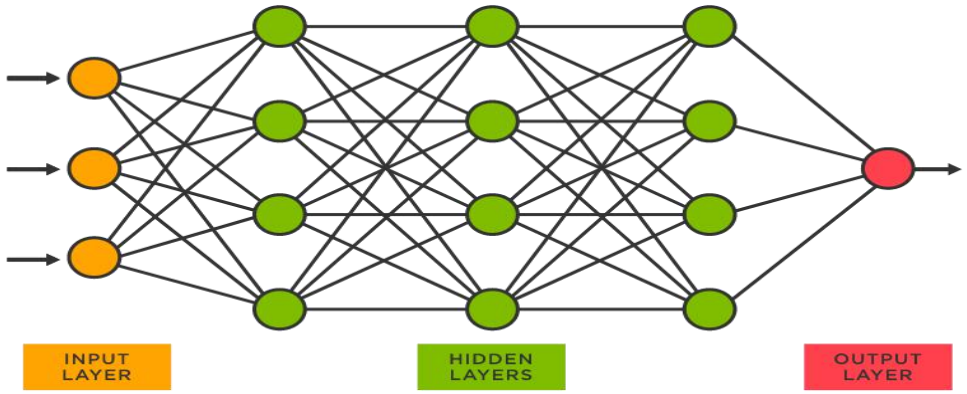
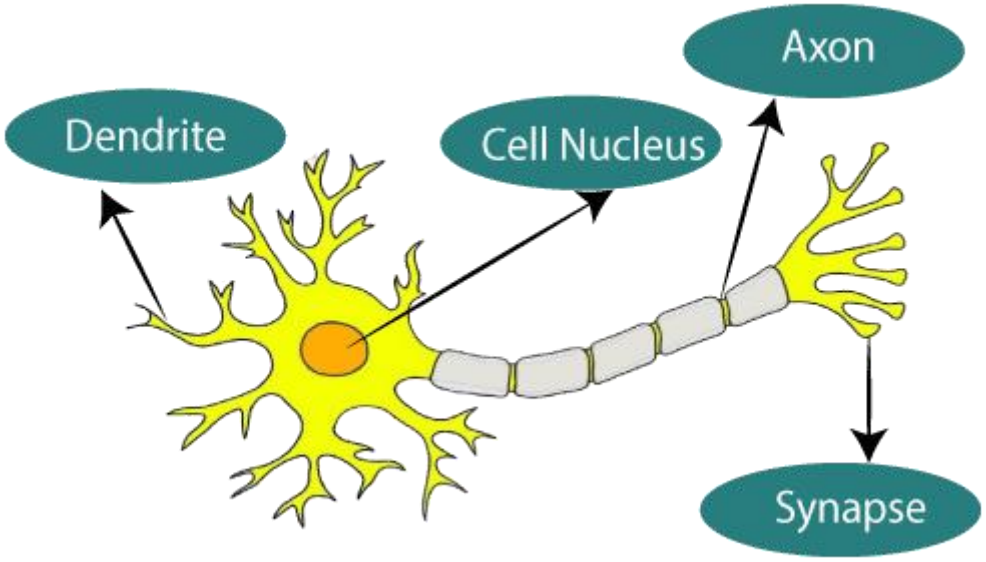
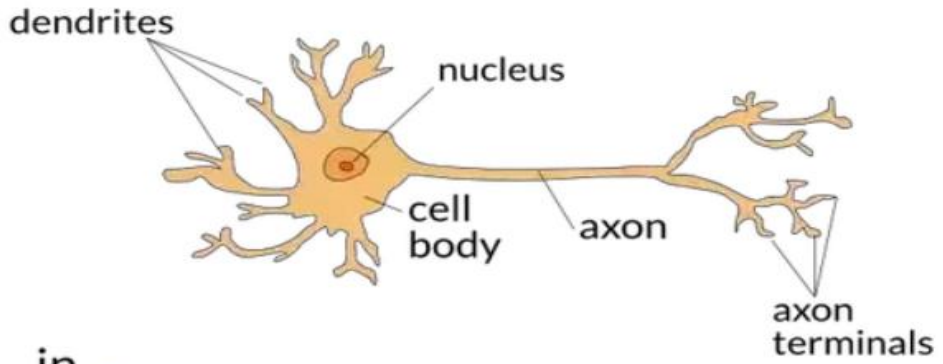
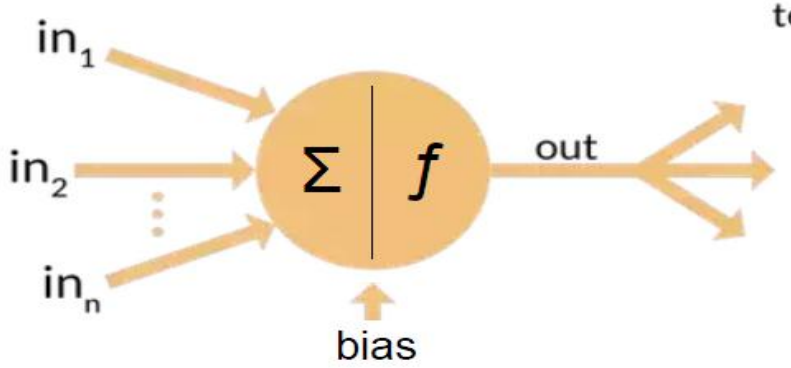
Chapter-3

Artificial Neural Network


INPUT LAYER
HIDDEN LAYERS
OUTPUT LAYER


Axon
Dendrite
Cell Nucleus
Synapse


dendrites
nucleus
cell body
axon
axon terminals

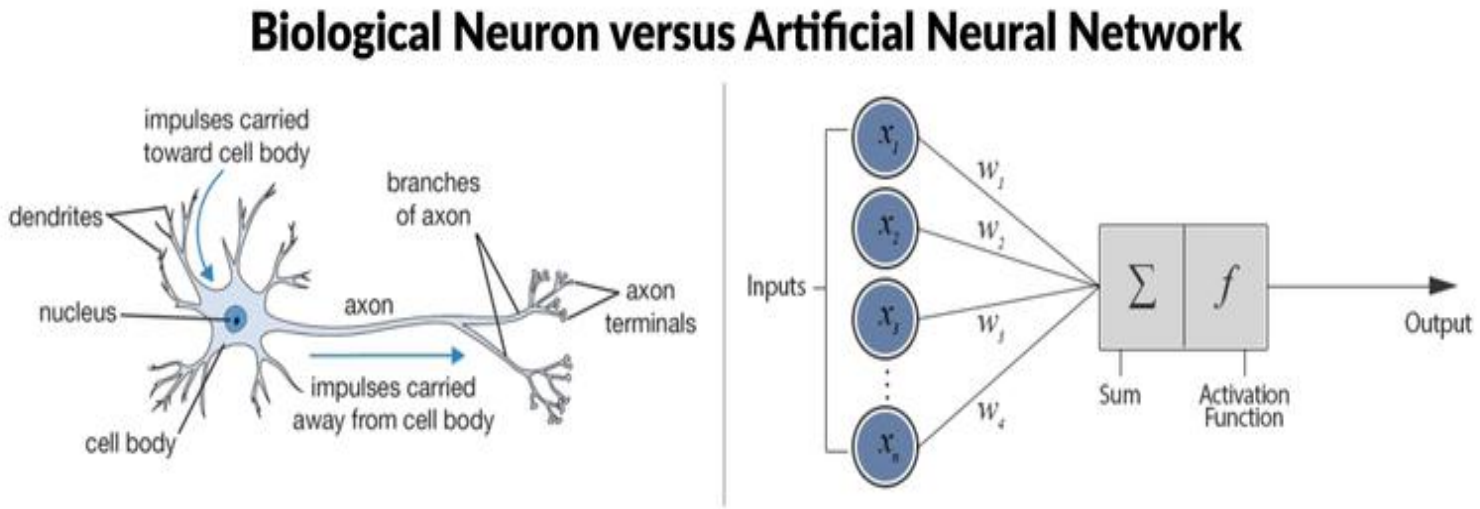

in1
in2
inn
Σ
f
out
bias

Biological Inspirations

Humans perform complex tasks like vision, and/or language understanding very well.

One way to build i**ntelligent machines** is to try to **imitate** the **human brain**.

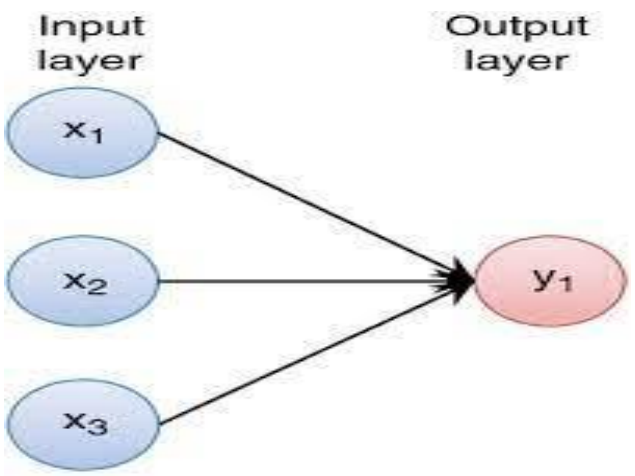
Neural Network (NN)

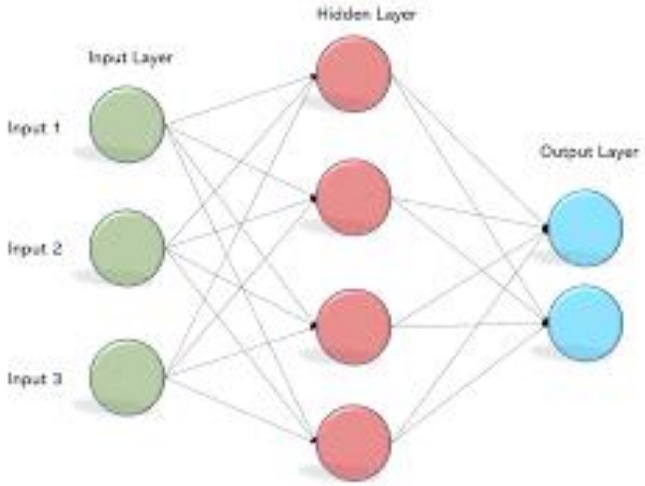


- NN is replica of neuron system in human brain. The human brain is composed by billions neuron which are interconnected each others. A biological neuron consists of three main components :
  1. Dendrites, that are **input signals** channel where the strength of connections to nucleus are affected by weights.
  2. Cell Body, where **computation of input signals** and weights generate output signals which will be delivered to another neurons
  3. Axon, is part which transmit **output signals** to another neurons that are connected to it.

Neural Network (NN)

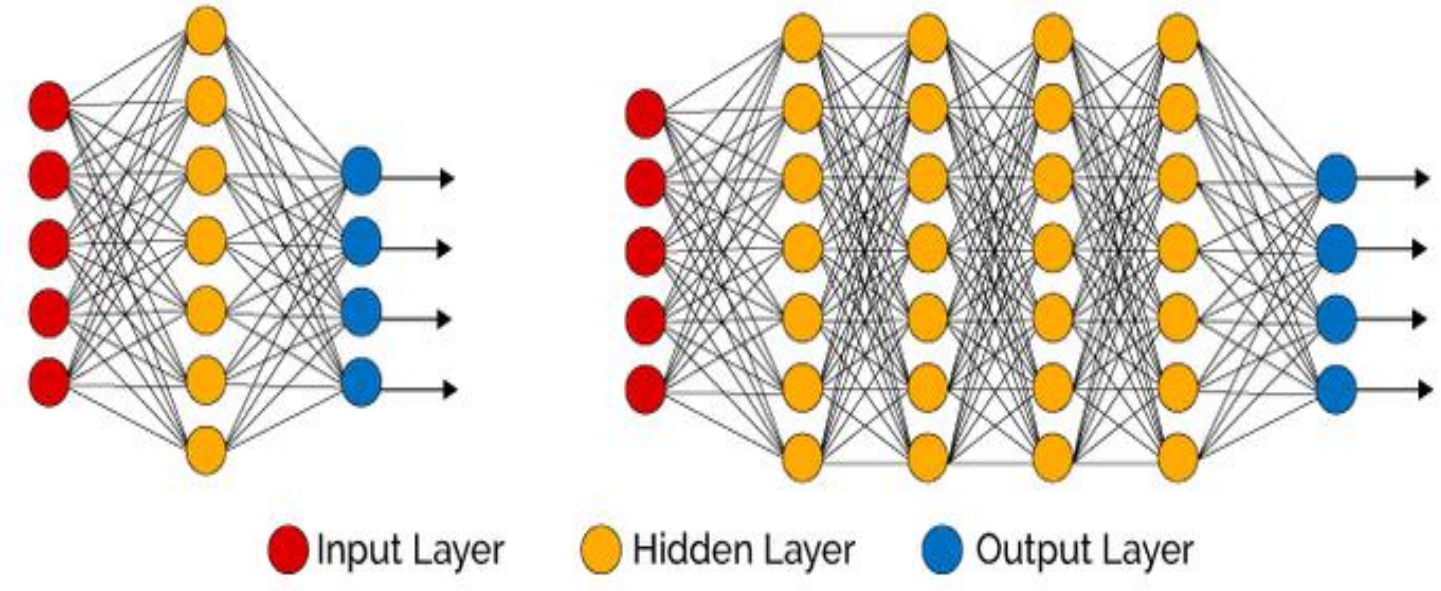
- Neural network Models can be:
  - Single-layer perceptron: an input-output pair (left)
  - Multilayer perceptron: an input-hidden-output combination (right)





Neural Network (NN)

- One of the most popular neural network model is the multi-layer perceptron (MLP).
- In an MLP, neurons are arranged in layers. There is one input layer, one output layer, and several (or many) hidden layers.



Hidden layer: Neuron with Activation

The neuron is the basic information processing unit of a NN.

It consists of:

1. ***A set of links***, describing the neuron inputs, with weights $W_1, W_2, \ldots, W_m$
2. ***An adder function*** (linear combiner) for computing the weighted sum of the inputs (real numbers):

$$y = \sum_{j=1}^{m} w_j x_j$$

3. ***Activation function*** (also called squashing function): for limiting the output behavior of the neuron.

$$y = \phi (y + b)$$

Training Algorithm: forward pass

- The learning algorithm is as follows
  Initialize the **weights** and bias to ***small random numbers*** and present a vector **x** to the neuron inputs and calculate the
  - output using the **adder function**. $$O_j = \sum_{i=1}^{N} X_i W_{ij} + b_j$$

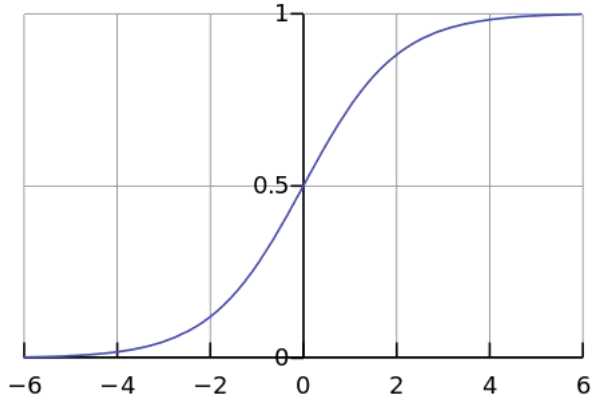
- **Bias**: it is somehow similar to the constant b of a linear function **y = ax + b** It allows you to move the line **up** and **down** to fit the prediction with the data better.
- Without b, the line always goes through the origin (0, 0) and you may get a poorer fit to the given data.

