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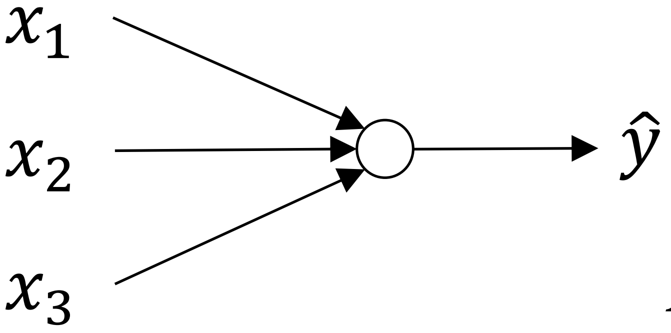
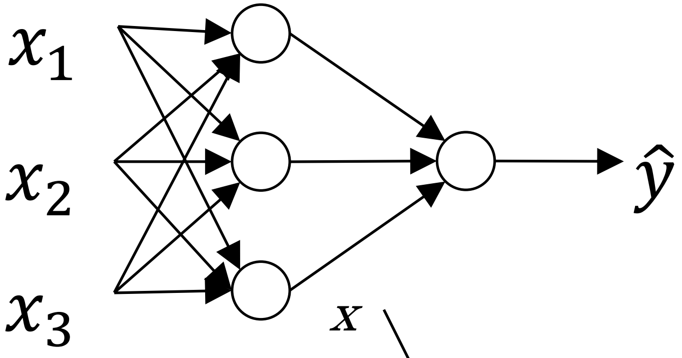
One hidden layer Neural Network

Neural Networks Overview

What is a Neural Network?



$$x,\ w,\ b \rightarrow \boxed{z = w^T x + b} \rightarrow \boxed{a = \sigma(z)} \rightarrow \boxed{\mathcal{L}(a, y)}$$



$$x,\ W^{[1]},\ b^{[1]} \rightarrow \boxed{z^{[1]} = W^{[1]}x + b^{[1]}} \rightarrow \boxed{a^{[1]} = \sigma(z^{[1]})} \rightarrow \boxed{z^{[2]} = W^{[2]}a^{[1]} + b^{[2]}} \rightarrow \boxed{a^{[2]} = \sigma(z^{[2]})} \rightarrow \boxed{\mathcal{L}(a^{[2]}, y)}$$

$$W^{[2]},\ b^{[2]} \rightarrow \boxed{z^{[2]} = W^{[2]}a^{[1]} + b^{[2]}}$$

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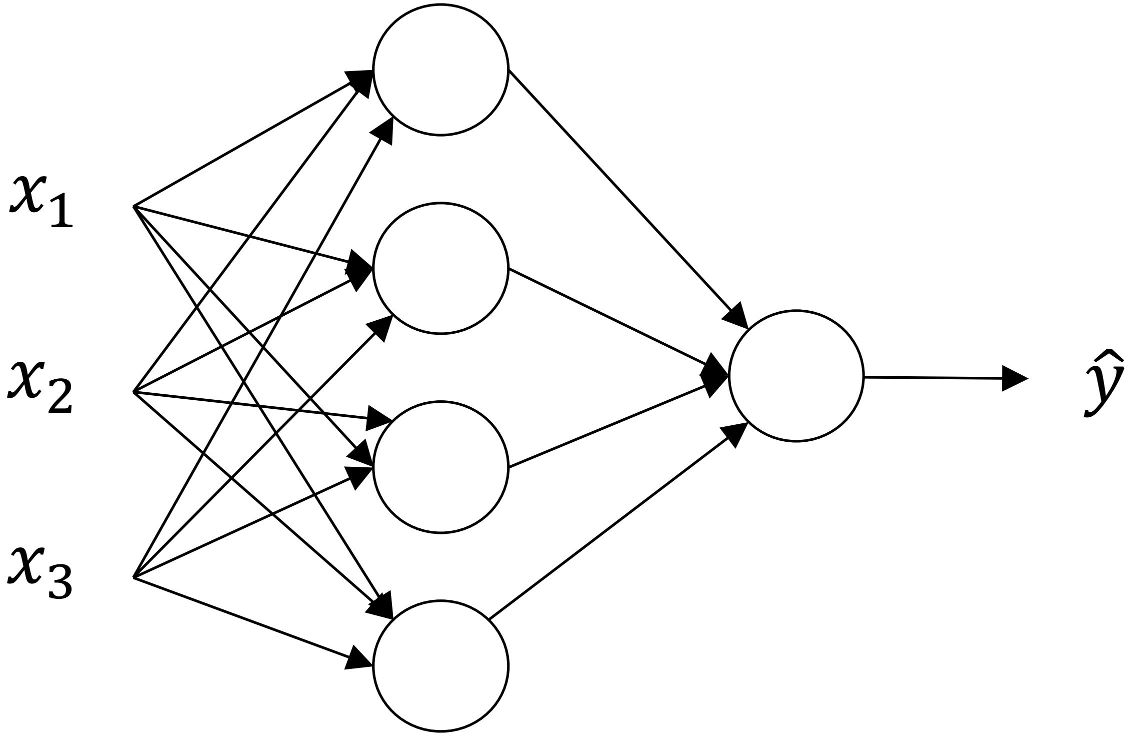
Neural Network Representation

