Machine Learning Formulas

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1 线性回归(Linear Regression)

1.1 当训练集X只有1项时

$$X = \begin{pmatrix} x_0 \\ x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} 1 \\ x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}_{(n+1)*1} \tag{1}$$

$$\theta = \begin{pmatrix} \theta_0 \\ \theta_1 \\ \vdots \\ \theta_n \end{pmatrix}_{(n+1) \times 1} \tag{2}$$

$$y = y \tag{3}$$

$$h_{\theta}(x) = \theta^{T} X = X^{T} \theta$$

$$= \begin{pmatrix} 1 & x_{1} & x_{2} & \dots & x_{n} \end{pmatrix} \begin{pmatrix} \theta_{0} \\ \theta_{1} \\ \dots \\ \theta_{n} \end{pmatrix}$$

$$= \theta_{0} + \theta_{1} x_{1} + \theta_{2} x_{2} + \dots + \theta_{n} x_{n}$$

$$(4)$$

1.2 当训练集X有m项时

$$X = \begin{pmatrix} x^{(1)} \\ x^{(2)} \\ x^{(3)} \\ \vdots \\ x^{(m)} \end{pmatrix}$$

$$= \begin{pmatrix} x_0^{(1)} & x_1^{(1)} & x_2^{(1)} & x_3^{(1)} & \dots & x_n^{(1)} \\ x_0^{(2)} & x_1^{(2)} & x_2^{(2)} & x_2^{(2)} & \dots & x_n^{(2)} \\ x_0^{(3)} & x_1^{(3)} & x_2^{(3)} & x_3^{(3)} & \dots & x_n^{(3)} \\ x_0^{(3)} & x_1^{(3)} & x_2^{(3)} & x_3^{(3)} & \dots & x_n^{(3)} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ x_0^{(m)} & x_1^{(m)} & x_2^{(m)} & x_3^{(m)} & \dots & x_n^{(m)} \end{pmatrix}$$

$$= \begin{pmatrix} 1 & x_1^{(1)} & x_2^{(1)} & x_3^{(1)} & \dots & x_n^{(1)} \\ 1 & x_1^{(2)} & x_2^{(2)} & x_3^{(2)} & \dots & x_n^{(n)} \\ 1 & x_1^{(3)} & x_2^{(2)} & x_3^{(3)} & \dots & x_n^{(n)} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_1^{(m)} & x_2^{(m)} & x_3^{(m)} & \dots & x_n^{(m)} \end{pmatrix}_{m*(n+1)}$$

$$(5)$$

$$\theta = \begin{pmatrix} \theta^{(0)} \\ \theta^{(1)} \\ \theta^{(2)} \\ \theta^{(3)} \\ \vdots \\ \theta^{(n)} \end{pmatrix}_{(n+1)*1}$$

$$(6)$$

$$y = \begin{pmatrix} y^{(1)} \\ y^{(2)} \\ y^{(3)} \\ \vdots \\ y^{(m)} \end{pmatrix}_{m \neq 1}$$
(7)

1.2.1 Cost Function

1. 数值形式:

$$J(\theta) = \frac{1}{2m} \left[h_{\theta}(x^{(i)}) - y^{(i)} \right]^2 \tag{8}$$

2. 矩阵形式:

$$J(\theta) = \frac{1}{2m} \left[h_{\theta}(x) - y \right]^{T} \left[h_{\theta}(x) - y \right]$$
(9)

1.2.2 梯度下降

1. 数值形式

$$\frac{\partial J(\theta)}{\partial \theta_i} = \frac{1}{m} \left[h_{\theta}(x^{(i)}) - y^{(i)} \right] x_j^{(i)} \tag{10}$$

迭代方式:

$$\theta_j := \theta_j - \alpha \frac{1}{m} \left[h_{\theta}(x^{(i)}) - y^{(i)} \right] x_j^{(i)}$$
 (11)

2. 矩阵形式

$$\nabla J(\theta) = \frac{1}{2m} X^T \left[h_{\theta}(x) - y \right] \tag{12}$$

迭代方式:

$$\theta := \theta - \alpha \frac{1}{m} X^T \left[h_{\theta}(x) - y \right] \tag{13}$$

