

Back Propagation

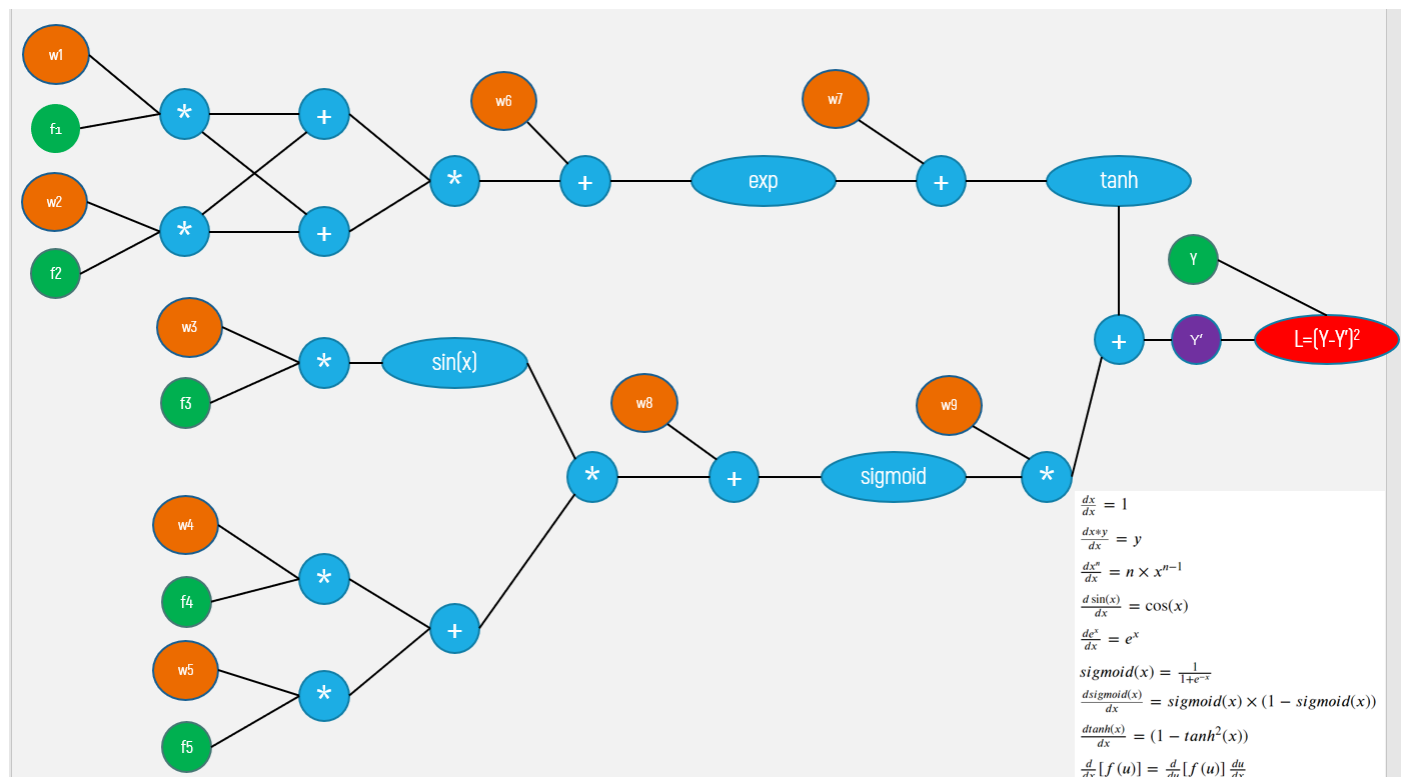
1. loading of data

In [1]:

```
import pickle
with open('data.pkl', 'rb') as f:
    data = pickle.load(f)
print(data.shape)
X = data[:, :5]
y = data[:, -1]
print(X.shape, y.shape)
```

```
(506, 6)
(506, 5) (506,)
```

2. Computational graph



1. if you observe the graph, we are having input features $[f_1, f_2, f_3, f_4, f_5]$ and 9 weights $[w_1, w_2, w_3, w_4, w_5, w_6, w_7, w_8, w_9]$
2. the final output of this graph is a value L which is computed as $(Y - Y')^2$

Task 1: Implementing backpropagation and Gradient checking

1. **Check this video for better understanding of the computational graphs and back propagation:** <https://www.youtube.com/watch?v=i940vYb6noo> (<https://www.youtube.com/watch?v=i940vYb6noo#t=1m33s>).

2. **write two functions**

#you can modify the definition of this function according to your needs

```
def forward_propagation(X, y, W):
```

```
    # X: input data point, note that in this assignment you are having 5
    -d data points
```

```
    # y: output variable
```

```
    # W: weight array, its of length 9, W[0] corresponds to w1 in graph,
    W[1] corresponds to w2 in graph, ..., W[8] corresponds to w9 in graph.
```

```
    # write code to compute the value of L=(y-y')^2
```

```
    return (L, any other variables which you might need to use for back
    propagation)
```

```
    # Hint: you can use dict type to store the required intermediate var
    iables
```

you can modify the definition of this function according to your needs

```
def backward_propagation(L, Variables):
```

```
    # L: the loss we calculated for the current point
```

```
    # Variables: the outputs of the forward_propagation() function
```

```
    # write code to compute the gradients of each weight [w1,w2,w3,...,w
```

```
9]
```

```
    return dW
```

```
    # here dW can be a list, or dict or any other data type wich will ha
    ve gradients of all the weights
```

```
    # Hint: you can use dict type to store the required variables
```

3. **Gradient checking** (<https://towardsdatascience.com/how-to-debug-a-neural-network-with-gradient-checking-41deec0357a9>): **blog link** (<https://towardsdatascience.com/how-to-debug-a-neural-network-with-gradient-checking-41deec0357a9>).

we know that the derivative of any function is

$$\lim_{\epsilon \rightarrow 0} \frac{f(x + \epsilon) - f(x - \epsilon)}{2\epsilon}$$

The definition above can be used as a numerical approximation of the derivative. Taking an epsilon small enough, the calculated approximation will have an error in the range of epsilon squared.

