

Fuzzy Logic & Neural Networks (CS-514)

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Derivatives

The derivative of a simple constant function:

$$f(x) = 1 \rightarrow \frac{d}{dx}f(x) = \frac{d}{dx}1 = 0$$

The derivative of a linear function:

$$f(x) = x \rightarrow \frac{d}{dx}f(x) = \frac{d}{dx}x = \frac{d}{dx}x^{1} = 1 \cdot x^{1-1} = 1 \cdot x^{0} = 1 \cdot 1 = 1$$

$$f(x) = 3x^2 \rightarrow \frac{d}{dx}f(x) = \frac{d}{dx}3x^2 = 3 \cdot \frac{d}{dx}x^2 = 3 \cdot 2x^{2-1} = 3 \cdot 2x^1 = 6x$$

Derivatives

$$f(x) = 3x^{2} + 5x \rightarrow \frac{d}{dx}f(x) = \frac{d}{dx}[3x^{2} + 5x] =$$

$$= \frac{d}{dx}3x^{2} + \frac{d}{dx}5x^{1} =$$

$$= 3 \cdot \frac{d}{dx}x^{2} + 5 \cdot \frac{d}{dx}x^{1} =$$

$$= 3 \cdot 2x^{2-1} + 5 \cdot 1x^{1-1} =$$

$$= 3 \cdot 2x^{1} + 5 \cdot x^{0} =$$

$$= 6x + 5$$

Derivatives

$$\frac{d}{dx}[f(x) + g(x)] = \frac{d}{dx}f(x) + \frac{d}{dx}g(x) = f'(x) + g'(x)$$

$$f(x) = 5x^5 + 4x^3 - 5 \quad \rightarrow \quad \frac{d}{dx}f(x) = \frac{d}{dx}[5x^5 + 4x^3 - 5] =$$

$$= \frac{d}{dx}5x^5 + \frac{d}{dx}4x^3 - \frac{d}{dx}5 =$$

$$= 5 \cdot \frac{d}{dx}x^5 + 4 \cdot \frac{d}{dx}x^3 - \frac{d}{dx}5 =$$

$$= 5 \cdot 5x^{5-1} + 4 \cdot 3x^{3-1} - 0 =$$

$$= 5 \cdot 5x^4 + 4 \cdot 3x^2 =$$

$$= 25x^4 + 12x^2$$

Partial Derivatives

- The partial derivative measures how much impact a single parameter has on the function's output.
- ➤ The ∂ operator means explicitly the partial derivative.

$$f(x,y,z) \rightarrow \frac{\partial}{\partial x} f(x,y,z), \frac{\partial}{\partial y} f(x,y,z), \frac{\partial}{\partial z} f(x,y,z)$$

Partial Derivatives

> The Partial Derivative of a Sum

$$f(x,y) = x + y \rightarrow \frac{\partial}{\partial x} f(x,y) = \frac{\partial}{\partial x} [x + y] = \frac{\partial}{\partial x} x + \frac{\partial}{\partial x} y = 1 + 0 = 1$$

$$\frac{\partial}{\partial y} f(x,y) = \frac{\partial}{\partial y} [x + y] = \frac{\partial}{\partial y} x + \frac{\partial}{\partial y} y = 0 + 1 = 1$$

$$f(x,y) = 2x + 3y^2 \rightarrow \frac{\partial}{\partial x} f(x,y) = \frac{\partial}{\partial x} [2x + 3y^2] = \frac{\partial}{\partial x} 2x + \frac{\partial}{\partial x} 3y^2 =$$

$$= 2 \cdot \frac{\partial}{\partial x} x + 3 \cdot \frac{\partial}{\partial x} y^2 = 2 \cdot 1 + 3 \cdot 0 = 2$$

$$\frac{\partial}{\partial y} f(x,y) = \frac{\partial}{\partial y} [2x + 3y^2] = \frac{\partial}{\partial y} 2x + \frac{\partial}{\partial y} 3y^2 =$$

$$= 2 \cdot \frac{\partial}{\partial y} x + 3 \cdot \frac{\partial}{\partial y} y^2 = 2 \cdot 0 + 3 \cdot 2y^1 = 6y$$

