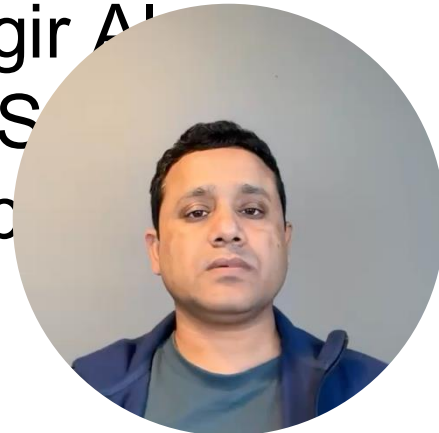


COMP/EECE 7/8740 Neural Networks

Topics:

- Computational Graph
- How to compute the gradients during back-prop.?
- Notation + example

Md Zahangir Alam
Department of Computer Science
University of Memphis



Neural Turing Machine (NTM)

inputs

A hybrid AI architecture that combines a **neural network (controller)** with external, addressable memory resources. Proposed by Google DeepMind in 2014.

- NTM allows neural networks to **store, read, and write data**, improving memory capabilities for tasks like **sorting, copying, and associative recall**.

loss

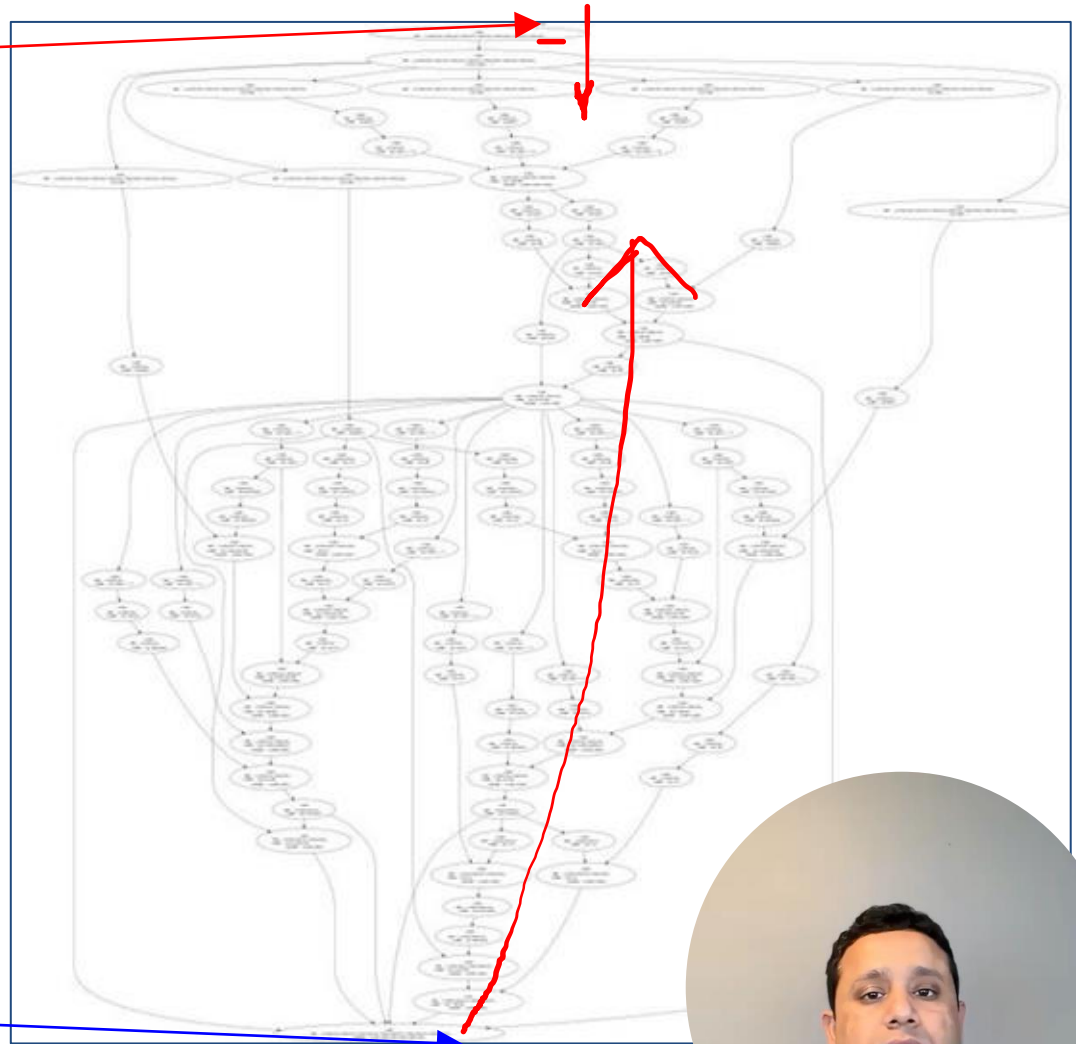


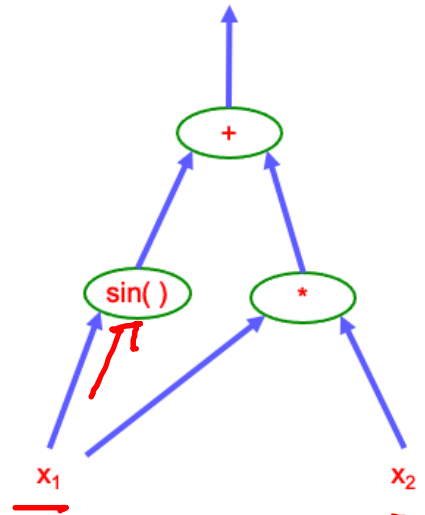
Figure reproduced with permission from a

Computational Graphs

- A **computational graph** is a way to represent a math function in the language of graph theory. Recall the premise of **graph** theory:
 - Nodes are connected by edges, and
 - Everything in the **graph** is either a node or an edge.

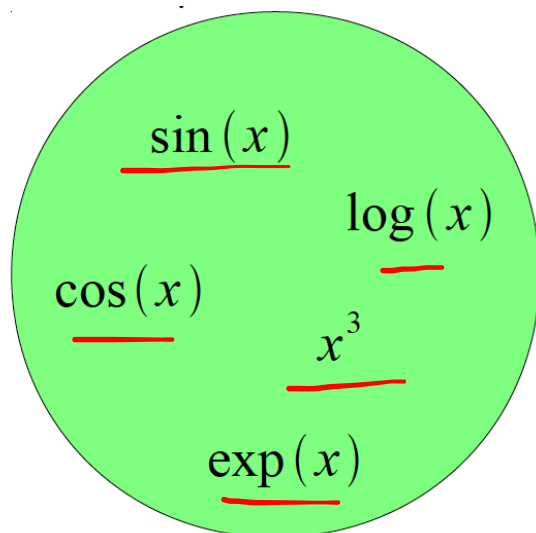
Example

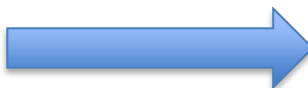
$$\underline{f(x_1, x_2) = x_1 x_2 + \sin(x_1)}$$



Logistic Regression as a Cascade

Given a library of simple functions



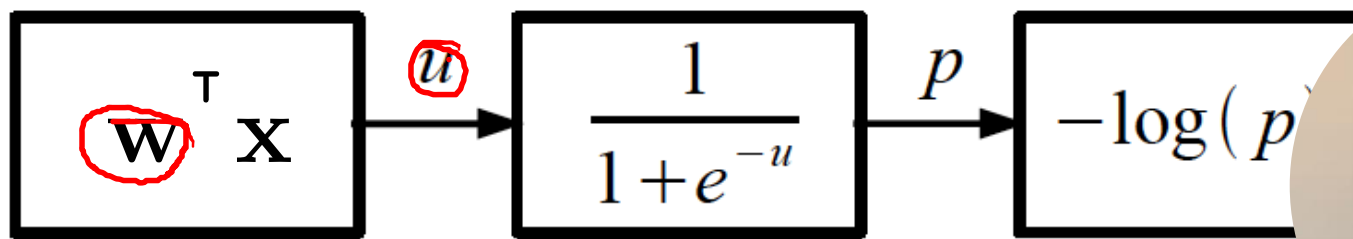
Compose into a

 complicate function

$$-\log \left(\frac{1}{1 + e^{-\mathbf{w}^T \mathbf{x}}} \right)$$

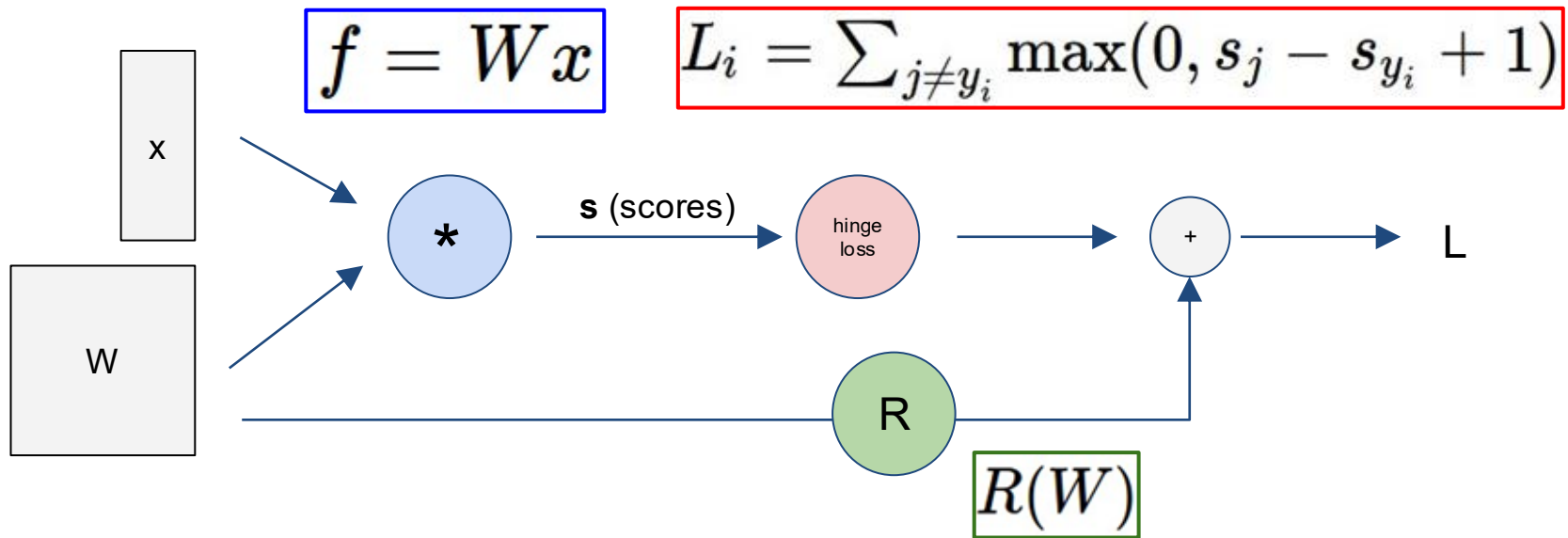
The equation is underlined in red.

