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Cost Function and Backpropagation

- Video: Cost Function 6 min
- Reading: Cost Function 4 min
- Video: Backpropagation
 Algorithm
 11 min
- Reading: Backpropagation
 Algorithm
 10 min
- Video: Backpropagation
 Intuition
 12 min
- Reading: Backpropagation Intuition
 4 min

Backpropagation in Practice

- Video: Implementation
 Note: Unrolling Parameters
 7 min
- Reading: Implementation
 Note: Unrolling Parameters
 3 min
- Video: Gradient Checking
 11 min
- Reading: Gradient Checking 3 min
- Video: Random Initialization
- Reading: Random Initialization 3 min

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Implementation Note: Unrolling Parameters

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

$$\Theta^{(1)}, \Theta^{(2)}, \Theta^{(3)}, \dots$$
 $D^{(1)}, D^{(2)}, D^{(3)}, \dots$

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

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

If the dimensions of Theta1 is 10x11, Theta2 is 10x11 and Theta3 is 1x11, then we can get back our original matrices from the "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)
4
```

To summarize:

Learning Algorithm

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

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