

Assignment 07

Neural Networks – Part 2



Assignment 07

Solution

1. Backpropagation
2. Convolutional Neural Networks
3. Neural Networks and Regularization

Backpropagation



Backpropagation

Task 1.1: Advantage of Backpropagation

What is the advantage of backpropagation vs. computing the gradients in isolation for every parameter?

- We can re-use intermediate results
- In particular: We can re-use gradient calculations from the previous layer

Backpropagation

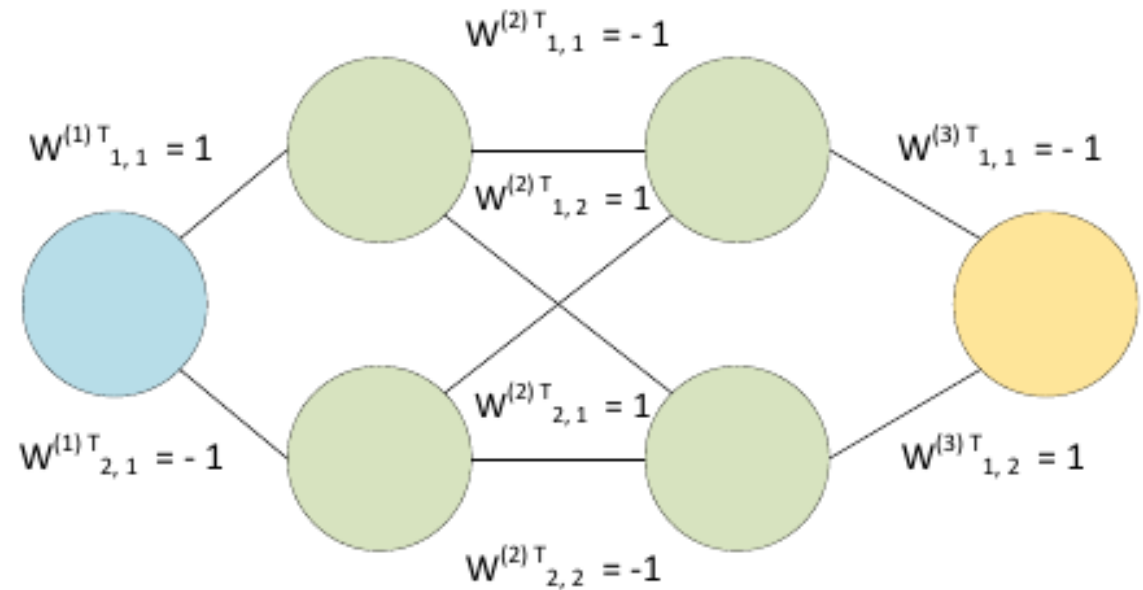
Task 1.2: Perform Backpropagation

Given Network:

$$\begin{aligned}h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\h^{(3)} &= W^{(3)} \cdot h^{(2)}\end{aligned}$$

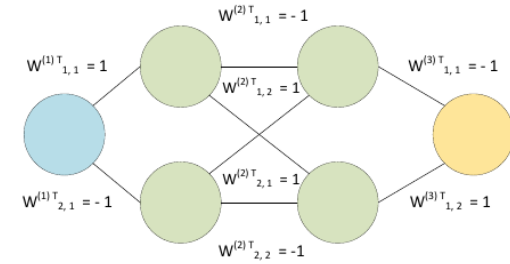
Given Weights:

$$\begin{aligned}W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix}\end{aligned}$$



Backpropagation

Task 1.2: Perform Backpropagation



Given Network:

$$\begin{aligned}h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\h^{(3)} &= W^{(3)} \cdot h^{(2)}\end{aligned}$$

Given Weights:

$$\begin{aligned}W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix}\end{aligned}$$

