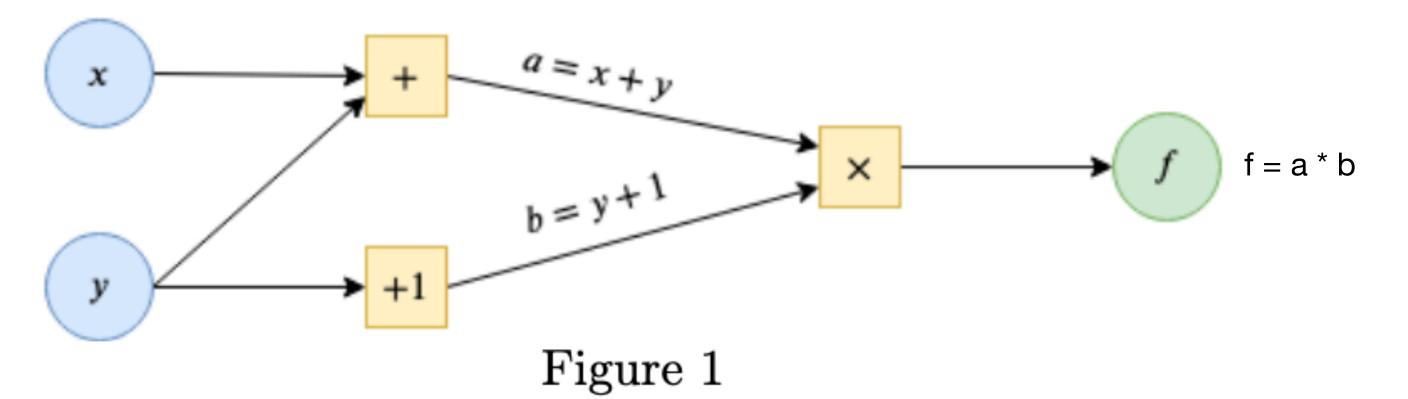
$$f(x,y) = (x+y)(y+1) \tag{1}$$

$$a = x + y \tag{2}$$

$$b = y + 1 \tag{3}$$

$$f = a \times b \tag{4}$$

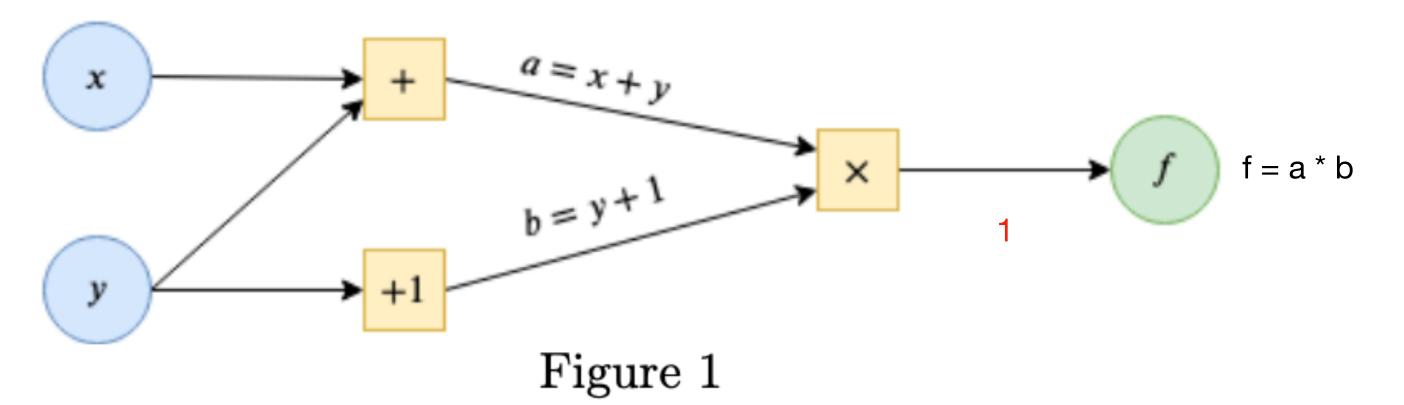


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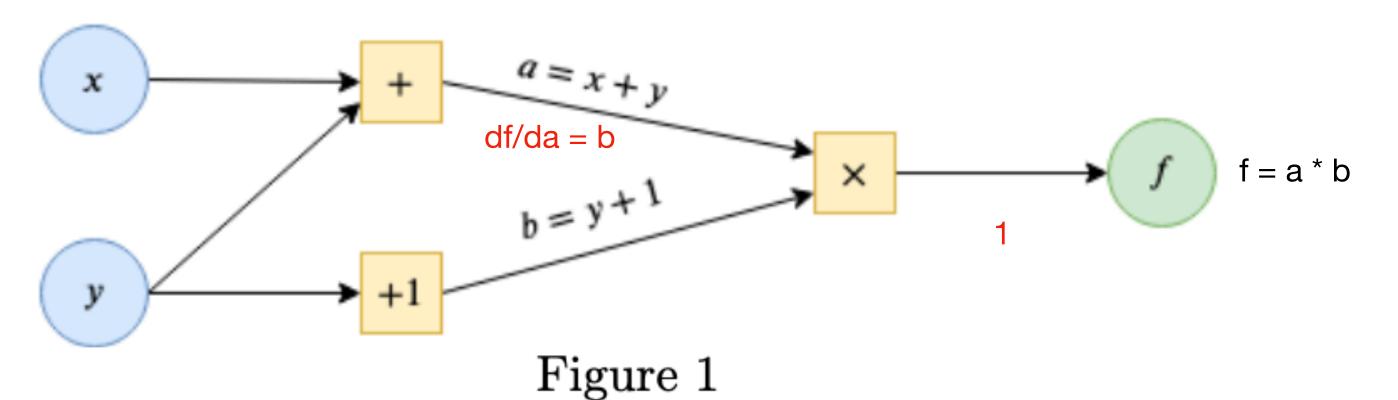


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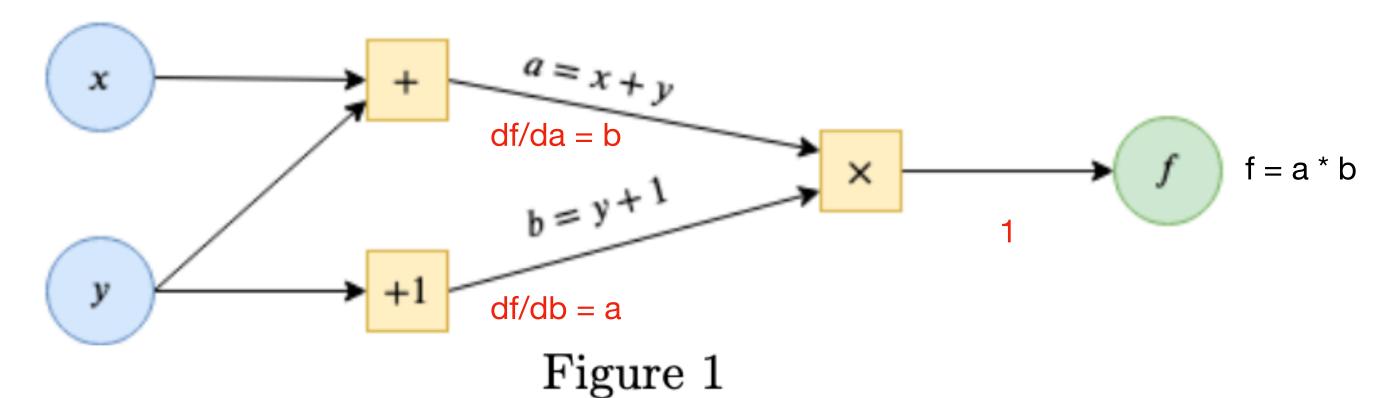


