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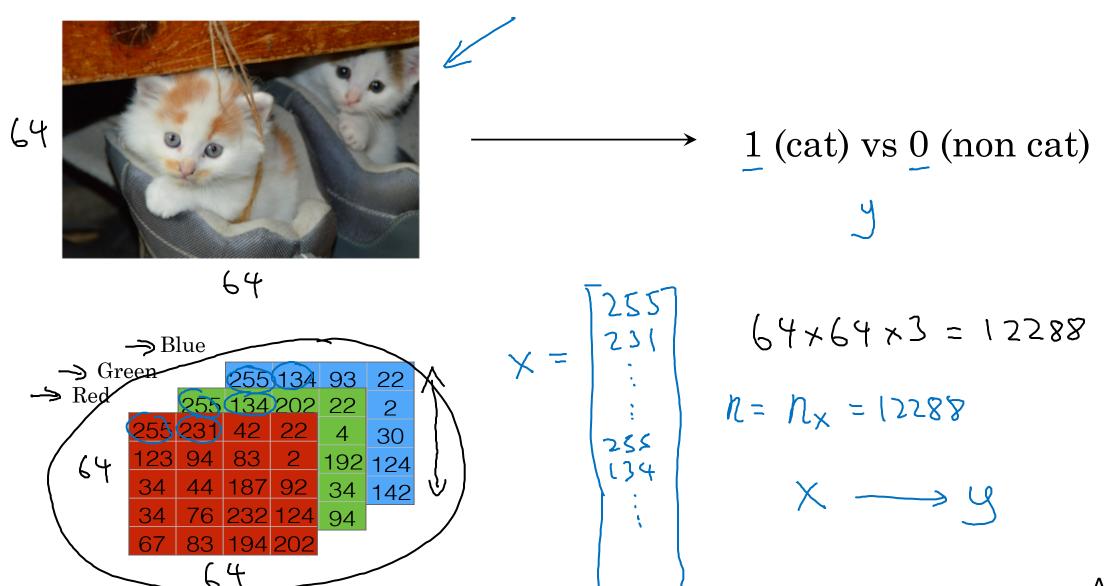
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# Basics of Neural Network Programming

### **Binary Classification**

#### Binary Classification



**Andrew Ng** 

#### Notation

$$(x,y) \times \mathbb{CR}^{n_{x}}, y \in \{0,1\}$$

$$m \text{ training evarples}: \{(x^{(1)},y^{(1)}), (x^{(1)},y^{(2)}), \dots, (x^{(m)},y^{(m)})\}$$

$$M = M \text{ train} \qquad M \text{ test} = \text{ $\#$ test examples}.$$

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

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

$$X \in \mathbb{R}^{n_{x} \times m}$$



# Basics of Neural Network Programming

Logistic Regression

### Logistic Regression

Given 
$$x$$
, want  $y = P(y=1|x)$   
 $x \in \mathbb{R}^{n}x$   
Parareters:  $w \in \mathbb{R}^{n}x$ ,  $b \in \mathbb{R}$ .  
Output  $y = \sigma(w^{T}x + b)$   
Output  $y = \sigma(x)$ 

$$X_0 = 1, \quad x \in \mathbb{R}^{n_x + 1}$$

$$\hat{y} = 6 (0^{T}x)$$

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# Basics of Neural Network Programming

# Logistic Regression cost function

### Logistic Regression cost function

Given 
$$\{(x^{(1)}, y^{(1)}), \dots, (x^{(m)}, y^{(m)})\}$$
, want  $\hat{y}^{(i)} \approx y^{(i)}$ .

Since  $\{(x^{(1)}, y^{(1)}), \dots, (x^{(m)}, y^{(m)})\}$ , want  $\hat{y}^{(i)} \approx y^{(i)}$ .

