

# 9+NeuralNetwork

2019 年 3 月 11 日

## 1 神经网络

### 1.1 一、概念

神经网络是时下最热的人工智能话题，而神经网络的历史也由来已久，近年来的算力大爆发使人工智能和神经网络发现了彼此。

神经网络通过神经元进行组织，数据从上一层神经元流向下一层神经元直到输出神经元，损失函数衡量预测和输出之间的差距，再通过反向传播更新各层神经元的参数。

神经网络由如下元素构成：

1. 输入层：数据从输入层进入模型
2. 隐藏层：数据在隐藏层中进行交互和组合
3. 输出层：输出层输出预测结果
4. 激活函数：各个神经元的对上一层的输入进行非线性处理的函数
5. 损失函数：衡量预测结果和实际结果的差距
6. 优化器：即以何种方式更新参数

### 1.2 二、符号说明

- $X$ : 输入数据,  $X \in R^{p \times n}$ ,  $p$  代表变量数,  $n$  代表样本数
- $\hat{Y}$ : 输出数据,  $\hat{Y} \in R^{k \times n}$ ,  $n$  代表样本数, 多分类时  $k$  代表分类数, 二分类和回归时  $k$  为 1
- $Y$ : 实际结果,  $Y \in R^{k \times n}$ ,  $n$  代表样本数, 多分类时  $k$  代表分类数, 二分类和回归时  $k$  为 1
- $p_i$ : 第  $i$  层的神经元数,  $p_0 = p$
- $W_i$ : 从第  $i-1$  层向第  $i$  层传播的矩阵,  $W_i \in R^{p_i \times p_{i-1}}$ , 输入层为第 0 层时,  $W_1 \in R^{p_1 \times p}$
- $\alpha(z)$ : 激活函数, 每一层每一个神经元的激活函数都可以不同, 此处统一用
- $g(z)$ : 输出层的激活函数, 通常和隐藏层的激活函数不同

- $b_i$ : 第  $i$  层的偏置项,  $b_i \in R^{p_{i+1}}$
- $Z_i$ : 上一层激活函数的线性组合,  $Z_i \in R^{p_i \times n}$
- $A_i$ : 线性组合的激活函数值,  $A_i \in R^{p_i \times n}$
- $*$ : 逐元素相乘

### 1.3 三、Feed Forward 前向传播

#### 1.3.1 1. 从输入层到第一个隐藏层

首先是对输入数据的线性组合, 由于偏执项是一个向量, 对所有  $n$  个数据来说都相等。虽然此处维度按照线性代数并不能严格成立 (因为  $W_1 X \in R^{p_1 \times n}$ ,  $b_1 \in R^{p_1 \times 1}$ ), 但是由于 `numpy` 中的广播 (broadcast) 机制存在, 在编程中以下公式是成立的。如果非要按照数学定义上成立可以对  $b_1$  乘上一个  $1 \times n$  的值全为 1 的向量。

$$\begin{aligned} Z_1 &= W_1 X + b_1 \in R^{p_1 \times n} \\ \Leftrightarrow Z_1 &= W_1 X + b_1 1^{1 \times n} \end{aligned}$$

然后是对第一层的各个神经元进行“激活”, 对线性组合进行逐元素的函数计算

$$A_1 = \alpha(Z_1) \in R^{p_1 \times n}$$

#### 1.3.2 2. 从第 $i-1$ 层到第 $i$ 层

与输入不同, 此时是将上一层的激活函数值进行线性组合:

$$Z_i = W_i A_{i-1} + b_i \in R^{p_i \times n}$$

$$A_i = \alpha(Z_i) \in R^{p_i \times n}$$

#### 1.3.3 3. 从最后一个隐藏层到输出层

假设输入层是第 0 层, 第 1—— $m-1$  层是隐藏层, 第  $m$  层是输出层。如果是二分类、回归等情况, 则输出层只有一个神经元, 若是多分类等情况则有多个神经元, 将在后面介绍, 暂时假定只有一个输出:

$$Z_m = W_m A_{m-1} + b_m \in R^{k \times n}$$

$$\hat{Y} = A_m = g(Z_m) \in R^{k \times n}$$

## 1.4 四、激活函数

激活函数有多种多样，本质上都是为了进行非线性组合，还有易于进行求导运算以便更新参数。此处简单介绍几种激活函数

### 1.4.1 1.sigmoid 函数

Sigmoid 函数已经在 logistic 回归中介绍过：

$$\text{sigmoid}(z) = \frac{1}{1 + 1^{-z}}$$

它是一种较早期的激活函数，现在多用于最后输出层的激活而不用在隐藏层中，这是因为当  $x$  远离原点时它的梯度会非常接近 0，会造成非常著名的“梯度消失”的现象。

考虑 sigmoid 函数的导数：

$$\frac{d}{dz} \text{sigmoid}(z) = \frac{e^{-z}}{(1 + 1^{-z})^2}$$

当  $z=0$  时其梯度最大为 0.25，当神经网络的层数变深时便是指数倍地降低，这便是“梯度消失”最直观和简洁的解释。

### 1.4.2 2.Relu (Rectified Linear Unit, 线性整流函数)

Relu 也曾是红极一时的激活函数，因其简洁的函数形式和导数形式 ( $x$  大于零导数为 1，其他情况为 0) 使计算成本大大降低，但同时这也带来了神经元没有被激活的情况。这是因为当输入小于 0 时，输出和梯度都为 0，导致神经元“死亡”。

$$\text{Relu}(z) = \max(0, z)$$

$$\frac{d}{dz} \text{Relu}(z) = \begin{cases} 1 & z > 0 \\ 0 & z \leq 0 \end{cases}$$

### 1.4.3 3.leaky Relu

leaky Relu 是我最喜欢的激活函数，因为它兼具了 Relu 的优点，且当输入小于零时不会出现神经元死亡的情况， $k$  通常的设置 0.1。

$$\text{leakyRelu}(z, k) = \max(kz, z)$$

$$\frac{d}{dz} \text{leakyRelu}(z) = \begin{cases} 1 & z > 0 \\ k & z \leq 0 \end{cases}$$

