



deeplearning.ai

Setting up your
optimization problem

Gradient Checking
implementation notes

Gradient checking implementation notes

- Don't use in training – only to debug

$$\frac{d\theta_{\text{approx}}[i]}{\uparrow \uparrow} \longleftrightarrow \frac{d\theta[i]}{\uparrow}$$

- If algorithm fails grad check, look at components to try to identify bug.

$$\underline{\frac{db^{[L]}}{F}} \quad \underline{\frac{dW^{[L]}}{F}}$$

- Remember regularization.

$$\underline{J(\theta)} = \frac{1}{n} \sum_i f(y^{(i)}, y^{(i)}) + \underbrace{\frac{\lambda}{2n} \sum_l \|W^{[l]}\|_F^2}_{\text{grad of } J \text{ wrt. } \theta}$$

- Doesn't work with dropout.

J

$$\underline{\text{keep-prob} = 1.0}$$

- Run at random initialization; perhaps again after some training.

$$\underline{W, b \approx 0}$$