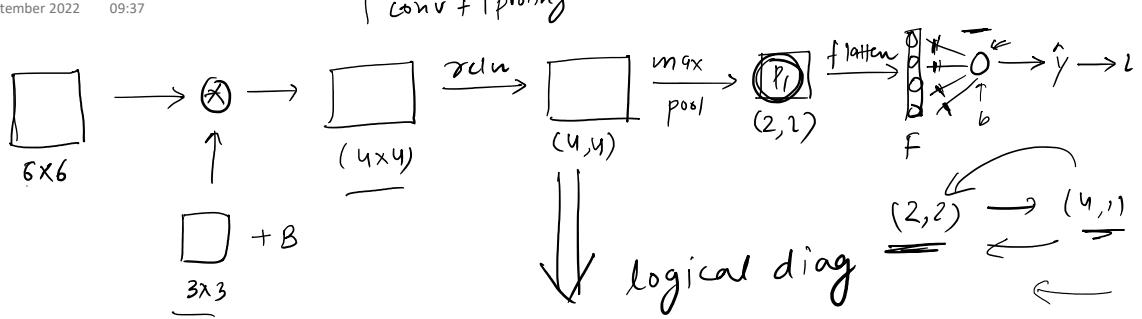


## Backpropagation in CNN

15 September 2022 09:37



### Forward Prop

$$Z_1 = \text{conv}(X, w_1) + b_1$$

$$A_1 = \text{relu}(Z_1)$$

$$\begin{cases} P_1 = \text{maxpool}(A_1) \\ F = \text{flatten}(P_1) \end{cases}$$

flatten

$$z_2 = w_2 F + b_2$$

$$A_2 = \sigma(z_2)$$

$$L = \frac{1}{m} \sum_{i=1}^m [-y_i \log(A_2) - (1-y_i) \log(1-A_2)]$$

### 6 derivatives

$$\left[ \frac{\partial z_2}{\partial F} \right] = w_2$$

Shape?  $\rightarrow (F)$

$$\frac{\partial F}{\partial P_1}$$

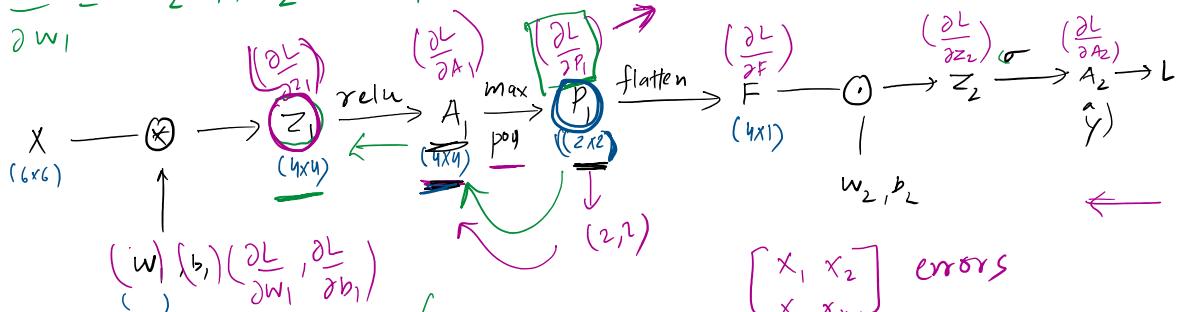
no trainable parameters

$$\text{conv}(X, \frac{\partial L}{\partial z_1})$$

reshape( $P_1$ .shape)

$$\frac{\partial L}{\partial w_1} = (A_2 - y) w_2 \cdot \text{reshape}(P_1, \text{shape})$$

