Práctica 4: entrenamiento de redes neuronales

one_hot y

```
data = loadmat('ex4data1.mat')
 y = data['y'].ravel() # (5000, 1) --> (5000,)
X = data['X']
                                                                                                                                                                                                                                                                           y=\left[egin{array}{c}1\0\0\ dots\ d
m = len(y)
 input_size = X.shape[1]
 num_labels = 10
                                                                                                                                                                                                                                                                                                                                                                                                                                                y - 1
y = (y - 1)
 y_onehot = np.zeros((m, num_labels)) # 5000 x 10
 for i in range(m):
                               y_{onehot[i][y[i]] = 1
```

Función de coste

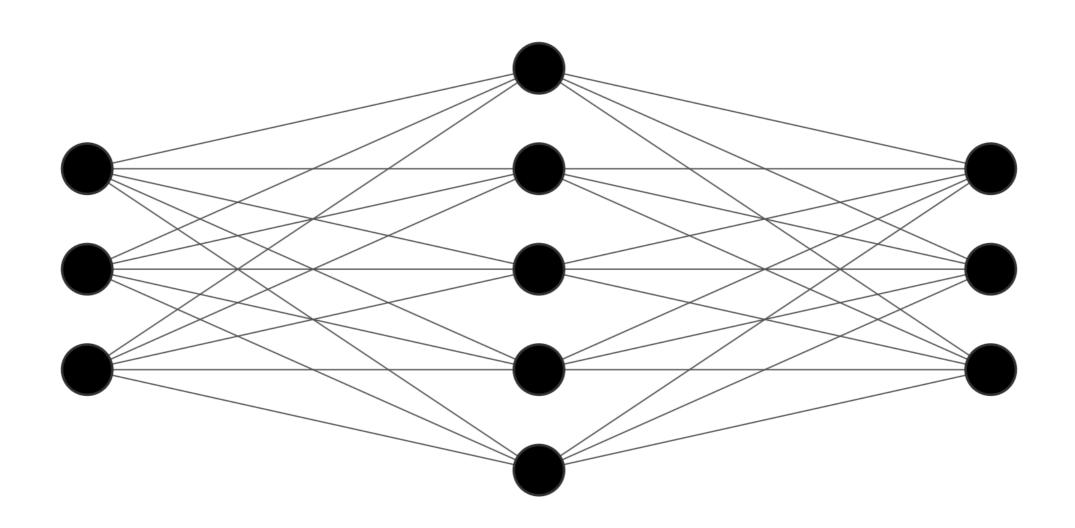
input_layer_size = 3
hidden_layer_size = 5
num_labels = 3
m = 100

 $X:100\times 4$

 $y:100\times3$

 $\Theta^{(1)}:5\times4$

 $\Theta^{(2)}:3\times 6$



Input Layer $\in \mathbb{R}^3$

Hidden Layer \in \mathbb{R}^5

Output Layer $\in \mathbb{R}^3$

input_layer_size = 3 hidden_layer_size = 5 $num_labels = 3$

$$m = 100$$

 $X : 100 \times 4$
 $y : 100 \times 3$

$$y:100\times3$$

$$\Theta^{(1)}:5\times4$$

$$\Theta^{(2)}: 3 \times 6$$

$$X = \begin{pmatrix} 1 & x_1^{(1)} & x_2^{(1)} & x_3^{(1)} \\ 1 & x_1^{(2)} & x_2^{(2)} & x_3^{(2)} \\ \vdots & & & \\ 1 & x_1^{(100)} & x_2^{(100)} & x_3^{(100)} \end{pmatrix} \quad y = \begin{pmatrix} y_1^{(1)} & y_2^{(1)} & y_3^{(1)} \\ y_1^{(2)} & y_2^{(2)} & y_3^{(2)} \\ \vdots & & & \\ y_1^{(100)} & y_2^{(100)} & y_3^{(100)} \end{pmatrix}$$

$$\Theta^{(1)} = \begin{bmatrix}
\Theta_{1,0}^{(1)} & \Theta_{1,1}^{(1)} & \Theta_{1,2}^{(1)} & \Theta_{1,3}^{(1)} \\
\Theta_{2,0}^{(1)} & \Theta_{2,1}^{(1)} & \Theta_{2,2}^{(1)} & \Theta_{2,3}^{(1)}
\end{bmatrix}$$

$$\Theta^{(1)} = \begin{bmatrix}
\Theta_{3,0}^{(1)} & \Theta_{3,1}^{(1)} & \Theta_{3,2}^{(1)} & \Theta_{3,3}^{(1)} \\
\Theta_{4,0}^{(1)} & \Theta_{4,1}^{(1)} & \Theta_{4,2}^{(1)} & \Theta_{4,3}^{(1)}
\end{bmatrix}$$

