Model Representation II

To re-iterate, the following is an example of a neural network:

$$a_{1}^{(2)} = g \left(\Theta_{10}^{(1)} x_{0} + \Theta_{11}^{(1)} x_{1} + \Theta_{12}^{(1)} x_{2} + \Theta_{13}^{(1)} x_{3} \right)$$

$$a_{2}^{(2)} = g \left(\Theta_{20}^{(1)} x_{0} + \Theta_{21}^{(1)} x_{1} + \Theta_{22}^{(1)} x_{2} + \Theta_{23}^{(1)} x_{3} \right)$$

$$a_{3}^{(2)} = g \left(\Theta_{30}^{(1)} x_{0} + \Theta_{31}^{(1)} x_{1} + \Theta_{32}^{(1)} x_{2} + \Theta_{33}^{(1)} x_{3} \right)$$

$$h_{\Theta}(x) = a_{1}^{(3)} = g \left(\Theta_{10}^{(2)} a_{0}^{(2)} + \Theta_{11}^{(2)} a_{1}^{(2)} + \Theta_{12}^{(2)} a_{2}^{(2)} + \Theta_{13}^{(2)} a_{3}^{(2)} \right)$$

In this section we'll do a vectorized implementation of the above functions. We're going to define a new variable $\mathbf{z}_k^{(j)}$ that encompasses the parameters inside our g function. In our previous example if we replaced by the variable z for all the parameters we would get:

$$a_1^{(2)} = g(z_1^{(2)})$$
 $a_2^{(2)} = g(z_2^{(2)})$
 $a_2^{(2)} = g(z_2^{(2)})$

In other words, for layer j=2 and node k, the variable z will be:

$$\mathbf{z}_{k}^{(j)} = \mathbf{\Theta}_{k,0}^{(1)} \mathbf{x}_{0} + \mathbf{\Theta}_{k,1}^{(1)} \mathbf{x}_{1} + \dots + \mathbf{\Theta}_{k,n}^{(1)} \mathbf{x}_{n}$$

The vector representation of x and $\mathbf{z}^{(j)}$ is:

$$\mathbf{X} = \begin{bmatrix} \mathbf{x}_0 \\ \mathbf{x}_1 \\ \dots \\ \mathbf{x}_n \end{bmatrix} \qquad \mathbf{z}^{(j)} = \begin{bmatrix} \mathbf{z}_1^{(j)} \\ \mathbf{z}_2^{(j)} \\ \dots \\ \mathbf{z}_n^{(j)} \end{bmatrix}$$

Setting $\mathbf{x} = \mathbf{a}^{(1)}$, we can rewrite the equation as:

$$\mathbf{z}^{(j)} = \mathbf{\Theta}^{(j-1)} \mathbf{a}^{(j-1)}$$

We are multiplying our matrix $\mathbf{\Theta}^{(j-1)}$ with dimensions $\mathbf{s}_j \times (n+1)$ (where \mathbf{s}_j is the number of our activation nodes) by our vector $\mathbf{a}^{(j-1)}$ with height (n+1). This gives us our vector $\mathbf{z}^{(j)}$

with height \mathbf{s}_i . Now we can get a vector of our activation nodes for layer j as follows:

$$a^{(j)} = g(z^{(j)})$$

Where our function g can be applied element-wise to our vector $\mathbf{z}^{(j)}$.

We can then add a bias unit (equal to 1) to layer j after we have computed $\mathbf{a_0^{(j)}}$. This will be element $\mathbf{a_0^{(j)}}$ and will be equal to 1. To compute our final hypothesis, let's first compute another z vector:

$$\mathbf{z}^{(j+1)} = \mathbf{\Theta}^{(j)} \mathbf{a}^{(j)}$$

We get this final z vector by multiplying the next theta matrix after $\mathbf{\Theta}^{(j-1)}$ with the values of all the activation nodes we just got. This last theta matrix $\mathbf{\Theta}^{(j)}$ will have only **one row** which is multiplied by one column $\mathbf{a}^{(j)}$ so that our result is a single number. We then get our final result with:

$$h_{\Theta}(x) = a^{(j+1)} = g(z^{(j+1)})$$

Notice that in this **last step**, between layer j and layer j+1, we are doing **exactly the same thing** as we did in logistic regression. Adding all these intermediate layers in neural networks allows us to more elegantly produce interesting and more complex non-linear hypotheses.