

terms of constructing a computational graph for the derivatives. Any subset of the graph may then be evaluated using specific numerical values at a later time. This allows us to avoid specifying exactly when each operation should be computed. Instead, a generic graph evaluation engine can evaluate every node as soon as its parents' values are available.

The description of the symbol-to-symbol based approach subsumes the symbol-to-number approach. The symbol-to-number approach can be understood as performing exactly the same computations as are done in the graph built by the symbol-to-symbol approach. The key difference is that the symbol-to-number approach does not expose the graph.

6.5.6 General Back-Propagation

The back-propagation algorithm is very simple. To compute the gradient of some scalar z with respect to one of its ancestors \mathbf{x} in the graph, we begin by observing that the gradient with respect to z is given by $\frac{dz}{dz} = 1$. We can then compute the gradient with respect to each parent of z in the graph by multiplying the current gradient by the Jacobian of the operation that produced z . We continue multiplying by Jacobians traveling backwards through the graph in this way until we reach \mathbf{x} . For any node that may be reached by going backwards from z through two or more paths, we simply sum the gradients arriving from different paths at that node.

More formally, each node in the graph \mathcal{G} corresponds to a variable. To achieve maximum generality, we describe this variable as being a tensor \mathbf{V} . Tensor can in general have any number of dimensions. They subsume scalars, vectors, and matrices.

We assume that each variable \mathbf{V} is associated with the following subroutines:

- **get_operation(\mathbf{V})**: This returns the operation that computes \mathbf{V} , represented by the edges coming into \mathbf{V} in the computational graph. For example, there may be a Python or C++ class representing the matrix multiplication operation, and the **get_operation** function. Suppose we have a variable that is created by matrix multiplication, $\mathbf{C} = \mathbf{A}\mathbf{B}$. Then **get_operation(\mathbf{V})** returns a pointer to an instance of the corresponding C++ class.
- **get_consumers(\mathbf{V}, \mathcal{G})**: This returns the list of variables that are children of \mathbf{V} in the computational graph \mathcal{G} .
- **get_inputs(\mathbf{V}, \mathcal{G})**: This returns the list of variables that are parents of \mathbf{V} in the computational graph \mathcal{G} .