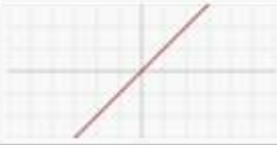



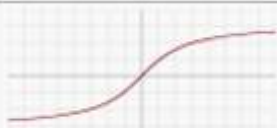




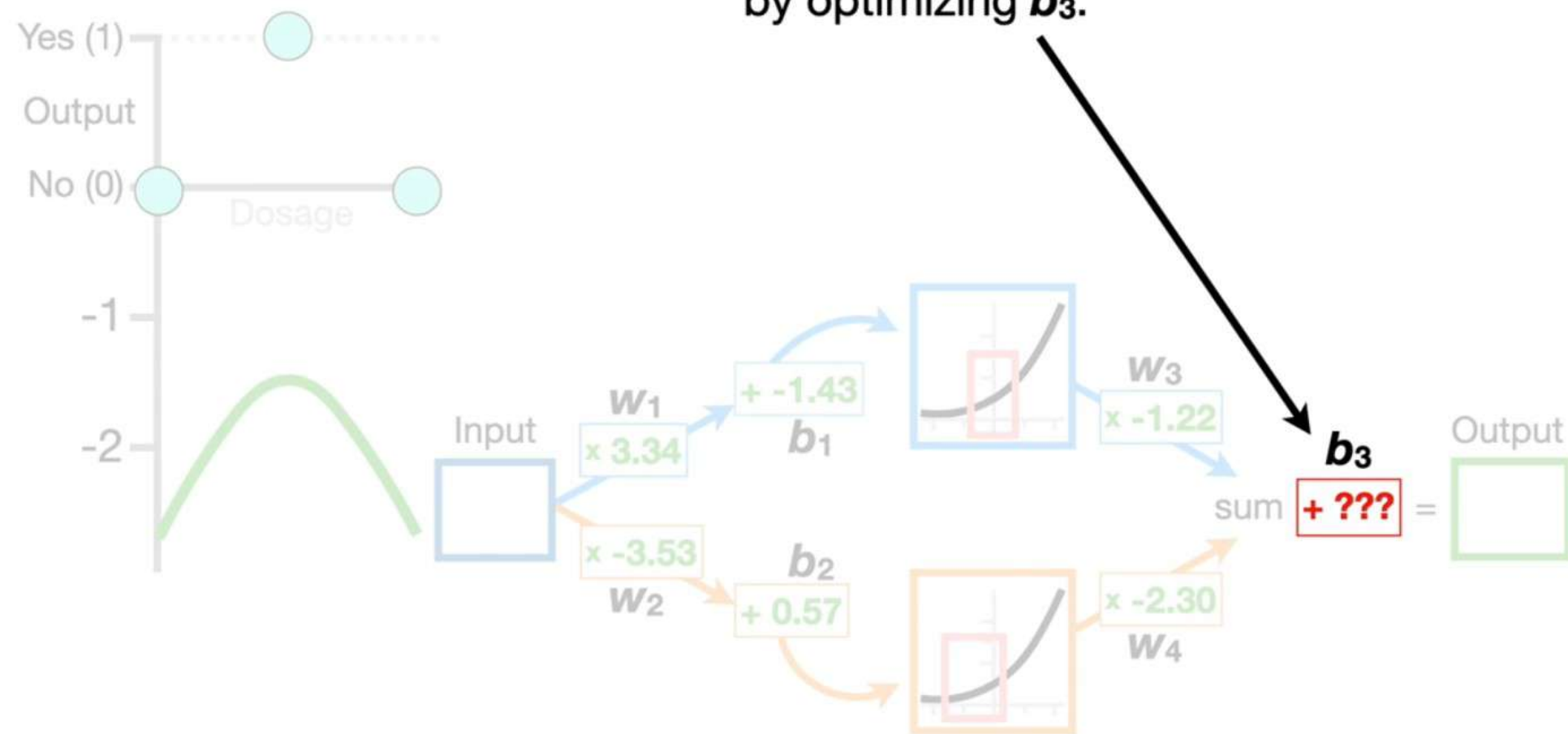


Name	Plot	Equation	Derivative
Activation functions with small ranges are usually used for solving classification problems.			
Identity		$f(x) = x$	$f'(x) = 1$
Binary step		$f(x) = \begin{cases} 0 & \text{for } x < 0 \\ 1 & \text{for } x \geq 0 \end{cases}$	$f'(x) = \begin{cases} 0 & \text{for } x \neq 0 \\ ? & \text{for } x = 0 \end{cases}$
Logistic (a.k.a Soft step)		$f(x) = \frac{1}{1 + e^{-x}}$	$f'(x) = f(x)(1 - f(x))$
Tanh		$f(x) = \tanh(x) = \frac{2}{1 + e^{-2x}} - 1$	$f'(x) = 1 - f(x)^2$
ArcTan		$f(x) = \tan^{-1}(x)$	$f'(x) = \frac{1}{x^2 + 1}$
Rectified Linear Unit (ReLU)		$f(x) = \begin{cases} 0 & \text{for } x < 0 \\ x & \text{for } x \geq 0 \end{cases}$	$f'(x) = \begin{cases} 0 & \text{for } x < 0 \\ 1 & \text{for } x \geq 0 \end{cases}$
Parameteric Rectified Linear Unit (PReLU) ^[2]		$f(x) = \begin{cases} \alpha x & \text{for } x < 0 \\ x & \text{for } x \geq 0 \end{cases}$	$f'(x) = \begin{cases} \alpha & \text{for } x < 0 \\ 1 & \text{for } x \geq 0 \end{cases}$
Exponential Linear Unit (ELU) ^[3]		$f(x) = \begin{cases} \alpha(e^x - 1) & \text{for } x < 0 \\ x & \text{for } x \geq 0 \end{cases}$	$f'(x) = \begin{cases} f(x) + \alpha & \text{for } x < 0 \\ 1 & \text{for } x \geq 0 \end{cases}$
SoftPlus		$f(x) = \log_e(1 + e^x)$	$f'(x) = \frac{1}{1 + e^{-x}}$

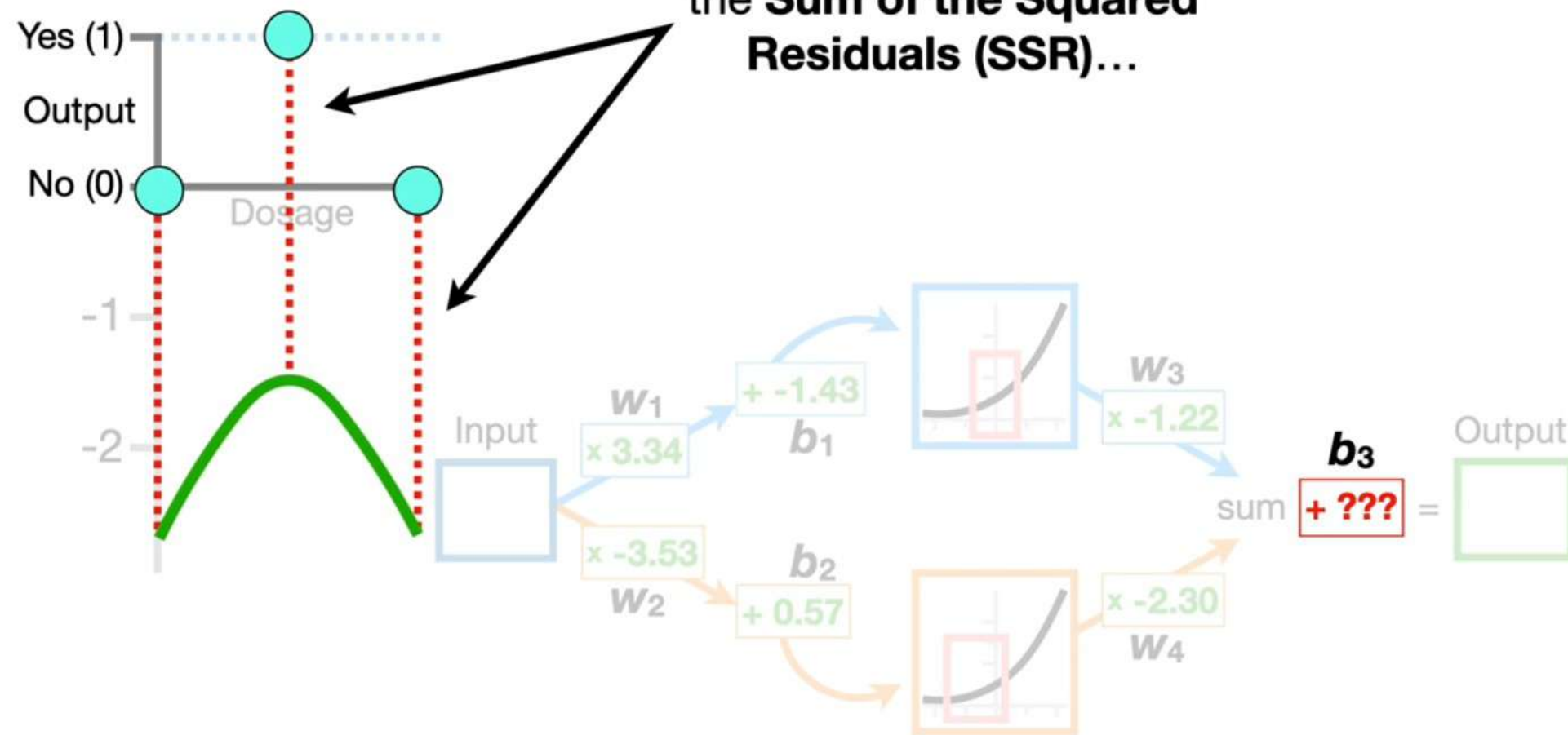


Then we demonstrated the **Main Ideas** behind **Backpropagation** by optimizing b_3 .





