Video: Backpropagation Intuition 12 min

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Random initialization: Symmetry breaking

Initialize each \Theta_{ij}^{(l)} to a random value in [-\epsilon, \epsilon]

(i.e. -\epsilon \leq \Theta_{ij}^{(l)} \leq \epsilon)

E.g.

Theta1 = \frac{\text{rand}(10,11) * (2*INIT EPSILON)}{\text{rand}(1,11) * (2*INIT EPSILON)}

Theta2 = \frac{\text{rand}(1,11) * (2*INIT EPSILON)}{\text{rand}(1,11) * (2*INIT EPSILON)}

INIT EPSILON;
```

Hence, we initialize each $\Theta_{ij}^{(l)}$ to a random value between $[-\epsilon,\epsilon]$. Using the above formula guarantees that we get the desired bound. The same procedure applies to all the Θ 's. Below is some working code you could use to experiment.

```
1  If the dimensions of Theta1 is 10x11, Theta2 is 10x11 and Theta3 is 1x11.
2
3  Theta1 = rand(10,11) * (2 * INIT_EPSILON) - INIT_EPSILON;
4  Theta2 = rand(10,11) * (2 * INIT_EPSILON) - INIT_EPSILON;
5  Theta3 = rand(1,11) * (2 * INIT_EPSILON) - INIT_EPSILON;
6
```

rand(x,y) is just a function in octave that will initialize a matrix of random real numbers between 0 and 1.

(Note: the epsilon used above is unrelated to the epsilon from Gradient Checking)

Mark as completed