

Backpropagation and Neural Networks

Recap: Loss function/Optimization



airplane	-3.45	-0.51	3.42
automobile	-8.87	6.04	4.64
bird	0.09	5.31	2.65
cat	2.9	-4.22	5.1
deer	4.48	-4.19	2.64
dog	8.02	3.58	5.55
frog	3.78	4.49	-4.34
horse	1.06	-4.37	-1.5
ship	-0.36	-2.09	-4.79
truck	-0.72	-2.93	6.14

TODO:

1. Define a **loss function** that quantifies our unhappiness with the scores across the training data.
2. Come up with a way of efficiently finding the parameters that minimize the loss function. (**optimization**)

We defined a (linear) **score function**:

$$f(x_i, W, b) = Wx_i + b$$

Softmax Classifier (Multinomial Logistic Regression)



cat
car
frog

3.2

5.1

-1.7

Softmax Classifier (Multinomial Logistic Regression)



scores = unnormalized log probabilities of the classes.

$$s = f(x_i; W)$$

cat
car
frog

3.2

5.1

-1.7

Softmax Classifier (Multinomial Logistic Regression)



scores = unnormalized log probabilities of the classes.

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}} \quad \text{where} \quad s = f(x_i; W)$$

cat
car
frog

3.2

5.1

-1.7

Softmax Classifier (Multinomial Logistic Regression)



scores = unnormalized log probabilities of the classes.

$$P(Y = k | X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}} \quad \text{where} \quad s = f(x_i; W)$$

Softmax function

cat
car
frog

3.2

5.1

-1.7

Softmax Classifier (Multinomial Logistic Regression)



scores = unnormalized log probabilities of the classes.

$$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

where

$$s = f(x_i; W)$$

Want to maximize the log likelihood, or (for a loss function) to minimize the negative log likelihood of the correct class:

$$L_i = -\log P(Y = y_i|X = x_i)$$

cat
car
frog

3.2

5.1

-1.7

Softmax Classifier (Multinomial Logistic Regression)



scores = unnormalized log probabilities of the classes.

$$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}} \quad \text{where} \quad s = f(x_i; W)$$

Want to maximize the log likelihood, or (for a loss function) to minimize the negative log likelihood of the correct class:

$$L_i = -\log P(Y = y_i|X = x_i)$$

in summary: $L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$

Softmax Classifier (Multinomial Logistic Regression)



$$L_i = -\log\left(\frac{e^{sy_i}}{\sum_j e^{s_j}}\right)$$

cat

3.2

car

5.1

frog

-1.7

unnormalized log probabilities

Softmax Classifier (Multinomial Logistic Regression)



$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

unnormalized probabilities

cat
car
frog

3.2
5.1
-1.7

exp

24.5
164.0
0.18

unnormalized log probabilities

Softmax Classifier (Multinomial Logistic Regression)



$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

unnormalized probabilities

cat
car
frog

3.2
5.1
-1.7

exp

24.5
164.0
0.18

normalize

0.13
0.87
0.00

unnormalized log probabilities

probabilities

Softmax Classifier (Multinomial Logistic Regression)



$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$

unnormalized probabilities

cat
car
frog

3.2
5.1
-1.7

exp

24.5
164.0
0.18

normalize

0.13
0.87
0.00

$$L_i = -\log(0.13) = 0.89$$

unnormalized log probabilities

probabilities

Optimization

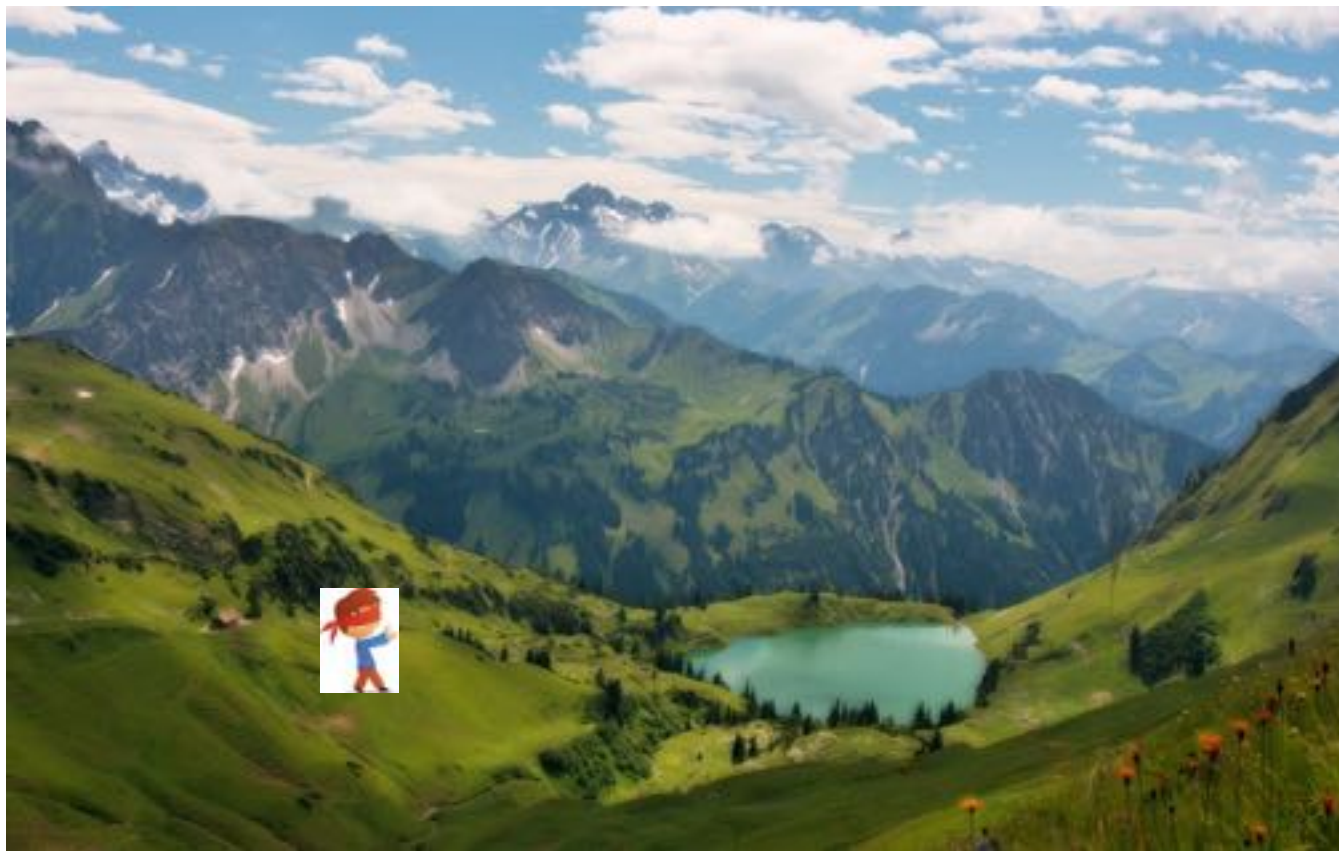
Gradient Descent

```
# Vanilla Gradient Descent
```

```
while True:
```

```
    weights_grad = evaluate_gradient(loss_fun, data, weights)
```

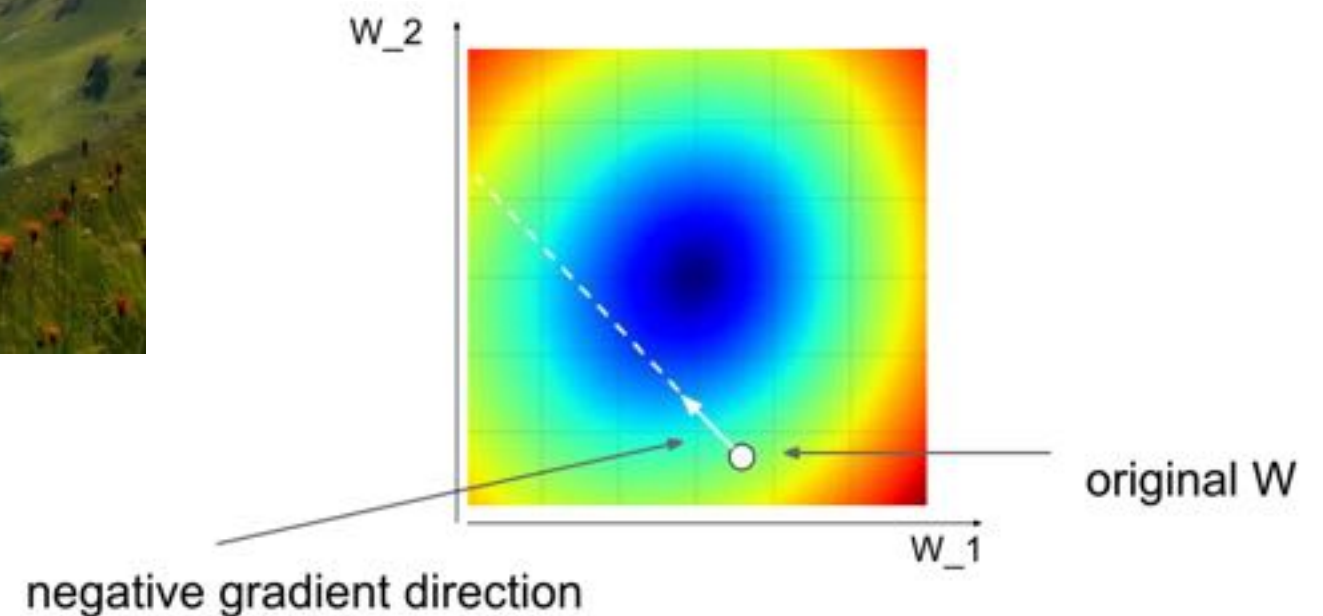
```
    weights += - step_size * weights_grad # perform parameter update
```



In 1-dimension, the derivative of a function:

$$\frac{df(x)}{dx} = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$$

In multiple dimensions, the **gradient** is the vector of (partial derivatives).



Mini-batch Gradient Descent

- only use a small portion of the training set to compute the gradient

```
# Vanilla Minibatch Gradient Descent
```

```
while True:
```

```
    data_batch = sample_training_data(data, 256) # sample 256 examples
```

```
    weights_grad = evaluate_gradient(loss_fun, data_batch, weights)
```

```
    weights += - step_size * weights_grad # perform parameter update
```

Mini-batch Gradient Descent

- only use a small portion of the training set to compute the gradient

```
# Vanilla Minibatch Gradient Descent
```

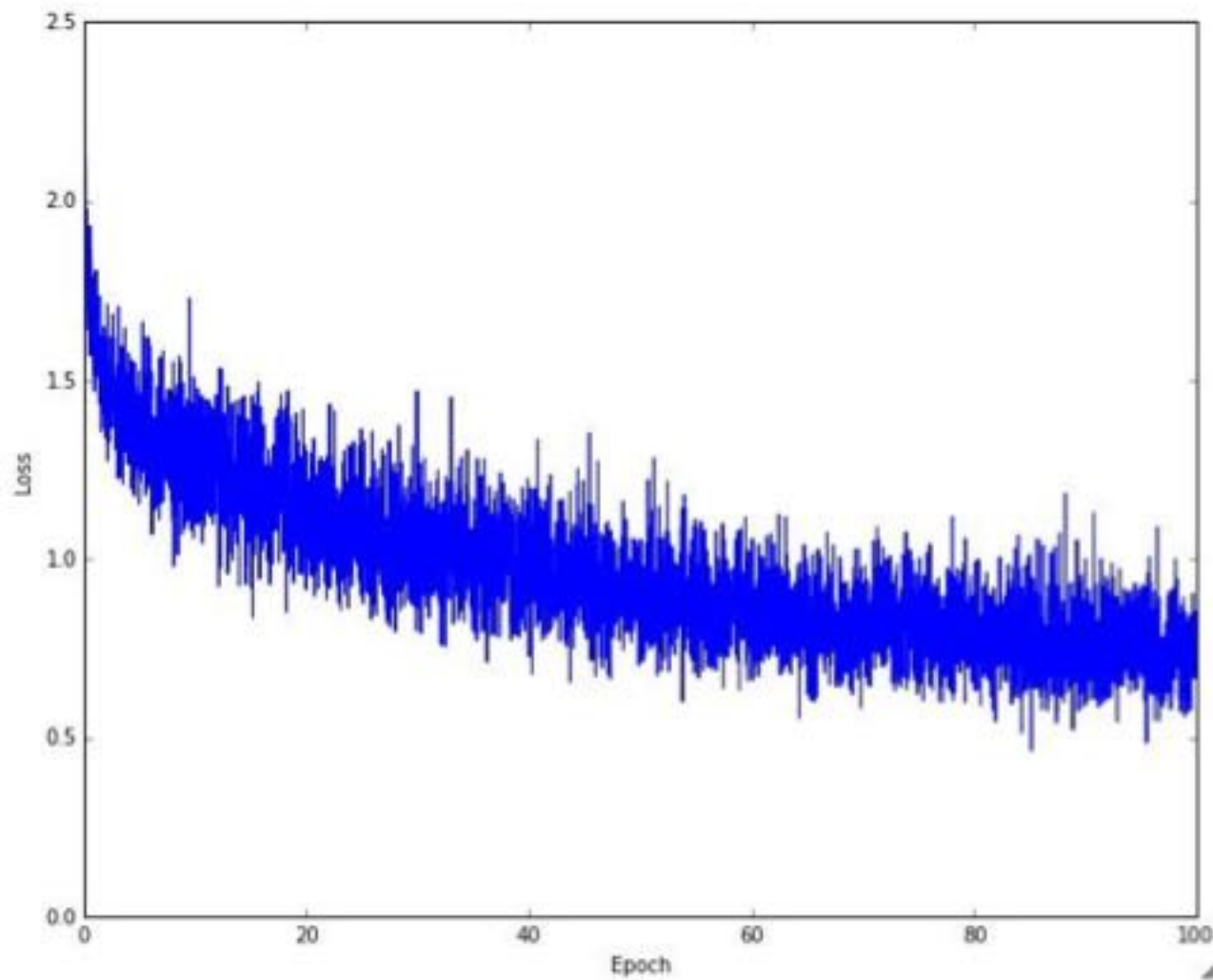
```
while True:
```

```
    data_batch = sample_training_data(data, 256) # sample 256 examples
```

```
    weights_grad = evaluate_gradient(loss_fun, data_batch, weights)
```

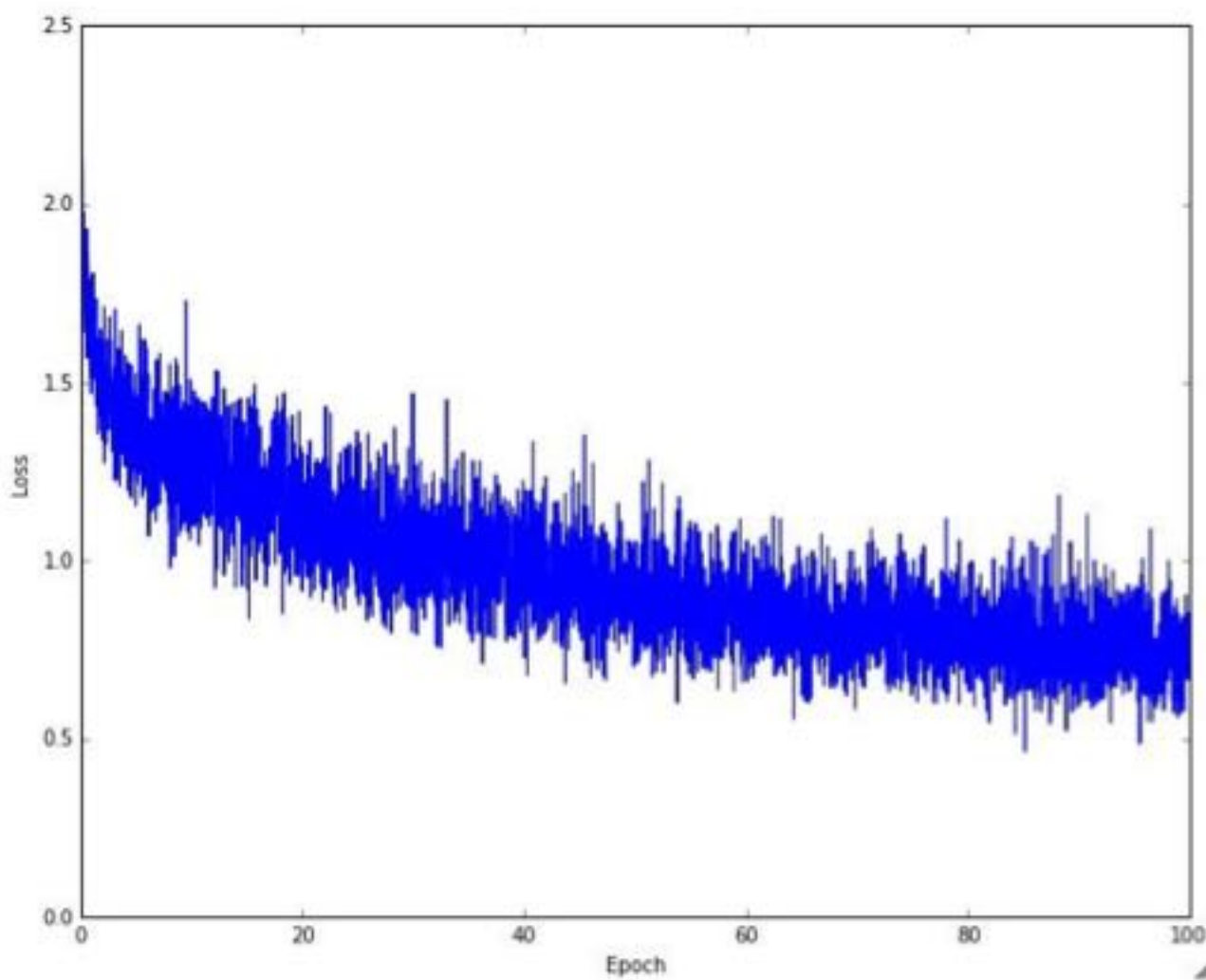
```
    weights += - step_size * weights_grad # perform parameter update
```

there are also more
fancy update formulas
(momentum, Adagrad,
RMSProp, Adam, ...)

