

ENGR 3321: Introduction to Deep Learning for Robotics

Neural Network 101:
SISO Linear Function

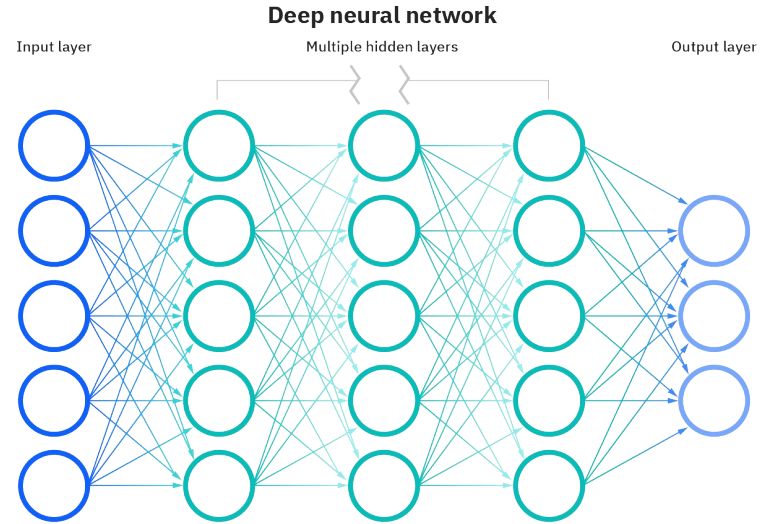
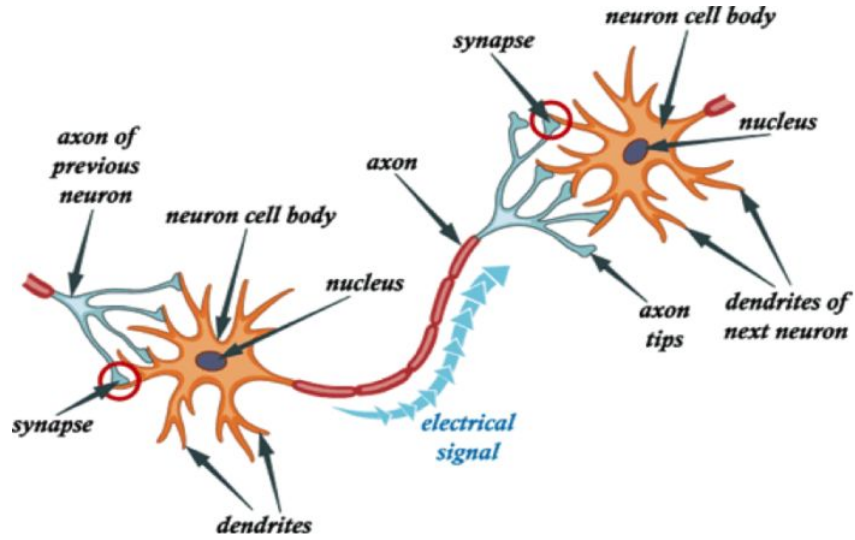
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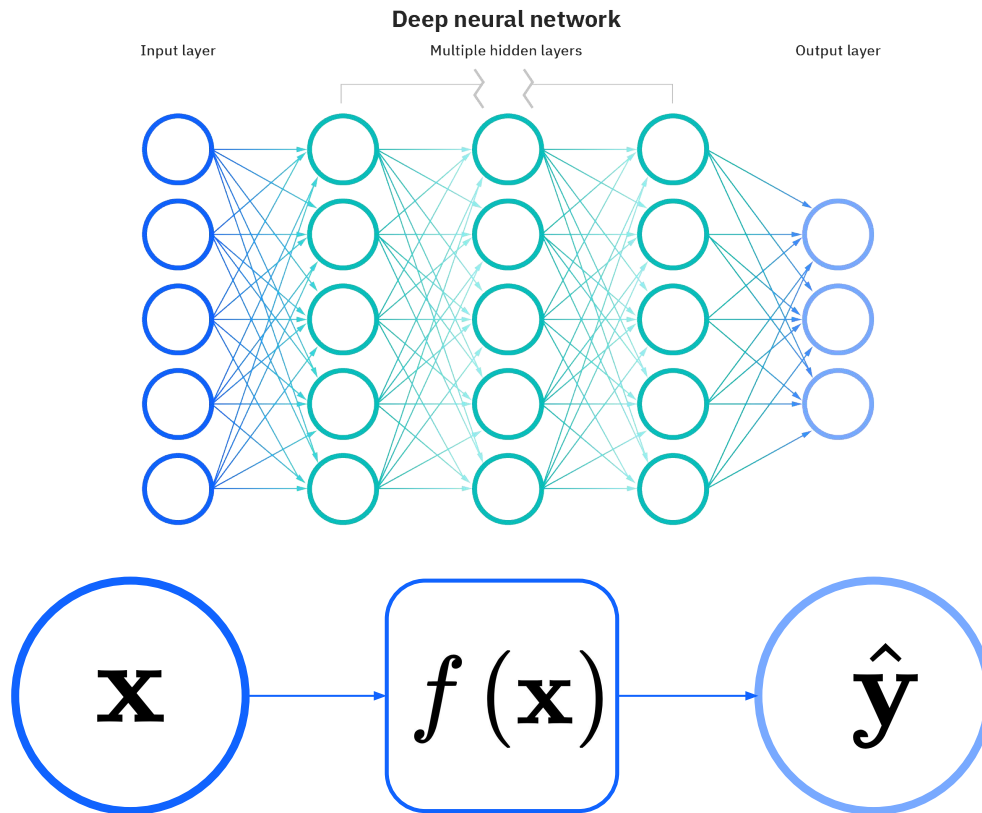
Outline

