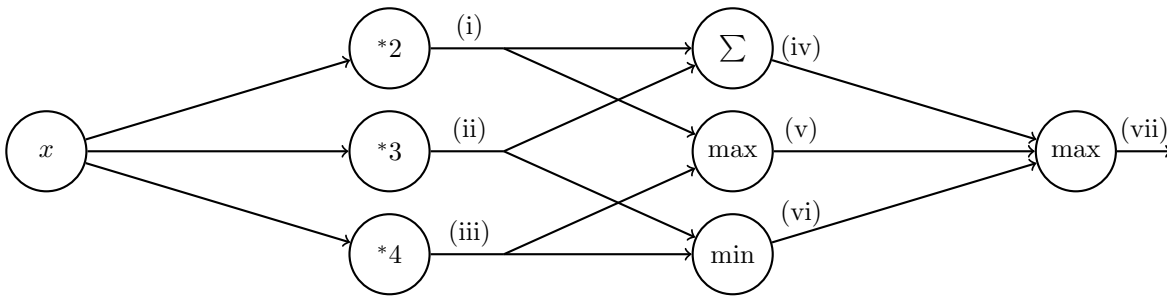


Q1. Deep Learning

(a) Perform forward propagation on the neural network below for $x = 1$ by filling in the values in the table. Note that (i), ..., (vii) are outputs after performing the appropriate operation as indicated in the node.

(i)	(ii)	(iii)	(iv)	(v)	(vi)	(vii)
2	3	4	5	4	3	5

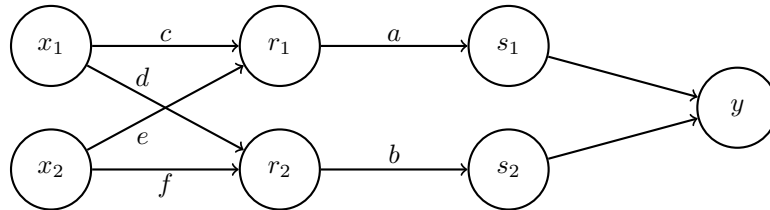


(b) [Optional] Below is a neural network with weights a, b, c, d, e, f . The inputs are x_1 and x_2 . The first hidden layer computes $r_1 = \max(c \cdot x_1 + e \cdot x_2, 0)$ and $r_2 = \max(d \cdot x_1 + f \cdot x_2, 0)$. The second hidden layer computes $s_1 = \frac{1}{1 + \exp(-a \cdot r_1)}$ and $s_2 = \frac{1}{1 + \exp(-b \cdot r_2)}$. The output layer computes $y = s_1 + s_2$. Note that the weights a, b, c, d, e, f are indicated along the edges of the neural network here.

Suppose the network has inputs $x_1 = 1, x_2 = -1$.

The weight values are $a = 1, b = 1, c = 4, d = 1, e = 2, f = 2$.

Forward propagation then computes $r_1 = 2, r_2 = 0, s_1 = 0.9, s_2 = 0.5, y = 1.4$. Note: some values are rounded.



Using the values computed from forward propagation, use backpropagation to numerically calculate the following partial derivatives. Write your answers as a single number (not an expression). You do not need a calculator. Use scratch paper if needed.

Hint: For $g(z) = \frac{1}{1 + \exp(-z)}$, the derivative is $\frac{\partial g}{\partial z} = g(z)(1 - g(z))$.

$\frac{\partial y}{\partial a}$	$\frac{\partial y}{\partial b}$	$\frac{\partial y}{\partial c}$	$\frac{\partial y}{\partial d}$	$\frac{\partial y}{\partial e}$	$\frac{\partial y}{\partial f}$
0.18	0	0.09	0	-0.09	0

$$\begin{aligned}
\frac{\partial y}{\partial a} &= \frac{\partial y}{\partial s_1} \frac{\partial s_1}{\partial a} \\
&= 1 \cdot \frac{\partial g(a \cdot r_1)}{\partial a} \\
&= r_1 \cdot g(a \cdot r_1)(1 - g(a \cdot r_1)) \\
&= r_1 \cdot s_1(1 - s_1) \\
&= 2 \cdot 0.9 \cdot (1 - 0.9) \\
&= 0.18
\end{aligned}$$