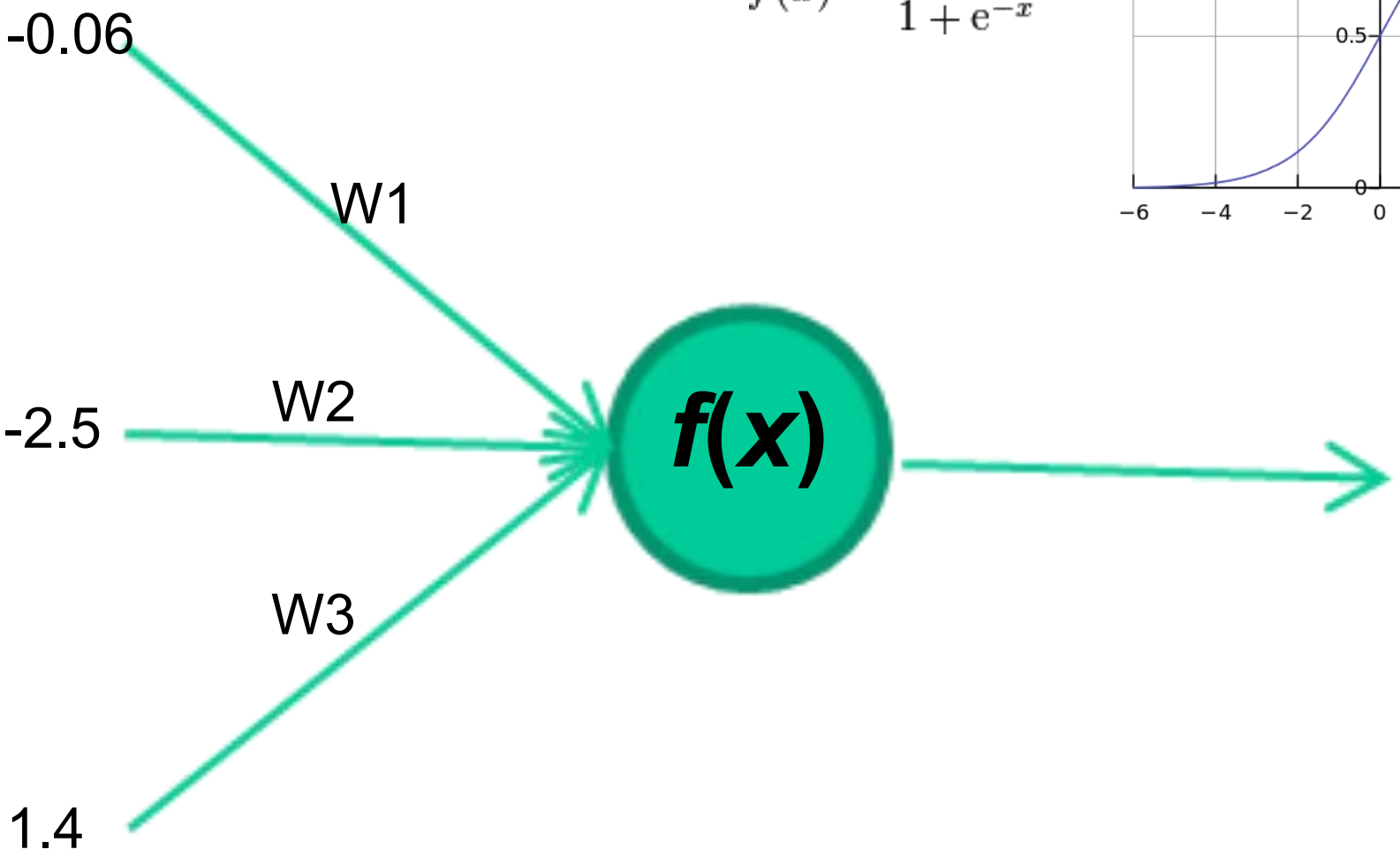
- Apply the **activation function** (in this case sigmoid function) such that
$$\phi = \frac{1}{1+e^{-(O_j)}}$$

- At this point, called a **forward pass**, the network has tried to learn something about the data passed through all neurons from first to the last layer, and has made a prediction about that data, where the nodes of the output layer are probabilities that the sample is of a certain class.

How does NN algorithms learn?

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





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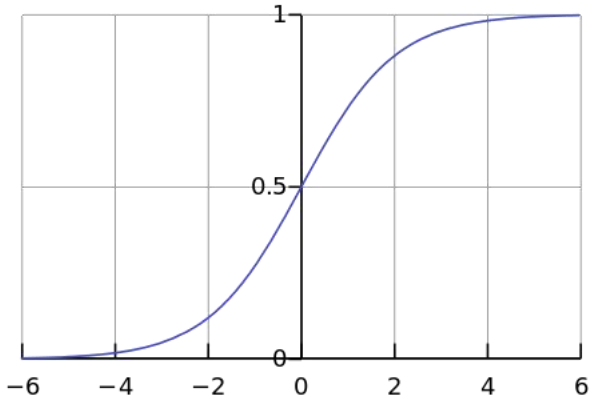


-0.06

2.7

-2.5

-8.6

0.002

1.4

f(x)

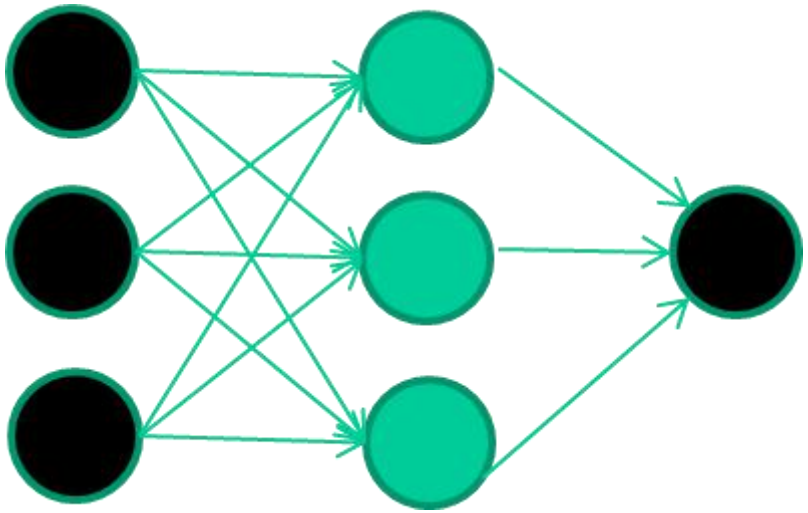
x = -0.06×2.7 + 2.5×8.6 + 1.4×0.002 = 21.34

How does NN algorithms learn?

A dataset

Fields			***class***
1.4	2.7	1.9	0
3.8	3.4	3.2	0
6.4	2.8	1.7	1
4.1	0.1	0.2	0

etc …



How does NN algorithms learn?

Training the neural network

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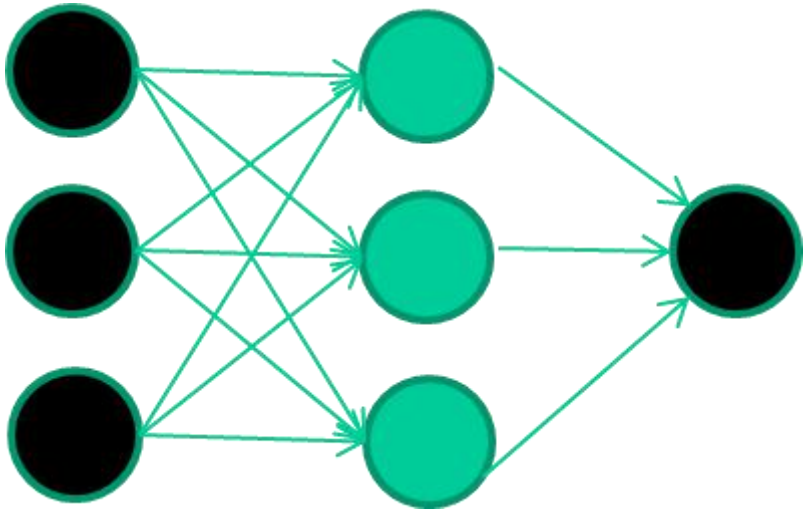

How does NN algorithms learn?

Training data

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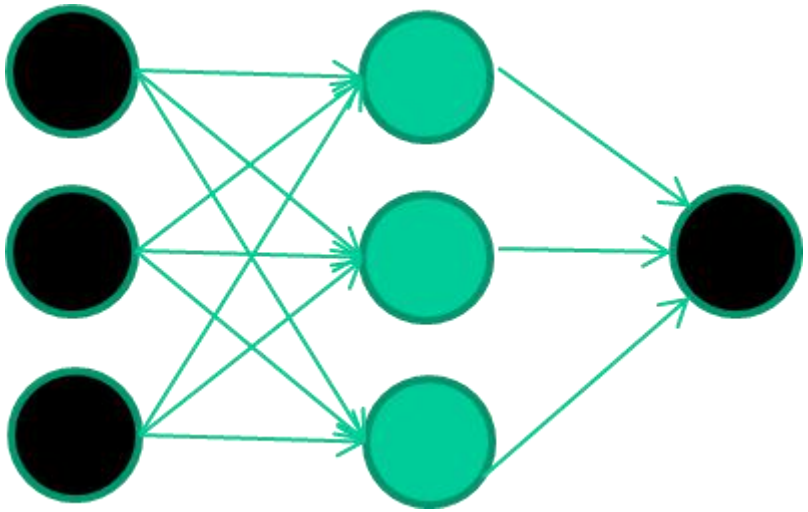
etc …

Initialise with random weights



How does NN algorithms learn?

Training data

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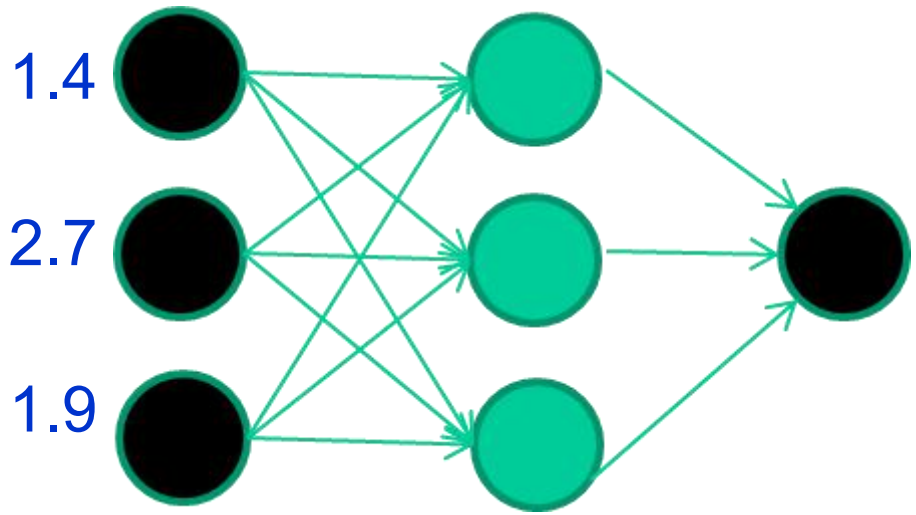
etc …			

Present a training pattern



How does NN algorithms learn?

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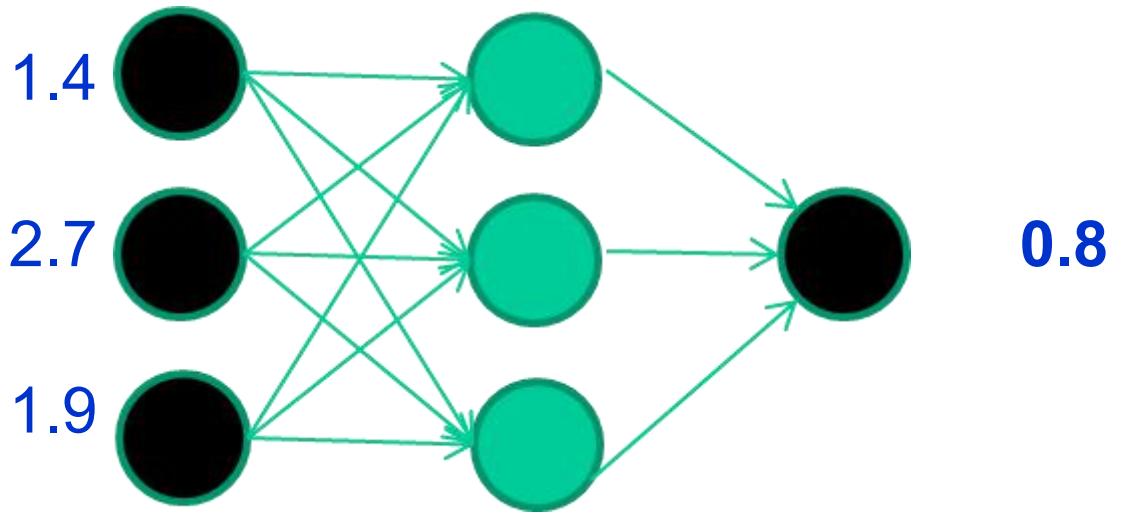
etc …			

Feed it through to get output



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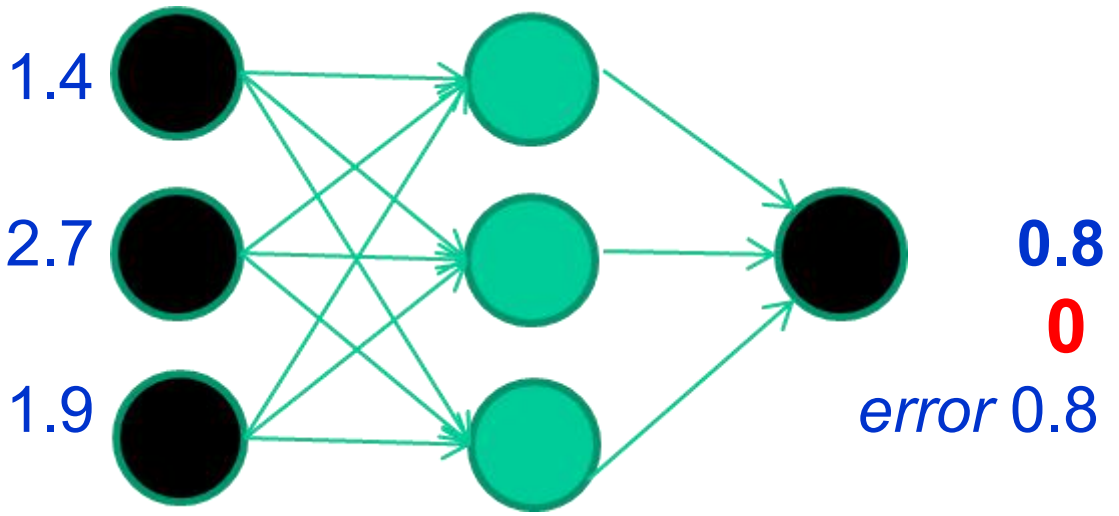
etc …			

Compare with target output



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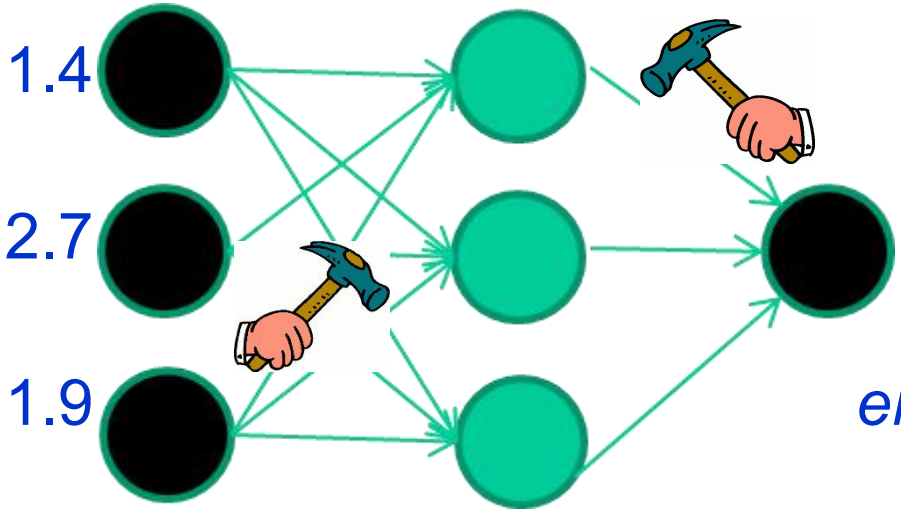
etc …			

Adjust weights based on error



0.8

0

error 0.8

How does NN algorithms learn?