Neural Network Representation



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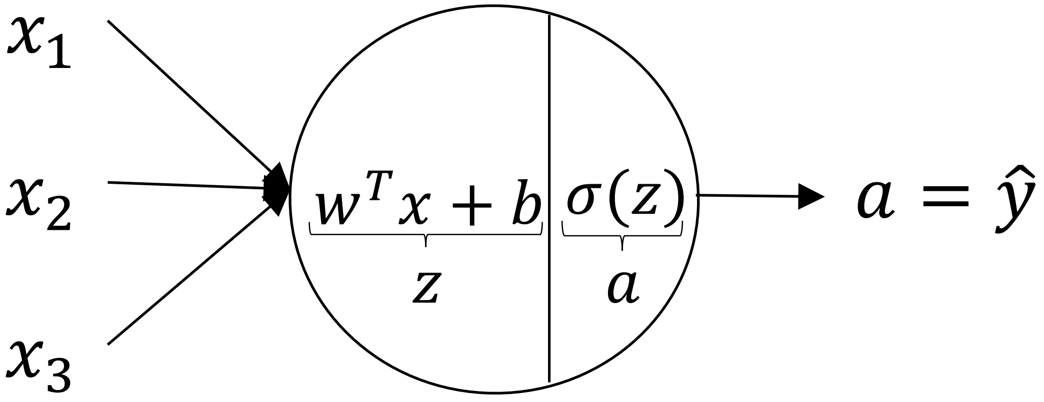
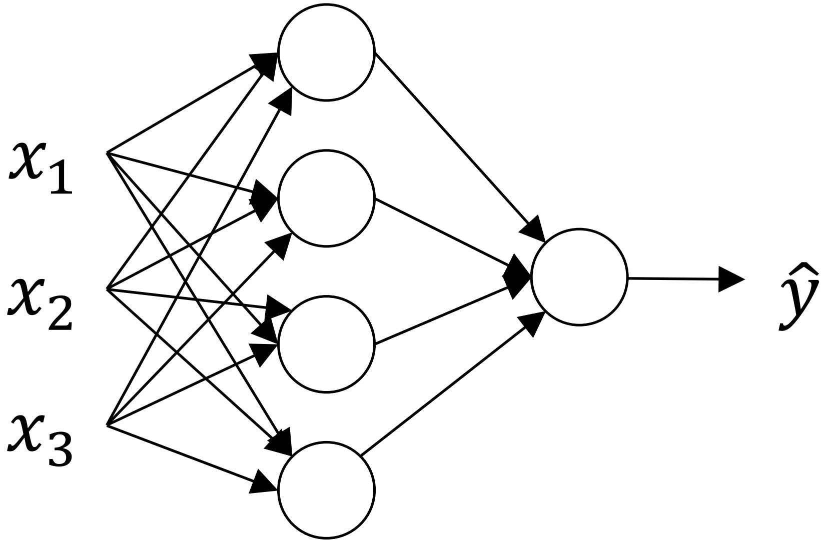
Computing a Neural Network's Output