Loss (error) function:  $\int_{\mathcal{C}} (\hat{y}, y) = \frac{1}{2} (\hat{y} - y)^2$ 

The entropy of the second of the



# Basics of Neural Network Programming

#### **Gradient Descent**

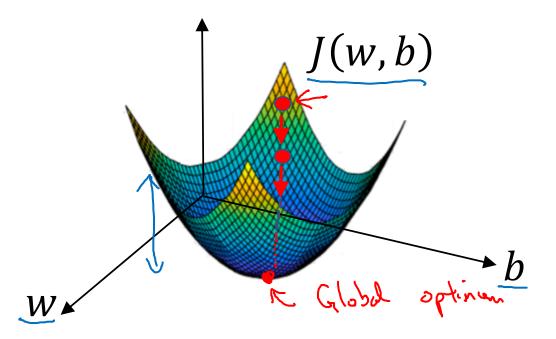
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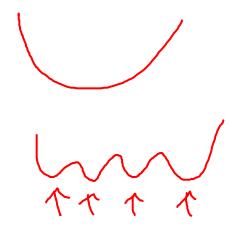
#### Gradient Descent

Recap: 
$$\hat{y} = \sigma(w^T x + b)$$
,  $\sigma(z) = \frac{1}{1 + e^{-z}}$ 

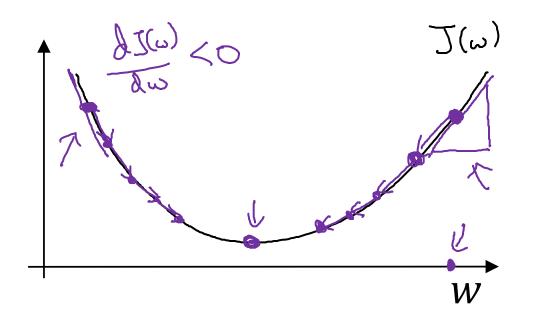
$$\underline{J(w,b)} = \frac{1}{m} \sum_{i=1}^{m} \mathcal{L}(\hat{y}^{(i)}, y^{(i)}) = -\frac{1}{m} \sum_{i=1}^{m} y^{(i)} \log \hat{y}^{(i)} + (1 - y^{(i)}) \log(1 - \hat{y}^{(i)})$$

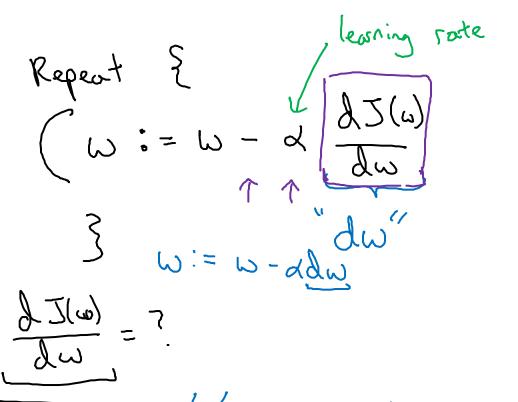
Want to find w, b that minimize J(w, b)

