



* loss function

Softmax with Loss
(softmax + CEE)

활성화함수: Sigmoid

순서: Affine \rightarrow Sigmoid \rightarrow Affine \rightarrow Softmax with Loss

$$z_1 = xW_1 + b_1 \quad a_1 = \sigma(z_1) \quad z_2 = xW_2 + b_2 \quad y = \text{Softmax}(z_2)$$

$$X = \begin{bmatrix} 1 & 0 & 2 & 0 \end{bmatrix}$$

$$W_1 = \begin{pmatrix} 0.1 & -0.2 \\ 0.4 & 0.3 \end{pmatrix}, b_1 = (0.0, 0.0)$$

$$W_2 = \begin{pmatrix} 0.5 & -0.1 \\ -0.3 & 0.2 \end{pmatrix}, b_2 = (0.0, 0.0)$$

① forward

① 입력층 \rightarrow 은닉층

$$\begin{aligned} z_1 &= xW_1 + b_1 \\ &= (1.0, 2.0) \begin{pmatrix} 0.1 & -0.2 \\ 0.4 & 0.3 \end{pmatrix} + (0.0, 0.0) \\ &= (0.9, 0.4) \end{aligned}$$

② Sigmoid 적용

$$\begin{aligned} \sigma(x) &= \frac{1}{1+e^{-x}} \Rightarrow \left(\frac{1}{1+e^{-0.9}}, \frac{1}{1+e^{-0.4}} \right) \\ &= (0.710, 0.598) \end{aligned}$$

③ 은닉층 \rightarrow 출력층

$$\begin{aligned} z_2 &= xW_2 + b_2 = (0.710, 0.598) \begin{pmatrix} 0.5 & -0.1 \\ -0.3 & 0.2 \end{pmatrix} + (0.0, 0.0) \\ &= (0.116, 0.049) \end{aligned}$$

정답 레이블 (T)

$$T = (1 \ 0)$$

④ Softmax 변환 (출력 합계 계산)

$$y = \text{Softmax}(z_2) \quad y_i = \frac{e^{z_{2i}}}{\sum e^{z_{2i}}} = \frac{e^{(0.116 \ 0.049)}}{e^{0.116} + e^{0.049}}$$

$$\Rightarrow y_1 = \frac{1.122}{2.242} \approx 0.532, \quad y_2 = \frac{1.050}{2.242} \approx 0.468$$

교차 엔트로피 손실 계산

$$-\log(y_1) - \log(y_2) = -(1 \cdot \log 0.532 + 0 \cdot \log 0.468)$$

$$L = -(1 \log 0.1 + 0.2 \log 0.2) = 0.671$$

② 역전파: 손실을 기준으로 미분
`SoftmaxWithLoss.backward()`로 dout을 전파하고 각 layer에서 `backward()` 실행해

가중치 갱신

5-1. 출력층 \rightarrow 은닉층: `Affine.backward()`에서 w_2, b_2 의 가중치 계산

5-2. 은닉층 \rightarrow 출력층: `Sigmoid.backward()`의 미분값 전달 후,
`Affine.backward()`에서 w_1, b_1 의 가중치 계산

1) Softmax + CrossEntropy 역전파

$$\frac{\partial L}{\partial z_1} = Y - T = (0.532 \ 0.468) - (1 \ 0) = (-0.468 \ 0.468) \Rightarrow dz_1$$

2) Affine 역전파 (output)

$$\begin{cases} dw_2 = A_1^T dz_1 \\ db_2 = dz_1 \\ dA_1 = dz_1 w_2^T \end{cases}$$

$$dw_2 = \begin{pmatrix} 0.110 & 0.598 \end{pmatrix} \begin{pmatrix} -0.468 & 0.468 \end{pmatrix} = \begin{pmatrix} -0.332 & 0.332 \\ -0.280 & 0.280 \end{pmatrix}$$

$$db_2 = (-0.468 \ 0.468)$$

$$dA_1 = \begin{pmatrix} -0.468 & 0.468 \end{pmatrix} \begin{pmatrix} 0.5 & -0.1 \\ -0.3 & 0.2 \end{pmatrix}^T = (-0.374 \ 0.140)$$

3) Sigmoid 역전파

$$\sigma'(x) = \sigma(x)(1 - \sigma(x)) = A_1(1 - A_1) : \text{Sigmoid 미분공식}$$

$$= (0.110 \cdot (1 - 0.110) \ 0.598(1 - 0.598))$$

$$= (0.206 \ 0.240)$$

$$dz_1 = dA_1 \cdot \sigma'(z_1)$$

$$= (-0.374 \ 0.140) \cdot (0.206 \ 0.240)$$

$$= (-0.077 \ 0.034)$$

4) Affine 역전파 (input)

1) HMM 초기화

$$\begin{cases} dW_1 = X^T dZ_1 \\ db_1 = dZ_1 \\ dX = dZ_1 W_1^T \end{cases}$$

$$dW_1 = \begin{pmatrix} 1.0 \\ 2.0 \end{pmatrix} \begin{pmatrix} -0.077 & 0.034 \end{pmatrix} = \begin{pmatrix} -0.077 & 0.034 \\ -0.154 & 0.068 \end{pmatrix}$$

$$db_1 = \begin{pmatrix} -0.077 & 0.034 \end{pmatrix}$$

$$dX = \begin{pmatrix} -0.077 & 0.034 \end{pmatrix} \begin{pmatrix} 0.1 & 0.2 \\ 0.3 & 0.4 \end{pmatrix}^T = \begin{pmatrix} 0.0059 & 0.0256 \end{pmatrix}$$

$$dW_2 : \text{출력층 가중치 기울기}$$

$$\begin{pmatrix} -0.332 & 0.332 \\ -0.140 & 0.140 \end{pmatrix}$$

$$db_2 : \text{출력층 편향 기울기}$$

$$\begin{pmatrix} -0.469 & 0.469 \end{pmatrix}$$

$$dW_1 : \text{은닉층 가중치 기울기}$$

$$\begin{pmatrix} -0.077 & 0.034 \\ -0.154 & 0.068 \end{pmatrix}$$

$$db_1 : \text{은닉층 편향 기울기}$$

$$\begin{pmatrix} -0.077 & 0.034 \end{pmatrix}$$