Coursera

Notes

Neural Networks and Deep Learning

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Contents

1	Neural Networks and Deep Learning	3
	Introduction to Deep Learning	4
	Logistic Regression as a Neural Network	7
	Python and Vectorization	
	Shallow Neural Network	18
	Deep Neural Network	23
2	Improving Deep Neural Networks	29
	Setting up Machine Learning Application	30
	Regularization	32
	Setting Up an Optimization Problem	
	Optimization Algorithms	38
	Hyperparameter Tuning	44
3	Heroes of Deep Learning	45
	Geoffrey Hinton	46
	Pieter Abbeel	
	Ian Goodfellow	

Chapter 1

Neural Networks and Deep Learning

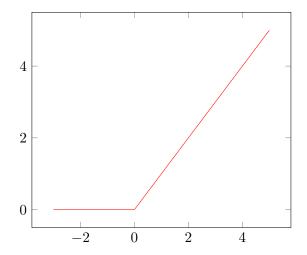


Figure 1.1: Plot of an example RELU function

Introduction to Deep Learning

What is a Neural Network?

The housing price prediction problem can be seen as the simplest of Neural Networks. First, lets start by assuming that the house pricing is only affected by its size.

Size
$$x - \lambda$$
 Neuron (does the determined function) - λ Price y

In this particular case, a RELU (Rectified Linear Unit) function [1.1] is presented and is often seen in Neural Network examples. There can not be a house priced at \$0, hence the implementation of this type of function. A neural network is produced by taking many single neurons and by stacking them together.

Now lets add more variables for the same problem, the representation of the network would be similar to the following graph:



The inter-connecting nods can be seen as individual RELU representations that lead to the values seen on the lines which represent important characteristics in a model and that lead to the final result; X is equal to the stack of the given inputs and Y is equal to the desired output. The "in-between" nods represent hidden features, these are the ones created subsequential to the input data and the network itself defines the relation between these. The network processes two different types of data:

- The X input values
- Training data

With these three the network can predict the output Y value. Giving a Neural Network enough correlational X:Y data will make it better at figuring out the sort of equations that are similar to the ones on the training data.

Supervised Learning

Economic value of deep learning implementations really come from Supervised learning. You have an input x and you want to have a result y. In the previous problem it would be x = Home features, y = Price and the application would impact on the real estate business. Another example could be related to e-marketing, where x = Ad & user info, y = Click on add? (t/f) and the would impact on online advertising. Another examples could be related to computer vision, audio recognition, machine translation and other topic related projects. Simple neural networks such as the two first examples have usually a standard NN implementation, image processing is often convolutional and sequential data implementations (such as audio, because it has a temporal component) are often recursive NN; for particular or more complex implementations there can be custom or hybrid architectures.

./Media/NNE.png

Structured data (DB with specific fields) vs unstructured data (audio, images, [...]), this tangible difference is important to take into account because historically it has been more difficult to calculate from the latter, hence the importance of the architecture design importance. Although the most "exciting" implementations are often the unstructured data related systems, the market has more demand for well-built structured data solutions.

Why is Deep Learning taking off?

In the traditional learning algorithms, there was a point where the increment of input data did nothing for the performance of the system. In modern problem solving we have a lot of data to handle, so the design of a system which could profit from it was considered crucial. Neural networks are capable of incrementing the system performance in a better fashion than traditional implementations.

./Media/PRGR.png

One thing to note is that the "Amount of Data" refers only to the amount of labeled data (contains x and y definitions). Also, the notation for the cardinality is expressed as (m).

Although the increment in "learning room" is evident, the performance also has a cap that can occur if you run out of data or if the NN is big enough that it becomes really slow to train.

Large neural nets are only necessary when a lot of data is required to process. There can be little to no difference in large NN and small NN systems where the data-set (m) is relatively small.

Deep learning progress has developed a weighted importance in data, computation-related (hardware-wise) and algorithmic advancements that allow the systems to come to a reality. One of the most notable innovations is the transition from sigmoid to RELU functions; sigmoid functions had areas (where b = 0) that led to the decrease of learning speed due to the slow parameter revision. The innovations of the three disciplines have helped the development cycle (idea - $\dot{\iota}$ code - $\dot{\iota}$ experiment) that leads to more architecture revisions.

Logistic Regression as a Neural Network

Binary Classification

Usually the data processing is based on going through the entire dataset without explicitly using a for loop. Usually the process consists of a forward pause/forward propagation step, followed by a backward pause/backward propagation step.

Binary classification consists of an input x that is processed by an algorithm that outputs a binary value called label which indicates a certain input behavior or feature. For image classification (cat vs no cat), the image is decomposed to every pixel value per channel and then concatenated into a single object.

A single training example is denoted by the following notation: $(x,y), x \in \mathbb{R}^{n_x}, y \in \{0,1\}$; where n_x is the dimension of the input features

The training set is comprised of all the pairs of training examples, lowercase m is commonly used as the indicator for the number of training examples. In order to put the training examples in a more compact fashion, the following model must be used:

$$X = \begin{cases} \dots & \dots & \dots \\ x^1 & x^2 & \dots & x^m \\ \dots & \dots & \dots \end{cases}$$
 (1.1)

This matrix X will have m columns, where m is the number of training samples and n_x rows $(X \in \mathbb{R}^{n_x \times m})$. Although there are other implementations, using this convention will make further implementation easier.

For the label output, stacking the results in columns has also been commonly used, and is defined by the following model:

$$Y = \{ y^1 \quad y^2 \quad \dots \quad y^m \}, Y \in \mathbb{R}^{1 \times m}$$
 (1.2)

Logistic Regression

Learning algorithm used when output labels Y are either 0 or 1. Given an input feature vector x, you need an algorithm that can output a value \hat{y} representing the prediction weather the feature vector has or has not a certain behavior; the prediction of \hat{y} being equal to 1 can be written as $\hat{y} = P(y = 1|x)$.

Given the parameters $w \in \mathbb{R}^{n_x}$, $b \in \mathbb{R}$, we must be able to construct a function that goes through the feature vector x and outputs \hat{y} . The function

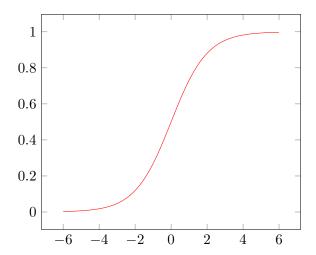


Figure 1.2: Plot of an example sigmoid function

is a modification of w^Tx+b so that the range does not exceed 1 or be smaller than 0, for this, the use of a sigmoid function is required. The sigmoid of z [1.2] can be calculated through the expression $\sigma(z) = \frac{1}{1+e^{-z}}$; if the z value is very large the output will be closer to 1, on the contrary it will be closer to 0. Given the previous knowledge, we can now assume the following function: $z = w^Tx + b, \hat{y} = \sigma(z)$. When implementing logistic regression, it is crucial to learn parameters w and b so that \hat{y} becomes a good estimate of the chance of y being equal to 1; b usually corresponds to an inter-spectrum parameter. In neural network implementations it is recommended to keep these parameters separate although there are some implementations in which these are contained in the same vector.

Logistic Regression Cost Function

To train parameters w and b it is essential to define a cost function. As a result, it is desired that $\hat{y}^{(i)} \approx y^{(i)}$, each training example can be represented as $\hat{y} = \sigma(w^t x^{(i)} + b)$.