In other words, if epsilon is 0.001, the approximation will be off by 0.00001.

Therefore, we can use this to approximate the gradient, and in turn make sure that backpropagation is implemented properly. This forms the basis of gradient checking!

lets understand the concept with a simple example: $f(w_1, w_2, x_1, x_2) = w_1^2 \cdot x_1 + w_2 \cdot x_2$

from the above function lets assume $w_1 = 1, w_2 = 2, x_1 = 3, x_2 = 4$ the gradient of f w.r.t w_1 is

$$\begin{aligned}\frac{df}{dw_1} = dw_1 &= 2 \cdot w_1 \cdot x_1 \\ &= 2 \cdot 1 \cdot 3 \\ &= 6\end{aligned}$$

let calculate the approximate gradient of w_1 as mentioned in the above formula and considering $\epsilon = 0.0001$

$$\begin{aligned}dw_1^{approx} &= \frac{f(w_1+\epsilon, w_2, x_1, x_2) - f(w_1-\epsilon, w_2, x_1, x_2)}{2\epsilon} \\ &= \frac{((1+0.0001)^2 \cdot 3 + 2 \cdot 4) - ((1-0.0001)^2 \cdot 3 + 2 \cdot 4)}{2\epsilon} \\ &= \frac{(1.00020001 \cdot 3 + 2 \cdot 4) - (0.99980001 \cdot 3 + 2 \cdot 4)}{2 \cdot 0.0001} \\ &= \frac{(11.00060003) - (10.99940003)}{0.0002} \\ &= 5.999999999999\end{aligned}$$

Then, we apply the following formula for gradient check: $gradient_check = \frac{\|(dW - dW^{approx})\|_2}{\|(dW)\|_2 + \|(dW^{approx})\|_2}$

The equation above is basically the Euclidean distance normalized by the sum of the norm of the vectors. We use normalization in case that one of the vectors is very small. As a value for epsilon, we usually opt for $1e-7$. Therefore, if gradient check return a value less than $1e-7$, then it means that backpropagation was implemented correctly. Otherwise, there is potentially a mistake in your implementation. If the value exceeds $1e-3$, then you are sure that the code is not correct.

in our example: $gradient_check = \frac{(6 - 5.999999999994898)}{(6 + 5.999999999994898)} = 4.2514140356330737e^{-13}$

you can mathamatically derive the same thing like this

$$\begin{aligned}dw_1^{approx} &= \frac{f(w_1+\epsilon, w_2, x_1, x_2) - f(w_1-\epsilon, w_2, x_1, x_2)}{2\epsilon} \\ &= \frac{((w_1+\epsilon)^2 \cdot x_1 + w_2 \cdot x_2) - ((w_1-\epsilon)^2 \cdot x_1 + w_2 \cdot x_2)}{2\epsilon} \\ &= \frac{4 \cdot \epsilon \cdot w_1 \cdot x_1}{2\epsilon} \\ &= 2 \cdot w_1 \cdot x_1\end{aligned}$$

to do this task you need to write a function

```

W = initialize_randomly
def gradient_checking(data_point, W):

    # compute the L value using forward_propagation()
    # compute the gradients of W using backward_propagation()

    approx_gradients = []
    for each wi weight value in W:

        # add a small value to weight wi, and then find the values of L with
        the updated weights
        # subtract a small value to weight wi, and then find the values of L
        with the updated weights
        # compute the approximation gradients of weight wi

        approx_gradients.append(approximation gradients of weight wi)

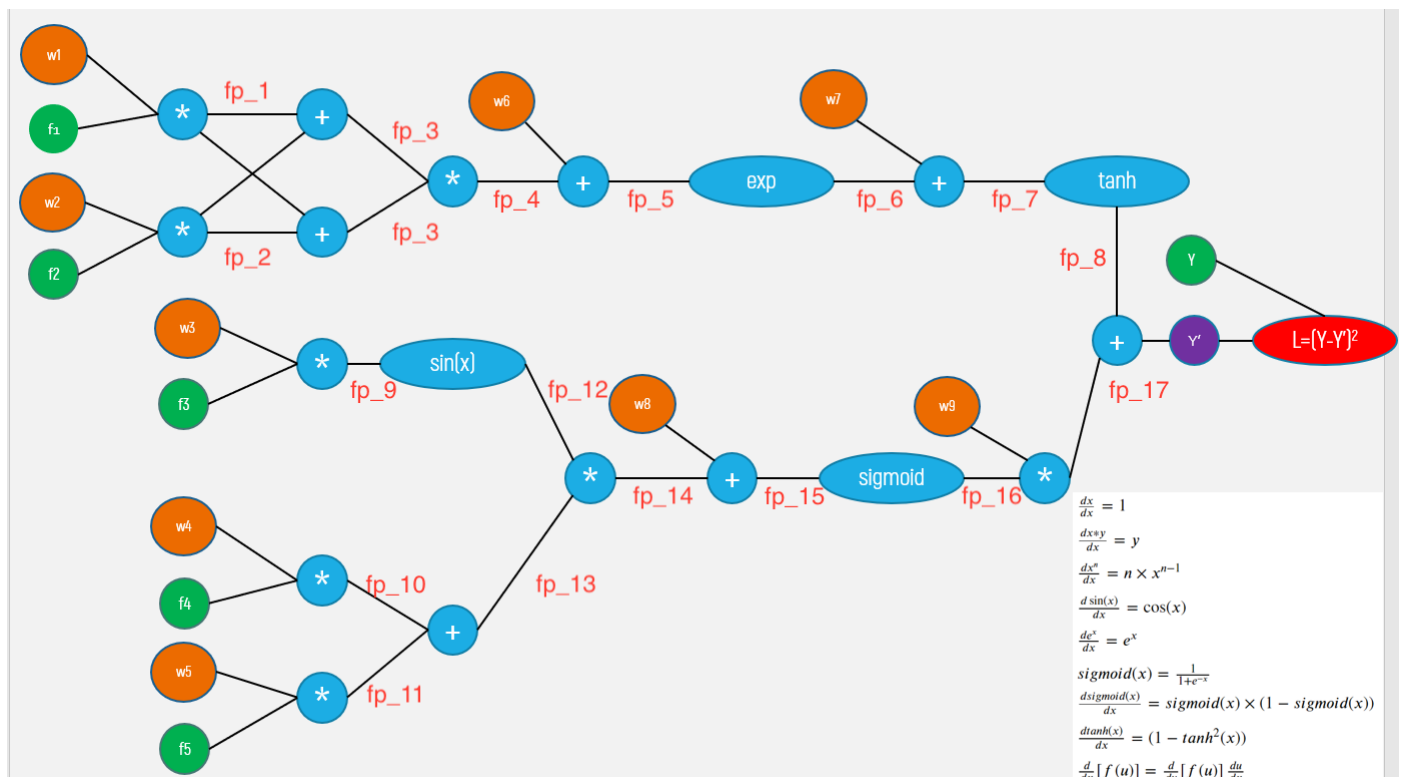
    # compare the gradient of weights W from backward_propagation() with the
    aproximation gradients of weights with gradient_check formula

    return gradient_check