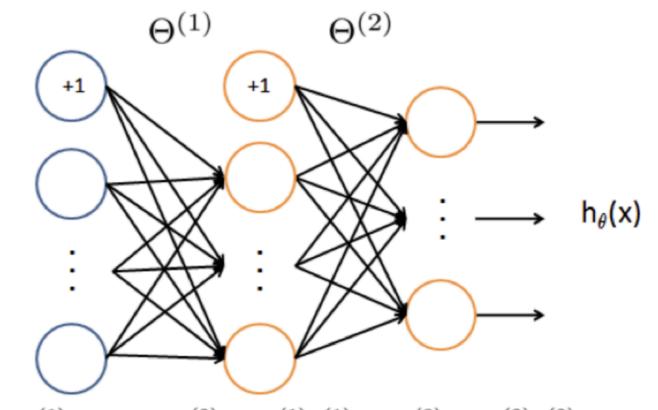
$$\Theta^{(1)}_{4,0} & \Theta_{4,1}^{(1)} & \Theta_{4,2}^{(1)} & \Theta_{4,3}^{(1)}$$

$$\Theta^{(1)}_{5,0} & \Theta_{5,1}^{(1)} & \Theta_{5,2}^{(1)} & \Theta_{5,3}^{(1)}$$

$$\Theta^{(2)} = \begin{pmatrix}
\Theta_{1,0}^{(2)} & \Theta_{1,1}^{(2)} & \Theta_{1,2}^{(2)} & \Theta_{1,3}^{(2)} & \Theta_{1,4}^{(2)} & \Theta_{1,5}^{(2)} \\
\Theta_{2,0}^{(2)} & \Theta_{2,1}^{(2)} & \Theta_{2,2}^{(2)} & \Theta_{2,3}^{(2)} & \Theta_{2,4}^{(2)} & \Theta_{2,5}^{(2)} \\
\Theta_{3,0}^{(2)} & \Theta_{3,1}^{(2)} & \Theta_{3,2}^{(2)} & \Theta_{3,3}^{(2)} & \Theta_{3,4}^{(2)} & \Theta_{3,5}^{(2)}
\end{pmatrix}$$

$$X = \begin{bmatrix} - & x^{(1)} & - \\ - & x^{(2)} & - \\ \vdots & & \\ - & x^{(100)} & - \end{bmatrix}$$

 $a^{(i)(j)}$: output of layer i, $a^{(i)}$, for input $x^{(j)}$, $j \in 1...m$



$$\begin{array}{ll} a^{(1)} = x & z^{(2)} = \Theta^{(1)}a^{(1)} & z^{(3)} = \Theta^{(2)}a^{(2)} \\ (\operatorname{add} a_0^{(1)}) & a^{(2)} = g(z^{(2)}) & a^{(3)} = g(z^{(3)}) = h_\theta(x) \\ (\operatorname{add} a_0^{(2)}) & & \end{array}$$

$$z^{(3)} = \Theta^{(2)} a^{(2)}$$
$$a^{(3)} = g(z^{(3)}) = h_{\theta}(x)$$

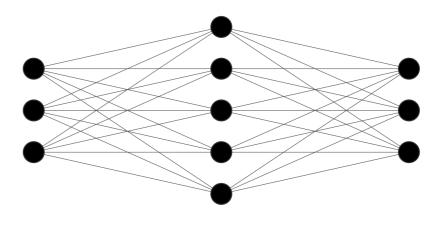
Input Layer

Hidden Layer

Output Layer

$$A^{(1)} = \begin{bmatrix} 1 & - & x^{(1)} & - \\ 1 & - & x^{(2)} & - \\ \vdots & \vdots & & \\ 1 & - & x^{(100)} & - \end{bmatrix} = \begin{bmatrix} - & a^{(1)(1)} & - \\ - & a^{(1)(2)} & - \\ \vdots & & \\ - & a^{(1)(100)} & - \end{bmatrix}$$

