```
In [1]: # Refs:
        # 1. https://github.com/karpathy/micrograd/tree/master/micrograd
        # 2. https://github.com/mattjj/autodidact
        # 3. https://github.com/mattjj/autodidact/blob/master/autograd/numpy/numpy v
        from collections import namedtuple
        import numpy as np
        def unbroadcast(target, q, axis=0):
            """Remove broadcasted dimensions by summing along them.
            When computing gradients of a broadcasted value, this is the right thing
            do when computing the total derivative and accounting for cloning.
            while np.ndim(g) > np.ndim(target):
                q = q.sum(axis=axis)
            for axis, size in enumerate(target.shape):
                if size == 1:
                    g = g.sum(axis=axis, keepdims=True)
            if np.iscomplexobj(g) and not np.iscomplex(target):
                q = q.real()
            return q
        Op = namedtuple('Op', ['apply',
                            'name'
                            'nargs'l)
```

Vector Jacobian Product for addition

$$f(a,b) = a + b$$

where $\mathbf{a},\mathbf{b},\mathbf{f} \in \mathbb{R}^n$

Let $l(\mathbf{f}(\mathbf{a}, \mathbf{b})) \in \mathbb{R}$ be the eventual scalar output. We find $\frac{\partial l}{\partial \mathbf{a}}$ and $\frac{\partial l}{\partial \mathbf{b}}$ for Vector Jacobian product.

$$\frac{\partial}{\partial \mathbf{a}} l(\mathbf{f}(\mathbf{a}, \mathbf{b})) = \frac{\partial l}{\partial \mathbf{f}} \frac{\partial}{\partial \mathbf{a}} (\mathbf{a} + \mathbf{b}) = \frac{\partial l}{\partial \mathbf{f}} (\mathbf{I}_{n \times n} + \mathbf{0}_{n \times n}) = \frac{\partial l}{\partial \mathbf{f}}$$

Similarly,

$$rac{\partial}{\partial \mathbf{b}}l(\mathbf{f}(\mathbf{a},\mathbf{b})) = rac{\partial l}{\partial \mathbf{f}}$$

```
In [2]: def add_vjp(dldf, a, b):
    dlda = unbroadcast(a, dldf)
    dldb = unbroadcast(b, dldf)
    return dlda, dldb
```

```
add = Op(
    apply=np.add,
    vjp=add_vjp,
    name='+',
    nargs=2)
```

VJP for element-wise multiplication

$$f(\alpha, \beta) = \alpha \beta$$

where $lpha,eta,f\in\mathbb{R}$

Let $l(f(\alpha,\beta))\in\mathbb{R}$ be the eventual scalar output. We find $\frac{\partial l}{\partial \alpha}$ and $\frac{\partial l}{\partial \beta}$ for Vector Jacobian product.

$$\frac{\partial}{\partial \alpha} l(f(\alpha, \beta)) = \frac{\partial l}{\partial f} \frac{\partial}{\partial \alpha} (\alpha \beta) = \frac{\partial l}{\partial f} \beta$$

$$\frac{\partial}{\partial \beta} l(f(\alpha, \beta)) = \frac{\partial l}{\partial f} \frac{\partial}{\partial \beta} (\alpha \beta) = \frac{\partial l}{\partial f} \alpha$$

```
In [3]: def mul_vjp(dldf, a, b):
    dlda = unbroadcast(a, dldf * b)
    dldb = unbroadcast(b, dldf * a)
    return dlda, dldb

mul = Op(
    apply=np.multiply,
    vjp=mul_vjp,
    name='*',
    nargs=2)
```

VJP for matrix-matrix, matrix-vector and vector-vector multiplication

Case 1: VJP for vector-vector multiplication

$$f(\mathbf{a},\mathbf{b}) = \mathbf{a}^ op \mathbf{b}$$

where $f \in \mathbb{R}$, and $\mathbf{b}, \mathbf{a} \in \mathbb{R}^n$

Let $l(f(\mathbf{a},\mathbf{b}))\in\mathbb{R}$ be the eventual scalar output. We find $\frac{\partial l}{\partial \mathbf{a}}$ and $\frac{\partial l}{\partial \mathbf{b}}$ for Vector Jacobian product.