#### 1.4.4 4.softmax

softmax 是专门用于多分类的输出层的激活函数，有两种等价形式，一种是针对 K 类有 K 个输出的线性相关的形式（即下式），另一个是针对 K 类有 K-1 个输出的线性无关的形式。

$$\text{softmax}(z) = \begin{bmatrix} \frac{e^{z_1}}{\sum_{i=1}^k e^{z_i}} \\ \frac{e^{z_2}}{\sum_{i=1}^k e^{z_i}} \\ \dots \\ \frac{e^{z_j}}{\sum_{i=1}^k e^{z_i}} \\ \dots \\ \frac{e^{z_k}}{\sum_{i=1}^k e^{z_i}} \end{bmatrix} = \begin{bmatrix} \hat{y}_1 \\ \hat{y}_2 \\ \dots \\ \hat{y}_i \\ \dots \\ \hat{y}_k \end{bmatrix}$$

它的针对单一分量的偏导数形式和 sigmoid 函数极为相似：

$$\begin{aligned} \frac{\partial}{\partial z_i} \text{softmax}(z) &= \frac{d}{dz_i} \frac{e^{z_i}}{a + e^{z_i}} = \frac{ae^{z_i}}{(a + e^{z_i})^2} \\ &= \frac{ae^{z_i} + a^2 - a^2}{(a + e^{z_i})^2} \\ &= \frac{a(e^{z_i} + a) - a^2}{(a + e^{z_i})^2} \\ &= \frac{a}{a + e^{z_i}} - \left( \frac{a}{a + e^{z_i}} \right)^2 \\ &= \frac{a}{a + e^{z_i}} \left( 1 - \frac{a}{a + e^{z_i}} \right) \\ &= \left( 1 - \frac{e^{z_i}}{a + e^{z_i}} \right) \frac{e^{z_i}}{a + e^{z_i}} \end{aligned}$$

则它的梯度为：

$$\nabla \text{softmax}(z) = \begin{bmatrix} \hat{y}_1(1 - \hat{y}_1) \\ \hat{y}_2(1 - \hat{y}_2) \\ \dots \\ \hat{y}_i(1 - \hat{y}_i) \\ \dots \\ \hat{y}_k(1 - \hat{y}_k) \end{bmatrix}$$

### 1.5 五、损失函数

二分类和回归的损失函数不再赘述，和 logistic 回归和多元线性回归类似，这里介绍多分类的损失函数。

多分类的损失函数和二分类相同，也是通过似然函数进行定义：假设随机变量 Y 一共有 K 个取值，第 i 个样本对第 j 个取值的概率估计值为：

$$P(y_i = j) = \hat{y}_{ij} \quad j = 1, 2, \dots, k$$

则对  $n$  个样本，其似然函数为：

$$likelihood(Y, \hat{Y}) = \prod_{i=1}^n \prod_{j=1}^k \hat{y}_{ij}^{I(y_i=j)}$$

对其求自然对数，除以样本数进行标准化取负数：

$$loss(Y, \hat{Y}) = -\frac{1}{n} \sum_{i=1}^n \sum_{j=1}^k I(y_i = j) \ln(\hat{y}_{ij})$$

这就是最终的损失函数。

## 1.6 六、Backward propagation 反向传播

反向传播是神经网络更新参数最经典也是最有效、最具有广泛性的算法。

反向传播的基础仍然是梯度下降法。

### 1.6.1 1. 输出层到第一个隐藏层的反向传播

$$\frac{\partial}{\partial y_{ij}} loss = \frac{1}{n} \frac{I(y_i = j)}{\hat{y}_{ij}}$$

由于输出是  $\hat{Y} \in R^{k \times n}$  向量，损失对输出层的梯度和输出保持一致的维度：

$$\frac{\nabla loss}{\nabla \hat{Y}} = \frac{1}{n} \begin{bmatrix} \frac{I(y_1=1)}{\hat{y}_{11}} & \cdots & \frac{I(y_1=k)}{\hat{y}_{1k}} \\ & \ddots & \vdots \\ \frac{I(y_n=1)}{\hat{y}_{n1}} & & \frac{I(y_n=k)}{\hat{y}_{nk}} \end{bmatrix}^T \in R^{k \times n}$$

对输出层的激活函数有  $\hat{Y} = g(Z_m) = softmax(Z_m) \in R^{k \times n}$ ,  $Z_m \in R^{k \times n}$

$$\frac{\nabla \hat{Y}}{\nabla Z_m} = \begin{bmatrix} \hat{y}_{11}(1 - \hat{y}_{11}) & \cdots & \hat{y}_{1k}(1 - \hat{y}_{1k}) \\ & \ddots & \vdots \\ \hat{y}_{n1}(1 - \hat{y}_{n1}) & & \hat{y}_{nk}(1 - \hat{y}_{nk}) \end{bmatrix}^T \in R^{k \times n}$$

此时还未涉及到参数的更新，而  $Z_m = W_m A_{m-1} + b_m$  中  $W_m \in R^{p_m=k \times p_{m-1}}$ 、 $b_m \in R^{k \times 1}$ 、 $A_{m-1} \in R^{p_{m-1} \times n}$  均为参数，其中前两个好理解，而激活函数值也需要更新是因为它是先前输入的函数，需要通过对其更新使梯度传导到更靠前的隐藏层。

$$\frac{\nabla Z_m}{\nabla W_m} = A_{m-1} \in R^{p_{m-1} \times n}$$

$$\frac{\nabla Z_m}{\nabla A_{m-1}} = W_m^T \in R^{p_{m-1} \times k}$$

$$\frac{\nabla Z_m}{\nabla b_m} = 1^{1 \times n} \in R^{1 \times n}$$

将其和之前的梯度结合起来：

$$\begin{aligned} \frac{\nabla loss}{\nabla W_m} &= \left( \frac{\nabla loss}{\nabla \hat{Y}} * \frac{\nabla \hat{Y}}{\nabla Z_m} \right) \left( \frac{\nabla Z_m}{\nabla W_m} \right)^T \in R^{p_m = k \times p_{m-1}} \\ \frac{\nabla loss}{\nabla A_{m-1}} &= \frac{\nabla Z_m}{\nabla A_{m-1}} \left( \frac{\nabla loss}{\nabla \hat{Y}} * \frac{\nabla \hat{Y}}{\nabla Z_m} \right) \in R^{p_{m-1} \times n} \\ \frac{\nabla loss}{\nabla b_m} &= \left( \frac{\nabla loss}{\nabla \hat{Y}} * \frac{\nabla \hat{Y}}{\nabla Z_m} \right) 1^{n \times 1} \in R^{k \times 1} \end{aligned}$$