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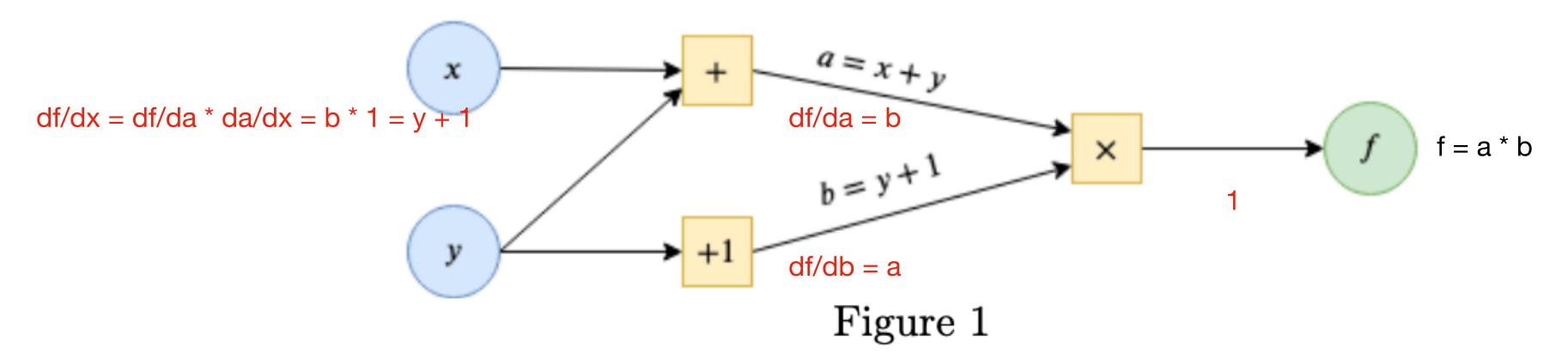


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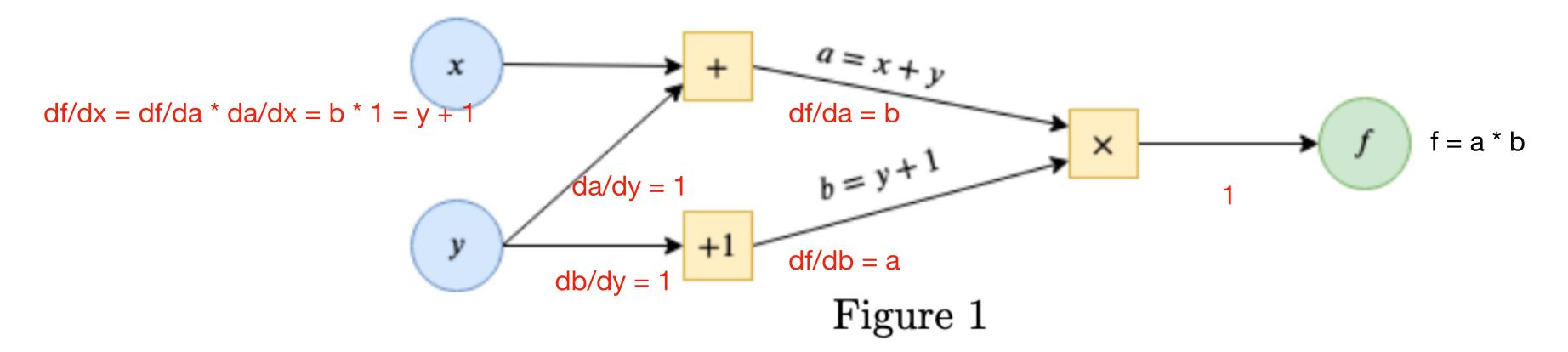


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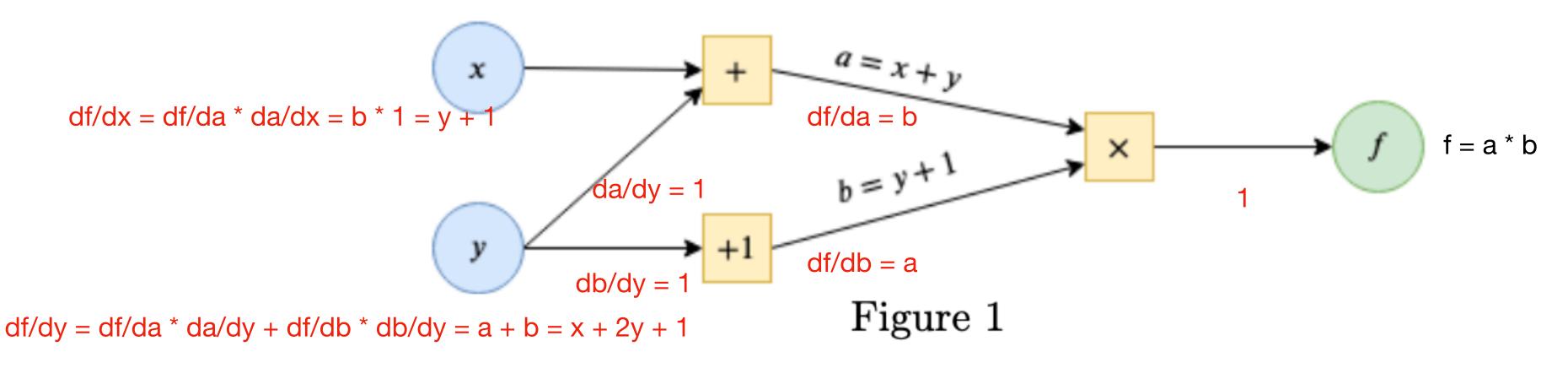


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$$f_1(w_1, w_2) = e^{e^{w_1} + e^{2w_2}} + \sigma(e^{w_1} + e^{2w_2})$$
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(a) Draw the computation graph. Compute the value of f at $\vec{w} = (1, -1)$.

$$f = \begin{bmatrix} f_1 \\ f_2 \end{bmatrix}$$

$$f(w_1, w_2) = \begin{bmatrix} f_1(w_1, w_2) \\ f_2(w_1, w_2) \end{bmatrix}$$

$$f(\mathbf{1,-1}) = \begin{bmatrix} 18.296 \\ 0.0 \end{bmatrix}$$

$$f_1(w_1, w_2) = e^{e^{w_1} + e^{2w_2}} + \sigma(e^{w_1} + e^{2w_2}) \tag{5}$$

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At this \vec{w} , compute the Jacobian $\frac{\partial \vec{f}}{\partial \vec{w}}$ using numerical differentiation (using $\Delta w = 0.01$).

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$$f'(x) \approx \frac{f(x+h) - f(x-h)}{2h}$$

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$$f'(x) \approx \frac{f(x+h) - f(x)}{h} \qquad \frac{\partial \mathbf{f}}{\partial \mathbf{w}} \approx \begin{bmatrix} \mathbf{f}(1+\Delta w,-1) - \mathbf{f}(1,-1) \\ \Delta w \end{bmatrix}, \quad \mathbf{f}(1,-1+\Delta w) - \mathbf{f}(1,-1) \\ \frac{\partial \mathbf{f}}{\partial \mathbf{w}} \approx \begin{bmatrix} 48.192 & 4.764 \\ 0.00 & 1.00 \end{bmatrix}$$

$$\frac{\partial \overline{f}}{\partial \overline{w}} = \begin{bmatrix} \frac{\partial f_1}{\partial w_1} & \frac{\partial f_1}{\partial w_2} \\ \frac{\partial f_2}{\partial w_1} & \frac{\partial f_2}{\partial w_2} \end{bmatrix}$$

$$\frac{\partial \mathbf{f}}{\partial \mathbf{w}} pprox \left[\frac{\mathbf{f}(1+\Delta w,-1)-\mathbf{f}(1,-1)}{\Delta w}, \quad \frac{\mathbf{f}(1,-1+\Delta w)-\mathbf{f}(1,-1)}{\Delta w} \right]$$

$$\frac{\partial \mathbf{f}}{\partial \mathbf{w}} \approx \begin{bmatrix} 48.192 & 4.764 \\ 0.00 & 1.00 \end{bmatrix}$$