$$\begin{aligned}
\frac{\partial y}{\partial b} &= \frac{\partial y}{\partial s_2} \frac{\partial s_2}{\partial b} \\
&= 1 \cdot \frac{\partial g(b \cdot r_2)}{\partial b} \\
&= r_2 \cdot g(b \cdot r_2)(1 - g(b \cdot r_2)) \\
&= r_2 \cdot s_2(1 - s_2) \\
&= 0 \cdot 0.5(1 - 0.5) \\
&= 0
\end{aligned}$$

$$\begin{aligned}
\frac{\partial y}{\partial c} &= \frac{\partial y}{\partial s_1} \frac{\partial s_1}{\partial r_1} \frac{\partial r_1}{\partial c} \\
&= 1 \cdot [a \cdot g(a \cdot r_1)(1 - g(a \cdot r_1))] \cdot x_1 \\
&= [a \cdot s_1(1 - s_1)] \cdot x_1 \\
&= [1 \cdot 0.9(1 - 0.9)] \cdot 1 \\
&= 0.09
\end{aligned}$$

$$\begin{aligned}
\frac{\partial y}{\partial d} &= \frac{\partial y}{\partial s_2} \frac{\partial s_2}{\partial r_2} \frac{\partial r_2}{\partial d} \\
&= \frac{\partial y}{\partial s_2} \frac{\partial s_2}{\partial r_2} \cdot 0 \\
&= 0
\end{aligned}$$

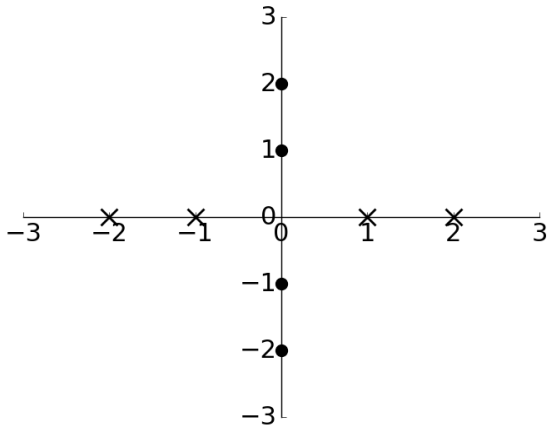
$$\begin{aligned}
\frac{\partial y}{\partial e} &= \frac{\partial y}{\partial s_1} \frac{\partial s_1}{\partial r_1} \frac{\partial r_1}{\partial e} \\
&= 1 \cdot [a \cdot g(a \cdot r_1)(1 - g(a \cdot r_1))] \cdot x_2 \\
&= [a \cdot s_1(1 - s_1)] \cdot x_2 \\
&= [1 \cdot 0.9(1 - 0.9)] \cdot -1 \\
&= -0.09
\end{aligned}$$

$$\begin{aligned}
\frac{\partial y}{\partial f} &= \frac{\partial y}{\partial s_2} \frac{\partial s_2}{\partial r_2} \frac{\partial r_2}{\partial f} \\
&= \frac{\partial y}{\partial s_2} \frac{\partial s_2}{\partial r_2} \cdot 0 \\
&= 0
\end{aligned}$$

(c) Below are two plots with horizontal axis x_1 and vertical axis x_2 containing data labelled \times and \bullet . For each plot, we wish to find a function $f(x_1, x_2)$ such that $f(x_1, x_2) \geq 0$ for all data labelled \times and $f(x_1, x_2) < 0$ for all data labelled \bullet .

Below each plot is the function $f(x_1, x_2)$ for that specific plot. Complete the expressions such that all the data is labelled correctly. If not possible, mark "No valid combination".

[subfigure]labelformat=empty



$$f(x_1, x_2) = \max(\text{(i)} + \text{(ii)}, \text{(iii)} + \text{(iv)}) + \text{(v)}$$