Training data

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etc …			

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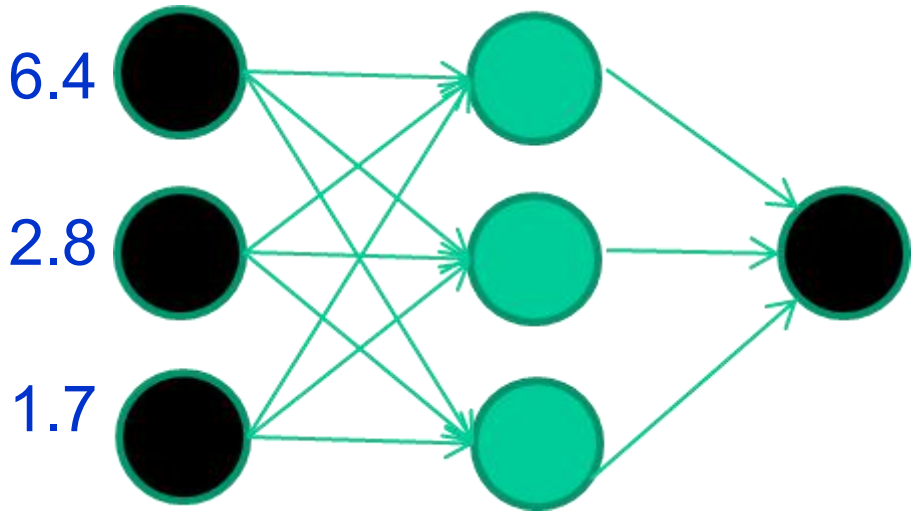

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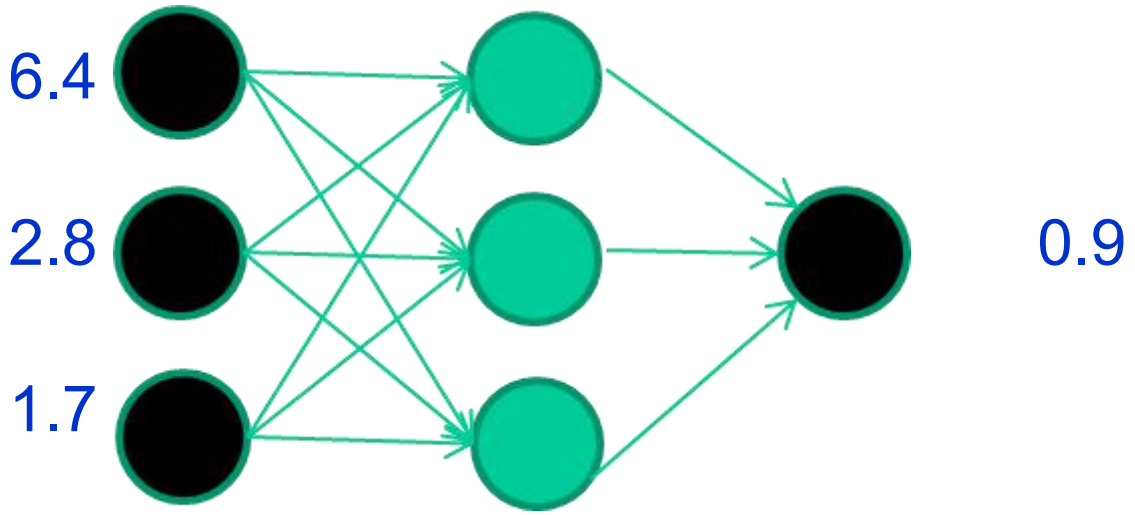

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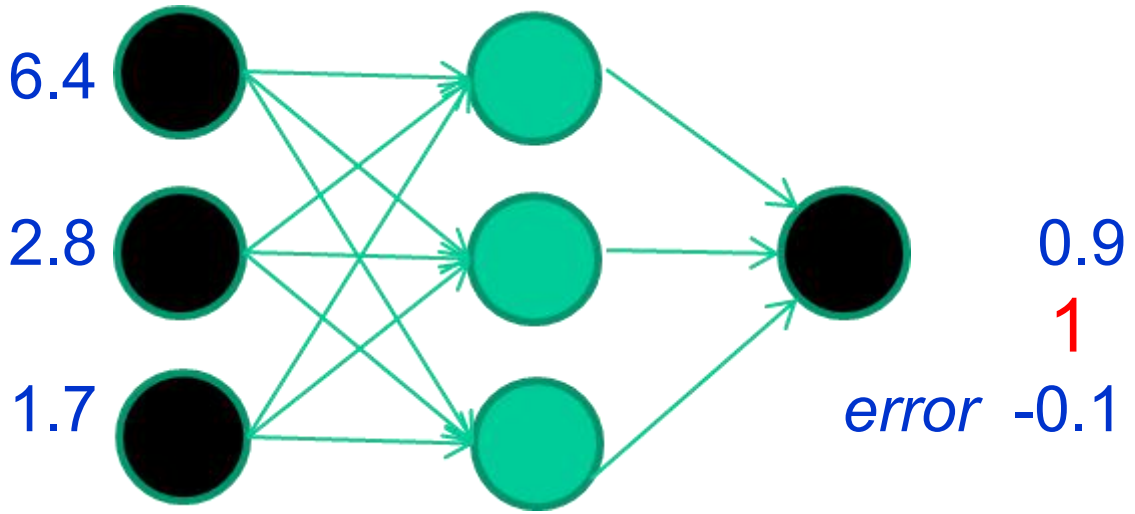
etc …

Compare with target output



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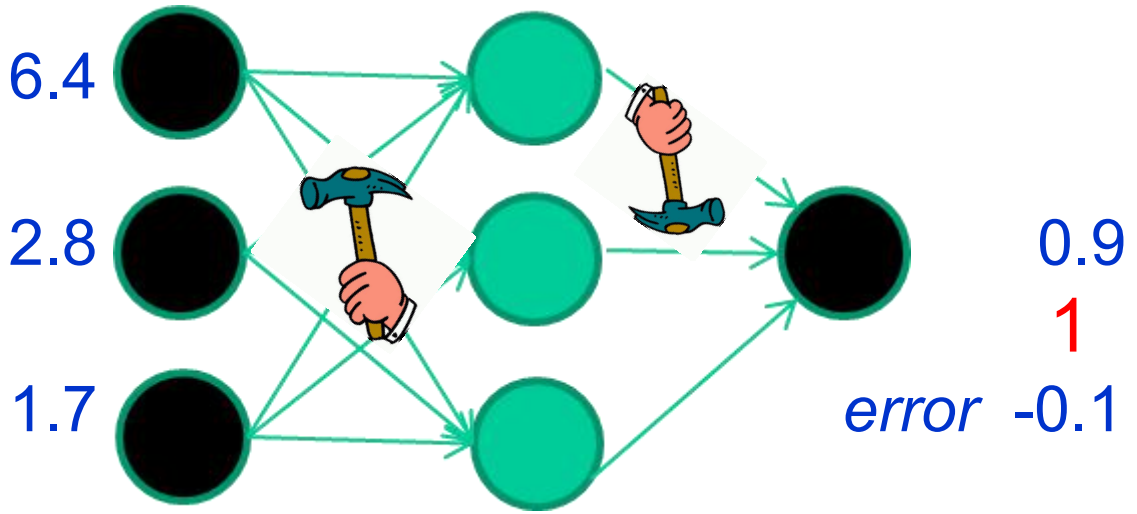
etc …			

Adjust weights based on error



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Training data

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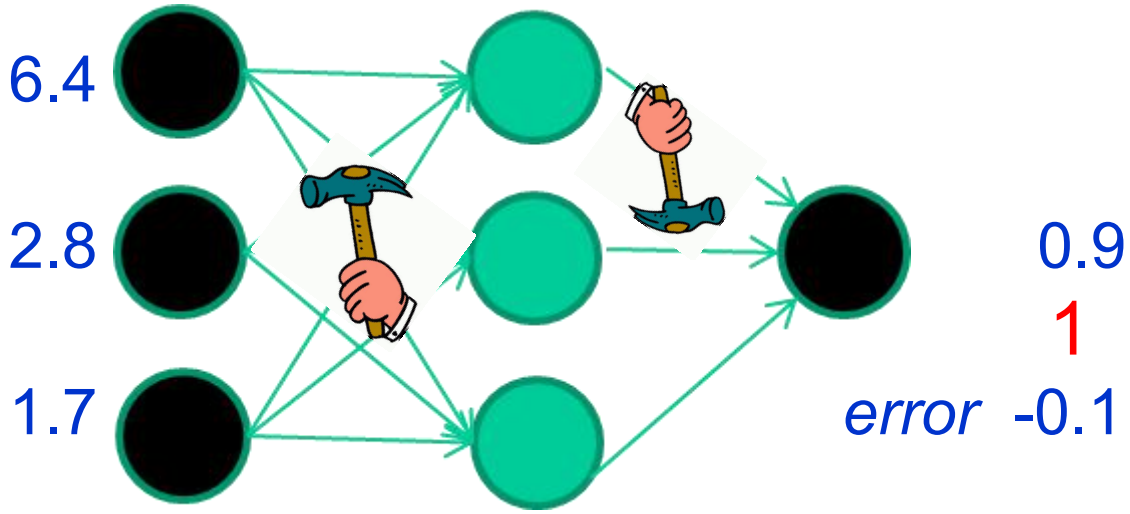
4.1	0.1	0.2	0
etc …			

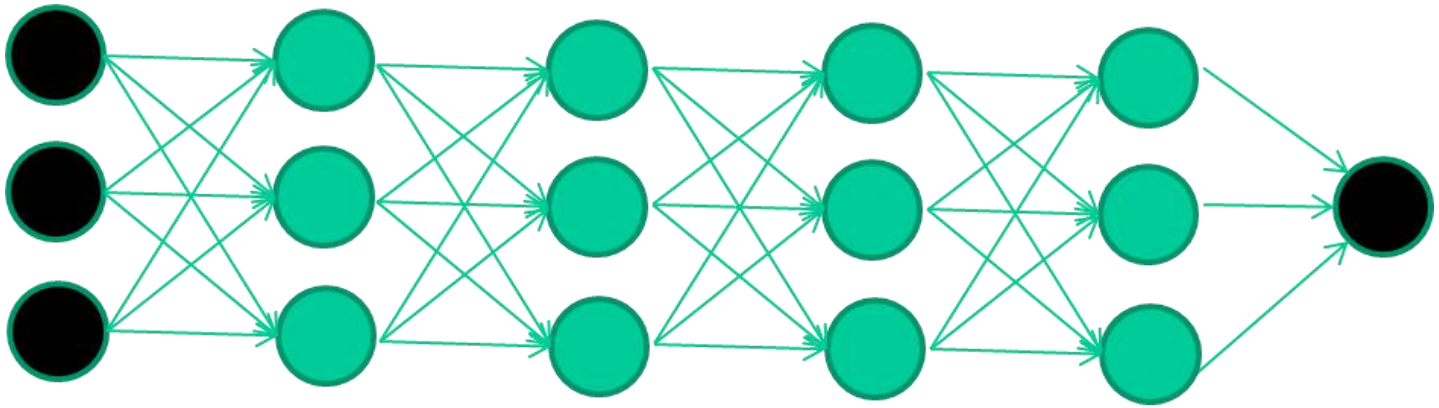
And so on ….

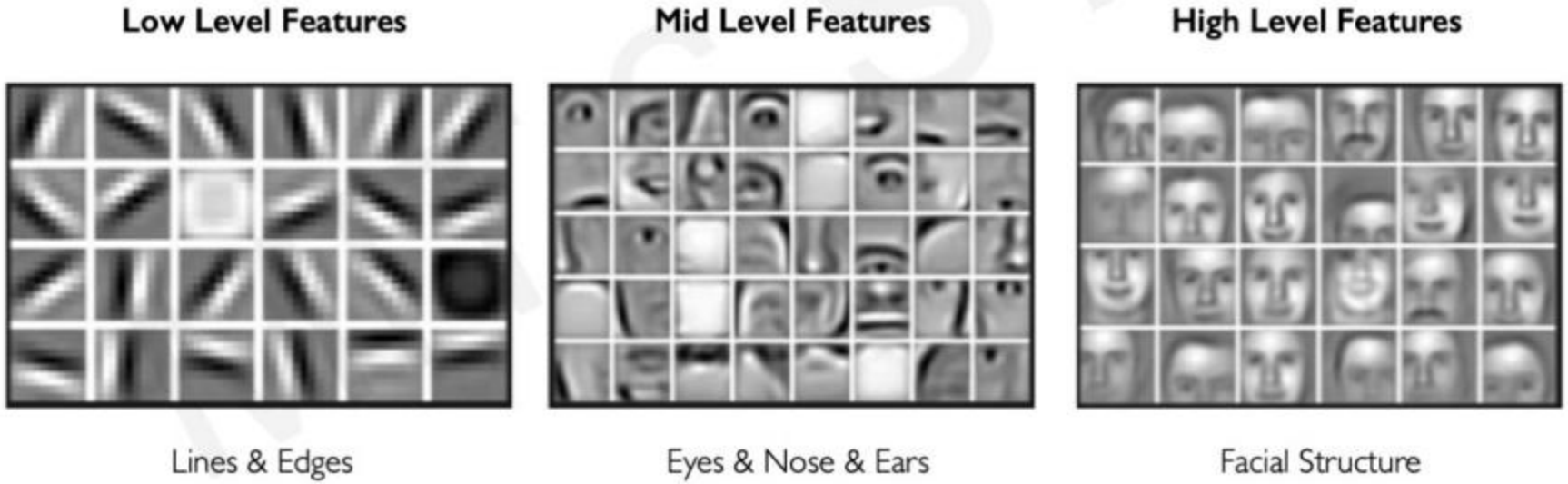


Repeat this thousands, maybe millions of times – each time taking a random training instance, and making slight weight adjustments

Algorithms for weight adjustment are designed to make changes that will reduce the error

