Solution: Backpropagation

Backpropagation: a simple example

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

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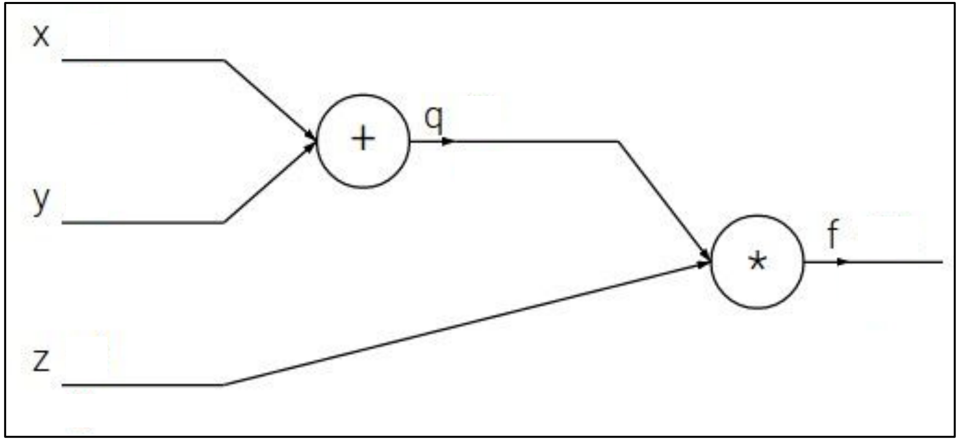

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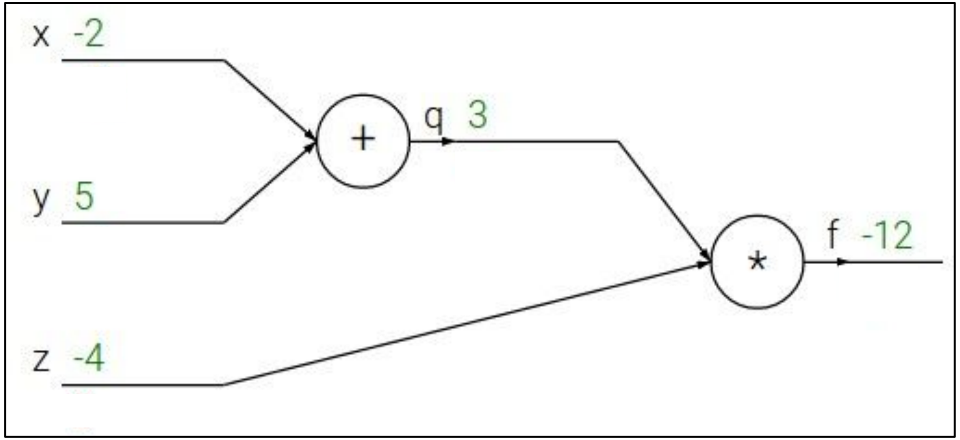

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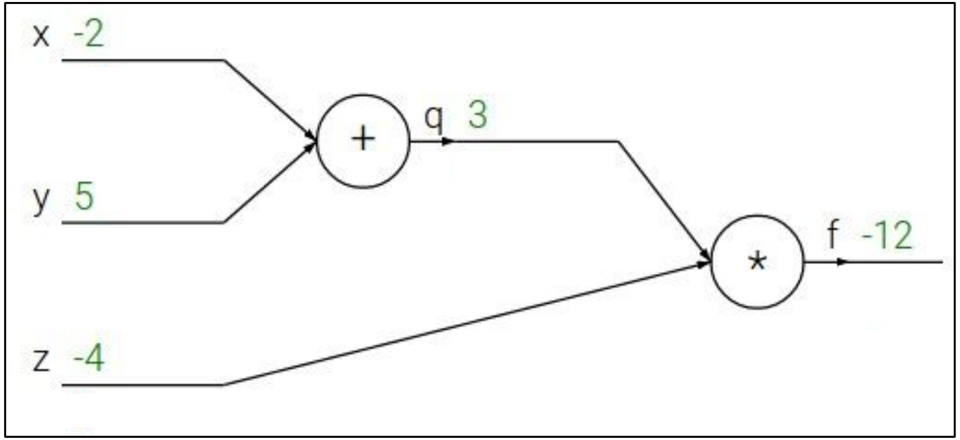

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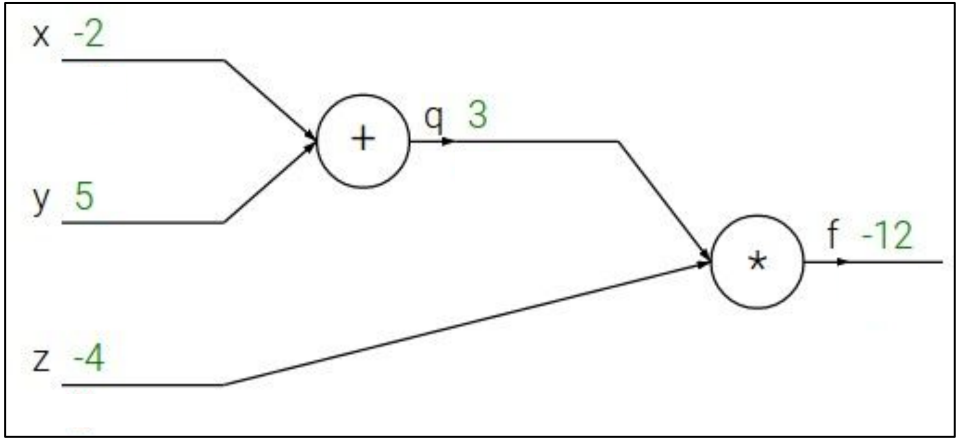

