-a_{j,i}^{[l]}).$ Lastly, no summations mean trivial vectorization:  $rac{\partial J}{\partial \mathbf{Z}^{[l]}} = rac{\partial J}{\partial \mathbf{A}^{[l]}} \odot \mathbf{A}^{[l]} \odot (1 - \mathbf{A}^{[l]}).$ (4)Tanh The hyperbolic tangent function, i.e., the tanh activation function, is given by  $a_{j,i}^{[l]} = g_{j}^{[l]}(z_{1,i}^{[l]}, \dots, z_{j,i}^{[l]}, \dots, z_{n^{[l]},i}^{[l]})$  $= anh(z_{i,i}^{[l]})$  $=rac{\exp(z_{j,i}^{[l]})-\exp(-z_{j,i}^{[l]})}{\exp(z_{j,i}^{[l]})+\exp(-z_{j,i}^{[l]})}.$ By utilizing element-wise multiplication, we get  $\mathbf{A}^{[l]} = rac{1}{\exp(\mathbf{Z}^{[l]}) + \exp(-\mathbf{Z}^{[l]})} \odot (\exp(\mathbf{Z}^{[l]}) - \exp(-\mathbf{Z}^{[l]})).$ (5)Once again, let us introduce intermediate variables to practice backward propagation:  $u_0=z_{j,i}^{[l]},$  $u_1=-u_0,$  $u_2=\exp(u_0),$  $u_3=\exp(u_1),$  $u_4=u_2-u_3,$  $u_5=u_2+u_3,$  $u_6=rac{1}{u_5},$  $u_7 = u_4 u_6 = a_{i,i}^{[l]}.$ Next, we compute the partial derivatives:  $rac{\partial a_{j,i}^{[l]}}{\partial u_6} = rac{\partial a_{j,i}^{[l]}}{\partial u_7}rac{\partial u_7}{\partial u_6} = u_4 = \exp(z_{j,i}^{[l]}) - \exp(-z_{j,i}^{[l]}),$  $rac{\partial a_{j,i}^{[l]}}{\partial u_5} = rac{\partial a_{j,i}^{[l]}}{\partial u_6} rac{\partial u_6}{\partial u_5} = -u_4 rac{1}{u_5^2} = -rac{\exp(z_{j,i}^{[l]}) - \exp(-z_{j,i}^{[l]})}{(\exp(z_{j,i}^{[l]}) + \exp(-z_{j,i}^{[l]}))^2},$  $rac{\partial a_{j,i}^{[l]}}{\partial u_4} = rac{\partial a_{j,i}^{[l]}}{\partial u_7} rac{\partial u_7}{\partial u_4} = u_6 = rac{1}{\exp(z_{j,i}^{[l]}) + \exp(-z_{j,i}^{[l]})},$  $rac{\partial a_{j,i}^{[l]}}{\partial u_3} = rac{\partial a_{j,i}^{[l]}}{\partial u_4} rac{\partial u_4}{\partial u_3} + rac{\partial a_{j,i}^{[l]}}{\partial u_5} rac{\partial u_5}{\partial u_3}$  $=-u_6-u_4rac{1}{u_r^2}$  $rac{\partial a_{j,i}^{[l]}}{\partial u_2} = rac{\partial a_{j,i}^{[l]}}{\partial u_4}rac{\partial u_4}{\partial u_2} + rac{\partial a_{j,i}^{[l]}}{\partial u_5}rac{\partial u_5}{\partial u_2}$  $=u_6-u_4\frac{1}{u^2^2}$  $rac{\partial a_{j,i}^{[l]}}{\partial u_1} = rac{\partial a_{j,i}^{[l]}}{\partial u_3} rac{\partial u_3}{\partial u_1}$  $=\left(-u_6-u_4rac{1}{u_{\scriptscriptstyle 
m F}^2}
