Artificial Intelligence

For HEDSPI Project

Lecturer 15 – Artificial Neuron Networks

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Artificial neural networks

- Artificial neural network (ANN)
 - Inspired by biological neural systems, i.e., human brains
 - ANN is a network composed of a number of artificial neurons
- Neuron
 - □ Has an input/output (I/O) characteristic
 - Implements a local computation
- The output of a unit is determined by
 - □ Its I/O characteristic
 - Its interconnections to other units
 - Possibly external inputs

Artificial neural networks

- ANN can be seen as a parallel distributed information processing structure
- ANN has the ability to learn, recall, and generalize from training data by assigning and adjusting the interconnection weights
- The overall function is determined by
 - The network topology
 - □ The individual neuron characteristic
 - The learning/training strategy
 - □ The training data

3

Applications of ANNs

- Image processing and computer vision
 - E.g., image matching, preprocessing, segmentation and analysis, computer vision, image compression, stereo vision, and processing and understanding of time-varying images
- Signal processing
 - □ E.g., seismic signal analysis and morphology
- Pattern recognition
 - E.g., feature extraction, radar signal classification and analysis, speech recognition and understanding, fingerprint identification, character recognition, face recognition, and handwriting analysis
- Medicine
 - E.g., electrocardiographic signal analysis and understanding, diagnosis of various diseases, and medical image processing

Applications of ANNs

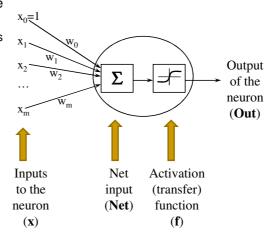
- Military systems
 - E.g., undersea mine detection, radar clutter classification, and tactical speaker recognition
- Financial systems
 - E.g., stock market analysis, real estate appraisal, credit card authorization, and securities trading
- Planning, control, and search
 - E.g., parallel implementation of constraint satisfaction problems, solutions to Traveling Salesman, and control and robotics
- Power systems
 - E.g., system state estimation, transient detection and classification, fault detection and recovery, load forecasting, and security assessment

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5

Structure and operation of a neuron

- The input signals to the neuron (x_i, i = 1..m)
 - Each input x_i associates with a weight w_i
- The **bias** w_0 (with the input x_0 =1)
- Net input is an integration function of the inputs – Net (w, x)
- Activation (transfer)
 function computes the
 output of the neuron –
 f (Net (w, x))
- Output of the neuron:
 Out=f(Net(w,x))

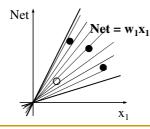


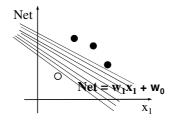
Net input and The bias

■ The net input is typically computed using a linear function

$$Net = w_0 + w_1 x_1 + w_2 x_2 + \dots + w_m x_m = w_0 \cdot 1 + \sum_{i=1}^m w_i x_i = \sum_{i=0}^m w_i x_i$$

- The importance of the bias (w_0)
 - \to The family of separation functions $\mathtt{Net=w_1x_1}$ cannot separate the instances into two classes
 - \rightarrow The family of functions $\mathtt{Net} = \mathtt{w}_1 \mathtt{x}_1 + \mathtt{w}_0$ can

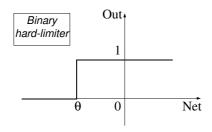


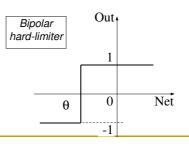


7

Activation function – Hard-limiter

- Also called the threshold function
- The output of the hard-limiter is either of the two values
- \bullet 0 is the threshold value
- Disadvantage: neither continuous nor continuously differentiable
- $Out(Net) = hl1(Net, \theta) = \begin{cases} 1, & \text{if } Net \ge \theta \\ 0, & \text{if otherwise} \end{cases}$
- $Out(Net) = hl2(Net, \theta) = sign(Net, \theta)$



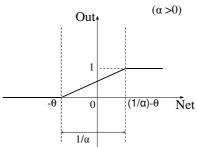


Activation function – Threshold logic

$$Out(Net) = tl(Net, \alpha, \theta) = \begin{cases} 0, & \text{if} & Net < -\theta \\ \alpha(Net + \theta), & \text{if} -\theta \le Net \le \frac{1}{\alpha} - \theta \\ 1, & \text{if} & Net > \frac{1}{\alpha} - \theta \end{cases}$$

 $= \max(0, \min(1, \alpha(Net + \theta)))$

- It is called also saturating linear function
- A combination of linear and hard-limiter activation functions
- α decides the slope in the linear range
- Disadvantage: continuous but not continuously differentiable

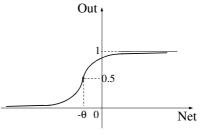


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Activation function – Sigmoidal

$$Out(Net) = sf(Net, \alpha, \theta) = \frac{1}{1 + e^{-\alpha(Net + \theta)}}$$

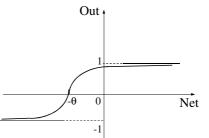
- Most often used in ANNs
- The slope parameter α is important
- ■The output value is always in (0,1)
- Advantage
 - Both continuous and continuously differentiable
 - The derivative of a sigmoidal function can be expressed in terms of the function itself



