Assignment 1. MLPs, CNNs and Backpropagation

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MLP backprop

1.1

1.1.a

$$\frac{\partial x^{(N)}}{\partial L}: \quad \frac{\partial L}{\partial x_i^{(N)}} = -t_i \cdot \frac{1}{x_i^{(N)}} \tag{1}$$

$$\Rightarrow \frac{\partial x^{(N)}}{\partial L} = -\left[\dots \frac{t_i}{x_i^N} \dots\right]$$
 (2)

$$\frac{\partial x^{(N)}}{\partial \tilde{x}^{(N)}} : \quad \frac{\partial x_i^{(N)}}{\partial \tilde{x_j}^{(N)}} = \frac{\partial}{\partial \tilde{x}_i^{(N)}} \frac{\exp \tilde{x}_i^{(N)}}{\sum_k \exp \tilde{x}_k^{(N)}}$$
(3)

$$= \frac{\left(\frac{\partial}{\partial \tilde{x}_{j}^{(N)}} \exp \tilde{x}_{i}^{(N)}\right) \cdot \sum_{k} \exp \tilde{x}_{k}^{(N)} - \exp \tilde{x}_{i}^{(N)} \cdot \frac{\partial}{\partial \tilde{x}_{j}^{(N)}} \sum_{k} \exp \tilde{x}_{k}^{(N)}}{\left(\sum_{k} \exp \tilde{x}_{k}^{(N)}\right)^{2}}$$

$$= \frac{\delta_{ij} \exp \tilde{x}_{j}^{(N)}}{\sum_{k} \exp \tilde{x}_{k}^{(N)}} - \frac{\exp \tilde{x}_{i}^{(N)} \cdot \exp \tilde{x}_{j}^{(N)}}{\left(\sum_{k} \exp \tilde{x}_{k}^{(N)}\right)^{2}}$$

$$(5)$$

$$= \frac{\delta_{ij} \exp \tilde{x}_{j}^{(N)}}{\sum_{k} \exp \tilde{x}_{k}^{(N)}} - \frac{\exp \tilde{x}_{i}^{(N)} \cdot \exp \tilde{x}_{j}^{(N)}}{(\sum_{k} \exp \tilde{x}_{k}^{(N)})^{2}}$$
 (5)

$$= \operatorname{softmax}(\tilde{x}_{j}^{(N)}) \cdot (\delta_{ij} - \operatorname{softmax}(\tilde{x}_{i}^{(N)}))$$
(6)

$$\Rightarrow$$
 (7)

$$\frac{\partial x^{(N)}}{\partial \tilde{x}^{(N)}} = \begin{bmatrix} \vdots \\ \dots & \text{softmax}(\tilde{x}_j^{(N)}) \cdot (\delta_{ij} - \text{softmax}(\tilde{x}_i^{(N)})) & \dots \\ \vdots & \vdots & \vdots \end{bmatrix}$$
(8)

$$\frac{\partial x^{(l < N)}}{\partial \tilde{x}^{(l < N)}}: \quad \frac{\partial x^{(l < N)}}{\partial \tilde{x}^{(l < N)}} = x^{(l < N)} \oslash \tilde{x}^{(l < N)}$$

$$(9)$$

$$\frac{\partial \tilde{x}^{(l)}}{\partial x^{(l-1)}} : \quad \frac{\partial \tilde{x}^{(l)}}{\partial x^{(l-1)}} = \frac{\partial}{\partial x^{(l-1)}} W^{(l)} x^{(l-1)} + b^{(l)}$$
(10)

$$=W^{(l)} \tag{11}$$

$$\frac{\partial \tilde{x}^{(l)}}{\partial W^{(l)}}: \quad \frac{\partial \tilde{x}^{(l)}}{\partial W^{(l)}} = \frac{\partial}{\partial W^{(l)}} W^{(l)} x^{(l-1)} = \begin{bmatrix} \vdots \\ \frac{\partial \tilde{x}_i^{(l)}}{\partial W^{(l)}} \\ \vdots \end{bmatrix} \in \mathbb{R}^{M \times (M \times N)}$$

$$(12)$$

$$\frac{\partial \tilde{x}^{(l)}}{\partial b^{(l)}}: \quad \frac{\partial \tilde{x}^{(l)}}{\partial b^{(l)}} = \frac{\partial}{\partial b^{(l)}} b^{(l)} = b^{(l)} \otimes b^{(l)}$$
(13)

Note the use of \oslash for element-wise division.

1.1.b

(14)