Train multi-layer NNs…





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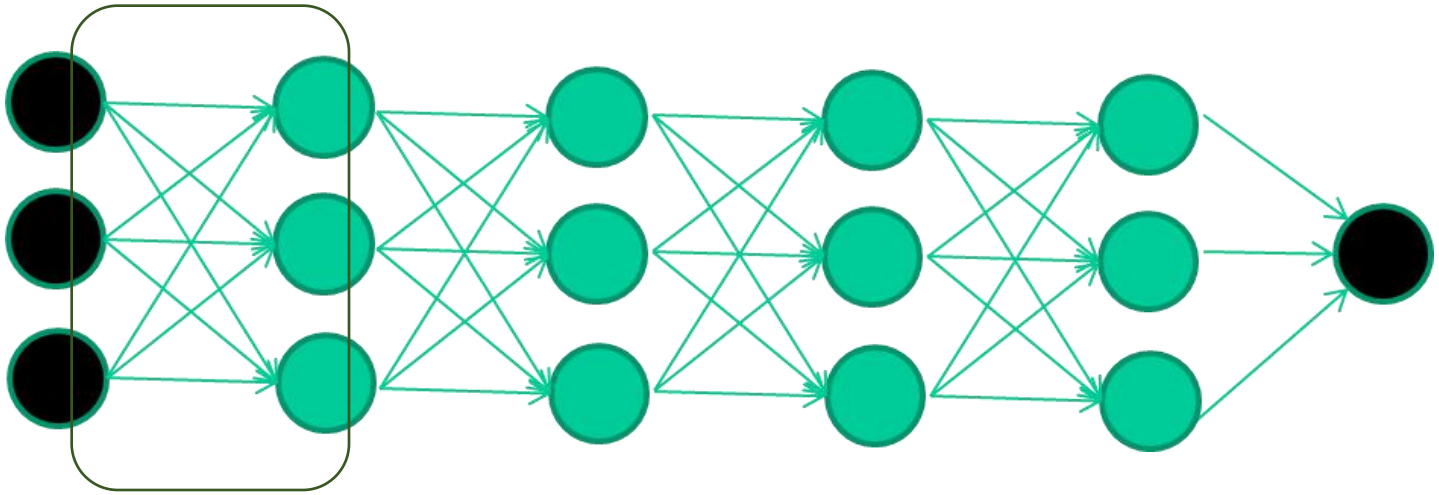
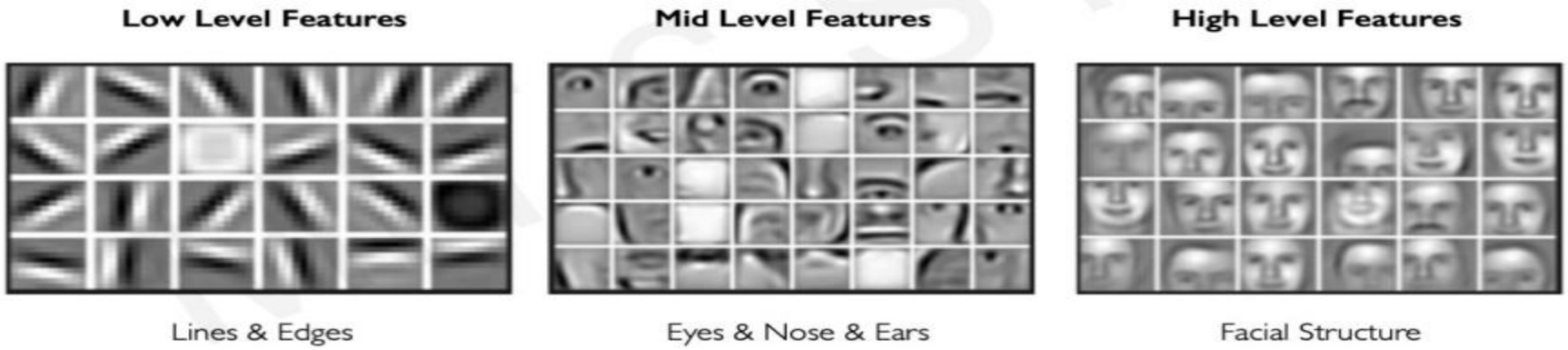
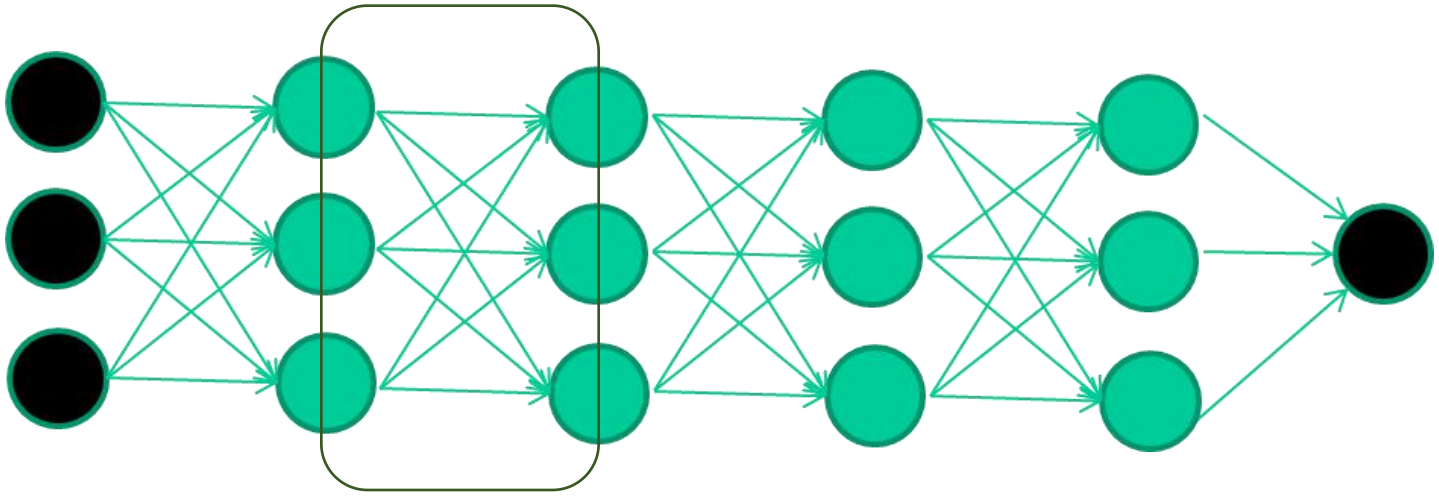