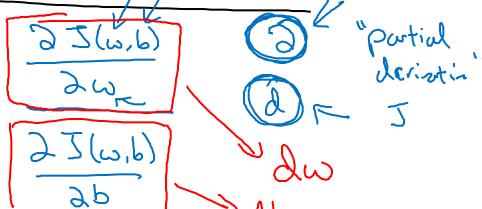




#### Gradient Descent





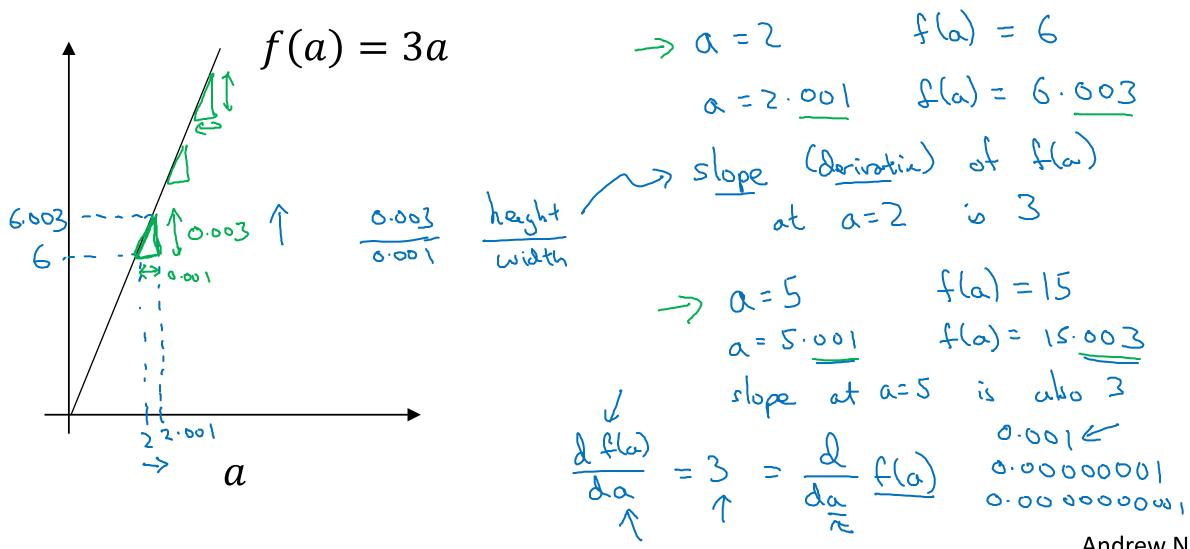




# Basics of Neural Network Programming

#### Derivatives

#### Intuition about derivatives



Andrew Ng



# Basics of Neural Network Programming

More derivatives examples

#### Intuition about derivatives







#### More derivative examples

$$f(a) = a^2$$

$$f(\omega) = \alpha^3$$

$$\frac{\lambda}{\lambda a} (a) = 3a^{2}$$
 $3x2^{3} = 12$ 

$$a = 2$$
  $f(a) = 4$   
 $a = 2-001$   $f(a) = 4-004$ 

$$\sigma = 5.001$$
  $t(r) = 8$ 

$$Q = 5.001 \quad \text{fm} \approx 0.64312$$

$$Q = 5.001 \quad \text{fm} \approx 0.64362$$



# Basics of Neural Network Programming

### Computation Graph

#### Computation Graph

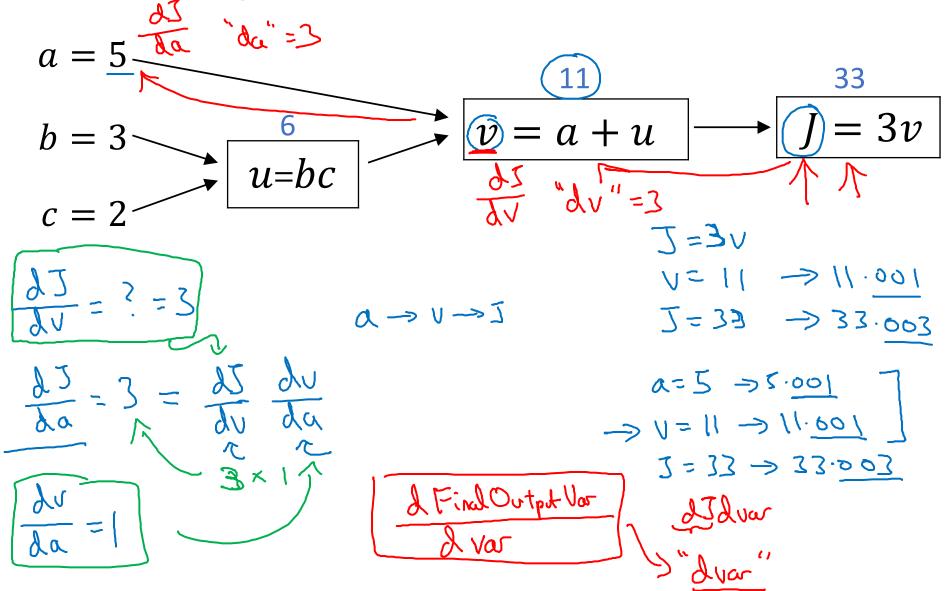
$$J(a,b,c) = 3(a+bc) = 3(5+3\pi^2) = 33$$
 $U = bc$ 
 $V = atu$ 
 $J = 3v$ 
 $V = a+u$ 
 $J = 3v$ 
 $V = a+u$ 
 $J = 3v$ 

