Deep Learning Summary of lecture 3

Dr. Richard E. Turner (ret26@cam.ac.uk)

Engineering Tripos Part IB Paper 8: Information Engineering

Summary of lecture 3

1. relationship to maximum likelihood fit

$$\begin{split} G(\boldsymbol{w}) &= -\sum_n \left[y^{(n)} \log \mathbf{x}(\boldsymbol{z}^{(n)}; \boldsymbol{w}) + (1 - y^{(n)}) \log \left(1 - \mathbf{x}(\boldsymbol{z}^{(n)}; \boldsymbol{w}) \right) \right] & \text{relative entropy / data fit} \\ &= -p(\{y^{(n)}\}_{n=1}^N | \{\boldsymbol{z}^{(n)}\}_{n=1}^N, \boldsymbol{w}) = -\prod_{n=1}^N p(y^{(n)}|\boldsymbol{z}^{(n)}, \boldsymbol{w}) & \text{negative log-likelihood of the parameters (Bernoulli dist.)} \end{split}$$

Summary of lecture 3

1. relationship to maximum likelihood fit

$$\begin{split} G(\boldsymbol{w}) &= -\sum_n \left[y^{(n)} \log \mathbf{x}(\boldsymbol{z}^{(n)}; \boldsymbol{w}) + (1 - y^{(n)}) \log \left(1 - \mathbf{x}(\boldsymbol{z}^{(n)}; \boldsymbol{w}) \right) \right] \text{ relative entropy / data fit} \\ &= -p(\{y^{(n)}\}_{n=1}^N | \{\boldsymbol{z}^{(n)}\}_{n=1}^N, \boldsymbol{w}) = -\prod_{n=1}^N p(y^{(n)}|\boldsymbol{z}^{(n)}, \boldsymbol{w}) \text{ negative log-likelihood of the parameters (Bernoulli dist.)} \end{split}$$

2. the softmax function handles multiple classes e.g. K=3 classes

$$x_{1}(\mathbf{z}; \{\mathbf{w}\}_{j=1}^{3}) = \frac{\exp(\mathbf{w}_{1}^{\top}\mathbf{z})}{\sum_{j=1}^{3} \exp(\mathbf{w}_{j}^{\top}\mathbf{z})} = p(y = 1 | \{\mathbf{w}\}_{j=1}^{3}, \mathbf{z})$$

$$x_{2}(\mathbf{z}; \{\mathbf{w}\}_{j=1}^{3}) = \frac{\exp(\mathbf{w}_{2}^{\top}\mathbf{z})}{\sum_{j=1}^{3} \exp(\mathbf{w}_{j}^{\top}\mathbf{z})} = p(y = 2 | \{\mathbf{w}\}_{j=1}^{3}, \mathbf{z})$$

$$x_{3}(\mathbf{z}; \{\mathbf{w}\}_{j=1}^{3}) = \frac{\exp(\mathbf{w}_{3}^{\top}\mathbf{z})}{\sum_{j=1}^{3} \exp(\mathbf{w}_{j}^{\top}\mathbf{z})} = p(y = 3 | \{\mathbf{w}\}_{j=1}^{3}, \mathbf{z})$$
has a weight vector for each class

Summary of lecture 3

1. relationship to maximum likelihood fit

$$\begin{split} G(\boldsymbol{w}) &= -\sum_n \left[y^{(n)} \log \mathbf{x}(\boldsymbol{z}^{(n)}; \boldsymbol{w}) + (1 - y^{(n)}) \log \left(1 - \mathbf{x}(\boldsymbol{z}^{(n)}; \boldsymbol{w}) \right) \right] \text{ relative entropy / data fit} \\ &= -p(\{y^{(n)}\}_{n=1}^N | \{\boldsymbol{z}^{(n)}\}_{n=1}^N, \boldsymbol{w}) = -\prod_{n=1}^N p(y^{(n)}|\boldsymbol{z}^{(n)}, \boldsymbol{w}) \text{ negative log-likelihood of the parameters (Bernoulli dist.)} \end{split}$$

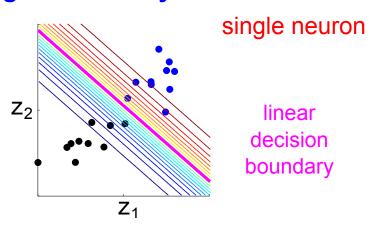
2. the softmax function handles multiple classes e.g. K=3 classes

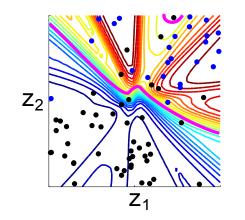
$$x_{1}(\mathbf{z}; \{\mathbf{w}\}_{j=1}^{3}) = \frac{\exp(\mathbf{w}_{1}^{\top}\mathbf{z})}{\sum_{j=1}^{3} \exp(\mathbf{w}_{j}^{\top}\mathbf{z})} = p(y = 1 | \{\mathbf{w}\}_{j=1}^{3}, \mathbf{z})$$

$$x_{2}(\mathbf{z}; \{\mathbf{w}\}_{j=1}^{3}) = \frac{\exp(\mathbf{w}_{2}^{\top}\mathbf{z})}{\sum_{j=1}^{3} \exp(\mathbf{w}_{j}^{\top}\mathbf{z})} = p(y = 2 | \{\mathbf{w}\}_{j=1}^{3}, \mathbf{z})$$

$$x_{3}(\mathbf{z}; \{\mathbf{w}\}_{j=1}^{3}) = \frac{\exp(\mathbf{w}_{3}^{\top}\mathbf{z})}{\sum_{j=1}^{3} \exp(\mathbf{w}_{j}^{\top}\mathbf{z})} = p(y = 3 | \{\mathbf{w}\}_{j=1}^{3}, \mathbf{z})$$
has a weight vector for each class

3. a single hidden layer neural network can make non-linear predictions





neural network

non-linear decision boundary