Train **this** layer first

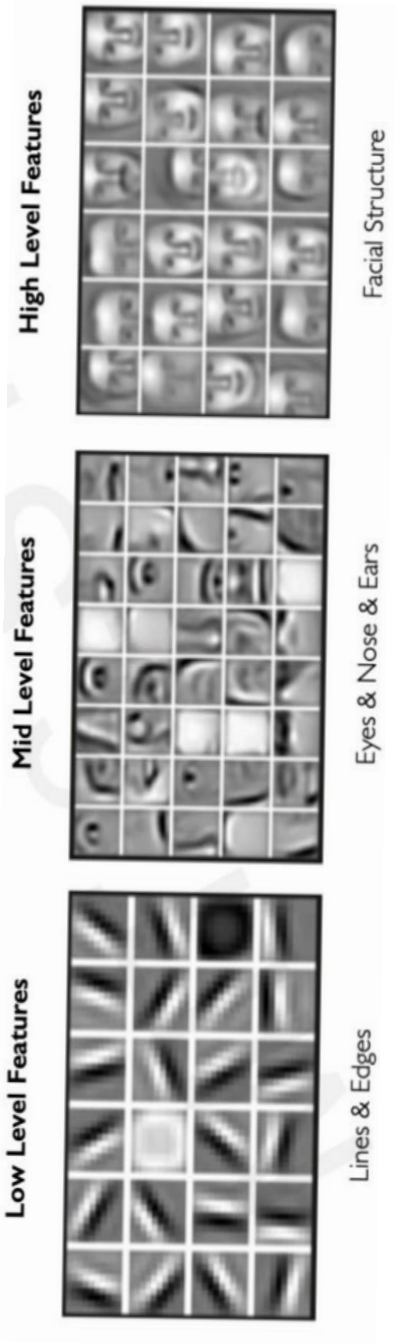


The new way to train multi-layer NNs…

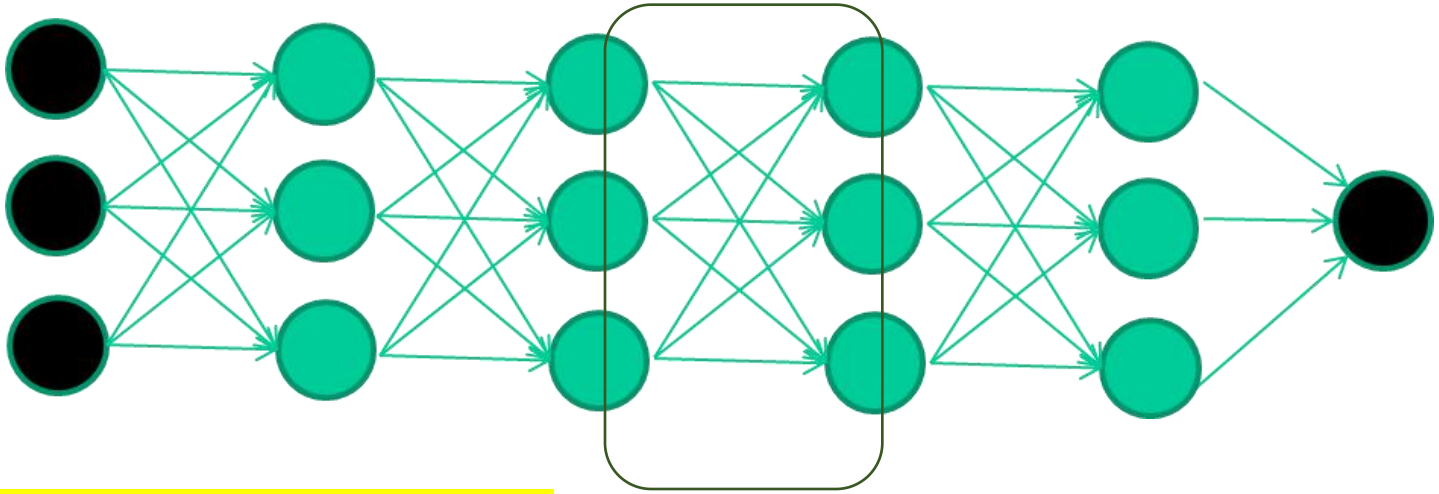


Train **this** layer first

then **this** layer



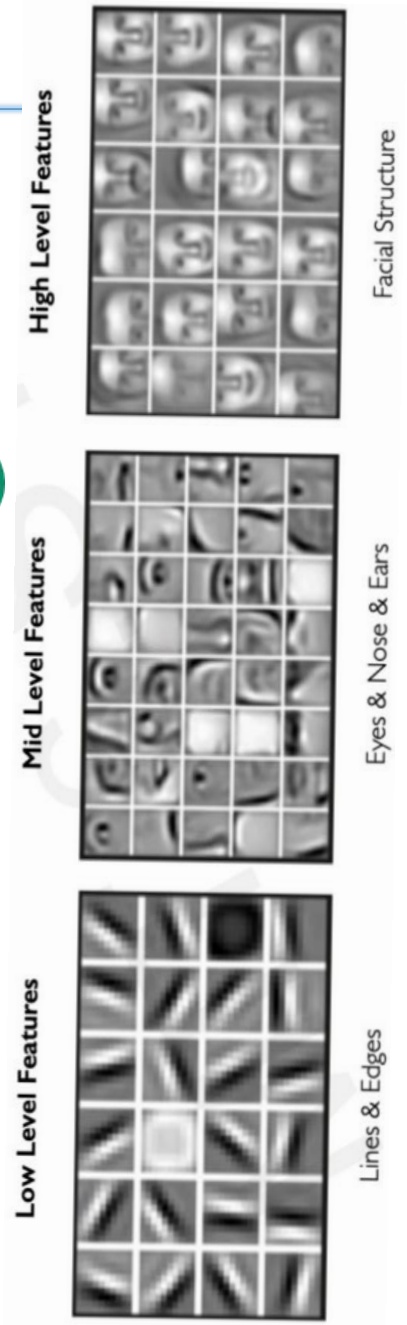
Train multi-layer NNs…



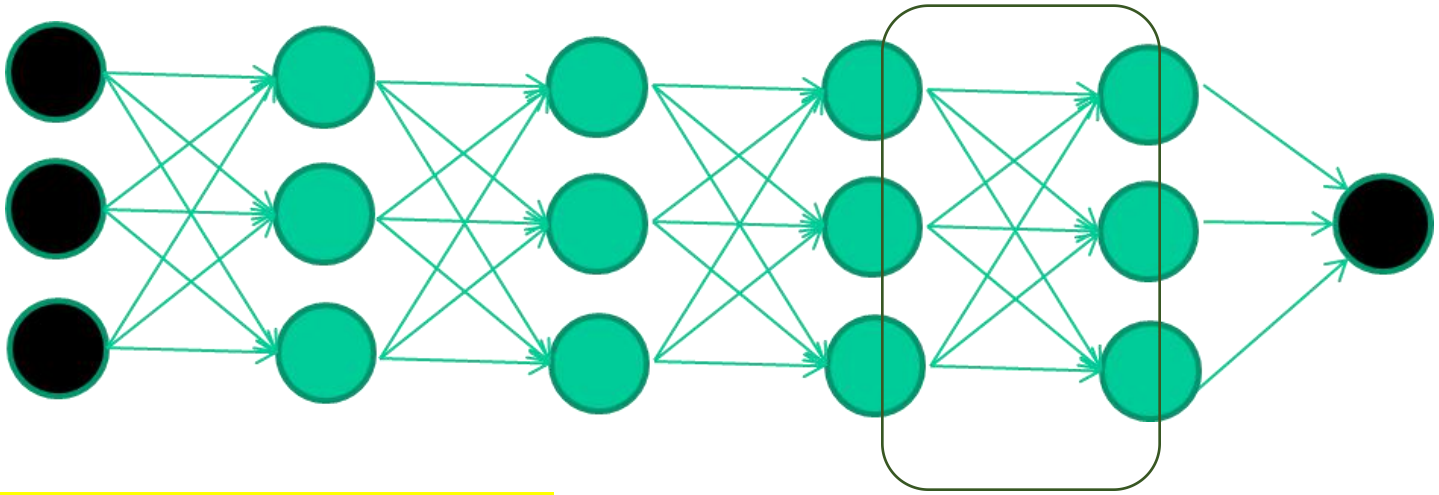
Train **this** layer first

then **this** layer

then **this** layer



Train multi-layer NNs…

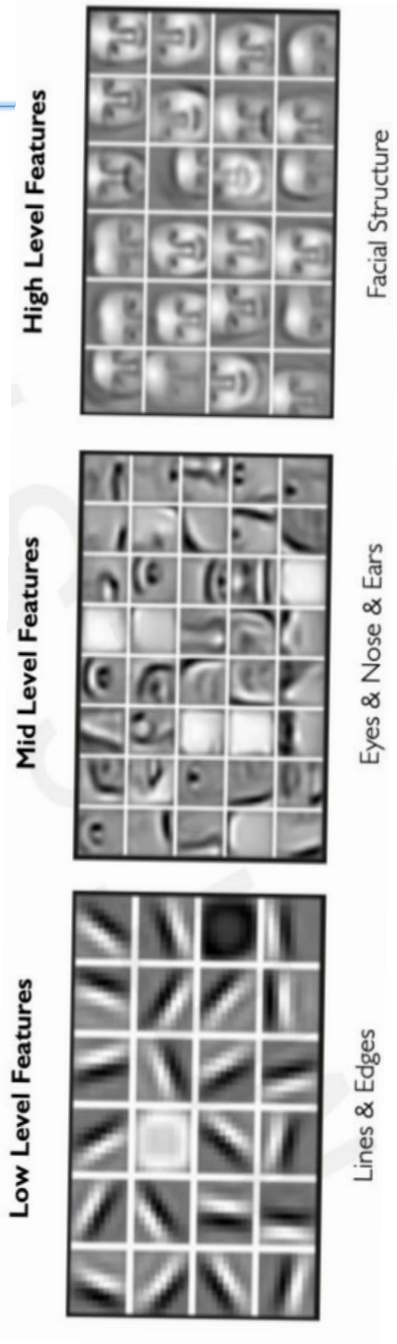


Train **this** layer first

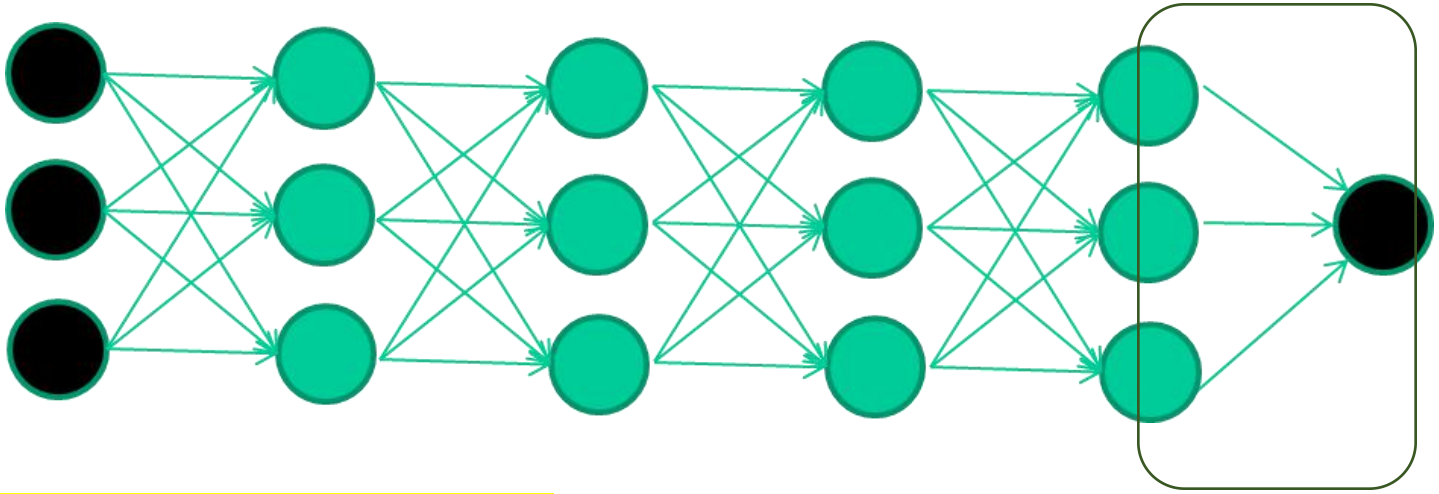
then **this** layer

then **this** layer

then **this** layer



Train multi-layer NNs…



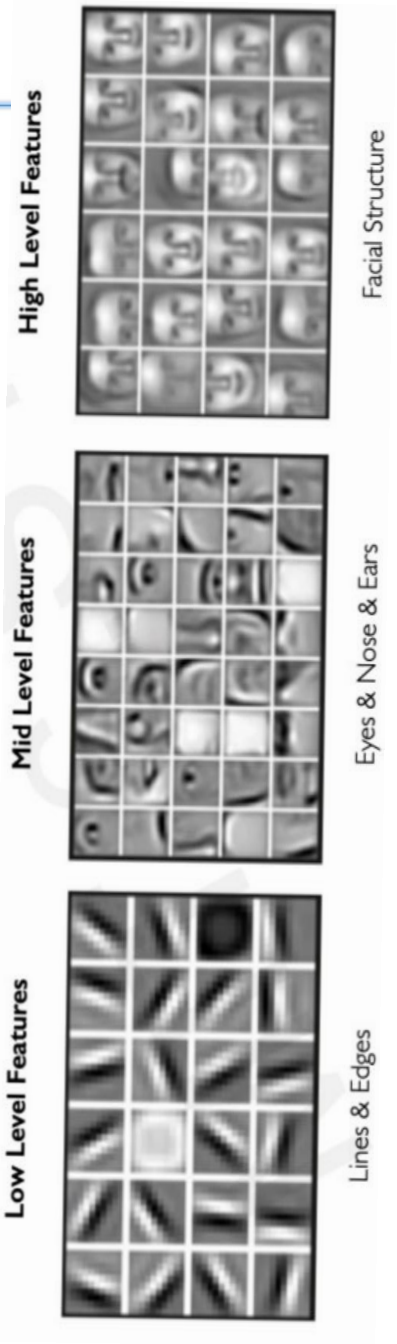
Train **this** layer first

then **this** layer

then **this** layer

then **this** layer

finally **this** laye



Backpropagation: A Simple Example

$f(x, y, z) = (x + y)z$

e.g., $x = -2, y = 5, z = -4$

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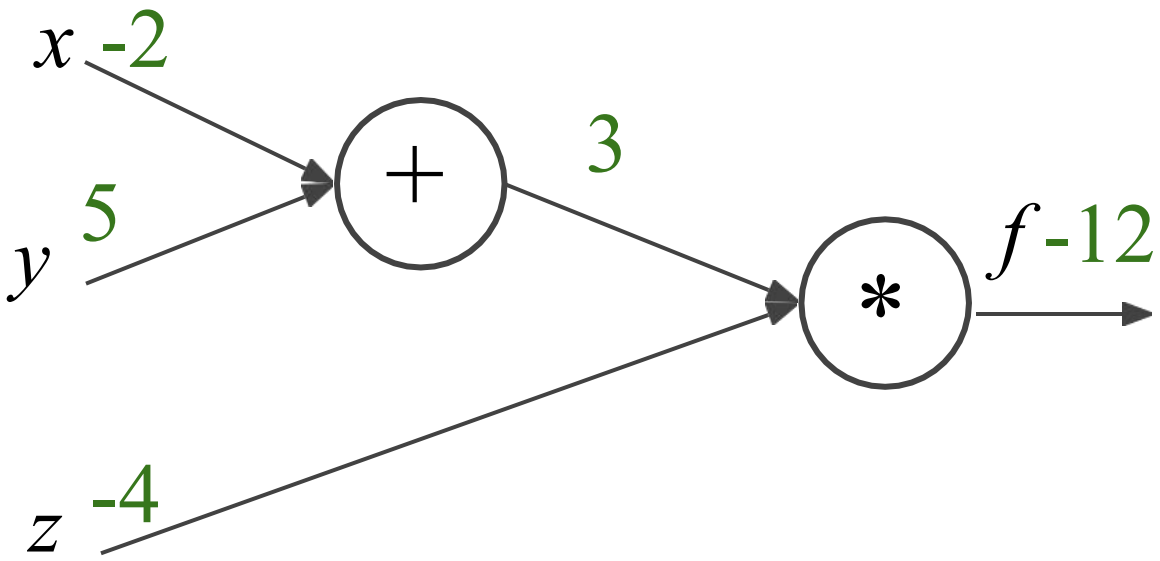

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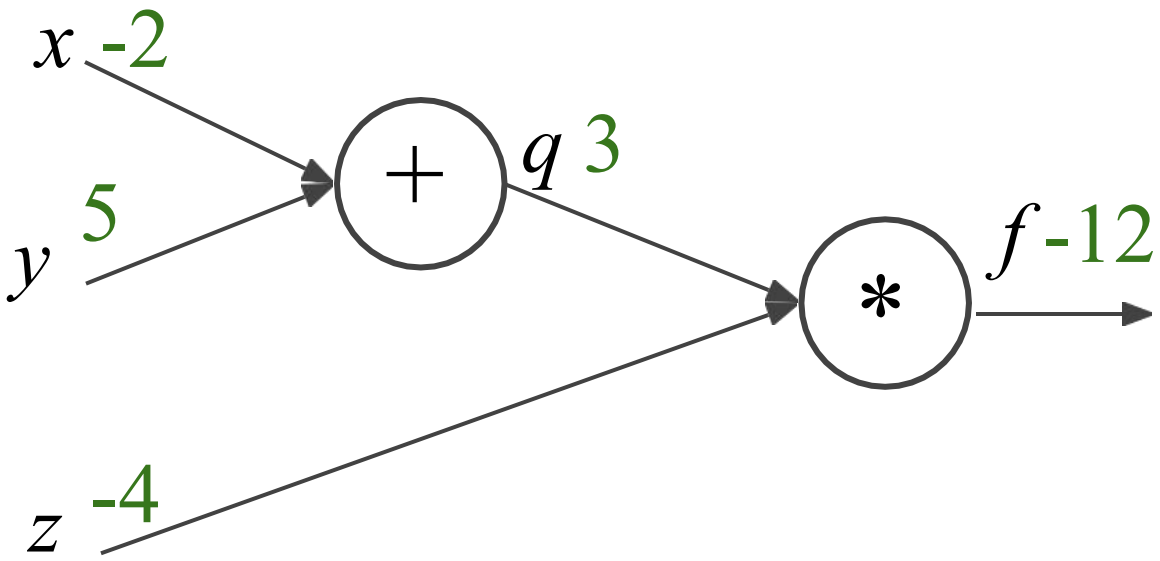
e.g., $x = -2, y = 5, z = -4$



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Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$

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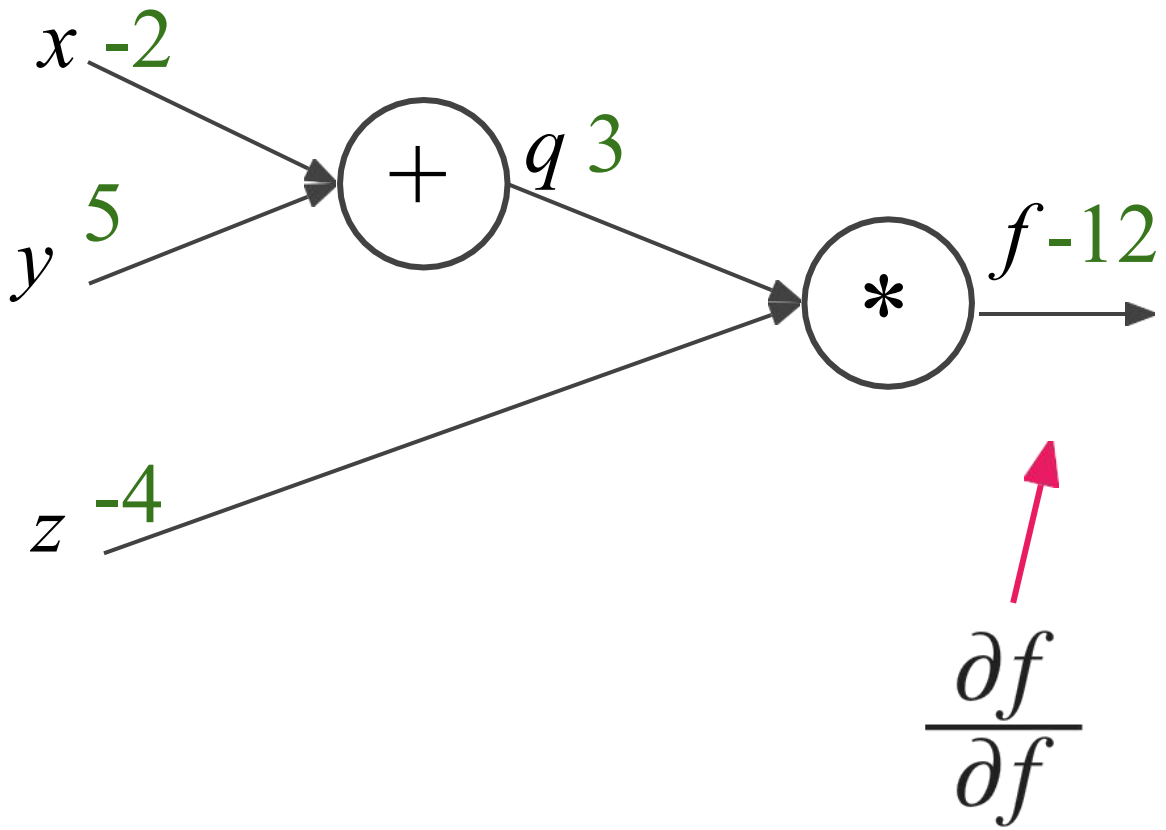

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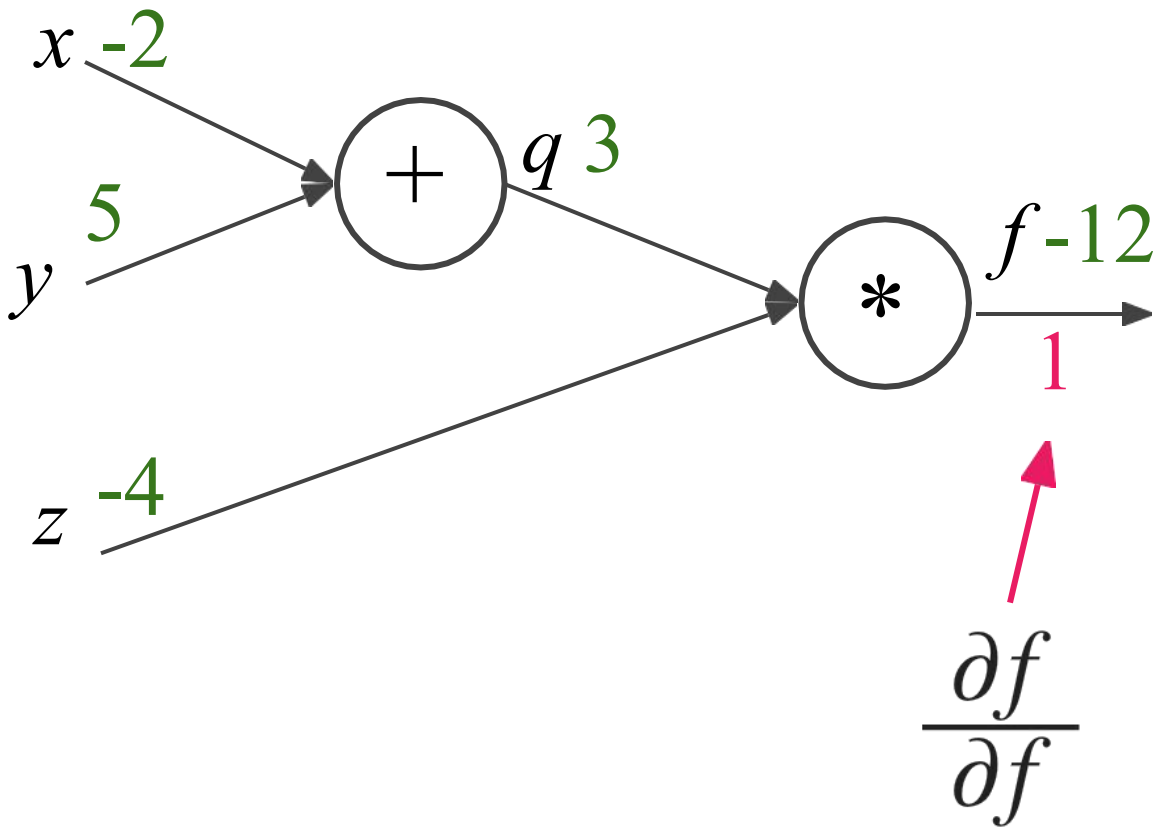