$$\begin{bmatrix} x_1 & x_2 \\ x_3 & x_4 \end{bmatrix}$$

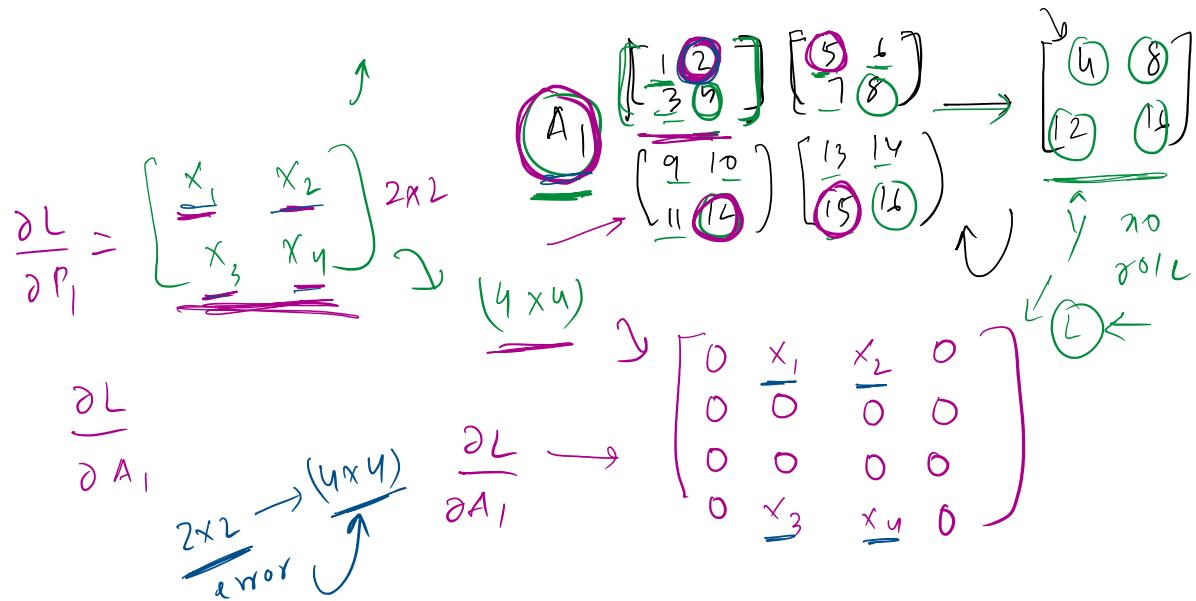


$\begin{bmatrix} x_1 & x_2 \\ x_3 & x_4 \end{bmatrix}$  errors

$$\frac{\partial L}{\partial A_1} = (4, 4)$$

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flatten → no trainable parameters



$$\frac{\partial L}{\partial A_1} = \begin{bmatrix} \frac{\partial L}{\partial x_1} & \frac{\partial L}{\partial x_2} \\ \frac{\partial L}{\partial x_3} & \frac{\partial L}{\partial x_4} \end{bmatrix}$$

$A_2, P$

$\frac{\partial L}{\partial A_2} = \begin{bmatrix} \frac{\partial L}{\partial z_{21}} & \frac{\partial L}{\partial z_{22}} \\ \frac{\partial L}{\partial z_{23}} & \frac{\partial L}{\partial z_{24}} \end{bmatrix}$

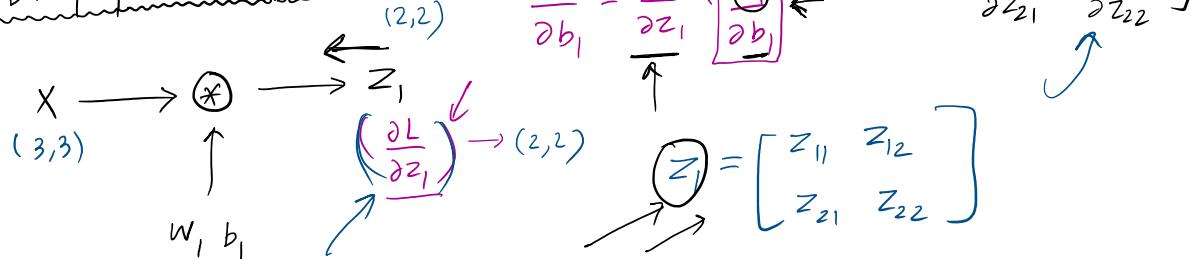
$\frac{\partial L}{\partial z_{21}} = \frac{\partial L}{\partial A_1} \cdot \frac{\partial A_1}{\partial z_{21}}$

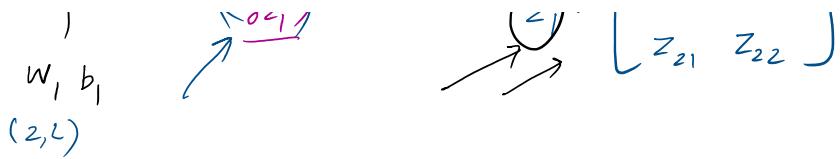
$\frac{\partial L}{\partial z_{21}} = \begin{cases} \frac{\partial L}{\partial A_1} & \text{if } A_{21} \text{ is the max element} \\ 0 & \text{otherwise} \end{cases}$

