

Vectorization :

→ Basically used to get rid of explicit folders in your code
 → crucial in deep learning since we're using large datasets.

lets see an example

task $z = w^T x + b$

we can do this computation directly using vectors, or by looping through values:

Non vectorized approach

$z = 0$

for i in range(n, x)

$z += w[i] * x[i]$

$z += b$

vectorized approach

$z = \underbrace{np.dot(w, x)}_{w^T x} + b$

$w^T x$

$+b$

written in C

numpy is faster coz it does SIMD parallel processing

→ towards data science / how fast - numpy really is

5 to 100 times faster

faster / easier → 1.5 ms

Slower / convoluted
474 ms

code run

Conclusion : whenever possible, avoid running for loops

functions discussed

$np.exp(v)$

$1/v$

$np.log(v)$

$v * 2$

$np.max(v, 0)$

Vectorized Logistic Regression:

(I) $z = np.dot(w.T, x) + b$



$A = \sigma(z)$

$z = [z^{(1)} \ z^{(2)} \ z^{(3)} \dots z^{(m)}] = w^T X + \underbrace{[b \ b \ b \ b \dots]}_{1 \times m} = [w^T x^{(1)} + b] \ [w^T x^{(2)} + b] \dots [w^T x^{(m)} + b]$

Broadcasting in python is a real no.

Vectorized Grad. Descent Computation:

(II) $dZ = A - Y = [a^{(1)} - y^{(1)} \ a^{(2)} - y^{(2)} \dots a^{(m)} - y^{(m)}]$

(IV) $db = \frac{1}{m} (np.sum(dZ))$

$dw = \frac{1}{m} X dZ^T$

(V) $w := w - \alpha dw$
 $b := b - \alpha db$

needs to be looped

$\frac{1}{m} \begin{bmatrix} x^{(1)} & x^{(2)} & \dots & x^{(m)} \end{bmatrix} \begin{bmatrix} dz^{(1)} \\ dz^{(2)} \\ \dots \\ dz^{(m)} \end{bmatrix}$