Neural Network Representation

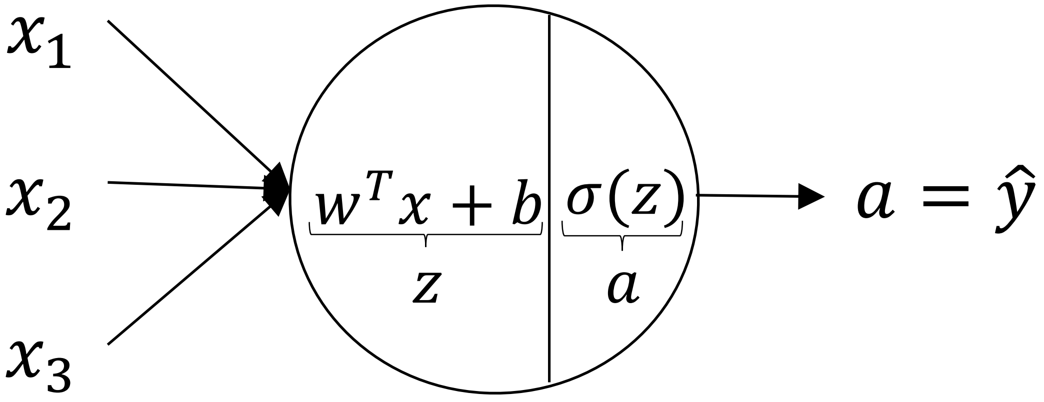




$z = w^T x + b$

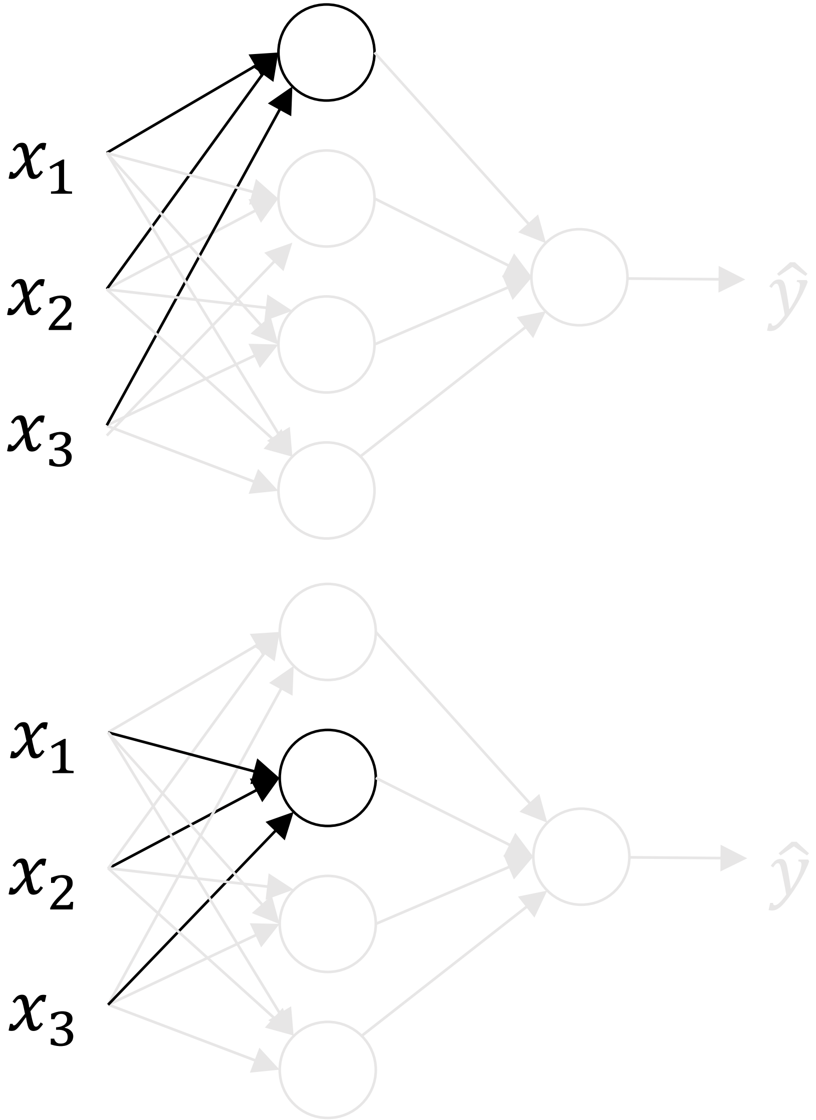
$a = \sigma(z)$

Neural Network Representation



$$z = w^T x + b$$

$$a = \sigma(z)$$



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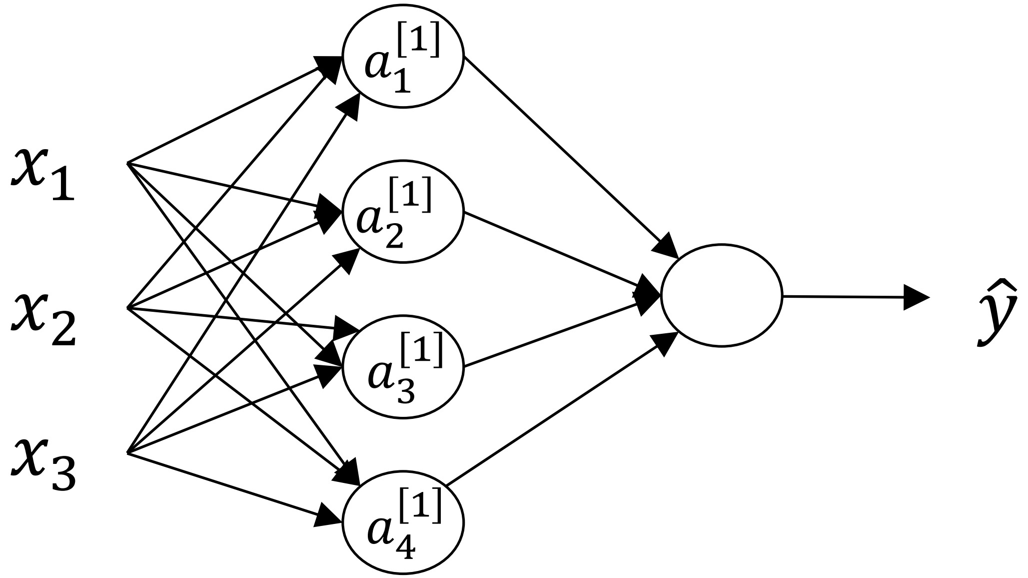
Neural Network Representation



