

Deep Learning

Summary of lecture 3

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Engineering Tripos Part IB
Paper 8: Information Engineering

Summary of lecture 3

1. relationship to maximum likelihood fit

$$G(\mathbf{w}) = - \sum_n \left[y^{(n)} \log x(\mathbf{z}^{(n)}; \mathbf{w}) + (1 - y^{(n)}) \log (1 - x(\mathbf{z}^{(n)}; \mathbf{w})) \right] \quad \text{relative entropy / data fit}$$

$$= - p(\{y^{(n)}\}_{n=1}^N | \{\mathbf{z}^{(n)}\}_{n=1}^N, \mathbf{w}) = - \prod_{n=1}^N p(y^{(n)} | \mathbf{z}^{(n)}, \mathbf{w}) \quad \text{negative log-likelihood of the parameters (Bernoulli dist.)}$$

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

$$x_1(\mathbf{z}; \{\mathbf{w}\}_{j=1}^3) = \frac{\exp(\mathbf{w}_1^\top \mathbf{z})}{\sum_{j=1}^3 \exp(\mathbf{w}_j^\top \mathbf{z})} = p(y = 1 | \{\mathbf{w}\}_{j=1}^3, \mathbf{z})$$

$$x_2(\mathbf{z}; \{\mathbf{w}\}_{j=1}^3) = \frac{\exp(\mathbf{w}_2^\top \mathbf{z})}{\sum_{j=1}^3 \exp(\mathbf{w}_j^\top \mathbf{z})} = p(y = 2 | \{\mathbf{w}\}_{j=1}^3, \mathbf{z})$$

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