```

NOTE: you can do sanity check by checking all the return values of gradient_checking(), they have to be zero. if not you have bug in your code

Implemented graph flow & forward propagation



Finding gradients

$$\frac{\partial L}{\partial \omega_1} = \frac{\partial L}{\partial f_{k8}} \cdot \frac{\partial f_{k8}}{\partial f_{k7}} \cdot \frac{\partial f_{k7}}{\partial f_{k6}} \cdot \frac{\partial f_{k6}}{\partial f_{k5}} \cdot \frac{\partial f_{k5}}{\partial f_{k4}} \left[\frac{\partial f_{k4}}{\partial f_{k3}} \cdot \frac{\partial f_{k3}}{\partial f_{k1}} \right] \frac{\partial f_{k1}}{\partial \omega_1}$$

$$\frac{\partial L}{\partial f_{k8}} = \frac{\partial (y - f_{k8} - f_{k12})^2}{\partial f_{k8}} = 2(y - f_{k8} - f_{k12})(-1)$$

$$\frac{\partial f_{k8}}{\partial f_{k7}} = 1 - \tanh^2(f_{k7})$$

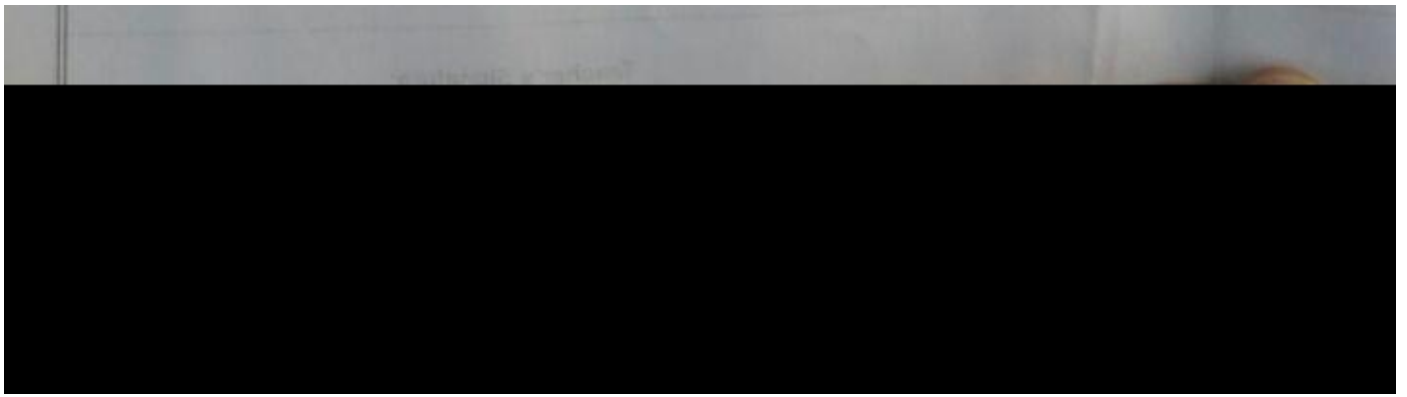
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$$\frac{\partial f_{k7}}{\partial f_{k6}} = 1 \quad ; \quad \frac{\partial f_{k6}}{\partial f_{k5}} = \exp(-f_{k5}) = f_{k6} \quad ; \quad \frac{\partial f_{k5}}{\partial f_{k4}} = 1$$

$$\frac{\partial f_{k4}}{\partial f_{k3}} = 2 \cdot (-f_{k3}) \quad ; \quad \frac{\partial f_{k3}}{\partial f_{k1}} = 1 \quad ; \quad \frac{\partial f_{k1}}{\partial \omega_1} = f_1$$

$$\frac{\partial L}{\partial \omega_2} = \frac{\partial L}{\partial f_{k8}} \cdot \frac{\partial f_{k8}}{\partial f_{k7}} \cdot \frac{\partial f_{k7}}{\partial f_{k6}} \cdot \frac{\partial f_{k6}}{\partial f_{k5}} \cdot \frac{\partial f_{k5}}{\partial f_{k4}} \left[\frac{\partial f_{k4}}{\partial f_{k3}} \cdot \frac{\partial f_{k3}}{\partial f_{k2}} \right] \frac{\partial f_{k2}}{\partial \omega_2}$$

$$\frac{\partial f_{k3}}{\partial f_{k2}} = 1 \quad ; \quad \frac{\partial f_{k2}}{\partial \omega_2} = f_2$$



