

Back-propagation and Computation Graph

Yoav Goldberg

Reminder:

gradient based training

- Computing the gradients:
 - The network (and **loss calculation**) is a mathematical function.

$$\ell(x, k) = -\log(\text{softmax}(\mathbf{W}^3 g^2(\mathbf{W}^2 g^1(\mathbf{W}^1 x + \mathbf{b}^1) + \mathbf{b}^2) + \mathbf{b}^3)[k]))$$

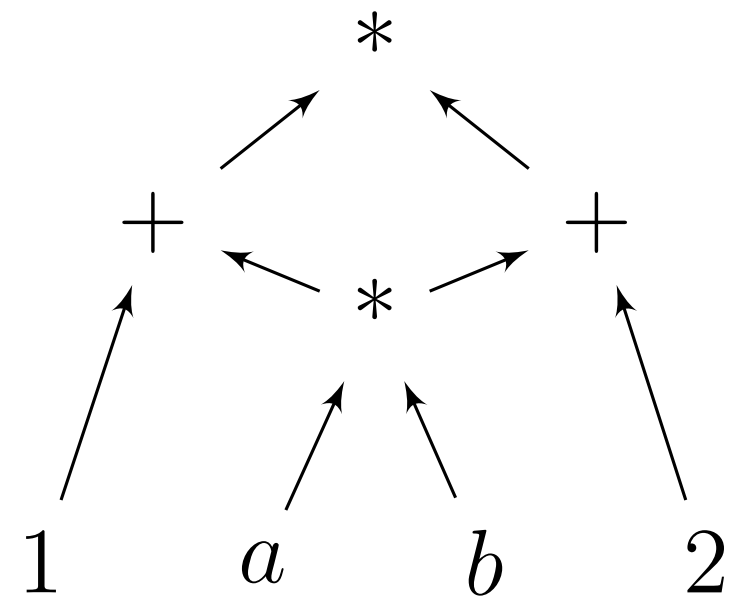
- Calculus rules apply.
- (a bit hairy, but carefully follow the chain rule and you'll get there)

(chain rule - on whiteboard)

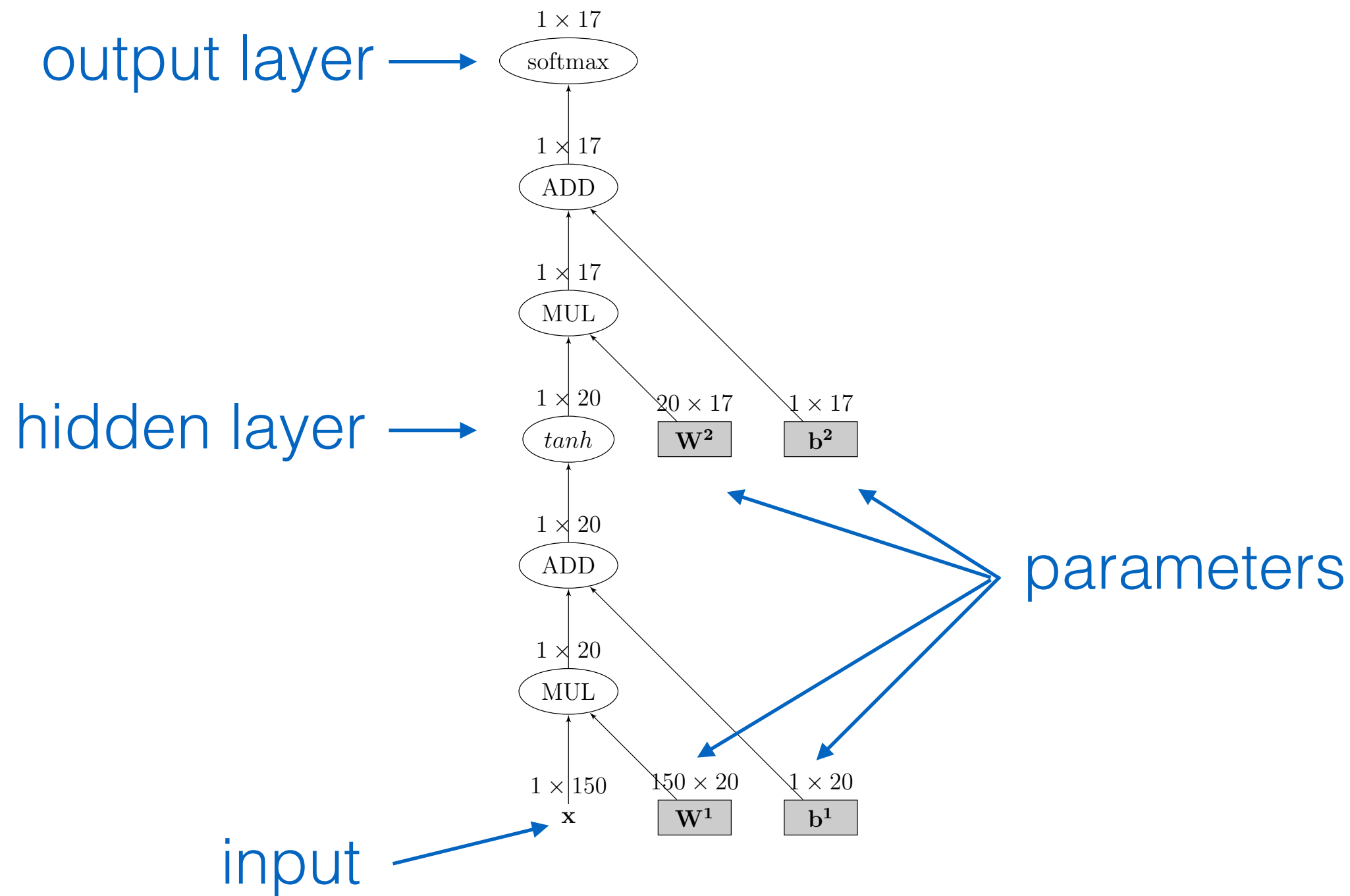
The Computation Graph (CG)