To measure the effectiveness of the developed algorithm it is necessary to use the loss function. Square error is often used in other disciplines, but due to the nature of the network-related problems the following formula is used instead: $\mathcal{L}(\hat{y}, y) = -(ylog\hat{y} + (1-y)log(1-\hat{y}))$. The desired result for \mathcal{L} is for it to be as small as possible.

The loss function checks for every training example how it is behaving, in

./Media/GD.png

Figure 1.3: Plot of a gradient descent

./Media/GDE.png

Figure 1.4: Example of a bidimensional gradient descent

order to check the complete training set a cost function must be used. The cost function is defined by: $J(w,b) = \frac{1}{m} \sum_{i=1}^{m} \mathcal{L}(\hat{y}^{(i)}, y^{(i)})$.

Gradient Descent

The gradient descent algorithm is used to learn the parameters w and b. In the figure [1.3] the parameters are represented in the x and y axis while the result of the cost function J is represented in the z axis. In the figure it's clear that the objective should be to find the values in which w and b converge while the cost function is 0. Analyzing the convex representation of the gradient descent also reveals the use of the previously-mentioned cost function; if square error was utilized, the graph would show crevices leading to erroneous calculations.

The process to estimate the final values consists of an "initial guess" for the parameters, some people use random generators for this step but is quite rare. Gradient descent starts at the given point and "descends" downhill through the graph until it reaches the global optimal. To better understand

the gradient descent process let J(w) be a concave function that we want to find the w value for it to be 0; a pseudocode for the descent would be:

```
Repeat { \mathbf{w} := \mathbf{w} - \alpha \frac{dJ(\mathbf{w})}{d\mathbf{w}} }
```

This process is repeated until the algorithm can encounter an acceptable answer for the conversion. α is the representation for the learning rate, this controls the size of the step for each iteration, and the quantity obtained by the derivative is simply the update of the change that the parameter w will suffer. A visual representation can be the one on figure [1.4].

Of course, thanks to the cost function consisting of two variables the updates would have to occur for both parameters. The updates would be the following for J(w, b):

$$w := w - \alpha \frac{\partial J(w,b)}{\partial w}, b := b - \alpha \frac{\partial J(w,b)}{\partial b}$$

Computation Graph

Computation of a NNET are organized by forward pass/forward propagation in which the output is calculated, followed by a backward pass/propagation step in which the gradients are computed; the computation graph is a representation in which it's shown why it is done this way. A computation graph is a graphical representation of the calculation processes in a computer. An easy example can be the following:

```
./Media/CG.png
```

These are useful when there is an output variable that can be optimized; in logistic regression, the output J of the cost function is expected to be minimized as much as possible. The process for this to be possible is a "right to left" (from the result to the original inputs) that can be translated to derivatives in computing terms.

Derivatives with a Computation Graph

In order to calculate the back propagation steps in the computation graphs, it is necessary to calculate multiple derivatives to show the impact of the variables in the end result. A simple example seen on the online course is the following:

./Media/BPG.png

For back propagation, there is usually one output variable that we care about in order to optimize it. In programming, there is a convention to write this variables so they are more understandable; in the example above this would be J. The calculations of the derivatives in back propagations will be this final output variable in respect of another intermediate variable of the system, and the convention follows the structure of only writing only a "d" followed by the index of the intermediate variable (if "var", then it would be dvar).

The complete example shown in the online course is the following:



It's rather easier to compute from "right to left" and storing the derivatives for the chain rule as soon as the algorithm encounters its definition in order to simplify further calculations.

Logistic Regression Gradient Descent

Using the computation graph for gradient descent is rather overkill, but easier to begin to understand the concept. Recap of the functions used by the logistic regression:

$$z = w^{T}x + b$$

$$\hat{y} = a = \sigma(z)$$

$$\mathcal{L}(a, y) = -(ylog(a) + (1 - y)log(1 - a))$$

The computational graph for these functions would be the following:

```
./Media/CGE.png
```

In logistic regression, the goal is to modify the parameters w_m and b such that the function \mathcal{L} becomes closer to 0. Using rules of derivation, we can go through the graph to calculate the derivatives:

```
./Media/DCGE.png
```

The final step for the backwards propagation process is to calculate the values for the inputs so the loss is minimal. This is calculated simply through the following process: $\frac{\partial \mathcal{L}}{\partial w_m} = x_m dz$ (represented as dw_m in the code), db = dz and by modifying the values in the following fashion:

```
w_m := w_m - \alpha dw_m
```

 $b := b - \alpha db$

It's important to take into account that $\frac{d\mathcal{L}}{dz}=a-y$ and is represented as dz in the code.

Gradient Descent on m Examples

The derivative of the overall cost function in respect of a w value is the average of derivatives respect to the same value of the individual loss terms,

this would result in the overall gradient that will be used in gradient descent. A simple introduction to the algorithm is the following:

```
\begin{array}{lll} J\!=\!0; & dw_1\!=\!0; & dw_2\!=\!0; & db\!=\!0 \\ For & i\!=\!1 & to & m \\ & z^{(i)}\!\!=\!\!w^Tx^{(i)}\!\!+\!b \\ & a^{(i)}\!\!=\!\!\sigma\left(z^{(i)}\right) \\ & J\!+\!\!=\!\!-\!\!\left[y^{(i)}\log\left(a^{(i)}\right)\!\!+\!\!\left(1\!-\!y^{(i)}\right)\log\left(1\!-\!a^{(i)}\right)\right] \\ & dz^{(i)}\!\!=\!\!a^{(i)}\!\!-\!\!y^{(i)} \\ & dw_1\!\!+\!\!=\!x_1^{(i)}\!\!-\!\!dz^{(i)} \\ & dw_2\!\!+\!\!=\!x_2^{(i)}\!\!-\!\!dz^{(i)} \\ & db\!\!+\!\!=\!\!dz^{(i)} \\ J/\!\!=\!\!m \\ & dw_1/\!\!=\!\!m; & dw_2/\!\!=\!\!m; & db/\!\!=\!\!m \end{array}
```

We are using the updated parameters located at the last line as accumulators, do not forget that they are the derivative of the referenced parameter in respect of the total J function.

The algorithm above exemplifies only one step of the gradient descent, meaning that for it to work properly it must be repeated several times. It becomes clear that for loops could be used to solve this problem and to iterate over the w accumulators, but in deep learning algorithms explicit for loops tend to impact greatly on its efficiency. In the deep learning era it's important to avoid the use of explicit for loops to process bigger sets of data, a common solution is to use vectorization techniques.