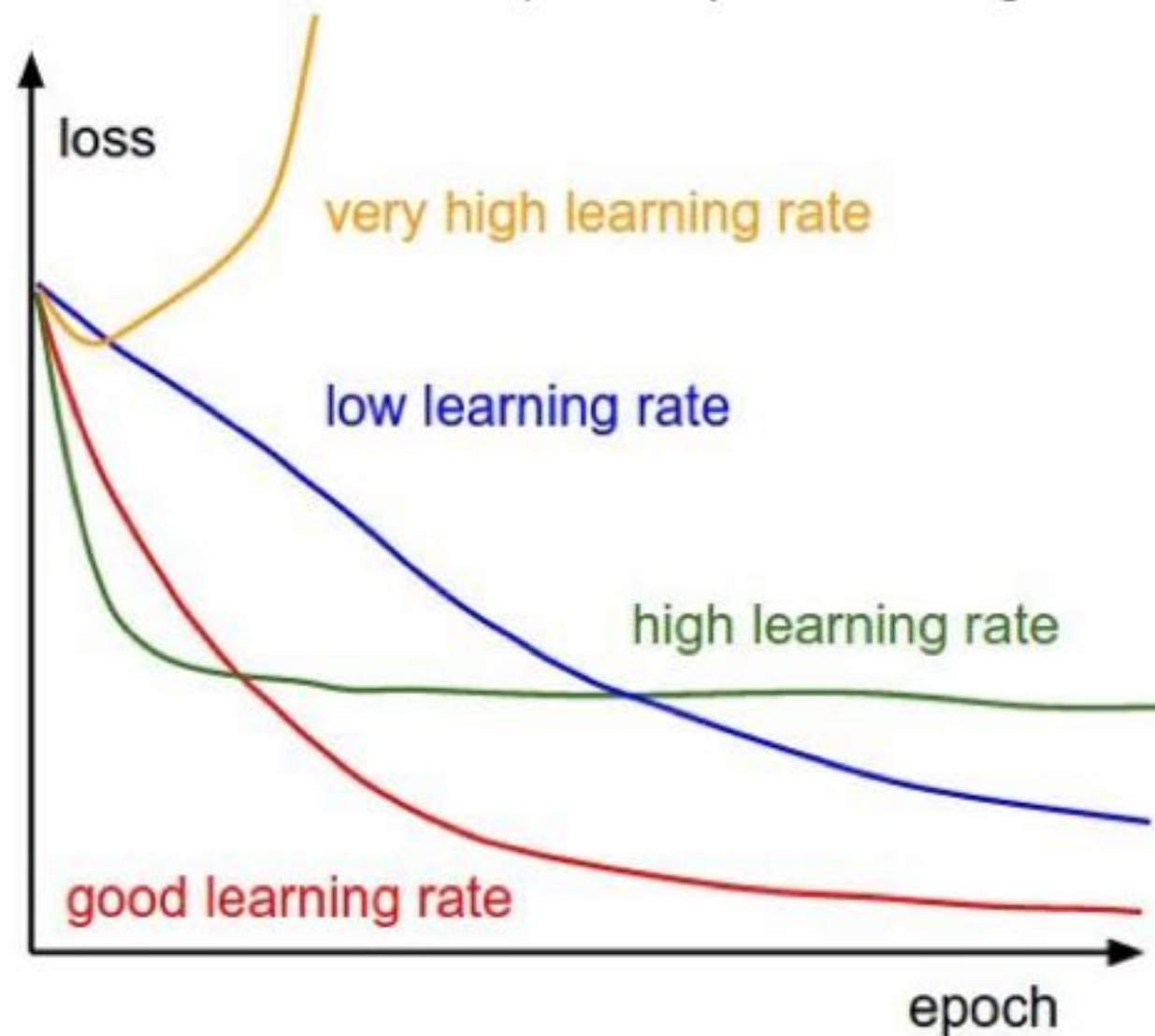


Example of optimization progress while training a neural network.

(Loss over mini-batches goes down over time.)



The effects of step size (or “learning rate”)

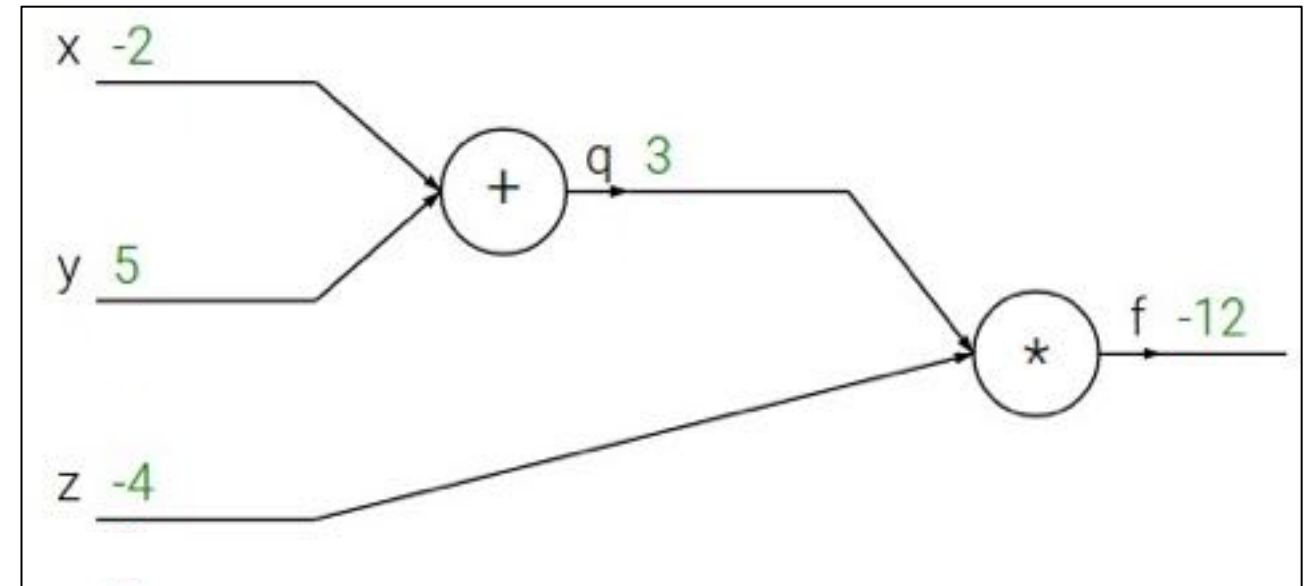


Back-propagation

Computational Graph

$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$



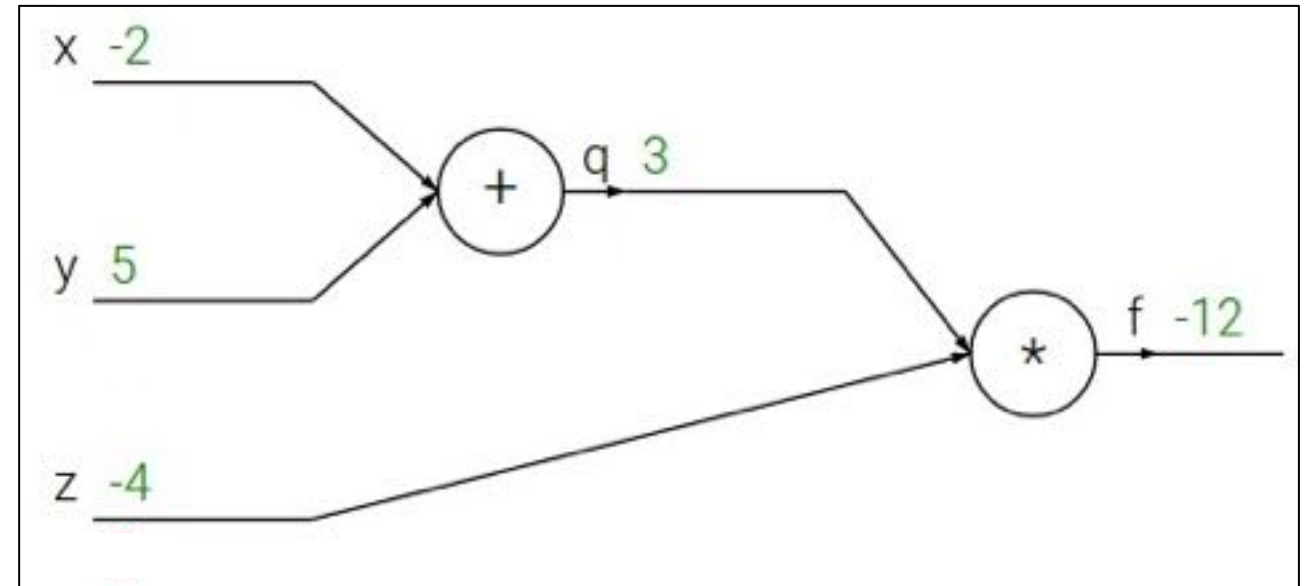
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



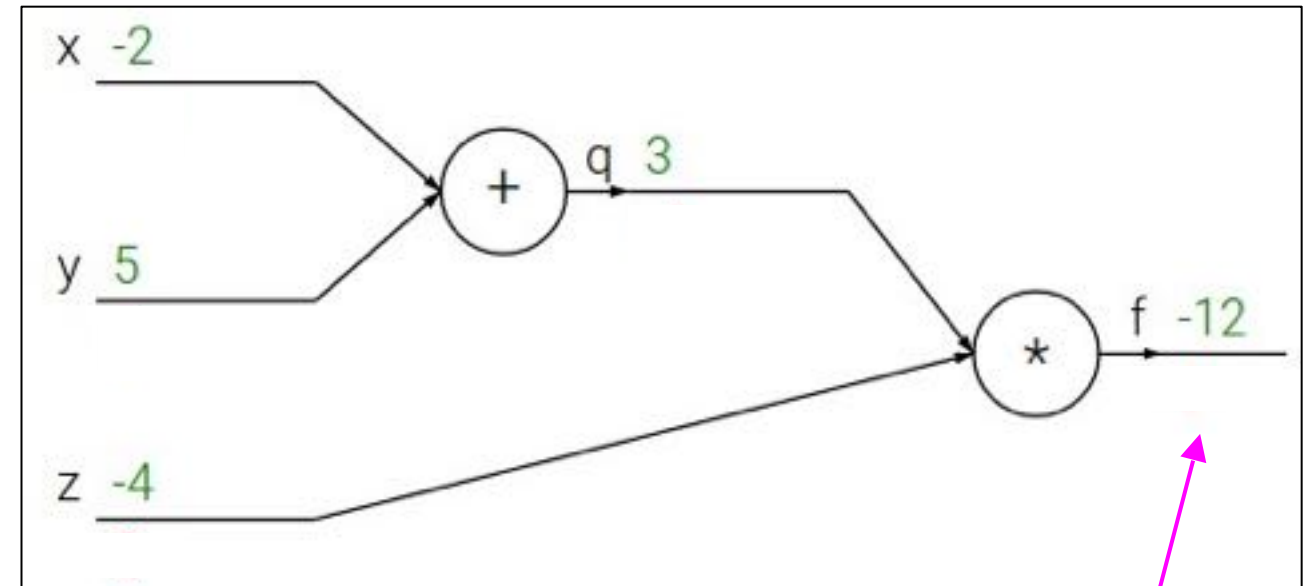
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial f}$$

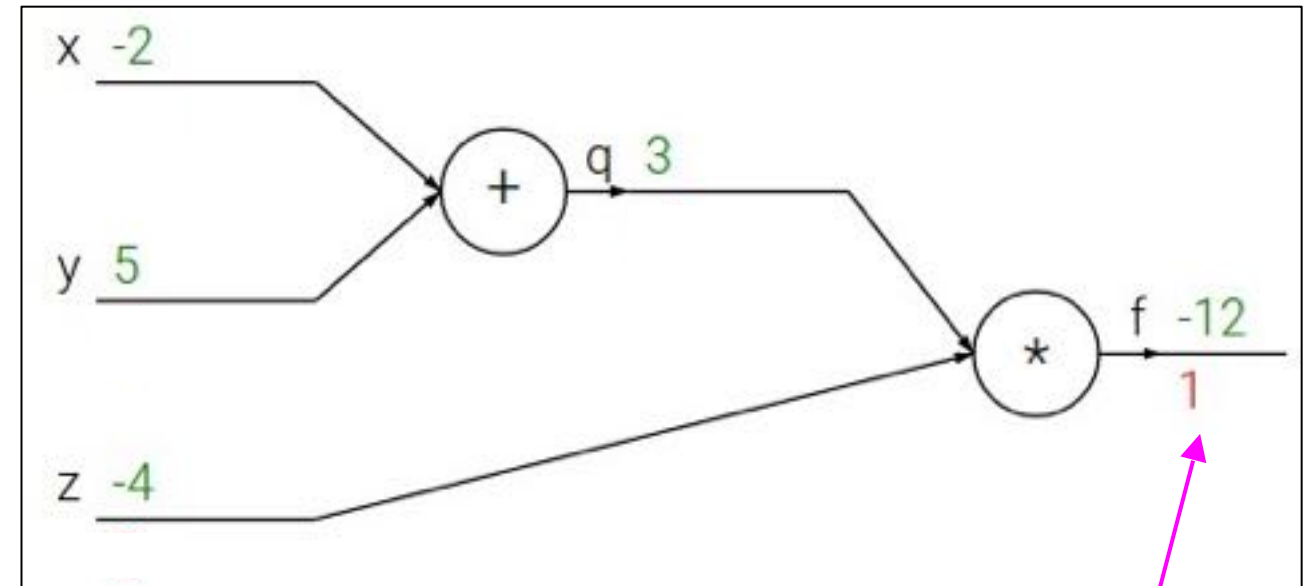
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial f}$$