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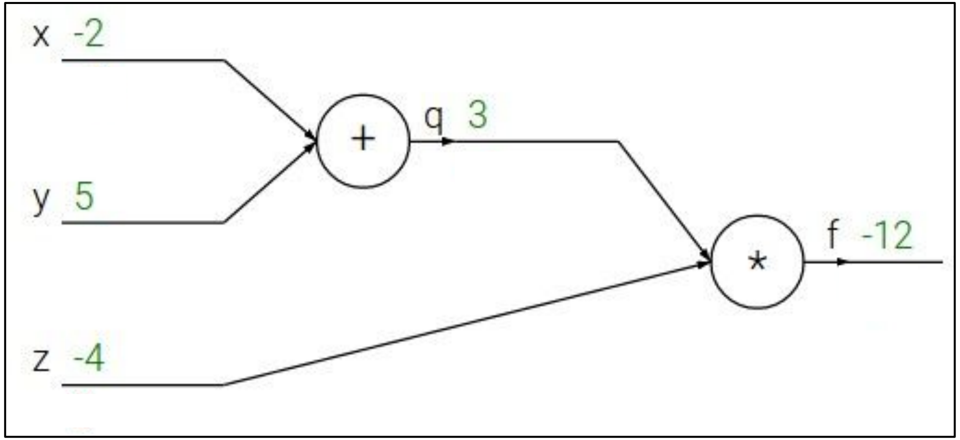

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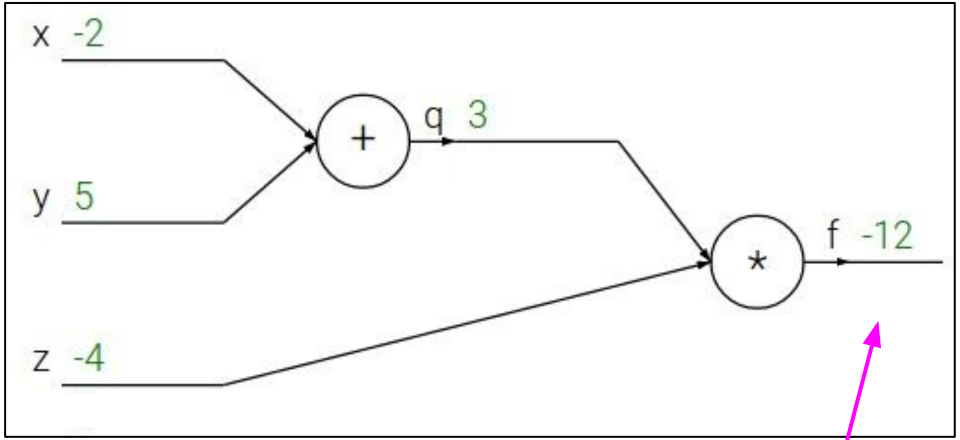

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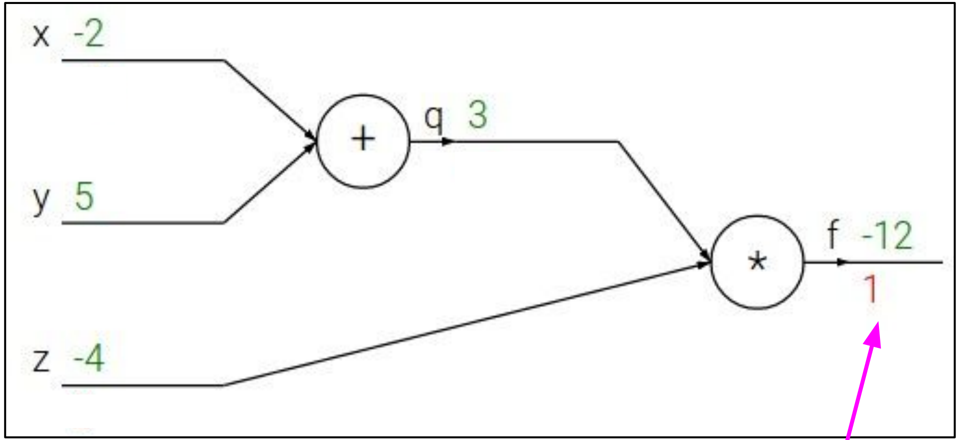

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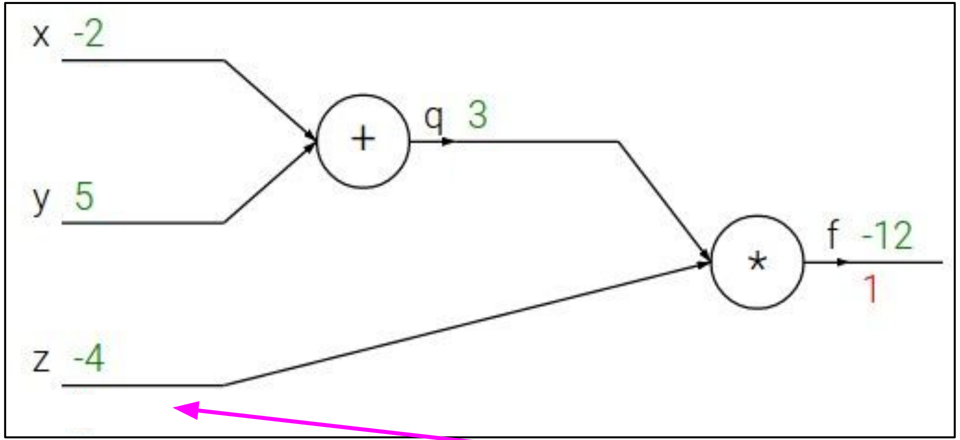

