

















Stochastic Gradient Descent

- Like gradient descent, but training examples treated one-by-one
- Develop on board

SGD Discussion

- Simple
- Memory efficient
 - Applies to huge data sets
- Online
 - Trivial to add new examples, or get rid of old ones
- Can solve huge fraction of ML problems

Pillar of large-scale machine learning

Backprop

- Backprop = chain rule for partial derivatives
 - Works out nicely for "feed-forward" neural nets
 - Compute function: forward pass through network
 - Compute derivatives: backward pass
- Develop on board













