

- ▶ \mathbf{x} or \mathbf{x}_i is a data point (with corresponding target t or t_i in the training and test sets). $i \in [1, N]$ or $i \in [0, N - 1]$ ranges over data.
- ▶ \mathbf{w} is a weight vector. When disambiguation is needed, \mathbf{w}_k is the weight vector of the k th perceptron.
- ▶ w_j (or w_{kj}) is the j th weight and x_j (or x_{ij}) is the j th component in an input vector. D is the dimensionality of the input and $j \in [0, D]$ for weights, but $j \in [1, D]$ for input vectors (or $x_0 = 1$).
- ▶ $a(\mathbf{x}) = \mathbf{w} \cdot \mathbf{x} = \sum_{j=0}^D w_j x_j = w_0 + \sum_{j=1}^D w_j x_j$ is an *unthresholded perceptron*, *linear unit*, or *activation* (see Bishop pg 227).
- ▶ h is an *activation function*, which effectively provides a threshold for a perceptron.
- ▶ $z(\mathbf{x}) = h(a(\mathbf{x}))$ is a *perceptron*. (Bishop pg 227 calls this a *hidden unit*, which makes sense in the context of a MLP).
- ▶ $k \in [1, M]$ ranges over perceptrons in a hidden layer, hence z_i , a_k , and \mathbf{w}_k and w_{kj} .
- ▶ η is the *learning rate*.

Perceptron rule

Initialize \mathbf{w} to random values

Repeat until all training data points are correctly classified

For each data point \mathbf{x}_i, t_i

Compute $z(\mathbf{x}_i) = h(\mathbf{w} \cdot \mathbf{x}_i)$

For each weight w_j

$$w_{j+} = \eta(t_i - z(\mathbf{x}_i))x_{ij}$$

Gradient descent

Initialize \mathbf{w} to random values

Repeat until termination condition

For each Δw_j

$$\Delta w_j = 0$$

For each data point \mathbf{x}_i, t_i

Compute $a(\mathbf{x}_i) = \mathbf{w} \cdot \mathbf{x}_i$

For each Δw_j

$$\Delta w_{j+} = \eta(t_i - a(\mathbf{x}_i))x_{ij}$$

For each weight w_j

$$w_{j+} = \Delta w_j$$

Stochastic gradient descent (delta rule)

Initialize \mathbf{w} to random values

Repeat until termination condition

For each data point \mathbf{x}_i, t_i

Compute $a(\mathbf{x}_i) = \mathbf{w} \cdot \mathbf{x}_i$

For each weight w_j

$$w_{j+} = \eta(t_i - a(\mathbf{x}_i))x_{ij}$$

Backpropagation

Initialize all weights in all units to random value

Repeat until termination condition

For each data point \mathbf{x}_i, t_i

Compute z_k and y_ℓ for every unit in the network

For each output unit y_ℓ

$$\delta_{y_\ell} = y_\ell(\mathbf{x}_i)(1 - y_\ell(\mathbf{x}_i))(t_i - y_\ell(\mathbf{x}_i))$$

For each hidden unit z_k

$$\delta_{z_k} = z_k(\mathbf{x}_i)(1 - z_k(\mathbf{x}_i)) \sum_{\ell=1}^K w_{\ell k} \delta_\ell$$

For each output unit y_ℓ

For each weight $w_{y_\ell j}$

$$w_{y_\ell j} = \eta \delta_{y_\ell} x_{ij}$$

For each hidden unit z_k

For each weight $w_{z_k j}$

$$w_{z_k j} = \eta \delta_{z_k} x_{ij}$$