1. Compute Forward Pass ($x = 3, y = 6$)

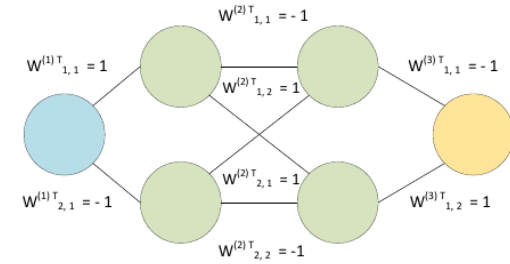
$$\begin{aligned}a^{(1)} &= W^{(1)} \cdot x = \begin{pmatrix} 1 \\ -1 \end{pmatrix} \cdot 3 = \begin{pmatrix} 3 \\ -3 \end{pmatrix} \\h^{(1)} &= \text{ReLU}(a^{(1)}) = \text{ReLU}\left(\begin{pmatrix} 3 \\ -3 \end{pmatrix}\right) = \begin{pmatrix} 3 \\ 0 \end{pmatrix}\end{aligned}$$

$$\begin{aligned}a^{(2)} &= W^{(2)} \cdot h^{(1)} = \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \cdot \begin{pmatrix} 3 \\ 0 \end{pmatrix} = \begin{pmatrix} -3 \\ 3 \end{pmatrix} \\h^{(2)} &= \text{ReLU}(a^{(2)}) = \text{ReLU}\left(\begin{pmatrix} -3 \\ 3 \end{pmatrix}\right) = \begin{pmatrix} 0 \\ 3 \end{pmatrix}\end{aligned}$$

$$h^{(3)} = W^{(3)} \cdot h^{(2)} = \begin{pmatrix} -1 & 1 \end{pmatrix} \cdot \begin{pmatrix} 0 \\ 3 \end{pmatrix} = 3$$

Backpropagation

Task 1.2: Perform Backpropagation



Given Network:

$$\begin{aligned}h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\h^{(3)} &= W^{(3)} \cdot h^{(2)}\end{aligned}$$

2: Compute Loss (x = 3, y = 6)

$$\begin{aligned}J(w) &= (y - \hat{y})^2 \\&= (6 - 3)^2 \\&= 9\end{aligned}$$

Given Weights:

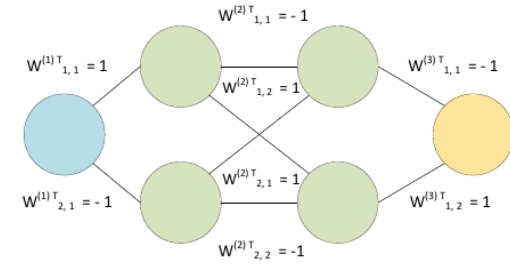
$$\begin{aligned}W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix}\end{aligned}$$

From prev. Step:

$$h^{(3)} = \hat{y} = 3$$

Backpropagation

Task 1.2: Perform Backpropagation



Given Network:

$$\begin{aligned}h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\h^{(3)} &= W^{(3)} \cdot h^{(2)}\end{aligned}$$

Given Weights:

$$\begin{aligned}W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix}\end{aligned}$$

3: Backpropagation

What do we actually need to compute?

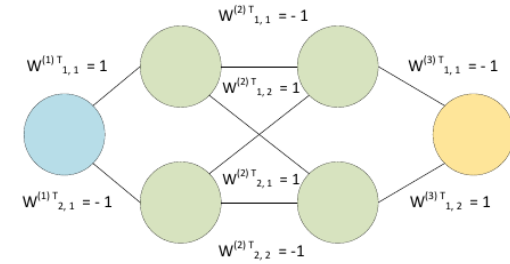
- The gradients for each weight wrt. Loss:

$$\frac{\partial J(w)}{\partial w_{j,k}^{(i)}} = ? \quad \text{for all } i, j, k$$

As the name implies: Start with the loss and propagate results backwards.

