Lecture 4: Backpropagation and **Neural Networks**

Administrative

Assignment 1 due Wednesday April 18, 11:59pm

April 12, 2018

Lecture 4 - 2

Administrative

All office hours this week will use queuestatus

Lecture 4 - 3

Where we are...

$$s = f(x; W) = Wx$$

scores function

$$L_i = \sum_{j
eq y_i} \max(0, s_j - s_{y_i} + 1)$$

SVM loss

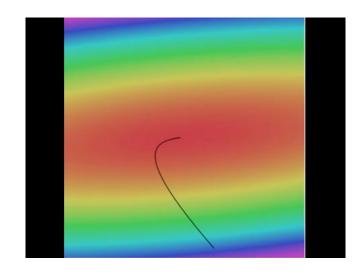
$$L=rac{1}{N}\sum_{i=1}^{N}L_i+\sum_k W_k^2$$

data loss + regularization

want
$$abla_W L$$

Optimization





```
# Vanilla Gradient Descent

while True:
    weights_grad = evaluate_gradient(loss_fun, data, weights)
    weights += - step_size * weights_grad # perform parameter update
```

<u>Landscape image</u> is <u>CC0 1.0</u> public domain <u>Walking man image</u> is <u>CC0 1.0</u> public domain

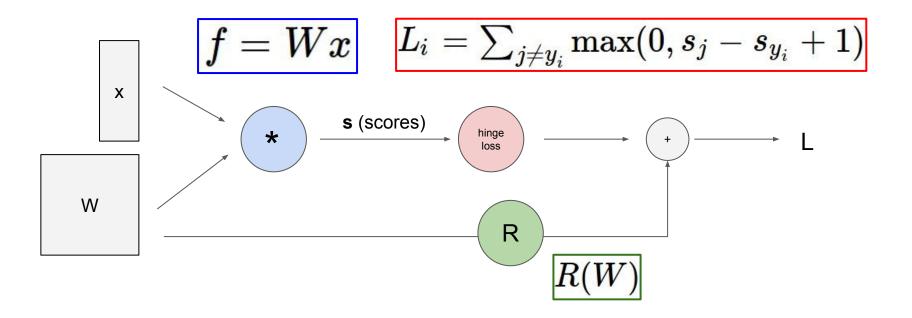
Gradient descent

$$rac{df(x)}{dx} = \lim_{h o 0} rac{f(x+h) - f(x)}{h}$$

Numerical gradient: slow :(, approximate :(, easy to write :)
Analytic gradient: fast :), exact :), error-prone :(

In practice: Derive analytic gradient, check your implementation with numerical gradient

Computational graphs



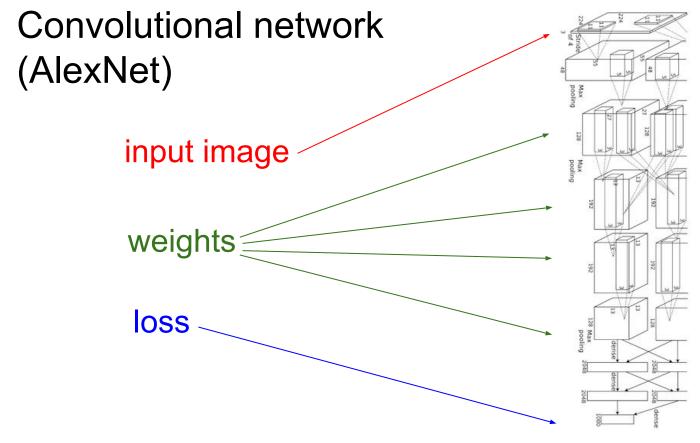


Figure copyright Alex Krizhevsky, Ilya Sutskever, and Geoffrey Hinton, 2012. Reproduced with permission

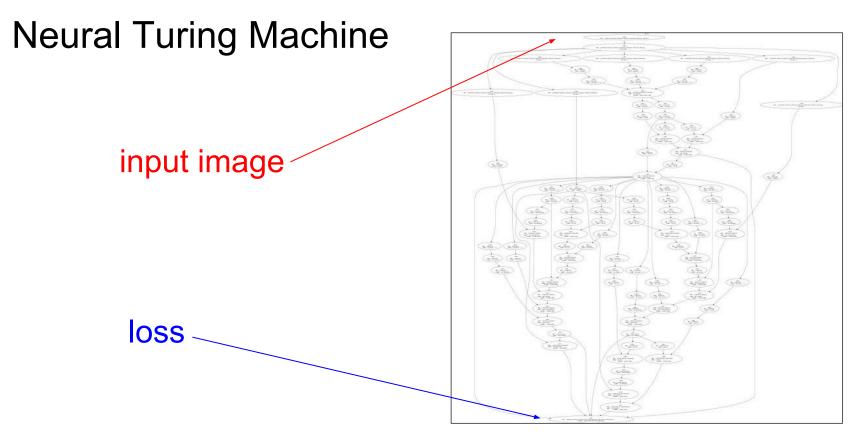
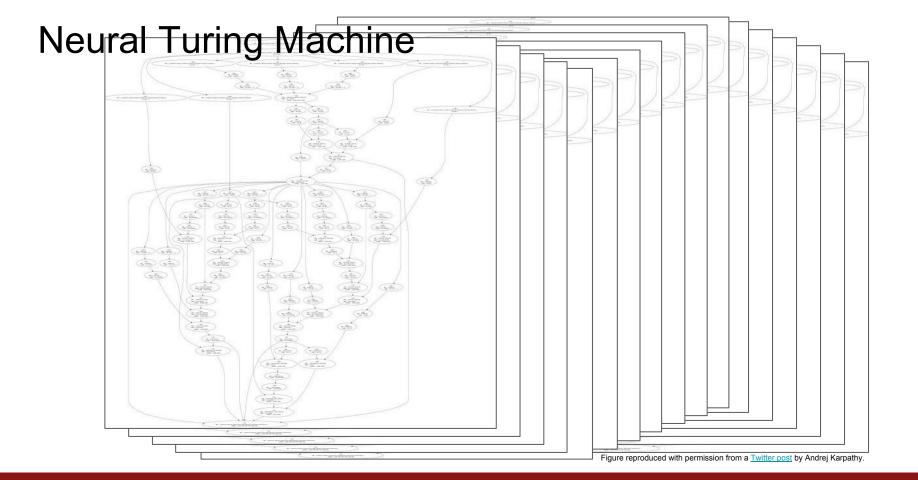
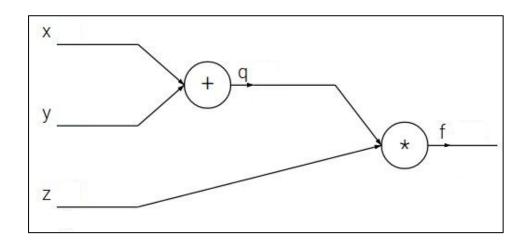


Figure reproduced with permission from a <u>Twitter post</u> by Andrej Karpathy.



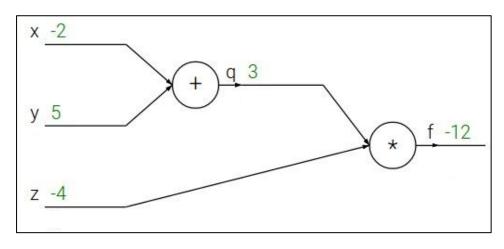
$$f(x,y,z)=(x+y)z$$

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

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

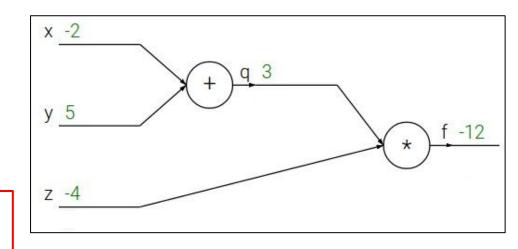


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$$q=x+y \qquad rac{\partial q}{\partial x}=1, rac{\partial q}{\partial y}=1$$

$$f=qz$$
 $rac{\partial f}{\partial q}=z, rac{\partial f}{\partial z}=q$

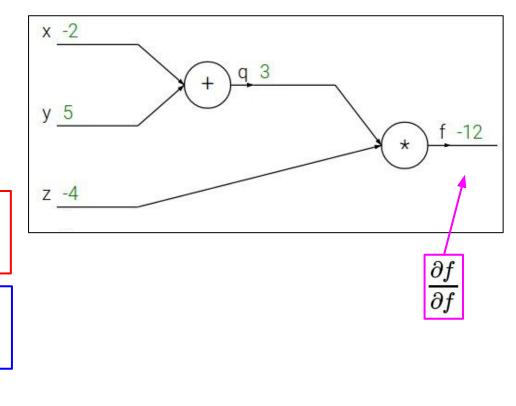


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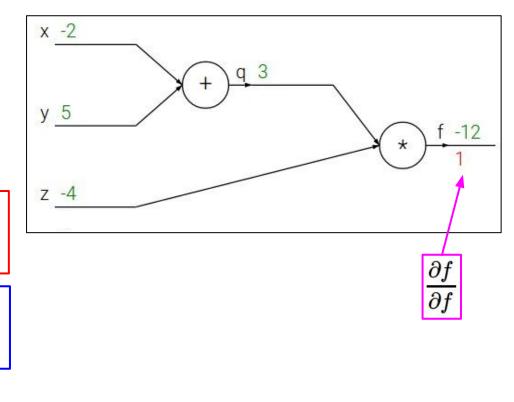