11 12 13 14 15 16 17

$$\frac{\partial L}{\partial w_3} = \frac{\partial L}{\partial h_{17}} \cdot \frac{\partial h_{17}}{\partial h_{16}} \cdot \frac{\partial h_{16}}{\partial h_{15}} \cdot \frac{\partial h_{15}}{\partial h_{14}} \cdot \left[\frac{\partial h_{14}}{\partial h_{12}} \cdot \frac{\partial h_{12}}{\partial h_9} \right] \cdot \frac{\partial h_9}{\partial w_3}$$

11 $\frac{\partial L}{\partial h_{17}} = -2(y - h_{17} - h_{18})$

12 $\frac{\partial h_{17}}{\partial h_{16}} = w_9$; $\frac{\partial h_{16}}{\partial h_{15}} = \text{sig}(h_{15}) (1 - \text{sig}(h_{15})) = h_{16} \cdot (1 - h_{16})$
 $= \text{sig}(h_{15}) (1 - \text{sig}(h_{15})) = h_{16} \cdot (1 - h_{16})$

15 $\frac{\partial h_{15}}{\partial h_{14}} = 1$; $\frac{\partial h_{14}}{\partial h_{12}} = h_{13}$; $\frac{\partial h_{12}}{\partial h_9} = \cos(h_9)$

17 $\frac{\partial h_9}{\partial w_3} = f_3$

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11 12 13 14 15 16 17 18 19 20

$$\frac{\partial L}{\partial w_4} = \frac{\partial L}{\partial h_{19}} \cdot \frac{\partial h_{19}}{\partial h_{18}} \cdot \frac{\partial h_{18}}{\partial h_{15}} \cdot \frac{\partial h_{15}}{\partial h_{14}} \cdot \left[\frac{\partial h_{14}}{\partial h_{13}} \cdot \frac{\partial h_{13}}{\partial h_{10}} \right] \cdot \frac{\partial h_{10}}{\partial w_4}$$

18 $\frac{\partial h_{14}}{\partial h_{13}} = h_{12}$; $\frac{\partial h_{13}}{\partial h_{10}} = 1$; $\frac{\partial h_{10}}{\partial w_4} = f_4$

Final function for graph

$$\frac{\partial L}{\partial w_1} = \frac{\partial f_{b-8}}{\partial f_{b-1}} \cdot \frac{\partial f_{b-8}}{\partial f_{b-2}}$$

$$\tanh(\exp((w_1 f_1 + w_2 f_2)^2 + w_6) + w_7)$$

$$\tanh(o_3)$$

$$\tanh(\exp(o_5) + w_8)$$

$$\tanh(\exp(o_3^2 + w_6) + w_8)$$

$$\tanh(\exp((w_1 f_1 + w_2 f_2)^2 + w_6) + w_8)$$

$$\text{Sigmod}(w_8 + o_{14}) * w_9$$

$$o_{14} = \sin(\theta_9) * [w_4 * f_4 + w_5 * f_5]$$

$$o_9 = \text{Sigmod}(w_8 + [\sin(w_3 * f_3) * (w_4 * f_4 + w_5 * f_5)])$$

$$\text{Final Function}$$

$$\text{①} + \text{②} = f$$

$$\tanh[\exp[(w_1 f_1 + w_2 f_2)^2 + w_6] + w_8]$$

$$+$$

$$\text{Sigmod}(w_8 + [\sin(w_3 * f_3) * (w_4 * f_4 + w_5 * f_5)])$$

$$= f$$

In [2]:

```
import numpy as np
import matplotlib.pyplot as plt
```


In [3]:

```

class BackPropagationUsingGradientsCheck():
    def __init__(self):
        self.author = 'trinath'
        self.assignment = 'BackPropagation & Gradients Checking'

    #function for attributes initialization
    def initialization(self,X,y):
        self.X = X
        self.y = y
        self.w = np.ones(9)*0.1
        self.epsilon = 0.0001

    ...

    @function : compute_forward_propagation
    @params    : X - train data, y - labels, w - weights
    @logic     : for doing forward propagation for the given graph
    @return    : loss
    ...

    def compute_forward_propagation(self,X, y, w):
        self.forward_propagation = {}
        #fp_1 = w1 * f1
        self.forward_propagation['fp_1'] = w[0] * X[0]

        #fp_2 = w2 * f2
        self.forward_propagation['fp_2'] = w[1] * X[1]

        self.forward_propagation['fp_3'] = self.forward_propagation['fp_1'] + self.f

        self.forward_propagation['fp_4'] = self.forward_propagation['fp_3'] * self.f

        #fp_5 = fp_4 + w6
        self.forward_propagation['fp_5'] = self.forward_propagation['fp_4'] + w[5]

        self.forward_propagation['fp_6'] = np.exp(self.forward_propagation['fp_5'])

        #fp_7 = fp_6 + w7
        self.forward_propagation['fp_7'] = self.forward_propagation['fp_6'] + w[6]

        self.forward_propagation['fp_8'] = np.tanh(self.forward_propagation['fp_7'])

        #fp_9 = w3 * x3
        self.forward_propagation['fp_9'] = w[2] * X[2]

        #fp_10 = w4 * f4
        self.forward_propagation['fp_10'] = w[3] * X[3]

        #fp_11 = w5 * f5
        self.forward_propagation['fp_11'] = w[4] * X[4]

        self.forward_propagation['fp_12'] = np.sin(self.forward_propagation['fp_9'])

        self.forward_propagation['fp_13'] = self.forward_propagation['fp_10'] + self

        self.forward_propagation['fp_14'] = self.forward_propagation['fp_12'] * self

        #fp_15 = fp_14 + w8
        self.forward_propagation['fp_15'] = self.forward_propagation['fp_14'] + w[7]

        self.forward_propagation['fp_16'] = 1/(1 + np.exp(-self.forward_propagation[