1.3 Feature Normalization

$$x_i = \frac{x_i - \mu}{\sigma} \tag{14}$$

或

$$x_i = \frac{x_i - \mu}{max - min} \tag{15}$$

1.4 公式法求解 (Normal Equation)

$$\theta = (X^T X)^{-1} X^T y \tag{16}$$

2 逻辑回归(Logistic Regression)

2.1 当只有2个类别时,使用1个分类器

2.1.1 预测函数

1. 数值形式

$$h_{\theta}(x) = \frac{1}{1 + e^{\theta^T x}} \tag{17}$$

2. 矩阵形式

$$h_{\theta}(X) = \frac{1}{1 + e^{X\theta^T}} \tag{18}$$

2.1.2 Cost Function

1. 数值形式

$$J(\theta) = \frac{1}{m} \sum_{i=1}^{m} \left[-y^{(i)} log h_{\theta}(x^{(i)}) - (1 - y^{(i)}) log (1 - h_{\theta}(x^{(i)})) \right]$$
(19)

2. 矩阵形式

$$J(\theta) = \frac{1}{m} \left[-y^T \log h_{\theta}(x) - (1 - y^T) \log (1 - h_{\theta}(x)) \right]$$
 (20)

2.1.3 梯度下降

1. 数值形式

$$\frac{\partial J(\theta)}{\partial \theta_j} = \frac{1}{m} \sum_{i=1}^{m} \left[h_{\theta}(x^{(i)}) - y^{(i)} \right] x_j^{(i)} \tag{21}$$

迭代方式:

$$\theta_j := \theta_j - \alpha \frac{1}{m} \sum_{i=1}^m \left[h_{\theta}(x^{(i)}) - y^{(i)} \right] x_j^{(i)}$$
(22)

2. 梯矩阵形式

$$\nabla J(\theta) = \frac{1}{m} X^T \left[h_{\theta}(x) - y \right] \tag{23}$$

迭代方式:

$$\theta := \theta - \alpha \frac{1}{m} X^T \left[h_{\theta}(x) - y \right] \tag{24}$$

2.2 当只有k个类别时,使用k个分类器

2.3 避免过拟合

1. 线性回归

$$J(\theta) = \frac{1}{2m} \sum_{i=1}^{m} [h_{\theta}(x^{(i)}) - y^{(i)}]^2 + \lambda \frac{1}{2m} \sum_{j=1}^{n} \theta_j^2$$
 (25)

$$\theta_j = \theta_j (1 - \alpha \frac{\lambda}{m}) - \frac{\alpha}{m} \sum_{i=1}^n \left[h_{\theta}(x) - y \right] x_j^{(i)}$$
(26)

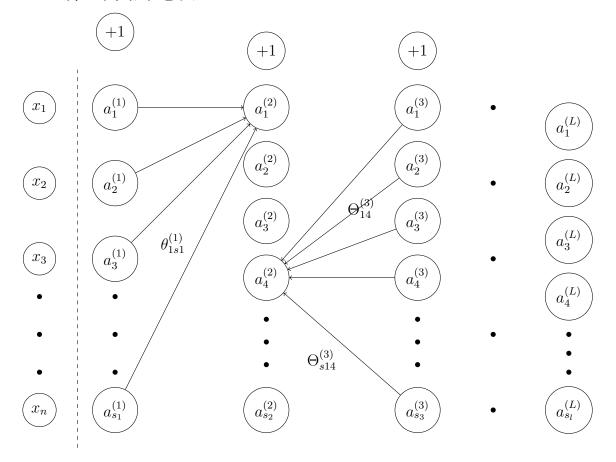
2. 逻辑回归

$$J(\theta) = \frac{1}{m} \sum_{i=1}^{m} \left[-y^{(i)} log h_{\theta}(x^{(i)}) - (1 - y^{(i)}) log (1 - h_{\theta}(x^{(i)})) \right] + \lambda \frac{1}{2m} \sum_{j=1}^{n} \theta_{j}^{2}$$
 (27)

$$\theta_{j} = \theta_{j} - \alpha \left[\frac{1}{m} \sum_{i=1}^{m} [h_{\theta}(x^{(i)}) - y^{(i)}] x_{j}^{(i)} + \frac{\lambda}{m} \theta_{j} \right]$$
 (28)

