Lecture 4: Backpropagation and Neural Networks

Administrative

Assignment 1 due Thursday April 20, 11:59pm on Canvas

Administrative

Project: TA specialities and some project ideas are posted on Piazza

Administrative

Google Cloud: All registered students will receive an email this week with instructions on how to redeem \$100 in credits

Lecture 4 - 4

Where we are...

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

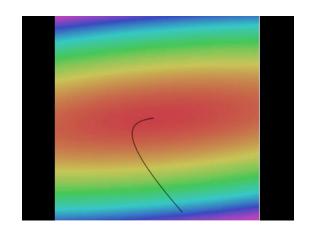
$$L_i = \sum_{j
eq y_i} \max(0, s_j - s_{y_i} + 1)$$

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

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

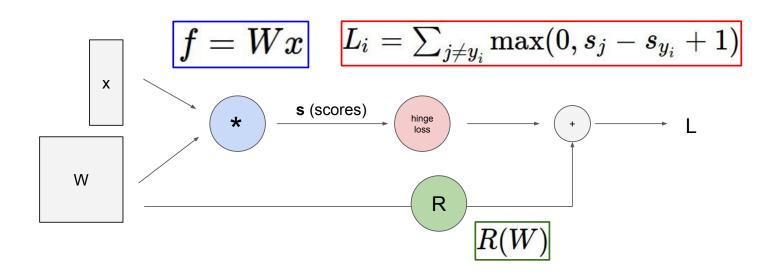
Gradient descent

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

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 - represent any function



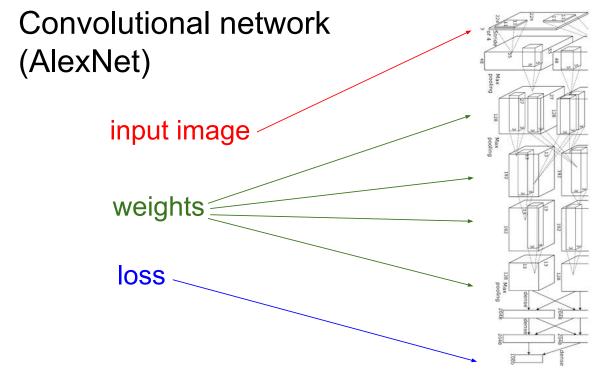


Figure copyright Alex Krizhevsky, Ilya Sutskever, and Geoffrey Hinton, 2012. Reproduced with permission.

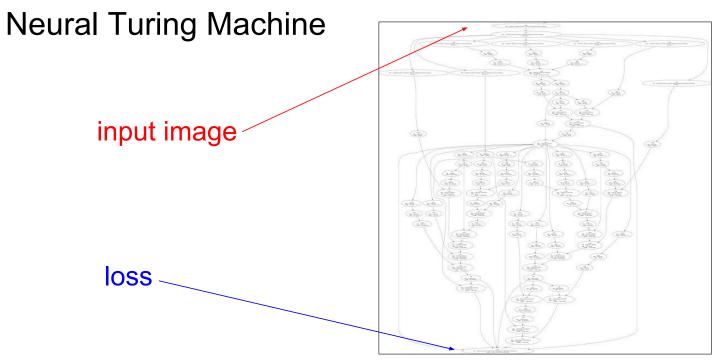
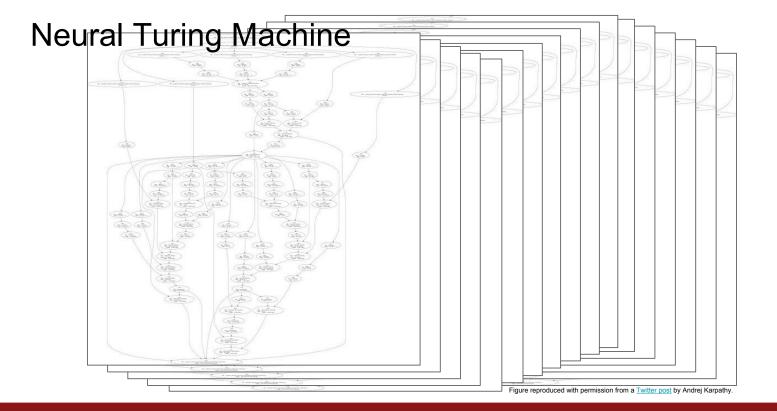
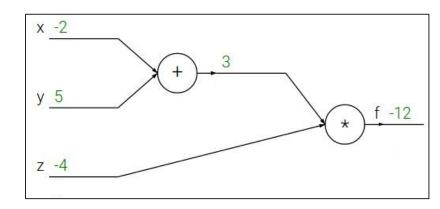


Figure reproduced with permission from a Twitter post by Andrej Karpathy.



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

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

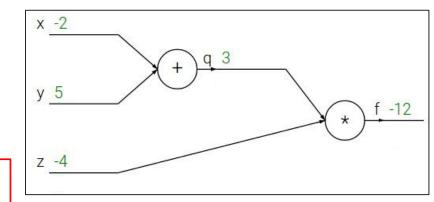


$$f(x,y,z)=(x+y)z$$

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

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

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

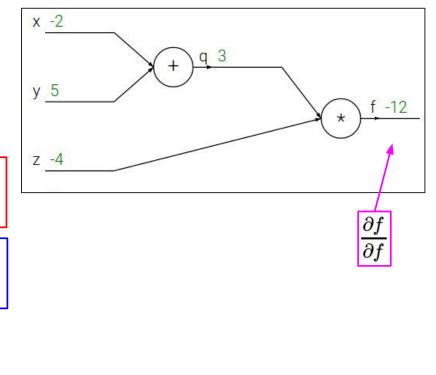


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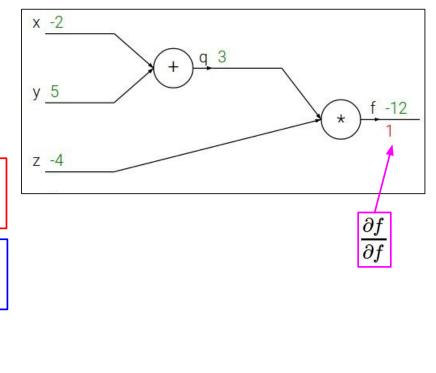


