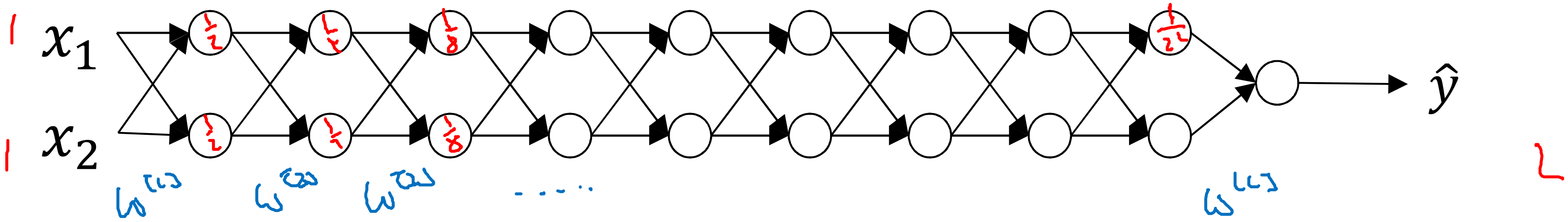
deeplearning.ai

Setting up your optimization problem

Vanishing/exploding gradients

Vanishing/exploding gradients

$L = 150$



$g(z) = z$. $\quad b^{[l]} = 0$.

$$\hat{y} = W^{[L]} \underbrace{W^{[L-1]} W^{[L-2]} \cdots \boxed{W^{[3]} \boxed{W^{[2]} W^{[1]} x}}}$$

$a^{[3]}$

1.5^L

0.5^L

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

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

$a^{[2]} = g(z^{[2]}) = g(W^{[2]} a^{[1]})$

$W^{[l]} > I$

$W^{[l]} < I \quad \begin{bmatrix} 0.9 & \\ & 0.9 \end{bmatrix}$

$$W^{[l]} = \begin{bmatrix} \cancel{1.5} \; 0.5 & 0 \\ 0 & \cancel{1.5} \; 0.5 \end{bmatrix}$$

$$\hat{y} = \underbrace{W^{[L]} \begin{bmatrix} \cancel{1.5} \; 0.5 & 0 \\ 0 & \cancel{1.5} \; 0.5 \end{bmatrix}^{L-1}} x$$

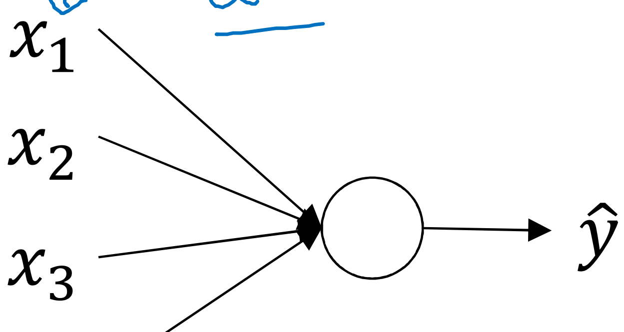
$1.5^{L-1} x$

$0.5^{L-1} x$

Andrew Ng

Single neuron example

$a^{[l]}$



$a = g(z)$

$W^{[l]}$

$z = w_1 x_1 + w_2 x_2 + \cdots + w_n x_n + \cancel{b}$

Large n → smaller w_i

$Var(w_i) = \cancel{\frac{1}{n}} \; \frac{2}{n}$

$W^{[l]} = np.random.randn(shape) * \boxed{np.sqrt\left(\frac{2}{n^{[l-1]}}\right)}$

ReLU $\qquad g^{[l]}(z) = ReLU(z)$

Other variants:

tanh $\quad \boxed{\sqrt{\frac{1}{n^{[l-1]}}}}$

Xavier initialization

$\sqrt{\frac{2}{n^{[l-1]} + n^{[l]}}}$