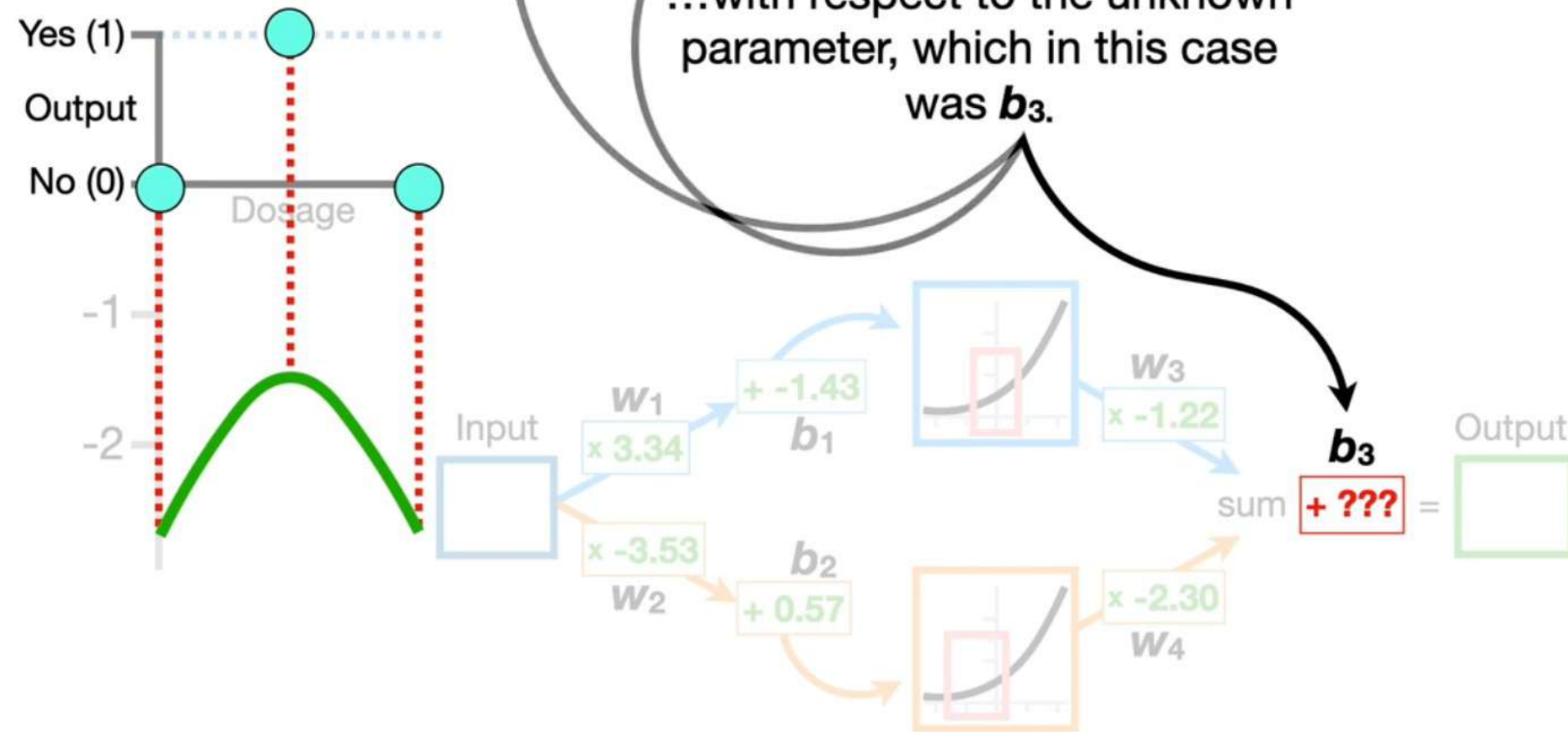
We first used **The Chain Rule**
to calculate the derivative of
the **Sum of the Squared
Residuals (SSR)**...





$$\frac{d SSR}{d b_3} = \frac{d SSR}{d \text{ Predicted}} \times \frac{d \text{ Predicted}}{d b_3}$$

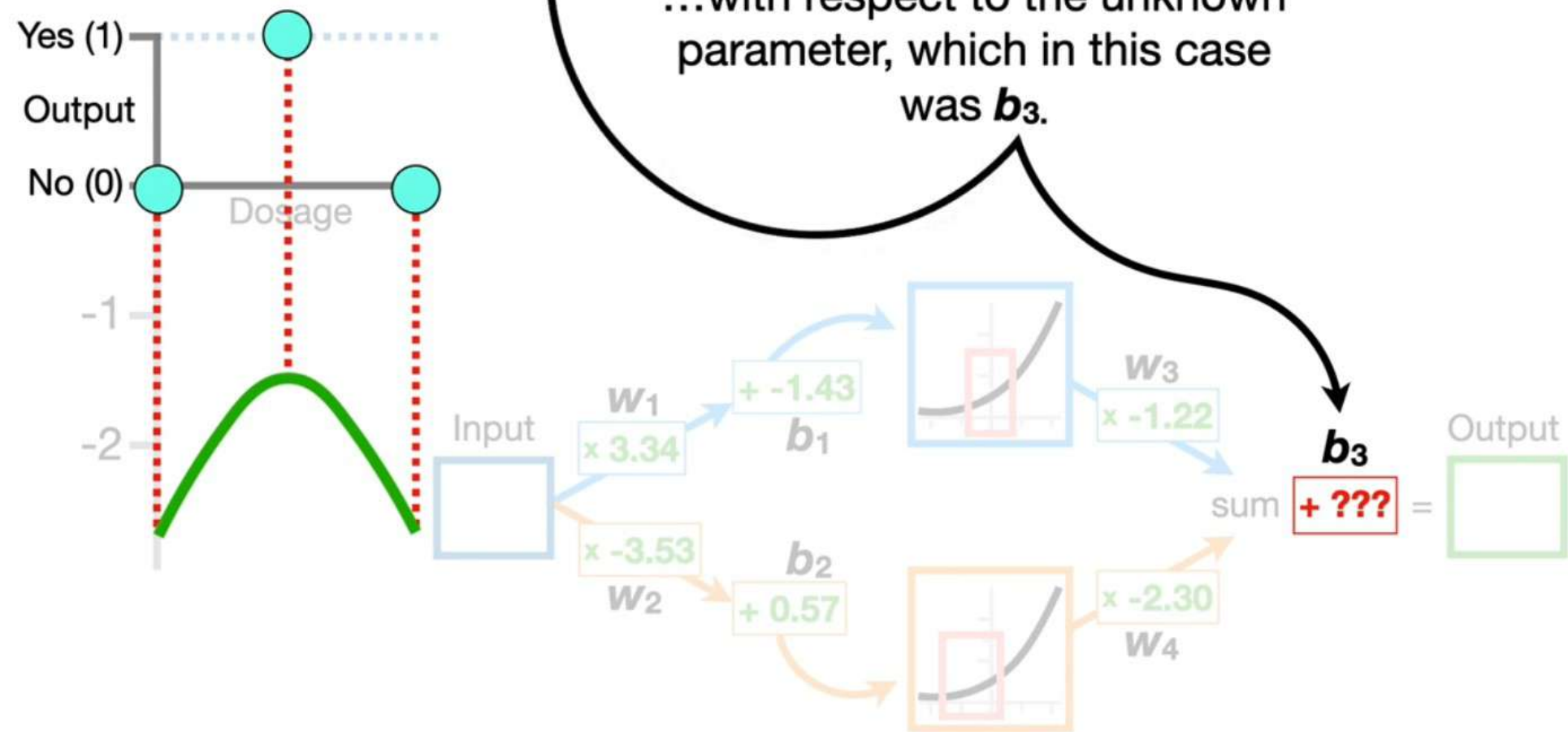
...with respect to the unknown parameter, which in this case was b_3 .





$$\frac{d SSR}{d b_3} = \sum_{i=1}^{n=3} -2 \times (\text{Observed}_i - \text{Predicted}_i) \times 1$$