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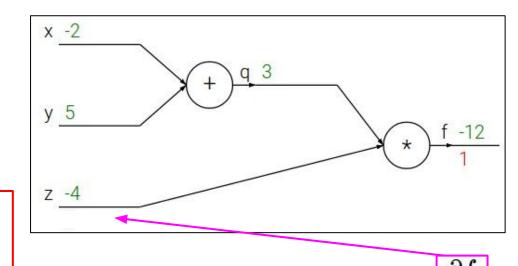


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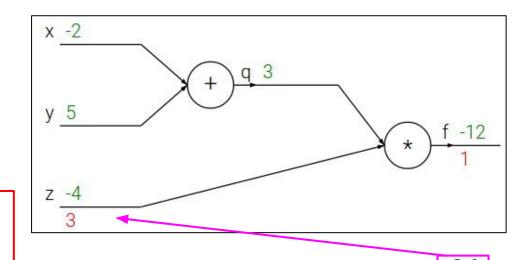


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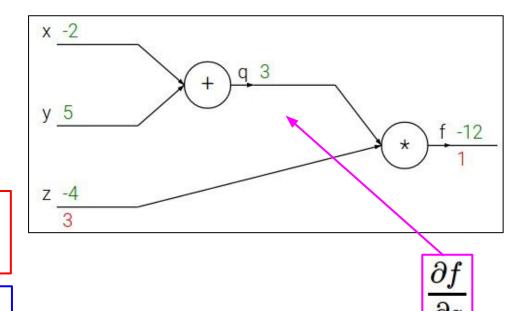


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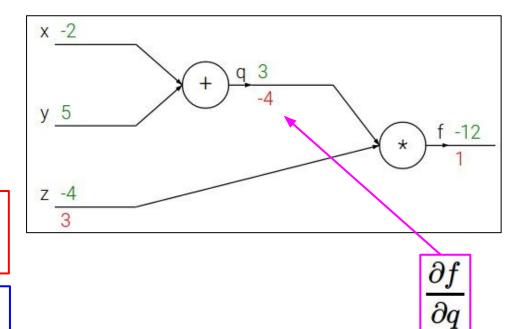


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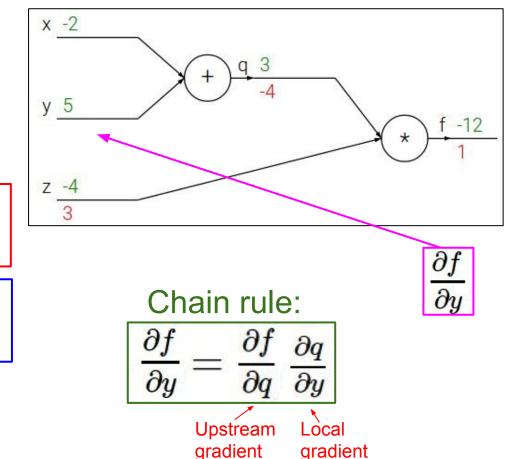


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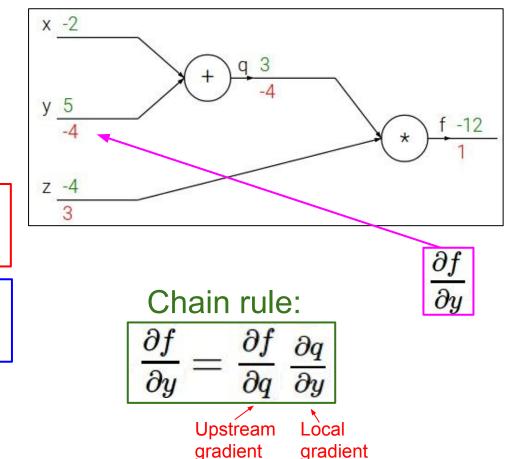


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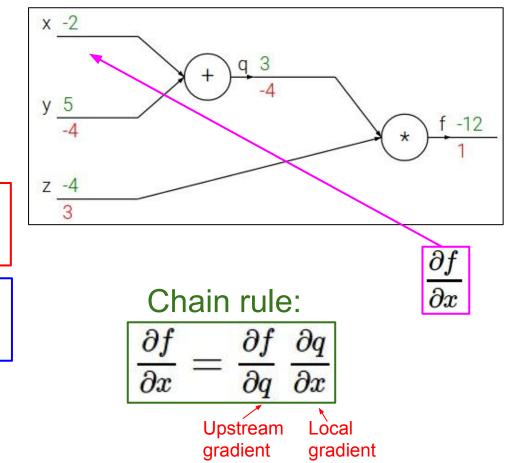


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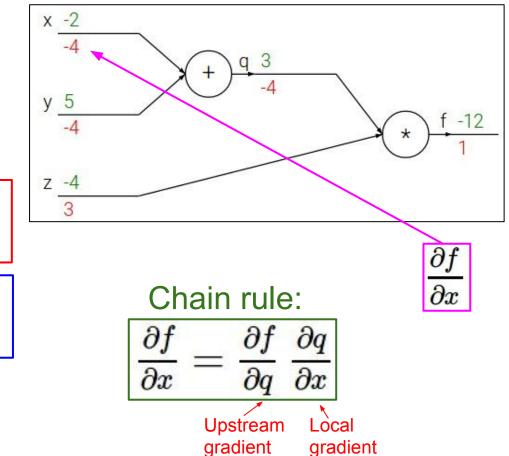