- a DAG.
- Leafs are inputs (or parameters).
- Nodes are operators (functions).
- Edges are results (values).
- Can be built for any function.

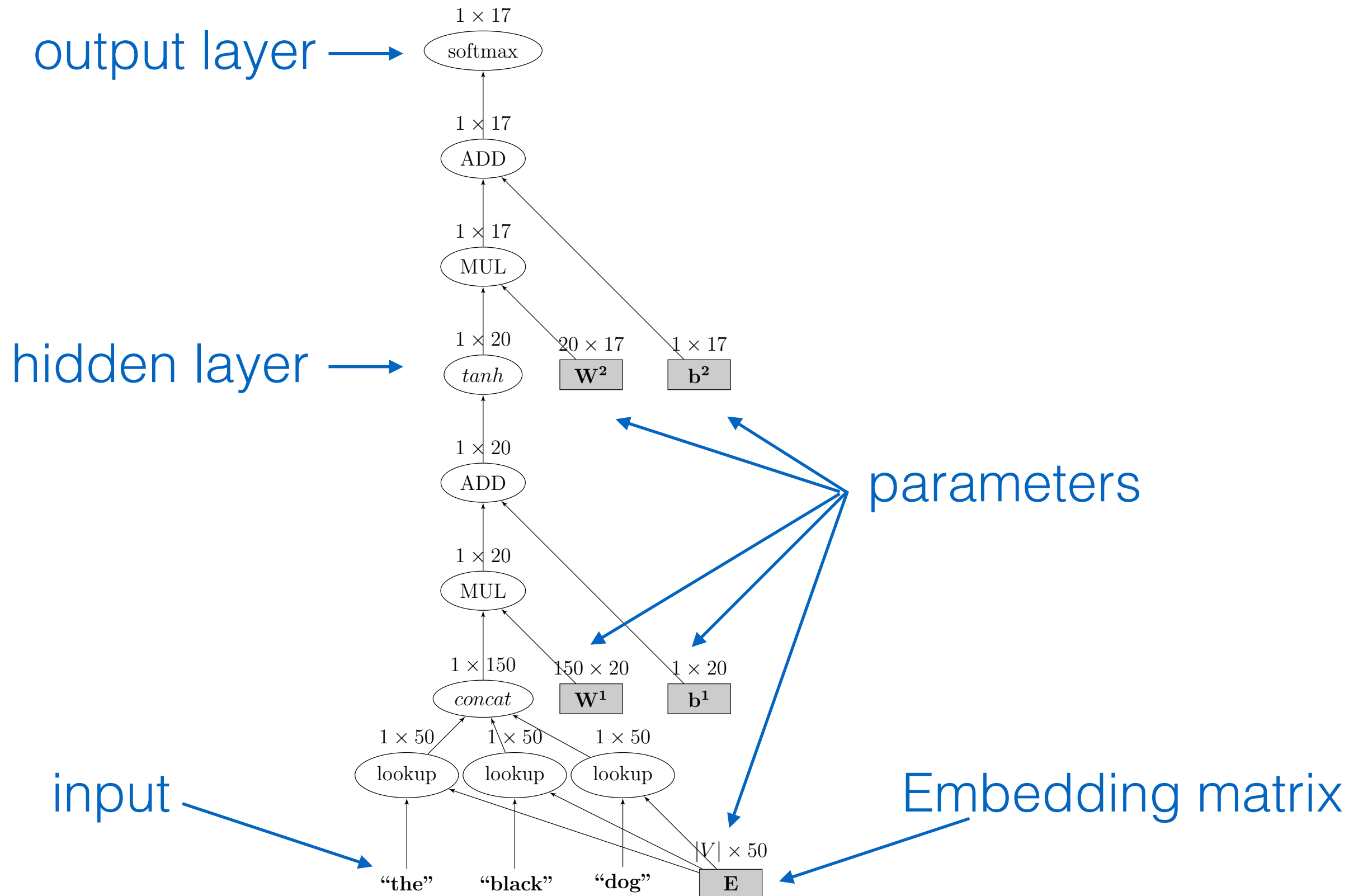
$$(a * b + 1) * (a * b + 2)$$



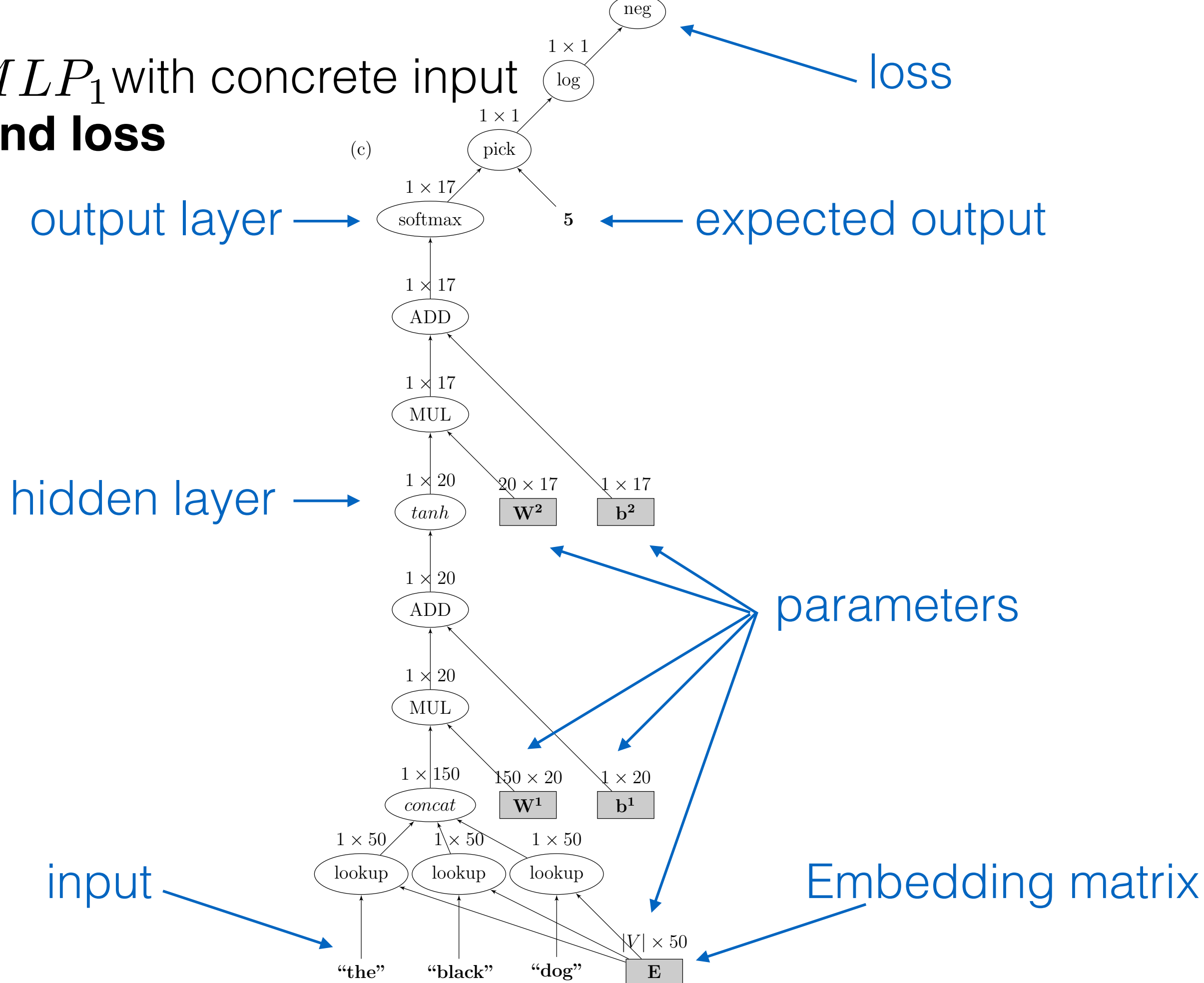
MLP_1



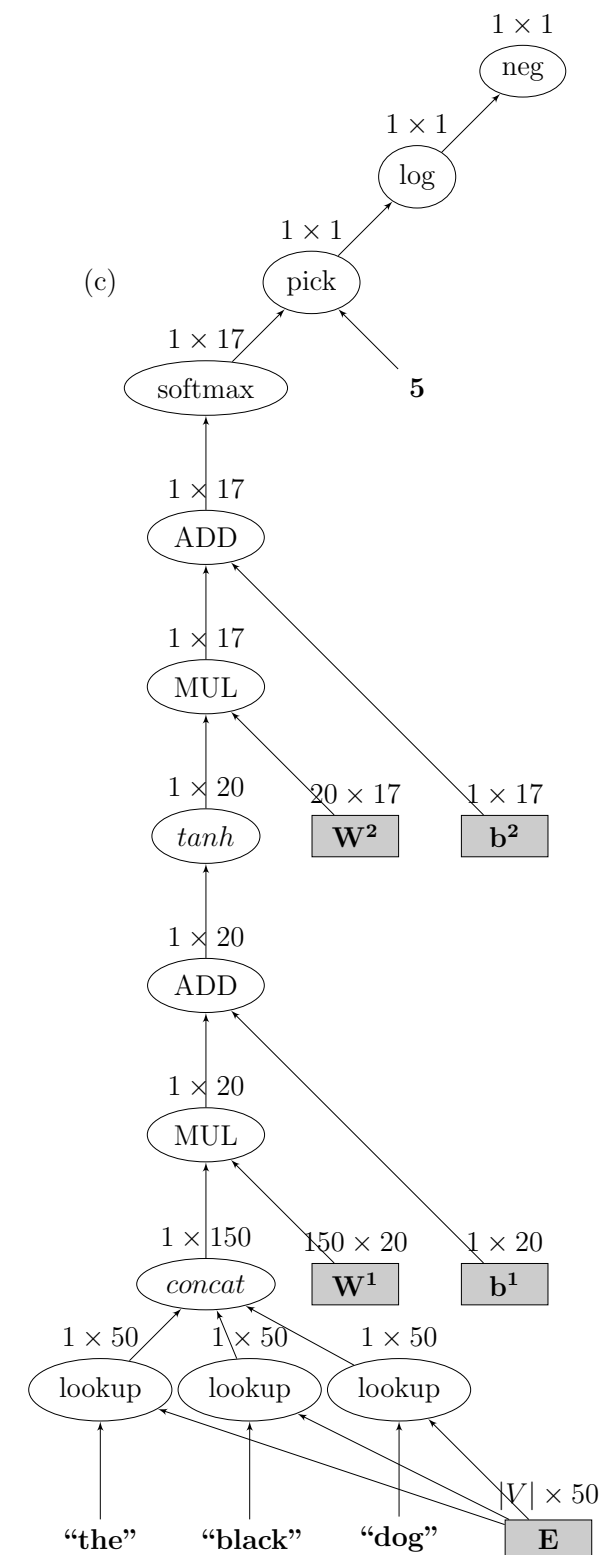