Python and Vectorization

Vectorization is the art of removing for loops inside of the script. Deep learning nowadays is trained through big datasets, and avoiding for loops is a good practice to reduce resource cost. Where a non-vectorized algorithm goes through the whole vector iterating over the counter, vectorized scripts compute the whole vector in one step. In python, a simple script that is used to calculate z is the following:

```
z=np.dot(w,x)+b
```

Where np is the call to the Numpy library and the dot product calculates $w^T x$. An example was developed that showed the immense advantage of using vectorization, this can be found on the following path:

```
0-Coursera_notes/python/1-vectorization.py
```

It is known that GPU cores are often used in deep learning processes (although CPUs cores may also be used), these contain parallelization instructions that are called Single Instruction Multiple Data. Functions such as the np.dot() instruction benefits greatly to the lack of explicit for loop existence and enables to take advantage of parallelization on CPUs and GPUs. Using vectorization, the previously seen code for logistic regression would

Using vectorization, the previously seen code for logistic regression would be something like the following pseudocode:

```
\begin{array}{lll} J\!=\!0; & dw\!=\!np.\,z\,e\,r\,o\,s\,(\,n\!-\!x\,,\  \  \, 1\,)\,; & db\!=\!0 \\ For & i\!=\!1 & to & m \\ & z^{(i)}\!=\!w^Tx^{(i)}\!+\!b \\ & a^{(i)}\!=\!\sigma\,(\,z^{(i)}\,) \\ & J\!+\!=\!-[y^{(i)}\log\,(\,a^{(i)})\!+\!(1\!-\!y^{(i)}\,)\log\,(1\!-\!a^{(i)}\,)\,] \\ & dz^{(i)}\!=\!a^{(i)}\!-\!y^{(i)} \\ & dw\!+\!=\!x^{(i)}\,dz^{(i)} \\ & db\!+\!=\!dz^{(i)} \\ J/\!=\!m \\ & dw/\!=\!m; & db/\!=\!m \end{array}
```

We got rid of one for loop although there is still the one that goes through the training examples.

Vectorizing Logistic Regression

To make a prediction with m training examples you have to compute the forward propagation with the following: $z^{(i)} = w^T x^{(i)} + b$ and the activation $a = \sigma(z^{(i)})$, these for each training example. There is a way to remove the

explicit for loop of the code to implement this functionality.

We defined X as a (n_x, m) matrix that contains the training inputs and the objective of the vectorization process is to compute z and a for the whole vector in only one call inside of the code.

For z, the output matrix can be represented as a (1, m) matrix containing $[z^{(1)}, z^{(2)}, \cdots, z^{(m)}]$ and is the result of $w^T X + [b, b, \cdots, b]$ that would generate an output $[w^T x^{(1)} + b, w^T x^{(2)} + b, \cdots, w^T x^{(m)} + b]$ that of course is a (1, m) vector. When you stack your training examples x horizontally it becomes X, and when you also stack your z values horizontally it is defined as Z following the same logic. In the Python environment, the calculation for this value can be represented as:

$$Z = np.dot(w.T,x) + b$$

Although b is a real number in this example, Python will automatically expand it as a row vector; this is known as "broadcasting". Similar to Z and X, when the values of a (the activation function) are stacked horizontally it is referenced as A. To implement the activation using vectorization there needs to be a calculated Z which would be processed by a sigmoid function implementation.

Vectorizing Logistic Regression's Gradient Output

As it was shown before, the derivatives needed were calculated by doing m derivatives of the form $dz = dz^{(i)} = a^{(i)} - y^{(i)}$. Similar to the previously seen calculations, the (1, m) matrix generated with the results of the dz computations will be defined as dZ. Based on the previously-seen A and Y definitions, dZ can be computed with these two variables. Although some for loops were successfully evaded there is still one while iterating over the training examples and db.

The value of db only changes by summing up the value of the multiple dz outputs and calculating the average; it is essentially $db = \frac{1}{m} \sum_{i=1}^{m} dz^{(i)}$, and in Python this can be translated as:

```
(np.sum(dZ)) / m
```

Following the same logic, dw can be seen as $dw = \frac{1}{m}XdZ^T$ that in Python would look like:

$$(X*dZ)/m$$

With these implementations, both dw and db are updated without the need of a single for loop. The vectorized implementation as a whole would look something like the following pseudocode:

```
Z = \mathbf{w}^T \mathbf{X} + \mathbf{b} \# \text{ np.dot}(\mathbf{w}.\mathbf{T}, \mathbf{x}) + \mathbf{b}
A = \sigma(\mathbf{Z})
d\mathbf{Z} = \mathbf{A} - \mathbf{Y}
d\mathbf{w} = \frac{1}{m} \mathbf{X} d\mathbf{Z}^T
d\mathbf{b} = \frac{1}{m} \text{ np.sum}(d\mathbf{Z})
\mathbf{w} := \mathbf{w} - \alpha d\mathbf{w}
\mathbf{b} := \mathbf{b} - \alpha d\mathbf{b}
```

With this code, the forward propagation, back propagation, prediction computing and derivative computing can be processed for the m training examples without using a for loop. This is basically a single step for gradient descent, for it to calculate multiple steps there should be a for loop over this process for it to be possible, this should be the only for loop allowed at the moment.

Broadcasting in Python

The example for the following image can be located at:

0-Coursera_notes/python/2-Broadcasting.py

Logistic Regression with a Neural Network Mindset

In the 1-Assignments/1-NNETs_and_DL/W1 folder, there is a PDF with the Jupyter notebook assignment for Week 2 of the Coursera specialization.

./Media/Broadcast.png

In python a simple broadcast works by expanding values to fit into equations, such as the following examples:

$$\begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} + 100 = \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} + \begin{bmatrix} 100 \\ 100 \\ 100 \\ 100 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} + \begin{bmatrix} 100 & 200 & 300 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} + \begin{bmatrix} 100 & 200 & 300 \\ 100 & 200 & 300 \end{bmatrix}$$

The general principle for broadcasting in python is that if you have a (m,n) matrix and you add/subtract/divide/multiply a (1,n) or (m,1) matrix it will multiply m or n times the second one and do the operation.

Broadcasting can be seen either as a strength or a weakness. Due to the simplicity of its implementation, there can be many errors that can be difficult to detect due to its logical nature.

A common error is that there can be Rank-1 arrays that have a (m,_) dimension, calculations such as transpose would result in erroneous calculations. It is recommended in NNETs to not use data structures with the dimension in the example above. It's recommended to generate the values as column or row vectors for consistent behavior.

A recommendation is to throw assertion statements around that can verify the nature of a vector, it also has documentation purposes. If a Rank-1 array is needed, the reshape function can also be used.

Row Normalization

Another common technique we use in Machine Learning and Deep Learning is to normalize our data. It often leads to a better performance because gradient descent converges faster after normalization. Here, by normalization we mean changing x to $\frac{x}{\|x\|}$ (dividing each row vector of x by its norm).

Shallow Neural Network

Neural Network Representation

Neural Networks may be represented graphically, in most cases, they are comprised by the following:

./Media/GraphExp.png

In a Neural network trained with supervised learning, a hidden layer refers to the fact that in the training set the true values for these nodes in the middle are not observed.

In the previous lessons, we saw that X was a variable to denote the input features; an alternative notation is simply $\mathbf{a}^{[0]}$ that denotes the activations on the input features. The hidden layer would further make more activations that would be represented as $\mathbf{a}^{[1]}$, and the values of the hidden nodes would be represented as $\mathbf{a}^{[1]}$; if the Neural Network is a 2-layer network, the output would be classified as $\mathbf{a}^{[2]}$. To count the layers of a NNET, the input layer is excluded; so a 2 layer NNET is really comprised of 3 layers.

In a 2 layer NNET, in layers 1 and 2 there are parameters associated with each node; for the hidden layer these are $w^{[1]}$ and $b^{[1]}$ and for the output $w^{[2]}$ and $b^{[2]}$.

