

Data Analysis and Machine Learning: Neural networks, from the simple perceptron to deep learning and convolutional networks

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Neural networks

Artificial neural networks are computational systems that can learn to perform tasks by considering examples, generally without being programmed with any task-specific rules. It is supposed to mimic a biological system, wherein neurons interact by sending signals in the form of mathematical functions between layers. All layers can contain an arbitrary number of neurons, and each connection is represented by a weight variable.

Artificial neurons

The field of artificial neural networks has a long history of development, and is closely connected with the advancement of computer science and computers in general. A model of artificial neurons was first developed by McCulloch and Pitts in 1943 to study signal processing in the brain and has later been refined by others. The general idea is to mimic neural networks in the human brain, which is composed of billions of neurons that communicate with each other by sending electrical signals. Each neuron accumulates its incoming signals, which must exceed an activation threshold to yield an output. If the threshold is not overcome, the neuron remains inactive, i.e. has zero output.

This behaviour has inspired a simple mathematical model for an artificial neuron.

$$y = f\left(\sum_{i=1}^n w_i x_i\right) = f(u) \quad (1)$$

Here, the output y of the neuron is the value of its activation function, which have as input a weighted sum of signals x_i, \dots, x_n received by n other neurons.

Conceptually, it is helpful to divide neural networks into four categories:

1. general purpose neural networks for supervised learning,
2. neural networks designed specifically for image processing, the most prominent example of this class being Convolutional Neural Networks (CNNs),
3. neural networks for sequential data such as Recurrent Neural Networks (RNNs), and
4. neural networks for unsupervised learning such as Deep Boltzmann Machines.

In natural science, DNNs and CNNs have already found numerous applications. In statistical physics, they have been applied to detect phase transitions in 2D Ising and Potts models, lattice gauge theories, and different phases of polymers, or solving the Navier-Stokes equation in weather forecasting. Deep learning has also found interesting applications in quantum physics. Various quantum phase transitions can be detected and studied using DNNs and CNNs, topological phases, and even non-equilibrium many-body localization. Representing quantum states as DNNs quantum state tomography are among some of the impressive achievements to reveal the potential of DNNs to facilitate the study of quantum systems.

In quantum information theory, it has been shown that one can perform gate decompositions with the help of neural.

The applications are not limited to the natural sciences. There is a plethora of applications in essentially all disciplines, from the humanities to life science and medicine.

Neural network types

An artificial neural network (ANN), is a computational model that consists of layers of connected neurons, or nodes or units. We will refer to these interchangeably as units or nodes, and sometimes as neurons.

It is supposed to mimic a biological nervous system by letting each neuron interact with other neurons by sending signals in the form of mathematical functions between layers. A wide variety of different ANNs have been developed, but most of them consist of an input layer, an output layer and eventual layers in-between, called *hidden layers*. All layers can contain an arbitrary number of nodes, and each connection between two nodes is associated with a weight variable.

Neural networks (also called neural nets) are neural-inspired nonlinear models for supervised learning. As we will see, neural nets can be viewed as natural, more powerful extensions of supervised learning methods such as linear and logistic regression and soft-max methods we discussed earlier.

Feed-forward neural networks

The feed-forward neural network (FFNN) was the first and simplest type of ANNs that were devised. In this network, the information moves in only one direction: forward through the layers.

Nodes are represented by circles, while the arrows display the connections between the nodes, including the direction of information flow. Additionally, each arrow corresponds to a weight variable (figure to come). We observe that each node in a layer is connected to *all* nodes in the subsequent layer, making this a so-called *fully-connected* FFNN.

Convolutional Neural Network

A different variant of FFNNs are *convolutional neural networks* (CNNs), which have a connectivity pattern inspired by the animal visual cortex. Individual neurons in the visual cortex only respond to stimuli from small sub-regions of the visual field, called a receptive field. This makes the neurons well-suited to exploit the strong spatially local correlation present in natural images. The response of each neuron can be approximated mathematically as a convolution operation. (figure to come)

Convolutional neural networks emulate the behaviour of neurons in the visual cortex by enforcing a *local* connectivity pattern between nodes of adjacent layers: Each node in a convolutional layer is connected only to a subset of the nodes in the previous layer, in contrast to the fully-connected FFNN. Often, CNNs consist of several convolutional layers that learn local features of the input, with a fully-connected layer at the end, which gathers all the local data and produces the outputs. They have wide applications in image and video recognition.

Recurrent neural networks

So far we have only mentioned ANNs where information flows in one direction: forward. *Recurrent neural networks* on the other hand, have connections between nodes that form directed *cycles*. This creates a form of internal memory which are able to capture information on what has been calculated before; the output is dependent on the previous computations. Recurrent NNs make use of sequential information by performing the same task for every element in a sequence, where each element depends on previous elements. An example of such information is sentences, making recurrent NNs especially well-suited for handwriting and speech recognition.

Other types of networks

There are many other kinds of ANNs that have been developed. One type that is specifically designed for interpolation in multidimensional space is the radial basis function (RBF) network. RBFs are typically made up of three layers: an input layer, a hidden layer with non-linear radial symmetric activation functions

and a linear output layer ("linear" here means that each node in the output layer has a linear activation function). The layers are normally fully-connected and there are no cycles, thus RBFs can be viewed as a type of fully-connected FFNN. They are however usually treated as a separate type of NN due the unusual activation functions.

Multilayer perceptrons

One uses often so-called fully-connected feed-forward neural networks with three or more layers (an input layer, one or more hidden layers and an output layer) consisting of neurons that have non-linear activation functions.

Such networks are often called *multilayer perceptrons* (MLPs).

Why multilayer perceptrons?

According to the *Universal approximation theorem*, a feed-forward neural network with just a single hidden layer containing a finite number of neurons can approximate a continuous multidimensional function to arbitrary accuracy, assuming the activation function for the hidden layer is a **non-constant, bounded and monotonically-increasing continuous function**.

Note that the requirements on the activation function only applies to the hidden layer, the output nodes are always assumed to be linear, so as to not restrict the range of output values.

Mathematical model

The output y is produced via the activation function f

$$y = f\left(\sum_{i=1}^n w_i x_i + b_i\right) = f(z),$$

This function receives x_i as inputs. Here the activation $z = (\sum_{i=1}^n w_i x_i + b_i)$. In an FFNN of such neurons, the *inputs* x_i are the *outputs* of the neurons in the preceding layer. Furthermore, an MLP is fully-connected, which means that each neuron receives a weighted sum of the outputs of *all* neurons in the previous layer.

Mathematical model

First, for each node i in the first hidden layer, we calculate a weighted sum z_i^1 of the input coordinates x_j ,

$$z_i^1 = \sum_{j=1}^M w_{ij}^1 x_j + b_i^1 \quad (2)$$

Here b_i is the so-called bias which is normally needed in case of zero activation weights or inputs. How to fix the biases and the weights will be discussed below.

The value of z_i^1 is the argument to the activation function f_i of each node i , The variable M stands for all possible inputs to a given node i in the first layer. We define the output y_i^1 of all neurons in layer 1 as

$$y_i^1 = f(z_i^1) = f\left(\sum_{j=1}^M w_{ij}^1 x_j + b_i^1\right) \quad (3)$$

where we assume that all nodes in the same layer have identical activation functions, hence the notation f . In general, we could assume in the more general case that different layers have different activation functions. In this case we would identify these functions with a superscript l for the l -th layer,

$$y_i^l = f^l(u_i^l) = f^l\left(\sum_{j=1}^{N_{l-1}} w_{ij}^l y_j^{l-1} + b_i^l\right) \quad (4)$$

where N_l is the number of nodes in layer l . When the output of all the nodes in the first hidden layer are computed, the values of the subsequent layer can be calculated and so forth until the output is obtained.

Mathematical model

The output of neuron i in layer 2 is thus,

$$y_i^2 = f^2\left(\sum_{j=1}^N w_{ij}^2 y_j^1 + b_i^2\right) \quad (5)$$

$$= f^2\left[\sum_{j=1}^N w_{ij}^2 f^1\left(\sum_{k=1}^M w_{jk}^1 x_k + b_j^1\right) + b_i^2\right] \quad (6)$$

where we have substituted y_k^1 with the inputs x_k . Finally, the ANN output reads

$$y_i^3 = f^3\left(\sum_{j=1}^N w_{ij}^3 y_j^2 + b_i^3\right) \quad (7)$$

$$= f^3\left[\sum_j w_{ij}^3 f^2\left(\sum_k w_{jk}^2 f^1\left(\sum_m w_{km}^1 x_m + b_k^1\right) + b_j^2\right) + b_i^3\right] \quad (8)$$

Mathematical model

We can generalize this expression to an MLP with l hidden layers. The complete functional form is,

$$y_i^{l+1} = f^{l+1} \left[\sum_{j=1}^{N_l} w_{ij}^3 f^l \left(\sum_{k=1}^{N_{l-1}} w_{jk}^{l-1} \left(\dots f^1 \left(\sum_{n=1}^{N_0} w_{mn}^1 x_n + b_m^1 \right) \dots \right) + b_k^2 \right) + b_i^3 \right] \quad (9)$$

which illustrates a basic property of MLPs: The only independent variables are the input values x_n .

Mathematical model

This confirms that an MLP, despite its quite convoluted mathematical form, is nothing more than an analytic function, specifically a mapping of real-valued vectors $\hat{x} \in \mathbb{R}^n \rightarrow \hat{y} \in \mathbb{R}^m$.

Furthermore, the flexibility and universality of an MLP can be illustrated by realizing that the expression is essentially a nested sum of scaled activation functions of the form

$$f(x) = c_1 f(c_2 x + c_3) + c_4 \quad (10)$$

where the parameters c_i are weights and biases. By adjusting these parameters, the activation functions can be shifted up and down or left and right, change slope or be rescaled which is the key to the flexibility of a neural network.

Matrix-vector notation. We can introduce a more convenient notation for the activations in an A NN.

Additionally, we can represent the biases and activations as layer-wise column vectors \hat{b}_l and \hat{y}_l , so that the i -th element of each vector is the bias b_i^l and activation y_i^l of node i in layer l respectively.

