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Basics of Neural Network Programming

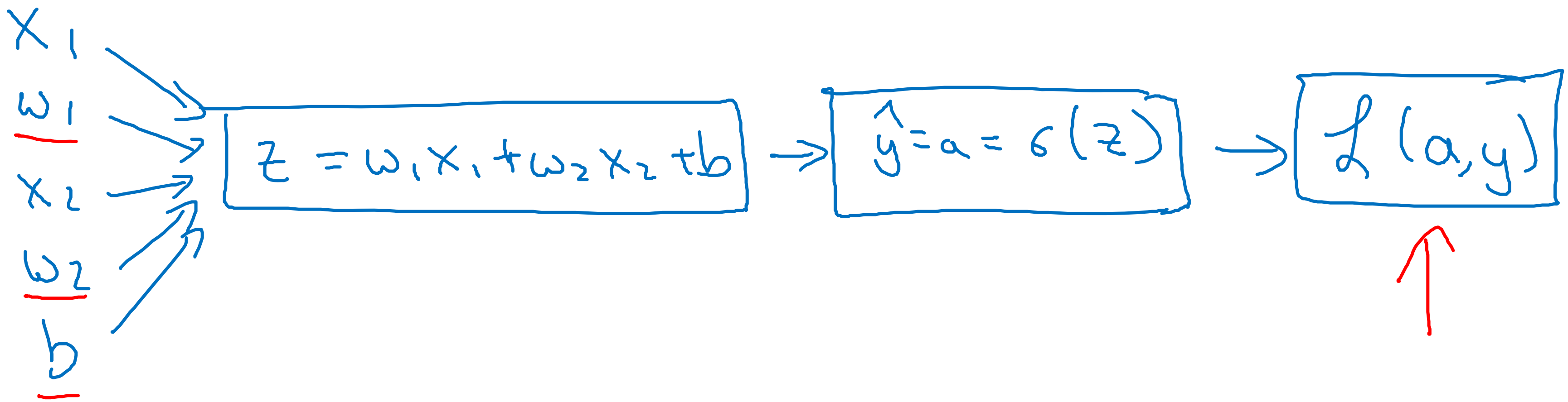
Logistic Regression Gradient descent

Logistic regression recap

$$z = w^T x + b$$

$$\hat{y} = a = \sigma(z)$$

$$\mathcal{L}(a, y) = -(y \log(a) + (1 - y) \log(1 - a))$$



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Logistic regression derivatives

$$
\begin{array}{l}
x_1 \\
w_1 \\
x_2 \\
w_2 \\
b
\end{array}
\longrightarrow
\boxed{z = w_1 x_1 + w_2 x_2 + b} \longrightarrow \boxed{a = \sigma(z)} \longrightarrow \boxed{\mathcal{L}(\mathrm{a}, y)}
$$

$$dz = \frac{d\mathcal{L}}{dz} = \frac{d\mathcal{L}(a,y)}{dz}$$

$$= a - y$$

$$= \frac{d\mathcal{L}}{da} \cdot \frac{da}{dz}$$

$$a(1-a)$$

$$\text{"}da\text{"} = \frac{d\mathcal{L}(a,y)}{da}$$

$$= -\frac{y}{a} + \frac{1-y}{1-a}$$

$$\frac{\partial \mathcal{L}}{\partial w_1} = \text{"}dw_1\text{"} = x_1 \cdot dz.$$

$$dw_2 = x_2 \cdot dz. \qquad db = dz.$$

$$w_1 := w_1 - \alpha\, dw_1$$

$$w_2 := w_2 - \alpha\, dw_2$$

$$b := b - \alpha\, db.$$

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Gradient descent on m examples

Logistic regression on m examples

$$\underline{J(w,b)} = \underbrace{\frac{1}{m}\sum_{i=1}^{m} \mathcal{L}(a^{(i)}, y^{(i)})}$$

$$(x^{(i)}, y^{(i)})$$

$$\rightarrow a^{(i)} = \hat{y}^{(i)} = \sigma(z^{(i)}) = \sigma(w^T x^{(i)} + b)$$

$$\underline{dw_1^{(i)}},\ \underline{dw_2^{(i)}},\ \underline{db^{(i)}}$$

$$\underline{\frac{\partial}{\partial w_1} J(w,b)} = \frac{1}{m}\sum_{i=1}^{m} \underbrace{\frac{\partial}{\partial w_1} \mathcal{L}(a^{(i)}, y^{(i)})}_{\underline{dw_1^{(i)}} \;-\; (x^{(i)}, y^{(i)})}$$

Logistic regression on m examples

$J=0;\ dw_1=0;\ dw_2=0;\ db=0$

For $i=1$ to m

$z^{(i)} = w^T x^{(i)} + b$

$a^{(i)} = \sigma(z^{(i)})$

$J \mathrel{+}= -[y^{(i)} \log a^{(i)} + (1-y^{(i)}) \log(1-a^{(i)})]$

$dz^{(i)} = a^{(i)} - y^{(i)}$

$dw_1 \mathrel{+}= x_1^{(i)} dz^{(i)}$

$dw_2 \mathrel{+}= x_2^{(i)} dz^{(i)}$

$db \mathrel{+}= dz^{(i)}$

dw_3 ⋮ dw_n

$n=2$

$J /= m$

$dw_1 /= m;\ dw_2 /= m;\ db /= m.$

$dw_1 = \frac{\partial J}{\partial w_1}$

$w_1 := w_1 - \alpha\, dw_1$

$w_2 := w_2 - \alpha\, dw_2$

$b := b - \alpha\, db$

Vectorization

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