

Calculating the gradient of a cosine similarity loss function

With v, w vectors, the cosine similarity is defined as

$$\frac{v \cdot w}{\sqrt{v \cdot v * w \cdot w}}$$

Now with a matrix transformation $v = Mx$, $w = My$, we have a cosine similarity of

$$\frac{My \cdot Mx}{\sqrt{Mx \cdot Mx * My \cdot My}}$$

We want to calculate the derivatives wrt M . First we note

$$\begin{aligned} \frac{\partial v_k}{\partial M_{ij}} &= \delta_{ik} x_j \\ \frac{\partial w_k}{\partial M_{ij}} &= \delta_{ik} y_j \end{aligned}$$

$$\frac{\partial (a \cdot z)}{\partial M_{ij}} = \sum_k \frac{\partial a_k}{\partial M_{ij}} z_k + a_k \frac{\partial z_k}{\partial M_{ij}}$$

Applying this, we have

$$\begin{aligned} \frac{\partial \left(\frac{v \cdot w}{\sqrt{v \cdot v * w \cdot w}} \right)}{\partial M_{ij}} &= \frac{\frac{\partial (v \cdot w)}{\partial M_{ij}}}{\sqrt{v \cdot v * w \cdot w}} - \frac{v \cdot w}{2 (v \cdot v * w \cdot w)^{\frac{3}{2}}} \frac{\partial (v \cdot v * w \cdot w)}{\partial M_{ij}} \\ &= \frac{\sum_k \delta_{ik} x_j w_k + v_k \delta_{ik} y_j}{\sqrt{v \cdot v * w \cdot w}} - \frac{v \cdot w}{2 (v \cdot v * w \cdot w)^{\frac{3}{2}}} \left(\sum_k 2 \delta_{ik} x_j v_k * w \cdot w + v \cdot v * \sum_k 2 \delta_{ik} y_j w_k \right) \\ &= \frac{x_j w_i + v_i y_j}{\sqrt{v \cdot v * w \cdot w}} - \frac{v \cdot w}{(v \cdot v * w \cdot w)^{\frac{3}{2}}} (x_j v_i * w \cdot w + v \cdot v * y_j w_i) \\ &= \frac{x_j w_i + v_i y_j}{(v \cdot v * w \cdot w)^{3/2}} (v \cdot v * w \cdot w) - \frac{v \cdot w}{(v \cdot v * w \cdot w)^{\frac{3}{2}}} (x_j v_i * w \cdot w + v \cdot v * y_j w_i) \\ &= \frac{(x_j w_i + v_i y_j) v \cdot v * w \cdot w - v \cdot w (x_j v_i * w \cdot w + v \cdot v * y_j w_i)}{(v \cdot v * w \cdot w)^{3/2}} \end{aligned}$$

This last formula is the one that is coded