ight)\exp(u_1)$  $rac{\partial a_{j,i}^{[l]}}{\partial u_0} = rac{\partial a_{j,i}^{[l]}}{\partial u_1}rac{\partial u_1}{\partial u_0} + rac{\partial a_{j,i}^{[l]}}{\partial u_2}rac{\partial u_2}{\partial u_0}$  $=-\Big(-u_6-u_4rac{1}{u_5^2}\Big)\exp(u_1)+\Big(u_6-u_4rac{1}{u_5^2}\Big)\exp(u_0)$  $=rac{2\exp(z_{j,i}^{[l]})\exp(-z_{j,i}^{[l]})}{(\exp(z_{j,i}^{[l]})+\exp(-z_{j,i}^{[l]}))^2}+rac{2\exp(z_{j,i}^{[l]})\exp(-z_{j,i}^{[l]})}{(\exp(z_{j,i}^{[l]})+\exp(-z_{j,i}^{[l]}))^2}$  $=rac{4\exp(z_{j,i}^{[l]})\exp(-z_{j,i}^{[l]})}{(\exp(z_{j,i}^{[l]})+\exp(-z_{j,i}^{[l]}))^2}.$ It follows that  $rac{\partial a^{[l]}_{j,i}}{\partial z^{[l]}_{i,i}} = rac{4 \exp(z^{[l]}_{j,i}) \exp(-z^{[l]}_{j,i})}{(\exp(z^{[l]}_{i,i}) + \exp(-z^{[l]}_{i,i}))^2}$  $=rac{\exp(z_{j,i}^{[l]})^2+2\exp(z_{j,i}^{[l]})\exp(-z_{j,i}^{[l]})+\exp(-z_{j,i}^{[l]})^2}{(\exp(z_{j,i}^{[l]})+\exp(-z_{j,i}^{[l]}))^2}$  $-rac{\exp(z_{j,i}^{[l]})^2-2\exp(z_{j,i}^{[l]})\exp(-z_{j,i}^{[l]})+\exp(-z_{j,i}^{[l]})^2}{(\exp(z_{j,i}^{[l]})+\exp(-z_{j,i}^{[l]}))^2}$  $=1-rac{(\exp(z_{j,i}^{[l]})-\exp(-z_{j,i}^{[l]}))^2}{(\exp(z_{i,i}^{[l]})+\exp(-z_{i,i}^{[l]}))^2}$  $=1-a_{i\,i}^{[l]}a_{i\,i}^{[l]}.$ Similiar to the sigmoid activation function, we also have  $rac{\partial a_{p,i}^{[l]}}{\partial z^{[l]}} = 0, \quad orall p 
eq j.$ Thus,  $rac{\partial J}{\partial z_{j,i}^{[l]}} = \sum_{p} rac{\partial J}{\partial a_{n,i}^{[l]}} rac{\partial a_{p,i}^{[l]}}{\partial z_{j,i}^{[l]}}$  $=rac{\partial J}{\partial a_{j,i}^{[l]}}rac{\partial a_{j,i}^{[l]}}{\partial z_{j,i}^{[l]}}+\sum_{p
eq j}rac{\partial J}{\partial a_{p,i}^{[l]}}rac{\partial a_{p,i}^{[l]}}{\partial z_{j,i}^{[l]}}$  $=rac{\partial J}{\partial a_{j,i}^{[l]}}(1-a_{j,i}^{[l]}a_{j,i}^{[l]}),$ which implies that  $rac{\partial J}{\partial \mathbf{Z}^{[l]}} = rac{\partial J}{\partial \mathbf{A}^{[l]}} \odot (1 - \mathbf{A}^{[l]} \odot \mathbf{A}^{[l]}).$ (6)Softmax The softmax activation function is given by  $a_{j,i}^{[l]} = g_j^{[l]}(z_{1,i}^{[l]}, \dots, z_{j,i}^{[l]}, \dots, z_{n^{[l]},i}^{[l]})$  $=rac{\exp(z_{j,i}^{[l]})}{\sum_n \exp(z_{n,i}^{[l]})}.$ Vectorization results in  $\mathbf{A}^{[l]} = rac{1}{ ext{broadcast}(\sum_{ ext{axis}=0} \exp(\mathbf{Z}^{[l]}))} \odot \exp(\mathbf{Z}^{[l]}).$ (7)To begin with, we construct a computation graph for the jth activation of the current layer:  $u_{-1}=z_{j,i}^{[l]},$  $u_{0,p}=z_{p,i}^{[l]}, \qquad orall p
