
This set of notes introduces single and multilayer neural networks, and how they can be used for classification purposes. We then discuss how they can be trained using a distributed gradient descent technique known as backpropagation. We will see how the chain rule can be used to make parameter updates sequentially. After a rigorous mathematical discussion of neural networks, we will discuss some practical tips and tricks in training neural networks involving: neuron units (non-linearities), gradient checks, Xavier parameter initialization, learning rates, Adagrad, etc. Lastly, we will motivate using recurrent neural networks as a language model.

1 Neural Networks: Foundations

We established in our previous discussions the need for non-linear classifiers since most data are not linearly separable and thus, our classification performance on them is limited. Neural networks are a family of classifiers with non-linear decision boundary as seen in Figure 1. Now that we know the sort of decision boundaries neural networks create, let us see how they manage doing so.

1.1 A Neuron

A neuron is a generic computational unit that takes $n$ inputs and produces a single output. What differentiates the outputs of different neurons is their parameters (also referred to as their weights). One of the most popular choices for neurons is the "sigmoid" or "binary logistic regression" unit. This unit takes an $n$-dimensional input vector $x$ and produces the scalar activation (output) $a$. This neuron is also associated with an $n$-dimensional weight vector, $w$, and a bias scalar, $b$. The output of this neuron is then:

$$a = \frac{1}{1 + \exp(-w^T x + b)}$$

We can also combine the weights and bias term above to equivalently formulate:

$$a = \frac{1}{1 + \exp(-[w^T b] \cdot [x^T 1])}$$
This formulation can be visualized in the manner shown in Figure 2.

1.2 A Single Layer of Neurons

We extend the idea above to multiple neurons by considering the case where the input $x$ is fed as an input to multiple such neurons as shown in Figure 3.

If we refer to the different neurons’ weights as $\{w^{(1)}, \cdots, w^{(m)}\}$ and the biases as $\{b_1, \cdots, b_m\}$, we can say the respective activations are $\{a_1, \cdots, a_m\}$:

$$a_1 = \frac{1}{1 + \exp(w^{(1)T}x + b_1)}$$

$$\vdots$$

$$a_m = \frac{1}{1 + \exp(w^{(m)T}x + b_m)}$$

Let us define the following abstractions to keep the notation simple and useful for more complex networks:

$$\sigma(z) = \begin{bmatrix} \frac{1}{1+\exp(z_1)} \\ \vdots \\ \frac{1}{1+\exp(z_m)} \end{bmatrix}$$

$$b = \begin{bmatrix} b_1 \\ \vdots \\ b_m \end{bmatrix} \in \mathbb{R}^m$$

$$W = \begin{bmatrix} -w^{(1)T} \\ \vdots \\ -w^{(m)T} \end{bmatrix} \in \mathbb{R}^{m \times n}$$

We can now write the output of scaling and biases as:

$$z = Wx + b$$

The activations of the sigmoid function can then be written as:

$$\begin{bmatrix} a^{(1)} \\ \vdots \\ a^{(m)} \end{bmatrix} = \sigma(z) = \sigma(Wx + b)$$

So what do these activations really tell us? Well, one can think of these activations as indicators of the presence of some weighted combination of features. We can then use a combination of these activations to perform classification tasks.
1.3 Feed-forward Computation

So far we have seen how an input vector $x \in \mathbb{R}^n$ can be fed to a layer of sigmoid units to create activations $a \in \mathbb{R}^m$. But what is the intuition behind doing so? Let us consider the following named-entity recognition (NER) problem in NLP as an example:

"Museums in Paris are amazing"

Here, we want to classify whether or not the center word "Paris" is a named-entity. In such cases, it is very likely that we would not just want to capture the presence of words in the window of word vectors but some other interactions between the words in order to make the classification. For instance, maybe it should matter that "Museums" is the first word only if "in" is the second word. Such non-linear decisions can often not be captured by inputs fed directly to a Softmax function but instead require the scoring of the intermediate layer discussed in Section 1.2. We can thus use another matrix $U \in \mathbb{R}^{m \times 1}$ to generate an unnormalized score for a classification task from the activations:

$$s = U^T a = U^T f(Wx + b)$$

where $f$ is the activation function.

