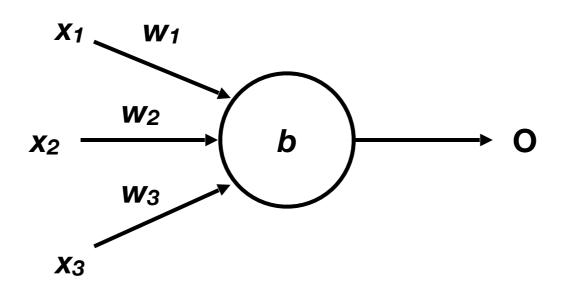
HUDK 4051: ANAIYTICS: PROCESS & THORY

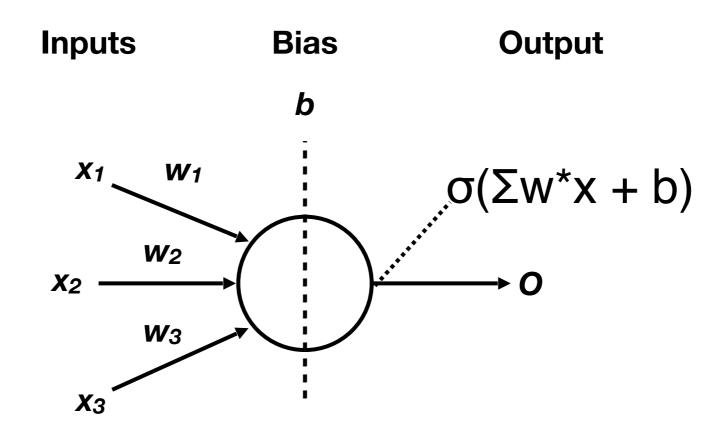
Notation

Inputs Bias Output



$$x_1 * w_1 + x_2 * w_2 + x_3 * w_3 + b = 0$$

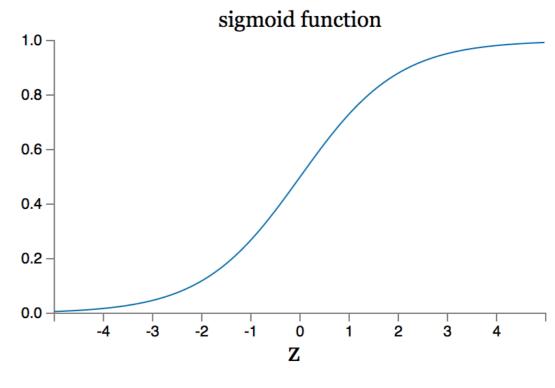
- Want to build a learning algorithm
- Could change b or w
- BUT that will cause very large changes
- Network will never "fix"
- Solution: "smooth" the output
- Bonus: standardize output



$$\sigma(x_1 * w_1 + x_2 * w_2 + x_3 * w_3 + b) = 0$$

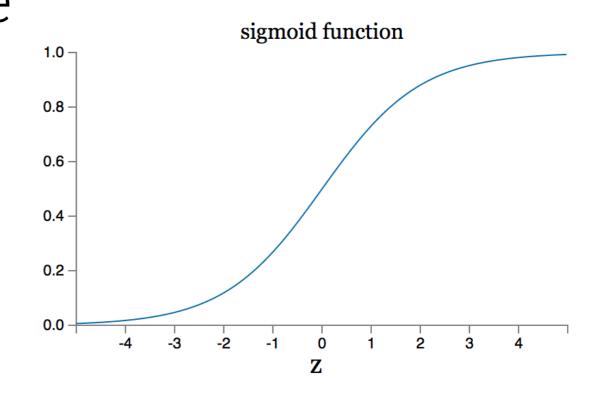
- Sigmoid (logistic)
 function "smooths" the
 output
- Makes changing w
 and b less sudden and
 more predictable
- Could use lots of other functions...