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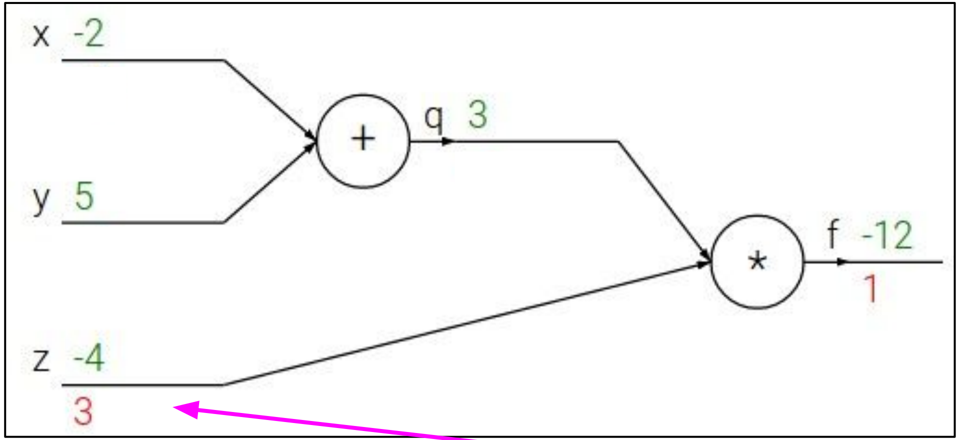

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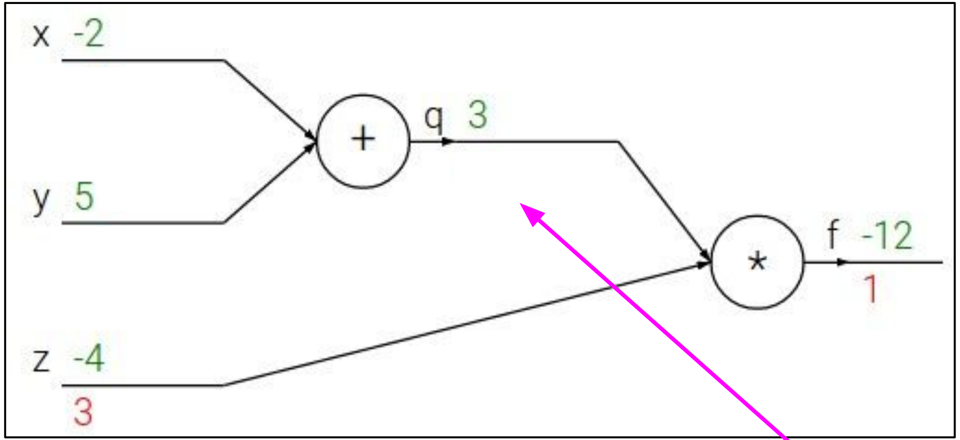

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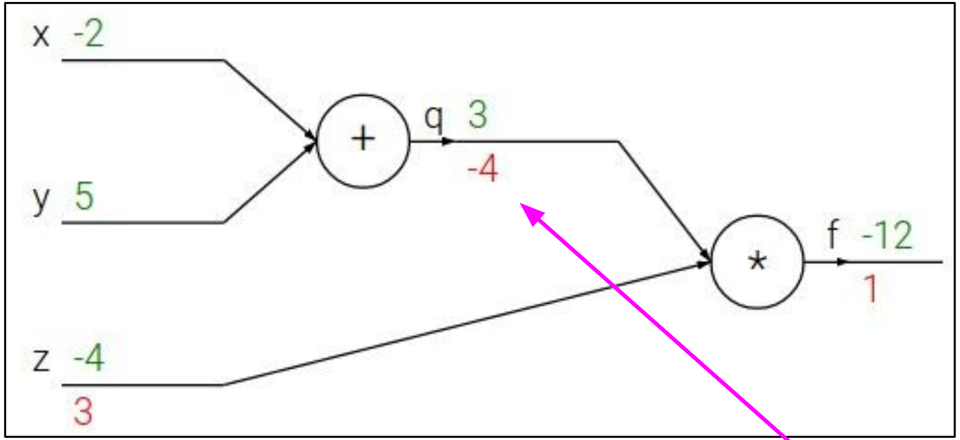

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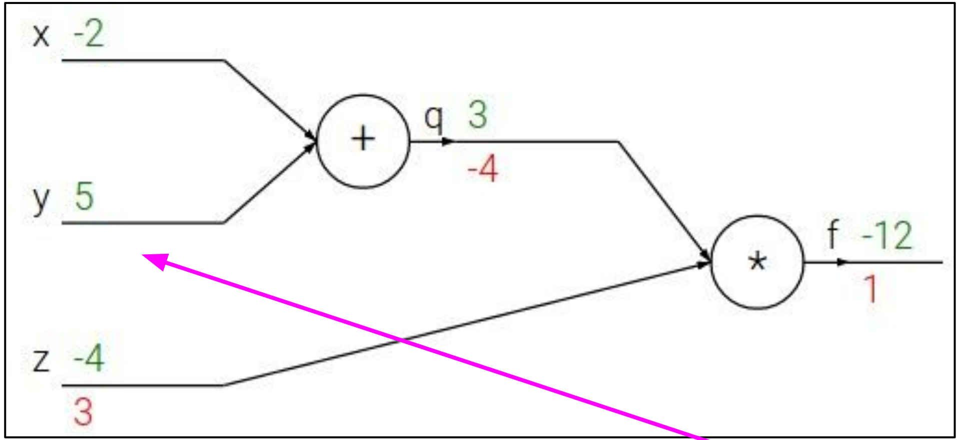

$$\frac{\partial f}{\partial y}$$

Chain rule:

$$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial q}\frac{\partial q}{\partial y}$$