Activation function – Hyperbolic tangent

$$Out(Net) = \tanh(Net, \alpha, \theta) = \frac{1 - e^{-\alpha(Net + \theta)}}{1 + e^{-\alpha(Net + \theta)}} = \frac{2}{1 + e^{-\alpha(Net + \theta)}} - 1$$

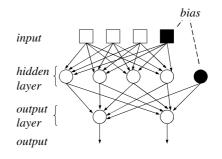
- Also often used in ANNs
- The slope parameter α is important
- The output value is always in (-1,1)
- Advantage
 - Both continuous and continuously differentiable
 - The derivative of a tanh function can be expressed in terms of the function itself



11

Network structure

- Topology of an ANN is composed by:
 - The number of input signals and output signals
 - □ The number of layers
 - □ The number of neurons in each layer
 - □ The number of weights in each neuron
 - The way the weights are linked together within or between the layer(s)
 - Which neurons receive the (error) correction signals
- Every ANN must have
 - a exactly one input layer
 - exactly one output layer
 - □ zero, one, or more than one hidden layer(s)



- An ANN with one hidden layer
- Input space: 3-dimensional
- Output space: 2-dimensional
- In total, there are 6 neurons
 - 4 in the hidden layer
 - 2 in the output layer

Network structure

- A layer is a group of neurons
- A hidden layer is any layer between the input and the output layers
- Hidden nodes do not directly interact with the external environment
- An ANN is said to be fully connected if every output from one layer is connected to every node in the next layer
- An ANN is called *feed-forward network* if no node output is an input to a node in the same layer or in a preceding layer
- When node outputs can be directed back as inputs to a node in the same (or a preceding) layer, it is a feedback network
 - If the feedback is directed back as input to the nodes in the same layer, then it is called *lateral feedback*
- Feedback networks that have closed loops are called recurrent networks

13

Network structure – Example single layer single node with feed-forward feedback to itself network single layer recurrent network multilayer feed-forward network multilayer recurrent network 14

Learning rules

- Two kinds of learning in neural networks
 - Parameter learning
 - → Focus on the update of the connecting weights in an ANN
 - Structure learning
 - → Focus on the change of the network structure, including the number of processing elements and their connection types
- These two kinds of learning can be performed simultaneously or separately
- Most of the existing learning rules are the type of parameter learning
- We focus the parameter learning

15

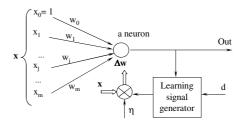
General weight learning rule

At a learning step (t) the adjustment of the weight vector w is proportional to the product of the learning signal r^(t) and the input x^(t)

$$\begin{split} \Delta \boldsymbol{w}^{(t)} &\sim r^{(t)}.\boldsymbol{x}^{(t)} \\ \Delta \boldsymbol{w}^{(t)} &= \eta.r^{(t)}.\boldsymbol{x}^{(t)} \end{split}$$

where η (>0) is the learning rate

- The learning signal r is a function of w, x, and the desired output d r = g(w, x, d)
- The general weight learning rule $\Delta \mathbf{w}^{(t)} = \eta . g(\mathbf{w}^{(t)}, \mathbf{x}^{(t)}, \mathbf{d}^{(t)}) . \mathbf{x}^{(t)}$



Note that x_i can be either:

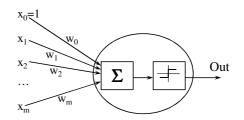
- an (external) input signal, or
- an output from another neuron

Perceptron

- A perceptron is the simplest type of ANNs
- Use the hard-limit activation function

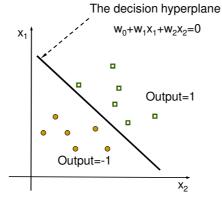
$$Out = sign(Net(w, x)) = sign\left(\sum_{j=0}^{m} w_j x_j\right)$$

- For an instance x, the perceptron output is
 - □ 1, if Net(w,x)>0
 - □-1, otherwise



17

Perceptron – Illustration



Perceptron – Learning

- Given a training set D= {(x,d)}
 - □ **x** is the input vector
 - □ *d* is the desired output value (i.e., -1 or 1)
- The perceptron learning is to determine a weight vector that makes the perceptron produce the correct output (-1 or 1) for every training instance
- If a training instance x is correctly classified, then no update is needed
- If d=1 but the perceptron outputs -1, then the weight **w** should be updated so that $Net(\mathbf{w}, \mathbf{x})$ is increased
- If d=-1 but the perceptron outputs 1, then the weight w should be updated so that Net(w,x) is decreased

Initialize \mathbf{w} ($w_i \leftarrow$ an initial (small) random value) for each training instance $(x, d) \in D$ Compute the real output value Out

if (Out≠d)

