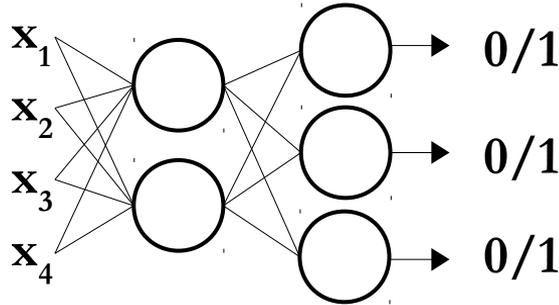


Deep Learning

How does the algorithm make a decision?



Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{step}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{step}(O_{in})$$



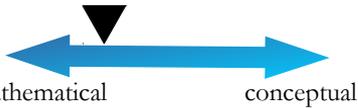
Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out\ e,n} - Y_{e,n})^2$$



$$\text{MSE} = \frac{1}{N} \sum_e \sum_n (\text{step}(\text{step}(XW_1)W_2)_{e,n} - Y_{e,n})^2$$

How do you determine the right parameters for the algorithm?



Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i}(W_i)$$

$$\frac{\partial \text{MSE}}{\partial W_1}(W_1) =$$

$$\frac{\partial \text{MSE}}{\partial W_2}(W_2) =$$

Chain Rule

$$y = 3x - 2$$

$$z = y^2$$

Chain Rule

$$y = 3x - 2$$

$$z = y^2$$


$$\frac{dz}{dx} =$$

Chain Rule

$$y = 3x - 2$$

$$z = y^2$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

Chain Rule

$$x = 5v - 2$$

$$y = 3x - 2$$

$$z = y^2$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

Chain Rule

$$x = 5v - 2$$

$$y = 3x - 2$$

$$z = y^2$$



$$\frac{dz}{dv} = \frac{dz}{dy} \cdot \frac{dy}{dx} \cdot \frac{dx}{dv}$$

Chain Rule

$$y = 3x - 2$$

$$z = y^2$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

Chain Rule

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$


$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

Chain Rule

$$\underline{x = 2:}$$

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

Chain Rule

$$\underline{x = 2:}$$

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$y(2) = 4$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$

$$z(4) = 16$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

Chain Rule

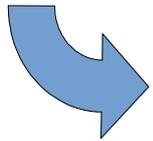
$$\underline{x = 2:}$$

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$y(2) = 4$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$

$$z(4) = 16$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

$$\frac{dz}{dx}(2) =$$

Chain Rule

$$\underline{x = 2:}$$

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$y(2) = 4$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$

$$z(4) = 16 \quad \frac{dz}{dy}(4) =$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

$$\frac{dz}{dx}(2) =$$

Chain Rule

$$\underline{x = 2:}$$

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$y(2) = 4$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$

$$z(4) = 16 \quad \frac{dz}{dy}(4) = 8$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

$$\frac{dz}{dx}(2) =$$

Chain Rule

$$\underline{x = 2:}$$

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$y(2) = 4 \quad \frac{dy}{dx}(2) =$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$

$$z(4) = 16 \quad \frac{dz}{dy}(4) = 8$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

$$\frac{dz}{dx}(2) =$$

Chain Rule

$$\underline{x = 2:}$$

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

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$$z = y^2 \quad \frac{dz}{dy} = 2y$$

$$z(4) = 16 \quad \frac{dz}{dy}(4) = 8$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

$$\frac{dz}{dx}(2) =$$

Chain Rule

$$\underline{x = 2:}$$

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$y(2) = 4 \quad \frac{dy}{dx}(2) = 3$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$

$$z(4) = 16 \quad \frac{dz}{dy}(4) = 8$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

$$\frac{dz}{dx}(2) = 8 * 3 \\ = \underline{\underline{24}}$$

Chain Rule

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$

$$\underline{x = 2:}$$

$$z = (3x - 2)^2$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

$$\begin{aligned} \frac{dz}{dx}(2) &= 8 * 3 \\ &= \underline{\underline{24}} \end{aligned}$$