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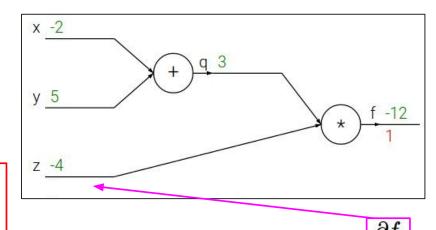
$$f(x,y,z)=(x+y)z$$

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

$$q=x+y \hspace{0.5cm} rac{\partial q}{\partial x}=1, rac{\partial q}{\partial y}=1$$

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

Want:



Lecture 4 - 16

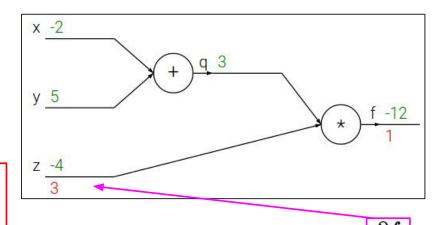
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Want:

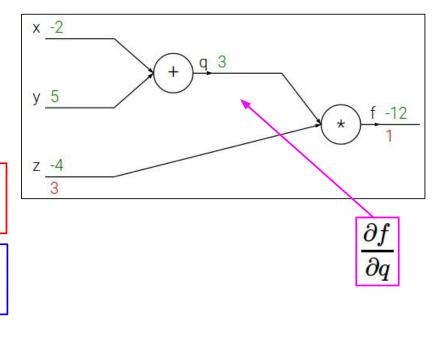


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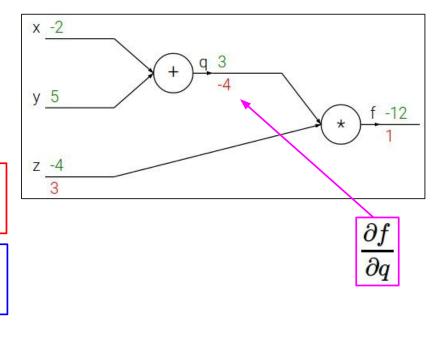


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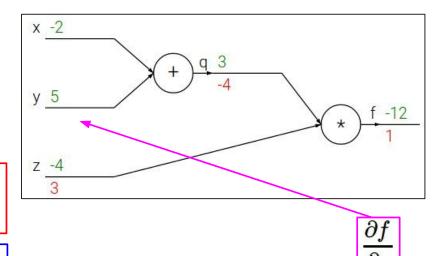
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Want:



Lecture 4 - 20

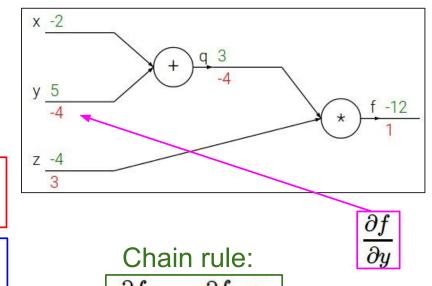
$$f(x,y,z)=(x+y)z$$

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

$$f=qz$$
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Want:



Lecture 4 - 21

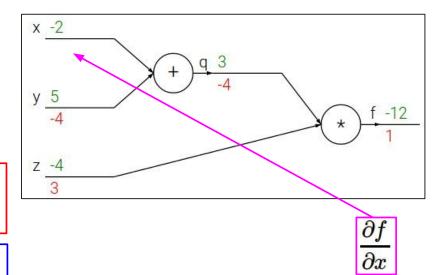
April 13, 2017

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

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

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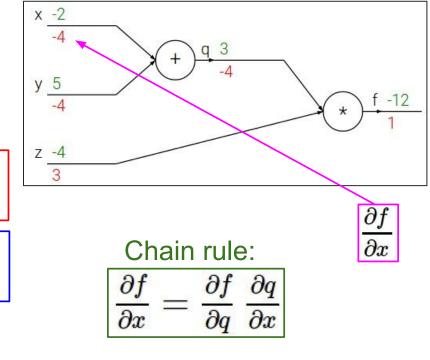


