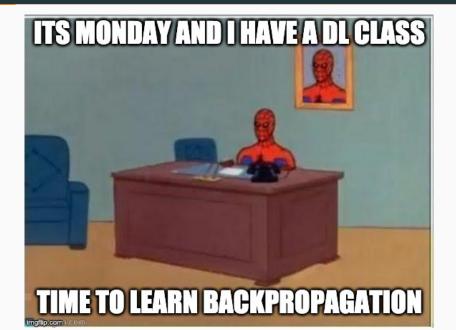


Backpropagation in Perceptrons and Convolutions

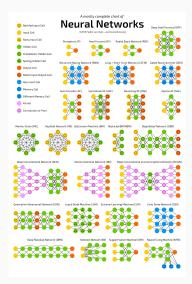
Sai Somanath K.

23rd February, 2020

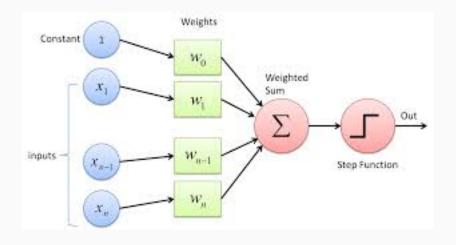
M.Tech CS, SCIS, University Of Hyderabad



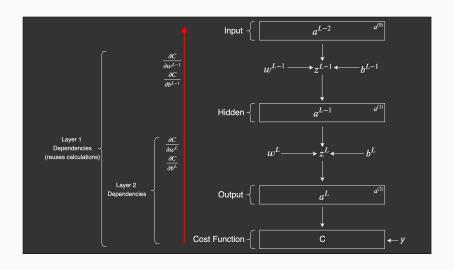
Its not just CNN...



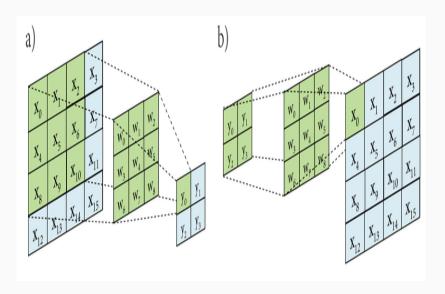
Perceptron: The Artificial Neuron



Backpropagation in Perceptron



A Convolution



Backprop Maths: A simple example

Input:

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}$$
$$w = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix}$$
$$b$$

Output:

$$y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$$

More math...

Forward pass — convolution with one filter w, stride=1, padding=0

$$y_1 = w_1 x_1 = w_2 x_2 + b$$

 $y_2 = w_1 x_2 = w_2 x_3 + b$
 $y_3 = w_1 x_3 = w_2 x_4 + b$

And more ...

Gradient of loss function w.r.t y:

$$dy = \frac{\partial L}{\partial y}$$

Jacobian notation:

$$dy = \begin{bmatrix} \frac{\partial L}{\partial y_1} & \frac{\partial L}{\partial y_2} & \frac{\partial L}{\partial y_3} \end{bmatrix}$$
$$dy = \begin{bmatrix} dy_1 & dy_2 & dy_3 \end{bmatrix}$$

We want:

$$dx = \frac{\partial L}{\partial x}$$
 $dw = \frac{\partial L}{\partial w}$ $db = \frac{\partial L}{\partial b}$

Some more...

db:

$$db = \frac{\partial L}{\partial b} = \frac{\partial L}{\partial y} \cdot \frac{\partial y}{\partial b} = dy \cdot \frac{\partial y}{\partial b}$$

$$= \begin{bmatrix} dy_1 & dy_2 & dy_3 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$db = dy_1 + dy_2 + dy_3$$