Partial Derivatives

> The Partial Derivative of a Sum

$$f(x,y) = 3x^3 - y^2 + 5x + 2 \rightarrow$$

$$\frac{\partial}{\partial x}f(x,y) = \frac{\partial}{\partial x}[3x^3 - y^2 + 5x + 2] = \frac{\partial}{\partial x}3x^3 - \frac{\partial}{\partial x}y^2 + \frac{\partial}{\partial x}5x + \frac{\partial}{\partial x}2 =$$

$$= 3 \cdot \frac{\partial}{\partial x}x^3 - \frac{\partial}{\partial x}y^2 + 5 \cdot \frac{\partial}{\partial x}x + \frac{\partial}{\partial x}2 = 3 \cdot 3x^2 - 0 + 5 \cdot 1 + 0 = 9x^2 + 5$$

$$\frac{\partial}{\partial y}f(x,y) = \frac{\partial}{\partial y}[3x^3 - y^2 + 5x + 2] = \frac{\partial}{\partial y}3x^3 - \frac{\partial}{\partial y}y^2 + \frac{\partial}{\partial y}5x + \frac{\partial}{\partial y}2 =$$

$$= 3 \cdot \frac{\partial}{\partial y}x^3 - \frac{\partial}{\partial y}y^2 + 5 \cdot \frac{\partial}{\partial y}x + \frac{\partial}{\partial y}2 = 3 \cdot 0 - 2y^1 + 5 \cdot 0 + 0 = -2y$$

Partial Derivatives

$$f(x,y) = x \cdot y \rightarrow$$

$$\frac{\partial}{\partial x}f(x,y) = \frac{\partial}{\partial x}[x \cdot y] = y\frac{\partial}{\partial x}x = y \cdot 1 = y$$

$$\frac{\partial}{\partial y}f(x,y) = \frac{\partial}{\partial y}[x \cdot y] = x\frac{\partial}{\partial y}y = x \cdot 1 = x$$

Partial Derivatives

$$f(x,y,z) = 3x^3z - y^2 + 5z + 2yz \rightarrow$$

$$\frac{\partial}{\partial x}f(x,y,z) = \frac{\partial}{\partial x}[3x^3z - y^2 + 5z + 2yz] =$$

$$= \frac{\partial}{\partial x}3x^3z - \frac{\partial}{\partial x}y^2 + \frac{\partial}{\partial x}5z + \frac{\partial}{\partial x}2yz =$$

$$= 3z \cdot \frac{\partial}{\partial x}x^3 - \frac{\partial}{\partial x}y^2 + 5 \cdot \frac{\partial}{\partial x}z + 2 \cdot \frac{\partial}{\partial x}yz =$$

$$= 3z \cdot 3x^2 - 0 + 5 \cdot 0 + 2 \cdot 0 = 9x^2z$$

Partial Derivatives

$$f(x,y,z) = 3x^3z - y^2 + 5z + 2yz \rightarrow$$

$$\frac{\partial}{\partial y} f(x,y,z) = \frac{\partial}{\partial y} [3x^3z - y^2 + 5z + 2yz] =$$

$$= \frac{\partial}{\partial y} 3x^3z - \frac{\partial}{\partial y} y^2 + \frac{\partial}{\partial y} 5z + \frac{\partial}{\partial y} 2yz =$$

$$= 3 \cdot \frac{\partial}{\partial y} x^3z - \frac{\partial}{\partial y} y^2 + 5 \cdot \frac{\partial}{\partial y} z + 2z \cdot \frac{\partial}{\partial y} y =$$