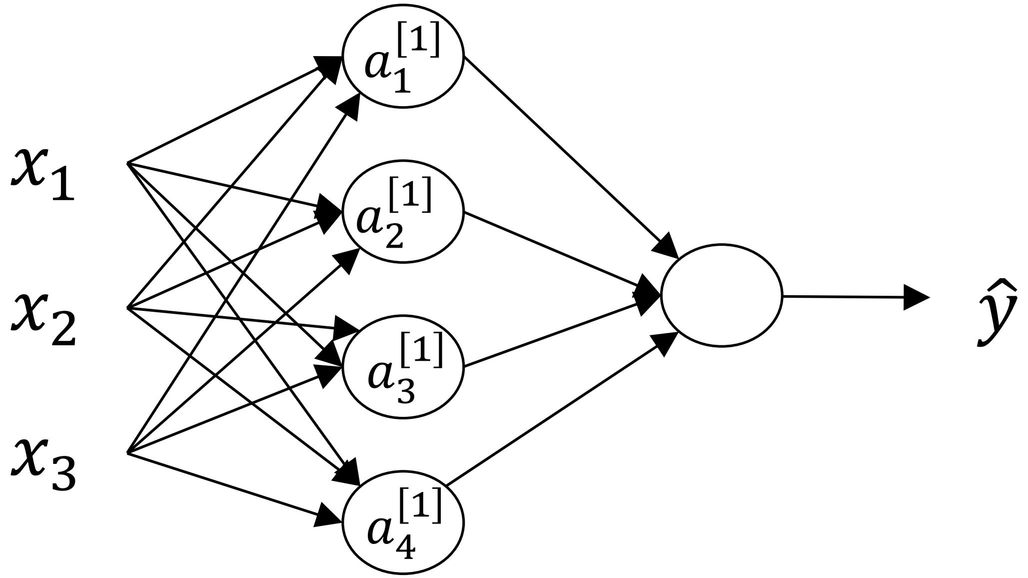
$$z_1^{[1]} = w_1^{[1]T} x + b_1^{[1]},\ a_1^{[1]} = \sigma(z_1^{[1]})$$

$$z_2^{[1]} = w_2^{[1]T} x + b_2^{[1]},\ a_2^{[1]} = \sigma(z_2^{[1]})$$

$$z_3^{[1]} = w_3^{[1]T} x + b_3^{[1]},\ a_3^{[1]} = \sigma(z_3^{[1]})$$

$$z_4^{[1]} = w_4^{[1]T} x + b_4^{[1]},\ a_4^{[1]} = \sigma(z_4^{[1]})$$

Neural Network Representation learning



Given input x:

$$z^{[1]} = W^{[1]}x + b^{[1]}$$

$$a^{[1]} = \sigma(z^{[1]})$$

$$z^{[2]} = W^{[2]}a^{[1]} + b^{[2]}$$

$$a^{[2]} = \sigma(z^{[2]})$$

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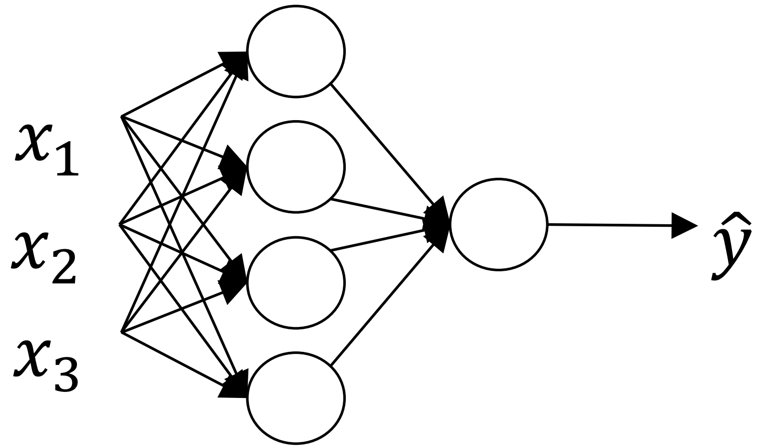
Vectorizing across multiple examples

Vectorizing across multiple examples



$$z^{[1]} = W^{[1]}x + b^{[1]}$$
$$a^{[1]} = \sigma(z^{[1]})$$
$$z^{[2]} = W^{[2]}a^{[1]} + b^{[2]}$$
$$a^{[2]} = \sigma(z^{[2]})$$

