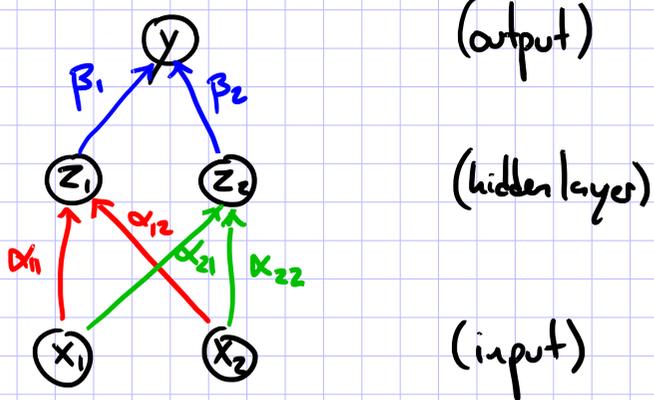


Lecture 19: 3/29/17

Neural Network: Models

Ex#1: NN w/ 1 Hidden Layer and 2 Hidden Units



$x_i \in \mathbb{R}$

$z_i \in [0,1]$ if σ is sigmoid

$z_i \in \mathbb{R}$ more generally

(output)

(hidden layer)

(input)

Let $\sigma(\cdot)$ be the activation function

If σ is sigmoid: $\sigma(a) = \frac{1}{1+\exp(-a)}$

$z_1 = \sigma(\alpha_{11}x_1 + \alpha_{12}x_2 + \alpha_{10})$

$z_2 = \sigma(\alpha_{21}x_1 + \alpha_{22}x_2 + \alpha_{20})$

$y = \sigma(\beta_1 z_1 + \beta_2 z_2 + \beta_0)$

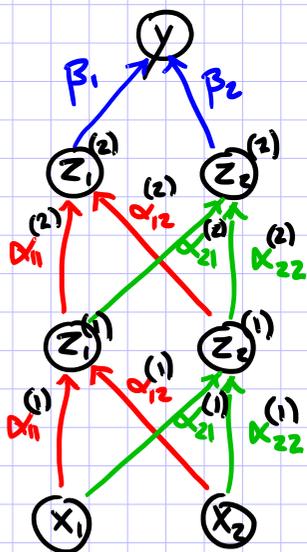
$P_r[y=1 | \vec{x}, \alpha, \beta]$

$= \sigma(\beta_1 \sigma(\alpha_{11}x_1 + \alpha_{12}x_2 + \alpha_{10}) + \beta_2 \sigma(\alpha_{21}x_1 + \alpha_{22}x_2 + \alpha_{20}) + \beta_0)$

Each is just Logistic Regression

★ Don't forget the bias term!

Ex#2: NN w/ 2 Hidden Layers and 2 Hidden Units each.



$z_1^{(1)} = \sigma(\alpha_{11}^{(1)}x_1 + \alpha_{12}^{(1)}x_2 + \alpha_{10}^{(1)})$

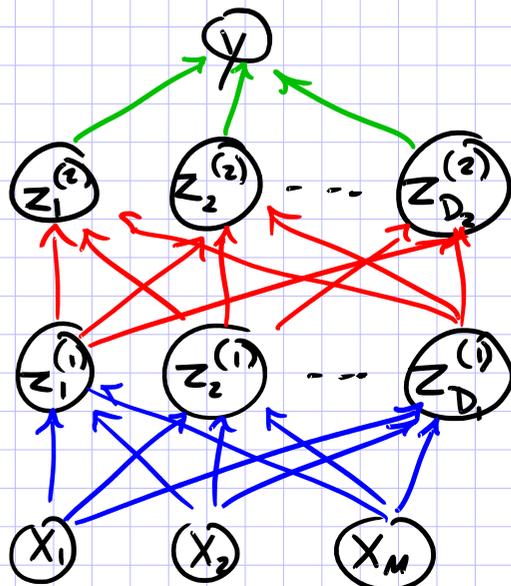
$z_2^{(1)} = \dots$

$z_1^{(2)} = \dots$

$z_2^{(2)} = \sigma(\alpha_{21}^{(2)}z_1^{(1)} + \alpha_{22}^{(2)}z_2^{(1)} + \alpha_{20}^{(2)})$

$y = \sigma(\beta_1 z_1^{(2)} + \beta_2 z_2^{(2)} + \beta_0)$

Ex#3: Arbitrary Feedforward NN (Matrix Form)



Parameters

$\vec{\beta} \in \mathbb{R}^{D_2 \times 1}$

$\alpha^{(2)} \in \mathbb{R}^{D_1 \times D_2}$

$\alpha^{(1)} \in \mathbb{R}^{M \times D_1}$

Computation

$y = \sigma(\vec{\beta}^T \vec{z}^{(2)})$

$\vec{z}^{(2)} = \sigma((\alpha^{(2)})^T \vec{z}^{(1)})$

$\vec{z}^{(1)} = \sigma((\alpha^{(1)})^T \vec{x})$

applied element-wise

Bias Term?

Assume $x_0 = 1, z_0^{(1)} = 1, z_0^{(2)} = 1$ and increment size of parameters.