MLP_1 with concrete input



MLP_1 with concrete input and loss

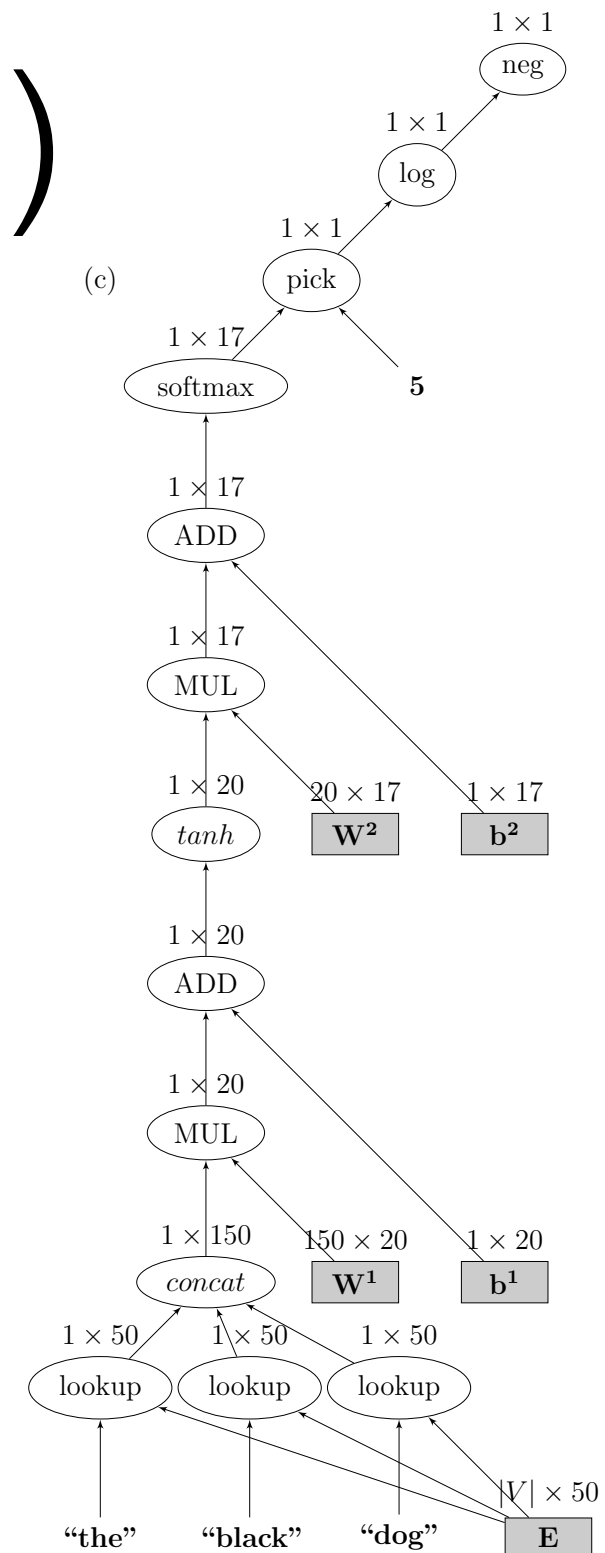


- Create a graph for each training example.
- Once graph is built, we have two essential algorithms:
 - **Forward:**
compute all values.
 - **Backward (backprop):**
compute all gradients.

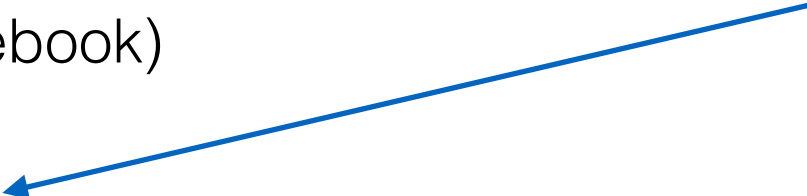



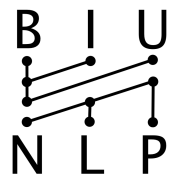
Computing the Gradients (backprop)

- Consider the chain-rule (example on blackboard)
- Each node needs to know how to:
 - Compute forward.
 - Compute its **local** gradient.



