

TTIC 31230, Fundamentals of Deep Learning

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Backpropagation with Arrays and Tensors

Program Values as Objects

Consider a scalar product (x , y and z are each just real numbers).

$$z = xy$$

In a framework the values of the variables x , y z are objects in the sence of object oriented programming or Python.

In computing $z.value$ we assume that $x.value$ and $y.value$ are known. In the base case these are are just inputs or parameters.

Program Values as Objects

$$z = xy$$

The forward pass calls the procedure $z.forward$ on each computed value z .

The object z holds its own inputs in its attributes.

Since z computed from a product the procedure $z.forward$ assigns

$$z.value = x.value * y.value$$

Backprop with Objects

$$z = xy$$

Each object x has an attribute $x.\text{grad}$ which holds the gradient of the loss with respect to x .

We want

$$z.\text{grad} = \frac{\partial \mathcal{L}}{\partial z}$$

Backpropagation calls $z.\text{backward}$ on each computed value z in the reverse order.

For $z = xy$ we have that $z.\text{backward}$ does

$$x.\text{grad} += y.\text{value} * z.\text{grad}$$

$$y.\text{grad} += x.\text{value} * z.\text{grad}$$

Handling Arrays

Consider an inner product between vectors

$$z = x^\top y$$

In this case case `z.forward` does

$$z.value = 0$$

for i `z.value += x.value[i] * y.value[i]`

The backward procedure `z.backward` treats each `+=` instruction separately and does.

for i `x.grad[i] += y.value[i] * z.grad`

for i `y.grad[i] += x.value[i] * z.grad`

Handling Arrays

Now consider multiplying a vector x by a matrix W .

$$y = Wx$$

In this case case `y.forward` does

```
for j  y.value[j] = 0
for i, j  y.value[j] += W.value[j, i] * x.value[i]
```

The backward procedure `y.backward` treats each individual `+=` as a scalar product and does

```
for i, j  x.grad[i] += W.value[j, i] * y.grad[j]
for i  W.grad[j, i] += x.value[i] * y.grad[j]
```

A Linear Threshold Layer

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

for j $\tilde{s}[j] = 0$

for j, i $\tilde{s}[j] += W^1[j, i]h[i]$

for j $s[j] = \sigma(\tilde{s}[j] - B^1[j])$

backpropagation is also done with loops treating each individual assignments and `+=` instructions.

General Tensor Operations

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

$$\begin{aligned} \text{for } h, i, j, k \quad \tilde{Y}[h, i, j] &+= A[h, i, k] B[h, j, k] \\ \text{for } h, i, j \quad Y[h, i, j] &= \sigma(\tilde{Y}[h, i, j]) \end{aligned}$$

has backpropagation loops

$$\begin{aligned} \text{for } h, i, j \quad \tilde{Y}.\text{grad}[h, i, j] &+= Y.\text{grad}[h, i, j] \sigma'(\tilde{Y}.\text{grad}[h, i, j]) \\ \text{for } h, i, j, k \quad A.\text{grad}[h, i, k] &+= \tilde{Y}.\text{grad}[h, i, j] B[h, j, k] \\ \text{for } h, i, j, k \quad B.\text{grad}[h, j, k] &+= \tilde{Y}.\text{grad}[h, i, j] A[h, i, k] \end{aligned}$$

END