$$\Theta^{(1)} = \begin{bmatrix} \Theta_{1,0}^{(1)} & \Theta_{1,1}^{(1)} & \Theta_{1,2}^{(1)} & \Theta_{1,3}^{(1)} \\ \Theta_{2,0}^{(1)} & \Theta_{2,1}^{(1)} & \Theta_{2,2}^{(1)} & \Theta_{2,3}^{(1)} \\ \Theta_{3,0}^{(1)} & \Theta_{3,1}^{(1)} & \Theta_{3,2}^{(1)} & \Theta_{3,3}^{(1)} \\ \Theta_{4,0}^{(1)} & \Theta_{4,1}^{(1)} & \Theta_{4,2}^{(1)} & \Theta_{4,3}^{(1)} \\ \Theta_{5,0}^{(1)} & \Theta_{5,1}^{(1)} & \Theta_{5,2}^{(1)} & \Theta_{5,3}^{(1)} \end{bmatrix} = \begin{bmatrix} - & \Theta_{1}^{(1)} & - \\ - & \Theta_{2}^{(1)} & - \\ \vdots & & \vdots & & \\ - & \Theta_{5}^{(1)} & - \end{bmatrix}$$



Input Layer $\in \mathbb{R}^3$

Hidden Layer \in \mathbb{R}^5

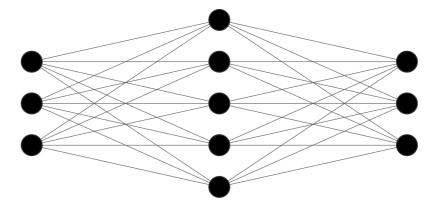
Output Layer $\in \mathbb{R}^3$

$$A^{(1)} = \begin{bmatrix} - & a^{(1)(1)} & - \\ - & a^{(1)(2)} & - \\ \vdots & \vdots & \vdots \\ - & a^{(1)(100)} & - \end{bmatrix} \qquad (\Theta^{(1)})^T = \begin{bmatrix} \begin{vmatrix} & & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & &$$

$$100 \times 4$$

$$A^{(1)}(\Theta^{(1)})^{T} = \begin{bmatrix} a^{(1)(1)}\Theta_{1}^{(1)} & a^{(1)(1)}\Theta_{2}^{(1)} & \dots & a^{(1)(1)}\Theta_{5}^{(1)} \\ a^{(1)(2)}\Theta_{1}^{(1)} & a^{(1)(2)}\Theta_{2}^{(1)} & \dots & a^{(1)(2)}\Theta_{5}^{(1)} \\ \vdots & & & & \\ a^{(1)(100)}\Theta_{1}^{(1)} & a^{(1)(100)}\Theta_{2}^{(1)} & \dots & a^{(1)(100)}\Theta_{5}^{(1)} \end{bmatrix} \quad 100 \times 5$$

$$A^{(1)}(\Theta^{(1)})^{T} = \begin{bmatrix} a^{(1)(1)}\Theta_{1}^{(1)} & a^{(1)(1)}\Theta_{2}^{(1)} & \dots & a^{(1)(1)}\Theta_{5}^{(1)} \\ a^{(1)(2)}\Theta_{1}^{(1)} & a^{(1)(2)}\Theta_{2}^{(1)} & \dots & a^{(1)(2)}\Theta_{5}^{(1)} \\ & \vdots & & & \\ a^{(1)(100)}\Theta_{1}^{(1)} & a^{(1)(100)}\Theta_{2}^{(1)} & \dots & a^{(1)(100)}\Theta_{5}^{(1)} \end{bmatrix}$$



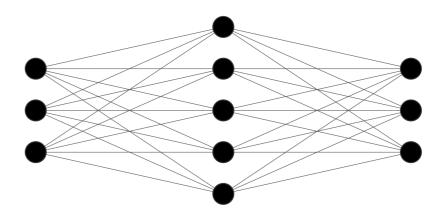
 100×5

Input Layer $\in \mathbb{R}^3$ Hidden Layer $\in \mathbb{R}^5$ Output Layer $\in \mathbb{R}^3$

