11주차(3/3)

경사하강법 1

파이썬으로배우는기계학습

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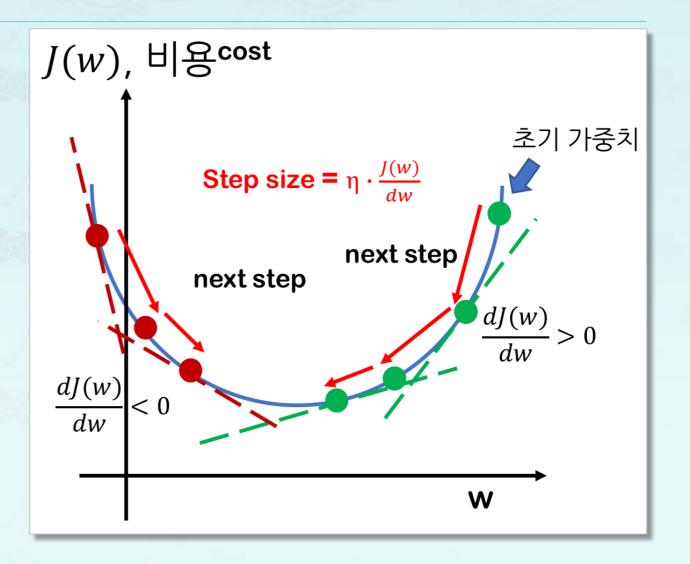
경사하강법 1

- 학습 목표
 - 배치 경사하강법(Batch GD)으로 학습의 정확도를 이해한다.
 - 확률적 경사하강법(Stochastic GD)으로 학습의 효율성을 이해한다.

- 학습 내용
 - MNIST 자료셋에 대한 다양한 경사하강법 비교하기
 - 배치 경사하강법(Batch GD)의 정확도 이해하기
 - 확률적 경사하강법(Stochastic GD)으로 학습하기

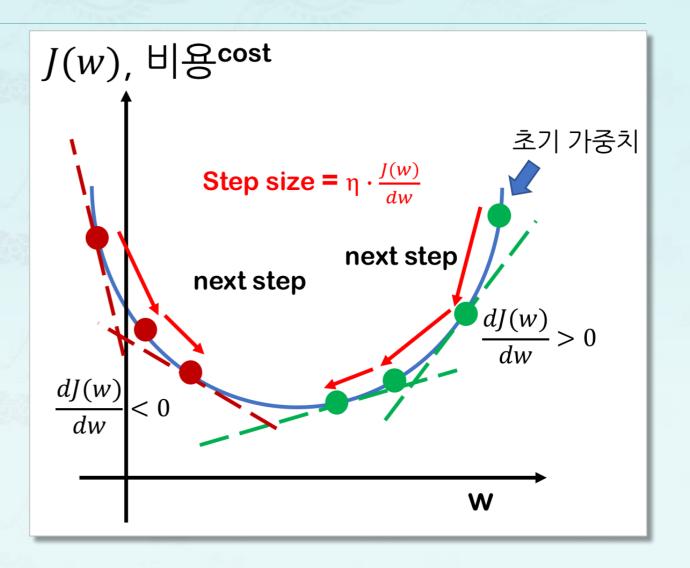
$$\Delta w = -\eta \frac{\partial J(w)}{\partial w_j}$$