$$\sigma(z) \equiv \frac{1}{1 + e^{-z}}.$$

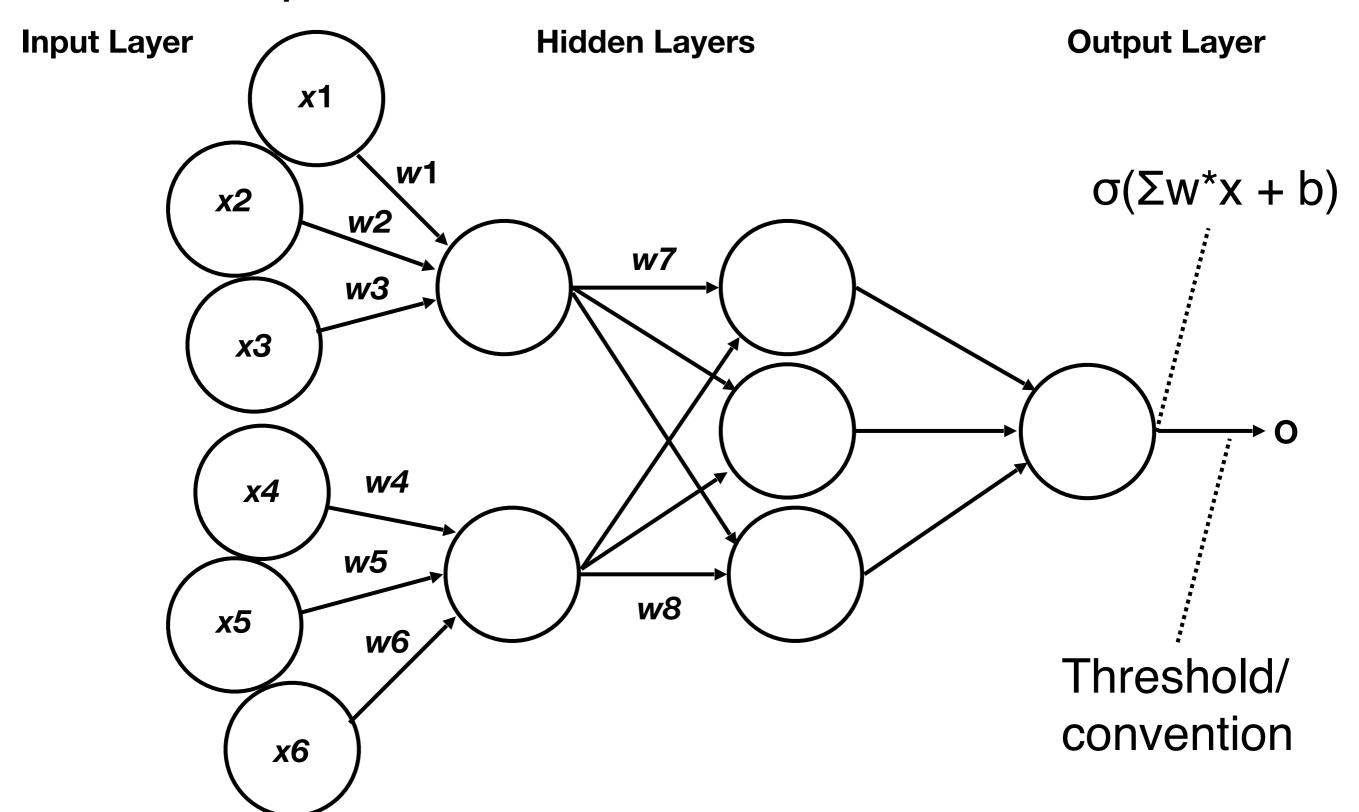


- Perceptrons have 0/1 output
- Sigmoid neurons have
 0 1 output (eg. 0.1,
 0.6778, etc.)
- How to interpret sigmoid neuron output?

$$\sigma(z) \equiv \frac{1}{1 + e^{-z}}.$$



Complete Feedfoward Network



How many Hidden Layers?

