

什么是人工神经网络？

鸢尾花分类



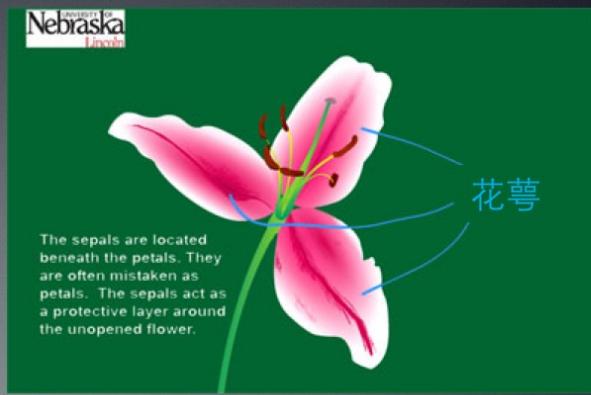
山鸢尾花(*Iris Setosa*)



变色鸢尾花
(*Iris-Versicolor*)



维吉尼亚鸢尾花
(*Iris Virginica*)



年龄

0.5

收入

0.8

性别

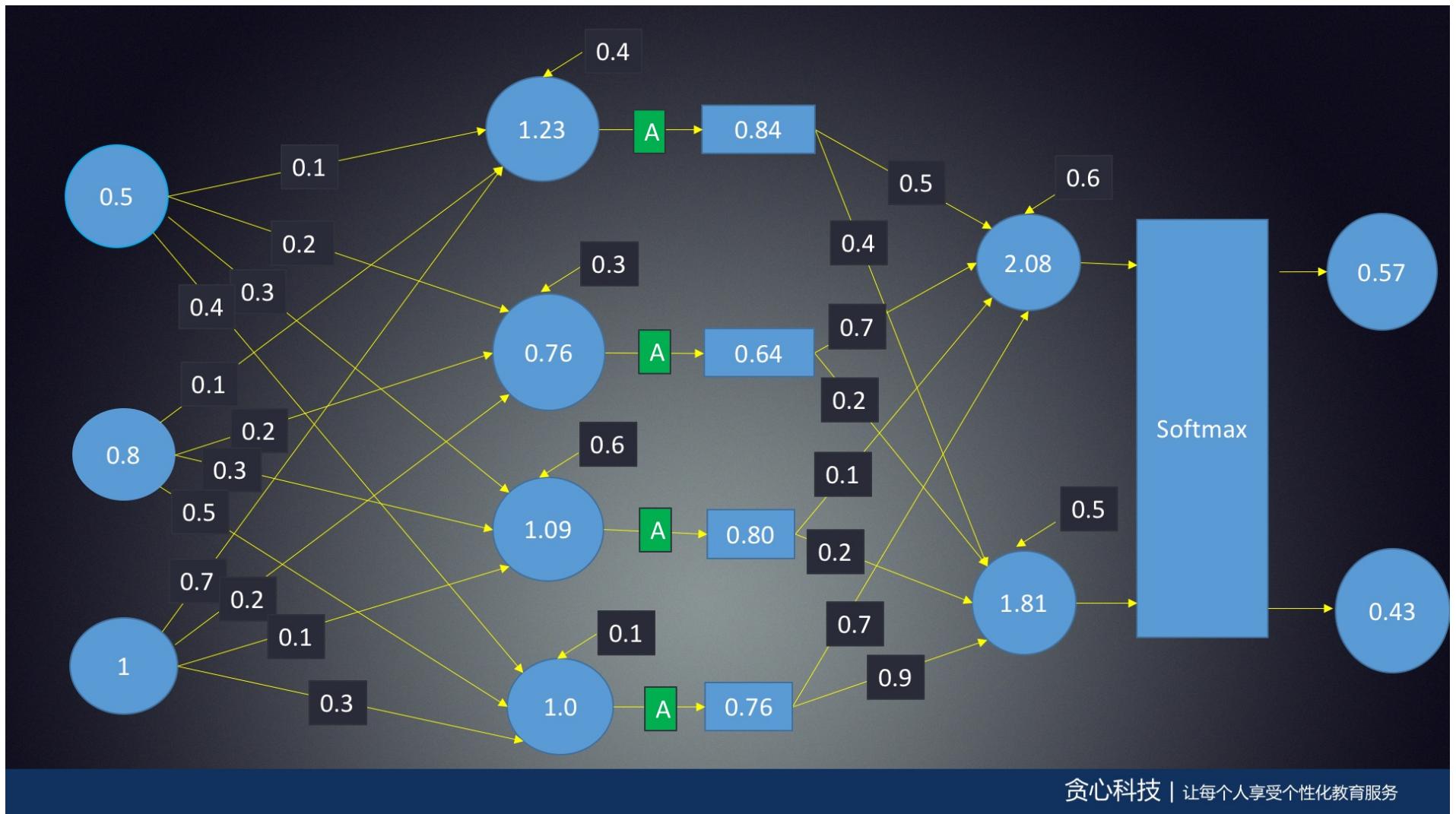
1

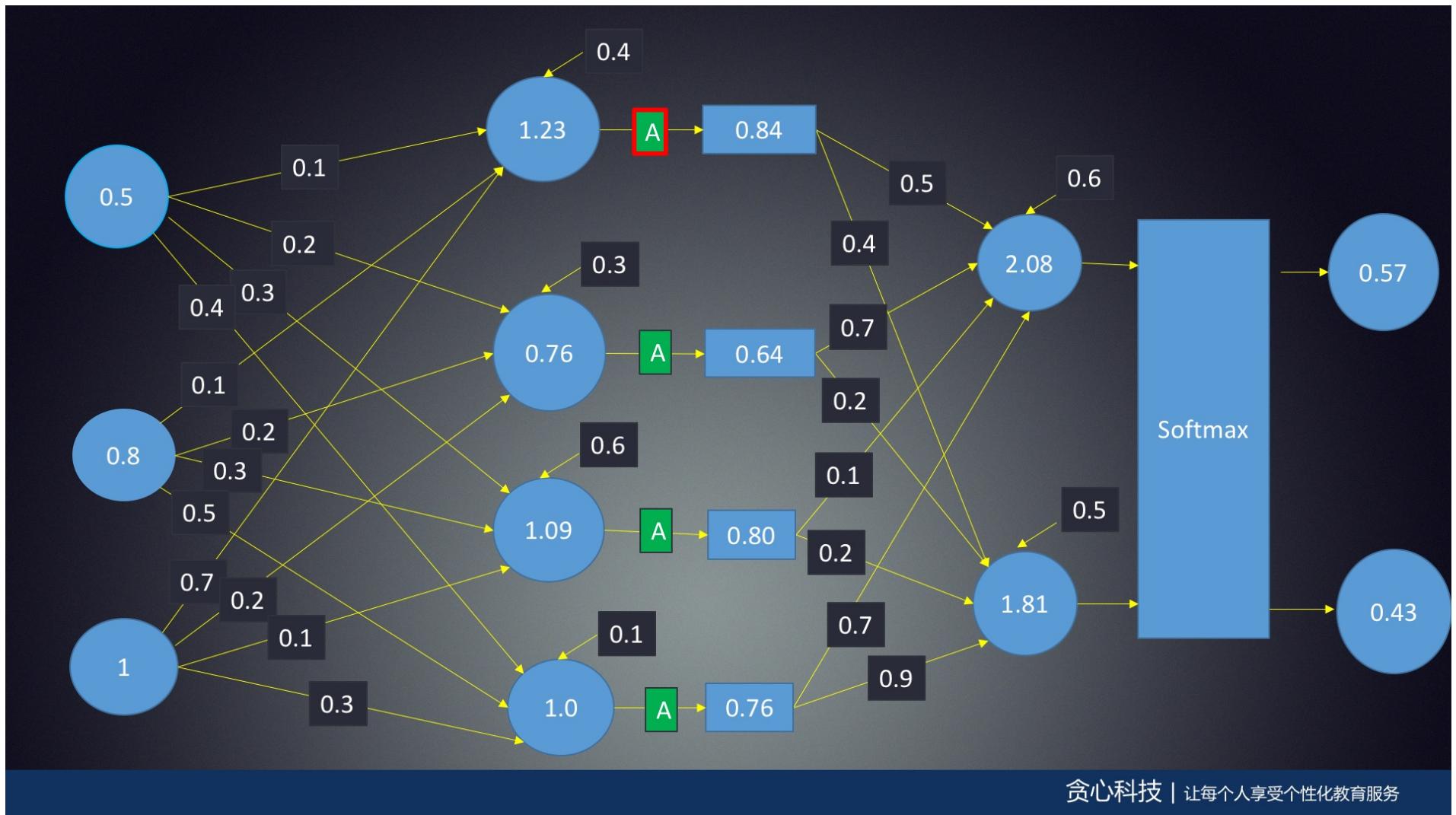
0.57

不买车的概率

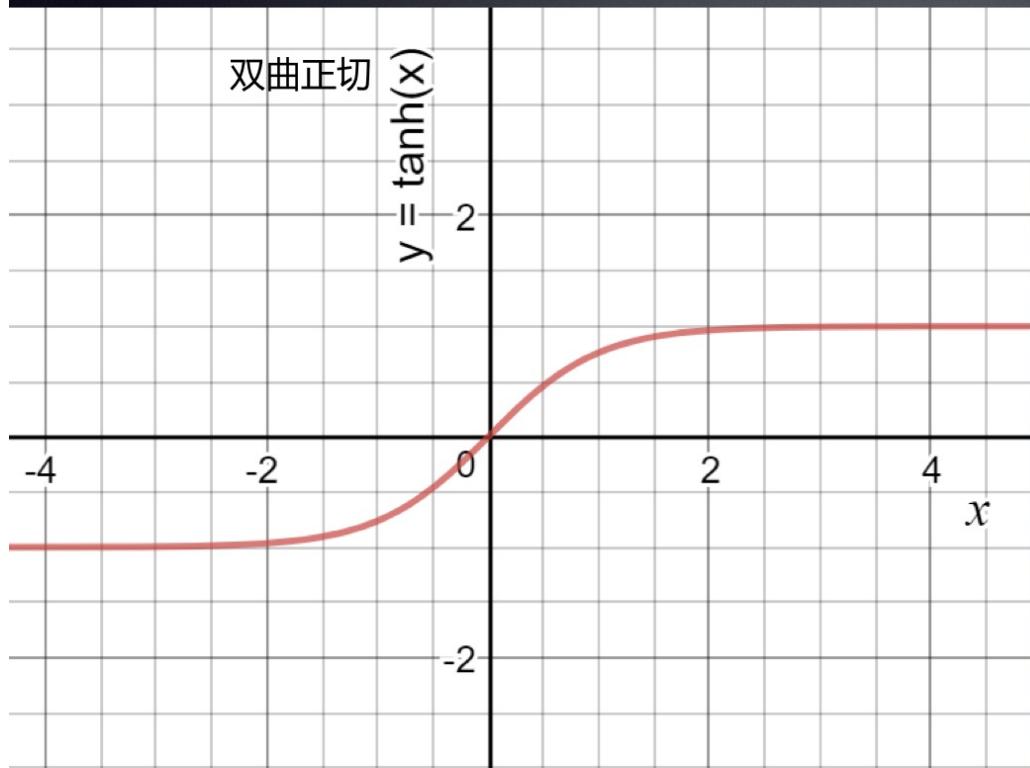