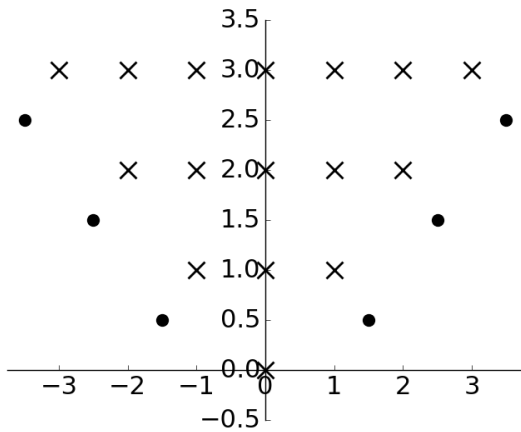
- | | | | | | | |
|-------|----------------------------------|----------------------|----------------------------------|--------|----------------------------------|---|
| (i) | <input checked="" type="radio"/> | x_1 | <input type="radio"/> | $-x_1$ | <input type="radio"/> | 0 |
| (ii) | <input type="radio"/> | x_2 | <input type="radio"/> | $-x_2$ | <input checked="" type="radio"/> | 0 |
| (iii) | <input type="radio"/> | x_1 | <input checked="" type="radio"/> | $-x_1$ | <input type="radio"/> | 0 |
| (iv) | <input type="radio"/> | x_2 | <input type="radio"/> | $-x_2$ | <input checked="" type="radio"/> | 0 |
| (v) | <input type="radio"/> | 1 | <input checked="" type="radio"/> | -1 | <input type="radio"/> | 0 |
| | <input type="radio"/> | No valid combination | | | | |

There are two possible solutions:

$$f(x_1, x_2) = \max(x_1, -x_1) - 1$$

$$f(x_1, x_2) = \max(-x_1, x_1) - 1$$

[subfigure]labelformat=empty



$$f(x_1, x_2) = \text{(vi)} - \max(\text{(vii)} + \text{(viii)}, \text{(ix)} + \text{(x)})$$

- | | | | | | | |
|--------|----------------------------------|----------------------|----------------------------------|--------|----------------------------------|---|
| (vi) | <input checked="" type="radio"/> | x_2 | <input type="radio"/> | $-x_2$ | <input type="radio"/> | 0 |
| (vii) | <input checked="" type="radio"/> | x_1 | <input type="radio"/> | $-x_1$ | <input type="radio"/> | 0 |
| (viii) | <input type="radio"/> | x_2 | <input type="radio"/> | $-x_2$ | <input checked="" type="radio"/> | 0 |
| (ix) | <input type="radio"/> | x_1 | <input checked="" type="radio"/> | $-x_1$ | <input type="radio"/> | 0 |
| (x) | <input type="radio"/> | x_2 | <input type="radio"/> | $-x_2$ | <input checked="" type="radio"/> | 0 |
| | <input type="radio"/> | No valid combination | | | | |

There are four possible solutions:

$$f(x_1, x_2) = x_2 - \max(x_1, -x_1)$$

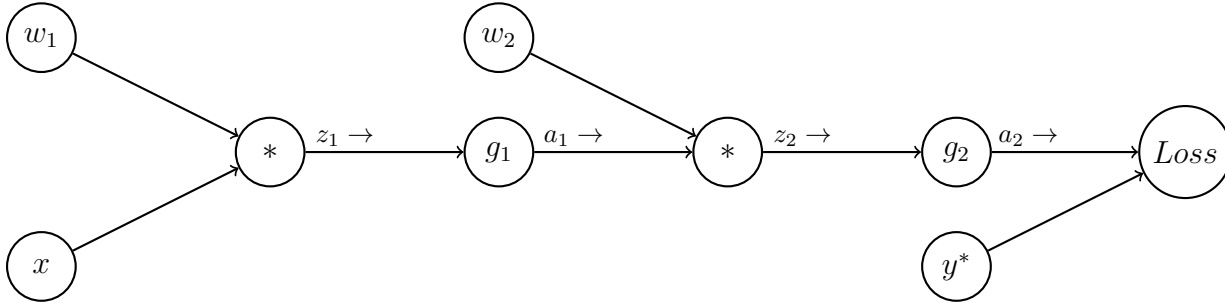
$$f(x_1, x_2) = x_2 - \max(-x_1, x_1)$$

$$f(x_1, x_2) = -\max(x_1 - x_2, -x_1 - x_2)$$

$$f(x_2, x_2) = -\max(-x_1 - x_2, x_1 - x_2)$$

2 Neural Nets

Consider the following computation graph for a simple neural network for binary classification. Here x is a single real-valued input feature with an associated class y^* (0 or 1). There are two weight parameters w_1 and w_2 , and non-linearity functions g_1 and g_2 (to be defined later, below). The network will output a value a_2 between 0 and 1, representing the probability of being in class 1. We will be using a loss function $Loss$ (to be defined later, below), to compare the prediction a_2 with the true class y^* .