$$g(A^{(1)}(\Theta^{(1)})^T) = \begin{bmatrix} a_1^{(2)(1)} & a_2^{(2)(1)} & \dots & a_5^{(2)(1)} \\ a_1^{(2)(2)} & a_2^{(2)(2)} & \dots & a_5^{(2)(2)} \\ \vdots & & & & \\ a_1^{(2)(100)} & a_2^{(2)(100)} & \dots & a_5^{(2)(100)} \end{bmatrix} 100 \times 5$$

$$A^{(2)} = \begin{bmatrix} 1 & a_1^{(2)(1)} & a_2^{(2)(1)} & \dots & a_5^{(2)(1)} \\ 1 & a_1^{(2)(2)} & a_2^{(2)(2)} & \dots & a_5^{(2)(2)} \\ \vdots & & \vdots & & & \\ 1 & a_1^{(2)(100)} & a_2^{(2)(100)} & \dots & a_5^{(2)(100)} \end{bmatrix} = \begin{bmatrix} - & a^{(2)(1)} & - \\ - & a^{(2)(2)} & - \\ \vdots & & & \\ - & a^{(2)(100)} & - \end{bmatrix} \quad 100 \times 6$$

$$A^{(2)} = \begin{bmatrix} - & a^{(2)(1)} & - \\ - & a^{(2)(2)} & - \\ \vdots & & \\ - & a^{(2)(100)} & - \end{bmatrix} \quad 100 \times 6$$



Input Layer
$$\in \mathbb{R}^3$$

Hidden Layer ∈ \mathbb{R}^5

Output Layer $\in \mathbb{R}^3$

$$\Theta^{(2)} = \begin{bmatrix} \Theta_{1,0}^{(2)} & \Theta_{1,1}^{(2)} & \Theta_{1,2}^{(2)} & \Theta_{1,3}^{(2)} & \Theta_{1,4}^{(2)} & \Theta_{1,5}^{(2)} \\ \Theta_{2,0}^{(2)} & \Theta_{2,1}^{(2)} & \Theta_{2,2}^{(2)} & \Theta_{2,3}^{(2)} & \Theta_{2,4}^{(2)} & \Theta_{2,5}^{(2)} \\ \Theta_{3,0}^{(2)} & \Theta_{3,1}^{(2)} & \Theta_{3,2}^{(2)} & \Theta_{3,3}^{(2)} & \Theta_{3,4}^{(2)} & \Theta_{3,5}^{(2)} \end{bmatrix} = \begin{bmatrix} - & \Theta_{1}^{(2)} & - \\ - & \Theta_{2}^{(2)} & - \\ - & \Theta_{3}^{(2)} & - \end{bmatrix}$$

$$(\Theta^{(2)})^T = \begin{bmatrix} & & & & & & & \\ & \Theta_1^{(2)} & & \Theta_2^{(2)} & & \Theta_3^{(2)} \\ & & & & & & \end{bmatrix} \quad 6 \times 3$$

$$g(A^{(2)}(\Theta^{(2)})^T) = \begin{bmatrix} a_1^{(3)(1)} & a_2^{(3)(1)} & a_3^{(3)(1)} \\ a_1^{(3)(2)} & a_2^{(3)(2)} & a_3^{(3)(2)} \\ & \vdots & & \\ a_1^{(3)(100)} & a_2^{(3)(100)} & a_3^{(3)(100)} \end{bmatrix} = H \qquad 100 \times 3$$

$$X:5\times4$$
 $\Theta^{(1)}:5\times4$

$$y:5\times3$$
 $\Theta^{(2)}:3\times6$

forward:

$$a^{(1)} = x^{(1)}$$

$$z^{(2)} = \Theta^{(1)} \cdot a^{(1)}$$

$$a^{(2)} = g(z^{(2)})$$

add
$$a_0^{(2)} \to a^{(2)}$$

$$z^{(3)} = \Theta^{(2)}a^{(2)}$$

$$a^{(3)} = g(z^{(3)})$$

Cálculo del coste

$$Y = \begin{bmatrix} y_1^{(1)} & y_2^{(1)} & y_3^{(1)} \\ y_1^{(2)} & y_2^{(2)} & y_3^{(2)} \\ \vdots & \vdots & \vdots \\ y_1^{(100)} & y_2^{(100)} & y_3^{(100)} \end{bmatrix}$$