Upstream gradient

Local gradient

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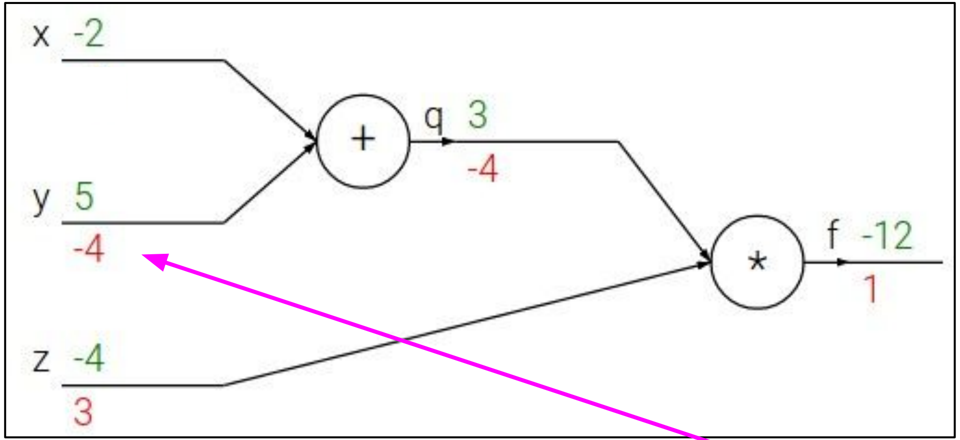

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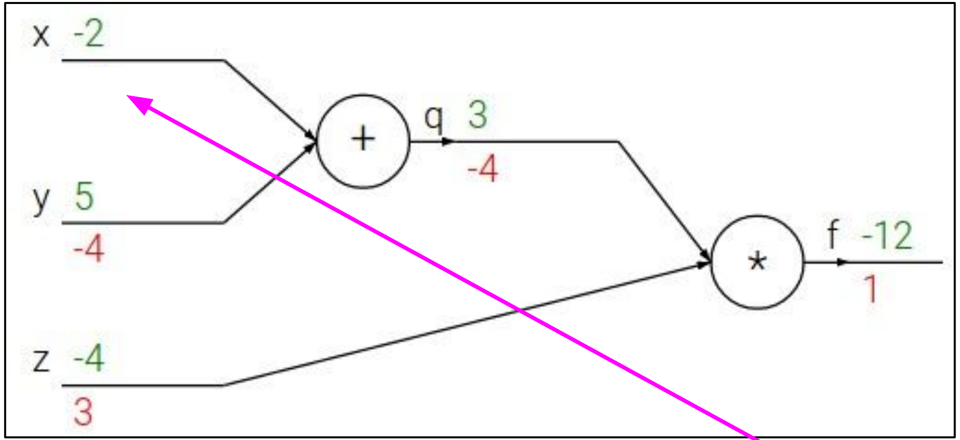

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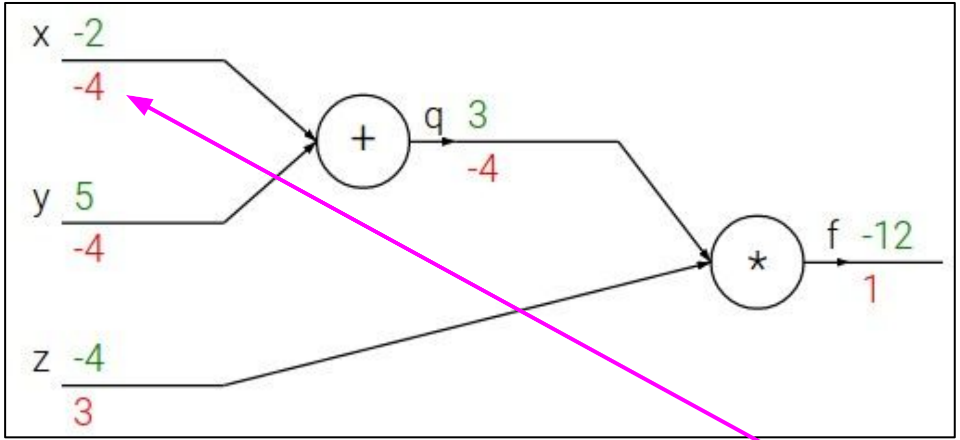