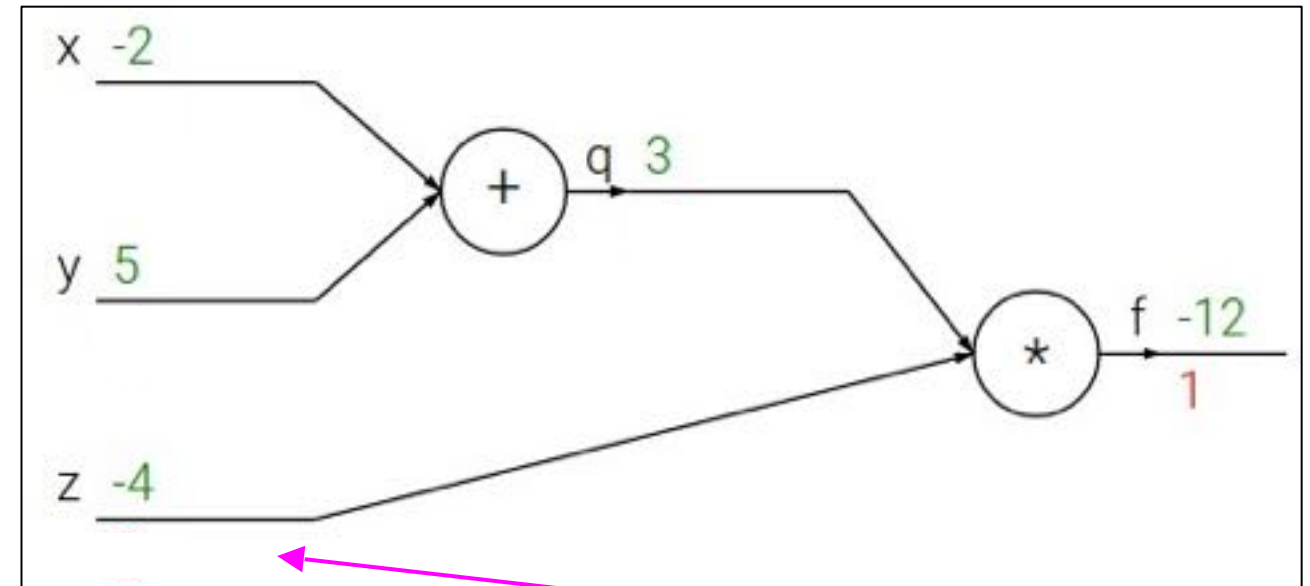
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial z}$$

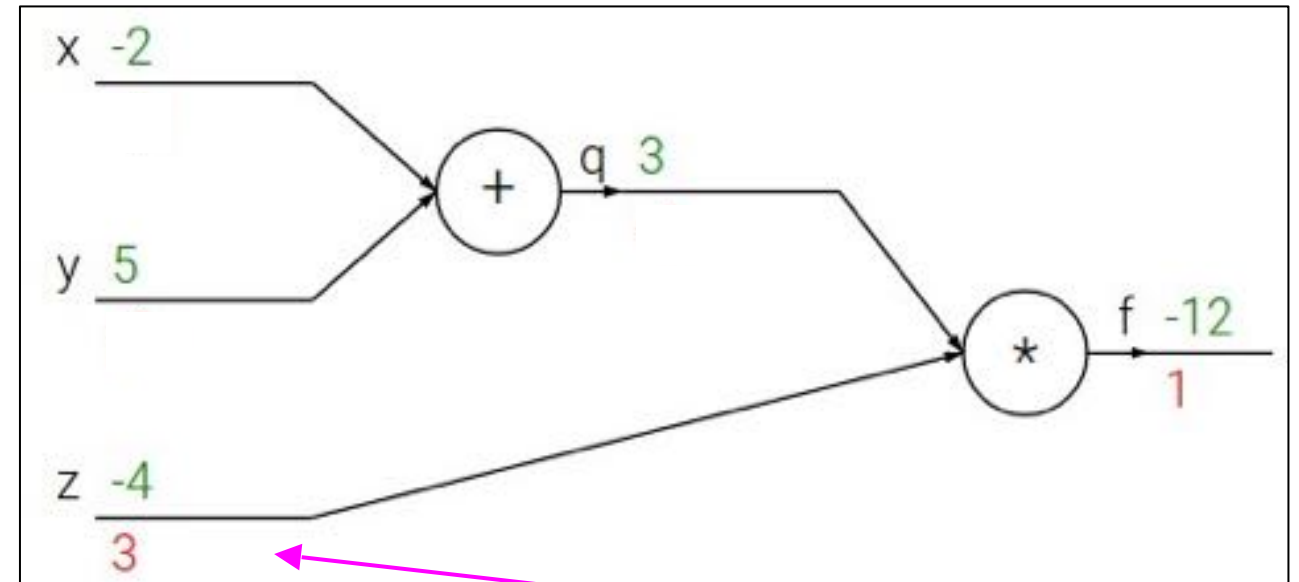
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial z}$$

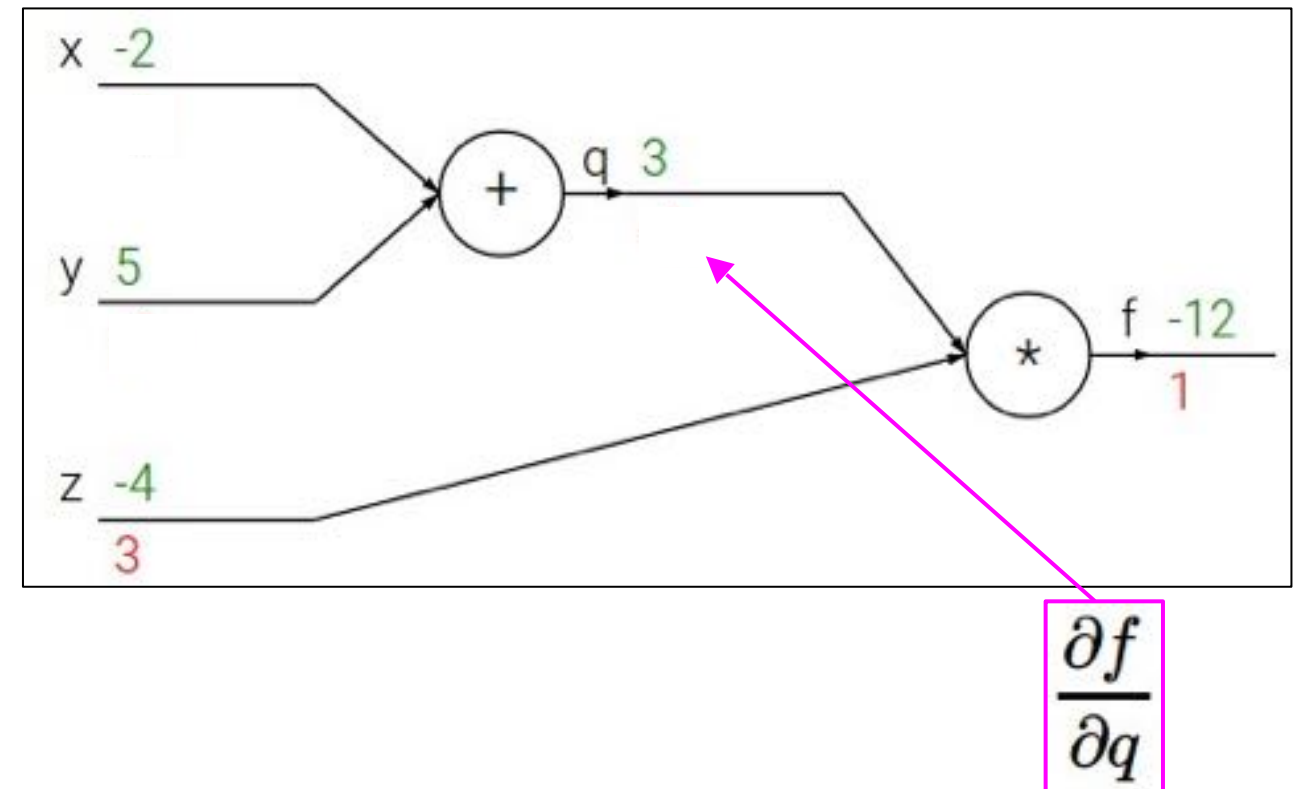
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial q}$$

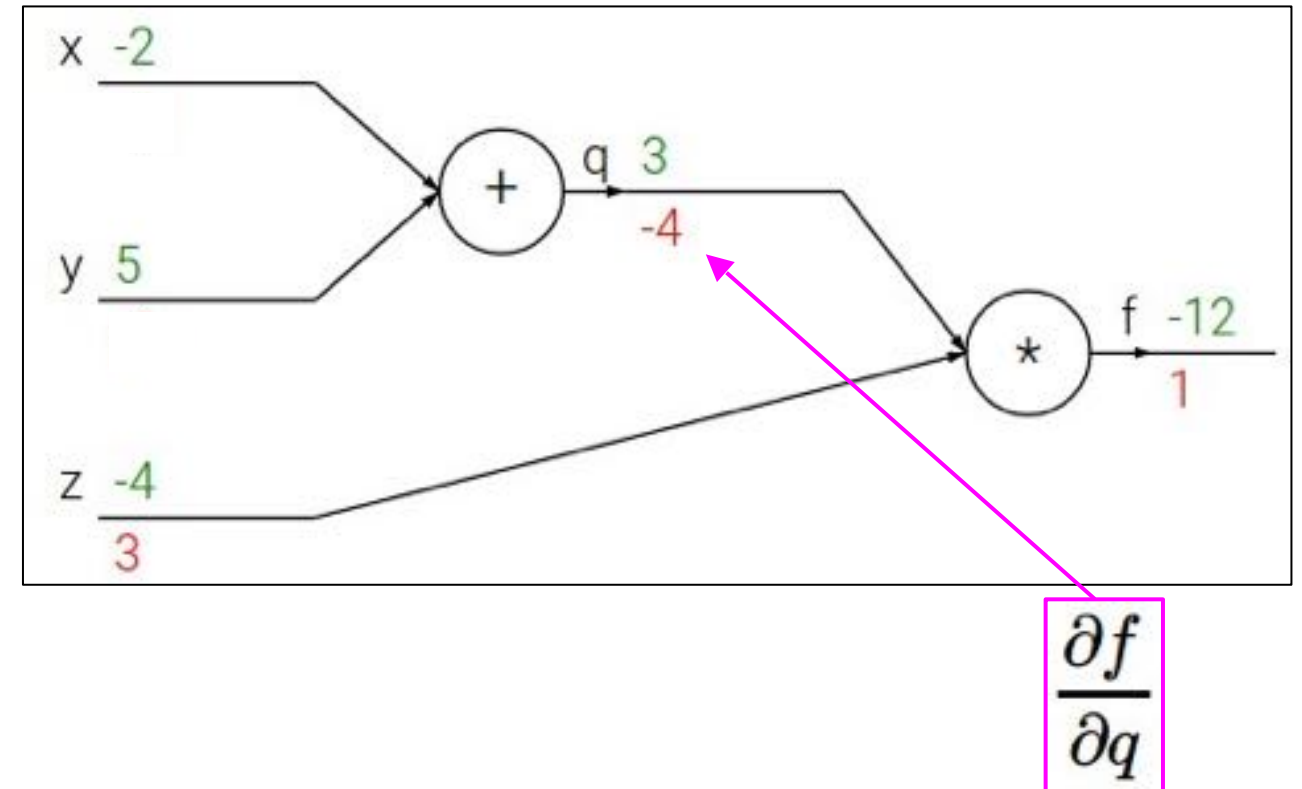
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



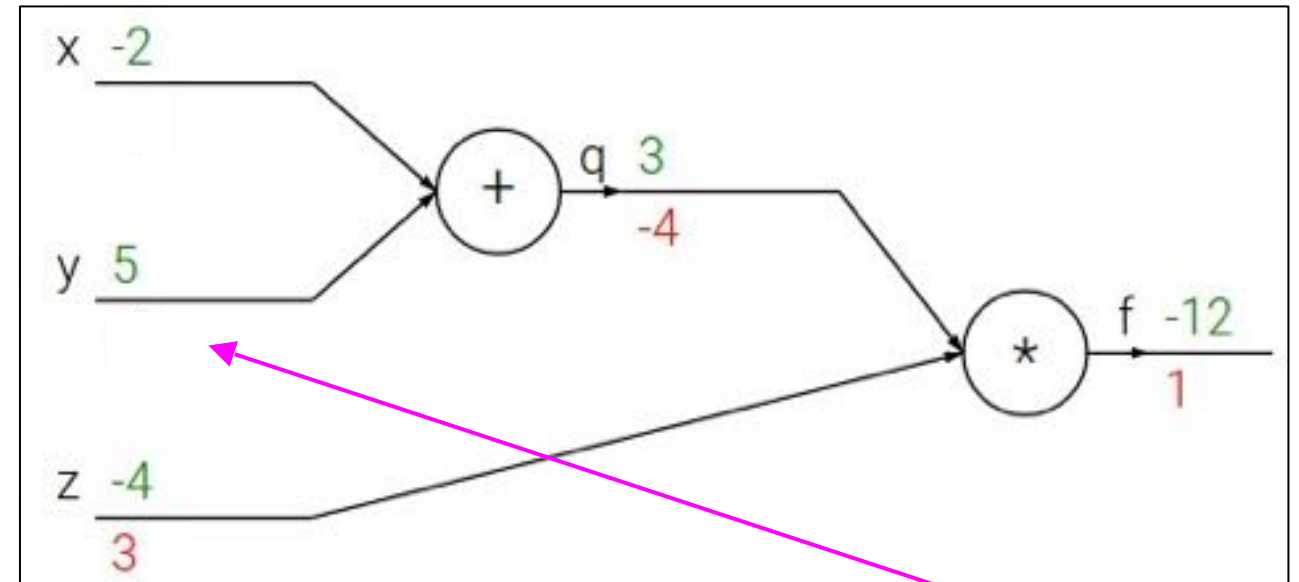
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial y}$$

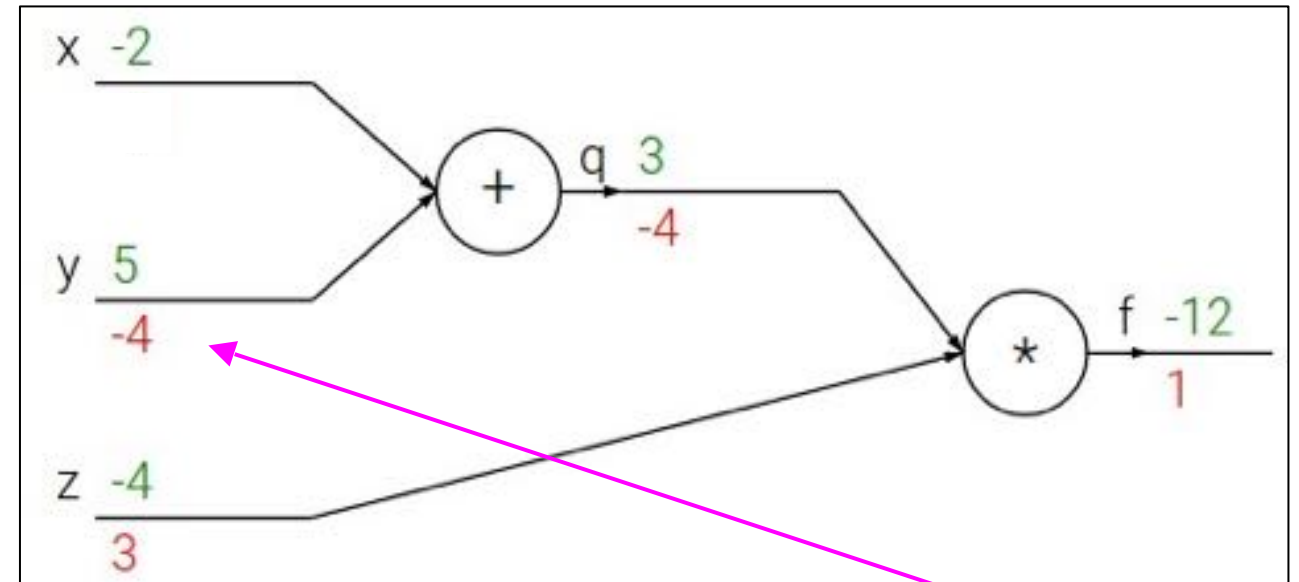
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial y}$$

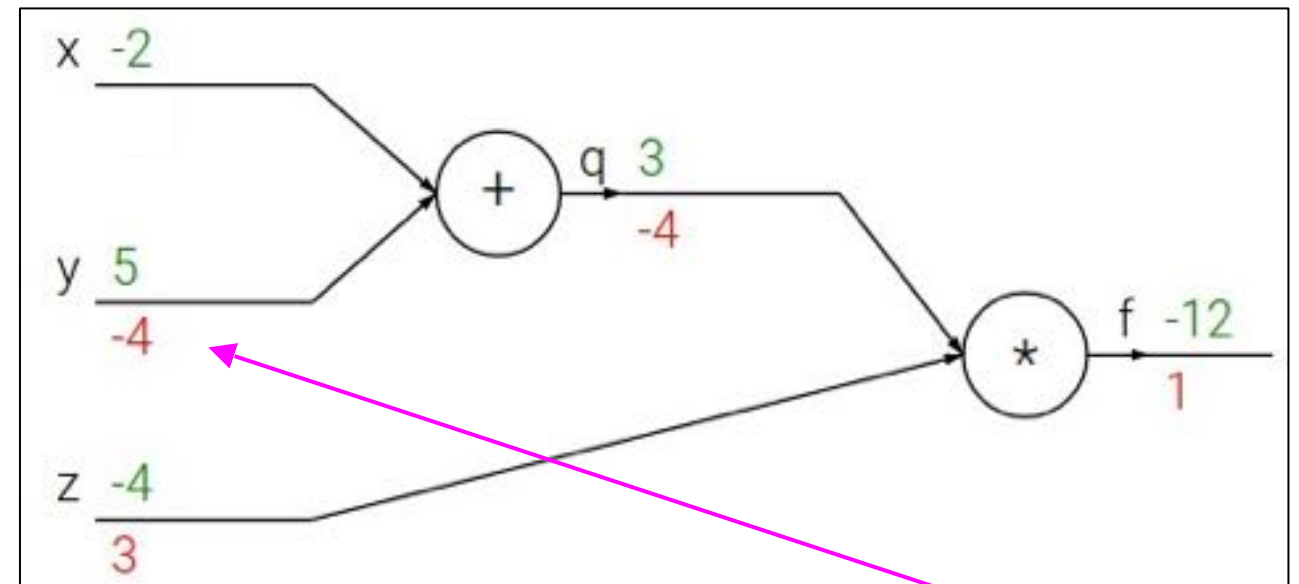
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial y}$$