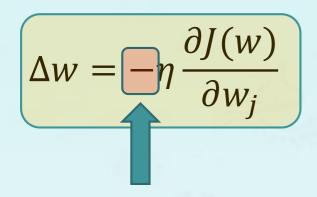
방향과 속도

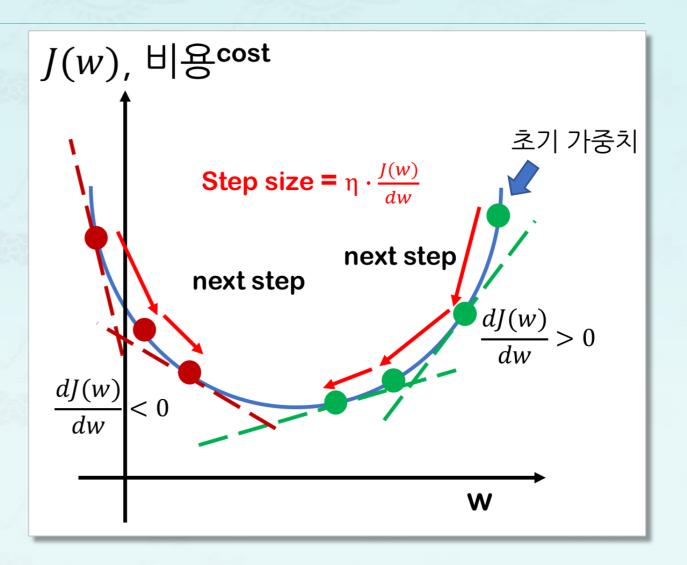


$$\Delta w = -\eta \frac{\partial J(w)}{\partial w_j}$$

방향과 스텝 크기





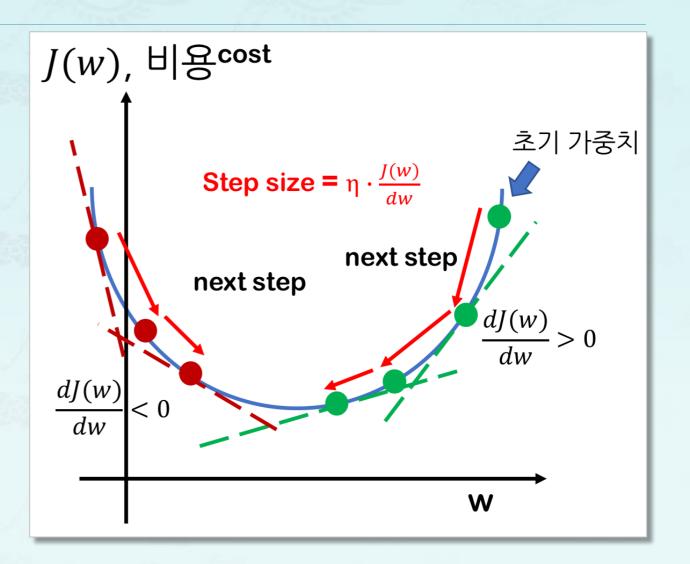


$$\Delta w = -\eta \frac{\partial J(w)}{\partial w_j}$$

$$J(w) = \frac{1}{2} \sum_{i} \left(y^{(i)} - h(z^{(i)}) \right)^{2}$$

$$J(w) = \frac{1}{2m} \sum_{i} \left(y^{(i)} - h(z^{(i)}) \right)^2$$

- 평균제곱오차
 - Mean squared error (MSE)



```
def fit(self, X, y):
        m_samples = len(y)
       Y = joy.one_hot_encoding(y, self.n_y)
        self.cost = []
        for epoch in range(self.epochs):
            A0 = np.array(X, ndmin=2).T
            Y0 = np.array(Y, ndmin=2).T
            Z1 = np.dot(self.W1, A0)
            A1 = self.g(Z1)
10
            Z2 = np.dot(self.W2, A1)
11
            A2 = self.g(Z2)
12
13
14
            E2 = Y0 - A2
            E1 = np.dot(self.W2.T, E2)
15
            dZ2 = E2 * self.g_prime(Z2)
16
            dZ1 = E1 * self.g_prime(Z1)
17
            dW2 = self.eta * np.dot(dZ2, A1.T)
18
19
            dW1 = self.eta * np.dot(dZ1, A0.T)
20
            self.W2 += dW2 / m_samples
            self.W1 += dW1 / m_samples
22
            self.cost_.append(np.sqrt(np.sum(E2*E2)))
23
24
        return self
```