$$= 3 \cdot 0 - 2y + 5 \cdot 0 + 2z \cdot 1 = -2y + 2z$$

Partial Derivatives

$$f(x,y,z) = 3x^3z - y^2 + 5z + 2yz \rightarrow$$

$$\frac{\partial}{\partial z}f(x,y,z) = \frac{\partial}{\partial z}[3x^3z - y^2 + 5z + 2yz] =$$

$$= \frac{\partial}{\partial z}3x^3z - \frac{\partial}{\partial z}y^2 + \frac{\partial}{\partial z}5z + \frac{\partial}{\partial z}2yz =$$

$$= 3x^3 \cdot \frac{\partial}{\partial z}z - \frac{\partial}{\partial z}y^2 + 5 \cdot \frac{\partial}{\partial z}z + 2y \cdot \frac{\partial}{\partial z}z =$$

$$= 3x^3 \cdot 1 - 0 + 5 \cdot 1 + 2y \cdot 1 = 3x^3 + 5 + 2y$$

Partial Derivatives

> The Partial Derivative of Max

$$f(x) = max(x,0) \rightarrow \frac{d}{dx}f(x) = \frac{d}{dx}max(x,0) = 1(x > 0)$$
$$= \frac{d}{dx}max(x,0) = 0(x \le 0)$$

$$f(x,y) = max(x,y) \rightarrow \frac{\partial}{\partial x} f(x,y) = \frac{\partial}{\partial x} \max(x,y) = 1 (x \ge y)$$

$$= \frac{\partial}{\partial x} \max(x,y) = 0 (x < y)$$

The Gradient

The gradient is a vector composed of all the partial derivatives of a function:

$$f(x, y, z) = 3x^3z - y^2 + 5z + 2yz \rightarrow$$

$$\nabla f(x,y,z) = \begin{bmatrix} \frac{\partial}{\partial x} f(x,y,z) \\ \frac{\partial}{\partial y} f(x,y,z) \\ \frac{\partial}{\partial z} f(x,y,z) \end{bmatrix} = \begin{bmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \\ \frac{\partial}{\partial z} \end{bmatrix} f(x,y,z) = \begin{bmatrix} 9x^2z \\ -2y + 2z \\ 3x^3 + 5 + 2y \end{bmatrix}$$

The Chain Rule

> The chain of functions:

$$z = f(x)$$

$$y = g(z)$$

$$y = g(f(x))$$

The Chain Rule

> Consider a chain of functions:

$$\frac{d}{dx}f(g(x)) = \frac{df(g(x))}{dg(x)} \cdot \frac{dg(x)}{dx} = f'(g(x)) \cdot g'(x)$$

$$\frac{\partial}{\partial x} f(g(y, h(x, z))) = \frac{\partial f(g(y, h(x, z)))}{\partial g(y, h(x, z))} \cdot \frac{\partial g(y, h(x, z))}{\partial h(x, z)} \cdot \frac{\partial h(x, z)}{\partial x}$$

The Linear Activation Function Derivative

$$f(z) = y = z$$

$$\frac{\partial f(z)}{\partial z} = \frac{\partial z}{\partial z} = 1$$

The ReLU Activation Function Derivative

$$f(z) = \operatorname{Re} LU(z) = \max(0, z)$$

$$\frac{\partial f(z)}{\partial z} = \frac{\partial \text{Re}LU(z)}{\partial z} = \begin{cases} 1 & z > 0 \\ 0 & z \le 0 \end{cases}$$

The Leaky ReLU Activation Function Derivative

$$f(z) = \text{Leaky ReLU}(z) = \begin{cases} z & \text{if } z > 0 \\ \alpha z & \text{if } z \le 0 \end{cases}; 0 < \alpha < 0.1$$

$$\frac{\partial}{\partial z} \text{Leaky ReLU}(z) = \begin{cases} 1 & \text{if } z > 0 \\ \alpha & \text{if } z \le 0 \end{cases}$$