$$rac{\partial}{\partial \mathbf{a}} l(f(\mathbf{a}, \mathbf{b})) = rac{\partial l}{\partial f} rac{\partial}{\partial \mathbf{a}} (\mathbf{a}^ op \mathbf{b}) = rac{\partial l}{\partial f} \mathbf{b}^ op$$

Similarly,

$$rac{\partial}{\partial \mathbf{b}} l(f(\mathbf{a},\mathbf{b})) = rac{\partial l}{\partial f} \mathbf{a}^ op$$

Case 2: VJP for matrix-vector multiplication

Let

$$f(A, b) = Ab$$

where $\mathbf{f} \in \mathbb{R}^m$, $\mathbf{b} \in \mathbb{R}^n$, and $\mathbf{A} \in \mathbb{R}^{m \times n}$

Let $l(\mathbf{f}(\mathbf{A}, \mathbf{b})) \in \mathbb{R}$ be the eventual scalar output. We want to findfind $\frac{\partial l}{\partial \mathbf{A}}$ and $\frac{\partial l}{\partial \mathbf{b}}$ for Vector Jacobian product.

Let

$$\mathbf{A} = egin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \ a_{21} & a_{22} & \dots & a_{2n} \ dots & dots & \ddots & dots \ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} = egin{bmatrix} \mathbf{a}_1^ op \ \mathbf{a}_2^ op \ dots \ \mathbf{a}_m^ op \end{bmatrix}$$

, where each $\mathbf{a}_i^{ op} \in \mathbb{R}^{1 imes n}$ and $a_{ij} \in \mathbb{R}.$

Define matrix derivative of scalar to be:

$$egin{aligned} rac{\partial l}{\partial \mathbf{A}} &= egin{bmatrix} rac{\partial l}{\partial a_{11}} & rac{\partial l}{\partial a_{12}} & \cdots & rac{\partial l}{\partial a_{1n}} \ rac{\partial l}{\partial \mathbf{a}_{21}} & rac{\partial l}{\partial a_{22}} & \cdots & rac{\partial l}{\partial a_{2n}} \ dots & dots & dots & dots \ rac{\partial l}{\partial a_{m1}} & rac{\partial l}{\partial a_{m2}} & \cdots & rac{\partial l}{\partial a_{mn}} \end{bmatrix} = egin{bmatrix} rac{\partial l}{\partial \mathbf{a}_2} \ dots & dots \ rac{\partial l}{\partial \mathbf{a}_m} \end{bmatrix} \ &= egin{bmatrix} rac{\partial l}{\partial \mathbf{a}_m} & rac{\partial l}{\partial \mathbf{a}_m} & \cdots & rac{\partial l}{\partial \mathbf{a}_{mn}} \end{bmatrix} \end{aligned}$$

.

Note that

$$\mathbf{A}\mathbf{b} = egin{bmatrix} \mathbf{a}_1^ op \ \mathbf{a}_2^ op \ dots \ \mathbf{a}_m^ op \ \end{bmatrix} \mathbf{b} = egin{bmatrix} \mathbf{a}_1^ op \mathbf{b} \ \mathbf{a}_2^ op \mathbf{b} \ dots \ \mathbf{a}_m^ op \mathbf{b} \ \end{bmatrix}$$

Since $\mathbf{a}_i^{\top}\mathbf{b}$ is a scalar, it is easier to find its derivative with respect to the matrix \mathbf{A} .

