Computation Graphs + Backpropagation

LING 574 Deep Learning for NLP Shane Steinert-Threlkeld

Announcements

- HW1 reference code made available in hw1/ref in our dropbox
- HW2's vocabulary.py is a symlink to vocabulary.py in hw1/ref
 - You can symbolic link to it from your directory to use:
 - `ln -s /mnt/dropbox/24-25/574/hw1/ref/vocabulary.py vocabulary.py`
- Notation:
 - ullet W_w and fixed E typo in PDF
 - log: natural logarithm (base *e*, aka ln)
- Office hours ending at 4:45 today

Today's Plan

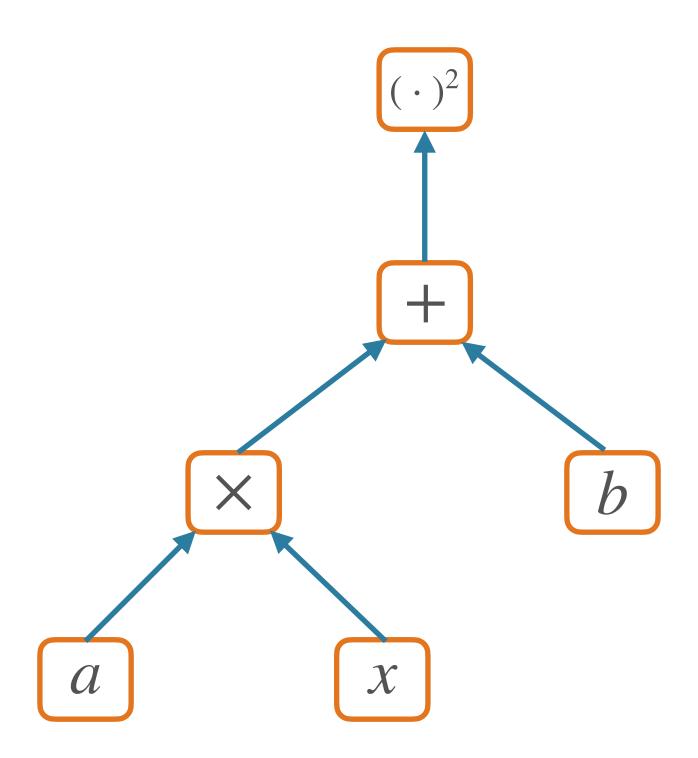
- Finish neural network intro [activation functions, batch computation, ...]
- Computation graph abstraction
- Backpropagation
 - "Calculus on computation graphs"
- Forward/backward API

Computation Graphs

What is a computation graph?

- The "descriptive" language of deep learning frameworks
 - e.g. TensorFlow, PyTorch
- Essentially, "parse trees" of mathematical expressions
 - Captures dependence between sub-expressions
- Two types of computation:
 - Forward: compute outputs given inputs
 - Backward: compute gradients

$$f(x; a, b) = (ax + b)^2$$

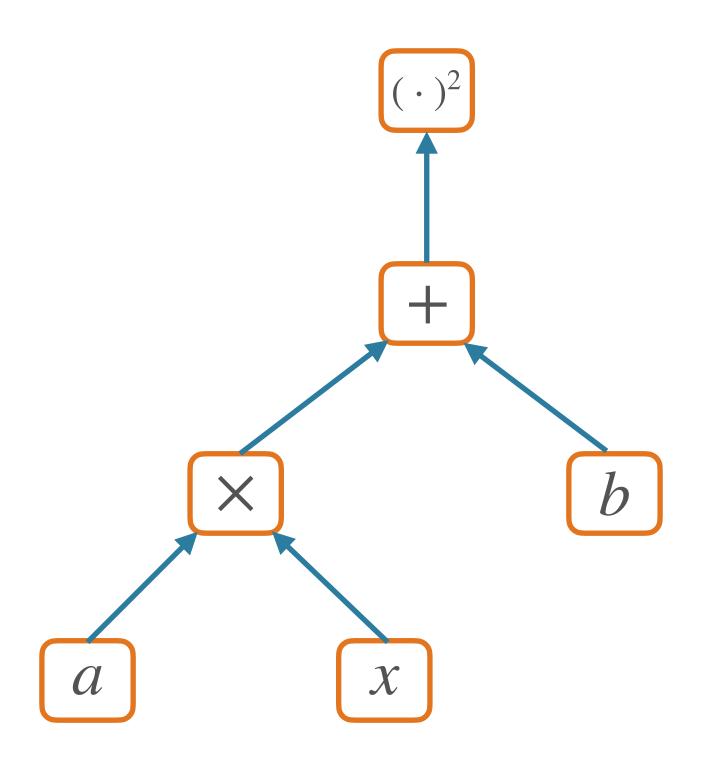


Forward Pass

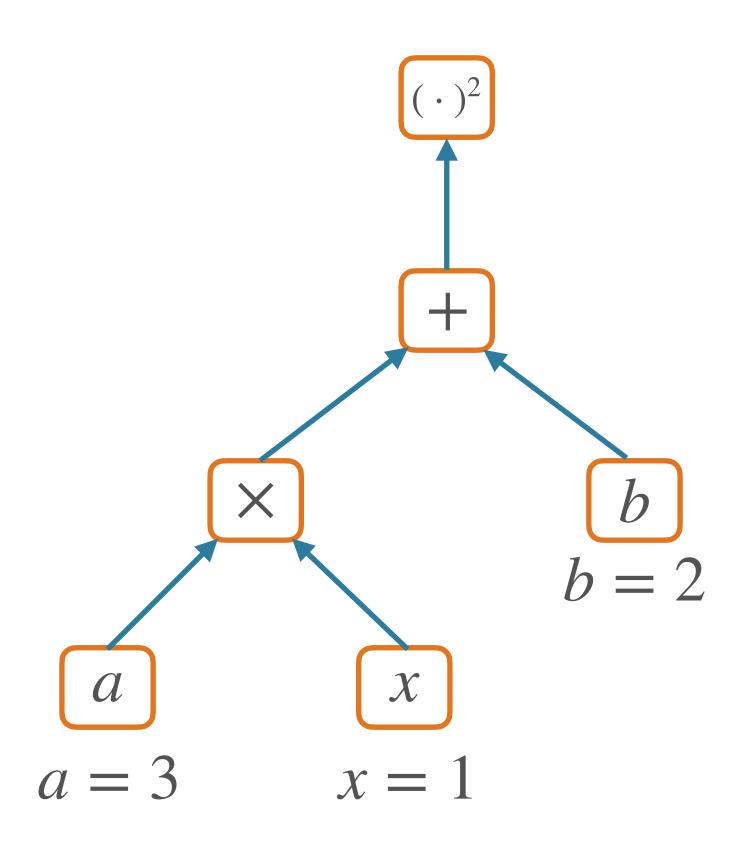
- Compute output(s) given inputs
 - Inputs: leaf nodes; need values
 - Outputs: those with no children

- Forward computation:
 - Loop over nodes in topological order [i.e. children after parents]
 - Compute value of a node given values of its parent nodes

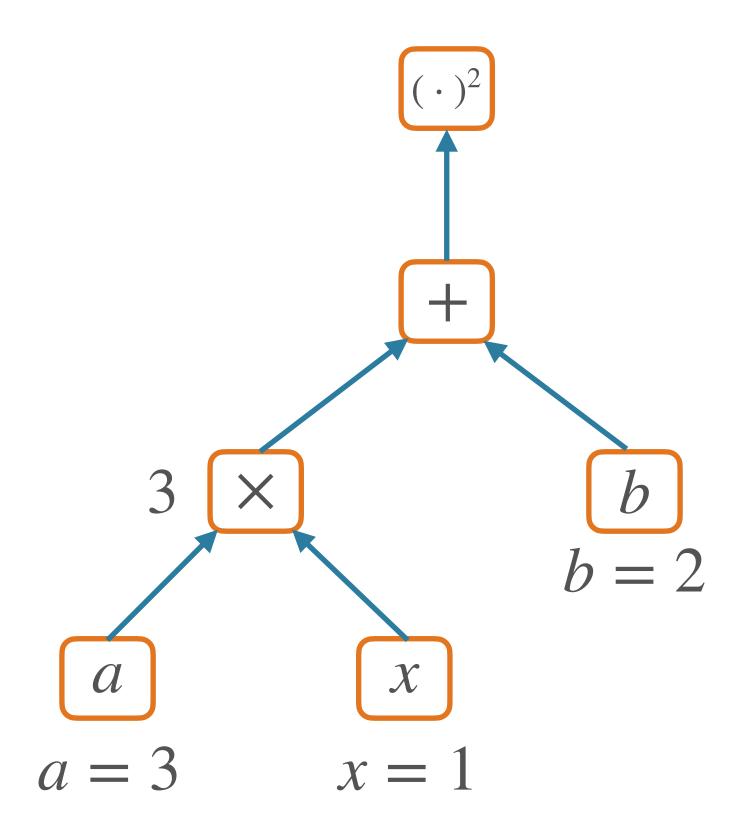
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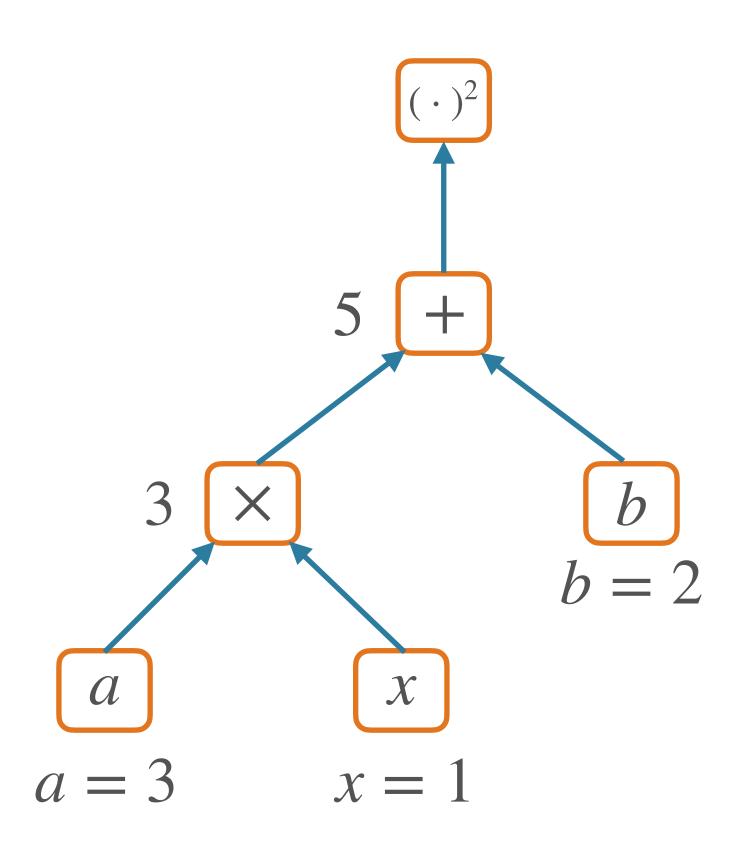
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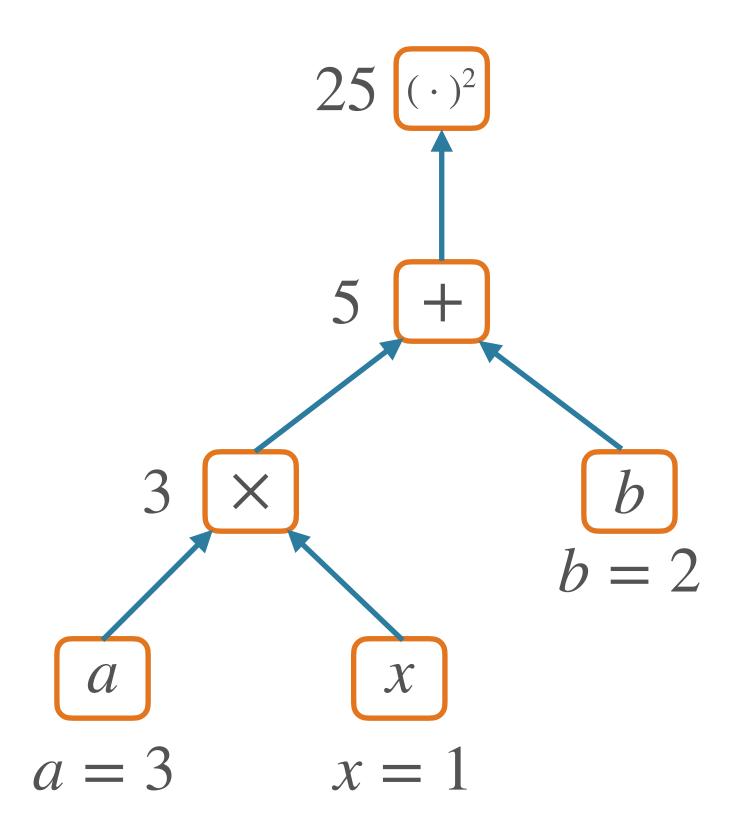
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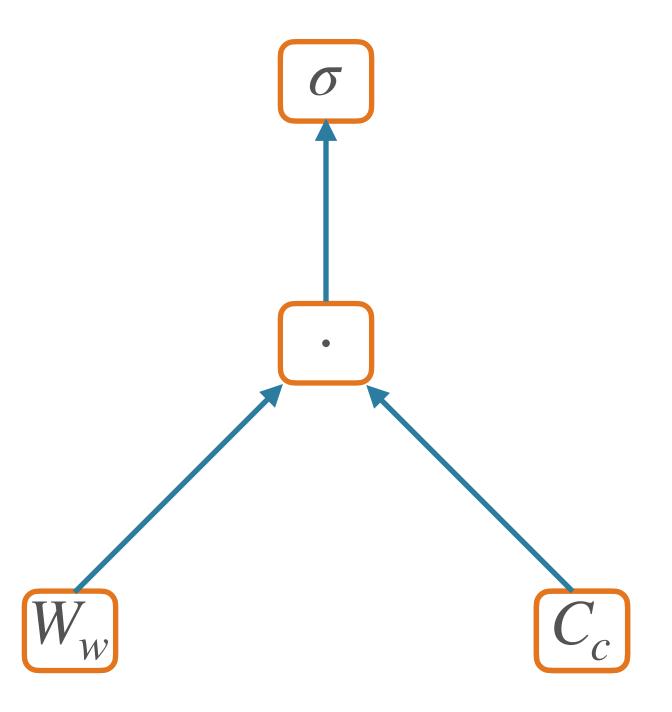


