deeplearning.ai

Optimization Algorithms

Mini-batch gradient descent

Batch vs. mini-batch gradient descent

X, Y $\qquad\qquad$ $X^{\{t\}}, Y^{\{t\}}$

Vectorization allows you to efficiently compute on *m* examples.

$$\underset{(n_x, m)}{X} = [\underbrace{x^{(1)}\ x^{(2)}\ x^{(3)} \cdots x^{(1000)}}_{X^{\{1\}}\ (n_x, 1000)} \mid \underbrace{x^{(1001)} \cdots x^{(2000)}}_{X^{\{2\}}\ (n_x, 1000)} \mid \cdots \mid \underbrace{\cdots\ x^{(m)}}_{X^{\{5,000\}}\ (n_x, 1000)}]$$

$$\underset{(1, m)}{Y} = [\underbrace{y^{(1)}\ y^{(2)}\ y^{(3)} \cdots y^{(1000)}}_{Y^{\{1\}}\ (1, 1000)} \mid \underbrace{y^{(1001)} \cdots y^{(2000)}}_{Y^{\{2\}}\ (1, 1000)} \mid \cdots \mid \underbrace{\cdots\ y^{(m)}}_{Y^{\{5,000\}}\ (1, 1000)}]$$

What if $m = 5{,}000{,}000$?

5,000 mini-batches of 1,000 each

Mini-batch t: $X^{\{t\}}, Y^{\{t\}}$

$x^{(i)}$

$z^{[l]}$

$X^{\{t\}}, Y^{\{t\}}$.

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Mini-batch gradient descent

1 step of gradient descent using $X^{\{t\}}, Y^{\{t\}}$ (as if $m = 1000$)

repeat {

for $t = 1, \ldots, 5000$ {

Forward prop on $X^{\{t\}}$.

$$Z^{[1]} = W^{[1]} X^{\{t\}} + b^{[1]}$$
$$A^{[1]} = g^{[1]}(Z^{[1]})$$
$$\vdots$$
$$A^{[L]} = g^{[L]}(Z^{[L]})$$

Vectorized implementation (1000 examples)

X, Y

from $X^{\{t\}}, Y^{\{t\}}$.

Compute cost $J^{\{t\}} = \frac{1}{1000} \sum_{i=1}^{l} \mathcal{L}(\hat{y}^{(i)}, y^{(i)}) + \frac{\lambda}{2 \cdot 1000} \sum_{l} \|W^{[l]}\|_F^2$.

Backprop to compute gradients wrt $J^{\{t\}}$ (using $(X^{\{t\}}, Y^{\{t\}})$)

$W^{[l]} := W^{[l]} - \alpha dW^{[l]}$, $b^{[l]} := b^{[l]} - \alpha db^{[l]}$

}

}

"1 epoch"
pass through training set.