- Simplest neural network model: NN101
- Model learning/training

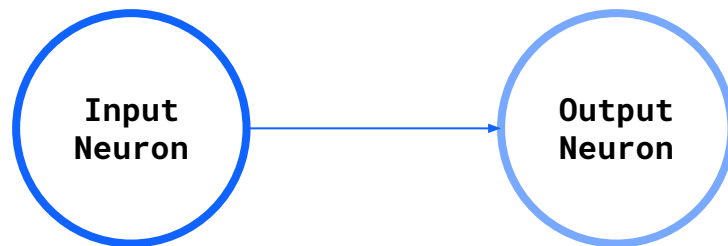
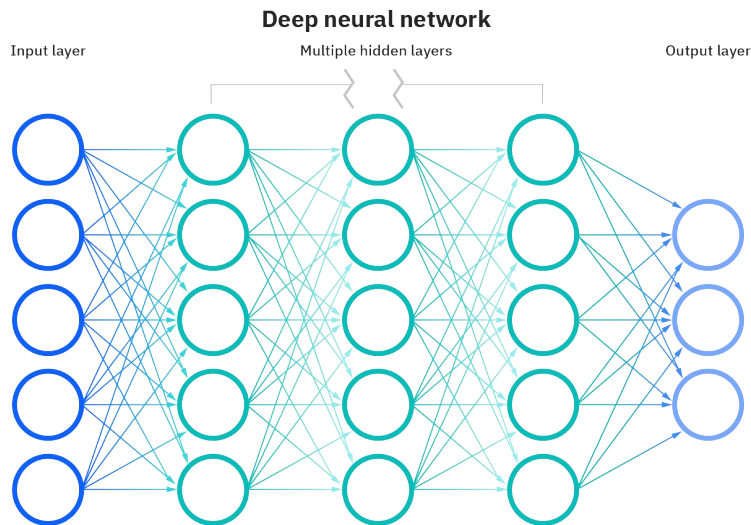
Neural Network



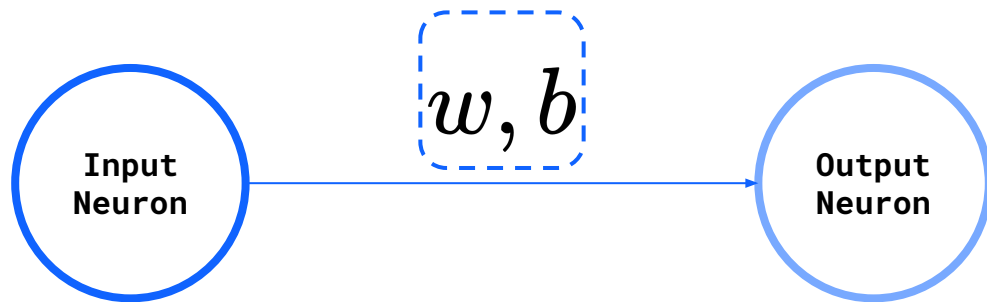
Neural Network == Function



SISO Neural Network (NN101)

