

Gradient Descent

- Updates weights & biases after
- Weights can be seen as strength of connection
- Bias: Alter activation to be active / inactive

Training

1) Initialize random weights & bias (Cost will be bad)

2) Find slope of cost fn.

$$L \text{ cost} = (\text{Predict} - \text{Actual})^2$$

L if slope +ve: move left } Approach
if slope -ve: move right } Minimum

* slope is for 2D.

Higher dimension = direction

that decrease
most quickly

may be local

may be global

weights & bias \rightarrow Cost fn \rightarrow cost

2.1) Gradient of multi-variable fn gives steepest increase

- Gradient gives steepest decrease.

Gist:

- 1) Find Gradient
- 2) Take controlled steps in dir of gradient
- 3) Repeat.

Cost vs Loss

Cost: Average error across dataset

Loss: Error for single node

Gradient Descent

- An optimization algorithm used to minimize cost fn by iteratively adjusting params (Weights & Biases) in steepest descent.

Suppose $\vec{w} = \begin{bmatrix} w_0 \\ \vdots \\ w_n \end{bmatrix}$

$-\nabla_{\vec{w}} L(\vec{w}) =$

$\begin{bmatrix} 0.03 \\ 0.151 \\ \vdots \\ -0.37 \end{bmatrix}$ \leftarrow should increase just a little

Not very meaningful

should increase a lot \leftarrow more impactful (important)

Caveat of Multi-Layer Perceptron

- Just a bunch of activations, weights & biases.
- No exact meaning, simply Math.
- Just memorizing by altering weights & biases.
 - \hookrightarrow Learns structured data quicker.

\hookrightarrow most local minima same quality \equiv global minima.