- No foolproof method
- The only method is really trial and error
- Heuristics:
 - Theory based starting point?
 - Number of inputs and outputs?

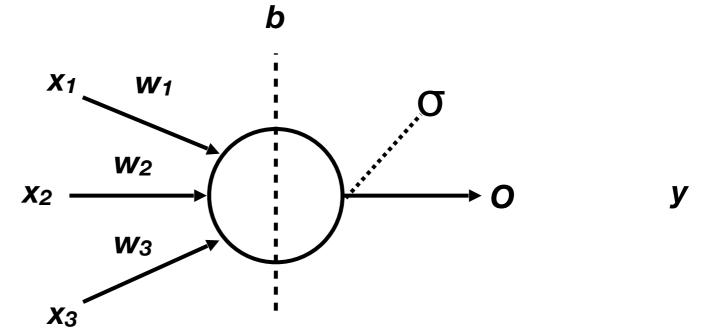
How to make the network learn?

Cost Function

Observation + prediction = error

Inputs Bias Output Target

Want to minimize this number



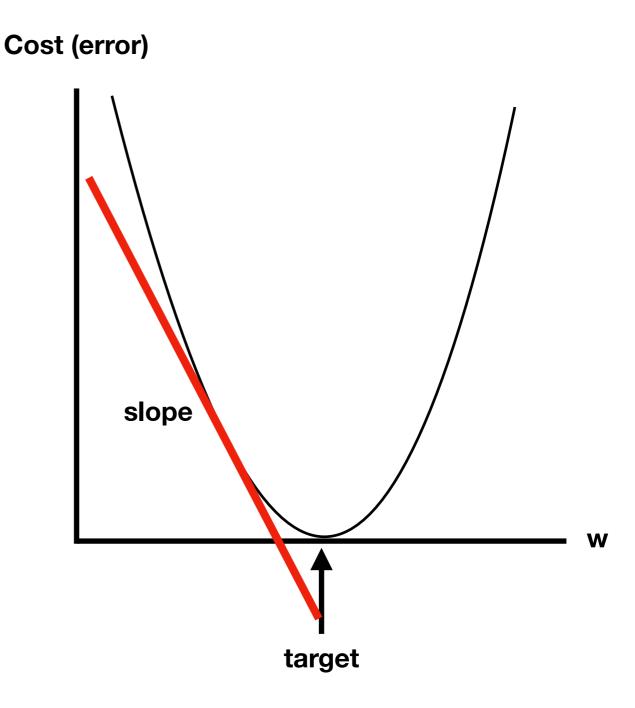
How to reduce error?

squared error = (prediction - target)²

Cost Function

How much to adjust weights/bias?

- Subtract the slope of the cost function
- Works if above or below target
- Change gets smaller as approach target