We have that W_l is an $N_{l-1} \times N_l$ matrix, while \hat{b}_l and \hat{y}_l are $N_l \times 1$ column vectors. With this notation, the sum becomes a matrix-vector multiplication, and we can write the equation for the activations of hidden layer 2 (assuming three nodes for simplicity) as

$$\hat{y}_2 = f_2(W_2 \hat{y}_1 + \hat{b}_2) = f_2 \left(\begin{bmatrix} w_{11}^2 & w_{12}^2 & w_{13}^2 \\ w_{21}^2 & w_{22}^2 & w_{23}^2 \\ w_{31}^2 & w_{32}^2 & w_{33}^2 \end{bmatrix} \cdot \begin{bmatrix} y_1^1 \\ y_2^1 \\ y_3^1 \end{bmatrix} + \begin{bmatrix} b_1^2 \\ b_2^2 \\ b_3^2 \end{bmatrix} \right). \quad (11)$$

Matrix-vector notation and activation. The activation of node i in layer 2 is

$$y_i^2 = f_2(w_{i1}^2 y_1^1 + w_{i2}^2 y_2^1 + w_{i3}^2 y_3^1 + b_i^2) = f_2 \left(\sum_{j=1}^3 w_{ij}^2 y_j^1 + b_i^2 \right). \quad (12)$$

This is not just a convenient and compact notation, but also a useful and intuitive way to think about MLPs: The output is calculated by a series of

matrix-vector multiplications and vector additions that are used as input to the activation functions. For each operation $W_l \hat{y}_{l-1}$ we move forward one layer.

Activation functions. A property that characterizes a neural network, other than its connectivity, is the choice of activation function(s). As described in, the following restrictions are imposed on an activation function for a FFNN to fulfill the universal approximation theorem

- Non-constant
- Bounded
- Monotonically-increasing
- Continuous

Activation functions, Logistic and Hyperbolic ones. The second requirement excludes all linear functions. Furthermore, in a MLP with only linear activation functions, each layer simply performs a linear transformation of its inputs.

Regardless of the number of layers, the output of the NN will be nothing but a linear function of the inputs. Thus we need to introduce some kind of non-linearity to the NN to be able to fit non-linear functions Typical examples are the logistic *Sigmoid*

$$f(x) = \frac{1}{1 + e^{-x}},$$

and the *hyperbolic tangent* function

$$f(x) = \tanh(x)$$

Relevance. The *sigmoid* function are more biologically plausible because the output of inactive neurons are zero. Such activation function are called *one-sided*. However, it has been shown that the hyperbolic tangent performs better than the sigmoid for training MLPs. has become the most popular for *deep neural networks*

The multilayer perceptron (MLP)

The multilayer perceptron is a very popular, and easy to implement approach, to deep learning. It consists of

1. A neural network with one or more layers of nodes between the input and the output nodes.
2. The multilayer network structure, or architecture, or topology, consists of an input layer, one or more hidden layers, and one output layer.

3. The input nodes pass values to the first hidden layer, its nodes pass the information on to the second and so on till we reach the output layer.

As a convention it is normal to call a network with one layer of input units, one layer of hidden units and one layer of output units as a two-layer network. A network with two layers of hidden units is called a three-layer network etc etc.

For an MLP network there is no direct connection between the output nodes/neurons/units and the input nodes/neurons/units. Hereafter we will call the various entities of a layer for nodes. There are also no connections within a single layer.

The number of input nodes does not need to equal the number of output nodes. This applies also to the hidden layers. Each layer may have its own number of nodes and activation functions.

The hidden layers have their name from the fact that they are not linked to observables and as we will see below when we define the so-called activation \hat{z} , we can think of this as a basis expansion of the original inputs \hat{x} . The difference however between neural networks and say linear regression is that now these basis functions (which will correspond to the weights in the network) are learned from data. This results in an important difference between neural networks and deep learning approaches on one side and methods like logistic regression or linear regression and their modifications on the other side.

From one to many layers, the universal approximation theorem

A neural network with only one layer, what we called the simple perceptron, is best suited if we have a standard binary model with clear (linear) boundaries between the outcomes. As such it could equally well be replaced by standard linear regression or logistic regression. Networks with one or more hidden layers approximate systems with more complex boundaries.

As stated earlier, an important theorem in studies of neural networks, restated without proof here, is the [universal approximation theorem](#).

It states that a feed-forward network with a single hidden layer containing a finite number of neurons can approximate continuous functions on compact subsets of real functions. The theorem thus states that simple neural networks can represent a wide variety of interesting functions when given appropriate parameters. It is the multilayer feedforward architecture itself which gives neural networks the potential of being universal approximators.

Deriving the back propagation code for a multilayer perceptron model

Note: figures will be inserted later!

As we have seen now in a feed forward network, we can express the final output of our network in terms of basic matrix-vector multiplications. The unknown quantities are our weights w_{ij} and we need to find an algorithm for

changing them so that our errors are as small as possible. This leads us to the famous [back propagation algorithm](#).

The questions we want to ask are how do changes in the biases and the weights in our network change the cost function and how can we use the final output to modify the weights?

To derive these equations let us start with a plain regression problem and define our cost function as

$$\mathcal{C}(\hat{W}) = \frac{1}{2} \sum_{i=1}^n (y_i - t_i)^2,$$

where the t_i s are our n targets (the values we want to reproduce), while the outputs of the network after having propagated all inputs \hat{x} are given by y_i . Below we will demonstrate how the basic equations arising from the back propagation algorithm can be modified in order to study classification problems with K classes.

Definitions

With our definition of the targets \hat{t} , the outputs of the network \hat{y} and the inputs \hat{x} we define now the activation z_j^l of node/neuron/unit j of the l -th layer as a function of the bias, the weights which add up from the previous layer $l - 1$ and the forward passes/outputs \hat{a}^{l-1} from the previous layer as

$$z_j^l = \sum_{i=1}^{M_{l-1}} w_{ij}^l a_i^{l-1} + b_j^l,$$

where b_k^l are the biases from layer l . Here M_{l-1} represents the total number of nodes/neurons/units of layer $l - 1$. The figure here illustrates this equation. We can rewrite this in a more compact form as the matrix-vector products we discussed earlier,

$$\hat{z}^l = \left(\hat{W}^l\right)^T \hat{a}^{l-1} + \hat{b}^l.$$

With the activation values \hat{z}^l we can in turn define the output of layer l as $\hat{a}^l = f(\hat{z}^l)$ where f is our activation function. In the examples here we will use the sigmoid function discussed in our logistic regression lectures. We will also use the same activation function f for all layers and their nodes. It means we have

$$a_j^l = f(z_j^l) = \frac{1}{1 + \exp(-(z_j^l))}.$$

Derivatives and the chain rule

From the definition of the activation z_j^l we have

$$\frac{\partial z_j^l}{\partial w_{ij}^l} = a_i^{l-1},$$

and

$$\frac{\partial z_j^l}{\partial a_i^{l-1}} = w_{ji}^l.$$

With our definition of the activation function we have that (note that this function depends only on z_j^l)

$$\frac{\partial a_j^l}{\partial z_j^l} = a_j^l(1 - a_j^l) = f(z_j^l)(1 - f(z_j^l)).$$

Derivative of the cost function

With these definitions we can now compute the derivative of the cost function in terms of the weights.

Let us specialize to the output layer $l = L$. Our cost function is

$$\mathcal{C}(\hat{W}^L) = \frac{1}{2} \sum_{i=1}^n (y_i - t_i)^2 = \frac{1}{2} \sum_{i=1}^n (a_i^L - t_i)^2,$$

The derivative of this function with respect to the weights is

$$\frac{\partial \mathcal{C}(\hat{W}^L)}{\partial w_{jk}^L} = (a_j^L - t_j) \frac{\partial a_j^L}{\partial w_{jk}^L},$$

The last partial derivative can easily be computed and reads (by applying the chain rule)

$$\frac{\partial a_j^L}{\partial w_{jk}^L} = \frac{\partial a_j^L}{\partial z_j^L} \frac{\partial z_j^L}{\partial w_{jk}^L} = a_j^L(1 - a_j^L) a_k^{L-1},$$

Bringing it together, first back propagation equation

We have thus

$$\frac{\partial \mathcal{C}(\hat{W}^L)}{\partial w_{jk}^L} = (a_j^L - t_j) a_j^L(1 - a_j^L) a_k^{L-1},$$

Defining

$$\delta_j^L = a_j^L(1 - a_j^L) (a_j^L - t_j) = f'(z_j^L) \frac{\partial \mathcal{C}}{\partial (a_j^L)},$$

and using the Hadamard product of two vectors we can write this as

$$\hat{\delta}^L = f'(\hat{z}^L) \circ \frac{\partial \mathcal{C}}{\partial (\hat{a}^L)}.$$

This is an important expression. The second term on the right handside measures how fast the cost function is changing as a function of the j th output activation. If, for example, the cost function doesn't depend much on a particular output node j , then δ_j^L will be small, which is what we would expect. The first term on the right, measures how fast the activation function f is changing at a given activation value z_j^L .

Notice that everything in the above equations is easily computed. In particular, we compute z_j^L while computing the behaviour of the network, and it is only a small additional overhead to compute $f'(z_j^L)$. The exact form of the derivative with respect to the output depends on the form of the cost function. However, provided the cost function is known there should be little trouble in calculating

$$\frac{\partial \mathcal{C}}{\partial (a_j^L)}$$

With the definition of δ_j^L we have a more compact definition of the derivative of the cost function in terms of the weights, namely

$$\frac{\partial \mathcal{C}(\hat{W}^L)}{\partial w_{jk}^L} = \delta_j^L a_k^{L-1}.$$

Derivatives in terms of z_j^L

It is also easy to see that our previous equation can be written as

$$\delta_j^L = \frac{\partial \mathcal{C}}{\partial z_j^L} = \frac{\partial \mathcal{C}}{\partial a_j^L} \frac{\partial a_j^L}{\partial z_j^L},$$

which can also be interpreted as the partial derivative of the cost function with respect to the biases b_j^L , namely

$$\delta_j^L = \frac{\partial \mathcal{C}}{\partial b_j^L} \frac{\partial b_j^L}{\partial z_j^L} = \frac{\partial \mathcal{C}}{\partial b_j^L},$$

That is, the error δ_j^L is exactly equal to the rate of change of the cost function as a function of the bias.

