

Configuration of Neural Networks



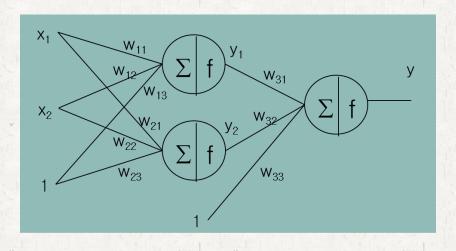
Contents

- Regression
- Binary-Class Classification
- Multi-Class Classification
- Nominal Input



Regression

Following Neural Network is OK for regression?

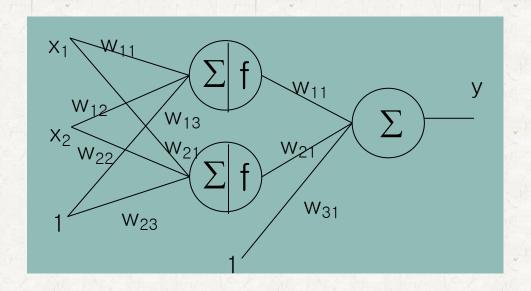


- Maybe NO!! Why?
- The activation functions produces a value between [0,1]



Regression

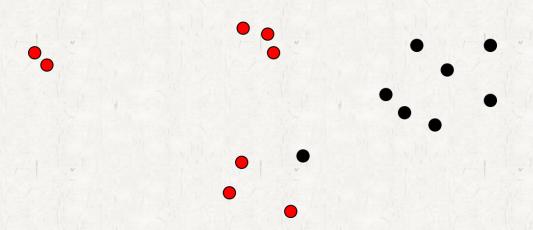
- Solution
 - Normalize the outputs into [0,1]
 - Or, use a linear output node





You Have Two Problems

 $(x_{11}, x_{12}, Red), (x_{21}, x_{22}, Red), (x_{31}, x_{32}, Black), (x_{41}, x_{42}, Red), (x_{51}, x_{52}, Black), \cdots$



- P1: NN cannot produces nominal values
- P2: Error Function for training



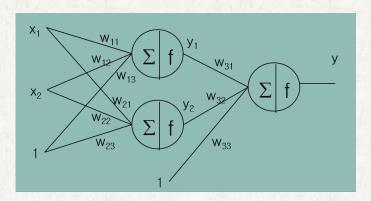
- P1: Handling Nominal Values
 - Use 0 and 1 for class labels

 $(x_{11}, x_{12}, Red), (x_{21}, x_{22}, Red), (x_{31}, x_{32}, Black), (x_{41}, x_{42}, Red), (x_{51}, x_{52}, Black), \cdots$



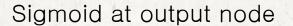
 $(x_{11}, x_{12}, 1), (x_{21}, x_{22}, 1), (x_{31}, x_{32}, 0), (x_{41}, x_{42}, 1), (x_{51}, x_{52}, 0), \cdots$

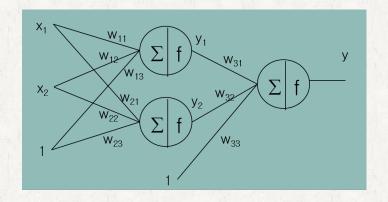
Use Sigmoid



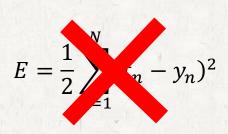


P2: Error Function for Training





+ MSE



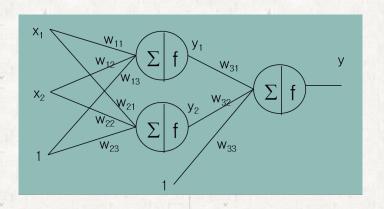
NNs will not be trained in some special cases!!