Or, using central differences:

$$\frac{\partial \mathbf{f}}{\partial \mathbf{w}} \approx \left[\frac{\mathbf{f}(1+\Delta w,-1)-\mathbf{f}(1-\Delta w,-1)}{2\Delta w}, \quad \frac{\mathbf{f}(1,-1+\Delta w)-\mathbf{f}(1,-1-\Delta w)}{2\Delta w} \right]$$

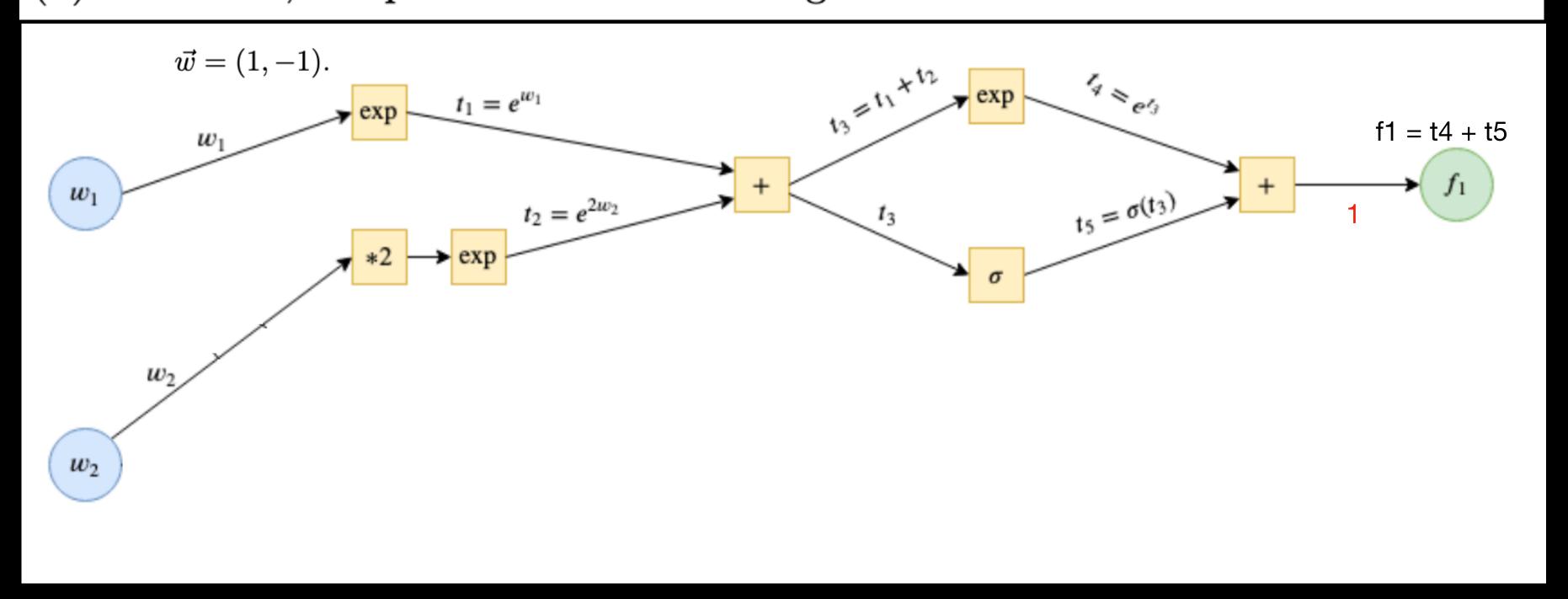
$$\frac{\partial \mathbf{f}}{\partial \mathbf{w}} \approx \begin{bmatrix} 47.316 & 4.711 \\ 0.0 & 1.00 \end{bmatrix}$$