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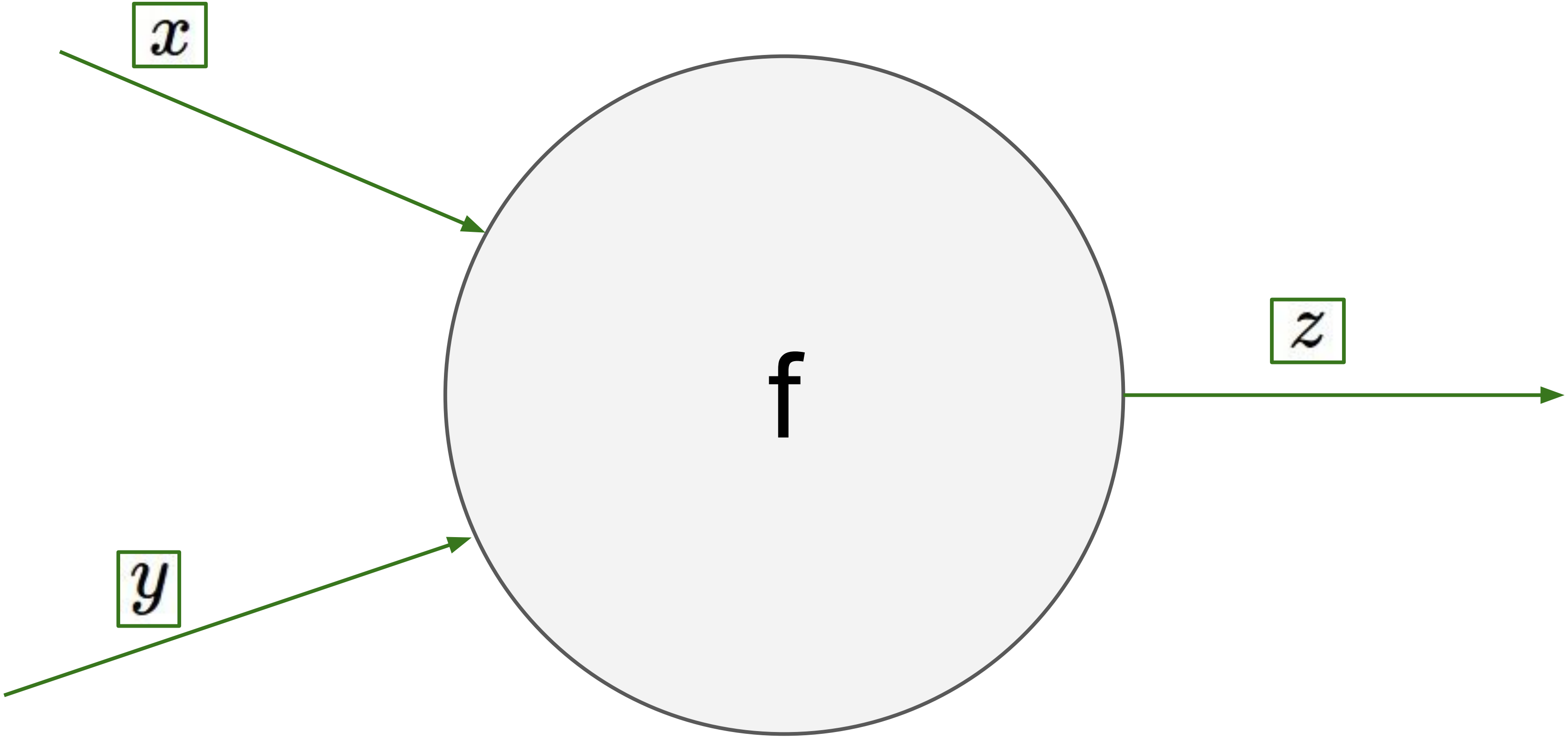
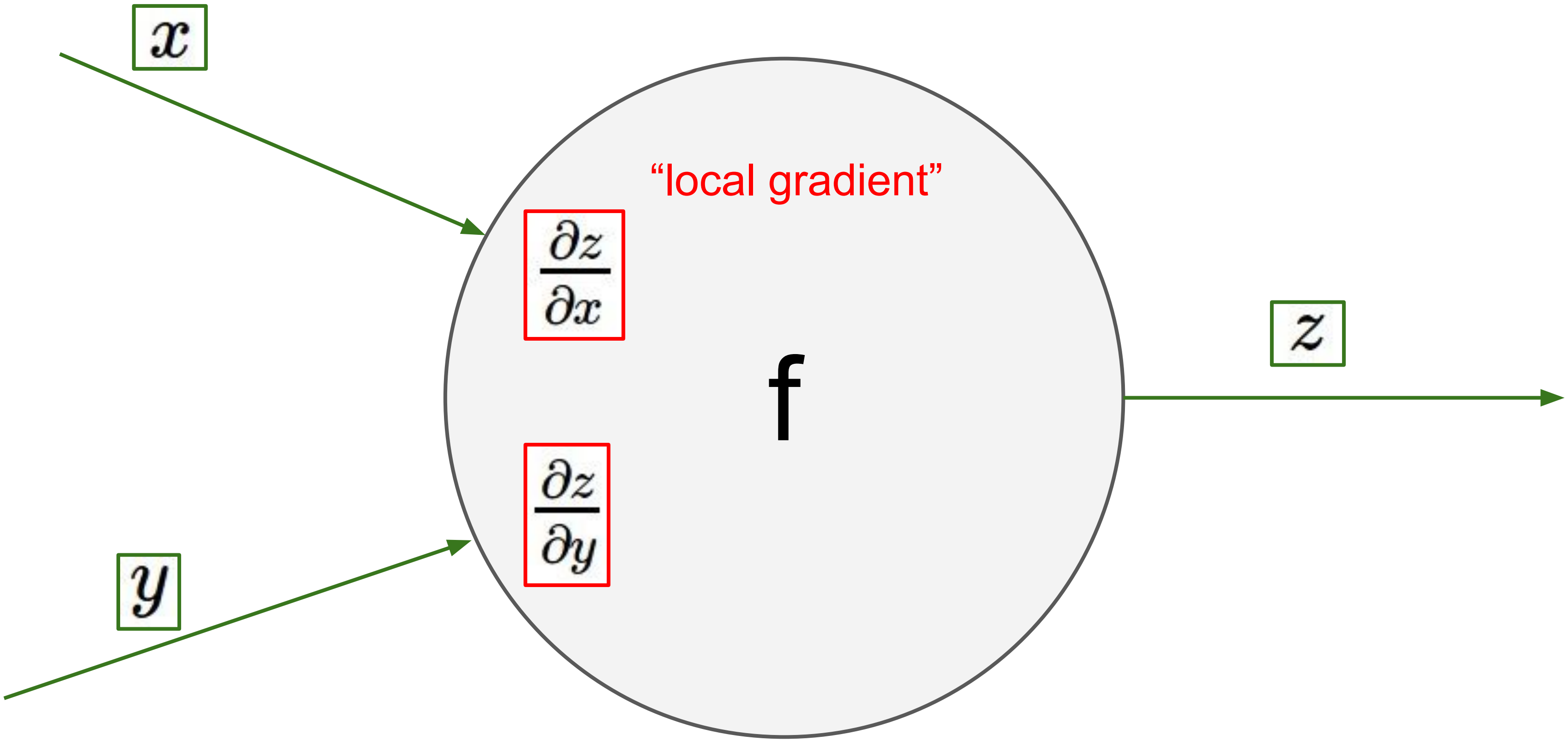