 100×3

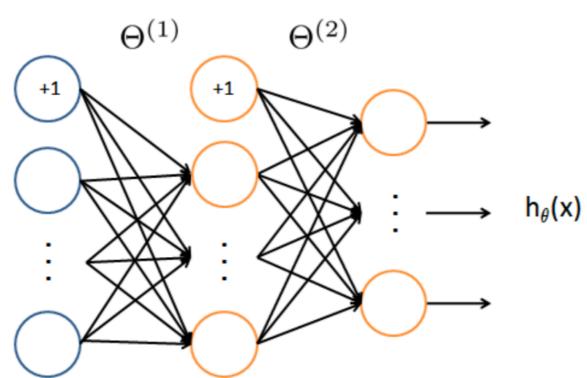
Input Layer $\in \mathbb{R}^3$ Hidden Layer $\in \mathbb{R}^5$ Output Layer $\in \mathbb{R}^3$

$$\begin{bmatrix} a_1^{(3)(1)} & a_2^{(3)(1)} & a_3^{(3)(1)} \\ a_1^{(3)(2)} & a_2^{(3)(2)} & a_3^{(3)(2)} \\ \vdots & \vdots & \vdots & \vdots \\ a_1^{(3)(100)} & a_2^{(3)(100)} & a_3^{(3)(100)} \end{bmatrix} = H = \begin{bmatrix} (h_{\theta}(x^{(1)}))_1 & (h_{\theta}(x^{(1)}))_2 & (h_{\theta}(x^{(1)}))_3 \\ (h_{\theta}(x^{(2)}))_1 & (h_{\theta}(x^{(2)}))_2 & (h_{\theta}(x^{(2)}))_3 \\ \vdots & \vdots & \vdots \\ (h_{\theta}(x^{(100)}))_1 & (h_{\theta}(x^{(100)}))_2 & (h_{\theta}(x^{(100)}))_3 \end{bmatrix}$$

$$J(\theta) = \frac{1}{m} \sum_{i=1}^{m} \sum_{k=1}^{K} \left[-y_k^{(i)} \log((h_{\theta}(x^{(i)}))_k) - (1 - y_k^{(i)}) \log(1 - (h_{\theta}(x^{(i)}))_k) \right]$$

Pista: np.sum(np.array([[1,2],[3,4]])) >>>> 10

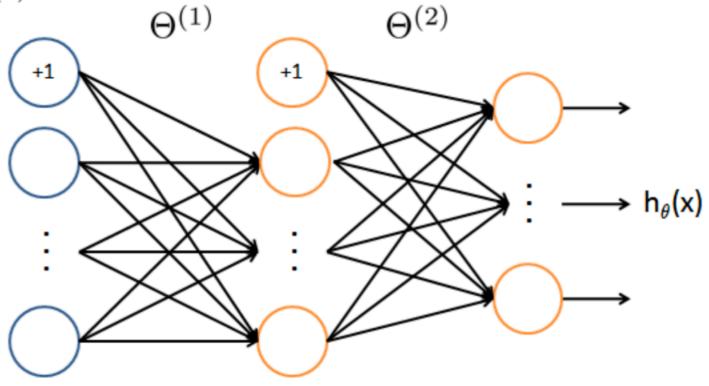
Cálculo del gradiente



forward propagation

$$\begin{array}{ll} a^{(1)} = x & z^{(2)} = \Theta^{(1)}a^{(1)} & z^{(3)} = \Theta^{(2)}a^{(2)} \\ (\operatorname{add} a_0^{(1)}) & a^{(2)} = g(z^{(2)}) & a^{(3)} = g(z^{(3)}) = h_\theta(x) \\ & (\operatorname{add} a_0^{(2)}) & \end{array}$$

backward propagation



$$\delta^{(2)} = (\Theta^{(2)})^T \delta^{(3)} \cdot *g'(z^{(2)}) \qquad \delta_j^{(3)} = a_j^{(3)} - y_j$$
(remove $\delta_0^{(2)}$)