Bringing it together

We have now three equations that are essential for the computations of the derivatives of the cost function at the output layer. These equations are needed to start the algorithm and they are

The starting equations.

$$\frac{\partial \mathcal{C}(\hat{W}^L)}{\partial w_{jk}^L} = \delta_j^L a_k^{L-1}, \tag{13}$$

and

$$\delta_j^L = f'(z_j^L) \frac{\partial \mathcal{C}}{\partial (a_j^L)}, \quad (14)$$

and

$$\delta_j^L = \frac{\partial \mathcal{C}}{\partial b_j^L}, \quad (15)$$

An interesting consequence of the above equations is that when the activation a_k^{L-1} is small, the gradient term, that is the derivative of the cost function with respect to the weights, will also tend to be small. We say then that the weight learns slowly, meaning that it changes slowly when we minimize the weights via say gradient descent. In this case we say the system learns slowly.

Another interesting feature is that is when the activation function, represented by the sigmoid function here, is rather flat when we move towards its end values 0 and 1 (see the above Python codes). In these cases, the derivatives of the activation function will also be close to zero, meaning again that the gradients will be small and the network learns slowly again.

We need a fourth equation and we are set. We are going to propagate backwards in order to determine the weights and biases. In order to do so we need to represent the error in the layer before the final one $L - 1$ in terms of the errors in the final output layer.

Final back propagating equation

We have that (replacing L with a general layer l)

$$\delta_j^l = \frac{\partial \mathcal{C}}{\partial z_j^l}.$$

We want to express this in terms of the equations for layer $l + 1$. Using the chain rule and summing over all k entries we have

$$\delta_j^l = \sum_k \frac{\partial \mathcal{C}}{\partial z_k^{l+1}} \frac{\partial z_k^{l+1}}{\partial z_j^l} = \sum_k \delta_k^{l+1} \frac{\partial z_k^{l+1}}{\partial z_j^l},$$

and recalling that

$$z_j^{l+1} = \sum_{i=1}^{M_l} w_{ij}^{l+1} a_i^l + b_j^{l+1},$$

with M_l being the number of nodes in layer l , we obtain

$$\delta_j^l = \sum_k \delta_k^{l+1} w_{kj}^{l+1} f'(z_j^l),$$

This is our final equation.

We are now ready to set up the algorithm for back propagation and learning the weights and biases.

Setting up the Back propagation algorithm

The four equations provide us with a way of computing the gradient of the cost function. Let us write this out in the form of an algorithm.

First, we set up the input data \hat{x} and the activations \hat{z}_1 of the input layer and compute the activation function and the pertinent outputs \hat{a}^1 .

Secondly, we perform then the feed forward till we reach the output layer and compute all \hat{z}_l of the input layer and compute the activation function and the pertinent outputs \hat{a}^l for $l = 2, 3, \dots, L$.

Thereafter we compute the output error δ^L by computing all

$$\delta_j^L = f'(z_j^L) \frac{\partial \mathcal{C}}{\partial (a_j^L)}.$$

Then we compute the back propagate error for each $l = L - 1, L - 2, \dots, 2$ as

$$\delta_j^l = \sum_k \delta_k^{l+1} w_{kj}^{l+1} f'(z_j^l).$$

Finally, we update the weights and the biases using gradient descent for each $l = L - 1, L - 2, \dots, 2$ and update the weights and biases according to the rules

$$w_{jk}^l \leftarrow w_{jk}^l - \eta \delta_j^l a_k^{l-1},$$

$$b_j^l \leftarrow b_j^l - \eta \frac{\partial \mathcal{C}}{\partial b_j^l} = b_j^l - \eta \delta_j^l,$$

The parameter η is the learning parameter discussed in connection with the gradient descent methods. Here it is convenient to use stochastic gradient descent (see the examples below) with mini-batches with an outer loop that steps through multiple epochs of training.

Setting up a Multi-layer perceptron model for classification

We are now going to develop an example based on the MNIST data base. This is a classification problem and we need to use our cross-entropy function we discussed in connection with logistic regression. The cross-entropy defines our cost function for the classification problems with neural networks.

In binary classification with two classes $(0, 1)$ we define the logistic/sigmoid function as the probability that a particular input is in class 0 or 1. This is possible because the logistic function takes any input from the real numbers and inputs a number between 0 and 1, and can therefore be interpreted as a

probability. It also has other nice properties, such as a derivative that is simple to calculate.

For an input \mathbf{a} from the hidden layer, the probability that the input \mathbf{x} is in class 0 or 1 is just. We let θ represent the unknown weights and biases to be adjusted by our equations). The variable x represents our activation values z . We have

$$P(y = 0 \mid \hat{x}, \hat{\theta}) = \frac{1}{1 + \exp(-\hat{x})},$$

and

$$P(y = 1 \mid \hat{x}, \hat{\theta}) = 1 - P(y = 0 \mid \hat{x}, \hat{\theta}),$$

where $y \in \{0, 1\}$ and $\hat{\theta}$ represents the weights and biases of our network.

Defining the cost function

Our cost function is given as (see the Logistic regression lectures)

$$\mathcal{C}(\hat{\theta}) = -\ln P(\mathcal{D} \mid \hat{\theta}) = -\sum_{i=1}^n y_i \ln[P(y_i = 0)] + (1 - y_i) \ln[1 - P(y_i = 0)] = \sum_{i=1}^n \mathcal{L}_i(\hat{\theta}).$$

This last equality means that we can interpret our *cost* function as a sum over the *loss* function for each point in the dataset $\mathcal{L}_i(\hat{\theta})$. The negative sign is just so that we can think about our algorithm as minimizing a positive number, rather than maximizing a negative number.

In *multiclass* classification it is common to treat each integer label as a so called *one-hot* vector:

$$y = 5 \rightarrow \hat{y} = (0, 0, 0, 0, 0, 1, 0, 0, 0, 0), \text{ and}$$

$$y = 1 \rightarrow \hat{y} = (0, 1, 0, 0, 0, 0, 0, 0, 0, 0),$$

i.e. a binary bit string of length C , where $C = 10$ is the number of classes in the MNIST dataset (numbers from 0 to 9)..

If \hat{x}_i is the i -th input (image), y_{ic} refers to the c -th component of the i -th output vector \hat{y}_i . The probability of \hat{x}_i being in class c will be given by the softmax function:

$$P(y_{ic} = 1 \mid \hat{x}_i, \hat{\theta}) = \frac{\exp((\hat{a}_i^{hidden})^T \hat{w}_c)}{\sum_{c'=0}^{C-1} \exp((\hat{a}_i^{hidden})^T \hat{w}_{c'})},$$

which reduces to the logistic function in the binary case. The likelihood of this C -class classifier is now given as:

$$P(\mathcal{D} \mid \hat{\theta}) = \prod_{i=1}^n \prod_{c=0}^{C-1} [P(y_{ic} = 1)]^{y_{ic}}.$$

Again we take the negative log-likelihood to define our cost function:

$$\mathcal{C}(\hat{\theta}) = -\log P(\mathcal{D} \mid \hat{\theta}).$$

See the logistic regression lectures for a full definition of the cost function.

The back propagation equations need now only a small change, namely the definition of a new cost function. We are thus ready to use the same equations as before!

Example: binary classification problem

As an example of the above, relevant for project 2 as well, let us consider a binary class. As discussed in our logistic regression lectures, we defined a cost function in terms of the parameters β as

$$\mathcal{C}(\hat{\beta}) = - \sum_{i=1}^n \left(y_i \log p(y_i|x_i, \hat{\beta}) + (1 - y_i) \log 1 - p(y_i|x_i, \hat{\beta}) \right),$$

where we had defined the logistic (sigmoid) function

$$p(y_i = 1|x_i, \hat{\beta}) = \frac{\exp(\beta_0 + \beta_1 x_i)}{1 + \exp(\beta_0 + \beta_1 x_i)},$$

and

$$p(y_i = 0|x_i, \hat{\beta}) = 1 - p(y_i = 1|x_i, \hat{\beta}).$$

The parameters $\hat{\beta}$ were defined using a minimization method like gradient descent or Newton-Raphson's method.

Now we replace x_i with the activation z_i^l for a given layer l and the outputs as $y_i = a_i^l = f(z_i^l)$, with z_i^l now being a function of the weights w_{ij}^l and biases b_i^l . We have then

$$a_i^l = y_i = \frac{\exp(z_i^l)}{1 + \exp(z_i^l)},$$

with

$$z_i^l = \sum_j w_{ij}^l a_j^{l-1} + b_i^l,$$

where the superscript $l - 1$ indicates that these are the outputs from layer $l - 1$. Our cost function at the final layer $l = L$ is now

$$\mathcal{C}(\hat{W}) = - \sum_{i=1}^n \left(t_i \log a_i^L + (1 - t_i) \log (1 - a_i^L) \right),$$

where we have defined the targets t_i . The derivatives of the cost function with respect to the output a_i^L are then easily calculated and we get

$$\frac{\partial \mathcal{C}(\hat{W})}{\partial a_i^L} = \frac{a_i^L - t_i}{a_i^L(1 - a_i^L)}.$$

In case we use another activation function than the logistic one, we need to evaluate other derivatives.

The Softmax function

In case we employ the more general case given by the Softmax equation, we need to evaluate the derivative of the activation function with respect to the activation z_i^l , that is we need

$$\frac{\partial f(z_i^l)}{\partial w_{jk}^l} = \frac{\partial f(z_i^l)}{\partial z_j^l} \frac{\partial z_j^l}{\partial w_{jk}^l} = \frac{\partial f(z_i^l)}{\partial z_j^l} a_k^{l-1}.$$

For the Softmax function we have

$$f(z_i^l) = \frac{\exp(z_i^l)}{\sum_{m=1}^K \exp(z_m^l)}.$$

Its derivative with respect to z_j^l gives

$$\frac{\partial f(z_i^l)}{\partial z_j^l} = f(z_i^l) (\delta_{ij} - f(z_j^l)),$$

which in case of the simply binary model reduces to having $i = j$.