```

```

#fp_17 = fp_16 * w9
self.forward_propagation['fp_17'] = self.forward_propagation['fp_16'] * w[8]

y_hat = self.forward_propagation['fp_8'] + self.forward_propagation['fp_17']

L = (y-y_hat)**2
#print(self.forward_propagation)
return L

'''
@function : compute_backward_propagation
@params    : L - loss, x - train data, y - labels, w - weights
@logic     : for doing backward propagation for the given graph
@return    : updated gradients
'''
def compute_backward_propagation(self, L, x, y, w):
    self.d_gradients = {}
    self.update_weights = []

    '''
        For calculating  $\partial L / \partial w_1$ 
    '''
    #  $\partial fp_1 / \partial w_1 = f_1$ 
    self.d_gradients[' $\partial fp_1 / \partial w_1$ '] = x[0]

    #  $\partial fp_3 / \partial fp_1 = 1$ 
    self.d_gradients[' $\partial fp_3 / \partial fp_1$ '] = 1

    #  $\partial fp_4 / \partial fp_3 = 2 * (fp_3)$ 
    self.d_gradients[' $\partial fp_4 / \partial fp_3$ '] = 2 * (self.forward_propagation['fp_3'])

    #  $\partial fp_5 / \partial fp_4 = 1$ 
    self.d_gradients[' $\partial fp_5 / \partial fp_4$ '] = 1

    #  $\partial fp_6 / \partial fp_5 = \exp(fp_5) = fp_6$ 
    self.d_gradients[' $\partial fp_6 / \partial fp_5$ '] = self.forward_propagation['fp_6']

    #  $\partial fp_7 / \partial fp_6 = 1$ 
    self.d_gradients[' $\partial fp_7 / \partial fp_6$ '] = 1

    #  $\partial fp_8 / \partial fp_7 = 1 - \tanh(fp_7)^2 = 1 - fp_8^2$ 
    self.d_gradients[' $\partial fp_8 / \partial fp_7$ '] = 1 - (self.forward_propagation['fp_8']**2)

    #  $\partial L / \partial fp_8 = 2(y - fp_8 - fp_17)(-1)$ 
    self.d_gradients[' $\partial L / \partial fp_8$ '] = (-2) * (y - self.forward_propagation['fp_8'] - self.forward_propagation['fp_17'])

    #  $\partial L / \partial w_1 = \partial L / \partial fp_8 * \partial fp_8 / \partial fp_7 * \partial fp_7 / \partial fp_6 * \partial fp_6 / \partial fp_5 * \partial fp_5 / \partial fp_4 * \partial fp_4 / \partial fp_3 * \partial fp_3 / \partial fp_1$ 
    self.d_gradients[' $\partial L / \partial w_1$ '] = self.d_gradients[' $\partial L / \partial fp_8$ '] * self.d_gradients[' $\partial fp_8 / \partial fp_7$ '] * self.d_gradients[' $\partial fp_7 / \partial fp_6$ '] * self.d_gradients[' $\partial fp_6 / \partial fp_5$ '] * self.d_gradients[' $\partial fp_5 / \partial fp_4$ '] * self.d_gradients[' $\partial fp_4 / \partial fp_3$ '] * self.d_gradients[' $\partial fp_3 / \partial fp_1$ ']

    #print("w0:", d_gradients[' $\partial L / \partial w_1$ '])

    '''
        For calculating  $\partial L / \partial w_2$ 
    '''

```

```

#∂fp_3/∂fp_2 = 1
self.d_gradients['∂fp_3/∂fp_2'] = 1

#∂fp_2/∂w2 = fp_2
self.d_gradients['∂fp_2/∂w2'] = x[1]

#∂L/∂w2 = ∂L/∂fp_8 * ∂fp_8/∂fp_7 * ∂fp_7/∂fp_6 * ∂fp_6/∂fp_5 * ∂fp_5/∂fp_4 * [
self.d_gradients['∂L/∂w2'] = self.d_gradients['∂L/∂fp_8'] * self.d_gradients
self.d_gradients['∂fp_6/∂fp_5'] * self.d_gradien
self.d_gradients['∂fp_3/∂fp_2'] * self.d_gradien

#print("w1:",d_gradients['∂L/∂w2'])

'''
    For calculating ∂L/∂w3
'''
# ∂fp_9/∂w3= f3
self.d_gradients['∂fp_9/∂w3'] = x[2]

# ∂fp_12/∂fp_9 = cos(fp_9)
self.d_gradients['∂fp_12/∂fp_9'] = np.cos(self.forward_propagation['fp_9'])

# ∂fp_14/∂fp_12 = fp_13
self.d_gradients['∂fp_14/∂fp_12'] = self.forward_propagation['fp_13']

# ∂fp_15/∂fp_14 = 1
self.d_gradients['∂fp_15/∂fp_14'] = 1

# ∂fp_16/∂fp_15 = fp_16 * (1- fp_16)
self.d_gradients['∂fp_16/∂fp_15'] = self.forward_propagation['fp_16'] * (1-s

# ∂fp_17/∂fp_16= w9
self.d_gradients['∂fp_17/∂fp_16'] = w[8]

#∂L/∂fp_17 = 2(y-fp_8-fp_17)(-1)
self.d_gradients['∂L/∂fp_17'] = (-2)*(y-self.forward_propagation['fp_8']-sel

#∂L/∂w3 = ∂L/∂fp_8 * ∂fp_8/∂fp_7 * ∂fp_7/∂fp_6 * ∂fp_6/∂fp_5 * ∂fp_5/∂fp_4 * [
self.d_gradients['∂L/∂w3'] = self.d_gradients['∂L/∂fp_17'] * self.d_gradients
self.d_gradients['∂fp_15/∂fp_14'] * self.d_gradi
self.d_gradients['∂fp_9/∂w3']

#print("w2:",d_gradients['∂L/∂w3'])

'''
    For calculating ∂L/∂w4
'''
# ∂fp_10/∂w4= f4
self.d_gradients['∂fp_10/∂w4'] = x[3]

# ∂fp_13/∂fp_10= 1
self.d_gradients['∂fp_13/∂fp_10'] = 1

# ∂fp_14/∂fp_13= fp_12
self.d_gradients['∂fp_14/∂fp_13'] = self.forward_propagation['fp_12']