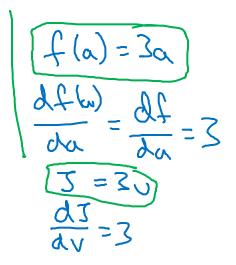


# Basics of Neural Network Programming

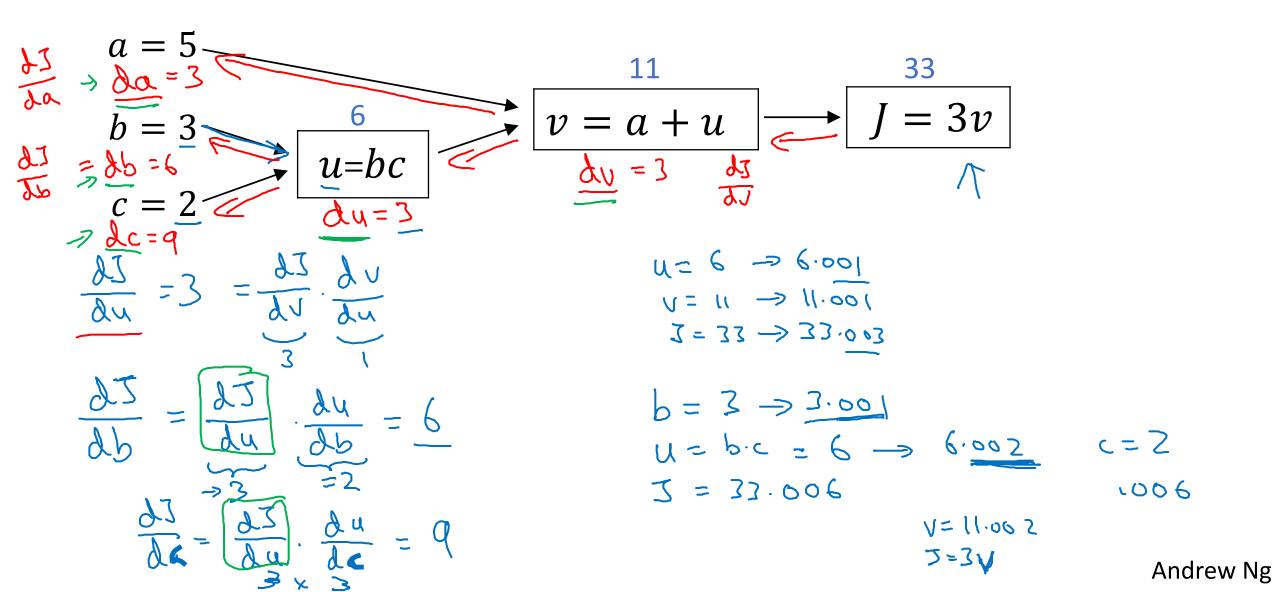
Derivatives with a Computation Graph

### Computing derivatives





### Computing derivatives





# Basics of Neural Network Programming

Logistic Regression Gradient descent

#### Logistic regression recap

$$\Rightarrow z = w^{T}x + b$$

$$\Rightarrow \hat{y} = a = \sigma(z)$$

$$\Rightarrow \mathcal{L}(a, y) = -(y \log(a) + (1 - y) \log(1 - a))$$

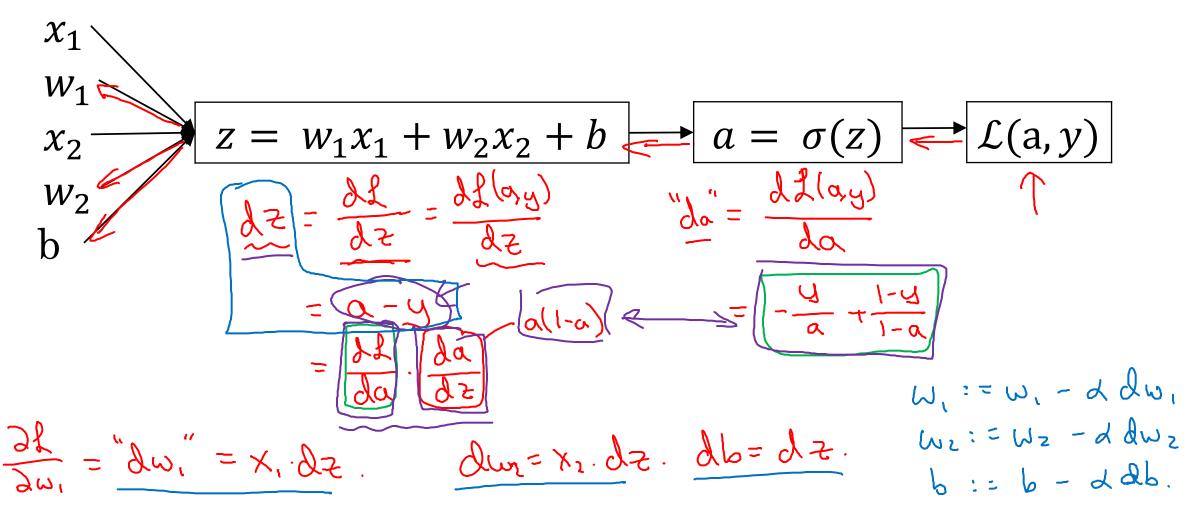
$$\begin{cases} \lambda_{1} \\ \lambda_{2} \\ \lambda_{3} \end{cases}$$

$$\begin{cases} \lambda_{1} \\ \lambda_{2} \\ \lambda_{3} \end{cases}$$

$$\begin{cases} \lambda_{2} \\ \lambda_{3} \end{cases}$$

$$\begin{cases} \lambda_{1} \\ \lambda_{2} \\ \lambda_{3} \end{cases}$$

#### Logistic regression derivatives





# Basics of Neural Network Programming

Gradient descent on m examples

#### Logistic regression on m examples

$$\frac{J(u,b)}{J(u,b)} = \frac{1}{m} \sum_{i=1}^{m} f(a^{(i)}, y^{(i)}) \\
\Rightarrow a^{(i)} = f(x^{(i)}) = G(x^{(i)}, y^{(i)}) \\
\frac{\partial}{\partial u_i} J(u,b) = \frac{1}{m} \sum_{i=1}^{m} \frac{\partial}{\partial u_i} f(a^{(i)}, y^{(i)}) \\
\frac{\partial u_i}{\partial u_i} - (x^{(i)}, y^{(i)})$$