 $\mathbf{w} \leftarrow \mathbf{w} + \eta (d-Out) \mathbf{x}$

Perceptron_incremental(D, η)

end for

until all the training instances in D are correctly classified

return w

```
Perceptron_batch(D, \eta)

Initialize \mathbf{w} (\mathbf{w}_i \leftarrow an initial (small) random value)

do

\Delta \mathbf{w} \leftarrow 0

for each training instance (\mathbf{x}, \mathbf{d}) \in D

Compute the real output value Out

if (Out \neq d)

\Delta \mathbf{w} \leftarrow \Delta \mathbf{w} + \eta (d-Out) \mathbf{x}

end for

\mathbf{w} \leftarrow \mathbf{w} + \Delta \mathbf{w}

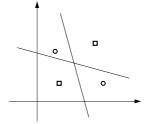
until all the training instances in D are correctly classified return \mathbf{w}
```

21

Perceptron - Limitation

- The perceptron learning procedure is proven to converge if
 - The training instances are linearly separable
 - \Box With a sufficiently small η used
- The perceptron may not converge if the training instances are not linearly separable
- We need to use the delta rule
 - Converges toward a best-fit approximation of the target function
 - The delta rule uses gradient descent to search the hypothesis space (of possible weight vectors) to find the weight vector that best fits the training instances

A perceptron cannot correctly classify this training set!



Error (cost) function

- Let's consider an ANN that has n output neurons
- Given a training instance (x,d), the training error made by the currently estimated weights vector w:

$$E_{\mathbf{x}}(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^{n} \left(d_i - Out_i \right)^2$$

■ The **training error** made by the currently estimated weights vector **w** over the entire training set *D*:

$$E_D(\mathbf{w}) = \frac{1}{|D|} \sum_{\mathbf{x} \in D} E_{\mathbf{x}}(\mathbf{w})$$

23

Gradient descent

- Gradient of E (denoted as VE) is a vector
 - The direction points most uphill
 - The length is proportional to steepness of hill
- The gradient of VE specifies the direction that produces the steepest increase in E
 (∂E ∂E ∂E ∂E)

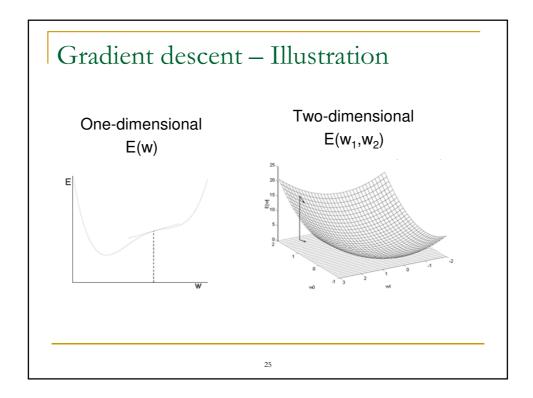
$$\nabla E(\mathbf{w}) = \left(\frac{\partial E}{\partial w_1}, \frac{\partial E}{\partial w_2}, \dots, \frac{\partial E}{\partial w_N}\right)$$

where N is the number of the weights in the network (i.e., N is the length of \mathbf{w})

• Hence, the direction that produces the **steepest decrease** is the negative of the gradient of E

$$\Delta \mathbf{w} = - \boldsymbol{\eta} \cdot \nabla \mathbf{E} \left(\mathbf{w} \right);$$
 $\Delta w_i = - \eta \frac{\partial E}{\partial w_i}, \ \ orall i = 1..N$