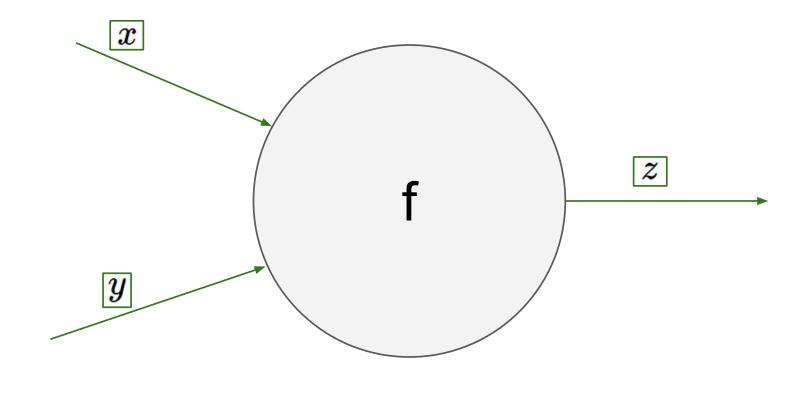
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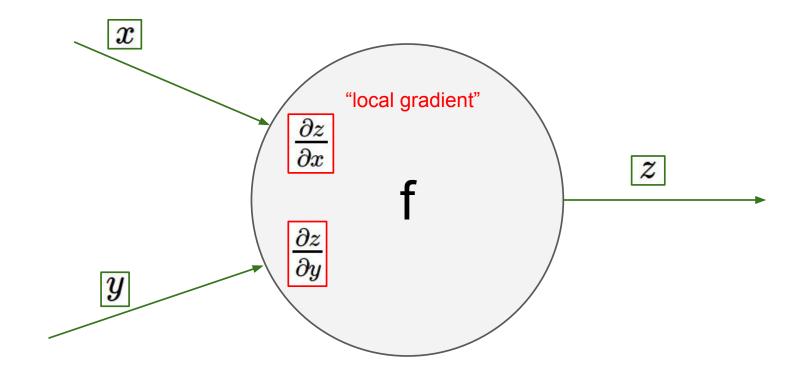
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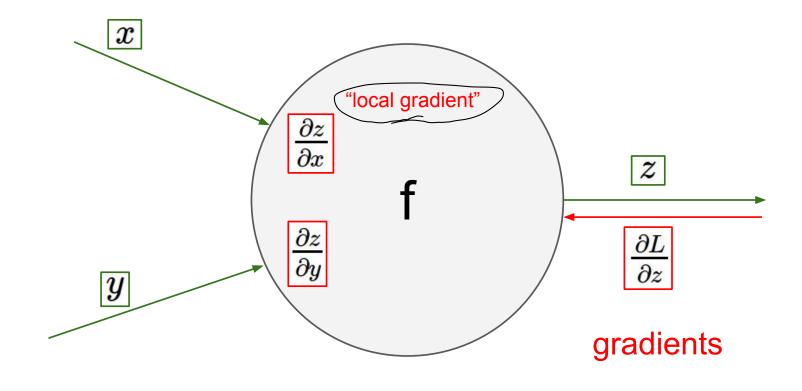
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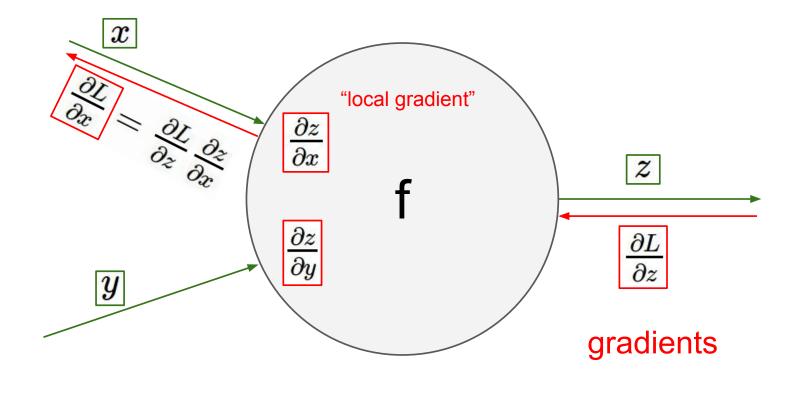
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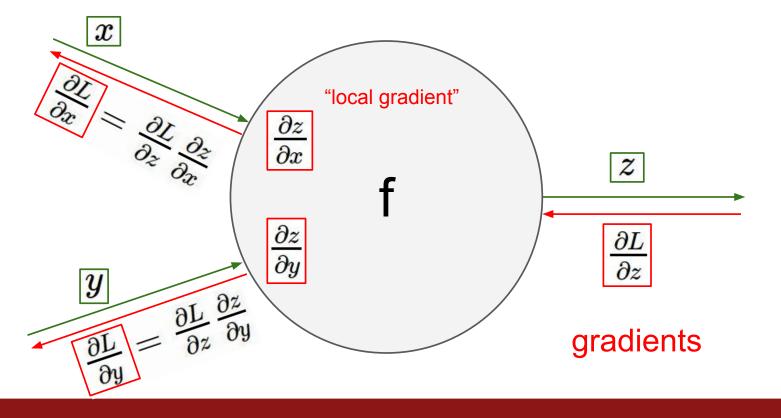


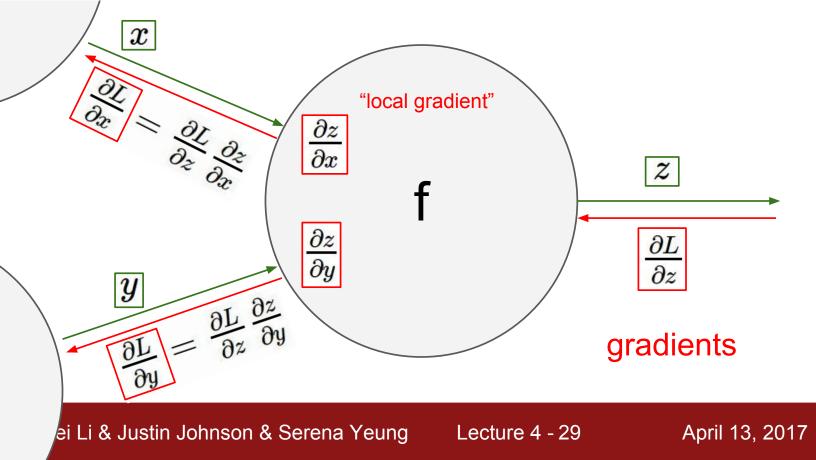




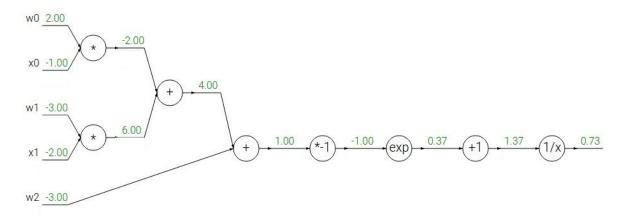




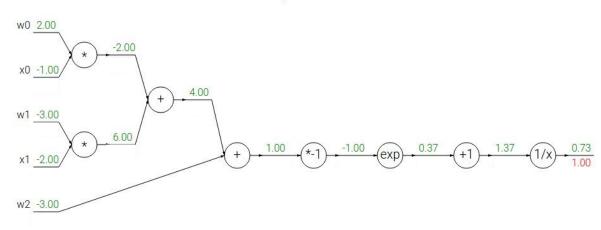




Another example: $f(w,x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$

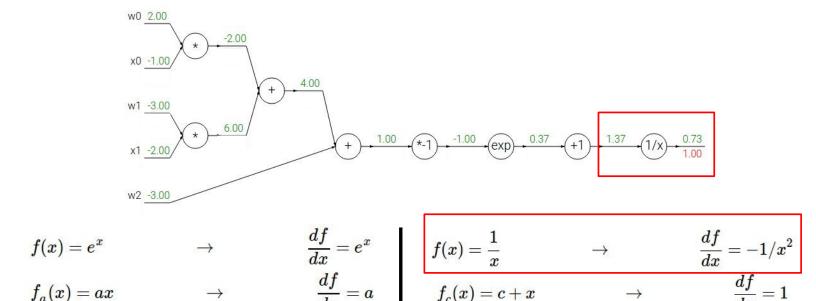


Another example:
$$f(w,x) = \frac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$



$$f(x) = e^x \hspace{1cm} o \hspace{1cm} rac{df}{dx} = e^x \hspace{1cm} f(x) = rac{1}{x} \hspace{1cm} o \hspace{1cm} rac{df}{dx} = -1/x^2 \ f_a(x) = ax \hspace{1cm} o \hspace{1cm} rac{df}{dx} = a \hspace{1cm} f_c(x) = c + x \hspace{1cm} o \hspace{1cm} rac{df}{dx} = 1$$

