

Assignment - 2

Deep Learning: Theory and Practice

1. Input Image = $X(U, V)$

Weight filters = $W(S, T)$

There are k filters.

$$Y^k = X \otimes W^k$$

$$Y_{(p,q)}^k = \sum_{i=0}^{S-1} \sum_{j=0}^{T-1} X(p+i, q+j) W^k(i, j)$$

Size of output Image : $Y^k = (U-S+1, V-T+1)$

Cost Function = J

To prove : $\frac{\partial J}{\partial W^k} = X * \frac{\partial J}{\partial Y^k}$

After convolving

$$Y_{11} = W_{11}X_{11} + W_{12}X_{12} + \dots + W_{1S}X_{1T}$$

$$\vdots \quad \quad \quad + \quad \quad \quad \vdots \quad \quad \quad \text{--- (1)}$$

$$W_{R1}X_{R11} + \dots + W_{RS}X_{RS}$$

Similarly

$$Y_{12} = W_{11}X_{12} + W_{12}X_{13} + \dots + W_{1T}X_{1(T+1)}$$

$$\vdots \quad \quad \quad + \quad \quad \quad \vdots \quad \quad \quad \text{--- (2)}$$

$$W_{R1}X_{R12} + \dots + W_{RT}X_{RT(T+1)}$$

$$\frac{\partial J}{\partial y} = \begin{bmatrix} \frac{\partial E}{\partial y_{11}} & \dots & \frac{\partial E}{\partial y_{1, v-T+1}} \\ \vdots & & \vdots \\ \frac{\partial E}{\partial y_{v-T+1, 1}} & \dots & \frac{\partial E}{\partial y_{v-T+1, v-T+1}} \end{bmatrix}$$

Now as we see that changing even one value of w matrix is gonna change every value of y matrix.

$$\frac{\partial E}{\partial w_{11}} = \frac{\partial E}{\partial y_{11}} \left(\frac{\partial y_{11}}{\partial w_{11}} \right) + \frac{\partial E}{\partial y_{12}} \left(\frac{\partial y_{12}}{\partial w_{11}} \right) + \dots \quad (3)$$

$$\dots + \frac{\partial E}{\partial y_{v-T+1, v-T+1}} \cdot \frac{\partial y_{v-T+1, v-T+1}}{\partial w_{11}}$$

Similarly

$$\frac{\partial E}{\partial w_{12}} = \frac{\partial E}{\partial y_{11}} \cdot \frac{\partial y_{11}}{\partial w_{12}} + \dots + \frac{\partial E}{\partial y_{v-T+1, v-T+1}} \cdot \frac{\partial y_{v-T+1, v-T+1}}{\partial w_{12}} \quad (4)$$

From (1) and (3), we can say that.

$$\frac{\partial J}{\partial w_{11}} = \frac{\partial J}{\partial y_{11}} \cdot y_{11} + \frac{\partial J}{\partial y_{12}} \cdot y_{12} + \dots \quad (5)$$

From (2) and (4), we get

$$\frac{\partial E}{\partial w_{12}} = \frac{\partial J}{\partial y_{11}} \cdot x_{12} + \dots \quad (6)$$

From (5) and (6), we can say that

$$\frac{\partial J}{\partial w} = x \odot \frac{\partial J}{\partial y}$$

Hence proved