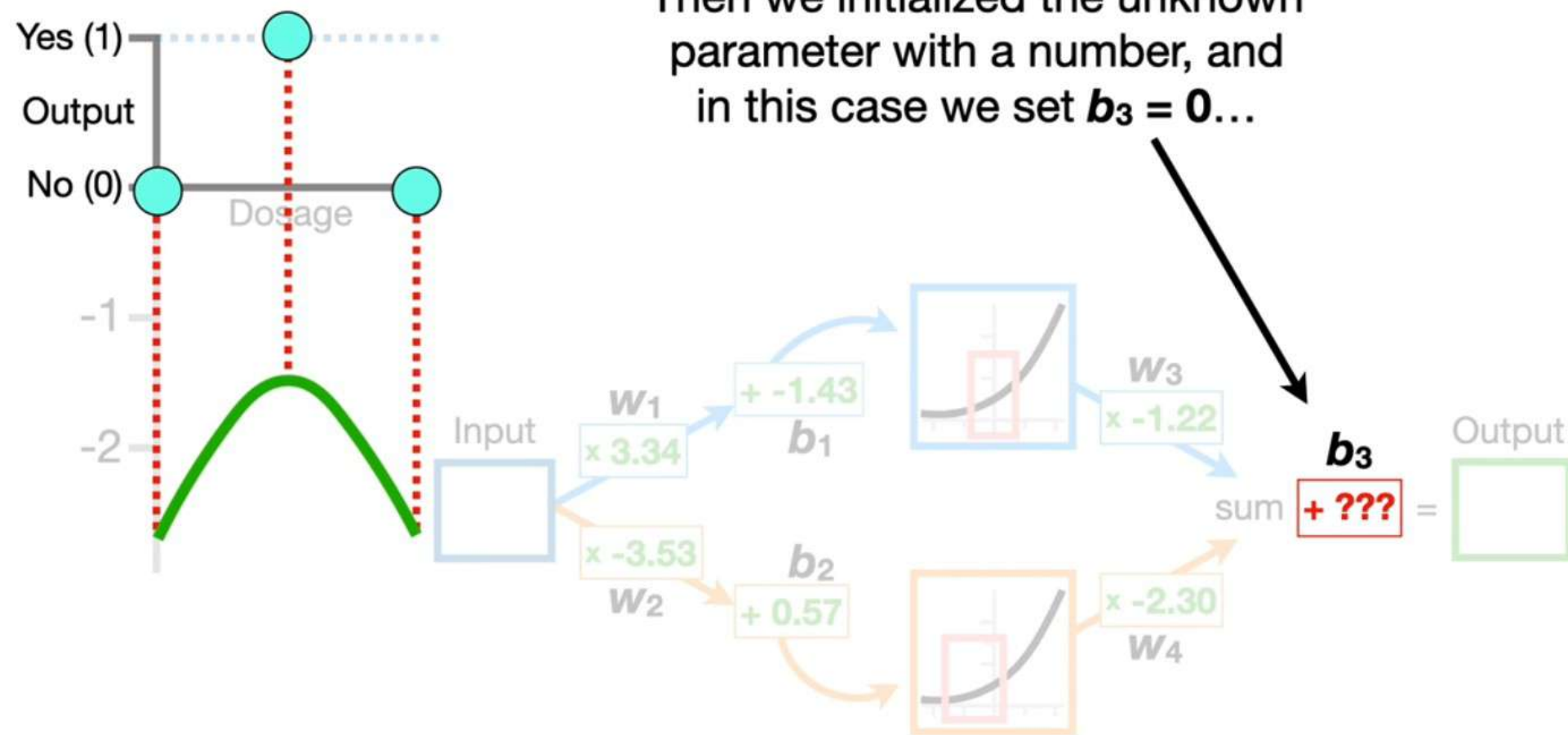
...with respect to the unknown parameter, which in this case was b_3 .





$$\frac{d SSR}{d b_3} = \sum_{i=1}^{n=3} -2 \times (\text{Observed}_i - \text{Predicted}_i) \times 1$$

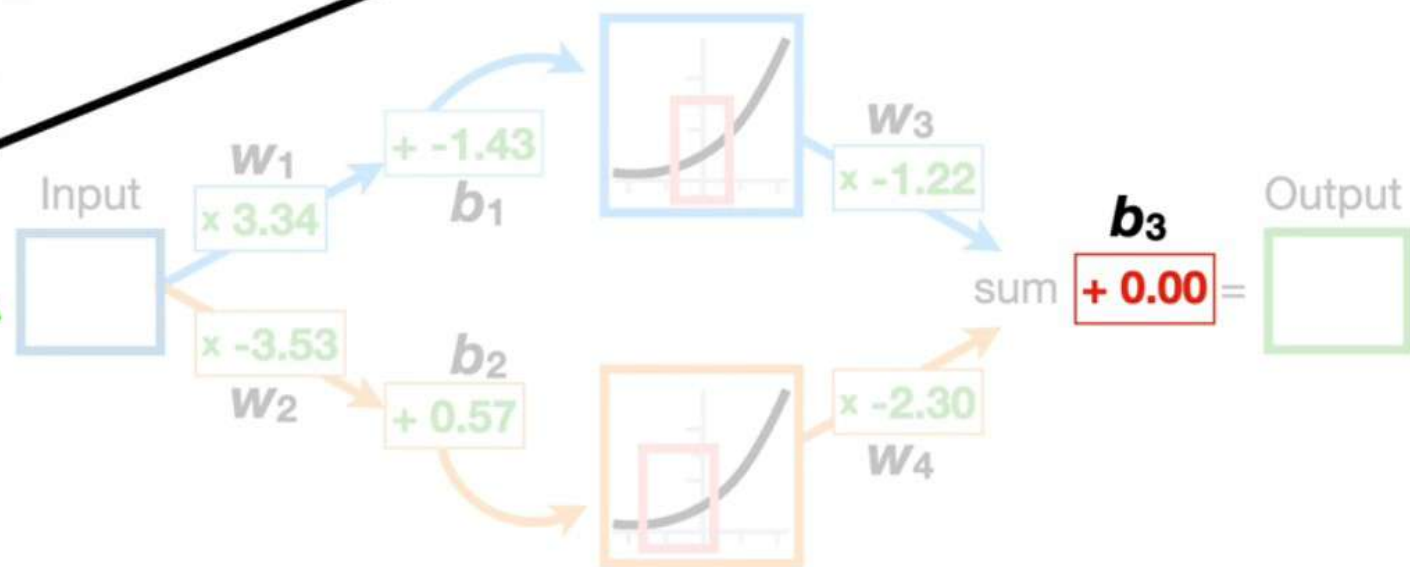
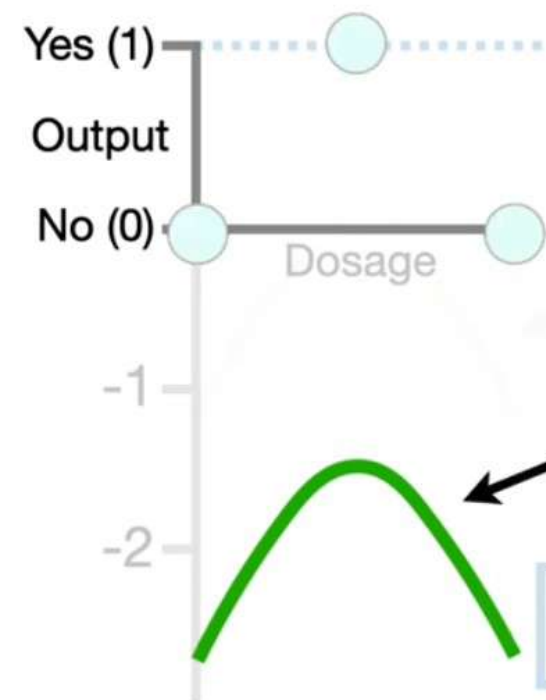
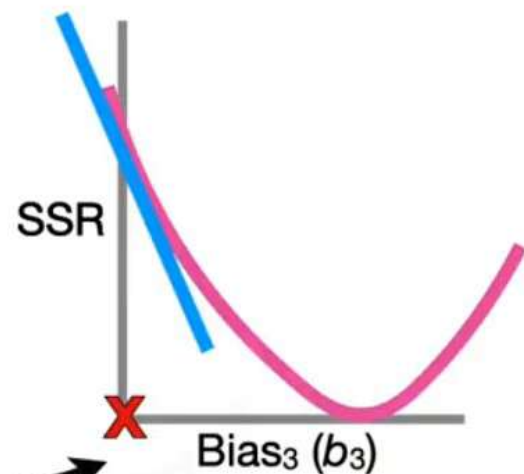
Then we initialized the unknown parameter with a number, and in this case we set $b_3 = 0$...





$$\frac{d SSR}{d b_3} = \sum_{i=1}^{n=3} -2 \times (\text{Observed}_i - \text{Predicted}_i) \times 1$$