### Logistic regression on m examples

$$J=0; dw_{1}=0; dw_{2}=0; db=0$$

$$For i=1 to m$$

$$Z^{(i)}=\omega^{T}x^{(i)}+b$$

$$Q^{(i)}=6(Z^{(i)})$$

$$J+=-[y^{(i)}(og Q^{(i)}+(1-y^{(i)})(og(1-q^{(i)})]$$

$$dz^{(i)}=Q^{(i)}-y^{(i)}$$

$$dw_{1}+=x^{(i)}dz^{(i)}$$

$$dw_{2}+=x^{(i)}dz^{(i)}$$

$$J=0; dw_{2}(1-q^{(i)})$$

$$dz^{(i)}=Q^{(i)}-y^{(i)}$$

$$dz^{(i)}=Q^{(i)}-y^{(i)}$$

$$dw_{1}+=x^{(i)}dz^{(i)}$$

$$dw_{2}+=x^{(i)}dz^{(i)}$$

$$J=0; dw_{2}(1-q^{(i)})$$

$$dz^{(i)}=Q^{(i)}$$

$$dw_{2}+=Q^{(i)}$$

$$dw_{3}+=Q^{(i)}$$

$$dw_{4}+=Q^{(i)}$$

$$dw_{4}+=Q^{(i)}$$

$$dw_{5}+=Q^{(i)}$$

$$dw_{6}+=Q^{(i)}$$

$$dw_{7}+=m; dw_{7}+=m; db/=m.$$

$$d\omega_1 = \frac{\partial J}{\partial \omega_1}$$
 $\omega_1 := \omega_1 - d d\omega_1$ 
 $\omega_2 := \omega_2 - \alpha d\omega_2$ 
 $b := b - d db$ 

We to right is a sum of the sum o



# Basics of Neural Network Programming

#### Vectorization

#### What is vectorization?

for i in ray 
$$(n-x)$$
:  
 $2+=\omega [1] \times x$ 



# Basics of Neural Network Programming

More vectorization examples

### Neural network programming guideline

Whenever possible, avoid explicit for-loops.

$$U = AV$$

$$U_{i} = \sum_{i} \sum_{j} A_{ij} V_{ij}$$

$$U = np. zevos((n, i))$$

$$for i \dots \subseteq ACIT_{i} \exists *vC_{i} \exists$$

$$uCi \exists t = ACIT_{i} \exists *vC_{i} \exists$$

#### Vectors and matrix valued functions

Say you need to apply the exponential operation on every element of a matrix/vector.

$$v = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} \rightarrow \mathbf{u} = \begin{bmatrix} \mathbf{e}^{\mathbf{v}_1} \\ \mathbf{e}^{\mathbf{v}_2} \end{bmatrix}$$

$$v = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} \rightarrow u = \begin{bmatrix} e^{v_1} \\ e^{v_n} \end{bmatrix}$$

$$u = \text{np. exp}(v) \leftarrow$$

$$\text{np. log}(v)$$

$$\text{np. abs}(v)$$

$$\text{np. havinum}(v, o)$$

#### Logistic regression derivatives

$$J = 0, \quad dw1 = 0, \quad dw2 = 0, \quad db = 0$$

$$\Rightarrow \text{ for } i = 1 \text{ to } n:$$

$$z^{(i)} = w^{T}x^{(i)} + b$$

$$a^{(i)} = \sigma(z^{(i)})$$

$$J + = -[y^{(i)}\log\hat{y}^{(i)} + (1 - y^{(i)})\log(1 - \hat{y}^{(i)})]$$

$$dz^{(i)} = a^{(i)}(1 - a^{(i)})$$

$$dw_{1} + x_{1}^{(i)}dz^{(i)}$$

$$dw_{2} + x_{2}^{(i)}dz^{(i)}$$

$$db + dz^{(i)}$$

$$J = J/m, \quad dw_{1} = dw_{1}/m, \quad dw_{2} = dw_{2}/m, \quad db = db/m$$

$$d\omega / = m$$



# Basics of Neural Network Programming

Vectorizing Logistic Regression

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### Vectorizing Logistic Regression

$$Z^{(1)} = w^{T}x^{(1)} + b$$

$$Z^{(2)} = w^{T}x^{(2)} + b$$

$$Z^{(3)} = w^{T}x^{(3)} + b$$

$$Z^{(3)} = \sigma(z^{(3)})$$

$$Z^$$



# Basics of Neural Network Programming

Vectorizing Logistic Regression's Gradient Computation

### Vectorizing Logistic Regression

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

$$db = \frac{1}{m} \sum_{i=1}^{m} dz^{(i)}$$

$$= \frac{1}{m} \left[ x^{(i)} + \dots + x^{(n)} dz^{(m)} \right]$$

$$= \frac{1}{m} \left[ x^{(i)} + \dots + x^{(n)} dz^{(m)} \right]$$

$$= \frac{1}{m} \left[ x^{(i)} + \dots + x^{(n)} dz^{(m)} \right]$$

$$= \frac{1}{m} \left[ x^{(i)} + \dots + x^{(n)} dz^{(m)} \right]$$

Implementing Logistic Regression

J = 0, 
$$dw_1 = 0$$
,  $dw_2 = 0$ ,  $db = 0$ 

for i = 1 to m:

$$z^{(i)} = w^T x^{(i)} + b$$

$$a^{(i)} = \sigma(z^{(i)}) \checkmark$$

$$J += -[y^{(i)} \log a^{(i)} + (1 - y^{(i)}) \log(1 - a^{(i)})]$$

$$dz^{(i)} = a^{(i)} - y^{(i)} \checkmark$$

$$dw_1 += x_1^{(i)} dz^{(i)}$$

$$dw_2 += x_2^{(i)} dz^{(i)}$$

$$dw_2 += dz^{(i)}$$

$$dw_1 += dz^{(i)}$$

$$dw_2 += dz^{(i)}$$

$$dw_3 += dz^{(i)}$$

$$dw_4 += dz^{(i)}$$

$$dw_5 += dz^{(i)}$$

$$dw_6 += dz^{(i)}$$

$$dw_7 += dw_7 / m$$

$$dw_7 = dw_7 / m$$

$$dw_7 = dw_7 / m$$

iter in range (1000)! 
$$\angle$$

$$Z = \omega^{T} X + b$$

$$= n p \cdot dot (\omega \cdot T \cdot X) + b$$

$$A = \epsilon (Z)$$

$$A = \epsilon (Z)$$

$$A = \Delta - Y$$

$$A$$



# Basics of Neural Network Programming

# Broadcasting in Python

#### Broadcasting example

Calories from Carbs, Proteins, Fats in 100g of different foods:

Apples Beef Eggs Potatoes

Carb 
$$56.0$$
 0.0 4.4 68.0

Protein  $1.2$  104.0 52.0 8.0

Fat  $1.8$  135.0 99.0 0.9 (3,4)

Squal Section from Cab, Poten, Fort. Can you do the arphint for-loop?

Cal = A.sum(axis = 0)

percentage =  $100*A/(cal Abstrace(1.6))$ 

#### Broadcasting example

$$\begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} + \begin{bmatrix} 100 \\ 100 \\ 100 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} + \begin{bmatrix} 100 & 200 & 300 \\ 100 & 200 & 300 \end{bmatrix}$$

$$(m,n) \quad (2,3)$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} + \begin{bmatrix} 100 & 100 & 100 \\ 200 & 200 \end{bmatrix} = \begin{bmatrix} (m,n) & 2 & 100 \\ (m,n) & 2 & 100 \end{bmatrix}$$

#### General Principle

$$(m, n)$$
  $\frac{t}{x}$   $(n, i)$   $m$   $(m, n)$   $($ 

Mathab/Octave: bsxfun



# Basics of Neural Network Programming

Explanation of logistic regression cost function (Optional)

#### Logistic regression cost function

#### Logistic regression cost function

If 
$$y = 1$$
:  $p(y|x) = \hat{y}$ 

If  $y = 0$ :  $p(y|x) = 1 - \hat{y}$ 

$$p(y|x) = \hat{y} \cdot (1 - \hat{y})$$

Andrew Ng

Cost on *m* examples

log 
$$p(lolods)$$
 in troops set) = log  $\prod_{i=1}^{m} p(y^{(i)}|\chi^{(i)})$ 

log  $p(----) = \sum_{i=1}^{m} log p(y^{(i)}|\chi^{(i)})$ 

Movimum likelihood setiment

$$- \chi(y^{(i)}, y^{(i)})$$

$$= -\sum_{i=1}^{m} \chi(y^{(i)}, y^{(i)})$$

(ost:  $J(w, b) = \frac{1}{m} \sum_{i=1}^{m} \chi(y^{(i)}, y^{(i)})$ 

(minimize)