••••

dw:

$$dw = \frac{\partial L}{\partial w} = \frac{\partial L}{\partial y} \cdot \frac{\partial y}{\partial w} = dy \cdot \frac{\partial y}{\partial w}$$

$$\frac{\partial y}{\partial w} = \begin{bmatrix} \frac{\partial y_1}{\partial w_1} & \frac{\partial y_1}{\partial w_2} \\ \frac{\partial y_2}{\partial w_1} & \frac{\partial y_2}{\partial w_2} \\ \frac{\partial y_3}{\partial w_1} & \frac{\partial y_3}{\partial w_2} \end{bmatrix}$$

$$\frac{\partial y}{\partial w} = \begin{bmatrix} x_1 & x_2 \\ x_2 & x_3 \\ x_3 & x_4 \end{bmatrix}$$

$$dw = \begin{bmatrix} dy_1 & dy_2 & dy_3 \end{bmatrix} \cdot \begin{bmatrix} x_1 & x_2 \\ x_2 & x_3 \\ x_3 & x_4 \end{bmatrix}$$

$$dw_1 = x_1 dy_1 + x_2 dy_2 + x_3 dy_3$$

$$dw_2 = x_2 dy_2 + x_3 dy_3 + x_4 dy_4$$

...

$$dw = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} * \begin{bmatrix} dy_1 \\ dy_2 \\ dy_3 \end{bmatrix}$$

It is a convolution operation

•••

dx

$$dx = \frac{\partial L}{\partial x} = \frac{\partial L}{\partial y} \cdot \frac{\partial y}{\partial x} = dy \cdot \frac{\partial y}{\partial x}$$

$$\frac{\partial y}{\partial x} = \begin{bmatrix} \frac{\partial y_1}{\partial x_1} & \frac{\partial y_1}{\partial x_2} & \frac{\partial y_1}{\partial x_3} & \frac{\partial y_1}{\partial x_4} \\ \frac{\partial y_2}{\partial x} & \frac{\partial y_2}{\partial x_2} & \frac{\partial y_2}{\partial x_2} & \frac{\partial y_2}{\partial x_3} & \frac{\partial y_1}{\partial x_4} \\ \frac{\partial y_3}{\partial x_1} & \frac{\partial y_3}{\partial x_2} & \frac{\partial y_3}{\partial x_3} & \frac{\partial y_1}{\partial x_4} \end{bmatrix}$$

$$= \frac{\partial y}{\partial x} = \begin{bmatrix} w_1 & w_2 & 0 & 0 \\ 0 & w_1 & w_2 & 0 \\ 0 & 0 & w_1 & w_2 \end{bmatrix}$$

••••

$$dx_1 = w_1 dy_1$$

$$dx_2 = w_2 dy_1 + w_1 dy_w$$

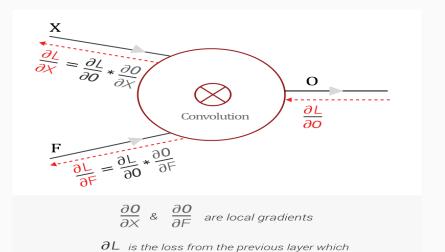
$$dx_3 = w_2 dy_2 + w_1 dy_3$$

$$dx_4 = w_2 dy_3$$

$$dw = \begin{bmatrix} 0 \\ dy_1 \\ dy_2 \\ dy_3 \\ 0 \end{bmatrix} * \begin{bmatrix} w_2 \\ w_1 \end{bmatrix}$$

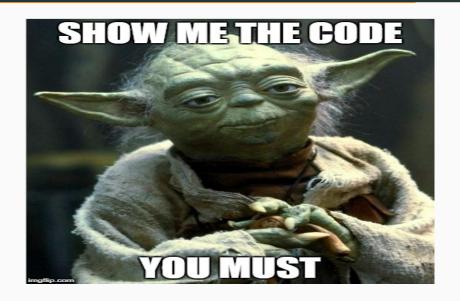
It is a convolution operation

Back pass



 $\overline{\partial z}$ has to be backpropagated to other layers

Code time!!!



Summary

Backpropagation in a Convolutional Layer of a CNN

Finding the gradients:

$$\frac{\partial L}{\partial F}$$
 = Convolution (Input X, Loss gradient $\frac{\partial L}{\partial O}$)

$$\frac{\partial L}{\partial X} = \text{Full}$$
 Convolution $\left(\frac{180^{\circ} \text{ rotated}}{\text{Filter F}}, \frac{\text{Loss}}{\text{Gradient }} \frac{\partial L}{\partial 0} \right)$

La Fin!