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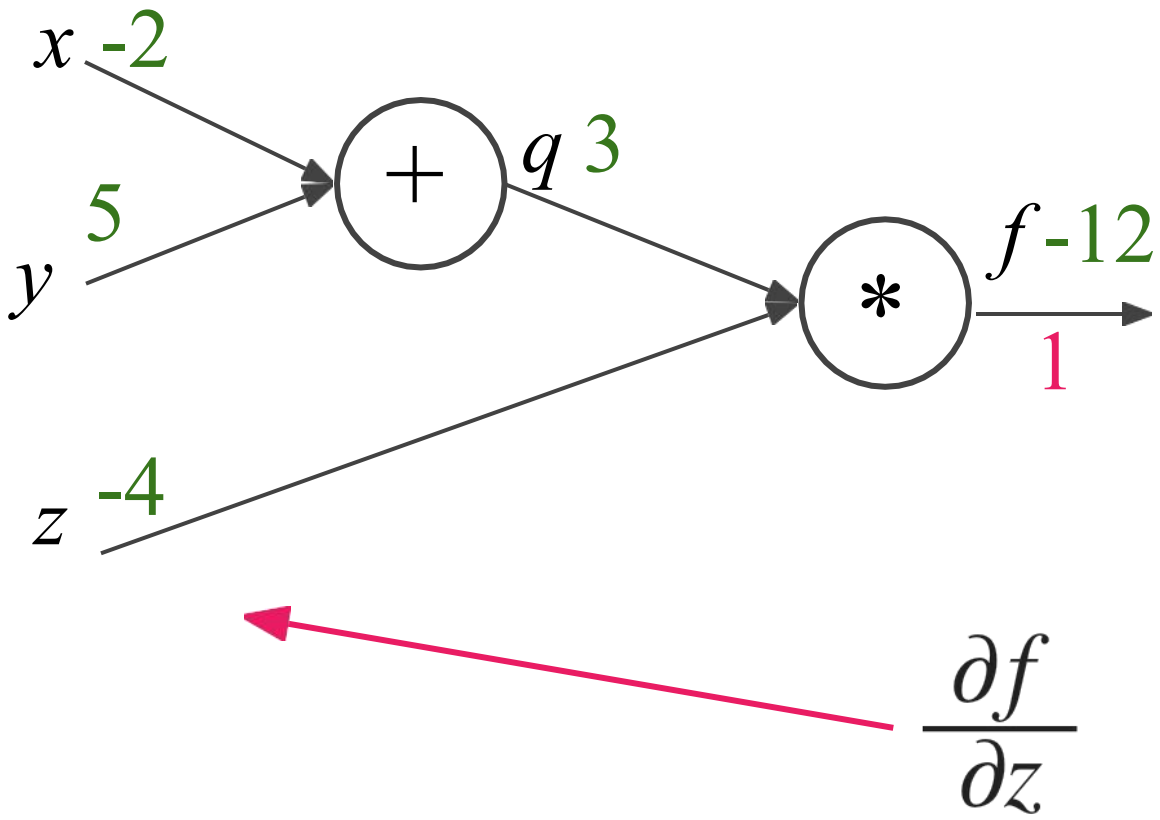

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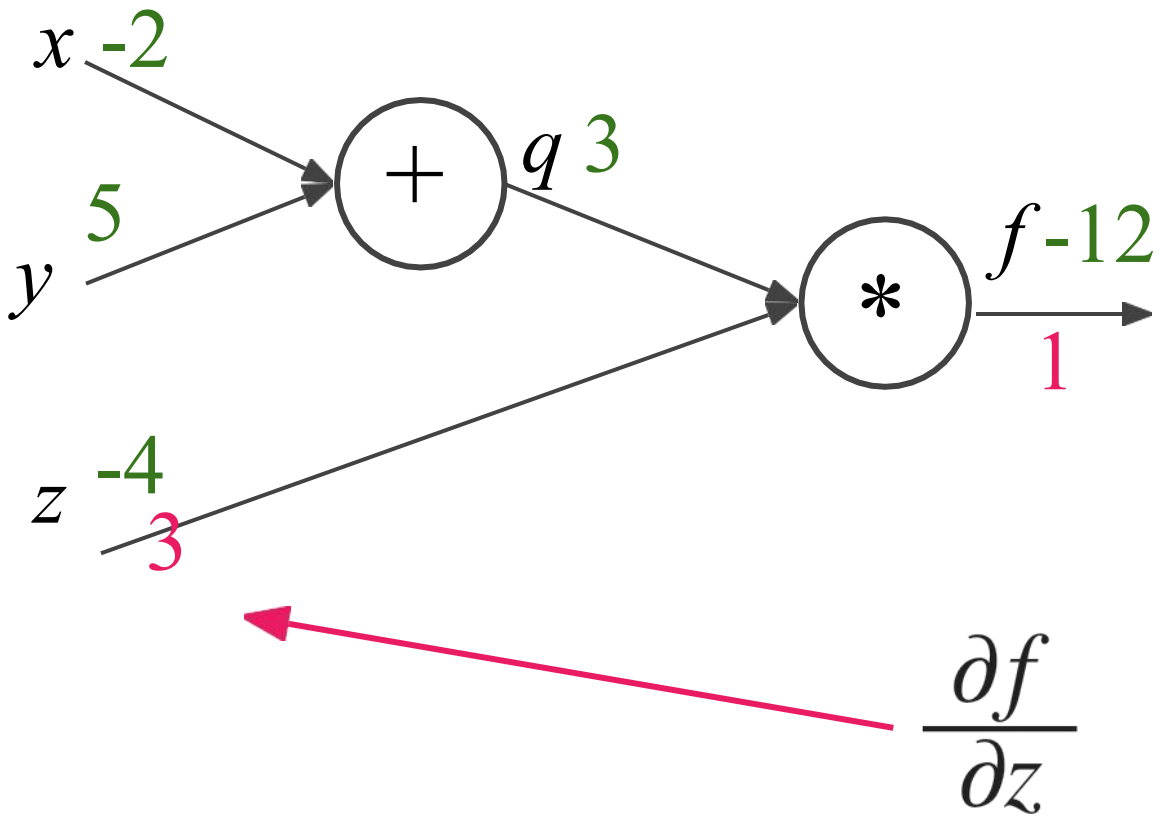

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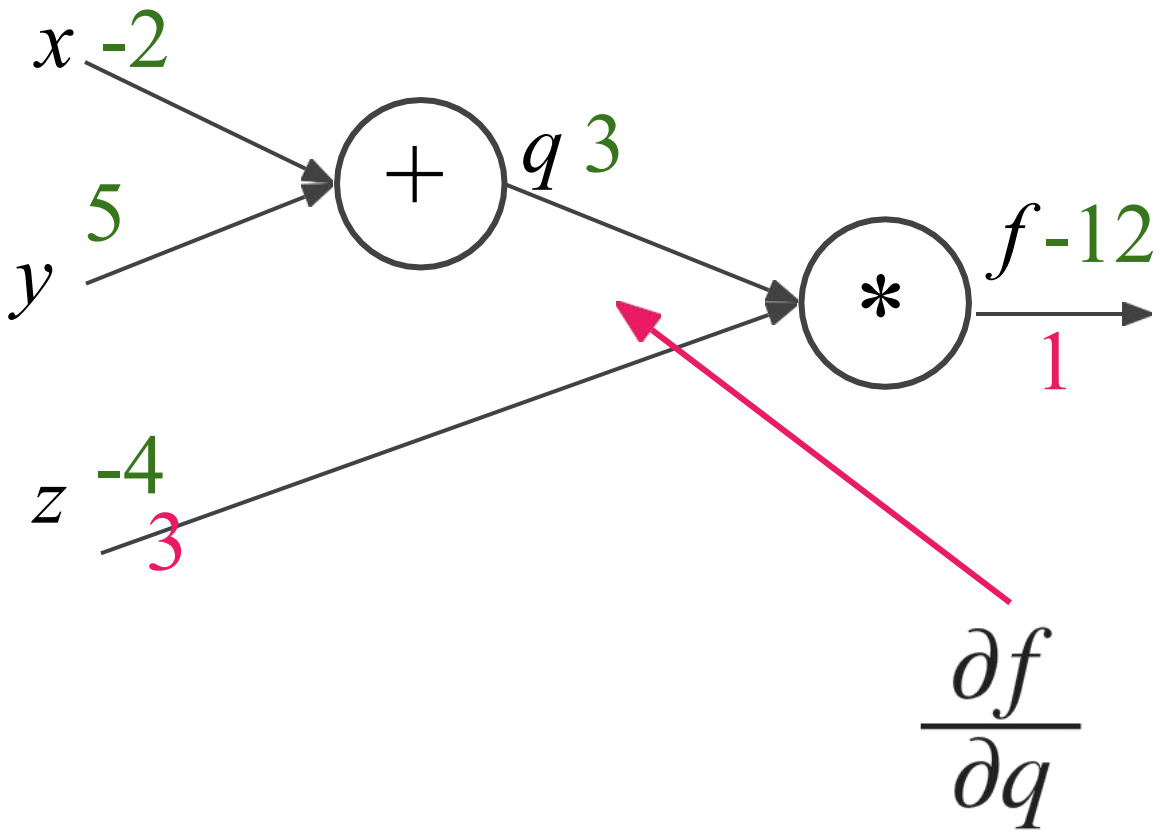

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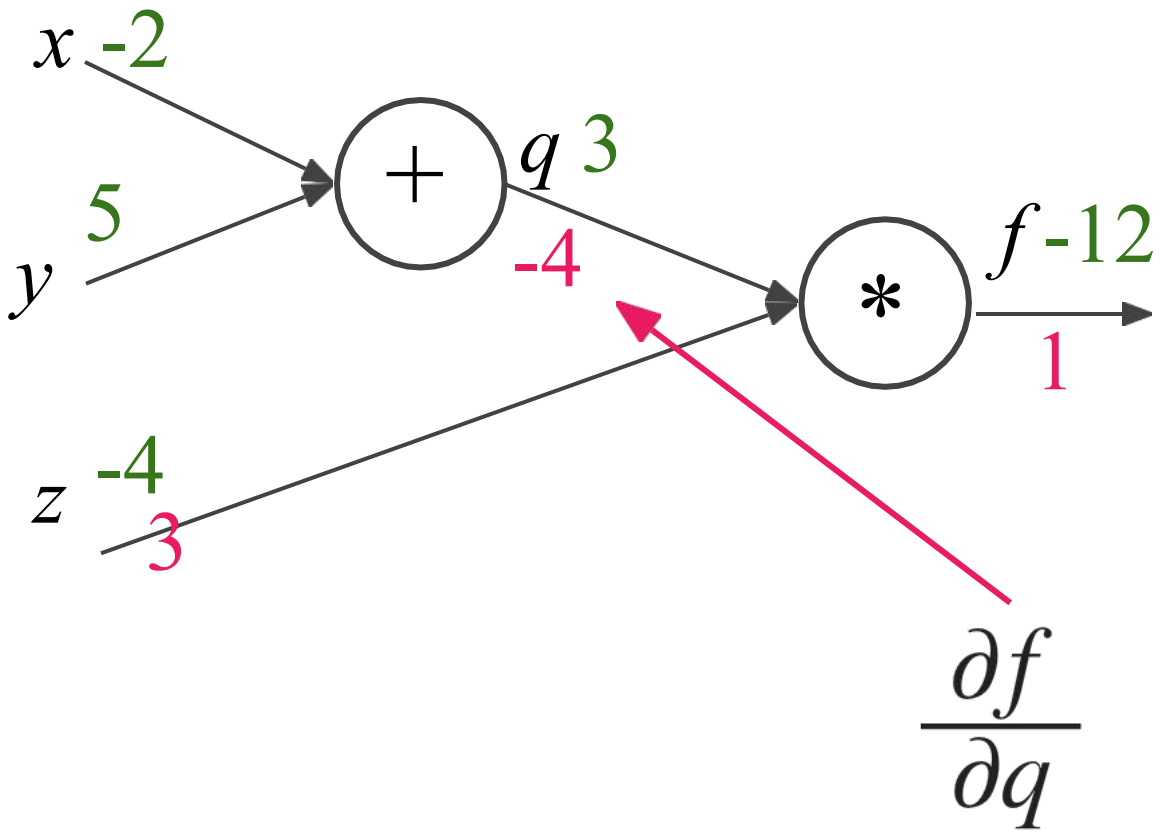

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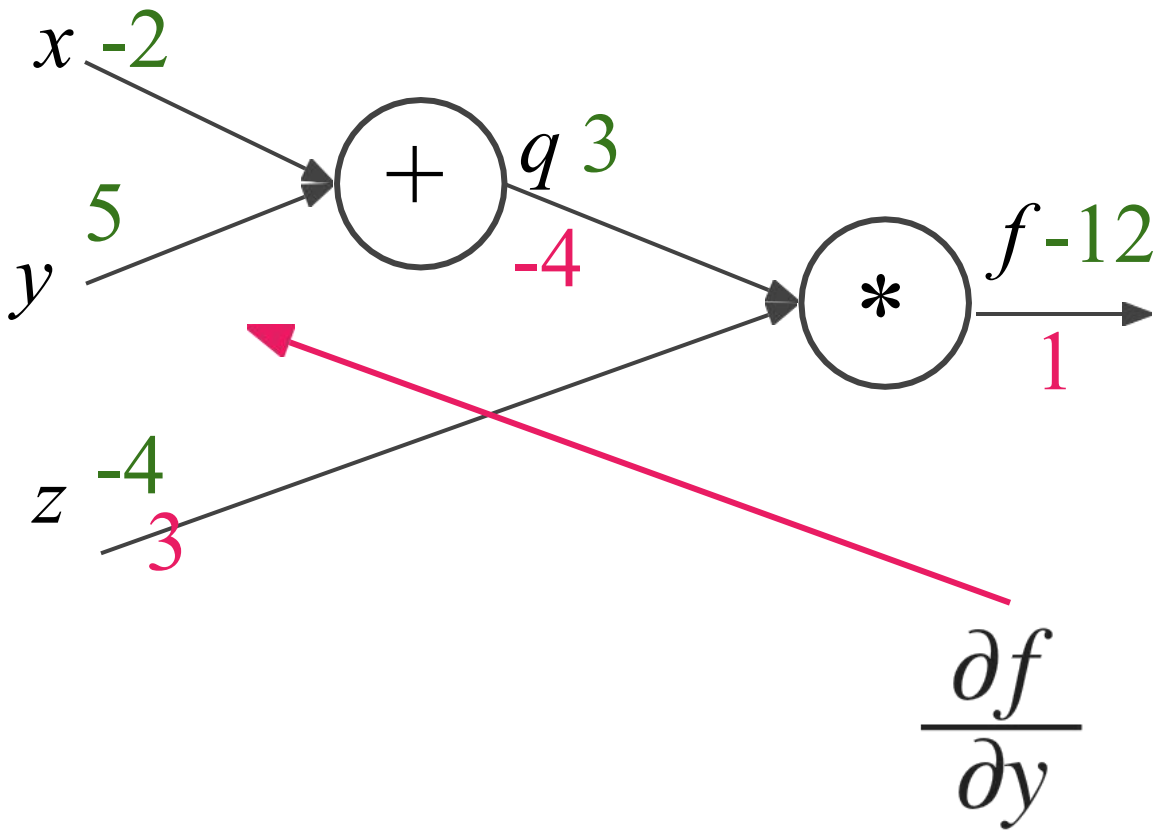

