

II Implementation in Octave

$$\text{gradApprox} = \frac{J(\theta + \text{EPSILON}) - J(\theta - \text{EPSILON})}{2 * \text{EPSILON}}$$

Agora, se $\theta \in \mathbb{R}^n$

$\theta_{\text{vec}} = [\theta_1, \theta_2, \dots, \theta_n]$
dá os reshape into loko e:

$$\frac{\partial J(\theta)}{\partial \theta_1} \approx \frac{J(\theta_1 + \epsilon, \theta_2, \dots, \theta_n) - J(\theta_1 - \epsilon, \theta_2, \dots, \theta_n)}{2\epsilon}$$

$$\frac{\partial J(\theta)}{\partial \theta_2} \approx \frac{J(\theta_1, \theta_2 + \epsilon, \dots, \theta_n) - J(\theta_1, \theta_2 - \epsilon, \dots, \theta_n)}{2\epsilon}$$

$$\frac{\partial J(\theta)}{\partial \theta_n} \approx \frac{J(\theta_1, \theta_2, \dots, \theta_n + \epsilon) - J(\theta_1, \theta_2, \dots, \theta_n - \epsilon)}{2\epsilon}$$

// in Octave:
 for i=1:n,
 thetaPlus = thetaVec;
 thetaPlus(i) = thetaPlus(i) + EPSILON;
 thetaMinus = thetaVec;
 thetaMinus(i) = thetaMinus(i) - EPSILON;
 gradApprox(i) = (J(thetaPlus) - ...
 J(thetaMinus)) / (2 * EPSILON);
 end for.

Check that gradApprox ≈ DVec

II implementation note

- Implement BP to compute DVec
- Implement ^{numerical} gradient checking
- Make sure gradApprox ≈ DVec
- TURN OFF gradient checking, because it's very computationally costly.