



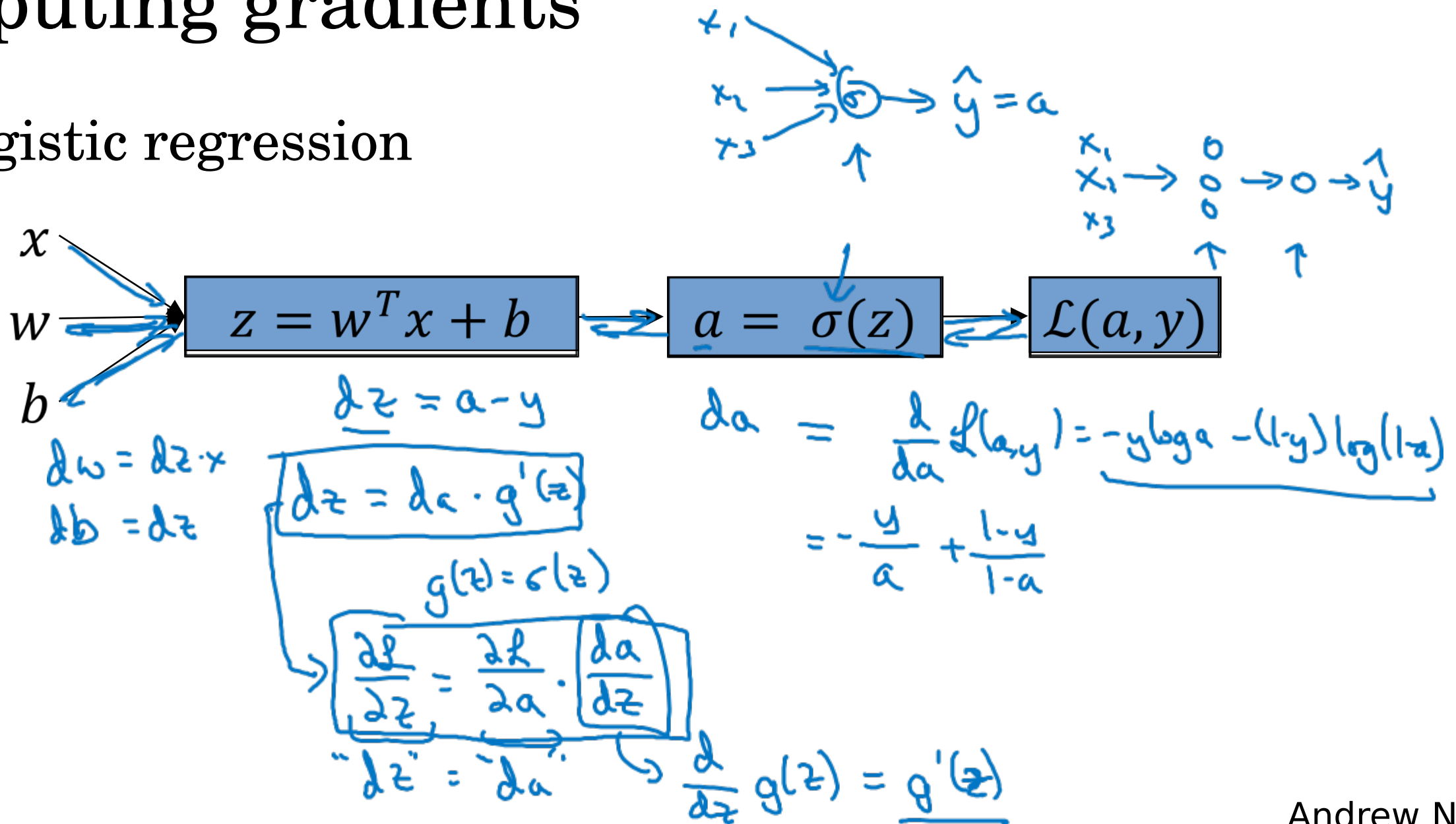
deeplearning.ai

One hidden layer Neural Network

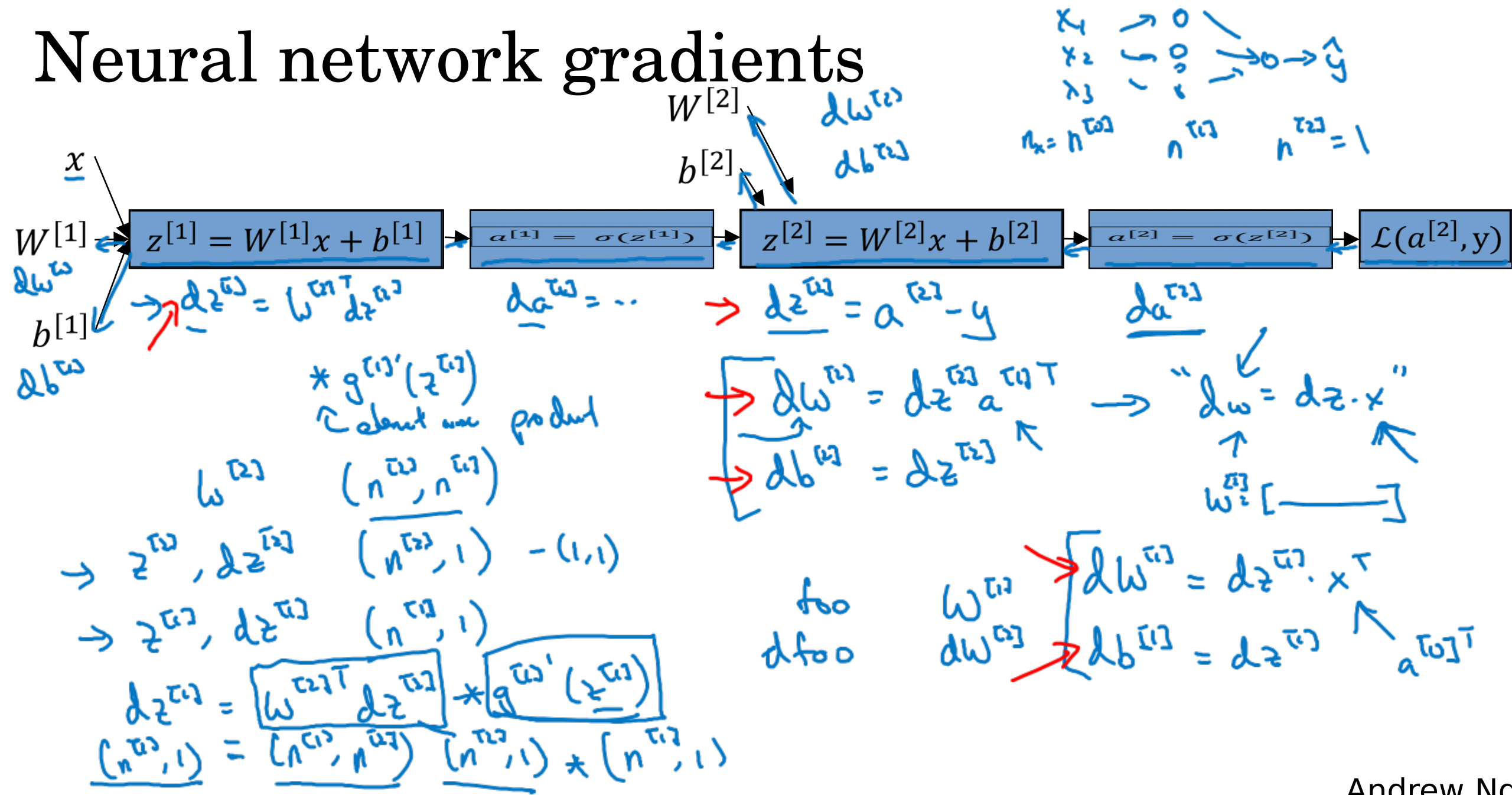
Backpropagation
intuition (Optional)

Computing gradients

Logistic regression



Neural network gradients



Summary of gradient descent

$$dz^{[2]} = a^{[2]} - y$$

$$dW^{[2]} = dz^{[2]} a^{[1]T}$$

$$db^{[2]} = dz^{[2]}$$

$$dz^{[1]} = W^{[2]T} dz^{[2]} * g^{[1]'}(z^{[1]})$$

$$dW^{[1]} = dz^{[1]} x^T$$

$$db^{[1]} = dz^{[1]}$$

Vectorized Implementation:

$$z^{[1]} = W^{[1]} x + b^{[1]}$$
$$a^{[1]} = g^{[1]}(z^{[1]})$$
$$z^{[1]} = \begin{bmatrix} z^{1} \\ z^{[1](2)} \\ \dots \\ z^{[1](n)} \end{bmatrix}$$
$$z^{[1]} = W^{[1]} x + b^{[1]}$$
$$A^{[1]} = g^{[1]}(z^{[1]})$$

Summary of gradient descent