Nodes in a Graph

- Node: a Tensor value
 - e.g. numpy ndarray; n-dimensional array of values
 - Scalar, vector, matrix, ...
- Edge: function argument
 - The value of a node is a function of the values of its parents
- For forward: node computes its value based on its parents' values

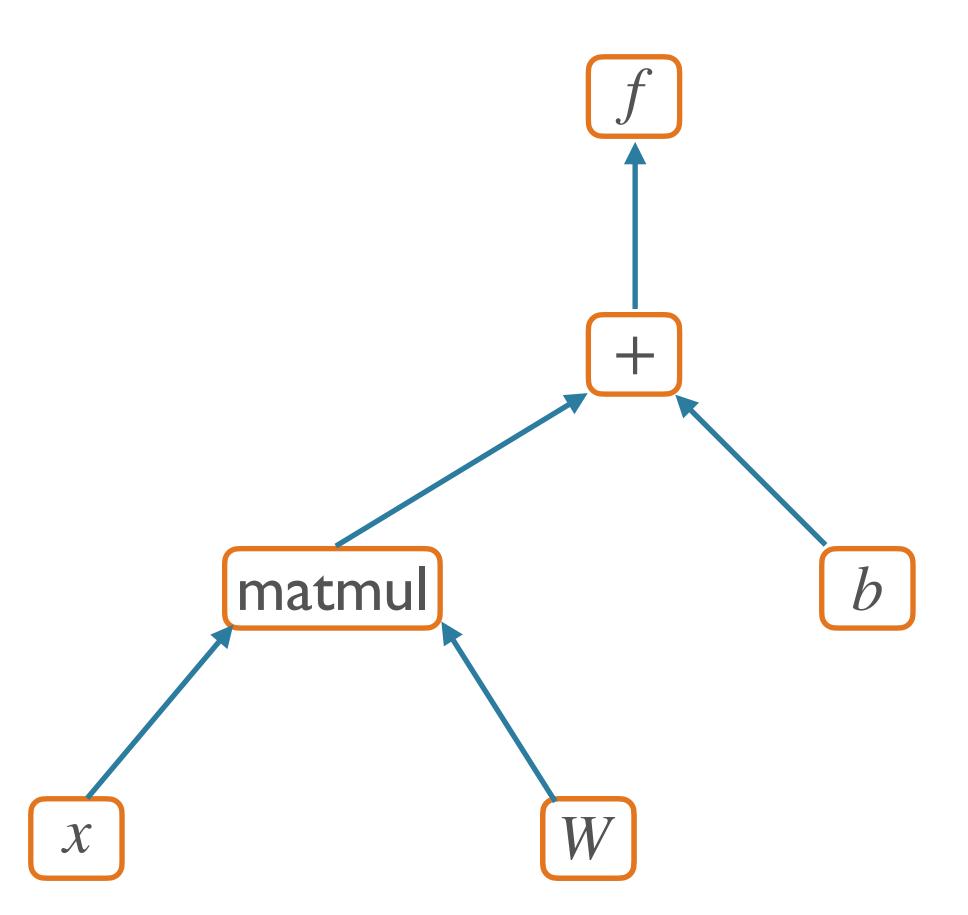
SGNS as a Graph

$$P(1 \mid w, c) = \sigma \left(W_w \cdot C_c \right)$$



Hidden Layer Graph

$$\hat{y} = f(xW + b)$$



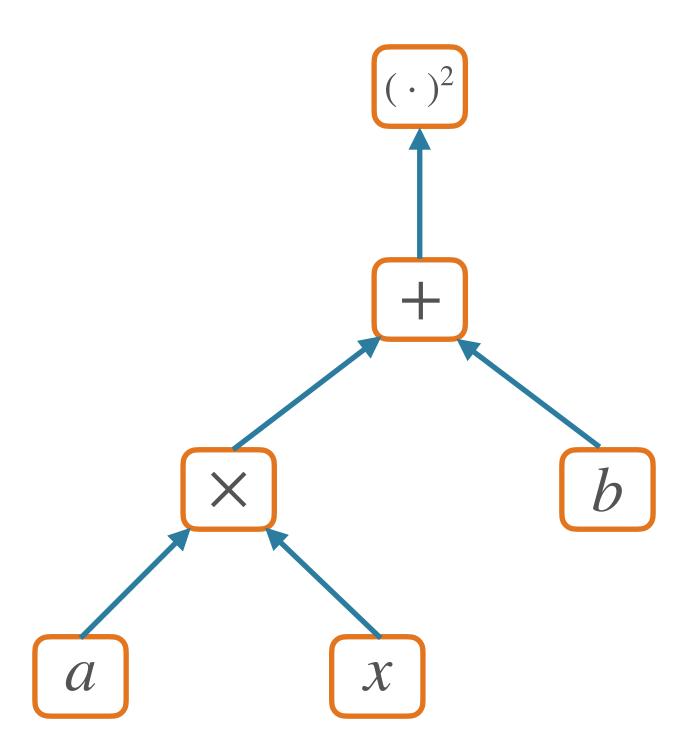
Backpropagation

So what?

- So far, this is just fancy re-writing of basic mathematical computation
- The real victory of the graph abstraction comes in computing derivatives
- Backpropagation:
 - A dynamic programming algorithm on computation graphs that allows the gradient of an output to be computed with respect to every node in the graph

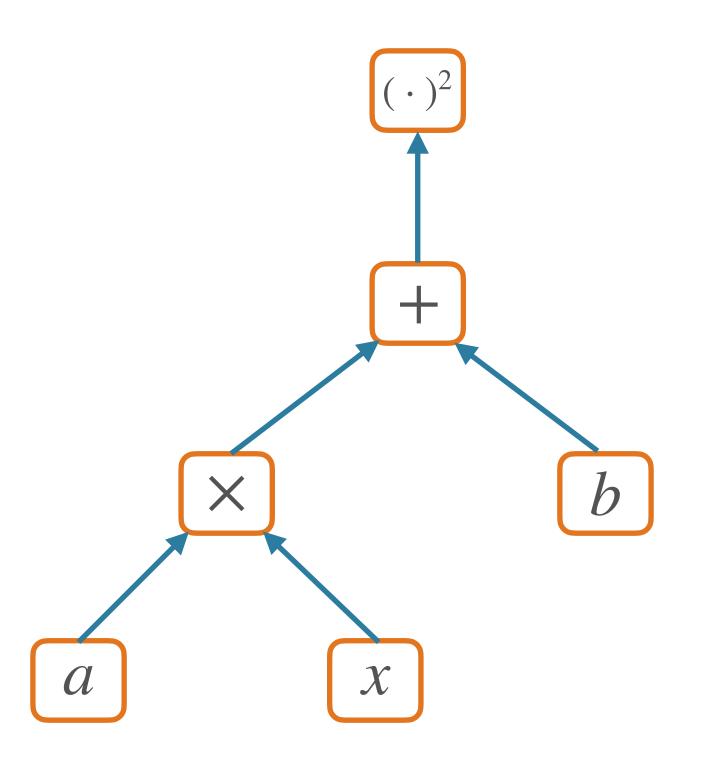
Computing Derivatives

$$f(x; a, b) = (ax + b)^2$$



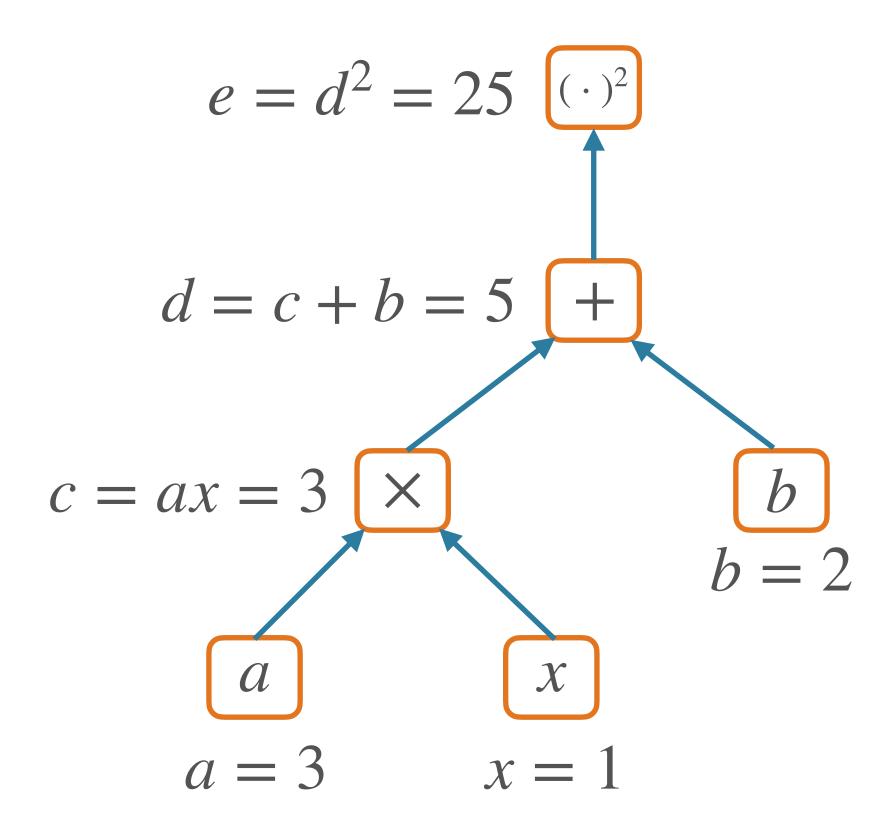
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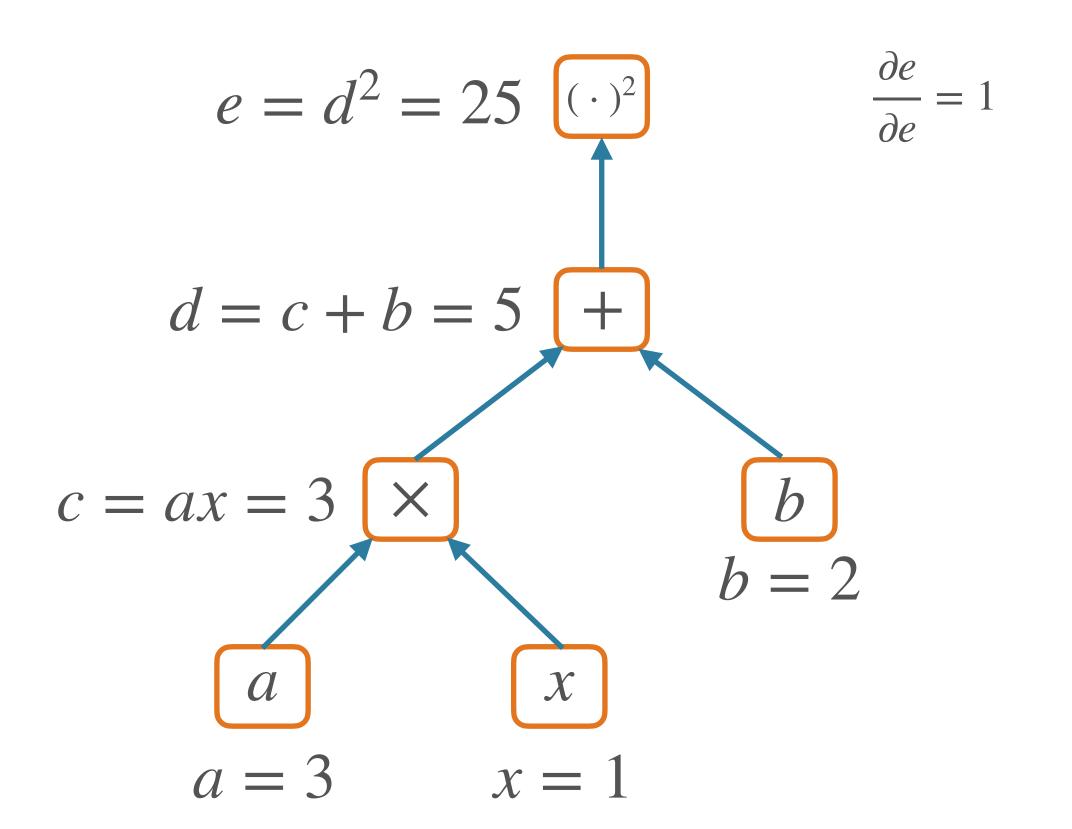