CG Software Packages

- Theano (Bengio's lab, python, low level, grandfather of CG, retired).
- Torch (Lua, wide support, Facebook backed, very fast on GPU, almost retired)
- Tensor Flow (Google, python / C++ hybrid)
- Chainer (python) shines for dynamic graphs,
recursive nets
- PyTorch (python, dynamic, by Facebook) 
- DyNet (C++/Python, by Chris Dyer, Graham Neubig, and Yoav Goldberg)
- Keras (python, high level, theano/TF backends) best bet for out-of-the-box models 



The Python Neural Networks Toolkits Landscape (partial)

theano

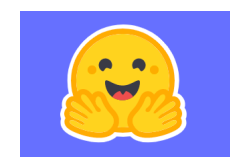


AllenNLP



∂y /net

 PyTorch



B I U
N L P

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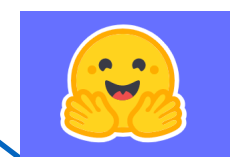


high-level



low-level

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PyTorch



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The Python Neural Networks Toolkits Landscape (partial)

high-level

theano



static graphs

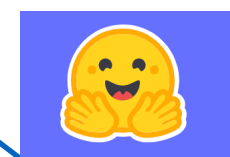
dynamic graphs

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dy/net

PyTorch



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N L P

The Python Neural Networks Toolkits Landscape (partial)

theano



high-level



static graphs

dynamic graphs



dy/net

PyTorch

AllenNLP



- fast also on CPU
- automatic batching

B I U
N L P

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high-level



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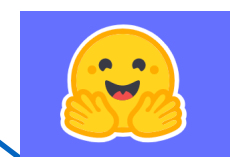
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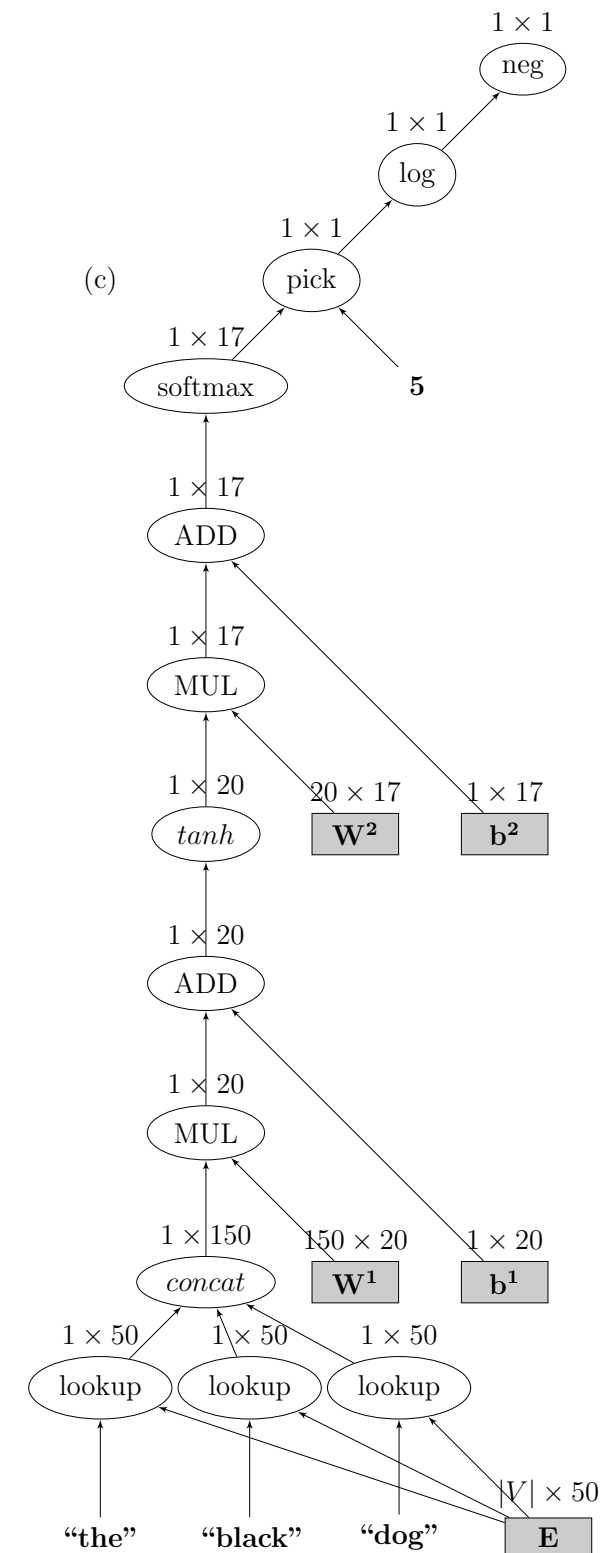


- This is what the world is using today.



Network Training algorithm:

- For each training example (or mini-batch):
 - Create graph for computing loss.
 - Compute loss (**forward**).
 - Compute gradients (**backwards**).
 - Update model parameters.