### 1.6.2 2. 第 i 层到第 i-1 层的反向传播

从第 i 层到第 i-1 层的反向传播和从输出层到最后一个隐藏层的推导相似：

假设  $\frac{\nabla loss}{\nabla A_i} \in R^{p_i \times n}$  已知，

$$\begin{aligned} A_i &= \begin{bmatrix} \alpha(z_{11}) & \dots & \alpha(z_{1p_i}) \\ & \ddots & \vdots \\ \alpha(z_{n1}) & & \alpha(z_{np_i}) \end{bmatrix} \in R^{p_i \times n} \\ \frac{\nabla A_i}{\nabla Z_i} &= \begin{bmatrix} \alpha'(z_{11}) & \dots & \alpha'(z_{1p_i}) \\ & \ddots & \vdots \\ \alpha'(z_{n1}) & & \alpha'(z_{np_i}) \end{bmatrix} \in R^{p_i \times n} \end{aligned}$$

其余部分和之前的相同

$$\frac{\nabla Z_i}{\nabla W_i} = A_{i-1} \in R^{p_{i-1} \times n}$$

$$\frac{\nabla Z_i}{\nabla A_{i-1}} = W_i^T \in R^{p_{i-1} \times i}$$

$$\frac{\nabla Z_i}{\nabla b_i} = 1^{1 \times n} \in R^{1 \times n}$$

将其和之前的梯度结合起来：

$$\begin{aligned}\frac{\nabla loss}{\nabla W_i} &= \left( \frac{\nabla loss}{\nabla A_i} * \frac{\nabla A_i}{\nabla Z_i} \right) \left( \frac{\nabla Z_i}{\nabla W_i} \right)^T \in R^{p_i \times p_{i-1}} \\ \frac{\nabla loss}{\nabla A_{i-1}} &= \frac{\nabla Z_i}{\nabla A_{i-1}} \left( \frac{\nabla loss}{\nabla A_i} * \frac{\nabla A_i}{\nabla Z_m} \right) \in R^{p_{i-1} \times n} \\ \frac{\nabla loss}{\nabla b_i} &= \left( \frac{\nabla loss}{\nabla A_i} * \frac{\nabla A_i}{\nabla Z_i} \right) 1^{n \times 1} \in R^{p_i \times 1}\end{aligned}$$

### 1.6.3 3. 从第一层到输入层

从第 1 层到输入层的反向传播和从第 i 层到第 i-1 层的推导相似，区别在于输入是固定的数据，而不再是激活函数值，也就不再需要对输入的数据 X 进行更新：

假设  $\frac{\nabla loss}{\nabla A_1} \in R^{p_1 \times n}$  已知，

$$\begin{aligned}A_1 &= \begin{bmatrix} \alpha(z_{11}) & \dots & \alpha(z_{1p_1}) \\ & \ddots & \vdots \\ \alpha(z_{n1}) & & \alpha(z_{np_1}) \end{bmatrix} \in R^{p_1 \times n} \\ \frac{\nabla A_i}{\nabla Z_i} &= \begin{bmatrix} \alpha'(z_{11}) & \dots & \alpha'(z_{1p_1}) \\ & \ddots & \vdots \\ \alpha'(z_{n1}) & & \alpha'(z_{np_1}) \end{bmatrix} \in R^{p_i \times n} \\ \frac{\nabla Z_1}{\nabla W_1} &= X \in R^{p \times n} \\ \frac{\nabla Z_1}{\nabla b_1} &= 1^{1 \times n} \in R^{1 \times n}\end{aligned}$$

$$\begin{aligned}\frac{\nabla loss}{\nabla W_1} &= \left( \frac{\nabla loss}{\nabla A_1} * \frac{\nabla A_1}{\nabla Z_i} \right) \left( \frac{\nabla Z_i}{\nabla W_i} \right)^T \in R^{p_1 \times p} \\ \frac{\nabla loss}{\nabla b_1} &= \left( \frac{\nabla loss}{\nabla A_1} * \frac{\nabla A_1}{\nabla Z_i} \right) 1^{n \times 1} \in R^{p_1 \times 1}\end{aligned}$$

## 1.7 七、优化器

优化器是指优化得到参数的方法，优化器基本都是基于梯度下降方法。如果你在线性回归中不用正规方程求解参数，而是用梯度下降，你会发现随着梯度不断下降，**梯度不断减小**。而这还不是最麻烦的问题，由于线性回归是凸优化，用梯度下降总会收敛到最小值，而神经网络多是非凸问题，梯度下降很可能会困在局部极值**无法收敛**。而且通常神经网络需要很多的数据进行训练，如果每次都像传统的梯度下降那样把所有数据都传入模型，则**计算成本很大**。

这里先介绍 **SGD**（Stochastic Gradient Descent，随机梯度下降）优化器。

SGD 不再把所有的数据都用来进行梯度下降，而是只用小批量（**mini batch**）数据进行梯度下降，常见的选择是从 2 的 4 次方（16）到 2 的 10 次方之间，选用 2 的整数次方是根据计算机比特的特点决定的，而之前推导中梯度进行标准化时除以样本数，此时需要除以一批量的样本数。

控制梯度下降停止的条件也有所改变，由于神经网络强大的非线性组合能力，训练到收敛会造成过拟合，于是神经网络中用到最多的是早停法，也即小批量进行训练时将全部样本循环数遍（**epoch**）后就立即停下，避免过拟合。

## 1.8 八、应用

这次采用的是 **minist** 手写数字数据集，从 **kaggle** 的入门赛下载下来的训练数据集，有兴趣的可以自己训练好的型跑一下 **kaggle** 上的测试数据集提交一下看看分数。（排名就不必看了...）

```
In [21]: import pandas as pd
import numpy as np
```

```
train_data = pd.read_csv('minist.csv')
train_data.head()
```

```
Out[21]:
```

	label	pixel0	pixel1	pixel2	pixel3	pixel4	pixel5	pixel6	pixel7	\
0	1	0	0	0	0	0	0	0	0	
1	0	0	0	0	0	0	0	0	0	
2	1	0	0	0	0	0	0	0	0	
3	4	0	0	0	0	0	0	0	0	
4	0	0	0	0	0	0	0	0	0	

  

	pixel8	...	pixel774	pixel775	pixel776	pixel777	pixel778	pixel779	\
0	0	...	0	0	0	0	0	0	
1	0	...	0	0	0	0	0	0	
2	0	...	0	0	0	0	0	0	
3	0	...	0	0	0	0	0	0	
4	0	...	0	0	0	0	0	0	