Chain Rule

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$

$$\underline{x = 2:}$$

$$z = 9x^2 - 12x + 4$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

$$\begin{aligned} \frac{dz}{dx}(2) &= 8 * 3 \\ &= \underline{\underline{24}} \end{aligned}$$

Chain Rule

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$

$$\underline{x = 2:}$$

$$z = 9x^2 - 12x + 4 \quad \frac{dz}{dx} = 18x - 12$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

$$\begin{aligned} \frac{dz}{dx}(2) &= 8 * 3 \\ &= \underline{\underline{24}} \end{aligned}$$

Chain Rule

$$y = 3x - 2 \quad \frac{dy}{dx} = 3$$

$$z = y^2 \quad \frac{dz}{dy} = 2y$$



$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

$$\underline{x = 2:}$$

$$z = 9x^2 - 12x + 4 \quad \frac{dz}{dx} = 18x - 12$$

$$\frac{dz}{dx}(2) = 18 * 2 - 12$$
$$\underline{\underline{= 24}}$$

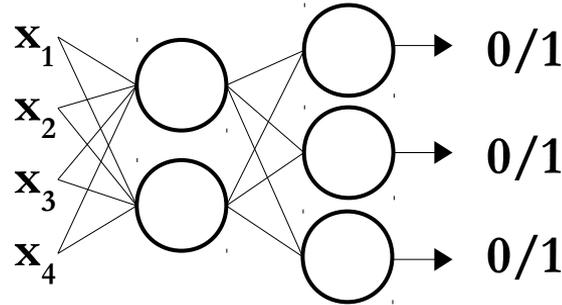
$$\frac{dz}{dx}(2) = 8 * 3$$
$$\underline{\underline{= 24}}$$

Deep Learning

How does the algorithm make a decision?



Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{step}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{step}(O_{in})$$



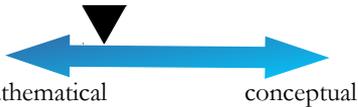
Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out\ e,n} - Y_{e,n})^2$$



$$\text{MSE} = \frac{1}{N} \sum_e \sum_n (\text{step}(\text{step}(XW_1)W_2)_{e,n} - Y_{e,n})^2$$

How do you determine the right parameters for the algorithm?



Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i}(W_i)$$

$$\frac{\partial \text{MSE}}{\partial W_1}(W_1) =$$

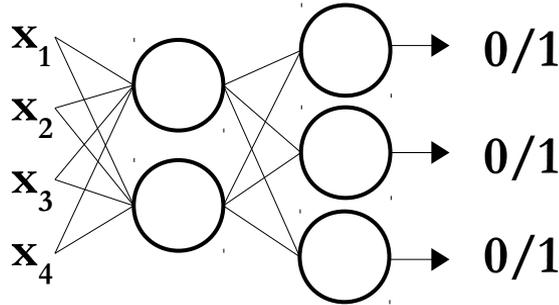
$$\frac{\partial \text{MSE}}{\partial W_2}(W_2) =$$

Deep Learning

How does the algorithm make a decision?



Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{step}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{step}(O_{in})$$

Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out\ e,n} - Y_{e,n})^2$$

Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i} (W_i)$$

$$\frac{\partial \text{MSE}}{\partial W_1} (W_1) =$$

$$\frac{\partial \text{MSE}}{\partial W_2} (W_2) =$$

How do you determine the right parameters for the algorithm?

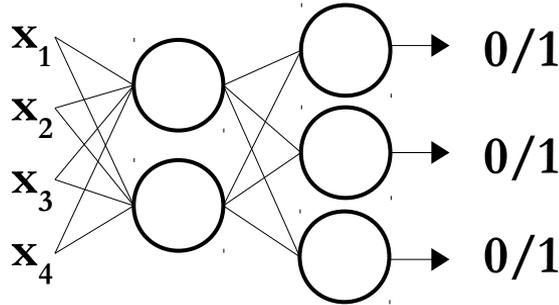


Deep Learning

How does the algorithm make a decision?



Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{step}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{step}(O_{in})$$

Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out\ e,n} - Y_{e,n})^2$$

Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i}(W_i)$$

$$\frac{\partial \text{MSE}}{\partial W_1}(W_1) =$$

$$\frac{\partial \text{MSE}}{\partial W_2}(W_2) = \frac{\partial \text{MSE}}{\partial O_{out}}$$

How do you determine the right parameters for the algorithm?

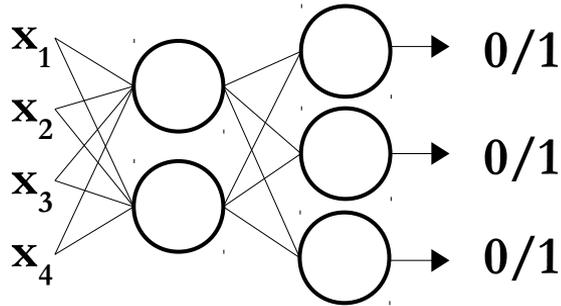


Deep Learning

How does the algorithm make a decision?



Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{step}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{step}(O_{in})$$

Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out,e,n} - Y_{e,n})^2$$

Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i}(W_i)$$

$$\frac{\partial \text{MSE}}{\partial W_1}(W_1) =$$

$$\frac{\partial \text{MSE}}{\partial W_2}(W_2) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}}$$

How do you determine the right parameters for the algorithm?

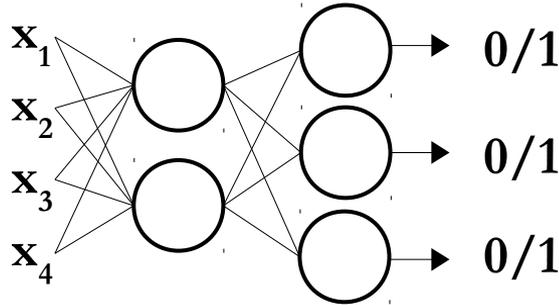


Deep Learning

How does the algorithm make a decision?



Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{step}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{step}(O_{in})$$

Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out,e,n} - Y_{e,n})^2$$

Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i} (W_i)$$

$$\frac{\partial \text{MSE}}{\partial W_1} (W_1) =$$

$$\frac{\partial \text{MSE}}{\partial W_2} (W_2) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial W_2}$$

How do you determine the right parameters for the algorithm?

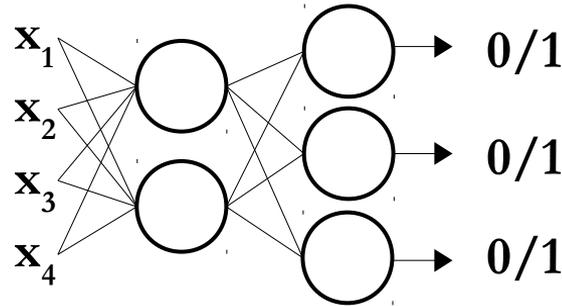


Deep Learning

How does the algorithm make a decision?



Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{step}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{step}(O_{in})$$

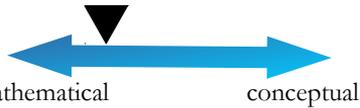
Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out\ e,n} - Y_{e,n})^2$$

Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i} (W_i)$$

How do you determine the right parameters for the algorithm?

