LING572 Hw7 Solution

Q1 (12 points): Let f'(x) denote the derivative of a function f(x) w.r.t. the variable x.

- (a) 2 pts: What does f'(x) intend to measure? \Rightarrow it measures the rate of change in f(x) w.r.t. the rate of change in x.
- (b) 2 pts: Let h(x) = f(g(x)). What is h'(x)? $\Rightarrow h'(x) = f'(g(x))g'(x)$
- (c) 2 pts: Let h(x) = f(x)g(x). What is h'(x)? $\Rightarrow h'(x) = f'(x)g(x) + f(x)g'(x)$
- (d) 3 pts: Let $f(x) = a^x$, where a > 0. What is f'(x)? $\Rightarrow a^x ln(a)$
- (e) 3 pts: Let $f(x) = x^{10} 2x^8 + \frac{4}{x^2} + 10$. What is f'(x)? $\Rightarrow 10x^9 16x^7 \frac{8}{x^3}$

Q2 (18 points): The logistic function is $f(x) = \frac{1}{1+e^{-x}}$. The tanh function is $g(x) = \frac{e^x - e^{-x}}{e^x + e^{-x}}$.

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(a) 6 pts: Prove that f'(x) = f(x)(1 - f(x)). $\Rightarrow f'(x) = \frac{1}{(1 + e^{-x})^2} * e^{-x} = \frac{e^{-x}}{(1 + e^{-x})^2}$

$$f(x)(1-f(x)) = \frac{1}{1+e^{-x}} * \frac{1+e^{-x}-1}{1+e^{-x}} = \frac{e^{-x}}{(1+e^{-x})^2}$$

(b) 6 pts: Prove that $g'(x) = 1 - g^2(x)$.

$$\Rightarrow g'(x) = \frac{(e^x - e^{-x})'}{e^x + e^{-x}} - \frac{e^x - e^{-x}}{(e^x + e^{-x})^2} (e^x + e^{-x})'$$

$$= \frac{e^x + e^{-x}}{e^x + e^{-x}} - \frac{(e^x - e^{-x})^2}{(e^x + e^{-x})^2}$$

$$= 1 - g^2(x)$$

(c) 6 pts: Prove that g(x) = 2f(2x) - 1

$$(e^x - e^{-x})(1 + e^{-2x}) = (e^x + e^{-x})(1 - e^{-2x}) = e^x - e^{-3x}$$

$$\Rightarrow \frac{e^x - e^{-x}}{e^x + e^{-x}} = \frac{1 - e^{-2x}}{1 + e^{-2x}}$$

$$2f(2x) - 1 = \frac{2-1-e^{-2x}}{1+e^{-2x}} = \frac{1-e^{-2x}}{1+e^{-2x}} = \frac{e^x - e^{-x}}{e^x + e^{-x}} = g(x).$$

Thus,
$$g(x) = 2f(2x) - 1$$
.

Q3 (45 points): Let us denote the partial derivative of a multi-variate function f w.r.t. one of its variables, x, by f'_x or $\frac{df}{dx}$ or $\frac{\partial f}{\partial x}$.

- (a) 15 free pts: refresh your memory about gradient, chain rule, etc.
- (b) 3 pts: What is f'_x trying to measure?
 - \Rightarrow the rate of change in f(x) when x changes while other variables remain constant.
- (c) 3 pts: How do you calculate the gradient of f at a point z?
 - \Rightarrow Suppose the input of f is a vector $x=(x_1,x_2,...,x_m)$. To find the gradient of f at a point $z=(z_1,z_2,...,z_m)$, just substitute x_i with z_i for every i in the vector $(\frac{df}{dx_1},...,\frac{df}{dx_m})$.
- (d) 5 pts: Suppose that x = g(t) and y = h(t) are differentiable functions of t and z = f(x, y) is a differentiable function of x and y. How do you calculate $\frac{dz}{dt}$ using the chain rule of partial derivatives?

$$\Rightarrow \frac{dz}{dt} = \frac{dz}{dx}\frac{dx}{dt} + \frac{dz}{dy}\frac{dy}{dt}$$

(e) 6 pts: Let $f(x,y) = x^3 + 3x^2y + y^3 + 2x$.

What is f'_x ? What is f'_y ?

$$\Rightarrow f'_x = 3x^2 + 6xy + 2 f'_y = 3x^2 + 3y^2$$

What is the gradient of f(x, y) at point (1, 2)?

 \Rightarrow Just plug in (1, 2) into (f'_x, f'_y) , which is $(3x^2 + 6xy + 2, 3x^2 + 3y^2)$, so the answer is (17, 15).

(f) 3 pts: Let $z = \sum_{i=1}^{n} w_i x_i$. What is $\frac{dz}{dw_i}$?

$$\Rightarrow \frac{dz}{dw_i} = x_i$$

(g) 5 pts: Let
$$f(z) = \frac{1}{1+e^{-z}}$$
 and $z = \sum_{i=1}^{n} w_i x_i$.
What is $\frac{df}{dz}$?
 $\Rightarrow \frac{df}{dz} = f(z)(1 - f(z))$

What is
$$\frac{df}{dw_i}$$
?
 $\Rightarrow \frac{df}{dw_i} = f(z)(1 - f(z))x_i$

(h) 5 pts: Let
$$E(z) = \frac{1}{2}(t - f(z))^2$$
, $f(z) = \frac{1}{1 + e^{-z}}$ and $z = \sum_{i=1}^n w_i x_i$. What is $\frac{dE}{dw_i}$?
$$\Rightarrow \frac{dE}{dw_i} = -(t - f(z))f(z)(1 - f(z))x_i$$

Q4 (25 points): The softmax function:

- (a) 2 pts: The softmax function is a function that takes the input x and produces the output y. What is the type of x? What is the type of y?
 - \Rightarrow Both x and y are vectors, and they have the same number of dimensions.
- (b) 5 pts: In general where in NN is the softmax function used and why?
 - \Rightarrow The softmax function is often used in the output layer of an NN, in order to turn a vector of real numbers into a probability distribution.
- (c) 5 pts: What is the relationship between the softmax function and the sigmoid function?
 - \Rightarrow The sigmoid function takes a scalar as input and produces a scalar value as output, where softmax takes a vector as input and produces a vector as output. The former can be seen as a special case of the latter for a classifier with only two classes.
- (d) 7 pts: What is the relationship between the softmax function and the argmax function? When do you use softmax? When do you use argmax?
 - \Rightarrow Both softmax and argmax take a vector as input and produce a vector as output. In softmax, all the elements in the output vector are in [0, 1], and add up to one. In argmax, all the elements in the output vector are 0 except one element is 1.

Softmax is differentiable and thus is used in training. That layer can be switched to argmax in inference if we want the system to output a single predicted value rather than a probability.

(e) 6 pts: If a vector x is [1, 2, 3, -1, -4, 0], what is the value of softmax(x)?

You can use the following python code to calculute softmax:

 $\operatorname{softmax}(\mathbf{x}) = [8.607859e - 02, 2.339858e - 01, 6.360395e - 01, 1.164947e - 02, 5.799929e - 04, 3.166654e - 02]$

 $\operatorname{argmax}(x) = [0, 0, 1, 0, 0, 0].$