  

	pixel780	pixel781	pixel782	pixel783
0	0	0	0	0
1	0	0	0	0
2	0	0	0	0
3	0	0	0	0
4	0	0	0	0

```
[5 rows x 785 columns]
```



```

In [22]: n = train_data.shape[0]
         np.random.seed(2099)
         index = np.random.permutation(n)
         train_index = index[0: int(0.7*n)]
         test_index = index[int(0.7*n): n]

         test_data = train_data.iloc[test_index]
         test_label = test_data['label']
         del test_data['label']
         test_data = np.array(test_data)
         test_label = np.array(test_label).reshape([n-int(0.7*n), 1])

         train_data = train_data.iloc[train_index]
         train_label = train_data['label']
         del train_data['label']
         train_data = np.array(train_data)
         train_label = np.array(train_label).reshape([int(0.7*n), 1])

In [23]: def to_category(label, num_classes):
         n = label.shape[0]
         tmp = np.zeros([n, num_classes])
         j = 0
         for i in label:
             tmp[j, i]=1
             j += 1
         return tmp

In [24]: def soft_max(z):
         """
         :param z: input, an p*n matrix
         :return: p*n matrix
         """
         e = np.exp(z)
         total = np.sum(e, axis=0, keepdims=True)
         weight = e / total
         return weight

In [25]: def accuracy(y, y_hat):
         y = np.argmax(y, axis=0)
         y_hat = np.argmax(y_hat, axis=0)
         return sum(y == y_hat)/len(y)

```

```

In [26]: def likelihood(y, y_hat):
    """
    :param y: the ture value
    :param y_hat: the predicted value
    :return: minimizing loss is the same as maximizing likelihood function,
             so we spare np.log
    """
    n = y.shape[1]
    return -np.sum(y * np.log(y_hat)) / n

In [27]: def leaky_relu(x, k=0.3):
    return (x > 0)*x + k*(x < 0)*x

    def d_leaky_relu(x, k=0.3):
        return (x > 0) + k*(x < 0)

In [28]: def init_w(b, a):
    w = np.random.randn(a * b)
    w = np.reshape(w, [b, a])
    return w

    def init_b(b):
        b = np.zeros([b, 1])
        return b

In [29]: def forward(x, parameter, cache):
    """
    :param x: input data p*n matrix
    :param parameter: a dict storing parameters
    :param cache: a dict storing computation result of each layer
    :return: the predicted value
    """
    cache['C1'] = np.dot(parameter['W1'], x) + parameter['b1']
    cache['A1'] = leaky_relu(cache['C1'])
    cache['C2'] = np.dot(parameter['W2'], cache['A1']) + parameter['b2']
    cache['A2'] = leaky_relu(cache['C2'])
    cache['C3'] = np.dot(parameter['W3'], cache['A2']) + parameter['b3']
    cache['A3'] = soft_max(cache['C3'])
    return cache

```

```

In [30]: def back_propagation(x, y, parameter, cache, step):
    """
    X 784*n / Y 10*n
    dW1 W1 800*784, db1 b1 800*1, A1 C1, 800*n
    dW2 W2 400*800, db2 b2 400*1, A2 C2, 400*n
    dW3 W3 10*400, db3 b3 10*1, A3 C3, 10*n
    :param y: true value
    :param parameter: dictionary storing all parameters
    :param cache: dictionary storing all the computation in process
    :param step: learning rate
    :return: updated parameters
    """
    number = y.shape[1]
    cache['dC3'] = cache['A3'] - y # 10*n
    cache['dW3'] = np.dot(cache['dC3'], cache['A2'].T)/number # 10*400
    cache['db3'] = np.sum(cache['dC3'], axis=1, keepdims=True)/number # 10*1
    parameter['W3'] = parameter['W3'] - step*cache['dW3'] # 10*400
    parameter['b3'] = parameter['b3'] - step*cache['db3'] # 10*1

    cache['dC2'] = np.dot(parameter['W3'].T,
                           cache['dC3'])*d_leaky_relu(cache['C2']) # 400*n
    cache['dW2'] = np.dot(cache['dC2'], cache['A1'].T)/number # 400*800
    cache['db2'] = np.sum(cache['dC2'], axis=1, keepdims=True)/number # 400*1
    parameter['W2'] = parameter['W2'] - step*cache['dW2'] # 400*800
    parameter['b2'] = parameter['b2'] - step*cache['db2'] # 400*1

    cache['dC1'] = np.dot(parameter['W2'].T,
                           cache['dC2'])*d_leaky_relu(cache['C1']) # 800*n
    cache['dW1'] = np.dot(cache['dC1'], x.T)/number # 800*784
    cache['db1'] = np.sum(cache['dC1'], axis=1, keepdims=True) # 800*1
    parameter['W1'] = parameter['W1'] - step*cache['dW1'] # 800*784
    parameter['b1'] = parameter['b1'] - step*cache['db1'] # 800*1
    return cache, parameter

In [31]: def train(x, y, learning_rate=0.001, batch_size=128, epoch=5):
    """
    :param x: training data
    :param y: training label
    :param learning_rate: the length of a step
    :param batch_size: numbers of samples we train in a round

```

```

:param epoch: rounds we train through training data
:return: a trained set of parameters
"""

parameter = dict()
nx = x.shape[1]
parameter['W1'] = init_w(800, 784)/100
parameter['b1'] = init_b(800)
parameter['W2'] = init_w(400, 800)/100
parameter['b2'] = init_b(400)
parameter['W3'] = init_w(10, 400)/100
parameter['b3'] = init_b(10)

index = np.array([], dtype='int')
for i in range(0, nx, batch_size):
    index = np.append(index, i)
index = np.append(index, nx)

cache = dict()
for i in range(0, epoch):
    for j in range(0, int(nx/batch_size)+1):
        one_batch_x = x[:, index[j]:index[j+1]]
        one_batch_y = y[:, index[j]:index[j+1]]
        cache = forward(one_batch_x, parameter, cache)
        prob = likelihood(one_batch_y, cache['A3'])
        acc = accuracy(one_batch_y, cache['A3'])
        print(str(i)+'--'+str(j)+'--'+str(index[j+1]))
        print('loss: '+str(prob))
        print('accuracy: '+str(acc))
        [cache, parameter] = back_propagation(one_batch_x, one_batch_y,
                                              parameter, cache, step=learning_rate)

    return cache, parameter

```

```

In [32]: train_label = to_category(train_label, num_classes=10)
        test_label = to_category(test_label, num_classes=10)

        print(train_label.shape)
        print(test_label.shape)