3 神经网络

3.1 神经网络示意图



3.2 神经网络 - 前向算法

3.2.1 X, θ, Θ, z, a

1. X

$$X = \begin{pmatrix} (x^{(1)})^T \\ (x^{(2)})^T \\ (x^{(3)})^T \end{pmatrix}$$

$$\vdots$$

$$(x^{(m)})^T \end{pmatrix}$$

$$= \begin{pmatrix} x_1^{(1)} & x_2^{(1)} & x_3^{(1)} & \dots & x_n^{(1)} \\ x_1^{(2)} & x_2^{(2)} & x_3^{(2)} & \dots & x_n^{(2)} \\ x_1^{(3)} & x_2^{(2)} & x_3^{(3)} & \dots & x_n^{(3)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ x_1^{(m)} & x_2^{(m)} & x_3^{(m)} & \dots & x_n^{(m)} \end{pmatrix}$$

$$= \begin{pmatrix} x_1^{(1)} & x_2^{(1)} & x_3^{(1)} & \dots & x_n^{(1)} \\ x_1^{(2)} & x_2^{(2)} & x_3^{(2)} & \dots & x_n^{(2)} \\ x_1^{(3)} & x_2^{(2)} & x_3^{(2)} & \dots & x_n^{(3)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ x_1^{(m)} & x_2^{(m)} & x_3^{(m)} & \dots & x_n^{(m)} \end{pmatrix} \Rightarrow (m, n)$$

$$\vdots & \vdots & \vdots & \ddots & \vdots \\ x_1^{(m)} & x_2^{(m)} & x_3^{(m)} & \dots & x_n^{(m)} \end{pmatrix}$$

2. $a^{(1)}$ $a^{(1)} = X \Rightarrow (m, n)$ (30)

3. $\Theta^{(1)}$

$$\Theta^{(1)} = \begin{pmatrix}
\theta_{10}^{(1)} & \theta_{11}^{(1)} & \theta_{12}^{(1)} & \dots & \theta_{1,s_1}^{(1)} \\
\theta_{20}^{(1)} & \theta_{21}^{(1)} & \theta_{22}^{(1)} & \dots & \theta_{2,s_1}^{(1)} \\
\theta_{30}^{(1)} & \theta_{31}^{(1)} & \theta_{32}^{(1)} & \dots & \theta_{3,s_1}^{(1)} \\
\vdots & \vdots & \vdots & \ddots & \vdots \\
\theta_{s_20}^{(1)} & \theta_{s_21}^{(1)} & \theta_{s_22}^{(1)} & \dots & \theta_{s_2,s_1}^{(1)}
\end{pmatrix}
\Rightarrow (s_2, s_1 + 1) = (s_2, n + 1)$$
(31)

4. $z^{(2)}$

给 $a^{(1)}$ 的每个数据均添加上 $a_0 = 1$ 后与 $\Theta^{(1)}$ 计算,得到 $z^{(2)$ 注[1]} = $(1, a^{(1)})(\Theta^{(1)})^T$