Handwritten red notes illustrating the cascade process:

$$\begin{matrix} x_1 \\ \vdots \\ x_N \end{matrix} \xrightarrow{\mathbf{w}} u \rightarrow p \rightarrow -\log(p) \rightarrow 0$$



Computational Graph and NNs



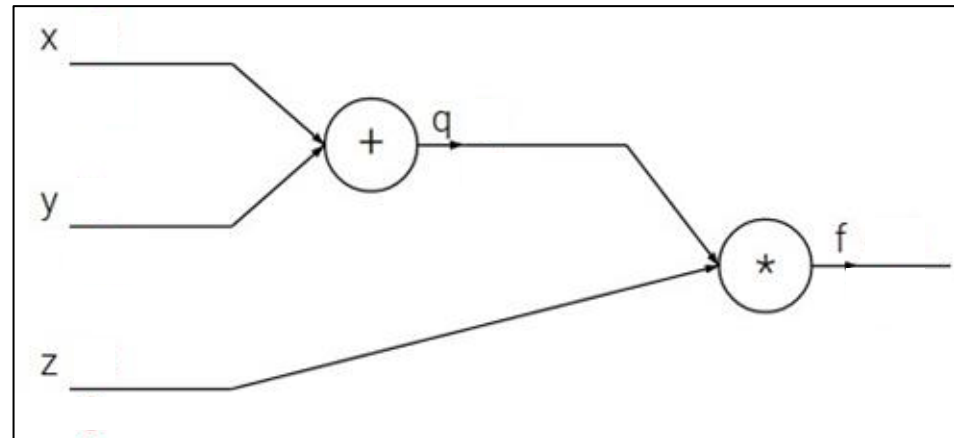
Backpropagation: a simple example

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



Backpropagation: a simple example

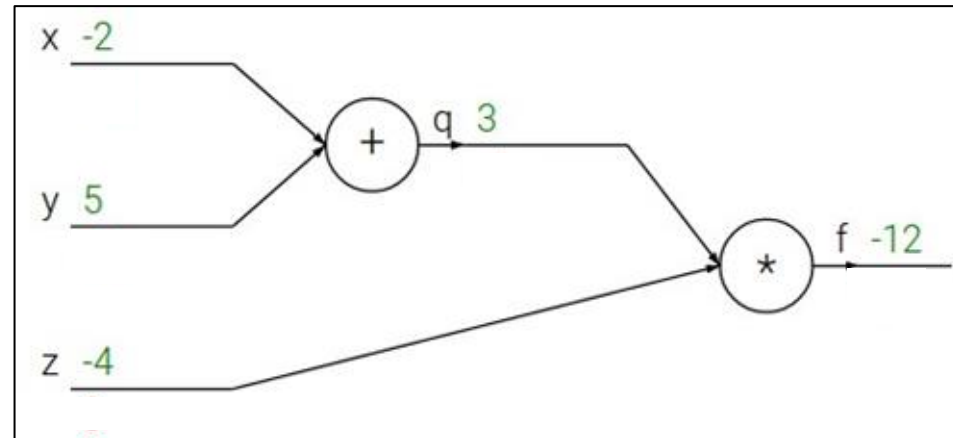
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Backpropagation: a simple example

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

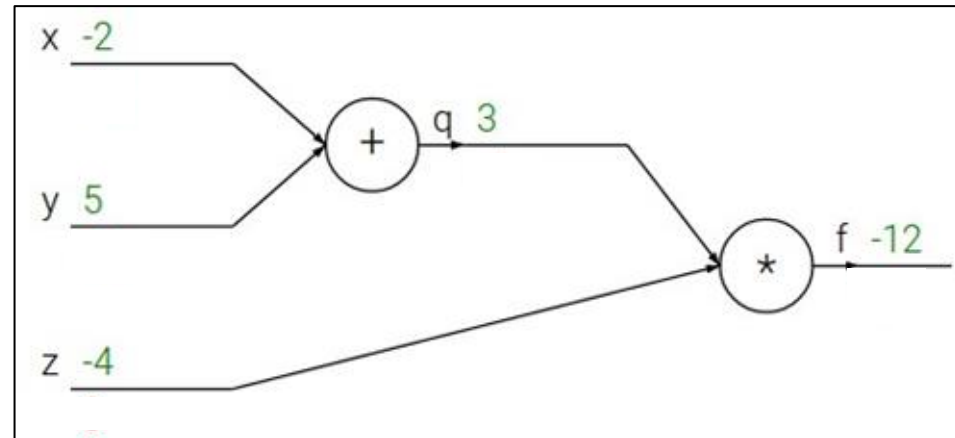
e.g. $x = -2$, $y = 5$, $z = -4$



Backpropagation: a simple example

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

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



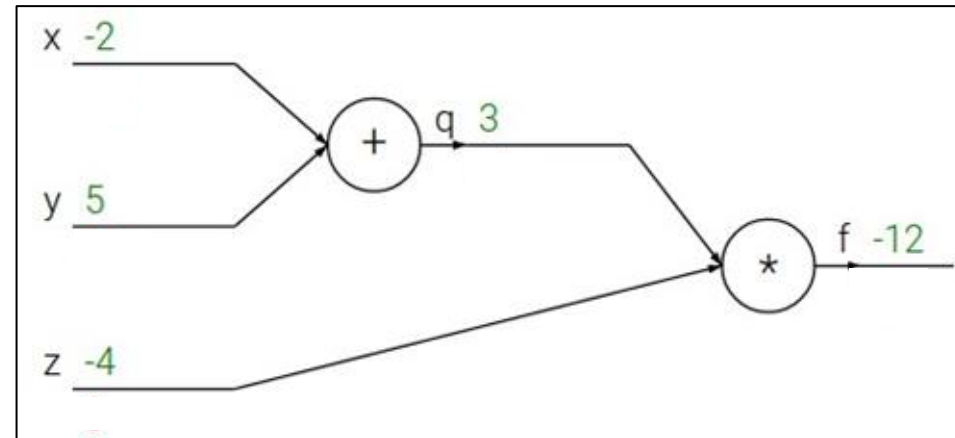
Want: $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$

Backpropagation: a simple example

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

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

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



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

Backpropagation: a simple example

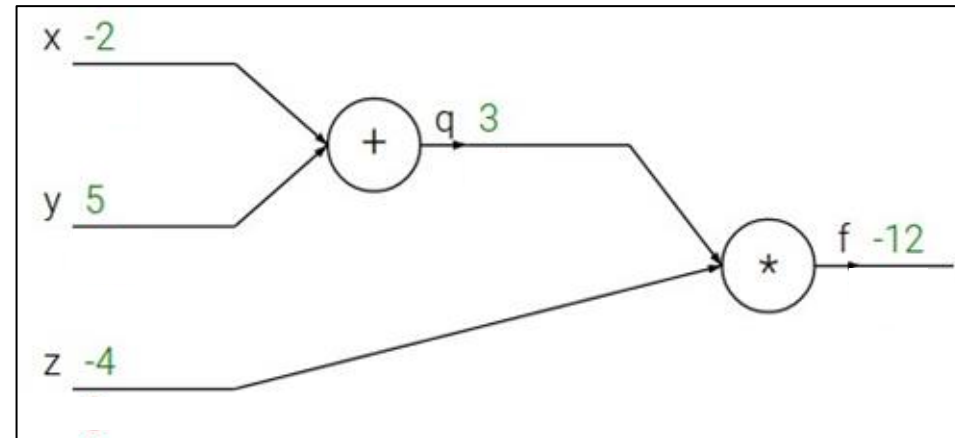
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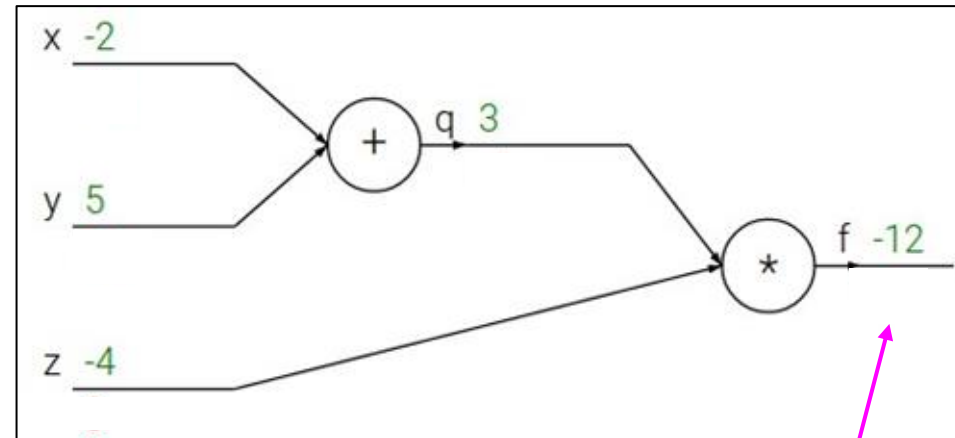
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Want: $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$



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

Backpropagation: a simple example

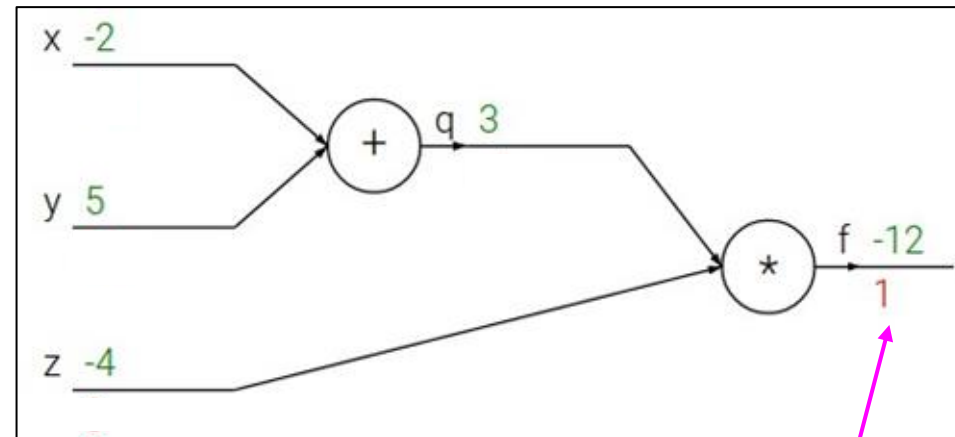
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Want: $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$



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

Backpropagation: a simple example

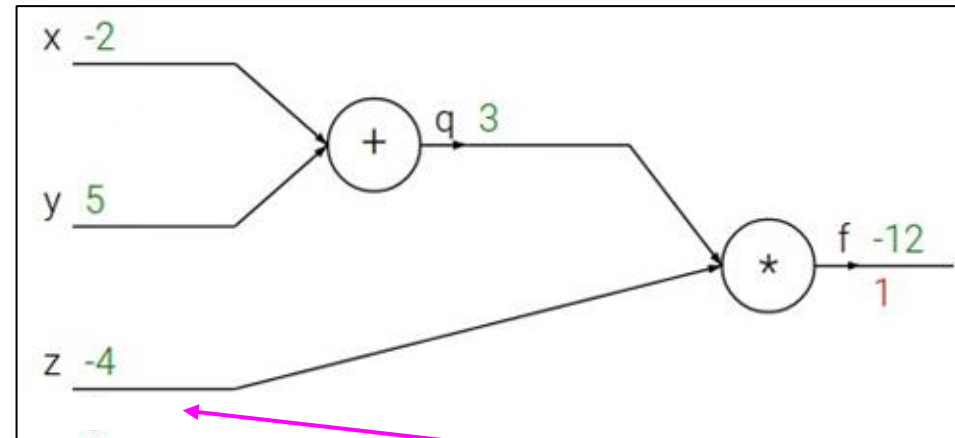
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Want: $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$



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

A magenta arrow points from this box to the input z of the multiplication node in the computational graph above.

Backpropagation: a simple example

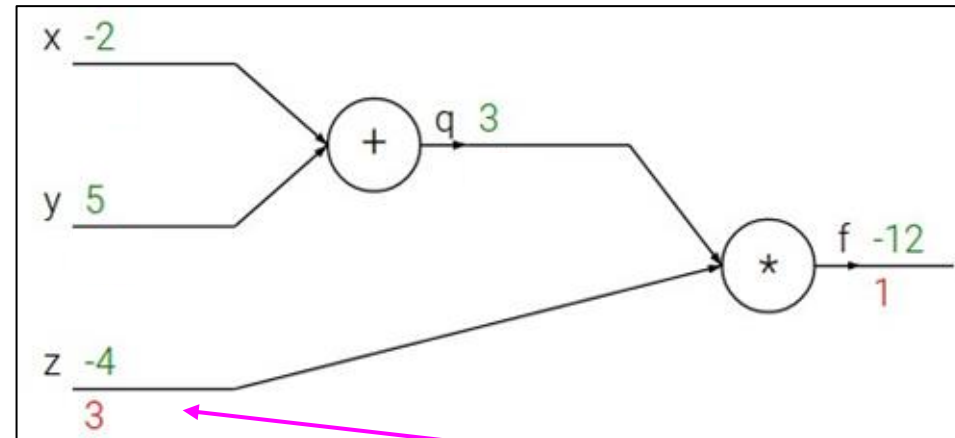
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Want: $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$