The Sigmoid Activation Function Derivative (logsig)

$$f(z) = y = rac{1}{1+e^{-z}}$$
 $rac{\partial f(z)}{\partial z} = rac{\partial y}{\partial z} = rac{\partial}{\partial z} \left(rac{1}{1+e^{-z}}
ight)$ $f(z) = rac{g(z)}{h(z)}$ $rac{\partial f(z)}{\partial z} = rac{g'(z)h(z) - g(z)h'(z)}{[h(z)]^2}$ $g(z) = 1, \ h(z) = (1+e^{-z})$ $rac{\partial g(z)}{\partial z} = g'(z) = 0, \ rac{\partial h(z)}{\partial z} = h'(z) = -e^{-z}$

The Sigmoid Activation Function Derivative (logsig)

$$f(z) = y = rac{1}{1 + e^{-z}}$$
 $rac{\partial f(z)}{\partial z} = rac{\partial y}{\partial z} = rac{\partial}{\partial z} \Big(rac{1}{1 + e^{-z}}\Big)$ $rac{\partial f(z)}{\partial z} = rac{e^{-z}}{(1 + e^{-z})^2}$

$$egin{align} rac{\partial f(z)}{\partial z} &= rac{1}{(1+e^{-z})} rac{(1+e^{-z}-1)}{(1+e^{-z})} \ rac{\partial f(z)}{\partial z} &= f(z) \left(1-f(z)
ight) \end{aligned}$$

The Sigmoid Activation Function Derivative (tansig)

$$f(z) = y = rac{e^z - e^{-z}}{e^z + e^{-z}}$$
 $rac{\partial f(z)}{\partial z} = rac{\partial y}{\partial z} = rac{\partial}{\partial z} \left(rac{e^z - e^{-z}}{e^z + e^{-z}}
ight)$
 $f(z) = rac{g(z)}{h(z)}$
 $rac{\partial f(z)}{\partial z} = rac{g'(z)h(z) - g(z)h'(z)}{[h(z)]^2}$
 $g(z) = (e^z - e^{-z}), \ h(z) = (e^z + e^{-z})$
 $rac{\partial g(z)}{\partial z} = g'(z) = (e^z + e^{-z}), \ rac{\partial h(z)}{\partial z} = h'(z) = (e^z - e^{-z})$

The Sigmoid Activation Function Derivative (tansig)

$$f(z) = y = \frac{e^z - e^{-z}}{e^z + e^{-z}}$$

$$rac{\partial f(z)}{\partial z} \, = \, rac{\partial y}{\partial z} = \, rac{\partial}{\partial z} \Big(rac{e^z - e^{-z}}{e^z + e^{-z}} \Big)$$

$$\frac{\partial f(z)}{\partial z} = \frac{(e^z + e^{-z})^2 - (e^z - e^{-z})^2}{(e^z + e^{-z})^2}$$

$$\frac{\partial f(z)}{\partial z} = (1 - f^2(z))$$

The Softmax Activation Function Derivative

$$S_i = rac{e^{z_i}}{\displaystyle\sum_{j=1}^K e^{z_j}}$$

$$egin{aligned} rac{\partial S_i}{\partial z_m} = rac{\partial}{\partial z_m} \Biggl(rac{e^{z_i}}{\displaystyle\sum_{j=1}^K e^{z_j}}\Biggr); \, j \, = \, 1, 2, ..m..., K \end{aligned}$$

The SoftMax Activation Function Derivative

Case: 1
$$i$$
=m $rac{\partial S_i}{\partial z_i} = rac{\partial}{\partial z_i} \left(rac{e^{z_i}}{\displaystyle\sum_{j=1}^K e^{z_j}}
ight)$

$$rac{\partial S_i}{\partial z_i} = rac{rac{\partial e^{z_i}}{\partial z_i} \displaystyle \sum_{j=1}^K e^{z_j} - e^{z_i} rac{\partial}{\partial z_i} \displaystyle \sum_{j=1}^K e^{z_j}}{\left(\displaystyle \sum_{j=1}^K e^{z_j}
ight)^2}$$