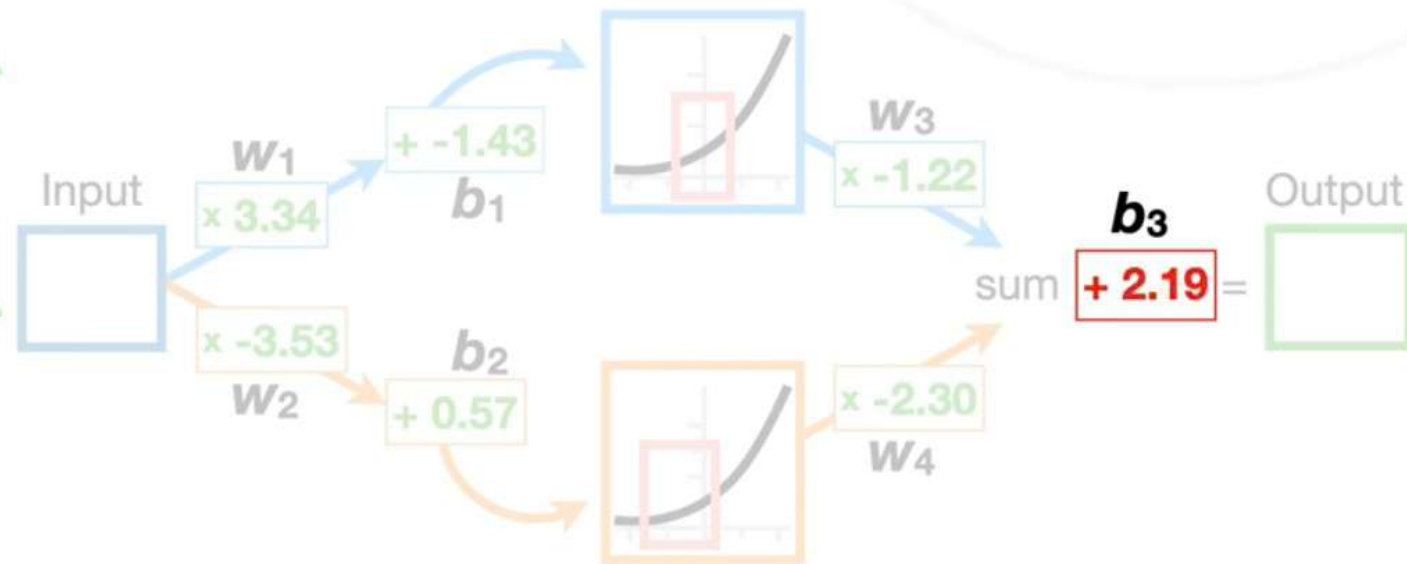
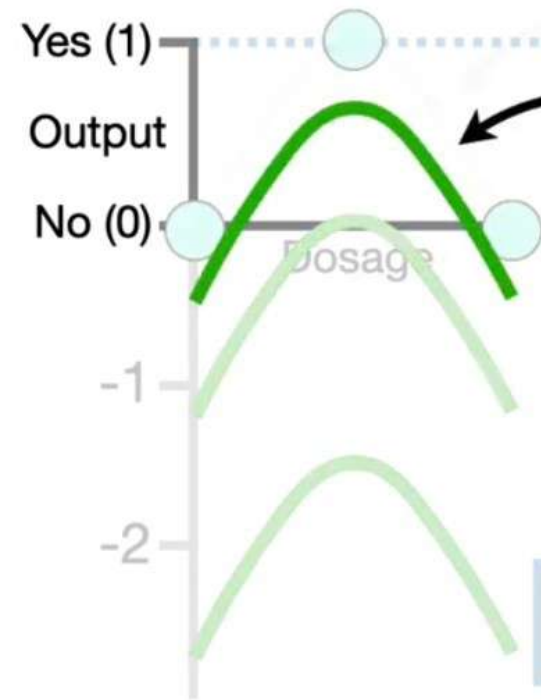
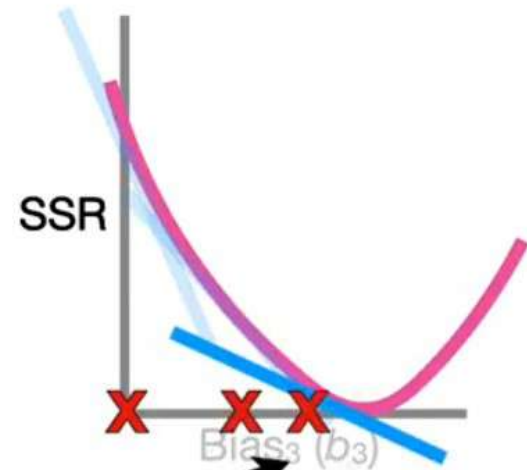
...and used **Gradient Descent** to optimize the unknown parameter.





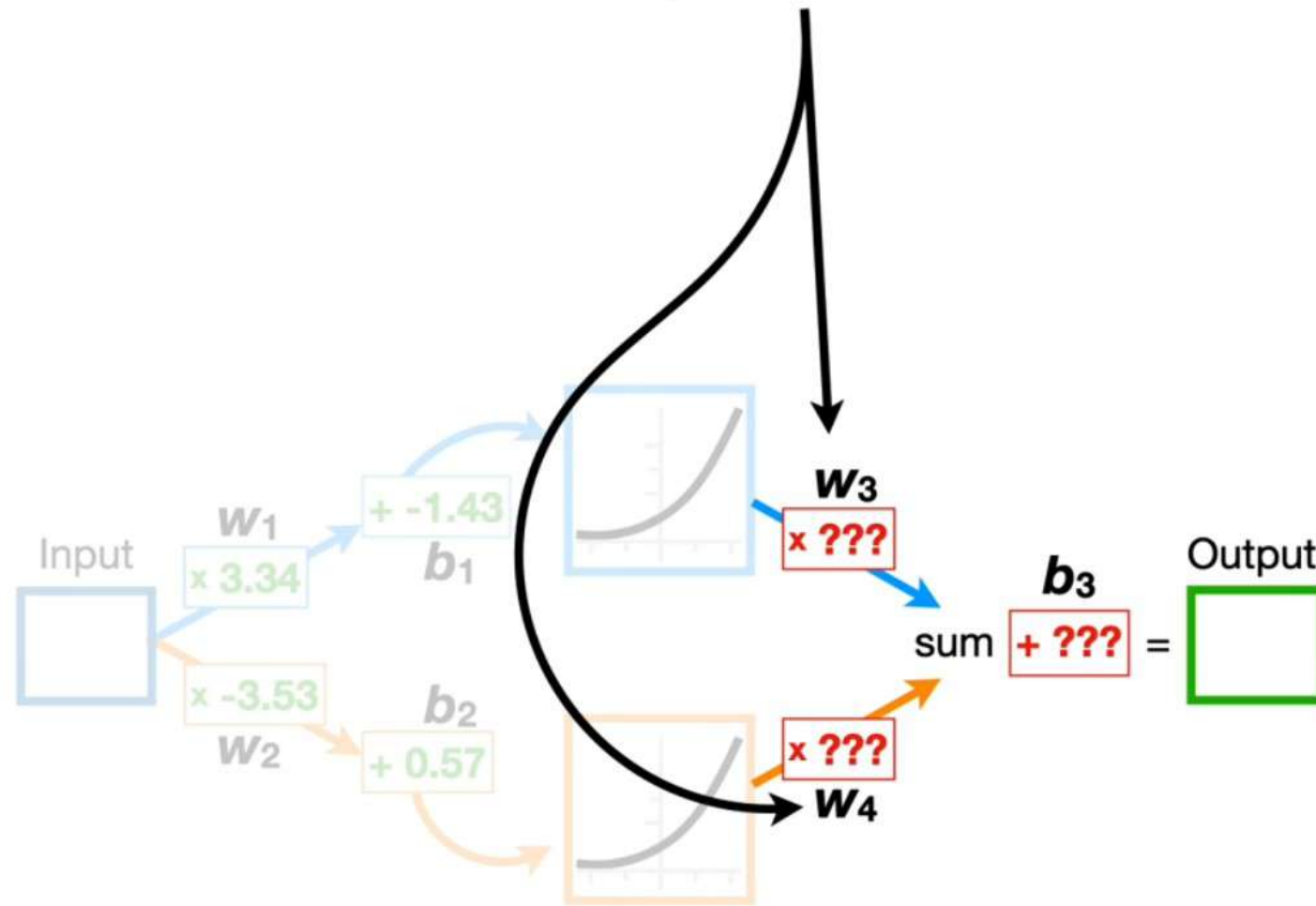
$$\frac{d SSR}{d b_3} = \sum_{i=1}^{n=3} -2 \times (\text{Observed}_i - \text{Predicted}_i) \times 1$$

...and used **Gradient Descent** to optimize the unknown parameter.