1. Batch GD: one-hot-encoding

```
def fit(self, X, y):
        m_samples = len(y)
        Y = joy.one_hot_encoding(y, self.n_y)
        self.cost = []
        for epoch in range(self.epochs):
            A0 = np.array(X, ndmin=2).T
           Y0 = np.array(Y, ndmin=2).T
            Z1 = np.dot(self.W1, A0)
            A1 = self.g(Z1)
10
            Z2 = np.dot(self.W2, A1)
12
            A2 = self.g(Z2)
13
            E2 = Y0 - A2
14
            E1 = np.dot(self.W2.T, E2)
15
16
            dZ2 = E2 * self.g_prime(Z2)
            dZ1 = E1 * self.g_prime(Z1)
17
            dW2 = self.eta * np.dot(dZ2, A1.T)
18
19
            dW1 = self.eta * np.dot(dZ1, A0.T)
20
            self.W2 += dW2 / m_samples
            self.W1 += dW1 / m_samples
22
            self.cost_.append(np.sqrt(np.sum(E2*E2)))
23
24
        return self
```

1. Batch GD: 2차원 배열 및 컬럼 벡터 설정 코드

```
def fit(self, X, y):
        m_samples = len(y)
       Y = joy.one_hot_encoding(y, self.n_y)
        self.cost = []
       for epoch in range(self.epochs):
            A0 = np.array(X, ndmin=2).T
            Y0 = np.array(Y, ndmin=2).T
            Z1 = np.dot(self.W1, A0)
            A1 = self.g(Z1)
10
            Z2 = np.dot(self.W2, A1)
11
            A2 = self.g(Z2)
12
13
14
            E2 = Y0 - A2
            E1 = np.dot(self.W2.T, E2)
15
            dZ2 = E2 * self.g prime(Z2)
16
            dZ1 = E1 * self.g_prime(Z1)
17
            dW2 = self.eta * np.dot(dZ2, A1.T)
18
19
            dW1 = self.eta * np.dot(dZ1, A0.T)
20
21
            self.W2 += dW2 / m_samples
            self.W1 += dW1 / m_samples
22
            self.cost_.append(np.sqrt(np.sum(E2*E2)))
23
24
        return self
```

1. Batch GD: 가중치 조정 코드

```
def fit(self, X, y):
        m_samples = len(y)
        Y = joy.one_hot_encoding(y, self.n_y)
        self.cost = []
        for epoch in range(self.epochs):
            A0 = np.array(X, ndmin=2).T
            Y0 = np.array(Y, ndmin=2).T
            Z1 = np.dot(self.W1, A0)
            A1 = self.g(Z1)
10
            Z2 = np.dot(self.W2, A1)
11
            A2 = self.g(Z2)
12
13
14
            E2 = Y0 - A2
            E1 = np.dot(self.W2.T, E2)
15
            dZ2 = E2 * self.g_prime(Z2)
16
            dZ1 = E1 * self.g_prime(Z1)
17
            dW2 = self.eta * np.dot(dZ2, A1.T)
18
19
            dW1 = self.eta * np.dot(dZ1, A0.T)
20
            self.W2 += dW2 / m_samples
22
            self.W1 += dW1 / m_samples
            self.cost_.append(np.sqrt(np.sum(E2*E2)))
23
24
        return self
```

1. Batch GD: 학습 상태 확인 코드

1. Batch GD: evaluate 메소드

```
/0.02
             0.03
                   0.04
                         0.01
                               0.92
                                          0.01\
       0.04
                   0.03
                                          0.08
             0.01
                         0.02
                               0.01
       0.01
             0.86
                   0.05
                         0.90
                                          0.08
                               0.05
A2 =
       0.92
             0.53
                   0.01
                         0.03
                               0.03
                                          0.96
             0.02
                   0.10 0.01 0.02
                                          0.01
       0.03
                                          0.03/
      \0.05
             0.10
                   0.95
                         0.08 0.01
```

```
(X, y), (Xtest, ytest) = joy.load_mnist()
 X, y = X[:1000], y[:1000]
 Xtest, ytest = Xtest[:100], ytest[:100]
 nn = MnistBGD(784, 100, 10, eta = 0.1,
               epochs = 1000)
 nn.fit(X, y)
 accuracy = nn.evaluate(Xtest, ytest)
 print('Accuracy {}%'.format(accuracy))
def evaluate(self, Xtest, ytest):
    m_samples = len(ytest)
    scores = 0
    A2 = self.predict(Xtest)
    yhat = np.argmax(A2, axis = 0)
    scores += np.sum(yhat == ytest)
    return scores/m samples * 100
```