Chain rule:

$$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial y}$$

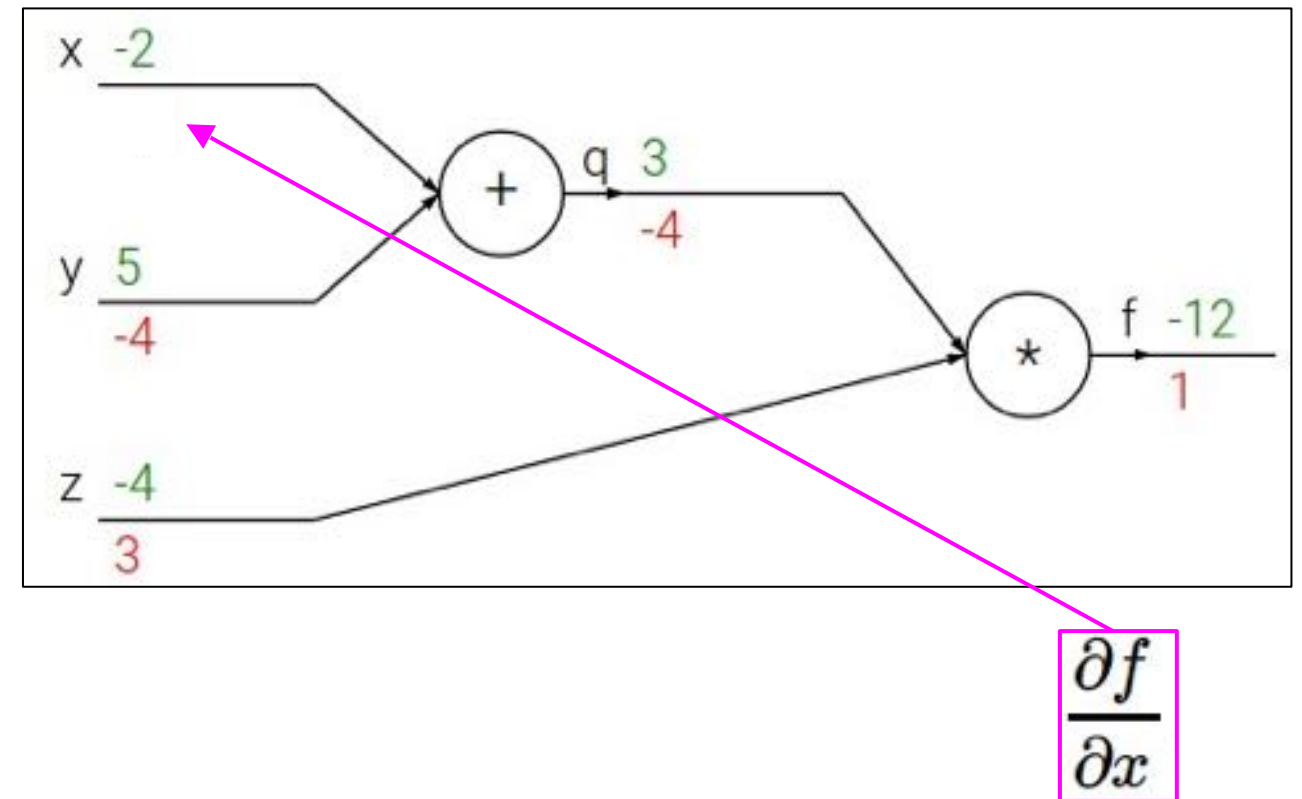
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



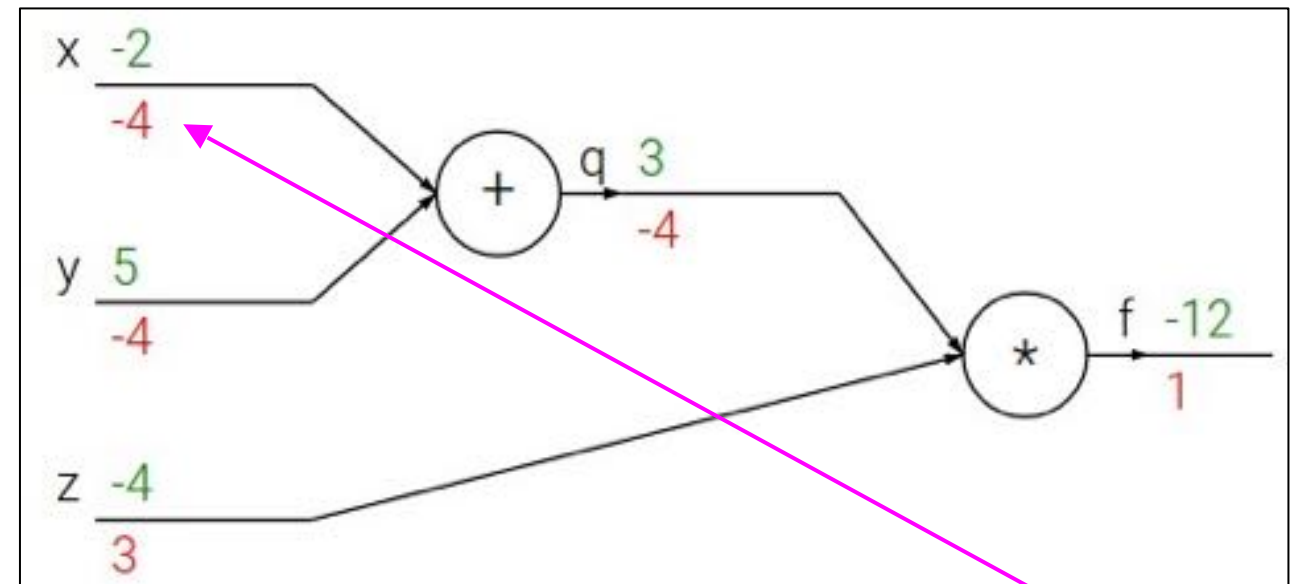
$$f(x, y, z) = (x + y)z$$

e.g. $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$

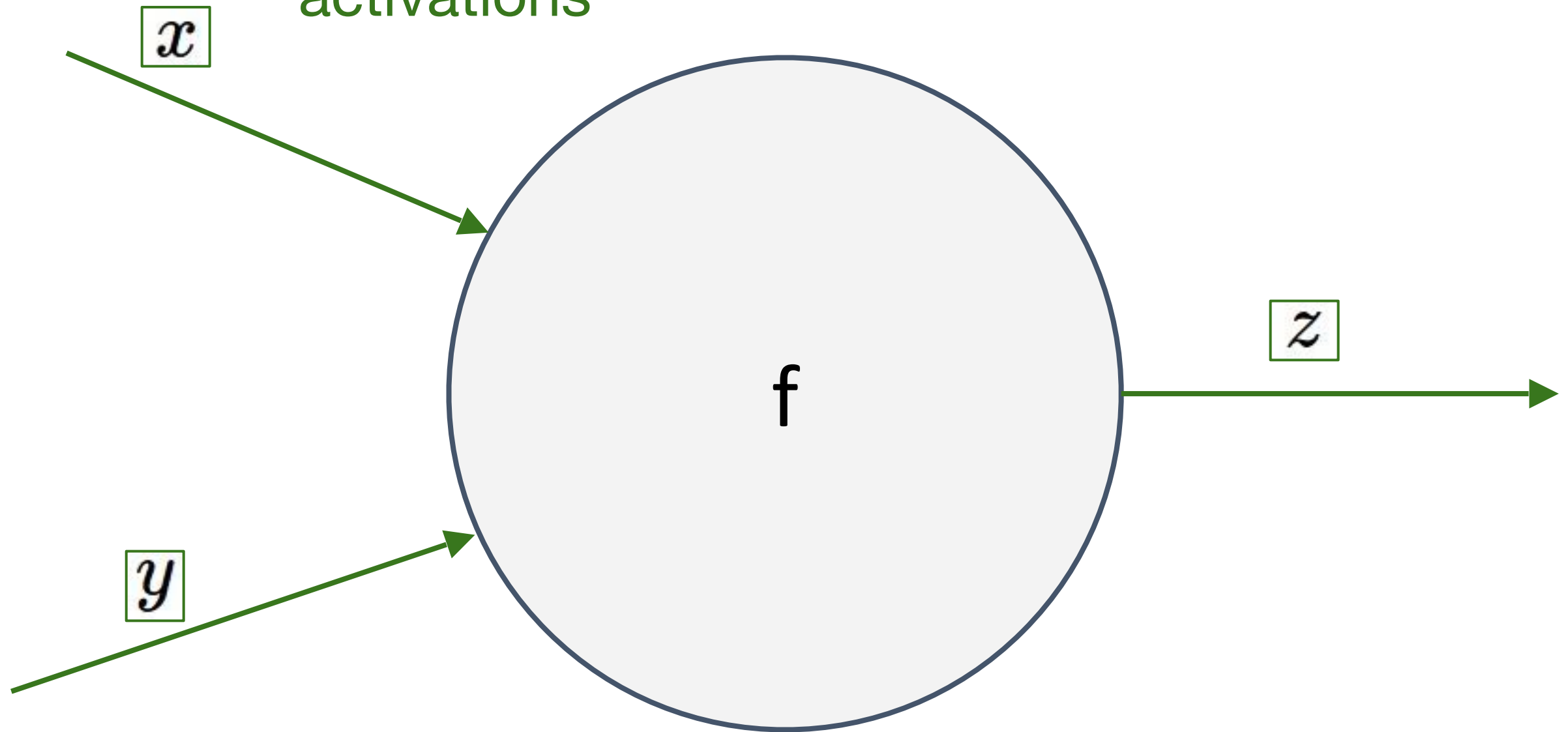


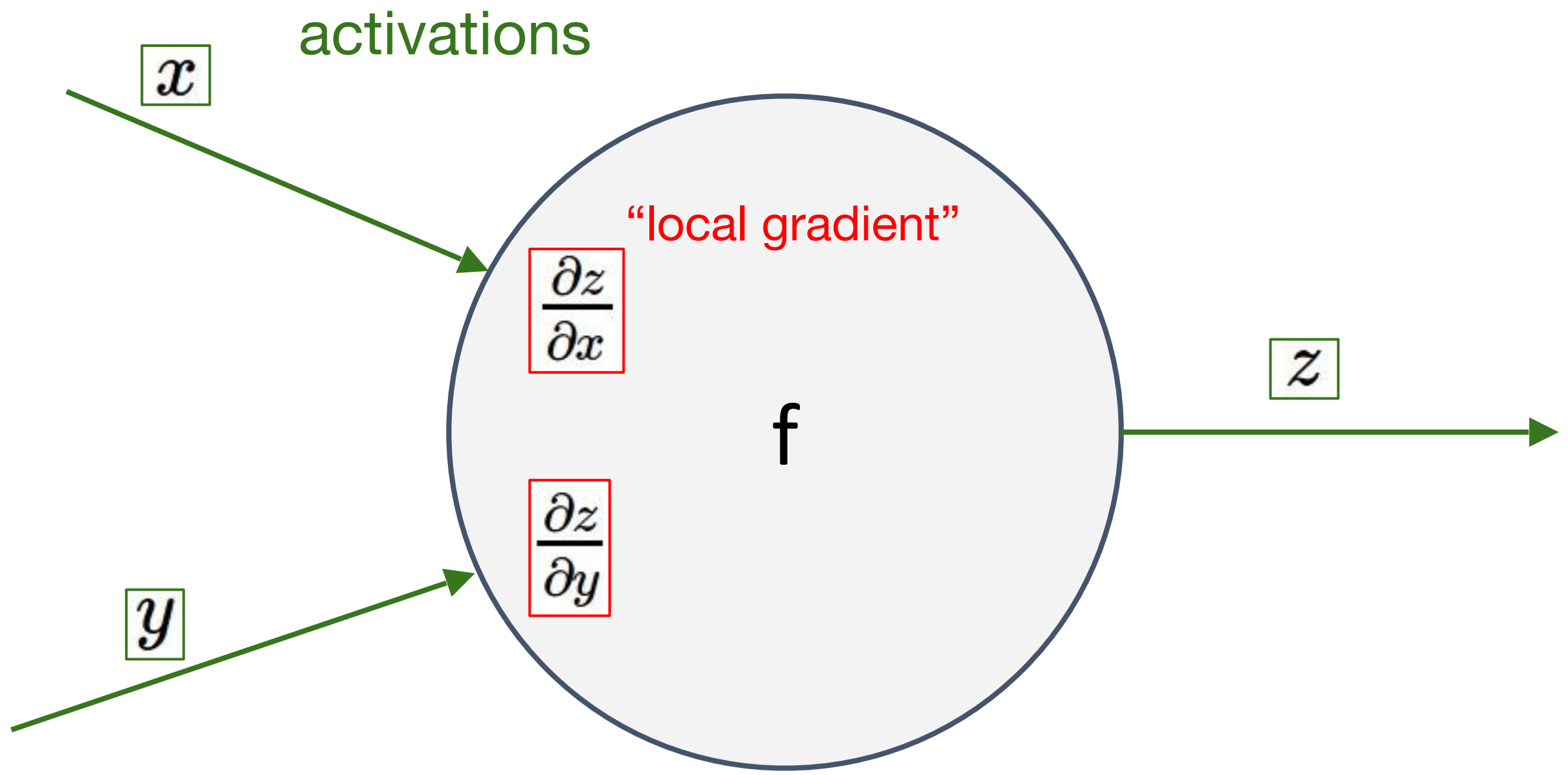
$$\frac{\partial f}{\partial x}$$

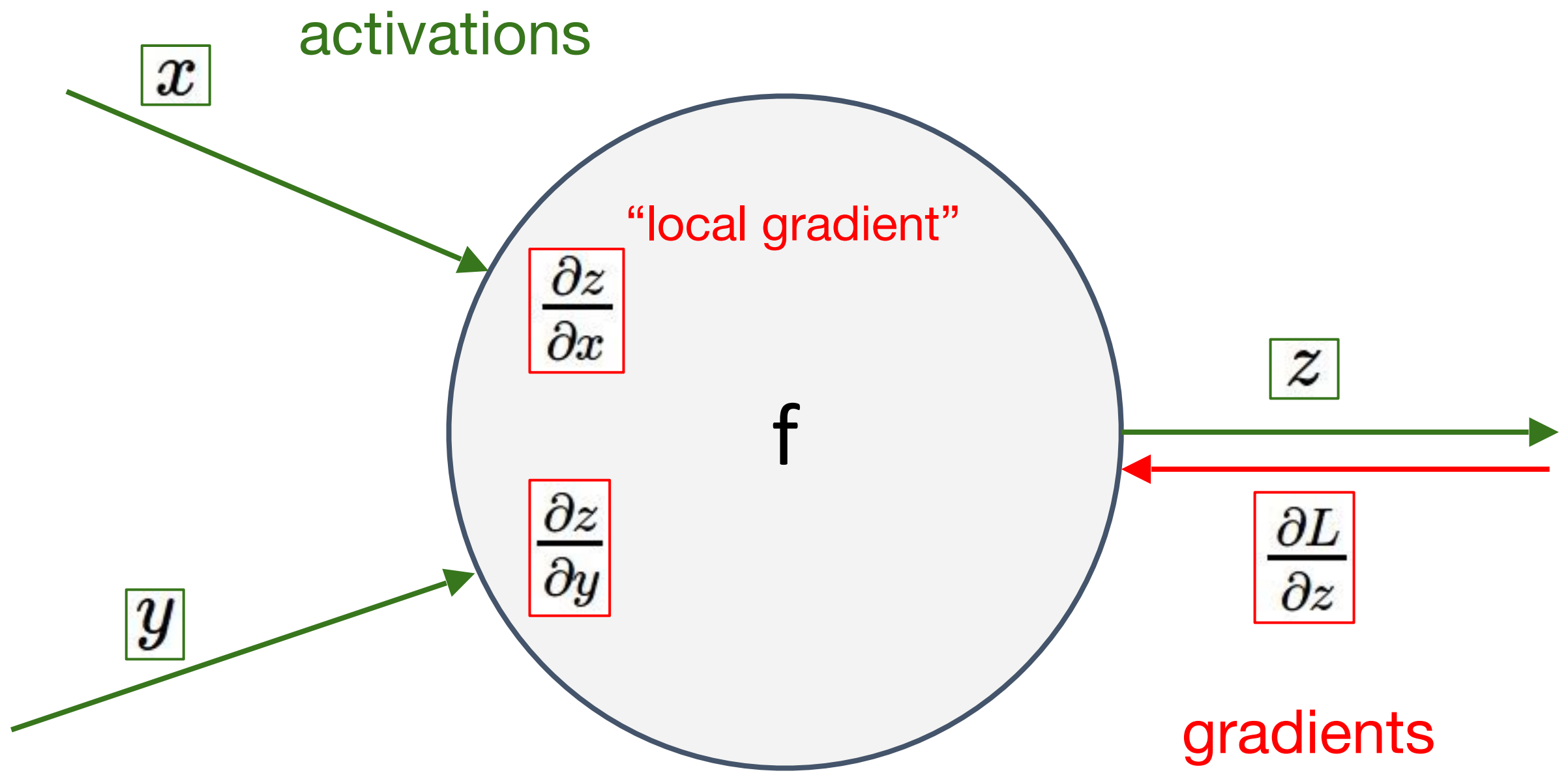
Chain rule:

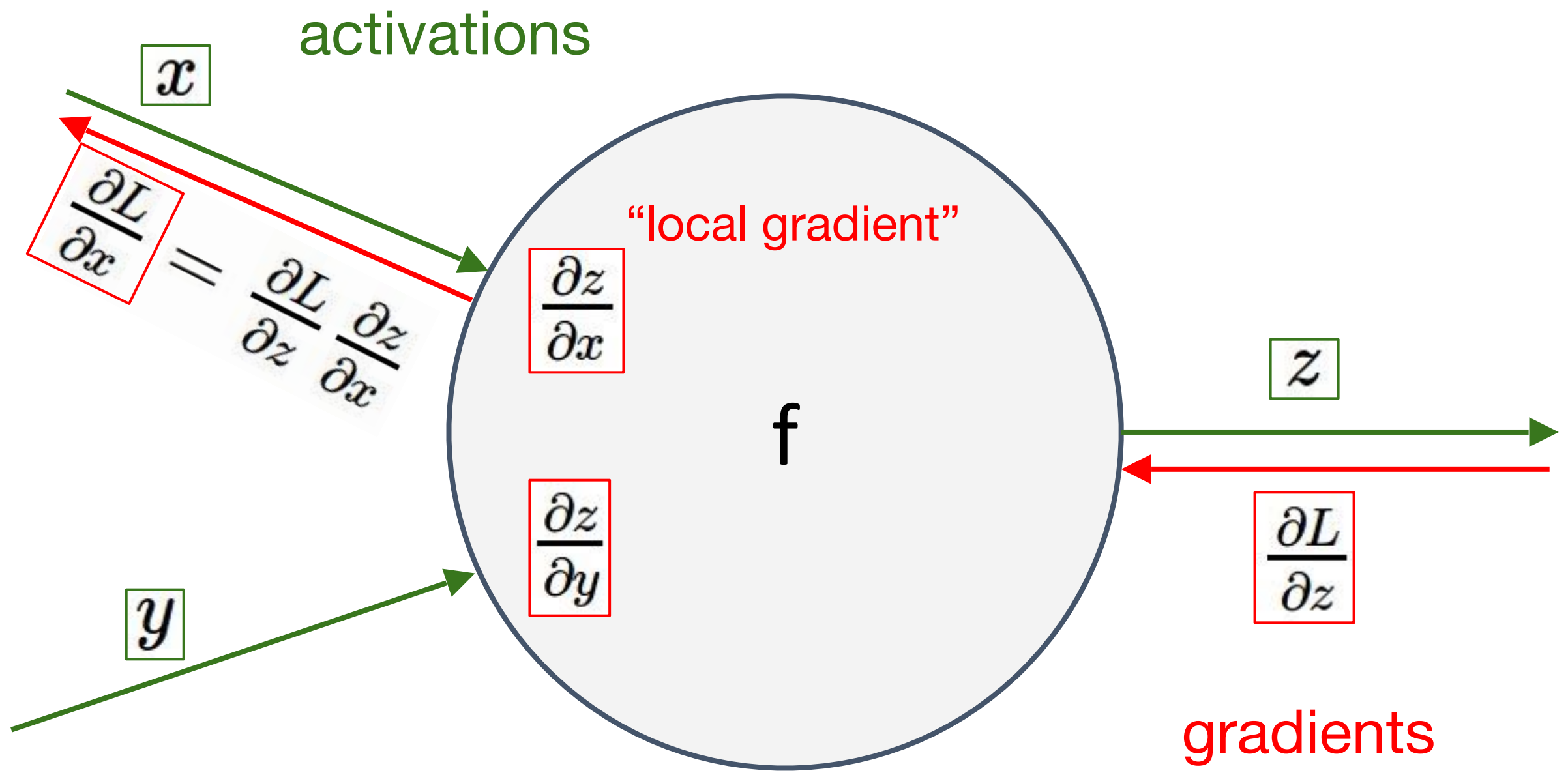
$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial x}$$