0.43

买车的概率



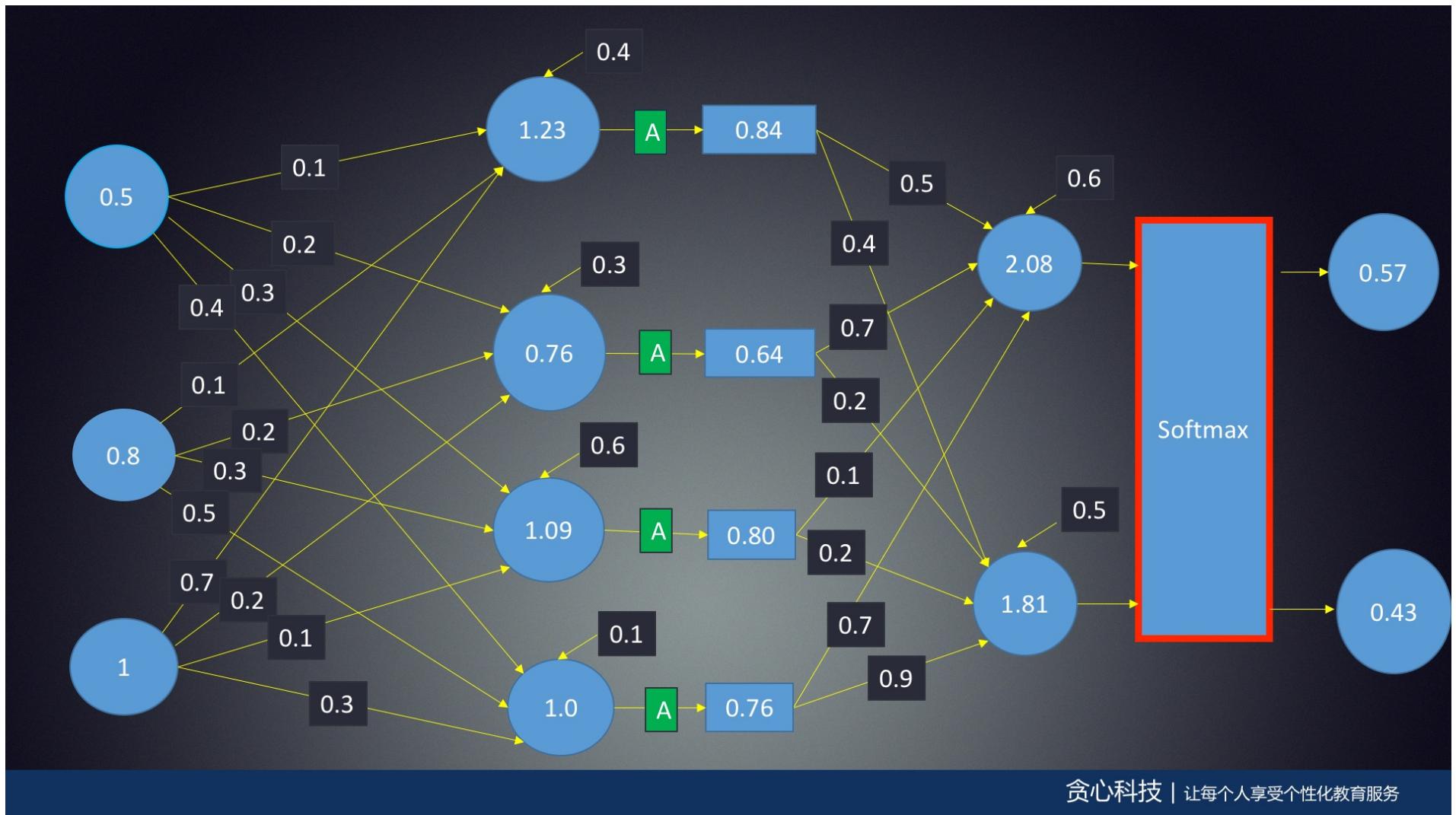


激活函数 Activation Function



$$\begin{aligned}\tanh x &= \frac{\sinh x}{\cosh x} = \frac{e^x - e^{-x}}{e^x + e^{-x}} = \\ &= \frac{e^{2x} - 1}{e^{2x} + 1} = \frac{1 - e^{-2x}}{1 + e^{-2x}}.\end{aligned}$$

```
>>> import math  
>>> math.tanh(1.9)  
0.9562374581277391  
>>>  
>>> import numpy as np  
>>> np.tanh([1.9, -1.9])  
array([ 0.95623746, -0.95623746])
```



Softmax (Normalized exponential function, 归一化指数函数)

$$\sigma : \mathbb{R}^K \rightarrow \left\{ z \in \mathbb{R}^K \mid z_i > 0, \sum_{i=1}^K z_i = 1 \right\}$$
$$\sigma(\mathbf{z})_j = \frac{e^{z_j}}{\sum_{k=1}^K e^{z_k}} \quad \text{for } j = 1, \dots, K.$$

```
>>> import numpy as np
>>> def softmax(x):
...     return np.exp(x)/np.sum(np.exp(x))
...
>>> softmax([1, 2, 3])
array([ 0.09003057,  0.24472847,  0.66524096])
```