1. Batch GD: evaluate 메소드

```
/0.02
             0.03
                   0.04
                         0.01
                               0.92
                                         0.01\
                   0.03
                                          0.08
       0.04
             0.01
                         0.02
                               0.01
       0.01
             0.86
                   0.05
                         0.90
                                         0.08
                               0.05
A2 =
       0.92
             0.53
                   0.01
                         0.03
                               0.03
                                          0.96
             0.02
                   0.10 0.01 0.02
                                          0.01
       0.03
                                          0.03/
      \0.05
             0.10
                   0.95
                        0.08 0.01
```

```
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def evaluate(self, Xtest, ytest):
    m_samples = len(ytest)
    scores = 0
    A2 = self.predict(Xtest)
    yhat = np.argmax(A2, axis = 0)
    scores += np.sum(yhat == ytest)
    return scores/m samples * 100
```

```
/0.02
            0.03
                  0.04
                        0.01
                              0.92
                                        0.01
       0.04
                  0.03
                        0.02
                                        0.08
            0.01
                              0.01
       0.01
            0.86
                  0.05
                        0.90
                              0.05
                                        0.08
A2 =
      0.92
            0.53
                  0.01
                        0.03
                              0.03
                                        0.96
            0.02
                 0.10 0.01 0.02
                                        0.01
       0.03
      \0.05
            0.10 0.95 0.08 0.01
                                        0.03/
            샘플의 수 100
```

```
(X, y), (Xtest, ytest) = joy.load_mnist()
 X, y = X[:1000], y[:1000]
 Xtest, ytest = Xtest[:100], ytest[:100]
 nn = MnistBGD(784, 100, 10, eta = 0.1,
               epochs = 1000)
 nn.fit(X, y)
 accuracy = nn.evaluate(Xtest, ytest)
 print('Accuracy {}%'.format(accuracy))
def evaluate(self, Xtest, ytest):
    m_samples = len(ytest)
    scores = 0
    A2 = self.predict(Xtest)
    yhat = np.argmax(A2, axis = 0)
    scores += np.sum(yhat == ytest)
```

return scores/m samples * 100

한 샘플의 예측값 10

- A2.shape: (10, 100)
- yhat.shape:
- ytest.shape:

```
0.03
                   0.04
                          0.01
                                0.92
                                           0.01
       /0.02
       0.04
             0.01
                    0.03
                                           0.08
                          0.02
                                0.01
       0.01
             0.86
                   0.05
                          0.90
                                0.05
                                           0.08
A2 =
       0.92
             0.53
                   0.01
                          0.03
                                0.03
                                           0.96
             0.02
                   0.10
                          0.01
                                0.02
                                           0.01
       0.03
                                           0.03/
       \0.05
             0.10
                   0.95
                          0.08
                                0.01
```

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def evaluate(self, Xtest, ytest):
    m_samples = len(ytest)
    scores = 0
    A2 = self.predict(Xtest)
    yhat = np.argmax(A2, axis = 0)
    scores += np.sum(yhat == ytest)
    return scores/m samples * 100
```

- A2.shape: (10, 100)
- yhat.shape:
- ytest.shape: (100,)



```
0.03
                   0.04
                         0.01
                                0.92
                                          0.01
      /0.02
       0.04
             0.01
                   0.03
                                          0.08
                         0.02
                                0.01
       0.01
             0.86
                         0.90
                                          0.08
                   0.05
                                0.05
A2 =
       0.92
             0.53
                   0.01
                         0.03
                                0.03
                                          0.96
             0.02
                   0.10
                                          0.01
       0.03
                         0.01
                                0.02
                                          0.03/
      \0.05
             0.10
                   0.95
                         0.08
                                0.01
```

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    scores = 0
    A2 = self.predict(Xtest)
    yhat = np.argmax(A2, axis = 0)
    scores += np.sum(yhat == ytest)
    return scores/m samples * 100
```

- A2.shape: (10, 100)
- yhat.shape:
- ytest.shape: (100,)