$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial (ax+b)} \frac{\partial (ax+b)}{\partial x}$$
$$= 2(ax+b)a$$
$$\frac{\partial f}{\partial a} = 2(ax+b)x$$
$$\frac{\partial f}{\partial b} = 2(ax+b)$$

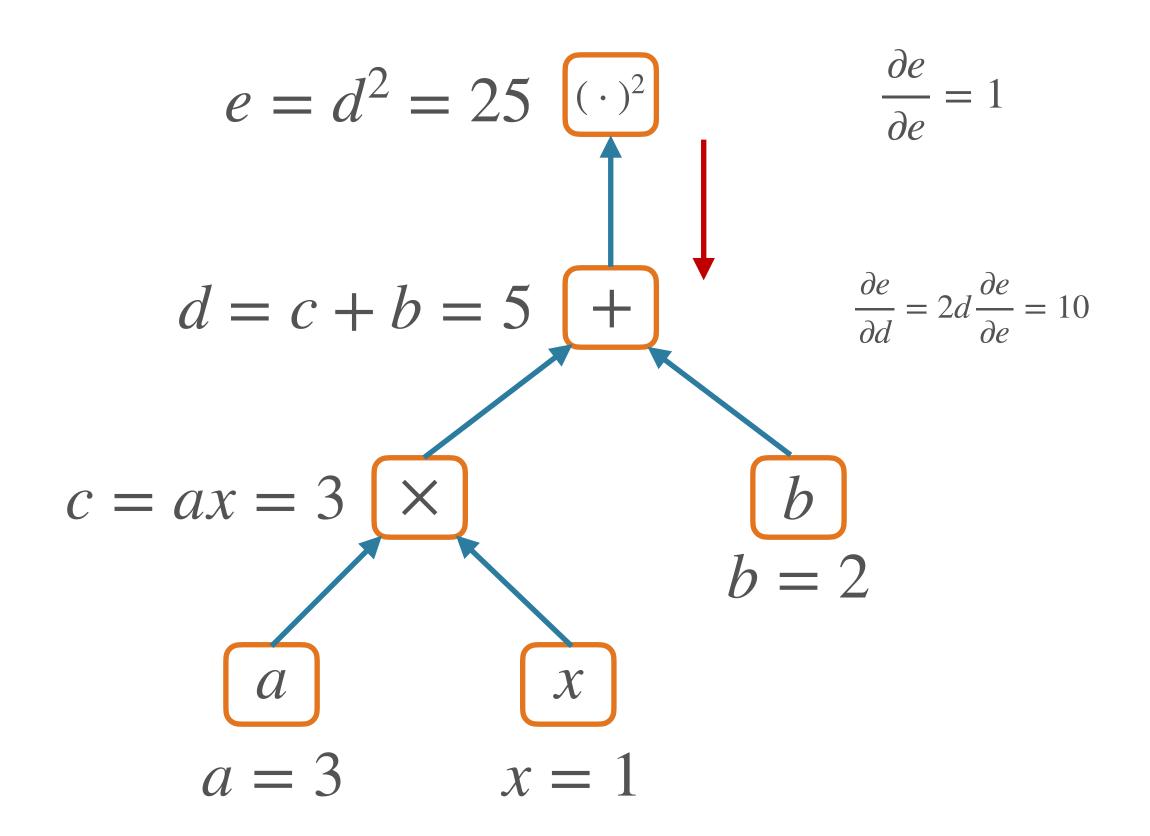
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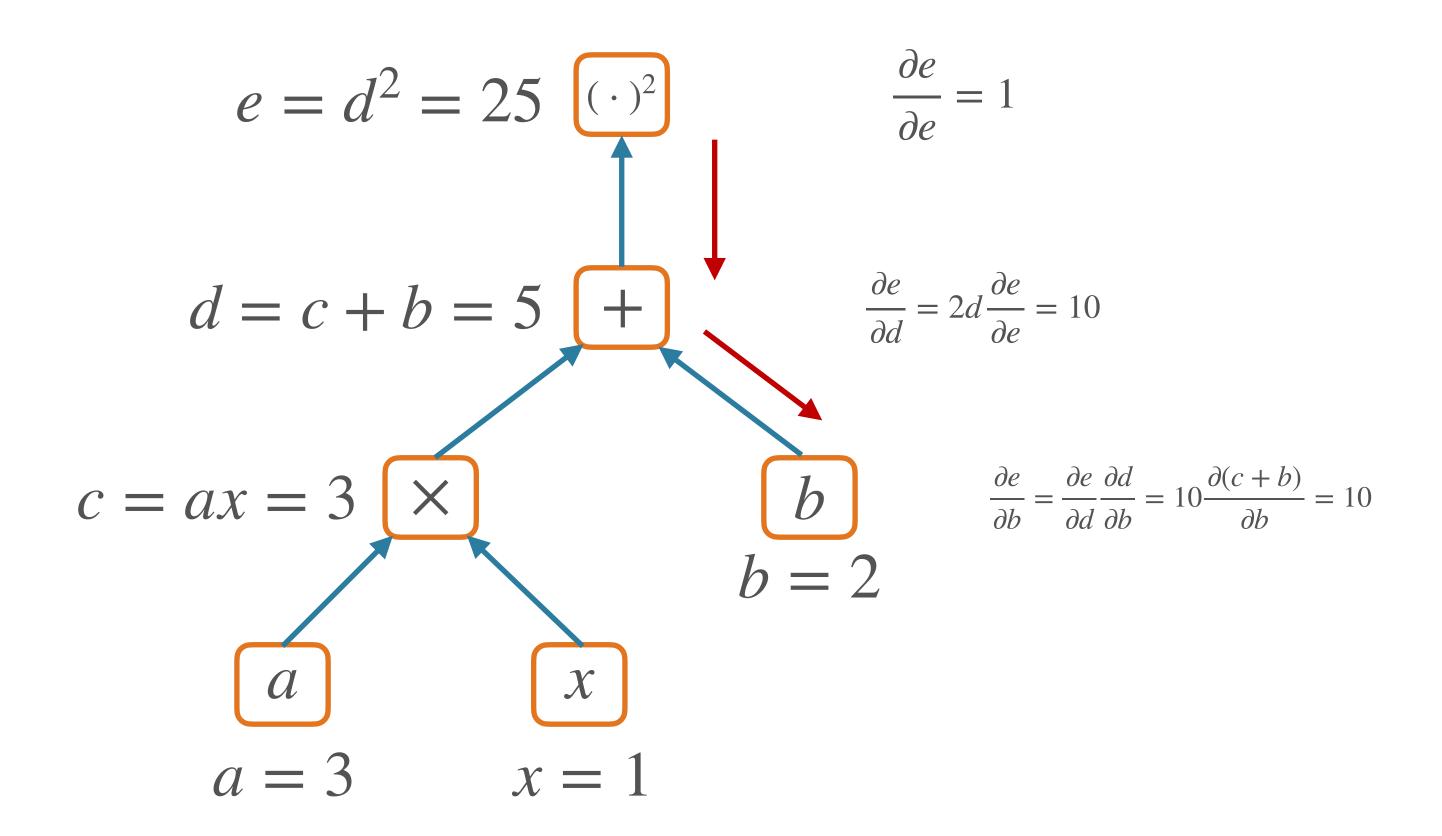
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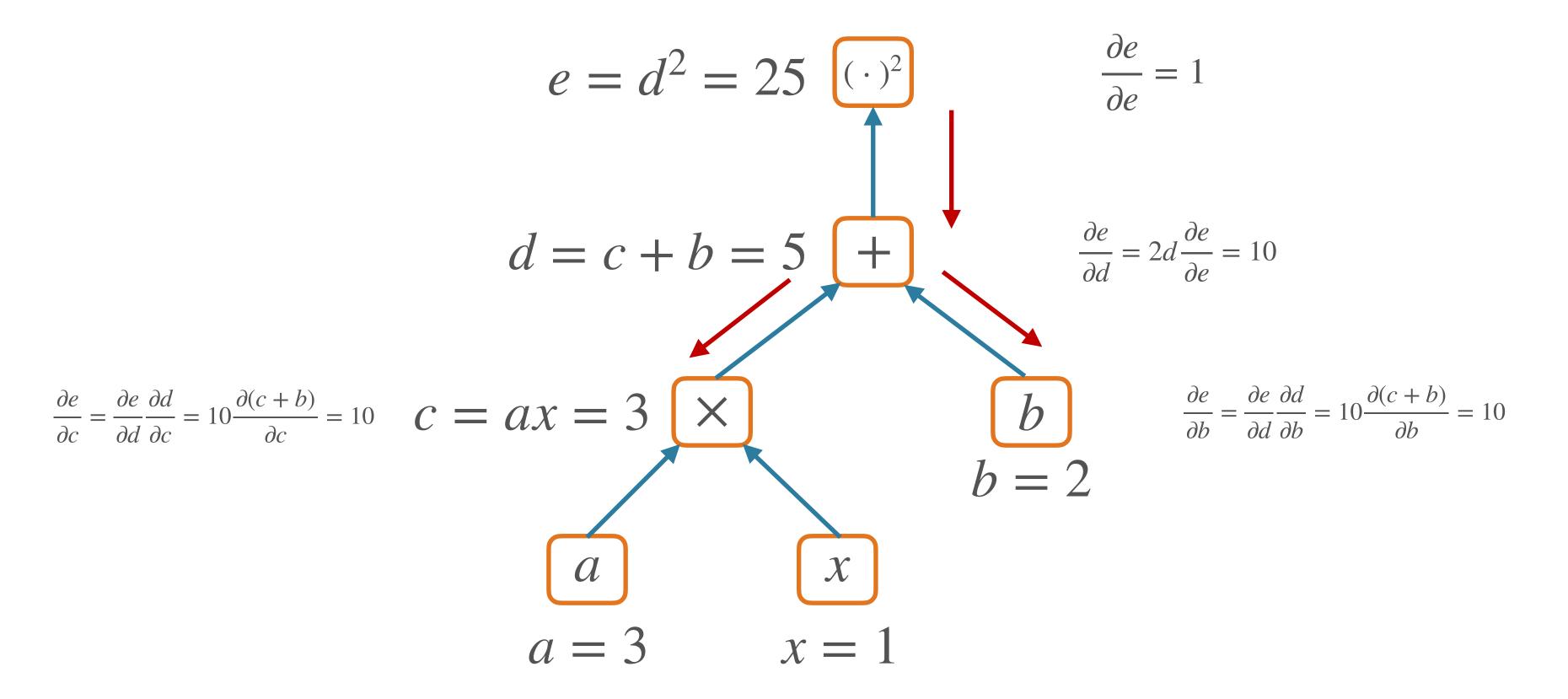
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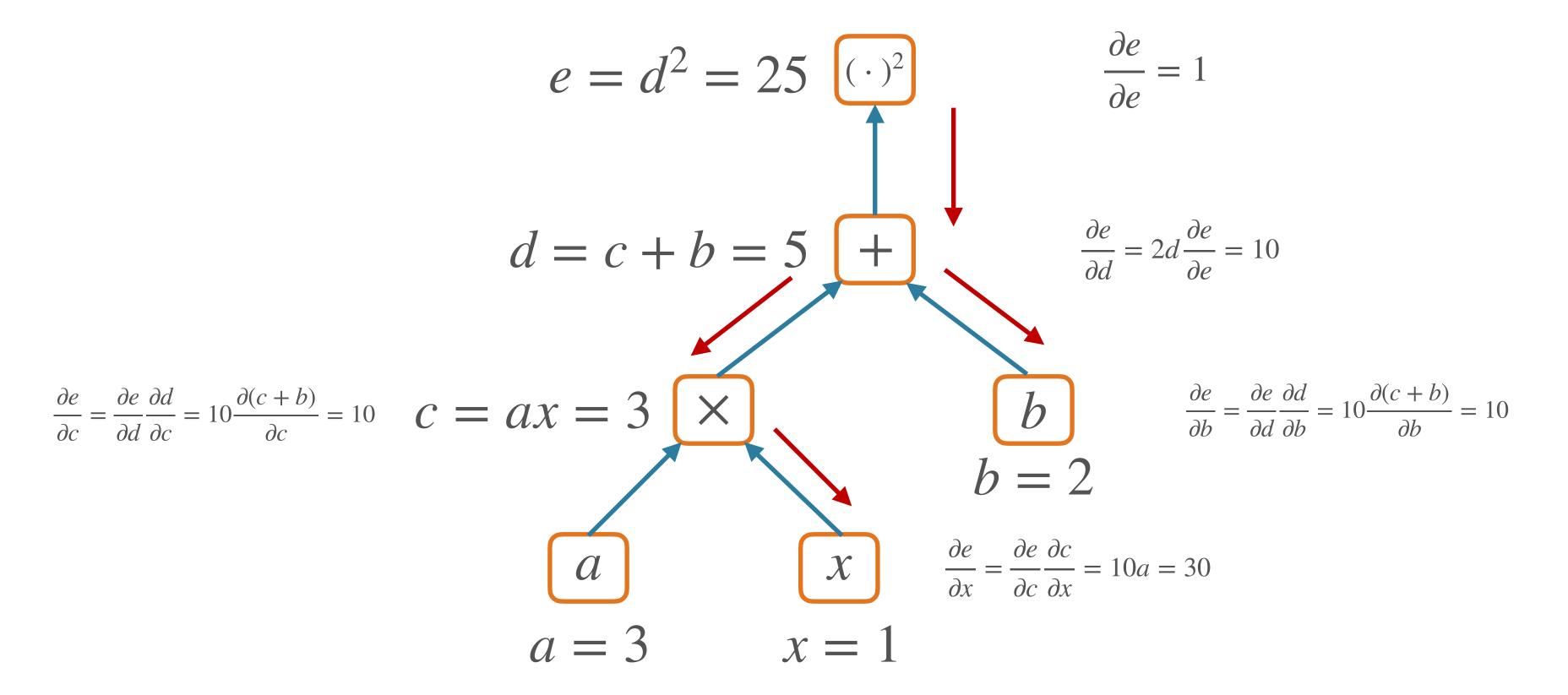
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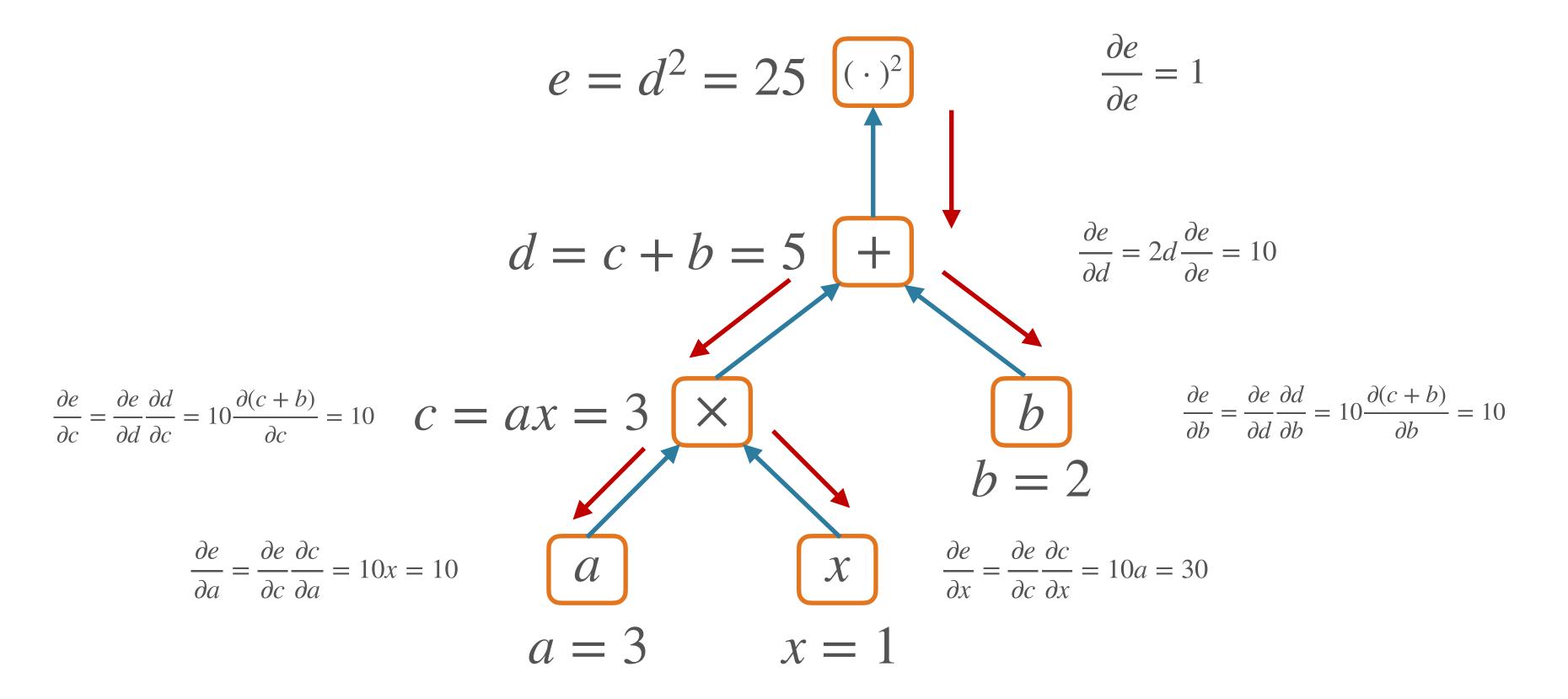
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Backpropagation