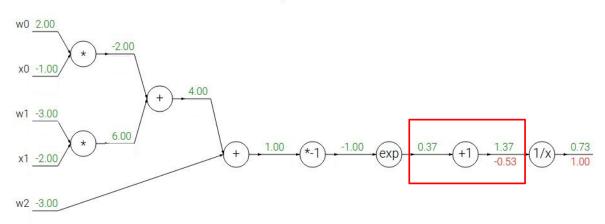
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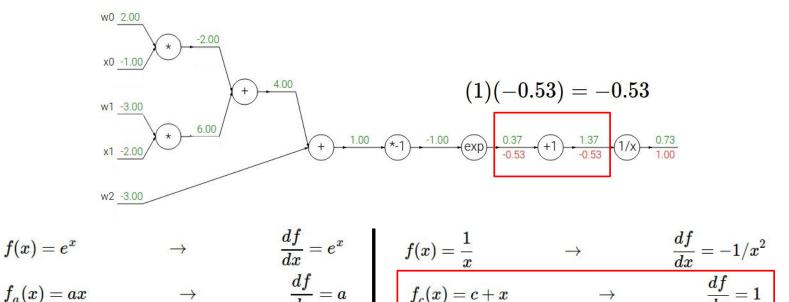
$$f(x) = e^{x} \qquad \rightarrow \qquad \frac{df}{dx} = e^{x} \qquad f_{c}(x) = ax \qquad \rightarrow \qquad \frac{df}{dx} = a \qquad f_{c}(x) = c + x \qquad \rightarrow \qquad \frac{df}{dx} = 1$$

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



$$f(x)=e^x \hspace{1cm} o \hspace{1cm} rac{df}{dx}=e^x \hspace{1cm} f(x)=rac{1}{x} \hspace{1cm} o \hspace{1cm} rac{df}{dx}=-1/x^2 \hspace{1cm} f_a(x)=ax \hspace{1cm} o \hspace{1cm} rac{df}{dx}=a \hspace{1cm} f(x)=rac{1}{x} \hspace{1cm} o \hspace{1cm} rac{df}{dx}=-1/x^2 \hspace{1cm} f_c(x)=c+x \hspace{1cm} o \hspace{1cm} rac{df}{dx}=1 \hspace{1cm} f_c(x)=c+x \hspace{1cm} o \hspace{1cm} rac{df}{dx}=1 \hspace{1cm} f_c(x)=c+x \hspace{1c$$

Another example:
$$f(w,x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$$



Another example:
$$f(w,x) = \frac{1}{1}$$

$$egin{aligned} f(x) = e^x &
ightarrow & rac{df}{dx} = e^x \ f_a(x) = ax &
ightarrow & rac{df}{dx} = a \ \end{array} \qquad egin{aligned} f(x) = rac{1}{x} &
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Another example:
$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

$$\begin{array}{c} \text{w0} \ \underline{^{2.00}} \\ \text{x0} \ \underline{^{-1.00}} \\ \text{w1} \ \underline{^{-3.00}} \\ \text{x1} \ \underline{^{-2.00}} \\ \text{w2} \ \underline{^{-3.00}} \\ \end{array}$$

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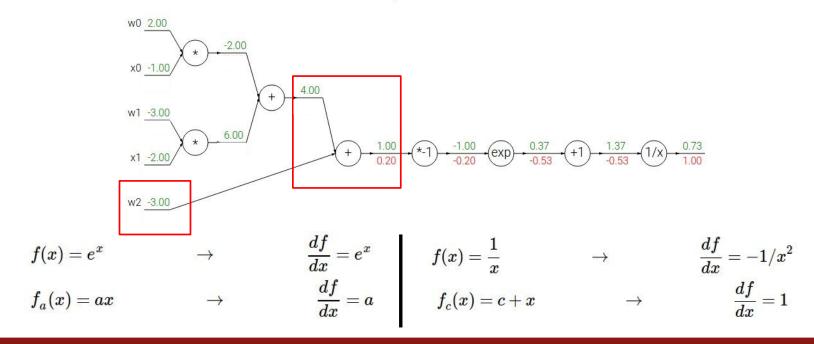
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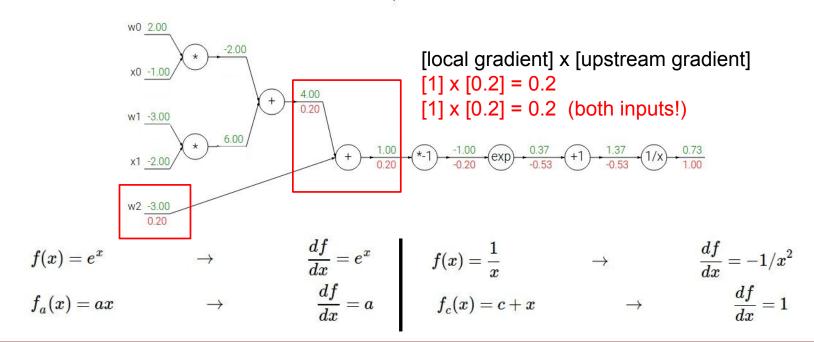
$$\begin{array}{c} \text{w0} \ \underline{2.00} \\ \text{x0} \ \underline{-1.00} \\ \text{w1} \ \underline{-3.00} \\ \text{x1} \ \underline{-2.00} \\ \text{w2} \ \underline{-3.00} \\ \end{array}$$

$$f(x)=e^x \qquad
ightarrow \qquad rac{df}{dx}=e^x \qquad \qquad f(x)=rac{1}{x} \qquad
ightarrow \qquad rac{df}{dx}=-1/x^2 \ f_a(x)=ax \qquad
ightarrow \qquad rac{df}{dx}=a \qquad \qquad f_c(x)=c+x \qquad
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Another example:
$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$