Backpropagation

Task 1.2: Perform Backpropagation



Given Network:

$$\begin{aligned}h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\h^{(3)} &= W^{(3)} \cdot h^{(2)}\end{aligned}$$

Given Weights:

$$\begin{aligned}W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix}\end{aligned}$$

From prev. Steps:

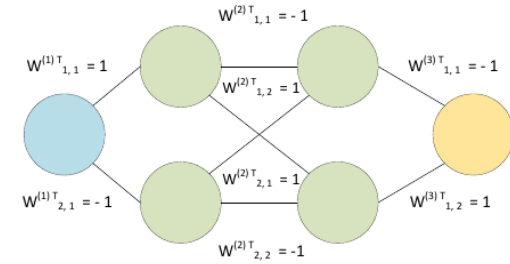
$$h^{(3)} = \hat{y} = 3$$

3: Backpropagation – Part 1: Loss

$$\begin{aligned}J(w) &= (y - \hat{y})^2 \\ \frac{\partial J(w)}{\partial h^{(3)}} &= -2 \cdot (y - h^{(3)}) \\ &= -2 \cdot (6 - 3) \\ &= -6\end{aligned}$$

Backpropagation

Task 1.2: Perform Backpropagation



Given Network:

$$\begin{aligned} h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\ h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\ h^{(3)} &= W^{(3)} \cdot h^{(2)} \end{aligned}$$

Given Weights:

$$\begin{aligned} W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\ W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\ W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix} \end{aligned}$$

From prev. Steps:

$$\begin{aligned} \frac{\partial J(w)}{\partial h^{(3)}} &= -6 \\ h^{(2)} &= \begin{pmatrix} 0 \\ 3 \end{pmatrix} \end{aligned}$$

3: Backpropagation – Part 2: Layer 3 Weights

$$\begin{aligned} \frac{\partial J(w)}{\partial w_{1,1}^{(3)}} &= \frac{\partial J(w)}{\partial h^{(3)}} \cdot \frac{\partial h^{(3)}}{\partial w_{1,1}^{(3)}} \\ \frac{\partial J(w)}{\partial w_{1,2}^{(3)}} &= \frac{\partial J(w)}{\partial h^{(3)}} \cdot \frac{\partial h^{(3)}}{\partial w_{1,2}^{(3)}} \end{aligned}$$

apply chain rule

$$\begin{aligned} \frac{\partial h^{(3)}}{\partial w_{1,1}^{(3)}} &= \frac{\partial}{\partial w_{1,1}^{(3)}} (W^{(3)} h^{(2)}) = h_1^{(2)} \\ \frac{\partial h^{(3)}}{\partial w_{1,2}^{(3)}} &= \frac{\partial}{\partial w_{1,2}^{(3)}} (W^{(3)} h^{(2)}) = h_2^{(2)} \end{aligned}$$

compute new gradients

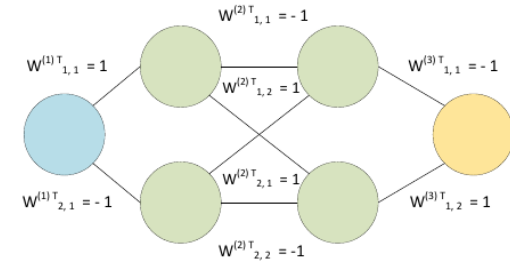
$$\frac{\partial J(w)}{\partial w_{1,1}^{(3)}} = -6 \cdot 0 = 0$$

plug in

$$\frac{\partial J(w)}{\partial w_{1,2}^{(3)}} = -6 \cdot 3 = -18$$

Backpropagation

Task 1.2: Perform Backpropagation



Given Network:

$$\begin{aligned} h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\ h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\ h^{(3)} &= W^{(3)} \cdot h^{(2)} \end{aligned}$$

Given Weights:

$$\begin{aligned} W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\ W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\ W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix} \end{aligned}$$

From prev. Steps:

$$\frac{\partial J(w)}{\partial h^{(3)}} = -6$$

3: Backpropagation – Part 3: Layer 2 Activation Inputs

$$\begin{aligned} \frac{\partial J(w)}{\partial a_1^{(2)}} &= \frac{\partial J(w)}{\partial h^{(3)}} \cdot \frac{\partial h^{(3)}}{\partial h_1^{(2)}} \cdot \frac{\partial h_1^{(2)}}{\partial a_1^{(2)}} \\ \frac{\partial J(w)}{\partial a_2^{(2)}} &= \frac{\partial J(w)}{\partial h^{(3)}} \cdot \frac{\partial h^{(3)}}{\partial h_2^{(2)}} \cdot \frac{\partial h_2^{(2)}}{\partial a_2^{(2)}} \end{aligned}$$

apply chain rule

$$\begin{aligned} \frac{\partial h^{(3)}}{\partial h_1^{(2)}} &= w_{1,1}^{(3)} & \frac{\partial h_1^{(2)}}{\partial a_1^{(2)}} &= 1_{a_1^{(2)} > 0} \\ \frac{\partial h^{(3)}}{\partial h_2^{(2)}} &= w_{1,2}^{(3)} & \frac{\partial h_2^{(2)}}{\partial a_2^{(2)}} &= 1_{a_2^{(2)} > 0} \end{aligned}$$