Softmax 数值问题 (overflow, 溢出)

```
>>> softmax([100, 200, 300])
array([ 1.38389653e-87,   3.72007598e-44,   1.00000000e+00])

>>> softmax([1000, 2000, 3000])
__main__:2: RuntimeWarning: overflow encountered in exp
__main__:2: RuntimeWarning: invalid value encountered in true
__divide
array([ nan,  nan,  nan])

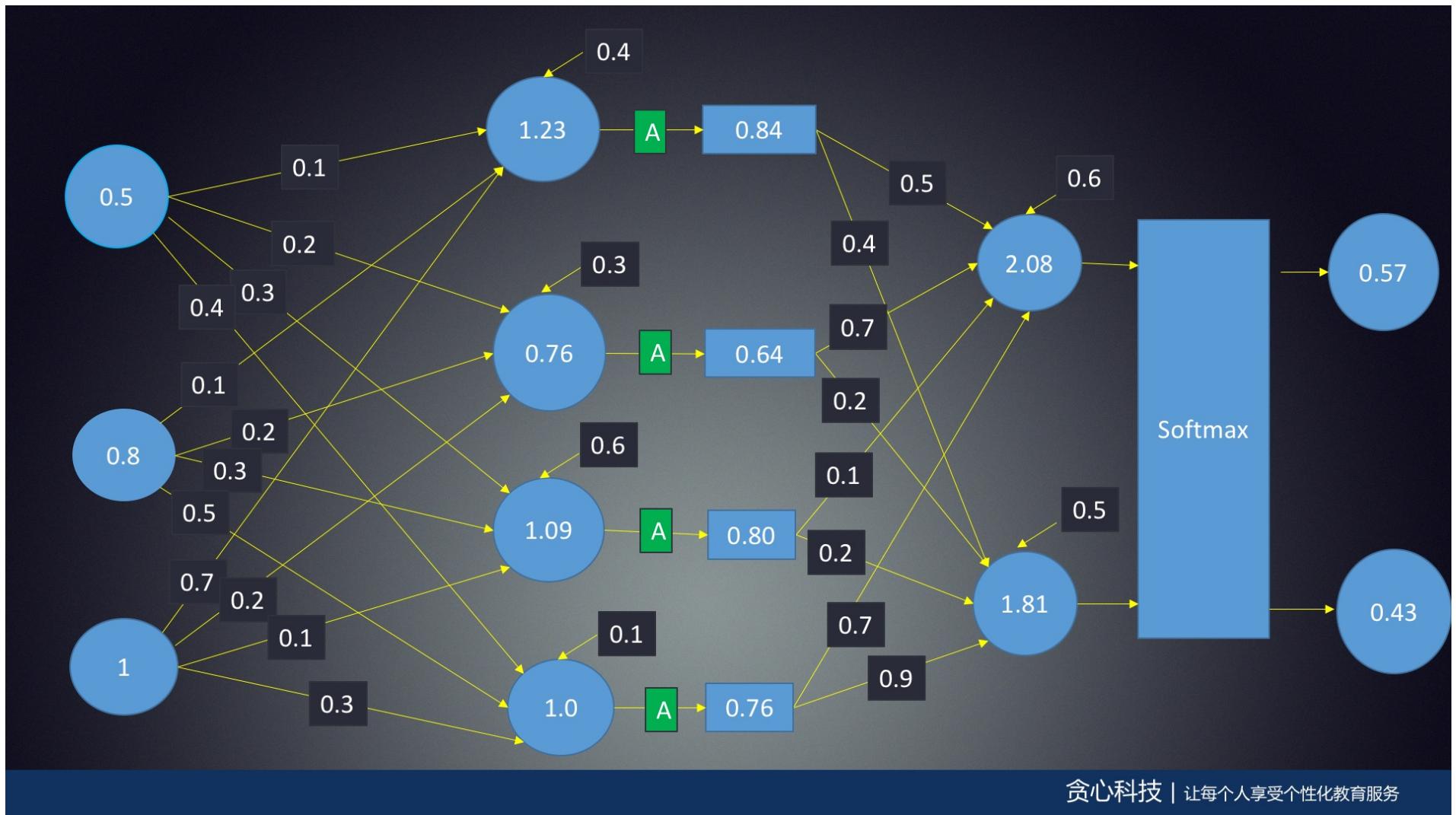
>>> def softmax(x):
...     m = np.max(x)
...     return np.exp(x-m)/np.sum(np.exp(x-m))
...
>>> softmax([1000, 2000, 3000])
array([ 0.,  0.,  1.])
>>> softmax([1, 2, 3])
array([ 0.09003057,  0.24472847,  0.66524096])
```

Softmax 数值问题 (overflow, 溢出)