The Softmax Activation Function Derivative

Case: 1
$$i$$
=m $\frac{\partial S_i}{\partial z_i} = \frac{\partial}{\partial z_i} \left(\frac{e^{z_i}}{\sum\limits_{j=1}^K e^{z_j}} \right)$

$$rac{\partial S_i}{\partial z_i} = rac{e^{z_i} \displaystyle \sum_{j=1}^K e^{z_j} - e^{z_i} e^{z_i}}{\left(\displaystyle \sum_{j=1}^K e^{z_j}
ight)^2}$$

The Softmax Activation Function Derivative

Case: 1
$$i$$
=m $rac{\partial S_i}{\partial z_i} = rac{\partial}{\partial z_i} \left(rac{e^{z_i}}{\displaystyle\sum_{j=1}^K e^{z_j}}
ight)$

$$rac{\partial S_i}{\partial z_i} = = rac{e^{z_i}}{\left(\sum\limits_{j=1}^K e^{z_j}
ight)}rac{\left(\sum\limits_{j=1}^K e^{z_j}-e^{z_i}
ight)}{\left(\sum\limits_{j=1}^K e^{z_j}
ight)}$$

The Softmax Activation Function Derivative

Case: 1
$$i$$
=m $rac{\partial S_i}{\partial z_i} = rac{\partial}{\partial z_i} \left(rac{e^{z_i}}{\displaystyle\sum_{j=1}^K e^{z_j}}
ight)$

$$egin{aligned} rac{\partial S_i}{\partial z_i} &= rac{\partial}{\partial z_i} \Biggl(rac{e^{z_i}}{\displaystyle\sum_{j=1}^K e^{z_j}}\Biggr) = S_i (1-S_i) \end{aligned}$$

The Softmax Activation Function Derivative

Case: 2
$$i \neq m$$

$$\frac{\partial S_i}{\partial z_m} = \frac{\partial}{\partial z_m} \left(\frac{e^{z_i}}{\sum_{j=1}^K e^{z_j}} \right)$$

$$rac{\partial S_i}{\partial z_m} = rac{rac{\partial e^{z_i}}{\partial z_m} \displaystyle \sum_{j=1}^K e^{z_j} - e^{z_i} rac{\partial}{\partial z_m} \displaystyle \sum_{j=1}^K e^{z_j}}{\left(\displaystyle \sum_{j=1}^K e^{z_j}
ight)^2}$$

The Softmax Activation Function Derivative

Case: 2
$$i \neq m$$

$$\frac{\partial S_i}{\partial z_m} = \frac{\partial}{\partial z_m} \left(\frac{e^{z_i}}{\sum_{j=1}^K e^{z_j}} \right)$$

$$rac{\partial S_i}{\partial z_m} = rac{e^{z_i}}{\left(\sum\limits_{j=1}^K e^{z_j}
ight)} rac{-e^{z_m}}{\left(\sum\limits_{j=1}^K e^{z_j}
ight)}$$

The Softmax Activation Function Derivative

Case: 2
$$i \neq m$$

$$\frac{\partial S_i}{\partial z_m} = \frac{\partial}{\partial z_m} \left(\frac{e^{z_i}}{\sum\limits_{j=1}^K e^{z_j}} \right)$$

$$rac{\partial S_i}{\partial z_m} = rac{\partial}{\partial z_m} \Biggl(rac{e^{z_i}}{\displaystyle\sum_{j=1}^K e^{z_j}}\Biggr) = S_i (0-S_m)$$

The Softmax Activation Function Derivative

Combining both the Cases:

$$rac{\partial S_i}{\partial z_m} = egin{cases} S_i (1-S_m) & \textit{for } i = m \ S_i (0-S_m) & \textit{for } i
eq m \end{cases}$$

The Softmax Activation Function Derivative

For better understanding consider:

General Case:

$$S = \left[egin{array}{c} S_1 \ S_2 \ ... \ S_{arkappa} \end{array}
ight]$$

$$S = egin{bmatrix} S_1 \ S_2 \ S_3 \end{bmatrix}$$

The Softmax Activation Function Derivative

General Case:

$$egin{array}{c} rac{\partial S}{\partial z_m} = rac{\partial}{\partial z_m} egin{bmatrix} S_1 \ S_2 \ ... \ S_K \end{bmatrix} ; \ For \ all \ m{:}1 \ to \ K \end{array}$$

$$rac{\partial S}{\partial z_m} = rac{\partial}{\partial z_m} egin{bmatrix} S_1 \ S_2 \ S_3 \end{bmatrix} ; \ \textit{For all } m {:} 1 \ \textit{to} \ 3$$

The Softmax Activation Function Derivative

General Case:

$$egin{aligned} rac{\partial S}{\partial z_1} &= rac{\partial}{\partial z_1} egin{bmatrix} S_1 \ S_2 \ S_3 \end{bmatrix} = egin{bmatrix} rac{\partial Z_1}{\partial Z_2} \ rac{\partial S_2}{\partial z_1} \ rac{\partial S_3}{\partial z_1} \end{aligned}$$

The Softmax Activation Function Derivative

For overall Softmax outputs:

General Case:

se:
$$rac{\partial S_1}{\partial z_1} = egin{bmatrix} rac{\partial S_1}{\partial z_1} & rac{\partial S_1}{\partial z_2} & ... & rac{\partial S_1}{\partial z_K} \ rac{\partial S_2}{\partial z_1} & rac{\partial S_2}{\partial z_2} & ... & rac{\partial S_2}{\partial z_K} \ ... & ... & ... & ... \ rac{\partial S_K}{\partial z_1} & rac{\partial S_K}{\partial z_2} & ... & rac{\partial S_K}{\partial z_K} \ \end{bmatrix}$$

The above expression is called Jacobian Matrix

The Softmax Activation Function Derivative

For overall Softmax outputs:

$$egin{aligned} rac{\partial S_1}{\partial z_1} & rac{\partial S_1}{\partial z_2} & rac{\partial S_1}{\partial z_3} \ rac{\partial S}{\partial z} & rac{\partial S_2}{\partial z_1} & rac{\partial S_2}{\partial z_2} & rac{\partial S_2}{\partial z_3} \ rac{\partial S_3}{\partial z_1} & rac{\partial S_3}{\partial z_2} & rac{\partial S_3}{\partial z_3} \end{aligned} egin{aligned} rac{\partial S_3}{\partial z_2} & rac{\partial S_3}{\partial z_3} \ rac{\partial S_3}{\partial z_2} & rac{\partial S_3}{\partial z_3} \ \end{pmatrix}$$

The Softmax Activation Function Derivative

$$rac{\partial S_i}{\partial z_m} = egin{cases} S_i (1 - S_m) & \textit{for } i = m \ S_i (0 - S_m) & \textit{for } i
eq m \end{cases}$$

For overall Softmax outputs:

General Case:

$$rac{\partial S}{\partial z} = egin{bmatrix} S_1(1-S_1) & -S_1S_2 & ... & -S_1S_K \ -S_1S_2 & S_2(1-S_2) & ... & -S_2S_K \ ... & ... & ... & ... \ -S_1S_K & -S_2S_K & ... & S_K(1-S_K) \end{bmatrix}$$

The Softmax Activation Function Derivative

$$rac{\partial S_i}{\partial z_m} = egin{cases} S_i (1 - S_m) & \textit{for } i = m \ S_i (0 - S_m) & \textit{for } i
eq m \end{cases}$$

For overall Softmax outputs:

$$rac{\partial S}{\partial z} = egin{bmatrix} S_1(1-S_1) & -S_1S_2 & -S_1S_3 \ -S_1S_2 & S_2(1-S_2) & -S_2S_3 \ -S_1S_3 & -S_2S_3 & S_3(1-S_3) \end{bmatrix}$$