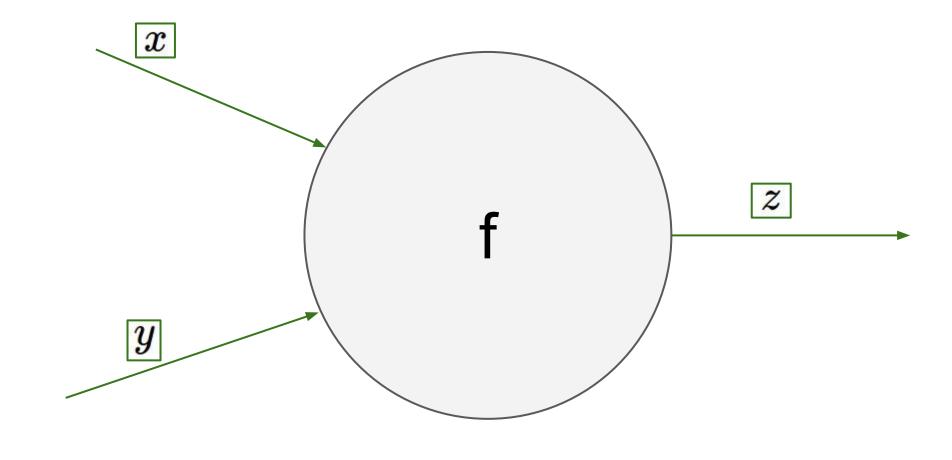
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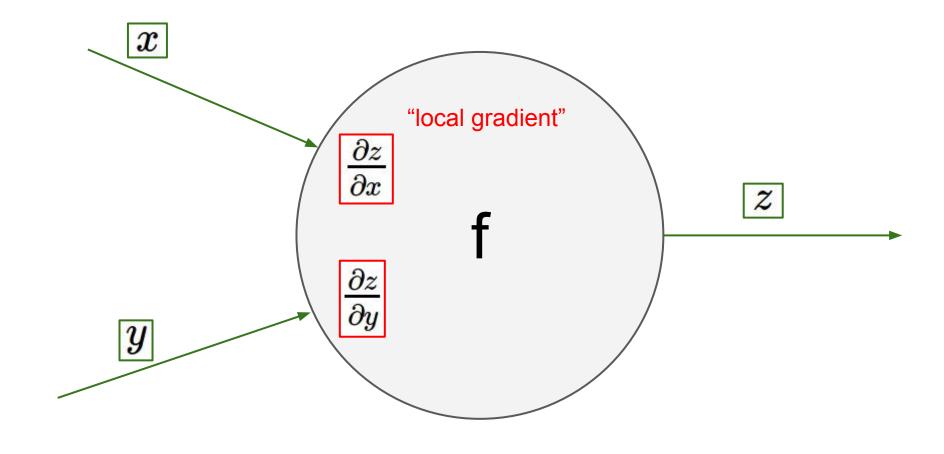
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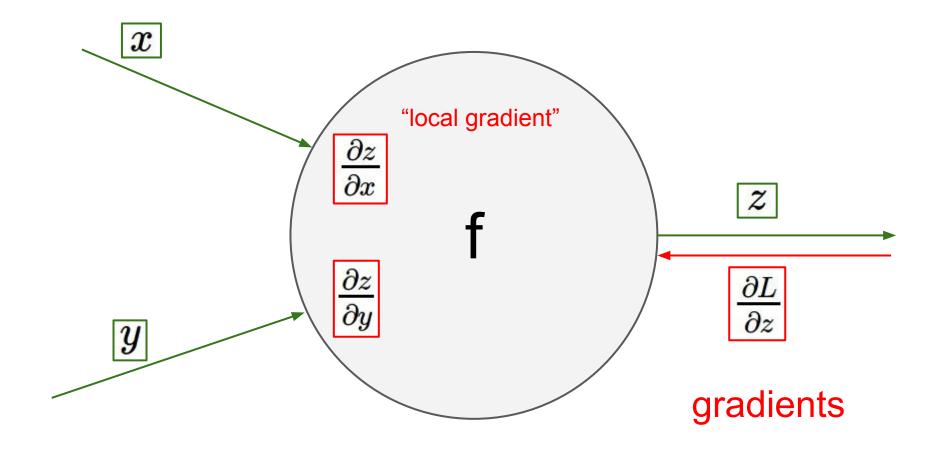
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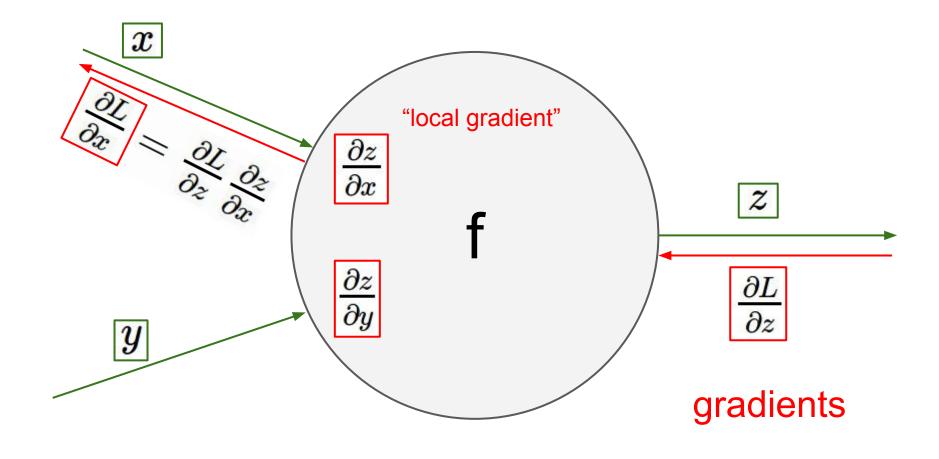
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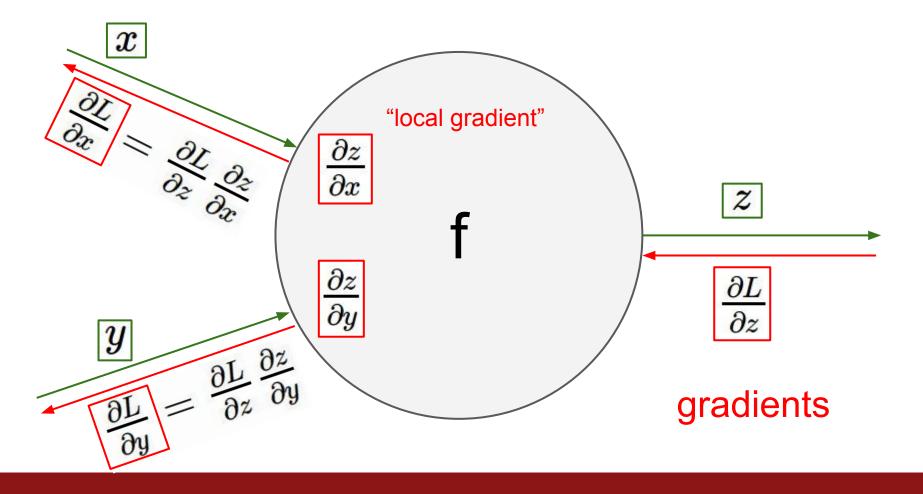


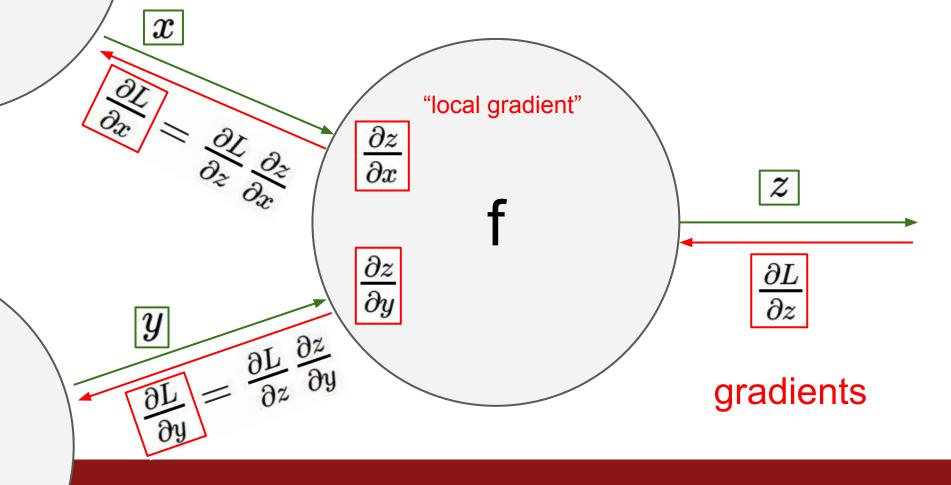




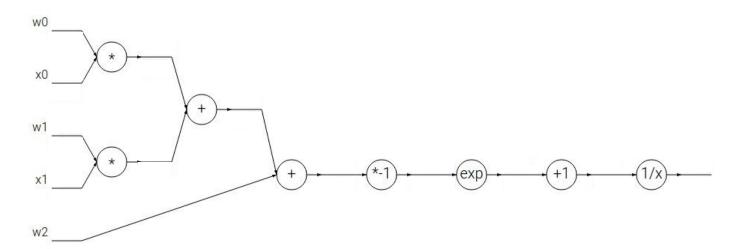




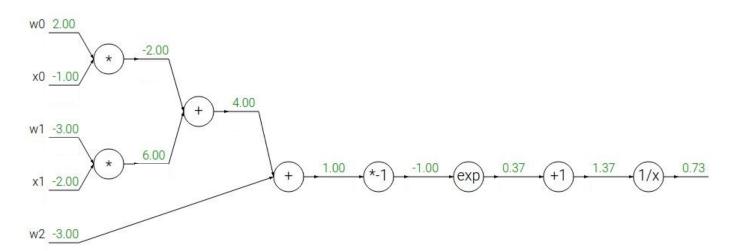




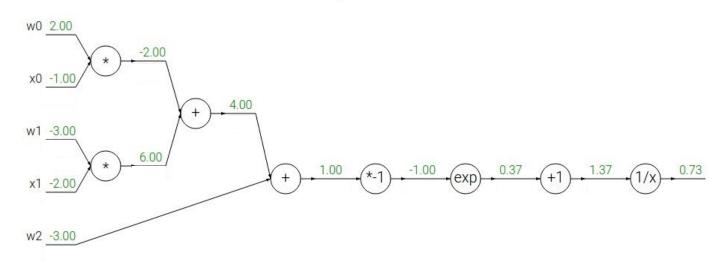
Another example: $f(w,x) = \frac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$



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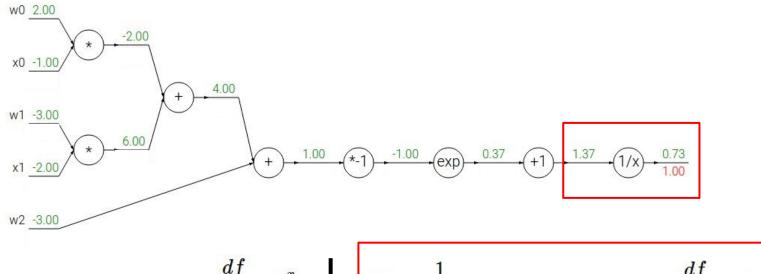