$$egin{aligned} rac{\partial \mathbf{a}_i^{ op} \mathbf{b}}{\partial \mathbf{a}_1} \ rac{\partial \mathbf{a}_i^{ op} \mathbf{b}}{\partial \mathbf{a}_2} \ dots \ rac{\partial \mathbf{a}_i^{ op} \mathbf{b}}{\partial \mathbf{a}_2} \ dots \ rac{\partial \mathbf{a}_i^{ op} \mathbf{b}}{\partial \mathbf{a}_i} \ dots \ rac{\partial \mathbf{a}_i^{ op} \mathbf{b}}{\partial \mathbf{a}_n} \ dots \ rac{\partial \mathbf{a}_i^{ op} \mathbf{b}}{\partial \mathbf{a}_m} \ \end{pmatrix} = egin{bmatrix} \mathbf{0}_n^{ op} \ \mathbf{0}_n^{ op} \ dots \ \mathbf{b}^{ op} \ dots \ \mathbf{0}_n^{ op} \ \end{bmatrix} \in \mathbb{R}^{m imes n} \end{aligned}$$

Let

$$\frac{\partial l}{\partial \mathbf{f}} = \begin{bmatrix} \frac{\partial l}{\partial f_1} & \frac{\partial l}{\partial f_2} & \cdots & \frac{\partial l}{\partial f_m} \end{bmatrix}$$

Then

$$egin{aligned} rac{\partial l}{\partial \mathbf{f}} rac{\partial}{\partial \mathbf{A}} \mathbf{a}_i^ op \mathbf{b} &= \left[egin{array}{ccc} rac{\partial l}{\partial f_1} & rac{\partial l}{\partial f_2} & \dots & rac{\partial l}{\partial f_m}
ight] egin{bmatrix} \mathbf{0}_n^ op \ \mathbf{b}^ op & dots \ \mathbf{b}^ op \ dots \ \end{bmatrix} &= rac{\partial l}{\partial f_i} \mathbf{b}^ op \in \mathbb{R}^{1 imes n} \ dots \ \mathbf{0}_n^ op \ \end{pmatrix} \end{aligned}$$

Returning to our original quest for

$$egin{aligned} rac{\partial}{\partial \mathbf{A}} l(\mathbf{f}(\mathbf{A}, \mathbf{b})) &= rac{\partial l}{\partial \mathbf{f}} rac{\partial}{\partial \mathbf{A}} \mathbf{A} \mathbf{b} = rac{\partial l}{\partial \mathbf{f}} rac{\partial}{\partial \mathbf{A}} \left[egin{matrix} \mathbf{a}_1^ op \mathbf{b} \ \mathbf{a}_2^ op \mathbf{b} \ dots \ \mathbf{a}_m^ op \mathbf{b} \end{matrix}
ight] = \left[egin{matrix} rac{\partial l}{\partial \mathbf{f}} rac{\partial}{\partial \mathbf{A}} \mathbf{a}_1^ op \mathbf{b} \ rac{\partial l}{\partial \mathbf{f}} rac{\partial}{\partial \mathbf{A}} \mathbf{a}_2^ op \mathbf{b} \ dots \ rac{\partial l}{\partial \mathbf{f}} rac{\partial}{\partial \mathbf{A}} \mathbf{a}_m^ op \mathbf{b} \end{matrix}
ight] = \left[egin{matrix} rac{\partial l}{\partial f_1} \mathbf{b}^ op \ rac{\partial l}{\partial f_2} \mathbf{b}^ op \ rac{\partial l}{\partial f_m} \mathbf{b}^ op \end{matrix}
ight] \end{aligned}$$

Note that

$$egin{bmatrix} rac{\partial l}{\partial f_1} \mathbf{b}^{ op} \ rac{\partial l}{\partial f_2} \mathbf{b}^{ op} \ dots \ rac{\partial l}{\partial f_m} \mathbf{b}^{ op} \end{bmatrix} = egin{bmatrix} rac{\partial l}{\partial f_1} \ rac{\partial l}{\partial f_2} \
dots \ rac{\partial l}{\partial f_m} \end{bmatrix} \mathbf{b}^{ op} = egin{pmatrix} rac{\partial l}{\partial \mathbf{f}} \end{pmatrix}^{ op} \mathbf{b}^{ op} \end{bmatrix}$$

We can group the terms inside a single transpose.