Analysis of Dimensions: If we represent each word using a 4-dimensional word vector and we use a 5-word window as input (as in the above example), then the input $x \in \mathbb{R}^{20}$. If we use 8 sigmoid units in the hidden layer and generate 1 score output from the activations, then $W \in \mathbb{R}^{8 \times 20}$, $b \in \mathbb{R}^{8}$, $U \in \mathbb{R}^{8 \times 1}$, $s \in \mathbb{R}$.

1.4 Maximum Margin Objective Function

Like most machine learning models, neural networks also need an optimization objective, a measure of error or goodness which we want to minimize or maximize respectively. Here, we will discuss a popular error metric known as the maximum margin objective. The idea behind using this objective is to ensure that the score computed for "true" labeled data points is higher than the score computed for "false" labeled data points.

Using the previous example, if we call the score computed for the "true" labeled window "Museums in Paris are amazing" as $s$ and the score computed for the "false" labeled window "Not all museums in Paris" as $s_c$ (subscripted as $c$ to signify that the window is "corrupt").

Then, our objective function would be to maximize $(s - s_c)$ or to minimize $(s_c - s)$. However, we modify our objective to ensure that error is only computed if $s_c > s \Rightarrow (s_c - s) > 0$. The intuition behind doing this is that we only care the the "true" data point have...
a higher score than the "false" data point and that the rest does not matter. Thus, we want our error to be \((s_c - s)\) if \(s_c > s\) else 0. Thus, our optimization objective is now:

\[
\text{minimize } J = \max(s_c - s, 0)
\]

However, the above optimization objective is risky in the sense that it does not attempt to create a margin of safety. We would want the "true" labeled data point to score higher than the "false" labeled data point by some positive margin \(\Delta\). In other words, we would want error to be calculated if \((s - s_c < \Delta)\) and not just when \((s - s_c < 0)\). Thus, we modify the optimization objective:

\[
\text{minimize } J = \max(\Delta + s_c - s, 0)
\]

We can scale this margin such that it is \(\Delta = 1\) and let the other parameters in the optimization problem adapt to this without any change in performance. For more information on this, read about functional and geometric margins - a topic often covered in the study of Support Vector Machines. Finally, we define the following optimization objective which we optimize over all training windows:

\[
\text{minimize } J = \max(1 + s_c - s, 0)
\]

In the above formulation \(s_c = U^T f(Wx_c + b)\) and \(s = U^T f(Wx + b)\).

### 1.5 Training with Backpropagation – Elemental

In this section we discuss how we train the different parameters in the model when the cost \(J\) discussed in Section 1.4 is positive. No parameter updates are necessary if the cost is 0. Since we typically update parameters using gradient descent (or a variant such as SGD), we typically need the gradient information for any parameter as required in the update equation:

\[
\theta^{(t+1)} = \theta^{(t)} - \alpha \nabla_{\theta^{(t)}} J
\]

Backpropagation is technique that allows us to use the chain rule of differentiation to calculate loss gradients for any parameter used in the feed-forward computation on the model. To understand this further, let us understand the toy network shown in Figure 5 for which we will perform backpropagation.

Here, we use a neural network with a single hidden layer and a single unit output. Let us establish some notation that will make it easier to generalize this model later:

- \(x_i\) is an input to the neural network.
• s is the output of the neural network.
• Each layer (including the input and output layers) has neurons which receive an input and produce an output. The j-th neuron of layer k receives the scalar input \( z_j^{(k)} \) and produces the scalar activation output \( a_j^{(k)} \).

• We will call the backpropagated error calculated at \( z_j^{(k)} \) as \( \delta_j^{(k)} \).
• Layer 1 refers to the input layer and not the first hidden layer. For the input layer, \( x_j = z_j^{(1)} = a_j^{(1)} \).

• \( W^{(k)} \) is the transfer matrix that maps the output from the k-th layer to the input to the \( (k+1) \)-th Thus, \( W^{(1)} = W \) and \( W^{(2)} = U \) to put this new generalized notation in perspective of Section 1.3.