P2: Error Function for Training

$$(x_{11}, x_{12}, 1), (x_{21}, x_{22}, 1), (x_{31}, x_{32}, 0), (x_{41}, x_{42}, 1), (x_{51}, x_{52}, 0), \cdots$$

Sigmoid at output node

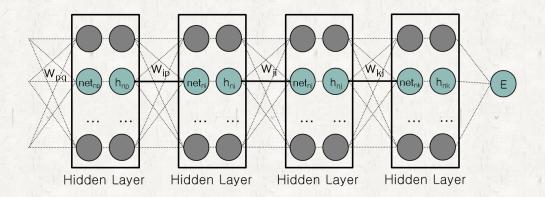


Cross Entropy

$$E = -\sum_{n=1}^{N} (t_n \log(y_n) + (1 - t_n) \log(1 - y_n))$$
where $t_n \in \{0,1\}$ and $y_n \in [0,1]$



Reminding: Weights between deep layers



$$\frac{\partial E}{\partial w_{kj}} = \frac{\partial E}{\partial net_{nk}} \frac{\partial net_{nk}}{\partial w_{kj}} = -(t_n - h_{nk}) h_{nk} (1 - h_{nk}) h_{nj}$$

|f| h = Sigmoid(net)

$$\frac{\partial E}{\partial w_{ji}} = \frac{\partial E}{\partial net_{nj}} \frac{\partial net_{nj}}{\partial w_{ji}} = \left(\sum_{k=1}^{K} -(t_n - h_{nk}) \frac{h_{nk}(1 - h_{nk})}{\partial w_{ji}} w_{kj}\right) \frac{\partial net_{nj}}{\partial w_{ji}}$$

$$\frac{\partial E}{\partial w_{ip}} = \frac{\partial E}{\partial net_{ni}} \frac{\partial net_{ni}}{\partial w_{ip}} = \left(\sum_{j=1}^{J} \left(\sum_{k=1}^{K} -(t_n - h_{nk}) \frac{h_{nk}(1 - h_{nk})}{\partial w_{ij}} w_{kj} \right) \frac{\partial net_{nj}}{\partial w_{ip}} \right) \frac{\partial net_{ni}}{\partial w_{ip}}$$



Not Good…

- If h_{nk} is close to 1 or 0, all gradients for n-th training data is 0
- What if h_{nk} is close to 1 or 0 but it's wrong?

If most of data are mis-learned, NN cannot escape from the mis-learning

$$\frac{\partial E}{\partial w_{kj}} = \frac{\partial E}{\partial net_{nk}} \frac{\partial net_{nk}}{\partial w_{kj}} = -(t_n - h_{nk}) h_{nk} (1 - h_{nk}) h_{nj}$$

$$|f| h = Sigmoid(net)$$

$$\frac{\partial E}{\partial w_{ji}} = \frac{\partial E}{\partial net_{nj}} \frac{\partial net_{nj}}{\partial w_{ji}} = \left(\sum_{k=1}^{K} -(t_n - h_{nk}) \frac{h_{nk}(1 - h_{nk})}{\partial w_{ji}} w_{kj}\right) \frac{\partial net_{nj}}{\partial w_{ji}}$$

$$\frac{\partial E}{\partial w_{ip}} = \frac{\partial E}{\partial net_{ni}} \frac{\partial net_{ni}}{\partial w_{ip}} = \left(\sum_{j=1}^{J} \left(\sum_{k=1}^{K} -(t_n - h_{nk}) \frac{h_{nk}(1 - h_{nk})}{\partial w_{ij}} w_{kj} \right) \frac{\partial net_{nj}}{\partial w_{ip}} \right) \frac{\partial net_{ni}}{\partial w_{ip}}$$



Cross Entropy

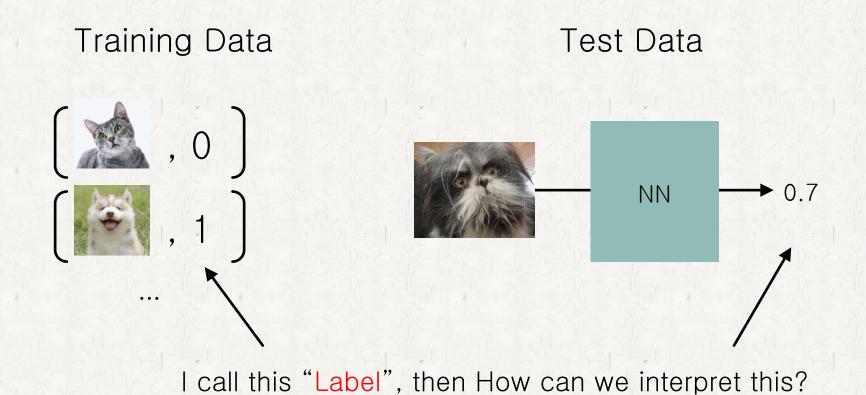
$$E = -\sum_{n=1}^{N} (t_n \log(y_n) + (1 - t_n) \log(1 - y_n))$$

