

Neural Network Prediction

2012 FEB 11 ABR

Multi-Dim Logistic Regression Vectorization

$$\Theta = \begin{bmatrix} \Theta_0^T \\ \Theta_1^T \\ \Theta_2^T \\ \vdots \\ \Theta_n^T \end{bmatrix} \quad \Theta^T = [\Theta_0, \Theta_1, \dots, \Theta_n]$$

$$X = \begin{bmatrix} X_1^T \\ X_2^T \\ \vdots \\ X_m^T \end{bmatrix}$$

$$X \Theta^T = \begin{bmatrix} X_1^T \Theta_0 & X_1^T \Theta_1 & \dots & X_1^T \Theta_n \\ X_2^T \Theta_0 & X_2^T \Theta_1 & \dots & X_2^T \Theta_n \\ \vdots & \vdots & \ddots & \vdots \\ X_m^T \Theta_0 & X_m^T \Theta_1 & \dots & X_m^T \Theta_n \end{bmatrix}$$

$$\text{N.B. } \rightarrow X^T \Theta = \Theta^T X$$

$$\Theta^{(1)} = \begin{bmatrix} \Theta_0^{(1)T} \\ \Theta_1^{(1)T} \\ \vdots \\ \Theta_{25}^{(1)T} \end{bmatrix}$$

25 x 401
m x n
 Θ_0
 Θ_1
 Θ_2
 \vdots
 Θ_{25}

$$\Theta^{(2)} = \begin{bmatrix} \Theta_0^{(2)T} \\ \Theta_1^{(2)T} \\ \vdots \\ \Theta_{10}^{(2)T} \end{bmatrix}$$

10 x 26
m x n

$$X = \begin{bmatrix} a_1^{(1)} \\ a_2^{(1)} \\ \vdots \\ a_{5000}^{(1)} \end{bmatrix}$$

5000 x 401
m n

$$X^{(1)} \Theta^{(1)T} = \begin{bmatrix} X_1^{(1)T} \Theta_0^{(1)} & X_1^{(1)T} \Theta_1^{(1)} & \dots & X_1^{(1)T} \Theta_{25}^{(1)} \\ X_2^{(1)T} \Theta_0^{(1)} & X_2^{(1)T} \Theta_1^{(1)} & \dots & X_2^{(1)T} \Theta_{25}^{(1)} \\ \vdots & & & \\ X_m^{(1)T} \Theta_0^{(1)} & & & \end{bmatrix}$$

$X^{(2)} = [1 \ h(X \Theta^{(1)T})]$
5000 x 26

=

5000 x 25

$$X^{(2)} \Theta^{(2)T} = \begin{bmatrix} X_1^{(2)T} \Theta_0^{(2)} & X_1^{(2)T} \Theta_1^{(2)} & \dots & X_1^{(2)T} \Theta_{10}^{(2)} \\ \vdots & & & \\ X_{5000}^{(2)T} \Theta_0^{(2)} & \dots & X_{5000}^{(2)T} \Theta_{10}^{(2)} \end{bmatrix}$$