Computing a Neural Network's Output

It's similar to logistic regression, but repeated multiple times. A Neural Network is very similar to Logistic Regression but computing z and the activations multiple times. The nodes on the hidden layer are composed by both operations mentioned before; these can be identified by the following notation: $\mathbf{a}_i^{[l]}$, $\mathbf{z}_i^{[l]}$, where l is the layer and i is the number of node in the layer. The values for z and a must be calculated for all the nodes on the hidden

layer of the graph, thus, vectorization is required; the visual representation is the following:

./Media/NNETOut.png

The values of z and a depend directly on the values obtained from the previous layer, an example using layer 1 and 2 is represented as follows:

$$z^{[1]} = W^{[1]}x + b^{[1]}$$

$$a^{[1]} = \sigma(z^{[1]})$$

$$z^{[2]} = W^{[2]}a^{[1]} + b^{[2]}$$

$$a^{[2]} = \sigma(z^{[2]})$$

Vectorizing Across Multiple Examples

Unvectorized version of the pseudocode for two layer NNET calculation:

Respecting the convention established where the capital letters correspond to the agglomeration of the respective "lowercase" values, the vectorization process can be developed. One thing to take into account is that A is a vector that goes horizontally from the first to the last training examples, and vertically goes from the first to the last hidden unit; another is that for Z is practically the same, but vertically it goes from the first to the last obtained feature.

The pseudocode for the vectorized process is the following:

```
\begin{split} \mathbf{Z}^{[1]} &= \mathbf{W}^{\![1]} \mathbf{X} \, + \, \mathbf{b}^{[1]} \\ \mathbf{A}^{[1]} &= \sigma \left( \mathbf{Z}^{[1]} \right) \\ \mathbf{Z}^{[2]} &= \mathbf{W}^{\![2]} \mathbf{A}^{[1]} \, + \, \mathbf{b}^{[2]} \\ \mathbf{A}^{[2]} &= \sigma \left( \mathbf{Z}^{[2]} \right) \end{split}
```

Activation Functions

In the previous lessons, the activation function was obtained through a sigmoid function, and in some cases there are other types of functions that can work better.

An activation function that works better in most cases is the hyperbolic tangent function. The formula for the hyperbolic tangent function is $\frac{e^z - e^{-z}}{e^z + e^{-z}}$ and it is a shifted version of the sigmoid function that goes from -1 to 1 instead of 0 to 1. This is useful because it "centers" the data and the mean could become closer to 0 instead of .5 which is particularly useful for the next layer.

The one exception where sigmoid function is better is the output layer because y is either 0 or 1. When using a different function than sigma for the activations, it's represented as g(z) instead of $\sigma(z)$, and if there are more than one activation function, the convention is to difference them with the $g^{[i]}$ notation.

The problem with these functions if z is too big or too small has to do with the derivative on both extremes; gradient descent would begin to slow down drastically due to the slope. In these cases another popular option is presented, the Rectifier Linear Unit which has the formula (a = max(0, z)). It has the advantage that the slope is always 1 when the z values are positive and 0 when it is negative. If binary classification is intended to be used, then the sigmoid function is recommended for the output layer, but for all other units the ReLU is increasingly becoming the default activation function.

The only concern with the ReLU function is that when the values are negative, the derivative is equal to 0; in practice this is not an issue but there are implementations called the "leaky" ReLUs that give the negative values a slope (although they are not as used in practice).

Recap of which functions to use and where/when to use them:

- Sigmoid: Never, except for the output layer when doing binary classification.
- ReLU: Most used function due to its constant gradient.

• Leaky ReLU: Maybe, but it's not common in practice.

For a NNET to compute an adequate result, it must use a non-linear function. If linear activation functions were used, the output would be a linear activation function of the input. The only place where linear activation functions could be seen is if the expected output is a non-binary value (house pricing prediction) and it would be included in the output calculation.

Derivatives of Activation Functions

For every activation function, we must know its respective derivative in order to implement descent.

$$\sigma(z) = \frac{1}{1+e^{-z}} \implies \sigma'(z) = a(1-a)$$

$$tanh(z) = \frac{e^z - e^{-z}}{e^z + e^{-z}} \implies tanh'(z) = 1 - (tanh(z))^2$$

$$R(z) = max(0, z), R'(Z) = z < 0 \implies 0, z > 0 \implies 1, z = 0 \implies \text{UNDEF}$$

$$LR(z) = max(nz, z), LR'(z) = z < 0 \implies n, z > 0 \implies 1, z = 0 \implies$$
 UNDEF

Gradient Descent for Neural Networks

An iteration of the gradient descent on a two layer NNET example using binary classification can be the following:

./Media/GDNNET.png

When training a NNET it is important to initialize the variables in a random fashion rather than just 0s.

The trick in this exercise is to implement the formulas for the distinct values generated in the layers.

Assuming again that it's a binary classification problem, the formulas for forward propagation would be the following:

```
\begin{array}{l} Z^{[1]} = w^{[1]}X \, + \, b^{[1]} \\ A^{[1]} = g^{[1]} \, z \, (^{[1]}) \\ Z^{[2]} = w^{[2]}A^{[1]} \, + \, b^{[2]} \\ \# \, \, Assuming \, \, it \, \'s \, \, binary \, \, classification \, , \, \, sigmoid \, \, is \, \, used \\ Z^{[1]} = g^{[2]} \, z \, (^{[2]}) \, = \, \sigma \, (z^{[2]}) \end{array}
```

And for back propagation:

```
\begin{array}{l} dZ^{[2]} \,=\, A^{[2]} \,-\, Y \\ dW^{[2]} \,=\, \frac{1}{m} \ dZ^{[2]} A^{[1]T} \\ db^{[2]} \,=\, \frac{1}{m} \ np. \text{sum} (dZ^{[2]} \,, \ axis \,=\, 1 \,, \ keepdims \,=\, True) \\ \\ dZ^{[1]} \,=\, W^{[2]T} dZ^{[2]} \,\,*\,\, g^{[1]} \,, (z^{[1]}) \\ dW^{[1]} \,=\, \frac{1}{m} \ dZ^{[1]} X^T \\ db^{[1]} \,=\, \frac{1}{m} \ np. \, sum (dZ^{[1]} \,, \ axis \,=\, 1 \,, \ keepdims \,=\, True) \end{array}
```

Random Initialization

As mentioned before, it's very important to initialize the values of the NNET with random values rather than with 0s. If it's initialized as the logistic regression exercise, gradient descent would not be possible due to similar back and forward prop values.

The Numpy function random rand should be used for the $W^{[1]}$ values and the zero function can be used by both b values and by $W^{[2]}$.

It's recommended to initialize the random values with very small numbers because it's typically faster for the learning rate inside the sigmoid or the hyperbolic tangent activation function.

Deep Neural Network

Deep L-Layer Neural Network

A deep neural network consists of a NNET containing many hidden layers. Logistic regression can be seen as a shallow NNET and models containing multiple hidden layers are considered to be deep.

On a deep NNET there is a similar notation as the previously-seen models, and it consists of the following:

- L: Number of layers.
- $n^{[l]}$: Number of units in the l layer. Also, for the output layer it's also valid to write $n^{[L]}$.
- $a^{[l]}$: Number of activations in the l layer; and of course, the activation on the final layer is the output \hat{y} .

Forward Propagation in a Deep Network

The principle for forward propagation works the same way as the last chapter's example, the only difference is that, in a deep NNET, there are more layers (but it's pretty much the same thing). The general rule is the following:

$$z^{[l]} = w^{[l]}a^{[l-1]} + b$$
$$a^{[l]} = g^{[l]}(z^{[l]})$$

And in order to vectorize this for a whole training set, it's the same principle as before:

$$Z^{[l]} = W^{[l]}A^{[l-1]} + b$$
$$A^{[l]} = g^{[l]}(Z^{[l]})$$

There needs to be an explicit for loop in order to compute the activations of each layer.