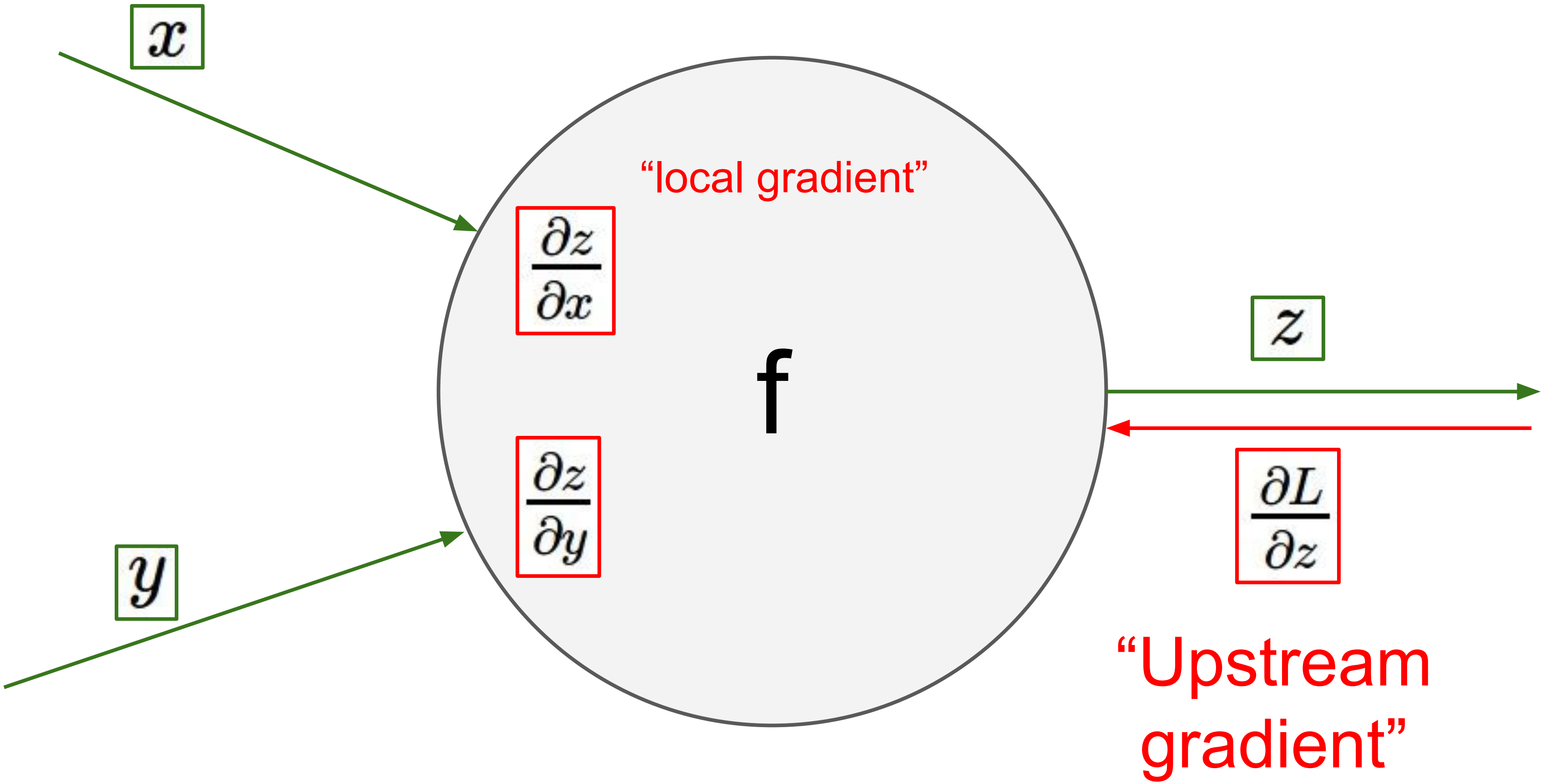
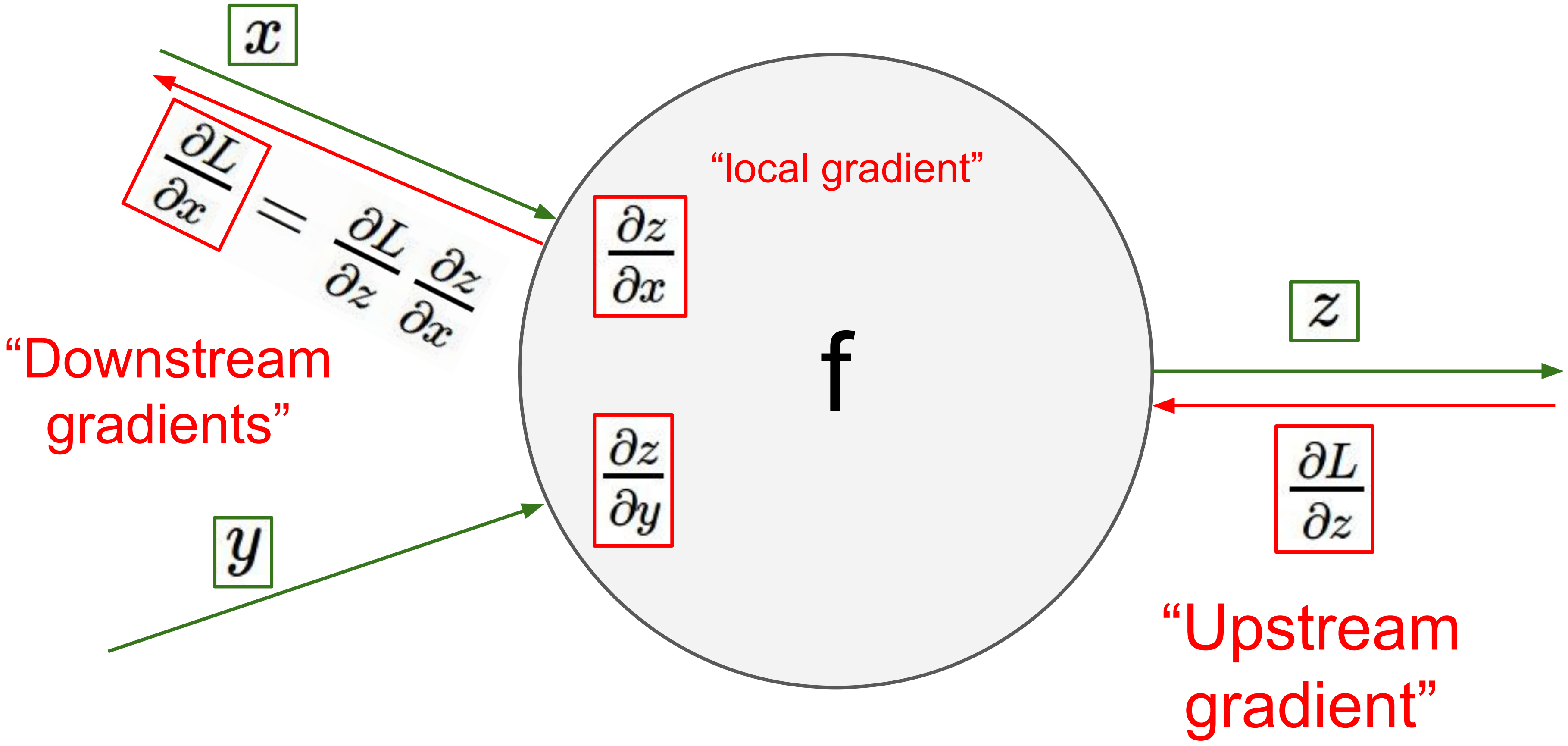

