16.1) Deep Feedforward Networks

Vitor Kamada

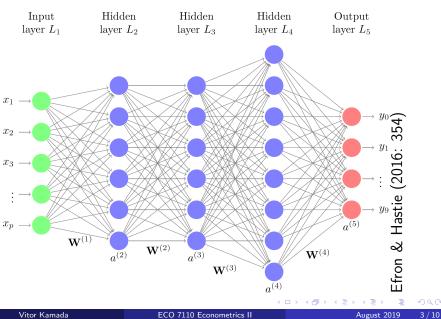
August 2019

Reference

Goodfellow et al. (2016): Ch 6.

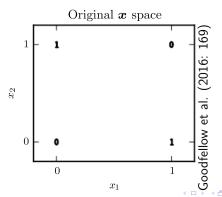
https://www.deeplearningbook.org/

Deep Feedforward



XOR function ("exclusive or")

$$X = \begin{bmatrix} 0 & 0 \\ 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix} \qquad Y = \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix}$$



4/10

MSE Loss Function

$$y = f^*(\mathbf{x})$$
 $J(\theta) = \frac{1}{4} \sum_{x \in \mathbb{X}} (f^*(\mathbf{x}) - f(\mathbf{x}; \theta))^2$
 $f(\mathbf{x}; \mathbf{w}, \boldsymbol{b}) = \mathbf{x}^\mathsf{T} \mathbf{w} + b$
 $\mathbf{w} = 0 \text{ and } b = \frac{1}{2}$

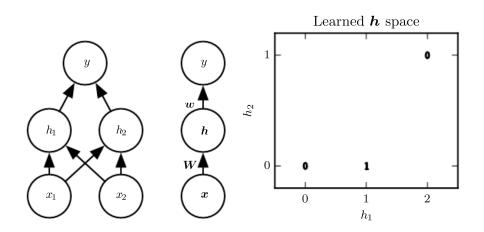
5 / 10

Vitor Kamada ECO 7110 Econometrics II August 2019

Two Functions Chained Together

$$f(\mathbf{x}; \mathbf{W}, \mathbf{c}, \mathbf{w}, \mathbf{b}) = f^{(2)}(f^{(1)}(\mathbf{x}))$$
 $h = f^{(1)}(\mathbf{x}; \mathbf{W}, \mathbf{c})$
 $y = f^{(2)}(\mathbf{h}; \mathbf{w}, \mathbf{b})$
 $f(\mathbf{x}; \mathbf{W}, \mathbf{c}, \mathbf{w}, \mathbf{b}) = \mathbf{w}^{\mathsf{T}} \max\{0, \mathbf{W}^{\mathsf{T}} \mathbf{x} + \mathbf{c}\} + b$

Solving the XOR by Learning Representation



Goodfellow et al. (2016: 169-170)

\mathbf{w}^{T} max $\{0, \mathbf{W}^{\mathsf{T}}\mathbf{x} + \mathbf{c}\} + b$

$$\mathbf{W} = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}_{2 \times 2} \mathbf{c} = \begin{bmatrix} 0 \\ -1 \end{bmatrix}_{2 \times 1} \mathbf{w} = \begin{bmatrix} 1 \\ -2 \end{bmatrix}_{2 \times 1} b = 0$$

$$\mathbf{X} = \begin{bmatrix} 0 & 0 \\ 0 & 1 \\ 1 & 0 \\ 1 & 1 \end{bmatrix}_{4 \times 2} \quad \mathbf{XW} = \begin{bmatrix} 0 & 0 \\ 1 & 1 \\ 1 & 1 \\ 2 & 2 \end{bmatrix}_{4 \times 2} \quad \mathbf{XW} + \mathbf{c} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \\ 1 & 0 \\ 2 & 1 \end{bmatrix}_{4 \times 2}$$

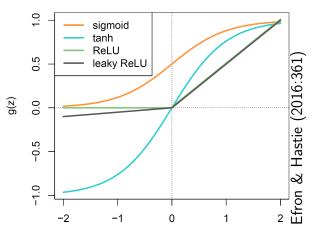
$$max\{0, \mathbf{XW} + \mathbf{c}\} = \begin{bmatrix} 0 & 0 \\ 1 & 0 \\ 1 & 0 \\ 2 & 1 \end{bmatrix}_{4 \times 2} max\{0, \mathbf{XW} + \mathbf{c}\}\mathbf{w} = \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix}_{4 \times 1} = Y$$

イロト (個) (目) (目) (目) の(0)

Vitor Kamada ECO 7110 Econometrics II August 2019 8 / 10

Rectified Linear Unit (ReLU) vs Leaky ReLU

$$g(z) = max(0, z)$$



$$g(z, \alpha) = max(0, z) + \alpha min(0, z), \alpha = 0.01$$

Vitor Kamada ECO 7110 Econometrics II August 2019

9/10

Generalized ReLU

$$g(z,lpha)=max(0,z)+lpha min(0,z)$$
 If $lpha=-1 o g(z)=|z|$

Absolute Value Rectification

If α is learnable parameter, then Parametric ReLU or PReLU

