

Day 2 - Backpropagation Algorithm

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Backpropagation Algorithm

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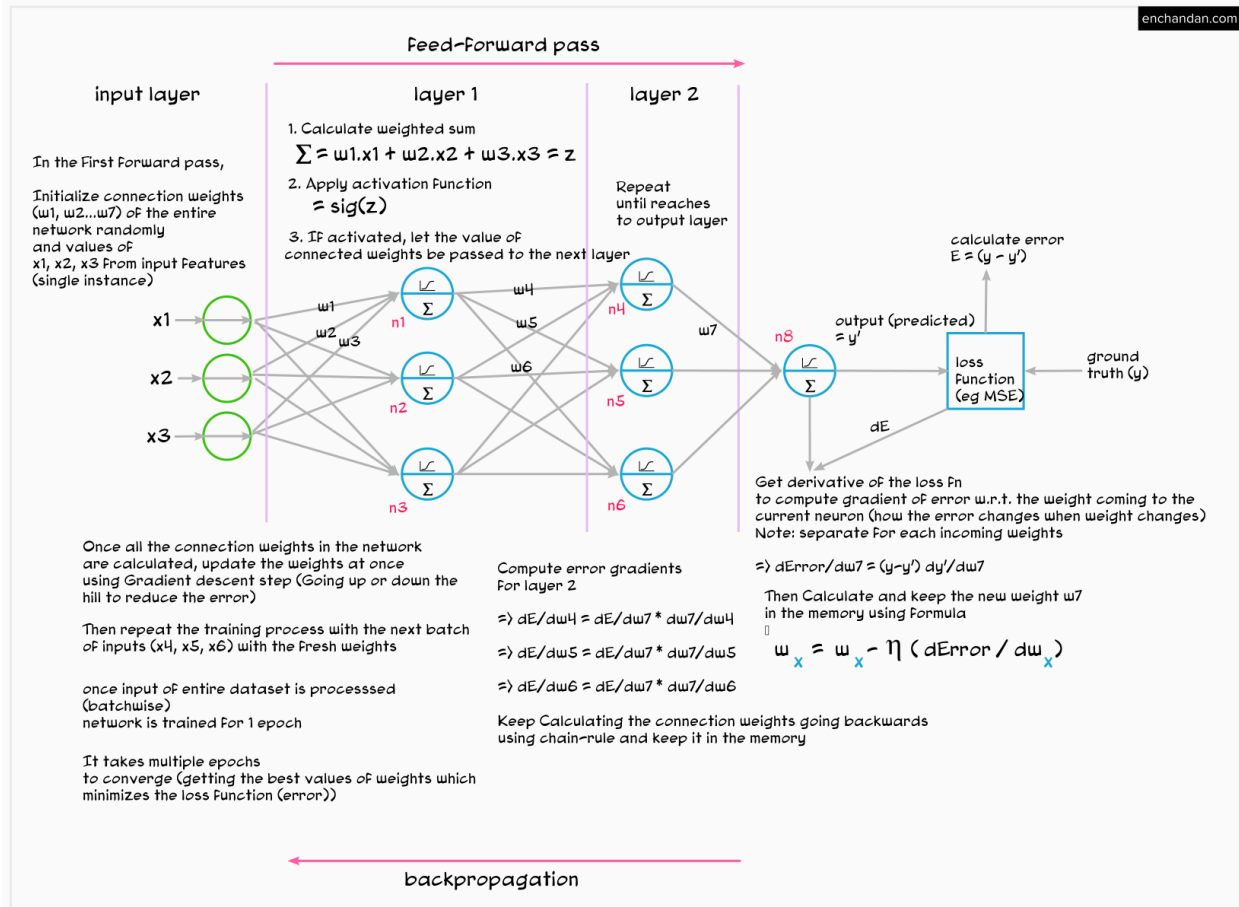
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Training Process in One Picture



Context

Suppose our training dataset has 10,000 inputs

We choose the batch_size of 32

Iterations required to process entire dataset once $\rightarrow 10000/32 \approx 312$

Steps

- First iteration, take **32 inputs**, so **32 neurons** required at the Input layer (say $x_1, x_2, x_3 \dots x_{32}$)
- **Initialize the weights randomly** for all the neurons in the network and pass the values (input values and weights) to the next layer
- At each neuron in the input layer

1. Calculate the weighted sum

$$z = \sum wx + b$$

$$z = w1.x1 + w2.x2 + w3.x3 + \dots + w32.x32 + bias$$

Note: I have not mentioned bias neuron in the picture above (as it's optional in the neural network)

2. Apply activation function

$$sig(z)$$

3. Keep the calculated value of the neuron in memory storage.

- Each layer keeps the computation done on each of its neurons (weighted sum, parameters etc). As it will be used during reverse pass
- Repeat until you reach to the **Output layer**
- The activated weighted sum at the Output layer is the prediction (for regression problem at least, for classification problem, we might need to apply function like `Softmax()` to get the output values)
- Compare predicted output with the ground truth and compute the error using a loss function e.g. **MSE** (Mean squared error)
- We can observe, weights are the variable elements which are affecting our prediction finally. So get derivative of the loss function w.r.t. the weights of the current neuron (Output layers) to compute the error gradients

$$Error\ Gradient = \frac{\delta Error}{\delta w}$$

- Compute weights at the current neuron and keep it in the memory

$$w_x^{new} = w_x - \eta \left(\frac{\delta Error}{\delta w_x} \right)$$

where η is learning rate (a small number e.g. 0.001)

- Move to the previous layer in the network and using chain-rule, calculate error gradients for that layer and update the weights of all the neurons in that layer
- Repeat the process until you reach to the **Input layer**

- Now update the weights of the neurons using Gradient Descent optimization algorithm.
- We'll have optimized values of weights connections of the entire network. Now take another batch (say 32) of inputs and train the network using the optimized weights
- Once the entire training dataset is processed. you have completed training an epoch.
- Usually it takes multiple epochs to converge (getting the best values of weights which minimizes the chosen loss function of the network)