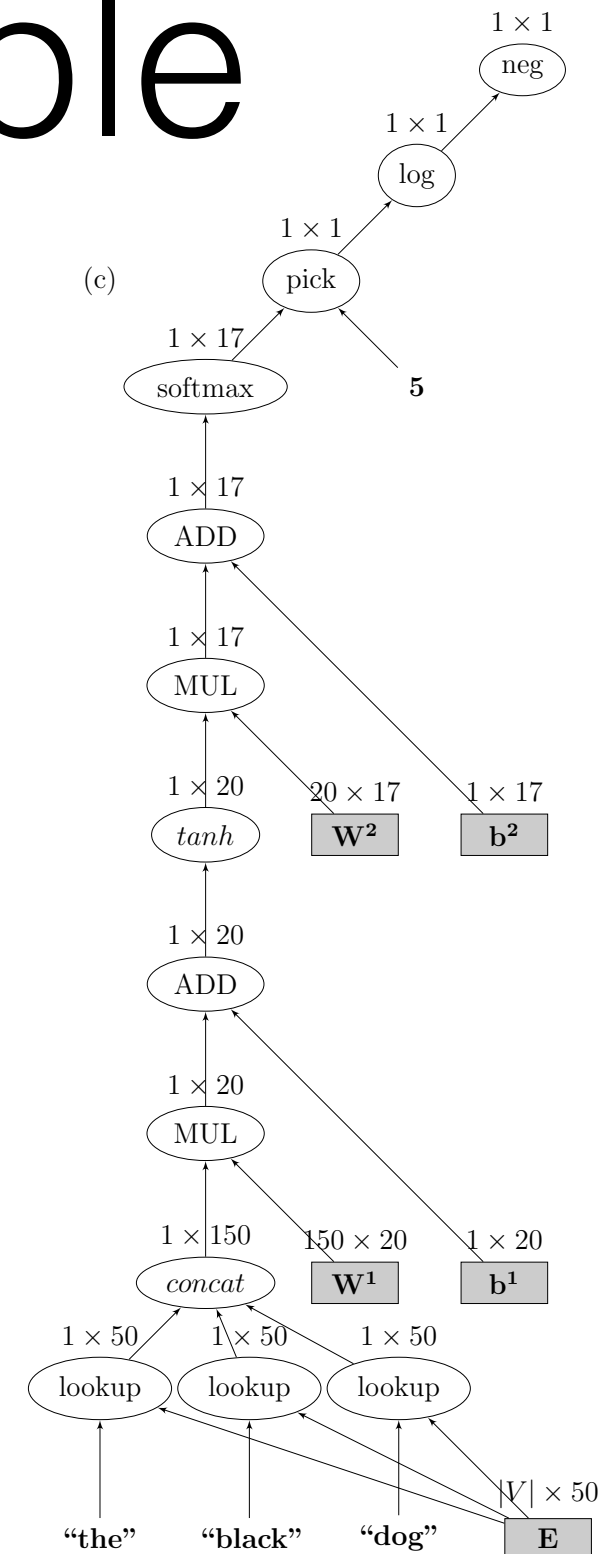
DyNet Example

```
# model initialization.
model = Model()
mW1 = model.add_parameters((20,150))
mb1 = model.add_parameters(20)
mW2 = model.add_parameters((17,20))
mb2 = model.add_parameters(17)
lookup = model.add_lookup_parameters((100, 50))

# Building the computation graph:
renew_cg() # create a new graph.
# Wrap the model parameters as graph-nodes.
W1 = parameter(mW1)
b1 = parameter(mb1)
W2 = parameter(mW2)