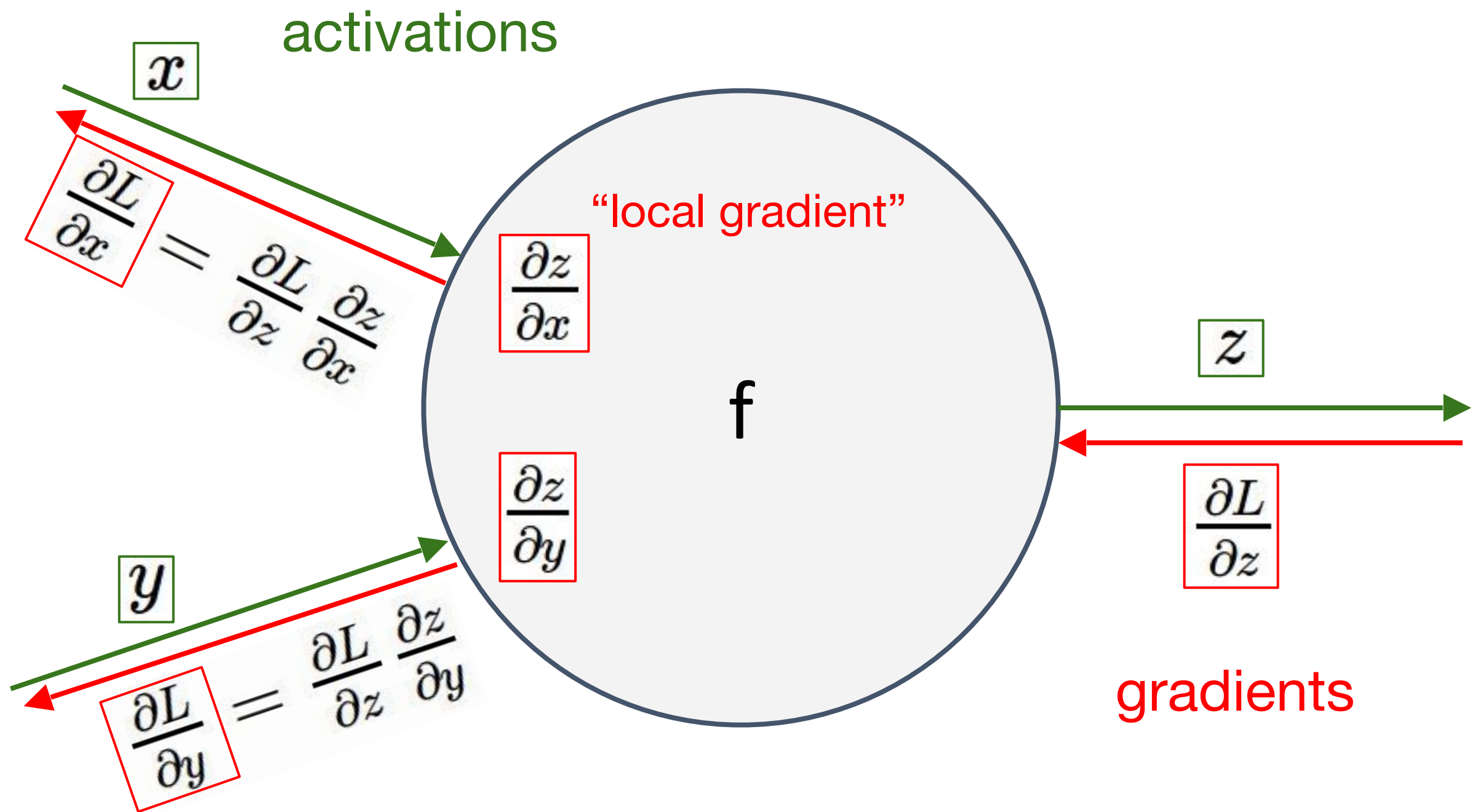
activations

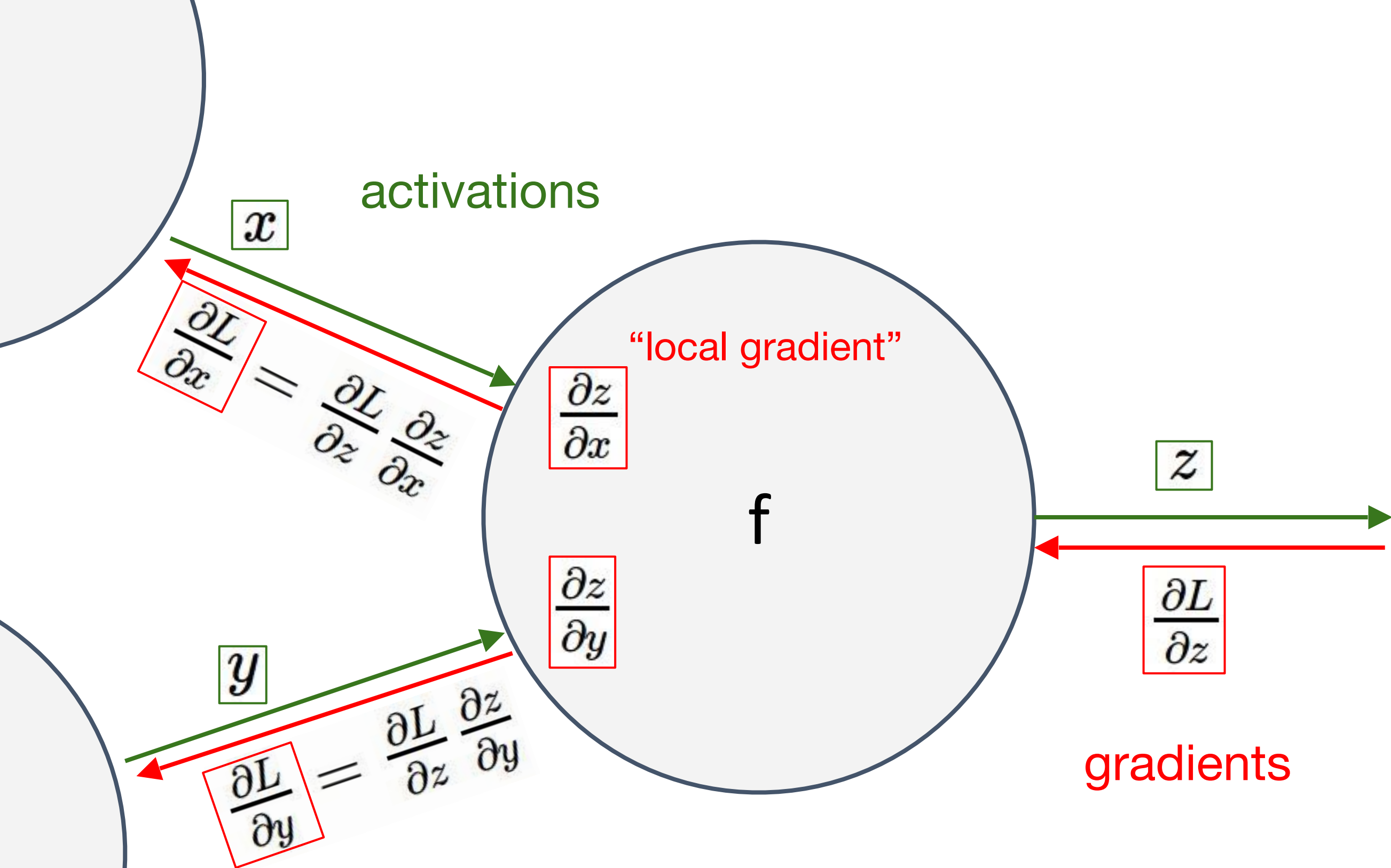




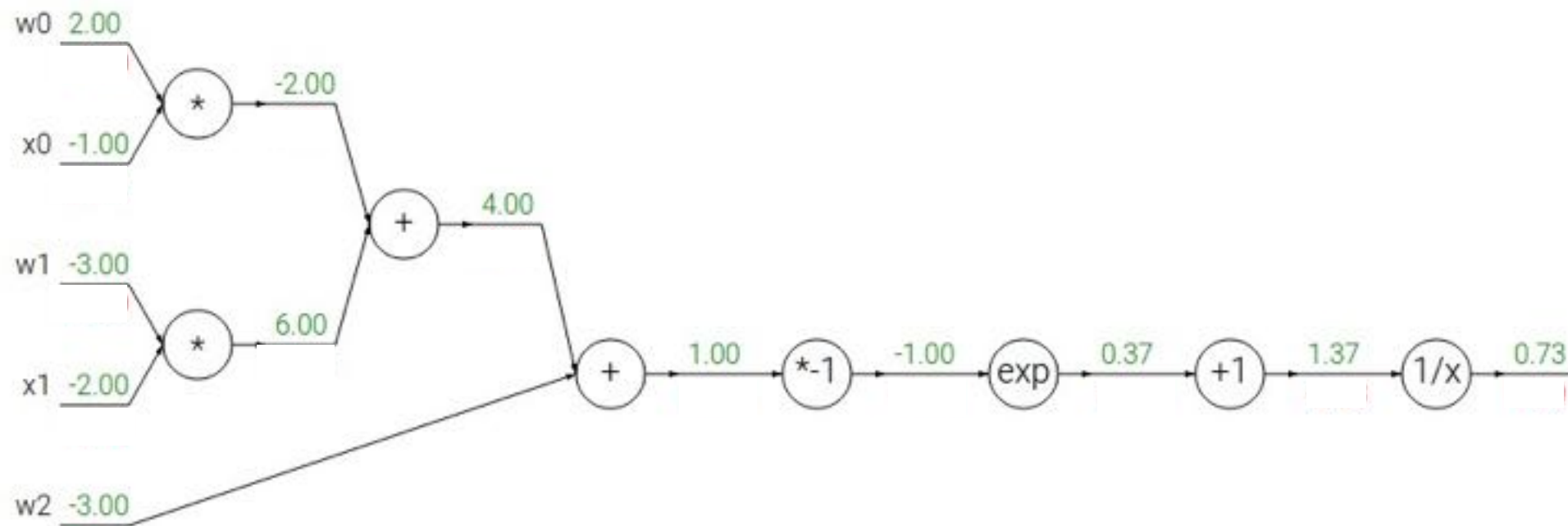




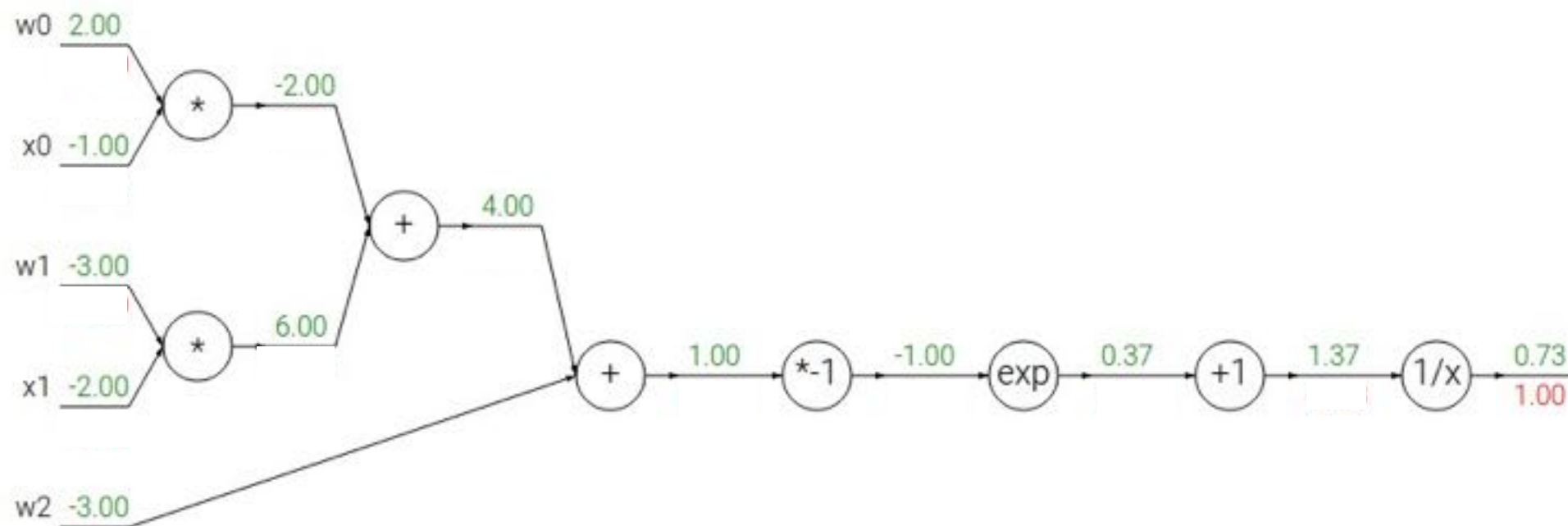




Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$

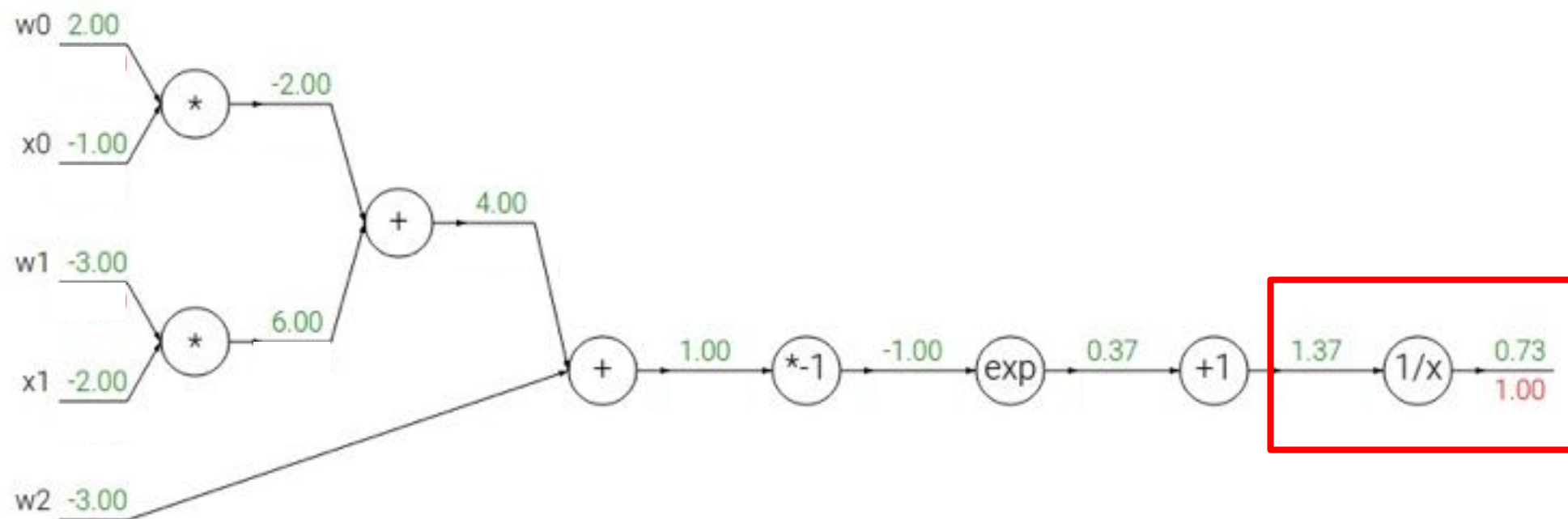


Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$f(x) = e^x$	\rightarrow	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	\rightarrow	$\frac{df}{dx} = -1/x^2$
$f_a(x) = ax$	\rightarrow	$\frac{df}{dx} = a$		$f_c(x) = c + x$	\rightarrow	$\frac{df}{dx} = 1$

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$$f(x) = e^x$$

→

$$\frac{df}{dx} = e^x$$

$$f_a(x) = ax$$

→

$$\frac{df}{dx} = a$$

$$f(x) = \frac{1}{x}$$

→

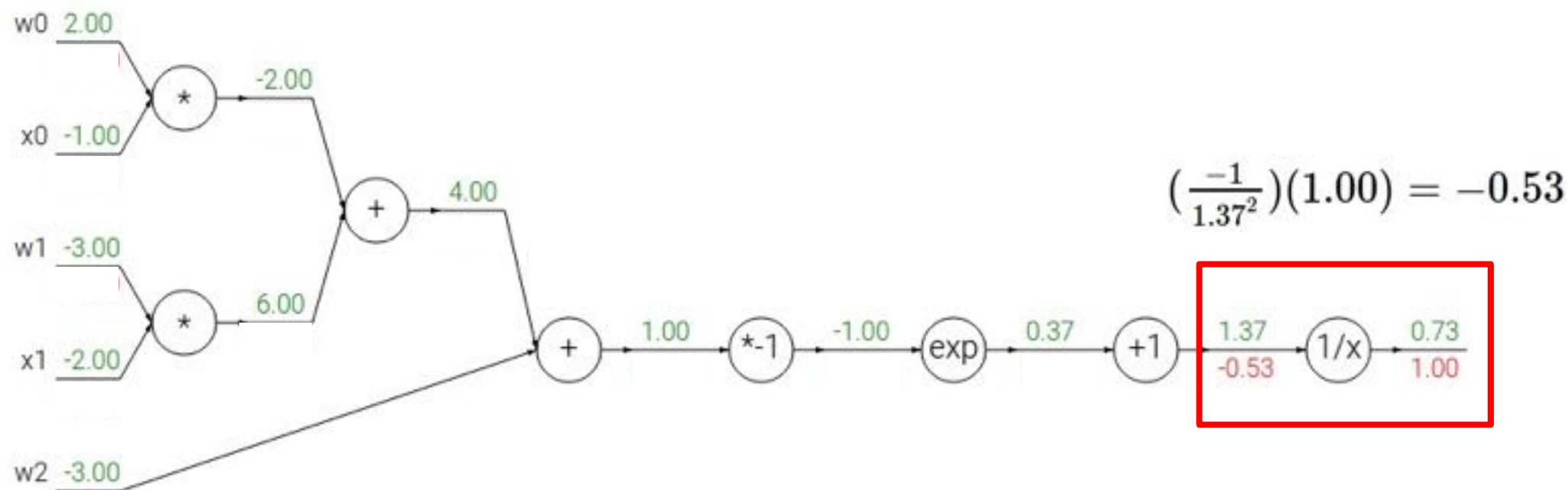
$$\frac{df}{dx} = -1/x^2$$

$$f_c(x) = c + x$$

→

$$\frac{df}{dx} = 1$$

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$$f(x) = e^x$$

→

$$\frac{df}{dx} = e^x$$

$$f_a(x) = ax$$

→

$$\frac{df}{dx} = a$$

$$f(x) = \frac{1}{x}$$

→

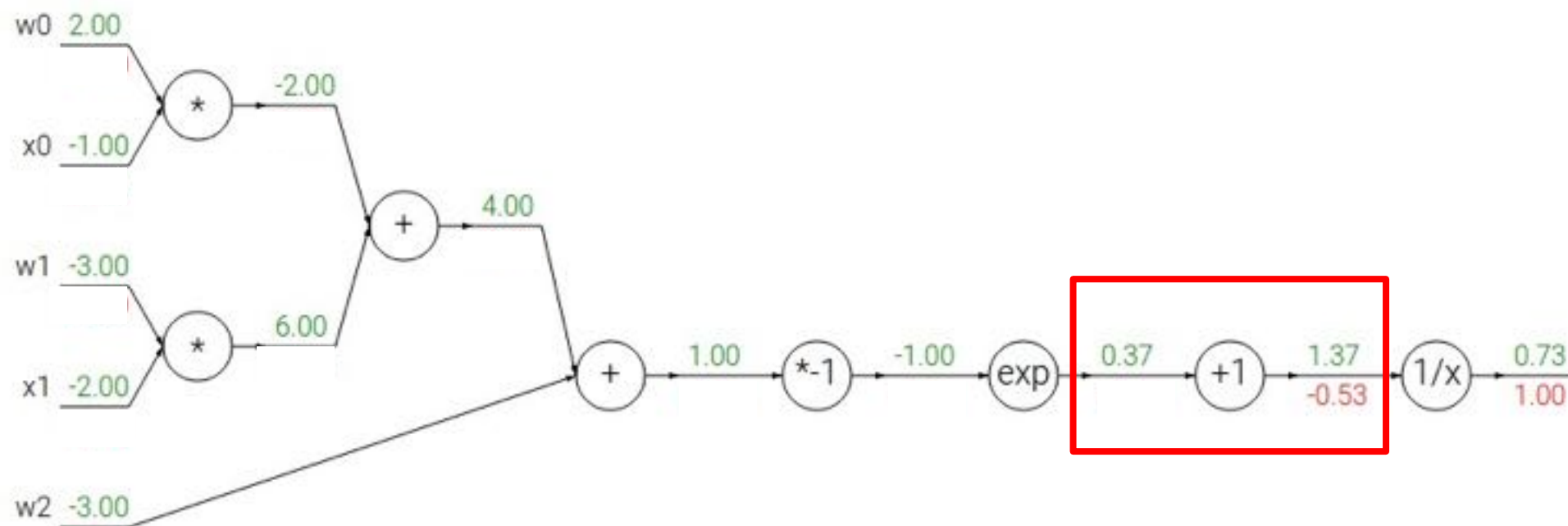
$$\frac{df}{dx} = -1/x^2$$

$$f_c(x) = c + x$$

→

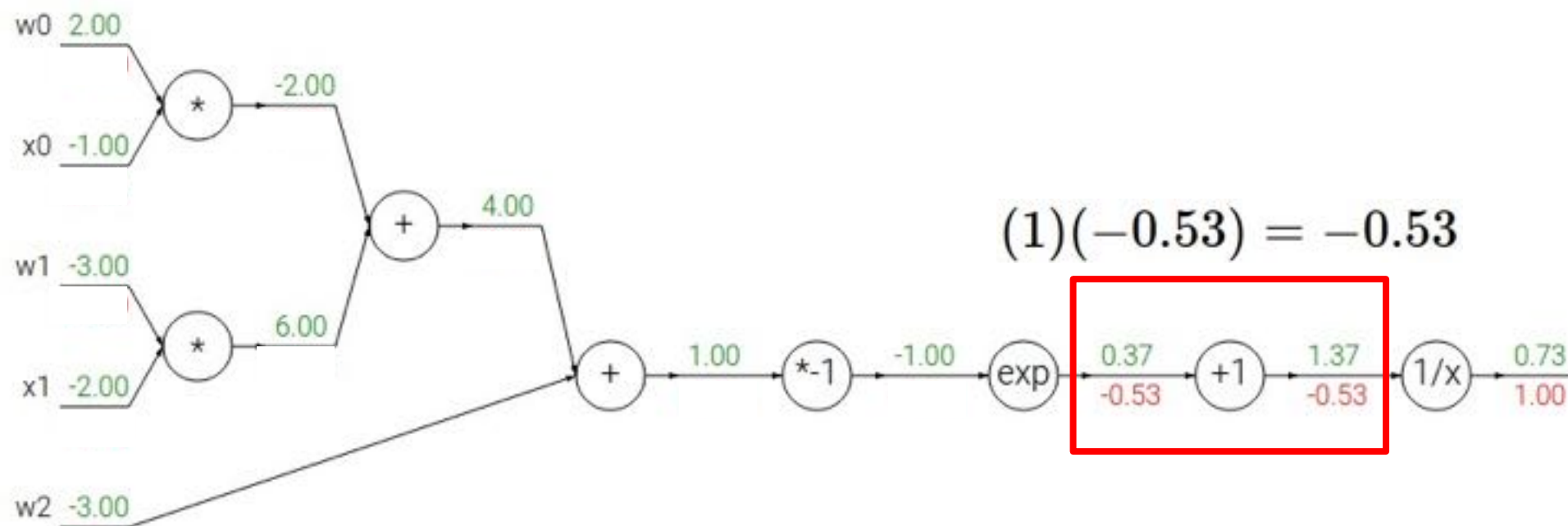
$$\frac{df}{dx} = 1$$

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



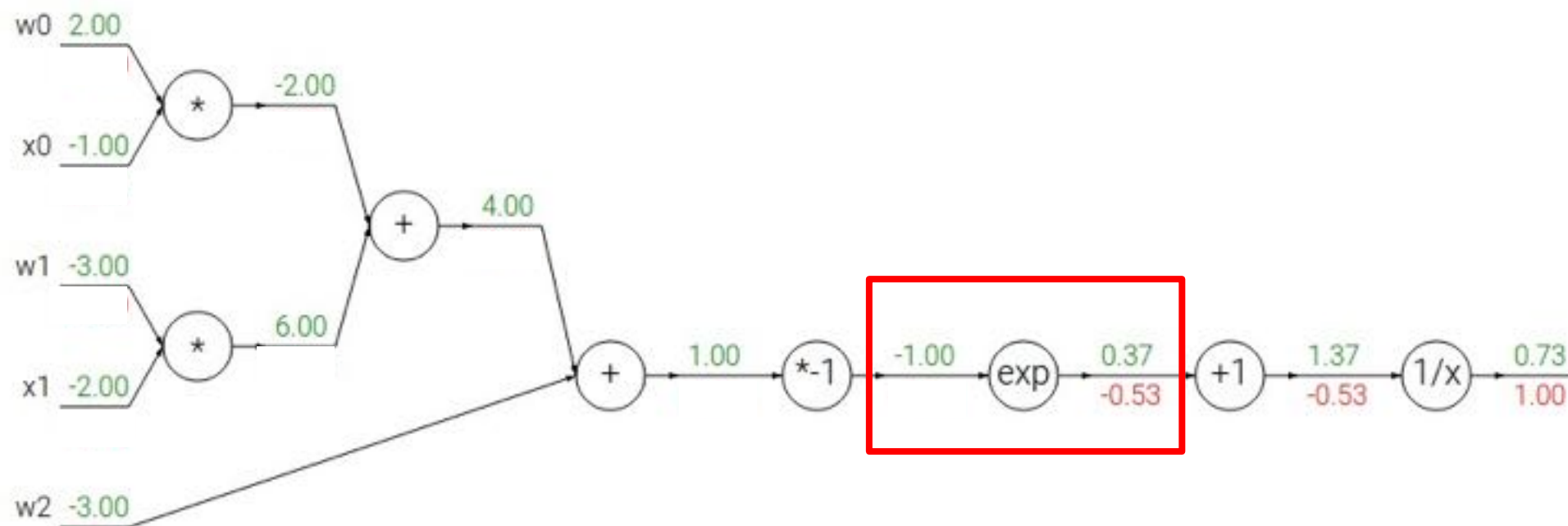
$f(x) = e^x$	\rightarrow	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	\rightarrow	$\frac{df}{dx} = -1/x^2$
$f_a(x) = ax$	\rightarrow	$\frac{df}{dx} = a$		<div style="border: 1px solid red; padding: 5px;">$f_c(x) = c + x$</div>	\rightarrow	<div style="border: 1px solid red; padding: 5px;">$\frac{df}{dx} = 1$</div>

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$f(x) = e^x$	\rightarrow	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	\rightarrow	$\frac{df}{dx} = -1/x^2$
$f_a(x) = ax$	\rightarrow	$\frac{df}{dx} = a$		$f_c(x) = c + x$	\rightarrow	$\frac{df}{dx} = 1$