- Initialize gradient to 1 for given output node f
 - [NB: assuming that this output node is a *scalar*]
- Loop over nodes in graph in *reversed topological order* [i.e. children come before parents]
 - Compute gradient of output node w/r/t this node, in terms of gradients w/r/t this node's children
 - [i.e. apply the chain rule!]

Backpropagation Algorithm

```
def backward(self) -> None:
    """Run backward pass from a scalar tensor.
    All Tensors in the graph above this one will wind up having their
    gradients stored in `grad`.
    Raises:
        ValueError, if this is not a scalar.
    .....
    if not np.isscalar(self.value):
        raise ValueError("Can only call backward() on scalar Tensors.")
   \# dL / dL = 1
    self.grad = np.ones(self.value.shape)
   # NOTE: building a graph, then sorting, is not maximally efficient
    # but the graph can be used for visualization etc
    graph = self.get_graph_above()
    reverse_topological = reversed(list(nx.topological_sort(graph)))
    for tensor in reverse_topological:
        tensor._backward()
```

From Tensor class in edugrad

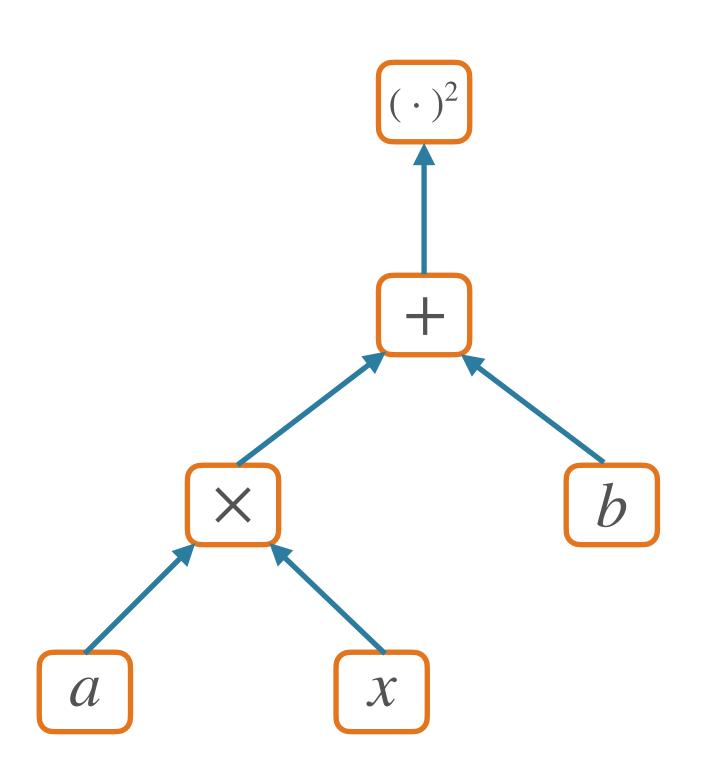
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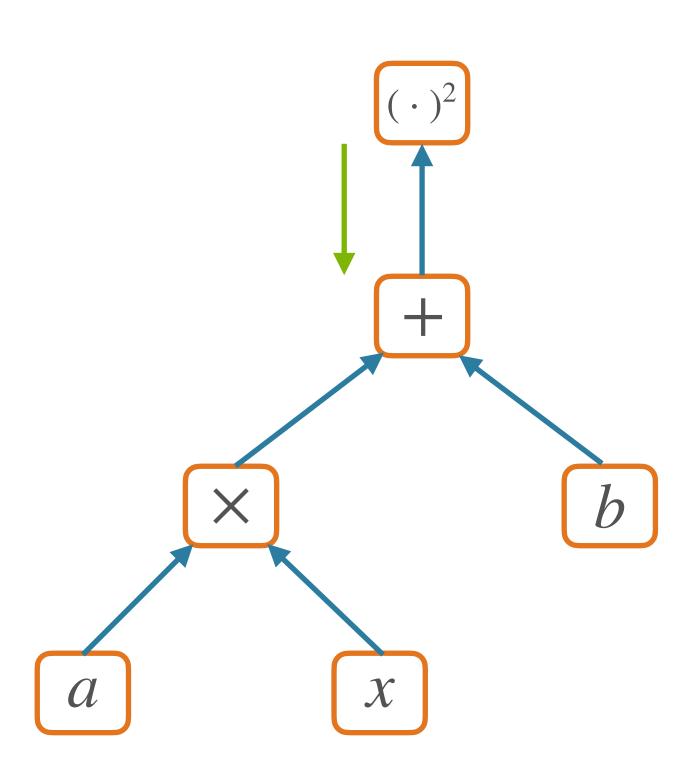
From Tensor class in <u>edugrad</u>

Local gradient + chain rule application

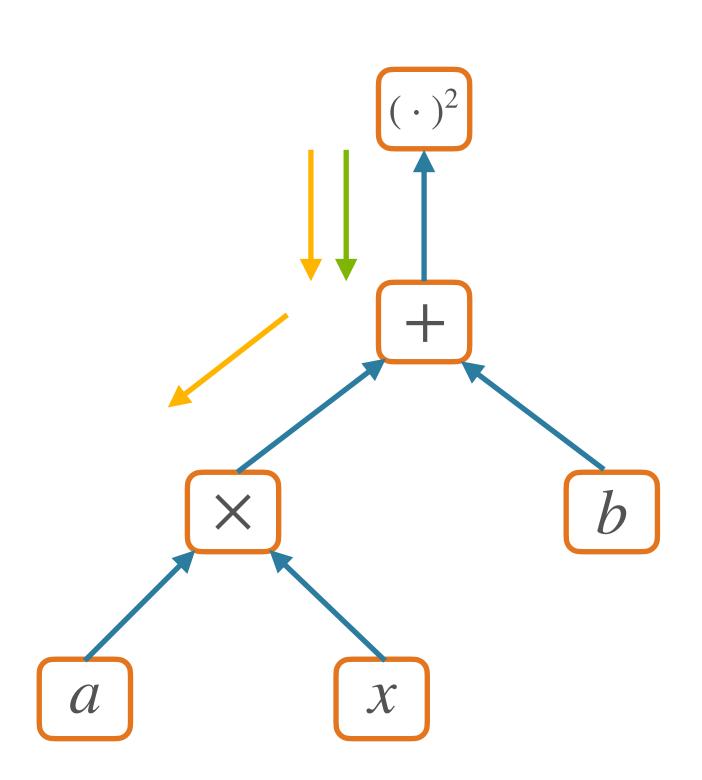
- Extremely efficient method for computing all gradients
 - Compute once
 - Store and re-use redundant computation
 - Whence a form of dynamic programming
- Traverse each edge once, instead of once per dependency path