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

Backpropagation: a simple example

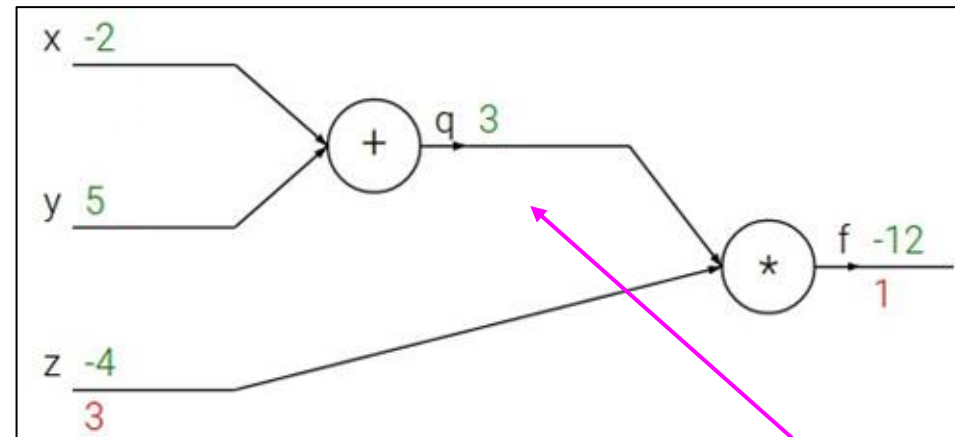
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Want: $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$



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

Backpropagation: a simple example

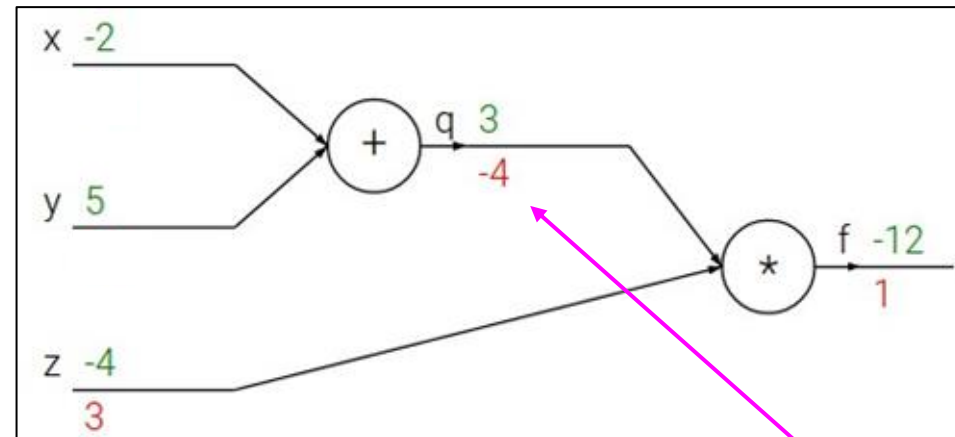
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$$\frac{\partial f}{\partial q}$$

Backpropagation: a simple example

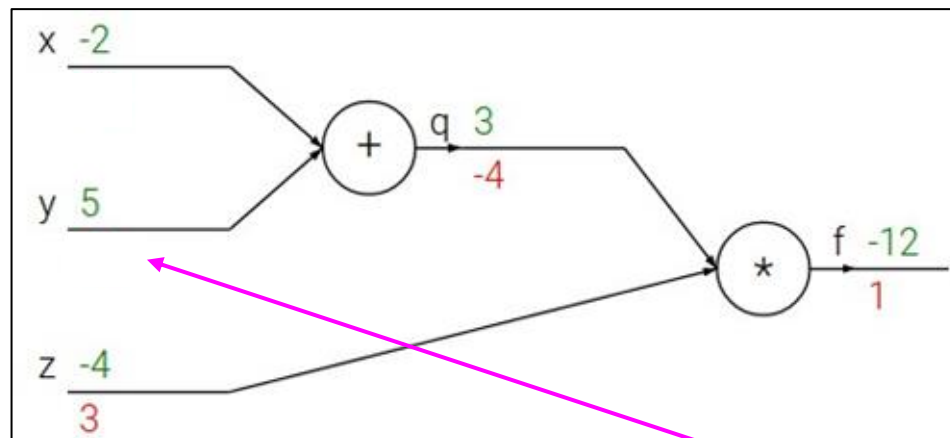
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$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

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

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



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

Chain rule:

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

Upstream
gradient

Local
gradient

Backpropagation: a simple example

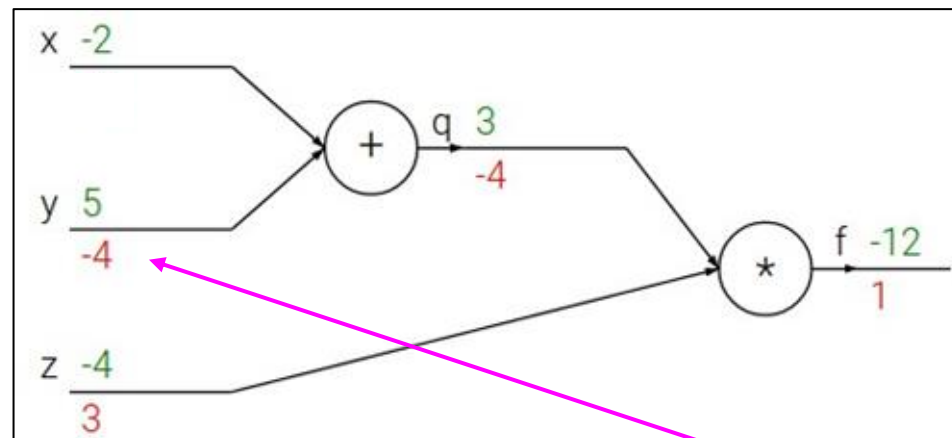
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$$\frac{\partial f}{\partial y}$$

Chain rule:

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

Upstream
gradient

Local
gradient

Backpropagation: a simple example

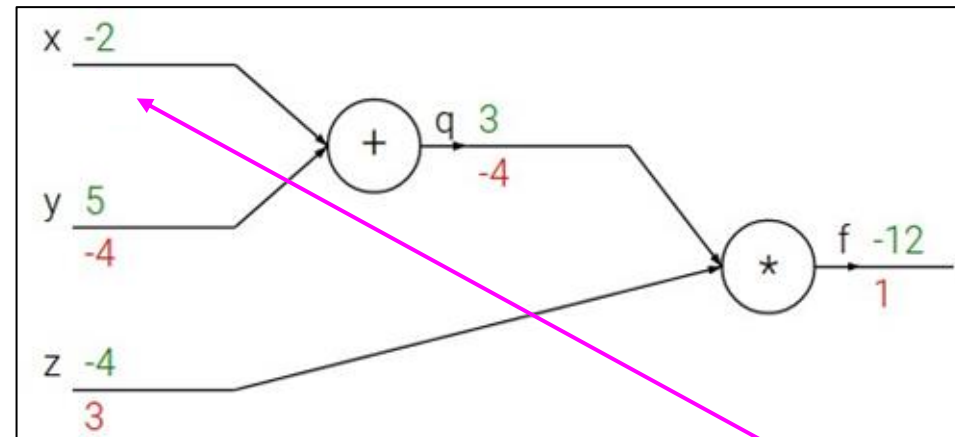
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$$\frac{\partial f}{\partial x}$$

Chain rule:

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

Upstream
gradient

Local
gradient

Backpropagation: a simple example

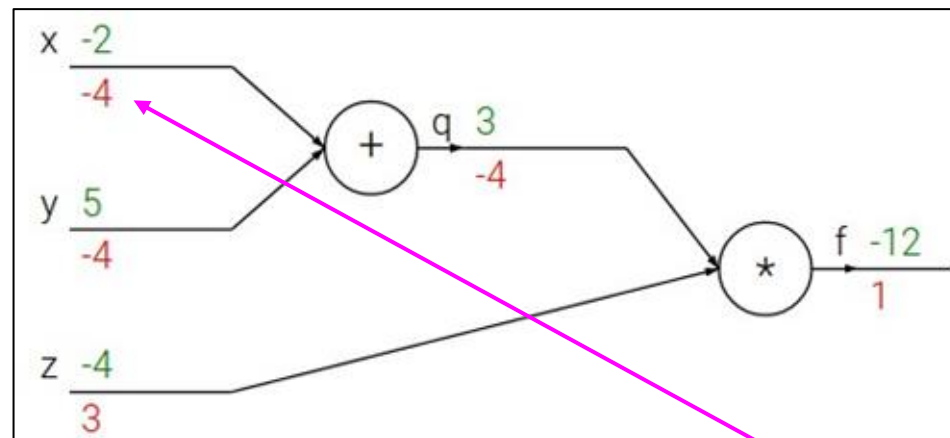
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Want: $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$



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

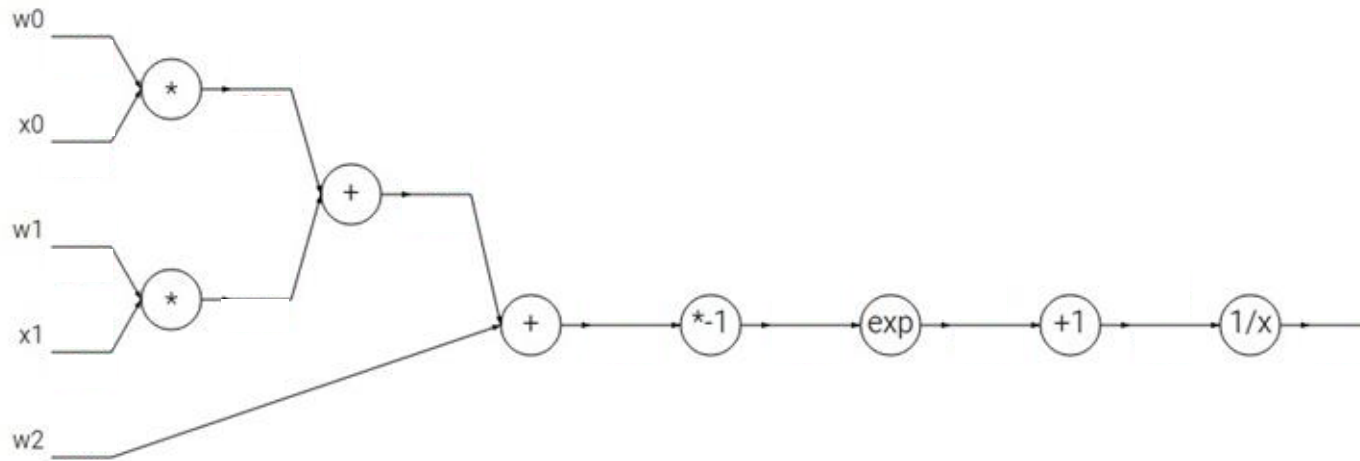
Chain rule:

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Upstream
gradient

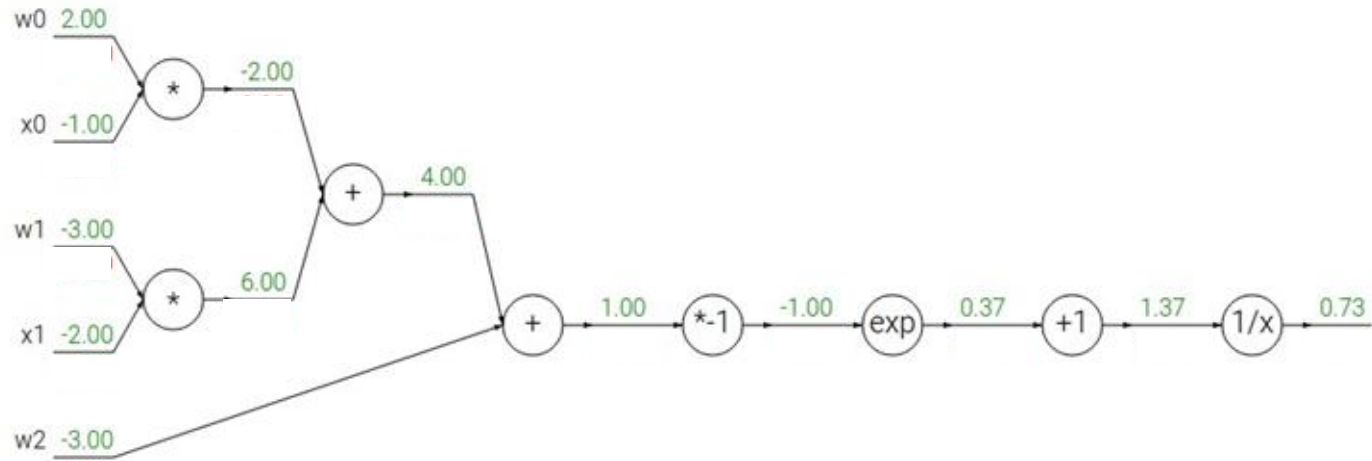
Local
gradient

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

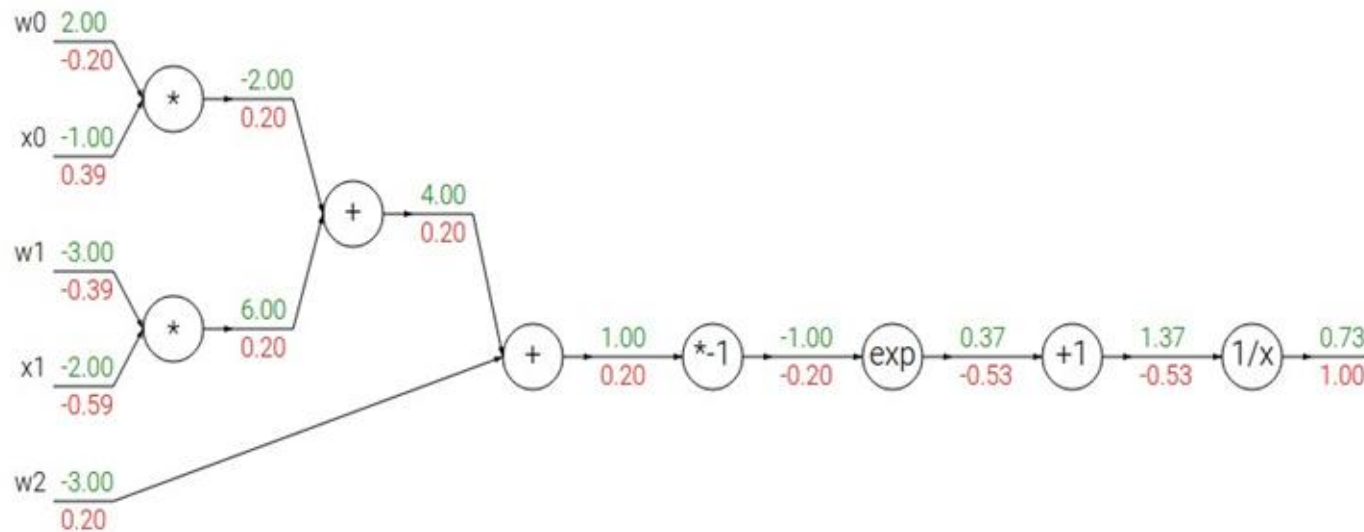


Another example:

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



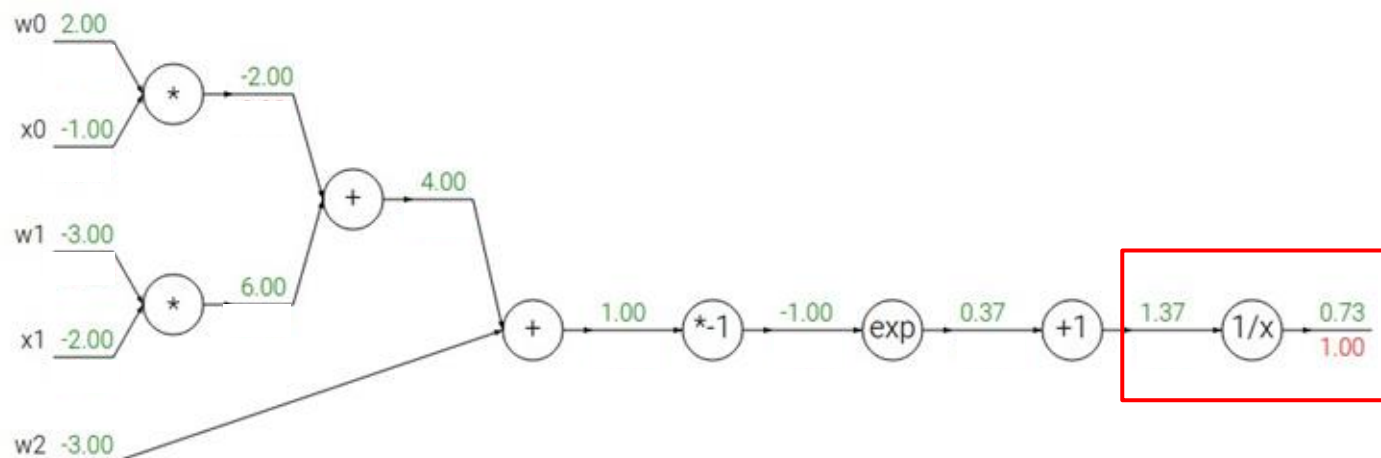
Another example: $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$f(x) = e^x$	\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	$\frac{df}{dx} = 1$

Example:

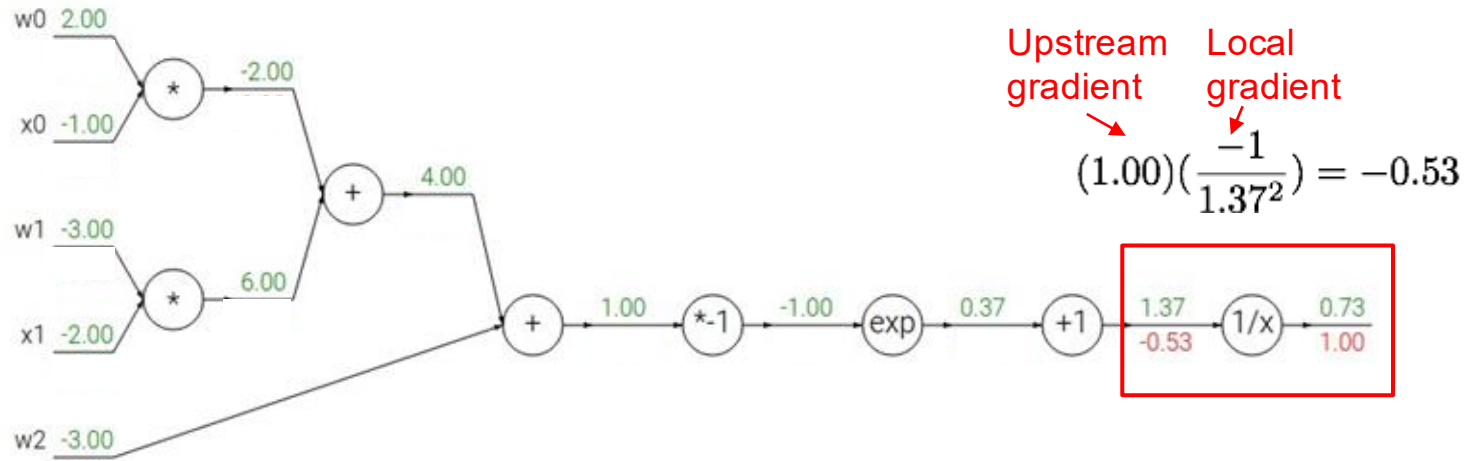
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Example:

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

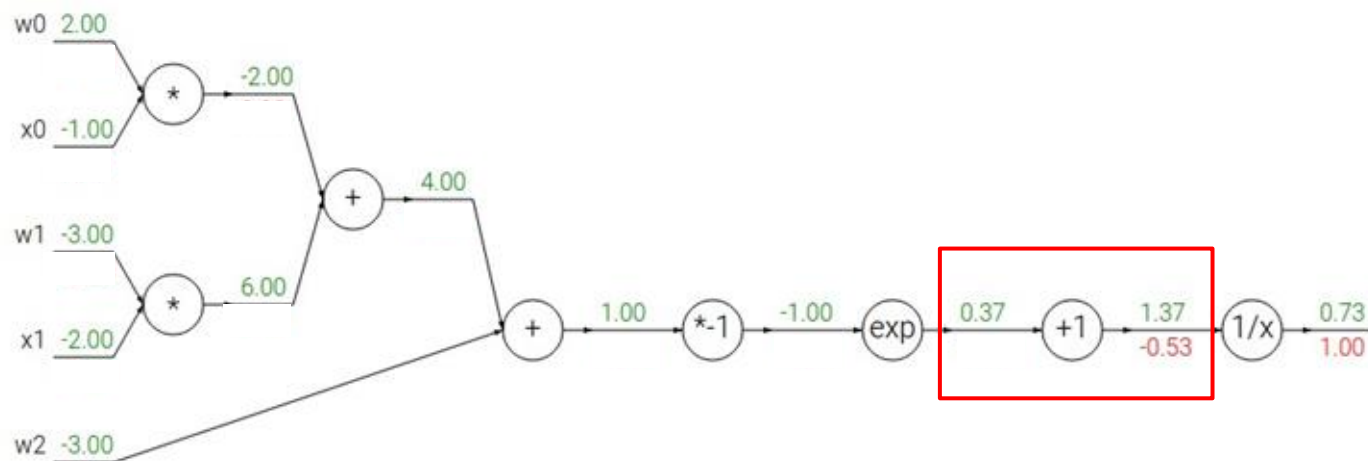


$$\begin{aligned} f(x) &= e^x & \rightarrow & \frac{df}{dx} = e^x \\ f_a(x) &= ax & \rightarrow & \frac{df}{dx} = a \end{aligned}$$

$$\begin{aligned} f(x) &= \frac{1}{x} & \rightarrow & \frac{df}{dx} = -1/x^2 \\ f_c(x) &= c + x & \rightarrow & \frac{df}{dx} = 1 \end{aligned}$$

Example:

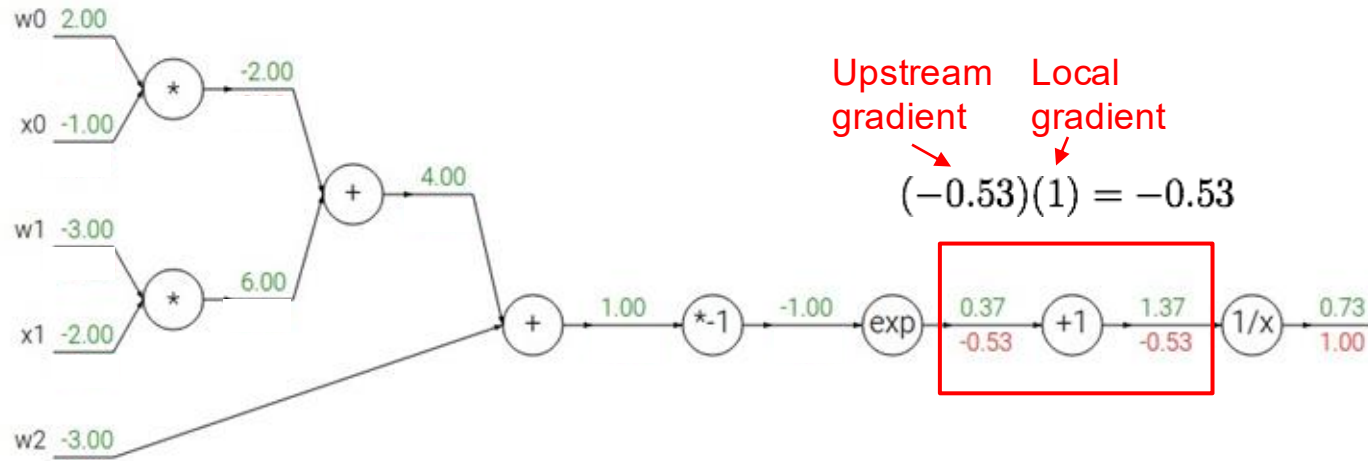
$$f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$$



$f(x) = e^x$	\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	$\frac{df}{dx} = 1$

Example:

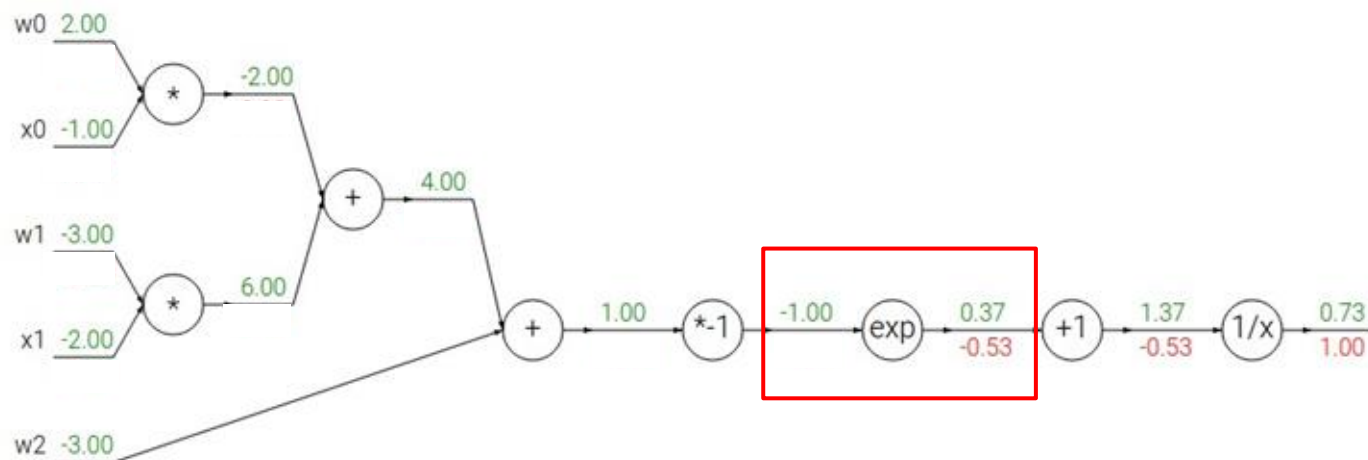
$$f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$$



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

Example:

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



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

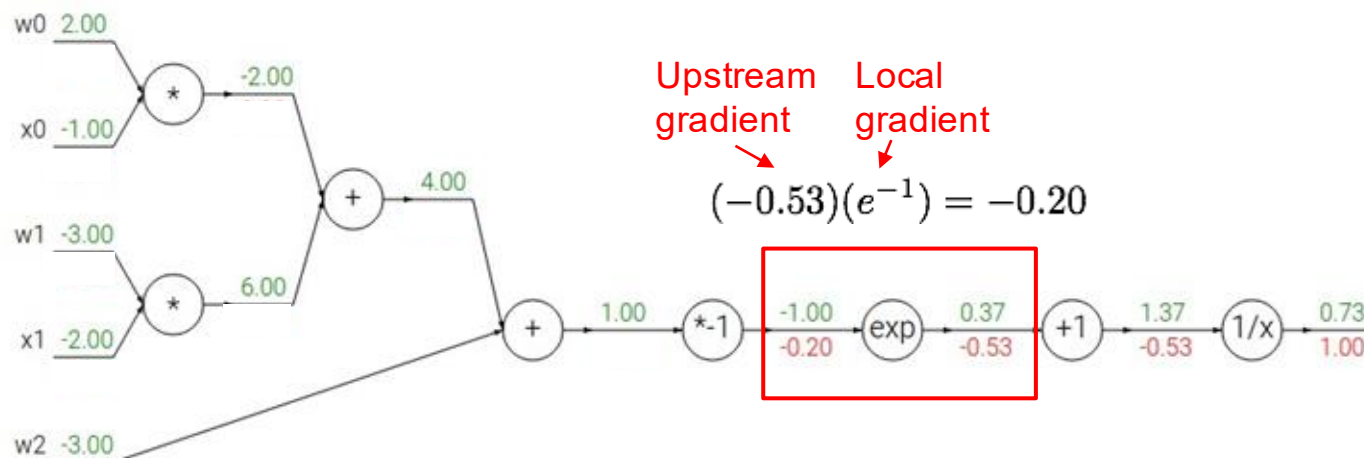
$$f_a(x) = ax \rightarrow \frac{df}{dx} = a$$

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Example:

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



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

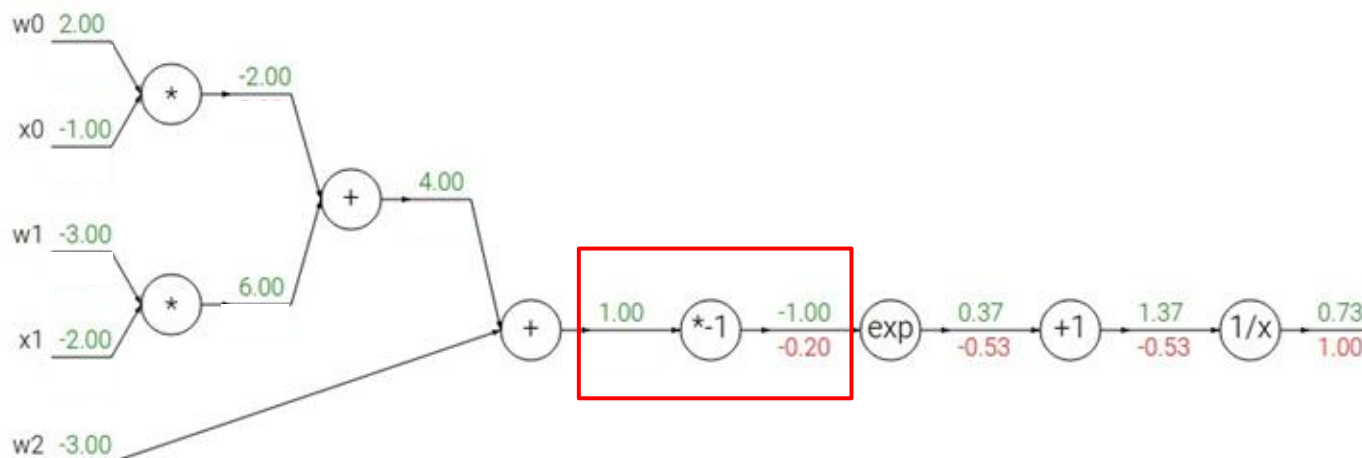
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Example:

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



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

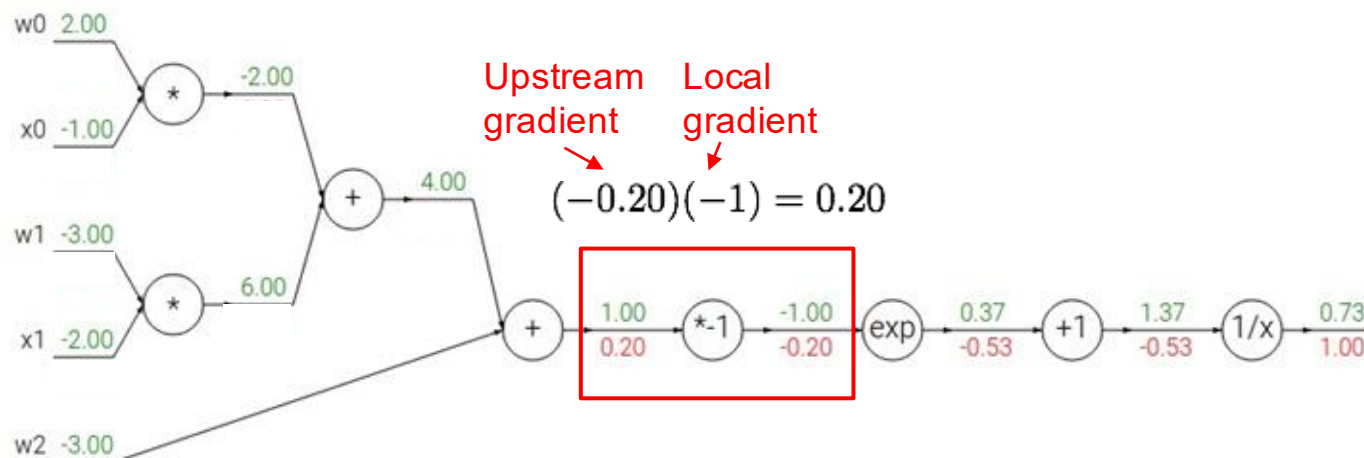
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$$f(x) = e^x \rightarrow \frac{df}{dx} = e^x$$

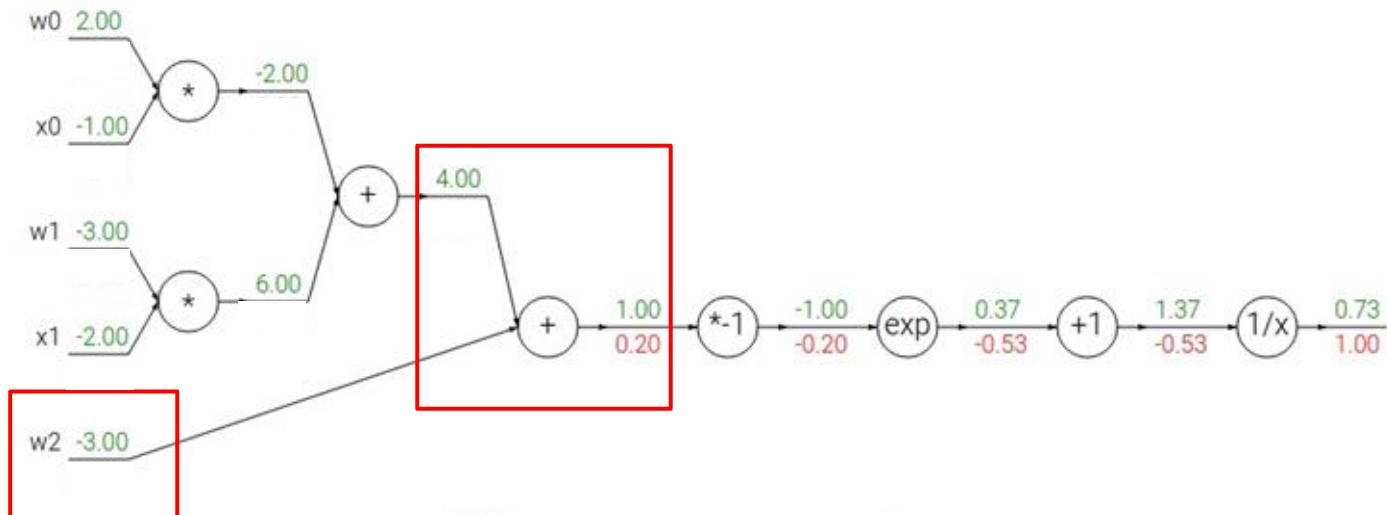
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Example:

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



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

→

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

$$f_a(x) = ax$$

→

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

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

→

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

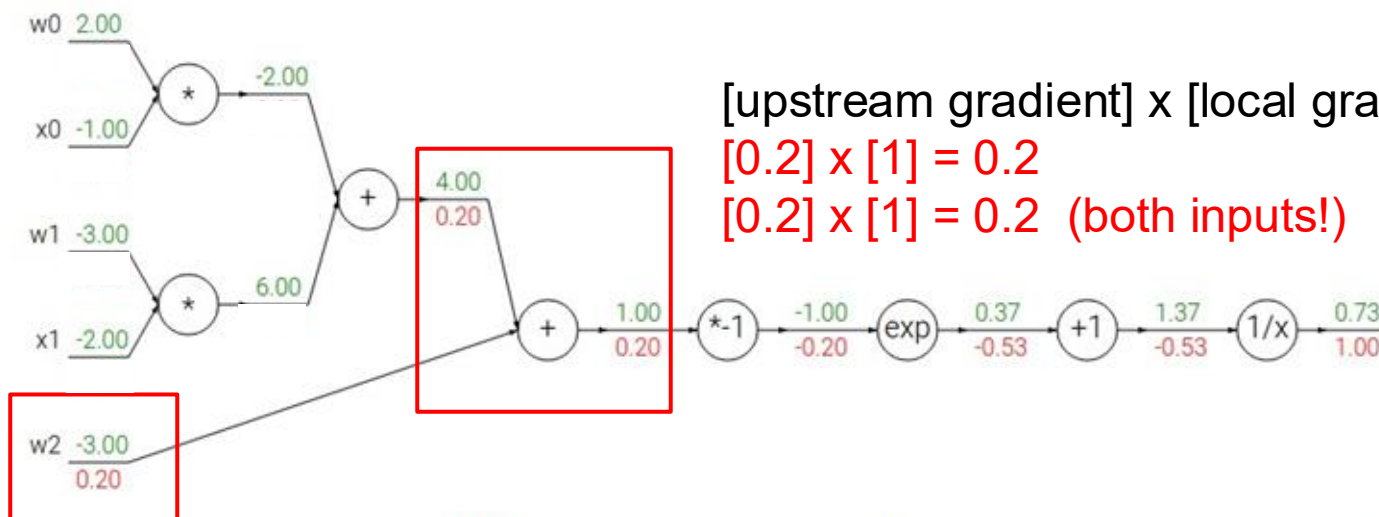
$$f_c(x) = c + x$$

→

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

Example:

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



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

→

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

$$f_a(x) = ax$$

→

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

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

→

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

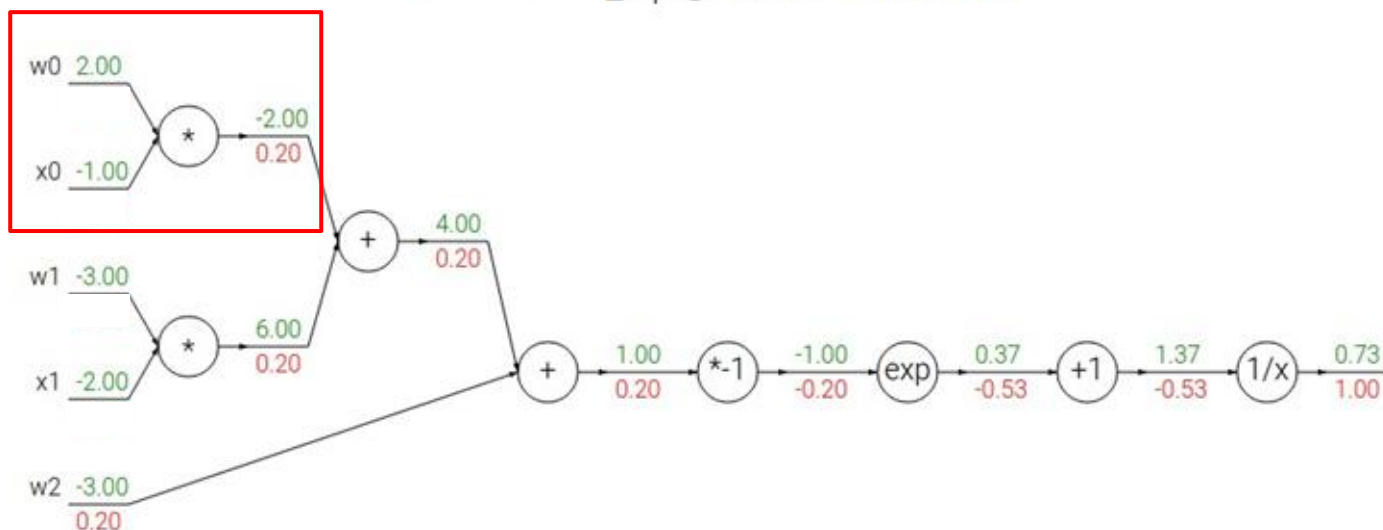
$$f_c(x) = c + x$$

→

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

Example:

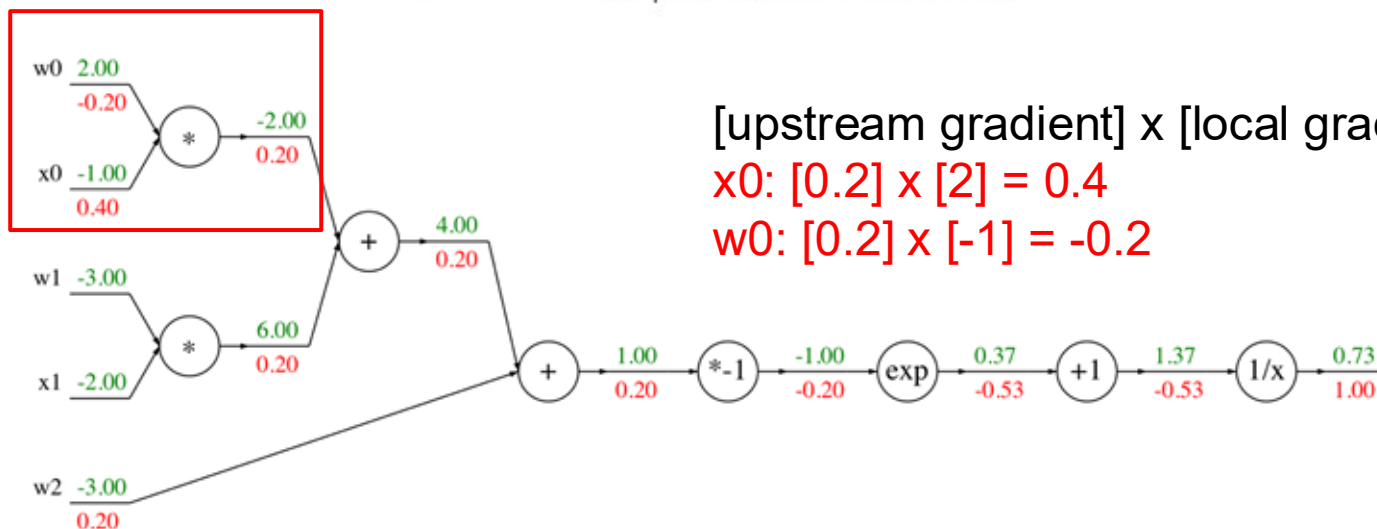
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$f(x) = e^x$	\rightarrow	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	\rightarrow	$\frac{df}{dx} = -1/x^2$
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Example:

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



[upstream gradient] x [local gradient]

$$x_0: [0.2] \times [2] = 0.4$$

$$w_0: [0.2] \times [-1] = -0.2$$

$f(x) = e^x$	\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	$\frac{df}{dx} = 1$

Example:

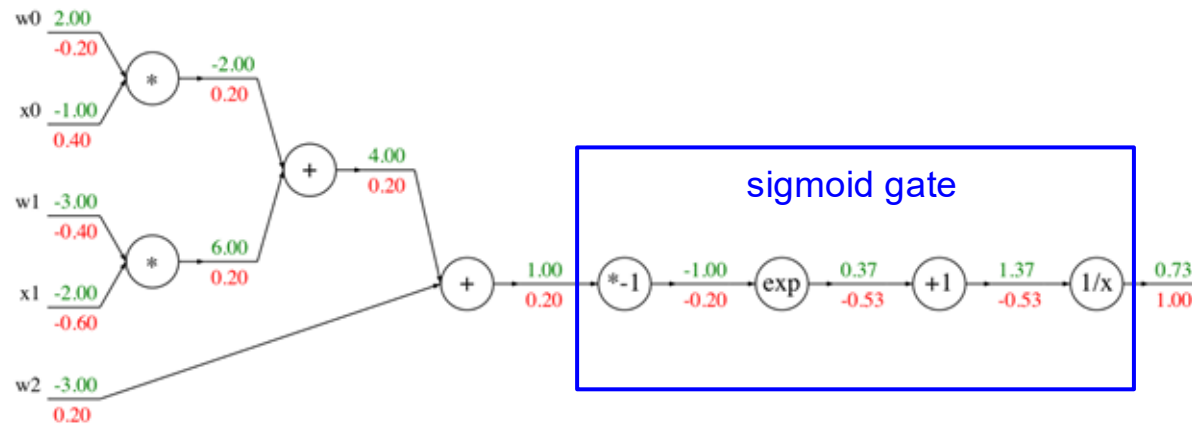
$$f(w, x) = \frac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$

Computational graph representation may not be unique. Choose one where local gradients at each node can be easily expressed!

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

sigmoid function

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



Example:

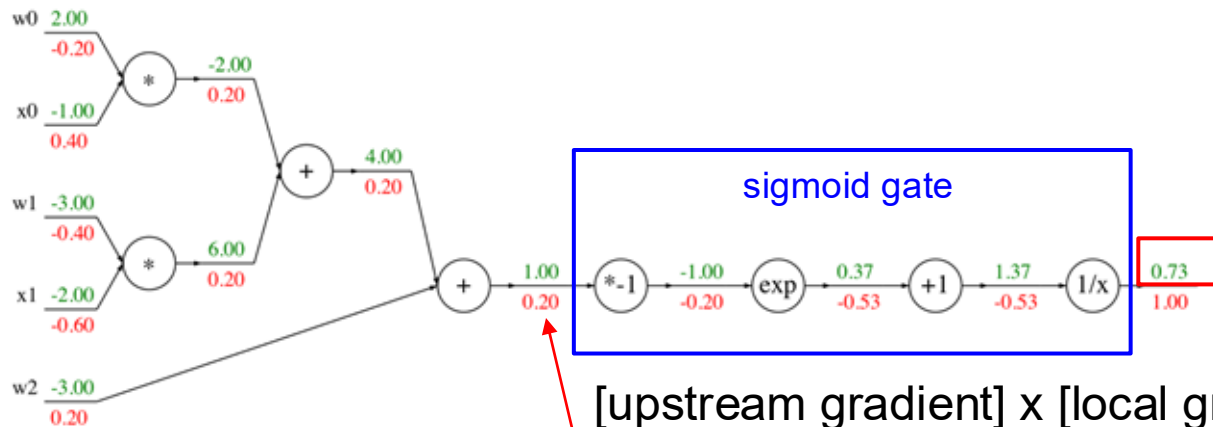
$$f(w, x) = \frac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$

Computational graph representation may not be unique. Choose one where local gradients at each node can be easily expressed!

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

sigmoid function

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

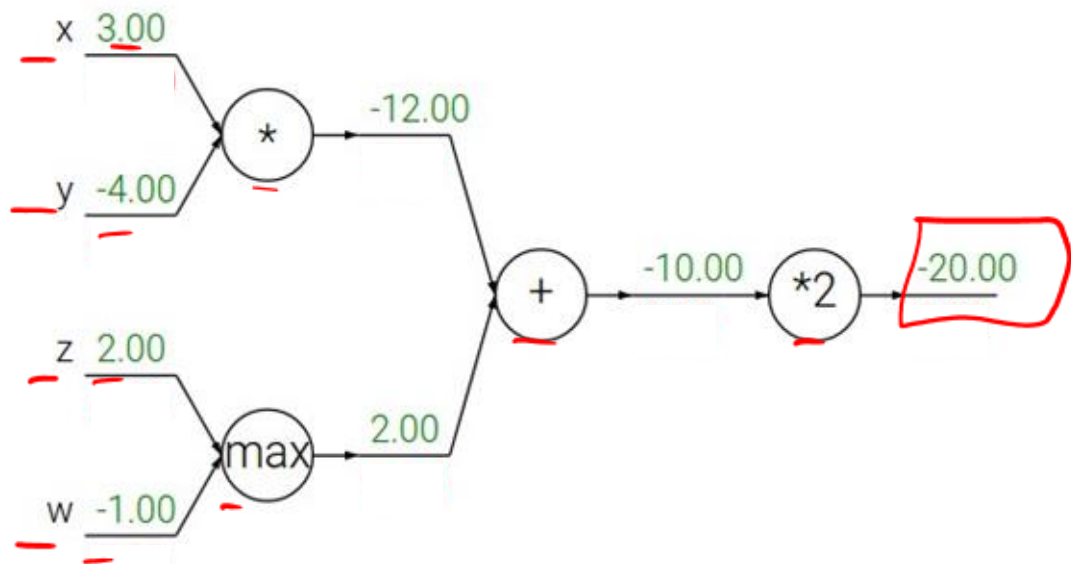


[upstream gradient] x [local gradient]
 $[1.00] \times [(1 - 0.73) (0.73)] = 0.2$