$$z^{(2)} = (1, a^{(1)})(\Theta^{(1)})^{T} \Rightarrow (m, n+1) * (n+1, s_{2})$$

$$= \begin{pmatrix} 1 & x_{1}^{(1)} & x_{2}^{(1)} & x_{3}^{(1)} & \dots & x_{n}^{(1)} \\ 1 & x_{1}^{(2)} & x_{2}^{(2)} & x_{3}^{(2)} & \dots & x_{n}^{(2)} \\ 1 & x_{1}^{(3)} & x_{2}^{(3)} & x_{3}^{(3)} & \dots & x_{n}^{(2)} \\ 1 & x_{1}^{(3)} & x_{2}^{(2)} & x_{3}^{(3)} & \dots & x_{n}^{(3)} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_{1}^{(m)} & x_{2}^{(m)} & x_{3}^{(m)} & \dots & x_{n}^{(m)} \end{pmatrix} \begin{pmatrix} \theta_{10}^{(1)} & \theta_{11}^{(1)} & \theta_{12}^{(1)} & \dots & \theta_{1n}^{(1)} \\ \theta_{20}^{(1)} & \theta_{21}^{(1)} & \theta_{22}^{(1)} & \dots & \theta_{2n}^{(1)} \\ \theta_{20}^{(1)} & \theta_{21}^{(1)} & \theta_{22}^{(1)} & \dots & \theta_{2n}^{(1)} \\ \theta_{30}^{(1)} & \theta_{31}^{(1)} & \theta_{32}^{(1)} & \dots & \theta_{3n}^{(1)} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_{1}^{(m)} & x_{2}^{(m)} & x_{3}^{(3)} & \dots & x_{n}^{(n)} \\ 1 & x_{1}^{(2)} & x_{2}^{(2)} & x_{3}^{(3)} & \dots & x_{n}^{(2)} \\ 1 & x_{1}^{(3)} & x_{2}^{(2)} & x_{3}^{(3)} & \dots & x_{n}^{(2)} \\ 1 & x_{1}^{(3)} & x_{2}^{(2)} & x_{3}^{(3)} & \dots & x_{n}^{(2)} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & x_{1}^{(m)} & x_{2}^{(m)} & x_{3}^{(m)} & \dots & x_{n}^{(n)} \end{pmatrix} \begin{pmatrix} \theta_{10}^{(1)} & \theta_{11}^{(1)} & \theta_{11}^{(1)} & \theta_{21}^{(1)} \\ \theta_{10}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots & \theta_{s_{2},n}^{(1)} \\ \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \dots$$

注[2]

5.
$$a^{(2)}$$

$$a^{(2)} = g(z^{(2)}) \Rightarrow (m, s_2)$$
(33)

6. 后续同理

$$\Theta^{(2)} = \begin{pmatrix}
\theta_{10}^{(2)} & \theta_{11}^{(2)} & \theta_{12}^{(2)} & \dots & \theta_{1,s_2}^{(2)} \\
\theta_{20}^{(2)} & \theta_{21}^{(2)} & \theta_{22}^{(2)} & \dots & \theta_{2,s_2}^{(2)} \\
\theta_{30}^{(2)} & \theta_{31}^{(2)} & \theta_{32}^{(2)} & \dots & \theta_{3,s_2}^{(2)} \\
\vdots & \vdots & \vdots & \ddots & \vdots \\
\theta_{s_30}^{(2)} & \theta_{s_31}^{(2)} & \theta_{s_32}^{(2)} & \dots & \theta_{s_3,s_2}^{(2)}
\end{pmatrix} \Rightarrow (s_3, s_2 + 1)$$

$$z^{(3)} = (1, a^{(2)})(\Theta^{(2)})^T \Rightarrow (m, s_2 + 1) * (s_2 + 1, s_3) = (m, s_3)$$

$$a^{(3)} = g(z^{(3)}) \Rightarrow (m, s_3)$$

$$\vdots$$
(34)

 $^{^{\}dot{a}_{[1]}}$ 从 $a^{(1)}$ 得到 $a^{(2)}$ 需要经过sigmoid()函数,后续的从 $a^{(j)}$ 得到 $a^{(j+1)}$ 均需要经过sigmoid()函数 $^{\dot{a}_{[2]}}$ 上式 $z^{(2)(m)}_{s_2}$ 中,(2)表示第2层神经网络,(m)表示第m个训练集, s_2 表示第2层神经网络的最后一个单元

7. 一般式

$$a^{(j)} = g(z^{(j-1)}) \Rightarrow (m, s_j)$$

$$\Theta^{(j)} = \begin{pmatrix} \theta_{10}^{(j)} & \theta_{11}^{(j)} & \theta_{12}^{(j)} & \dots & \theta_{1,s_j}^{(j)} \\ \theta_{20}^{(j)} & \theta_{21}^{(j)} & \theta_{22}^{(j)} & \dots & \theta_{2,s_j}^{(j)} \\ \theta_{30}^{(j)} & \theta_{31}^{(j)} & \theta_{32}^{(j)} & \dots & \theta_{3,s_j}^{(j)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \theta_{s_{j+1}0}^{(j)} & \theta_{s_{j+1}1}^{(j)} & \theta_{s_{j+1}2}^{(j)} & \dots & \theta_{s_{j+1},s_j}^{(j)} \end{pmatrix} \Rightarrow (s_{j+1}, s_j + 1)$$

