CSC411: Assignment #2

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 $Dataset\ Description$

The dataset consists of a set of images with each image representing a digit from 0 to 9.

Each image is 28x28 and has a black background with the digit handwritten in white.

Some of the images are straightforward to analyze and decipher while some are more tricky to ascertain what the handwriting is trying to represent (consider the 7th image from the left of the digit 5).

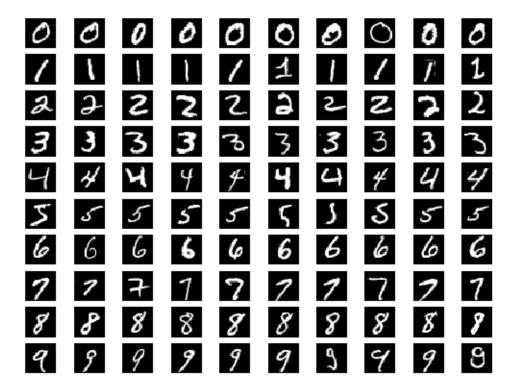


Figure 1: Images from the MNIST dataset

 $Compute\ Simple\ Neural\ Network$

The function for computing simple neural network (no hidden layers) is in mnist_handout.py and is reproduced here.

```
def compute_simple_network(x, W, b):
    '''Compute a simple network (with no hidden layers)
    '''
    o = np.dot(W, x) + b
    return softmax(o)
```

An example of the function in action is seen below (and in part2() of digits.py).

```
>>> x = np.random.rand(784, 1)
>>> W = np.random.rand(10, 784)
>>> b = np.random.rand(10, 1)
>>> compute_simple_network(x, W, b).shape
(10, 1)
```

 $compute_simple_network(x, W, b)$ returns the output layer of the neural network.

Cost Function: Sum of negative log-probabilities of all training cases

Part 3(a)

Compute $\frac{\partial C}{\partial w_{ij}}$ (gradient of cost function with respect to a single weight)

For one training case, the cost function is (from slide 6 of One-Hot Encoding Lecture):

$$C = -\sum_{j} y_{j} log p_{j} \tag{1}$$

For M training examples, the cost functions gets modified to:

$$C = -\sum_{m=1}^{M} \sum_{j} y_j log p_j \tag{2}$$

We also know that (from slide 7 of One-Hot Encoding Lecture),

$$p_i = \frac{e^{o_i}}{\sum_j e^{o_j}} \tag{3}$$

The partial derivative will be the following:

$$\frac{\partial p_i}{\partial o_j} = \begin{cases} p_i(1-p_i) & i=j\\ -p_i p_j & i \neq j \end{cases}$$
 (4)

Computing the cost function with respect to the output:

$$\frac{\partial C}{\partial o_i} = \sum_j \frac{\partial C}{\partial p_j} \frac{\partial p_j}{\partial o_i} \tag{5}$$

$$= \frac{\partial C}{\partial p_i} \frac{\partial p_i}{\partial o_i} - \sum_{j \neq i} \frac{\partial C}{\partial p_j} \frac{\partial p_j}{\partial o_i}$$
 (6)

$$= -y_i(1 - p_i) + \sum_{j \neq i} y_j p_j \tag{7}$$

$$= -y_i + p_i \sum_{j \neq i} y_j \tag{8}$$

$$= p_i - y_i \tag{9}$$

Computing the O with respect to weight

$$o_i = \sum_j w_{ji} x_j + b \tag{10}$$

$$\frac{\partial o_i}{\partial w_{ij}} = \sum_j x_j \tag{11}$$

Computing the cost function with respect to the weight

$$\frac{\partial C}{\partial w_{ij}} = \sum_{i} \frac{\partial C}{\partial o_i} \frac{\partial o_i}{\partial w_{ij}} \tag{12}$$

we will get

$$\frac{\partial C}{\partial w_{ij}} = x_j (p_i - y_i) \tag{13}$$

Part 3(b)

Compute Gradient of Cost Function with respect to Weight

The function for computing the gradient with respect to weight is in mnist_handout.py and is reproduced here.

```
def gradient_simple_network_w(x, W, b, y):
    p = compute_simple_network(x, W, b)

gradient_mat = np.zeros((28*28, 10))

for j in range(28*28):
    gradient_mat[j, :] = np.dot((p - y), x[j, :].T)

return gradient_mat
```

Compute Gradient of Cost Function with respect to Bias

The function for computing the gradient with respect to bias is in mnist_handout.py and is reproduced here.

```
def gradient_simple_network_b(x, W, b, y):
    p = compute_simple_network(x, W, b)
    return np.sum((p - y), axis=1).reshape((10, 1))
```

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