CS224n HW1

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1 Softmax

(a)

Take a look at any element i,

$$\operatorname{softmax}(\boldsymbol{x}+c)_i = \frac{e^{\boldsymbol{x}_i + c}}{\sum_j e^{\boldsymbol{x}_j + c}} = \frac{e^c \cdot e^{\boldsymbol{x}_i}}{e^c \cdot \sum_j e^{\boldsymbol{x}_j}} = \operatorname{softmax}(\boldsymbol{x})_i$$

Therefore, we have $\operatorname{softmax}(\boldsymbol{x}+c) = \operatorname{softmax}(\boldsymbol{x})$

(b)

Note the first case illustrate the broadcasting principle (dimension match) in numpy:

```
if len(x.shape) > 1:
    #matrix
    x = x - np.max(x, axis=1, keepdims=True)
    x = np.exp(x) / np.sum(np.exp(x), axis=1, keepdims=True)

else:
    # vector
    x = x - x.max() # normalize
    x = np.exp(x)/np.sum(np.exp(x))
```

2 Neural Network Basics

(a)

$$\frac{d\sigma(x)}{dx} = \frac{e^{-x}}{(1 - e^{-x})^2} = \sigma(x)(1 - \sigma(x))$$

(b)

First, we have

$$\hat{y}_i = \frac{e^{\theta_i}}{\sum_j e^{\theta_j}}$$

For one-hot encoding, only k-th element in y is one, so we have

$$CE(\boldsymbol{y}, \hat{\boldsymbol{y}}) = -\log \hat{y}_k = -\log \frac{e^{\theta_k}}{\sum_j e^{\theta_j}}$$
$$= -\theta_k + \log \sum_j e^{\theta_j}$$

Therefore,

$$\frac{\partial CE(\boldsymbol{y}, \hat{\boldsymbol{y}})}{\partial \theta_k} = -1 + \frac{e^{\theta_k}}{\sum_j e^{\theta_j}}$$
$$\frac{\partial CE(\boldsymbol{y}, \hat{\boldsymbol{y}})}{\partial \theta_i} = \frac{e^{\theta_i}}{\sum_j e^{\theta_j}}, \forall i \neq k$$

Put them altogether,

$$\frac{\partial CE(\boldsymbol{y}, \hat{\boldsymbol{y}})}{\partial \boldsymbol{\theta}} = -\boldsymbol{y} + \operatorname{softmax}(\boldsymbol{\theta}) = \hat{\boldsymbol{y}} - \boldsymbol{y}$$

(c)

Denote:

$$egin{aligned} oldsymbol{a}_1 &= oldsymbol{x} oldsymbol{W}_1 + oldsymbol{b}_1 &
ightarrow oldsymbol{h} &= \operatorname{sigmoid}(oldsymbol{a}_1) \ oldsymbol{a}_2 &= oldsymbol{h} oldsymbol{W}_2 + oldsymbol{b}_2
ightarrow \hat{oldsymbol{y}} &= \operatorname{softmax}(oldsymbol{a}_2) \end{aligned}$$

From last question, we have

$$\frac{\partial}{\partial \boldsymbol{a_2}} CE(\boldsymbol{y}, \hat{\boldsymbol{y}}) = \hat{\boldsymbol{y}} - \boldsymbol{y}$$