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$$f(w,x) = \frac{1}{1 + e^{-(w_0 x_0 + w)}}$$



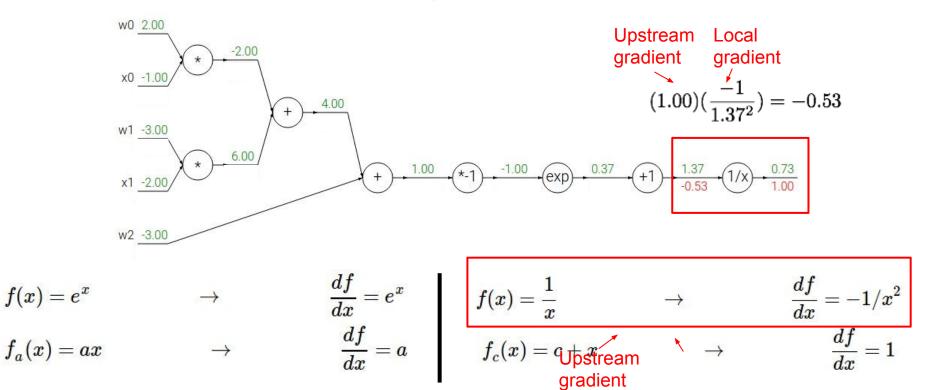
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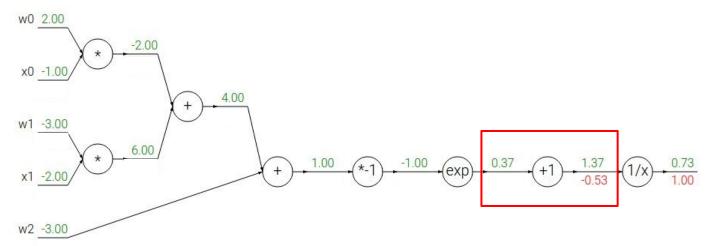


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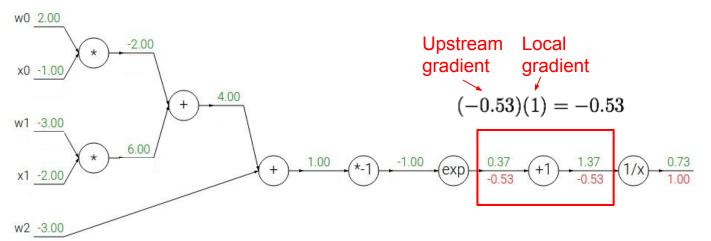
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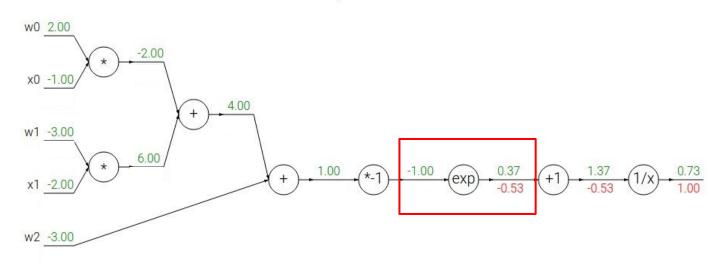
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$$f(w,x) = \frac{1}{1+e^{-(u)}}$$

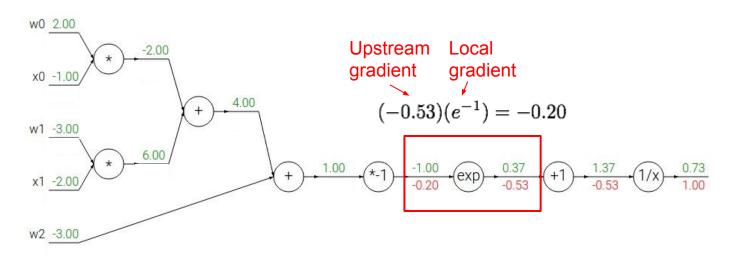


$$f(w,x) = rac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_1 x_2 + w_2 x_1 + w_2 x_2 + w_2 x_2$$



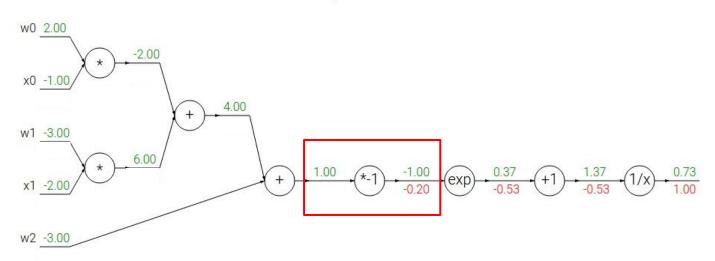
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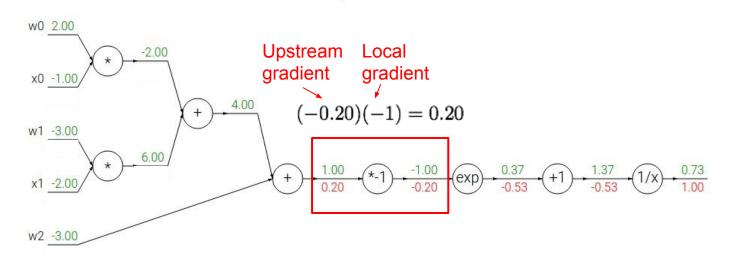


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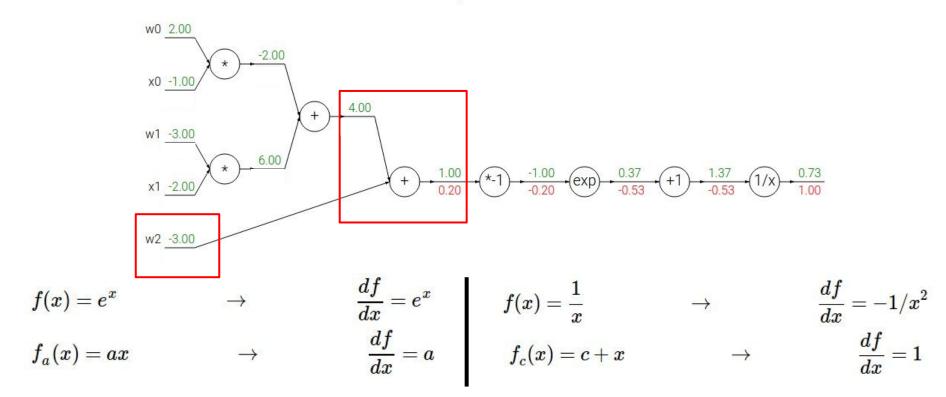
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$$f(x) = e^{x} \qquad \rightarrow \qquad \frac{df}{dx} = e^{x} \qquad f(x) = c + x \qquad \rightarrow \qquad \frac{df}{dx} = 1$$

$$f(x) = ax \qquad \rightarrow \qquad \frac{df}{dx} = a \qquad f_{c}(x) = c + x \qquad \rightarrow \qquad \frac{df}{dx} = 1$$
[upstream gradient] x [local gradient]
$$[0.2] \times [1] = 0.2 \text{ (both inputs!)}$$

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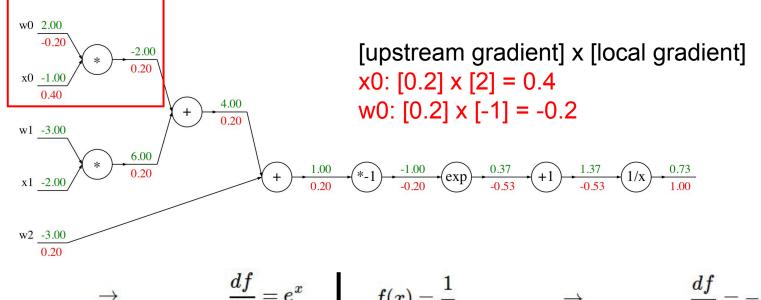
$$f(x) = \frac{1}{x} \qquad \rightarrow \qquad \frac{df}{dx} = -1/x^{2}$$

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

$$f(x) = e^{x} \qquad \rightarrow \qquad \frac{df}{dx} = e^{x} \qquad f(x) = ax \qquad \rightarrow \qquad \frac{df}{dx} = a \qquad f(x) = c + x \qquad \rightarrow \qquad \frac{df}{dx} = 1$$

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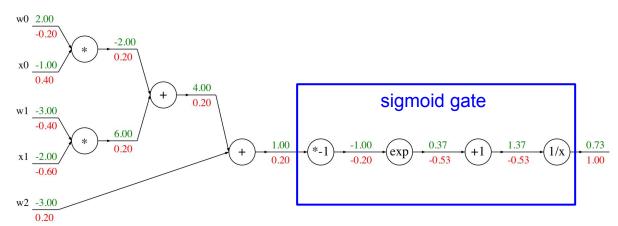
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$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