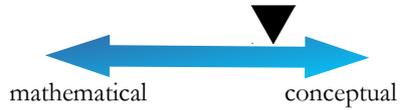


$$\frac{\partial \text{MSE}}{\partial W_1} (W_1) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial H_{out}} \frac{\partial H_{out}}{\partial H_{in}} \frac{\partial H_{in}}{\partial W_1}$$

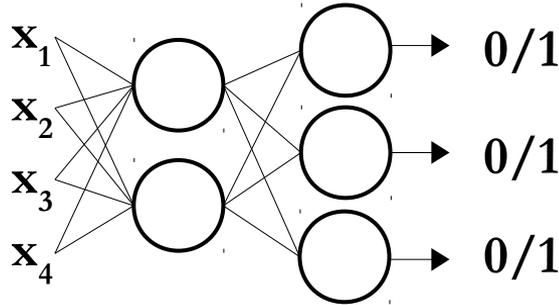
$$\frac{\partial \text{MSE}}{\partial W_2} (W_2) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial W_2}$$

Deep Learning

How does the algorithm make a decision?



Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{step}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{step}(O_{in})$$

Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out,e,n} - Y_{e,n})^2$$

Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i} (W_i)$$

Chain Rule:

$$\frac{\partial Z}{\partial X} = \frac{\partial Z}{\partial Y} \cdot \frac{\partial Y}{\partial X}$$

$$\frac{\partial \text{MSE}}{\partial W_1} (W_1) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial H_{out}} \frac{\partial H_{out}}{\partial H_{in}} \frac{\partial H_{in}}{\partial W_1}$$

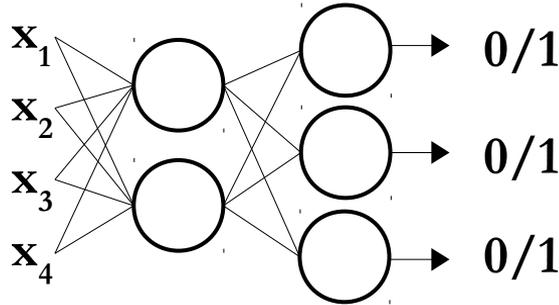
$$\frac{\partial \text{MSE}}{\partial W_2} (W_2) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial W_2}$$

How do you determine the right parameters for the algorithm?



Deep Learning

Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{step}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{step}(O_{in})$$

How does the algorithm make a decision?



Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out,e,n} - Y_{e,n})^2$$

Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i}(W_i)$$

Chain Rule:

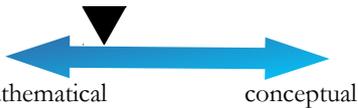
$$\frac{\partial Z}{\partial X} = \frac{\partial Z}{\partial Y} \cdot \frac{\partial Y}{\partial X}$$

Backpropagation

$$\frac{\partial \text{MSE}}{\partial W_1}(W_1) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial H_{out}} \frac{\partial H_{out}}{\partial H_{in}} \frac{\partial H_{in}}{\partial W_1}$$

$$\frac{\partial \text{MSE}}{\partial W_2}(W_2) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial W_2}$$

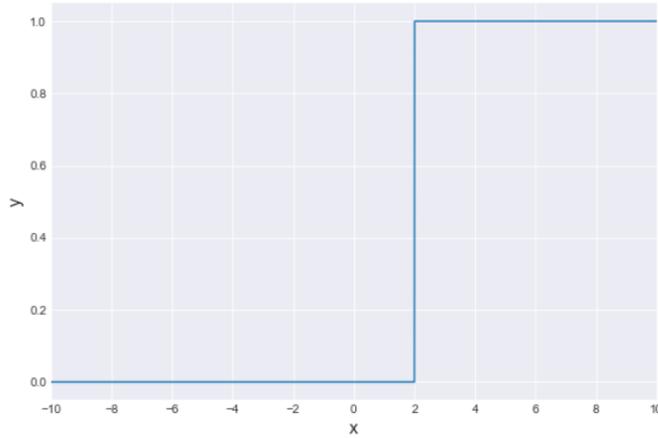
How do you determine the right parameters for the algorithm?