```

```
(29399, 10)
```

```
(12601, 10)
```

```
In [33]: cache, parameter = train(x=train_data.T, y=train_label.T, epoch=5)
```

```
0--0--128
likelihood: 2.5144562796833654
accuracy: 0.0703125
0--1--256
likelihood: 2.2170502380328974
accuracy: 0.1875
0--2--384
likelihood: 2.1658027472486903
accuracy: 0.234375
0--3--512
likelihood: 2.0168412770294104
accuracy: 0.296875
0--4--640
likelihood: 1.8946818751163836
accuracy: 0.40625
0--5--768
likelihood: 1.8244820246098055
accuracy: 0.421875
0--6--896
likelihood: 1.6413233158646316
accuracy: 0.515625
0--7--1024
likelihood: 1.6209324889136416
accuracy: 0.5546875
0--8--1152
likelihood: 1.5990883453285492
accuracy: 0.5390625
0--9--1280
likelihood: 1.3856347927896082
accuracy: 0.6484375
0--10--1408
likelihood: 1.303833712288761
accuracy: 0.703125
0--11--1536
likelihood: 1.3310439935553542
accuracy: 0.6484375
0--12--1664
likelihood: 1.1805366474892718
```

accuracy: 0.7265625  
0--13--1792  
likelihood: 1.260705592177902  
accuracy: 0.6640625  
0--14--1920  
likelihood: 1.1617022979770701  
accuracy: 0.7109375  
0--15--2048  
likelihood: 1.1734547644587505  
accuracy: 0.6875  
0--16--2176  
likelihood: 1.0308806471718963  
accuracy: 0.734375  
0--17--2304  
likelihood: 1.0419973584182476  
accuracy: 0.71875  
0--18--2432  
likelihood: 0.9822141820894781  
accuracy: 0.78125  
0--19--2560  
likelihood: 1.048859187543728  
accuracy: 0.7421875  
0--20--2688  
likelihood: 1.0342548244495977  
accuracy: 0.6875  
0--21--2816  
likelihood: 1.018508665939862  
accuracy: 0.765625  
0--22--2944  
likelihood: 1.051002820444534  
accuracy: 0.7109375  
0--23--3072  
likelihood: 0.9282233902726331  
accuracy: 0.7109375  
0--24--3200  
likelihood: 0.8744240635188474  
accuracy: 0.7890625  
0--25--3328  
likelihood: 0.8244569494972285

accuracy: 0.7890625  
0--26--3456  
likelihood: 0.7977779804797372  
accuracy: 0.78125  
0--27--3584  
likelihood: 0.7676662447960514  
accuracy: 0.8125  
0--28--3712  
likelihood: 0.7796647625908663  
accuracy: 0.8046875  
0--29--3840  
likelihood: 0.75440817170944  
accuracy: 0.7890625  
0--30--3968  
likelihood: 0.8070503639703792  
accuracy: 0.7421875  
0--31--4096  
likelihood: 0.7655405946902787  
accuracy: 0.796875  
0--32--4224  
likelihood: 0.8616568699672725  
accuracy: 0.75  
0--33--4352  
likelihood: 0.7552023431289551  
accuracy: 0.8046875  
0--34--4480  
likelihood: 0.7433222356628701  
accuracy: 0.84375  
0--35--4608  
likelihood: 0.7532108013910164  
accuracy: 0.796875  
0--36--4736  
likelihood: 0.814190428647501  
accuracy: 0.7890625  
0--37--4864  
likelihood: 0.6220072638473819  
accuracy: 0.8125  
0--38--4992  
likelihood: 0.6470966796465027

accuracy: 0.84375  
0--39--5120  
likelihood: 0.7499685064324348  
accuracy: 0.78125  
0--40--5248  
likelihood: 0.7315055664845772  
accuracy: 0.8125  
0--41--5376  
likelihood: 0.5727038702302014  
accuracy: 0.875  
0--42--5504  
likelihood: 0.6847071274302589  
accuracy: 0.8203125  
0--43--5632  
likelihood: 0.7021457761788055  
accuracy: 0.78125  
0--44--5760  
likelihood: 0.615135992116039  
accuracy: 0.8359375  
0--45--5888  
likelihood: 0.7613747692387356  
accuracy: 0.8046875  
0--46--6016  
likelihood: 0.6592947467208227  
accuracy: 0.8359375  
0--47--6144  
likelihood: 0.5879875441592405  
accuracy: 0.8515625  
0--48--6272  
likelihood: 0.6835816107099396  
accuracy: 0.84375  
0--49--6400  
likelihood: 0.6529306702483856  
accuracy: 0.828125  
0--50--6528  
likelihood: 0.6633618750802753  
accuracy: 0.8125  
0--51--6656  
likelihood: 0.5058631434980134



accuracy: 0.8828125  
0--52--6784  
likelihood: 0.6311525600106633  
accuracy: 0.859375  
0--53--6912  
likelihood: 0.5339073062733843  
accuracy: 0.84375  
0--54--7040  
likelihood: 0.5454118112789326  
accuracy: 0.875  
0--55--7168  
likelihood: 0.6613946913247551  
accuracy: 0.8203125  
0--56--7296  
likelihood: 0.5332989237884944  
accuracy: 0.859375  
0--57--7424  
likelihood: 0.6223232868020128  
accuracy: 0.8046875  
0--58--7552  
likelihood: 0.604196518083128  
accuracy: 0.8515625  
0--59--7680  
likelihood: 0.6134196717810418  
accuracy: 0.7890625  
0--60--7808  
likelihood: 0.48942496923702294  
accuracy: 0.875  
0--61--7936  
likelihood: 0.6571832732312971  
accuracy: 0.8046875  
0--62--8064  
likelihood: 0.5421928692676916  
accuracy: 0.875  
0--63--8192  
likelihood: 0.5087934491958308  
accuracy: 0.8828125  
0--64--8320  
likelihood: 0.5005148366749299

