UNIVERSITY OF ILLINOIS AT URBANA-CHAMPAIGN
Department of Electrical and Computer Engineering

ECE 417 Multimedia Signal Processing
Spring 2021

PRACTICE EXAM 3

Exam will be Monday, December 13, 2021, 8:00-11:00am

- This will be a CLOSED BOOK exam.
- You will be permitted two sheets of handwritten notes, 8.5x11.
- Calculators and computers are not permitted.
- If you're taking the exam online, you will need to have your webcam turned on. Your exam will be provided by e-mail and on zoom at exactly 8:00am; you will need to photograph and upload your answers by exactly 11:00am.
- There will be a total of 200 points in the exam. Each problem specifies its point total. Plan your work accordingly.
- You must SHOW YOUR WORK to get full credit.

1. (20 points) Suppose we're trying to predict the sequence $\zeta_1, \ldots, \zeta_{100}$ from the sequence $x_1, \ldots, x_{100}$. We want to use some type of neural net (fully-connected, CNN, or LSTM) to compute $z_1, \ldots, z_{100}$ in order to minimize the error

$$E = \frac{1}{200} \sum_{t=1}^{100} (z_t - \zeta_t)^2$$

We only have one training sequence $(x_1, \ldots, x_{100}, \zeta_1, \ldots, \zeta_{100})$.

(a) Suppose we use a **fully-connected one-layer neural net**, with 10,000 trainable network weights w_{kj}, and 100 trainable bias terms w_{k0}, such that

$$z_k = \sigma\left(w_{k0} + \sum_{j=1}^{100} w_{kj} x_j\right)$$

where $\sigma(x) = 1/(1 + e^{-x})$ is the logistic nonlinearity. Find the derivatives of the error with respect to the weights (dE/dw_{kj}) and biases (dE/dw_{k0}). Express your answers in terms of x_j, z_k, and ζ_k for appropriate values of k and j; **the terms w_{kj} and w_{k0} should not show up on the right-hand-side of any of your equations**.

(b) Suppose we use a **CNN (convolutional neural net)** with 99 trainable weights $w[\tau]$ and a single scalar bias term, b, i.e.,

$$z_t = \sigma\left(b + \sum_{\tau=-49}^{49} w[\tau] x_{t-\tau}\right)$$

where $\sigma(x) = 1/(1+e^{-x})$ is the logistic nonlinearity. Find the derivatives of the error with respect to the weights ($dE/dw[\tau]$) and bias (dE/db). Assume that $x_t = 0$ for $t \leq 0$ or $t \geq 101$. Express your answers in terms of x_j, z_k, and ζ_k for appropriate values of k and j; **the terms** $w[\tau]$ **and** b **should not show up on the right-hand-side of any of your equations**.

(c) Suppose we use an **RNN (recurrent neural network)** with just one scalar memory cell whose weights and biases are w, u, and b:

$$z_t = \sigma(ux_t + wz_{t-1} + b)$$

Find the derivatives of the error with respect to the weights and biases (dE/du, dE/dw, and dE/db). Express your answers in terms of x_j, z_k, and ζ_k for appropriate values of k and j; **the terms u, w and b should not show up on the right-hand-side of any of your equations.** You may express your answer recursively, or your answer may contain summation ($\sum$) and/or product ($\prod$) terms.

(d) Suppose we use an **LSTM (long-short-term memory network)** whose weights and biases are pre-specified: $u_c = 1$, and all of the other weights and biases are zero:

$$b_c = 0, u_c = 1, w_c = 0, b_f = 0, u_f = 0, w_f = 0, b_i = 0, u_i = 0, w_i = 0, b_o = 0, u_o = 0, w_o = 0$$

$$f[t] = \sigma(u_f x_t + w_f z_{t-1} + b_f), \quad i[t] = \sigma(u_i x_t + w_i z_{t-1} + b_i), \quad o[t] = \sigma(u_o x_t + w_o z_{t-1} + b_o)$$

$$c[t] = f[t]c[t-1] + i[t]\sigma\left(u_c x_t + w_c z_{t-1} + b_c\right), \quad z_t = o[t]c[t]$$

Assume that $c[t] = 0$ for $t \leq 0$. **Express z_t in terms of $\sigma(x_t)$ for $0 \leq t \leq 100$. Your answer should NOT contain any of the variables $c[t]$, $f[t]$, $i[t]$, or $o[t]$. Your answer may contain a summation ($\sum$).** You may find it useful to know that $\sigma(0) = \frac{1}{2}$.

2. (20 points) In class, we have been working with the exponential softmax function, but other forms exist. For example, the polynomial softmax function transforms inputs b_ℓ into outputs z_ℓ according to

$$z_\ell = \frac{b_\ell^p}{\sum_k b_k^p},$$

for some constant integer power, p. The cross-entropy loss is

$$E = -\sum_\ell \zeta_\ell \ln z_\ell, \qquad \zeta_\ell = \begin{cases} 1 & \ell = \ell^* \\ 0 & \text{otherwise} \end{cases}$$

Find $\frac{\partial E}{\partial b_j}$ for all j.

