Nnet Example

Thursday, June 1, 2017 10:06 AM

$$X \longrightarrow h \longrightarrow y$$

$$h(x) = \left(W^{(1)} x\right)_+$$

$$\mathrm{logit}\left(\mathbb{P}\{Y \mid X = x\}\right) = w^{(2)T} h(x)$$

$$\text{Objective: } -\text{log-likelihood} + \lambda\left(\sum_{i,j} W_{ij}^{(1)2} + \sum_j w_j^{(2)2}\right)$$