accuracy: 0.8671875  
0--65--8448  
likelihood: 0.4195915562480516  
accuracy: 0.90625  
0--66--8576  
likelihood: 0.46682100140049426  
accuracy: 0.8828125  
0--67--8704  
likelihood: 0.5070714440826076  
accuracy: 0.84375  
0--68--8832  
likelihood: 0.5842310285878669  
accuracy: 0.8125  
0--69--8960  
likelihood: 0.57634229921275  
accuracy: 0.796875  
0--70--9088  
likelihood: 0.4528906176739568  
accuracy: 0.8984375  
0--71--9216  
likelihood: 0.5432561850787223  
accuracy: 0.8515625  
0--72--9344  
likelihood: 0.6901474553130629  
accuracy: 0.75  
0--73--9472  
likelihood: 0.5315023767273102  
accuracy: 0.8046875  
0--74--9600  
likelihood: 0.6398640322165798  
accuracy: 0.8125  
0--75--9728  
likelihood: 0.49572381231156143  
accuracy: 0.84375  
0--76--9856  
likelihood: 0.6074509097457453  
accuracy: 0.8046875  
0--77--9984  
likelihood: 0.5324287706136872

accuracy: 0.8671875  
0--78--10112  
likelihood: 0.48572787122398214  
accuracy: 0.875  
0--79--10240  
likelihood: 0.6006242921716833  
accuracy: 0.8515625  
0--80--10368  
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accuracy: 0.8203125  
0--81--10496  
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accuracy: 0.8671875  
0--82--10624  
likelihood: 0.5392963149271844  
accuracy: 0.828125  
0--83--10752  
likelihood: 0.4583418701955213  
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0--84--10880  
likelihood: 0.4680546332684437  
accuracy: 0.859375  
0--85--11008  
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likelihood: 0.45092554113525873  
accuracy: 0.859375  
0--90--11648  
likelihood: 0.46491213093299805

accuracy: 0.8828125  
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accuracy: 0.890625  
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likelihood: 0.5630288479275365  
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accuracy: 0.90625  
0--97--12544  
likelihood: 0.5152949188394549  
accuracy: 0.859375  
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likelihood: 0.3421918275751196  
accuracy: 0.8828125  
0--99--12800  
likelihood: 0.4812717036524752  
accuracy: 0.875  
0--100--12928  
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accuracy: 0.8671875  
0--101--13056  
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accuracy: 0.875  
0--102--13184  
likelihood: 0.3948813414634825  
accuracy: 0.8984375  
0--103--13312  
likelihood: 0.5328456963084235

accuracy: 0.8359375  
0--104--13440  
likelihood: 0.5358278780806194  
accuracy: 0.8359375  
0--105--13568  
likelihood: 0.5926010910582731  
accuracy: 0.84375  
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accuracy: 0.890625  
0--107--13824  
likelihood: 0.47152444972215724  
accuracy: 0.8203125  
0--108--13952  
likelihood: 0.2783783482785894  
accuracy: 0.9296875  
0--109--14080  
likelihood: 0.4414253984259714  
accuracy: 0.890625  
0--110--14208  
likelihood: 0.534016753920909  
accuracy: 0.828125  
0--111--14336  
likelihood: 0.45327716127931494  
accuracy: 0.8984375  
0--112--14464  
likelihood: 0.4059201480843447  
accuracy: 0.90625  
0--113--14592  
likelihood: 0.4527460669847329  
accuracy: 0.8828125  
0--114--14720  
likelihood: 0.3802117773858477  
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0--115--14848  
likelihood: 0.46591969568443364  
accuracy: 0.84375  
0--116--14976  
likelihood: 0.464085008545169

accuracy: 0.90625  
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likelihood: 0.3973907757585733  
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accuracy: 0.859375  
0--119--15360  
likelihood: 0.2861079983495005  
accuracy: 0.9453125  
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likelihood: 0.3974343484357141  
accuracy: 0.8828125  
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likelihood: 0.444039390421915  
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accuracy: 0.8046875  
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accuracy: 0.890625  
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0--129--16640  
likelihood: 0.44087146117967435

accuracy: 0.8984375  
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accuracy: 0.890625  
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accuracy: 0.90625  
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likelihood: 0.37277113417056407  
accuracy: 0.875  
0--140--18048  
likelihood: 0.3281691140953412  
accuracy: 0.921875  
0--141--18176  
likelihood: 0.30284969809562756  
accuracy: 0.9375  
0--142--18304  
likelihood: 0.37247722481492523

accuracy: 0.8984375  
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likelihood: 0.4380878591385008  
accuracy: 0.8828125  
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likelihood: 0.37506361842601255  
accuracy: 0.8984375  
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accuracy: 0.90625  
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accuracy: 0.8984375  
0--152--19584  
likelihood: 0.39472370963933356  
accuracy: 0.859375  
0--153--19712  
likelihood: 0.3841021629213581  
accuracy: 0.90625  
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likelihood: 0.3205243187648902  
accuracy: 0.890625  
0--155--19968  
likelihood: 0.4992907784343231



accuracy: 0.859375  
0--156--20096  
likelihood: 0.420497687191258  
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0--157--20224  
likelihood: 0.4747355647815703  
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accuracy: 0.9140625  
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0--167--21504  
likelihood: 0.44351047278586536  
accuracy: 0.890625  
0--168--21632  
likelihood: 0.38322419582237044

accuracy: 0.90625  
0--169--21760  
likelihood: 0.3769097063798208  
accuracy: 0.890625  
0--170--21888  
likelihood: 0.3920090935928848  
accuracy: 0.8515625  
0--171--22016  
likelihood: 0.3641771654429299  
accuracy: 0.875  
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likelihood: 0.5023609432674898  
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likelihood: 0.37215579370650775  
accuracy: 0.8828125  
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likelihood: 0.3576019482144597  
accuracy: 0.90625  
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accuracy: 0.921875  
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accuracy: 0.921875  
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likelihood: 0.3121597299498443  
accuracy: 0.921875  
0--179--23040  
likelihood: 0.3400229507354354  
accuracy: 0.9296875  
0--180--23168  
likelihood: 0.32361553850315117  
accuracy: 0.9296875  
0--181--23296  
likelihood: 0.4994068685631748

accuracy: 0.859375  
0--182--23424  
likelihood: 0.3665033227083894  
accuracy: 0.9140625  
0--183--23552  
likelihood: 0.38080760151398285  
accuracy: 0.8671875  
0--184--23680  
likelihood: 0.41112087109827866  
accuracy: 0.859375  
0--185--23808  
likelihood: 0.2529433944756985  
accuracy: 0.9296875  
0--186--23936  
likelihood: 0.4355002307324104  
accuracy: 0.859375  
0--187--24064  
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accuracy: 0.875  
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accuracy: 0.8828125  
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accuracy: 0.8828125  
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likelihood: 0.4840784045475447  
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accuracy: 0.921875  
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likelihood: 0.3690254735701962  
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likelihood: 0.38617889969368624

accuracy: 0.90625  
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likelihood: 0.3240239176367957  
accuracy: 0.9140625  
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likelihood: 0.399083965780036  
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accuracy: 0.8828125  
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likelihood: 0.5084765802822988  
accuracy: 0.875  
0--199--25600  
likelihood: 0.3816273765758413  
accuracy: 0.875  
0--200--25728  
likelihood: 0.33549340057174243  
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accuracy: 0.9453125  
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likelihood: 0.3383040850454929  
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likelihood: 0.2855465783348593  
accuracy: 0.9296875  
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likelihood: 0.46788617478901406  
accuracy: 0.859375  
0--206--26496  
likelihood: 0.34802149240598346  
accuracy: 0.90625  
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likelihood: 0.3078923210986365