Developing a code for doing neural networks with back propagation

One can identify a set of key steps when using neural networks to solve supervised learning problems:

1. Collect and pre-process data
2. Define model and architecture
3. Choose cost function and optimizer
4. Train the model
5. Evaluate model performance on test data
6. Adjust hyperparameters (if necessary, network architecture)

Collect and pre-process data

Here we will be using the MNIST dataset, which is readily available through the **scikit-learn** package. You may also find it for example [here](#). The *MNIST* (Modified National Institute of Standards and Technology) database is a large database of handwritten digits that is commonly used for training various image processing systems. The MNIST dataset consists of 70 000 images of size 28×28 pixels, each labeled from 0 to 9. The scikit-learn dataset we will use consists of a selection of 1797 images of size 8×8 collected and processed from this database.

To feed data into a feed-forward neural network we need to represent the inputs as a feature matrix $X = (n_{inputs}, n_{features})$. Each row represents an *input*, in this case a handwritten digit, and each column represents a *feature*, in this case a pixel. The correct answers, also known as *labels* or *targets* are represented as a 1D array of integers $Y = (n_{inputs}) = (5, 3, 1, 8, \dots)$.

As an example, say we want to build a neural network using supervised learning to predict Body-Mass Index (BMI) from measurements of height (in m) and weight (in kg). If we have measurements of 5 people the feature matrix could be for example:

$$X = \begin{bmatrix} 1.85 & 81 \\ 1.71 & 65 \\ 1.95 & 103 \\ 1.55 & 42 \\ 1.63 & 56 \end{bmatrix},$$

and the targets would be:

$$Y = (23.7, 22.2, 27.1, 17.5, 21.1)$$

Since each input image is a 2D matrix, we need to flatten the image (i.e. "unravel" the 2D matrix into a 1D array) to turn the data into a feature matrix. This means we lose all spatial information in the image, such as locality and translational invariance. More complicated architectures such as Convolutional Neural Networks can take advantage of such information, and are most commonly applied when analyzing images.

Train and test datasets

Performing analysis before partitioning the dataset is a major error, that can lead to incorrect conclusions.

We will reserve 80% of our dataset for training and 20% for testing.

It is important that the train and test datasets are drawn randomly from our dataset, to ensure no bias in the sampling. Say you are taking measurements of weather data to predict the weather in the coming 5 days. You don't want to train your model on measurements taken from the hours 00.00 to 12.00, and then test it on data collected from 12.00 to 24.00.

Define model and architecture

Our simple feed-forward neural network will consist of an *input* layer, a single *hidden* layer and an *output* layer. The activation y of each neuron is a weighted sum of inputs, passed through an activation function. In case of the simple perceptron model we have

$$z = \sum_{i=1}^n w_i a_i,$$

$$y = f(z),$$

where f is the activation function, a_i represents input from neuron i in the preceding layer and w_i is the weight to input i . The activation of the neurons in the input layer is just the features (e.g. a pixel value).

The simplest activation function for a neuron is the *Heaviside* function:

$$f(z) = \begin{cases} 1, & z > 0 \\ 0, & \text{otherwise} \end{cases}$$

A feed-forward neural network with this activation is known as a *perceptron*. For a binary classifier (i.e. two classes, 0 or 1, dog or not-dog) we can also use this in our output layer. This activation can be generalized to k classes (using e.g. the *one-against-all* strategy), and we call these architectures *multiclass perceptrons*.

However, it is now common to use the terms Single Layer Perceptron (SLP) (1 hidden layer) and Multilayer Perceptron (MLP) (2 or more hidden layers) to refer to feed-forward neural networks with any activation function.

Typical choices for activation functions include the sigmoid function, hyperbolic tangent, and Rectified Linear Unit (ReLU). We will be using the sigmoid function $\sigma(x)$:

$$f(x) = \sigma(x) = \frac{1}{1 + e^{-x}},$$

which is inspired by probability theory (see logistic regression) and was most commonly used until about 2011. See the discussion below concerning other activation functions.

Layers

- Input

Since each input image has $8 \times 8 = 64$ pixels or features, we have an input layer of 64 neurons.

- Hidden layer

We will use 50 neurons in the hidden layer receiving input from the neurons in the input layer. Since each neuron in the hidden layer is connected to the 64 inputs we have $64 \times 50 = 3200$ weights to the hidden layer.

- Output

If we were building a binary classifier, it would be sufficient with a single neuron in the output layer, which could output 0 or 1 according to the Heaviside function. This would be an example of a *hard* classifier, meaning it outputs the class of the input directly. However, if we are dealing with noisy data it is often beneficial to use a *soft* classifier, which outputs the probability of being in class 0 or 1.

For a soft binary classifier, we could use a single neuron and interpret the output as either being the probability of being in class 0 or the probability of being in class 1. Alternatively we could use 2 neurons, and interpret each neuron as the probability of being in each class.

Since we are doing multiclass classification, with 10 categories, it is natural to use 10 neurons in the output layer. We number the neurons $j = 0, 1, \dots, 9$. The activation of each output neuron j will be according to the *softmax* function:

$$P(\text{class } j \mid \text{input } \hat{a}) = \frac{\exp(\hat{a}^T \hat{w}_j)}{\sum_{c=0}^9 \exp(\hat{a}^T \hat{w}_c)},$$

i.e. each neuron j outputs the probability of being in class j given an input from the hidden layer \hat{a} , with \hat{w}_j the weights of neuron j to the inputs. The denominator is a normalization factor to ensure the outputs (probabilities) sum up to 1. The exponent is just the weighted sum of inputs as before:

$$z_j = \sum_{i=1}^n w_{ij} a_i + b_j.$$

Since each neuron in the output layer is connected to the 50 inputs from the hidden layer we have $50 \times 10 = 500$ weights to the output layer.

Weights and biases

Typically weights are initialized with small values distributed around zero, drawn from a uniform or normal distribution. Setting all weights to zero means all neurons give the same output, making the network useless.

Adding a bias value to the weighted sum of inputs allows the neural network to represent a greater range of values. Without it, any input with the value 0 will be mapped to zero (before being passed through the activation). The bias unit has an output of 1, and a weight to each neuron j , b_j :

$$z_j = \sum_{i=1}^n w_{ij} a_i + b_j.$$

The bias weights \hat{b} are often initialized to zero, but a small value like 0.01 ensures all neurons have some output which can be backpropagated in the first training cycle.

Feed-forward pass

Denote F the number of features, H the number of hidden neurons and C the number of categories. For each input image we calculate a weighted sum of input features (pixel values) to each neuron j in the hidden layer l :

$$z_j^l = \sum_{i=1}^F w_{ij}^l x_i + b_j^l,$$

this is then passed through our activation function

$$a_j^l = f(z_j^l).$$

We calculate a weighted sum of inputs (activations in the hidden layer) to each neuron j in the output layer:

$$z_j^L = \sum_{i=1}^H w_{ij}^L a_i^l + b_j^L.$$

Finally we calculate the output of neuron j in the output layer using the softmax function:

$$a_j^L = \frac{\exp(z_j^L)}{\sum_{c=0}^{C-1} \exp(z_c^L)}.$$

Matrix multiplications

Since our data has the dimensions $X = (n_{inputs}, n_{features})$ and our weights to the hidden layer have the dimensions $W_{hidden} = (n_{features}, n_{hidden})$, we can easily feed the network all our training data in one go by taking the matrix product

$$XW^h = (n_{inputs}, n_{hidden}),$$

and obtain a matrix that holds the weighted sum of inputs to the hidden layer for each input image and each hidden neuron. We also add the bias to obtain a matrix of weighted sums to the hidden layer Z^h :

$$\hat{z}^l = \hat{X}\hat{W}^l + \hat{b}^l,$$

meaning the same bias (1D array with size equal number of hidden neurons) is added to each input image. This is then passed through the activation:

$$\hat{a}^l = f(\hat{z}^l).$$

This is fed to the output layer:

$$\hat{z}^L = \hat{a}^L \hat{W}^L + \hat{b}^L.$$

Finally we receive our output values for each image and each category by passing it through the softmax function:

$$output = softmax(\hat{z}^L) = (n_{inputs}, n_{categories}).$$

Choose cost function and optimizer

To measure how well our neural network is doing we need to introduce a cost function. We will call the function that gives the error of a single sample output the *loss* function, and the function that gives the total error of our network across all samples the *cost* function. A typical choice for multiclass classification is the *cross-entropy* loss, also known as the negative log likelihood.

In *multiclass* classification it is common to treat each integer label as a so called *one-hot* vector:

$$y = 5 \quad \rightarrow \quad \hat{y} = (0, 0, 0, 0, 0, 1, 0, 0, 0, 0),$$

$$y = 1 \quad \rightarrow \quad \hat{y} = (0, 1, 0, 0, 0, 0, 0, 0, 0, 0),$$

i.e. a binary bit string of length C , where $C = 10$ is the number of classes in the MNIST dataset.

Let y_{ic} denote the c -th component of the i -th one-hot vector. We define the cost function \mathcal{C} as a sum over the cross-entropy loss for each point \hat{x}_i in the dataset.

In the one-hot representation only one of the terms in the loss function is non-zero, namely the probability of the correct category c' (i.e. the category c' such that $y_{ic'} = 1$). This means that the cross entropy loss only punishes you for how wrong you got the correct label. The probability of category c is given by the softmax function. The vector $\hat{\theta}$ represents the parameters of our network, i.e. all the weights and biases.

Optimizing the cost function

The network is trained by finding the weights and biases that minimize the cost function. One of the most widely used classes of methods is *gradient descent* and its generalizations. The idea behind gradient descent is simply to adjust the weights in the direction where the gradient of the cost function is large and negative. This ensures we flow toward a *local* minimum of the cost function. Each parameter θ is iteratively adjusted according to the rule

$$\theta_{i+1} = \theta_i - \eta \nabla \mathcal{C}(\theta_i),$$

where η is known as the *learning rate*, which controls how big a step we take towards the minimum. This update can be repeated for any number of iterations, or until we are satisfied with the result.