$\frac{\partial L}{\partial z_{21}} = \begin{cases} 1 & \text{if } z_{1xy} > 0 \\ 0 & \text{if } z_{1xy} < 0 \end{cases}$

Convolution  
↳ Backprop  
↳ max pooling  
↳ flatten

Backprop on Convolution





$$X = \underbrace{\begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \end{bmatrix}}_{\underline{b_1}} \otimes \underbrace{\begin{bmatrix} w_{11} & w_{12} \\ w_{21} & w_{22} \end{bmatrix}}_{\underline{w_1}}$$

$$\boxed{\frac{\partial L}{\partial b_1}} = \frac{\partial L}{\partial z_1} \times \frac{\partial z_1}{\partial b_1} = \left( \frac{\partial L}{\partial z_{11}} \frac{\partial z_{11}}{\partial b_1} + \frac{\partial L}{\partial z_{12}} \frac{\partial z_{12}}{\partial b_1} + \frac{\partial L}{\partial z_{21}} \frac{\partial z_{21}}{\partial b_1} + \frac{\partial L}{\partial z_{22}} \frac{\partial z_{22}}{\partial b_1} \right)$$

$\uparrow$   $\uparrow$   $\uparrow$   $\uparrow$   
 $= \left( \frac{\partial L}{\partial z_{11}} + \frac{\partial L}{\partial z_{12}} + \frac{\partial L}{\partial z_{21}} + \frac{\partial L}{\partial z_{22}} \right) = \text{sum} \left( \frac{\partial L}{\partial z_i} \right)$

$$\boxed{\frac{\partial L}{\partial b_1}} = \text{sum} \left( \frac{\partial L}{\partial z_i} \right) \rightarrow \text{scalar}$$

bias

$$X = \begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \end{bmatrix} \quad w_1 = \begin{bmatrix} w_{11} & w_{12} \\ w_{21} & w_{22} \end{bmatrix}$$

$$\frac{\partial L}{\partial z_1} = \begin{bmatrix} \frac{\partial L}{\partial w_{11}} & \frac{\partial L}{\partial w_{12}} \\ \frac{\partial L}{\partial w_{21}} & \frac{\partial L}{\partial w_{22}} \end{bmatrix} \quad \frac{\partial L}{\partial z_i} = \begin{bmatrix} \frac{\partial L}{\partial z_{11}} & \frac{\partial L}{\partial z_{12}} \\ \frac{\partial L}{\partial z_{21}} & \frac{\partial L}{\partial z_{22}} \end{bmatrix}$$

$$X \rightarrow \otimes \rightarrow z_1 \quad \frac{\partial L}{\partial z_1}$$

(3x3)  $w_1, b_1$  (2x2)

$$\frac{\partial L}{\partial w_1} = \frac{\partial L}{\partial z_1} \times \frac{\partial z_1}{\partial w_1}$$

$$\frac{\partial L}{\partial w_{11}} = \frac{\partial L}{\partial z_{11}} \times \frac{\partial z_{11}}{\partial w_{11}} + \frac{\partial L}{\partial z_{12}} \times \frac{\partial z_{12}}{\partial w_{11}} + \frac{\partial L}{\partial z_{21}} \times \frac{\partial z_{21}}{\partial w_{11}} + \frac{\partial L}{\partial z_{22}} \times \frac{\partial z_{22}}{\partial w_{11}}$$

$$\frac{\partial L}{\partial w_{12}} = \frac{\partial L}{\partial z_{11}} \times \frac{\partial z_{11}}{\partial w_{12}} + \frac{\partial L}{\partial z_{12}} \times \frac{\partial z_{12}}{\partial w_{12}} + \frac{\partial L}{\partial z_{21}} \times \frac{\partial z_{21}}{\partial w_{12}} + \frac{\partial L}{\partial z_{22}} \times \frac{\partial z_{22}}{\partial w_{12}}$$

$$\frac{\partial L}{\partial w_{21}} = \frac{\partial L}{\partial z_{11}} \times \frac{\partial z_{11}}{\partial w_{21}} + \frac{\partial L}{\partial z_{12}} \times \frac{\partial z_{12}}{\partial w_{21}} + \frac{\partial L}{\partial z_{21}} \times \frac{\partial z_{21}}{\partial w_{21}} + \frac{\partial L}{\partial z_{22}} \times \frac{\partial z_{22}}{\partial w_{21}}$$