```

```

# $\partial L/\partial w_3 = \partial L/\partial fp_8 * \partial fp_8/\partial fp_7 * \partial fp_7/\partial fp_6 * \partial fp_6/\partial fp_5 * \partial fp_5/\partial fp_4 * [$ 
self.d_gradients[' $\partial L/\partial w_4$ '] = self.d_gradients[' $\partial L/\partial fp_{17}$ '] * self.d_gradients[
    self.d_gradients[' $\partial fp_{15}/\partial fp_{14}$ '] * self.d_gradients[
        self.d_gradients[' $\partial fp_{10}/\partial w_4$ ']]

#print("w3:",d_gradients[' $\partial L/\partial w_4$ '])

'''
    For calculating  $\partial L/\partial w_5$ 
'''
#  $\partial fp_{10}/\partial w_4 = f_5$ 
self.d_gradients[' $\partial fp_{11}/\partial w_5$ '] = x[4]

# $\partial fp_{13}/\partial fp_{11} = 1$ 
self.d_gradients[' $\partial fp_{13}/\partial fp_{11}$ '] = 1

# $\partial L/\partial w_3 = \partial L/\partial fp_8 * \partial fp_8/\partial fp_7 * \partial fp_7/\partial fp_6 * \partial fp_6/\partial fp_5 * \partial fp_5/\partial fp_4 * [$ 
self.d_gradients[' $\partial L/\partial w_5$ '] = self.d_gradients[' $\partial L/\partial fp_{17}$ '] * self.d_gradients[
    self.d_gradients[' $\partial fp_{15}/\partial fp_{14}$ '] * self.d_gradients[
        self.d_gradients[' $\partial fp_{11}/\partial w_5$ ']]

#print("w4:",d_gradients[' $\partial L/\partial w_5$ '])

'''
    For calculating  $\partial L/\partial w_6$ 
'''
#  $\partial fp_6/\partial fp_5 = 1$ 
self.d_gradients[' $\partial fp_5/\partial w_6$ '] = 1

# $\partial L/\partial w_3 = \partial L/\partial fp_8 * \partial fp_8/\partial fp_7 * \partial fp_7/\partial fp_6 * \partial fp_6/\partial fp_5 * \partial fp_5/\partial fp_4 * [$ 
self.d_gradients[' $\partial L/\partial w_6$ '] = self.d_gradients[' $\partial L/\partial fp_8$ '] * self.d_gradients[
    self.d_gradients[' $\partial fp_6/\partial fp_5$ ']]

#print("w5:",d_gradients[' $\partial L/\partial w_6$ '])

'''
    For calculating  $\partial L/\partial w_7$ 
'''
#  $\partial fp_6/\partial fp_5 = 1$ 
self.d_gradients[' $\partial fp_7/\partial w_7$ '] = 1

# $\partial L/\partial w_3 = \partial L/\partial fp_8 * \partial fp_8/\partial fp_7 * \partial fp_7/\partial fp_6 * \partial fp_6/\partial fp_5 * \partial fp_5/\partial fp_4 * [$ 
self.d_gradients[' $\partial L/\partial w_7$ '] = self.d_gradients[' $\partial L/\partial fp_8$ '] * self.d_gradients[

#print("w6:",d_gradients[' $\partial L/\partial w_7$ '])

'''
    For calculating  $\partial L/\partial w_8$ 
'''
#  $\partial fp_6/\partial fp_5 = 1$ 
self.d_gradients[' $\partial fp_{15}/\partial w_8$ '] = 1