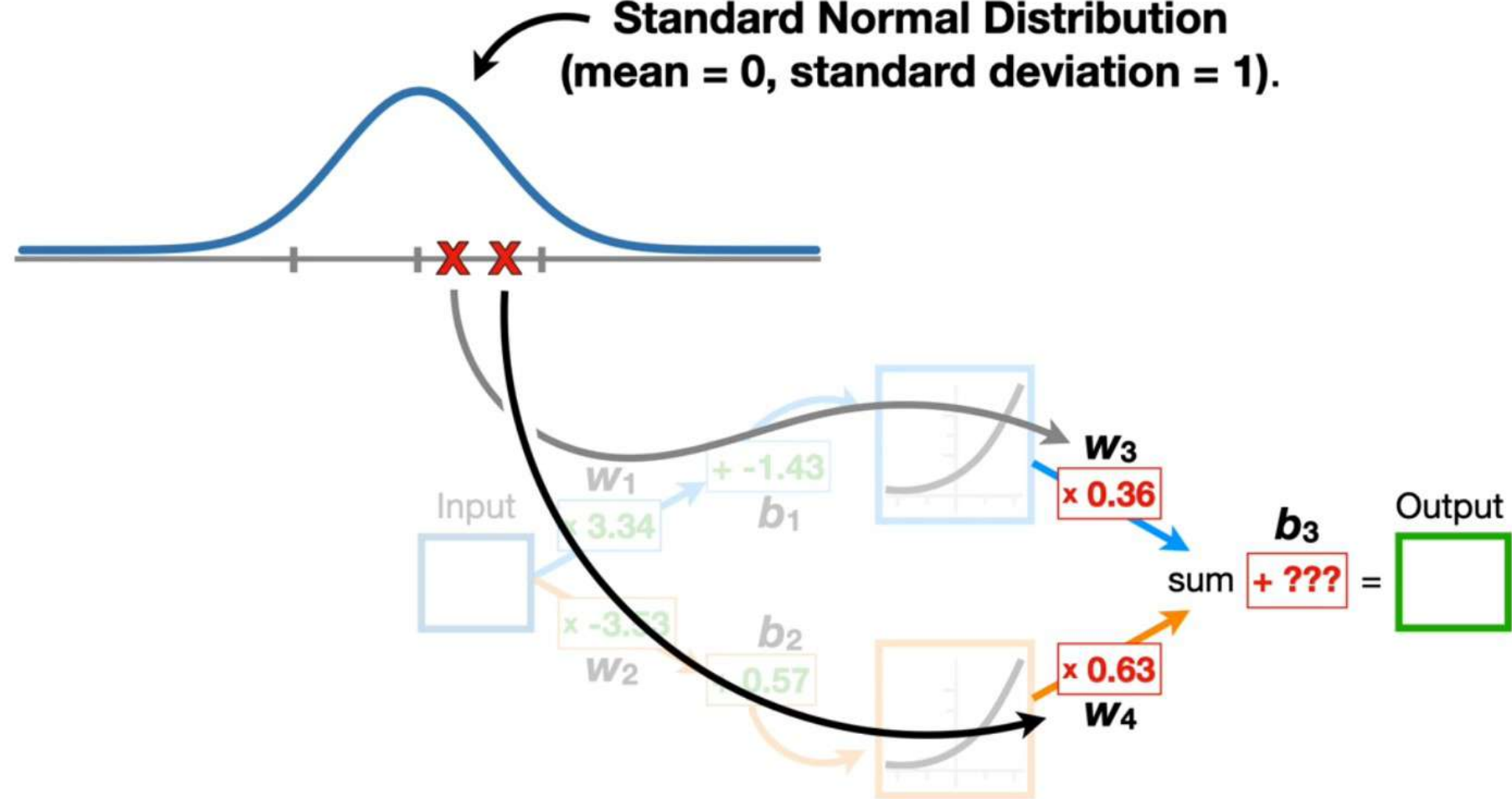


The first thing we do is initialize the **Weights**, w_3 and w_4 , with random starting values...



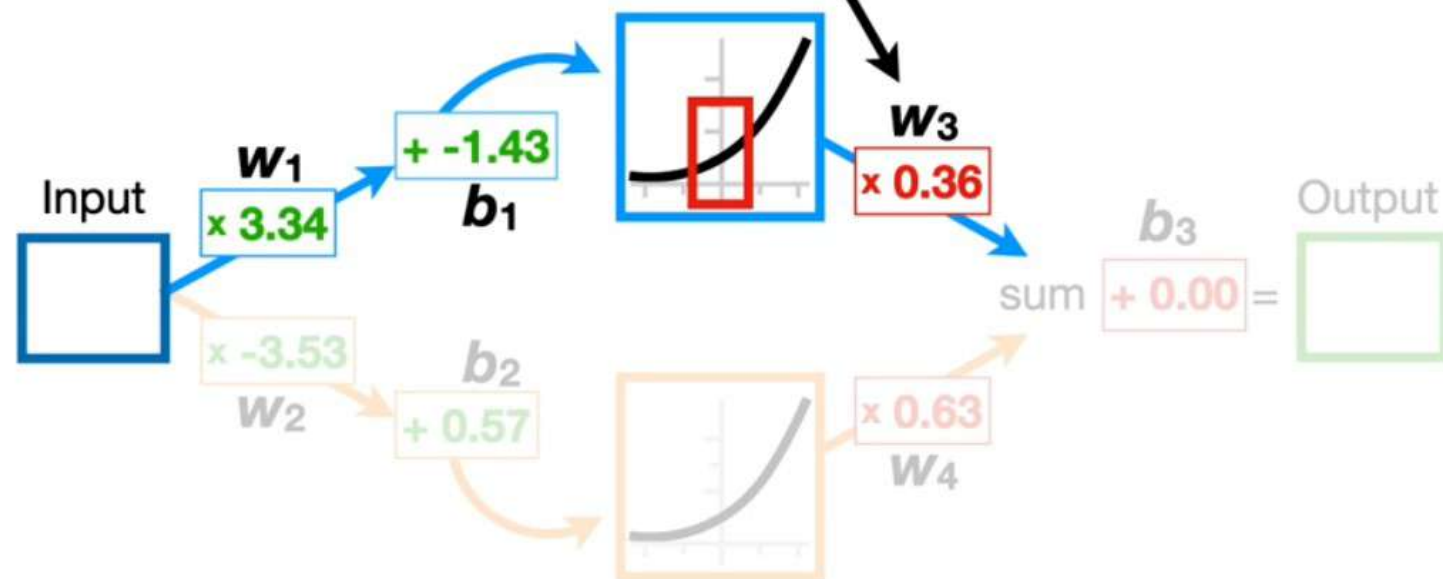
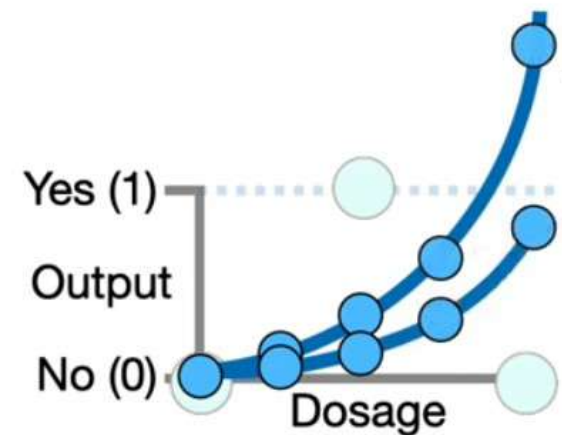


...and, in this example, that means
we randomly select **2** values from a
Standard Normal Distribution
(mean = 0, standard deviation = 1).



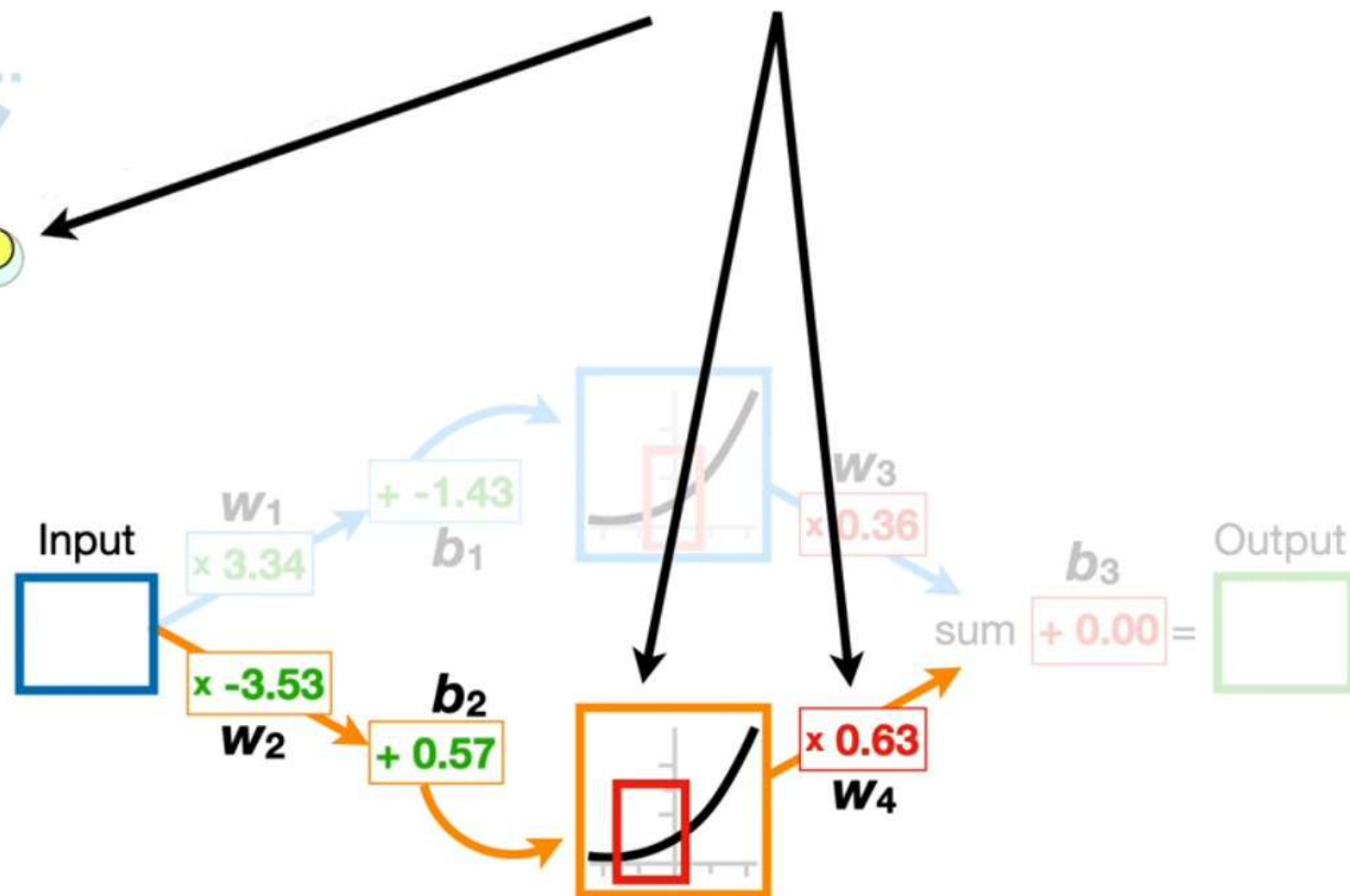
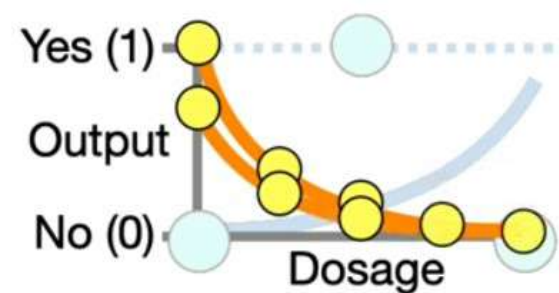