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



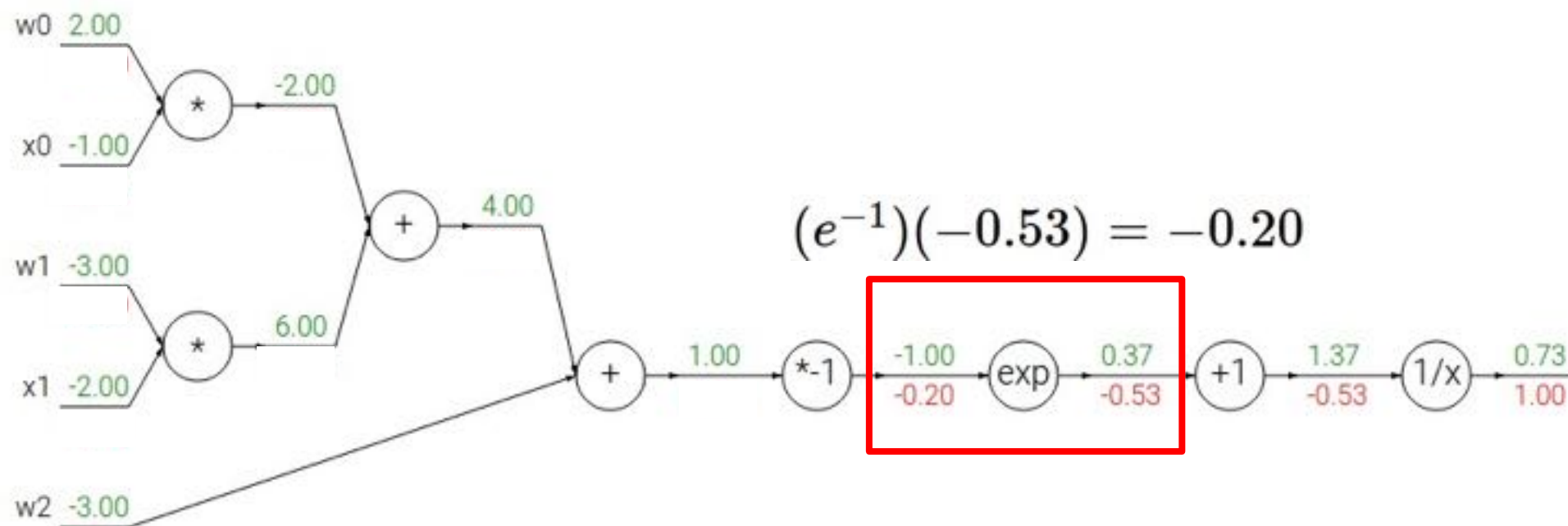
$$f(x) = e^x \rightarrow \frac{df}{dx} = e^x$$

$$f_a(x) = ax \rightarrow \frac{df}{dx} = a$$

$$f(x) = \frac{1}{x} \rightarrow \frac{df}{dx} = -1/x^2$$

$$f_c(x) = c + x \rightarrow \frac{df}{dx} = 1$$

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



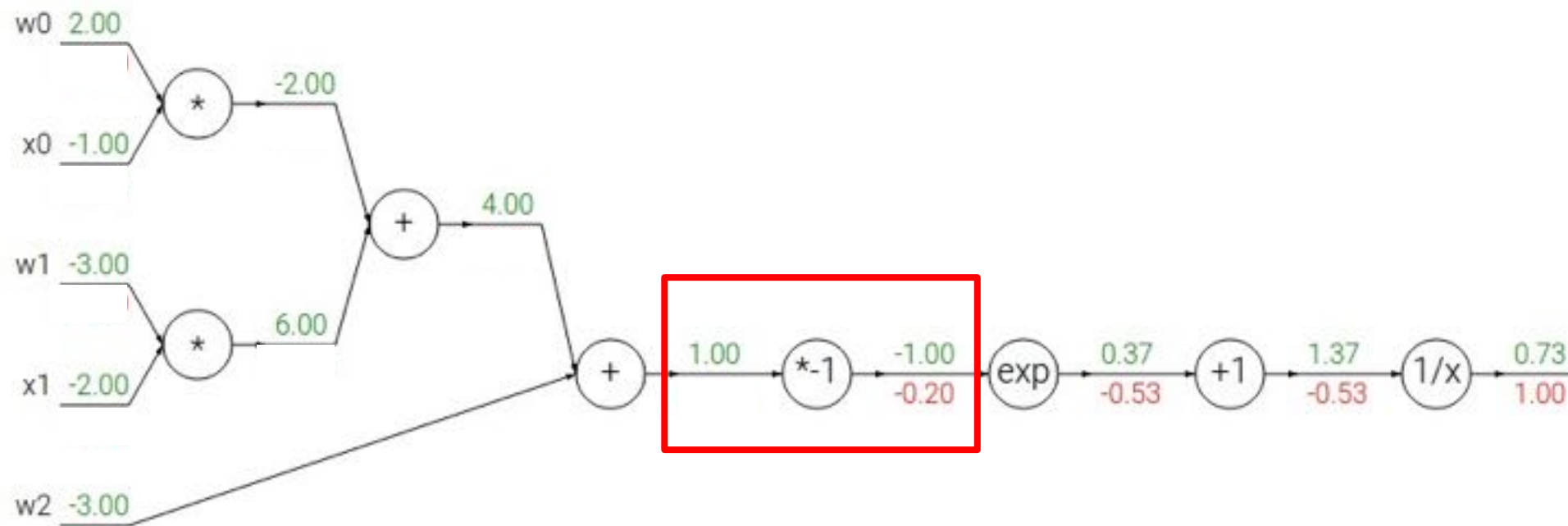
$$f(x) = e^x \rightarrow \frac{df}{dx} = e^x$$

$$f_a(x) = ax \rightarrow \frac{df}{dx} = a$$

$$f(x) = \frac{1}{x} \rightarrow \frac{df}{dx} = -1/x^2$$

$$f_c(x) = c + x \rightarrow \frac{df}{dx} = 1$$

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



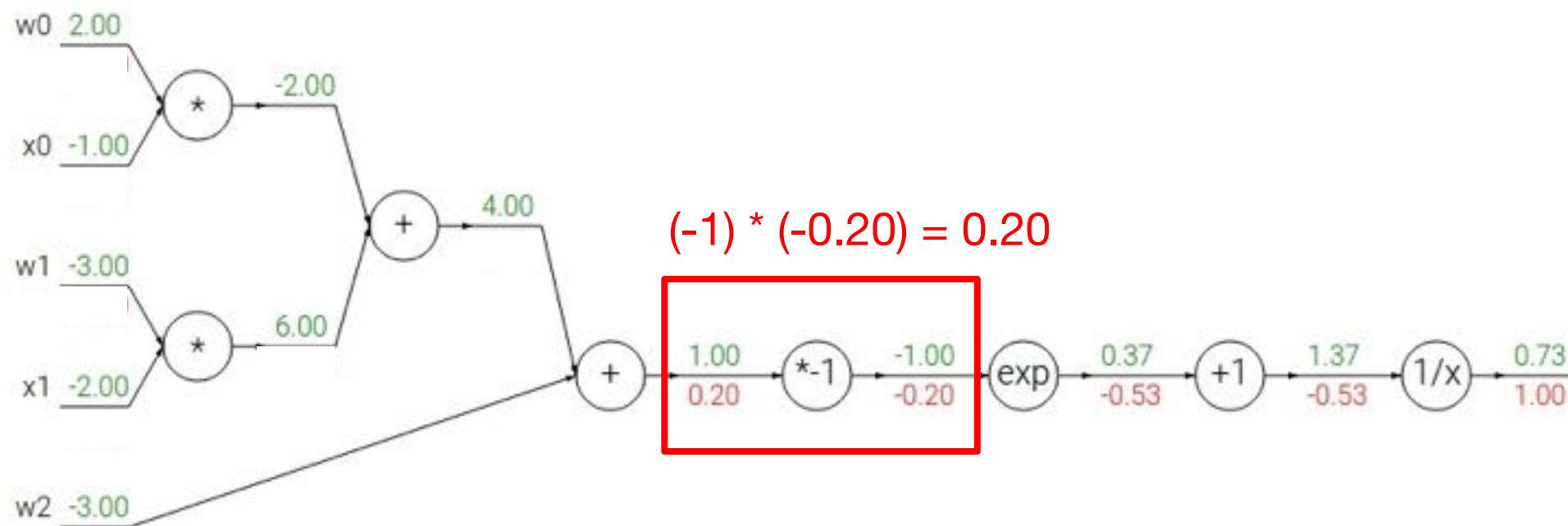
$$f(x) = e^x \rightarrow \frac{df}{dx} = e^x$$

$$f_a(x) = ax \rightarrow \frac{df}{dx} = a$$

$$f(x) = \frac{1}{x} \rightarrow \frac{df}{dx} = -1/x^2$$

$$f_c(x) = c + x \rightarrow \frac{df}{dx} = 1$$

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



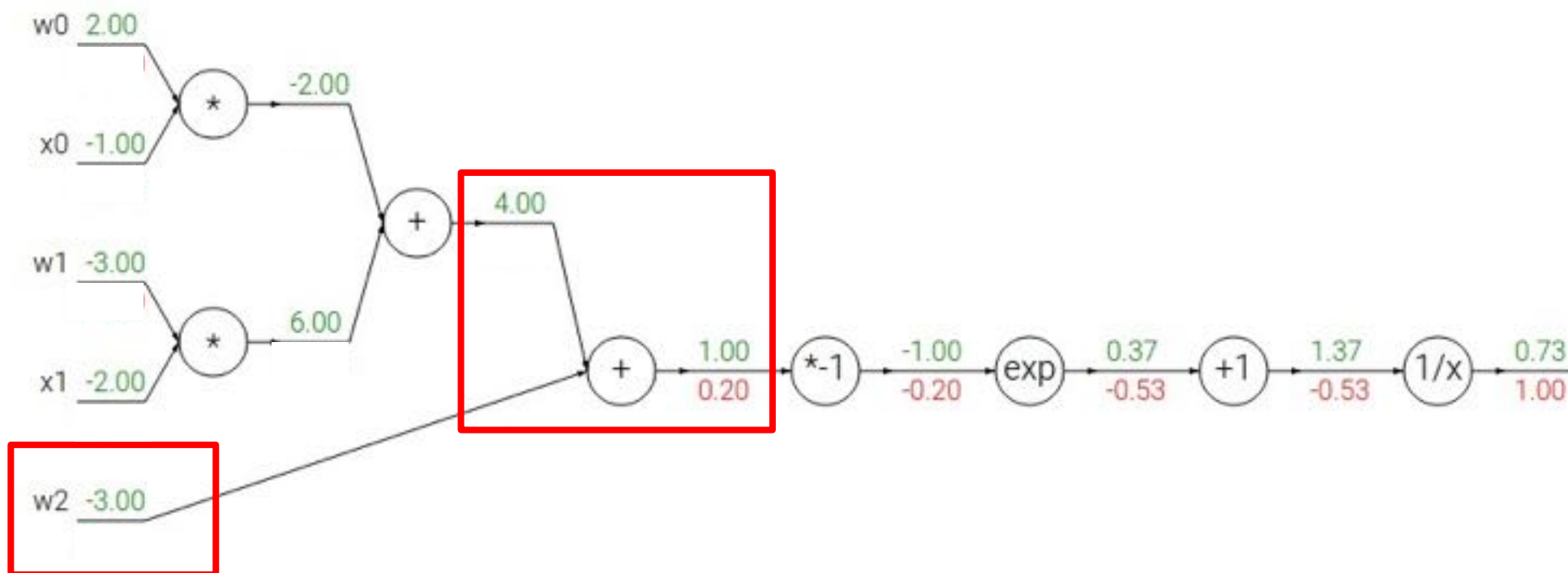
$$f(x) = e^x \rightarrow \frac{df}{dx} = e^x$$