Vectorizing across multiple examples

```
for i = 1 to m:
```

$$z^{[1](i)} = W^{[1]}x^{(i)} + b^{[1]}$$

$$a^{[1](i)} = \sigma(z^{[1](i)})$$

$$z^{[2](i)} = W^{[2]}a^{[1](i)} + b^{[2]}$$

$$a^{[2](i)} = \sigma(z^{[2](i)})$$

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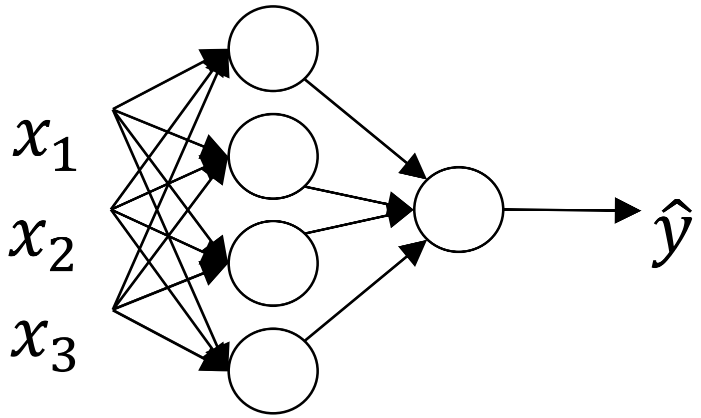
Explanation for vectorized implementation

Justification for vectorized implementation

Recap of vectorizing across multiple examples



$$X = \begin{bmatrix} | & | & & | \\ x^{(1)} & x^{(2)} & \cdots & x^{(m)} \\ | & | & & | \end{bmatrix}$$

$$A^{[1]} = \begin{bmatrix} | & | & & | \\ a^{[1](1)} & a^{[1](2)} & \cdots & a^{[1](m)} \\ | & | & & | \end{bmatrix}$$

```
for i = 1 to m
```

$$z^{[1](i)} = W^{[1]}x^{(i)} + b^{[1]}$$
$$a^{[1](i)} = \sigma(z^{[1](i)})$$
$$z^{[2](i)} = W^{[2]}a^{[1](i)} + b^{[2]}$$
$$a^{[2](i)} = \sigma(z^{[2](i)})$$

$$Z^{[1]} = W^{[1]}X + b^{[1]}$$
$$A^{[1]} = \sigma(Z^{[1]})$$
$$Z^{[2]} = W^{[2]}A^{[1]} + b^{[2]}$$
$$A^{[2]} = \sigma(Z^{[2]})$$

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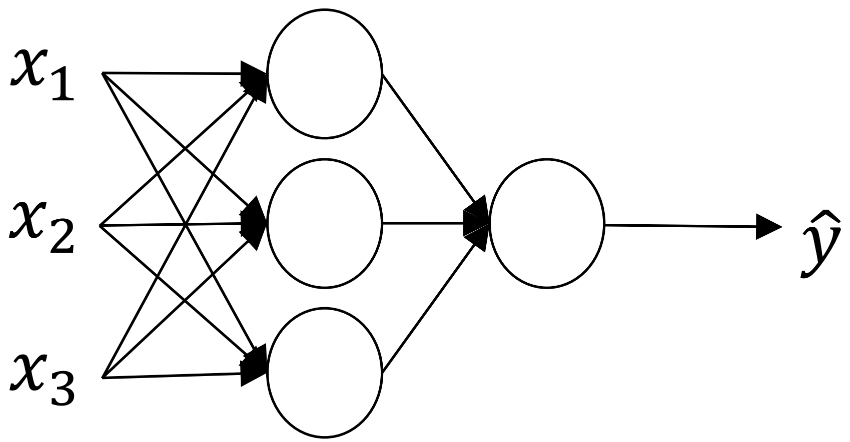
Activation functions