Input Layer

Hidden Layer

Output Layer

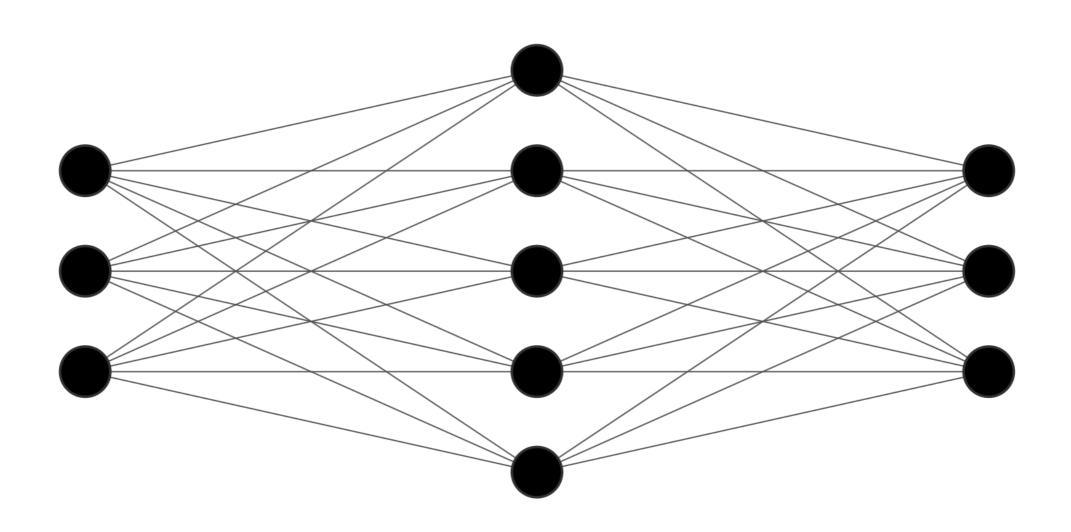
input_layer_size = 3
hidden_layer_size = 5
num_labels = 3
m = 100

 $X:100\times 4$

 $y:100\times3$

 $\Theta^{(1)}:5\times4$

 $\Theta^{(2)}:3\times 6$



Input Layer $\in \mathbb{R}^3$

Hidden Layer \in \mathbb{R}^5

Output Layer $\in \mathbb{R}^3$

input_layer_size = 3 hidden_layer_size = 5 $num_labels = 3$

$$m = 100$$

 $X : 100 \times 4$
 $y : 100 \times 3$

$$y:100\times3$$

$$\Theta^{(1)}:5\times4$$

$$\Theta^{(2)}: 3 \times 6$$

$$X = \begin{pmatrix} 1 & x_1^{(1)} & x_2^{(1)} & x_3^{(1)} \\ 1 & x_1^{(2)} & x_2^{(2)} & x_3^{(2)} \\ \vdots & & & \\ 1 & x_1^{(100)} & x_2^{(100)} & x_3^{(100)} \end{pmatrix} \quad y = \begin{pmatrix} y_1^{(1)} & y_2^{(1)} & y_3^{(1)} \\ y_1^{(2)} & y_2^{(2)} & y_3^{(2)} \\ \vdots & & & \\ y_1^{(100)} & y_2^{(100)} & y_3^{(100)} \end{pmatrix}$$

$$\Theta^{(1)} = \begin{bmatrix}
\Theta_{1,0}^{(1)} & \Theta_{1,1}^{(1)} & \Theta_{1,2}^{(1)} & \Theta_{1,3}^{(1)} \\
\Theta_{2,0}^{(1)} & \Theta_{2,1}^{(1)} & \Theta_{2,2}^{(1)} & \Theta_{2,3}^{(1)}
\end{bmatrix}$$

$$\Theta^{(1)} = \begin{bmatrix}
\Theta_{3,0}^{(1)} & \Theta_{3,1}^{(1)} & \Theta_{3,2}^{(1)} & \Theta_{3,3}^{(1)} \\
\Theta_{4,0}^{(1)} & \Theta_{4,1}^{(1)} & \Theta_{4,2}^{(1)} & \Theta_{4,3}^{(1)}
\end{bmatrix}$$

$$\Theta^{(1)}_{4,0} & \Theta_{4,1}^{(1)} & \Theta_{4,2}^{(1)} & \Theta_{4,3}^{(1)}$$

$$\Theta^{(1)}_{5,0} & \Theta_{5,1}^{(1)} & \Theta_{5,2}^{(1)} & \Theta_{5,3}^{(1)}$$

$$\Theta^{(2)} = \begin{pmatrix}
\Theta_{1,0}^{(2)} & \Theta_{1,1}^{(2)} & \Theta_{1,2}^{(2)} & \Theta_{1,3}^{(2)} & \Theta_{1,4}^{(2)} & \Theta_{1,5}^{(2)} \\
\Theta_{2,0}^{(2)} & \Theta_{2,1}^{(2)} & \Theta_{2,2}^{(2)} & \Theta_{2,3}^{(2)} & \Theta_{2,4}^{(2)} & \Theta_{2,5}^{(2)} \\
\Theta_{3,0}^{(2)} & \Theta_{3,1}^{(2)} & \Theta_{3,2}^{(2)} & \Theta_{3,3}^{(2)} & \Theta_{3,4}^{(2)} & \Theta_{3,5}^{(2)}
\end{pmatrix}$$