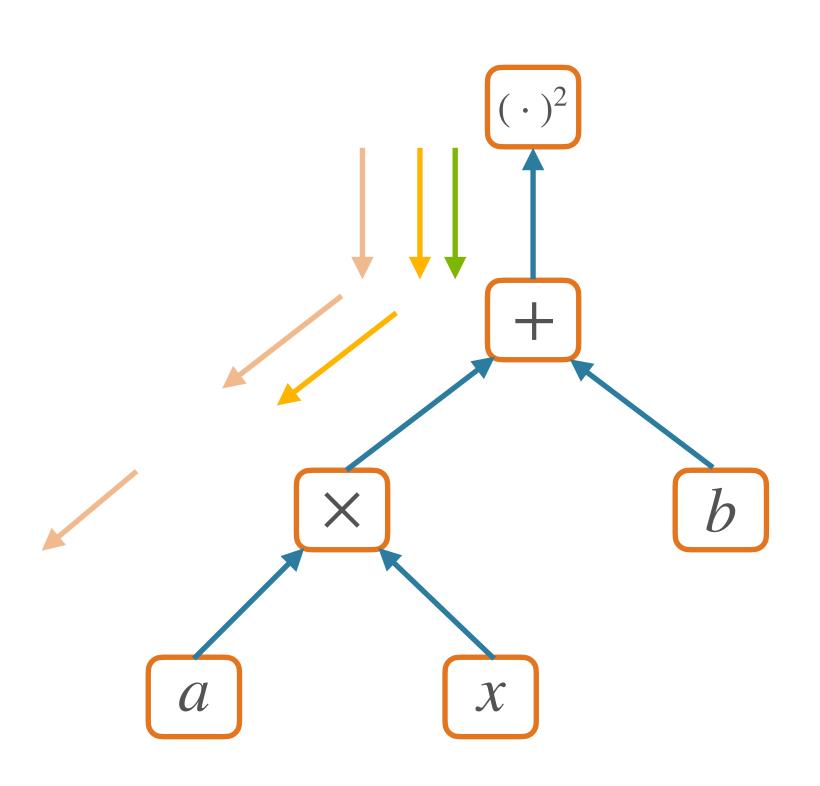
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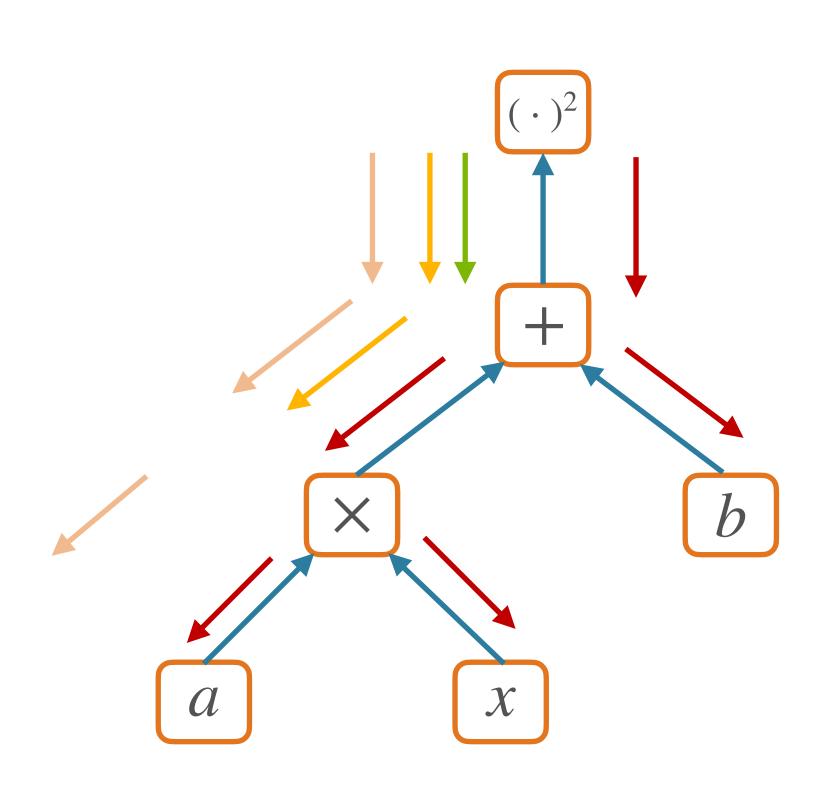
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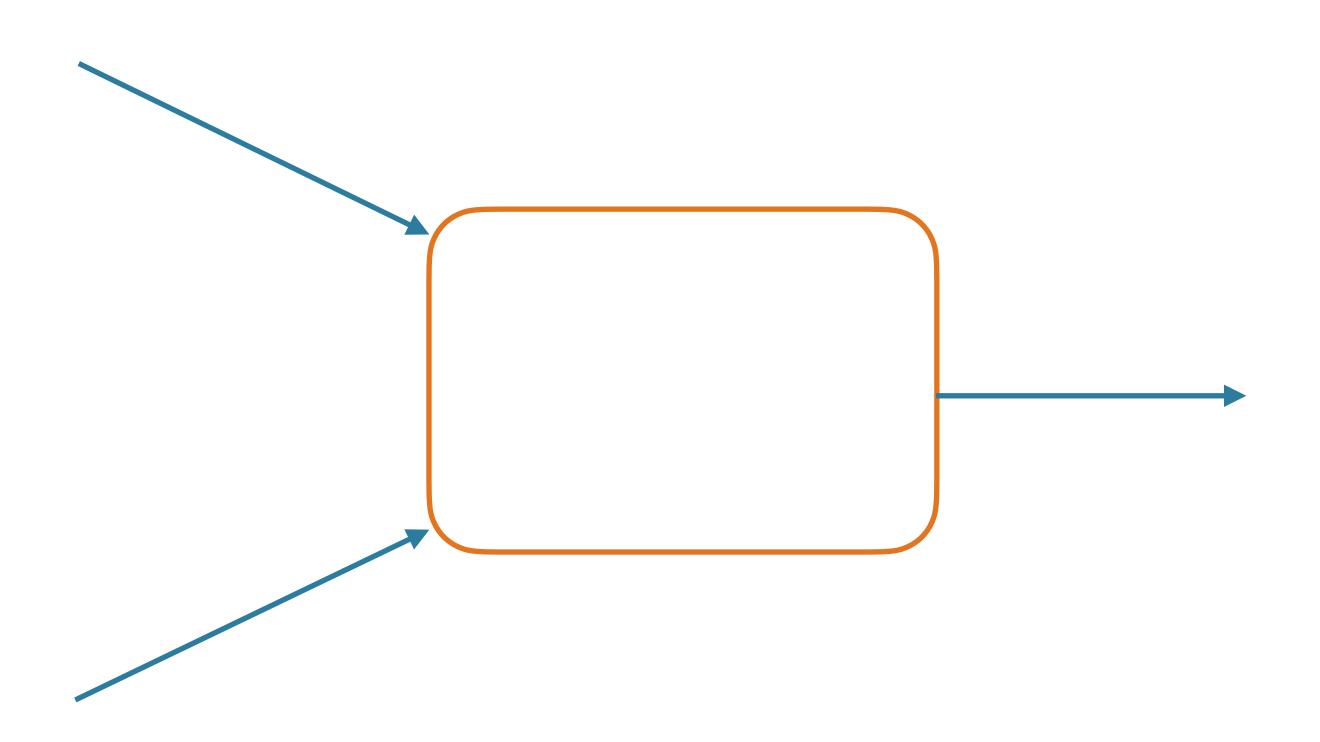
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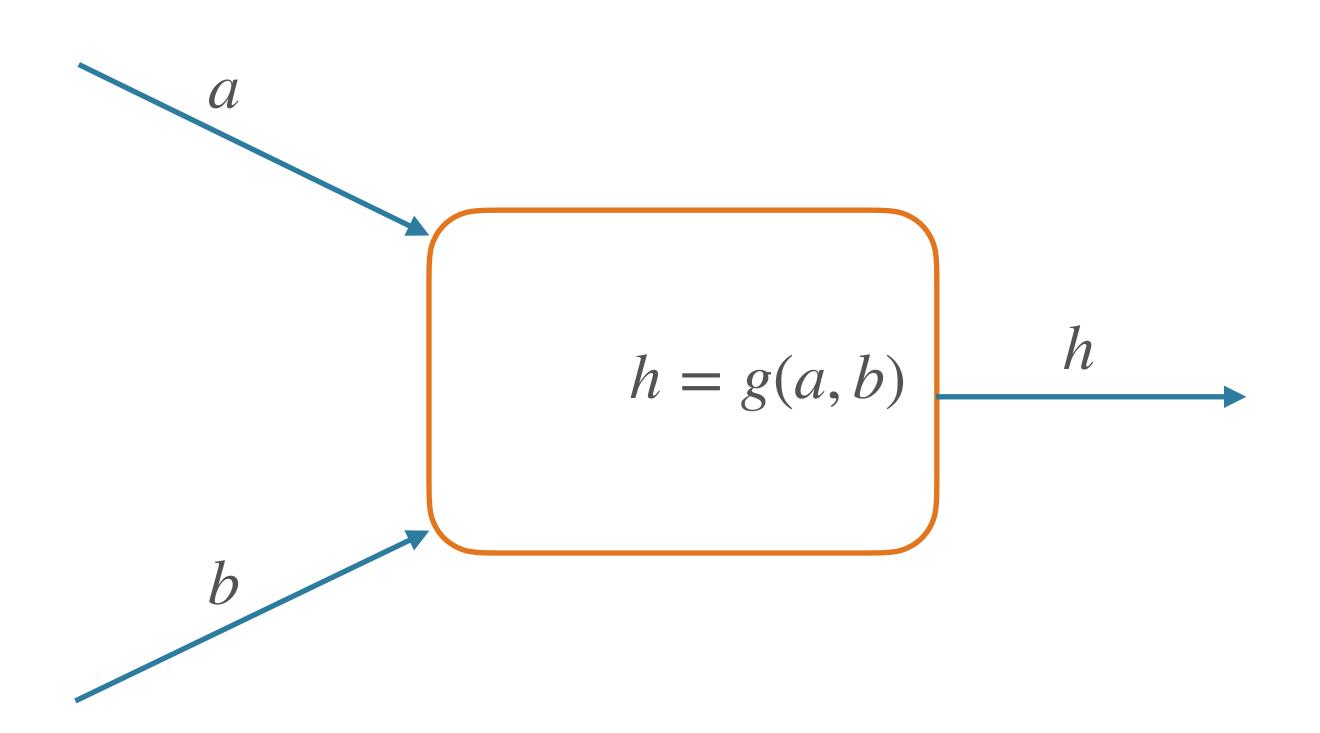
Forward/backward API

Nodes in Computational Graph

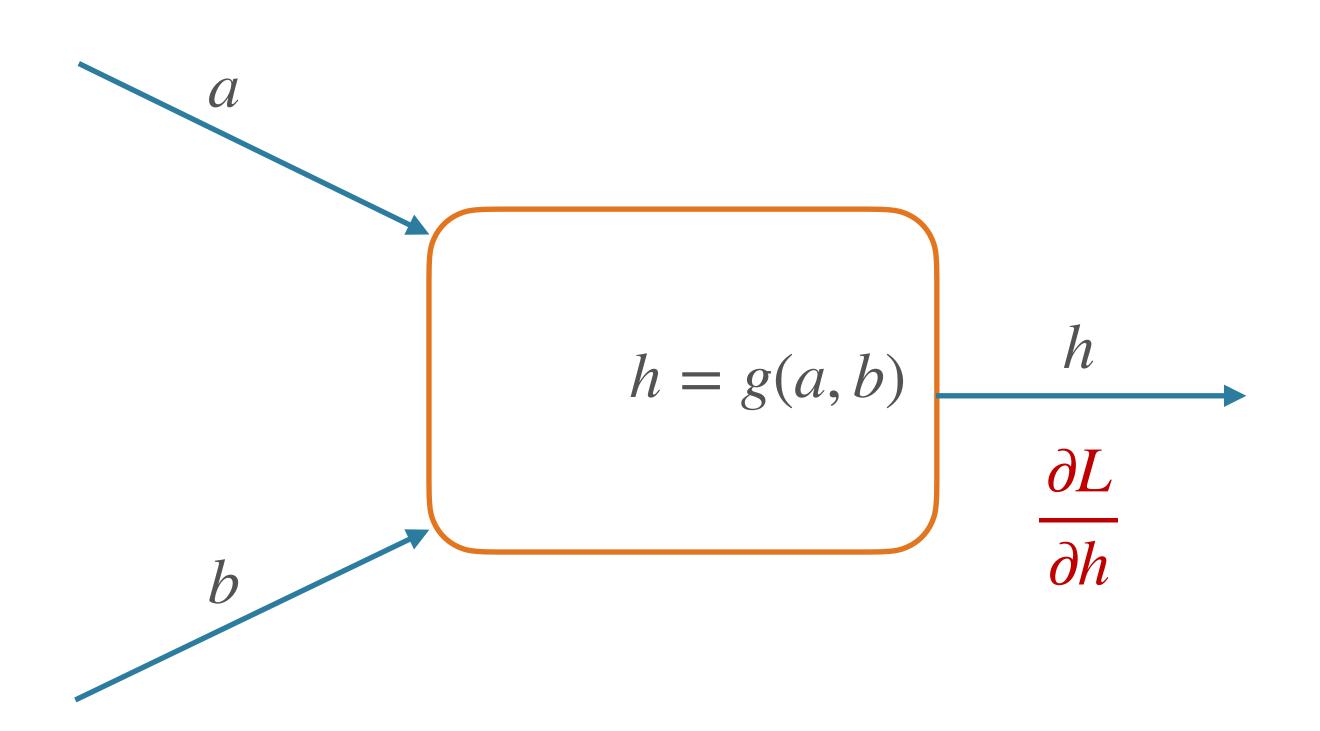
- Forward pass:
 - Compute value given parents' values
- Backward pass:
 - Compute parents' gradients given children's



