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Cost Function and Backpropagation

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Reading: Cost Function

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Backpropagation in

Video: Implementation Note: Unrolling Parameters

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▶ Video: Putting It Together

Reading: Putting It Together

Application of Neural

Review

Implementation Note: Unrolling Parameters

With neural networks, we are working with sets of matrices:

```
\Theta^{(1)}, \Theta^{(2)}, \Theta^{(3)}, ...

D^{(1)}, D^{(2)}, D^{(3)}, ...
```

In order to use optimizing functions such as "fminunc()", we will want to "unroll" all the elements and put them into one long

```
1 thetaVector = [ Theta1(:); Theta2(:); Theta3(:); ]
2 deltaVector = [ D1(:); D2(:); D3(:) ]
```

If the dimensions of Theta 1 is 10x11, Theta 2 is 10x11 and Theta 3 is 1x11, then we can get back our original matrices from the algorithm of the dimensions of the properties of the dimensions of the dimension of the dimensio"unrolled" versions as follows:

```
1 Theta1 = reshape(thetaVector(1:110),10,11)
2 Theta2 = reshape(thetaVector(111:220),10,11)
3 Theta3 = reshape(thetaVector(221:231),1,11)
```

Learning Algorithm

- \rightarrow Have initial parameters $\Theta^{(1)}, \Theta^{(2)}, \Theta^{(3)}$.
- → Unroll to get initialTheta to pass to
- ⇒ fminunc(@costFunction, initialTheta, options)

 $\begin{array}{ll} \text{function [jval, gradientVec] = costFunction} (\underbrace{\text{thetaVec}}) \\ \text{From thetaVec, get } \Theta^{(1)}, \Theta^{(2)}, \Theta^{(3)}. \\ \text{Use forward prop/back prop to compute } D^{(1)}, D^{(2)}, D^{(3)} \text{and } J(\Theta). \end{array}$ Unroll $D^{(1)}, D^{(2)}, D^{(3)}$ to get gradientVec.