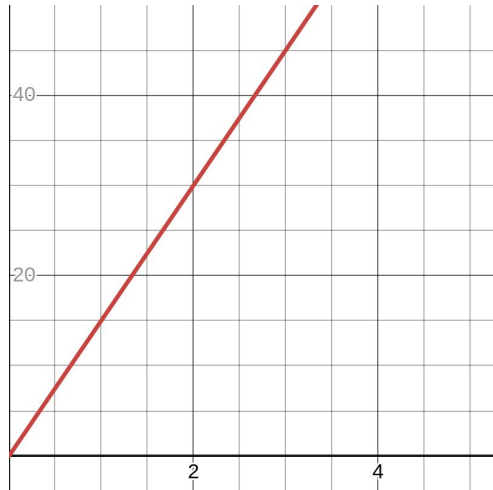


NN101 == Linear Model



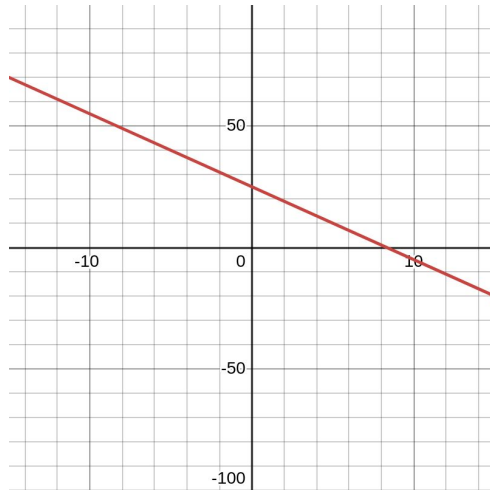
$$\hat{y} = f(x) = wx + b$$

Linear Model Examples



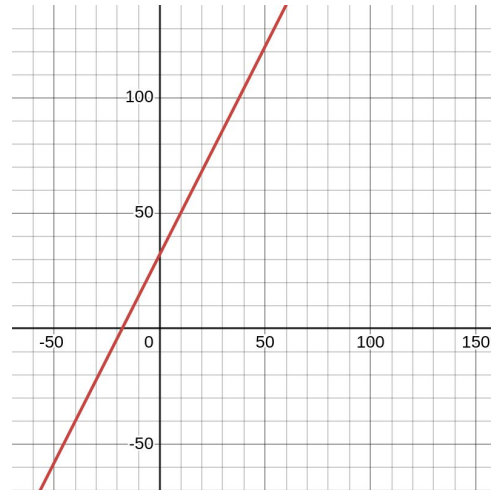
$$y = 15x$$

Hourly wage



$$y = -3x + 25$$

Car decelerate



$$y = \frac{9}{5}x + 32$$

Temperature
conversion

Learning Objective

$$\hat{y} = f(x) = wx + b$$

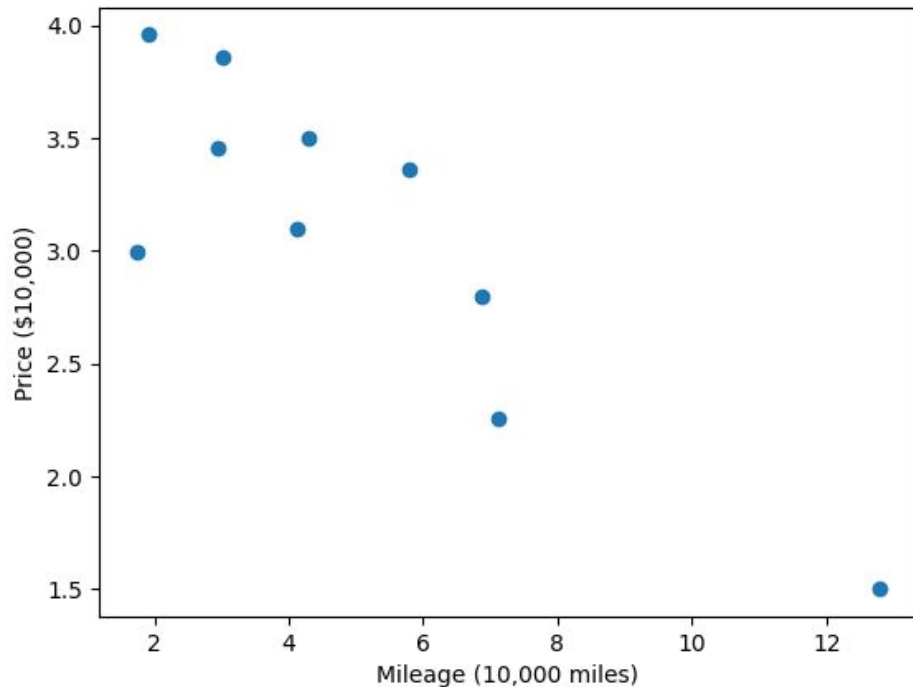