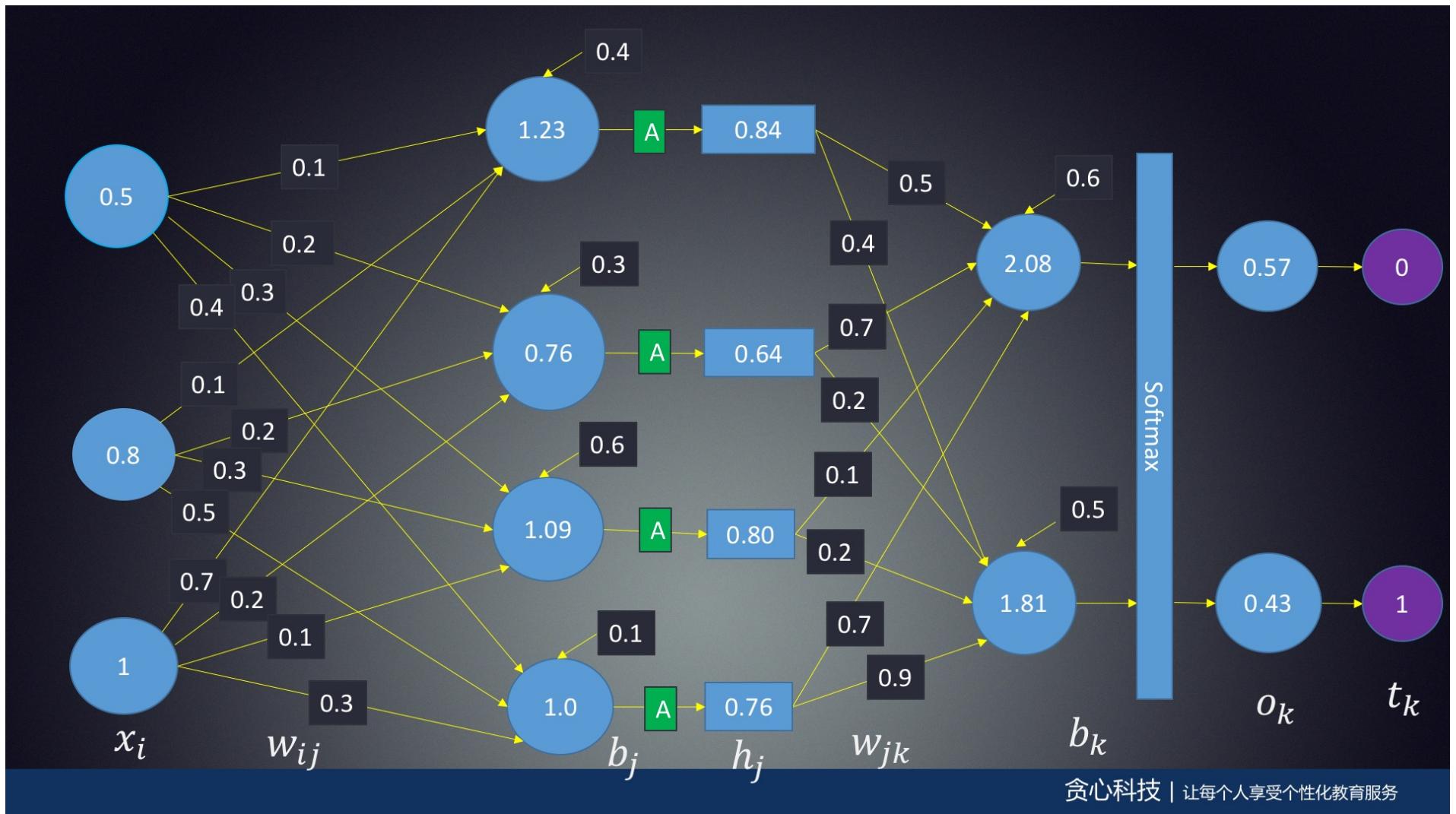
```
>>> softmax([100 200 300])
array([ 1.0000000e+00,  1.0000000e+00,  1.0000000e+00])
>>> softmax([1000 2000 3000])
array([ 0.,  0.,  1.])
>>> softmax([1, 2, 3])
array([ 0.09003057,  0.24472847,  0.66524096])
```

$$\frac{e^{x_i}}{\sum_j e^{x_j}} = \frac{e^{-m}}{e^{-m}} \frac{e^{x_i}}{\sum_j e^{x_j}} = \frac{e^{x_i - m}}{\sum_j e^{x_j - m}}$$

The diagram illustrates the softmax formula. A red box highlights the term e^{-m} in the denominator, which is the cause of overflow. A blue box highlights the term $e^{x_i - m}$ in the numerator, which is the cause of underflow.



误差反向传播 (BP算法)



$$L = \frac{1}{2} (t_k - o_k)^2$$

$$\frac{\partial L}{\partial w_{jk}} = h_j \underbrace{(o_k - t_k)o_k(1 - o_k)}_{\delta_k} \quad \frac{\partial L}{\partial b_k} = (o_k - t_k)o_k(1 - o_k)$$

$$\frac{\partial L}{\partial w_{ij}} = x_i \sum_k \delta_k w_{jk} (1 + h_j) (1 - h_j)$$

$$\frac{\partial L}{\partial b_j} = \sum_k \delta_k w_{jk} (1 + h_j) (1 - h_j)$$