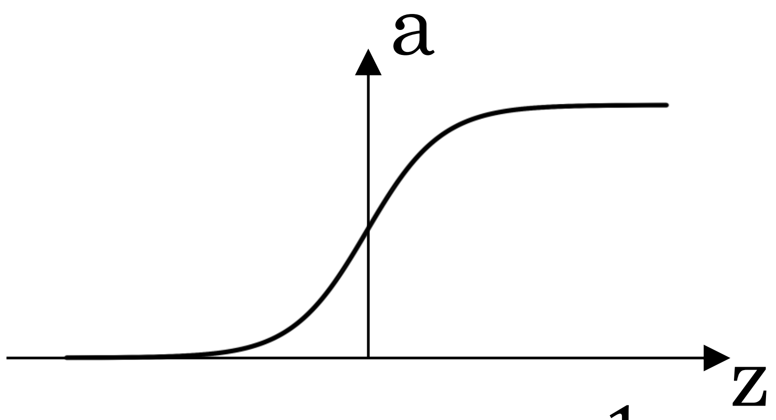
Activation functions



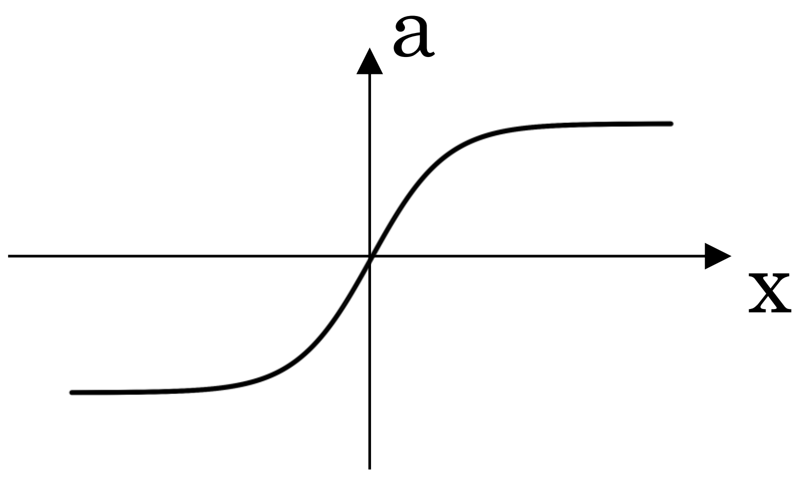
Given x:

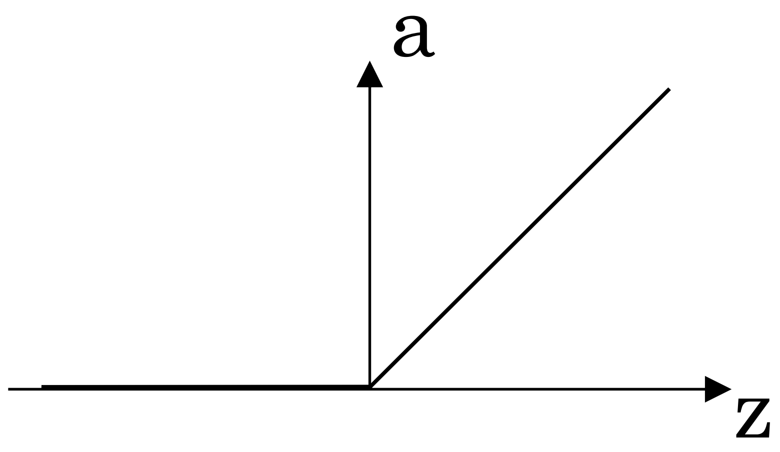
$$z^{[1]} = W^{[1]}x + b^{[1]}$$
$$a^{[1]} = \sigma(z^{[1]})$$
$$z^{[2]} = W^{[2]}a^{[1]} + b^{[2]}$$
$$a^{[2]} = \sigma(z^{[2]})$$

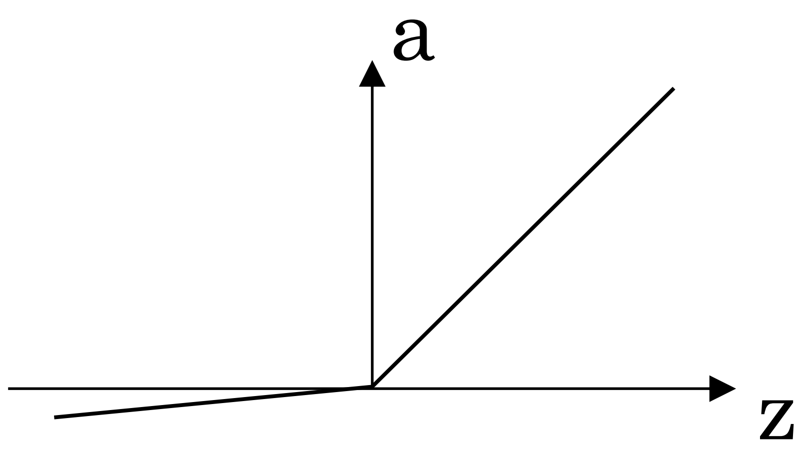
Pros and cons of activation functions



sigmoid: $a = \dfrac{1}{1 + e^{-z}}$







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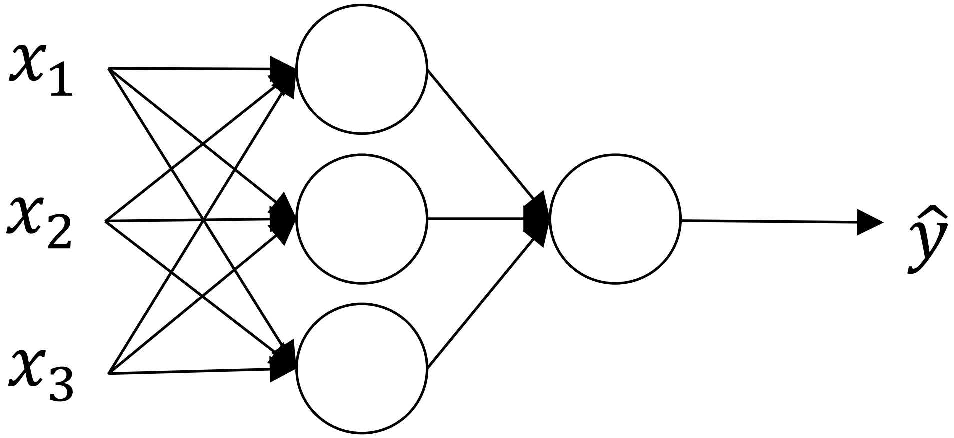
Why do you need non-linear activation functions?