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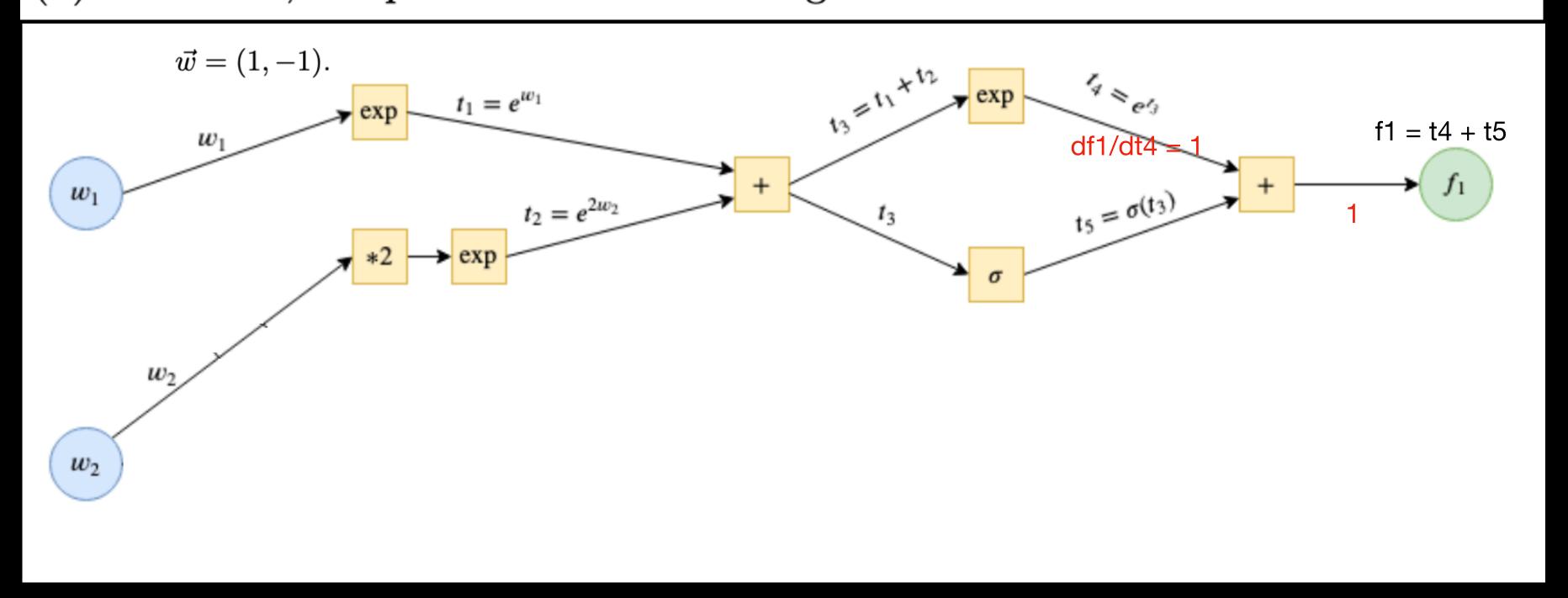
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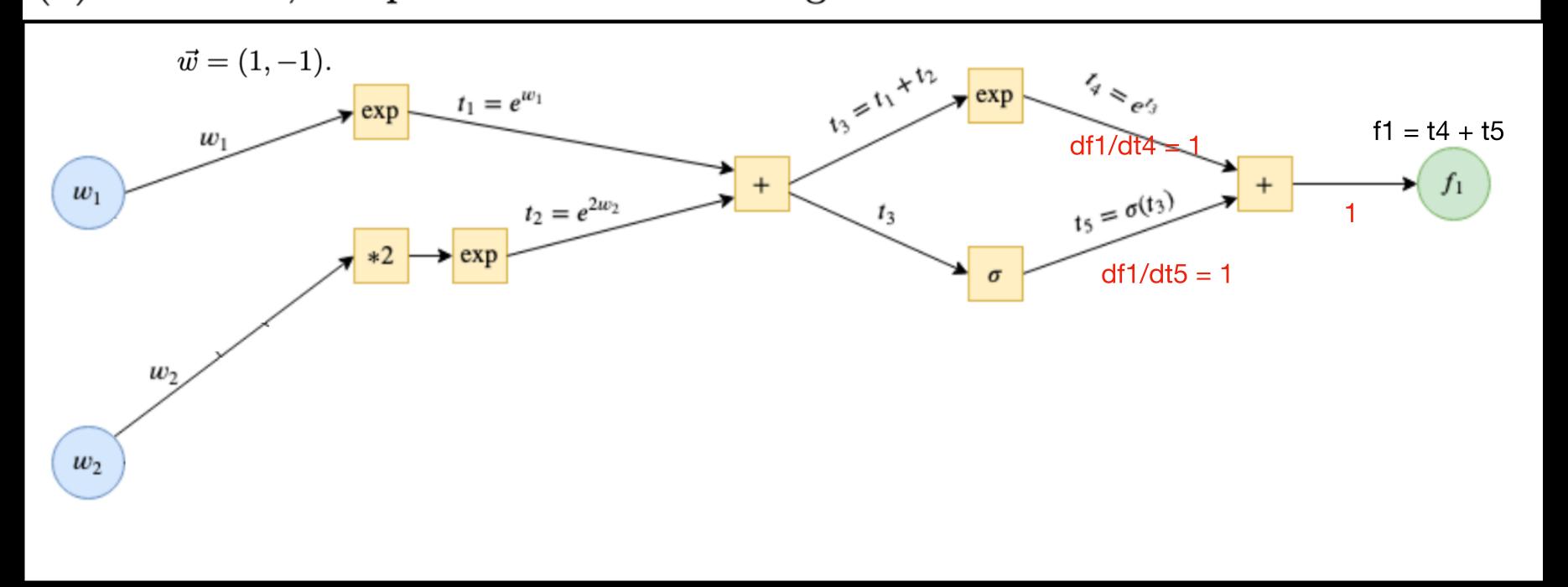
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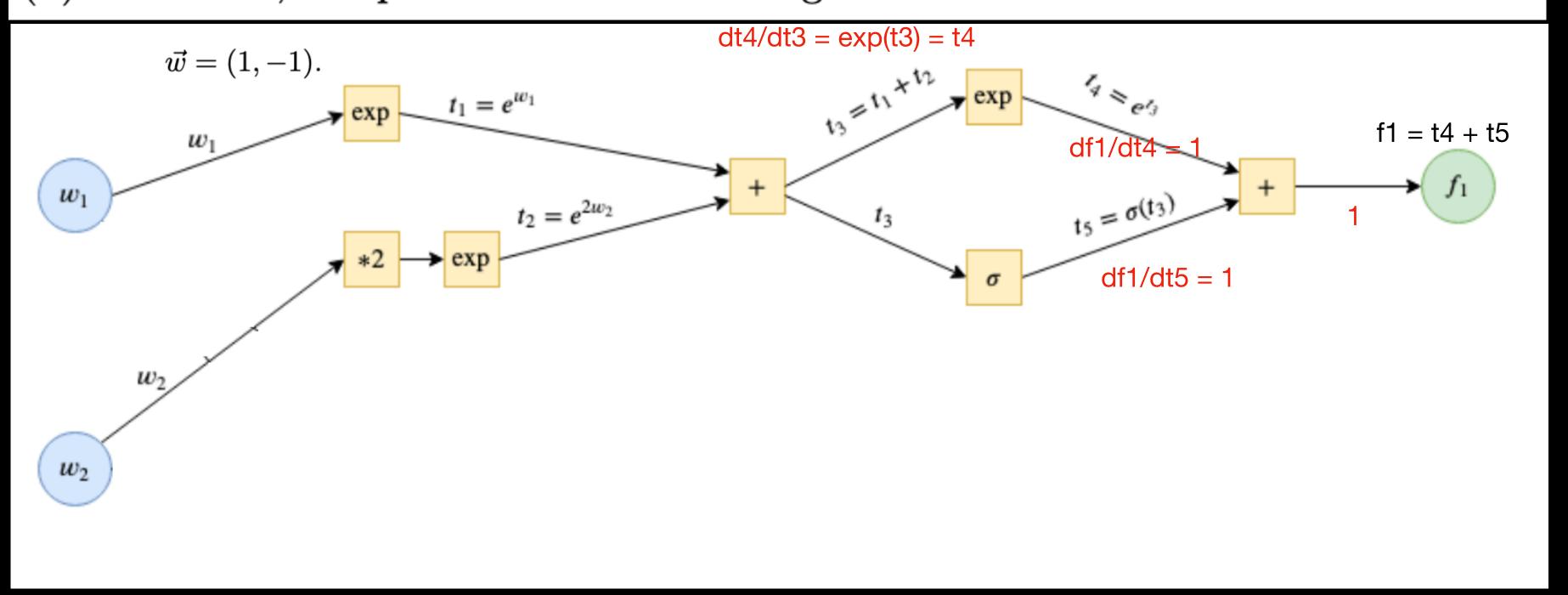
