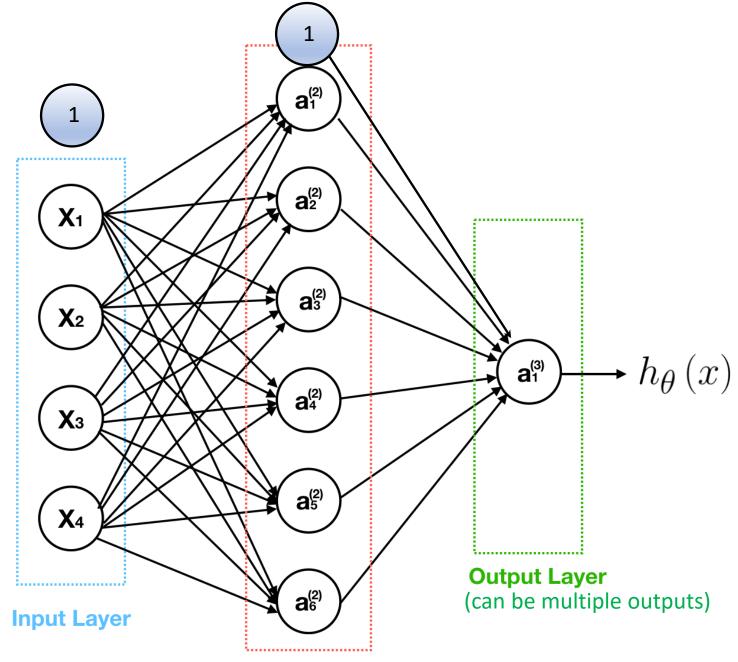


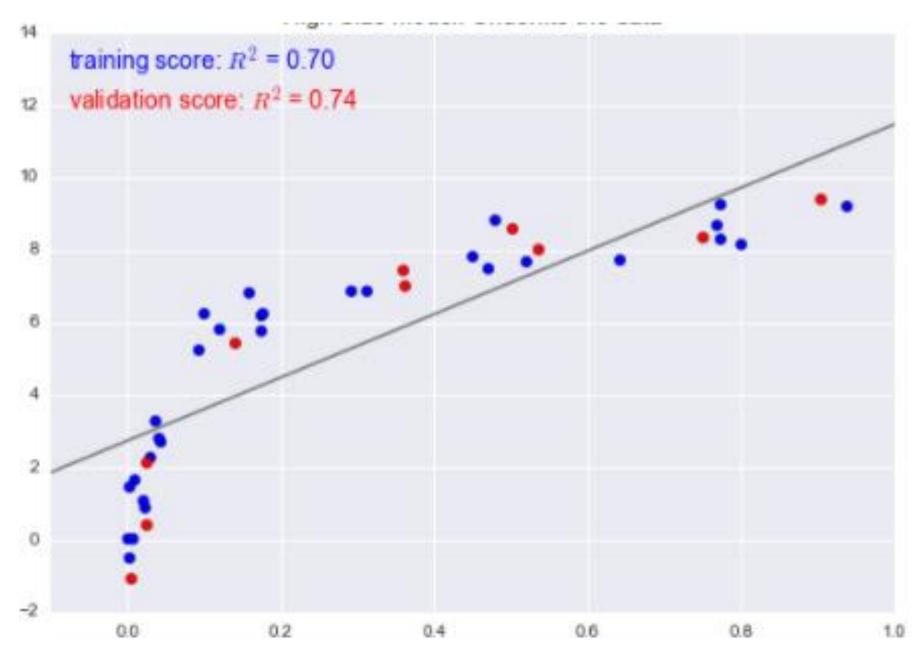
Output of neuron = Y= 
$$f(w1. X1 + w2. X2 + b)$$

# Neural Network Components



Hidden Layer (can be multiple Hidden)

## Still remember?



### **Linear Regression**

Model definition

$$Y_i = \beta_0 + \beta_1 X_i + \epsilon_i \qquad \epsilon \sim N(0, \sigma_{\epsilon}^2)$$