**Let us begin:** Suppose the cost \( J = (1 + s - s) \) is positive and we want to perform the update of parameter \( W_{i1}^{(1)} \) (in Figure 5 and Figure 6), we must realize that \( W_{i1}^{(1)} \) only contributes to \( z_i^{(2)} \) and thus \( a_1^{(2)} \). This fact is crucial to understanding backpropagation – backpropagated gradients are only affected by values they contribute to. \( a_1^{(2)} \) is consequently used in the forward computation of score by multiplication with \( W_{i1}^{(2)} \). We can see from the max-margin loss that:

\[
\frac{\partial J}{\partial s} = - \frac{\partial J}{\partial s_c} = -1
\]

Therefore we will work with \( \frac{\partial s}{\partial W_{ij}^{(1)}} \) here for simplicity. Thus,

\[
\frac{\partial s}{\partial W_{ij}^{(1)}} = \frac{\partial W^{(2)} a^{(2)}}{\partial W_{ij}^{(1)}} = \frac{\partial W^{(2)} a_i^{(2)}}{\partial W_{ij}^{(1)}} = W^{(2)} \frac{\partial a_i^{(2)}}{\partial W_{ij}^{(1)}} \]

\[
\Rightarrow W_{ij}^{(2)} \frac{\partial a_i^{(2)}}{\partial W_{ij}^{(1)}} = W_{ij}^{(2)} \frac{\partial a_i^{(2)}}{\partial z_i^{(2)}} \frac{\partial z_i^{(2)}}{\partial W_{ij}^{(1)}} = W_{ij}^{(2)} f(z_i^{(2)}) \frac{\partial z_i^{(2)}}{\partial W_{ij}^{(1)}} = W_{ij}^{(2)} f'(z_i^{(2)}) \frac{\partial z_i^{(2)}}{\partial W_{ij}^{(1)}} = W_{ij}^{(2)} f'(z_i^{(2)}) \frac{\partial z_i^{(2)}}{\partial W_{ij}^{(1)}} = W_{ij}^{(2)} f'(z_i^{(2)}) \frac{\partial z_i^{(2)}}{\partial W_{ij}^{(1)}} = W_{ij}^{(2)} f'(z_i^{(2)}) \frac{\partial z_i^{(2)}}{\partial W_{ij}^{(1)}} = W_{ij}^{(2)} f'(z_i^{(2)}) \frac{\partial z_i^{(2)}}{\partial W_{ij}^{(1)}} = W_{ij}^{(2)} f'(z_i^{(2)}) \frac{\partial z_i^{(2)}}{\partial W_{ij}^{(1)}}
\]

Backpropagation Notation:

• \( x_i \) is an input to the neural network.
• \( s \) is the output of the neural network.
• The j-th neuron of layer k receives the scalar input \( z_j^{(k)} \) and produces the scalar activation output \( a_j^{(k)} \).
• For the input layer, \( x_j = z_j^{(1)} = a_j^{(1)} \).
• \( W^{(k)} \) is the transfer matrix that maps the output from the k-th layer to the input to the \( (k+1) \)-th. Thus, \( W^{(1)} = W \) and \( W^{(2)} = U \) using notation from Section 1.3.
We see above that the gradient reduces to the product $\delta^{(2)}_i \cdot a_{j}^{(1)}$ where $\delta^{(2)}_i$ is essentially the error propagating backwards from the $i$-th neuron in layer 2. $a_{j}^{(1)}$ is an input fed to $i$-th neuron in layer 2 when scaled by $W_{ij}$.

Let us discuss the "error sharing/distribution" interpretation of backpropagation better using Figure 6 as an example. Say we were to update $W_{14}^{(1)}$:

1. We start with the an error signal of 1 propagating backwards from $a_1^{(3)}$.
2. We then multiply this error by the local gradient of the neuron which maps $z_1^{(3)}$ to $a_1^{(3)}$. This happens to be 1 in this case and thus, the error is still 1. This is now known as $\delta_1^{(3)} = 1$.
3. At this point, the error signal of 1 has reached $z_1^{(3)}$. We now need to distribute the error signal so that the "fair share" of the error reaches to $a_1^{(2)}$.
4. This amount is the (error signal at $z_1^{(3)} = \delta_1^{(3)}) \times W_1^{(2)} = W_1^{(2)}$. Thus, the error at $a_1^{(2)} = W_1^{(2)}$.
5. As we did in step 2, we need to move the error across the neuron which maps $z_1^{(2)}$ to $a_1^{(2)}$. We do this by multiplying the error signal at $a_1^{(2)}$ by the local gradient of the neuron which happens to be $f'(z_1^{(2)})$.
6. Thus, the error signal at $z_1^{(2)}$ is $f'(z_1^{(2)}))W_1^{(2)}$. This is known as $\delta_1^{(2)}$.
7. Finally, we need to distribute the "fair share" of the error to $W_{14}^{(1)}$ by simply multiplying it by the input it was responsible for forwarding, which happens to be $a_4^{(1)}$.
8. Thus, the gradient of the loss with respect to $W_{14}^{(1)}$ is calculated to be $a_4^{(1)} f'(z_1^{(2)}))W_1^{(2)}$.

Notice that the result we arrive at using this approach is exactly the same as that we arrived at using explicit differentiation earlier. Thus, we can calculate error gradients with respect to a parameter in the network using either the chain rule of differentiation or using an error sharing and distributed flow approach – both of these approaches happen to do the exact same thing but it might be helpful to think about them one way or another.
Bias Updates: Bias terms (such as $b_{11}^{(1)}$) are mathematically equivalent to other weights contributing to the neuron input ($z_{11}^{(2)}$) as long as the input being forwarded is 1. As such, the bias gradients for neuron $i$ on layer $k$ is simply $\delta_i^{(k)}$. For instance, if we were updating $b_{11}^{(1)}$ instead of $W_{14}^{(1)}$ above, the gradient would simply be $f'(z_{11}^{(2)})W_{14}^{(1)}$.

Generalized steps to propagate $\delta^{(k)}$ to $\delta^{(k-1)}$:

1. We have error $\delta_i^{(k)}$ propagating backwards from $z_i^{(k)}$, i.e. neuron $i$ at layer $k$. See Figure 7.

2. We propagate this error backwards to $a_j^{(k-1)}$ by multiplying $\delta_i^{(k)}$ by the path weight $W_{ij}^{(k-1)}$.

3. Thus, the error received at $a_j^{(k-1)}$ is $\delta_i^{(k)}W_{ij}^{(k-1)}$.

4. However, $a_j^{(k-1)}$ may have been forwarded to multiple nodes in the next layer as shown in Figure 8. It should receive responsibility for errors propagating backward from node $m$ in layer $k$ too, using the exact same mechanism.

5. Thus, error received at $a_j^{(k-1)}$ is $\delta_i^{(k)}W_{ij}^{(k-1)} + \delta_m^{(k)}W_{mj}^{(k-1)}$.

6. In fact, we can generalize this to be $\sum_i \delta_i^{(k)}W_{ij}^{(k-1)}$.

7. Now that we have the correct error at $a_j^{(k-1)}$, we move it across neuron $j$ at layer $k-1$ by multiplying with with the local gradient $f'(z_j^{(k-1)})$.

8. Thus, the error that reaches $z_j^{(k-1)}$, called $\delta_j^{(k-1)}$ is $f'(z_j^{(k-1)})(\sum_i \delta_i^{(k)}W_{ij}^{(k-1)})$.

1.6 Training with Backpropagation – Vectorized

So far, we discussed how to calculate gradients for a given parameter in the model. Here we will generalize the approach above so that we update weight matrices and bias vectors all at once. Note that these are simply extensions of the above model that will help build intuition for the way error propagation can be done at a matrix-vector level.

For a given parameter $W_{ij}^{(k)}$, we identified that the error gradient is simply $\delta_i^{(k+1)} \cdot a_j^{(k)}$. As a reminder, $W^{(k)}$ is the matrix that maps $a^{(k)}$.
to $z^{(k+1)}$. We can thus establish that the error gradient for the entire matrix $W^{(k)}$ is:

$$
\nabla_{W^{(k)}} = \begin{bmatrix}
\delta^{(k+1)}_1 a^{(k)}_1 & \delta^{(k+1)}_1 a^{(k)}_2 & \ldots \\
\delta^{(k+1)}_2 a^{(k)}_1 & \delta^{(k+1)}_2 a^{(k)}_2 & \ldots \\
\vdots & \vdots & \ddots
\end{bmatrix} = \delta^{(k+1)} a^{(k)\top}
$$

Thus, we can write an entire matrix gradient using the outer product of the error vector propagating into the matrix and the activations forwarded by the matrix.