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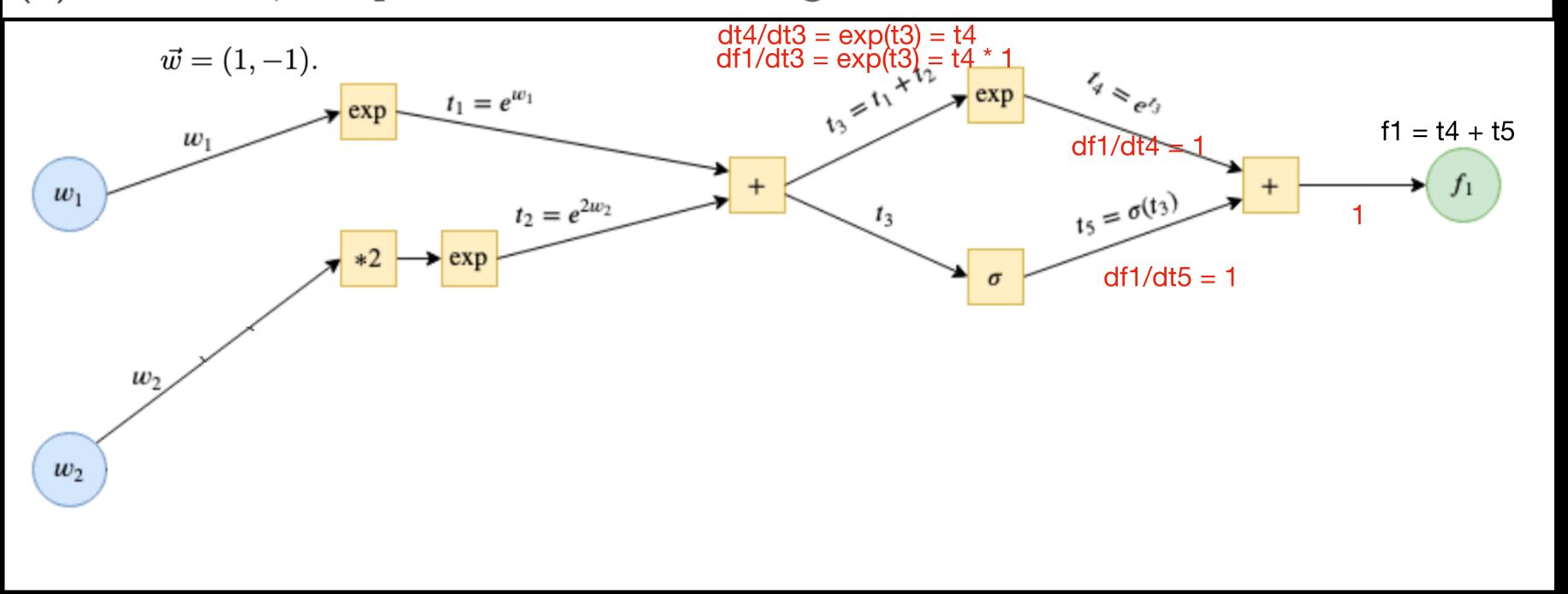
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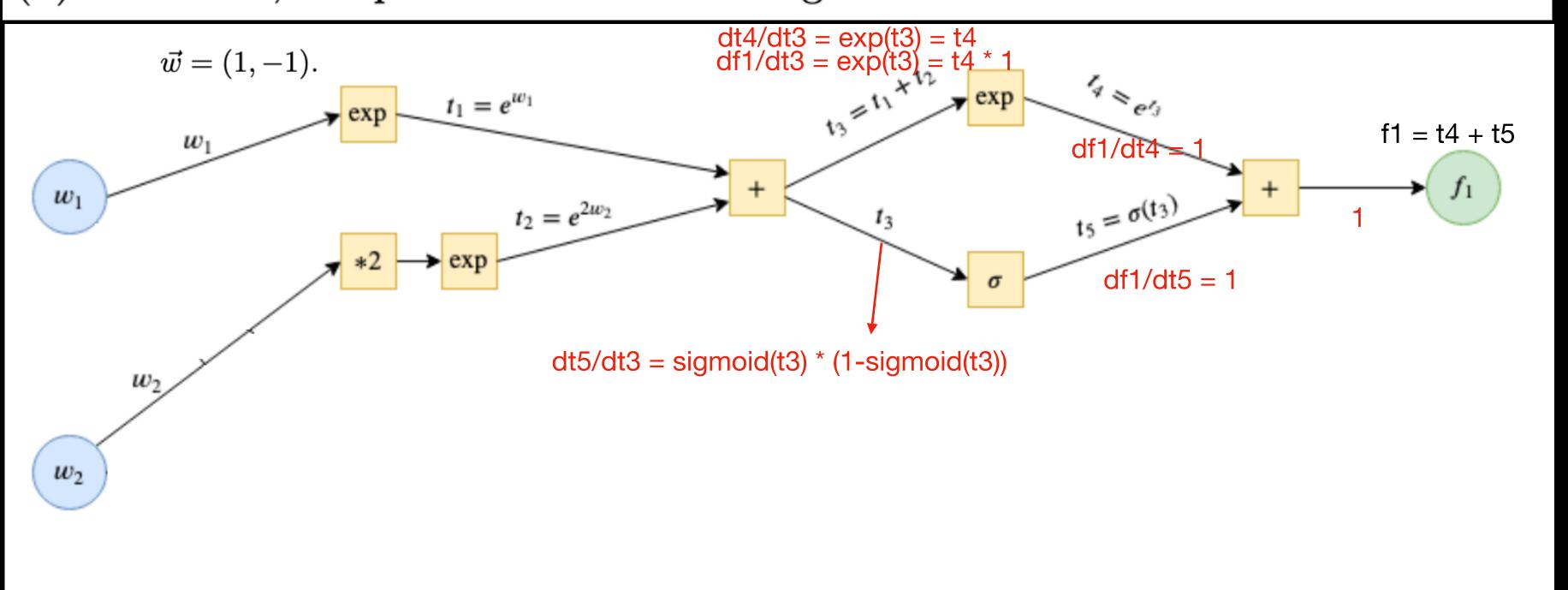
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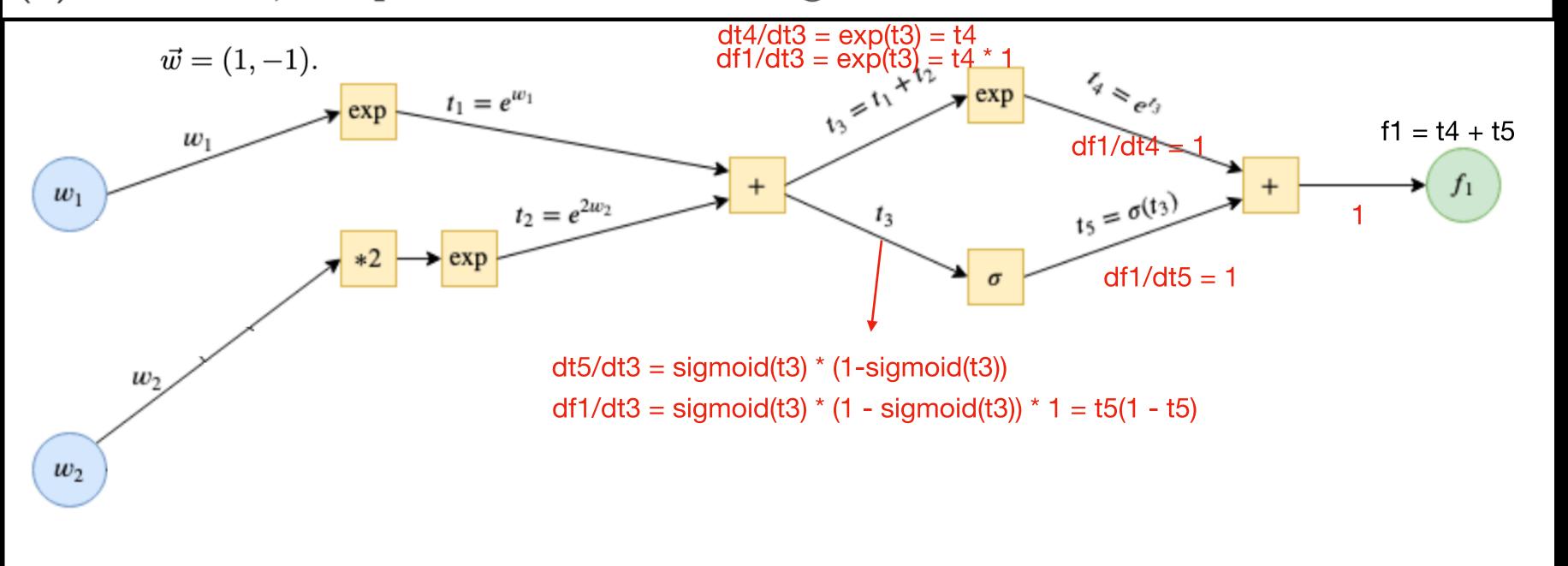
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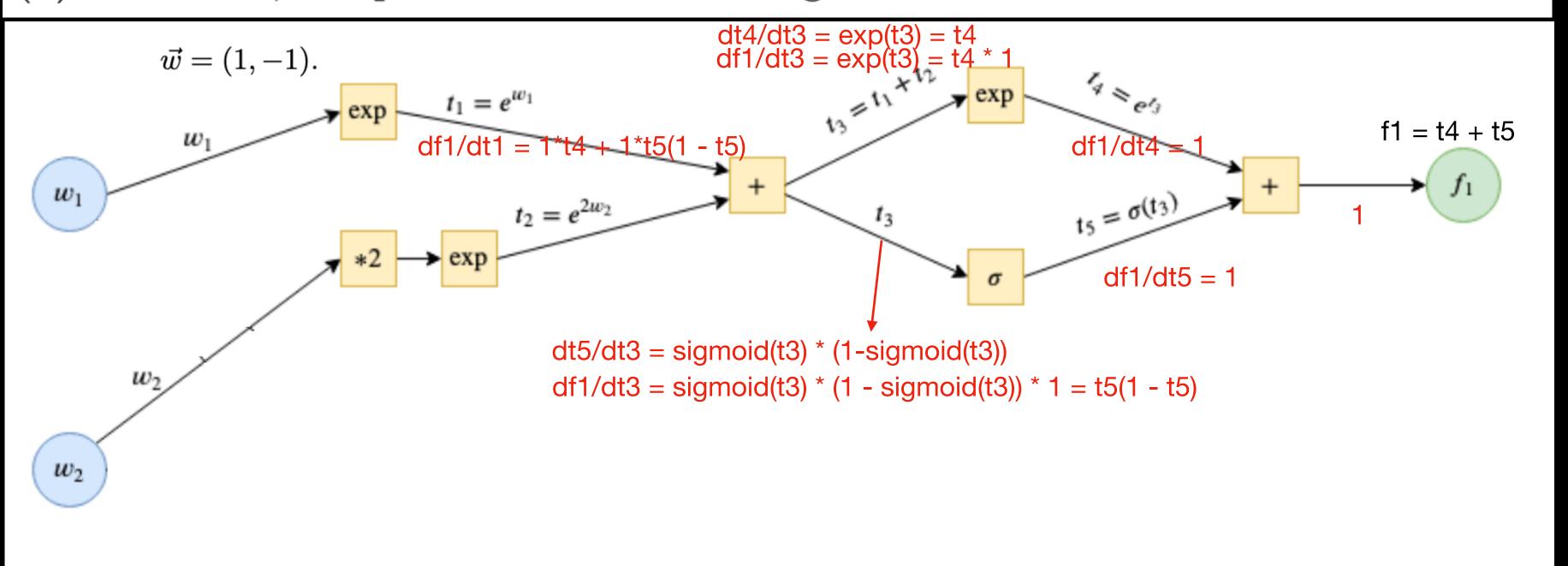