$$z^{(j+1)} = (1, a^{(j)})(\Theta^{(j)})^T$$

$$= \begin{pmatrix} 1 & a_{1}^{(j)(1)} & a_{2}^{(j)(1)} & a_{3}^{(j)(1)} & a_{3}^{(j)(1)} & \dots & a_{s_{j}}^{(j)(1)} \\ 1 & a_{1}^{(j)(2)} & a_{2}^{(j)(2)} & a_{3}^{(j)(2)} & \dots & a_{s_{j}}^{(j)(2)} \\ 1 & a_{1}^{(j)(3)} & a_{2}^{(j)(3)} & a_{3}^{(j)(3)} & \dots & a_{s_{j}}^{(j)(2)} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & a_{1}^{(j)(m)} & a_{2}^{(j)(m)} & a_{3}^{(j)(m)} & \dots & a_{s_{j}}^{(j)(m)} \end{pmatrix} \begin{pmatrix} \theta_{10}^{(j)} & \theta_{20}^{(j)} & \theta_{30}^{(j)} & \dots & \theta_{s_{j+1}, 0}^{(j)} \\ \theta_{11}^{(j)} & \theta_{21}^{(j)} & \theta_{31}^{(j)} & \dots & \theta_{s_{j+1}, 1}^{(j)} \\ \theta_{12}^{(j)} & \theta_{22}^{(j)} & \theta_{32}^{(j)} & \dots & \theta_{s_{j+1}, 2}^{(j)} \\ \theta_{13}^{(j)} & \theta_{23}^{(j)} & \theta_{33}^{(j)} & \dots & \theta_{s_{j+1}, 2}^{(j)} \\ \theta_{13}^{(j)} & \theta_{23}^{(j)} & \theta_{33}^{(j)} & \dots & \theta_{s_{j+1}, 3}^{(j)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \phi_{1,s_{j}}^{(j)} & \theta_{2,s_{j}}^{(j)} & \theta_{3,s_{j}}^{(j)} & \dots & \theta_{s_{j+1}, s_{j}}^{(j)} \end{pmatrix}$$

$$= \begin{pmatrix} z_{1}^{(j+1)(1)} & z_{2}^{(j+1)(1)} & z_{3}^{(j+1)(1)} & \dots & z_{s_{j+1}}^{(j+1)(1)} \\ z_{2}^{(j+1)(2)} & z_{2}^{(j+1)(2)} & z_{3}^{(j+1)(2)} & \dots & z_{s_{j+1}}^{(j+1)(1)} \\ z_{1}^{(j+1)(2)} & z_{2}^{(j+1)(3)} & z_{3}^{(j+1)(3)} & \dots & z_{s_{j+1}}^{(j+1)(3)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ z_{1}^{(j+1)(m)} & z_{2}^{(j+1)(m)} & z_{3}^{(j+1)(m)} & \dots & z_{s_{j+1}}^{(j+1)(m)} \end{pmatrix}$$

$$\Rightarrow (m, s_{j} + 1) * (s_{j} + 1, s_{j+1}) = (m, s_{j+1})$$

$$a^{(j+1)} = g(z^{(j+1)}) \Rightarrow (m, s_{j+1})$$

3.2.2 y

$$y = \begin{pmatrix} y^{(1)} \\ y^{(2)} \\ y^{(3)} \\ \vdots \\ y^{(m)} \end{pmatrix}_{m \neq 1}$$
(36)

为进行矩阵运算,要将其转化为如下形式:注[3]

$$Y = \begin{pmatrix} 0 & 0 & 0 & \dots & 0 & 1 \\ 0 & 1 & 0 & \dots & 0 & 0 \\ 0 & 0 & 1 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & 0 & 0 & \dots & 0 & 0 \end{pmatrix}_{m,s_L}$$

$$(37)$$

注[4]

 $^{^{\}pm [3]}$ y所对应的值所在的索引位置值为1,其他位置均为0 $^{\pm [4]}$ 上式 $m*s_L$ 中的 s_L 表示共有 s_L 个分类器, s_L 表示的是输出层的unit数