3. (20 points) Suppose you have a 10-pixel input image, $x[n]$. This is processed by a one-pixel "convolution" (really just multiplication by a scalar coefficient, w), followed by a stride-2 max pooling layer, thus:

$$a[n] = wx[n], \quad 1 \le n \le 10$$
$$y[k] = \max\left(0, \max_{2k-1\le n\le 2k} a[n]\right), 1 \le k \le 5$$

Suppose you know the input $x[n]$, and you know $\epsilon[k] = \frac{\partial E}{\partial y[k]}$. Find $\frac{\partial E}{\partial w}$ in terms of $x[n]$ and $\epsilon[k]$.

4. (20 points) Suppose that you have a training dataset with n training tokens $\{(\vec{x}_1,\zeta_1),\ldots,(\vec{x}_n,\zeta_n)\}$, where $\vec{x}_i = [x_{i1},\ldots,x_{ip}]^T$, and $\zeta_i \in \{0,1\}$. You have a one-layer neural network that tries to approximate ζ_i with z_i, computed as $z_i = \sigma\left(\vec{w}^T\vec{x}_i\right)$, where $\sigma(\cdot)$ is the logistic function, and $\vec{w}$ is a weight vector. Suppose that you want to maximize the accuracy of z_i, but you also want to make $\vec{w}^T\vec{x}_i$ as small as possible. One way to do this is by using a two-part error metric,

$$E = -\frac{1}{n}\sum_{i=1}^{n}\left(\zeta_i \ln z_i + (1-\zeta_i)\ln(1-z_i)\right) + \frac{1}{2n}\sum_{i=1}^{n}\left(\vec{w}^T\vec{x}_i\right)^2$$

Find $\nabla_{\vec{w}}E$, the gradient of E with respect to $\vec{w}$.

5. (20 points) Consider a scalar LSTM, with a scalar memory cell, input gate, output gate, and forget gate, related to one another by scalar coefficients $a_i, b_i, a_o, b_o, a_f, b_f, a_c, b_c$ as follows:

$$
\begin{aligned}
i[n] &= \text{input gate} = \sigma(b_i x[n] + a_i c[n-1]), \quad 1 \le n \\
o[n] &= \text{output gate} = \sigma(b_o x[n] + a_o c[n-1]), \quad 1 \le n \\
f[n] &= \text{forget gate} = \sigma(b_f x[n] + a_f c[n-1]), \quad 1 \le n \\
c[n] &= f[n]c[n-1] + i[n]\left(b_c x[n] + a_c c[n-1]\right), 1 \le n \\
y[n] &= o[n]c[n], \quad 1 \le n
\end{aligned}
$$

Suppose that the network is initialized with $b_i = b_o = b_f = a_i = a_o = a_f = a_c = 0$, and $c[0] = 0$. In fact, the only nonzero coefficient is $b_c = 1$. Under this condition, find a formula for $y[n]$ in terms of the values of $x[m]$, $1 \le m \le n$. No variables other than $x[m]$ should appear in your answer. HINT: $\sigma(0) = 1/2$.

6. (20 points) In class, we have been working with nodes in layers, but a neural net can also be defined as a fully-connected graph, with every node connected to every other node. For example, suppose there is a scalar input x, and

$$\begin{aligned}
y_0 &= x \\
a_\ell &= \sum_{k=0}^{\ell-1} w_{\ell k} y_k, \quad 1 \le \ell \le L \\
y_\ell &= \sigma(a_\ell), \quad 1 \le \ell \le L \\
E &= \frac{1}{2} \sum_{\ell=1}^{L} (y_\ell - y_\ell^*)^2
\end{aligned}$$

Define the back-propagation error to be $\delta_\ell = \frac{dE}{da_\ell}$. Find an algorithm that computes δ_ℓ for all $1 \le \ell \le L$.

7. (20 points) A convolutional layer leads to convolutional back-propagation. In the neural net literature, however, convolution is sometimes replaced (without comment!) by correlation, resulting in something like the following, where $x[m_1, m_2]$ is the input and $u[m_1, m_2]$ are the network weights:

$$a[n_1, n_2] = \sum_{m_1} \sum_{m_2} u[m_1 - n_1, m_2 - n_2] x[m_1, m_2]$$

Suppose the error, E, is some function whose partial derivatives $\epsilon[n_1, n_2] = \frac{\partial E}{\partial a[n_1, n_2]}$ are known. Define $\delta[m_1, m_2] = \frac{\partial E}{\partial x[m_1, m_2]}$. Find $\delta[m_1, m_2]$ in terms of $\epsilon[n_1, n_2]$.