A simple and effective improvement is a variant called *Batch Gradient Descent*. Instead of calculating the gradient on the whole dataset, we calculate an approximation of the gradient on a subset of the data called a *minibatch*. If there are N data points and we have a minibatch size of M , the total number of batches is N/M . We denote each minibatch B_k , with $k = 1, 2, \dots, N/M$. The gradient then becomes:

$$\nabla \mathcal{C}(\theta) = \frac{1}{N} \sum_{i=1}^N \nabla \mathcal{L}_i(\theta) \quad \rightarrow \quad \frac{1}{M} \sum_{i \in B_k} \nabla \mathcal{L}_i(\theta),$$

i.e. instead of averaging the loss over the entire dataset, we average over a minibatch.

This has two important benefits:

1. Introducing stochasticity decreases the chance that the algorithm becomes stuck in a local minima.
2. It significantly speeds up the calculation, since we do not have to use the entire dataset to calculate the gradient.

The various optimization methods, with codes and algorithms, are discussed in our lectures on [Gradient descent approaches](#).

Regularization

It is common to add an extra term to the cost function, proportional to the size of the weights. This is equivalent to constraining the size of the weights, so that they do not grow out of control. Constraining the size of the weights means that the weights cannot grow arbitrarily large to fit the training data, and in this way reduces *overfitting*.

We will measure the size of the weights using the so called *L2-norm*, meaning our cost function becomes:

$$\nabla \mathcal{C}(\theta) = \frac{1}{N} \sum_{i=1}^N \nabla \mathcal{L}_i(\theta) \quad \rightarrow \quad \frac{1}{N} \sum_{i=1}^N \nabla \mathcal{L}_i(\theta) + \lambda \|\hat{w}\|_2^2 = \frac{1}{N} \sum_{i=1}^N \nabla \mathcal{L}(\theta) + \lambda \sum_{ij} w_{ij}^2,$$

i.e. we sum up all the weights squared. The factor λ is known as a regularization parameter.

In order to train the model, we need to calculate the derivative of the cost function with respect to every bias and weight in the network. In total our network has $(64+1) \times 50 = 3250$ weights in the hidden layer and $(50+1) \times 10 = 510$ weights to the output layer (+1 for the bias), and the gradient must be calculated for every parameter. We use the *backpropagation* algorithm discussed above. This is a clever use of the chain rule that allows us to calculate the gradient efficiently.

Matrix multiplication

To more efficiently train our network these equations are implemented using matrix operations. The error in the output layer is calculated simply as, with \hat{t} being our targets,

$$\delta_L = \hat{t} - \hat{y} = (n_{inputs}, n_{categories}).$$

The gradient for the output weights is calculated as

$$\nabla W_L = \hat{a}^T \delta_L = (n_{hidden}, n_{categories}),$$

where $\hat{a} = (n_{inputs}, n_{hidden})$. This simply means that we are summing up the gradients for each input. Since we are going backwards we have to transpose the activation matrix.

The gradient with respect to the output bias is then

$$\nabla \hat{b}_L = \sum_{i=1}^{n_{inputs}} \delta_L = (n_{categories}).$$

The error in the hidden layer is

$$\Delta_h = \delta_L W_L^T \circ f'(z_h) = \delta_L W_L^T \circ a_h \circ (1 - a_h) = (n_{inputs}, n_{hidden}),$$

where $f'(a_h)$ is the derivative of the activation in the hidden layer. The matrix products mean that we are summing up the products for each neuron in the output layer. The symbol \circ denotes the *Hadamard product*, meaning element-wise multiplication.

This again gives us the gradients in the hidden layer:

$$\nabla W_h = X^T \delta_h = (n_{features}, n_{hidden}),$$

$$\nabla b_h = \sum_{i=1}^{n_{inputs}} \delta_h = (n_{hidden}).$$

Improving performance

As we can see the network does not seem to be learning at all. It seems to be just guessing the label for each image. In order to obtain a network that does something useful, we will have to do a bit more work.

The choice of *hyperparameters* such as learning rate and regularization parameter is hugely influential for the performance of the network. Typically a *grid-search* is performed, wherein we test different hyperparameters separated by orders of magnitude. For example we could test the learning rates $\eta = 10^{-6}, 10^{-5}, \dots, 10^{-1}$ with different regularization parameters $\lambda = 10^{-6}, \dots, 10^{-0}$.

Next, we haven't implemented minibatching yet, which introduces stochasticity and is thought to act as an important regularizer on the weights. We call a feed-forward + backward pass with a minibatch an *iteration*, and a full training period going through the entire dataset (n/M batches) an *epoch*.

If this does not improve network performance, you may want to consider altering the network architecture, adding more neurons or hidden layers. Andrew

Ng goes through some of these considerations in this [video](#). You can find a summary of the video [here](#).

Full object-oriented implementation

It is very natural to think of the network as an object, with specific instances of the network being realizations of this object with different hyperparameters. An implementation using Python classes provides a clean structure and interface, and the full implementation of our neural network is given below.

Evaluate model performance on test data

To measure the performance of our network we evaluate how well it does on data it has never seen before, i.e. the test data. We measure the performance of the network using the *accuracy* score. The accuracy is as you would expect just the number of images correctly labeled divided by the total number of images. A perfect classifier will have an accuracy score of 1.

$$\text{Accuracy} = \frac{\sum_{i=1}^n I(\hat{y}_i = y_i)}{n},$$

where I is the indicator function, 1 if $\hat{y}_i = y_i$ and 0 otherwise.

Adjust hyperparameters

We now perform a grid search to find the optimal hyperparameters for the network. Note that we are only using 1 layer with 50 neurons, and human performance is estimated to be around 98% (2% error rate).

Visualization

scikit-learn implementation

scikit-learn focuses more on traditional machine learning methods, such as regression, clustering, decision trees, etc. As such, it has only two types of neural networks: Multi Layer Perceptron outputting continuous values, *MPLRegressor*, and Multi Layer Perceptron outputting labels, *MLPClassifier*. We will see how simple it is to use these classes.

scikit-learn implements a few improvements from our neural network, such as early stopping, a varying learning rate, different optimization methods, etc. We would therefore expect a better performance overall.

Visualization

Building neural networks in Tensorflow and Keras

Now we want to build on the experience gained from our neural network implementation in NumPy and scikit-learn and use it to construct a neural network

in Tensorflow. Once we have constructed a neural network in NumPy and Tensorflow, building one in Keras is really quite trivial, though the performance may suffer.

In our previous example we used only one hidden layer, and in this we will use two. From this it should be quite clear how to build one using an arbitrary number of hidden layers, using data structures such as Python lists or NumPy arrays.

Tensorflow

Tensorflow is an open source library machine learning library developed by the Google Brain team for internal use. It was released under the Apache 2.0 open source license in November 9, 2015.

Tensorflow is a computational framework that allows you to construct machine learning models at different levels of abstraction, from high-level, object-oriented APIs like Keras, down to the C++ kernels that Tensorflow is built upon. The higher levels of abstraction are simpler to use, but less flexible, and our choice of implementation should reflect the problems we are trying to solve.

Tensorflow uses so-called graphs to represent your computation in terms of the dependencies between individual operations, such that you first build a Tensorflow *graph* to represent your model, and then create a Tensorflow *session* to run the graph.

In this guide we will analyze the same data as we did in our NumPy and scikit-learn tutorial, gathered from the MNIST database of images. We will give an introduction to the lower level Python Application Program Interfaces (APIs), and see how we use them to build our graph. Then we will build (effectively) the same graph in Keras, to see just how simple solving a machine learning problem can be.

To install tensorflow on Unix/Linux systems, use pip as and/or if you use **anaconda**, just write (or install from the graphical user interface)

Collect and pre-process data

Using TensorFlow backend

1. Define model and architecture
2. Choose cost function and optimizer

Optimizing and using gradient descent

Using Keras

Keras is a high level [neural network](#) that supports Tensorflow, CTNK and Theano as backends. If you have Tensorflow installed Keras is available through

the `tf.keras` module. If you have Anaconda installed you may run the following command

Alternatively, if you have Tensorflow or one of the other supported backends install you may use the pip package manager:

or look up the [instructions here](#).

Which activation function should I use?

The Back propagation algorithm we derived above works by going from the output layer to the input layer, propagating the error gradient on the way. Once the algorithm has computed the gradient of the cost function with regards to each parameter in the network, it uses these gradients to update each parameter with a Gradient Descent (GD) step.

Unfortunately for us, the gradients often get smaller and smaller as the algorithm progresses down to the first hidden layers. As a result, the GD update leaves the lower layer connection weights virtually unchanged, and training never converges to a good solution. This is known in the literature as **the vanishing gradients problem**.

In other cases, the opposite can happen, namely the the gradients can grow bigger and bigger. The result is that many of the layers get large updates of the weights the algorithm diverges. This is the **exploding gradients problem**, which is mostly encountered in recurrent neural networks. More generally, deep neural networks suffer from unstable gradients, different layers may learn at widely different speeds

Is the Logistic activation function (Sigmoid) our choice?

Although this unfortunate behavior has been empirically observed for quite a while (it was one of the reasons why deep neural networks were mostly abandoned for a long time), it is only around 2010 that significant progress was made in understanding it.

A paper titled [Understanding the Difficulty of Training Deep Feedforward Neural Networks](#) by Xavier Glorot and Yoshua Bengio found that the problems with the popular logistic sigmoid activation function and the weight initialization technique that was most popular at the time, namely random initialization using a normal distribution with a mean of 0 and a standard deviation of 1.

They showed that with this activation function and this initialization scheme, the variance of the outputs of each layer is much greater than the variance of its inputs. Going forward in the network, the variance keeps increasing after each layer until the activation function saturates at the top layers. This is actually made worse by the fact that the logistic function has a mean of 0.5, not 0 (the hyperbolic tangent function has a mean of 0 and behaves slightly better than the logistic function in deep networks).

