deeplearning.ai

One hidden layer Neural Network

Gradient descent for neural networks

Gradient descent for neural networks

Parameters: $w^{[1]}$, $b^{[1]}$, $w^{[2]}$, $b^{[2]}$

$(n^{[1]}, n^{[0]})$ $(n^{[1]}, 1)$ $(n^{[2]}, n^{[1]})$ $(n^{[2]}, 1)$

$n_x = n^{[0]}$, $n^{[1]}$, $n^{[2]} = 1$

Cost function: $J(w^{[1]}, b^{[1]}, w^{[2]}, b^{[2]}) = \frac{1}{m} \sum_{i=1}^{n} \mathcal{L}(\hat{y}, y)$

$w^{[1]}$, $b^{[1]}$, $w^{[2]}$, $b^{[2]}$ ↑ ↑ ; $\hat{y} = a^{[2]}$

Gradient descent:

→ Repeat {

→ Compute predicts $(\hat{y}^{(i)}, i = 1, \ldots, m)$

$dw^{[1]} = \frac{\partial J}{\partial w^{[1]}}$, $db^{[1]} = \frac{\partial J}{\partial b^{[1]}}$, ...

$w^{[1]} := w^{[1]} - \alpha\, dw^{[1]}$

$b^{[1]} := b^{[1]} - \alpha\, db^{[1]}$

$w^{[2]} := \ldots$ $b^{[2]} := \ldots$

}

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Formulas for computing derivatives

Forward propagation:

$$Z^{[1]} = W^{[1]} X + b^{[1]}$$

$$A^{[1]} = g^{[1]}(Z^{[1]})$$

$$Z^{[2]} = W^{[2]} A^{[1]} + b^{[2]}$$

$$A^{[2]} = g^{[2]}(Z^{[2]}) = \sigma(Z^{[2]})$$

Back propagation:

$$dZ^{[2]} = A^{[2]} - Y$$

$$Y = [y^{(1)}\ y^{(2)} \cdots y^{(m)}]$$

$$dW^{[2]} = \frac{1}{m} dZ^{[2]} A^{[1]T}$$

$(n^{[2]}, m)$

$$db^{[2]} = \frac{1}{m} \text{np.sum}(dZ^{[2]}, \text{axis}=1, \text{keepdims}=\text{True})$$

$(n^{[2]}, 1)$

$$dZ^{[1]} = W^{[2]T} dZ^{[2]} * g^{[1]\prime}(Z^{[1]})$$

$(n^{[1]}, m)$ $(n^{[2]}, m)$ element-wise product $(n^{[1]}, m)$

$$dW^{[1]} = \frac{1}{m} dZ^{[1]} X^T$$

$$db^{[1]} = \frac{1}{m} \text{np.sum}(dZ^{[1]}, \text{axis}=1, \text{keepdims}=\text{True})$$

$(n^{[1]}, 1)$ $(n^{[1]},)$ reshape

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