where $t_n \in \{0,1\}$ and $y_n \in [0,1]$ $y_n = Sigmoid(net)$

$$\delta_{nk} = \frac{\partial E}{\partial h_{nk}} \frac{\partial h_{nk}}{\partial net_{nk}} = -\left(\sum_{n=1}^{N} \frac{t_n}{y_n} + \frac{(1-t_n)}{(1-y_n)}\right) y_n (1-y_n)$$
$$= -\left(\sum_{n=1}^{N} t_n (1-y_n) + (1-t_n) y_n\right)$$

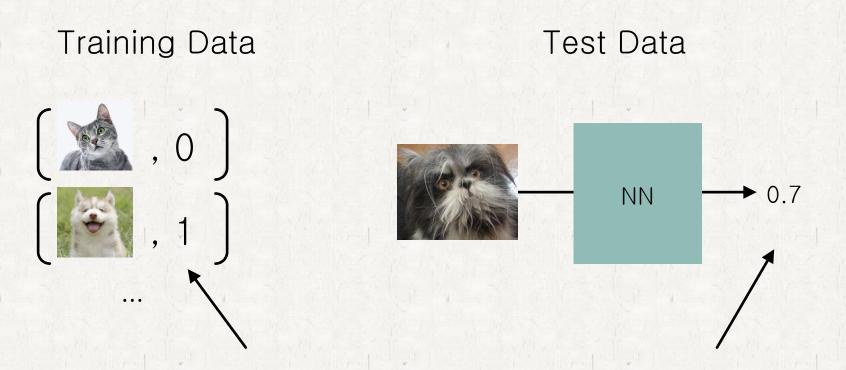


What Cross Entropy Is?





What Cross Entropy Is?



Let's regard this as "Probability of Dog", then it is easy to interpret



- What Cross Entropy Is?
 - Output of Classification -> Probability

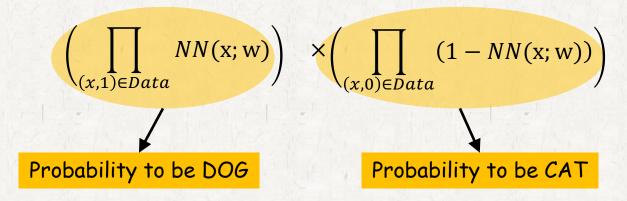
Find w so that NN correctly predicts all training data



Find w which maximizes the probability that NN correctly predicts all training data



Find w which maximizes the following:





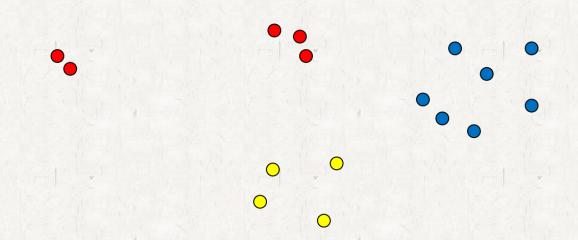
Cross Entropy

$$\begin{aligned} & \underset{w}{\operatorname{argmax}} \left(\prod_{(x,1) \in Data} NN(x; w) \times \prod_{(x,0) \in Data} (1 - NN(x; w)) \right) \\ &= \underset{w}{\operatorname{argmax}} \log \left(\prod_{(x,1) \in Data} NN(x; w) \times \prod_{(x,0) \in Data} (1 - NN(x; w)) \right) \\ &= \underset{w}{\operatorname{argmax}} \left(\sum_{(x,1) \in Data} \log NN(x; w) + \sum_{(x,0) \in Data} \log (1 - NN(x; w)) \right) \\ &= \underset{w}{\operatorname{argmax}} \left(\sum_{(x,1) \in Data} \log NN(x; w) + \sum_{(x,0) \in Data} \log (1 - NN(x; w)) \right) \\ &= \underset{w}{\operatorname{argmax}} \left(\sum_{(x,1) \in Data} y \log NN(x; w) + (1 - y) \log (1 - NN(x; w)) + \sum_{(x,0) \in Data} y \log NN(x; w) + (1 - y) \log (1 - NN(x; w)) \right) \\ &= \underset{w}{\operatorname{argmax}} \left(\sum_{(x,1) \in Data} y \log NN(x; w) + (1 - y) \log (1 - NN(x; w)) \right) \end{aligned}$$



Problem

 $(\mathbf{x}_1, Red), (\mathbf{x}_2, Yellow), (\mathbf{x}_3, Blue), (\mathbf{x}_4, Red), (\mathbf{x}_5, Blue), \cdots$



Easy...