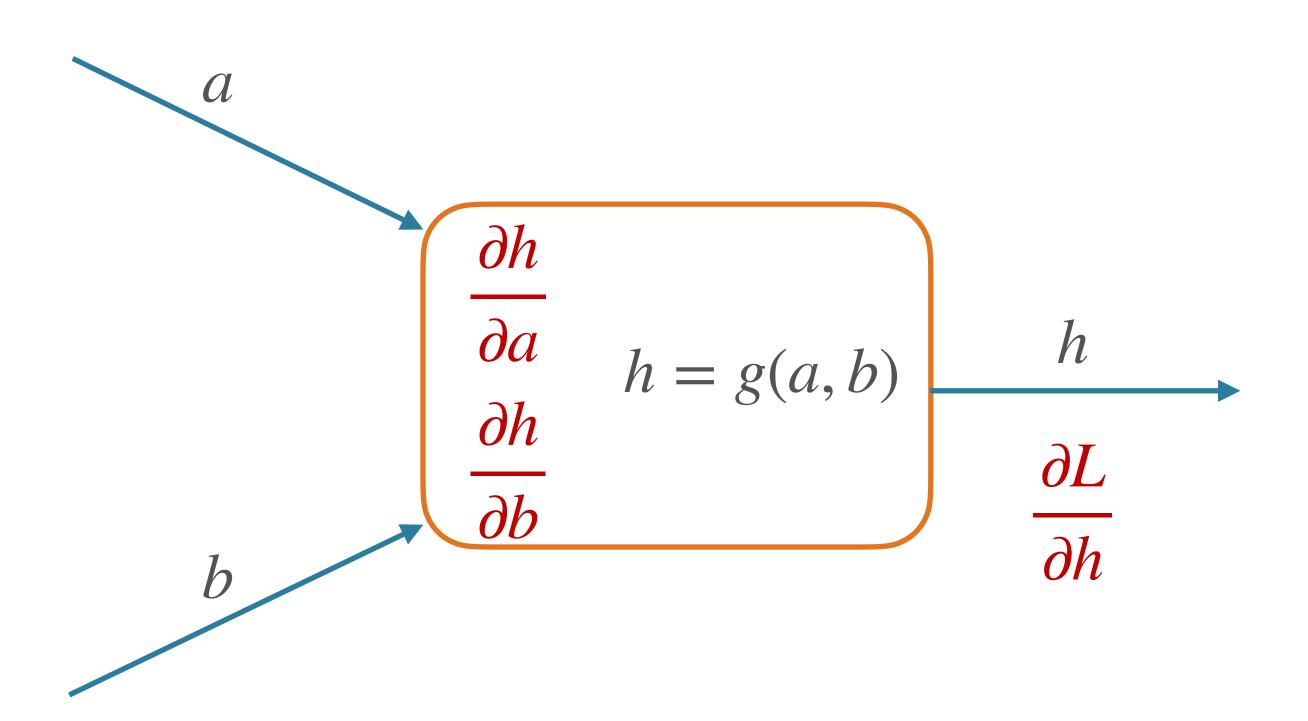
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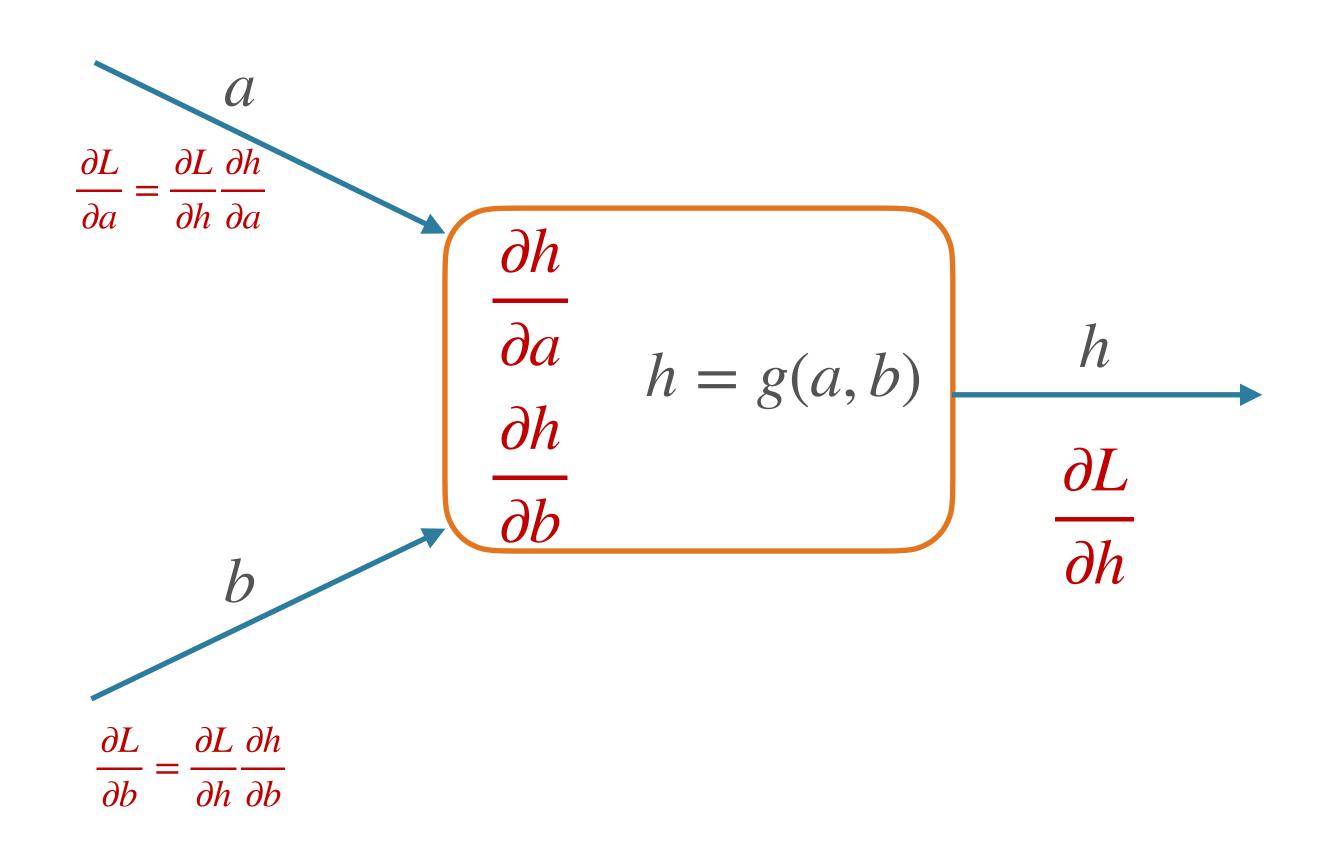
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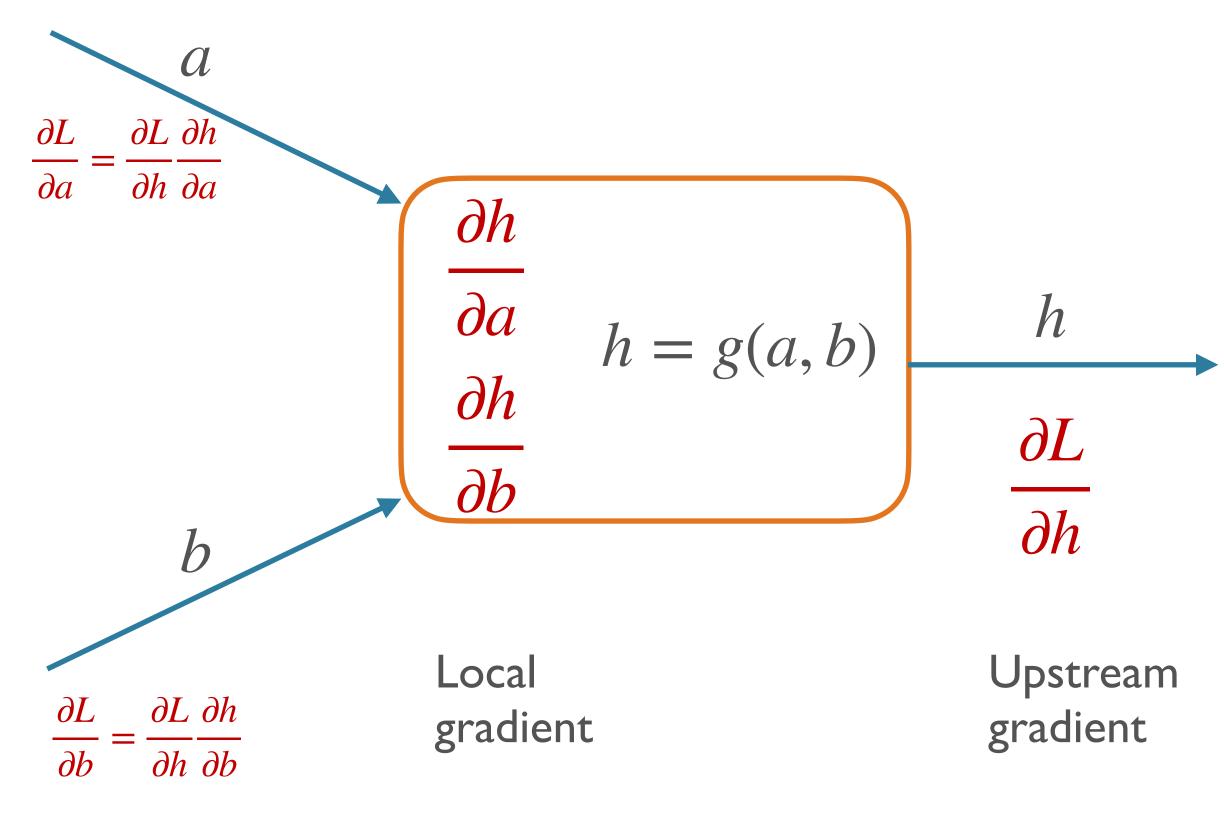
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Downstream gradient

Forward/Backward API

```
class Operation:
    @staticmethod
    def forward(
        ctx: List[np.ndarray], *inputs: List[np.ndarray], **kwargs
     -> np.ndarray:
        """Forward pass of an operation.
        Args:
            ctx: empty list of arrays; can be used to store values for backward pass
            inputs: arguments to this operation
        Returns:
            output of the operation, assumed to be one numpy array
        1111111
        raise NotImplementedError
    @staticmethod
    def backward(ctx: List[np.ndarray], grad_output: np.ndarray) -> List[np.ndarray]:
        """Backward pass of an op, returns dL / dx for each x in parents of this op.
        Args:
            ctx: stored values from the forward pass
            grad_output: dL/dv, where v is output of this node
        Returns:
            a _list_ of arrays, dL/dx, for each x that was input to this op
        1111111
        raise NotImplementedError
```

From my <u>edugrad</u> minilibrary, which you will use :)

Example: Addition

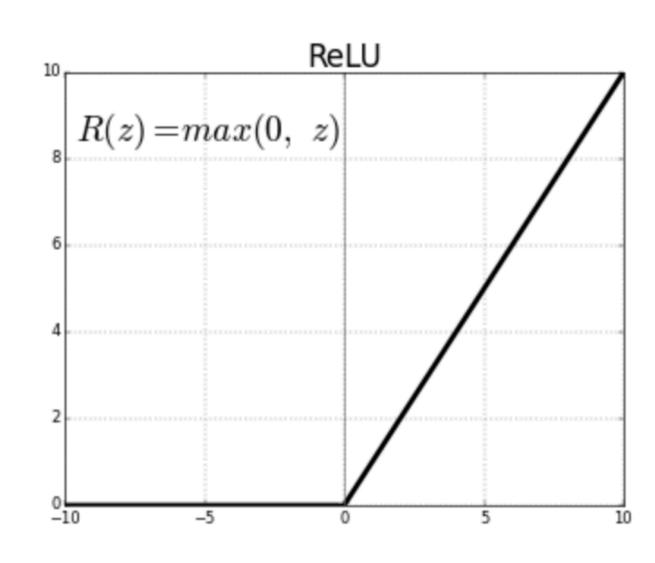
```
@tensor_op
class add(Operation):
    @staticmethod
    def forward(ctx, a, b):
        return a + b
    @staticmethod
    def backward(ctx, grad_output):
        return grad_output, grad_output
```

$$\frac{\partial L}{\partial a}$$
 $\frac{\partial L}{\partial b}$

```
class relu(Operation):
  def forward(ctx, x):
    return np.maximum(0, x)

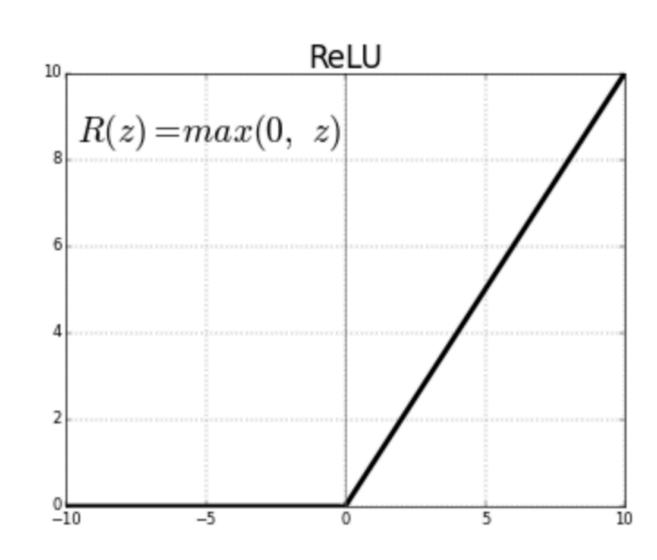
def backward(ctx, grad_output):
```

```
ReLU(x) = max(0,x)
```