Computational graph representation may not be unique. Choose one where local gradients at each node can be easily expressed!

$$\sigma(x) = rac{1}{1+e^{-x}}$$
 sigmoid function

$$rac{d\sigma(x)}{dx} = rac{e^{-x}}{\left(1 + e^{-x}
ight)^2} = \left(rac{1 + e^{-x} - 1}{1 + e^{-x}}
ight) \left(rac{1}{1 + e^{-x}}
ight) = \left(1 - \sigma(x)
ight)\sigma(x)$$

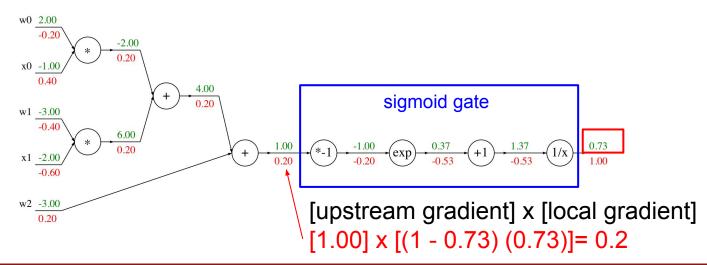


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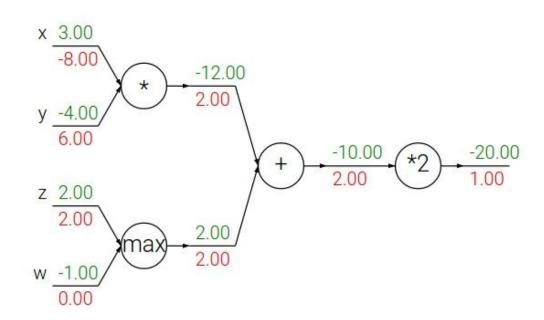
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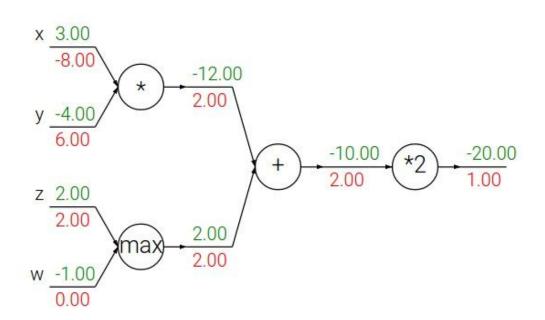


add gate: gradient distributor



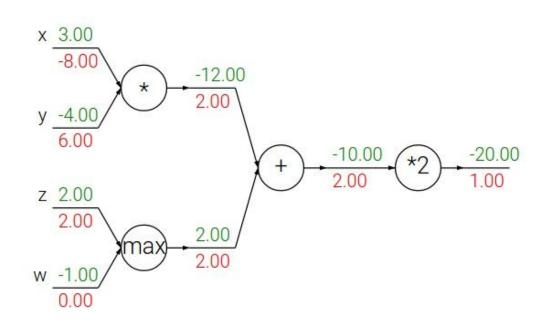
add gate: gradient distributor

Q: What is a max gate?



add gate: gradient distributor

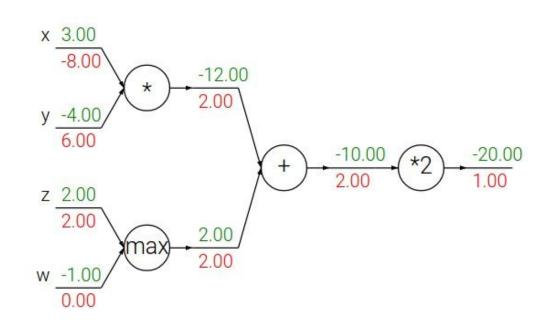
max gate: gradient router



add gate: gradient distributor

max gate: gradient router

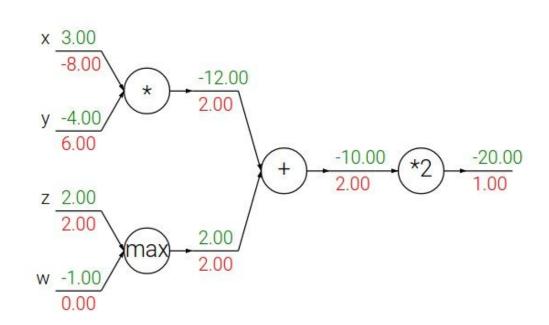
Q: What is a **mul** gate?



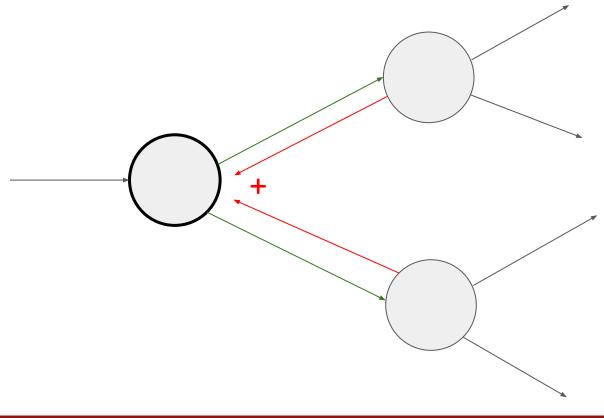
add gate: gradient distributor

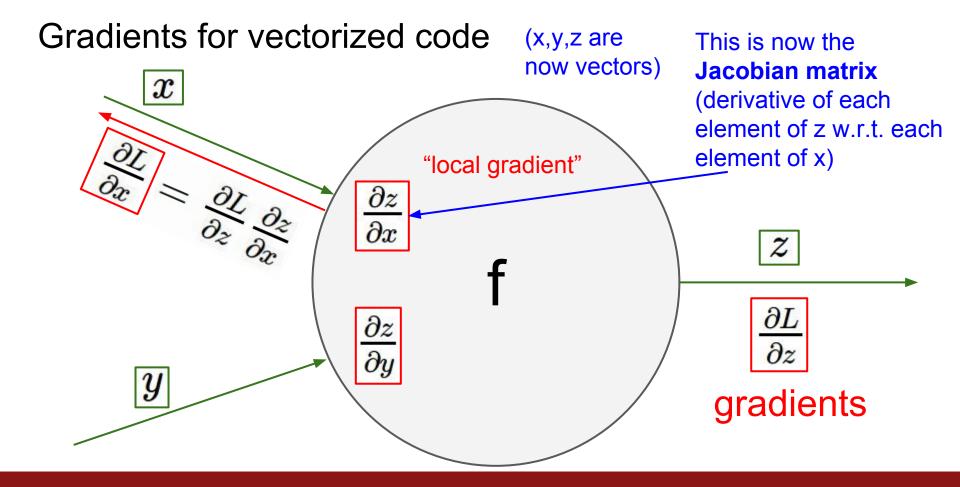
max gate: gradient router

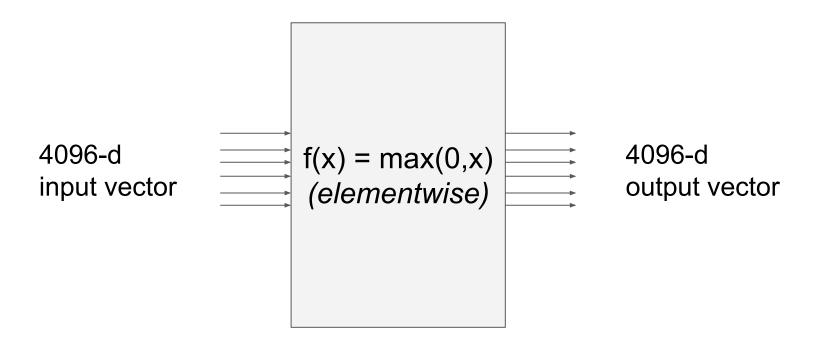
mul gate: gradient switcher



Gradients add at branches







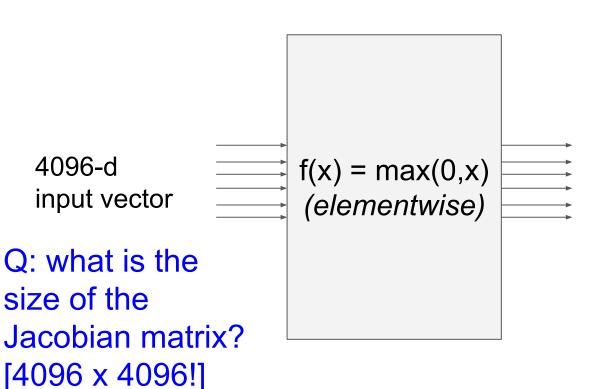
$$rac{\partial L}{\partial x} = egin{bmatrix} rac{\partial f}{\partial x} rac{\partial L}{\partial f} \ & ext{Jacobian matrix} \end{cases}$$