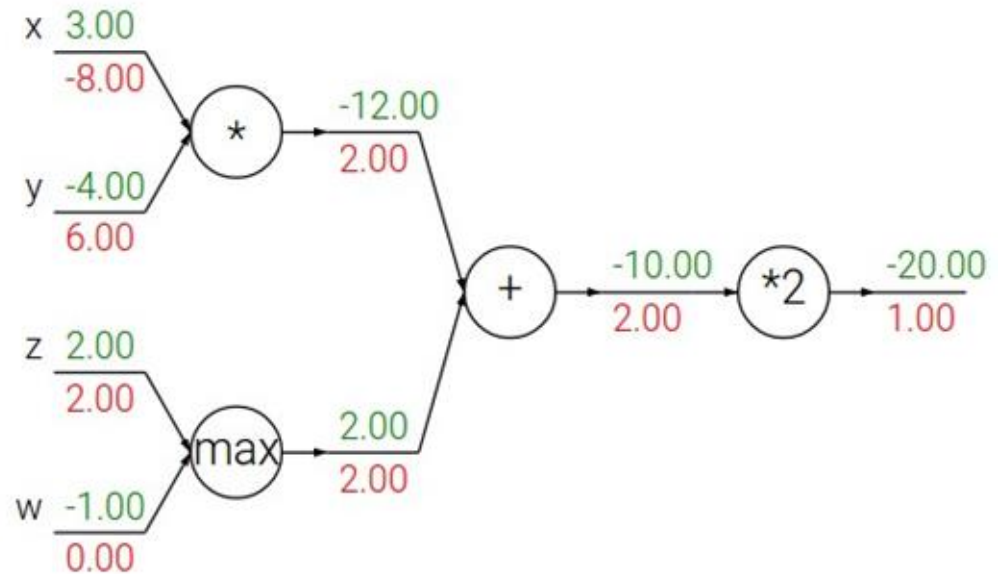
Patterns in backward flow

$f(\cdot, \cdot)$

$$= 2(xy + \max\{z, w\})$$

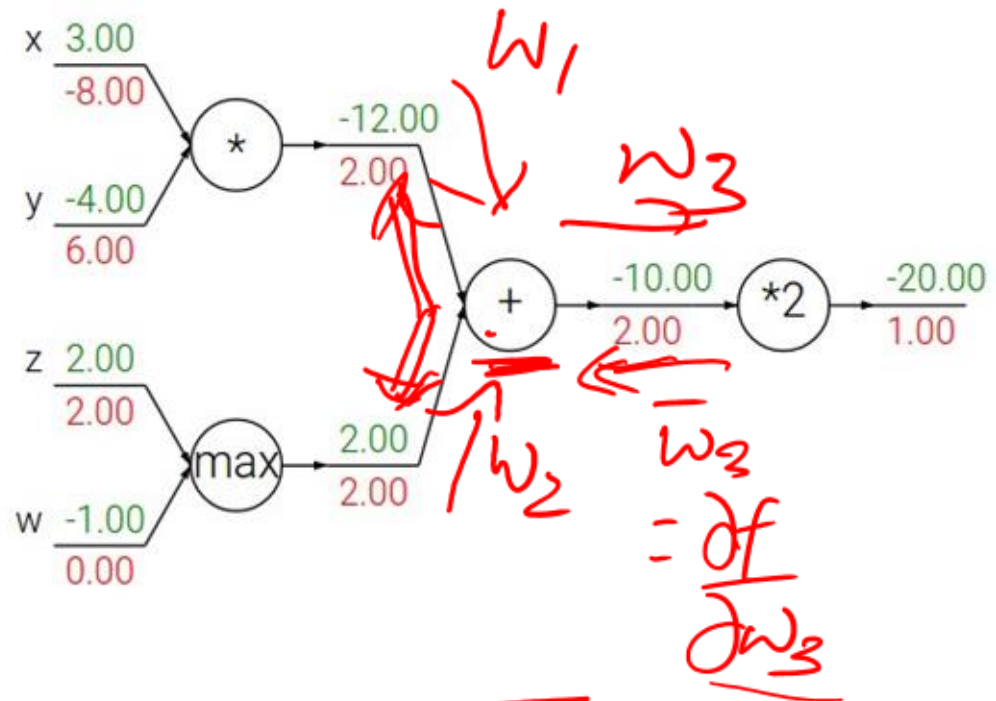


Patterns in backward flow



Patterns in backward flow

add gate gradient distributor



$$w_3 = w_1 + w_2$$

$$\frac{\partial w_3}{\partial w_1} = 1$$

$$\boxed{\frac{\partial f}{\partial w_1}} = \boxed{\frac{\partial f}{\partial w_3}} \cdot \boxed{\frac{\partial w_3}{\partial w_1}}$$

Patterns in backward flow

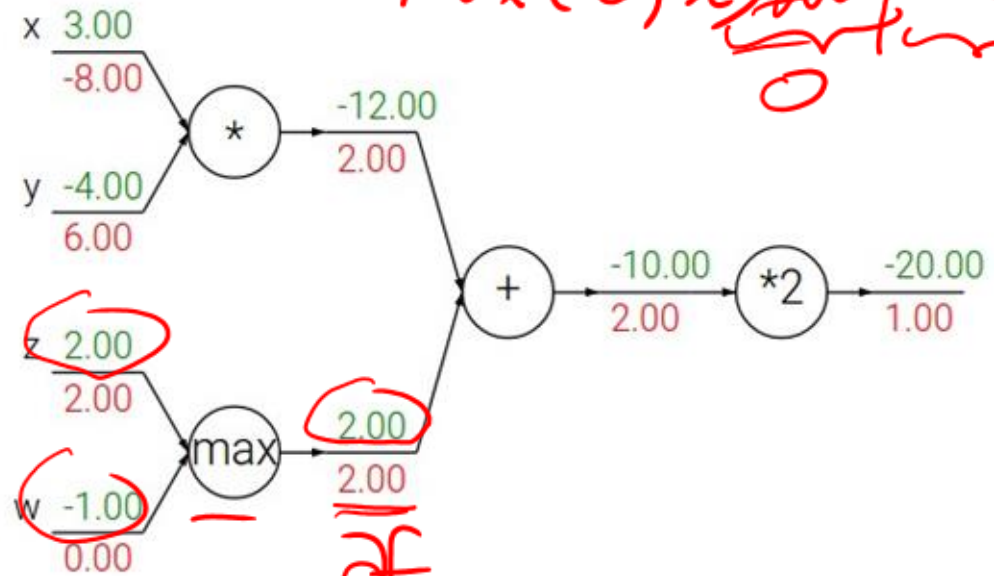
$$\underline{w}_2 = \max\{\underline{z}, \underline{w}\}$$

$$\max(0, x) \text{ derivative } \begin{cases} 1 & \text{if } x > 0 \\ 0 & \text{if } x \leq 0 \end{cases}$$

add gate: gradient distributor

Q: What is a max gate?

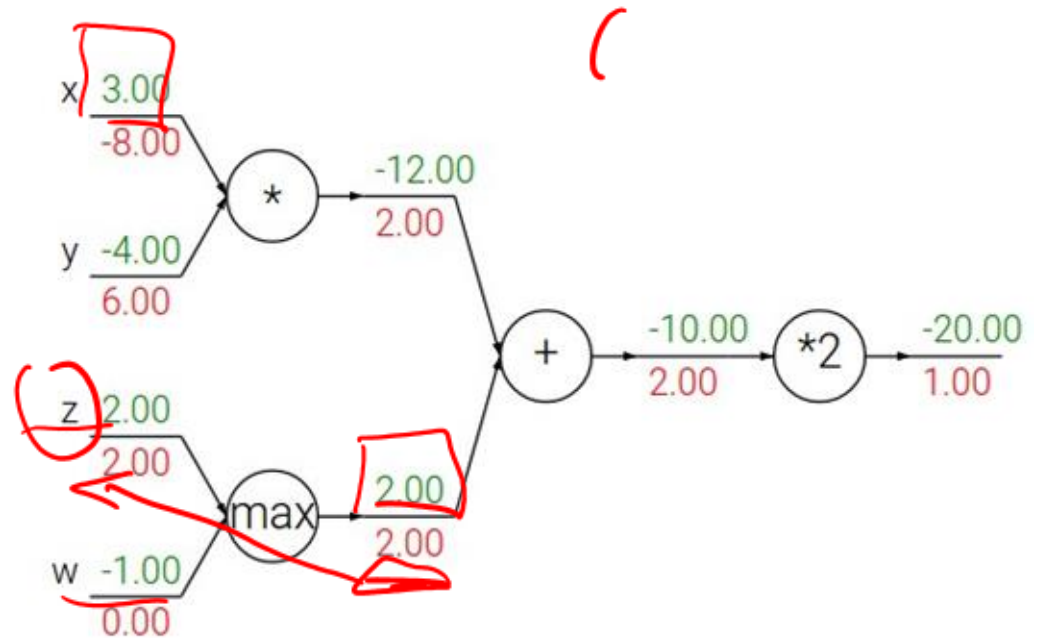
$\frac{\partial f}{\partial z}$
 $\frac{\partial f}{\partial w}$



Patterns in backward flow

add gate: gradient distributor

max gate: gradient router

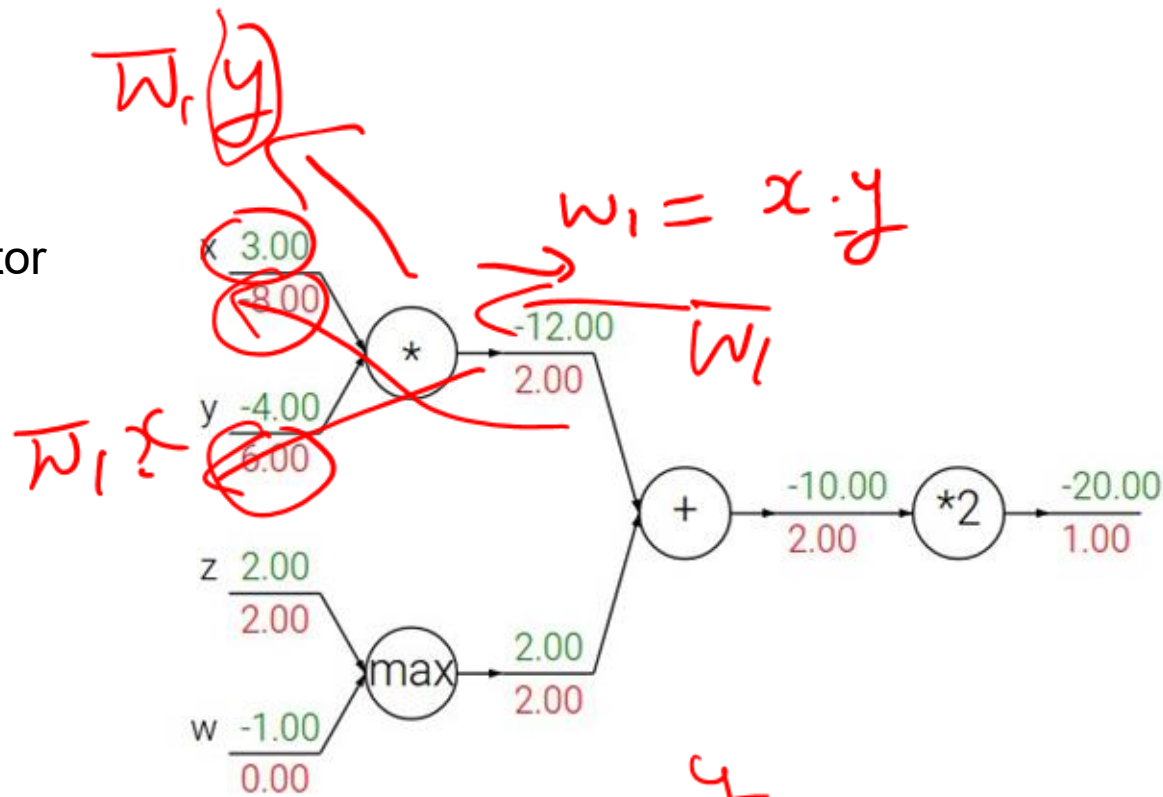


Patterns in backward flow

add gate: gradient distributor

max gate: gradient router

Q: What is a mul gate?