 Requirement: The activation functions used in the network must be continuous functions of the weights, differentiable everywhere



```
Gradient_descent_incremental (D, \eta)
Initialize \mathbf{w} (w_i \leftarrow an initial (small) random value)
do
for each training instance (\mathbf{x}, \mathbf{d}) \in D
Compute the network output
for each weight component w_i
w_i \leftarrow w_i - \eta \left( \partial \mathbb{E}_{\mathbf{x}} / \partial w_i \right)
end for
end for
until (stopping criterion satisfied)
return \mathbf{w}
Stopping criterion: # of iterations (epochs), threshold error, etc.
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Multi-layer NNs and Back-propagation alg.

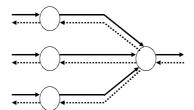
- As we have seen, a perceptron can only express a linear decision surface
- A multi-layer NN learned by the back-propagation (BP) algorithm can represent highly non-linear decision surfaces
- The BP learning algorithm is used to learn the weights of a multi-layer NN
 - □ Fixed structure (i.e., fixed set of neurons and interconnections)
 - For every neuron the activation function must be continuously differentiable
- The BP algorithm employs gradient descent in the weight update rule
 - To minimize the error between the actual output values and the desired output ones, given the training instances

27

Back-propagation algorithm (1)

- Back-propagation algorithm searches for the weights vector that minimizes the total error made over the training set
- Back-propagation consists of the two phases
 - Signal forward phase. The input signals (i.e., the input vector) are propagated (forwards) from the input layer to the output layer (through the hidden layers)
 - Error backward phase
 - Since the desired output value for the current input vector is known, the error is computed
 - Starting at the output layer, the error is <u>propagated backwards</u> through the network, layer by layer, to the input layer
 - The error back-propagation is performed by recursively computing the local gradient of each neuron

Back-propagation algorithm (2)

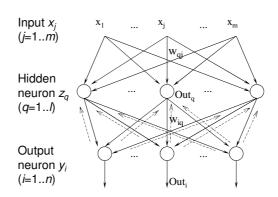


- → Signal forward phase
 - Network activation
- ----- Error backward phase
 - Output error computation
 - Error propagation

29

Derivation of BP alg. – Network structure

