

```
In[ ]:= ClearAll[f, f1, f2, g, s, x, x1, x2, W1, W2, w11, w12, w21, w22]
```

## Градиент простой функции

```
In[ ]:= activation[x_] := Exp[x];
f[z_, w_] := activation[z.w]; (* экспонента от скалярного произведения x и w *)
x = {x1, x2}; W1 = {w11, w12};
TableForm[{
  "f(x,W1)=" f[x, W1],
  "gradient=" MatrixForm[Grad[f[x, W1], W1]]}]
```

Out[ ]//TableForm=

$$f(x, W1) = e^{w_{11} x_1 + w_{12} x_2}$$

$$\text{gradient} = \begin{pmatrix} e^{w_{11} x_1 + w_{12} x_2} x_1 \\ e^{w_{11} x_1 + w_{12} x_2} x_2 \end{pmatrix}$$

## Усложним функцию активации

```
activation[x_] := Exp[-x^2];
f[z_, w_] := activation[z.w];
(* экспонента от минус квадрата скалярного произведения x и w *)
x = {x1, x2}; W1 = {w11, w12};
{f[x, W1], MatrixForm[Grad[f[x, W1], W1]]}
```

Out[ ]:=  $\left\{ e^{-(w_{11} x_1 + w_{12} x_2)^2}, \begin{pmatrix} -2 e^{-(w_{11} x_1 + w_{12} x_2)^2} x_1 (w_{11} x_1 + w_{12} x_2) \\ -2 e^{-(w_{11} x_1 + w_{12} x_2)^2} x_2 (w_{11} x_1 + w_{12} x_2) \end{pmatrix} \right\}$

```
In[ ]:= activation[x_] := Exp[-x^2];
f[z_, w_] := activation[z.w];
(* экспонента от минус квадрата скалярного произведения x и w *)
x = {x1, x2}; W3 = {{w11, w12}, {w21, w22}};
MatrixForm[{Grad[f[x, W3], W3[[1]]], Grad[f[x, W3], W3[[2]]]}]
```

Out[ ]//MatrixForm=

$$\begin{pmatrix} \begin{pmatrix} -2 e^{-(w_{11} x_1 + w_{21} x_2)^2} x_1 (w_{11} x_1 + w_{21} x_2) \\ 0 \end{pmatrix} & \begin{pmatrix} 0 \\ -2 e^{-(w_{12} x_1 + w_{22} x_2)^2} x_1 (w_{12} x_1 + w_{22} x_2) \end{pmatrix} \\ \begin{pmatrix} -2 e^{-(w_{11} x_1 + w_{21} x_2)^2} x_2 (w_{11} x_1 + w_{21} x_2) \\ 0 \end{pmatrix} & \begin{pmatrix} 0 \\ -2 e^{-(w_{12} x_1 + w_{22} x_2)^2} x_2 (w_{12} x_1 + w_{22} x_2) \end{pmatrix} \end{pmatrix}$$

## Градиент сложной функции

```
In[ ]:= f2[x_, w1_, w2_] := f[f[x, w1], w2];
w2 = {w21, w22};
MatrixForm[Grad[f2[x, w1, w2], Join[w1, w2]]]
```

