Imperial College Business School



Professional Certificate in Machine Learning and Artificial Intelligence

Office Hours with Pol Cuscó

Date: Thursday, October 13

Optimizing through cross-validation

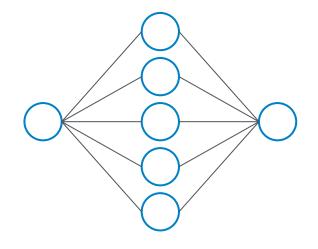
The algorithm will find the optimal network parameters (weights and biases), but the **analyst** has to choose the model **hyperparameters**.

The optimal hyperparameters are found empirically by **cross-validation**.

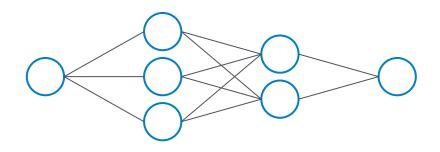
Parametrizing the network topology

The specific **number of layers** in the network, and the **number of neurons of each layer**, can be regarded as hyperparameters of the model.

Also, the connection **structure** (fully connected *vs* convolutional, feedforward *vs* recurrent, etc.) is a hyperparameter.



16 parameters

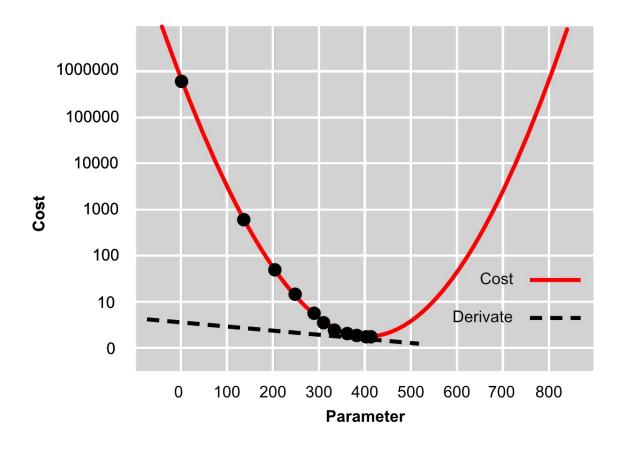


17 parameters

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Other deep learning hyperparameters

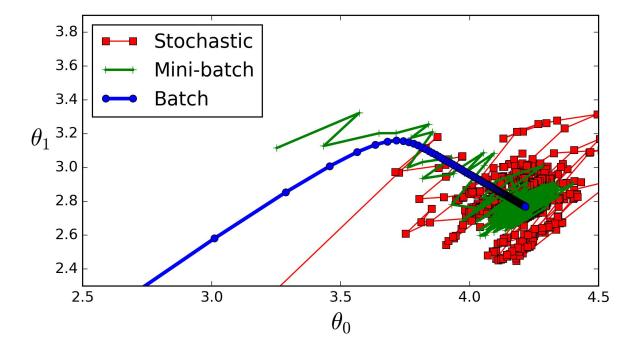
- Step size
- Batch size
- Dropout rate
- Weight decay
 - 0 L
 - \circ L_2 , lambdas



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Other deep learning hyperparameters

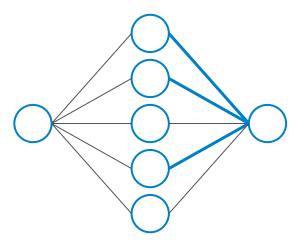
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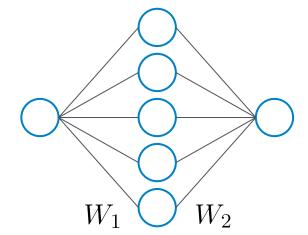
Other deep learning hyperparameters

- Step size
- Batch size
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- Weight decay
 - 0 L
 - \circ L_2 , lambdas



Other deep learning hyperparameters

- Step size
- Batch size
- Dropout rate
- Weight decay
 - \circ L_1 regularization
 - *L*₂ regularization



$$L_1 = \lambda_1 ||W_l||_1 = \lambda_1 \sum_{i=1}^n |w_{il}|$$

$$L_2 = \lambda_2 ||W_l||_2 = \lambda_2 \sum_{i=1}^n w_{il}^2$$

