ENGR 3321: Introduction to Deep Learning for Robotics

Neural Network NO1: Multi-Input One-Output Model



Outline

- Binary Classification
- Multi-Feature Input
- Binary Cross Entropy Loss
- Sigmoid Activation
- Gradient Descent

Multi-Input One-Output Model

Assume a dataset contains M objects

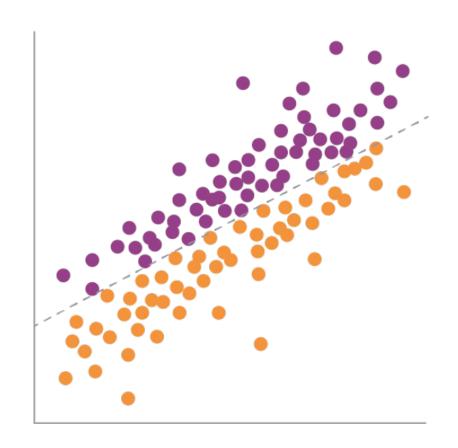
Each object can be described by multiple features: $x_1, x_2, ..., x_N$

Each object has a known property/class: y

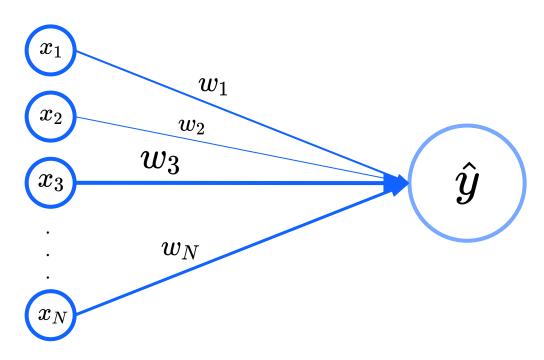
We would like to know the relationship between these features and the known property

$$\hat{y} = f(x_1, x_2, \dots, x_N) = \sigma(w_1 x_1 + w_2 x_2 + \dots + w_N x_N + b)$$

Binary Classification



Neural Network Form



Matrix Form

$$egin{aligned} \hat{\mathbf{y}} &= \sigma(\mathbf{Z}) \ &= \sigma(\mathbf{X} \cdot \mathbf{w^T} + \mathbf{b}) \end{aligned}$$

$$\sigma(\mathbf{Z}) = rac{1}{1 + e^{(-\mathbf{Z})}}$$

Feature (Input) Matrix

$$\mathbf{x_n} = egin{bmatrix} ^{(1)}x_n \ ^{(2)}x_n \ ^{\cdot} \ ^{\cdot} \ ^{\cdot} \ ^{(M)}x_n \end{bmatrix}_{(M,1)}$$

$$\mathbf{X} = [\mathbf{x_1} \quad \mathbf{x_2} \quad \dots \quad \mathbf{x_N}]_{(M,N)}$$

Target (Output) Vector

$$\mathbf{y} = egin{bmatrix} ^{(1)}y \ ^{(2)}y \ ^{\cdot} \ ^{\cdot} \ ^{\cdot} \ ^{(M)}y \end{bmatrix}_{(M,1)}$$

Model Parameters

Binary Cross Entropy Loss

$$\mathcal{L}(\mathbf{\hat{y}}, \mathbf{y}) = \frac{1}{M} \Sigma(-\mathbf{y} \log_e{(\mathbf{\hat{y}})} - (1 - \mathbf{y}) \log_e{(1 - \mathbf{\hat{y}})})$$

Gradient of Loss

$$abla \mathcal{L} = \begin{bmatrix} \frac{\partial \mathcal{L}}{\partial w_1} & \frac{\partial \mathcal{L}}{\partial w_2} & \dots & \frac{\partial \mathcal{L}}{\partial w_N} & \frac{\partial \mathcal{L}}{\partial b} \end{bmatrix}$$

$$\frac{\partial \mathcal{L}}{\partial \mathbf{w}} = \frac{\partial \mathcal{L}}{\partial \mathbf{\hat{y}}} \cdot \frac{\partial \mathbf{\hat{y}}}{\partial \mathbf{Z}} \cdot \frac{\partial \mathbf{Z}}{\partial \mathbf{w}} = \frac{1}{M} \sum (\mathbf{\hat{y}} - \mathbf{y})^T \cdot \mathbf{X}$$

$$\frac{\partial \mathcal{L}}{\partial \mathbf{b}} = \frac{\partial \mathcal{L}}{\partial \mathbf{\hat{y}}} \cdot \frac{\partial \mathbf{\hat{y}}}{\partial \mathbf{Z}} \cdot \frac{\partial \mathbf{Z}}{\partial \mathbf{b}} = \frac{1}{M} \sum (\mathbf{\hat{y}} - \mathbf{y})$$

Vectorized Gradient Descent

Given dataset:
$$\left\{ \begin{pmatrix} (^{1})\mathbf{x}, (^{1}) y \end{pmatrix}, \begin{pmatrix} (^{2})\mathbf{x}, (^{2}) y \end{pmatrix}, \dots, \begin{pmatrix} (^{M})\mathbf{x}, (^{M}) y \end{pmatrix} \right\}$$

Initialize \mathbf{w} and b
Repeat until converge $\left\{ \mathbf{w} := \mathbf{w} - \alpha \frac{\partial \mathcal{L}}{\partial \mathbf{w}} \right.$
 $b := b - \alpha \frac{\partial \mathcal{L}}{\partial b}$

where α is learning rate