Correct Matrix Dimensions

It's very important to get the correct dimensions for the matrices, one way to check this out is to "grab a piece of paper" and to execute the following procedure.

Take into account the number of layers L (excluding the input layer), the number of nodes inside each layer $n^{[l]}$ (including input layer). Having this

and the notion of forward propagation in mind, the dimensional values for z and a would be $(n^{[l]}, 1)$, for x it would be $(n^{[0]}, 1)$, and having matrix multiplication in mind it's easy to see that for $W^{[l]}$ the dimensions are $(n^{[l]}, n^{[l-1]})$. For b, it would simply be the broadcast of the value in a $(n^{[l]}, 1)$ vector and the derivatives dW and db would be equal to their respective origin values. For the values of X, Z and A, the dimensions will be modified to $(n^{[0]}, m)$ and $(n^{[l]}, m)$ respectively due to the various training examples.

Why Deep Representations?

In NNETs, the first layers compute simple features to then use them and calculate more complex data. Compositional representation is found in many of today's data, so deep NNETs are very useful due to the "simple to complex" nature of the learning process.

Circuit theory and deep learning have a very peculiar similarity while comparing deep learning and logical gate calculations: there are functions that you can compute with a relatively small L-layer deep NNET that shallower networks require exponentially more hidden units to compute (from $O(log_n)$ to roughly 2^n).

Andrew Ng often starts by implementing shallow NNETs and by incrementing the number of layers (as a hyperparameter) in order to determine the L "sweet-spot".

Building Blocks

Forward propagation: for layer l, there will be a $w^{[l]}$ and a $b^{[l]}$, there is an input generated by the previous layer $a^{[l-1]}$ and there will be an output $a^{[l]}$. The calculations inside the layer will be $z^{[l]} = w^{[l]}a^{[l-1]} + b^{[l]}$ and $a^{[l]} = g^{[l]}(z^{[l]})$; also, for the back propagation step, the value of $z^{[l]}$ must be cached

Backward propagation: for layer l, there will be an input $da^{[l]}$ and an expected output $da^{[l-1]}$. The cached $z^{[l]}$ value is available and the calculation of the values $dw^{[l]}$ and $db^{[l]}$ should also be taken into account.

A simple graphical representation of this process is exemplified in the following graphic:

./Media/VisualFWBP.png

Forward and Backward Propagation

Forward propagation for layer l:

- Input $a^{[l-1]}$
- Output $a^{[l]}$, cache $z^{[l]}, w^{[l]}, b^{[l]}$
- Functions

$$- z^{[l]} = w^{[l]}a^{[l-1]} + b^{[l]}$$

$$- a^{[l]} = g^{[l]}(z^{[l]})$$

Backward propagation for layer l:

- Input $da^{[l]}$
- Output $da^{[l-1]}, dW^{[l]}, db^{[l]}$
- Functions

$$\begin{split} &-dz^{[l]} = da^{[l]} * g^{[l]'}(z^{[l]}) \\ &-dW^{[l]} = dz^{[l]}a^{[l-1]T} \\ &-db^{[l]} = dz^{[l]} \\ &-da^{[l-1]} = W^{[l]T}dz^{[l]} \end{split}$$

./Media/Summary.png

A visual summary of these processes can be found below:

Parameters and Hyperparameters

The parameters in a NNET are the values contained in W and the value b and hyperparameters allude to values such as the learning rate α , the number of iterations, the number of hidden layers L and hidden units per layer $n^{[l]}$, and choice of activation function.

A hyperparameter is defined as a value or architectural decision that controls directly the behavior of the system's parameters.

The experimentation on hyperparameters is crucial in order to tune the values and improve the learning rate in the system. Another thing to take into account is that the learning rate may vary from one moment to another due to external factors such as the computer architecture.

Comple	ete Forward and Backward Propagation Visua
	./Media/OutlineDeepNNET.png

 \mathbf{Aid}

Chapter 2

Improving Deep Neural Networks

Setting up Machine Learning Application

Training, Development and Test Sets

In order to develop a good ML algorithm, it is crucial to tune in the best way possible the hyperparameters (number of layers, number of hidden units, learning rates, the activation functions and many other). It's a matter of experimenting with these, there are no particular set of rules that apply to every case so it's really an "Idea -; Code -; Experiment" cycle.

A typical division on datasets has tree sections: the training set, the hold-out cross validation or development set, and the test set. The first two are used while developing the initial models, when the most adequate is developed it is tested using the test set values. Before the Big Data era, it was perfectly reasonable to split the sections into 60/20/20 (Train/Dev/Test) but in modern implementations the last two have become smaller when datasets become "too large". It's also important to make sure that the dev and test set data come from the same distribution due to a possible error called the mismatched test/train distribution. Another thing worth noting is that it's possible to not have a test set, in some cases a set divided by training and development subsets would be sufficient.

Bias/Variance

Bias and variance play a very important role in machine learning practices. Essentially, with high bias the functions generated would not likely be representative of the system nature, and with high variance it would generate models difficult to generalize the behavior of the system in an understandable fashion.

In practice, there are techniques that can help identify high variance or high bias.

- Training set error < Dev set error \Longrightarrow High variance.
- Assuming that we want the error on the training set to be close to 0, if it is a very large number, it indicates that the bias is too high because it's under-fitting the data.
- If both of the previously mentioned conditions are presented, the intuition would point to high variance and high bias values.

These indexes are subjected to the desired optimal error value, this could come handy for examples such as difficult-to-comprehend data such as blurry images.

Basic Recipe for Machine Learning

Simple "recipe" to improve algorithm.

- 1. High bias (Training set performance): **Try a bigger network**, more hidden units or hidden layers, train it longer or even try a different NNET architecture. Do it until the error is gone and the training set fits well with the system.
- 2. High variance (Dev set performance): Obtain more data, regularize the previously processed data to reduce over-fitting or try a different NNET architecture.

In the big data era, the concept known as "Bias variance trade-off" has been eliminated due to the bigger network option and the possibility to obtain more data.

./Media/HBHV.png	

Regularization

If the network is presenting a high variance issue, one of the most common practices is to regularize the data in order to reduce over-fitting and not requiring new data that can sometimes be limited.

On logistic regression, it is desired to minimize the cost function J and to regularize this function you would have to add some extra values at the end of the function; it would be the following:

$$J(w,b) = \frac{1}{m} \sum_{i=1}^{m} \mathcal{L}(\hat{y}^{(i)}, y^{(i)}) + \frac{\lambda}{2m} ||w||_{2}^{2}$$
 (2.1)

$$||w||_2^2 = \sum_{j=1}^{n_x} wj^2 = w^T w$$
 (2.2)

The previously shown formula refers to the L_2 regularization, this is because it uses the Euclidean norm known as the L_2 norm. In practice it's commonly to regularize the w values but not the b values due to its nature. L_2 is the most common type of regularization, but plenty of others exist such as the L_1 regularization that is the following:

$$\frac{\lambda}{m}\sigma_{i=1}^{n_x} = \frac{\lambda}{m} \mid\mid w \mid\mid_1 \tag{2.3}$$

If L_1 is used, the data would be sparse which means that many zeros will be encountered in the dataset, it's not used a lot in practice.