4096-d input vector

f(x) = max(0,x) (elementwise)

4096-d output vector

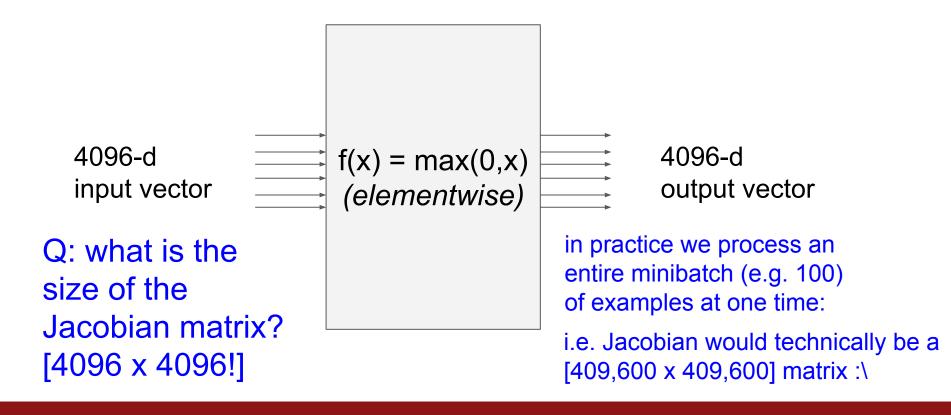
Q: what is the size of the Jacobian matrix?



 $\frac{\partial L}{\partial x} = \frac{\partial f}{\partial x} \frac{\partial L}{\partial f}$

Jacobian matrix

4096-d output vector



$$\frac{\partial L}{\partial x} =$$

 $\frac{\partial L}{\partial x} = \left[\frac{\partial f}{\partial x} \right] \frac{\partial L}{\partial f}$

Jacobian matrix

f(x) = max(0,x) (elementwise)

4096-d output vector

Q: what is the size of the Jacobian matrix? [4096 x 4096!]

Q2: what does it look like?

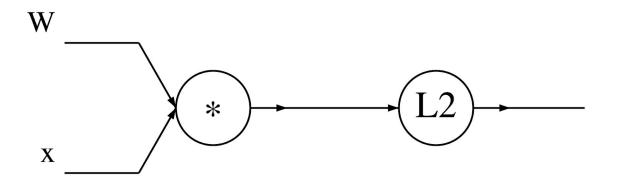
A vectorized example: $f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$

Lecture 4 - 60

A vectorized example:
$$f(x,W)=||W\cdot x||^2=\sum_{i=1}^n(W\cdot x)_i^2$$
 $\in \mathbb{R}^n\in\mathbb{R}^{n\times n}$

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A vectorized example: $f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$



A vectorized example:
$$f(x,W)=||W\cdot x||^2=\sum_{i=1}^n(W\cdot x)_i^2$$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix}_W$$

$$= \begin{bmatrix} 0.2 \\ 0.4 \end{bmatrix}_X$$

$$q=W\cdot x=\begin{pmatrix} W_{1,1}x_1+\cdots+W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1+\cdots+W_{n,n}x_n \end{pmatrix}$$

Lecture 4 - 63

 $f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$

A vectorized example:
$$f(x,W)=||W\cdot x||^2=\sum_{i=1}^n(W\cdot x)_i^2$$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix}_W$$

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix}$$
$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix}_W$$

$$\begin{bmatrix} 0.22 \\ 0.4 \end{bmatrix}_X$$

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix}$$
$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

A vectorized example:
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$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix}_W$$

$$\begin{bmatrix} 0.22 \\ 0.4 \end{bmatrix}_X$$

$$\begin{bmatrix} 0.22 \\ 0.26 \end{bmatrix}$$

$$\begin{bmatrix} 0.16 \\ 1.00 \end{bmatrix}$$

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix}$$

$$\frac{\partial f}{\partial q_i} = 2q_i$$

$$\nabla_q f = 2q$$

 $f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix}_W$$

$$\begin{bmatrix} 0.22 \\ 0.4 \end{bmatrix}_X$$

$$\begin{bmatrix} 0.22 \\ 0.26 \end{bmatrix}$$

$$\begin{bmatrix} 0.44 \\ 0.52 \end{bmatrix}$$

$$\begin{bmatrix} 0.7 \\ 0.44 \\ 0.52 \end{bmatrix}$$

$$\begin{bmatrix} 0.7 \\ 0.7 \\ 0.7 \end{bmatrix}$$

$$\begin{bmatrix} 0.7 \\ 0.7 \\ 0.7 \end{bmatrix}$$

$$\begin{bmatrix} 0.7 \\ 0.7 \\ 0.7 \end{bmatrix}$$

$$\begin{bmatrix} 0.7 \\ 0.7 \end{bmatrix}$$

$$\begin{bmatrix}$$

$$f(q) = ||q||^2 = q_1^2 + \cdots + q_n^2$$

Fei-Fei Li & Justin Johnson & Serena Yeung

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April 12, 2018

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix}_W$$

$$\begin{bmatrix} 0.22 \\ 0.4 \end{bmatrix}_X$$

$$\begin{bmatrix} 0.22 \\ 0.26 \end{bmatrix}$$

$$\begin{bmatrix} 0.44 \\ 0.52 \end{bmatrix}$$

$$\frac{\partial q_k}{\partial W_{i,j}} = \mathbf{1}_{k=i}x_j$$

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix}$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix}_W$$

$$\begin{bmatrix} 0.22 \\ 0.4 \end{bmatrix}_X$$

$$\begin{bmatrix} 0.22 \\ 0.26 \end{bmatrix}$$

$$\begin{bmatrix} 0.44 \\ 0.52 \end{bmatrix}$$

$$\frac{\partial q_k}{\partial W_{i,j}} = \mathbf{1}_{k=i}x_j$$

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix}$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

$$= 2a_i x_i$$

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix} W$$

$$\begin{bmatrix} 0.088 & 0.176 \\ 0.104 & 0.208 \end{bmatrix} X$$

$$\begin{bmatrix} 0.22 \\ 0.4 \end{bmatrix} X$$

$$\begin{bmatrix} 0.22 \\ 0.26 \end{bmatrix}$$

$$\begin{bmatrix} 0.44 \\ 0.52 \end{bmatrix} \xrightarrow{\partial q_k} 1.00$$

$$\frac{\partial q_k}{\partial W_{i,j}} = \mathbf{1}_{k=i}x_j$$

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix} \xrightarrow{\frac{\partial f}{\partial W_{i,j}}} = \sum_k \frac{\partial f}{\partial q_k} \frac{\partial q_k}{\partial W_{i,j}}$$

$$= \sum_k (2q_k)(\mathbf{1}_{k=i}x_j)$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

$$= 2a_i x_i$$

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \\ 0.104 & 0.208 \end{bmatrix} W \begin{bmatrix} 0.22 \\ 0.26 \end{bmatrix} \times \begin{bmatrix} 0.22 \\ 0.26 \end{bmatrix}$$

$$\begin{bmatrix} 0.2 \\ 0.44 \\ 0.52 \end{bmatrix} \times \begin{bmatrix} 0.44 \\ 0.52 \end{bmatrix}$$

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix}$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

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A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix} W$$

$$\begin{bmatrix} 0.088 & 0.176 \\ 0.104 & 0.208 \end{bmatrix} W$$

$$\begin{bmatrix} 0.2 \\ 0.4 \end{bmatrix}_X$$

$$\begin{bmatrix} 0.2 \\ 0.44 \end{bmatrix}_X$$

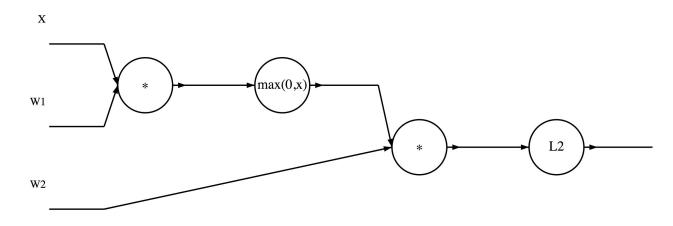
$$\begin{bmatrix} 0.44 \\ 0.52 \end{bmatrix}$$

$$\begin{bmatrix} 0.116 \\ 1.00 \end{bmatrix}$$

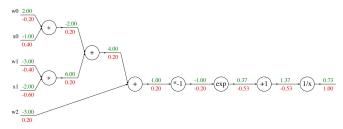
$$A = W_{k,i}$$

In discussion section: A matrix example...