Activation Function

Step Function

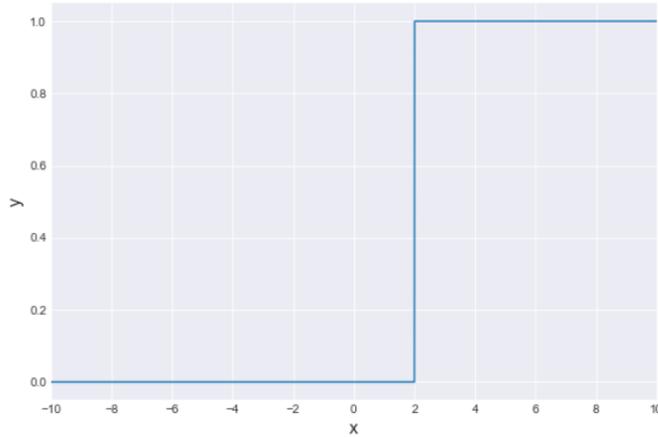
$$y = \begin{cases} 0 & \text{if } x < 2 \\ 1 & \text{if } x \geq 2 \end{cases}$$



Activation Function

Step Function

$$y = \begin{cases} 0 & \text{if } x < 2 \\ 1 & \text{if } x \geq 2 \end{cases}$$



$$\mathbf{H}_{\text{in}} = \mathbf{XW}_1$$

$$\mathbf{H}_{\text{out}} = \text{step}(\mathbf{H}_{\text{in}})$$

$$\mathbf{O}_{\text{in}} = \mathbf{H}_{\text{out}} \mathbf{W}_2$$

$$\mathbf{O}_{\text{out}} = \text{step}(\mathbf{O}_{\text{in}})$$

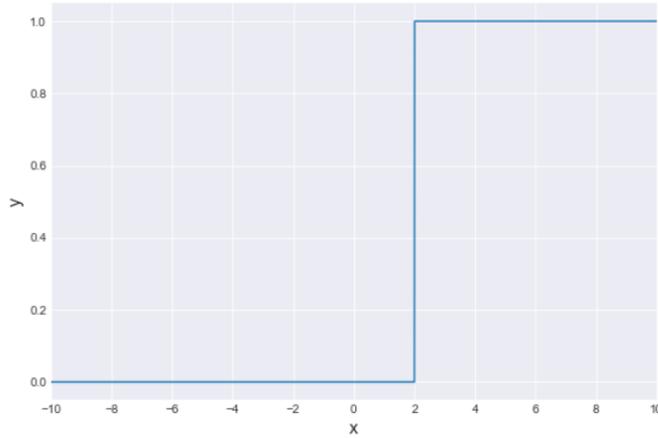
$$\frac{\partial \text{MSE}}{\partial \mathbf{W}_1}(\mathbf{W}_1) = \frac{\partial \text{MSE}}{\partial \mathbf{O}_{\text{out}}} \frac{\partial \mathbf{O}_{\text{out}}}{\partial \mathbf{O}_{\text{in}}} \frac{\partial \mathbf{O}_{\text{in}}}{\partial \mathbf{H}_{\text{out}}} \frac{\partial \mathbf{H}_{\text{out}}}{\partial \mathbf{H}_{\text{in}}} \frac{\partial \mathbf{H}_{\text{in}}}{\partial \mathbf{W}_1}$$

$$\frac{\partial \text{MSE}}{\partial \mathbf{W}_2}(\mathbf{W}_2) = \frac{\partial \text{MSE}}{\partial \mathbf{O}_{\text{out}}} \frac{\partial \mathbf{O}_{\text{out}}}{\partial \mathbf{O}_{\text{in}}} \frac{\partial \mathbf{O}_{\text{in}}}{\partial \mathbf{W}_2}$$