$$\underline{dz^{[2]}} = \underline{a^{[2]}} - \underline{y}$$

$$dW^{[2]} = dz^{[2]} a^{[1]T}$$

$$db^{[2]} = dz^{[2]}$$

$$\underset{(n^{[1]}, 1)}{dz^{[1]}} = W^{[2]T} dz^{[2]} * g^{[1]'}(z^{[1]})$$

$$dW^{[1]} = dz^{[1]} x^T$$

$$db^{[1]} = dz^{[1]}$$

$$\underline{dZ^{[2]}} = A^{[2]} - Y$$

$$dW^{[2]} = \frac{1}{m} dZ^{[2]} A^{[1]T}$$

$$db^{[2]} = \frac{1}{m} \text{np.sum}(dZ^{[2]}, \text{axis} = 1, \text{keepdims} = \text{True})$$

$$\underset{(n^{[2]}, m)}{dZ^{[1]}} = \underbrace{W^{[2]T} dZ^{[2]}}_{(n^{[2]}, m)} * \underbrace{g^{[1]'}(Z^{[1]})}_{(n^{[2]}, m)}$$

↙ elementwise product

$$dW^{[1]} = \frac{1}{m} dZ^{[1]} X^T$$

$$db^{[1]} = \frac{1}{m} \text{np.sum}(dZ^{[1]}, \text{axis} = 1, \text{keepdims} = \text{True})$$

$$J(\cdot) = \frac{1}{m} \sum_{i=1}^n \mathcal{L}(\hat{y}_i, y_i)$$