$$egin{aligned} z_1 &= XW_1 \ h_1 &= \mathrm{ReLU}(z_1) \ \hat{y} &= h_1W_2 \ L &= ||\hat{y}||_2^2 \ rac{\partial L}{\partial W_2} &= & ? \ rac{\partial L}{\partial W_4} &= & ? \end{aligned}$$



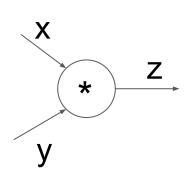
Modularized implementation: forward / backward API



Graph (or Net) object (rough pseudo code)

```
class ComputationalGraph(object):
    # . . .
    def forward(inputs):
        # 1. [pass inputs to input gates...]
        # 2. forward the computational graph:
        for gate in self.graph.nodes topologically sorted():
            gate.forward()
        return loss # the final gate in the graph outputs the loss
    def backward():
        for gate in reversed(self.graph.nodes topologically sorted()):
            gate.backward() # little piece of backprop (chain rule applied)
        return inputs gradients
```

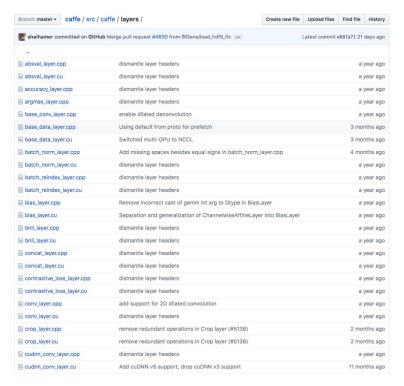
Modularized implementation: forward / backward API



(x,y,z are scalars)

```
class MultiplyGate(object):
    def forward(x,y):
        z = x*y
        self.x = x # must keep these around!
        self.y = y
        return z
    def backward(dz):
        dx = self.y * dz # [dz/dx * dL/dz]
        dy = self.x * dz # [dz/dy * dL/dz]
        return [dx, dy]
  Local gradient
                      Upstream gradient variable
```

Example: Caffe layers



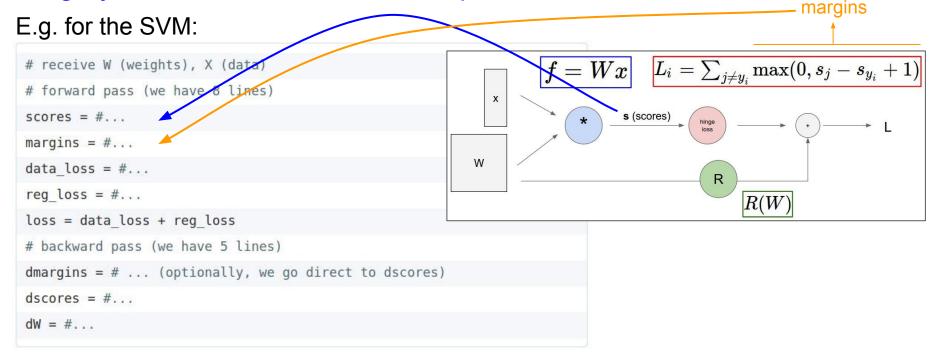
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Caffe is licensed under BSD 2-Clause

#include <cmath> #include <vector> Caffe Sigmoid Layer #include "caffe/layers/sigmoid_layer.hpp" namespace caffe { template <typename Dtype> inline Dtype sigmoid(Dtype x) { return 1. $/(1. + \exp(-x));$ template <typename Dtype> void SigmoidLayer<Dtype>::Forward_cpu(const vector<Blob<Dtype>*>& bottom, const vector<Blob<Dtype>*>& top) { const Dtype* bottom_data = bottom[0]->cpu_data(); Dtype* top_data = top[0]->mutable_cpu_data(); const int count = bottom[0]->count(); for (int i = 0; i < count; ++i) { top_data[i] = sigmoid(bottom_data[i]); template <typename Dtype> void SigmoidLayer<Dtype>::Backward_cpu(const vector<Blob<Dtype>*>& top, const vector<bool>& propagate_down, const vector<Blob<Dtype>*>& bottom) { if (propagate_down[0]) { const Dtype* top_data = top[0]->cpu_data(); const Dtype* top_diff = top[0]->cpu_diff(); Dtype* bottom diff = bottom[0]->mutable cpu diff(); const int count = bottom[0]->count(); $(1 - \sigma(x)) \sigma(x)$ * top_diff (chain rule) for (int i = 0; i < count; ++i) { const Dtype sigmoid_x = top_data[i]; #ifdef CPU ONLY STUB_GPU(SigmoidLayer); INSTANTIATE_CLASS(SigmoidLayer); 47 } // namespace caffe Caffe is licensed under BSD 2-Clause

In Assignment 1: Writing SVM / Softmax

Stage your forward/backward computation!



Summary so far...

- neural nets will be very large: impractical to write down gradient formula by hand for all parameters
- backpropagation = recursive application of the chain rule along a computational graph to compute the gradients of all inputs/parameters/intermediates
- implementations maintain a graph structure, where the nodes implement the forward() / backward() API
- forward: compute result of an operation and save any intermediates needed for gradient computation in memory
- backward: apply the chain rule to compute the gradient of the loss function with respect to the inputs

Next: Neural Networks

(**Before**) Linear score function: f=Wx

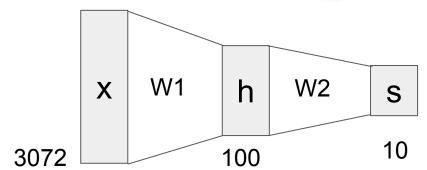
(**Before**) Linear score function:
$$f=Wx$$

(**Now**) 2-layer Neural Network $f = W_2 \max(0, W_1 x)$

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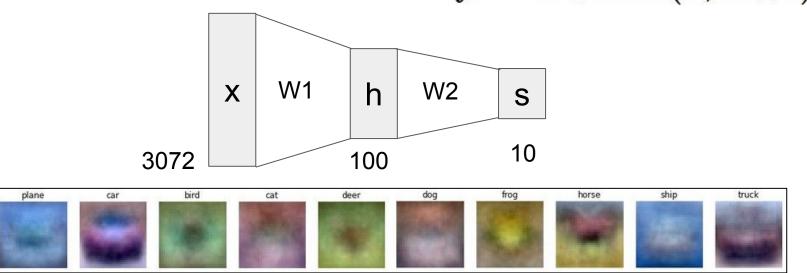
(**Before**) Linear score function: f = Wx

(Now) 2-layer Neural Network $f = W_2 \max(0, W_1 x)$



(**Before**) Linear score function: f = Wx

(Now) 2-layer Neural Network $f = W_2 \max(0, W_1 x)$



(**Before**) Linear score function:
$$f=Wx$$
 (**Now**) 2-layer Neural Network $f=W_2\max(0,W_1x)$ or 3-layer Neural Network $f=W_3\max(0,W_2\max(0,W_1x))$

Full implementation of training a 2-layer Neural Network needs ~20 lines:

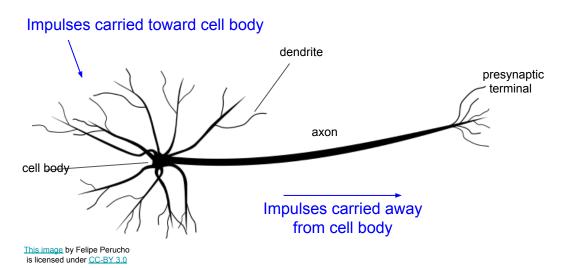
```
import numpy as np
    from numpy random import randn
    N, D in, H, D out = 64, 1000, 100, 10
    x, y = randn(N, D_in), randn(N, D_out)
    w1, w2 = randn(D_in, H), randn(H, D_out)
    for t in range(2000):
      h = 1 / (1 + np.exp(-x.dot(w1)))
      y_pred = h.dot(w2)
10
      loss = np.square(y_pred - y).sum()
11
12
      print(t, loss)
13
14
      grad_y_pred = 2.0 * (y_pred - y)
15
      grad_w2 = h.T.dot(grad_y_pred)
16
      grad h = grad y pred.dot(w2.T)
17
      grad w1 = x.T.dot(grad h * h * (1 - h))
18
      w1 -= 1e-4 * grad w1
19
20
      w2 -= 1e-4 * grad w2
```