$$\frac{\partial L}{\partial w_{21}} = \underbrace{\frac{\partial L}{\partial z_{11}}}_{\text{---}} \times \underbrace{\frac{\partial z_{11}}{\partial w_{21}}}_{\text{---}} + \underbrace{\frac{\partial L}{\partial z_{12}}}_{\text{---}} \times \underbrace{\frac{\partial z_{12}}{\partial w_{21}}}_{\text{---}} + \underbrace{\frac{\partial L}{\partial z_{21}}}_{\text{---}} \times \underbrace{\frac{\partial z_{21}}{\partial w_{21}}}_{\text{---}} + \underbrace{\frac{\partial L}{\partial z_{22}}}_{\text{---}} \times \underbrace{\frac{\partial z_{22}}{\partial w_{21}}}_{\text{---}}$$
  

$$\frac{\partial L}{\partial w_{22}} = \underbrace{\frac{\partial L}{\partial z_{11}}}_{\text{---}} \times \underbrace{\frac{\partial z_{11}}{\partial w_{22}}}_{\text{---}} + \underbrace{\frac{\partial L}{\partial z_{12}}}_{\text{---}} \times \underbrace{\frac{\partial z_{12}}{\partial w_{22}}}_{\text{---}} + \underbrace{\frac{\partial L}{\partial z_{21}}}_{\text{---}} \times \underbrace{\frac{\partial z_{21}}{\partial w_{22}}}_{\text{---}} + \underbrace{\frac{\partial L}{\partial z_{22}}}_{\text{---}} \times \underbrace{\frac{\partial z_{22}}{\partial w_{22}}}_{\text{---}}$$

$$\left\{ \begin{array}{l} \frac{\partial L}{\partial w_{11}} = \underbrace{\frac{\partial L}{\partial z_{11}}}_{\text{---}} \times x_{11} + \underbrace{\frac{\partial L}{\partial z_{12}}}_{\text{---}} \times x_{12} + \underbrace{\frac{\partial L}{\partial z_{21}}}_{\text{---}} \times x_{21} + \underbrace{\frac{\partial L}{\partial z_{22}}}_{\text{---}} \times x_{22} \\ \frac{\partial L}{\partial w_{12}} = \underbrace{\frac{\partial L}{\partial z_{11}}}_{\text{---}} \times x_{12} + \underbrace{\frac{\partial L}{\partial z_{12}}}_{\text{---}} \times x_{13} + \underbrace{\frac{\partial L}{\partial z_{21}}}_{\text{---}} \times x_{22} + \underbrace{\frac{\partial L}{\partial z_{22}}}_{\text{---}} \times x_{23} \\ \frac{\partial L}{\partial w_{21}} = \underbrace{\frac{\partial L}{\partial z_{11}}}_{\text{---}} \times x_{21} + \underbrace{\frac{\partial L}{\partial z_{12}}}_{\text{---}} \times x_{22} + \underbrace{\frac{\partial L}{\partial z_{21}}}_{\text{---}} \times x_{31} + \underbrace{\frac{\partial L}{\partial z_{22}}}_{\text{---}} \times x_{32} \\ \frac{\partial L}{\partial w_{22}} = \underbrace{\frac{\partial L}{\partial z_{11}}}_{\text{---}} \times x_{22} + \underbrace{\frac{\partial L}{\partial z_{12}}}_{\text{---}} \times x_{23} + \underbrace{\frac{\partial L}{\partial z_{21}}}_{\text{---}} \times x_{32} + \underbrace{\frac{\partial L}{\partial z_{22}}}_{\text{---}} \times x_{33} \end{array} \right\}$$

$$X = \begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \end{bmatrix} \quad \frac{\partial L}{\partial z_1} = \begin{bmatrix} \frac{\partial L}{\partial z_{11}} & \frac{\partial L}{\partial z_{12}} \\ \frac{\partial L}{\partial z_{21}} & \frac{\partial L}{\partial z_{22}} \end{bmatrix}$$

$$\frac{\partial L}{\partial w_1} = \text{conv}(X, \frac{\partial L}{\partial z_1})$$

$$\frac{\partial L}{\partial b_1} = \text{sum}\left(\frac{\partial L}{\partial z_1}\right)$$