The derivative of the Logistic function

Looking at the logistic activation function, when inputs become large (negative or positive), the function saturates at 0 or 1, with a derivative extremely close to 0. Thus when backpropagation kicks in, it has virtually no gradient to propagate back through the network, and what little gradient exists keeps getting diluted as backpropagation progresses down through the top layers, so there is really nothing left for the lower layers.

In their paper, Glorot and Bengio propose a way to significantly alleviate this problem. We need the signal to flow properly in both directions: in the forward direction when making predictions, and in the reverse direction when backpropagating gradients. We don't want the signal to die out, nor do we want it to explode and saturate. For the signal to flow properly, the authors argue that we need the variance of the outputs of each layer to be equal to the variance of its inputs, and we also need the gradients to have equal variance before and after flowing through a layer in the reverse direction.

One of the insights in the 2010 paper by Glorot and Bengio was that the vanishing/exploding gradients problems were in part due to a poor choice of activation function. Until then most people had assumed that if Nature had chosen to use roughly sigmoid activation functions in biological neurons, they must be an excellent choice. But it turns out that other activation functions behave much better in deep neural networks, in particular the ReLU activation function, mostly because it does not saturate for positive values (and also because it is quite fast to compute).

The RELU function family

The ReLU activation function suffers from a problem known as the dying ReLUs: during training, some neurons effectively die, meaning they stop outputting anything other than 0.

In some cases, you may find that half of your network's neurons are dead, especially if you used a large learning rate. During training, if a neuron's weights get updated such that the weighted sum of the neuron's inputs is negative, it will start outputting 0. When this happens, the neuron is unlikely to come back to life since the gradient of the ReLU function is 0 when its input is negative.

To solve this problem, nowadays practitioners use a variant of the ReLU function, such as the leaky ReLU discussed above or the so-called exponential linear unit (ELU) function

$$ELU(z) = \begin{cases} \alpha (\exp(z) - 1) & z < 0, \\ z & z \geq 0. \end{cases}$$

Which activation function should we use?

In general it seems that the ELU activation function is better than the leaky ReLU function (and its variants), which is better than ReLU. ReLU performs better than tanh which in turn performs better than the logistic function.

If runtime performance is an issue, then you may opt for the leaky ReLU function over the ELU function. If you don't want to tweak yet another hyperparameter, you may just use the default α of 0.01 for the leaky ReLU, and 1 for ELU. If you have spare time and computing power, you can use cross-validation or bootstrap to evaluate other activation functions.

A top-down perspective on Neural networks

The first thing we would like to do is divide the data into two or three parts. A training set, a validation or dev (development) set, and a test set. The test set is the data on which we want to make predictions. The dev set is a subset of the training data we use to check how well we are doing out-of-sample, after training the model on the training dataset. We use the validation error as a proxy for the test error in order to make tweaks to our model. It is crucial that we do not use any of the test data to train the algorithm. This is a cardinal sin in ML. Then:

- Estimate optimal error rate
- Minimize underfitting (bias) on training data set.
- Make sure you are not overfitting.

If the validation and test sets are drawn from the same distributions, then a good performance on the validation set should lead to similarly good performance on the test set.

However, sometimes the training data and test data differ in subtle ways because, for example, they are collected using slightly different methods, or because it is cheaper to collect data in one way versus another. In this case, there can be a mismatch between the training and test data. This can lead to the neural network overfitting these small differences between the test and training sets, and a poor performance on the test set despite having a good performance on the validation set. To rectify this, Andrew Ng suggests making two validation or dev sets, one constructed from the training data and one constructed from the test data. The difference between the performance of the algorithm on these two validation sets quantifies the train-test mismatch. This can serve as another important diagnostic when using DNNs for supervised learning.

Limitations of supervised learning with deep networks

Like all statistical methods, supervised learning using neural networks has important limitations. This is especially important when one seeks to apply these methods, especially to physics problems. Like all tools, DNNs are not a universal solution. Often, the same or better performance on a task can be achieved by using a few hand-engineered features (or even a collection of random features).

Here we list some of the important limitations of supervised neural network based models.

- **Need labeled data.** All supervised learning methods, DNNs for supervised learning require labeled data. Often, labeled data is harder to acquire than unlabeled data (e.g. one must pay for human experts to label images).
- **Supervised neural networks are extremely data intensive.** DNNs are data hungry. They perform best when data is plentiful. This is doubly so for supervised methods where the data must also be labeled. The utility of DNNs is extremely limited if data is hard to acquire or the datasets are small (hundreds to a few thousand samples). In this case, the performance of other methods that utilize hand-engineered features can exceed that of DNNs.
- **Homogeneous data.** Almost all DNNs deal with homogeneous data of one type. It is very hard to design architectures that mix and match data types (i.e. some continuous variables, some discrete variables, some time series). In applications beyond images, video, and language, this is often what is required. In contrast, ensemble models like random forests or gradient-boosted trees have no difficulty handling mixed data types.
- **Many problems are not about prediction.** In natural science we are often interested in learning something about the underlying distribution that generates the data. In this case, it is often difficult to cast these ideas in a supervised learning setting. While the problems are related, it is possible to make good predictions with a *wrong* model. The model might or might not be useful for understanding the underlying science.

Some of these remarks are particular to DNNs, others are shared by all supervised learning methods. This motivates the use of unsupervised methods which in part circumvent these problems.

Convolutional Neural Networks (recognizing images)

Convolutional Neural Networks (CNN) are very similar to ordinary Neural Networks.

They are made up of neurons that have learnable weights and biases. Each neuron receives some inputs, performs a dot product and optionally follows it with a non-linearity. The whole network still expresses a single differentiable score function: from the raw image pixels on one end to class scores at the other. And they still have a loss function (for example Softmax) on the last (fully-connected) layer and all the tips/tricks we developed for learning regular Neural Networks still apply (back propagation, gradient descent etc etc).

What is the difference? **CNN architectures make the explicit assumption that the inputs are images, which allows us to encode certain properties into the architecture. These then make the forward function more efficient to implement and vastly reduce the amount of parameters in the network.**

Here we provide only a superficial overview, for the more interested, we recommend highly the course [IN5400 – Machine Learning for Image Analysis](#) and the slides of [CS231](#).

Regular NNs don't scale well to full images

As an example, consider an image of size $32 \times 32 \times 3$ (32 wide, 32 high, 3 color channels), so a single fully-connected neuron in a first hidden layer of a regular Neural Network would have $32 \times 32 \times 3 = 3072$ weights. This amount still seems manageable, but clearly this fully-connected structure does not scale to larger images. For example, an image of more respectable size, say $200 \times 200 \times 3$, would lead to neurons that have $200 \times 200 \times 3 = 120,000$ weights.

We could have several such neurons, and the parameters would add up quickly! Clearly, this full connectivity is wasteful and the huge number of parameters would quickly lead to possible overfitting.

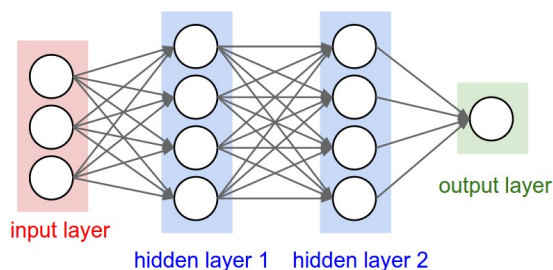


Figure 1: A regular 3-layer Neural Network.

3D volumes of neurons

Convolutional Neural Networks take advantage of the fact that the input consists of images and they constrain the architecture in a more sensible way.

In particular, unlike a regular Neural Network, the layers of a CNN have neurons arranged in 3 dimensions: width, height, depth. (Note that the word depth here refers to the third dimension of an activation volume, not to the depth of a full Neural Network, which can refer to the total number of layers in a network.)

To understand it better, the above example of an image with an input volume of activations has dimensions $32 \times 32 \times 3$ (width, height, depth respectively).

The neurons in a layer will only be connected to a small region of the layer before it, instead of all of the neurons in a fully-connected manner. Moreover, the final output layer could for this specific image have dimensions $1 \times 1 \times 10$, because by the end of the CNN architecture we will reduce the full image into a single vector of class scores, arranged along the depth dimension.

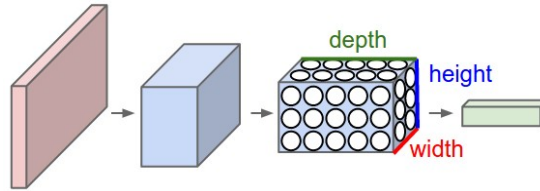


Figure 2: A CNN arranges its neurons in three dimensions (width, height, depth), as visualized in one of the layers. Every layer of a CNN transforms the 3D input volume to a 3D output volume of neuron activations. In this example, the red input layer holds the image, so its width and height would be the dimensions of the image, and the depth would be 3 (Red, Green, Blue channels).

Layers used to build CNNs

A simple CNN is a sequence of layers, and every layer of a CNN transforms one volume of activations to another through a differentiable function. We use three main types of layers to build CNN architectures: Convolutional Layer, Pooling Layer, and Fully-Connected Layer (exactly as seen in regular Neural Networks). We will stack these layers to form a full CNN architecture.

A simple CNN for image classification could have the architecture:

- **INPUT** ($32 \times 32 \times 3$) will hold the raw pixel values of the image, in this case an image of width 32, height 32, and with three color channels R,G,B.
- **CONV** (convolutional) layer will compute the output of neurons that are connected to local regions in the input, each computing a dot product between their weights and a small region they are connected to in the input volume. This may result in volume such as $[32 \times 32 \times 12]$ if we decided to use 12 filters.
- **RELU** layer will apply an elementwise activation function, such as the $\max(0, x)$ thresholding at zero. This leaves the size of the volume unchanged ($[32 \times 32 \times 12]$).
- **POOL** (pooling) layer will perform a downsampling operation along the spatial dimensions (width, height), resulting in volume such as $[16 \times 16 \times 12]$.
- **FC** (i.e. fully-connected) layer will compute the class scores, resulting in volume of size $[1 \times 1 \times 10]$, where each of the 10 numbers correspond to a class score, such as among the 10 categories of the MNIST images we considered above. As with ordinary Neural Networks and as the name implies, each neuron in this layer will be connected to all the numbers in the previous volume.