Now we multiply the y-axis coordinates on the **blue curve** by w_3 , which starts out with the random value **0.36...**



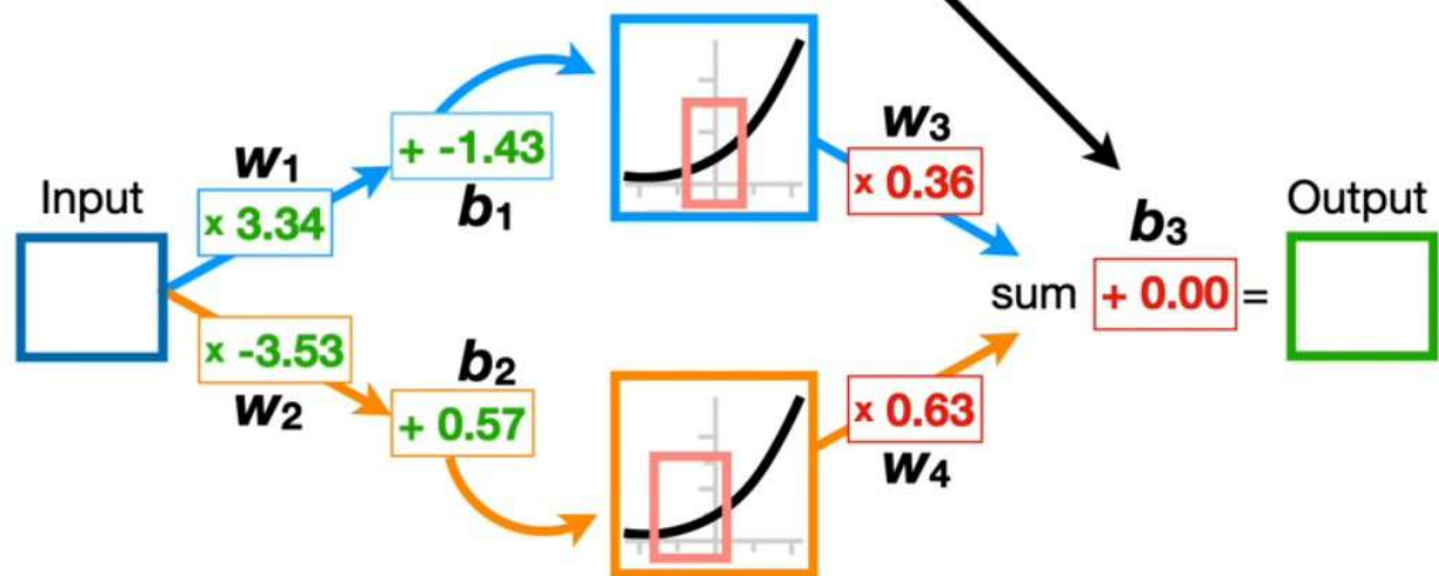
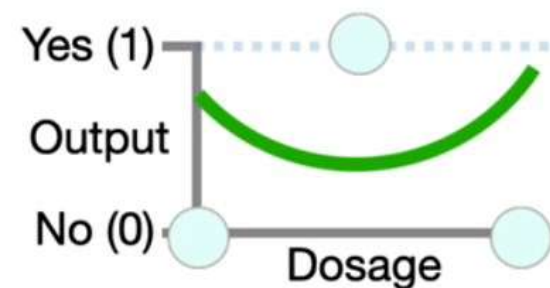


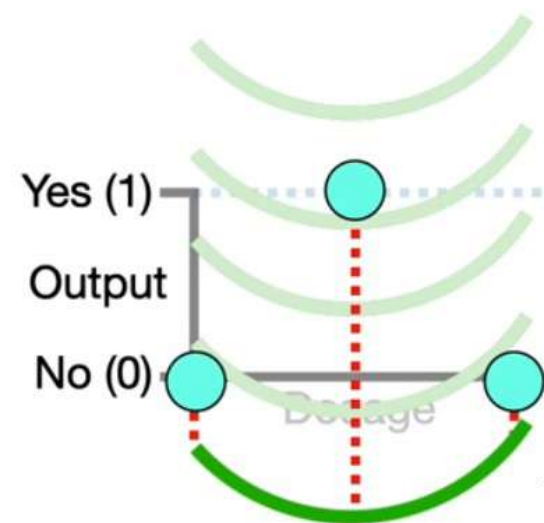
Now we multiply the y-axis coordinates on the **orange curve** by w_4 , which starts with the random value **0.63**...





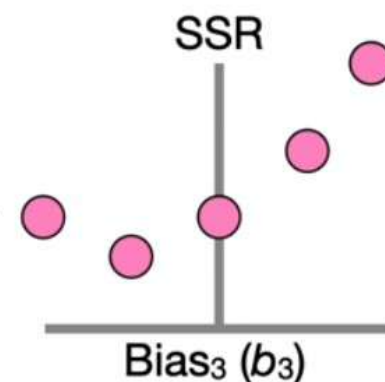
Lastly, since the initial value for b_3 is **0**, adding it to the y-axis values on the **green squiggle** does not change anything.





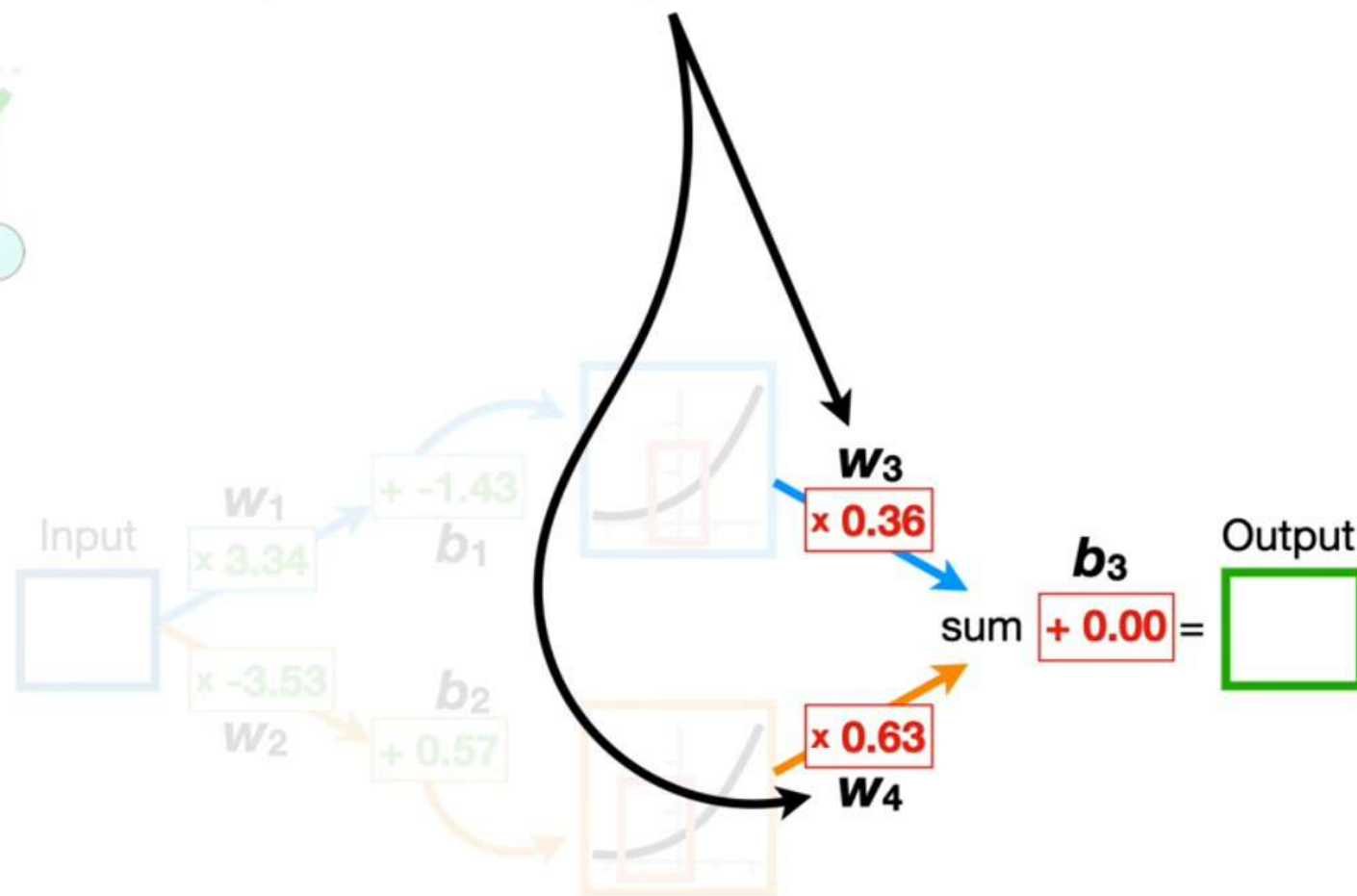
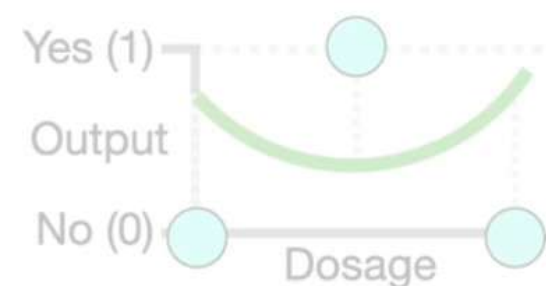
And just like before, if we change b_3 then we will change the **SSR**...