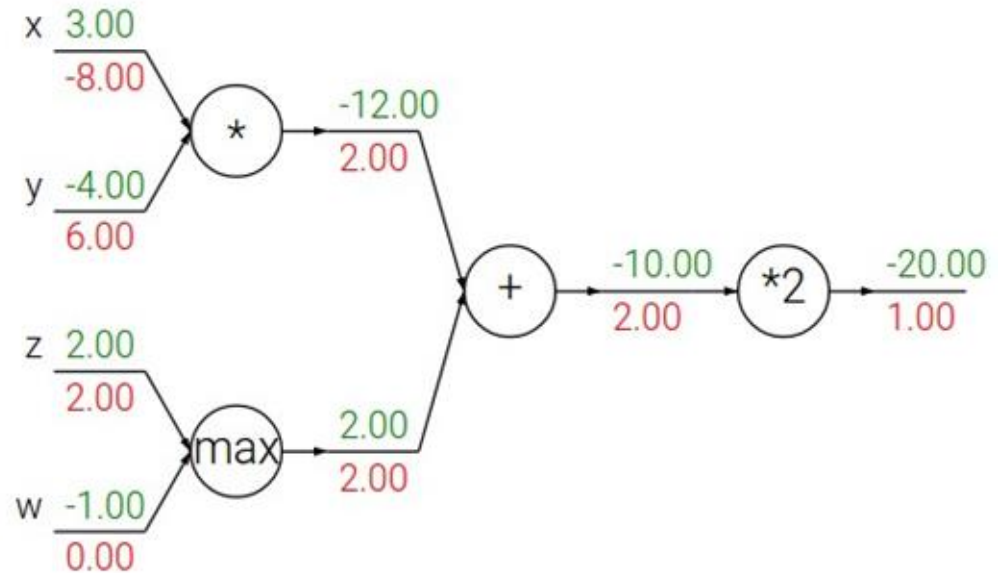
$$\frac{\partial f}{\partial x} = \left[\frac{\partial f}{\partial w_1} \right] \left[\frac{\partial w_1}{\partial x} \right]$$

Patterns in backward flow

add gate: gradient distributor

max gate: gradient router

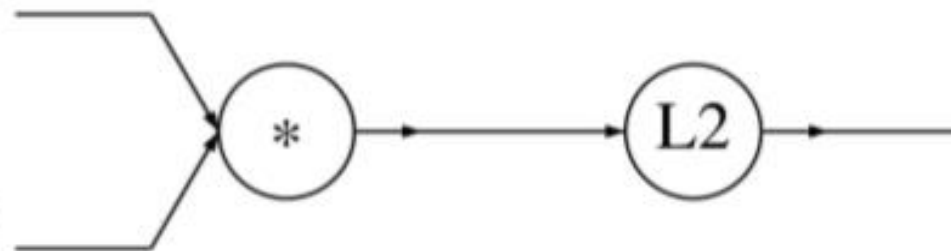
mul gate: gradient switcher



A vectorized example: $f(x, W) = \|W \cdot x\|^2 = \sum_{i=1}^n (W \cdot x)_i^2$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix} W$$

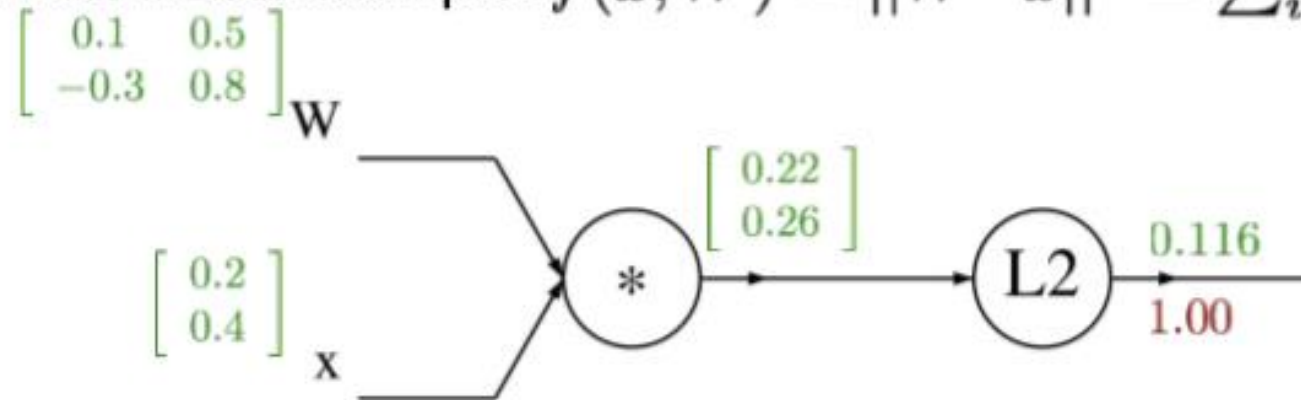
$$\begin{bmatrix} 0.2 \\ 0.4 \end{bmatrix} x$$



$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \cdots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \cdots + W_{n,n}x_n \end{pmatrix}$$

$$f(q) = \|q\|^2 = q_1^2 + \cdots + q_n^2$$

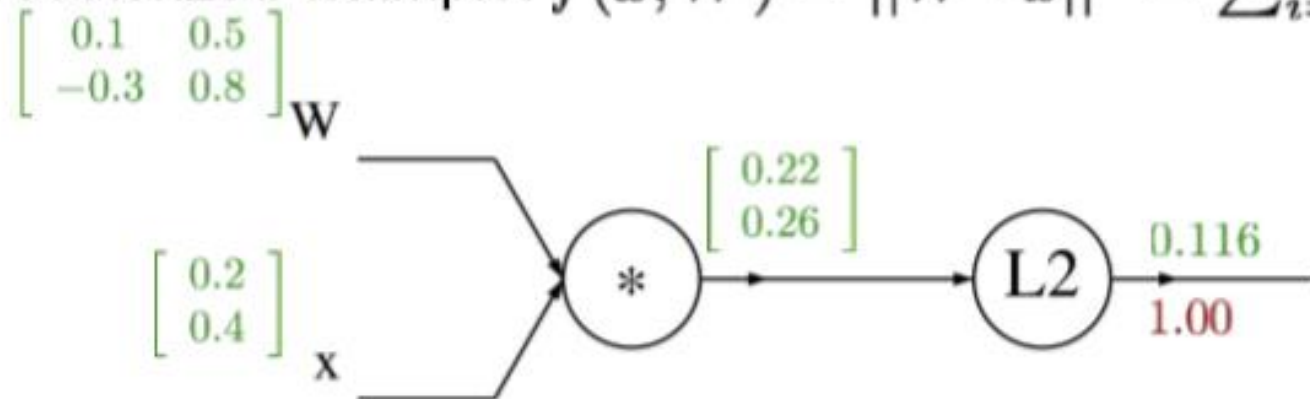
A vectorized example: $f(x, W) = \|W \cdot x\|^2 = \sum_{i=1}^n (W \cdot x)_i^2$



$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \cdots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \cdots + W_{n,n}x_n \end{pmatrix}$$

$$f(q) = \|q\|^2 = q_1^2 + \cdots + q_n^2$$

A vectorized example: $f(x, W) = \|W \cdot x\|^2 = \sum_{i=1}^n (W \cdot x)_i^2$



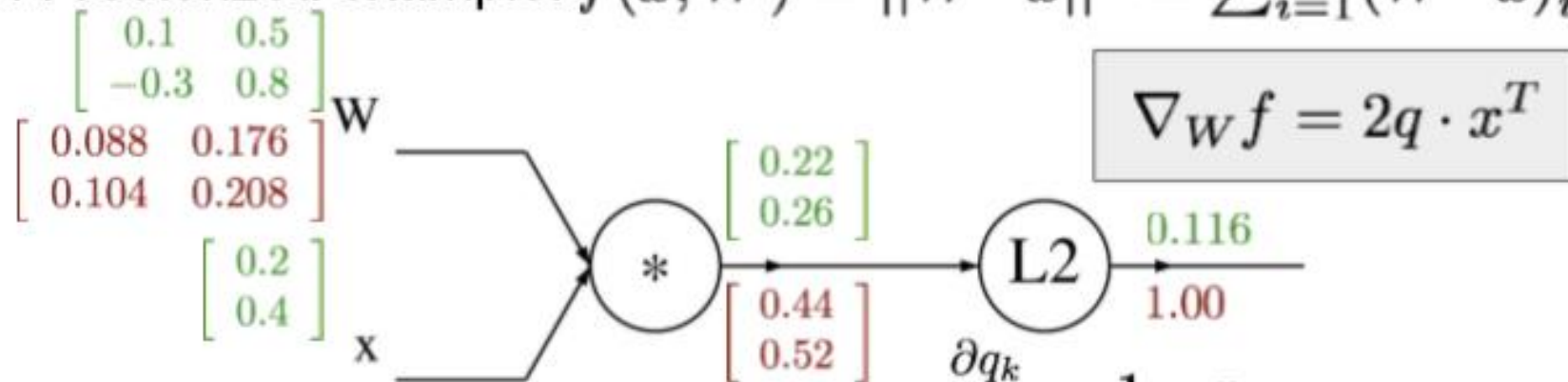
$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \cdots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \cdots + W_{n,n}x_n \end{pmatrix}$$

$$f(q) = \|q\|^2 = q_1^2 + \cdots + q_n^2$$

$$\frac{\partial f}{\partial q_i} = 2q_i$$

$$\nabla_q f = 2q$$

A vectorized example: $f(x, W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$



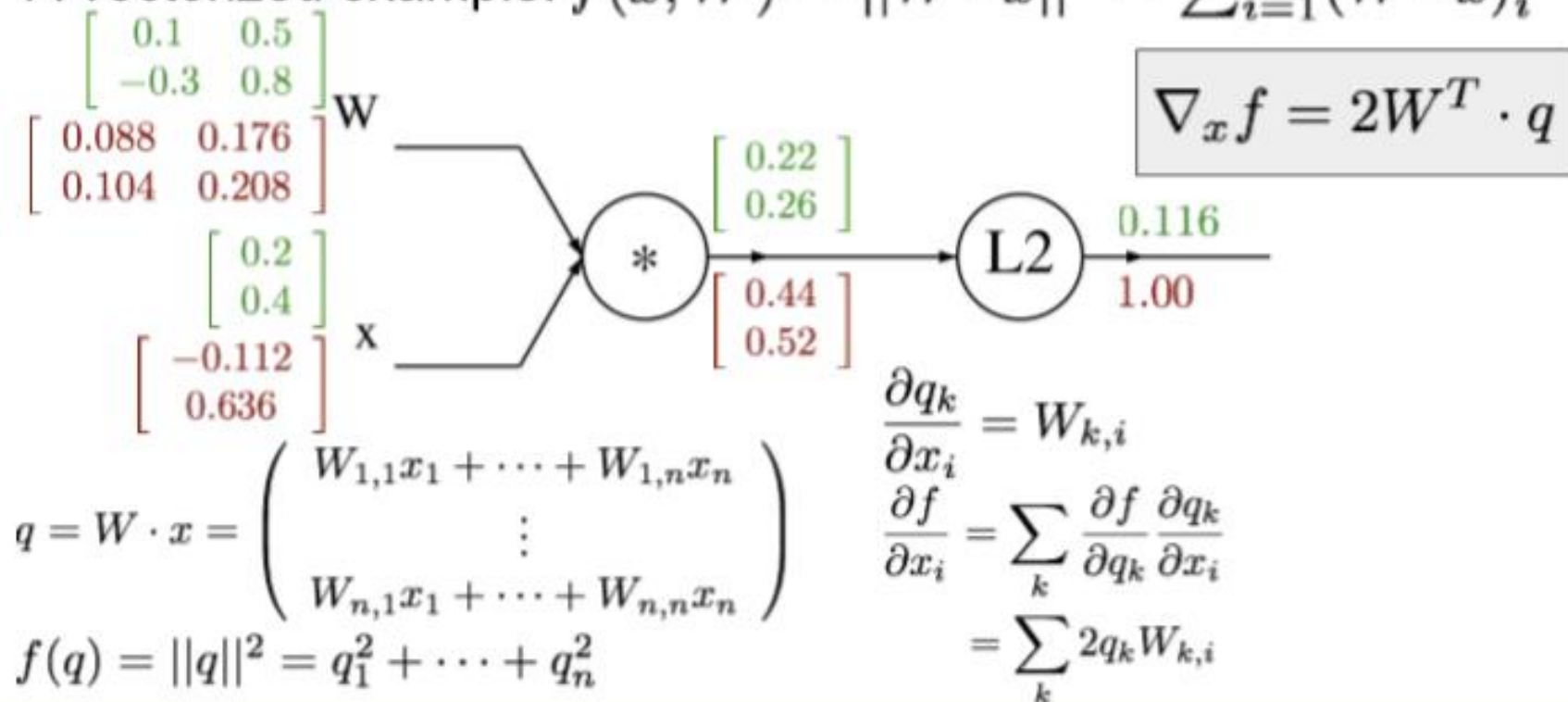
$$\nabla_W f = 2q \cdot x^T$$

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix}$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

$$\begin{aligned} \frac{\partial q_k}{\partial W_{i,j}} &= \mathbf{1}_{k=i} x_j \\ \frac{\partial f}{\partial W_{i,j}} &= \sum_k \frac{\partial f}{\partial q_k} \frac{\partial q_k}{\partial W_{i,j}} \\ &= \sum_k (2q_k) (\mathbf{1}_{k=i} x_j) \\ &= 2q_i x_j \end{aligned}$$

A vectorized example: $f(x, W) = \|W \cdot x\|^2 = \sum_{i=1}^n (W \cdot x)_i^2$



Summary

- Learned computational graphs (CG) and efficient gradient computing methods
- How to calculate the gradient during back-propagation using CG
- Notations & examples
- What is next ?
 - Fully connected neural networks (NNs) to convolutional networks