Transforming images

CNNs transform the original image layer by layer from the original pixel values to the final class scores.

Observe that some layers contain parameters and other don't. In particular, the CNN layers perform transformations that are a function of not only the activations in the input volume, but also of the parameters (the weights and biases of the neurons). On the other hand, the RELU/POOL layers will implement a fixed function. The parameters in the CONV/FC layers will be trained with gradient descent so that the class scores that the CNN computes are consistent with the labels in the training set for each image.

CNNs in brief

In summary:

- A CNN architecture is in the simplest case a list of Layers that transform the image volume into an output volume (e.g. holding the class scores)
- There are a few distinct types of Layers (e.g. CONV/FC/RELU/POOL are by far the most popular)
- Each Layer accepts an input 3D volume and transforms it to an output 3D volume through a differentiable function
- Each Layer may or may not have parameters (e.g. CONV/FC do, RELU/POOL don't)
- Each Layer may or may not have additional hyperparameters (e.g. CONV/FC/POOL do, RELU doesn't)

For more material on convolutional networks, we strongly recommend the course [IN5400 – Machine Learning for Image Analysis](#) and the slides of [CS231](#) which is taught at Stanford University (consistently ranked as one of the top computer science programs in the world). [Michael Nielsen's book](#) is a must read, in particular [chapter 6](#) which deals with CNNs.

CNNs in more detail, building convolutional neural networks in Tensorflow and Keras

As discussed above, CNNs are neural networks built from the assumption that the inputs to the network are 2D images. This is important because the number of features or pixels in images grows very fast with the image size, and an enormous number of weights and biases are needed in order to build an accurate network.

As before, we still have our input, a hidden layer and an output. What's novel about convolutional networks are the **convolutional** and **pooling** layers stacked in pairs between the input and the hidden layer. In addition, the data is

no longer represented as a 2D feature matrix, instead each input is a number of 2D matrices, typically 1 for each color dimension (Red, Green, Blue).

Setting it up

It means that to represent the entire dataset of images, we require a 4D matrix or **tensor**. This tensor has the dimensions:

$$(n_{inputs}, n_{pixels,width}, n_{pixels,height}, depth).$$

The MNIST dataset again

The MNIST dataset consists of grayscale images with a pixel size of 28×28 , meaning we require $28 \times 28 = 784$ weights to each neuron in the first hidden layer.

If we were to analyze images of size 128×128 we would require $128 \times 128 = 16384$ weights to each neuron. Even worse if we were dealing with color images, as most images are, we have an image matrix of size 128×128 for each color dimension (Red, Green, Blue), meaning 3 times the number of weights = 49152 are required for every single neuron in the first hidden layer.

Strong correlations

Images typically have strong local correlations, meaning that a small part of the image varies little from its neighboring regions. If for example we have an image of a blue car, we can roughly assume that a small blue part of the image is surrounded by other blue regions.

Therefore, instead of connecting every single pixel to a neuron in the first hidden layer, as we have previously done with deep neural networks, we can instead connect each neuron to a small part of the image (in all 3 RGB depth dimensions). The size of each small area is fixed, and known as a **receptive**.

Layers of a CNN

The layers of a convolutional neural network arrange neurons in 3D: width, height and depth. The input image is typically a square matrix of depth 3.

A **convolution** is performed on the image which outputs a 3D volume of neurons. The weights to the input are arranged in a number of 2D matrices, known as **filters**.

Each filter slides along the input image, taking the dot product between each small part of the image and the filter, in all depth dimensions. This is then passed through a non-linear function, typically the **Rectified Linear (ReLU)** function, which serves as the activation of the neurons in the first convolutional layer. This is further passed through a **pooling layer**, which reduces the size of the convolutional layer, e.g. by taking the maximum or average across some small regions, and this serves as input to the next convolutional layer.

Systematic reduction

By systematically reducing the size of the input volume, through convolution and pooling, the network should create representations of small parts of the input, and then from them assemble representations of larger areas. The final pooling layer is flattened to serve as input to a hidden layer, such that each neuron in the final pooling layer is connected to every single neuron in the hidden layer. This then serves as input to the output layer, e.g. a softmax output for classification.

Prerequisites: Collect and pre-process data

Importing Keras and Tensorflow

Using TensorFlow backend

We need to define model and architecture and choose cost function and optimizer.

```
import tensorflow as tf

class ConvolutionalNeuralNetworkTensorflow:
    def __init__(
        self,
        X_train,
        Y_train,
        X_test,
        Y_test,
        n_filters=10,
        n_neurons_connected=50,
        n_categories=10,
        receptive_field=3,
        stride=1,
        padding=1,
        epochs=10,
        batch_size=100,
        eta=0.1,
        lmbd=0.0):

        self.global_step = tf.Variable(0, dtype=tf.int32, trainable=False, name='global_step')

        self.X_train = X_train
        self.Y_train = Y_train
        self.X_test = X_test
        self.Y_test = Y_test

        self.n_inputs, self.input_width, self.input_height, self.depth = X_train.shape

        self.n_filters = n_filters
        self.n_downsampled = int(self.input_width*self.input_height*n_filters / 4)
        self.n_neurons_connected = n_neurons_connected
        self.n_categories = n_categories

        self.receptive_field = receptive_field
        self.stride = stride
        self.strides = [stride, stride, stride, stride]
        self.padding = padding

        self.epochs = epochs
        self.batch_size = batch_size
        self.iterations = self.n_inputs // self.batch_size
```

```

self.eta = eta
self.lmbd = lmbd

self.create_placeholders()
self.create_CNN()
self.create_loss()
self.create_optimiser()
self.create_accuracy()

def create_placeholders(self):
    with tf.name_scope('data'):
        self.X = tf.placeholder(tf.float32, shape=(None, self.input_width, self.input_height, self.n_channels), name='X_data')
        self.Y = tf.placeholder(tf.float32, shape=(None, self.n_categories), name='Y_data')

def create_CNN(self):
    with tf.name_scope('CNN'):
        # Convolutional layer
        self.W_conv = self.weight_variable([self.receptive_field, self.receptive_field, self.depth, self.n_filters], name='W_conv', dtype=tf.float32)
        b_conv = self.bias_variable([self.n_filters], name='b_conv', dtype=tf.float32)
        z_conv = tf.nn.conv2d(self.X, self.W_conv, self.strides, padding='SAME', name='conv') + b_conv
        a_conv = tf.nn.relu(z_conv)

        # 2x2 max pooling
        a_pool = tf.nn.max_pool(a_conv, [1, 2, 2, 1], [1, 2, 2, 1], padding='SAME', name='pool')

        # Fully connected layer
        a_pool_flat = tf.reshape(a_pool, [-1, self.n_downsampled])
        self.W_fc = self.weight_variable([self.n_downsampled, self.n_neurons_connected], name='W_fc', dtype=tf.float32)
        b_fc = self.bias_variable([self.n_neurons_connected], name='b_fc', dtype=tf.float32)
        a_fc = tf.nn.relu(tf.matmul(a_pool_flat, self.W_fc) + b_fc)

        # Output layer
        self.W_out = self.weight_variable([self.n_neurons_connected, self.n_categories], name='W_out', dtype=tf.float32)
        b_out = self.bias_variable([self.n_categories], name='b_out', dtype=tf.float32)
        self.z_out = tf.matmul(a_fc, self.W_out) + b_out

def create_loss(self):
    with tf.name_scope('loss'):
        softmax_loss = tf.reduce_mean(tf.nn.softmax_cross_entropy_with_logits_v2(labels=self.Y, logits=self.z_out))

        regularizer_loss_conv = tf.nn.l2_loss(self.W_conv)
        regularizer_loss_fc = tf.nn.l2_loss(self.W_fc)
        regularizer_loss_out = tf.nn.l2_loss(self.W_out)
        regularizer_loss = self.lmbd*(regularizer_loss_conv + regularizer_loss_fc + regularizer_loss_out)

        self.loss = softmax_loss + regularizer_loss

def create_accuracy(self):
    with tf.name_scope('accuracy'):
        probabilities = tf.nn.softmax(self.z_out)
        predictions = tf.argmax(probabilities, 1)
        labels = tf.argmax(self.Y, 1)

        correct_predictions = tf.equal(predictions, labels)
        correct_predictions = tf.cast(correct_predictions, tf.float32)
        self.accuracy = tf.reduce_mean(correct_predictions)

def create_optimiser(self):
    with tf.name_scope('optimizer'):
        self.optimizer = tf.train.GradientDescentOptimizer(learning_rate=self.eta).minimize(self.loss)

def weight_variable(self, shape, name='', dtype=tf.float32):
    initial = tf.truncated_normal(shape, stddev=0.1)

```

```

        return tf.Variable(initial, name=name, dtype=dtype)

def bias_variable(self, shape, name='', dtype=tf.float32):
    initial = tf.constant(0.1, shape=shape)
    return tf.Variable(initial, name=name, dtype=dtype)

def fit(self):
    data_indices = np.arange(self.n_inputs)

    with tf.Session() as sess:
        sess.run(tf.global_variables_initializer())
        for i in range(self.epochs):
            for j in range(self.iterations):
                chosen_datapoints = np.random.choice(data_indices, size=self.batch_size, replace=False)
                batch_X, batch_Y = self.X_train[chosen_datapoints], self.Y_train[chosen_datapoints]

                sess.run([CNN.loss, CNN.optimizer],
                        feed_dict={CNN.X: batch_X,
                                   CNN.Y: batch_Y})
                accuracy = sess.run(CNN.accuracy,
                                    feed_dict={CNN.X: batch_X,
                                                CNN.Y: batch_Y})
                step = sess.run(CNN.global_step)

            self.train_loss, self.train_accuracy = sess.run([CNN.loss, CNN.accuracy],
                    feed_dict={CNN.X: self.X_train,
                               CNN.Y: self.Y_train})

            self.test_loss, self.test_accuracy = sess.run([CNN.loss, CNN.accuracy],
                    feed_dict={CNN.X: self.X_test,
                               CNN.Y: self.Y_test})

```

Train the model

We need now to train the model, evaluate it and test its performance on test data, and eventually include hyperparameters.

