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8558 HW2

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I pledge my honor that I have abided by the Stevens Honor System.

$$2a) \sigma(x) = \frac{1}{1+e^{-x}}$$

$$\begin{aligned} \sigma'(x) &= \frac{d}{dx} \left( \frac{1}{1+e^{-x}} \right) \\ &= \frac{-(-e^{-x})}{(1+e^{-x})^2} = \frac{e^{-x}}{(1+e^{-x})^2} \\ &= \frac{1+e^{-x}}{(1+e^{-x})^2} - \frac{1}{(1+e^{-x})^2} \\ &= \frac{1}{1+e^{-x}} - \frac{1}{(1+e^{-x})^2} \\ &= \sigma(x) - \sigma^2(x) \end{aligned}$$

$$2b) \hat{y}_0 = p(0|c) = \frac{\exp(u_0^T v_c)}{\sum_{w=1}^W \exp(u_w^T v_c)}$$

$$J_{CE}(0, v_c, U) = \mathcal{L}(Y, \hat{Y}) = -\sum_i y_i \log(\hat{y}_i)$$

$$= -\sum_i y_i \log \left( \frac{\exp(u_i^T v_c)}{\sum_{w=1}^W \exp(u_w^T v_c)} \right)$$

$$= -\sum_i y_i \left( \log(\exp(u_i^T v_c)) - \log \left( \sum_{w=1}^W \exp(u_w^T v_c) \right) \right)$$

$$= -\sum_i y_i \left( u_i^T v_c - \log \left( \sum_{w=1}^W \exp(u_w^T v_c) \right) \right)$$

$$\frac{d}{dv_c} (J_{CE}) = \frac{d}{dv_c} \left( -\sum_i y_i u_i^T v_c - y_i \log \left( \sum_{w=1}^W \exp(u_w^T v_c) \right) \right)$$

$$= -\sum_i (y_i u_i^T - y_i \frac{d}{dv_c} \left( \log \left( \sum_{w=1}^W \exp(u_w^T v_c) \right) \right))$$

$$= - \sum_i y_i \left( v_i^T - \frac{d}{dv_c} \log \left( \sum_{w=1}^W \exp(v_w^T v_c) \right) \right)$$

$$= - \sum_i y_i \left( v_i^T - \frac{\frac{d}{dv_c} \sum_{w=1}^W \exp(v_w^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right)$$

$$= - \sum_i y_i \left( v_i^T - \frac{\sum_{w=1}^W \frac{d}{dv_c} \exp(v_w^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right)$$

$$= - \sum_i y_i \left( v_i^T - \frac{\sum_{w=1}^W v_w \exp(v_w^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right)$$

$$= - \sum_i y_i \left( v_i^T - \frac{\sum_{w=1}^W v_w^T \exp(v_w^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right)$$

$$= - \sum_i y_i \left( \frac{v_i^T \sum_{w=1}^W \exp(v_w^T v_c) - \sum_{w=1}^W (v_i^T v_w) \exp(v_w^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right)$$

$$= - \sum_i y_i \left( \frac{\sum_{w=1}^W (v_i^T - v_w^T) \exp(v_w^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right)$$

$$= - \sum_i \frac{\sum_{w=1}^W y_i (v_i^T - v_w^T) \exp(v_w^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)}$$

$$= \sum_i \frac{\sum_{w=1}^W y_i (v_w^T - v_i^T) \exp(v_w^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)}$$

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$$2c) J_{CE} = - \sum_i y_i \log \left( \frac{\exp(v_0^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right) \quad (\text{assuming } v_w = v_0 \text{ for some } w)$$

$$\frac{\partial J_{CE}}{\partial v_0} = - \sum_i y_i \frac{\partial J_{CE}}{\partial v_0} \left( \log(\exp(v_0^T v_c)) - \log\left(\sum_{w=1}^W \exp(v_w^T v_c)\right) \right)$$

$$= - \sum_i y_i \left( \frac{\partial}{\partial v_0} (v_0^T v_c) - \frac{\partial}{\partial v_0} \log\left(\sum_{w=1}^W \exp(v_w^T v_c)\right) \right)$$

$$= - \sum_i y_i \left( v_c - \frac{\frac{\partial}{\partial v_0} \sum_{w=1}^W \exp(v_w^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right) \frac{\partial}{\partial v_0} \exp(v_w^T v_c) \quad \forall v_w \neq v_0 \text{ because } v_w \neq v_0 \text{ is constant w.r.t. } v_0$$

$$= - \sum_i y_i \left( v_c - \frac{\frac{\partial}{\partial v_0} \exp(v_0^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right) = - \sum_i y_i \left( v_c - \frac{v_c \exp(v_0^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right)$$

$$= - \sum_i y_i \left( \frac{v_c \sum_{w=1}^W \exp(v_w^T v_c) - v_c \exp(v_0^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right) = \boxed{ - \sum_i y_i \left( \frac{\sum_{w=1, w \neq 0}^W v_c \exp(v_w^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right) } \frac{\partial J_{CE}}{\partial v_0}$$

