Module 4.1: Feedforward Neural Networks (a.k.a. multilayered network of neurons)

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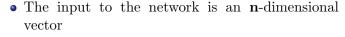


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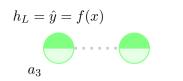


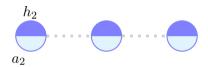






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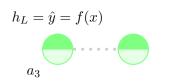








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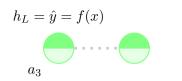


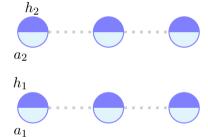






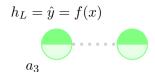
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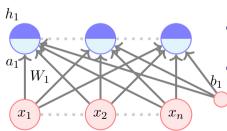




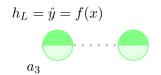
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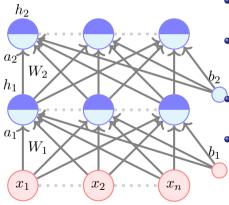




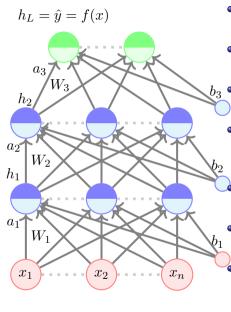


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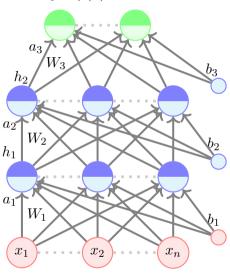


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  - $W_i \in \mathbb{R}^{n \times n}$  and  $b_i \in \mathbb{R}^n$  are the weight and bias between layers i-1 and i (0 < i < L)
  - $W_L \in \mathbb{R}^{n \times k}$  and  $b_L \in \mathbb{R}^k$  are the weight and bias between the last hidden layer and the output layer (L=3 in this case)

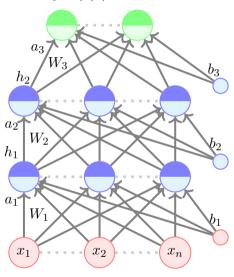
 $h_L = \hat{y} = f(x)$ 



 $\bullet$  The pre-activation at layer i is given by

$$a_i(x) = b_i + W_i h_{i-1}(x)$$

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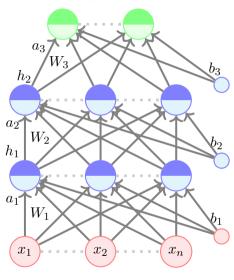
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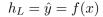
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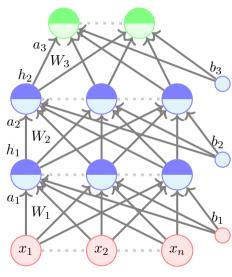
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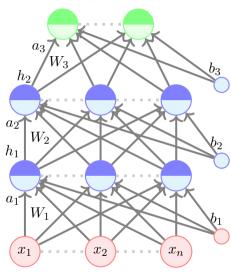
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$$f(x) = h_L(x) = O(a_L(x))$$





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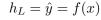
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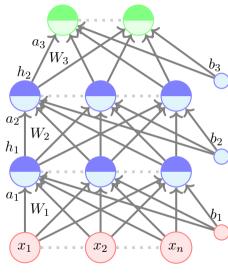
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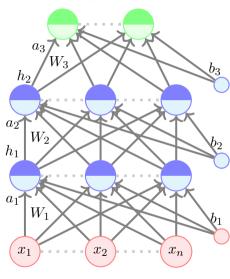
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• To simplify notation we will refer to  $a_i(x)$  as  $a_i$  and  $h_i(x)$  as  $h_i$ 

$$h_L = \hat{y} = f(x)$$



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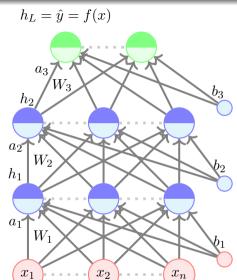
$$h_i = g(a_i)$$

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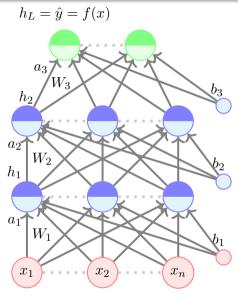
• The activation at the output layer is given by

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• Data:  $\{x_i, y_i\}_{i=1}^N$ 



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- Model:

$$h_L = \hat{y} = f(x)$$

$$a_3$$

$$h_2$$

$$h_1$$

$$a_1$$

$$w_1$$

$$w_1$$

$$w_2$$

$$h_1$$

$$w_2$$

$$h_1$$

$$w_2$$

$$h_2$$

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$$h_3$$

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$$h_3$$

$$h_4$$

$$h_1$$

$$h_3$$

$$h_4$$

$$h_3$$

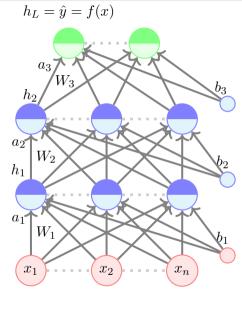
$$h_4$$

$$h_3$$

$$h_$$

- Data:  $\{x_i, y_i\}_{i=1}^N$
- Model:

$$\hat{y}_i = f(x_i) = O(W_3 g(W_2 g(W_1 x + b_1) + b_2) + b_3)$$

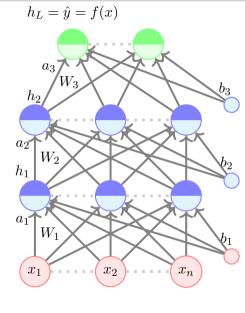


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• Parameters:

$$\theta = W_1, ..., W_L, b_1, b_2, ..., b_L(L=3)$$



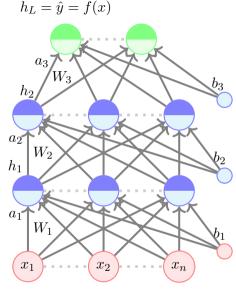
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• Algorithm: Gradient Descent with Back-propagation (we will see soon)



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$$\theta = W_1, ..., W_L, b_1, b_2, ..., b_L(L=3)$$

- Algorithm: Gradient Descent with propagation (we will see soon)
- Objective/Loss/Error function: Say,

$$min \frac{1}{N} \sum_{i=1}^{N} \sum_{j=1}^{k} (\hat{y}_{ij} - y_{ij})^2$$

In general,  $min \mathcal{L}(\theta)$ 

where  $\mathscr{L}(\theta)$  is some function of the parameters  $_{\circ}$