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



Another example:
$$f(w,x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$$

$$w_0 = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$$

$$w_1 = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$$

$$w_1 = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$$

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

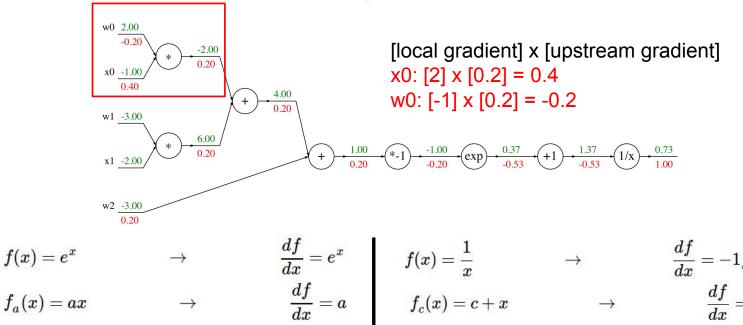
$$f_a(x) = ax \qquad \rightarrow \qquad \frac{df}{dx} = a \qquad f_c(x) = c + x \qquad \rightarrow \qquad \frac{df}{dx} = 1$$

 $f_a(x) = ax$

Another example:

 $f_a(x) = ax$

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

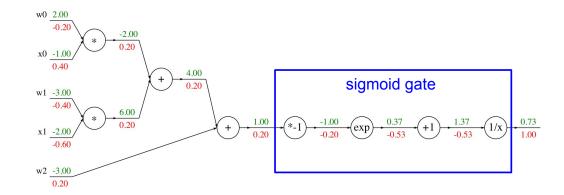


$$f(w,x) = rac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}}$$

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

sigmoid function

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

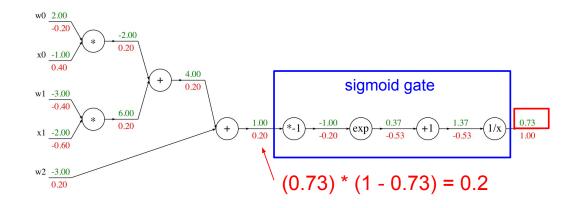


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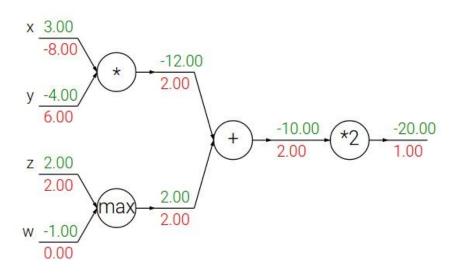
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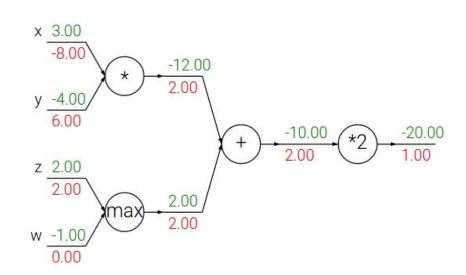


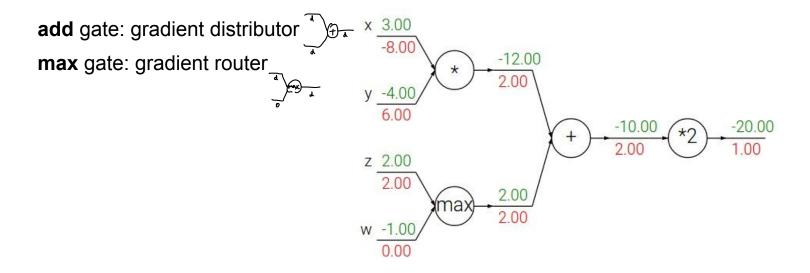
add gate: gradient distributor



add gate: gradient distributor

Q: What is a max gate?

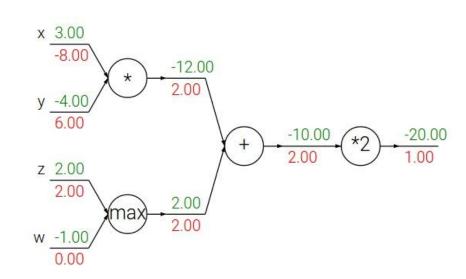




add gate: gradient distributor

max gate: gradient router

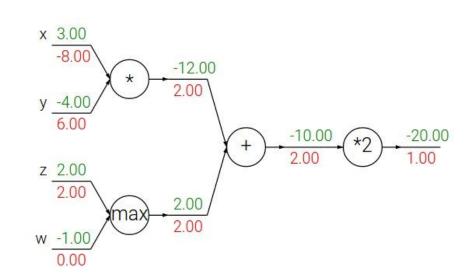
Q: What is a **mul** gate?