$$\begin{aligned}\text{SSR} &= (0 - -0.28)^2 \\ &\quad + (1 - -0.54)^2 \\ &\quad + (0 - -0.22)^2 = 2.5\end{aligned}$$



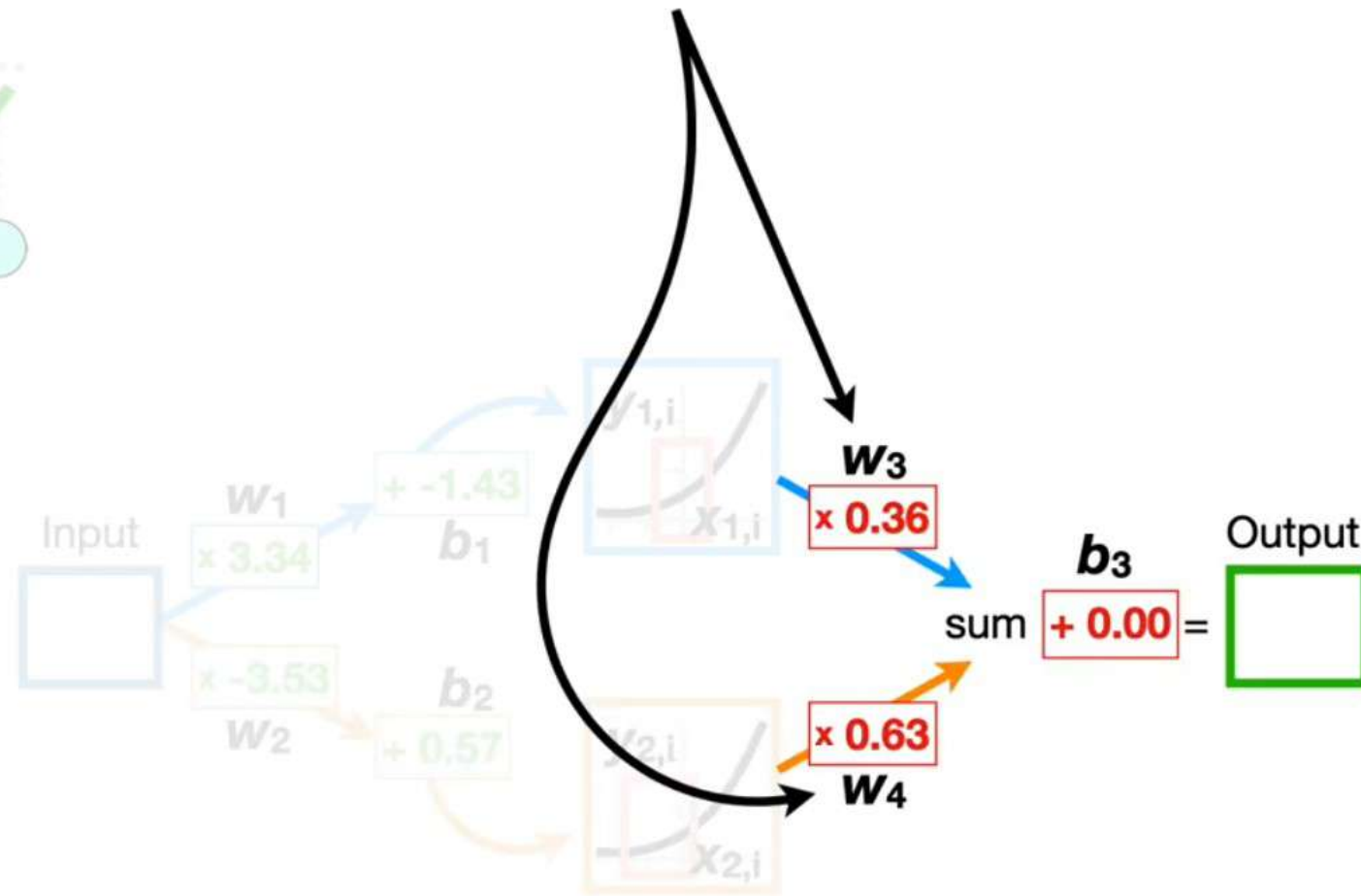
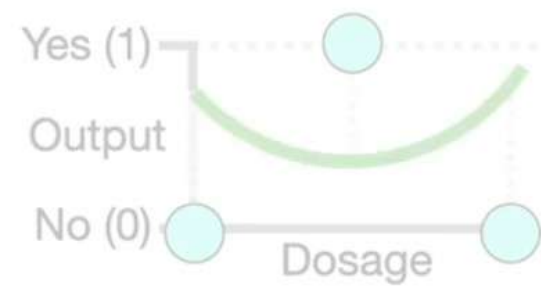


Now let's talk about how to calculate the derivatives of the **SSR** with respect to the **Weights** w_3 and w_4 .



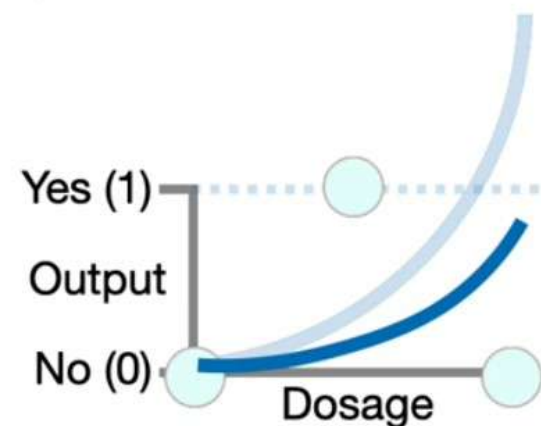


...we can talk about how to calculate the derivatives of the **SSR** with respect to the **Weights** w_3 and w_4 .

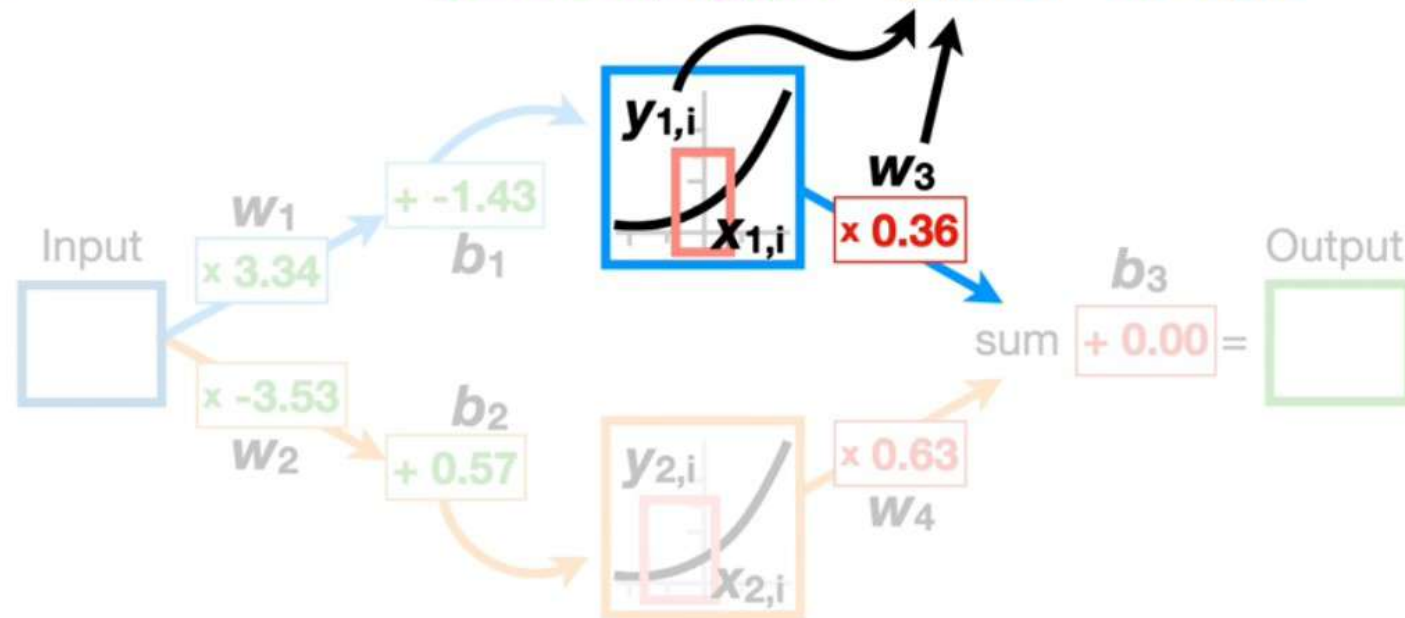




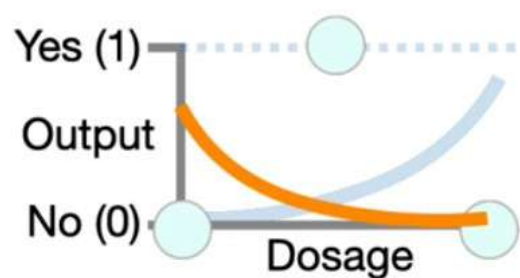
And that means we can plug $y_{1,i}$ times w_3 into the equation for the **Predicted** values.