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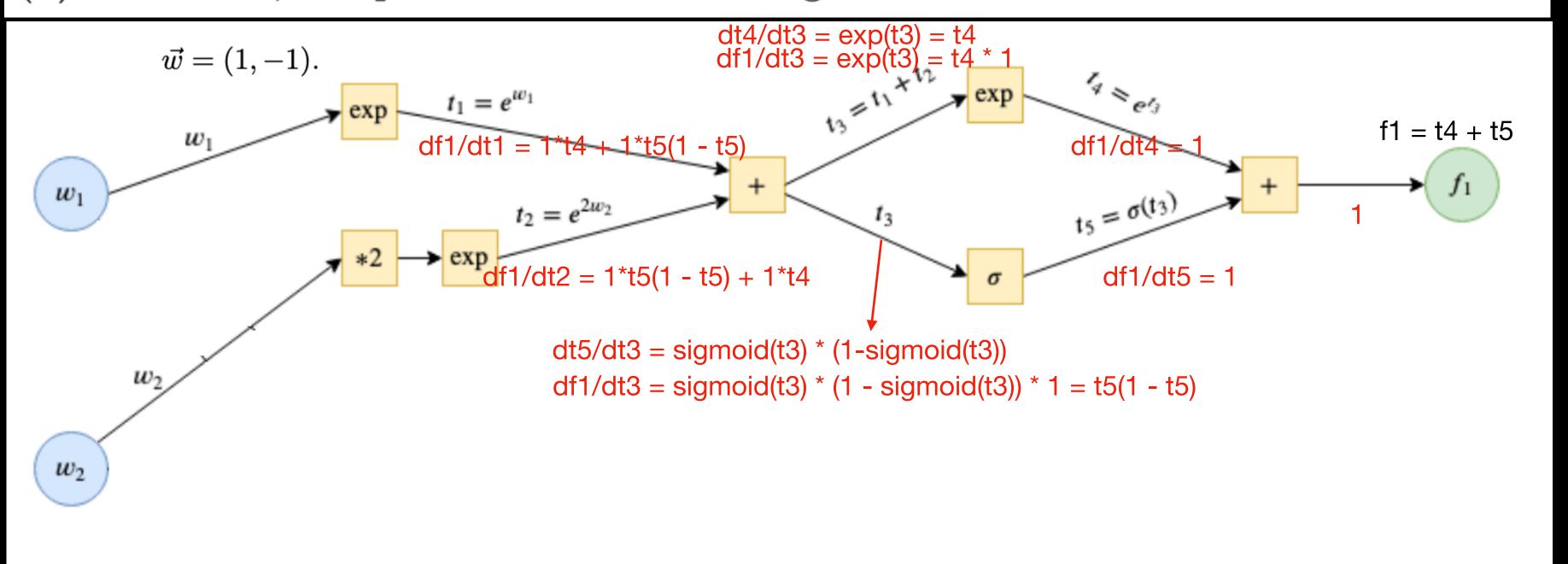
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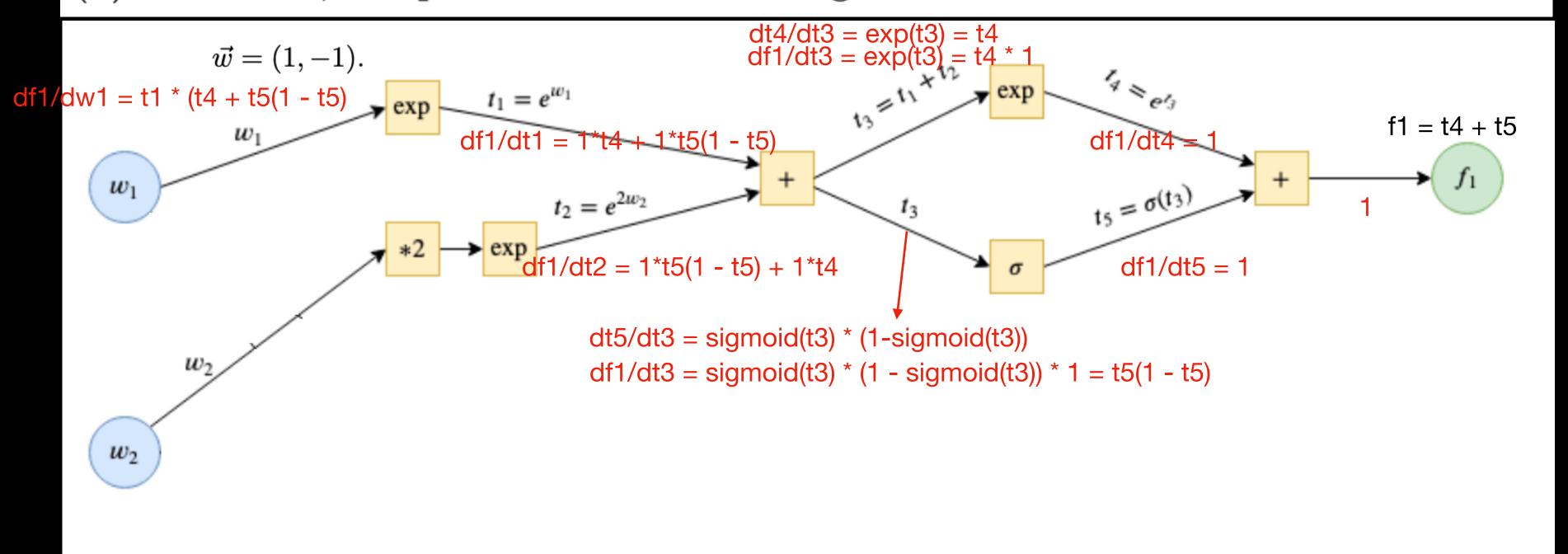
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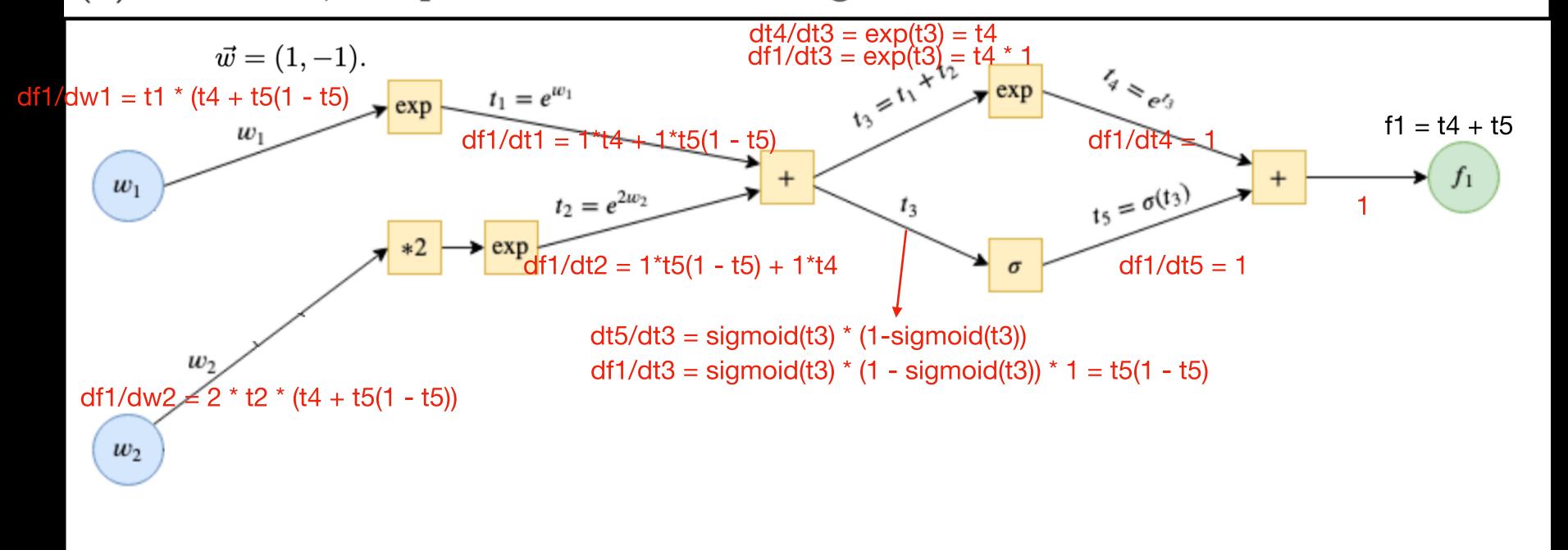
