E9 205 Machine Learning for Signal Procesing

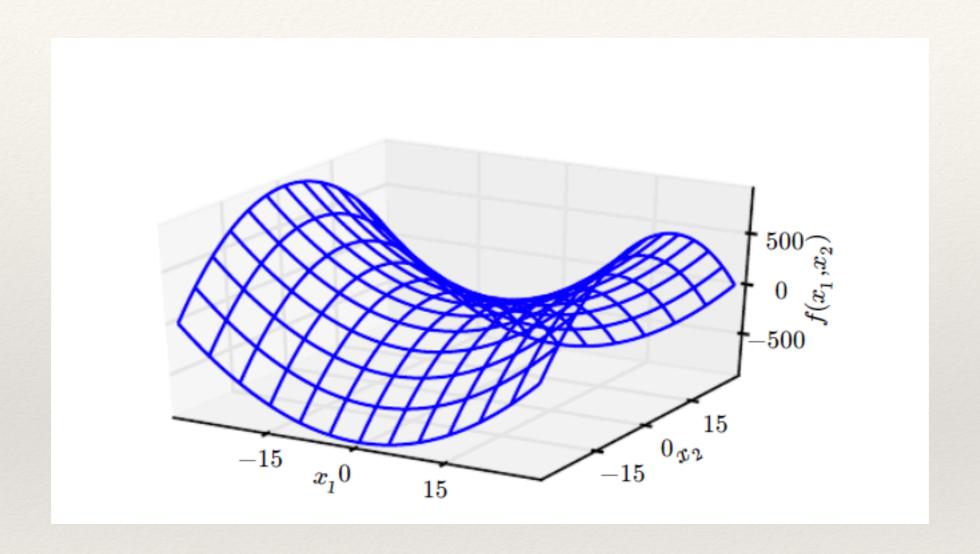
Neural Networks - Learning, Error Functions and Properties

13-11-2017



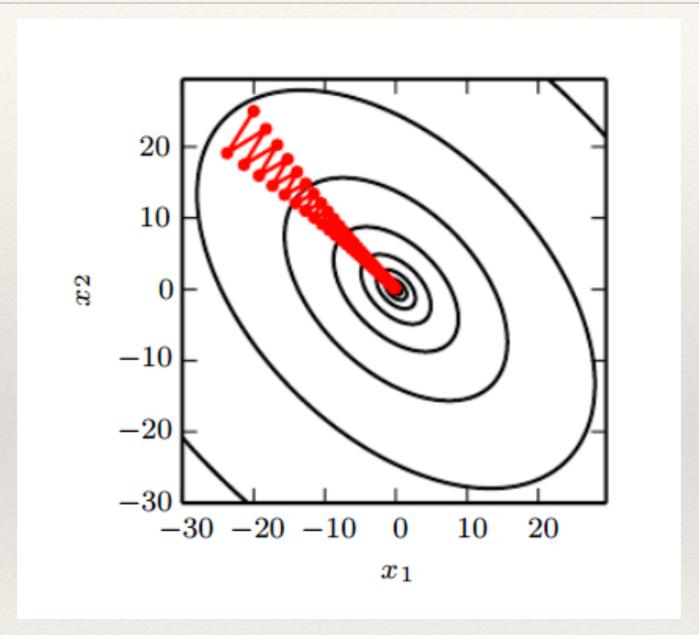


Directional Derivatives (Max and Min)



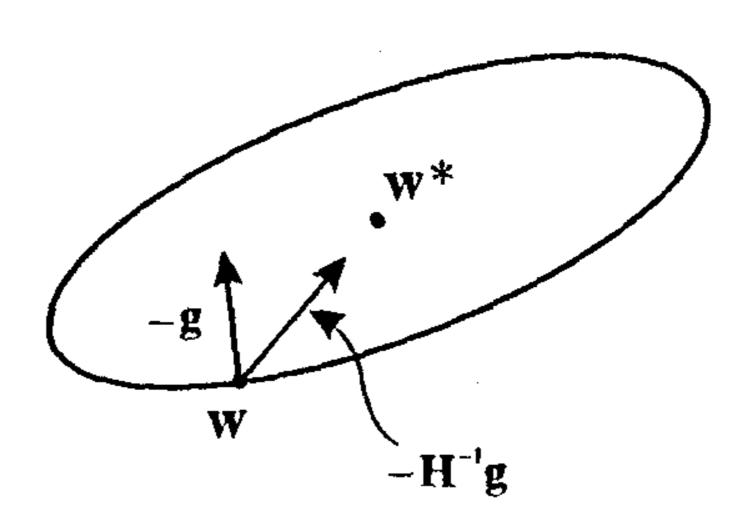
$$f(x) \approx f(x^{(0)}) + (x - x^{(0)})^{\top} g + \frac{1}{2} (x - x^{(0)})^{\top} H(x - x^{(0)}).$$

Issues with Gradient Descent



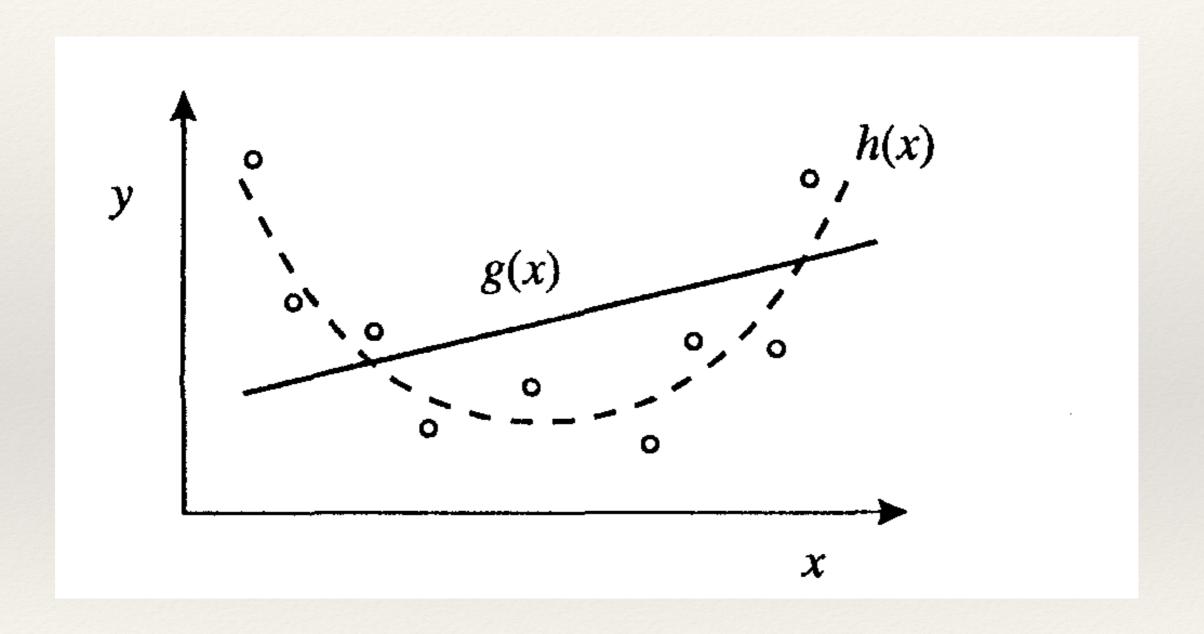
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Bias Variance Trade Off



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