

Before you turn this problem in, make sure everything runs as expected. First, **restart the kernel** (in the menubar, select Kernel→Restart) and then **run all cells** (in the menubar, select Cell→Run All).

Make sure you fill in any place that says `YOUR CODE HERE` or "YOUR ANSWER HERE", as well as your name and collaborators below:

```
In [ ]: NAME = ""
COLLABORATORS = ""
```

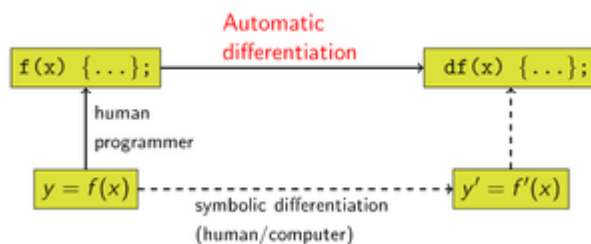
## Differentiation options

1. Numerical differentiation
2. Symbolic differentiation
3. Automatic differentiation
  - A. Forward mode differentiation
  - B. Reverse mode differentiation

### 1. Numerical differentiation

### 2. Symbolic differentiation

### 3. Automatic differentiation



#### 3.A Forward mode

Example:

$$z = f(x_1, x_2) = x_1 x_2 + \sin(x_1)$$

#### 3.B Reverse mode

Example:

$$z = f(x_1, x_2) = x_1 x_2 + \sin(x_1)$$

```
In [ ]: import numpy as np
class ForwardDiff:
    def __init__(self, value, grad=None):
        self.value = value
        self.grad = np.zeros_like(value) if grad is None else grad

    def __add__(self, other):
        cls = type(self)
        other = other if isinstance(other, cls) else cls(other)
        out = cls(self.value + other.value,
                  self.grad + other.grad)
        return out
    __radd__ = __add__

    def __repr__(self):
        return f"{self.__class__.__name__}(data={self.value}, grad={self.grad})"

x = ForwardDiff(2, 1)
y = ForwardDiff(3, 0)

f = x + y
f
```

```
In [ ]: oldFD = ForwardDiff # Bad practice: do not do it
class ForwardDiff(oldFD):
    def __mul__(self, other):
        cls = type(self)
        other = other if isinstance(other, cls) else cls(other)
        out = cls(self.value * other.value,
                  other.value * self.grad +
                  self.value * other.grad)
        return out

    __rmul__ = __mul__

x = ForwardDiff(2, 0)
y = ForwardDiff(3, 1)

f1 = x * y
f2 = 2*x + 3*y + x*y
f1, f2
```

```
In [ ]: oldFD = ForwardDiff # Bad practice: do not do it
class ForwardDiff(oldFD):
    def log(self):
        cls = type(self)
        return cls(np.log(self.value),
                  1/self.value * self.grad)

    def exp(self):
        cls = type(self)
```

```

        out_val = np.exp(self.value)
        return cls(out_val,
                    out_val * self.grad)

    def sin(self):
        cls = type(self)
        return cls(np.sin(self.value),
                    np.cos(self.value) * self.grad)

    def cos(self):
        cls = type(self)
        return cls(np.cos(self.value),
                    -np.sin(self.value) * self.grad)

    def __pow__(self, other):
        cls = type(self)
        other = other if isinstance(other, cls) else cls(other)
        return (self.log() * other).exp()

    def __neg__(self): # -self
        return self * -1

    def __sub__(self, other): # self - other
        return self + (-other)

    def __truediv__(self, other): # self / other
        return self * other**-1

    def __rtruediv__(self, other): # other / self
        return other * self**-1

x = ForwardDiff(2, 1)
y = ForwardDiff(3, 0)

f = x**y
f

```

```

In [ ]: import numpy as np
def add_vjp(a, b, grad):
    return grad, grad

def no_parents_vjp(grad):
    return (grad,)

class ReverseDiff:
    def __init__(self, value, parents=(), op='', vjp=no_parents_vjp):
        self.value = value
        self.parents = parents
        self.op = op
        self.vjp = vjp
        self.grad = None

    def backward(self, grad):

```

```

        self.grad = grad
        op_args = [p.value for p in self.parents]
        grads = self.vjp(*op_args, grad)
        for g, p in zip(grads, self.parents):
            p.backward(g)

    def __add__(self, other):
        cls = type(self)
        other = other if isinstance(other, cls) else cls(other)
        out = cls(self.value + other.value,
                  parents=(self, other),
                  op='+',
                  vjp=add_vjp)
        return out

    __radd__ = __add__

    def __repr__(self):
        cls = type(self)
        return f"{cls.__name__}(value={self.value}, parents={self.parents},

x = ReverseDiff(2)
y = ReverseDiff(3)

f = x + y + 3
f.backward(1)
f
x.grad, y.grad

```

In [ ]: oldRD = ReverseDiff # *Bad practice: do not do it*

```

def mul_vjp(a, b, grad):
    return grad * b, grad * a

class ReverseDiff(oldRD):
    def __mul__(self, other):
        cls = type(self)
        other = other if isinstance(other, cls) else cls(other)
        out = cls(self.value * other.value,
                  parents=(self, other),
                  op='*',
                  vjp=mul_vjp)
        return out

    __rmul__ = __mul__

x = ReverseDiff(2)
y = ReverseDiff(3)

f1 = 5*x + 7*y
f1.backward(1)
x.grad, y.grad

```

In [ ]: f2 = x\*y  
f2.backward(1)

```
x.grad, y.grad
```