TTIC 31230 Fundamentals of Deep Learning Problems For Fundamental Equations.

Problem 0: Backprogation through a ReLU linear threshold unit. Consider the computation

$$y = \sigma(w^{\top}x)$$
$$\ell = \mathcal{L}(y)$$

for $w,x\in R^d$ with $\sigma(z)=\max(z,0)$ (the ReLU activation) and for $\mathcal{L}(y)$ an arbitrary function (a loss function). Let w_i denote the ith component of the weight vector w. Give an expression for $\frac{\partial \ell}{\partial w_i}$ as a function of $\frac{d\mathcal{L}(y)}{dy}$.