 λ is the regularization parameter which is set using the development set or cross validation, it's a hyperparameter that must be tuned. In programming, it is represented as "lambd" due to "lambda" being a Python reserved call. Modifying the previous function for J:

$$J(w,b) = \frac{1}{m} \sum_{i=1}^{m} \mathcal{L}(\hat{y}^{(i)}, y^{(i)}) + \frac{\lambda}{2m} \sum_{l=1}^{L} ||w^{[l]}||^2$$
 (2.4)

$$||w^{[l]}||^2 = \sum_{i=1}^{n^l} \sum_{j=1}^{n^{[l-1]}} (w_{i,j}^{[l]})^2$$
(2.5)

Analytically, the last "loop" makes sense because the dimensions of w are $(n^{[l]}, n^{[l-1]})$ where n corresponds to the hidden units on the respective l layer. This matrix is known as a "Frobenius Norm" that it's denoted by the superscript on the w values $(||xyz||_F^2)$.

For back propagation there is a modification required due to the extra terms for the regularization. For this, it is only necessary to add $\frac{\lambda}{m}w^{[l]}$ to the previous definition of dw.

Regularization reduces over-fitting because lambda modifies directly the $W^{[l]}$ values, if we set the weight value of some units to be close to 0 it would rule out the impact of these (resulting in a simpler network), leaving an over-fitting network to become more of a high bias case (of course, calibrating λ to become the "just right" model).

The takeaway of the regularization intuition is the following: If the λ regularization parameter is large, then the $W^{[l]}$ values would output small values due to the penalization; $Z^{[l]}$ in consequence would also be small and if g(z) is the $tanh(\theta)$ function, every layer would act like a linear function and the NNET would practically function as a linear NNET.

```
./Media/Tanh_Reg.png
```

Dropout Regularization

It works by running through each layer and setting a probability of eliminated a node in a NNET. Removing the nodes and their respective relations to other nodes would lead to a smaller NNET.

To implement dropout, there is a common technique called the "Inverted Dropout"; a pseudocode for this is the following:

```
# Example for the 3rd layer of a NNET
# keep_prob = .8 (prob that node is not removed)

# Boolean array containing the existence of the nodes
d3 = np.random.randn(a3.shape[0], a.shape[1]) < keep_prob

# Zeroes out the corresponding elements of d3
a3 = np.multiply(a3, d3)

# Scale activations, inverted d.o. technique
a3 /=keep_prob</pre>
```

Inverted dropout is one of the most common dropout techniques due to its lack of re-scale processes on the latter layers.

At test time there is no dropout calculations because it would generate noise in the output and it would give different results each time. A thing worth noting is that the previously seen keep_prob value may vary between each layer.

Understanding Dropout

Intuition: Can't rely on any feature, so have to spread out weights. The intuition tells us that the calculations on a neuron can't be dependent on a single value, cancelling them in dropout eliminates the codependence and distributes the weights. The downside of dropout is that the J function is no longer well-defined, making the gradient descent revision process quite harder to evaluate; dropout should be "turned off" while checking if the descent is effective and should be "turned on" right after that.

Other Methods

Data augmentation: Modifying the dataset values in a subtle way so that it can be used as a training example as well (flipping images horizontally or random crops). This is not very effective but it's quite inexpensive.

Early stopping: As gradient descent is running, the idea is to plot the number of iterations against the calculated training error or J and at the same time plot the dev set error. Dev set usually starts to go down but suddenly starts to go up again, the idea is to stop training the NNET at that point in time.

./Media/EarlyStop.png	

Setting Up an Optimization Problem

Normalizing Inputs

This process can improve the efficiency on a DL algorithm and consists of two steps; subtracting the mean so the data "goes down" to the horizontal axis, and the second step consists of normalizing the variances.

 $Mean\ subtraction...$

$$\mu = \frac{1}{m} \sum_{i=1}^{m} x^{(i)} \tag{2.6}$$

$$x := x - \mu \tag{2.7}$$

Variance normalization...

$$\sigma = \frac{1}{m} \sum_{i=1}^{m} x^{(i)} **2 \text{ (element-wise multiplication)}$$
 (2.8)

After this process, the variance in both axes will be equal to 1. It's important to be consistent in the μ and σ values between the training and test set. If input features are not normalized, the values between training examples can vary immensely due to the range differences, and the cross sections of the gradient descent function would be more of an oval shape rather than a circle, implying that the learning rate should be smaller.

Vanishing / Exploding Gradients

Whenever we encounter a very deep Neural Network, the slope of the function can become extremely big or exponentially slow which makes training really difficult; this is known as exploding gradients. This generates a barrier for the learning process but fortunately there is a partial solution to this problem, that is, the careful process of weight initialization.

Weight Initialization for Deep Networks

For a single neuron that computes an activation function of z, g(z), we have to take into account the number of inputs. If the number of inputs is very large, we would necessarily need to have very small w values for z to not blow up $(z = w_1x_1 + w_2x_2 + ...w_nx_n + b)$.

A sensible thing to implement would be that the variable generation would

acquire a $\frac{1}{n}$ fashion, the only modification for ReLUs particularly would be to change this to a $\frac{2}{n}$ ratio. This would translate to the following implementation:

```
# np.sqrt (...) = 2/n

W^{[l]} = np.random.randn(slope) * np.sqrt(<math>\frac{2}{n^{[l-1]}})
```

This doesn't solve the explosive gradient problem but it certainly aids to reduce the impact on the learning rate. As mentioned previously, this is intended for ReLU based functions but there are other implementations for other functions such as $tanh(\theta)$ that would be represented by the following: $\sqrt{\frac{1}{n^{[l-1]}}}$). Another common practice is to use a hyperparameter inside this function, let it be "mp" in this example:

$$\sqrt{\frac{mp}{n^{[l-1]}}}\tag{2.9}$$

Numerical Approximation of Gradients

./Media/GAP1.png

Gradient Checking

First step of gradient checking is to take all the W and b values and reshaping them into a big vector θ , first it would reshape them and later concatenate them into the same value; the same can happen for the derivative values dW and db ($d\theta$). The function of $J(W^{[1]}, b^{[1]}, \dots, W^{[L]}, b^{[L]})$ would now be represented as $J(\theta)$.

To implement grad check, it has to go through the following process:

The crucial section is the one that calculates if these gradients are in fact equivalent, this can be performed by simply calculating the euclidean distance of both values:

$$\frac{||d\theta_{\text{approx}} - d\theta||_2}{||d\theta_{\text{approx}}||_2 + ||d\theta||_2} \tag{2.10}$$

A recommended value for ϵ is 10^{-7} , if the same value is shown in the previous function it's great, 10^{-5} is good enough but 10^{-3} is worrying. Recommendations:

- This process is not recommended for training, only to debug due to its slow computing time.
- If algorithm fails check, look at components to identify bug.
- Remember regularization term.
- Doesn't work with dropout.
- Run at random initialization; perhaps again after some training.

Optimization Algorithms

Mini-batch Gradient Descent

Having good optimization algorithms is crucial in today's world in order to develop faster solutions.

Vectorization allows the user to efficiently compute on m training examples, but if this number is still very large it would still take a lot of time to process. Mini-batch gradient descent splits the training set in multiple subsets called mini-batches.