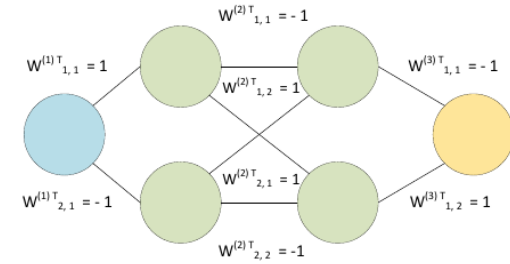
compute new gradients

$$\begin{aligned} \frac{\partial J(w)}{\partial a_1^{(2)}} &= -6 \cdot (-1) \cdot 0 = 0 \\ \frac{\partial J(w)}{\partial a_2^{(2)}} &= -6 \cdot 1 \cdot 1 = -6 \end{aligned}$$

plug in

Backpropagation

Task 1.2: Perform Backpropagation



Given Network:

$$\begin{aligned} h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\ h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\ h^{(3)} &= W^{(3)} \cdot h^{(2)} \end{aligned}$$

Given Weights:

$$\begin{aligned} W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\ W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\ W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix} \end{aligned}$$

From prev. Steps:

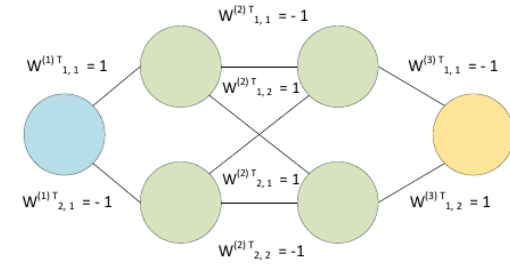
$$\begin{aligned} \frac{\partial J(w)}{\partial a_1^{(2)}} &= 0 \\ \frac{\partial J(w)}{\partial a_2^{(2)}} &= -6 \\ h^{(1)} &= \begin{pmatrix} 3 \\ 0 \end{pmatrix} \end{aligned}$$

3: Backpropagation – Part 4: Layer 2 Weights

$$\begin{aligned} \frac{\partial J(w)}{\partial w_{1,1}^{(2)}} &= \frac{\partial J(w)}{\partial a_1^{(2)}} \cdot \frac{\partial a_1^{(2)}}{\partial w_{1,1}^{(2)}} = \frac{\partial J(w)}{\partial a_1^{(2)}} \cdot h_1^{(1)} = 0 \cdot 3 = 0 \\ \frac{\partial J(w)}{\partial w_{1,2}^{(2)}} &= \frac{\partial J(w)}{\partial a_1^{(2)}} \cdot \frac{\partial a_1^{(2)}}{\partial w_{1,2}^{(2)}} = \frac{\partial J(w)}{\partial a_1^{(2)}} \cdot h_2^{(1)} = 0 \cdot 0 = 0 \\ \frac{\partial J(w)}{\partial w_{2,1}^{(2)}} &= \frac{\partial J(w)}{\partial a_2^{(2)}} \cdot \frac{\partial a_2^{(2)}}{\partial w_{2,1}^{(2)}} = \frac{\partial J(w)}{\partial a_2^{(2)}} \cdot h_1^{(1)} = -6 \cdot 3 = -18 \\ \frac{\partial J(w)}{\partial w_{2,2}^{(2)}} &= \frac{\partial J(w)}{\partial a_2^{(2)}} \cdot \frac{\partial a_2^{(2)}}{\partial w_{2,2}^{(2)}} = \frac{\partial J(w)}{\partial a_2^{(2)}} \cdot h_2^{(1)} = -6 \cdot 0 = 0 \end{aligned}$$