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accuracy: 0.8984375  
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0--213--27392  
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accuracy: 0.8671875  
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accuracy: 0.90625  
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likelihood: 0.3298889082528346  
accuracy: 0.921875  
1--213--27392  
likelihood: 0.343002003855778  
accuracy: 0.890625  
1--214--27520  
likelihood: 0.16635328808727912  
accuracy: 0.9609375  
1--215--27648  
likelihood: 0.3487208999376741  
accuracy: 0.8828125  
1--216--27776  
likelihood: 0.2690853334690969  
accuracy: 0.9375  
1--217--27904  
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accuracy: 0.953125  
1--218--28032  
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accuracy: 0.953125  
1--219--28160  
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1--220--28288  
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accuracy: 0.8984375  
1--221--28416  
likelihood: 0.2919803677785158  
accuracy: 0.9296875  
1--222--28544  
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accuracy: 0.921875  
1--223--28672  
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accuracy: 0.9375  
1--224--28800  
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accuracy: 0.9140625  
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accuracy: 0.9140625  
1--227--29184  
likelihood: 0.38286820305802305  
accuracy: 0.8984375  
1--228--29312  
likelihood: 0.28646853430256464  
accuracy: 0.9375  
1--229--29399  
likelihood: 0.26452557987173797  
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2--0--128  
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accuracy: 0.8828125  
2--1--256  
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2--2--384  
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accuracy: 0.8515625  
2--3--512  
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accuracy: 0.921875  
2--4--640  
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accuracy: 0.8828125  
2--5--768  
likelihood: 0.2939646110547809  
accuracy: 0.890625  
2--6--896  
likelihood: 0.3091939706757324  
accuracy: 0.9140625  
2--7--1024  
likelihood: 0.2571216924935017



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2--8--1152  
likelihood: 0.20645909197731965  
accuracy: 0.9375  
2--9--1280  
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2--11--1536  
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2--12--1664  
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2--13--1792  
likelihood: 0.21133533665545923  
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accuracy: 0.921875  
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2--16--2176  
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2--17--2304  
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2--18--2432  
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2--19--2560  
likelihood: 0.32324067560597225  
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2--20--2688  
likelihood: 0.21445326906897427

accuracy: 0.921875  
2--21--2816  
likelihood: 0.24953987833615443  
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2--23--3072  
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2--24--3200  
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2--30--3968  
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2--33--4352  
likelihood: 0.25333003369876583

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accuracy: 0.8984375  
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2--38--4992  
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2--53--6912  
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2--56--7296  
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2--57--7424  
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2--58--7552  
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2--63--8192  
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2--65--8448  
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2--66--8576  
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2--68--8832  
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2--69--8960  
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2--70--9088  
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2--71--9216  
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2--78--10112  
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2--79--10240  
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2--80--10368  
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2--81--10496  
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2--82--10624  
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2--83--10752  
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2--84--10880  
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2--87--11264  
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2--88--11392  
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2--90--11648  
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2--91--11776  
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2--92--11904  
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2--94--12160  
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2--95--12288  
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2--97--12544  
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2--103--13312  
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2--104--13440  
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2--111--14336  
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2--113--14592  
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2--114--14720  
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2--117--15104  
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2--172--22144  
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2--179--23040  
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2--181--23296  
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2--185--23808  
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2--186--23936  
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2--187--24064  
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2--188--24192  
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2--189--24320  
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2--190--24448  
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2--202--25984  
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2--203--26112  
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2--204--26240  
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2--212--27264  
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accuracy: 0.90625  
2--214--27520  
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accuracy: 0.9609375  
2--215--27648  
likelihood: 0.3121079381468088



accuracy: 0.9140625  
2--216--27776  
likelihood: 0.2439864043706989  
accuracy: 0.9453125  
2--217--27904  
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accuracy: 0.953125  
2--218--28032  
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accuracy: 0.953125  
2--219--28160  
likelihood: 0.22199905878627463  
accuracy: 0.921875  
2--220--28288  
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accuracy: 0.9140625  
2--221--28416  
likelihood: 0.2617141676801218  
accuracy: 0.9375  
2--222--28544  
likelihood: 0.2536757968269545  
accuracy: 0.9375  
2--223--28672  
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accuracy: 0.9609375  
2--224--28800  
likelihood: 0.36909223342108627  
accuracy: 0.8828125  
2--225--28928  
likelihood: 0.2480838021252805  
accuracy: 0.921875  
2--226--29056  
likelihood: 0.24341947850466178  
accuracy: 0.921875  
2--227--29184  
likelihood: 0.3593018392689412  
accuracy: 0.890625  
2--228--29312  
likelihood: 0.2504936925562804

accuracy: 0.9453125  
2--229--29399  
likelihood: 0.22063736761852934  
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3--0--128  
likelihood: 0.3745320463317935  
accuracy: 0.8828125  
3--1--256  
likelihood: 0.1765381238641272  
accuracy: 0.921875  
3--2--384  
likelihood: 0.40850684569412765  
accuracy: 0.8828125  
3--3--512  
likelihood: 0.20920549231952765  
accuracy: 0.9296875  
3--4--640  
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accuracy: 0.8984375  
3--5--768  
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accuracy: 0.890625  
3--6--896  
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accuracy: 0.9375  
3--7--1024  
likelihood: 0.22639839524472719  
accuracy: 0.9375  
3--8--1152  
likelihood: 0.1661334074684365  
accuracy: 0.953125  
3--9--1280  
likelihood: 0.27589608871360144  
accuracy: 0.9140625  
3--10--1408  
likelihood: 0.1892542385135712  
accuracy: 0.953125  
3--11--1536  
likelihood: 0.2658084948304313

accuracy: 0.921875  
3--12--1664  
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accuracy: 0.9296875  
3--13--1792  
likelihood: 0.17638583339019942  
accuracy: 0.9375  
3--14--1920  
likelihood: 0.21448026487541083  
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3--15--2048  
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3--16--2176  
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3--17--2304  
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3--18--2432  
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3--19--2560  
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3--20--2688  
likelihood: 0.17813960353638758  
accuracy: 0.9140625  
3--21--2816  
likelihood: 0.21865110870211152  
accuracy: 0.921875  
3--22--2944  
likelihood: 0.27509824083084006  
accuracy: 0.921875  
3--23--3072  
likelihood: 0.23921142072095103  
accuracy: 0.8984375  
3--24--3200  
likelihood: 0.21767698820698217