To differentiate each batch, the curly braces are used as an identifier as follows: $X^{\{1\}}$ with its respective $A^{\{1\}}$ value (the value within the brackets represents a batch). The generic notation uses the variable t to denote the mini-batch, as follows:

$$X^{\{t\}}, Y^{\{t\}} \tag{2.11}$$

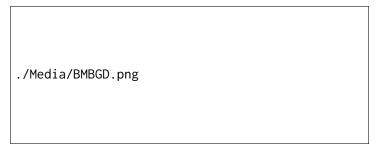
The pseudocode for the process would be the following:

```
for t = 1, ..., T # 1 step of descent on X/T  
#Forward prop on X^{\{t\}} Z^{[1]} = W^{[1]}X^{\{t\}} + b^{[1]} A^{[1]} = g^{[1]}(Z^{[1]}) \vdots A^{[L]} = g^{[L]}(Z^{[L]}) # There should be vectorization for the previous # process, also, this is only for X/T examples  
# Compute cost (only for one mini-batch) J = (X/T) \sum_{i=1}^{l} \mathcal{L}(\hat{y}^{(i)}, y^{(i)}) + \frac{\lambda}{2*X/T} \sum_{l} ||w^{[l]}||_F^2 # Backprop # Update values of w and b with respect to \alpha and # derivatives
```

Essentially it's the same as the already seen examples but with the division on the training examples. An iteration over one mini-batch is also known as an epoch.

A difference between the batch and mini-batch descent is that, if implemented correctly, the cost vs iteration graph would look substantially dif-

ferent because in the mini-batch, each epoch computes different sets of data on each iteration; it would look something like the following representation:



The size of the batches is substantial for the algorithm's operation, if it's too high (translates into batch descent) or if it's too small (many minibatches, becomes a stochastic gradient descent) the learning could become slower. The mini-batch size should be an in-between value from 1 to m that helps the algorithm progress in a better fashion and does not represent a disadvantage in the learning. To choose the value there are some guidelines:

- If small training set, use batch gradient descent (m ¿ 2000).
- Else, typical batch sizes go from 64-512 and typically are in the order of powers of 2 due to memory storage. It's important to verify that these fit in the CPU/GPU memory.

Exponentially Weighted Averages

In order to implement faster algorithms than gradient descent, the concept of exponentially weighted averages has to be fully understood. For datasets with very sparse data it's difficult to discover trends until a procedure is performed, it follows the pattern below:

$$V_{0} = 0$$

$$V_{1} = 0.9V_{0} + 0.1\theta_{1}$$

$$V_{2} = 0.9V_{1} + 0.1\theta_{2}$$

$$\vdots$$

$$V_{t} = 0.9V_{t-1} + 0.1\theta_{t}$$
(2.12)

This will create a tendency graph, and the generalization is the following:

$$V_t = \beta V_{t-1} = (1 - \beta)\theta_t \tag{2.13}$$

Where β is a parameter which will affect the number of samples taken into account for the average. Let s be the number of samples, to calculate the impact of β regarding the sample size the following formula will help to get an approximation:

$$n \approx \frac{1}{1-\beta} \tag{2.14}$$

By varying the β hyperparameter the results can change drastically, that's why it's very important to tune this value adequately. The pseudocode for the mentioned process is the following:

```
egin{aligned} V_{	heta} &= 0 \ &	ext{Repeat} \ &	ext{Get } & \mathbf{next} & 	heta_t \ V_{	heta} &:= & eta V_{	heta} + (i - eta) 	heta_t \end{aligned}
```

Bias Correction for Weighted Averages

When implementing a moving weighted average, the value for V_{θ} is initialized as 0; so if the formula was maintained as the previously-seen example, the value for V_1 would be extremely low (not very good estimate). A modification is required to develop a better estimate for the initial values, this is called bias correction and follows the modification:

$$\frac{V_t}{1-\beta^t} \tag{2.15}$$

This removes the bias on the initial stages and later becomes insignificant as the algorithm moves forward.

Gradient Descent with Momentum

Almost every time works faster than gradient descent, the basic idea is to compute an exponentially weighted average of the gradients and then use that gradient to update the weights. For momentum to be implemented, it should calculate the following procedures:

```
On iteration t: Compute dW, db on current mini-batch VdW = \beta V_{dW} + (1+\beta)dW Vdb = \beta V_{db} + (1+\beta)db W := W - \alpha V_{dW}, b := b - \alpha V_{db}
```

What this process does is that it "smooths out" the gradient descent. In this case, there are two hyperparameters to take into account and are α and β .

RMSprop

Root mean square prop is used to speed up gradient descent. It goes through the following process:

```
On iteration t: Compute dW, db on current mini-batch S_{dw} = \beta \ S_{dw} + (1 - \langle beta \rangle) \ dW^2 S_{db} = \beta \ S_{db} + (1 - \langle beta \rangle) \ db^2 \# \ \epsilon \ can \ have \ any \ small \ value \ , \ 10^{-8} \ recommended W := W - \alpha \frac{dW}{\sqrt{S_{dw}} + \epsilon} b := b - \alpha \frac{db}{\sqrt{S_{db}} + \epsilon}
```

The benefit from using algorithms such as the RMSprop is that the learning rate can be increased due to the smaller gradients on the bias values.

Adam's Optimization

It's one of the few modern algorithms that has proven to be quite good in various NNET architectures and scenarios; essentially it combines RMSprop and gradient descent with momentum. The pseudocode is the following:

```
\begin{array}{l} \mathbf{V}_{dw} = 0 \,,\; \mathbf{S}_{dw} = 0 \,,\; \mathbf{V}_{db} = 0 \,,\; \mathbf{S}_{db} = 0 \\ \mathbf{On \; iteration \; t:} \\ \mathbf{Compute \; dW, \; db \; using \; current \; mini-batch} \\ \# \; \mathbf{Momentum-like \; procedure} \\ V_{dw} = \beta_1 V_{dw} + (1-\beta_1) dW \\ V_{db} = \beta_1 V_{db} + (1-\beta_1) db \\ \# \; \mathbf{RMSprop} \\ S_{dw} = \beta_2 S_{dw} + (1-\beta_2) dW^2 \\ S_{db} = \beta_2 S_{db} + (1-\beta_2) db^2 \\ \# \; \mathbf{Bias \; correction}} \\ V_{dw}^{corrected} = \frac{V_{dw}}{(1-\beta_1^t)} \\ V_{dw}^{corrected} = \frac{V_{db}}{(1-\beta_2^t)} \\ S_{dw}^{corrected} = \frac{S_{dw}}{(1-\beta_2^t)} \\ S_{db}^{corrected} = \frac{S_{db}}{(1-\beta_2^t)} \\ \mathbf{W} := \mathbf{W} - \alpha \frac{V_{dw}^{corrected}}{\sqrt{S_{db}^{corrected}} + \epsilon}} \\ \mathbf{b} := \mathbf{b} - \alpha \frac{V_{db}^{corrected}}{\sqrt{S_{db}^{corrected}} + \epsilon}} \\ \end{array}
```

The hyperparameters used are the following:

- α : needs to be tuned to a sensible value.
- β_1 : moving average for dw, 0.9 is a very common value for it.
- β_2 : moving average for dw^2 , 0.999 is a recommended value.
- ϵ : doesn't really matter but it's recommended to be 10^{-8}

Adam stands for Adaptive moment estimation, these moments being the calculations for the β values.

Learning Rate Decay

You might want to reduce the learning rate value in order to better converge to the lower value on the gradient descent.