3.3 神经网络 - 后向算法

3.3.1 输出层结果: a^L

$$a^{L} = \begin{pmatrix} a_{1}^{(L)(1)} & a_{2}^{(L)(1)} & a_{3}^{(L)(1)} & \dots & a_{s_{L}}^{(L)(1)} \\ a_{1}^{(L)(2)} & a_{2}^{(L)(2)} & a_{3}^{(L)(2)} & \dots & a_{s_{L}}^{(L)(2)} \\ a_{1}^{(L)(3)} & a_{2}^{(L)(3)} & a_{3}^{(L)(3)} & \dots & a_{s_{L}}^{(L)(3)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{1}^{(L)(m)} & a_{2}^{(L)(m)} & a_{3}^{(L)(m)} & \dots & a_{s_{L}}^{(L)(m)} \end{pmatrix}_{m,s_{L}}$$

$$(38)$$

3.3.2 格式化后的Y

$$Y = \begin{pmatrix} 0 & 0 & 0 & \dots & 0 & 1 \\ 0 & 1 & 0 & \dots & 0 & 0 \\ 0 & 0 & 1 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & 0 & 0 & \dots & 0 & 0 \end{pmatrix}_{m.81}$$

$$(39)$$

3.3.3 δ^L

$$\delta^{L} = a^{L} - y$$

$$= \begin{pmatrix} a_{1}^{(L)} \\ a_{2}^{(L)} \\ a_{3}^{(L)} \\ \vdots \\ a_{s_{L}}^{(L)} \end{pmatrix} - \begin{pmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \\ 0 \end{pmatrix}$$

$$(40)$$

• 此时, δ^L, a^L, y 表示的是均向量(不是矩阵)

3.3.4 δ^{L-1}

$$\delta^{L-1} = (\Theta^{(L-1)})^T \delta^L \cdot * g'(z^{L-1})$$

$$= (\Theta^{(L-1)})^T \delta^L \cdot * g(z^{L-1}) \cdot * (1 - g(z^{L-1}))$$
(41)

- 1. 其中, 式g'(z) = g(z)(1 g(z)), 此为sigmoid()函数的特性
- 2. 此时, z^{L-1} 表示的是一个向量(不是矩阵)

3.3.5 δ^l

$$\delta^{l} = (\Theta^{(l)})^{T} \delta^{l+1}(2 : end) \cdot *g'(z^{l})$$

$$= (\Theta^{(l)})^{T} \delta^{l+1}(2 : end) \cdot *g(z^{l}) \cdot *(1 - g(z^{l}))$$
(42)

- 1. (2:end)表示舍弃第一个数据 $\delta_0^{s_{L-1}}$ (Matlab索引从1开始)
- 2. 对比于从 a^l 到 a^{l+1} 要添加一个 $a_0^l=1$;从 δ^{l+1} 到 δ^l 要舍弃一个 δ_0^{l+1}
- 3. 同样地,此时 z^l 表示的是一个向量(不是矩阵)

3.3.6 Δ^l (用迭代的方式计算)

1. 数值计算方式

$$\Delta_{ij}^{(l)} := \Delta_{ij}^{(l)} + a_j^{(l)} \delta_i^{(l+1)} \tag{43}$$

2. 矩阵计算方式

$$\Delta^{(l)} := \Delta^{(l)} + \delta^{(l+1)} (a^{(l)})^T \tag{44}$$

3.3.7 $D_{ij}^{(l)}$

1. j = 0时

$$D_{ij}^{(l)} := \frac{1}{m} \Delta_{ij}^{(l)} \tag{45}$$

 $2. j \neq 0$ 时

$$D_{ij}^{(l)} := \frac{1}{m} (\Delta_{ij}^{(l)} + \Theta_{ij}^{(l)}) \tag{46}$$

3.3.8 $\frac{\partial J(\Theta)}{\partial \Theta_{ij}^{(l)}}$

$$\frac{\partial J(\Theta)}{\partial \Theta_{ij}^{(l)}} = D_{ij}^{(l)} \tag{47}$$

δ^l 与 Δ^l 的区别与联系