

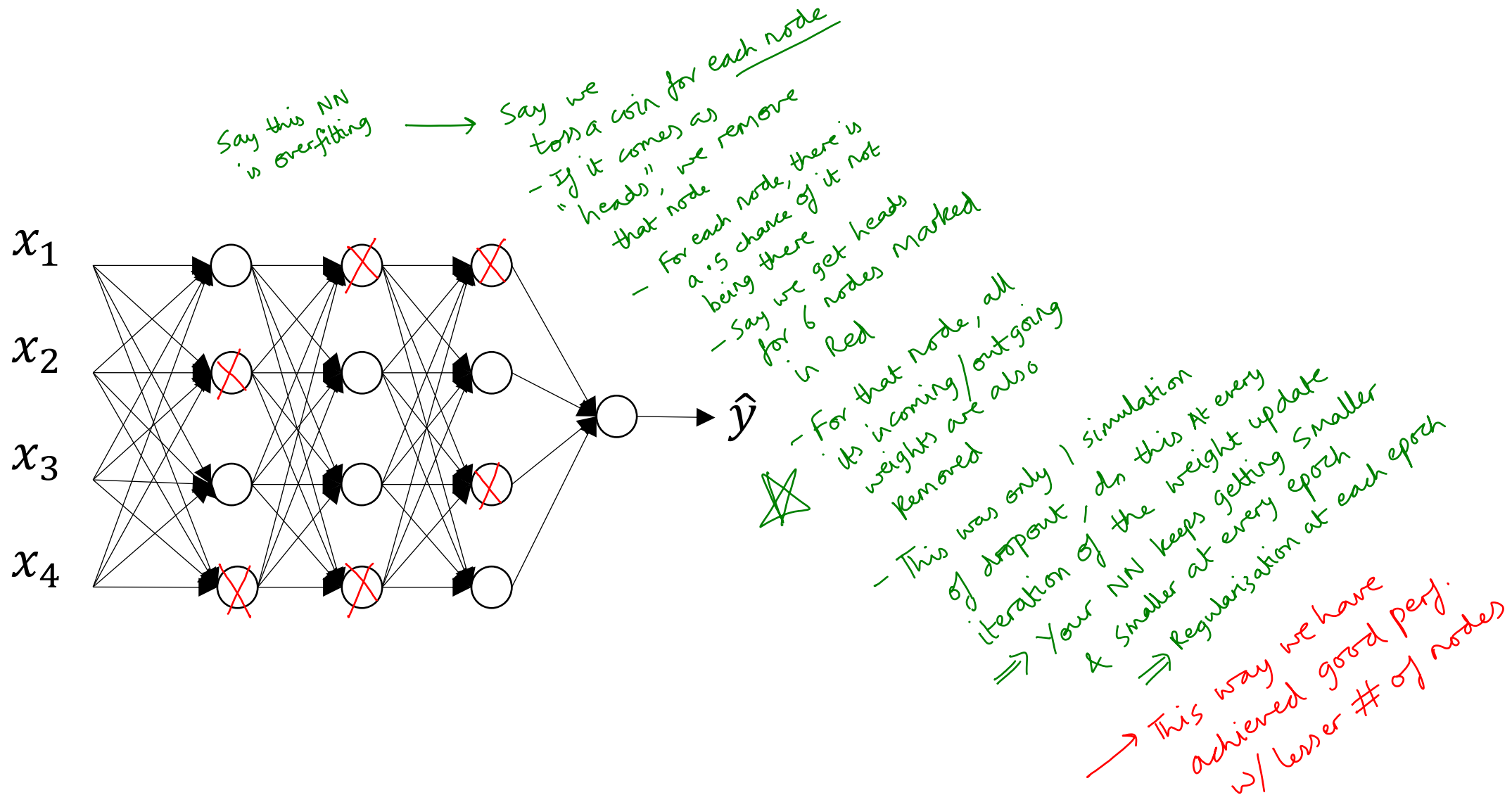


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Regularizing your neural network

Dropout regularization

Dropout regularization



Implementing dropout ("Inverted dropout")

For a single layer, $L=3$ (say)

$d3 = \text{np.random.rand}(a3.\text{shape}[0], a3.\text{shape}[1]) < \text{keepProb}$

Annotations:
- $a3.\text{shape}[0]$: Rows
- $a3.\text{shape}[1]$: columns
- $a3$: Activations at layer 3
- $d3$: dropout vector for layer 3

keepProb = prob of keeping that node in the layer

Say np.random Generates

$[0.4, 0.5, 0.9, 0.7, 0.95] < 0.8$

Annotations:
- 0.8 : keepProb
- $a3$'s dim was (5×1)

$= [1, 1, 0, 1, 0]$

ie, 3rd & 5th elements are eliminated

After this, we do

$a3 = \text{np.multiply}(a3, d3)$

↳ only 1st, 2nd, 4th values are Retained

$a3 = a3 / \text{keepProb}$ } Inverted Dropout

Why? → Say "a" had (50×1) dim
If $\text{keepProb} = 0.8 \Rightarrow 20\%$ of "a" is gone \Rightarrow We have effectively made "a" (40×1)

This way a's expected value will still evaluate to be similar to what it was if there was no dropout
(But $\text{dim}(a) \downarrow$)

$z^{[4]} = \underbrace{w^{[4]} \cdot a^{[3]}}_{\text{expected value has } \downarrow} + b^{[4]}$
∴ to Bump up expected value of a
we do $a = a / \text{keepProb}$
 $= a / 0.8$