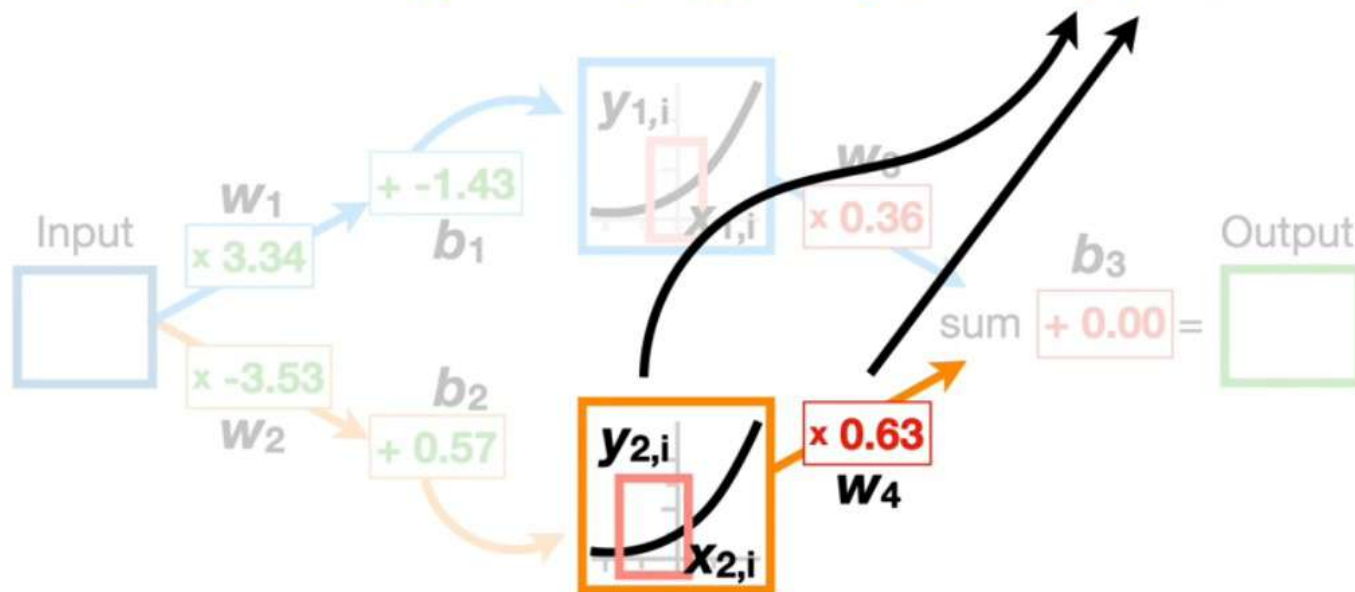
$$\text{Predicted}_i = \text{green squiggle}_i = y_{1,i}w_3 + \text{orange} + b_3$$



And that means we can plug $y_{2,i}$ times w_4 into the equation for the **Predicted** values.

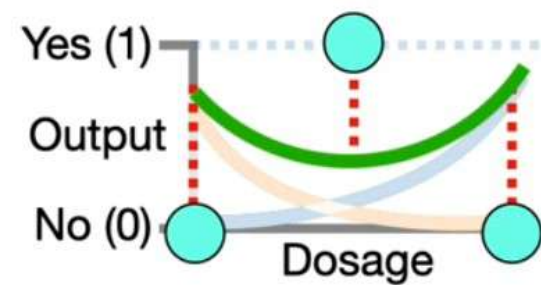


$$\text{Predicted}_i = \text{green squiggle}_i = y_{1,i}w_3 + y_{2,i}w_4 + b_3$$





...then the **SSR** are linked to w_3 and w_4 ...



$$\text{SSR} = \sum_{i=1}^{n=3} (\text{Observed}_i - \text{Predicted}_i)^2$$

$$\text{Predicted}_i = \text{green squiggle}_i = y_1, w_3 + y_2, w_4 + b_3$$



$$\frac{d SSR}{d w_3} = \frac{d SSR}{d \text{Predicted}} \times \frac{d \text{Predicted}}{d w_3}$$

$$\frac{d SSR}{d w_4} = \frac{d SSR}{d \text{Predicted}} \times \frac{d \text{Predicted}}{d w_4}$$

...times the derivative of the **Predicted** values with respect to w_4 .

$$SSR = \sum_{i=1}^{n=3} (\text{Observed}_i - \text{Predicted}_i)^2$$

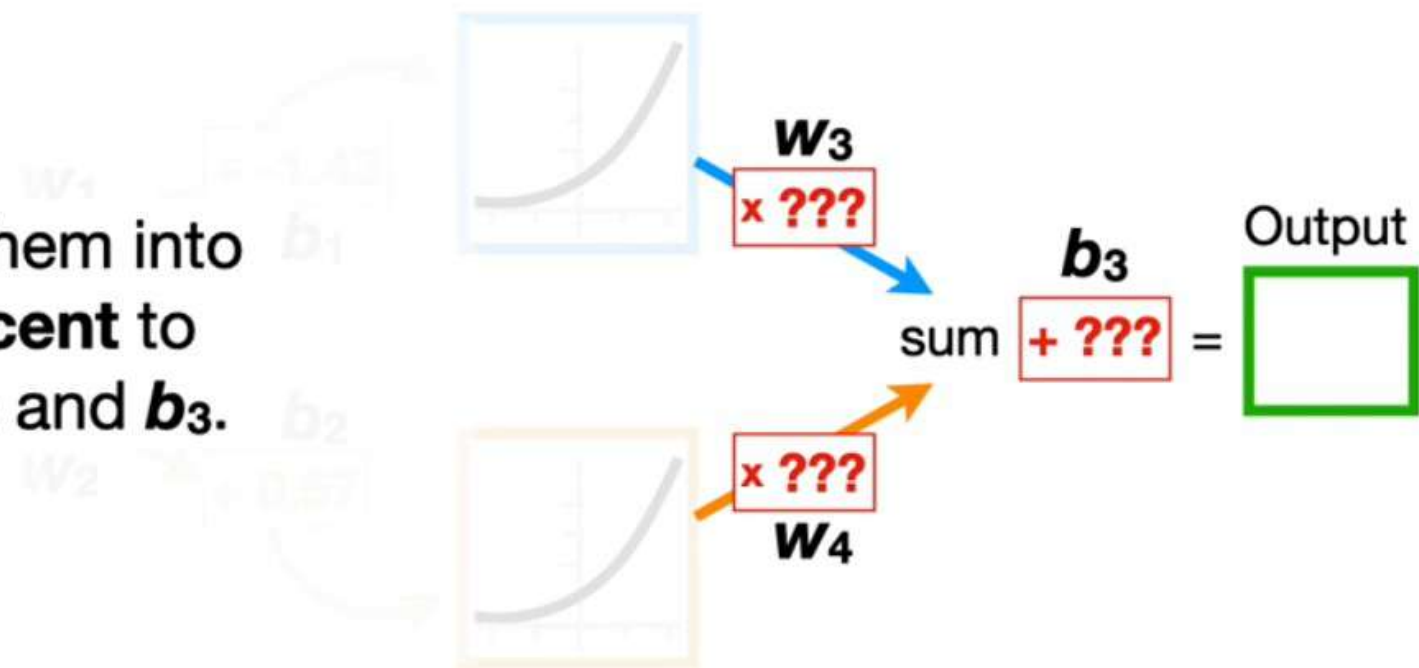
$$\text{Predicted}_i = \text{green squiggle}_i = y_{1,i} w_3 + y_{2,i} w_4 + b_3$$

$$\frac{d SSR}{d w_3} = \sum_{i=1}^{n=3} -2 \times (\text{Observed}_i - \text{Predicted}_i) \times y_{1,i}$$

$$\frac{d SSR}{d w_4} = \sum_{i=1}^{n=3} -2 \times (\text{Observed}_i - \text{Predicted}_i) \times y_{2,i}$$

$$\frac{d SSR}{d b_3} = \sum_{i=1}^{n=3} -2 \times (\text{Observed}_i - \text{Predicted}_i) \times 1$$

...we can plug them into
Gradient Descent to
 optimize w_3 , w_4 and b_3 .



$$\frac{d SSR}{d w_3} = \sum_{i=1}^{n=3} -2 \times (\text{Observed}_i - \text{Predicted}_i) \times y_{1,i}$$

$$\frac{d SSR}{d w_4} = \sum_{i=1}^{n=3} -2 \times (\text{Observed}_i - \text{Predicted}_i) \times y_{2,i}$$

$$\frac{d SSR}{d b_3} = \sum_{i=1}^{n=3} -2 \times (\text{Observed}_i - \text{Predicted}_i) \times 1$$

Now we repeat that process until the **Predictions** no longer improve very much, or we reach a maximum number of steps or we meet some other criteria.