Which results in

$$rac{\partial}{\partial \mathbf{A}} l(\mathbf{f}(\mathbf{A}, \mathbf{b})) = \left(\mathbf{b} rac{\partial l}{\partial \mathbf{f}}
ight)^{ op}$$

The derivative with respect to \mathbf{b} is simpler:

$$\frac{\partial}{\partial \mathbf{b}} l(\mathbf{f}(\mathbf{A}, \mathbf{b})) = \frac{\partial l}{\partial \mathbf{f}} \frac{\partial}{\partial \mathbf{b}} (\mathbf{A} \mathbf{b}) = \frac{\partial l}{\partial \mathbf{f}} \mathbf{A}$$

Case 3: VJP for matrix-matrix multiplication

Let

$$\mathbf{F}(\mathbf{A},\mathbf{B}) = \mathbf{A}\mathbf{B}$$

where $\mathbf{F} \in \mathbb{R}^{m imes p}$, $\mathbf{B} \in \mathbb{R}^{n imes p}$, and $\mathbf{A} \in \mathbb{R}^{m imes n}$

Let $l(\mathbf{F}(\mathbf{A},\mathbf{B})) \in \mathbb{R}$ be the eventual scalar output. We want to find $\frac{\partial l}{\partial \mathbf{A}}$ and $\frac{\partial l}{\partial \mathbf{B}}$ for Vector Jacobian product.

Note that a matrix-matrix multiplication can be written in terms horizontal stacking of matrix-vector multiplications. Specifically, write ${\bf F}$ and ${\bf B}$ in terms of their column vectors:

$$\mathbf{B} = [\mathbf{b}_1 \quad \mathbf{b}_2 \quad \dots \quad \mathbf{b}_p]$$

$$\mathbf{F} = [\mathbf{f}_1 \quad \mathbf{f}_2 \quad \dots \quad \mathbf{f}_p].$$

Then for all $\it i$

$$\mathbf{f}_i = \mathbf{A}\mathbf{b}_i$$

From the VJP of matrix-vector multiplication, we can write

$$egin{aligned} rac{\partial l}{\partial \mathbf{f}_i} rac{\partial}{\partial \mathbf{A}} \mathbf{f}_i &= rac{\partial l}{\partial \mathbf{f}_i} rac{\partial}{\partial \mathbf{A}} (\mathbf{A} \mathbf{b}_i) = \left(\mathbf{b}_i rac{\partial l}{\partial \mathbf{f}_i}
ight)^ op \in \mathbb{R}^{m imes n} \end{aligned}$$

and for all i
eq j

$$rac{\partial l}{\partial \mathbf{f}_i}rac{\partial}{\partial \mathbf{A}}(\mathbf{A}\mathbf{b}_i) = \mathbf{0}_{m imes n}$$

Instead of writing $l(\mathbf{F})$, we can also write $l(\mathbf{f}_1, \mathbf{f}_2, \dots, \mathbf{f}_p)$, then by chain rule of functions with multiple arguments, we have,

$$\frac{\partial}{\partial \mathbf{A}} l(\mathbf{F}(\mathbf{A}, \mathbf{B})) = \frac{\partial}{\partial \mathbf{A}} l(\mathbf{f}_1, \mathbf{f}_2, \dots, \mathbf{f}_p) = \frac{\partial l}{\partial \mathbf{f}_1} \frac{\partial \mathbf{f}_1}{\partial \mathbf{A}} + \frac{\partial l}{\partial \mathbf{f}_2} \frac{\partial \mathbf{f}_2}{\partial \mathbf{A}} + \dots + \frac{\partial l}{\partial \mathbf{f}_p} \frac{\partial \mathbf{f}_p}{\partial \mathbf{A}}$$

