Model Representation II

To re-iterate, the following is an example of a neural network:

$$a_1^{(2)} = g(\Theta_{10}^{(1)}x_0 + \Theta_{11}^{(1)}x_1 + \Theta_{12}^{(1)}x_2 + \Theta_{13}^{(1)}x_3)$$
$$a_2^{(2)} = g(\Theta_{20}^{(1)}x_0 + \Theta_{21}^{(1)}x_1 + \Theta_{22}^{(1)}x_2 + \Theta_{23}^{(1)}x_3)$$
$$a_3^{(2)} = g(\Theta_{30}^{(1)}x_0 + \Theta_{31}^{(1)}x_1 + \Theta_{32}^{(1)}x_2 + \Theta_{33}^{(1)}x_3)$$
$$h_\Theta(x) = a_1^{(3)} = g(\Theta_{10}^{(2)}a_0^{(2)} + \Theta_{11}^{(2)}a_1^{(2)} + \Theta_{12}^{(2)}a_2^{(2)} + \Theta_{13}^{(2)}a_3^{(2)})$$

In this section we'll do a vectorized implementation of the above functions. We're going to define a new variable $z_k^{(j)}$ that encompasses the parameters inside our g function. In our previous example if we replaced by the variable z for all the parameters we would get:

$$a_1^{(2)} = g(z_1^{(2)})$$
$$a_2^{(2)} = g(z_2^{(2)})$$
$$a_3^{(2)} = g(z_3^{(2)})$$

In other words, for layer j=2 and node k, the variable z will be:

$$z_k^{(2)} = \Theta_{k,0}^{(1)}x_0 + \Theta_{k,1}^{(1)}x_1 + \cdots + \Theta_{k,n}^{(1)}x_n$$

The vector representation of x and z^j is:

$$x = \begin{bmatrix} x_0 \\ x_1 \\ \cdots \\ x_n \end{bmatrix} \quad z^{(j)} = \begin{bmatrix} z_1^{(j)} \\ z_2^{(j)} \\ \cdots \\ z_n^{(j)} \end{bmatrix}$$

Setting $x = a^{(1)}$, we can rewrite the equation as:

$$z^{(j)} = \Theta^{(j-1)}a^{(j-1)}$$

We are multiplying our matrix $\Theta^{(j-1)}$ with dimensions $s_j \times (n+1)$ (where s_j is the number of our activation nodes) by our vector $a^{(j-1)}$ with height (n+1). This gives us our vector $z^{(j)}$ with height s_j. Now we can get a vector of our activation nodes for layer j as follows:

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

Where our function g can be applied element-wise to our vector $z^{(j)}$.

We can then add a bias unit (equal to 1) to layer j after we have computed $a^{(j)}$. This will be element $a_0^{(j)}$ and will be equal to 1. To compute our final hypothesis, let's first compute another z vector:

$$z^{(j+1)} = \Theta^{(j)}a^{(j)}$$

We get this final z vector by multiplying the next theta matrix after $\Theta^{(j-1)}$ with the values of all the activation nodes we just got. This last theta matrix $\Theta^{(j)}$ will have only **one row** which is multiplied by one column $a^{(j)}$ so that our result is a single number. We then get our final result with:

$$h_\Theta(x) = a^{(j+1)} = g(z^{(j+1)})$$

Notice that in this **last step**, between layer j and layer j+1, we are doing **exactly the same thing** as we did in logistic regression. Adding all these intermediate layers in neural networks allows us to more elegantly produce interesting and more complex non-linear hypotheses.

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