Backpropagation

Task 1.2: Perform Backpropagation



Given Network:

$$\begin{aligned} h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\ h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\ h^{(3)} &= W^{(3)} \cdot h^{(2)} \end{aligned}$$

Given Weights:

$$\begin{aligned} W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\ W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\ W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix} \end{aligned}$$

From prev. Steps:

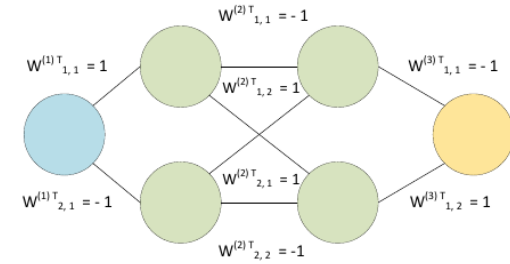
$$\begin{aligned} \frac{\partial J(w)}{\partial a_1^{(2)}} &= 0 \\ \frac{\partial J(w)}{\partial a_2^{(2)}} &= -6 \\ a^{(1)} &= \begin{pmatrix} 3 \\ -3 \end{pmatrix} \end{aligned}$$

3: Backpropagation – Part 5: Layer 1 Activation Inputs (1)

$$\begin{aligned} \frac{\partial J(w)}{\partial a_1^{(1)}} &= \frac{\partial J(w)}{\partial a_1^{(2)}} \cdot \frac{\partial a_1^{(2)}}{\partial a_1^{(1)}} + \frac{\partial J(w)}{\partial a_2^{(2)}} \cdot \frac{\partial a_2^{(2)}}{\partial a_1^{(1)}} \\ &= \frac{\partial J(w)}{\partial a_1^{(2)}} \cdot \frac{\partial a_1^{(2)}}{\partial h_1^{(1)}} \cdot \frac{\partial h_1^{(1)}}{\partial a_1^{(1)}} + \frac{\partial J(w)}{\partial a_2^{(2)}} \cdot \frac{\partial a_2^{(2)}}{\partial h_1^{(1)}} \cdot \frac{\partial h_1^{(1)}}{\partial a_1^{(1)}} \\ &= \frac{\partial J(w)}{\partial a_1^{(2)}} \cdot w_{1,1}^{(2)} \cdot 1_{a_1^{(1)} > 0} + \frac{\partial J(w)}{\partial a_2^{(2)}} \cdot w_{2,1}^{(2)} \cdot 1_{a_1^{(1)} > 0} \\ &= 0 \cdot (-1) \cdot 1 + (-6) \cdot 1 \cdot 1 \\ &= -6 \end{aligned}$$

Backpropagation

Task 1.2: Perform Backpropagation



Given Network:

$$\begin{aligned} h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\ h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\ h^{(3)} &= W^{(3)} \cdot h^{(2)} \end{aligned}$$

Given Weights:

$$\begin{aligned} W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\ W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\ W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix} \end{aligned}$$

From prev. Steps:

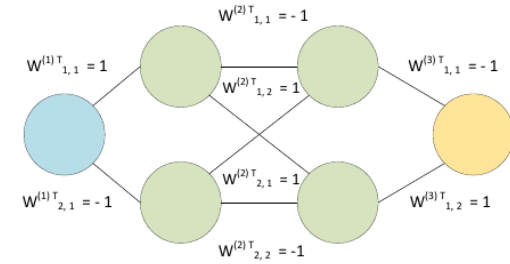
$$\begin{aligned} \frac{\partial J(w)}{\partial a_1^{(2)}} &= 0 \\ \frac{\partial J(w)}{\partial a_2^{(2)}} &= -6 \\ a^{(1)} &= \begin{pmatrix} 3 \\ -3 \end{pmatrix} \end{aligned}$$

