# TTIC 31230, Fundamentals of Deep Learning

David McAllester, Winter 2019

Exponential Softmax Backpropagation:

The Model Marginals

## **Exponential Softmax**

for 
$$\hat{y}$$
  $s(\hat{y}) = \sum_{i} s_n[i, \hat{y}[i]] + \sum_{\langle i, j \rangle \in \text{Edges}} s_e[\langle i, j \rangle, \hat{y}[i], \hat{y}[j]]$ 

for 
$$\hat{y} P_s(\hat{y}) = \operatorname{softmax}_{\hat{y}} s(\hat{y})$$
 all possible  $\hat{y}$ 

$$\mathcal{L} = -\ln P_s(y)$$
 gold label (training label)  $y$ 

## Exponential Softmax is Typically Intractable

 $\hat{y}$  assigns a label  $\hat{y}[i]$  to each node i.

 $s(\hat{y})$  is defined by a sum over node and edge tensor scores.

 $P_s(\hat{y})$  is defined by an exponential softmax over  $s(\hat{y})$ .

Computing Z in general is #P hard (there is an easy direct reduction from SAT).

# Compactly Representing Scores on Exponentially Many Labels

The tensor  $s_n[I, C]$  holds IC scores.

The tensor  $s_e[E, C, C]$  holds  $EC^2$  scores where e ranges over edges  $\langle i, j \rangle \in \text{Edges}$ .

## Back-Propagation Through Exponential Softmax

$$s_n[I, C] = f_{\Phi}^n(x)$$
  
$$s_e[E, C, C] = f_{\Phi}^e(x)$$

$$\frac{s(\hat{y})}{s} = \sum_{i} s_n[i, \hat{y}[i]] + \sum_{\langle i, j \rangle \in \text{Edges}} s_e[\langle i, j \rangle, \hat{y}[i], \hat{y}[j]]$$

$$P_s(\hat{y}) = \operatorname{softmax} s(\hat{y})$$
 all possible  $\hat{y}$ 

$$\mathcal{L} = -\ln P_s(y)$$
 gold label y

We want the gradients  $s_n.\operatorname{grad}[I,C]$  and  $s_e.\operatorname{grad}[E,C,C]$ .

## Model Marginals Theorem

Theorem:

$$s_n.\operatorname{grad}[i,c] = P_{\hat{y} \sim P_s}(\hat{y}[i] = c)$$
  
 $-\mathbf{1}[y[i] = c]$ 

$$s_e.\operatorname{grad}[\langle i,j\rangle,c,c'] = P_{\hat{y}\sim P_s}(\hat{y}[i] = c \wedge \hat{y}[j] = c')$$
  
$$-\mathbf{1}[\hat{y}[i] = c \wedge \hat{y}[j] = c']$$

We need to compute (or approximate) the model marginals.

#### Proof of Model Marginals Theorem

We consider the case of node marginals, The case of edge marginals is similar.

$$s_{n}.\operatorname{grad}[i,c] = \partial \mathcal{L}(\Phi, x, y) / \partial s_{n}[i,c]$$

$$= \partial \left(-\ln \frac{1}{Z} \exp(s(y))\right) / \partial s_{n}[i,c]$$

$$= \partial(\ln Z - s(y)) / \partial s_{n}[i,c]$$

$$= \left(\frac{1}{Z} \sum_{\hat{y}} e^{s(\hat{y})} (\partial s(\hat{y}) / \partial s_{n}[i,c])\right) - (\partial s(y) / \partial s_{b}[i,c])$$

#### Proof of Model Marginals Theorem

$$s_{n}.\operatorname{grad}[i,c] = \left(\frac{1}{Z}\sum_{\hat{y}}e^{s(\hat{y})}\left(\partial s(\hat{y})/\partial s_{n}[i,c]\right)\right) - (\partial s(y)/\partial s_{b}[i,c])$$

$$= \left(\sum_{\hat{y}}P_{s}(\hat{y})\left(\partial s(\hat{y})/\partial s_{n}[i,c]\right)\right) - (\partial s(y)/\partial s_{n}[i,c])$$

$$s(\hat{y}) = \sum_{i}s_{n}[i,\hat{y}[i]] + \sum_{\langle i,j\rangle\in\operatorname{Edges}}s_{e}[\langle i,j\rangle,\hat{y}[i],\hat{y}[j]]$$

$$\frac{\partial s(\hat{y})}{\partial s_{n}[i,c]} = \mathbf{1}[\hat{y}[i] = c]$$

#### Proof of Model Marginals Theorem

$$s_{n}.\operatorname{grad}[i,c] = \left(\frac{1}{Z}\sum_{\hat{y}}e^{s(\hat{y})}\left(\partial s(\hat{y})/\partial s_{n}[i,c]\right)\right) - \left(\partial s(y)/\partial s_{b}[i,c]\right)$$

$$\left(\sum_{\hat{y}}P_{s}(\hat{y})\left(\partial s(\hat{y})/\partial s_{n}[i,c]\right)\right) - \left(\partial s(y)/\partial s_{n}[i,c]\right)$$

$$= E_{\hat{y}\sim P_{s}}\mathbf{1}[\hat{y}[i] = c] - \mathbf{1}[y[i] = c]$$

$$= P_{\hat{y}\sim P_{s}}(\hat{y}[i] = c) - \mathbf{1}[y[i] = c]$$

#### Model Marginals Theorem

Theorem:

$$s_n.\operatorname{grad}[i,c] = P_{\hat{y} \sim P_s}(\hat{y}[i] = c)$$
  
 $-\mathbf{1}[y[i] = c]$ 

$$s_e.\operatorname{grad}[\langle i,j\rangle,c,c'] = P_{\hat{y}\sim P_s}(\hat{y}[i] = c \wedge \hat{y}[j] = c')$$
  
$$-\mathbf{1}[\hat{y}[i] = c \wedge \hat{y}[j] = c']$$

## $\mathbf{END}$