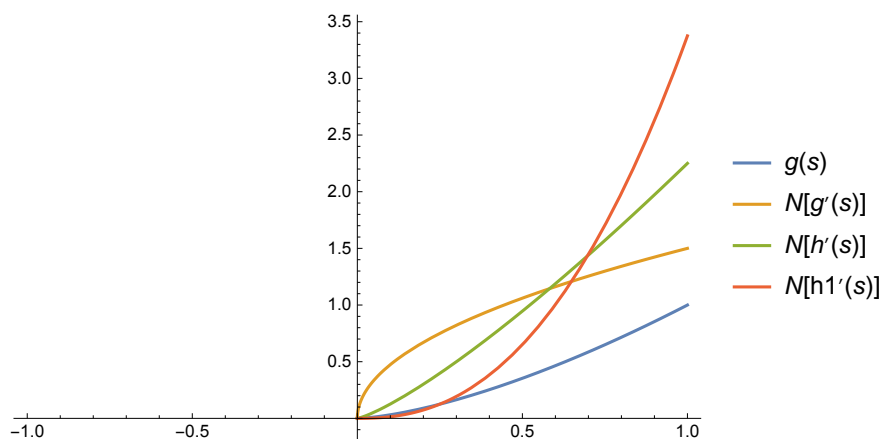
Out[ ]//MatrixForm=

$$\begin{pmatrix} -2 e^{-\left(e^{-(w_{11} x_1 + w_{12} x_2)}\right)^2 \cdot \{w_{21}, w_{22}\}} e^{-(w_{11} x_1 + w_{12} x_2)^2} \cdot \{w_{21}, w_{22}\} \left( e^{-(w_{11} x_1 + w_{12} x_2)^2} \cdot \{\{0, 0, 1, 0\}, \{0, 0, 0, 1\}\} \right. \\ -2 e^{-\left(e^{-(w_{11} x_1 + w_{12} x_2)}\right)^2 \cdot \{w_{21}, w_{22}\}} e^{-(w_{11} x_1 + w_{12} x_2)^2} \cdot \{w_{21}, w_{22}\} \left( e^{-(w_{11} x_1 + w_{12} x_2)^2} \cdot \{\{0, 0, 1, 0\}, \{0, 0, 0, 1\}\} \right. \\ \left. -2 e^{-\left(e^{-(w_{11} x_1 + w_{12} x_2)}\right)^2 \cdot \{w_{21}, w_{22}\}} e^{-(w_{11} x_1 + w_{12} x_2)^2} \cdot \{w_{21}, w_{22}\} e^{-(w_{11} x_1 + w_{12} x_2)^2} \cdot \right. \\ \left. -2 e^{-\left(e^{-(w_{11} x_1 + w_{12} x_2)}\right)^2 \cdot \{w_{21}, w_{22}\}} e^{-(w_{11} x_1 + w_{12} x_2)^2} \cdot \{w_{21}, w_{22}\} e^{-(w_{11} x_1 + w_{12} x_2)^2} \cdot \right. \end{pmatrix}$$

## Графики производных

```
In[ ]:= g[s_] := s^1.5;
(*g[s_] := Exp[-s^2/4];*)
(*g[s_] := Tanh[s];*)
h[s_] := g[g[s]];
h1[s_] := g[h[s]];
Plot[{g[s], N[g'[s]], N[h'(s)], N[h1'(s)]},
{s, -1, 1}, PlotLegends -> "Expressions", PlotRange -> Full]
```

Out[ ]:=



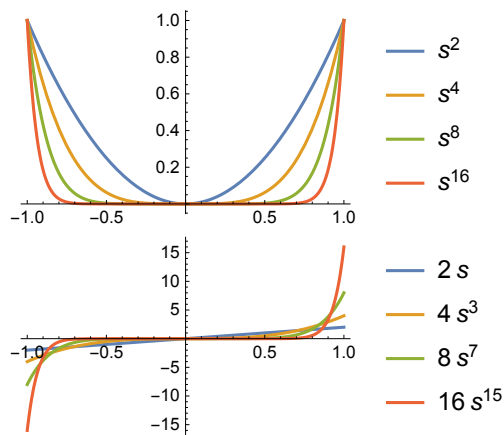
## Проблема “взрыва” градиента степенных функций

```

In[ ]:= g[s_] := s^2;
t = RecurrenceTable[{a[n + 1] == g[a[n]], a[1] == g[s]}, a, {n, 1, 4}];
dt = D[t, s];
TableForm[{Plot[t, {s, -1, 1}, PlotLegends -> "Expressions", PlotRange -> Full],
  Plot[dt, {s, -1, 1}, PlotLegends -> "Expressions", PlotRange -> Full]}]