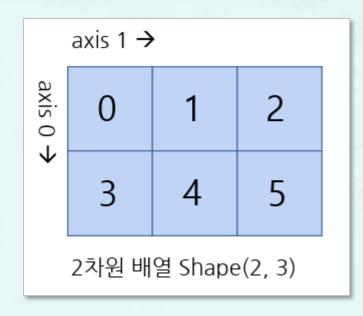
```
0.03
                   0.04
                         0.01
                                0.92
                                          0.01
      /0.02
       0.04
             0.01
                   0.03
                                          0.08
                         0.02
                                0.01
       0.01
                         0.90
                                          0.08
             0.86
                   0.05
                                0.05
A2 =
       0.92
             0.53
                   0.01
                         0.03
                                0.03
                                          0.96
             0.02
                   0.10
                                          0.01
       0.03
                         0.01
                               0.02
                                          0.03/
      \0.05
             0.10
                   0.95
                         0.08
                                0.01
```

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    nn.fit(X, y)
    accuracy = nn.evaluate(Xtest, ytest)
    print('Accuracy {}%'.format(accuracy))
  def evaluate(self, Xtest, ytest):
      m_samples = len(ytest)
       scores = 0
      A2 = self.predict(Xtest)
      yhat = np.argmax(A2, axis = 0)
6
       scores += np.sum(yhat == ytest)
       return scores/m samples * 100
```

```
(X, y), (Xtest, ytest) = joy.load_mnist()
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 def evaluate(self, Xtest, ytest):
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     scores = 0
     A2 = self.predict test)
     yhat = np.argmax(A2, axis = 0)
     scores += np.sum(yhat == ytest)
     return scores/m_samples * 100
```

[복습] 배열의 축 (Axis) 다루기

2차원 배열 Axis



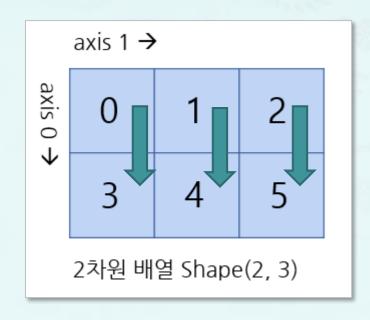
```
print('sum(axis=0):', np.sum(a, axis=0))
sum(axis=0):
```

$$np.sum(a, axis = 0) = ? (3, 12)$$

(3, 5, 7)

[복습] 배열의 축 (Axis) 다루기

2차원 배열 Axis

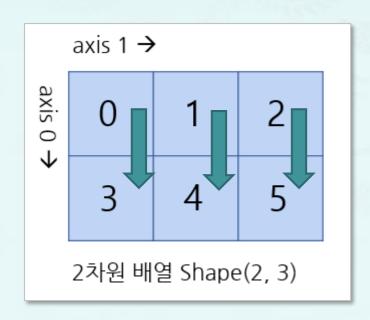


```
print('sum(axis=0):', np.sum(a, axis=0))
sum(axis=0):
```

np.sum(a, axis = 0) = ?
$$(3, 12)$$
 $(3, 5, 7)$

[복습] 배열의 축 (Axis) 다루기

2차원 배열 Axis



```
print('sum(axis=0):', np.sum(a, axis=0))
sum(axis=0): [3 5 7]
```

$$np.sum(a, axis = 0) = (3, 5, 7)$$

- A2.shape: (10, 100)
- yhat.shape:

yhat =

ytest.shape: (100,)

```
axis = 0
      /0.02
             0.03
                   0.04
                          0.01
                                0.92
                                           0.01
       0.04
             0.01
                   0.03
                                           0.08
                          0.02
                                0.01
       0.01
             0.86
                   0.05
                          0.90
                                           0.08
                                0.05
A2 =
       0.92
             0.53
                   0.01
                          0.03
                                0.03
                                           0.96
       0.03
             0.02
                   0.10
                          0.01
                                0.02
                                           0.01
                   0.95
                                           0.03/
                         0.08
```