It turns out that some of outer products can be compactly written as matrixmatrix multiplication:

$$\left[\mathbf{b}_1 rac{\partial l}{\partial \mathbf{f}_1} + \mathbf{b}_2 rac{\partial l}{\partial \mathbf{f}_2} + \dots + \mathbf{b}_p rac{\partial l}{\partial \mathbf{f}_p} = \left[\mathbf{b}_1 \quad \mathbf{b}_2 \quad \dots \quad \mathbf{b}_p
ight] \left[egin{array}{c} rac{\partial l}{\partial \mathbf{f}_1} \ rac{\partial l}{\partial \mathbf{f}_2} \ rac{\partial l}{\partial \mathbf{f}_p} \end{array}
ight] = \mathbf{B} \left(rac{\partial l}{\partial \mathbf{F}}
ight)^{ op}$$

Hence,

$$rac{\partial}{\partial \mathbf{A}} l(\mathbf{F}(\mathbf{A}, \mathbf{B})) = rac{\partial l}{\partial \mathbf{F}} \mathbf{B}^ op$$

The vector Jacobian product for \mathbf{B} can be found by applying the above rule to $\mathbf{F}_2(\mathbf{A},\mathbf{C}) = \mathbf{F}^{\top}(\mathbf{A},\mathbf{B}) = \mathbf{B}^{\top}\mathbf{A}^{\top} = \mathbf{C}\mathbf{A}^{\top}$ where $\mathbf{C} = \mathbf{B}^{\top}$ and $\mathbf{F}_2 = \mathbf{F}^{\top}$.

$$rac{\partial}{\partial \mathbf{C}}l(\mathbf{F}_2(\mathbf{A},\mathbf{C})) = rac{\partial l}{\partial \mathbf{F}_2}\mathbf{A}$$

Take transpose of both sides

$$\frac{\partial}{\partial \mathbf{C}^{\top}} l(\mathbf{F}_2^{\top}(\mathbf{A}, \mathbf{C})) = \mathbf{A}^{\top} \frac{\partial l}{\partial \mathbf{F}_2^{\top}}$$

Put back, $\mathbf{C} = \mathbf{B}^ op$ and $\mathbf{F}_2 = \mathbf{F}^ op$,

$$rac{\partial}{\partial \mathbf{B}} l(\mathbf{F}(\mathbf{A}, \mathbf{B})) = \mathbf{A}^ op rac{\partial l}{\partial \mathbf{F}}$$

```
In [4]: def matmul vjp(dldF, A, B):
            G = dldF
            if G.ndim == 0:
                # Case 1: vector-vector multiplication
                assert A.ndim == 1 and B.ndim == 1
                dldA = G*B
                dldB = G*A
                return (unbroadcast(A, dldA),
                        unbroadcast(B, dldB))
            assert not (A.ndim == 1 and B.ndim == 1)
            # 1. If both arguments are 2-D they are multiplied like conventional mat
            \# 2. If either argument is N-D, N > 2, it is treated as a stack of matri
            # residing in the last two indexes and broadcast accordingly.
            if A.ndim >= 2 and B.ndim >= 2:
                dldA = G @ B.swapaxes(-2, -1)
                dldB = A.swapaxes(-2, -1) @ G
            if A.ndim == 1:
                # 3. If the first argument is 1-D, it is promoted to a matrix by pre
                     1 to its dimensions. After matrix multiplication the prepended
                A = A[np.newaxis, :]
                G = G[np.newaxis, :]
                dldA = G @ B.swapaxes(-2, -1)
                dldB = A .swapaxes(-2, -1) @ G # outer product
            elif B.ndim == 1:
                # 4. If the second argument is 1-D, it is promoted to a matrix by ap
                    a 1 to its dimensions. After matrix multiplication the appended
                B = B[:, np.newaxis]
                G = G[:, np.newaxis]
                dldA = G_ @ B_.swapaxes(-2, -1) # outer product
                dldB = A.swapaxes(-2, -1) @ G
            return (unbroadcast(A, dldA),
                    unbroadcast(B, dldB))
        matmul = Op(
            apply=np.matmul,
            vip=matmul vip,
            name='@',
            nargs=2)
In [5]: def exp vjp(dldf, x):
            dldx = dldf * np.exp(x)
            return (unbroadcast(x, dldx),)
        exp = 0p(
            apply=np.exp,
            vjp=exp vjp,
            name='exp',
            nargs=1)
In [6]: def log vjp(dldf, x):
            dldx = dldf / x
            return (unbroadcast(x, dldx),)
        log = Op(
```