3: Backpropagation – Part 5: Layer 1 Activation Inputs (2)

$$\begin{aligned} \frac{\partial J(w)}{\partial a_2^{(1)}} &= \frac{\partial J(w)}{\partial a_1^{(2)}} \cdot \frac{\partial a_1^{(2)}}{\partial a_2^{(1)}} + \frac{\partial J(w)}{\partial a_2^{(2)}} \cdot \frac{\partial a_2^{(2)}}{\partial a_2^{(1)}} \\ &= \frac{\partial J(w)}{\partial a_1^{(2)}} \cdot \frac{\partial a_1^{(2)}}{\partial h_2^{(1)}} \cdot \frac{\partial h_2^{(1)}}{\partial a_2^{(1)}} + \frac{\partial J(w)}{\partial a_2^{(2)}} \cdot \frac{\partial a_2^{(2)}}{\partial h_2^{(1)}} \cdot \frac{\partial h_2^{(1)}}{\partial a_2^{(1)}} \\ &= \frac{\partial J(w)}{\partial a_1^{(2)}} \cdot w_{1,2}^{(2)} \cdot 1_{a_2^{(1)} > 0} + \frac{\partial J(w)}{\partial a_2^{(2)}} \cdot w_{2,2}^{(2)} \cdot 1_{a_2^{(1)} > 0} \\ &= 0 \cdot 1 \cdot 0 + (-6) \cdot (-1) \cdot 0 \\ &= 0 \end{aligned}$$

Backpropagation

Task 1.2: Perform Backpropagation



Given Network:

$$\begin{aligned} h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\ h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\ h^{(3)} &= W^{(3)} \cdot h^{(2)} \end{aligned}$$

Given Weights:

$$\begin{aligned} W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\ W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\ W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix} \end{aligned}$$

From prev. Steps:

$$\begin{aligned} \frac{\partial J(w)}{\partial a_1^{(1)}} &= -6 \\ \frac{\partial J(w)}{\partial a_2^{(1)}} &= 0 \\ x &= 3 \end{aligned}$$

3: Backpropagation – Part 6: Layer 1 Weights

$$\begin{aligned} \frac{\partial J(w)}{\partial w_{1,1}^{(1)}} &= \frac{\partial J(w)}{\partial a_1^{(1)}} \cdot \frac{\partial a_1^{(1)}}{\partial w_{1,1}^{(1)}} = \frac{\partial J(w)}{\partial a_1^{(1)}} \cdot x = -6 \cdot 3 = -18 \\ \frac{\partial J(w)}{\partial w_{1,2}^{(1)}} &= \frac{\partial J(w)}{\partial a_2^{(1)}} \cdot \frac{\partial a_2^{(1)}}{\partial w_{1,2}^{(1)}} = \frac{\partial J(w)}{\partial a_2^{(1)}} \cdot x = 0 \cdot 3 = 0 \end{aligned}$$

Backpropagation

Task 1.2: Perform Backpropagation

Given Network:

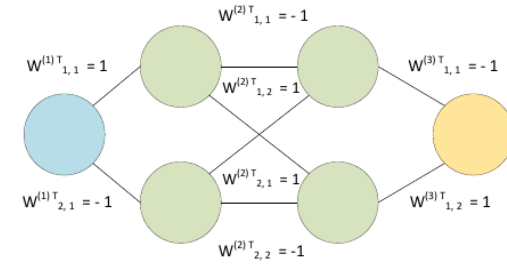
$$\begin{aligned} h^{(1)} &= \text{ReLU}(a^{(1)}), & a^{(1)} &= W^{(1)} \cdot x \\ h^{(2)} &= \text{ReLU}(a^{(2)}), & a^{(2)} &= W^{(2)} \cdot h^{(1)} \\ h^{(3)} &= W^{(3)} \cdot h^{(2)} \end{aligned}$$

Given Weights:

$$\begin{aligned} W^{(1)} &= \begin{pmatrix} 1 \\ -1 \end{pmatrix} \\ W^{(2)} &= \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \\ W^{(3)} &= \begin{pmatrix} -1 & 1 \end{pmatrix} \end{aligned}$$

From prev. Steps:

$$\begin{aligned} \frac{\partial J(w)}{\partial w_{1,2}^{(3)}} &= -18 \\ \frac{\partial J(w)}{\partial w_{2,1}^{(2)}} &= -18 \\ \frac{\partial J(w)}{\partial w_{1,1}^{(1)}} &= -18 \end{aligned}$$