```

```

# $\partial L/\partial w_3 = \partial L/\partial fp_8 * \partial fp_8/\partial fp_7 * \partial fp_7/\partial fp_6 * \partial fp_6/\partial fp_5 * \partial fp_5/\partial fp_4 * [$ 
self.d_gradients[' $\partial L/\partial w_8$ '] = self.d_gradients[' $\partial L/\partial fp_{17}$ '] * self.d_gradients
                                self.d_gradients[' $\partial fp_{15}/\partial w_8$ ']

#print("w7:",d_gradients[' $\partial L/\partial w_8$ '])

'''
    For calculating  $\partial L/\partial w_9$ 
'''
#  $\partial fp_{17}/\partial w_9 = 1$ 
self.d_gradients[' $\partial fp_{17}/\partial w_9$ '] = self.forward_propagation['fp_16']

# $\partial L/\partial w_3 = \partial L/\partial fp_8 * \partial fp_8/\partial fp_7 * \partial fp_7/\partial fp_6 * \partial fp_6/\partial fp_5 * \partial fp_5/\partial fp_4 * [$ 
self.d_gradients[' $\partial L/\partial w_9$ '] = self.d_gradients[' $\partial L/\partial fp_{17}$ '] * self.d_gradients

#print("w8:",d_gradients[' $\partial L/\partial w_9$ '])

update_gradients = [self.d_gradients[' $\partial L/\partial w_1$ '], self.d_gradients[' $\partial L/\partial w_2$ '], s
                    self.d_gradients[' $\partial L/\partial w_6$ '], self.d_gradients[' $\partial L/\partial w_7$ '], s
return update_gradients

#for finding the approx gradients
def approximation_gradients(self,plus_loss, minus_loss, epsilon):
    return (plus_loss-minus_loss)/(2*epsilon)

#for checking the gradeitns
def compute_gradients_checking(self,data_point, weights, epsilon):
    approx_gradients = []
    get_weights = weights
    for indx, each_weight in enumerate(get_weights):
        # adding small value to weight with epsilon
        get_weights[indx] = get_weights[indx] + epsilon
        epsilon_plus_L = self.compute_forward_propagation(X[0], y[0], get_weight
        #print(epsilon_plus_L)
        get_weights[indx] = get_weights[indx] - epsilon

        # subtracting small value to weight wi
        get_weights[indx] = get_weights[indx] - epsilon
        epsilon_minus_L = self.compute_forward_propagation(X[0], y[0], get_weight
        #print(epsilon_minus_L)
        approx_grad = self.approximation_gradients(epsilon_plus_L, epsilon_minus
        approx_gradients.append(approx_grad)

        get_weights[indx] = get_weights[indx] + epsilon
        #print("\noriginal",get_weights)
    return approx_gradients

#function to check the gradients are correct
def gradient_check(self,original_grads, approx_grads):
    for org, approx in zip(original_grads, approx_grads):
        val = np.linalg.norm(org - approx)/ (np.linalg.norm(org) + np.linalg.norm
        if val < 1e-7:
            print("correct")
        else:
            print("Wrong")
    print(org, approx,val)

```


In [4]:

```
#get te object of model  
model = BackPropagrationUsingGradientsCheck()
```

In [5]:

```
#model initlization  
model.initialization(X,y)
```

In [6]:

```
#finding model loss  
loss = model.compute_forward_propagation(model.X[0], model.y[0], model.w)
```

In [7]:

```
#computing the gradeints using forward propagation  
original_grads = model.compute_backward_propagation(loss, model.X[0], model.y[0], mc
```

In [8]:

```
#checking the values  
loss, original_grads
```

Out[8]:

```
(0.9298048963072919,  
 [-0.22973323498702,  
  -0.02140761471775293,  
  -0.005625405580266319,  
  -0.004657941222712423,  
  -0.0010077228498574246,  
  -0.6334751873437471,  
  -0.561941842854033,  
  -0.04806288407316516,  
  -1.0181044360187037])
```

In [9]:

```
#checking the gradients using compute_gradients_checking  
approx_grads = model.compute_gradients_checking(model.X[0], model.w, model.epsilon)
```

In [10]:

approx_grads

Out[10]:

```
[ -0.22973323022201786,
  -0.021407614714252787,
  -0.0056254055608162545,
  -0.004657941222729889,
  -0.0010077228507210378,
  -0.6334751863784627,
  -0.5619418463920223,
  -0.0480628840343611,
  -1.0181044360180191]
```

In [11]:

```
#cross checking if the gradints are correct
model.gradient_check(original_grads, approx_grads)
```

```
correct
-0.22973323498702 -0.22973323022201786 1.0370728885929153e-08
correct
-0.02140761471775293 -0.021407614714252787 8.17499099168924e-11
correct
-0.005625405580266319 -0.0056254055608162545 1.7287700041112022e-09
correct
-0.004657941222712423 -0.004657941222729889 1.87486944153289e-12
correct
-0.0010077228498574246 -0.0010077228507210378 4.2849738752544037e-10
correct
-0.6334751873437471 -0.6334751863784627 7.618959889684771e-10
correct
-0.561941842854033 -0.5619418463920223 3.1480030084674753e-09
correct
-0.04806288407316516 -0.0480628840343611 4.0368014625577295e-10
correct
-1.0181044360187037 -1.0181044360180191 3.361951351774315e-13
```

Task 2: Optimizers

1. As a part of this task, you will be implementing 3 type of optimizers(methods to update weight)
2. check this video and blog: <https://www.youtube.com/watch?v=gYpoJMIgyXA>
(<https://www.youtube.com/watch?v=gYpoJMIgyXA>), <http://cs231n.github.io/neural-networks-3/>
(<http://cs231n.github.io/neural-networks-3/>)
3. use the same computational graph that was mentioned above to do this task
4. initilze the 9 weights from normal distribution with mean=0 and std=0.01
- 5.

```
for each epoch(1-100):
    for each data point in your data:
        using the functions forward_propagation() and backword_propagati
on() compute the gradients of weights
        update the weigts with help of gradients ex: w1 = w1-learning_r
ate*dw1
```

6.

task 2.1: you will be implementing the above algorithm with **Vanilla update** of weights

task 2.2: you will be implementing the above algorithm with **Momentum update** of weights

task 2.3: you will be implementing the above algorithm with **Adam update** of weights

