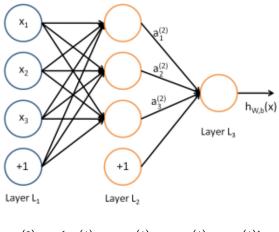
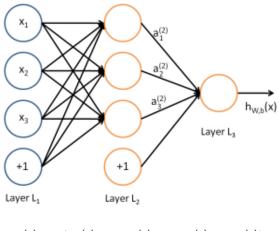


Multilayer Networks

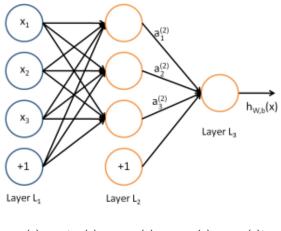
Natural Language Processing: Jordan Boyd-Graber University of Maryland MATHEMATICAL DESCRIPTION



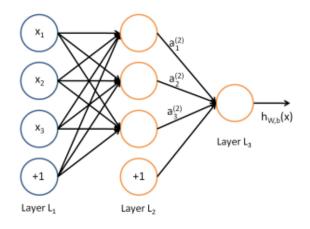
$$a_{1}^{(2)} = f\left(W_{11}^{(1)}x_{1} + W_{12}^{(1)}x_{2} + W_{13}^{(1)}x_{3} + b_{1}^{(1)}\right)$$



$$a_{2}^{(2)} = f\left(W_{21}^{(1)}x_{1} + W_{22}^{(1)}x_{2} + W_{23}^{(1)}x_{3} + b_{2}^{(1)}\right)$$



$$a_{3}^{(2)} = f\left(W_{31}^{(1)}x_{1} + W_{32}^{(1)}x_{2} + W_{33}^{(1)}x_{3} + b_{3}^{(1)}\right)$$



$$h_{W,b}(x) = a_1^{(3)} = f\left(W_{11}^{(2)}a_1^{(2)} + W_{12}^{(2)}a_2^{(2)} + W_{13}^{(2)}a_3^{(2)} + b_1^{(2)}\right)$$

 For every example x, y of our supervised training set, we want the label y to match the prediction h_{W,b}(x).

$$J(W,b;x,y) \equiv \frac{1}{2} ||h_{W,b}(x) - y||^2$$
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- We also want the weights not to be too large

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Putting it all together:

$$J(W,b) = \left[\frac{1}{m}\sum_{i=1}^{m}\frac{1}{2}||h_{W,b}(x^{(i)}) - y^{(i)}||^2\right] + \frac{\lambda}{2}\sum_{l=1}^{n_l-1}\sum_{j=1}^{s_l}\sum_{j=1}^{s_{l+1}}\left(W_{ji}^l\right)^2 \quad (3)$$

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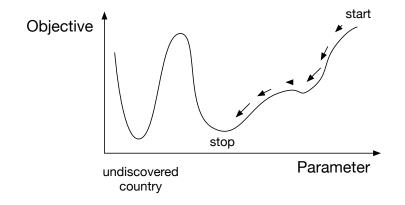
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- Our goal is to minimize J(W, b) as a function of W and b
- Initialize W and b to small random value near zero
- Adjust parameters to optimize J

Gradient Descent

Goal

Optimize J with respect to variables W and b



- For convenience, write the input to sigmoid

$$z_i^{(l)} = \sum_{j=1}^n W_{ij}^{(l-1)} x_j + b_i^{(l-1)}$$
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- For output nodes, the error is obvious:

$$\delta_{i}^{(n_{l})} = \frac{\partial}{\partial z_{i}^{(n_{l})}} ||y - h_{w,b}(x)||^{2} = -\left(y_{i} - a_{i}^{(n_{l})}\right) \cdot f'\left(z_{i}^{(n_{l})}\right) \frac{1}{2}$$
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$$\delta_i^{(l)} = \left(\sum_{j=1}^{s_{l+1}} W_{ji}^{(l+1)} \delta_j^{(l+1)}\right) f'(z_i^{(l)}) \tag{6}$$

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(chain rule)

Partial Derivatives

For weights, the partial derivatives are

$$\frac{\partial}{\partial W_{ij}^{(l)}} J(W,b;x,y) = a_j^{(l)} \delta_i^{(l+1)}$$
(7)

For the bias terms, the partial derivatives are

$$\frac{\partial}{\partial b_i^{(l)}} J(W,b;x,y) = \delta_i^{(l+1)}$$
(8)

But this is just for a single example ...

Full Gradient Descent Algorithm

- 1. Initialize $U^{(l)}$ and $V^{(l)}$ as zero
- 2. For each example $i = 1 \dots m$
 - 2.1 Use backpropagation to compute $\nabla_W J$ and $\nabla_b J$
 - **2.2** Update weight shifts $U^{(l)} = U^{(l)} + \nabla_{W^{(l)}} J(W, b; x, y)$
 - **2.3** Update bias shifts $V^{(l)} = V^{(l)} + \nabla_{b^{(l)}} J(W, b; x, y)$
- 3. Update the parameters

$$W^{(l)} = W^{(l)} - \alpha \left[\left(\frac{1}{m} U^{(l)} \right) \right]$$
(9)
$$b^{(l)} = b^{(l)} - \alpha \left[\frac{1}{m} V^{(l)} \right]$$
(10)

Repeat until weights stop changing