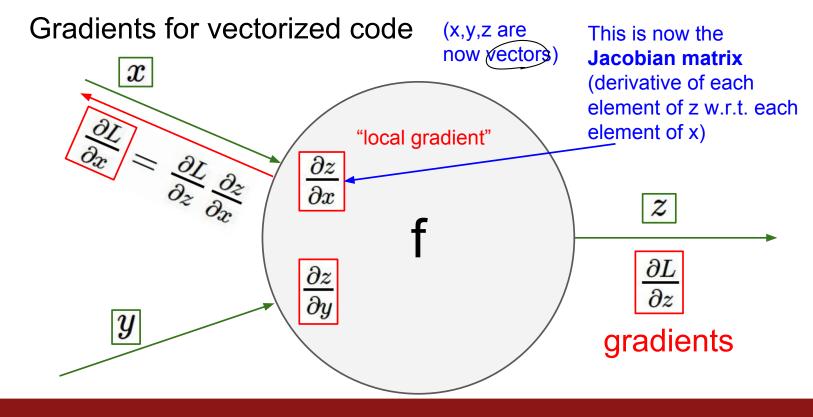
add gate: gradient distributor

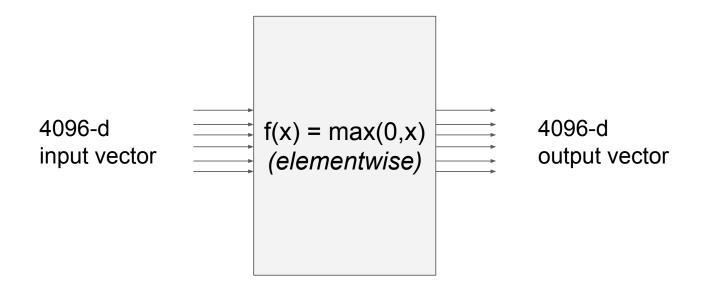
max gate: gradient router

mul gate: gradient switcher



Gradients add at branches





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

Jacobian matrix

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

4096-d output vector

Q: what is the size of the

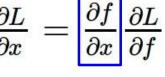
input vector

4096-d

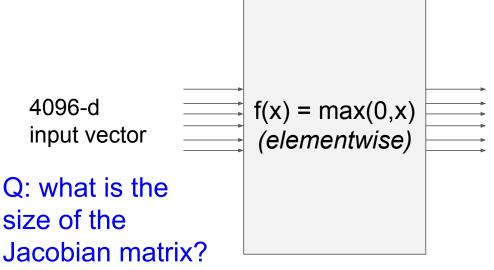
Jacobian matrix?

4096-d

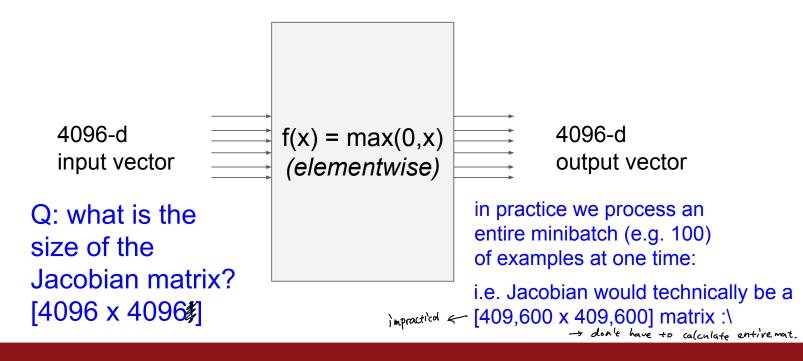
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Jacobian matrix

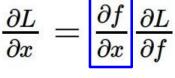


4096-d output vector



4096-d

[4096 x 4096刻



Jacobian matrix

 $f(x) = \max(0,x)$ input vector (elementwise) Q: what is the size of the Jacobian matrix?

4096-d output vector

Q2: what does it look like?

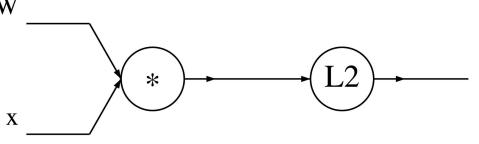
→ diagonal matrix (: elementuise)

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

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

W



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

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

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

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

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

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

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

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

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

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

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

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

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

 $q=W\cdot x=\left(egin{array}{c} W_{1,1}x_1+\cdots+W_{1,n}x_n\ dots\ W_{n,1}x_1+\cdots+W_{n,n}x_n \end{array}
ight)$

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

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

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

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

$$\begin{bmatrix} 0.44 \\ 0.52 \\ 24 \end{bmatrix}$$

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

$$\begin{bmatrix} 0.116 \\ 0.44 \\ 0.52 \end{bmatrix}$$

$$\begin{bmatrix} 0.116 \\ 0.44 \\ 0.44 \end{bmatrix}$$

$$\begin{bmatrix} 0.1$$

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

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

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

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

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

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

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

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

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

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

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

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

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

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

$$\frac{\partial f}{\partial W_{i,j}} = \sum_k \frac{\partial f}{\partial q_k} \frac{\partial q_k}{\partial W_{i,j}}$$

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

$$= 2q_ix_j$$

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

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \\ 0.104 & 0.208 \end{bmatrix} W \begin{bmatrix} 0.22 \\ 0.4 \end{bmatrix} \times \begin{bmatrix} 0.22 \\ 0.26 \end{bmatrix}$$

$$\begin{bmatrix} 0.2 \\ 0.44 \\ 0.52 \end{bmatrix} \xrightarrow{\partial q_k} = \mathbf{1}_{k=i}x_j$$

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix} \xrightarrow{\partial f} \begin{bmatrix} 0.22 \\ 0.26 \end{bmatrix} \times \begin{bmatrix} 0.116 \\ \overline{\partial W_{i,j}} = \mathbf{1}_{k=i}x_j \end{bmatrix}$$

$$= \sum_k \frac{\partial f}{\partial q_k} \frac{\partial q_k}{\partial W_{i,j}} = \sum_k \frac{\partial f}{\partial q_k} \frac{\partial q_k}{\partial W_{i,j}} = \sum_k (2q_k)(\mathbf{1}_{k=i}x_j) = 2q_ix_j$$
 Fei-Fei Li & Justin Johnson & Serena Yeung

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

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

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

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

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

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

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

$$\frac{\partial q_k}{\partial x_i} = W_{k,i}$$

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

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

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

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

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

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

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

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

$$\begin{bmatrix} 0.116 \\ \hline 0.00 \end{bmatrix}$$

$$\begin{bmatrix} 0.116$$

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

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

$$\begin{bmatrix} 0.116 \\ 0.44 \\ 0.52 \end{bmatrix}$$

$$\begin{bmatrix} 0.116 \\ 0.44 \\ 0.52 \end{bmatrix}$$

$$\begin{bmatrix} 0.116 \\ 0.44 \\ 0.44 \end{bmatrix}$$

$$\begin{bmatrix} 0.116 \\$$

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

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

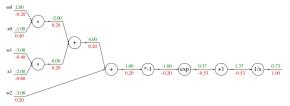
$$\begin{bmatrix} 0.116 \\ 0.44 \\ 0.52 \end{bmatrix}$$

$$\begin{bmatrix} 0.116 \\ 0.44 \\ 0.52 \end{bmatrix}$$

$$\begin{bmatrix} 0.116 \\ 0.44 \\ 0.44 \end{bmatrix}$$

$$\begin{bmatrix} 0.116 \\$$

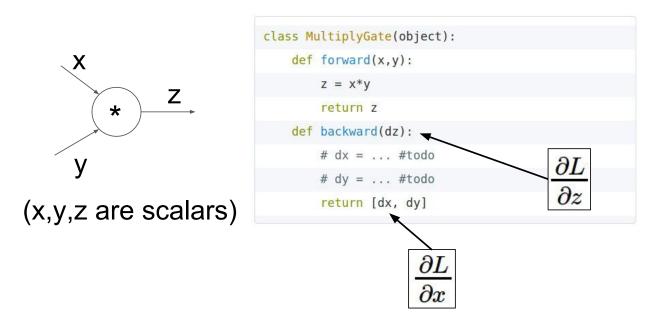
Modularized implementation: forward / backward API



