

partial codes in week_5 code assignment.

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Code assignment this week is quite difficult. Not only because it demands many matrix operation skills but also because its algorithm (back propagation) is mysterious.

sigmoidGradient.m

```
g=sigmoid(z).*(1-sigmoid(z));
```

randInitializeWeights.m

```
% Randomly initialize the weights to small values
epsilon_init = 0.12;
W = rand(L_out, 1 + L_in) * 2 *
epsilon_init-epsilon_init;
```

the epsilon here is given by tutorial.

Usually we decide the epsilon by follow formula:

$$\epsilon = \frac{1}{L_{in} + L_{out}}$$

why?

The goal is to initialize the Theta values so they are in the range where the sigmoid() function gives an **active response**, once the weights are applied and the summations occur via (X * Theta). sigmoid() has a pretty useful slope between about **-3 and +3**, so that's what you want the initial weighted sums to end up. Outside of that range, the slope of sigmoid() is very **flat**, and learning will occur very slowly.

[further dicussion about how to choose epsilon](#)

and the most difficult:

nnCostFunction.m

```
%compute a2 and a3
%remember add bias column
X_add=[ones(m,1),X];
Z2=X_add*Theta1';
a2=sigmoid(Z2);
a2_add=[ones(m,1),a2];
Z3=a2_add*Theta2';
h=sigmoid(Z3);

%regularization
Theta1_no_bias=Theta1(:,2:end);
Theta2_no_bias=Theta2(:,2:end);
reg=sum(sum(Theta1_no_bias.^2))+sum(sum(Theta2_no_bias.^2));
reg=reg*lambda/2/m;

%CAUTION!

%the variable y is 5000*1, each value varies from 1-10
%we have to make a 5000*10 matrix for y, because we use One vs ALL strategy

Y=zeros(m,num_labels);
for i=1:m
    Y(i,y(i,1))=1;
end

%recall logistic regression. we have the hypothesis which is m*1
%and y also is m*1,so we can simpliy compute by h'*y
%but here each hypothesis is m*num_labels, while Y also is a matrix.
%we have to use ".*" to multiplid element-wise each real J(theta)
J=sum(sum(-Y.*log(h)-(1-Y).*log(1-h)))/m+reg;

%=====Back Propagation=====
delta3=h-Y;
delta2=delta3*Theta2_no_bias.*sigmoidGradient(Z2);
```

```

%Delta1 is 5000*401(including bias unit)
Delta2=delta3'*a2_add;
Delta1=delta2'*X_add;

%regularization
reg_theta1=zeros(hidden_layer_size,1),Theta1_no_bias];
reg_theta1=reg_theta1.*(lambda/m);
reg_theta2=zeros(num_labels,1),Theta2_no_bias];
reg_theta2=reg_theta2.*(lambda/m);

Theta1_grad = Delta1/m+reg_theta1;
Theta2_grad = Delta2/m+reg_theta2;

```

helpful skills:

1. keep the dimensions of matrices in your mind. (Convenient way to write down all of them.)
2. always use matrix operation instead of for-loop, though it's quite hard at beginning.

details:

1. Expand the **y** output values.

the given **y** is vector, each value varies from 1-10.

using *One vs All* strategy, each example should have 10 columns, in which contain only one **1** and others are **0**.

```

Y=zeros(m,num_labels);
for i=1:m
    Y(i,y(i,1))=1;
end

```

2. costfunction J: when both hypothesis and Y are matrices

at previous coding, we compute the costfunction by multiply vectors. (**h** is $m \times 1$ and **y** is $m \times 1$, thus we use **h'*y** .

but now facing matrices, we need tricky skill.

recall unregularized costfunction equal :

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

so what need to do is using the element-wise **.*** product of two matrices, then sum up.

```

J=sum(sum(-Y.*log(h)-(1-Y).*log(1-h)))/m

```

3. about bp

in tutorial it recommend using for-loop to compute, but actually it's tough coding task. Instead, using matrix operation would simplify the task.

there is one essential point here: what dimension should the matrix be? Or to ask: what exactly matrices are expected?

Note: Excluding the first column of Theta2 is because the hidden layer bias unit has no connection to the input layer. (mathematical reason: **Chain Rule**) But our theta should contain bias, that's why the final Delta contain bias units.