One thing that we may do is use the following update for the learning rate:

$$\alpha = \frac{1}{1 + decay_rate * epoch_Number} \alpha_0 \tag{2.16}$$

This will begin to lower the learning rate value as the algorithm goes through each epoch; the decay_rate value is also a hyperparameter that should be tuned.

There are other learning rate decay methods such as the exponential decay that is represented by the following expression:

$$n \in \mathbb{R}|n < 1$$

$$\alpha = n^{epoch-num}\alpha_0$$
(2.17)

This will exponentially decay the value of the learning rate.

Problem of Local Optima

Not all points where the gradients are zero are local optimas, they may be saddle points that we have to take into account; this is more common in higher dimensional spaces. On the other hand, in a plateau there can be an error in which the descent "falls" from the saddle and into an erroneous path for the calculations.

Takeaways:

- It is unlikely to get stuck in a bad local optima (in a low-dimension problem).
- Plateaus can make learning slow.
- Optimization algorithms such as momentum help solve this problems.

Hyperparameter Tuning

Tuning Process

It is a painful process while training deepness in a Neural Network due to the amount of hyperparameters, which are:

- \bullet α
- β
- β_1, β, ϵ
- Number of layers
- Number of hidden units
- Learning rate decay
- Mini-batch size

Chapter 3

Heroes of Deep Learning

Geoffrey Hinton

Known as The Godfather of Deep learning, Geoffrey was inspired by indulging in how the brain stored memories. After attempting to understand it by studying it through physiological, psychological and philosophical ./Media/GeoffH. jpegelds, he found it lacking a complete explanation.

> After some time he studied AI in Edinburgh where he studied Langer Higgin's theses on neural networks which he found really interesting. While in Great Britain he had a lot of trouble finding a job, in Cal-

ifornia he encountered more open-minded scientists that were interested in NNETs.

Although it's common belief that him and David Rumelhart invented the back propagation algorithm in 1982, many other scientists had already developed their own implementation but were not recognised as much. This paper combined two completely different strands on how the functionality of the brain which made it rater interesting. Stuart Sunderland was particularly impressed because the back propagation algorithm had the capability of generating feature vectors from information; this was rather useful because with the output features, it could generate new information (with the graph you can get a feature vector, and with this same vector you could derive new consistent graph-like structures). One of the most impressive examples consisted of an English text as an input that led to the generation of English words.

His proudest creation was the Boltzmann machine with Terry Sejnowski, these were discovered by improving an algorithm on big density connected NNETs where only few nodes could be seen and its purpose would be to discover the hidden nodes bu forward and backward passes. Further, in 2007, he found out that the features obtained by using Boltzmann machines could be used as input data, so this hidden layer could help discover the others effectively. It was discovered that by combining Boltzmann machines and using sigmoid belief nets, the process could be immensely improved in its efficiency. Also, thanks to the development based on ReLUs the algorithms developed by Hinton's group became very used and are now common in everyday NNET development.

"If it turns out the back prop is a really good algorithm for doing learning." Then for sure evolution could've figured out how to implement it. I mean you have cells that could turn into either eyeballs or teeth. Now, if cells can do that, they can for sure implement back propagation and presumably this huge

selective pressure for it." In 1987 he had an idea that the information inside the brain is sent through a recirculation algorithm that takes an idea goes through a loop where the information stays the same as it circles around, this process was assimilated to synaptic functions inside of the brain. Some time later, neuroscientists implemented the same algorithm but the other way around (where new memory is good and old memory is bad).

Geoffrey Hinton has been known to come with ideas that nobody believes in, he develops papers that most of the times get rejected and does not stop until he gets a publication out. For instance, he proposed that the neurons of a hidden layer could be grouped by some criterion when commonly in NNETs the hidden neurons are contained in the same layer without relation. Hinton proposes an extra structure for the relations to be represented with capsules that contain various neurons with similar characteristics. "So let's suppose you want to do segmentation and you have something that might be a mouth and something else that might be a nose. And you want to know if you should put them together to make one thing. So the idea should have a capsule for a mouth that has the parameters of the mouth. And you have a capsule for a nose that has the parameters of the nose. And then to decipher whether to put them together or not, you get each of them to vote for what the parameters should be for a face."

Geoffrey mentions that unsupervised learning is crucial in the long run, but you must face reality with the technological advancements we have today (almost anyone has any idea of how to develop unsupervised systems).

"Most people say you should spend several years reading the literature and then you should start working on your own ideas. And that may be true for some researchers, but for creative researchers I think what you want to do is read a little bit of the literature. And notice something that you think everybody is doing wrong, I'm contrary in that sense. You look at it and it just doesn't feel right. And then figure out how to do it right."

"When you have what you think is a good idea and other people think is complete rubbish, that's the sign of a really good idea."

"And so I think thoughts are just these great big vectors, and that big vectors have causal powers. They cause other big vectors, and that's utterly unlike the standard AI view that thoughts are symbolic expressions."

Pieter Abbeel



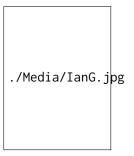
He is a Belgian computer scientist, most of is recent work is related to deep reinforcement learning. Before working on deep reinforcement, he collaborated with Andrew Ng to work on reinforcement learning for ./Media/Pieter A.jpg autonomous helicopter flight. For all the implementations on this field, a lot of time was required to successfully implement a solution; it was until 2012 with Geoffrey Hinton's breakthrough on supervised learning

that made him realize the benefits of using deep learning in his projects. He thinks that the future of Deep Reinforcement Learning is vast due to the questions that it rises. While in supervised learning it's more about the IO mapping, reinforcement learning there is the notion of "Where does the data even come from?". The biggest challenge nowadays is how to get the systems to reason over long time horizons, a 5 second skill is very different to a 5 day skill; "How do you learn safely and also how do you keep learning once you're already pretty good".

He came up with an interesting idea to help the programs on the exploration steps: "Imagine, you have a reinforcement learning program, whatever it is, and you throw it out some problem and then you see how long it takes to learn. And then you say, well, that took a while. Now, let another program modify this reinforcement learning program. After the modification, see how fast it learns. If it learns more quickly, that was a good modification and maybe keep it and improve from there."

He recommends to try building things using Tensorflow, Channer, Pyano, Pytorch or other frameworks rather than just reading and following steps.

Ian Goodfellow



With Ethan Dreifuss he built one of the first GPU CUDA-based machines at Stanford in order to run Watson machines. In the development he figured out that the capabilities of Deep Learning were immense and that it was "the way to go".

His invention of GANs (Generative Adversarial Networks) have been influential to many modern industries and developments. GANs are a way of doing generative modeling, it's used when there is a lot of training data and it's desired to produce more examples resembling

the original input datum. With a vast knowledge on Boltzmann machines and other frameworks, he worked on one that could avoid the disadvantages of the established models.

GANs are used nowadays to populate other models with generated data and even simulating scientific developments. Many other models can work in these cases, but this is due to the early stages that GANs are in. If GANs become as reliable as Deep Leaning has become, Ian hopes that people will use GANs more commonly and in a more successful fashion. Most of his work today consists of stabilizing the Networks to achieve this goal.

His book [1] has helped many initiates to understand the basic intuition of probability and linear algebra.

Bibliography

[1] I. Goodfellow, Y. Bengio, and A. Courville, *Deep Learning*. The MIT Press, 2016.