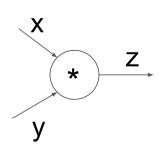
Graph (or Net) object (rough psuedo code)

```
class ComputationalGraph(object):
    # . . .
    def forward(inputs):
        # 1. [pass inputs to input gates...]
        # 2. forward the computational graph:
                 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



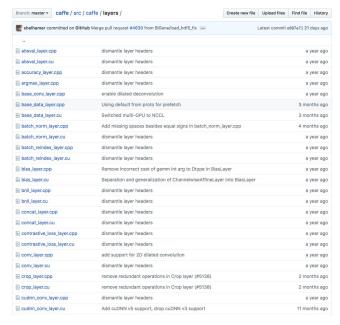
Modularized implementation: forward / backward API



(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]
```

Example: Caffe layers



cudnn_lcn_layer.cpp	dismantle layer headers	a year ag
cudnn_lcn_layer.cu	dismantle layer headers	a year ag
cudnn_lrn_layer.cpp	dismantle layer headers	a year ag
cudnn_lrn_layer.cu	dismantle layer headers	a year ag
cudnn_pooling_layer.cpp	dismantle layer headers	a year ag
cudnn_pooling_layer.cu	dismantle layer headers	a year ag
cudnn_relu_layer.cpp	Add cuDNN v5 support, drop cuDNN v3 support	11 months ag
cudnn_relu_layer.cu	Add cuDNN v5 support, drop cuDNN v3 support	11 months ag
cudnn_sigmoid_layer.cpp	Add cuDNN v5 support, drop cuDNN v3 support	11 months ag
cudnn_sigmoid_layer.cu	Add cuDNN v5 support, drop cuDNN v3 support	11 months ag
cudnn_softmax_layer.cpp	dismantle layer headers	a year ag
cudnn_softmax_layer.cu	dismantle layer headers	a year ag
cudnn_tanh_layer.cpp	Add cuDNN v5 support, drop cuDNN v3 support	11 months ag
cudnn_tanh_layer.cu	Add cuDNN v5 support, drop cuDNN v3 support	11 months ag
data_layer.cpp	Switched multi-GPU to NCCL	3 months ag
deconv_layer.cpp	enable dilated deconvolution	a year ag
deconv_layer.cu	dismantle layer headers	a year ag
dropout_layer.cpp	supporting N-D Blobs in Dropout layer Reshape	a year ag
dropout_layer.cu	dismantle layer headers	a year ag
dummy_data_layer.cpp	dismantle layer headers	a year ag
eltwise_layer.cpp	dismantle layer headers	a year ag
eltwise_layer.cu	dismantle layer headers	a year ag
elu_layer.cpp	ELU layer with basic tests	a year ag
elu_layer.cu	ELU layer with basic tests	a year ag
embed_layer.cpp	dismantle layer headers	a year ag
embed_layer.cu	dismantle layer headers	a year ag
euclidean_loss_layer.cpp	dismantle layer headers	a year ag
euclidean_loss_layer.cu	dismantle layer headers	a year ag
exp_layer.cpp	Solving issue with exp layer with base e	a year ag
exp_layer.cu	dismantle layer headers	a year ag

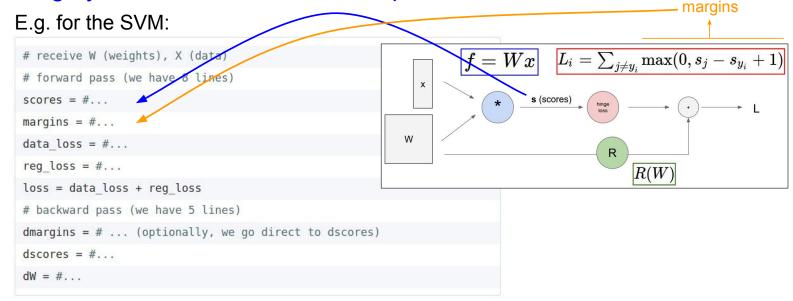
Caffe is licensed under BSD 2-Clause

```
#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];
         bottom_diff[i] = top_diff[i] * sigmoid_x * (1. - sigmoid_x); -
    #ifdef CPU ONLY
    STUB GPU(SigmoidLayer);
    INSTANTIATE_CLASS(SigmoidLayer);
47 } // namespace caffe
  Caffe is licensed under BSD 2-Clause
```

#include <cmath>

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

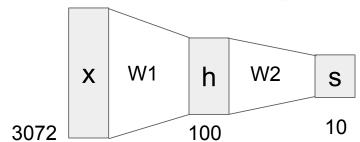
(**Before**) Linear score function: f = Wx

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

Lecture 4 - 84

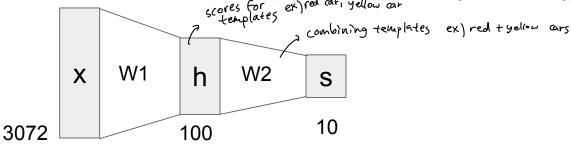
(**Before**) Linear score function: f = Wx

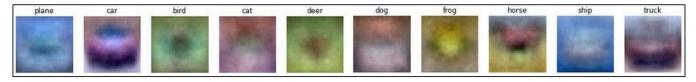
(Now) 2-layer Neural Network $f = W_2 \max(0, W_1 x)$



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

(Now) 2-layer Neural Network $f = W_2 \max_{\text{scores for templates}} (0, W_1 x)$





(**Before**) Linear score function:
$$f = Wx$$
(**Now**) 2-layer Neural Network $f = W_2 \max(0, W_1 x)$

(**Now**) 2-layer Neural Network 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:

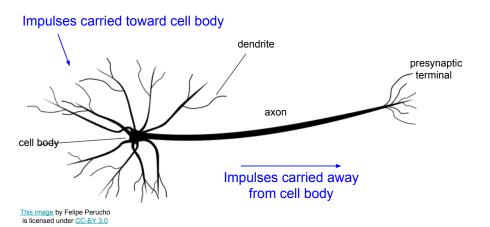
```
import numpy as np
    from numpy.random import randn
    N, D_{in}, H, D_{out} = 64, 1000, 100, 10
    x, y = randn(N, D_in), randn(N, D_out)
    w1, w2 = randn(D in, H), randn(H, D out)
    for t in range(2000):
       h = 1 / (1 + np.exp(-x.dot(w1)))
       y_pred = h.dot(w2)
10
       loss = np.square(y_pred - y).sum()
12
       print(t, loss)
13
14
       grad_y_pred = 2.0 * (y_pred - y)
15
       grad w2 = h.T.dot(grad y pred)
       grad h = grad y pred.dot(w2.T)
16
       grad_w1 = x.T.dot(grad_h * h * (1 - h))
17
18
19
      w1 -= 1e-4 * grad w1
20
      w2 -= 1e-4 * grad w2
```

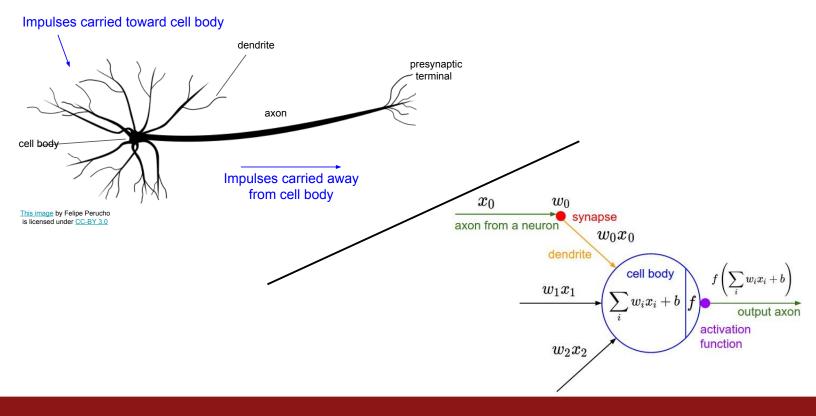
In Assignment 2: Writing a 2-layer net

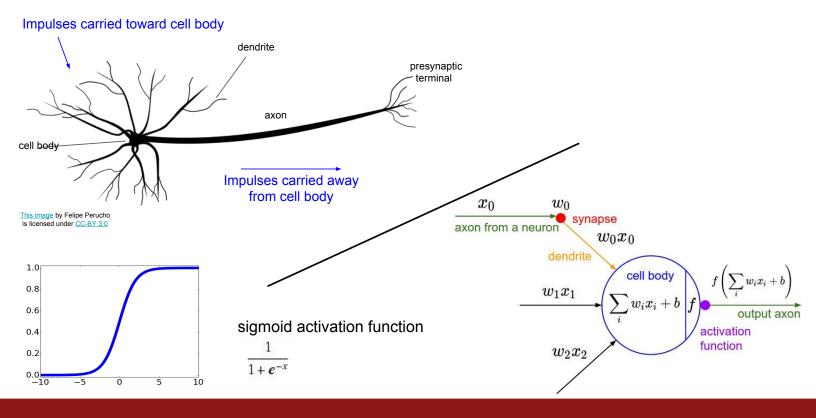
```
# receive W1,W2,b1,b2 (weights/biases), X (data)
# forward pass:
h1 = \#... function of X,W1,b1
scores = #... function of h1, W2, b2
loss = #... (several lines of code to evaluate Softmax loss)
# backward pass:
dscores = #...
dh1.dW2.db2 = #...
dW1, db1 = #...
```



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Fei-Fei Li & Justin Johnson & Serena Yeung

Impulses carried toward cell body dendrite presynaptic terminal axon cell body Impulses carried away from cell body x_0 w_0 This image by Felipe Perucho synapse is licensed under CC-BY 3.0 axon from a neuron w_0x_0 dendrite cell body w_1x_1 $w_i x_i + b$ class Neuron: def neuron_tick(inputs): activation """ assume inputs and weights are 1-D numpy arrays and bias is a number """ function w_2x_2 cell body sum = np.sum(inputs * self.weights) + self.bias firing rate = 1.0 / (1.0 + math.exp(-cell body sum)) # sigmoid activation func return firing rate

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

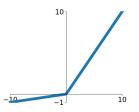
[Dendritic Computation. London and Hausser]

Activation functions

Sigmoid

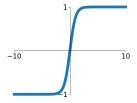
Sigmoid
$$\sigma(x) = \frac{1}{1+e^{-x}}$$

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



tanh

tanh(x)

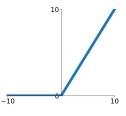


Maxout

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

ReLU

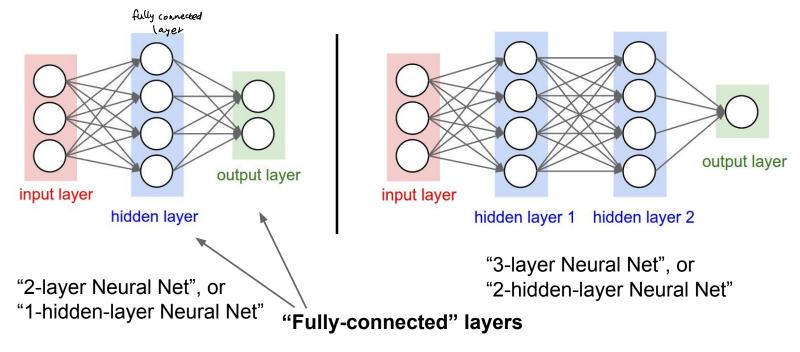
 $\max(0,x)$



ELU

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

Neural networks: Architectures



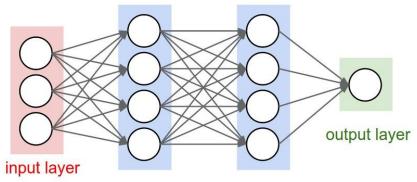
Example feed-forward computation of a neural network

```
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.

```
layer: vector of multiple 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