Activation Function

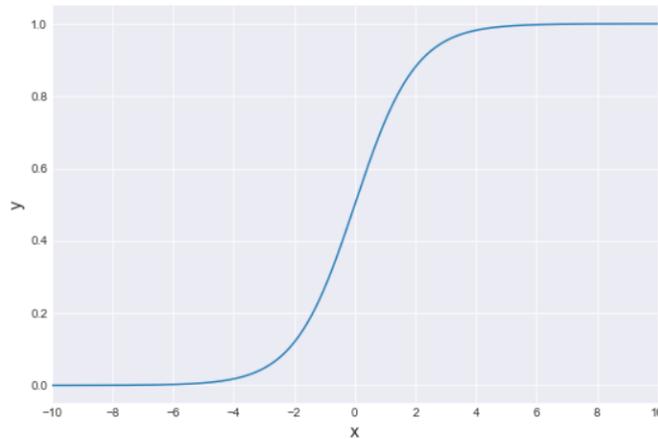
Step Function

$$y = \begin{cases} 0 & \text{if } x < 2 \\ 1 & \text{if } x \geq 2 \end{cases}$$



Sigmoid Function

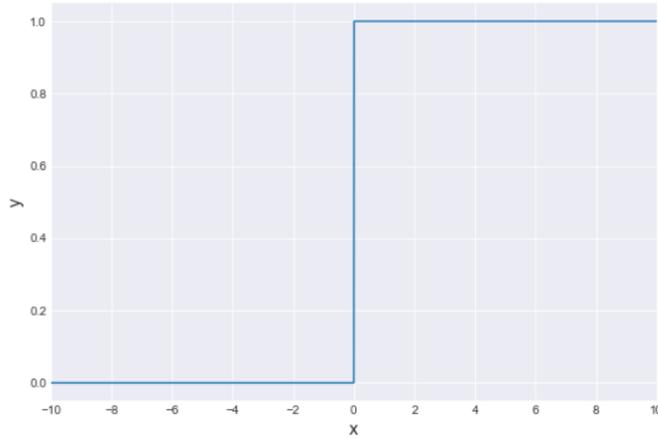
$$y = \frac{1}{1 + e^{-x}}$$



Activation Function

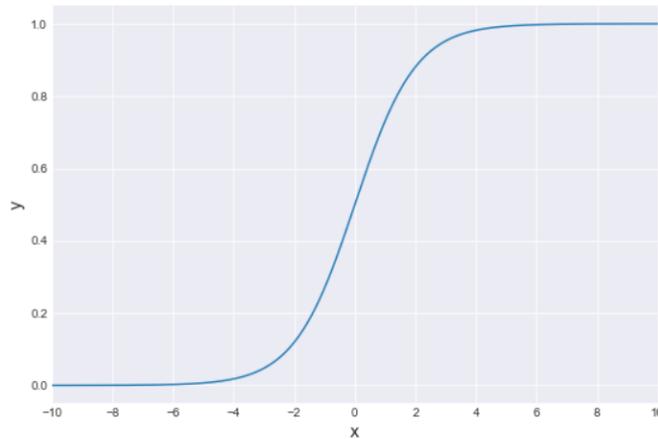
Step Function

$$y = \begin{cases} 0 & \text{if } x < 0 \\ 1 & \text{if } x \geq 0 \end{cases}$$



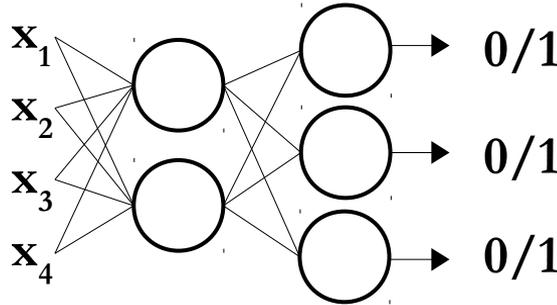
Sigmoid Function

$$y = \frac{1}{1 + e^{-x}}$$



Deep Learning

Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{step}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{step}(O_{in})$$

How does the algorithm make a decision?



Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out,e,n} - Y_{e,n})^2$$

Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i}(W_i)$$

Chain Rule:

$$\frac{\partial Z}{\partial X} = \frac{\partial Z}{\partial Y} \cdot \frac{\partial Y}{\partial X}$$

Backpropagation

$$\frac{\partial \text{MSE}}{\partial W_1}(W_1) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial H_{out}} \frac{\partial H_{out}}{\partial H_{in}} \frac{\partial H_{in}}{\partial W_1}$$

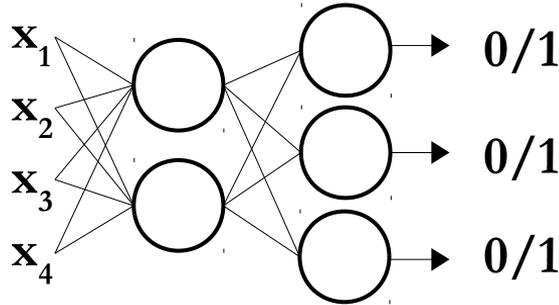
$$\frac{\partial \text{MSE}}{\partial W_2}(W_2) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial W_2}$$

How do you determine the right parameters for the algorithm?



Deep Learning

Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{sigmoid}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{sigmoid}(O_{in})$$

How does the algorithm make a decision?



Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out,e,n} - Y_{e,n})^2$$

Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i}(W_i)$$

Chain Rule:

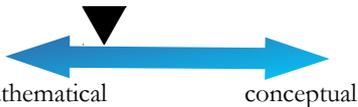
$$\frac{\partial Z}{\partial X} = \frac{\partial Z}{\partial Y} \cdot \frac{\partial Y}{\partial X}$$

Backpropagation

$$\frac{\partial \text{MSE}}{\partial W_1}(W_1) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial H_{out}} \frac{\partial H_{out}}{\partial H_{in}} \frac{\partial H_{in}}{\partial W_1}$$

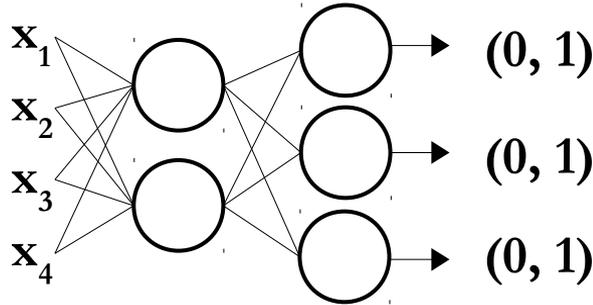
$$\frac{\partial \text{MSE}}{\partial W_2}(W_2) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial W_2}$$

How do you determine the right parameters for the algorithm?



Deep Learning

Feedforward



$$H_{in} = XW_1$$

$$H_{out} = \text{sigmoid}(H_{in})$$

$$O_{in} = H_{out} W_2$$

$$O_{out} = \text{sigmoid}(O_{in})$$

How does the algorithm make a decision?



Cost function/Loss function:

$$\text{Mean Squared Error} = \frac{1}{N} \sum_e \sum_n (O_{out,e,n} - Y_{e,n})^2$$

Gradient Descent:

$$W_i := W_i - \alpha \cdot \frac{\partial \text{MSE}}{\partial W_i}(W_i)$$

Chain Rule:

$$\frac{\partial Z}{\partial X} = \frac{\partial Z}{\partial Y} \cdot \frac{\partial Y}{\partial X}$$

Backpropagation

$$\frac{\partial \text{MSE}}{\partial W_1}(W_1) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial H_{out}} \frac{\partial H_{out}}{\partial H_{in}} \frac{\partial H_{in}}{\partial W_1}$$

$$\frac{\partial \text{MSE}}{\partial W_2}(W_2) = \frac{\partial \text{MSE}}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial W_2}$$

How do you determine the right parameters for the algorithm?