Parameters Learning Procedure

1. Guess a model (w and b).
2. Evaluate the model .
3. Find out hints to improve the model.
4. Perform improvements.
5. Repeat 2 to 4 until converge.

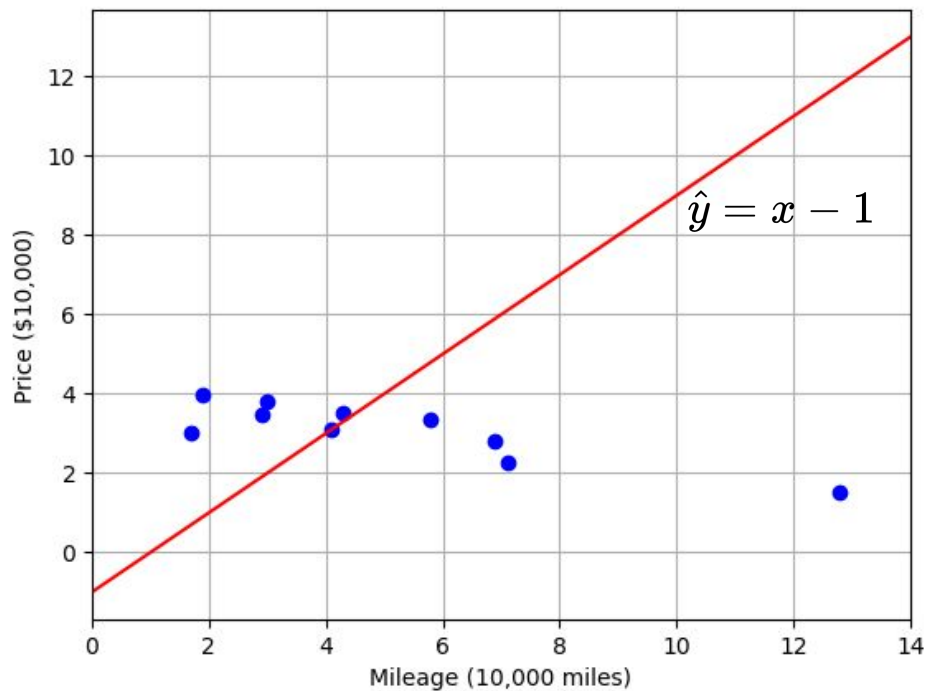
Example: Predict Used Car Price

Mileage (10,000 miles)	Selling Price (\$10,000)
5.7923	3.359
7.1229	2.259
1.9160	3.959
4.1124	3.099
12.8000	1.5
6.8696	2.799
2.9499	3.459
4.3000	3.5
1.7302	2.999
3.0237	3.859