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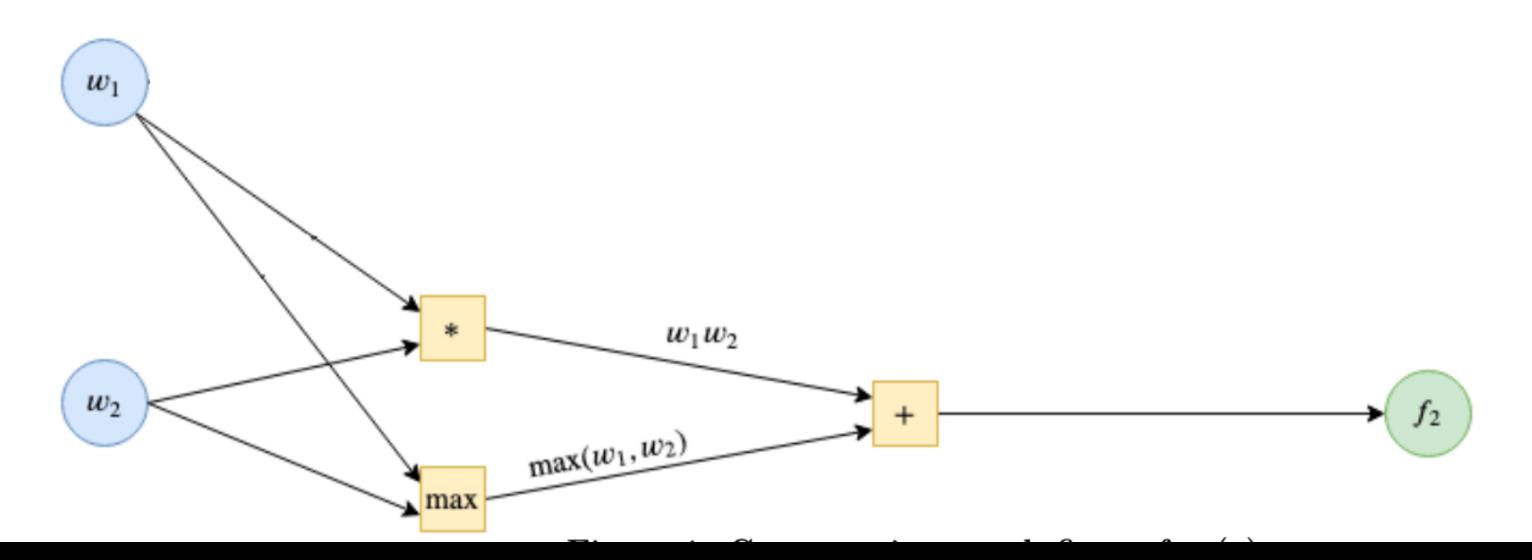
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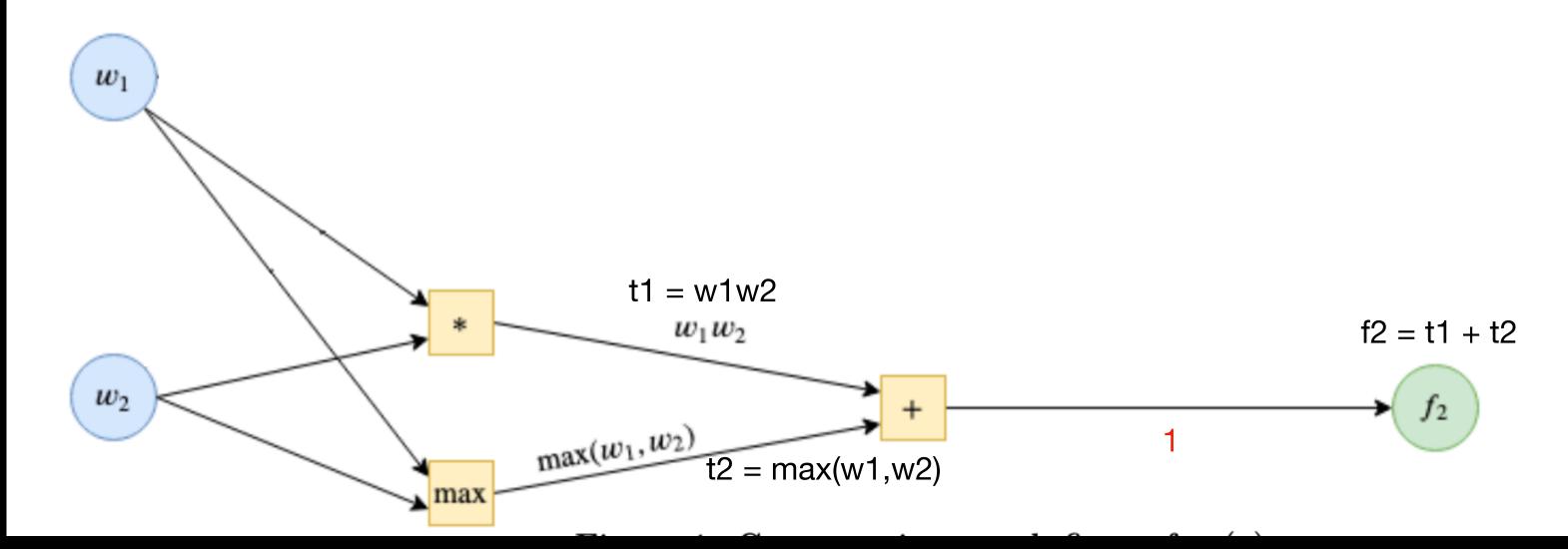
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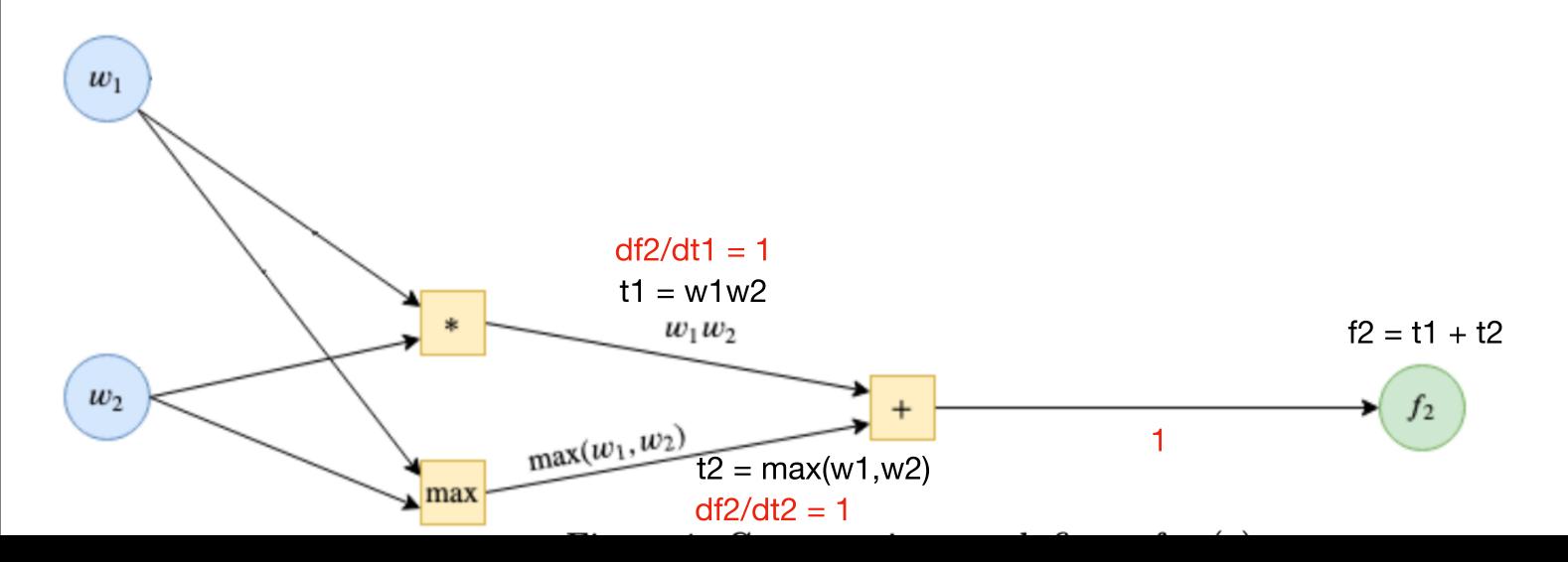
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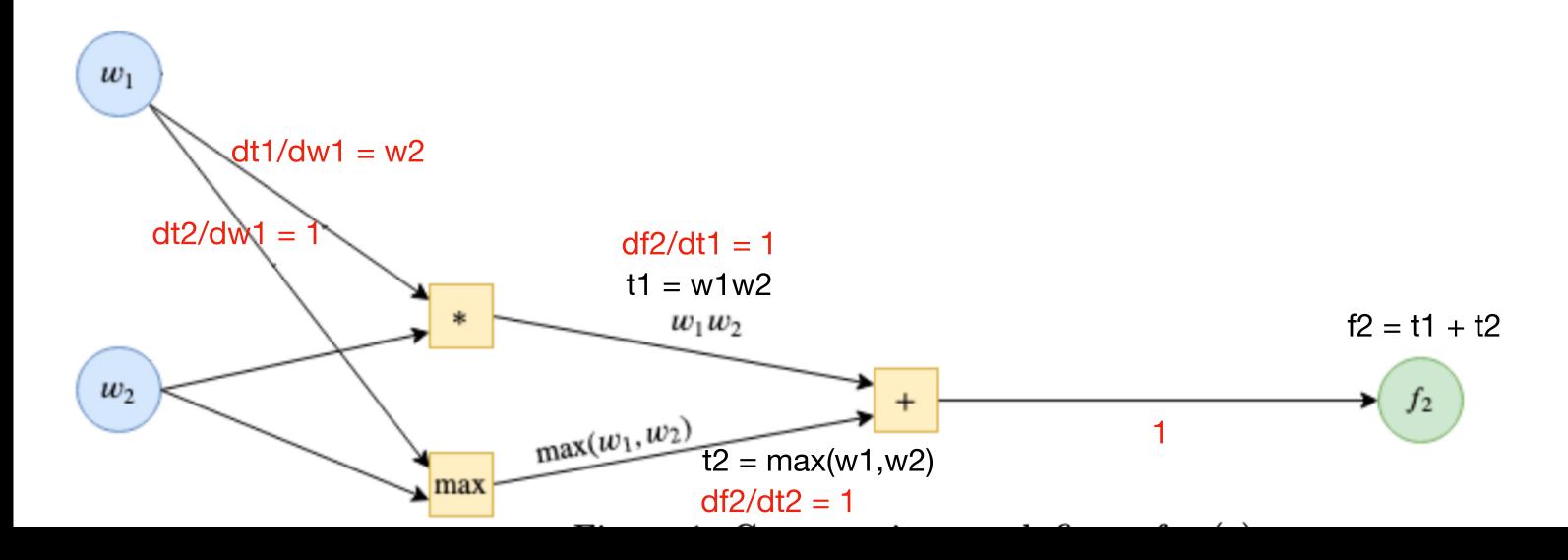