Estimated (fitted) model

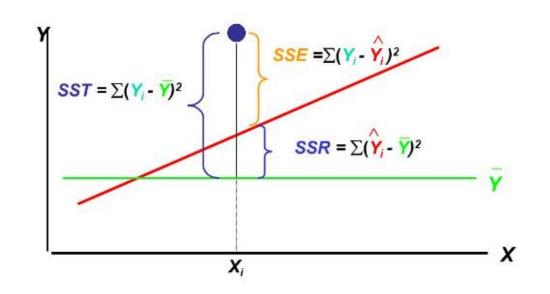
$$\hat{Y}_i = \hat{\beta}_0 + \hat{\beta}_1 X_i$$

Residual errors

$$\hat{\epsilon}_i = Y_i - \hat{Y}_i$$

$$Y_i = \hat{Y}_i + \hat{\epsilon}_i$$

#### Model Fit, R-square



Logistic regression equation:

Linear regression 
$$Y = b_0 + b_1 \times X_1 + b_2 \times X_2 + \cdots + b_K \times X_K$$

Sigmoid Function 
$$P = \frac{1}{1+e^{-Y}}$$

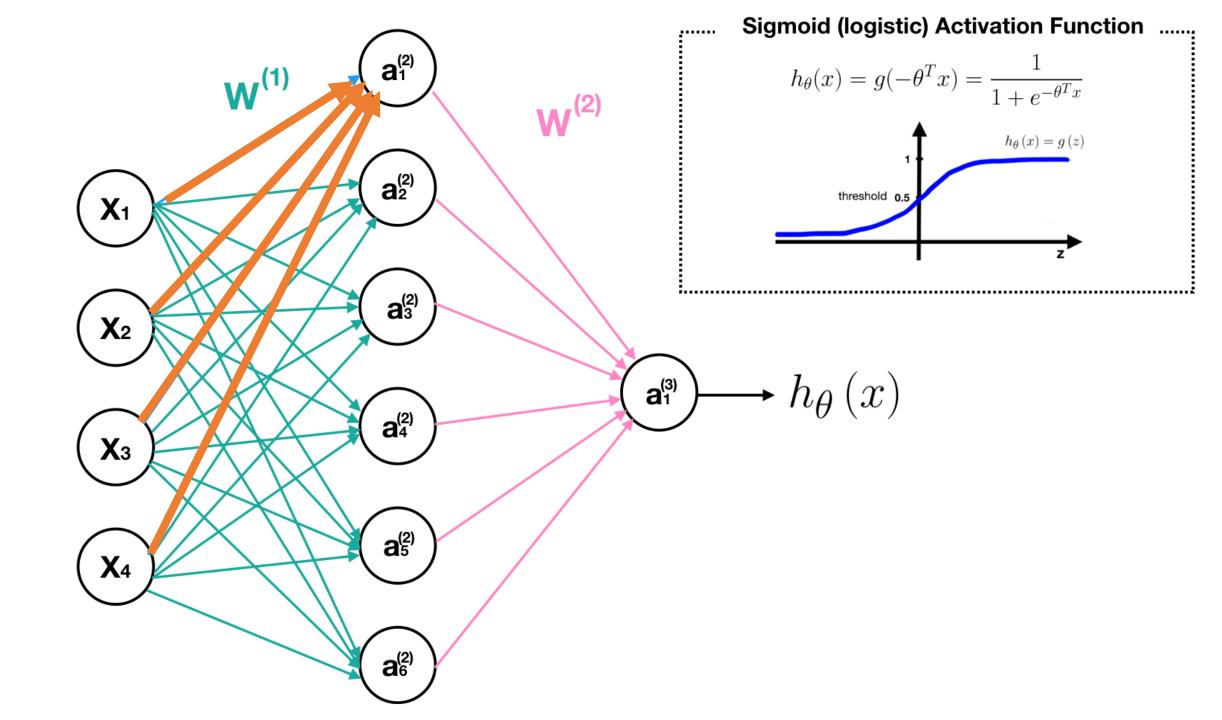
By putting Y in Sigmoid function, we get the following result.