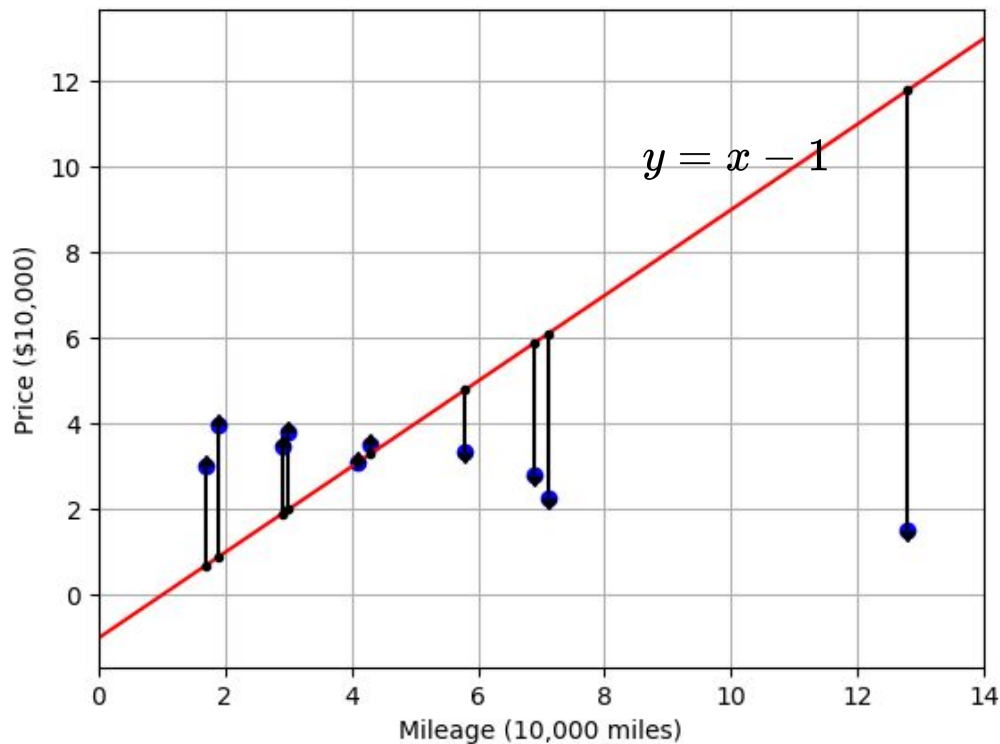
Dataset: $\mathcal{D} = \{({}^{(1)}x, {}^{(1)}y), ({}^{(2)}x, {}^{(2)}y), \dots, ({}^{(M)}x, {}^{(M)}y)\}$



Initial Guess



Evaluate Model Performance

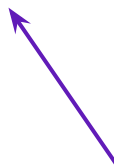


Mean Squared Error (MSE) function

$$\mathcal{L}(\hat{y}, y) = \frac{1}{M} \sum_{i=1}^M \frac{1}{2} ({}^{(i)}\hat{y} - {}^{(i)}y)^2$$

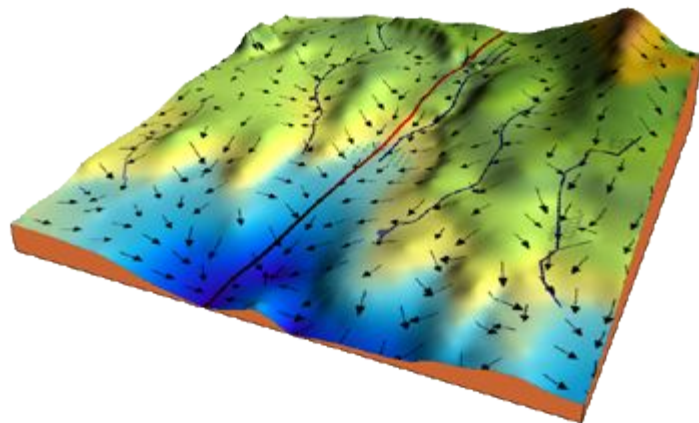
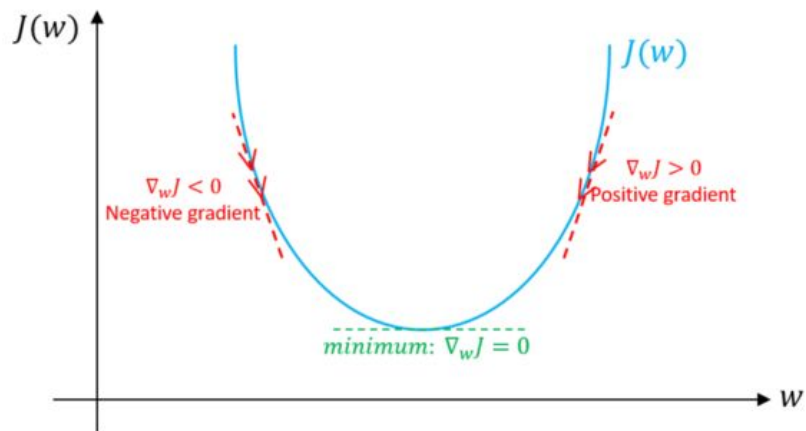
Gradient/Derivatives