Cálculo del gradiente

Training set
$$\{(x^{(1)}, y^{(1)}), \dots, (x^{(m)}, y^{(m)})\}$$

Set
$$\triangle_{ij}^{(l)} = 0$$
 (for all l, i, j)

For
$$k = 1$$
 to m

Set
$$a^{(1)} = x^{(k)}$$

$$\frac{\partial}{\partial \Theta_{i,j}^{(l)}} J(\Theta) = \frac{1}{m} \sum_{k=1}^{m} \left(a_j^{(l)(k)} \delta_i^{(l+1)(k)} \right)$$

Perform forward propagation to compute $a^{(l)}$ for $l=2,3,\ldots,L$

Using
$$y^{(k)}$$
, compute $\delta^{(L)} = a^{(L)} - y^{(k)}$

Compute
$$\delta^{(L-1)}, \delta^{(L-2)}, \dots, \delta^{(2)}$$

for all
$$l, i, j$$

$$\triangle_{ij}^{(l)} := \triangle_{ij}^{(l)} + a_j^{(l)} \delta_i^{(l+1)}$$

$$D_{ij}^{(l)} := \frac{1}{m} \triangle_{ij}^{(l)} + \lambda \Theta_{ij}^{(l)} \text{ if } j \neq 0$$

$$D_{ij}^{(l)} := \frac{1}{m} \triangle_{ij}^{(l)} \qquad \text{if } j = 0$$

vectorized, for all *l*

$$\Delta^{(l)} := \Delta^{(l)} + \delta^{(l+1)} (a^{(l)})^T$$

$$\frac{\partial}{\partial \Theta_{ij}^{(l)}} J(\Theta) = D_{ij}^{(l)}$$

1D and 2D arrays in Python

$$\Delta^{(l)} = \Delta^{(l)} + \delta^{(l+1)}(a^{(l)})^T$$

$$a = \text{np.array}([1,2,3])$$

$$a.\text{shape}$$

$$(3,)$$

$$b = \text{np.array}([4,5])$$

$$b.\text{shape}$$

$$(2,)$$

$$\text{np.matmul}(a[:, \text{np.newaxis}], b[\text{np.newaxis}, :])$$

$$array([[4,5], [8,10], [12,15]])$$

Back prop

```
m = X.shape[0]
                                                             \delta^{(3)} = a^{(3)} - y^{(1)}
                                                             \delta^{(2)} = (\Theta^{(2)})^T \delta^{(3)} \cdot *g'(z^{(2)})
A1, A2, H =
  forward_propagate(X, Theta1, Theta2)
                                                             g'(z^{(2)}) = a^{(2)} \cdot * (\overrightarrow{1} - a^{(2)})
                                                             remove \delta_0^{(2)} \to \delta^{(2)}
for t in range(m):
     a1t = A1[t, :] # (401,)
                                                             \Delta^{(1)} = \Delta^{(1)} + \delta^{(2)}(a^{(1)})^T
     a2t = A2[t, :] # (26,)
     ht = H[t, :] # (10,)
                                                             \Delta^{(2)} = \Delta^{(2)} + \delta^{(3)}(a^{(2)})^T
     yt = y[t] # (10,)
     d3t = ht - yt # (10,)
     d2t = np.dot(Theta2.T, d3t) * (a2t * (1 - a2t)) # (26,)
     Delta1 = Delta1 + np.dot(d2t[1:, np.newaxis], a1t[np.newaxis, :])
     Delta2 = Delta2 + np.dot(d3t[:, np.newaxis], a2t[np.newaxis, :])
```

Cálculo del gradiente

Training set
$$\{(x^{(1)}, y^{(1)}), \dots, (x^{(m)}, y^{(m)})\}$$

Set
$$\triangle_{ij}^{(l)} = 0$$
 (for all l, i, j)

