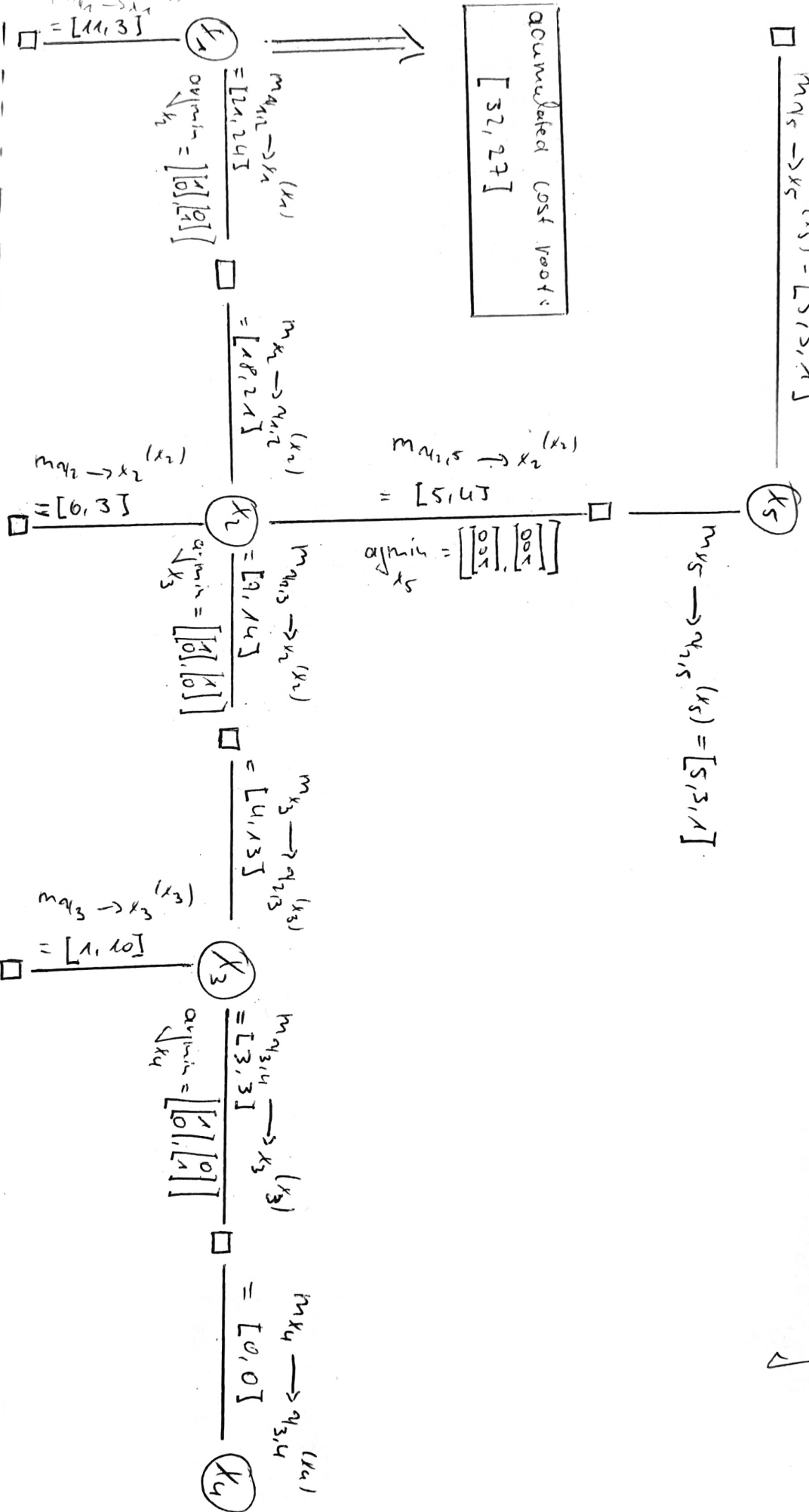


09 - CVT-UB

Notation: states of each variable encoded in one hot encoding

a)  $m_{x_5} \rightarrow x_5 (x_5) = [5, 3, 1]$

accumulated cost vector:  
[32, 27]



b) Backpropagation:

$[32, 27] \Rightarrow x_1 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \Rightarrow x_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \Rightarrow x_3 = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \Rightarrow x_4 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$

c) see notebook

d) (a) yes: (b) no

(a) obvious, because it's still an undirected, acyclic graph.

(b) Suppose  $x_2 \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} x_4 \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$  -> Backprop. leads to  $x_4 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$

③

## Second Order Karhunen-Loève Systems


Energy  $\xi_2(z) = \sum_i \gamma_i^{(1)}(z_i) + \gamma_i^{(2)}(z_{i-1}, z_i) + \gamma_i^{(3)}(z_{i-2}, z_{i-1}, z_i)$

with  $\xi_2 \in \mathbb{R}$  scalar and  $z_i \in \{0, 1\}^{1 \times K}$  1D vector

$$\Rightarrow \begin{cases} \gamma_i^{(1)} \hat{=} \text{1D-Tensor of length } K \\ \gamma_i^{(2)} \hat{=} \text{2D-Tensor of length } K \times K \\ \gamma_i^{(3)} \hat{=} \text{3D-Tensor of length } K \times K \times K \end{cases}$$

Visualisation of energy for  $i=3, K=2$ :

$$\xi_2(z) = \begin{bmatrix} \gamma_1 \end{bmatrix} z_1 + \begin{bmatrix} \gamma_2 \end{bmatrix} z_2 + \begin{bmatrix} \gamma_3 \end{bmatrix} z_3 + z_1 \begin{bmatrix} \overline{\gamma_{1,2}} \end{bmatrix} z_2 + z_2 \begin{bmatrix} \overline{\gamma_{2,3}} \end{bmatrix} z_3 + \text{3D cube diagram}$$



Now reorder information according to Tip  $\tilde{z}_i = z_{i-1} \begin{bmatrix} \overline{\gamma_{i-1,i}} \end{bmatrix} z_i$  are not coded

$$\Rightarrow \tilde{\gamma}_i^{(1)}(\tilde{z}_i) = \gamma_{i-1}^{(1)} \cdot \tilde{z}_i \cdot \gamma_i^{(2)} \cdot (\gamma_i^{(1)})^T$$

$$1 \times K \cdot K \times K \cdot K \times K \cdot K \times 1 = 1 \times 1$$

$$\Rightarrow \tilde{\gamma}_i^{(2)}(\tilde{z}_{i-1}, \tilde{z}_i) = \gamma_i^{(3)}(\{1\}^{1 \times K} \tilde{z}_{i-1}, \{1\}^{1 \times K} \tilde{z}_i, \{1\}^{K \times 1})$$

$\Rightarrow$  3D-Tensor is reused just the correct "old arguments" are projected out of the "new arguments"