x
y
f
z

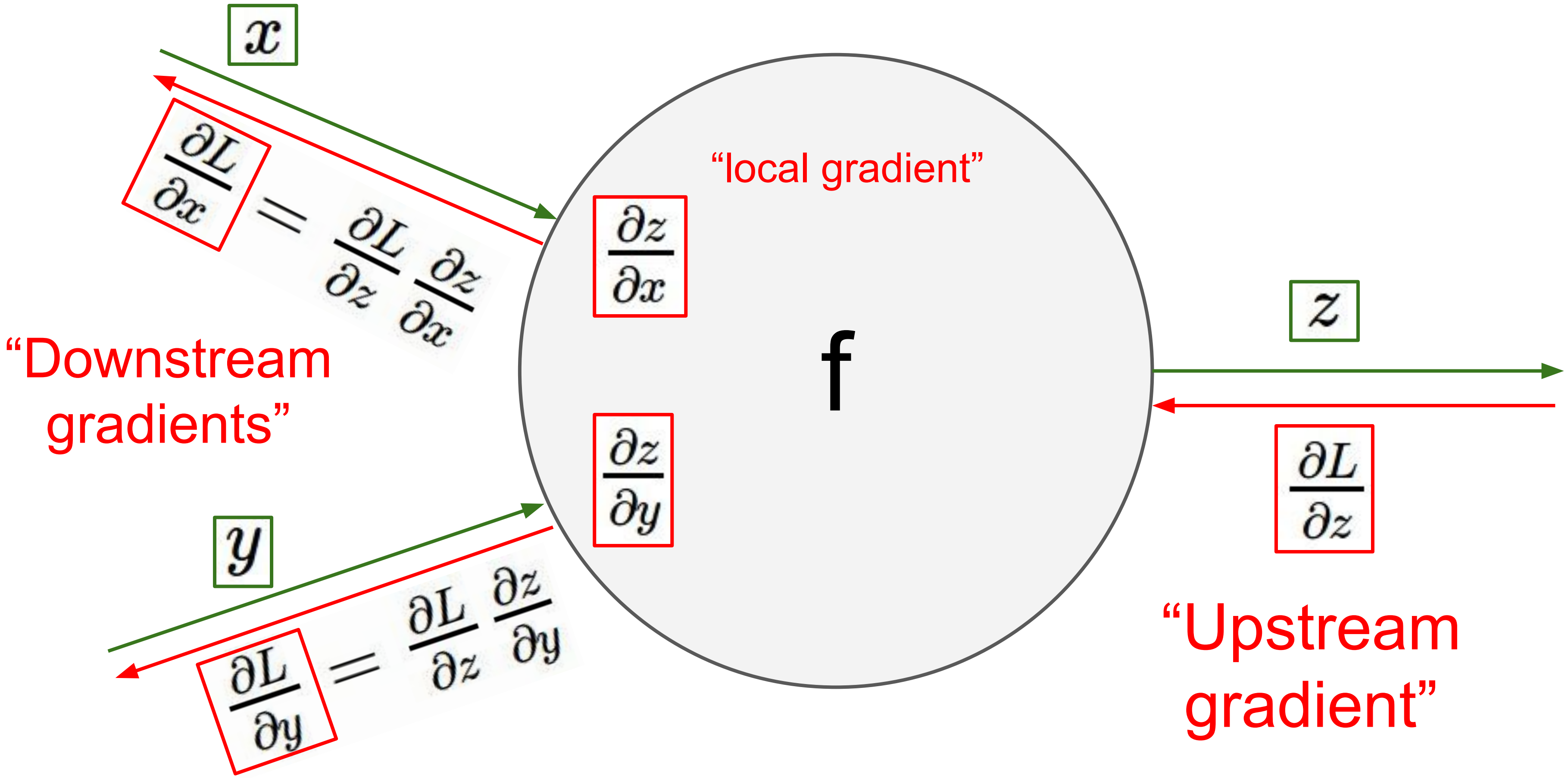


x
"local gradient"
$\frac{\partial z}{\partial x}$
f
z
$\frac{\partial z}{\partial y}$
y


x
"local gradient"
$\frac{\partial z}{\partial x}$
f
z
$\frac{\partial z}{\partial y}$
y
$\frac{\partial L}{\partial z}$
"Upstream gradient"



x
$\frac{\partial L}{\partial x} = \frac{\partial L}{\partial z}\frac{\partial z}{\partial x}$
"Downstream gradients"
y
"local gradient"
$\frac{\partial z}{\partial x}$
$\frac{\partial z}{\partial y}$
f
z
$\frac{\partial L}{\partial z}$
"Upstream gradient"



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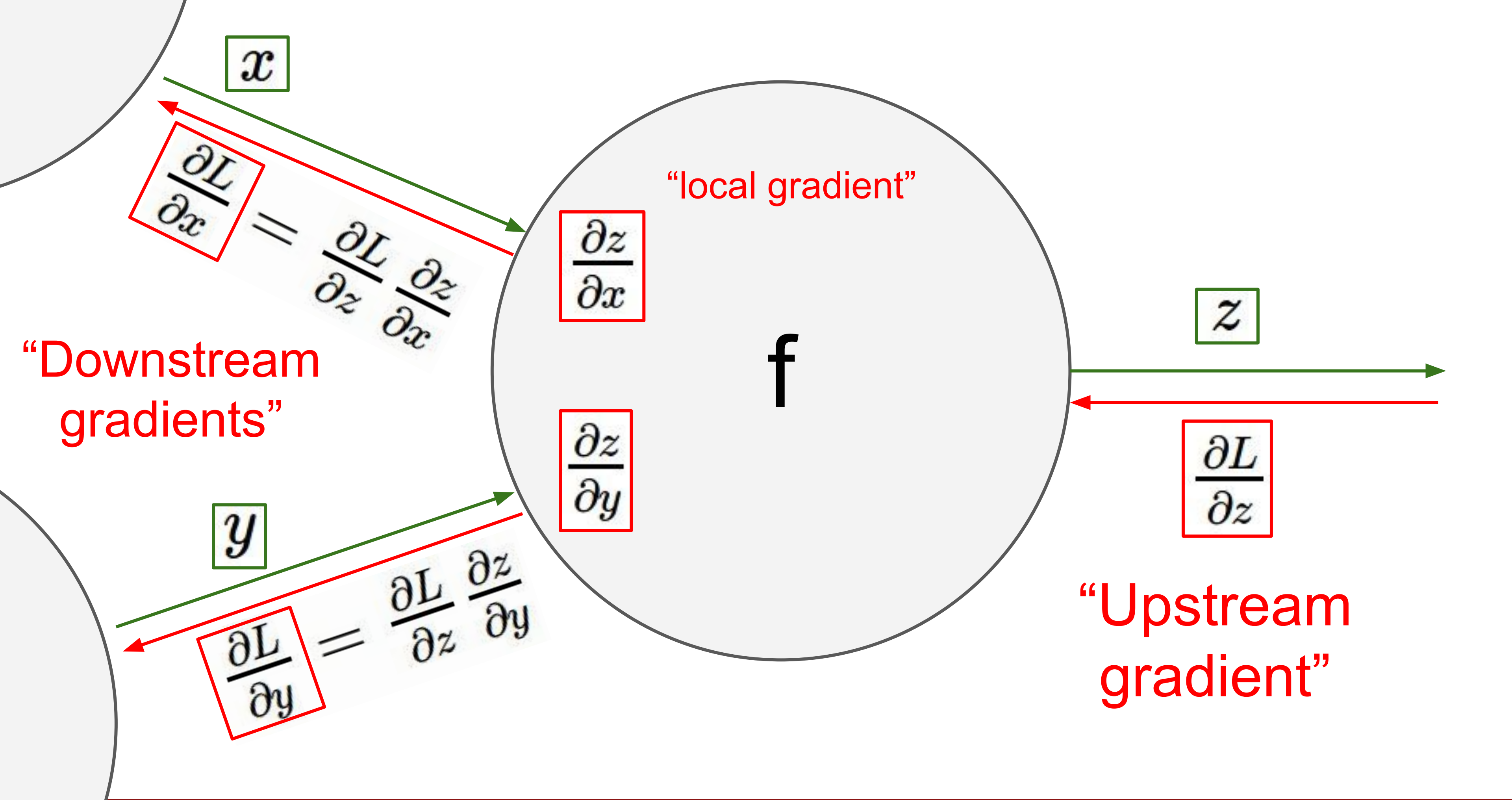
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