b2 = parameter(mb2)
def get_index(x): return 1
# Generate the embeddings layer.
vthe = lookup[get_index("the")]
vblack = lookup[get_index("black")]
vdog = lookup[get_index("dog")]

# Connect the leaf nodes into a complete graph.
x = concatenate([vthe, vblack, vdog])
output = softmax(W2*(tanh(W1*x)+b1)+b2)
loss = -log(pick(output, 5))

loss_value = loss.forward()
loss.backward() # the gradient is computed
                # and stored in the corresponding
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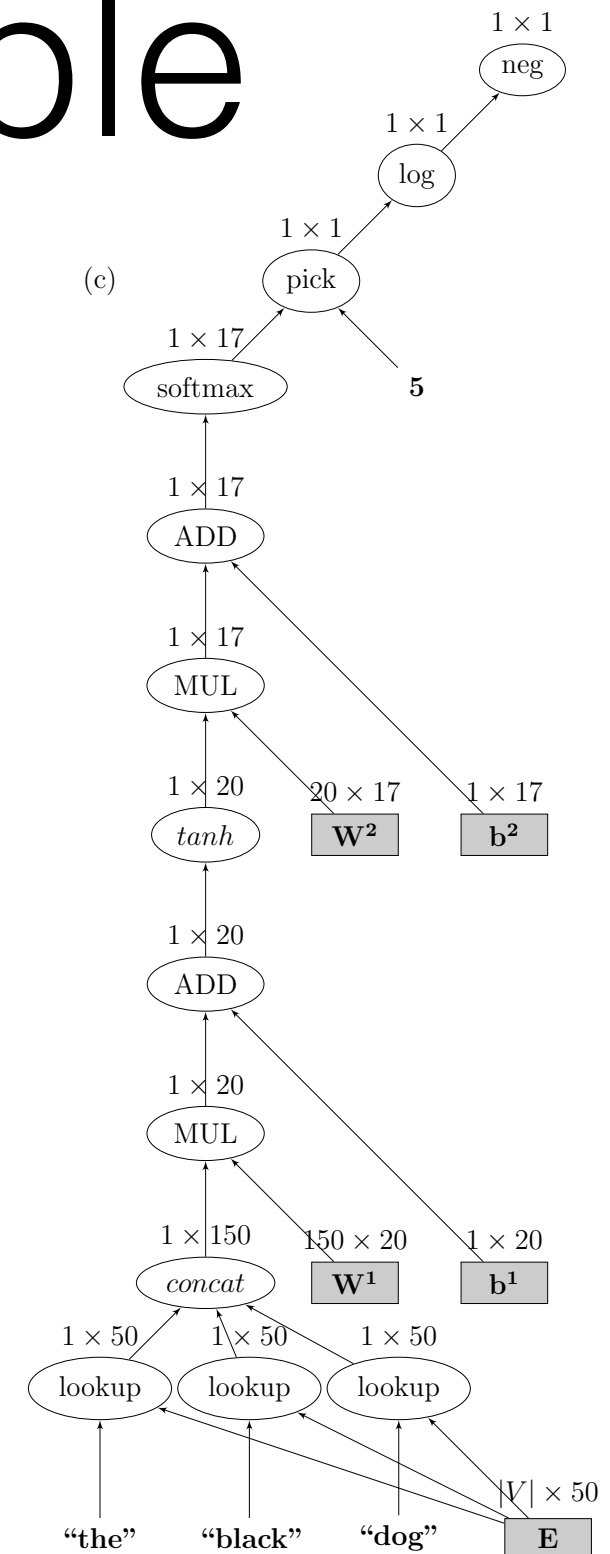
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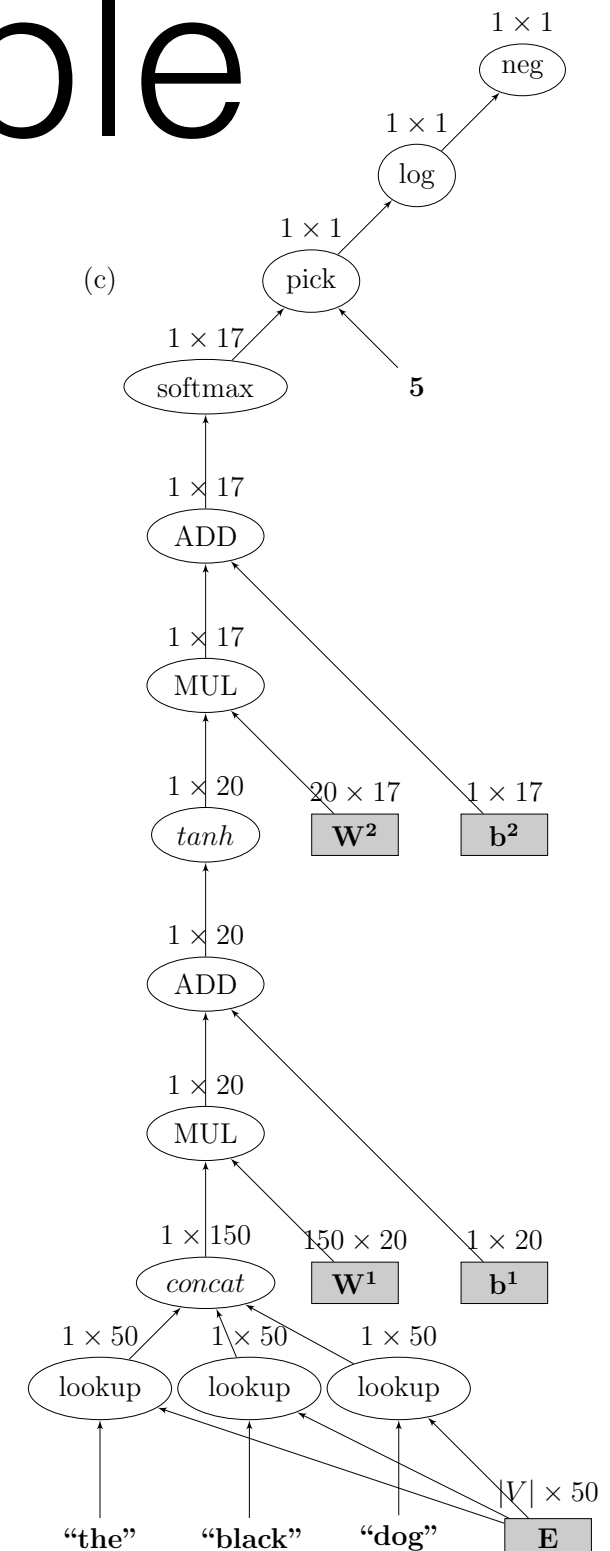
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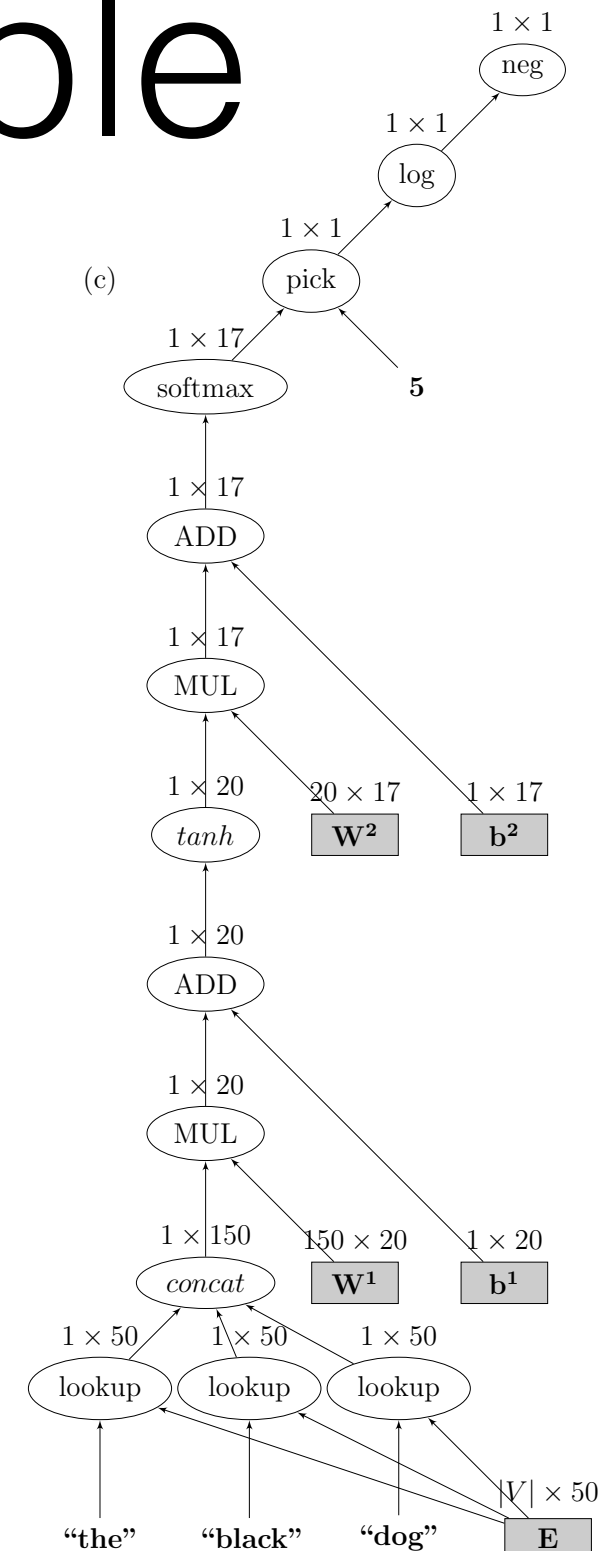
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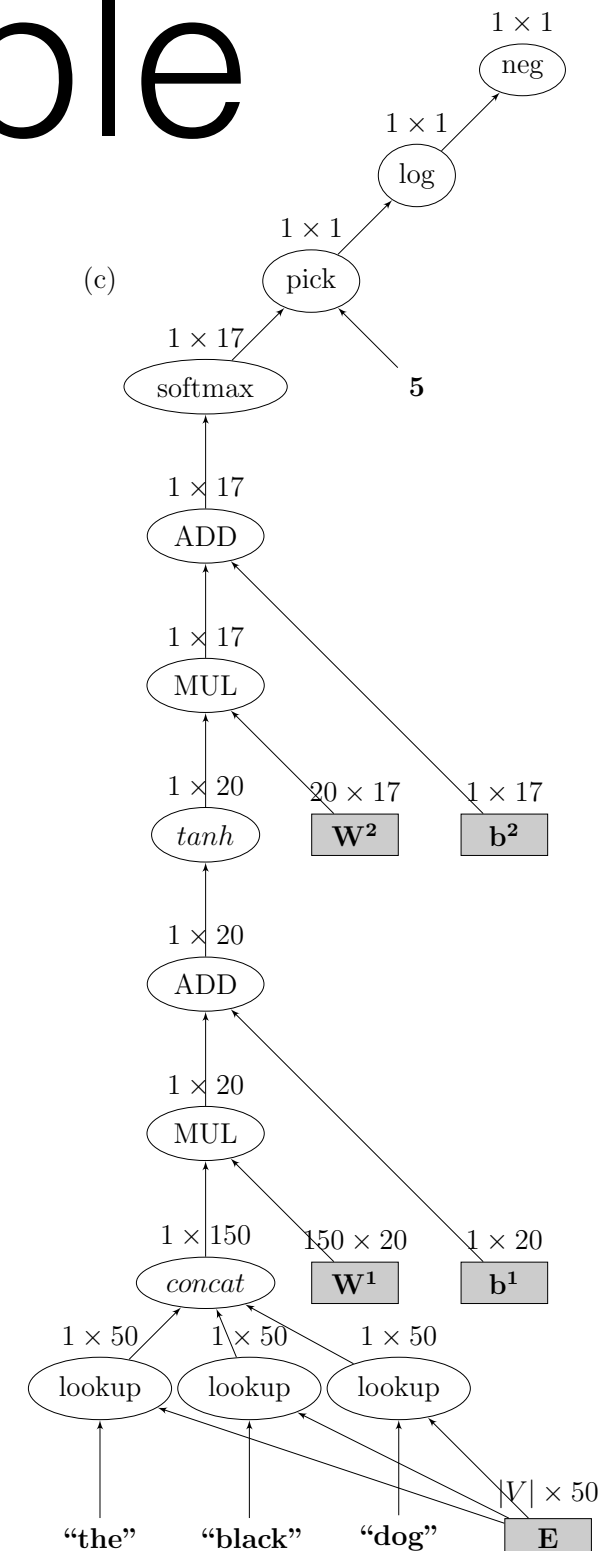
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