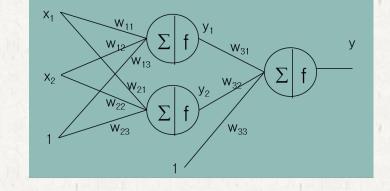


Nominal Value Handling: Linear conversion of class labels

 $(x_{11}, x_{12}, Red), (x_{21}, x_{22}, Yellow), (x_{31}, x_{32}, Blue), (x_{41}, x_{42}, Red), (x_{51}, x_{52}, Blue), \cdots$

$$(x_{11}, x_{12}, 1), (x_{21}, x_{22}, 0.5), (x_{31}, x_{32}, 0), (x_{41}, x_{42}, 1), (x_{51}, x_{52}, 0), \cdots$$

 Use Sigmoid at output node

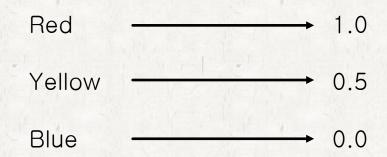


Prediction

$$class(\mathbf{x}) = \begin{cases} 1 & NN(\mathbf{x}) \ge 2/3 \\ 0.5 & 2/3 \ge NN(\mathbf{x}) \ge 1/3 \\ 0 & Otherwise \end{cases}$$



- Not Good… why?
 - There is no order between Red, Yellow, Blue
 - They are just names. We cannot say that Red > Yellow > Blue
 - Linear conversion changes the original problem.

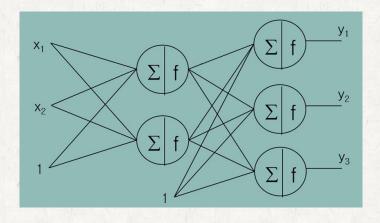




- Then?
 - Create virtual outputs

```
(x_{11}, x_{12}, Red), (x_{21}, x_{22}, Yellow), (x_{31}, x_{32}, Blue), (x_{31}, x_{42}, Red), (x_{41}, x_{42}, Red), (x_{51}, x_{52}, Blue), (x_{51}, x_{52}, 0, 0, 1), (x_{51}, x_{52}, 0, 0, 1), ...
```

Place nodes at the output layer as many as virtual outputs





- How about Activation Function?
 - Outputs of Multi-Class Classification satisfies

$$1 = \sum_{k=1}^{Class} t_{nk} \quad \text{for } n\text{--th training data}$$

But, Sigmoid does not satisfy this (Not a Probability)

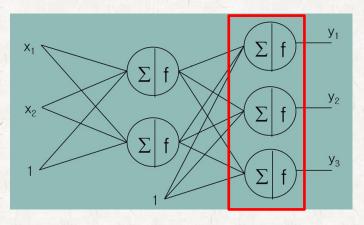
$$1 \neq \sum_{k=1}^{Class} Sigmoid(net_{nk}) \text{ for } n\text{--th training data}$$

So, we use Softmax layer

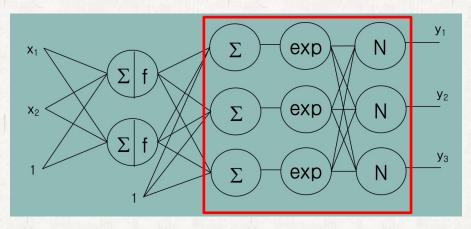
$$y_{nk} = \frac{exp(net_{nk})}{\sum_{i=1}^{Class} exp(net_{ni})}$$