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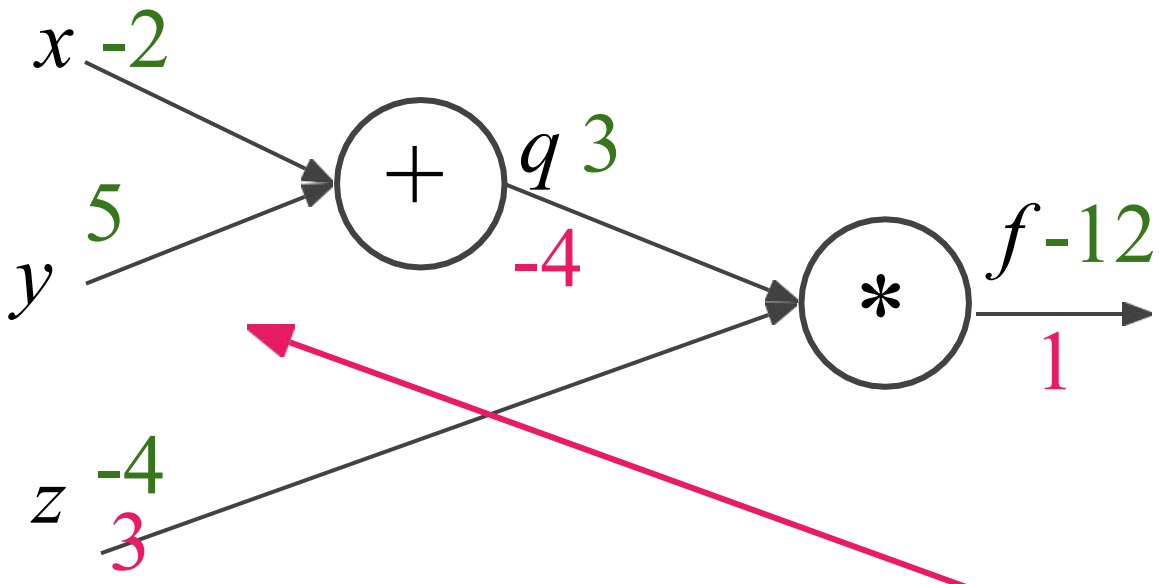

Chain rule

$$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial y}$$

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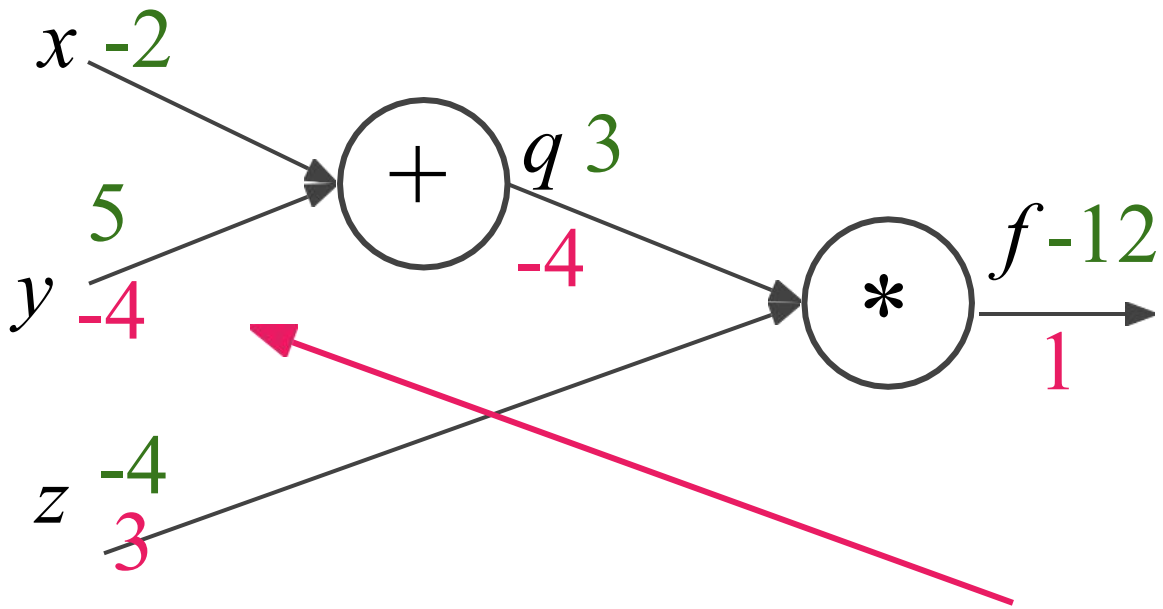

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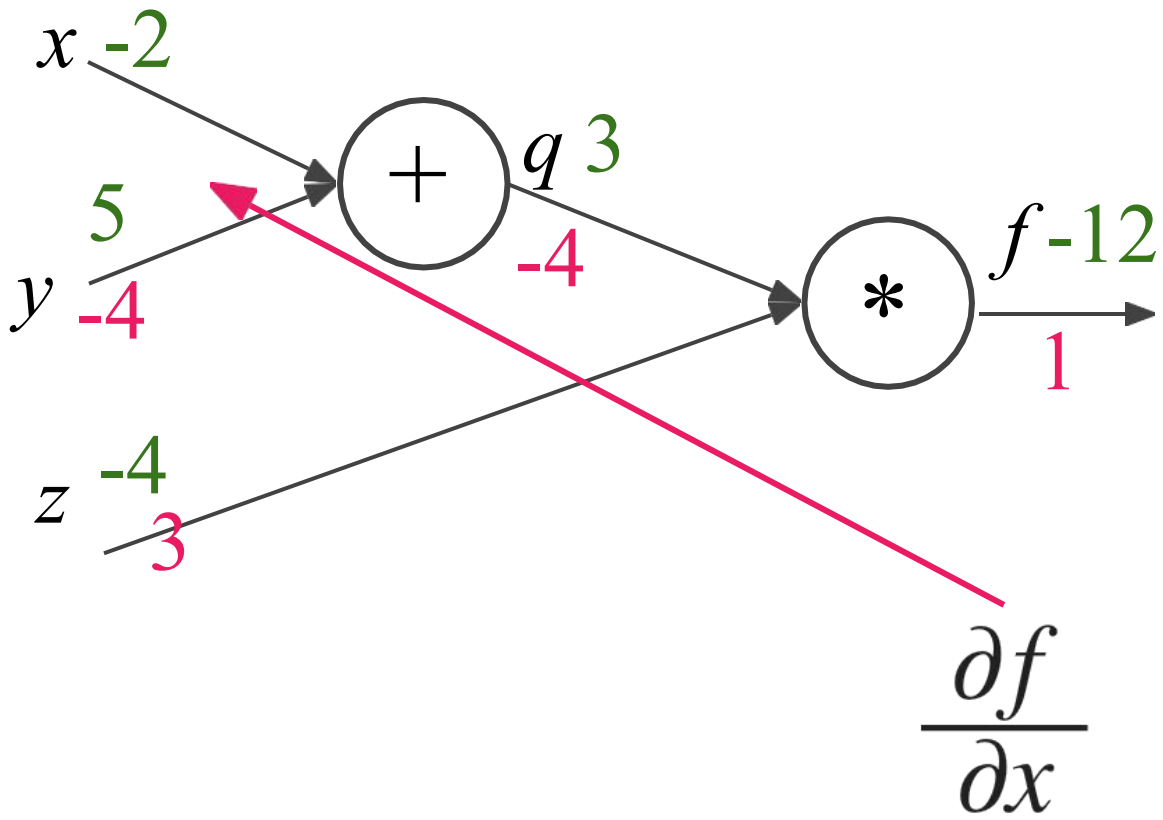

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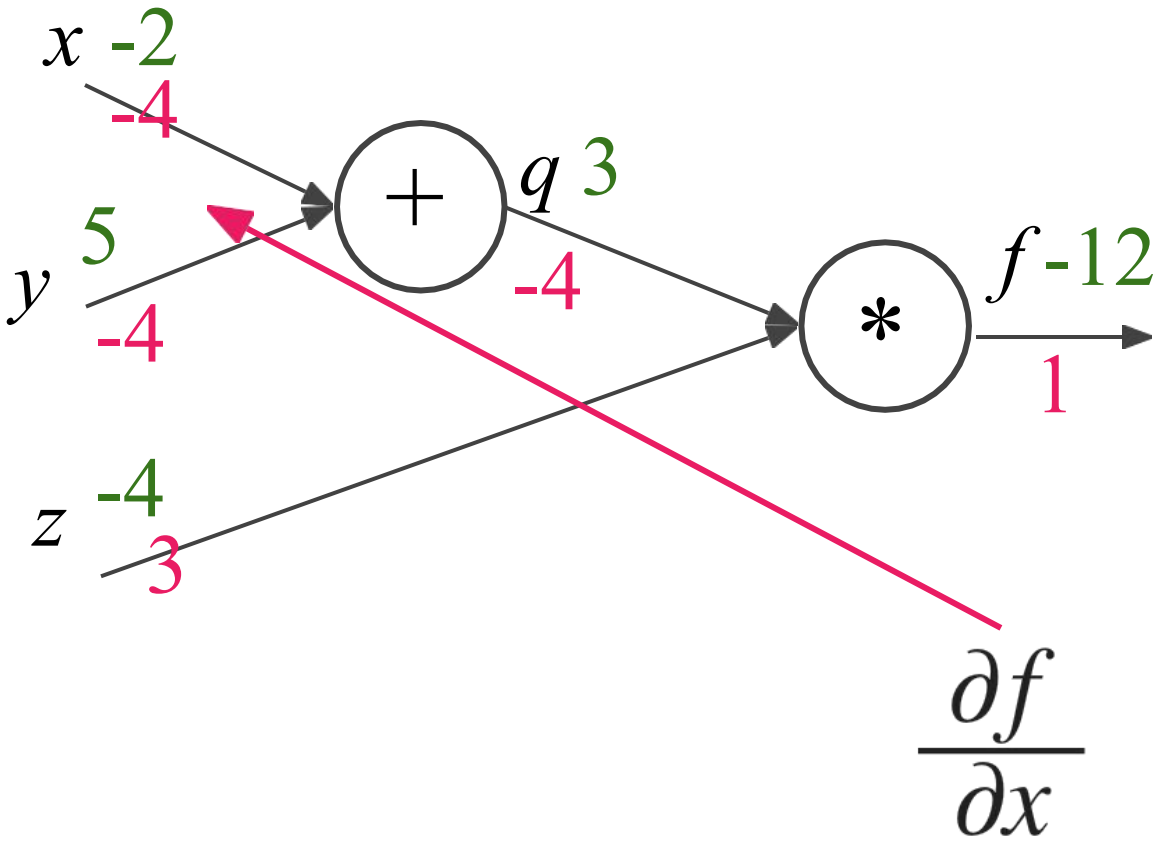
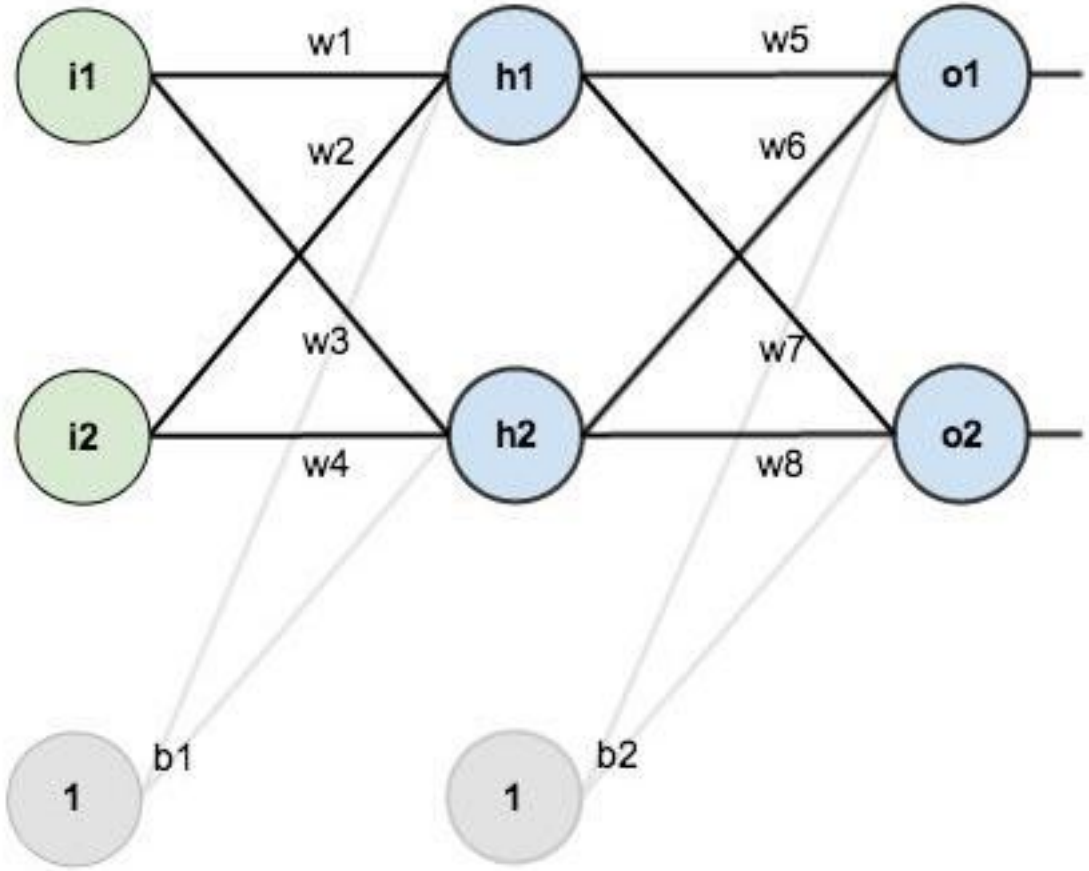
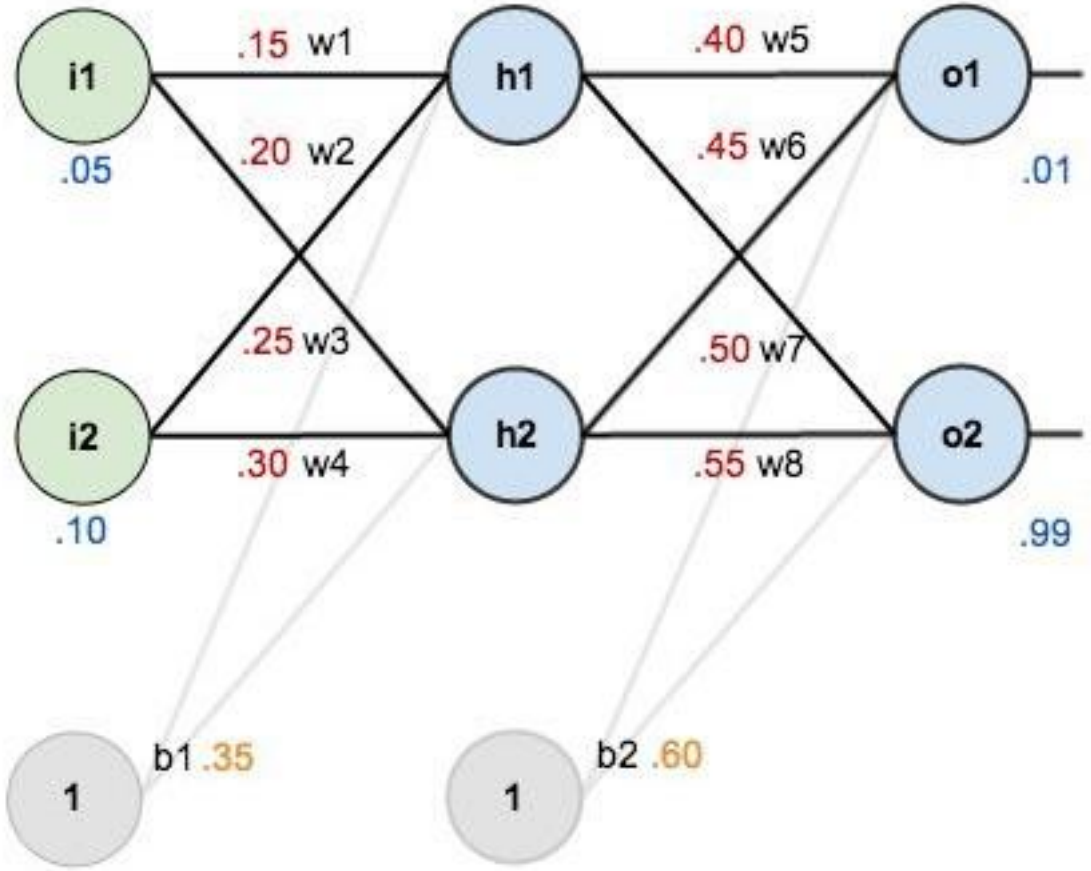


