

TTIC 31230, Fundamentals of Deep Learning

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Backpropagation with Arrays and Tensors

Program Values as Objects

In a framework the program (or deep model) variables are objects in the sense of object oriented programming or Python.

Each object x stores its input objects in its instance variables and has an instance variable $x.value$ storing its value.

The instance variable $x.value$ is filled by sending x a forward message after its inputs have computed their values.

Each object x has an instance variable $x.grad$ storing $\partial\mathcal{L}/\partial x$.

$x.grad$ is filled by the backward methods of objects y that use x as an input. The backward method for y is called after $y.grad$ has been filled and adds into $x.grad$ for each input x .

Scalar Products

Consider a scalar product $z = xy$.

The forward method for z computes.

$$z.\text{value} = x.\text{value} * y.\text{value}$$

The backward method for z computes

$$x.\text{grad} += z.\text{grad} * y.\text{value}$$

$$y.\text{grad} += z.\text{grad} * x.\text{value}$$

Handling Arrays

Consider an inner product between vectors

$$z = x^\top y$$

In this case `z.forward` does

$$z.value = 0$$

for i `z.value += x.value[i] * y.value[i]`

The backward method for z treats each `+=` instruction separately and does.

for i `x.grad[i] += y.value[i] * z.grad`

for i `y.grad[i] += x.value[i] * z.grad`

Handling Arrays

Now consider multiplying a vector x by a matrix W .

$$y = Wx$$

In this case case y .forward does

```
for  $j$   $y.value[j] = 0$   
for  $i, j$   $y.value[j] += W.value[j, i] * x.value[i]$ 
```

The backward procedure y .backward treats each individual $+=$ as a scalar product and does

```
for  $i, j$   $x.grad[i] += W.value[j, i] * y.grad[j]$   
for  $i, j$   $W.grad[j, i] += x.value[i] * y.grad[j]$ 
```

A Linear Threshold Layer

$$s = \sigma (Wh - B)$$

for j $\tilde{s}[j] = 0$

for j, i $\tilde{s}[j] += W[j, i]h[i]$

for j $s[j] = \sigma(\tilde{s}[j] - B[j])$

Backpropagation is also done with loops treating each individual assignment and `+=` instruction.

General Tensor Operations

In practice all deep learning source code can be written using scalar assignments and loops over scalar assignments. For example:

$$\text{for } h, i, j, k \ Y[h, i, j] \ += \ A[h, i, k] \ B[h, j, k]$$

has backpropagation loops

$$\begin{aligned} \text{for } h, i, j, k \ A.\text{grad}[h, i, k] \ += \ Y.\text{grad}[h, i, j] \ B.\text{value}[h, j, k] \\ \text{for } h, i, j, k \ B.\text{grad}[h, j, k] \ += \ Y.\text{grad}[h, i, j] \ A.\text{value}[h, i, k] \end{aligned}$$

END