$$f_a(x) = ax \rightarrow \frac{df}{dx} = a$$

$$f(x) = \frac{1}{x} \rightarrow \frac{df}{dx} = -1/x^2$$

$$f_c(x) = c + x \rightarrow \frac{df}{dx} = 1$$

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$$f(x) = e^x$$

→

$$\frac{df}{dx} = e^x$$

$$f_a(x) = ax$$

→

$$\frac{df}{dx} = a$$

$$f(x) = \frac{1}{x}$$

→

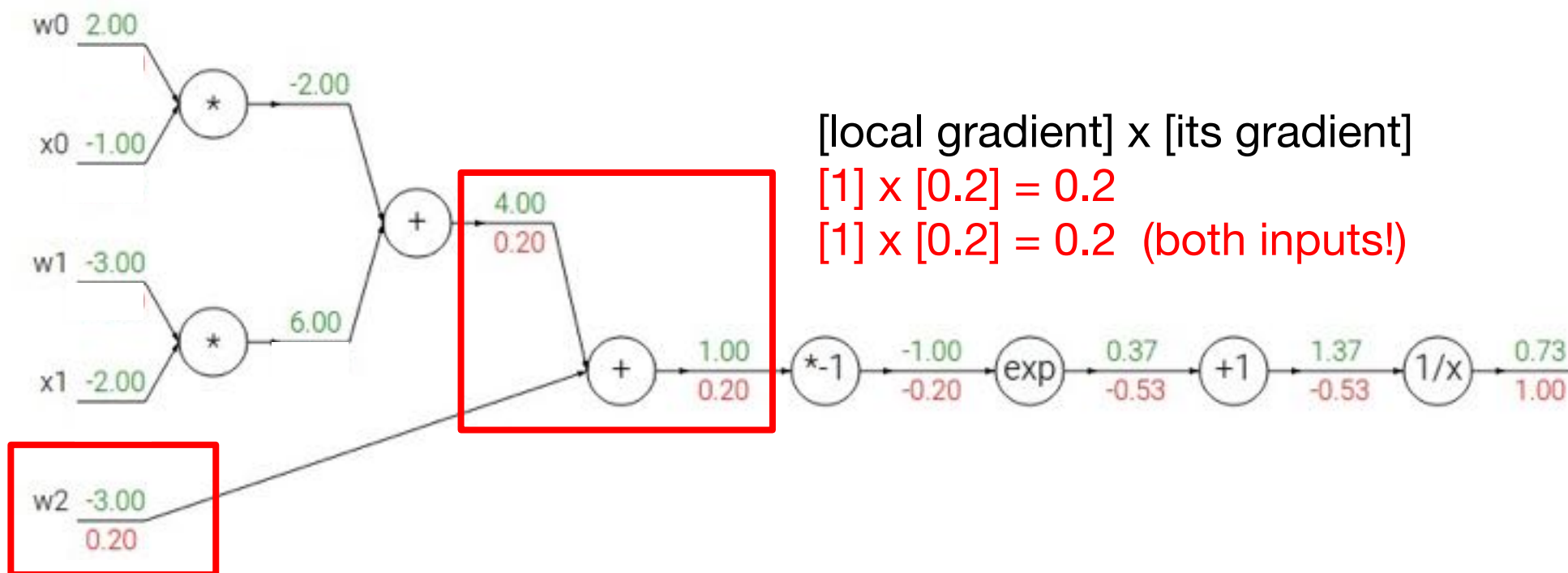
$$\frac{df}{dx} = -1/x^2$$

$$f_c(x) = c + x$$

→

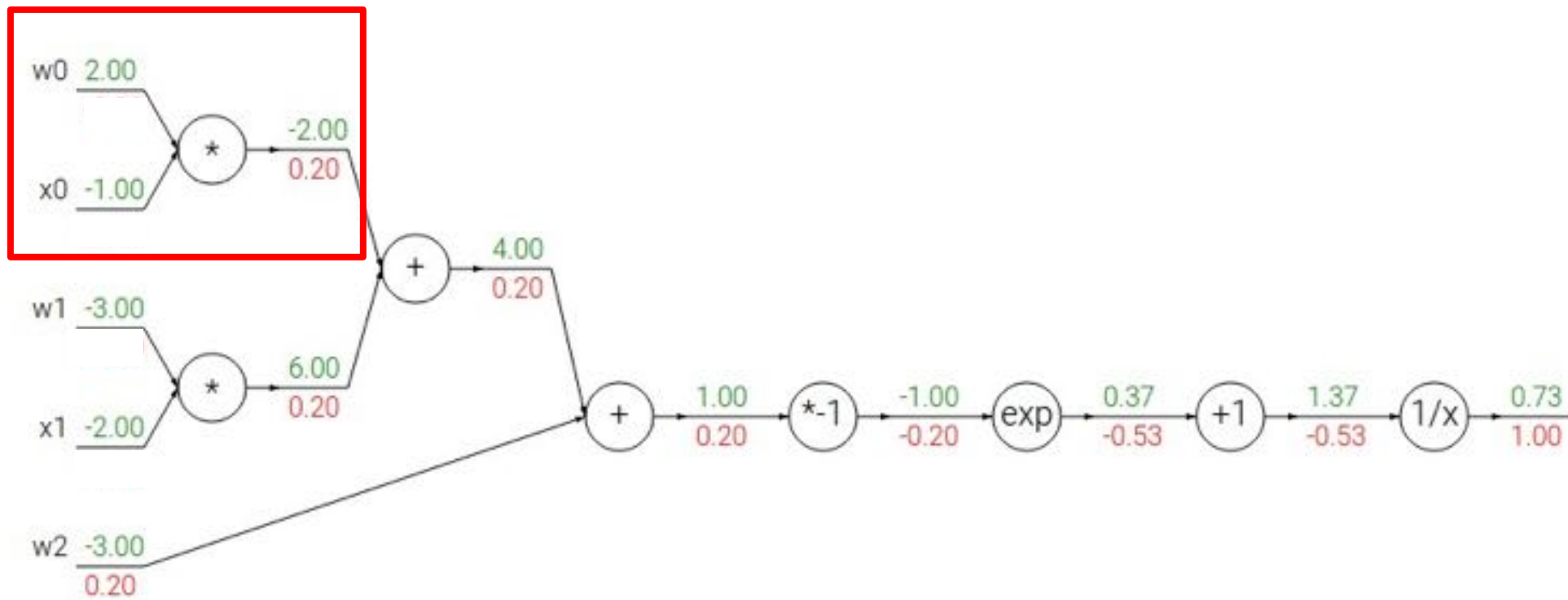
$$\frac{df}{dx} = 1$$

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



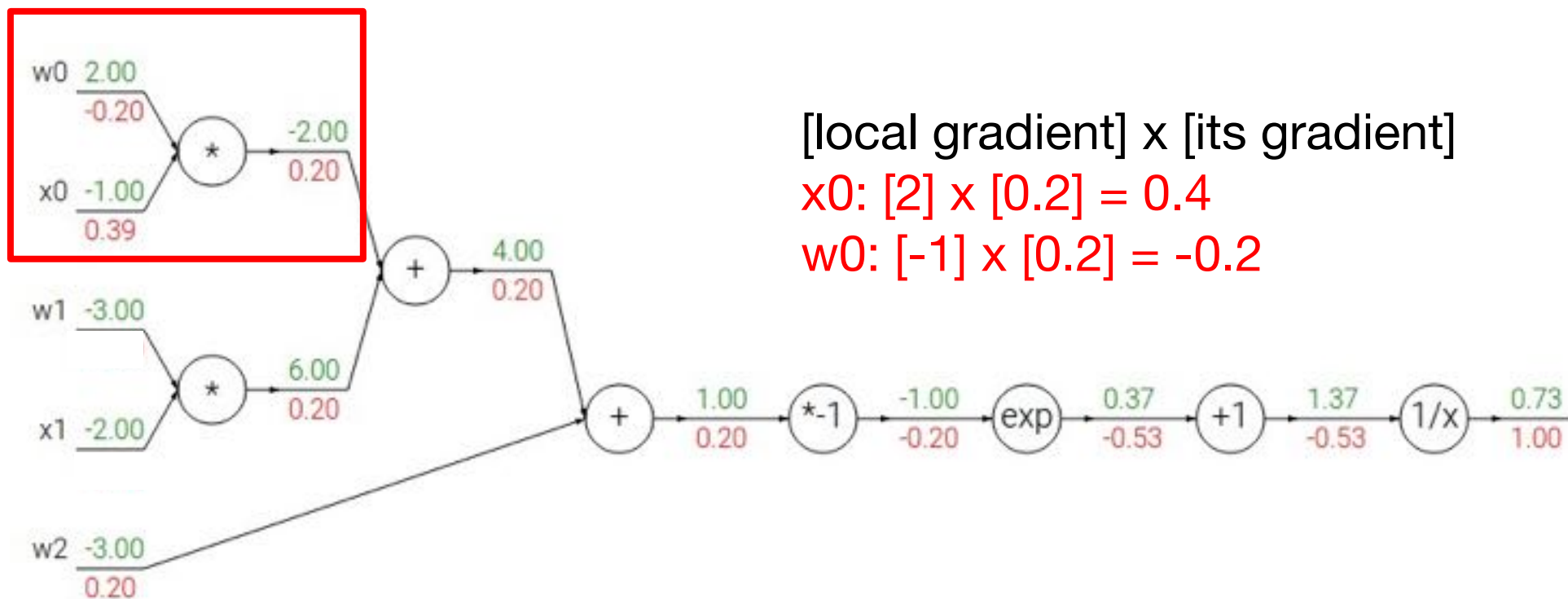
$f(x) = e^x$	\rightarrow	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	\rightarrow	$\frac{df}{dx} = -1/x^2$
$f_a(x) = ax$	\rightarrow	$\frac{df}{dx} = a$		$f_c(x) = c + x$	\rightarrow	$\frac{df}{dx} = 1$

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$f(x) = e^x$	\rightarrow	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	\rightarrow	$\frac{df}{dx} = -1/x^2$
$f_a(x) = ax$	\rightarrow	$\frac{df}{dx} = a$		$f_c(x) = c + x$	\rightarrow	$\frac{df}{dx} = 1$

Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



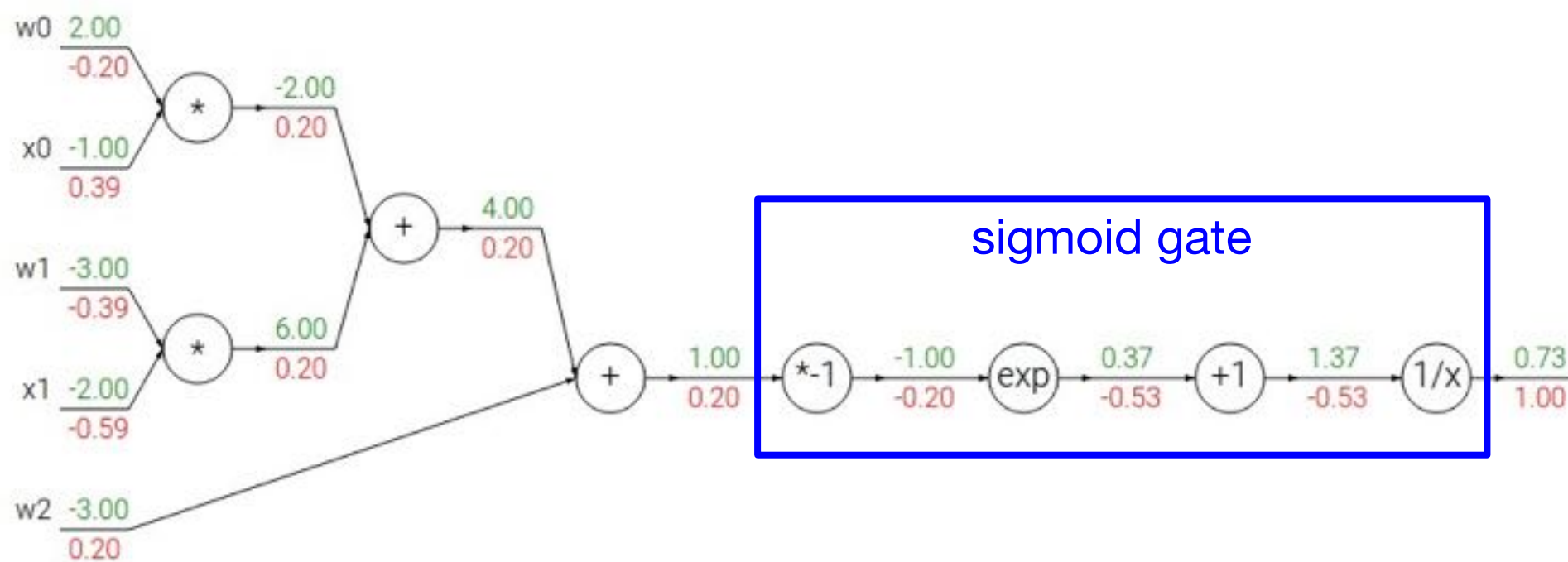
$f(x) = e^x$	\rightarrow	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	\rightarrow	$\frac{df}{dx} = -1/x^2$
$f_a(x) = ax$	\rightarrow	$\frac{df}{dx} = a$		$f_c(x) = c + x$	\rightarrow	$\frac{df}{dx} = 1$

$$f(w, x) = \frac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$

$$\sigma(x) = \frac{1}{1 + e^{-x}}$$

sigmoid function

$$\frac{d\sigma(x)}{dx} = \frac{e^{-x}}{(1 + e^{-x})^2} = \left(\frac{1 + e^{-x} - 1}{1 + e^{-x}} \right) \left(\frac{1}{1 + e^{-x}} \right) = (1 - \sigma(x)) \sigma(x)$$

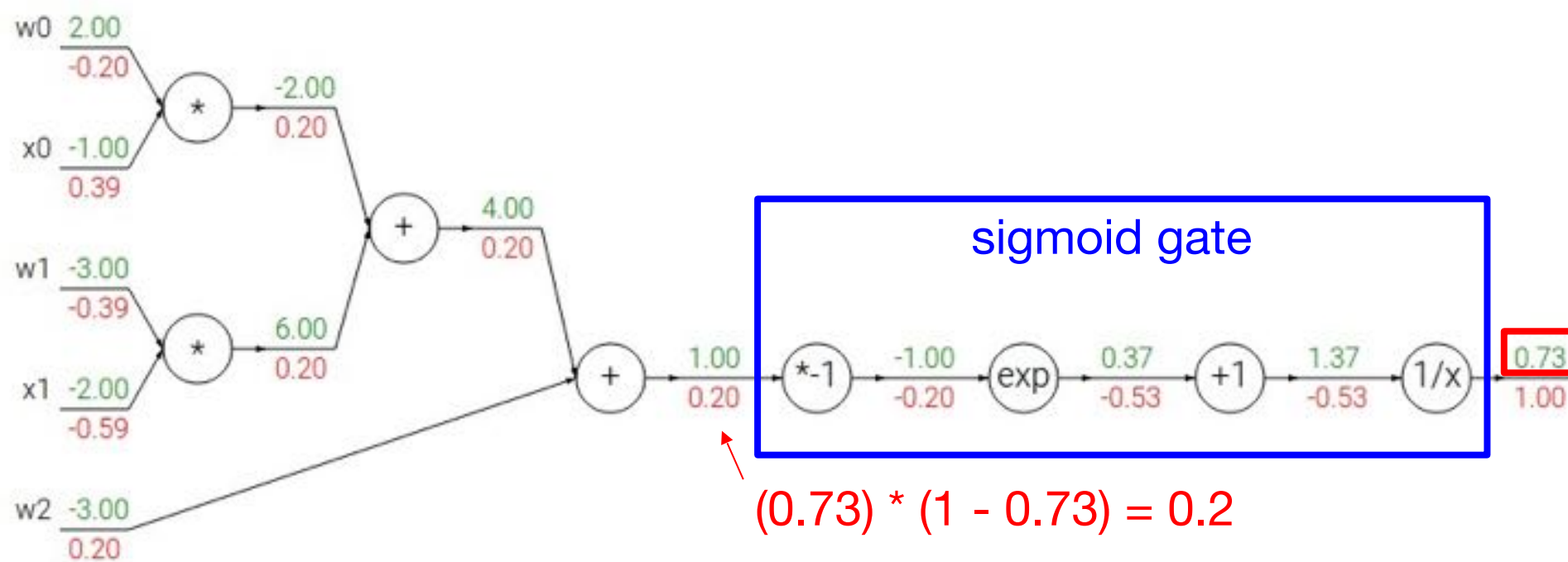


$$f(w, x) = \frac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$

$$\sigma(x) = \frac{1}{1 + e^{-x}}$$

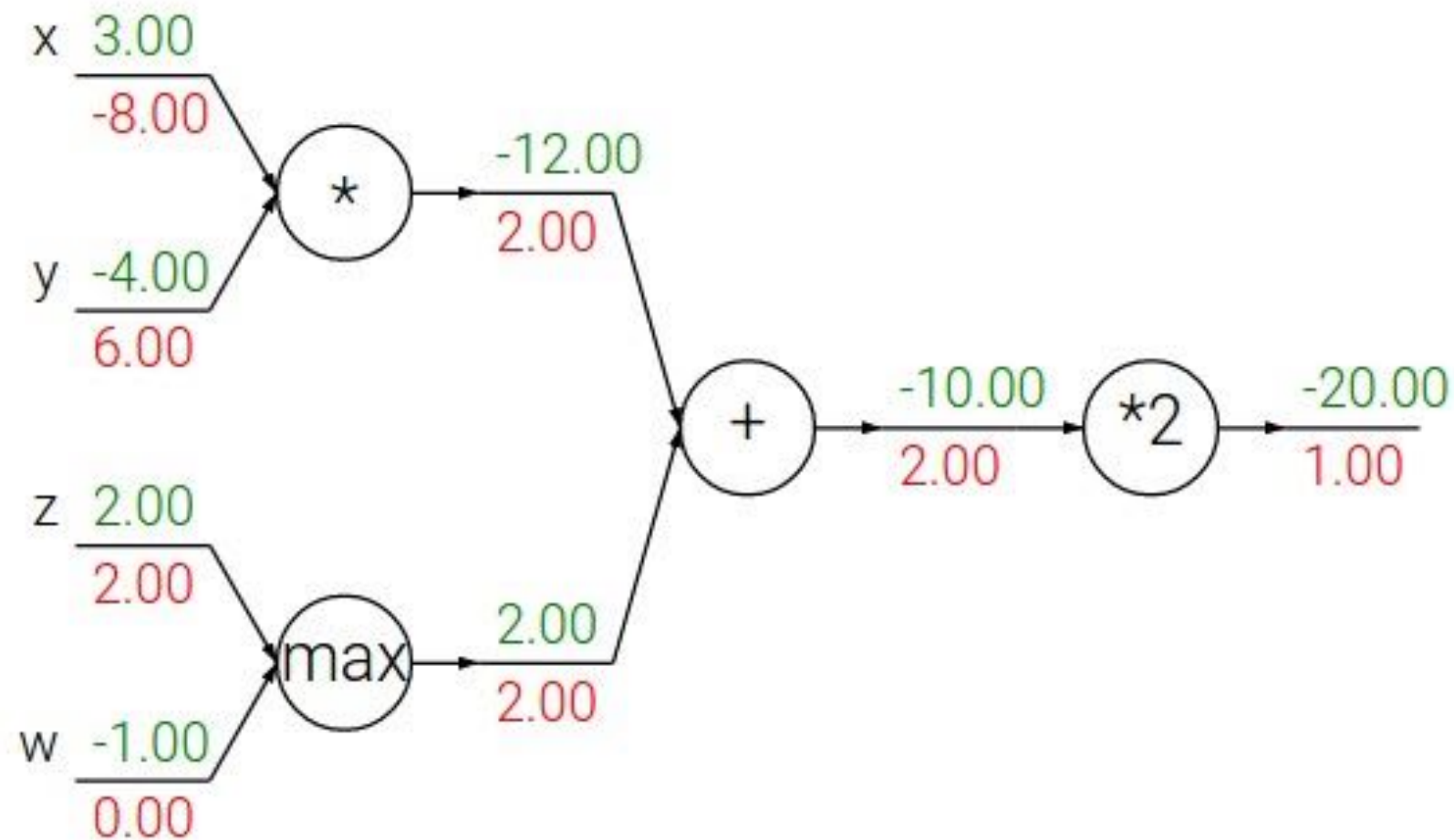
sigmoid function

$$\frac{d\sigma(x)}{dx} = \frac{e^{-x}}{(1 + e^{-x})^2} = \left(\frac{1 + e^{-x} - 1}{1 + e^{-x}} \right) \left(\frac{1}{1 + e^{-x}} \right) = (1 - \sigma(x)) \sigma(x)$$



Patterns in backward flow

- **add** gate: gradient distributor
- **max** gate: gradient router
- **mul** gate: gradient... “switcher”?



Where are we now...

Mini-batch SGD

Loop:

- 1. Sample** a batch of data
- 2. Forward** prop it through the graph, get loss
- 3. Backprop** to calculate the gradients
- 4. Update** the parameters using the gradient