Softmax layer



Regular layer



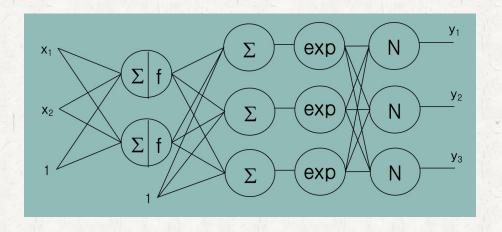
Softmax layer

$$y_{nk} = \frac{exp(net_{nk})}{\sum_{i=1}^{Class} exp(net_{nj})}$$

$$y_{n2} = \frac{exp(net_{n2})}{exp(net_{n1}) + exp(net_{n2}) + exp(net_{n3})}$$



Loss Function



$$E = \sum_{n=1}^{Data \ Class} -t_{nk} \log(y_{nk})$$

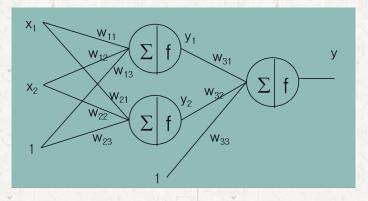
Hmm??
$$-(t_n \log(y_n) + (1 - t_n) \log(1 - y_n))$$

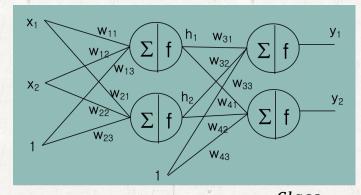


Cross Entropy for Multi-Class

$(\mathbf{x}_{11}, \mathbf{x}_{12}, Red)$	
$(\mathbf{x}_{21}, \mathbf{x}_{22}, Red)$	
$(x_{31}, x_{32}, Black)$	
(x_{41}, x_{42}, Red)	
$(x_{51}, x_{52}, Black)$	

$$\begin{array}{lll} (x_{11},x_{12},1) & (x_{11},x_{12},1,0) \\ (x_{21},x_{22},1) & (x_{21},x_{22},1,0) \\ (x_{31},x_{32},0) & (x_{31},x_{32},0,1) \\ (x_{41},x_{42},1) & (x_{51},x_{52},0) \\ \end{array}$$



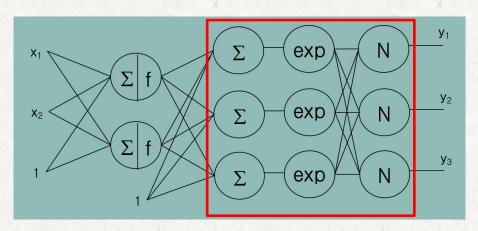


$$-(t_n\log(y_n) + (1-t_n)\log(1-y_n)) - (t_{n1}\log(y_{n1}) + t_{n2}\log(y_{n2})) = -\sum_{k=1}^{Class} t_{nk}\log(y_{nk})$$



- How about Error Function?
 - Softmax layer + Cross Entropy

$$E = \sum_{n=1}^{Data} \sum_{k=1}^{Class} CE(t_{nk}, y_{nk})$$



$$y_{nk} = \frac{exp(net_{nk})}{\sum_{i=1}^{Class} exp(net_{nj})}$$



Nominal Inputs

- What if you have categorical inputs
 - Two inputs and one output

$$x_1 \in R$$

 $x_2 \in \{Red, Yellow, Blue\}$
 $y \in \{0,1\}$

Create a new input variable for each categorical value

$$x_{2} = \begin{cases} 1 & \text{if original } x_{2} \text{ is Yellow} \\ 0 & \text{Otherwise} \end{cases}$$

$$x_{3} = \begin{cases} 1 & \text{if original } x_{2} \text{ is Red} \\ 0 & \text{Otherwise} \end{cases}$$

$$x_{4} = \begin{cases} 1 & \text{if original } x_{2} \text{ is Blue} \\ 0 & \text{Otherwise} \end{cases}$$

$$(0.1, Red, 0)$$

$$(0.2, Blue, 1)$$

$$(0.3, Yellow, 0)$$

$$(0.4, Red, 1)$$

$$(0.4, 1,0,0, 1)$$



Summary

Droblom	Activation Function		l coo function
Problem	Hidden Layer	Output Layer	Loss function
Regression	ReLU	Linear	MSE
2-class Classification	ReLU	Sigmoid	CE
Multi-class Classification	ReLU	Softmax layer	CE