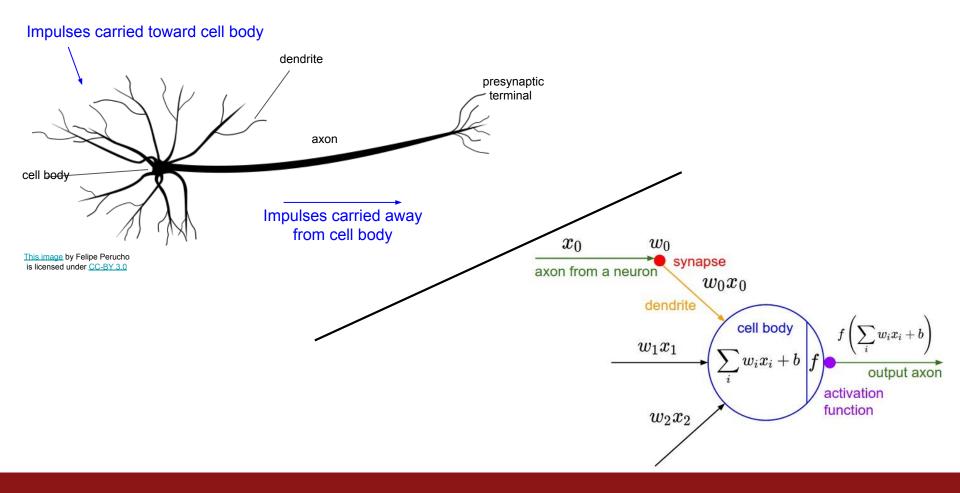
In HW: Writing a 2-layer net

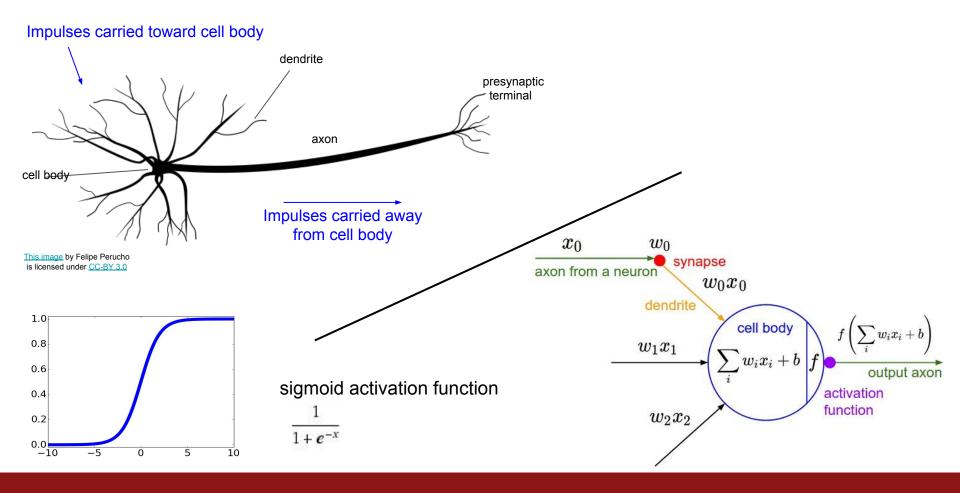
```
# receive W1,W2,b1,b2 (weights/biases), X (data)
# forward pass:
h1 = \#... function of X,W1,b1
scores = #... function of h1, W2, b2
loss = #... (several lines of code to evaluate Softmax loss)
# backward pass:
dscores = #...
dh1, dW2, db2 = #...
dW1, db1 = #...
```



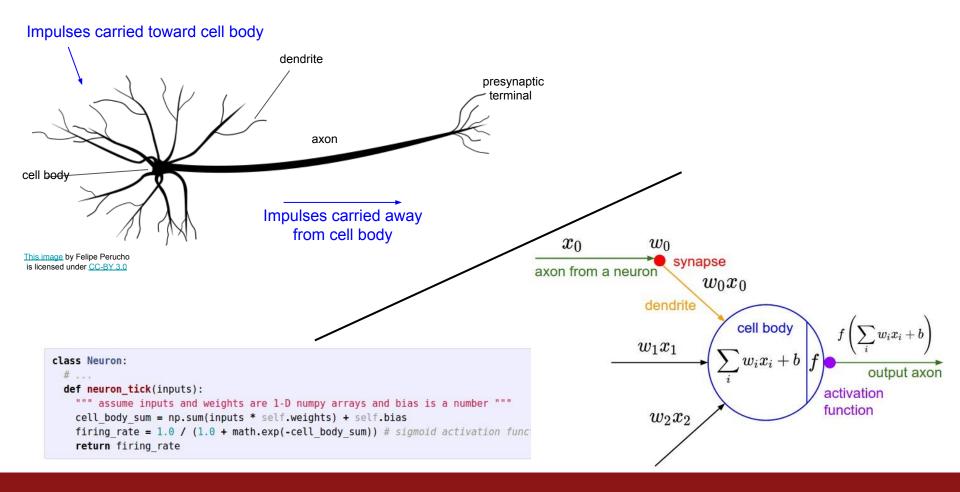
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Fei-Fei Li & Justin Johnson & Serena Yeung



Be very careful with your brain analogies!

Biological Neurons:

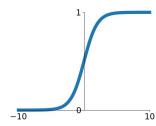
- Many different types
- Dendrites can perform complex non-linear computations
- Synapses are not a single weight but a complex non-linear dynamical system
- Rate code may not be adequate

[Dendritic Computation. London and Hausser]

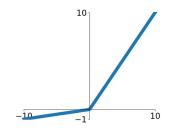
Activation functions

Sigmoid

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

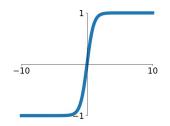


Leaky ReLU $\max(0.1x, x)$



tanh

tanh(x)

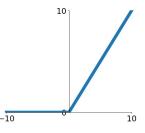


Maxout

 $\max(w_1^T x + b_1, w_2^T x + b_2)$

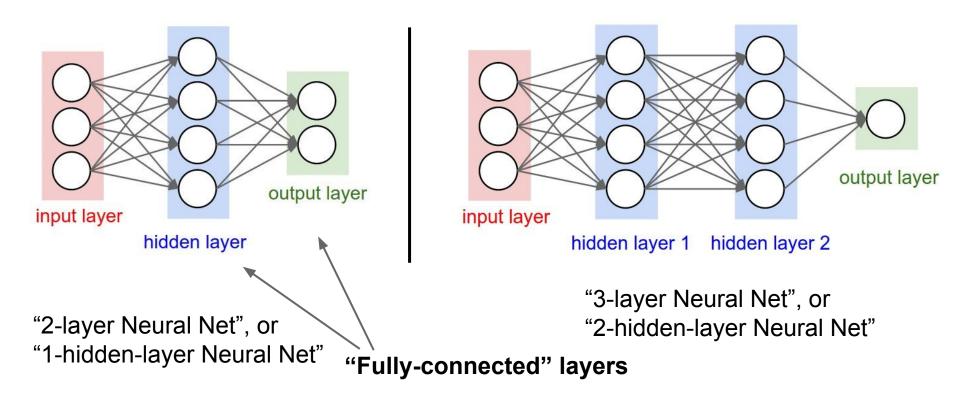
ReLU

 $\max(0,x)$



$$\begin{cases} x & x \ge 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$$

Neural networks: Architectures



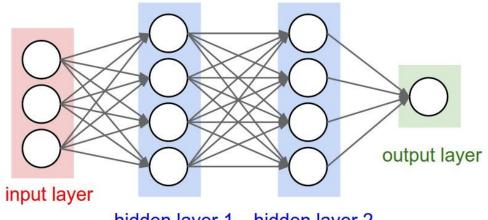
Example feed-forward computation of a neural network

```
class Neuron:
    # ...

def neuron_tick(inputs):
    """ assume inputs and weights are 1-D numpy arrays and bias is a number """
    cell_body_sum = np.sum(inputs * self.weights) + self.bias
    firing_rate = 1.0 / (1.0 + math.exp(-cell_body_sum)) # sigmoid activation function
    return firing_rate
```

We can efficiently evaluate an entire layer of neurons.

Example feed-forward computation of a neural network



hidden layer 1 hidden layer 2

```
# forward-pass of a 3-layer neural network:
f = lambda x: 1.0/(1.0 + np.exp(-x)) # activation function (use sigmoid)
x = np.random.randn(3, 1) # random input vector of three numbers (3x1)
h1 = f(np.dot(W1, x) + b1) # calculate first hidden layer activations (4x1)
h2 = f(np.dot(W2, h1) + b2) # calculate second hidden layer activations (4x1)
out = np.dot(W3, h2) + b3 # output neuron (1x1)
```

Summary

- We arrange neurons into fully-connected layers
- The abstraction of a **layer** has the nice property that it allows us to use efficient vectorized code (e.g. matrix multiplies)
- Neural networks are not really neural
- Next time: Convolutional Neural Networks