```
(X, y), (Xtest, ytest) = joy.load_mnist()
    X, y = X[:1000], y[:1000]
    Xtest, ytest = Xtest[:100], ytest[:100]
    nn = MnistBGD(784, 100, 10, eta = 0.1,
                  epochs = 1000)
    nn.fit(X, y)
    accuracy = nn.evaluate(Xtest, ytest)
    print('Accuracy {}%'.format(accuracy))
  def evaluate(self, Xtest, ytest):
      m_samples = len(ytest)
       scores = 0
4
      A2 = self.predict(Xtest)
      yhat = np.argmax(A2, axis = 0)
6
       scores += np.sum(yhat == ytest)
       return scores/m samples * 100
```

- A2.shape: (10, 100) –
- yhat.shape: (100,)
- ytest.shape: (100,)

yhat =

```
axis = 0
      /0.02
             0.03
                   0.04
                         0.01
                                0.92
                                          0.01
       0.04
             0.01
                   0.03
                                          0.08
                         0.02
                                0.01
       0.01
             0.86
                   0.05
                         0.90
                                          0.08
                                0.05
A2 =
       0.92
             0.53
                   0.01
                         0.03
                                0.03
                                          0.96
       0.03
             0.02
                   0.10
                         0.01
                                0.02
                                          0.01
                                          0.03/
                   0.95
                         0.08
```

```
(X, y), (Xtest, ytest) = joy.load_mnist()
    X, y = X[:1000], y[:1000]
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    nn = MnistBGD(784, 100, 10, eta = 0.1,
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      m_samples = len(ytest)
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4
      A2 = self.predict(Xtest)
      yhat = np.argmax(A2, axis = 0)
6
       scores += np.sum(yhat == ytest)
       return scores/m samples * 100
```

- A2.shape: (10, 100)
- yhat.shape: (100,)
- ytest.shape: (100,)

```
axis = 0
                 0.04 0.01 0.92
      /0.02
           0.03
                                       0.01
            0.01
                  0.03
                       0.02
                                       0.08
      0.04
                             0.01
      0.01 [0.86] 0.05 [0.90] 0.05
                                       0.08
                                      0.96
A2 =
     0.92
            0.53
                 0.01 0.03 0.03
            0.02
                  0.10
                      0.01 0.02
                                       0.01
      0.03
            0.10 [0.95] 0.08 0.01
                                       0.03/
```

```
yhat = [3, 2, 10, 2, 0, ... 3]
```

```
(X, y), (Xtest, ytest) = joy.load_mnist()
    X, y = X[:1000], y[:1000]
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    nn = MnistBGD(784, 100, 10, eta = 0.1,
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 6 nn.fit(X, y)
    accuracy = nn.evaluate(Xtest, ytest)
    print('Accuracy {}%'.format(accuracy))
  def evaluate(self, Xtest, ytest):
      m_samples = len(ytest)
       scores = 0
      A2 = self.predict(Xtest)
      yhat = np.argmax(A2, axis = 0)
6
       scores += np.sum(yhat == ytest)
       return scores/m samples * 100
```

```
(X, y), (Xtest, ytest) = joy.load_mnist()
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 def evaluate(self, Xtest, ytest):
     m_samples = len(ytest)
     scores = 0
     A2 = self.predict(Xtest)
     yhat = np.argmax(A2.axis = 0)
    scores += np.sum(yhat == ytest)
     return scores/m_samples * 100
```

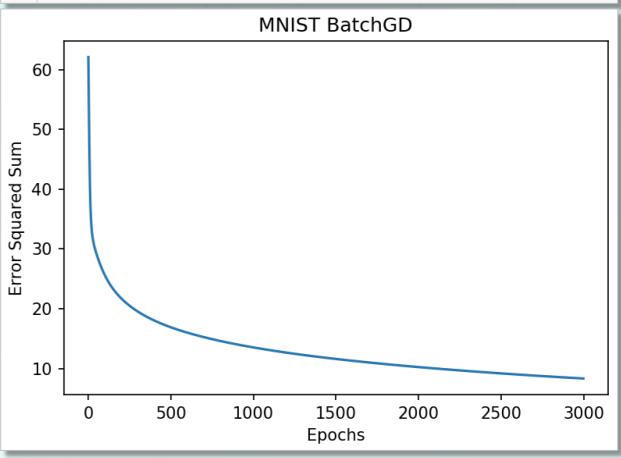
```
(X, y), (Xtest, ytest) = joy.load_mnist()
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  nn = MnistBGD(784, 100, 10, eta = 0.1,
                epochs = 1000)
6 nn.fit(X, y)
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 def evaluate(self, Xtest, ytest):
     m_samples = len(ytest)
     scores = 0
     A2 = self.predict(Xtest)
     yhat = np.argmax(A2, axis = 0)
     scores += np.sum(yhat == ytest)
     return scores/m_samples * 100
```