$$\frac{\partial J_{CE}}{\partial v_{w_i}} (i \neq 0) = - \sum_i y_i \left( \frac{\partial}{\partial v_{w_i}} (v_0^T v_c) - \frac{\partial}{\partial v_{w_i}} \log\left(\sum_{w=1}^W \exp(v_w^T v_c)\right) \right)$$

$$= - \sum_i y_i \left( 0 - \frac{\frac{\partial}{\partial v_{w_i}} \sum_{w=1}^W \exp(v_w^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right) = \sum_i y_i \left( \frac{\frac{\partial}{\partial v_{w_i}} \exp(v_{w_i}^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} \right)$$

$$= \boxed{ \sum_i y_i \frac{v_c \exp(v_{w_i}^T v_c)}{\sum_{w=1}^W \exp(v_w^T v_c)} }$$

$$\frac{\partial J_{CE}}{\partial v_{w_i}} \quad w_i \neq 0$$



$$\begin{aligned}
 2d) \frac{\partial J_{\text{res-sample}}}{\partial v_c} &= -\frac{\partial}{\partial v_c} \log(1 + \exp(-)) - \frac{d}{dv_c} \log(\sigma(v_0^T v_c)) - \sum_{k=1}^K \frac{d}{dv_c} \log(\sigma(-v_k^T v_c)) \\
 &= -\frac{\frac{d}{dv_c} \sigma(v_0^T v_c)}{\sigma(v_0^T v_c)} - \sum_{k=1}^K \frac{\frac{d}{dv_c} \sigma(-v_k^T v_c)}{\sigma(-v_k^T v_c)} \quad \left( \frac{\partial}{\partial x} \sigma(x) = \sigma(x) - \sigma^2(x) \right) \\
 &= -\frac{v_0^T (\sigma(v_0^T v_c) - \sigma^2(v_0^T v_c))}{\sigma(v_0^T v_c)} - \sum_{k=1}^K \frac{v_k^T (\sigma(-v_k^T v_c) - \sigma^2(-v_k^T v_c))}{\sigma(-v_k^T v_c)} \\
 &= -v_0^T (1 - \sigma(v_0^T v_c)) - \sum_{k=1}^K (-v_k^T (1 - \sigma(-v_k^T v_c))) \\
 &= \boxed{v_0^T (\sigma(v_0^T v_c) - 1) + \sum_{k=1}^K v_k^T (1 - \sigma(-v_k^T v_c))} \frac{\partial J_{\text{res-sample}}}{\partial v_c}
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial J_{\text{res-sample}}}{\partial v_0} &= -\frac{\partial}{\partial v_0} \log(\sigma(v_0^T v_c)) = 0 \quad (v_0 \neq 0_k \text{ since } 0 \notin [1, \dots, K]) \\
 &\quad \text{so } \frac{\partial}{\partial v_0} f(v_k) = 0 \\
 &= \frac{\frac{d}{dv_0} \sigma(v_0^T v_c)}{\sigma(v_0^T v_c)} = \frac{v_c (\sigma(v_0^T v_c) - \sigma^2(v_0^T v_c))}{\sigma(v_0^T v_c)} = \boxed{v_c (\sigma(v_0^T v_c) - 1)} \frac{\partial J_{\text{res-sample}}}{\partial v_0}
 \end{aligned}$$

$$\begin{aligned}
 \frac{\partial J_{\text{res-sample}}}{\partial v_k} &= 0 - \sum_{i=1}^K \frac{\partial}{\partial v_k} \log(\sigma(v_i^T v_c)) \quad \left( = 0 \text{ when } i \neq k \right) \\
 &= -\frac{\partial}{\partial v_k} \log(\sigma(-v_k^T v_c)) = -\frac{\frac{d}{dv_k} \sigma(-v_k^T v_c)}{\sigma(-v_k^T v_c)} \\
 &= \frac{v_c (\sigma(-v_k^T v_c) - \sigma^2(-v_k^T v_c))}{\sigma(-v_k^T v_c)} = \boxed{v_c (1 - \sigma(-v_k^T v_c))} \frac{\partial J_{\text{res-sample}}}{\partial v_k}
 \end{aligned}$$

$$2a) \frac{\partial}{\partial u_k} \sum_{-m \leq j \leq m, j \neq 0} F(u_{c+j}, u_c)$$

$$= \frac{\partial F(u_k, u_c)}{\partial u_k}$$

$$(u_k \neq u_c \text{ } [u \neq 0])$$

$$\frac{\partial}{\partial u_c} \sum_{-m \leq j \leq m, j \neq 0} F(u_{c+j}, u_c)$$

$$= \sum_{-m \leq j \leq m, j \neq 0} \frac{\partial F(u_{c+j}, u_c)}{\partial u_c}$$