```

Out[ ]//TableForm=



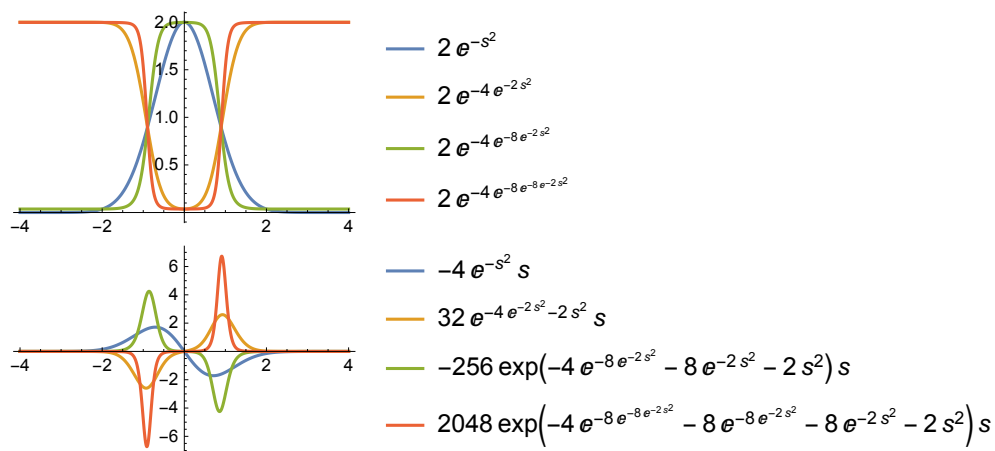
## Проблема “угасания” градиента негативно-степенных функций

```

In[ ]:= g[s_] := 2 Exp[-s^2];
t = RecurrenceTable[{a[n + 1] == g[a[n]], a[1] == g[s]}, a, {n, 1, 4}];
dt = D[t, s];
TableForm[{Plot[t, {s, -4, 4}, PlotLegends -> "Expressions", PlotRange -> Full],
  Plot[dt, {s, -4, 4}, PlotLegends -> "Expressions", PlotRange -> Full]}]

```

Out[ ]//TableForm=



Решение проблем “взрыва”/”угасания”- специальные

## функции

```
g[s_] := Tanh[s];
t = RecurrenceTable[{a[n + 1] == g[a[n]], a[1] == g[s]}, a, {n, 1, 4}];
dt = D[t, s];
TableForm[{Plot[t, {s, -2, 2}, PlotLegends → "Expressions", PlotRange → Full],
  Plot[dt, {s, -2, 2}, PlotLegends → "Expressions", PlotRange → Full]}]
```

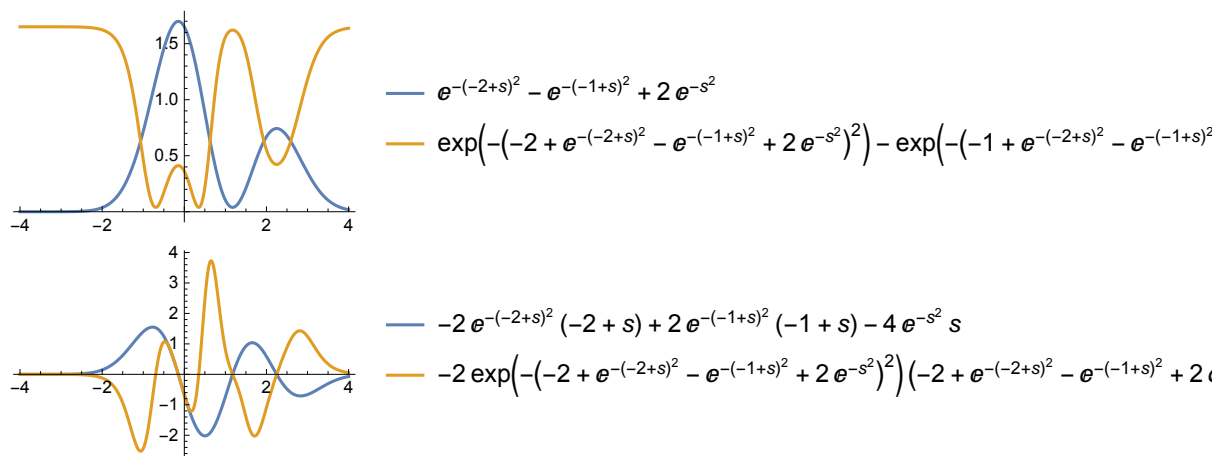
Out[ ]//TableForm=



## Проблема локальных минимумов

```
In[ ]:= g[s_] := 2 Exp[-s^2] - Exp[-(s - 1)^2] + Exp[-(s - 2)^2];
t = RecurrenceTable[{a[n + 1] == g[a[n]], a[1] == g[s]}, a, {n, 1, 2}];
dt = D[t, s];
TableForm[{Plot[t, {s, -4, 4}, PlotLegends → "Expressions", PlotRange → Full],
  Plot[dt, {s, -4, 4}, PlotLegends → "Expressions", PlotRange → Full]}]
```

Out[ ]//TableForm=



In[ ]:= N[13470 / 50]

Out[ ]:= 269.4