deeplearning.ai

Regularizing your neural network

Regularization

Logistic regression

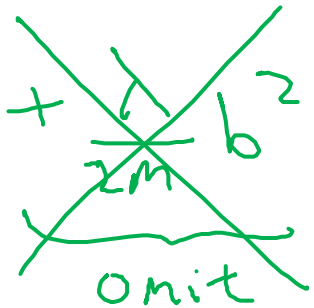
$\min_{w,b} J(w,b)$

$w \in \mathbb{R}^{n_x}$, $b \in \mathbb{R}$

λ = regularization parameter

lambda lambd

$$J(w,b) = \frac{1}{m}\sum_{i=1}^{m} \mathcal{L}(\hat{y}^{(i)}, y^{(i)}) + \frac{\lambda}{2m}\|w\|_2^2$$



L_2 regularization $\quad \|w\|_2^2 = \sum_{j=1}^{n_x} w_j^2 = w^T w$ ←

L_1 regularization $\quad \frac{\lambda}{2m}\sum_{j=1}^{n_x} |w_j| = \frac{\lambda}{2m}\|w\|_1$

w will be sparse

Neural network

$$\rightarrow J(w^{[1]}, b^{[1]}, \ldots, w^{[L]}, b^{[L]}) = \frac{1}{m}\sum_{i=1}^{m} \mathcal{L}(\hat{y}^{(i)}, y^{(i)}) + \frac{\lambda}{2m}\sum_{l=1}^{L} \|w^{[l]}\|_F^2$$

$$\|w^{[l]}\|_F^2 = \sum_{i=1}^{n^{[l]}} \sum_{j=1}^{n^{[l-1]}} (w_{ij}^{[l]})^2$$

$w^{[l]}: (n^{[l]}, n^{[l-1]})$

"Frobenius norm" $\|\cdot\|_2^2$ $\|\cdot\|_F^2$

$$dw^{[l]} = (\text{from backprop}) + \frac{\lambda}{m} w^{[l]}$$

$$\rightarrow w^{[l]} := w^{[l]} - \alpha\, dw^{[l]}$$

$$\frac{\partial J}{\partial w^{[l]}} = dw^{[l]}$$

"Weight decay"

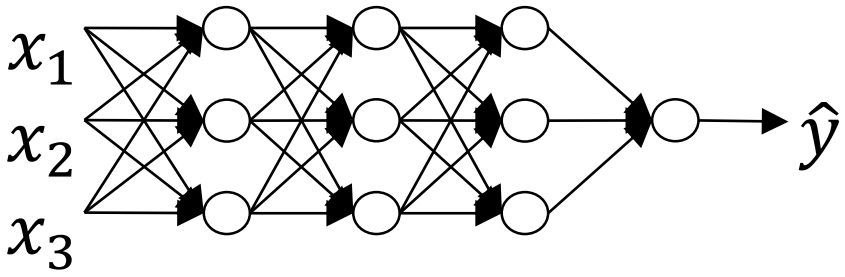
$$w^{[l]} := w^{[l]} - \alpha\left[(\text{from backprop}) + \frac{\lambda}{m} w^{[l]}\right]$$

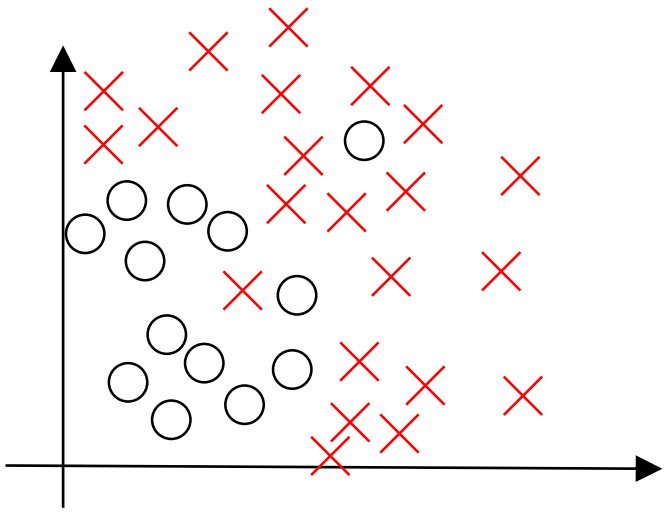
$$= w^{[l]} - \frac{\alpha\lambda}{m} w^{[l]} - \alpha\,(\text{from backprop})$$

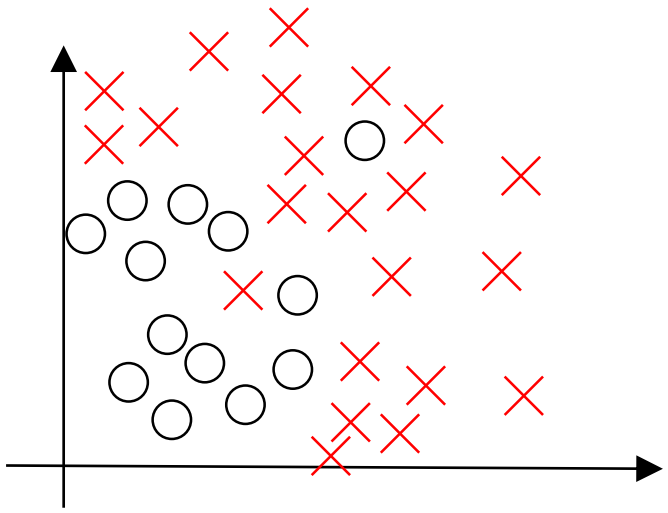
$$= \underbrace{\left(1 - \frac{\alpha\lambda}{m}\right)}_{<1} w^{[l]} - \alpha\,(\text{from backprop})$$

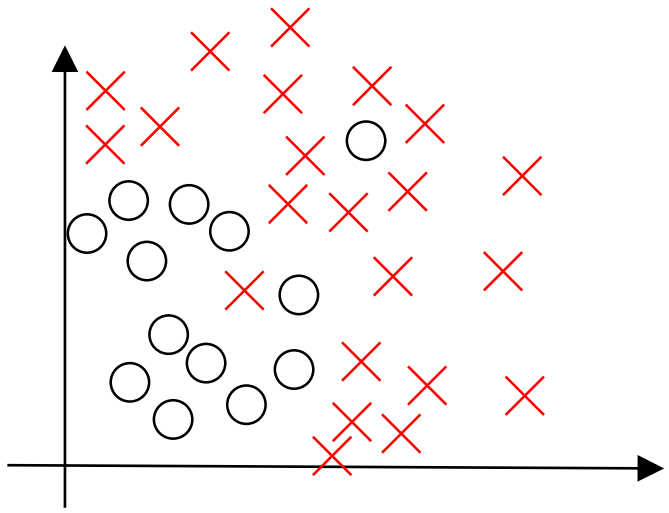
Andrew Ng

How does regularization prevent overfitting?









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