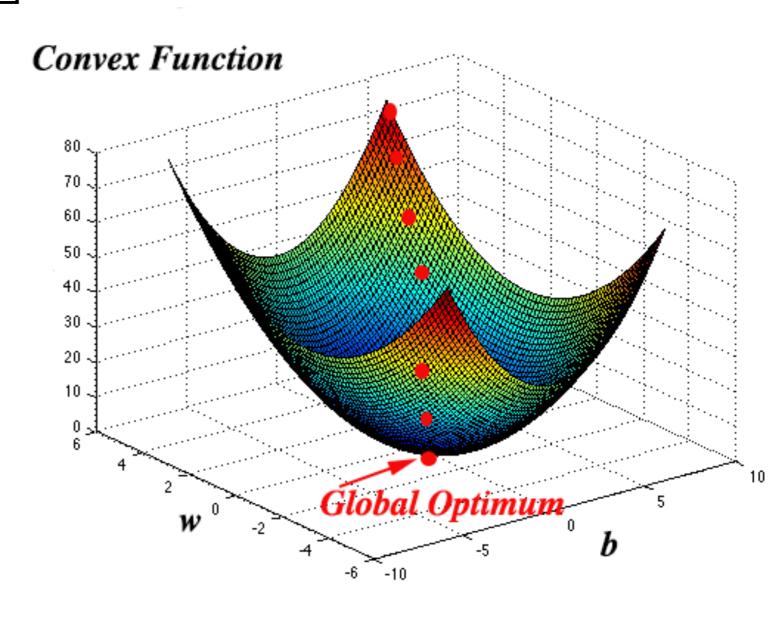


Cost Function

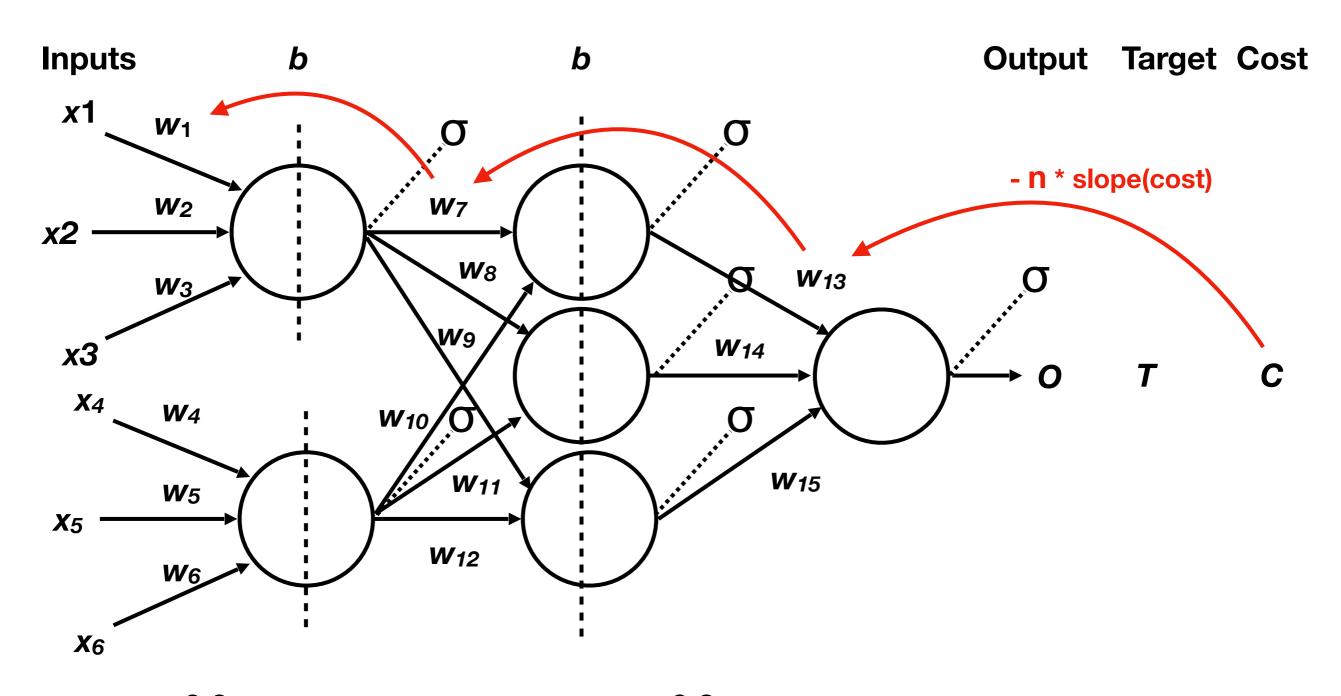
Where do we get the slop of the cost function?

- Approximation (rise/run)
- Algebraically
- Calculus

Cost (error)



Back Propagation



 $w_7 = 0.3$ $w_{7+1} = 0.3 - n*slope(costW_{13})$ $w_{13} = 0.8$ $w_{13+1} = 0.8 - n*slope(cost)$

0.6 1 (0.4)²