

CS231n- Lecture 3

February 21, 2017

1 Optimization

1.1 Computational Graph

We need to see computational graph. It's huge in Convolutional Neural Networks and Neural Turing Machine.

$$f(x, y, z) = (x + y)z$$

e.g $x=-2$, $y=5$, $z=-4$

$$q = x + y$$

$$\frac{\partial q}{\partial x} = 1$$

$$\frac{\partial q}{\partial y} = 1 \quad f = qz$$

$$\frac{\partial f}{\partial q} = z$$

$$\frac{\partial f}{\partial z} = q$$

We made a forward pass, now we'll make a backward one $\frac{\partial f}{\partial f} = 1$

$$\frac{\partial f}{\partial z} = x + y = 3$$

The influence of z on f is three times in positive magnitude

$$\frac{\partial f}{\partial q} = z = -4$$

if q increases by h , then f decreases by 4 times that magnitude $\frac{\partial f}{\partial y} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial y} =$

$$-4 * 1 = -4$$

Similarly, $\frac{\partial f}{\partial x} = -4$

Example: $f(w, x) = \frac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2 x_2)}}$

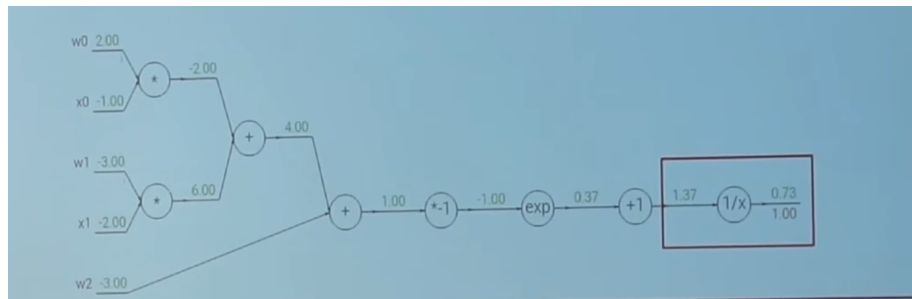


Figure 1: The Computational Graph

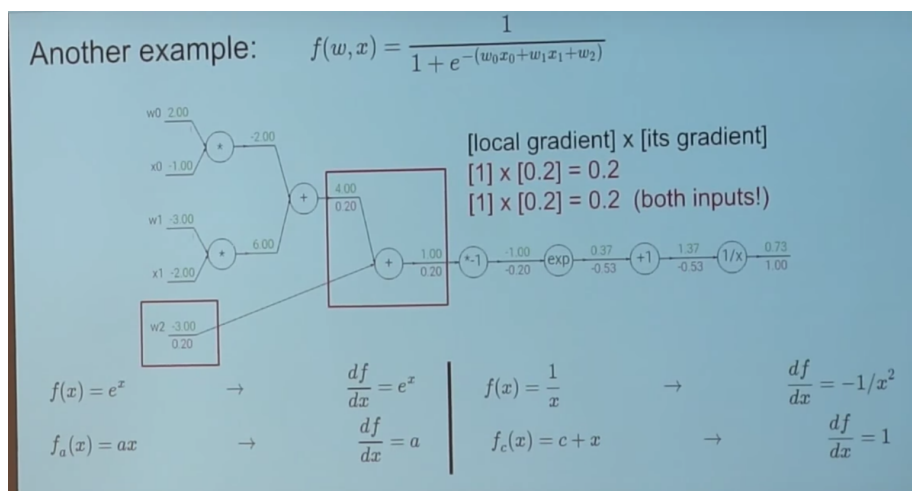


Figure 2: The Computational Graph after a few updates(AdditionGate)

$$f(x) = e^x \rightarrow \frac{\partial f}{\partial x} = \frac{1}{x}$$

$$f(x) = \frac{1}{x} \rightarrow \frac{\partial f}{\partial x} = -\frac{1}{x^2}$$

So we get gradient at this position to be $\frac{-1}{1.37^2} * 1.00 = -0.53$

Next level we get $1 * (-0.53) = -0.53$

This goes on and on, we multiply local gradient with the gates gradient

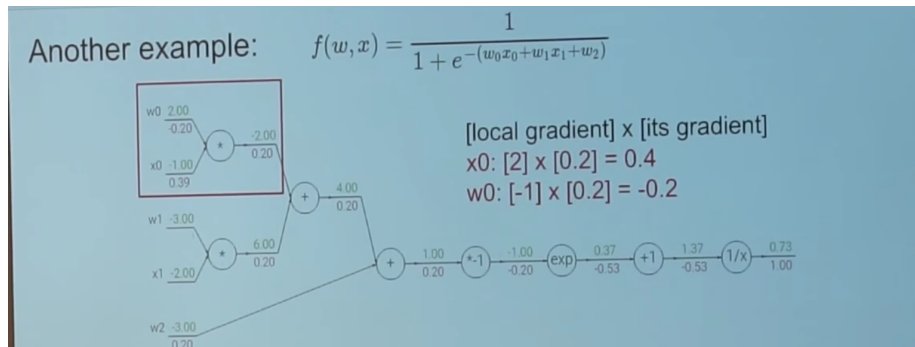


Figure 3: The Computational Graph after a few updates(MultGate)

We can collapse into one sigmoid function

From now on rely on slides from "<http://cs231n.stanford.edu/slides>" only extra notes here.

Understanding backward flow's intuition is very important.

add gate is a gradient distributor

max gate is a gradient router, larger one gets all the smaller gets 0. in backprop we are routing to the max value since only it contributes to the final thing