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3--25--3328  
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3--26--3456  
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3--27--3584  
likelihood: 0.14589050644142126  
accuracy: 0.9609375  
3--28--3712  
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accuracy: 0.9765625  
3--29--3840  
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3--30--3968  
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3--31--4096  
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3--32--4224  
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3--34--4480  
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3--35--4608  
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3--36--4736  
likelihood: 0.26385767368979207  
accuracy: 0.90625  
3--37--4864  
likelihood: 0.1741716231151212

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3--38--4992  
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3--39--5120  
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accuracy: 0.9296875  
3--40--5248  
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accuracy: 0.953125  
3--42--5504  
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3--43--5632  
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3--44--5760  
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3--45--5888  
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3--46--6016  
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accuracy: 0.921875  
3--47--6144  
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3--48--6272  
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accuracy: 0.9296875  
3--49--6400  
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3--50--6528  
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3--55--7168  
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3--56--7296  
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3--57--7424  
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3--58--7552  
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3--59--7680  
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3--61--7936  
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3--62--8064  
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3--63--8192  
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3--64--8320  
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3--65--8448  
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accuracy: 0.96875  
3--66--8576  
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3--67--8704  
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3--68--8832  
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3--69--8960  
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3--70--9088  
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3--71--9216  
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3--72--9344  
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3--73--9472  
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accuracy: 0.8984375  
3--74--9600  
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3--75--9728  
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3--76--9856  
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3--78--10112  
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3--79--10240  
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3--80--10368  
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3--81--10496  
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3--82--10624  
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3--83--10752  
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3--84--10880  
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3--85--11008  
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3--86--11136  
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3--87--11264  
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3--88--11392  
likelihood: 0.32509252712755105  
accuracy: 0.90625  
3--89--11520  
likelihood: 0.14436656144871424



accuracy: 0.9765625  
3--90--11648  
likelihood: 0.19741723433904124  
accuracy: 0.9609375  
3--91--11776  
likelihood: 0.199206717368618  
accuracy: 0.9375  
3--92--11904  
likelihood: 0.3392661709258577  
accuracy: 0.890625  
3--93--12032  
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3--94--12160  
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3--95--12288  
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3--96--12416  
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3--97--12544  
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3--98--12672  
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3--101--13056  
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3--102--13184  
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3--103--13312  
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3--105--13568  
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3--107--13824  
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3--108--13952  
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3--109--14080  
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3--110--14208  
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3--111--14336  
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3--112--14464  
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3--113--14592  
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3--114--14720  
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3--115--14848  
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3--116--14976  
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3--117--15104  
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3--118--15232  
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3--119--15360  
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3--120--15488  
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3--121--15616  
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3--122--15744  
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3--123--15872  
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3--124--16000  
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3--125--16128  
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3--126--16256  
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3--127--16384  
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3--128--16512  
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3--129--16640  
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3--130--16768  
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3--131--16896  
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3--132--17024  
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3--133--17152  
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3--134--17280  
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3--135--17408  
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3--136--17536  
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3--137--17664  
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3--138--17792  
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3--140--18048  
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3--146--18816  
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3--148--19072  
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3--149--19200  
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3--151--19456  
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3--152--19584  
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3--153--19712  
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3--154--19840  
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3--155--19968  
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3--156--20096  
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3--157--20224  
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3--158--20352  
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3--159--20480  
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3--160--20608  
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3--161--20736  
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3--162--20864  
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3--163--20992  
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3--164--21120  
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3--165--21248  
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3--166--21376  
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3--168--21632  
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3--169--21760  
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3--171--22016  
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3--172--22144  
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3--173--22272  
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3--174--22400  
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3--175--22528  
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3--176--22656  
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3--177--22784  
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3--178--22912  
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3--179--23040  
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3--181--23296  
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3--183--23552  
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3--184--23680  
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3--185--23808  
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3--186--23936  
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3--187--24064  
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3--188--24192  
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3--189--24320  
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3--190--24448  
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3--191--24576  
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3--192--24704  
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3--193--24832  
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3--194--24960  
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3--195--25088  
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3--196--25216  
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3--197--25344  
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3--199--25600  
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3--200--25728  
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3--202--25984  
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3--204--26240  
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3--205--26368  
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3--207--26624  
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3--209--26880  
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3--210--27008  
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3--211--27136  
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3--212--27264  
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3--213--27392  
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3--214--27520  
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3--215--27648  
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accuracy: 0.921875  
3--216--27776  
likelihood: 0.22680448194467956  
accuracy: 0.9453125  
3--217--27904  
likelihood: 0.2117715718789138  
accuracy: 0.953125  
3--218--28032  
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likelihood: 0.1165998121947568

```
accuracy: 0.96875
4--224--28800
likelihood: 0.3165181200996261
accuracy: 0.8984375
4--225--28928
likelihood: 0.18950658569351692
accuracy: 0.9453125
4--226--29056
likelihood: 0.1946931597125708
accuracy: 0.9453125
4--227--29184
likelihood: 0.32022406517372276
accuracy: 0.921875
4--228--29312
likelihood: 0.20897876309324015
accuracy: 0.9609375
4--229--29399
likelihood: 0.1699488396563522
accuracy: 0.9655172413793104
```

```
In [34]: hat_label = forward(test_data.T, parameter, cache)
         hat_label.keys()
```

```
Out[34]: dict_keys(['C1', 'A1', 'C2', 'A2', 'C3', 'A3', 'dC3', 'dW3', 'db3', 'dC2', 'dW2', 'db2',
```

```
In [35]: hat_label = hat_label['A3']
         hat_label.shape
```

```
Out[35]: (10, 12601)
```

```
In [36]: likelihood(test_label.T, hat_label)
```

```
Out[36]: 0.2211812376862138
```

```
In [ ]:
```