

Random Initialization

Initializing all theta weights to zero does not work with neural networks. When we backpropagate same value repeatedly. Instead we can randomly initialize our weights for our Θ matrices using the

Random initialization: Symmetry breaking

→ Initialize each $\Theta_{ij}^{(l)}$ to a random value in $[-\epsilon, \epsilon]$
(i.e. $-\epsilon \leq \Theta_{ij}^{(l)} \leq \epsilon$)

E.g.

→ $\text{Theta1} = \text{rand}(10, 11) * (2 * \text{INIT_EPSILON}) - \text{INIT_EPSILON};$ $[-\epsilon, \epsilon]$

→ $\text{Theta2} = \text{rand}(1, 11) * (2 * \text{INIT_EPSILON}) - \text{INIT_EPSILON};$

Hence, we initialize each $\Theta_{ij}^{(l)}$ to a random value between $[-\epsilon, \epsilon]$. Using the above formula guarantee bound. The same procedure applies to all the Θ 's. Below is some working code you could use to

```
1  If the dimensions of Theta1 is 10x11, Theta2 is 10x11 and Theta3 is
2
3  Theta1 = rand(10,11) * (2 * INIT_EPSILON) - INIT_EPSILON;
4  Theta2 = rand(10,11) * (2 * INIT_EPSILON) - INIT_EPSILON;
5  Theta3 = rand(1,11) * (2 * INIT_EPSILON) - INIT_EPSILON;
6
```

`rand(x,y)` is just a function in octave that will initialize a matrix of random real numbers between 0

(Note: the epsilon used above is unrelated to the epsilon from Gradient Checking)