```
(X, y), (Xtest, ytest) = joy.load_mnist()
 X, y = X[:1000], y[:1000]
  Xtest, ytest = Xtest[:100], ytest[:100]
  nn = MnistBGD(784, 100, 10, eta = 0.1,
                epochs = 1000)
6 nn.fit(X, y)
  accuracy = nn.evaluate(Xtest, ytest)
  print('Accuracy {}%'.format(accuracy))
 def evaluate(self, Xtest, ytest):
     m_samples = len(ytest)
     scores = 0
     A2 = self.predict(Xtest)
     yhat = np.argmax(A2, axis = 0)
     scores += np.sum(yhat == ytest)
     return scores/m_samples * 100
```

Accuracy 85.0%

```
plt.plot(range(len(nn.cost_)), nn.cost_)
plt.title('MNIST BatchGD')
plt.xlabel('Epochs')
plt.ylabel('Error Squared Sum')
plt.show()
```

```
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plt.title('MNIST BatchGD')
plt.xlabel('Epochs')
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plt.show()
```



1. Batch GD: 단점

$$w_j \coloneqq w_j + \eta \sum_{i}^{m} \left(y^{(i)} - h(z^{(i)}) \right) x_j^{(i)}$$

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$$w_{j} \coloneqq w_{j} + \eta \left(y^{(i)} - h(z^{(i)}) \right) x_{j}^{(i)}$$

$$w_j := w_j + \eta (y^{(i)} - h(z^{(i)})) x_j^{(i)}$$

```
def fit(self, X, y):
        self.cost = []
        m \text{ samples} = len(y)
        Y = joy.one_hot_encoding(y, self.n_y)
        for epoch in range(self.epochs):
            for m in range(m_samples):
                A0 = np.array(X[m], ndmin=2).T
                Y0 = np.array(Y[m], ndmin=2).T
                Z1 = np.dot(self.W1, A0)
10
                A1 = self.g(Z1)
                Z2 = np.dot(self.W2, A1)
                A2 = self.g(Z2)
12
13
                E2 = Y0 - A2
14
15
                E1 = np.dot(self.W2.T, E2)
                dZ2 = E2 * self.g prime(Z2)
16
                dZ1 = E1 * self.g prime(Z1)
17
                dW2 = np.dot(dZ2, A1.T)
18
19
                dW1 = np.dot(dZ1, A0.T)
20
                self.W2 += self.eta * dW2
21
                self.W1 += self.eta * dW1
22
                self.cost .append
23
                (np.sqrt(np.sum(E2 * E2)))
24
25
        return self
```

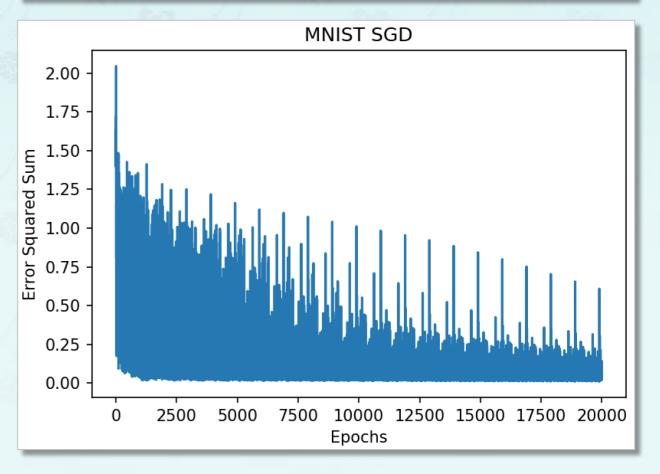
```
def fit(self, X, y):
        self.cost = []
        m \text{ samples} = len(y)
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10
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                Z2 = np.dot(self.W2, A1)
11
                A2 = self.g(Z2)
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                E2 = Y0 - A2
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                E1 = np.dot(self.W2.T, E2)
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                dZ1 = E1 * self.g prime(Z1)
                dW2 = np.dot(dZ2, A1.T)
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```