- Let's use this 3-layer NN to illustrate the details of the BP learning algorithm
- m input signals x_j (j=1..m)
- I hidden neurons z_q (q=1..I)
- n output neurons y_i (i=1..n)
- w_{qj} is the weight of the interconnection from input signal x_i to hidden neuron z_q
- w_{iq} is the weight of the interconnection from hidden neuron z_q to output neuron y_i
- Out_q is the (local) output value of hidden neuron z_q
- Out_i is the network output w.r.t. the output neuron y_i



BP algorithm – Forward phase (1)

- For each training instance x

 - □ The network produces an actual output Out (i.e., a vector of Out_i , i=1..n)
- Given an input vector \mathbf{x} , a neuron \mathbf{z}_q in the hidden layer receives a net input of

 $Net_q = \sum_{i=1}^m w_{qi} x_j$

...and produces a (local) output of

$$Out_q = f(Net_q) = f\left(\sum_{j=1}^m w_{qj} x_j\right)$$

where f(.) is the activation (transfer) function of neuron z_0

31

BP algorithm – Forward phase (2)

■ The net input for a neuron y_i in the output layer is

$$Net_i = \sum_{q=1}^{l} w_{iq} Out_q = \sum_{q=1}^{l} w_{iq} f\left(\sum_{j=1}^{m} w_{qj} x_j\right)$$

Neuron y_i produces the output value (i.e., an output of the network)

$$Out_i = f(Net_i) = f\left(\sum_{q=1}^l w_{iq}Out_q\right) = f\left(\sum_{q=1}^l w_{iq}f\left(\sum_{j=1}^m w_{qj}x_j\right)\right)$$

■ The vector of output values Out_i (i=1..n) is the actual network output, given the input vector \mathbf{x}

BP algorithm – Backward phase (1)

- For each training instance x
 - The error signals resulting from the difference between the desired output *d* and the actual output *Out* are computed
 - The error signals are back-propagated from the output layer to the previous layers to update the weights
- Before discussing the error signals and their back propagation, we first define an error (cost) function

$$E(w) = \frac{1}{2} \sum_{i=1}^{n} (d_i - Out_i)^2 = \frac{1}{2} \sum_{i=1}^{n} [d_i - f(Net_i)]^2$$
$$= \frac{1}{2} \sum_{i=1}^{n} \left[d_i - f\left(\sum_{q=1}^{l} w_{iq} Out_q\right) \right]^2$$

33

BP algorithm – Backward phase (2)

 According to the gradient-descent method, the weights in the hidden-to-output connections are updated by

$$\Delta w_{iq} = -\eta \, \frac{\partial E}{\partial w_{ia}}$$

- Using the derivative chain rule for $\partial E/\partial w_{iq}$, we have