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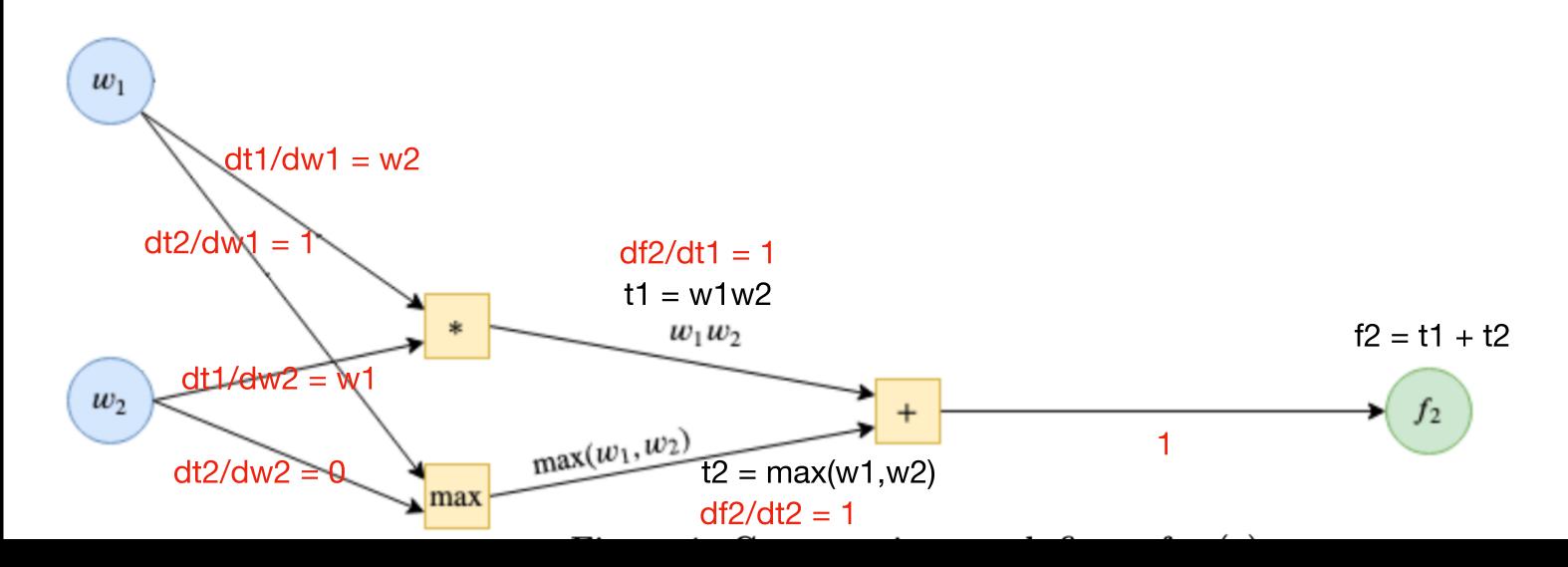
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$$df2/dw1 = w2 + 1$$

$$dt1/dw1 = w2$$

$$dt2/dw2 = w1 + 0$$

$$df2/dw2 = w1 + 0$$

$$w_1$$

$$w_2$$

$$dt1/dw2 = w1$$

$$dt2/dw2 = w1$$