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```

```
def evaluate(self, Xtest, ytest):
    m_samples = len(ytest)
    scores = 0
    A2 = self.predict(Xtest)
    yhat = np.argmax(A2, axis = 0)
    scores += np.sum(yhat == ytest)
    return scores/m_samples * 100
```

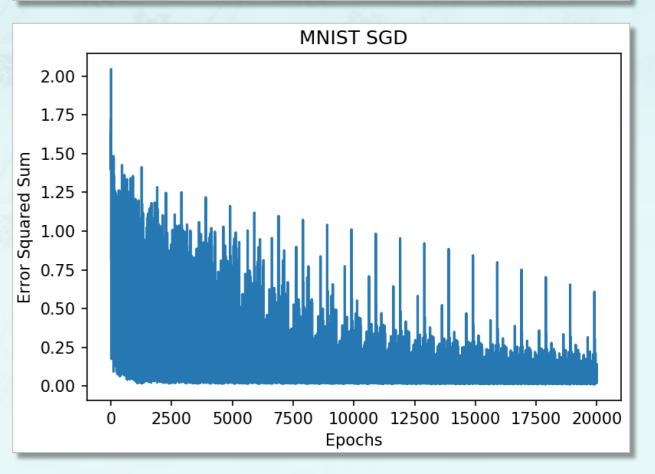
Accuracy 87.0%

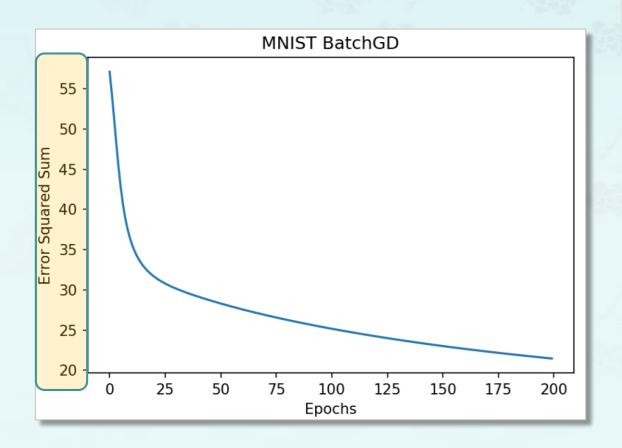
```
plt.plot(range(len(nn.cost_)), nn.cost_)
plt.title('MNIST SGD')
plt.xlabel('Epochs')
plt.ylabel('Error Squared Sum')
plt.show()
```

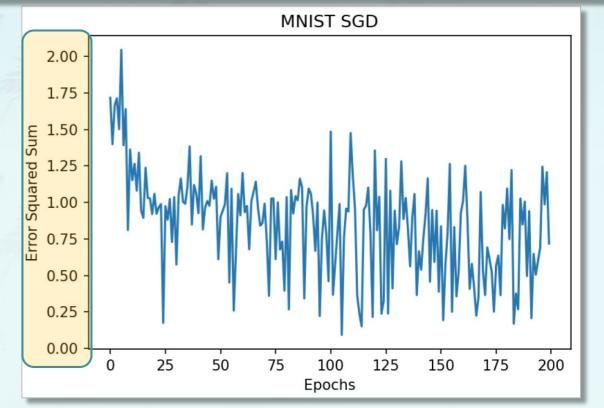


- epochs × number of samples
 - $20 \times 1000 = 20,000$

```
plt.plot(range(len(nn.cost_)), nn.cost_)
plt.title('MNIST SGD')
plt.xlabel('Epochs')
plt.ylabel('Error Squared Sum')
plt.show()
```







Batch GD, Stochastic GD

- 학습 정리
 - 배치 경사하강법(Batch GD) 이해
 - 확률적 경사하강법(Stochastic GD) 이해
 - 두 알고리즘의 차이점