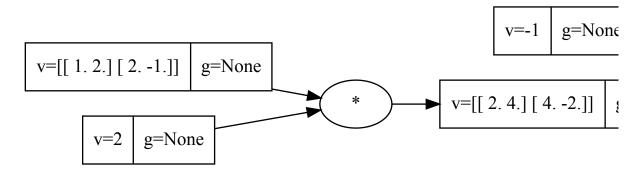
```
apply=np.log,
             vjp=log vjp,
             name='log',
             nargs=1)
 In [7]: def sum vjp(dldf, x, axis=None, **kwargs):
             if axis is not None:
                 dldx = np.expand dims(dldf, axis=axis) * np.ones like(x)
                 dldx = dldf * np.ones like(x)
             return (unbroadcast(x, dldx),)
         sum_{\underline{}} = Op(
             apply=np.sum,
             vjp=sum_vjp,
             name='sum',
             nargs=1)
In [18]: def maximum vjp(dldf, a, b):
             dlda = dldf * np.where(a > b, 1, 0)
             dldb = dldf * np.where(a > b, 0, 1)
             return unbroadcast(a, dlda), unbroadcast(b, dldb)
         maximum = Op(
             apply=np.maximum,
             vjp=maximum vjp,
             name='maximum',
             nargs=2)
In [19]: NoOp = Op(apply=None, name='', vjp=None, nargs=0)
         class Tensor:
             __array_priority__ = 100
             def init (self, value, grad=None, parents=(), op=NoOp, kwargs={}, red
                 self.value = np.asarray(value)
                 self.grad = grad
                 self.parents = parents
                 self.op = op
                  self.kwargs = kwargs
                  self.requires_grad = requires_grad
             shape = property(lambda self: self.value.shape)
             ndim = property(lambda self: self.value.ndim)
             size = property(lambda self: self.value.size)
             dtype = property(lambda self: self.value.dtype)
             def add (self, other):
                 cls = type(self)
                 other = other if isinstance(other, cls) else cls(other)
                  return cls(add.apply(self.value, other.value),
                             parents=(self, other),
                             op=add)
              __radd__ = __add__
             def mul (self, other):
                 cls = type(self)
```

```
other = other if isinstance(other, cls) else cls(other)
    return cls(mul.apply(self.value, other.value),
               parents=(self, other),
               op=mul)
___rmul__ = __mul__
def __matmul__(self, other):
    cls = type(self)
    other = other if isinstance(other, cls) else cls(other)
    return cls(matmul.apply(self.value, other.value),
              parents=(self, other),
              op=matmul)
def exp(self):
    cls = type(self)
    return cls(exp.apply(self.value),
            parents=(self,),
            op=exp)
def log(self):
    cls = type(self)
    return cls(log.apply(self.value),
            parents=(self, ),
            op=log)
def pow (self, other):
    cls = type(self)
    other = other if isinstance(other, cls) else cls(other)
    return (self.log() * other).exp()
def div (self, other):
    return self * (other**(-1))
def sub (self, other):
    return self + (other * (-1))
def neg (self):
    return self*(-1)
def sum(self, axis=None):
    cls = type(self)
    return cls(sum_.apply(self.value, axis=axis),
               parents=(self,),
               op=sum ,
               kwargs=dict(axis=axis))
def maximum(self, other):
    cls = type(self)
    other = other if isinstance(other, cls) else cls(other)
    return cls(maximum.apply(self.value, other.value),
               parents=(self, other),
               op=maximum)
def __repr__(self):
    cls = type(self)
    return f"{cls. name }(value={self.value}, op={self.op.name})" if s
```

```
def backward(self, grad):
                  self.grad = grad if self.grad is None else (self.grad+grad)
                  if self.requires grad and self.parents:
                      p vals = [p.value for p in self.parents]
                      assert len(p vals) == self.op.nargs
                      p grads = self.op.vjp(grad, *p vals, **self.kwargs)
                      for p, g in zip(self.parents, p grads):
                          p.backward(g)
In [20]: Tensor([1, 2]).sum()
Out[20]: Tensor(value=3, op=sum)
In [68]: try:
             from graphviz import Digraph
         except ImportError as e:
             import subprocess
             subprocess.call("pip install --user graphviz".split())
         def trace(root):
             nodes, edges = set(), set()
             def build(v):
                  if v not in nodes:
                      nodes.add(v)
                      for p in v.parents:
                          edges.add((p, v))
                          build(p)
             build(root)
             return nodes, edges
         def draw dot(root, format='svg', rankdir='LR'):
             0.000
             format: png | svg | ...
             rankdir: TB (top to bottom graph) | LR (left to right)
             assert rankdir in ['LR', 'TB']
             nodes, edges = trace(root)
             dot = Digraph(format=format, graph attr={'rankdir': rankdir'}) #, node at
             for n in nodes:
                  vstr = np.array2string(np.asarray(n.value), precision=4)
                  gradstr= np.array2string(np.asarray(n.grad), precision=4)
                 dot.node(name=str(id(n)), label = f"{\{v=\{vstr\} | g=\{gradstr\}\}\}}", sha
                  if n.parents:
                      dot.node(name=str(id(n)) + n.op.name, label=n.op.name)
                      dot.edge(str(id(n)) + n.op.name, str(id(n)))
             for n1, n2 in edges:
                  dot.edge(str(id(n1)), str(id(n2)) + n2.op.name)
             return dot
```