In [12]:

```

class Optimizer():
    def __init__(self):
        self.task = 'optimizing the gradients'
        self.author = 'Trinath Reddy'
        self.total_epocs = 100
        self.learning_rate = 0.01

    #function for epocs vs plotting loss
    def draw_loss_plot(self, epoch_loss, loss_type):
        plt.plot(epoch_loss)
        plt.title(loss_type)
        plt.xlabel('no of epocs')
        plt.ylabel('loss')
        plt.show()

    #function for doing vanilla optimization
    def vanilla_optimization(self,X,y):
        epoch_loss = []
        N = len(X)
        total_epocs = 100
        each_epoch_weights = np.random.normal(0, 0.01, 9)
        learning_rate = 0.01
        for each_epoch in range(self.total_epocs):
            each_epoch_x, each_epoch_y = X, y
            curr_loss = 0
            for each_point in range(each_epoch_x.shape[0]):
                each_Loss = model.compute_forward_propagation(each_epoch_x[each_point])
                backprop_grads = model.compute_backward_propagation(each_Loss,each_epoch_y)
                each_epoch_weights += -(self.learning_rate*np.array(backprop_grads))
                curr_loss += each_Loss
            epoch_loss.append(curr_loss/N)
        return epoch_loss

    #function for finding momentum optimization
    def momentum_optimization(self,X,y):
        epoch_loss = []
        N = len(X)
        each_epoch_weights = np.random.normal(0, 0.01, 9)
        for each_epoch in range(self.total_epocs):
            each_epoch_x, each_epoch_y = X, y
            curr_loss = 0
            v = 0
            mu = 0.95
            for each_point in range(each_epoch_x.shape[0]):
                each_Loss = model.compute_forward_propagation(each_epoch_x[each_point])
                backprop_grads = model.compute_backward_propagation(each_Loss,each_epoch_y)
                v = mu * v - (self.learning_rate*np.array(backprop_grads))
                each_epoch_weights += v
                curr_loss += each_Loss
            epoch_loss.append(curr_loss/N)
        return epoch_loss

    #function for doing adam optimization
    def adam_optimization(self,X,y):
        epoch_loss = []
        N = len(X)
        total_epocs = 100
        each_epoch_weights = np.random.normal(0, 0.01, 9)
        eps = 1e-6

```

```

beta1 = 0.9
beta2 = 0.999
m = v = 0
for each_epoch in range(self.total_epocs):
    curr_loss = 0
    each_epoch_x, each_epoch_y = X, y
    for each_point in range(each_epoch_x.shape[0]):
        each_Loss = model.compute_forward_propagation(each_epoch_x[each_point], each_epoch_y[each_point])
        backprop_grads = model.compute_backward_propagation(each_Loss, each_epoch_y[each_point])
        m = beta1*m + (1-beta1)*np.array(backprop_grads)
        v = beta2*v + (1-beta2)*(np.array(backprop_grads)**2)
        each_epoch_weights += - self.learning_rate * m / (np.sqrt(v) + eps)
        curr_loss += each_Loss
    epoch_loss.append(curr_loss/N)
return epoch_loss

```

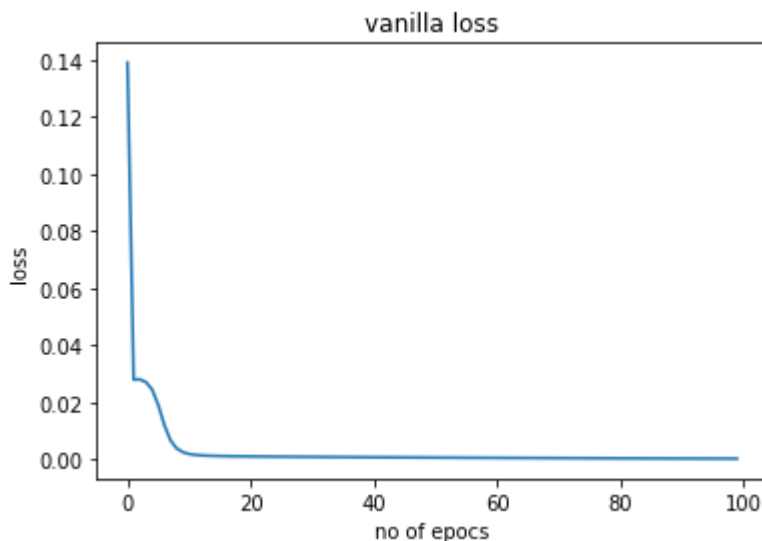
In [13]:

```
opt = Optimizer()
```

task 2.1: you will be implementing the above algorithm with Vanilla update of weights

In [14]:

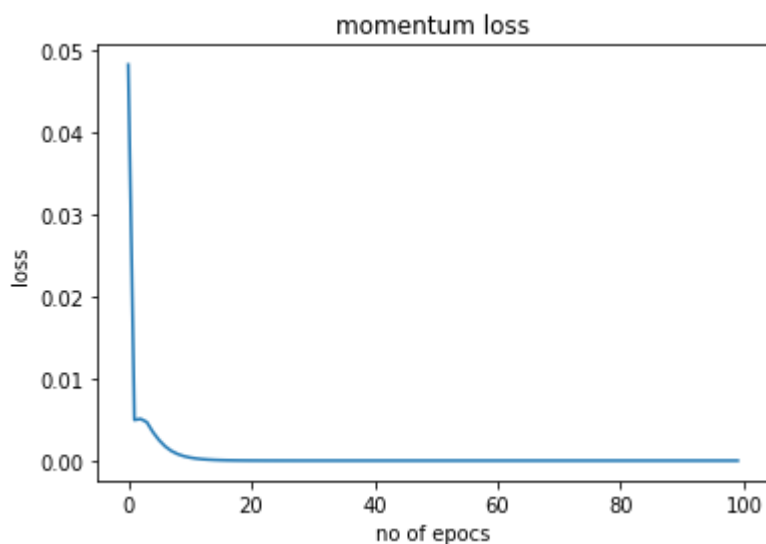
```
get_vanila_loss = opt.vanilla_optimization(X,y)
opt.draw_loss_plot(get_vanila_loss, 'vanilla loss')
```



task 2.2: you will be implementing the above algorithm with Momentum update of weights

In [15]:

```
get_momentum_loss = opt.momentum_optimization(X,y)
opt.draw_loss_plot(get_momentum_loss, 'momentum loss')
```



task 2.3: you will be implementing the above algorithm with Adam update of weights

In [16]:

```
get_adam_loss = opt.adam_optimization(X,y)
opt.draw_loss_plot(get_adam_loss, 'adam loss')
```