$$\nabla \mathcal{L}(w, b) = \begin{bmatrix} \frac{\partial \mathcal{L}}{\partial w} \\ \frac{\partial \mathcal{L}}{\partial b} \end{bmatrix} = \begin{bmatrix} \frac{\partial \mathcal{L}}{\partial \hat{y}} \frac{\partial \hat{y}}{\partial w} \\ \frac{\partial \mathcal{L}}{\partial \hat{y}} \frac{\partial \hat{y}}{\partial b} \end{bmatrix} = \begin{bmatrix} \frac{1}{M} \sum_{i=1}^M ({}^{(i)}\hat{y} - {}^{(i)}y) {}^{(i)}x \\ \frac{1}{M} \sum_{i=1}^M ({}^{(i)}\hat{y} - {}^{(i)}y) \end{bmatrix}$$



Chain Rule

Gradient Descent Concept



Find w and b that minimize $\mathcal{L}(w, b)$

Gradient Descent Algorithm

Initialize w and b

Repeat until converge {

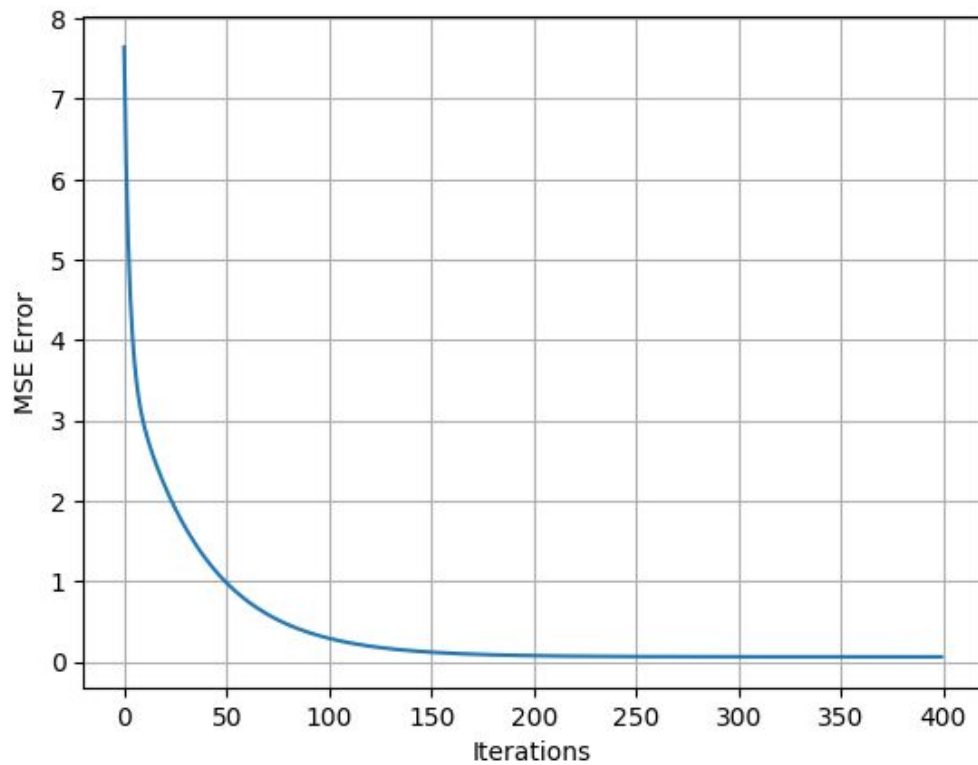
$$w := w - \alpha \frac{\partial \mathcal{L}}{\partial w}$$