eq j,$  $u_1=\exp(u_{-1}),$  $u_{2,p} = \exp(u_{0,p}), \qquad orall p 
eq j,$  $u_3=u_1+\sum_{n
eq i}u_{2,p},$  $u_4=rac{1}{u_3},$  $u_5 = u_1 u_4 = a_{i,i}^{[l]}.$ By applying the chain rule, we get  $rac{\partial a_{j,i}^{[l]}}{\partial u_4} = rac{\partial a_{j,i}^{[l]}}{\partial u_5}rac{\partial u_5}{\partial u_4} = u_1 = \exp(z_{j,i}^{[l]}),$  $rac{\partial a_{j,i}^{[l]}}{\partial u_3} = rac{\partial a_{j,i}^{[l]}}{\partial u_4} rac{\partial u_4}{\partial u_3} = -u_1 rac{1}{u_3^2} = -rac{\exp(z_{j,i}^{[l]})}{(\sum_p \exp(z_{p,i}^{[l]}))^2},$  $rac{\partial a_{j,i}^{[l]}}{\partial u_1} = rac{\partial a_{j,i}^{[l]}}{\partial u_3}rac{\partial u_3}{\partial u_1} + rac{\partial a_{j,i}^{[l]}}{\partial u_5}rac{\partial u_5}{\partial u_1}$  $=-u_1rac{1}{u_2^2}+u_4$  $=-rac{\exp(z_{j,i}^{[l]})}{(\sum_{p}\exp(z_{p,i}^{[l]}))^2}+rac{1}{\sum_{p}\exp(z_{p,i}^{[l]})},$  $rac{\partial a_{j,i}^{[l]}}{\partial u_{-1}} = rac{\partial a_{j,i}^{[l]}}{\partial u_1} rac{\partial u_1}{\partial u_{-1}}$  $=\left(-u_{1}rac{1}{u_{2}^{2}}+u_{4}
ight)\exp(u_{-1})^{2}$  $= -\frac{\exp(z_{j,i}^{[l]})^2}{(\sum_{n} \exp(z_{n,i}^{[l]}))^2} + \frac{\exp(z_{j,i}^{[l]})}{\sum_{n} \exp(z_{n,i}^{[l]})}.$ Next, we need to take into account that  $z_{j,i}^{[l]}$  also affects other activations in the same layer:  $u_{-1} = z_{j,i}^{[l]},$  $u_{0,p} = z_{p,i}^{[l]}, \qquad orall p 
eq j,$  $egin{aligned} u_1 &= \exp(u_{-1}), \ u_{2,p} &= \exp(u_{0,p}), \end{aligned} \qquad orall p 
eq j,$  $u_3=u_1+\sum_{r 
eq i}u_{2,p},$  $u_4=\frac{1}{u_3},$  $u_5=u_{2,p}u_4=a_{p,i}^{[l]}, \qquad orall p
eq j.$ Backward propagation gives us the remaining partial derivatives:  $rac{\partial a_{p,i}^{[l]}}{\partial u_4} = rac{\partial a_{p,i}^{[l]}}{\partial u_5}rac{\partial u_5}{\partial u_4} = u_{2,p} = \exp(z_{p,i}^{[l]}),$  $rac{\partial a_{p,i}^{[l]}}{\partial u_3} = rac{\partial a_{p,i}^{[l]}}{\partial u_4} rac{\partial u_4}{\partial u_3} = -u_{2,p} rac{1}{u_3^2} = -rac{\exp(z_{p,i}^{[l]})}{(\sum_{p} \exp(z_{p,i}^{[l]}))^2},$  $rac{\partial a_{p,i}^{[l]}}{\partial u_1} = rac{\partial a_{p,i}^{[l]}}{\partial u_3}rac{\partial u_3}{\partial u_1} = -u_{2,p}rac{1}{u_3^2} = -rac{\exp(z_{p,i}^{[l]})}{(\sum_{p}\exp(z_{p,i}^{[l]}))^2},$  $rac{\partial a_{p,i}^{[l]}}{\partial u_{-1}} = rac{\partial a_{p,i}^{[l]}}{\partial u_1} rac{\partial u_1}{\partial u_{-1}} = -u_{2,p} rac{1}{u_3^2} ext{exp}(u_{-1}) = -rac{ ext{exp}(z_{p,i}^{[l]}) ext{exp}(z_{j,i}^{[l]})}{(\sum_{n} ext{exp}(z_{p,i}^{[l]}))^2}.