Activation function



Given x:

$$z^{[1]} = W^{[1]}x + b^{[1]}$$

$$a^{[1]} = g^{[1]}(z^{[1]})$$

$$z^{[2]} = W^{[2]}a^{[1]} + b^{[2]}$$

$$a^{[2]} = g^{[2]}(z^{[2]})$$

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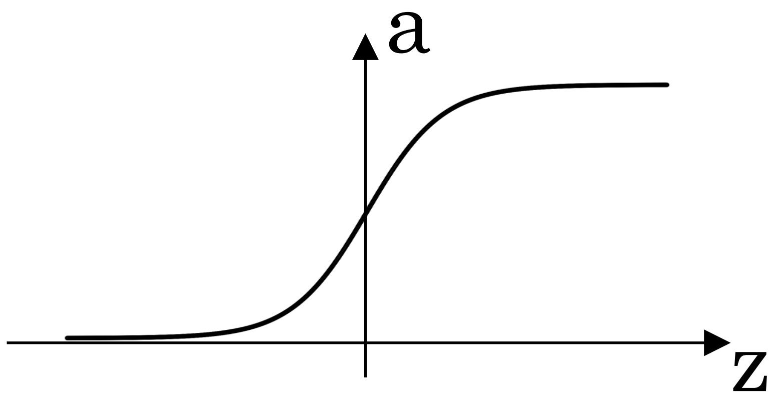
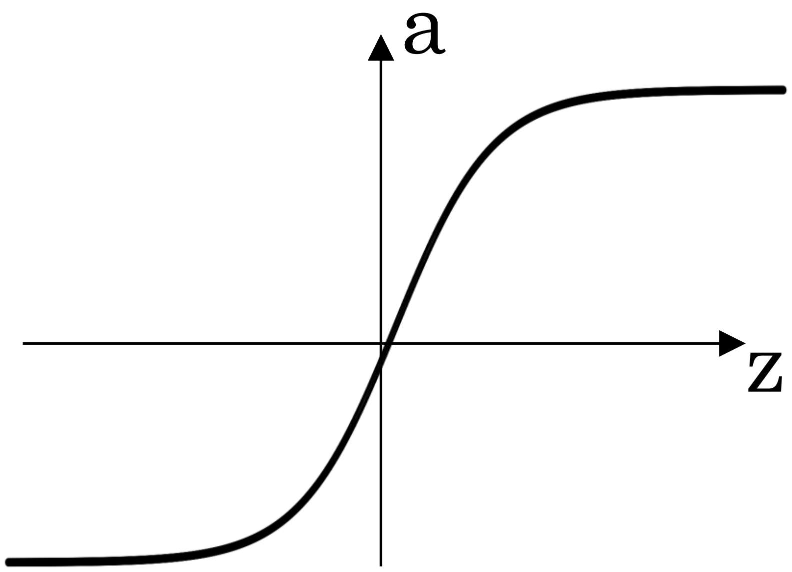
Derivatives of activation functions

Sigmoid activation function



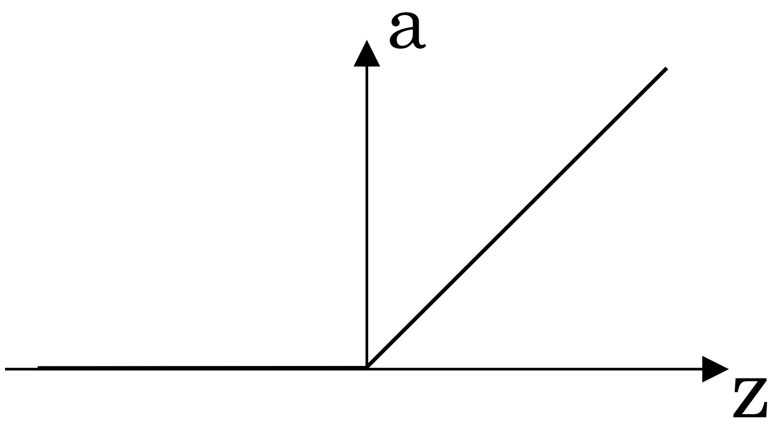
$$g(z) = \frac{1}{1 + e^{-z}}$$

Tanh activation function

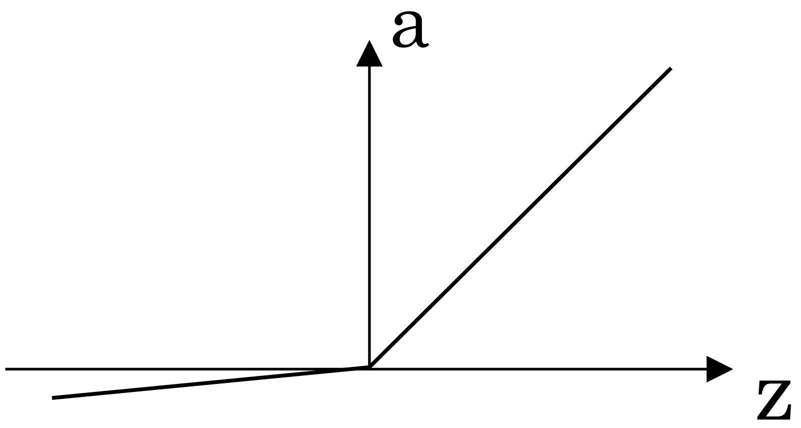


$$g(z) = \tanh(z)$$

ReLU and Leaky ReLU



ReLU



Leaky ReLU

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Gradient descent for neural networks