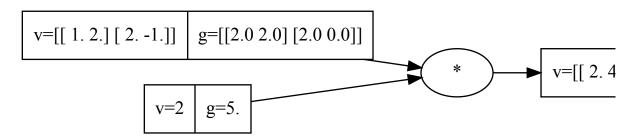
#return f"{cls. name }(value={self.value}, parents={self.parents},

Out[69]:



```
In [70]: y.backward(np.ones_like(y))
    draw_dot(y)
```

Out[70]:



```
In [73]: def f_np(x):
    b = [1, 0]
    return (x @ b)*np.exp((-x*x).sum(axis=-1))

def f_T(x):
    b = [1, 0]
    return (x @ b)*(-x*x).sum(axis=-1).exp()

def grad_f(x):
    xT = Tensor(x)
    y = f_T(xT)
    y.backward(np.ones_like(y.value))
    return xT.grad
```

```
In [74]: xT = Tensor([1, 2])
    out = f_T(xT)
    out.backward(1)
    print(xT.grad)
    draw_dot(out)
```

[-0.00673795 -0.02695179]

```
Out[74]:
                 v = -1
                         g = 0.0337
                                                                             g=[0.0067
                                                                  v=[-1 -2]
           v = [1 \ 2]
                     g=[-0.0067 -0.027]
                                                    (a)
                     g=[0.0067\ 0.0135]
           v = [1 \ 0]
In [57]: def numerical jacobian(f, x, h=1e-10):
              n = x.shape[-1]
             eye = np.eye(n)
              x plus dx = x + h * eye # <math>n \times n
              num\_jac = (f(x\_plus\_dx) - f(x)) / h # limit definition of the formula #
              if num jac.ndim >= 2:
                  num jac = num jac.swapaxes(-1, -2) \# m \times n
              return num jac
         # Compare our grad f with numerical gradient
         def check numerical jacobian(f, jac f, nD=2, **kwargs):
             x = np.random.rand(nD)
             print(x)
              num_jac = numerical_jacobian(f, x, **kwargs)
              print(num jac)
              print(jac f(x))
              return np.allclose(num_jac, jac_f(x), atol=1e-06, rtol=1e-4) # m x n
         ## Throw error if grad f is wrong
         assert check_numerical_jacobian(f_np, grad_f)
        [0.4717993 0.90549333]
        [ 0.19560853 -0.30124125]
        [ 0.19560835 -0.30124165]
 In [ ]:
 In [ ]:
```