1. Perform the forward pass on this network, writing the output values for each node z_1, a_1, z_2 and a_2 in terms of the node's input values:

$$\begin{aligned}
 z_1 &= x * w_1 \\
 a_1 &= g_1(z_1) \\
 z_2 &= a_1 * w_2 \\
 a_2 &= g_2(z_2)
 \end{aligned}$$

2. Compute the loss $Loss(a_2, y^*)$ in terms of the input x , weights w_i , and activation functions g_i :

Recursively substituting the values computed above, we have:

$$Loss(a_2, y^*) = Loss(g_2(w_2 * g_1(w_1 * x)), y^*)$$

3. **[Optional]** Now we will work through parts of the backward pass, incrementally. Use the chain rule to derive $\frac{\partial Loss}{\partial w_2}$. Write your expression as a product of partial derivatives at each node: i.e. the partial derivative of the node's output with respect to its inputs. (Hint: the series of expressions you wrote in part 1 will be helpful; you may use any of those variables.)

$$\frac{\partial Loss}{\partial w_2} = \frac{\partial Loss}{\partial a_2} \frac{\partial a_2}{\partial z_2} \frac{\partial z_2}{\partial w_2}$$

4. **[Optional]** Suppose the loss function is quadratic, $Loss(a_2, y^*) = \frac{1}{2}(a_2 - y^*)^2$, and g_1 and g_2 are both sigmoid functions $g(z) = \frac{1}{1+e^{-z}}$ (note: it's typically better to use a different type of loss, *cross-entropy*, for classification problems, but we'll use this to make the math easier).

Using the chain rule from Part 3, and the fact that $\frac{\partial g(z)}{\partial z} = g(z)(1-g(z))$ for the sigmoid function, write $\frac{\partial Loss}{\partial w_2}$ in terms of the values from the forward pass, y^* , a_1 , and a_2 :

First we'll compute the partial derivatives at each node:

$$\begin{aligned}\frac{\partial Loss}{\partial a_2} &= (a_2 - y^*) \\ \frac{\partial a_2}{\partial z_2} &= \frac{\partial g_2(z_2)}{\partial z_2} = g_2(z_2)(1 - g_2(z_2)) = a_2(1 - a_2) \\ \frac{\partial z_2}{\partial w_2} &= a_1\end{aligned}$$

Now we can plug into the chain rule from part 3:

$$\begin{aligned}\frac{\partial Loss}{\partial w_2} &= \frac{\partial Loss}{\partial a_2} \frac{\partial a_2}{\partial z_2} \frac{\partial z_2}{\partial w_2} \\ &= (a_2 - y^*) * a_2(1 - a_2) * a_1\end{aligned}$$

5. **[Optional]** Now use the chain rule to derive $\frac{\partial Loss}{\partial w_1}$ as a product of partial derivatives at each node used in the chain rule:

$$\frac{\partial Loss}{\partial w_1} = \frac{\partial Loss}{\partial a_2} \frac{\partial a_2}{\partial z_2} \frac{\partial z_2}{\partial a_1} \frac{\partial a_1}{\partial z_1} \frac{\partial z_1}{\partial w_1}$$

6. **[Optional]** Finally, write $\frac{\partial Loss}{\partial w_1}$ in terms of x, y^*, w_i, a_i, z_i : The partial derivatives at each node (in addition to the ones we computed in Part 4) are:

$$\begin{aligned}\frac{\partial z_2}{\partial a_1} &= w_2 \\ \frac{\partial a_1}{\partial z_1} &= \frac{\partial g_1(z_1)}{\partial z_1} = g_1(z_1)(1 - g_1(z_1)) = a_1(1 - a_1) \\ \frac{\partial z_1}{\partial a_1} &= x\end{aligned}$$

Plugging into the chain rule from Part 5 gives:

$$\begin{aligned}\frac{\partial Loss}{\partial w_1} &= \frac{\partial Loss}{\partial a_2} \frac{\partial a_2}{\partial z_2} \frac{\partial z_2}{\partial a_1} \frac{\partial a_1}{\partial z_1} \frac{\partial z_1}{\partial w_1} \\ &= (a_2 - y^*) * a_2(1 - a_2) * w_2 * a_1(1 - a_1) * x\end{aligned}$$

7. **[Optional]** What is the gradient descent update for w_1 with step-size α in terms of the values computed above?

$$w_1 \leftarrow w_1 - \alpha(a_2 - y^*) * a_2(1 - a_2) * w_2 * a_1(1 - a_1) * x$$