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 def forward(ctx, x):
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 def backward(ctx, grad output):
```

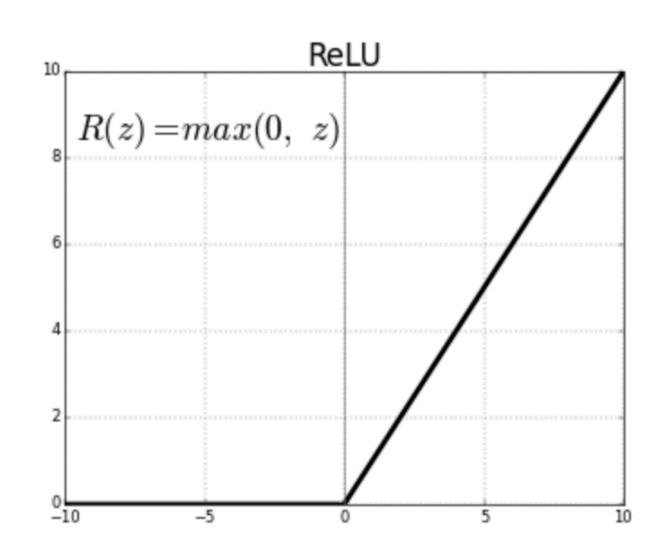


$$ReLU(x) = max(0,x)$$

$$\frac{\partial R}{\partial x} = \begin{cases} 1 & x > 0 \\ 0 & \text{otherwise} \end{cases}$$

```
class relu(Operation):
   def forward(ctx, x):
    return np.maximum(0, x)

def backward(ctx, grad_output):
```



$$ReLU(x) = max(0,x)$$

$$\frac{\partial R}{\partial x} = \begin{cases} 1 & x > 0 \\ 0 & \text{otherwise} \end{cases}$$

```
class relu(Operation):
 def forward(ctx, x):
  return np.maximum(0, x)
 def backward(ctx, grad output):
        where's x???
```

```
@tensor_op
class relu(Operation):
    @staticmethod
   def forward(ctx, value):
        new_val = np.maximum(0, value)
        ctx.append(new_val)
        return new_val
    @staticmethod
   def backward(ctx, grad_output):
        value = ctx[-1]
        return [(value > 0).astype(float) * grad_output]
```

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Save and retrieve the input value!

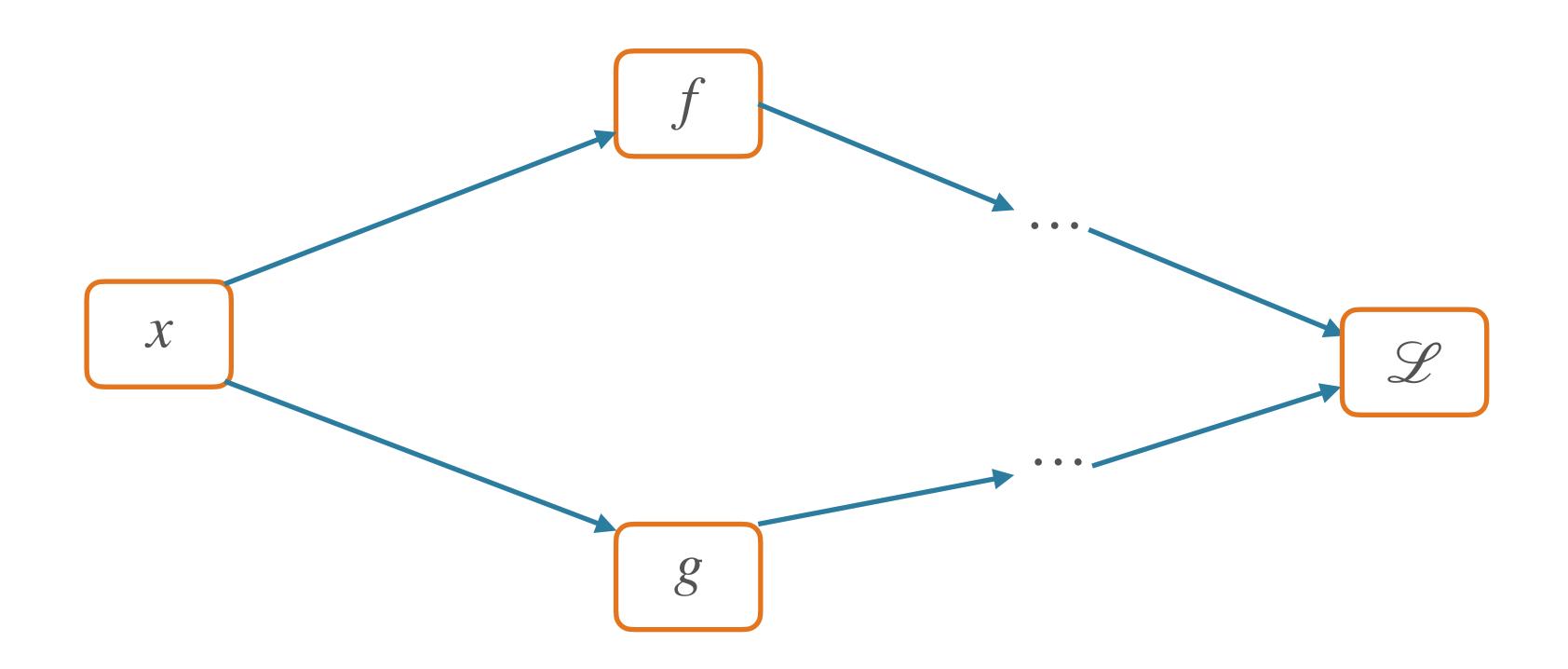
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                  local gradient
                                              upstream
                                      times
                                              gradient
```