For
$$k = 1$$
 to m

Set
$$a^{(1)} = x^{(k)}$$

Perform forward propagation to compute $a^{(l)}$ for $l=2,3,\ldots,L$

Using
$$y^{(k)}$$
, compute $\delta^{(L)} = a^{(L)} - y^{(k)}$

Compute
$$\delta^{(L-1)}, \delta^{(L-2)}, \dots, \delta^{(2)}$$

for all l, i, j

$$\triangle_{ij}^{(l)} := \triangle_{ij}^{(l)} + a_j^{(l)} \delta_i^{(l+1)}$$

$$D_{ij}^{(l)} := \frac{1}{m} \Delta_{ij}^{(l)} + \lambda \Theta_{ij}^{(l)} \text{ if } j \neq 0$$

$$D_{ij}^{(l)} := \frac{1}{m} \Delta_{ij}^{(l)} \qquad \text{if } j = 0$$

vectorized, for all *l*

$$\Delta^{(l)} := \Delta^{(l)} + \delta^{(l+1)} (a^{(l)})^T$$

$$\frac{\partial}{\partial \Theta_{ij}^{(l)}} J(\Theta) = D_{ij}^{(l)}$$

Comprobación del gradiente

```
def computeNumericalGradient(J, theta):
    """
```

Computes the gradient of J around theta using finite differences and yields a numerical estimate of the gradient.

11 11 11

```
\begin{array}{ll} \text{numgrad = np.zeros\_like(theta)} \\ \text{perturb = np.zeros\_like(theta)} \\ \text{tol = 1e-4} \end{array} & \frac{J(\theta^{(i+)}) - J(\theta^{(i-)})}{2\epsilon} \approx \frac{\partial}{\partial \theta_i} J(\theta) \\ \\ \text{for p in range(len(theta)):} \\ \text{# Set perturbation vector} \\ \text{perturb[p] = tol} \\ \text{loss1 = J(theta - perturb)} \\ \text{loss2 = J(theta + perturb)} \\ \text{# Compute numerical gradient} \\ \text{numgrad[p] = (loss2 - loss1) / (2 * tol)} \\ \text{perturb[p] = 0} \end{array} & \theta^{(i+)} = \theta + \begin{bmatrix} 0 \\ 0 \\ \vdots \\ \epsilon \\ \vdots \\ 0 \end{bmatrix} & \theta^{(i-)} = \theta - \begin{bmatrix} 0 \\ 0 \\ \vdots \\ \epsilon \\ \vdots \\ 0 \end{bmatrix}
```

return numgrad

```
def checkNNGradients(costNN, reg_param):
   Creates a small neural network to check the back propagation gradients.
    Outputs the analytical gradients produced by the back prop code and the
    numerical gradients computed using the computeNumericalGradient function.
    These should result in very similar values.
   # Set up small NN
    input_layer_size = 3
    hidden_layer_size = 5
   num_labels = 3
   m = 5
   # Generate some random test data
    Theta1 = debugInitializeWeights(hidden_layer_size, input_layer_size)
    Theta2 = debugInitializeWeights(num_labels, hidden_layer_size)
   # Reusing debugInitializeWeights to get random X
   X = debugInitializeWeights(input_layer_size - 1, m)
   # Set each element of y to be in [0,num_labels]
   y = \lceil (i \% num\_labels) \text{ for } i \text{ in } range(m) \rceil
   ys = np.zeros((m, num_labels))
    for i in range(m):
        ys[i, y[i]] = 1
```

```
# Unroll parameters
nn_params = np.append(Theta1, Theta2).reshape(-1)
# Compute Cost
cost, grad = costNN(nn_params,
                    input_layer_size,
                    hidden_layer_size,
                    num_labels,
                    X, ys, reg_param)
def reduced_cost_func(p):
    """ Cheaply decorated nnCostFunction """
    return costNN(p, input_layer_size, hidden_layer_size, num_labels,
                  X, ys, reg_param)[0]
numgrad = computeNumericalGradient(reduced_cost_func, nn_params)
# Check two gradients
print('grad shape: ', grad.shape)
print('num grad shape: ', numgrad.shape)
np.testing.assert_almost_equal(grad, numgrad)
return (grad - numgrad)
```