$$\Delta w_{iq} = -\eta \left[\frac{\partial E}{\partial Out_i} \right] \left[\frac{\partial Out_i}{\partial Net_i} \right] \left[\frac{\partial Net_i}{\partial w_{iq}} \right] = \eta \left[d_i - Out_i \right] \left[f'(Net_i) \right] \left[Out_q \right] = \eta \delta_i Out_q$$

(note that the negative sign is incorporated in $\partial E/\partial Out_i$)

• δ_i is the **error signal** of neuron y_i in the **output layer**

$$\delta_{i} = -\frac{\partial E}{\partial Net_{i}} = -\left[\frac{\partial E}{\partial Out_{i}}\right]\left[\frac{\partial Out_{i}}{\partial Net_{i}}\right] = \left[d_{i} - Out_{i}\right]\left[f'(Net_{i})\right]$$

where Net_i is the net input to neuron y_i in the output layer, and $f'(Net_i) = \partial f(Net_i)/\partial Net_i$

BP algorithm – Backward phase (3)

To update the weights of the input-to-hidden connections, we also follow gradient-descent method and the derivative chain rule

$$\Delta w_{qj} = -\eta \frac{\partial E}{\partial w_{qj}} = -\eta \left[\frac{\partial E}{\partial Out_q} \right] \left[\frac{\partial Out_q}{\partial Net_q} \right] \left[\frac{\partial Net_q}{\partial w_{qj}} \right]$$

From the equation of the error function E(w), it is clear that each error term (d_r y_i) (i=1..n) is a function of Out_q

$$E(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^{n} \left[d_i - f \left(\sum_{q=1}^{l} w_{iq} Out_q \right) \right]^2$$

35

BP algorithm – Backward phase (4)

Evaluating the derivative chain rule, we have

$$\Delta w_{qj} = \eta \sum_{i=1}^{n} \left[\left(d_{i} - Out_{i} \right) f'(Net_{i}) w_{iq} \right] f'(Net_{q}) x_{j}$$
$$= \eta \sum_{i=1}^{n} \left[\delta_{i} w_{iq} \right] f'(Net_{q}) x_{j} = \eta \delta_{q} x_{j}$$

lacksquare $oldsymbol{\delta_q}$ is the **error signal** of neuron $oldsymbol{z_q}$ in the **hidden layer**

$$\delta_{q} = -\frac{\partial E}{\partial Net_{q}} = -\left[\frac{\partial E}{\partial Out_{q}}\right] \left[\frac{\partial Out_{q}}{\partial Net_{q}}\right] = f'(Net_{q}) \sum_{i=1}^{n} \delta_{i} w_{iq}$$

where Net_q is the net input to neuron z_q in the hidden layer, and $f'(Net_q)=\partial f(Net_q)/\partial Net_q$

BP algorithm – Backward phase (5)

- According to the error equations δ_i and δ_q above, the **error signal** of a neuron in a **hidden** layer is different from the error signal of a neuron in the **output** layer