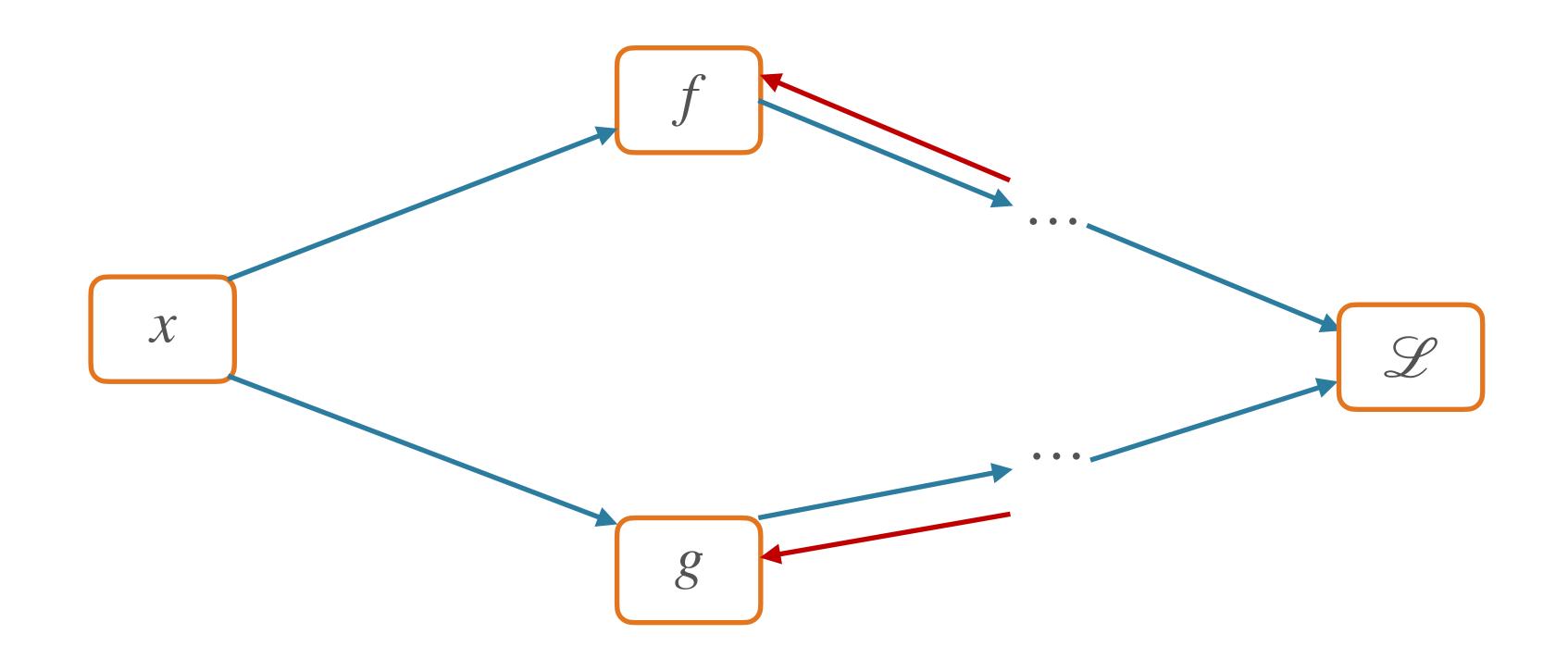
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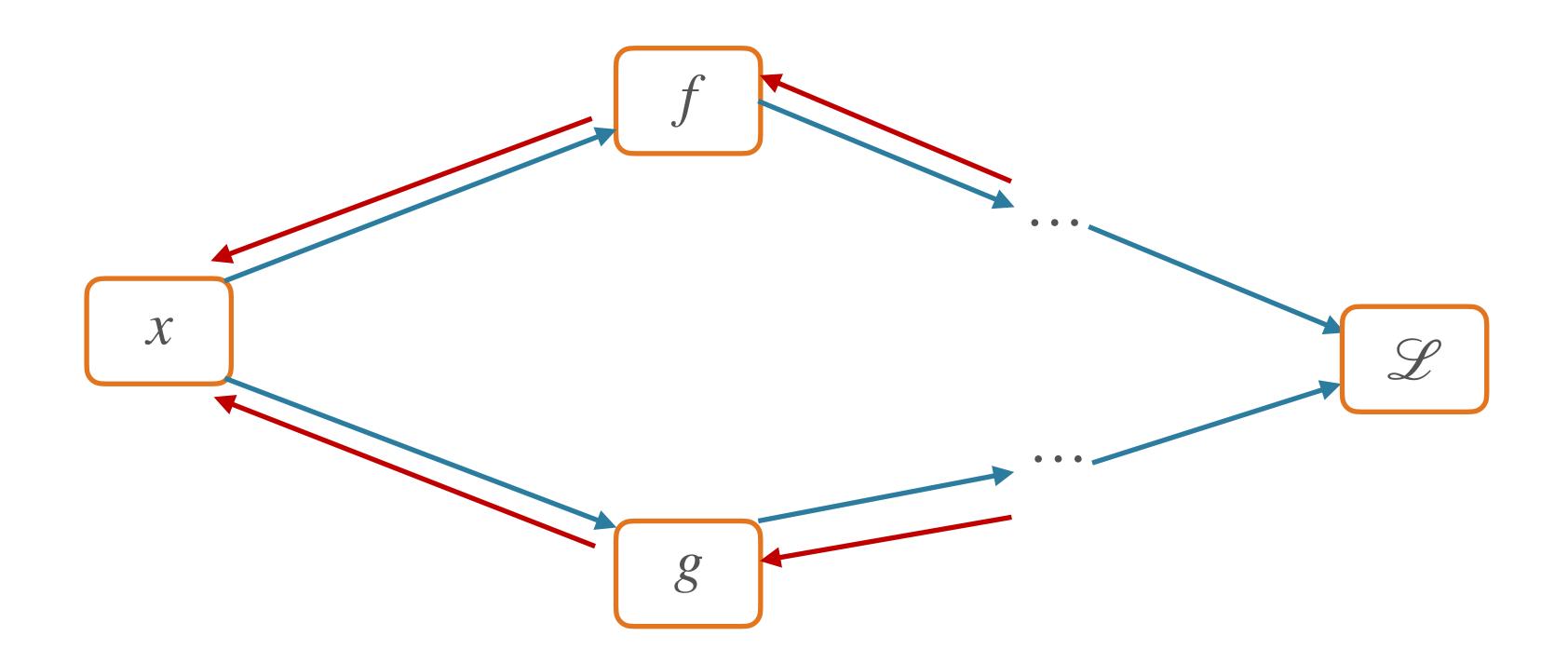
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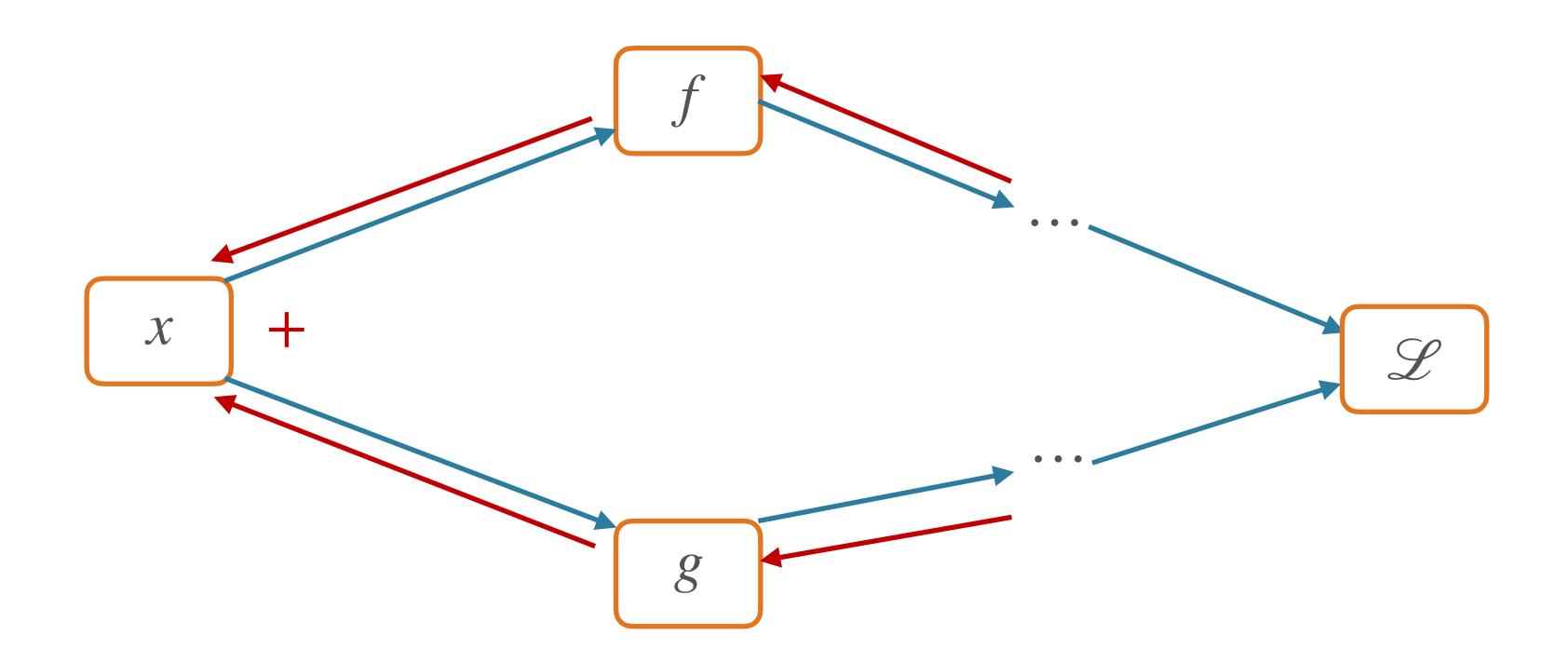
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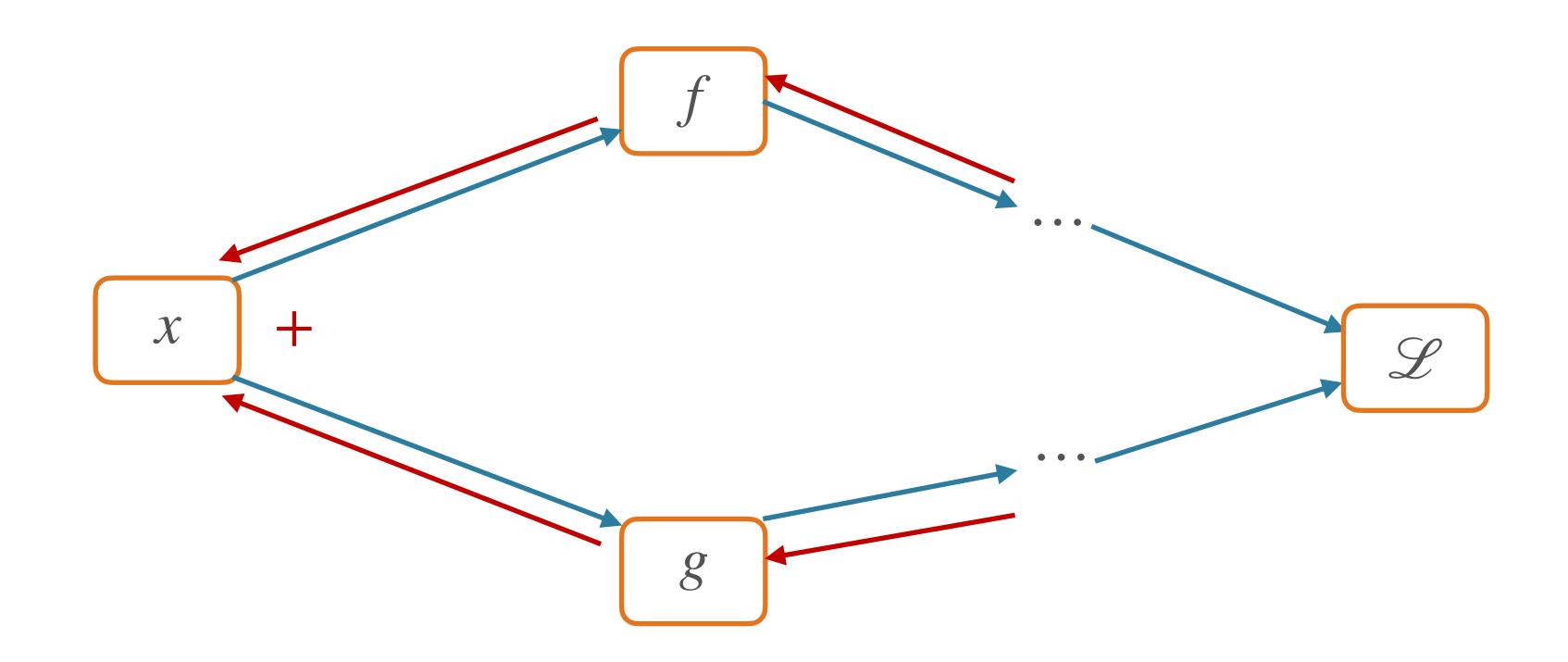
NB: list, one downstream gradient per input (in this case, one)











Multivariable chain rule:

$$\frac{\partial \mathcal{L}}{\partial x} = \frac{\partial \mathcal{L}}{\partial f} \frac{\partial f}{\partial x} + \frac{\partial \mathcal{L}}{\partial g} \frac{\partial g}{\partial x}$$

$$f(x) = x^2 \times 3x$$

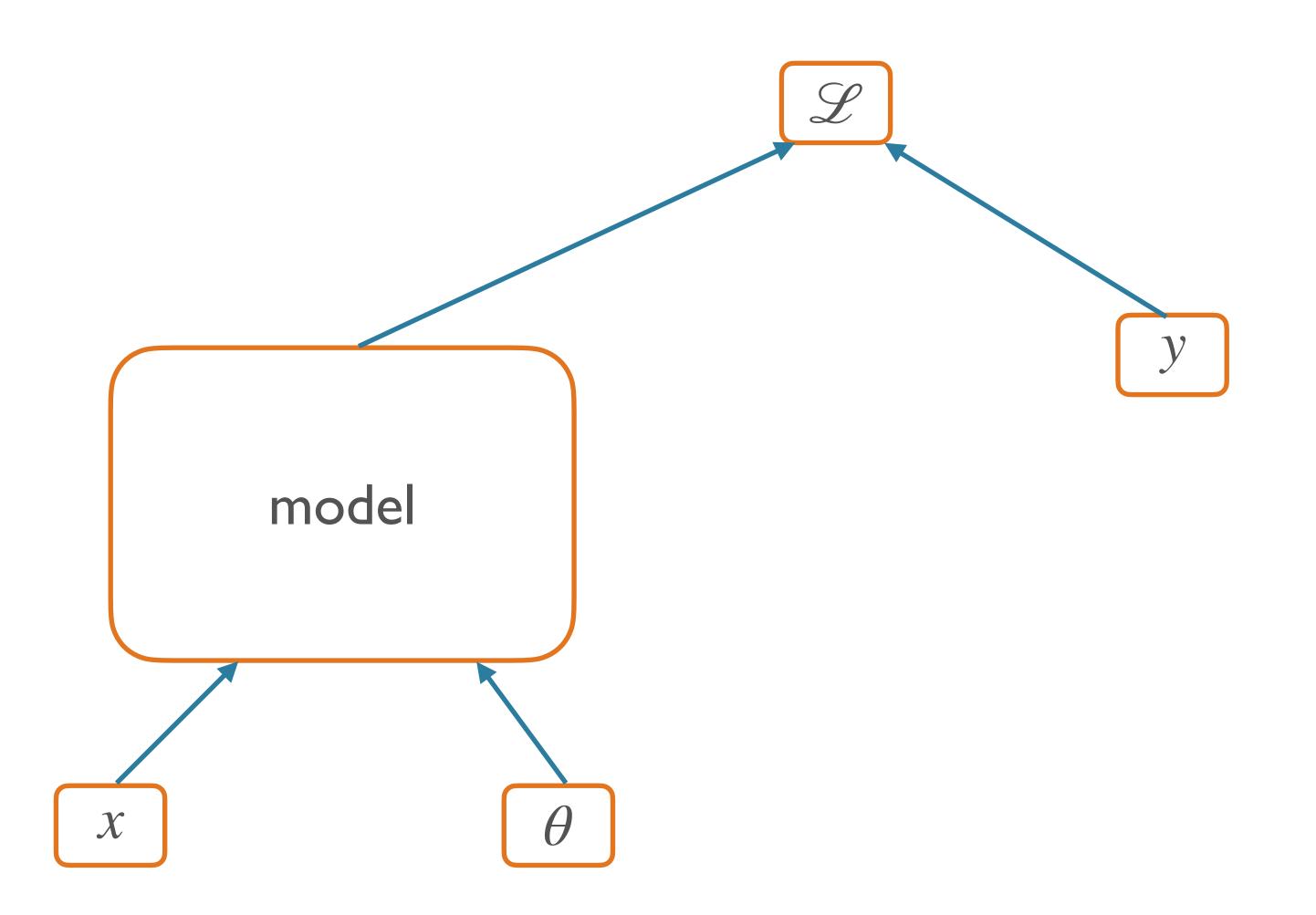
Live demo and/or exercise!

```
def _backward():
    grads = op.backward(ctx, new_tensor.grad)
    for idx in range(len(inputs)):
        inputs[idx].grad += grads[idx]
```

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Adding over paths handled implicitly in auto-grad libraries; more power to the forward/backward API

Schematic of Graph for Training



Two Modes of Graph Construction

- Static (e.g. TensorFlow <2.x)
 - First: define entire graph structure
 - Then: pass in inputs, execute nodes
 - [session.run, feed_dicts, oh my!]
- Dynamic (e.g. PyTorch, TensorFlow 2.x)
 - The graph is defined dynamically in the forward pass
 - E.g. operators on Tensors store the links to their input Tensors, thus building a graph

• Define (now, dynamically) computation graph, get backprop "automatically"

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```
for epoch in range(2): # loop over the dataset multiple times

running_loss = 0.0
for i, data in enumerate(trainloader, 0):
    # get the inputs; data is a list of [inputs, labels]
    inputs, labels = data

# zero the parameter gradients
    optimizer.zero_grad()

# forward + backward + optimize
    outputs = net(inputs)
    loss = criterion(outputs, labels)
    loss.backward()
    optimizer.step()
```

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Backprop the loss!

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```

Yes, you should understand backdrop!

Backprop the loss!

More Resources

- Debugging:
 - Symbolic gradient computation; f(x + h) f(x h)/2h
 - Shapes! Gradients should be same shape as values [b/c scalar outputs]
- Computing vector/matrix derivatives
 - Work with small toy examples, compute for a single element, generalize
 - https://web.archive.org/web/20240324092041/http://cs231n.stanford.edu/ vecDerivs.pdf
 - http://web.stanford.edu/class/cs224n/readings/gradient-notes.pdf

Next Time

- Feed-forward models for:
 - Classification: Deep Averaging Network
 - Language Modeling
- Training tips and tricks