Neural networks - Problem solving sessions I

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Multilayer perceptron

- neuron models with nonlinear activation functions
- hidden layers
- training is based on Error backpropagation learning algorithm

Backpropagation algorithm summary

$$\Delta w_{ji}(n) = \eta \delta_j(n) y_i(n)$$

Neuron *j* is output neuron then:

$$\delta_{j}(n) = \varphi_{j}^{'}(v_{j}(n))e_{j}(n)$$

$$e_{j}(n) = d_{j}(n) - y_{j}(n)$$

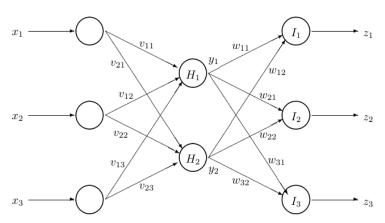
Neuron *j* is hidden neuron then:

$$\delta_j(n) = \varphi_j'(v_j(n)) \sum \delta_k(n) w_{kj}(n)$$

6/15

Example II: Forward pass

Our neural network:



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Example II: Forward pass

After training the neural network, the following weight vectors are obtained:

$$v_{1} = \begin{bmatrix} -2.0 \\ 2.0 \\ -2.0 \end{bmatrix}; v_{2} = \begin{bmatrix} 1.0 \\ 1.0 \\ -1.0 \end{bmatrix}$$

$$w_{1} = \begin{bmatrix} -1.0 \\ -3.5 \end{bmatrix}; w_{2} = \begin{bmatrix} 0.5 \\ -1.2 \end{bmatrix}; w_{3} = \begin{bmatrix} -0.3 \\ 0.6 \end{bmatrix}$$

Assume that all neurons have sigmoid activation function and bias 0. Determine the vectors y1, y2, z2, if the input vector is given as:

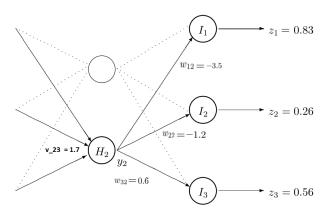
$$\begin{bmatrix} 1 & 1 & 0 \end{bmatrix}^T$$
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Example II: Backward pass

Let observe a part of the previous neural network.



9/15

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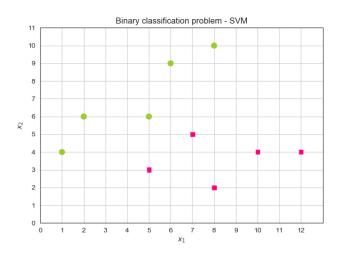
Example II: Backward pass

The vectors z_1, z_2, z_3 denote the outputs of the neural network. a Determine updated weights w_{12}, w_{22}, w_{32} after one step of applying delta rule learning if the desired outputs are $t = \begin{bmatrix} 0.58, 0.26, 0.56 \end{bmatrix}^T$, the input is $y_2 = 0.5$ and the learning rate is 0.05.

Support vector machines

- support vector
- separation margin
- dual problem
- Lagrange multiplicators
- Mercer's theorem
- Kernel functions and the kernel trick

Example IV: Support vector machine





Example IV: Support vector machine

- Find the separation plane equation as found by the SVM algorithm.
- Calculate the separation margin.
- Will the separation plane equation change if we remove the point (5, 6) from the dataset? Why?