$ We now know that  $rac{\partial a_{j,i}^{[l]}}{\partial z_{i,i}^{[l]}} = -rac{\exp(z_{j,i}^{[l]})^2}{(\sum_{p} \exp(z_{p,i}^{[l]}))^2} + rac{\exp(z_{j,i}^{[l]})}{\sum_{p} \exp(z_{p,i}^{[l]})}$  $=a_{j,i}^{[l]}(1-a_{j,i}^{[l]}),$  $rac{\partial a_{p,i}^{[l]}}{\partial z_{i.i}^{[l]}} = -rac{\exp(z_{p,i}^{[l]})\exp(z_{j,i}^{[l]})}{(\sum_{p}\exp(z_{p,i}^{[l]}))^2}$  $=-a_{n.i}^{[l]}a_{j.i}^{[l]},\quad orall p
eq j.$ Hence,  $rac{\partial J}{\partial z_{j,i}^{[l]}} = \sum_{p} rac{\partial J}{\partial a_{p,i}^{[l]}} rac{\partial a_{p,i}^{[l]}}{\partial z_{j,i}^{[l]}}$  $=rac{\partial J}{\partial a_{j,i}^{[l]}}rac{\partial a_{j,i}^{[l]}}{\partial z_{j,i}^{[l]}}+\sum_{p
eq j}rac{\partial J}{\partial a_{p,i}^{[l]}}rac{\partial a_{p,i}^{[l]}}{\partial z_{j,i}^{[l]}}$  $=rac{\partial J}{\partial a^{[l]}_{j,i}}a^{[l]}_{j,i}(1-a^{[l]}_{j,i})-\sum_{p
eq j}rac{\partial J}{\partial a^{[l]}_{n,i}}a^{[l]}_{p,i}a^{[l]}_{j,i}$  $=a_{j,i}^{[l]}\Big(rac{\partial J}{\partial a_{j,i}^{[l]}}(1-a_{j,i}^{[l]})-\sum_{p
eq j}rac{\partial J}{\partial a_{n,i}^{[l]}}a_{p,i}^{[l]}\Big)$  $=a_{j,i}^{[l]}\Big(rac{\partial J}{\partial a_{j,i}^{[l]}}(1-a_{j,i}^{[l]})-\sum_{p}rac{\partial J}{\partial a_{p,i}^{[l]}}a_{p,i}^{[l]}+rac{\partial J}{\partial a_{j,i}^{[l]}}a_{j,i}^{[l]}\Big)$  $=a_{j,i}^{[l]}\Big(rac{\partial J}{\partial a_{j,i}^{[l]}}-\sum_{p}rac{\partial J}{\partial a_{p,i}^{[l]}}a_{p,i}^{[l]}\Big),$ which we can vectorize as  $rac{\partial J}{\partial \mathbf{z}_{:,i}^{[l]}} = \mathbf{a}_{:,i}^{[l]} \odot \Big(rac{\partial J}{\partial \mathbf{a}_{:,i}^{[l]}} - \mathbf{a}_{:,i}^{[l]}^{\mathsf{T}} rac{\partial J}{\partial \mathbf{a}_{:,i}^{[l]}}\Big)$ Let us not stop with the vectorization just yet:  $rac{\partial J}{\partial \mathbf{Z}^{[l]}} = \mathbf{A}^{[l]} \odot \Big( rac{\partial J}{\partial \mathbf{A}^{[l]}} - \mathrm{broadcast} ig( \sum_{\mathbf{axis} = 0} rac{\partial J}{\partial \mathbf{A}^{[l]}} \odot \mathbf{A}^{[l]} ig) \Big).$ (8) I, Deep Learning jonaslalin Jonas Lalin Yet another blog about deep learning. in jonaslalin