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Theorem 9 (Two-Layer Networks are Universal Function Approximators). Let F be a continuous function on a bounded subset of D-dimensional space. Then there exists a two-layer neural network \hat{F} with a finite number of hidden units that approximate F arbitrarily well. Namely, for all x in the domain of F, $|F(\mathbf{x}) - \hat{F}(\mathbf{x})| < \epsilon$.

Put simply: two-layer networks can approximate any function

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Training

Input x:





x2 **X**₁ 0 0

0 1

Output = x1 xor x2

x₁ **xor** x₂

0



Backpropagation: intuition

Gradient descent method for learning weights by optimizing a loss function

1. calculate output of all nodes

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- 2. calculate the weights for the output layer based on the error
- 3. "backpropagate" errors through hidden layers







w₃ * error

Backpropagation: the details

Gradient descent method for learning weights by optimizing a loss function

- 1. calculate output of all nodes
- 2. calculate the updates directly for the output layer
- 3. "backpropagate" errors through hidden layers

What loss function?

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Backpropagation: the details

Gradient descent method for learning weights by optimizing a loss function

- 1. calculate output of all nodes
- 2. calculate the updates directly for the output layer
- 3. "backpropagate" errors through hidden layers

 $loss = \sum_{x} \frac{1}{2} (y - \hat{y})^2$ squared error