- Because of this difference, the derived weight update procedure is called the generalized delta learning rule
- The error signal δ_a of a hidden neuron z_a can be determined

 - \Box with the coefficients are just the weights w_{iq}
- The important feature of the BP algorithm: the weights update rule is local
 - To compute the weight change for a given connection, we need only the quantities available at both ends of that connection!

37

BP algorithm – Backward phase (6)

- The discussed derivation can be easily extended to the network with more than one hidden layer by using the chain rule continuously
- The general form of the BP update rule is

$$\Delta W_{ab} = \eta \delta_a X_b$$

- □ b and a refer to the two ends of the $(b \rightarrow a)$ connection (i.e., from neuron (or input signal) b to neuron a)
- \Box x_b is the output of the hidden neuron (or the input signal) b,

Back_propagation_incremental(D, η)

A network with Q feed-forward layers, q = 1, 2, ..., Q

 ${}^{q}Net_{i}$ and ${}^{q}Out_{i}$ are the net input and output of the i^{th} neuron in the q^{th} layer

The network has m input signals and n output neurons

 $q_{W_{ii}}$ is the weight of the connection from the j^{th} neuron in the $(q-1)^{th}$ layer to the i^{th} neuron in the qth layer

Step 0 (Initialization)

Choose $E_{threshold}$ (a tolerable error)

Initialize the weights to small random values

Set E=0

Step 1 (Training loop)

Apply the input vector of the k^{th} training instance to the input layer (q=1)

$$qOut_i = {}^1Out_i = x_i^{(k)}, \forall I$$

Step 2 (Forward propagation)

Propagate the signal forward through the network, until the network outputs (in the output layer) ^QOut_i have all been obtained

 ${}^{q}Out_{i} = f({}^{q}Net_{i}) = f\left(\sum_{i} {}^{q}w_{ij} {}^{q-1}Out_{j}\right)$

Step 3 (Output error measure)

Compute the error and error signals ${}^Q\delta_i$ for every neuron in the output layer

$$E = E + \frac{1}{2} \sum_{i=1}^{n} \left(d_i^{(k)} - {}^{Q}Out_i \right)^2$$

$${}^{\mathcal{Q}}\delta_{i} = (d_{i}^{(k)} - {}^{\mathcal{Q}}Out_{i})f'({}^{\mathcal{Q}}Net_{i})$$

Step 4 (Error back-propagation)

Propagate the error backward to update the weights and compute the error signals $q^{-1}\delta_i$ for the preceding layers