8. (20 points) Suppose you have a dataset containing audio waveforms, $\vec{x}_i$, each matched with two different one-hot label vectors. The label vector $\vec{y}_i^* = [y_{i1}^*, \ldots, y_{iq}^*]^T$, where $y_{ij}^* \in \{0,1\}$, is approximated by the network output $\vec{y}_i = [y_{i1}, \ldots, y_{iq}]^T$, where $y_{ij} \in (0,1)$. The label vector $\vec{z}_i^* = [z_{i1}^*, \ldots, z_{ir}^*]^T$, where $z_{ij}^* \in \{0,1\}$, is approximated by the network output $\vec{z}_i = [z_{i1}, \ldots, z_{ir}]^T$, where $z_{ij} \in (0,1)$. Both $\vec{y}_i$ and $\vec{z}_i$ are functions of a hidden nodes vector $\vec{h}_i$ as

$$\begin{aligned}
\vec{h}_i &= g\left(W\vec{x}_i\right) \\
\vec{y}_i &= \text{softmax}\left(U\vec{h}_i\right) \\
\vec{z}_i &= \text{softmax}\left(V\vec{h}_i\right)
\end{aligned}$$

where U, V and W are trainable weight matrices, and $g(\cdot)$ is some scalar nonlinearity. Find an error metric E such that, by minimizing E, you can:

- **maximize** the accuracy of $\vec{y}_i$ as an estimate of $\vec{y}_i^*$
- **minimize** the accuracy of $\vec{z}_i$ as an estimate of $\vec{z}_i^*$

9. (20 points) Consider an LSTM defined by

$$\begin{aligned}
\vec{i}[n] &= \text{input gate} = \sigma(B_i\vec{x}[n] + A_i\vec{c}[n-1]) \\
\vec{o}[n] &= \text{output gate} = \sigma(B_o\vec{x}[n] + A_o\vec{c}[n-1]) \\
\vec{f}[n] &= \text{forget gate} = \sigma(B_f\vec{x}[n] + A_f\vec{c}[n-1]) \\
\vec{c}[n] &= \vec{f}[n] \odot c[n-1] + \vec{i}[n] \odot g\left(B_c\vec{x}[n] + A_c\vec{c}[n-1]\right) \\
\vec{y}[n] &= \vec{o}[n] \odot \vec{c}[n]
\end{aligned}$$

where the vector cell is $\vec{c}[n] = [c_1[n], \ldots, c_p[n]]^T$, and where $\odot$ denotes the Hadamard (array) product, e.g., $\vec{o}[n] \odot \vec{c}[n] = [o_1[n]c_1[n], \ldots, o_p[n]c_p[n]]^T$. Find the derivative $\frac{\partial c_j[n]}{\partial c_k[n-1]}$.

10. (20 points) A particular two-layer neural network accepts a two-dimensional input vector $\vec{x} = [x_1, x_2, 1]^T$, and generates an output $z = h(\vec{v}^T g(U\vec{x}))$. Choose network weights $\vec{v}$ and U, and element-wise scalar nonlinearities $h()$ and $g()$, that will generate the following output:

$$z = \begin{cases} 1 & |x_1| < 2 \text{ and } |x_2| < 2 \\ -1 & \text{otherwise} \end{cases}$$

11. (20 points) Your training database contains matched pairs $\{(\vec{x}_1, \vec{y}_1), \ldots, (\vec{x}_n, \vec{y}_n)\}$ where $\vec{x}_i$ is the i^{th} observation vector, and $\vec{y}_i$ is the i^{th} label vector. For some initial weight matrix $W = \begin{bmatrix} w_{11} & \cdots \\ \cdots & w_{qp} \end{bmatrix}$, you have already computed the following two quantities:

$$f_\ell(\vec{x}_i, W) \qquad 1 \le \ell \le r,\ 1 \le i \le n \tag{1}$$

$$\frac{\partial f_\ell(\vec{x}_i, W)}{\partial w_{kj}} \qquad 1 \le \ell \le r,\ 1 \le k \le q,\ 1 \le j \le p,\ 1 \le i \le n \tag{2}$$

You want to find a new matrix $W' = \begin{bmatrix} w'_{11} & \cdots \\ \cdots & w'_{qp} \end{bmatrix}$ such that $\mathcal{J}(W') \ge \mathcal{J}(W)$ (that is, you want to **maximize** $\mathcal{J}$), where

$$\mathcal{J}(W) = \sum_{i=1}^{n} \sum_{\ell=1}^{r} y_{\ell,i} \ln\left(f_\ell(\vec{x}_i, W)\right)$$

Give a formula for w'_{kj} in terms of w_{kj}, $f_\ell(\vec{x}_i, W)$, $\frac{\partial f_\ell(\vec{x}_i, W)}{\partial w_{kj}}$, and in terms of a step size, η, such that for suitable values of η, $\mathcal{J}(W') \ge \mathcal{J}(W)$.