Gradient descent for neural networks

Formulas for computing derivatives

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Backpropagation intuition (Optional)

Computing gradients

Logistic regression

$$\begin{tikzcd} x \arrow[dr] & & & \\ w \arrow[r] & \boxed{z = w^T x + b} \arrow[r] & \boxed{a = \sigma(z)} \arrow[r] & \boxed{\mathcal{L}(a, y)} \\ b \arrow[ur] & & & \end{tikzcd}$$

Neural network gradients

$$\begin{tikzcd}[column sep=small]
x \arrow[dr] & & & W^{[2]} \arrow[d] & & \\
W^{[1]} \arrow[r] & \boxed{z^{[1]} = W^{[1]}x + b^{[1]}} \arrow[r] & \boxed{a^{[1]} = \sigma(z^{[1]})} \arrow[r] & \boxed{z^{[2]} = W^{[2]}x + b^{[2]}} \arrow[r] & \boxed{a^{[2]} = \sigma(z^{[2]})} \arrow[r] & \boxed{\mathcal{L}(a^{[2]}, \mathrm{y})} \\
b^{[1]} \arrow[ur] & & & b^{[2]} \arrow[u] & &
\end{tikzcd}$$

Summary of gradient descent

$$dz^{[2]} = a^{[2]} - y$$

$$dW^{[2]} = dz^{[2]} {a^{[1]}}^T$$

$$db^{[2]} = dz^{[2]}$$

$$dz^{[1]} = W^{[2]T} dz^{[2]} * g^{[1]\prime}(\mathrm{z}^{[1]})$$

$$dW^{[1]} = dz^{[1]} x^T$$

$$db^{[1]} = dz^{[1]}$$

Summary of gradient descent

$$dz^{[2]} = a^{[2]} - y$$

$$dW^{[2]} = dz^{[2]} {a^{[1]}}^T$$

$$db^{[2]} = dz^{[2]}$$

$$dz^{[1]} = W^{[2]T} dz^{[2]} * g^{[1]\prime}(\mathrm{z}^{[1]})$$

$$dW^{[1]} = dz^{[1]} x^T$$

$$db^{[1]} = dz^{[1]}$$

$$dZ^{[2]} = A^{[2]} - Y$$

$$dW^{[2]} = \frac{1}{m} dZ^{[2]} {A^{[1]}}^T$$

$$db^{[2]} = \frac{1}{m} np.sum(dZ^{[2]}, axis = 1, keepdims = True)$$

$$dZ^{[1]} = W^{[2]T} dZ^{[2]} * g^{[1]\prime}(\mathrm{Z}^{[1]})$$

$$dW^{[1]} = \frac{1}{m} dZ^{[1]} X^T$$

$$db^{[1]} = \frac{1}{m} np.sum(dZ^{[1]}, axis = 1, keepdims = True)$$

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Random Initialization

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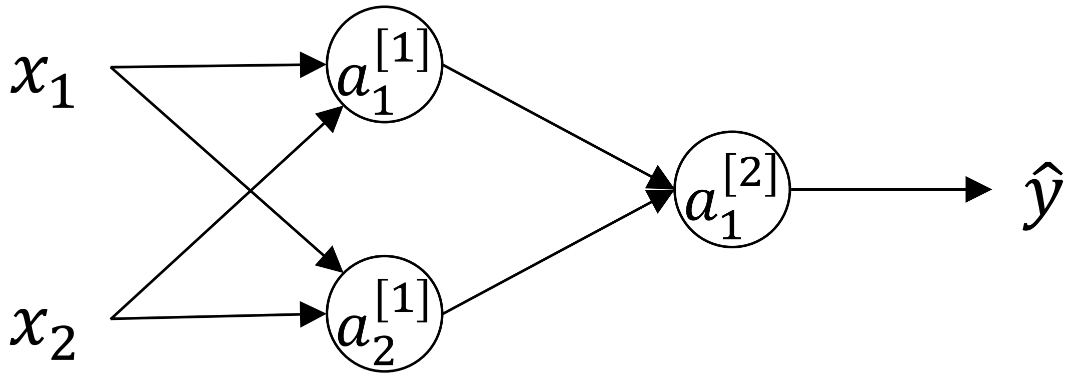
What happens if you initialize weights to zero?



Random initialization