

Python And Vectorization

Explicit for loops takes up a considerable amt of extra time. Instead built in functions are highly efficient and faster.

* Vectorize log. Reg.

$$\begin{aligned} z^{(1)} &= w^T x^{(1)} + b & a^{(1)} &= \sigma(z^{(1)}) \\ z^{(2)} &= w^T x^{(2)} + b & a^{(2)} &= \sigma(z^{(2)}) \\ \vdots & & & \\ z^{(m)} &= w^T x^{(m)} + b & a^{(m)} &= \sigma(z^{(m)}) \end{aligned}$$

$$X = [x^{(1)} \quad x^{(2)} \quad \dots \quad x^{(m)}]$$

$$\begin{aligned} Z &= w^T X + [b \quad b \quad \dots \quad b] \\ &= [(w^T x^{(1)} + b) \quad (w^T x^{(2)} + b) \quad \dots \quad (w^T x^{(m)} + b)] \\ &\rightarrow Z = \text{np.dot}(w^T, X) + b \end{aligned}$$

Even tho 'b' is just a no. here, python expands it as a $(1 \times m)$ vector. This is called 'Broadcasting'.

$$A = [a^{(1)} \quad a^{(2)} \quad \dots \quad a^{(m)}] = \sigma(Z)$$

* Vectorize Gradient

$$dz^{(1)} = a^{(1)} - y^{(1)} \quad dz^{(2)} = a^{(2)} - y^{(2)}$$

$$A = \begin{bmatrix} a^{(1)} & a^{(2)} & \dots & a^{(m)} \end{bmatrix}$$

$$Y = \begin{bmatrix} y^{(1)} & y^{(2)} & \dots & y^{(m)} \end{bmatrix}$$

$$\Rightarrow dz = \mathbb{E} A - Y = \begin{bmatrix} dz^{(1)} & dz^{(2)} & \dots & dz^{(m)} \end{bmatrix}$$

$$= \begin{bmatrix} a^{(1)} - y^{(1)} & a^{(2)} - y^{(2)} & \dots & a^{(m)} - y^{(m)} \end{bmatrix}$$

$$db = \frac{1}{m} \sum_{i=1}^m dz^{(i)} = \frac{1}{m} \text{np.sum}(dz)$$

$$dw = \frac{1}{m} X \cdot dz$$

Updating,

$$w = w - \alpha dw$$

$$b = b - \alpha db$$