TTIC 31230, Fundamentals of Deep Learning

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Backpropagation with Arrays and Tensors

Handling Arrays

$$h = \sigma \left(W^{0}x - B^{0} \right)$$

$$s = \sigma \left(W^{1}h - B^{1} \right)$$

$$P_{\Phi}[\hat{y}] = \text{softmax } s[\hat{y}]$$

$$\hat{y}$$

$$\mathcal{L} = -\ln P[y]$$

Each array (matrix) W is represented by an object with attributes W-value and W-grad.

W.grad is an array storing $\nabla_W \mathcal{L}$.

W.grad has same indeces (same "shape") as W.value.

Source Code Loops

$$s = \sigma(Wh - B)$$

Can be written as

for
$$j$$
 $\tilde{s}[j] = 0$
for j, i $\tilde{s}[j] += W[j, i]h[i]$
for j $s[j] = \sigma(\tilde{s}[j] - B[j])$

Backpropagation on Loops

the backpropagation for

for
$$j \ \mathbf{s}[j] = \sigma(\tilde{s}[j] - B[j])$$

is

for
$$j$$
 $\tilde{s}.\operatorname{grad}[j] \leftarrow s.\operatorname{grad}[j]\sigma'(\tilde{s}[j] - B[j])$

for
$$j$$
 $B.\operatorname{grad}[j] = s.\operatorname{grad}[j]\sigma'(\tilde{s}[j] - B[j])$

Backpropagation on Loops

the backpropagation for

for
$$j, i \tilde{s}[j] \leftarrow W[j, i]h[i]$$

is

for
$$j, i$$
 $W.\operatorname{grad}[j, i] \leftarrow \tilde{s}.\operatorname{grad}[j]h[i]$

$$h.\operatorname{grad}[i] += \tilde{s}.\operatorname{grad}[j]W[j,i]$$

General Tensor Operations

In practice all deep learning source code can be written unsing scalar assignments and loops over scalar assignments. For example:

for
$$h, i, j, k$$
 $\tilde{Y}[h, i, j]$ += $A[h, i, k]$ $B[h, j, k]$ for h, i, j $Y[h, i, j]$ = $\sigma(\tilde{Y}[h, i, j])$

has backpropagation loops

for
$$h, i, j$$
 $\tilde{Y}.\operatorname{grad}[h, i, j]$ += $Y.\operatorname{grad}[h, i, j]$ $\sigma'(\tilde{Y}.\operatorname{grad}[h, i, j])$ for h, i, j, k $A.\operatorname{grad}[h, i, k]$ += $\tilde{Y}.\operatorname{grad}[h, i, j]$ $B[h, j, k]$ for h, i, j, k $B.\operatorname{grad}[h, j, k]$ += $\tilde{Y}.\operatorname{grad}[h, i, j]$ $A[h, i, k]$

\mathbf{END}