$$b := b - \alpha \frac{\partial \mathcal{L}}{\partial b}$$

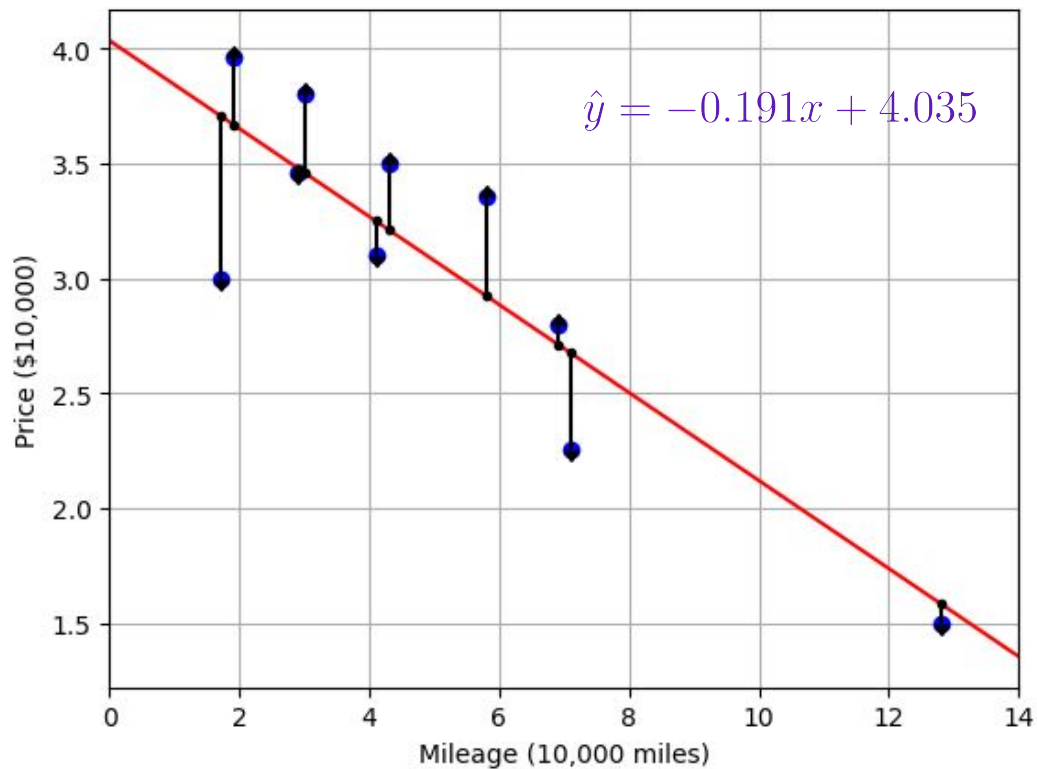
}

where α is learning rate

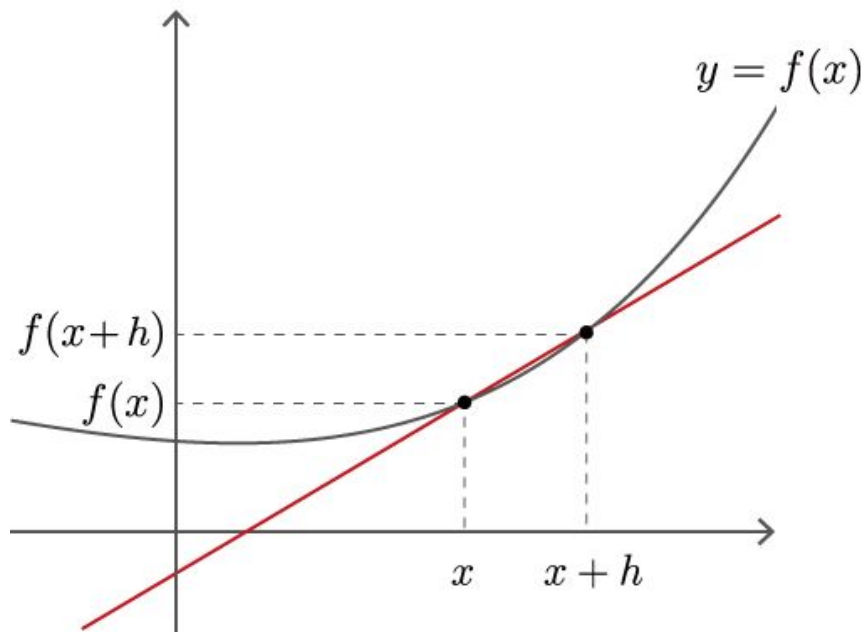
Loss Decrease



Trained Model



Derivative Review



the derivative of a function at a given point gives us the rate of change or slope of the tangent line to the function at that point.