CSE 493G1/599G1: Deep Learning

Section 1: Fundamentals

Welcome to section, we're happy you're here!

Reference Material

Rules of Broadcasting from Jake VanderPlas' Python Data Science Handbook:

- (1) If the two arrays differ in their number of dimensions, the shape of the one with fewer dimensions is padded with ones on its leading (left) side.
- (2) If the shape of the two arrays does not match in any dimension, the array with shape equal to 1 in that dimension is stretched to match the other shape.
- (3) If in any dimension the sizes disagree and neither is equal to 1, an error is raised.

Chain Rule for One Independent Variable:

Let z = f(x, y) be a differentiable function. Further suppose that x and y are themselves differentiable functions of t, in other words x = x(t) and y = y(t). Then,

$$\frac{dz}{dt} = \frac{\partial z}{\partial x}\frac{dx}{dt} + \frac{\partial z}{\partial y}\frac{dy}{dt}$$

Chain Rule for Two Independent Variables:

Let z = f(x, y) be a differentiable function, where x and y are themselves differentiable functions of a and b. In other words, x = x(a, b) and y = y(a, b). Then,

$$\frac{dz}{da} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial a} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial a}$$
$$\frac{dz}{db} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial b} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial b}$$

and

Generalized Chain Rule:

Let $w = f(x_1, x_2, ..., x_m)$ be a differentiable function of m independent variables, and let $x_i = x_i(t_1, t_2, ..., t_n)$ be a differentiable function of n independent variables. Then,

$$\frac{dw}{dt_j} = \frac{\partial w}{\partial x_1} \frac{\partial x_1}{\partial t_j} + \frac{\partial w}{\partial x_2} \frac{\partial x_2}{\partial t_j} + \ldots + \frac{\partial w}{\partial x_m} \frac{\partial x_m}{\partial t_j}$$

for any $j \in 1, 2, \ldots, n$.

1. Dimension: Impossible

Determine if NumPy allows the addition of the following pairs of arrays, and if applicable determine what the result's dimensions will be.

- (a) Where x.shape is (2,) and y.shape is (2,1)
- (b) Where x.shape is (4,) and y.shape is (4, 1, 1)
- (c) Where x.shape is (4,2) and y.shape is (2,4,1)
- (d) Where x.shape is (8,3) and y.shape is (2,8,1)
- (e) Where x.shape is (6,5,3) and y.shape is (6,5)

2. The More (Derivatives) The Merrier

- (a) Let z = 2x + y, with $x = \ln(t)$ and $y = \frac{1}{3}t^3$. Find $\frac{dz}{dt}$.
- (b) Let $z = x^2y y^2$ where $x = t^2$ and y = 2t. Find $\frac{dz}{dt}$. Your answer should be in terms of t.
- (c) Let $z = 3x^2 2xy + y^2$. Also let x = 3a + 2b and y = 4a b. Find $\frac{\partial z}{\partial a}$ and $\frac{\partial z}{\partial b}$.
- (d) Let w = f(x, y, z), x = x(t, u, v), y = y(t, u, v) and z = z(t, u, v). Find the formula for $\frac{\partial w}{\partial t}$.