Now, we will see how we can calculate the error vector $\delta^{(k)}$. We established earlier using Figure 8 that $\delta^{(k)}_j = f' (z^{(k)}_j) \sum_i \delta^{(k+1)}_i W^{(k)}_{ij}$. This can easily generalize to matrices such that:

$$\delta^{(k)} = f' (z^{(k)}) \circ (W^{(k)\top} \delta^{(k+1)})$$

In the above formulation, the $\circ$ operator corresponds to an element wise product between elements of vectors ($\circ : \mathbb{R}^N \times \mathbb{R}^N \rightarrow \mathbb{R}^N$).

**Computational efficiency:** Having explored element-wise updates as well as vector-wise updates, we must realize that the vectorized implementations run substantially faster in scientific computing environments such as MATLAB or Python (using NumPy/SciPy packages). Thus, we should use vectorized implementation in practice. Furthermore, we should also reduce redundant calculations in backpropagation - for instance, notice that $\delta^{(k)}$ depends directly on $\delta^{(k+1)}$. Thus, we should ensure that when we update $W^{(k)}$ using $\delta^{(k+1)}$, we save $\delta^{(k+1)}$ to later derive $\delta^{(k)}$ – and we then repeat this for $(k - 1) \ldots (1)$. Such a recursive procedure is what makes backpropagation a computationally affordable procedure.

## 2 Neural Networks: Tips and Tricks

Having discussed the mechanics of neural networks, we will now dive into some tips and tricks commonly employed when using neural networks in practice.

### 2.1 Gradient Check

We have discussed how to calculate error gradients for parameters in a neural network model using calculus. Here we discuss another technique of approximating the gradient without the use of error backpropagation:
\[ f'(\theta) \approx \frac{J(\theta^{(i+)}) - J(\theta^{(i-)})}{2\epsilon} \]

where \( \theta^{(i+)} = \theta + \epsilon \times e_i \)

We know the above holds true from the definition of differentiation, but how does this apply to getting an error gradient? Well, the term \( J(\theta^{(i+)}) \) is simply the error calculated on a forward pass for a given dataset when we perturb the parameter \( \theta \)'s \( i^{th} \) element by \( +\epsilon \). Similarly, the term \( J(\theta^{(i-)}) \) is the error calculated on a forward pass for the same dataset when we perturb the parameter \( \theta \)'s \( i^{th} \) element by \( -\epsilon \). Thus, using two forward passes, we can approximate the gradient with respect to any given parameter in the model. Of course, considering how many operations are required for even a forward pass, this is an extremely expensive procedure of evaluating gradients – this is a great way of verifying implementations of the backpropagation however.

A naive implementation of gradient check can be implemented in the following manner:

---

**Snippet 2.1**

```python
def eval_numerical_gradient(f, x):
    
    # a naive implementation of numerical gradient of f at x
    # f should be a function that takes a single argument
    # x is the point (numpy array) to evaluate the gradient at
    
    fx = f(x) # evaluate function value at original point
    grad = np.zeros(x.shape)
    h = 0.00001

    # iterate over all indexes in x
    it = np.nditer(x, flags=['multi_index'],
                   op_flags=['readwrite'])
    while not it.finished:
        # evaluate function at x+h
        ix = it.multi_index
        old_value = x[ix]
        x[ix] = old_value + h # increment by h
        fxh = f(x) # evaluate f(x + h)
        x[ix] = old_value # restore to previous value (very

Gradient checks are a great way to compare analytical and numerical gradients. Analytical gradients should be close and numerical gradients can be calculated using:

\[ f'(\theta) \approx \frac{J(\theta^{(i+)}) - J(\theta^{(i-)})}{2\epsilon} \]

\( J(\theta^{(i+)}) \) and \( J(\theta^{(i-)}) \) can be evaluated using two forward passes. An implementation of this can be seen in Snippet 2.1.
# compute the partial derivative
grad[ix] = (fxh - fx) / h # the slope
it.iternext() # step to next dimension
return grad

## 2.2 Regularization

Like most classifiers, neural networks are also prone to overfitting which causes their validation and test performances to be suboptimal. We can implement $L_2$ regularization such that the loss with regularization, $J_R$, is calculated to be:

$$ J_R = J + \lambda \sum_{i=1}^{L} \|W^{(i)}\|_F $$

In the above formulation, $\|W^{(i)}\|_F$ is the Frobenius norm of the matrix $W^{(i)}$ and $\lambda$ is the relative weight assigned to regularization in the weighted-sum objective. Adding this type of regularization penalizes weights for being large in magnitude by contributing to the cost quadratically with it. This reduces the flexibility of the target function (i.e. classifier) thereby reducing the overfitting phenomenon. Imposing such a constraint can be interpreted as the prior Bayesian belief that the optimal weights are close to zero. How close you wonder? Well, that is what $\lambda$ controls – large values of $\lambda$ lead to a stronger belief that the weights should be close to zero. It must be noted that the bias terms are not regularized and do not contribute to the cost term above – try thinking about why this is the case.

## 2.3 Neuron Units

So far we have discussed neural networks that contain sigmoidal neurons to allow nonlinearities, however in many applications better networks can be designed using other activation functions. Some common choices are listed here with their function and gradient definitions and these can be substituted with the sigmoidal functions discussed above.

**Sigmoid:** This is the default choice we have discussed and the activation function $\sigma$ is:

$$ \sigma(z) = \frac{1}{1 + \exp(-z)} $$

![Figure 9: The response of a sigmoid nonlinearity](image)
where $\sigma(z) \in (0, 1)$

The gradient of $\sigma(z)$ is:

$$\sigma'(z) = \frac{-\exp(-z)}{1 + \exp(-z)} = \sigma(z)(1 - \sigma(z))$$

**Tanh:** The tanh function is an alternative to the sigmoid function that is often found to converge faster in practice. The primary difference between tanh and sigmoid is that tanh output ranges from $-1$ to $1$ while the sigmoid ranges from 0 to 1.

$$\tanh(z) = \frac{\exp(z) - \exp(-z)}{\exp(z) + \exp(-z)} = 2\sigma(2z) - 1$$

where $\tanh(z) \in (-1, 1)$

The gradient of $\tanh(z)$ is:

$$\tanh'(z) = 1 - \left(\frac{\exp(z) - \exp(-z)}{\exp(z) + \exp(-z)}\right)^2 = 1 - \tanh^2(z)$$

**Hard tanh:** The hard tanh function is sometimes preferred over the tanh function since it is computationally cheaper. It does however saturate for magnitudes of $z$ greater than 1. The activation of the hard tanh is:

$$\text{hardtanh}(z) = \begin{cases} 
-1 & : z < -1 \\
\text{z} & : -1 \leq z \leq 1 \\
1 & : z > 1 
\end{cases}$$

The derivative can also be expressed in a piecewise functional form:

$$\text{hardtanh}'(z) = \begin{cases} 
1 & : -1 \leq z \leq 1 \\
0 & : \text{otherwise} 
\end{cases}$$

**Soft sign:** The soft sign function is another nonlinearity which can be considered an alternative to tanh since it too does not saturate as easily as hard clipped functions:

$$\text{softsign}(z) = \frac{\text{z}}{1 + |\text{z}|}$$

The derivative is expressed as:

$$\text{softsign}'(z) = \frac{\text{sgn}(z)}{(1 + \text{z})^2}$$

where $\text{sgn}$ is the signum function which returns $\pm 1$ depending on the sign of $z$
ReLU: The ReLU (Rectified Linear Unit) function is a popular choice of activation since it does not saturate even for larger values of $z$ and has found much success in computer vision applications:

$$\text{rect}(z) = \max(z, 0)$$

The derivative is then the piecewise function:

$$\text{rect}'(z) = \begin{cases} 1 : z > 0 \\ 0 : \text{otherwise} \end{cases}$$

Leaky ReLU: Traditional ReLU units by design do not propagate any error for non-positive $z$ – the leaky ReLU modifies this such that a small error is allowed to propagate backwards even when $z$ is negative:

$$\text{leaky}(z) = \max(z, k \cdot z)$$

where $0 < k < 1$

This way, the derivative is representable as:

$$\text{leaky}'(z) = \begin{cases} 1 : z > 0 \\ k : \text{otherwise} \end{cases}$$

2.4 Xavier Parameter Initialization

In Understanding the difficulty of training deep feedforward neural networks (2010), Xavier et al study the effect of different weight and bias initialization schemes on training dynamics. The empirical findings suggest that for sigmoid and tanh activation units, lower error rates are achieved and faster convergence occurs when the weights of a matrix $W \in \mathbb{R}^{n(l+1) \times n(l)}$ are initialized randomly with a uniform distribution with the following range:

$$W \sim U \left[ -\sqrt{\frac{6}{n(l) + n(l+1)}}, \sqrt{\frac{6}{n(l) + n(l+1)}} \right]$$

Where $n(l)$ is the number of input units to $W$ (fan-in)

and $n(l+1)$ is the number of output units from $W$ (fan-out)

In this parameter initialization scheme, bias units are initialized to 0. This approach attempts to maintain activation variances as well as backpropagated gradient variances across layers. Without such initialization, the gradient variances (which are a proxy for information) generally decrease with backpropagation across layers.
2.5 Learning Rate

The speed at which a parameter in the model updates can be controlled using the learning rate. In the following naive gradient descent formulation, $\alpha$ is the learning rate:

$$
\theta_{\text{new}} = \theta_{\text{old}} - \alpha \nabla J(\theta)
$$

You might think that for fast convergence rates, we should set $\alpha$ to larger values however faster convergence is not guaranteed with larger convergence rates. In fact, with very large learning rates, we might experience that the loss function actually diverges because the parameters update causes the model to overshoot the convex minima as shown in Figure 15. In non-convex models (most of those we work with), the outcome of a large learning rate is unpredictable but the chances of diverging loss functions are very high.

The simple solution to avoiding a diverging loss is to use a very small learning rate so that we carefully scan the parameter space. Furthermore, we can keep this learning rate fixed for all parameters in the model instead of having a more complex scheme in which each parameter has its own learning rate.

Since training is the most expensive phase in a deep learning system, some research has attempted to improve this naive approach to setting learning learning rates. For instance, Ronan Collobert scales the learning rate of a weight $W_{ij}$ (where $W \in \mathbb{R}^{n(l+1) \times n(l)}$) by the inverse square root of the fan-in of the neuron ($n(l)$). Another approach is to allow the learning rate to decrease over time such that:

$$
\alpha(t) = \frac{\alpha_0 \tau}{\max(t, \tau)}
$$

In the above scheme, $\alpha_0$ is a tunable parameter and represents the starting learning rate. $\tau$ is also a tunable parameter and represents the time at which the learning rate should start reducing. In practice, this method has been found to work quite well. In the next section we discuss another method for adaptive gradient descent which does not require hand-set learning rates.

2.6 Subgradient Optimization Using AdaGrad

AdaGrad is an implementation of standard stochastic gradient descent (SGD) with one key difference: the learning rate can vary for each parameter. The learning rate for each parameter depends on the history of gradient updates of that parameter in a way such that parameters with a scarce history of updates are updated faster using a larger learning rate. In other words, parameters that have not been updated much in the past are likelier to have higher learning rates now. Formally:
\[ \dot{\theta}_{t,i} = \dot{\theta}_{t-1,i} - \frac{\alpha}{\sqrt{\sum_{\tau=1}^{t} g_{t,i}^2}} g_{t,i} \] where\n\[ g_{t,i} = \frac{\partial}{\partial \dot{\theta}_t} J_t(\theta) \]

In this technique, we see that if the RMS of the history of gradients is extremely low, the learning rate is very high. A simple implementation of this technique is:

```python
# Assume the gradient dx and parameter vector x
cache += dx**2
x += - learning_rate * dx / np.sqrt(cache + 1e-8)
```