4: Update Weights

- General:

$$w_{j,k}^{(i)} \leftarrow w_{j,k}^{(i)} - \eta \cdot \frac{\partial J(w)}{\partial w_{j,k}^{(i)}}$$

- Only $w_{1,2}^{(3)}$, $w_{2,1}^{(2)}$, and $w_{1,1}^{(1)}$ are nonzero, therefore

$$\begin{aligned} w_{1,2}^{(3)} &\leftarrow 1 - 0.1 \cdot (-18) = 1.18 \\ w_{2,1}^{(2)} &\leftarrow 1 - 0.1 \cdot (-18) = 1.18 \\ w_{1,1}^{(1)} &\leftarrow 1 - 0.1 \cdot (-18) = 1.18 \end{aligned}$$

- All other weights don't change

Convolutional Neural Networks

Convolutional Neural Networks

Task 2.1: CNNs vs. Feed-Forward Networks

What is the main structural difference between CNNs and Feed Forward Neural Networks?

- Feed-forward neural networks:
 - Units are fully connected
 - Every unit/neuron on layer l is connected to all previous units on layer $l-1$
- Convolutional neural networks:
 - Sliding kernels: Local connectivity only
 - Pattern matching: Kernel is applied over the input, pattern is valued the same at every location

Convolutional Neural Networks

Task 2.2: Output Dimensions

Given a CNN with

- Input image of size 4 x 4 (grayscale)
- 2 kernels with size 2 x 2
- No padding
- Stride 1 or 2

What are the dimensions for stride 1?

- 2 x 3 x 3

What are the dimensions for stride 2?

- 2 x 2 x 2

Convolutional Neural Networks

Task 2.3: Computing Convolution

Given image I and kernel K with

$$I = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 1 & 5 & 3 \end{pmatrix}$$
$$K = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

Compute convolution $O = I * K$

$$O = \begin{pmatrix} o_{1,1} & o_{1,2} \\ o_{2,1} & o_{2,2} \end{pmatrix}$$

$$o_{1,1}: \begin{pmatrix} 1 & 2 \\ 4 & 5 \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 5 \end{pmatrix} \rightarrow o_{1,1} = 1+0+0+5 = 6$$

$$o_{1,2}: \begin{pmatrix} 2 & 3 \\ 5 & 6 \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 0 \\ 0 & 6 \end{pmatrix} \rightarrow o_{1,2} = 2+0+0+6 = 8$$

$$o_{2,1}: \begin{pmatrix} 4 & 5 \\ 1 & 5 \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 4 & 0 \\ 0 & 5 \end{pmatrix} \rightarrow o_{2,1} = 4+0+0+5 = 9$$

$$o_{2,2}: \begin{pmatrix} 5 & 6 \\ 5 & 3 \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 5 & 0 \\ 0 & 3 \end{pmatrix} \rightarrow o_{2,2} = 5+0+0+3 = 8$$

Neural Networks and Regularization

Neural Networks and Regularization

Task 3: Gradient for L^p Regularization

Given:

$$\bar{J} = J(\mathbf{w}) + \alpha \|\mathbf{w}\|_p^p$$
$$\|\mathbf{w}\|_p^p = \sum_i w_i^p$$

Compute gradient $\nabla_{\mathbf{w}} \bar{J}$:

- Begin with

$$\nabla_{\mathbf{w}} \bar{J} = \nabla_{\mathbf{w}} J(\mathbf{w}) + \nabla_{\mathbf{w}} (\alpha \|\mathbf{w}\|_p^p)$$

- Then compute element-wise gradients independently

$$\begin{aligned}\nabla_{w_i} \bar{J} &= \nabla_{w_i} J + \nabla_{w+i} (\alpha \|\mathbf{w}\|_p^p) \\ &= \nabla_{w_i} J + \alpha \cdot \nabla_{w+i} \sum_j w_j^p \\ &= \nabla_{w_i} J + \alpha \cdot \nabla_{w+i} w_i^p \\ &= \nabla_{w_i} J + \alpha \cdot p \cdot w_i^{p-1}\end{aligned}$$