$$\Delta^{q}\mathbf{w}_{ij} = \eta.({}^{q}\delta_{i}).({}^{q-1}\mathsf{Out}_{j}); \qquad {}^{q}\mathbf{w}_{ij} = {}^{q}\mathbf{w}_{ij} + \Delta^{q}\mathbf{w}_{ij}$$

$${}^{q-1}\delta_{i} = f'({}^{q-1}Net_{i})\sum_{j}{}^{q}w_{ji}{}^{q}\delta_{j}; \quad \text{for all } q = Q, Q-1,...,2$$

$$\mathsf{G}(\mathsf{One} \;\mathsf{epoch}\;\mathsf{check})$$

Step 5 (One epoch check)

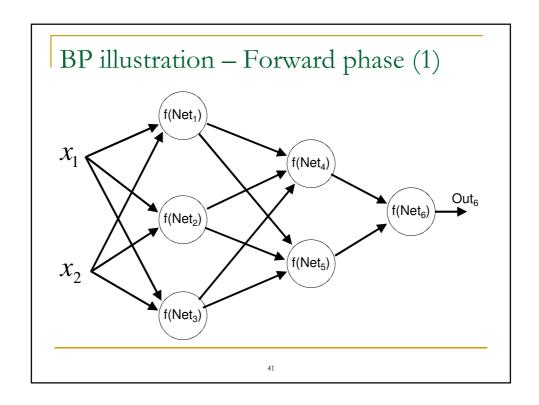
Check whether the entire training set has been exploited (i.e., one epoch)

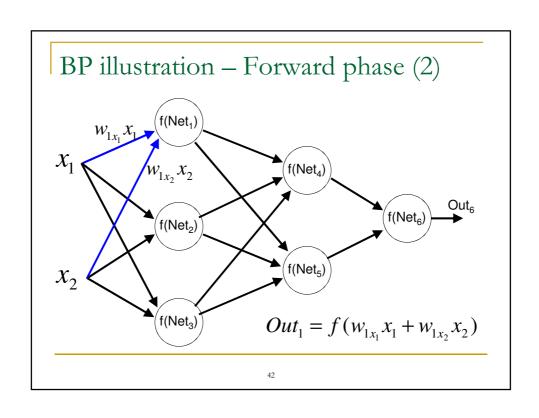
If the entire training set has been exploited, then go to step 6; otherwise, go to step 1

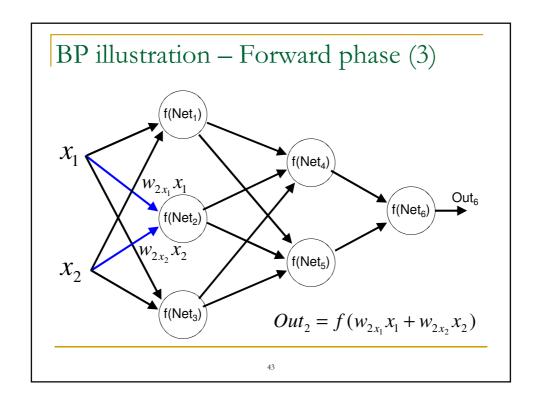
Step 6 (Total error check)

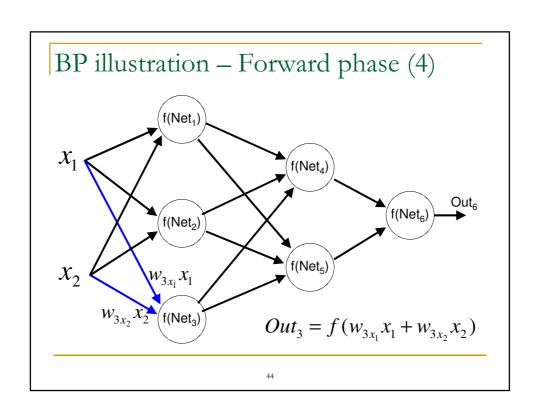
If the current total error is acceptable (*E*<*E*_{threshold}) then the training process terminates and output the final weights;

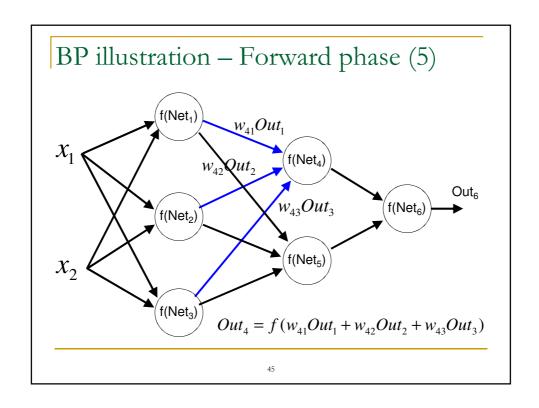
Otherwise, reset E=0, and initiate the new training epoch by going to step 1

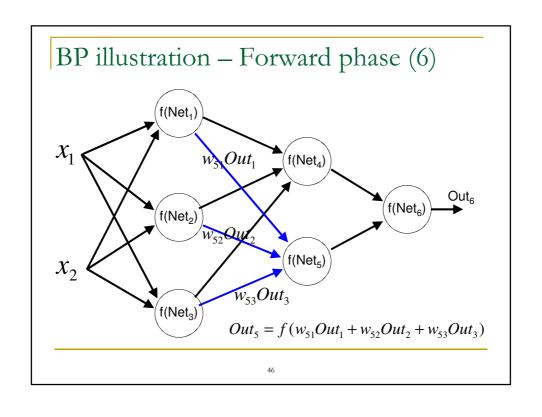


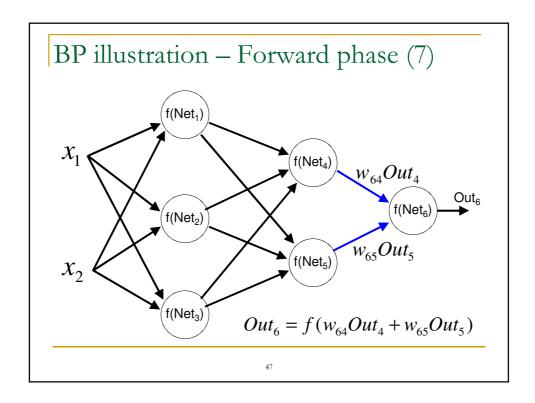


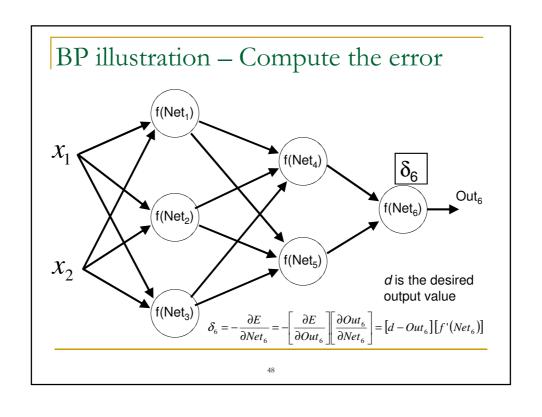


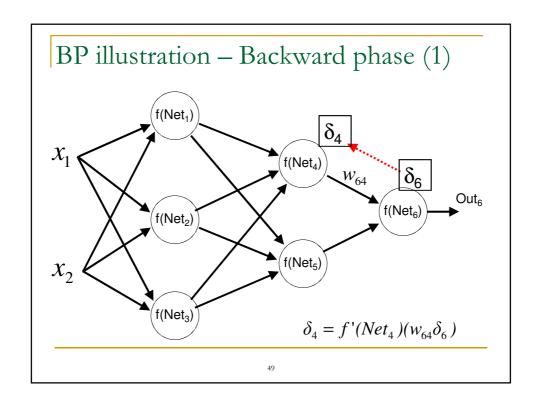


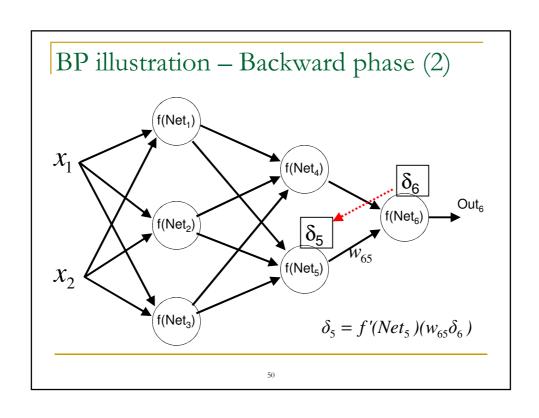


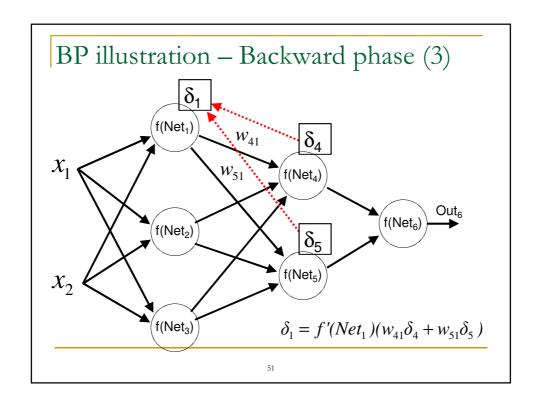


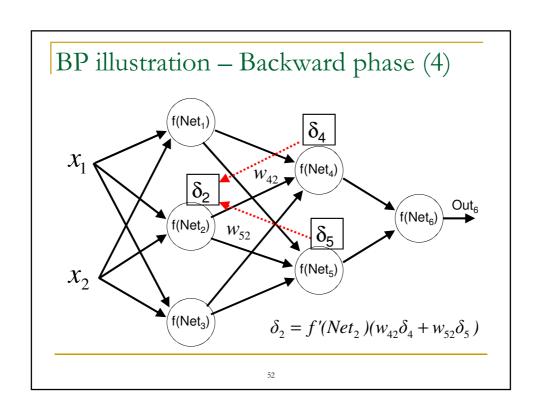


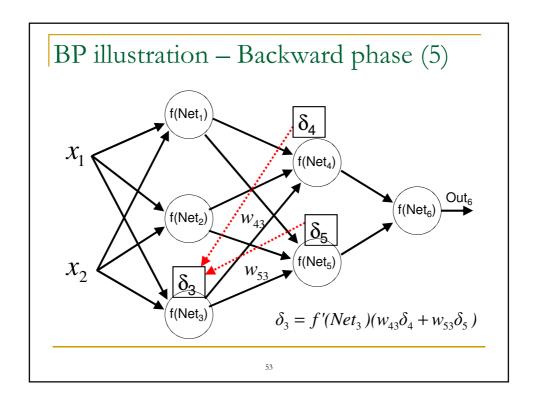


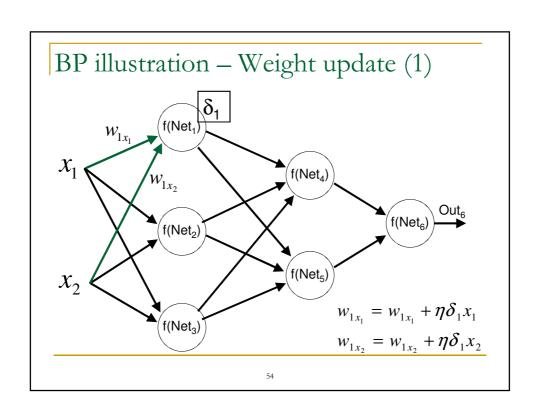


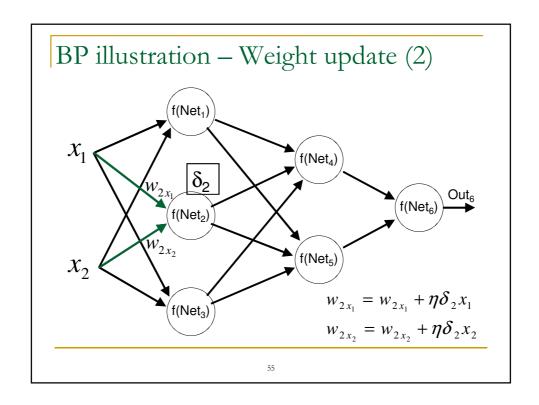


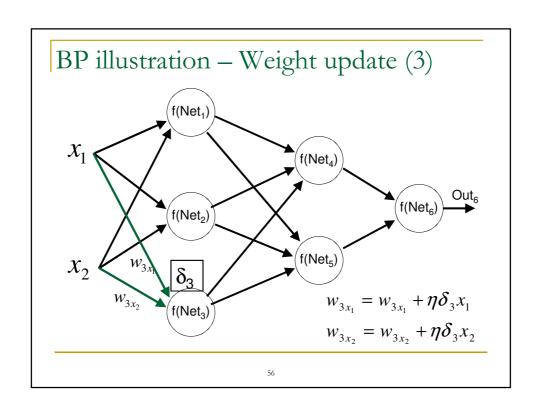


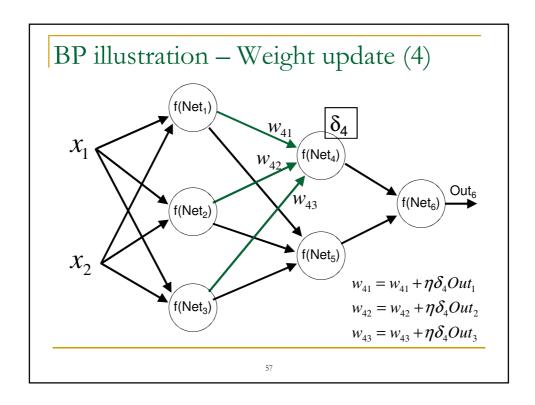


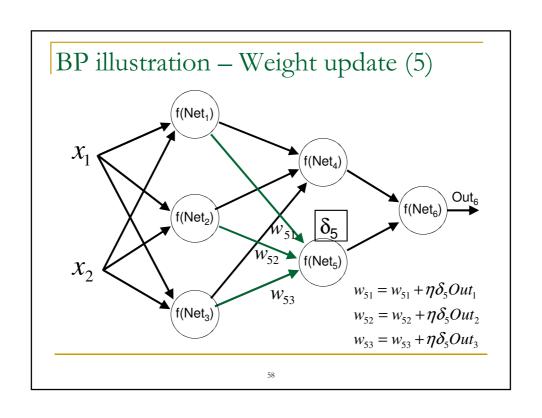


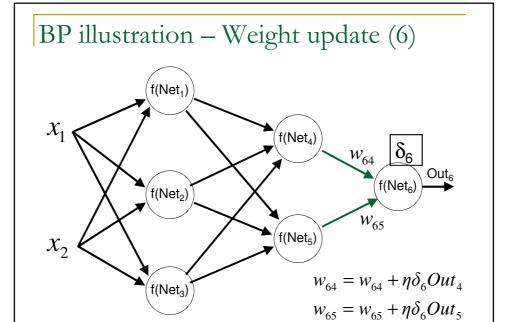












Advantages vs. Disadvantages

Advantages

- Massively parallel in nature
- Fault (noise) tolerant because of parallelism
- Can be designed to be adaptive

Disadvantages

- No clear rules or design guidelines for arbitrary applications
- No general way to assess the internal operation of the network (therefore, an ANN system is seen as a "black-box")
- Difficult to predict future network performance (generalization)

When using ANNs?

- Input is high-dimensional discrete or real-valued
- The target function is real-valued, discrete-valued or vector-valued
- Possibly noisy data
- The form of the target function is unknown
- Human readability of result is not (very) important
- Long training time is accepted
- Short classification/prediction time is required