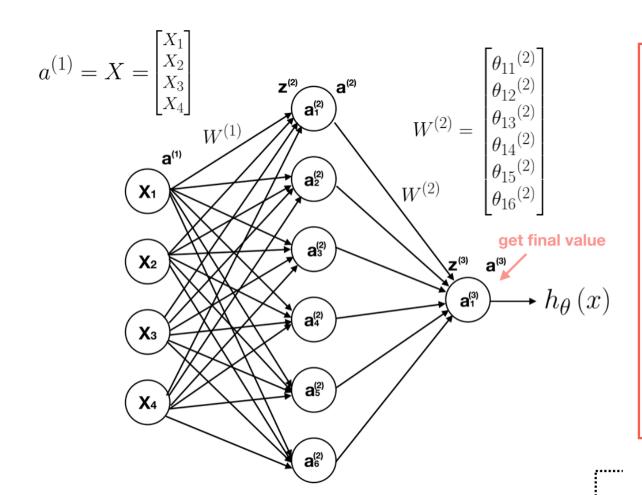
In 
$$(\frac{P}{1-P}) = b_0 + b_1 \times X_1 + b_2 \times X_2 + \cdots + b_K \times X_K$$

$$\mathsf{P} \quad :: \quad \left(\mathsf{a}^{\scriptscriptstyle{(1)}}\right) \quad h_{\theta}\left(x\right)$$

$$b_0$$
 ::

$$b_k :: \mathbf{W}^{(1)} \mathbf{W}^{(2)} \boldsymbol{\theta}$$





$$W^{(1)} = \begin{bmatrix} \theta_{11}^{(1)} & \theta_{21}^{(1)} & \theta_{31}^{(1)} & \theta_{41}^{(1)} & \theta_{51}^{(1)} & \theta_{61}^{(1)} \\ \theta_{12}^{(1)} & \theta_{22}^{(1)} & \theta_{32}^{(1)} & \theta_{42}^{(1)} & \theta_{52}^{(1)} & \theta_{62}^{(1)} \\ \theta_{13}^{(1)} & \theta_{23}^{(1)} & \theta_{33}^{(1)} & \theta_{43}^{(1)} & \theta_{53}^{(1)} & \theta_{63}^{(1)} \\ \theta_{14}^{(1)} & \theta_{24}^{(1)} & \theta_{34}^{(1)} & \theta_{44}^{(1)} & \theta_{54}^{(1)} & \theta_{64}^{(1)} \end{bmatrix}$$

## **Forward Propagation**

$$W^{(1)}{}^T X = z^{(2)}$$

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

$$W^{(2)}{}^{T}a^{(2)} = z^{(3)}$$

$$a^{(3)} = g(z^{(3)})$$

Final value, for prediction

#### Sigmoid (logistic) Activation Function ......

$$h_{\theta}(x) = g(-\theta^T x) = \frac{1}{1+e^{-\theta^T x}}$$
 
$$h_{\theta}(x) = g(z)$$
 
$$threshold \ \textbf{0.5}$$
 
$$z > 0 \to g(z) \ge 0.5 \to \hat{y} = 1$$
 
$$z < 0 \to g(z) < 0.5 \to \hat{y} = 0$$
 Prediction

Table 4.1 Choosing the right last-layer activation and loss function for your model

Problem type	Last-layer activation	Loss function
Binary classification	sigmoid	binary_crossentropy
Multiclass, single-label classification	softmax	categorical_crossentropy
Multiclass, multilabel classification	sigmoid	binary_crossentropy
Regression to arbitrary values	None	mse
Regression to values between 0 and 1	sigmoid	mse or binary_crossentropy

Source: François Chollet