

SoftArgmax

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1 Definition

$\text{SoftArgmax}(\mathbf{X}) : \mathbf{R}^n \rightarrow \mathbf{R}$

$(x_1, x_2, \dots, x_n) \mapsto SA(x_i)$: Approximate value of i , if $\max(X) = x_i$

$$SA(X) = \sum_{i \in n} \frac{e^{x_i}}{\sum_{k \in n} e^{x_k}} i \quad (1)$$

2 Features

- Outputs of SoftArgmax is a index of maxium element of X
(i.e $\text{SoftArgmax}(X) = i$, if $\max(X) = x_i$)
- Differentiable

3 Derivative

$$SA'(X) = \frac{\partial SA}{\partial x_j} = \frac{\partial \sum_{i \in n} \frac{e^{x_i}}{\sum_{k \in n} e^{x_k}} i}{\partial x_j} \quad (2)$$

Then, we can say

$$\frac{\partial \sum_{i \in n} \frac{e^{x_i}}{\sum_{k \in n} e^{x_k}} i}{\partial x_j} = \frac{\sum_{i \in n} \partial \frac{e^{x_i}}{\sum_{k \in n} e^{x_k}} i}{\partial x_j} \quad (3)$$

First, we will focus on

$$SA_i = \frac{\sum_{k \in n} \frac{e^{x_i}}{e^{x_k}} i}{x_j} \quad (4)$$

To represent (1) more simple, let

$$g_i = i * e^{x_i}, \quad g_i' = (i+1) * e^{x_i} \quad (5)$$

$$h_i = \sum_{k \in n} e^{x_k} = \Sigma, \quad h_i' = e^{x_i} \quad (6)$$

Then we can express SA_i as $\frac{g_i}{h_i}$ so that calculating SA_i' , by Quotient Rule

Before differentiating, we have to divide into two cases 1) $i = j$, 2) $i \neq j$

1) $i = j$

$$SA_i' = \frac{\partial \sum_{k \in n} \frac{e^{x_i}}{e^{x_k}} i}{\partial x_j} = \frac{g_i' * h_i - g_i * h_i'}{h_i^2} \quad (7)$$

$$= \frac{(i+1) * e^{x_i} * \Sigma - i * e^{x_i} * e^{x_j}}{\Sigma^2} = \frac{(i+1) * e^{x_i}}{\Sigma} - \frac{i * e^{x_i} * e^{x_j}}{\Sigma^2} \quad (8)$$

$$= SA_i + \frac{SA_i}{i} - \frac{SA_i^2}{i} = SA_i(1 + \frac{1}{i} - \frac{SA_i}{i}) \quad (9)$$

2) $i \neq j$

$$SA_i' = \frac{\partial \sum_{k \in n} \frac{e^{x_i}}{e^{x_k}} i}{\partial x_j} = \frac{g_i' * h_i - g_i * h_i'}{h_i^2} \quad (10)$$

$$= \frac{-i * e^{x_i} * e^{x_j}}{\Sigma^2} = -\frac{(i * e^{x_i}) * (i * e^{x_j})}{i * \Sigma * \Sigma} \quad (11)$$

$$= -(\frac{1}{i} * SA_i * SA_j) \quad (12)$$

Now everything is ready

Remind formula (3), then we can say

$$SA'(X) = -\sum_{i \neq j} \frac{SA_i * SA_j}{i} + SA_j(1 + \frac{1}{j} - \frac{SA_j}{j}) \quad (13)$$

$$\therefore -\sum_i^n \frac{SA_i * SA_j}{j} + SA_j(1 + \frac{1}{j}) \quad (14)$$

(Note that, j is index of $x_j \in X$)

4 Interpretation

Let's see (14) again. we can modify this formula slightly

$$-\frac{SA_j}{j} \sum_i^n SA_i + SA_j + \frac{SA_j}{j} \quad (15)$$

Then $\frac{SA_j}{j}$ is equal to Softmax-function's value and it is obtained during "Foward". It seems to be advantageous in calculation and still looks as simple as sigmoid, softmax derivative forms.

If we write S_j as a softmax(x_j),

$$-S_j \sum_i^n SA_i + SA_j + S_j \quad (16)$$