Visualizing the results

Running with Keras

Final part

Final visualization

```

# visual representation of grid search
# uses seaborn heatmap, could probably do this in matplotlib
import seaborn as sns

sns.set()

train_accuracy = np.zeros((len(eta_vals), len(lmbd_vals)))
test_accuracy = np.zeros((len(eta_vals), len(lmbd_vals)))

for i in range(len(eta_vals)):
    for j in range(len(lmbd_vals)):
        CNN = CNN_keras[i][j]

        train_accuracy[i][j] = CNN.evaluate(X_train, Y_train)[1]
        test_accuracy[i][j] = CNN.evaluate(X_test, Y_test)[1]

```

```

fig, ax = plt.subplots(figsize = (10, 10))
sns.heatmap(train_accuracy, annot=True, ax=ax, cmap="viridis")
ax.set_title("Training Accuracy")
ax.set_ylabel("$\eta$")
ax.set_xlabel("$\lambda$")
plt.show()

fig, ax = plt.subplots(figsize = (10, 10))
sns.heatmap(test_accuracy, annot=True, ax=ax, cmap="viridis")
ax.set_title("Test Accuracy")
ax.set_ylabel("$\eta$")
ax.set_xlabel("$\lambda$")
plt.show()

```

Fun links

1. [Self-Driving cars using a convolutional neural network](#)
2. [Abstract art using convolutional neural networks](#)

Applications: solving ordinary differential equations with Neural Networks

We end our discussion on neural networks with a discussion on how to solve differential equations. Here we focus first on the classical exponential decay in one dimension. Thereafter we switch to the Poisson equation in one dimension.

The aim is to see if we can use a neural network to solve

$$g'(x) = -\gamma g(x) \quad (16)$$

where $g(0) = g_0$ with γ and g_0 being some chosen values. This equation is an ordinary differential equation since the function we have to solve for, $g(x)$, is of one variable.

Here we set $\gamma = 2$ and $g_0 = 10$ but feel free to change them and see how the neural network performs.

Trial solution

To begin with, a trial solution $g_t(t)$ must be chosen. A general trial solution for ordinary differential equations could be

$$g_t(x, P) = h_1(x) + h_2(x, N(x, P)),$$

with $h_1(x)$ ensuring that $g_t(x)$ satisfies some conditions and $h_2(x, N(x, P))$ an expression involving x and the output from the neural network $N(x, P)$ with P being the collection of the weights and biases for each layer.

It is assumed that there are no weights and bias at the input layer, so $P = \{P_{\text{hidden}}, P_{\text{output}}\}$. If there are N_{hidden} neurons in the hidden layer, then P_{hidden} is an $N_{\text{hidden}} \times 2$ matrix.

The first column in P_{hidden} represents the bias for each neuron in the hidden layer and the second column represents the weights for each neuron. If there are N_{output} neurons in the output layer, then P_{output} is a $N_{\text{output}} \times (1 + N_{\text{hidden}})$ matrix. Its first column represents the bias of each neuron and the remaining columns represents the weights to each neuron.

More details

We have $g(0) = g_0$. The trial solution must fulfill this condition to be a proper solution of (16).

A possible way to ensure that $g_t(0, P) = g_0$, is to let $F(N(x, P)) = x \cdot N(x, P)$ and $A(x) = g_0$. This gives the following trial solution:

$$g_t(x, P) = g_0 + x \cdot N(x, P). \quad (17)$$

Reformulating the problem

Often, the role of a neural network is to minimize its parameters with respect to some given error criteria. This criteria, the cost or loss function, is a measure of how much error the output of the network has compared to some given known answers. A reformulation of (16) must therefore be done, such that it describes the problem a neural network can solve.

The neural network must find the set of weights and biases P such that the trial solution in satisfies (16). The trial solution has been chosen such that it already solves the condition $g(0) = g_0$. What remains, is to find P such that

$$g'_t(x, P) = -\gamma g_t(x, P) \quad (18)$$

is fulfilled as *best as possible*.

Estimating errors

Having two sides of an equation as equal as possible, means that the absolute or squared difference between the sides must be as close to zero as small. In this case, the difference squared is an appropriate measurement of how errorneous the trial solution is with respect to P of the neural network. Therefore, the problem our network must solve, is

$$\min_P \left\{ (g'_t(x, P) - (-\gamma g_t(x, P)))^2 \right\}$$

or, in terms of weights and biases for each layer:

$$\min_{P_{\text{hidden}}, P_{\text{output}}} \left\{ (g'_t(x, \{P_{\text{hidden}}, P_{\text{output}}\}) - (-\gamma g_t(x, \{P_{\text{hidden}}, P_{\text{output}}\})))^2 \right\}$$

for an input value x . If the neural network evaluates $g_t(x, P)$ at more values for x , say N values x_i for $i = 1, \dots, N$, then the *total* error to minimize is

$$\min_P \left\{ \sum_i (g'_t(x_i, P) - (-\gamma g_t(x_i, P)))^2 \right\} \quad (19)$$

Letting $c(x, P) = \sum_i (g'_t(x_i, P) - (-\gamma g_t(x_i, P)))^2$ denote the cost function, the minimization problem of which our network must solve, is

$$\min_P c(x, P)$$

or in terms of P_{hidden} and P_{output}

$$\min_{P_{\text{hidden}}, P_{\text{output}}} c(x, \{P_{\text{hidden}}, P_{\text{output}}\})$$

Creating a simple Deep Neural Net

The next step is to decide how the neural net $N(x, P)$ should be. In this case, the neural network is made from scratch to understand better how a neural network works, gain more control over its architecture, and see how Autograd can be used to simplify the implementation.

Since a deep neural network (DNN) is a neural network with more than one hidden layer, we can first look on how to implement a neural network. Having an implementation of a neural network at hand, an extension of it into a deep neural network would (hopefully) be painless.

For simplicity, we assume that the input is an array $\hat{x} = (x_1, \dots, x_N)$ with N elements. It is at these points the neural network should find P such that it fulfills (19). All the ingredients discussed earlier, from the activation function, hidden layers and their weights, biases etc are included below.

Setting up the code, feed forward part

Backpropagation

Now that the feedforward can be done, the next step is to decide how the parameters should change such that they minimize the cost function.

Recall that the chosen cost function for this problem is

$$c(x, P) = \sum_i (g'_t(x_i, P) - (-\gamma g_t(x_i, P)))^2$$

In order to minimize it, an optimization method must be chosen.

Here, gradient descent with a constant step size has been chosen.

Before looking at the gradient descent method, let us set up the cost function along with the right side of the ODE and trial solution.

Gradient Descent

The idea of the gradient descent algorithm is to update parameters in direction where the cost function decreases goes to a minimum.

In general, the update of some parameters $\hat{\omega}$ given a cost function defined by some weights $\hat{\omega}$, $c(x, \hat{\omega})$, goes as follows:

$$\hat{\omega}_{\text{new}} = \hat{\omega} - \lambda \nabla_{\hat{\omega}} c(x, \hat{\omega}),$$

for a number of iterations or until $\|\hat{\omega}_{\text{new}} - \hat{\omega}\|$ is smaller than some given tolerance.

The value of λ decides how large steps the algorithm must take in the direction of $\nabla_{\hat{\omega}} c(x, \hat{\omega})$. The notation $\nabla_{\hat{\omega}}$ denotes the gradient with respect to the elements in $\hat{\omega}$.

More on GD and cost function

In our case, we have to minimize the cost function $c(x, P)$ with respect to the two sets of weights and biases, that is for the hidden layer P_{hidden} and for the output layer P_{output} .

This means that P_{hidden} and P_{output} is updated by

$$P_{\text{hidden}, \text{new}} = P_{\text{hidden}} - \lambda \nabla_{P_{\text{hidden}}} c(x, P) \quad (20)$$

$$P_{\text{output}, \text{new}} = P_{\text{output}} - \lambda \nabla_{P_{\text{output}}} c(x, P) \quad (21)$$

This might look like a cumbersome to set up the correct expression for finding the gradients. Luckily, Autograd comes to the rescue.

An implementation of a Deep Neural Network

As previously stated, a Deep Neural Network (DNN) follows the same concept of a neural network, but having more than one hidden layer. Suppose that the network has N_{hidden} hidden layers where the l -th layer has $N_{\text{hidden}}^{(l)}$ neurons. The input is still assumed to be an array of size $1 \times N$. The network must now try to optimize its output with respect to the collection of weights and biases $P = \{P_{\text{input}}, P_{\text{hidden}}^{(1)}, P_{\text{hidden}}^{(2)}, \dots, P_{\text{hidden}}^{(N_{\text{hidden}})}, P_{\text{output}}\}$.

The final parts of the code

And adding Back propagation

This step is very similar for the neural network. The idea in this step is the same as for the neural network, but with more parameters to update for. Again there is no need for computing the gradients analytically since Autograd does the work for us.

Solving the ODE

Finally, having set up the networks we are ready to use them to solve the ODE problem. We add the analytical solution

Using neural network

The code below solves the ODE using a neural network. The number of values for the input \vec{x} is 10, number of hidden neurons in the hidden layer being 10 and the step size used in gradient descent $\lambda = 0.001$. The program updates the weights and biases in the network for a given number of iterations. Finally, it plots the results from using the neural network along with the analytical solution.

Using a deep neural network

Wrapping it up

By rewriting the ODE as a minimization problem, it was possible to solve equation using either a neural network (one hidden layer) or a deep neural network (more than one hidden layers). How well the network performed is measured by a specified cost function, which is the function the network tries to minimize. Using a trial solution which satisfies the additional condition and being defined by using the output from the network in some way, the minimization problem could be explicitly defined for our network to solve. The proposed solution from the network is then the trial solution with parameters, that is weights and biases within each layer in the network, such that the solution minimizes the cost function.