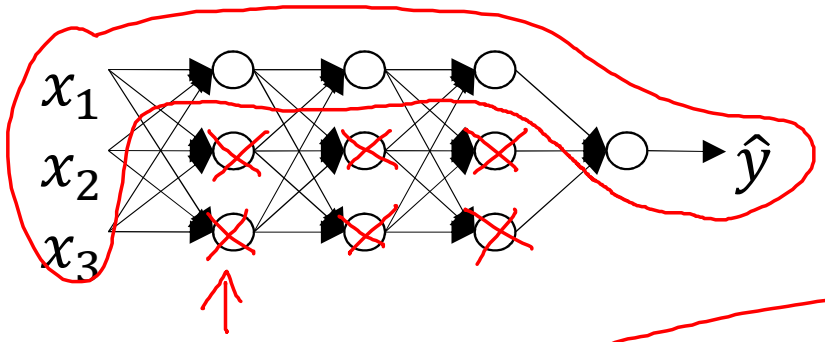
deeplearning.ai

Regularizing your neural network

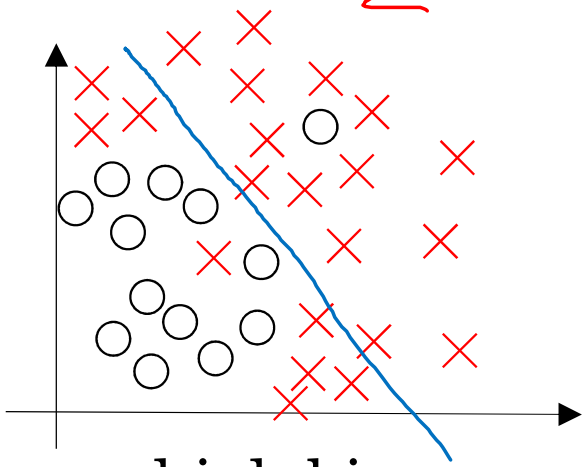
Why regularization reduces overfitting

How does regularization prevent overfitting?

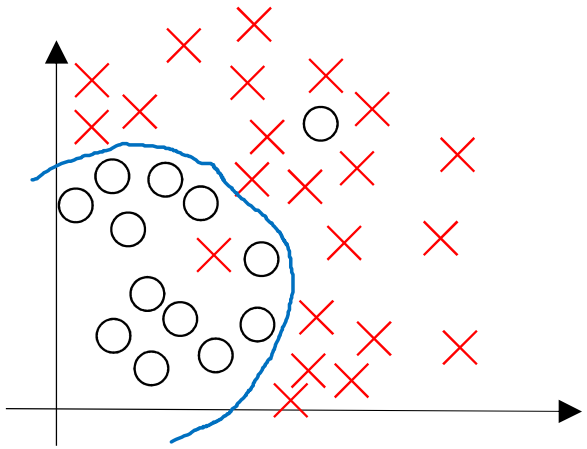


$$J(w^{[l]}, b^{[l]}) = \frac{1}{m}\sum_{i=1}^{m} \mathcal{L}(\hat{y}^{(i)}, y^{(i)}) + \frac{\lambda}{2m}\sum_{l=1}^{L} \|w^{[l]}\|_F^2$$

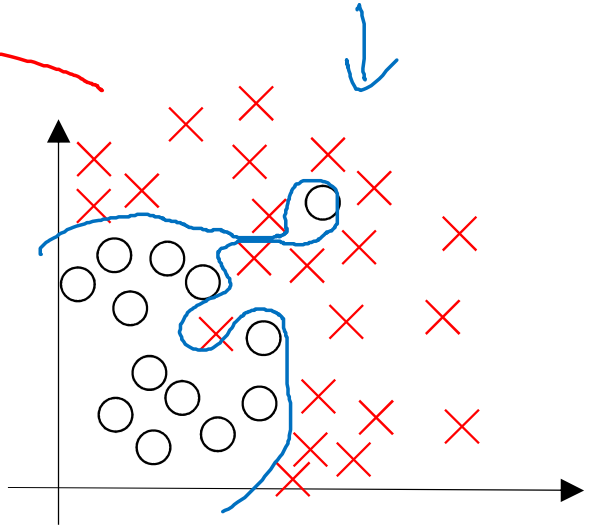
$$w^{[l]} \approx 0$$



high bias



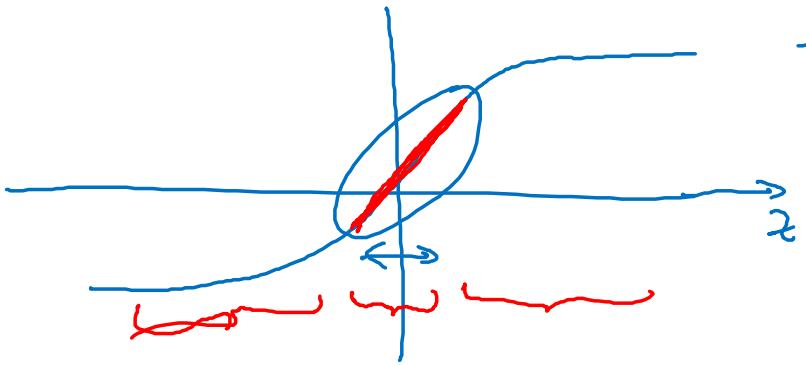
"just right"



high variance

Andrew Ng

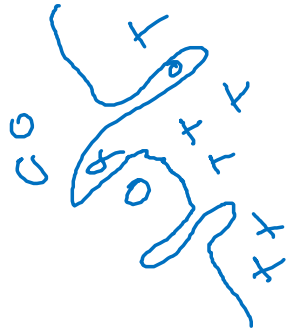
How does regularization prevent overfitting?



$g(z) = \tanh(z)$

$\lambda \uparrow \quad W^{[l]} \downarrow$

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



Every layer $\approx$ linear.

$$J(\dots) = \sum_i \mathcal{L}(\hat{y}^{(i)}, y^{(i)}) + \frac{\lambda}{2m} \sum_l \|W^{[l]}\|_F^2$$

Andrew Ng