Making predictions at test time

$$a^{[0]} = X$$

No drop out at test time

$$z^{[1]} = w^{[1]} \cdot a^{[0]} + b^{[1]}$$

$$a^{[1]} = g^{[1]}(z^{[1]})$$

$$z^{[2]} = w^{[2]} a^{[1]} + b^{[2]}$$

$$a^{[2]} = g^{[2]}(z^{[2]})$$

⋮

L times
to get $a^{[L]}$ or \hat{y}

When you make a prediction during test time, you don't want predictions to be Random



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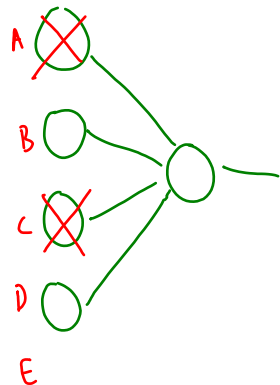
Regularizing your neural network

Understanding dropout

Why does drop-out work?

Intuition: Can't rely on any one feature, so have to spread out weights.

- Dropout has similar effect to L2 Regularization
- spread out weights \Rightarrow weights \downarrow



In each iteration, some nodes are removed
 \Rightarrow In iteration 1, maybe A is removed
In iteration 2, C, 3, F, X, 4, K, P

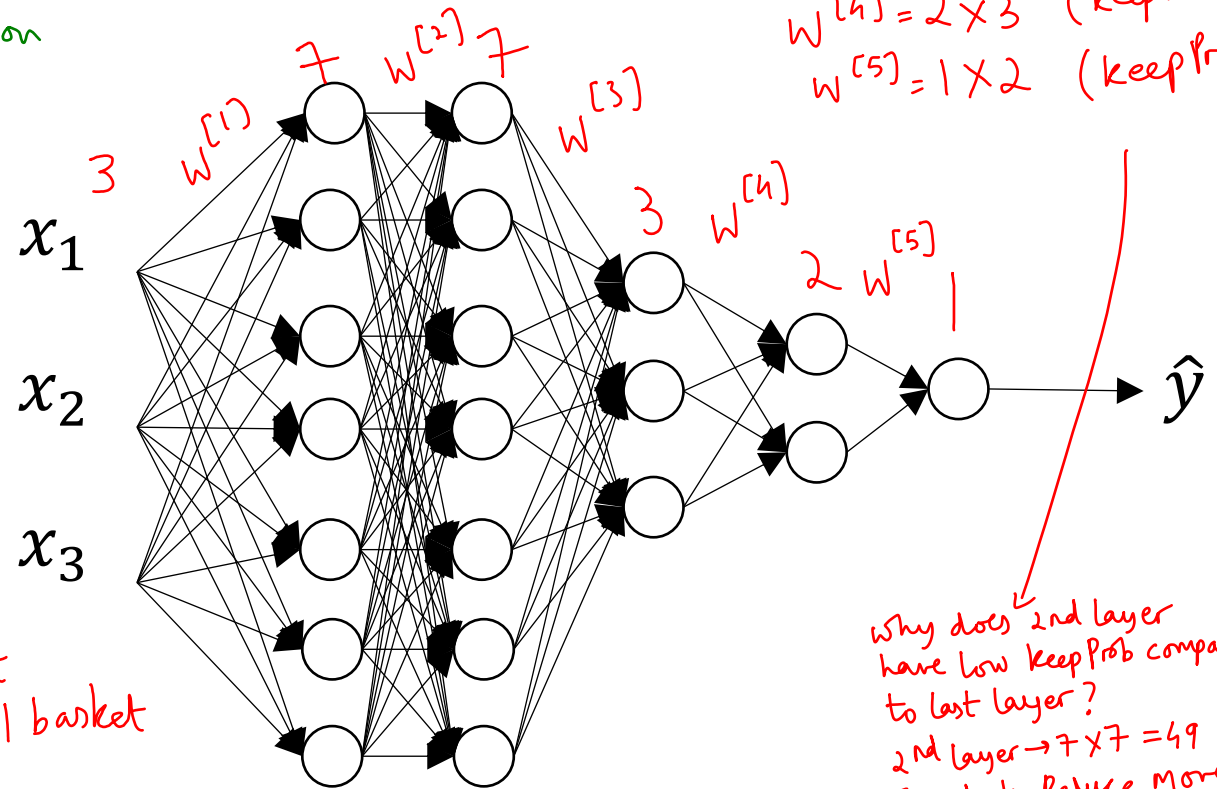
\Rightarrow The NN will try to spread out weights to all its nodes so that it doesn't put all eggs in 1 basket

Dropout is used more in computer vision because there is less data (more overfitting). May not make sense to use in other fields

Downside: J is no longer well defined
 \Rightarrow won't necessarily be monotonically \downarrow
(J =cost) \Rightarrow You won't see $-J$

keepProb varies by layer
 $\Rightarrow W^{[1]} = 7 \times 3$ (keepProb = 0.5)
 $W^{[2]} = 7 \times 7$ (keepProb = 0.3)

$W^{[3]} = 3 \times 7$ (keepProb = 0.5)
 $W^{[4]} = 2 \times 3$ (keepProb = 0.8)
 $W^{[5]} = 1 \times 2$ (keepProb = 0.9)



why does 2nd layer have low keepProb compared to last layer?
2nd layer $\rightarrow 7 \times 7 = 49$ nodes
[want to reduce more nodes]
last layer $\rightarrow 2 \times 1 = 2$ nodes