Example.....



https://mattmazur.com/2015/03/17/a-step-by-step-backpropagation-example/

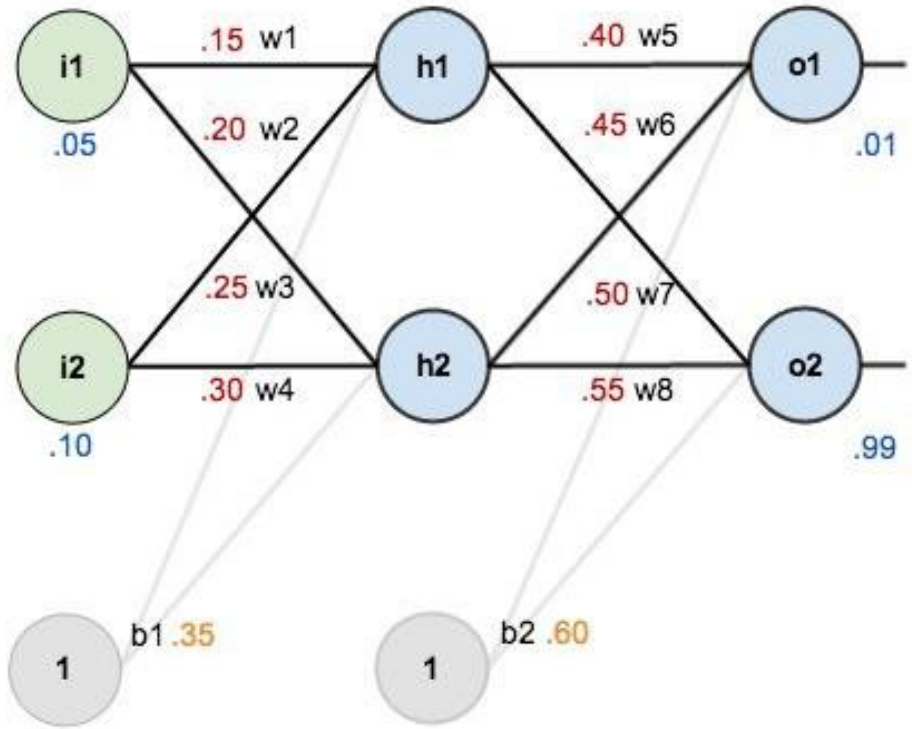
Given inputs 0.05 and 0.10,
we want the neural network to output 0.01 and 0.99.



Initial weights, the biases, and training inputs/outputs.

https://mattmazur.com/2015/03/17/a-step-by-step-backpropagation-example/

The Forward Pass



We repeat this process for the output layer neurons, using the output from the hidden layer neurons as inputs.

Here's the output for o_1:

$$net_{o1} = w_5 * out_{h1} + w_6 * out_{h2} + b_2 * 1$$

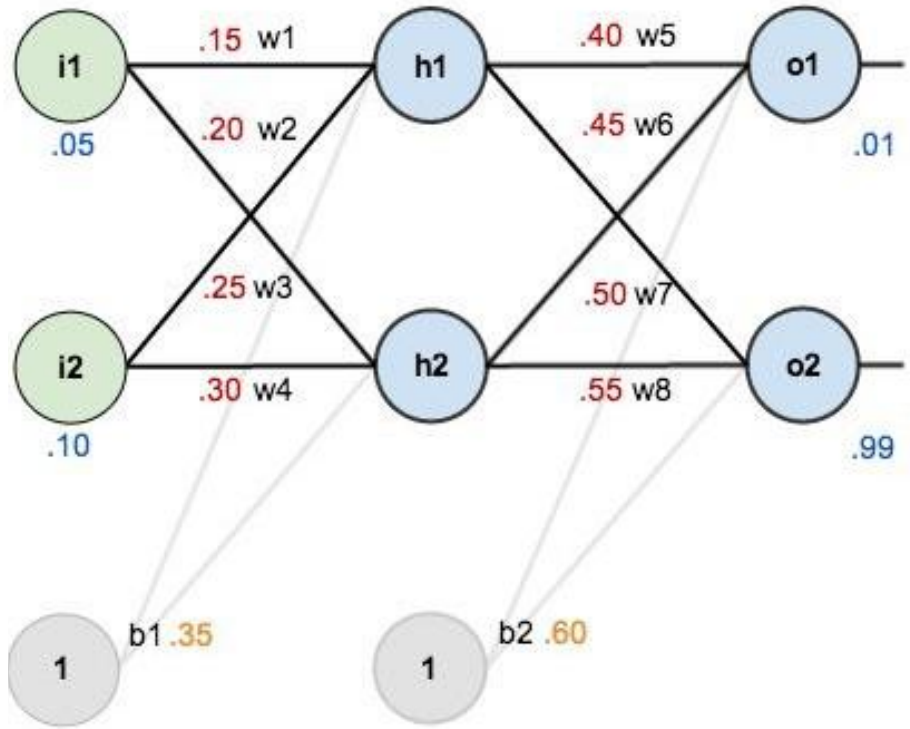
$$net_{o1} = 0.4 * 0.593269992 + 0.45 * 0.596884378 + 0.6 * 1 = 1.105905967$$

$$out_{o1} = \frac{1}{1+e^{-net_{o1}}} = \frac{1}{1+e^{-1.105905967}} = 0.75136507$$

And carrying out the same process for o_2 we get:

$$out_{o2} = 0.772928465$$

The Error



We can now calculate the error for each output neuron using the squared error function and sum them to get the total error:

$$E_{total} = \sum \frac{1}{2}(target - output)^2$$

For example, the target output for o_1 is 0.01 but the neural network output 0.75136507, therefore its error is:

$$E_{o1} = \frac{1}{2}(target_{o1} - out_{o1})^2 = \frac{1}{2}(0.01 - 0.75136507)^2 = 0.274811083$$

Repeating this process for o_2 (remembering that the target is 0.99) we get:

$$E_{o2} = 0.023560026$$

The total error for the neural network is the sum of these errors:

$$E_{total} = E_{o1} + E_{o2} = 0.274811083 + 0.023560026 = 0.298371109$$

The Backprogation Pass

Output Layer

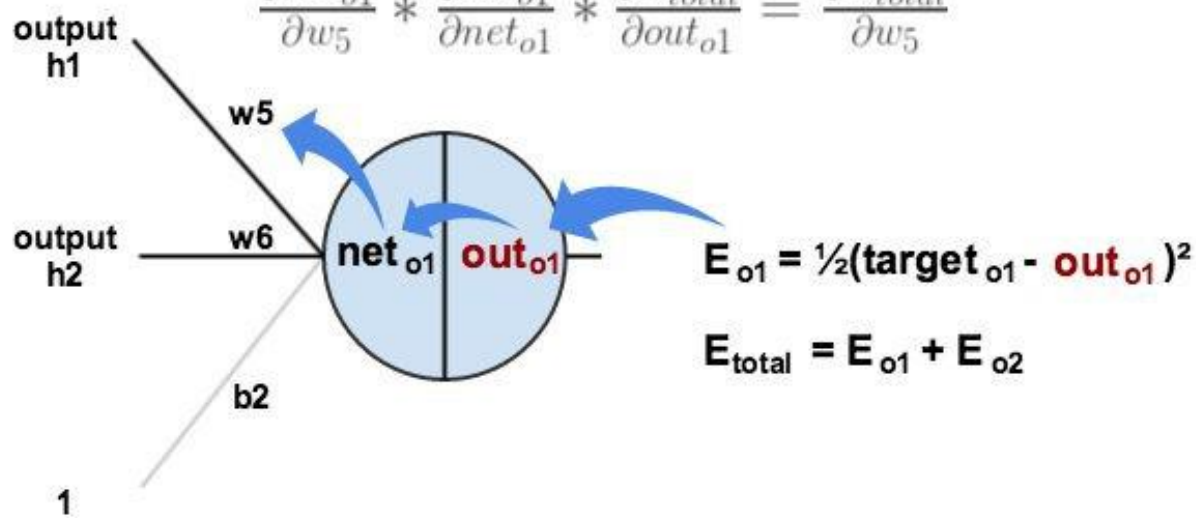
Consider w_5. We want to know how much a change in w_5 affects the total error, aka $\frac{\partial E_{total}}{\partial w_5}$.

> $\frac{\partial E_{total}}{\partial w_5}$ is read as "the partial derivative of E_{total} with respect to w_5". You can also say "the gradient with respect to w_5".

By applying the chain rule we know that:

$$\frac{\partial E_{total}}{\partial w_5} = \frac{\partial E_{total}}{\partial out_{o1}} * \frac{\partial out_{o1}}{\partial net_{o1}} * \frac{\partial net_{o1}}{\partial w_5}$$

$$\frac{\partial net_{o1}}{\partial w_5} * \frac{\partial out_{o1}}{\partial net_{o1}} * \frac{\partial E_{total}}{\partial out_{o1}} = \frac{\partial E_{total}}{\partial w_5}$$



The Backprogation Pass

We need to figure out each piece in this equation.

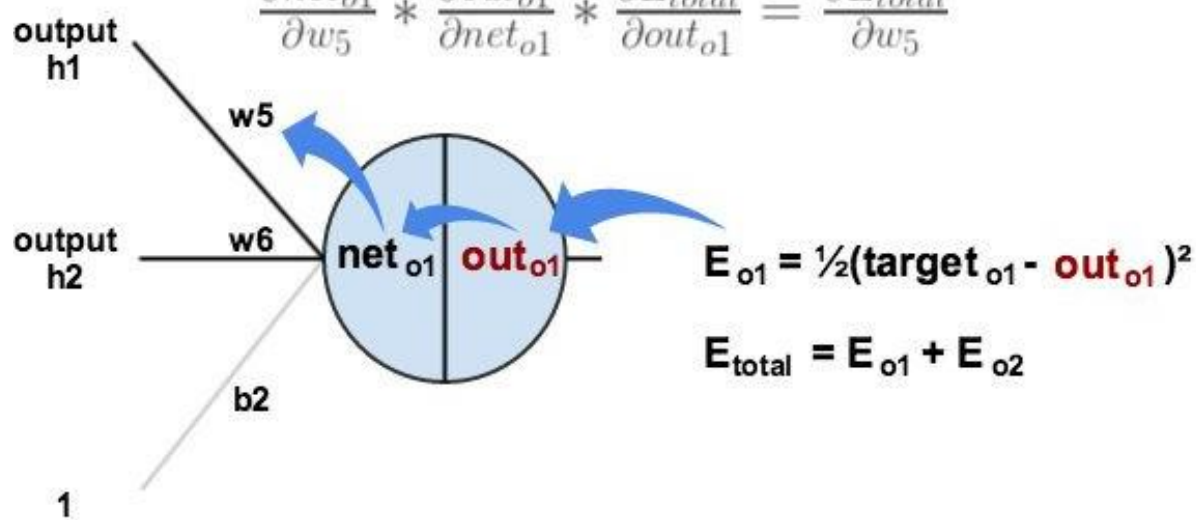
First, how much does the total error change with respect to the output?

$$E_{total} = \frac{1}{2}(target_{o1} - out_{o1})^2 + \frac{1}{2}(target_{o2} - out_{o2})^2$$

$$\frac{\partial E_{total}}{\partial out_{o1}} = 2 * \frac{1}{2}(target_{o1} - out_{o1})^{2-1} * -1 + 0$$

$$\frac{\partial E_{total}}{\partial out_{o1}} = -(target_{o1} - out_{o1}) = -(0.01 - 0.75136507) = 0.74136507$$

$$\frac{\partial net_{o1}}{\partial w_5} * \frac{\partial out_{o1}}{\partial net_{o1}} * \frac{\partial E_{total}}{\partial out_{o1}} = \frac{\partial E_{total}}{\partial w_5}$$



The Backprogation Pass

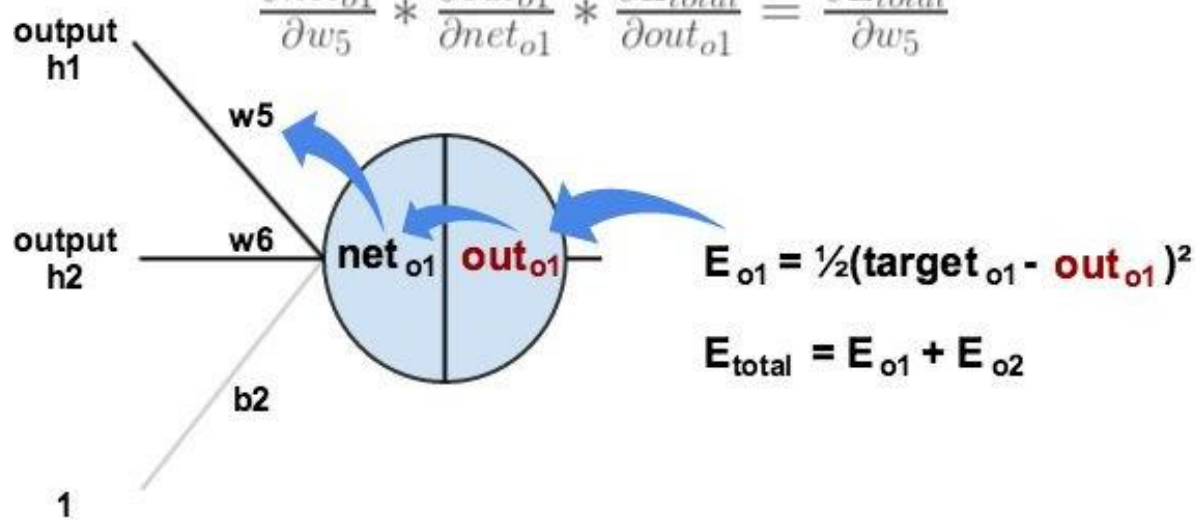
Next, how much does the output of o_1 change with respect to its total net input?

The partial derivative of the logistic function is the output multiplied by 1 minus the output:

$$out_{o1} = \frac{1}{1+e^{-net_{o1}}}$$

$$\frac{\partial out_{o1}}{\partial net_{o1}} = out_{o1}(1 - out_{o1}) = 0.75136507(1 - 0.75136507) = 0.186815602$$

$$\frac{\partial net_{o1}}{\partial w_5} * \frac{\partial out_{o1}}{\partial net_{o1}} * \frac{\partial E_{total}}{\partial out_{o1}} = \frac{\partial E_{total}}{\partial w_5}$$



The Backprogation Pass

Finally, how much does the total net input of $o1$ change with respect to w_5?

$$net_{o1} = w_5 * out_{h1} + w_6 * out_{h2} + b_2 * 1$$

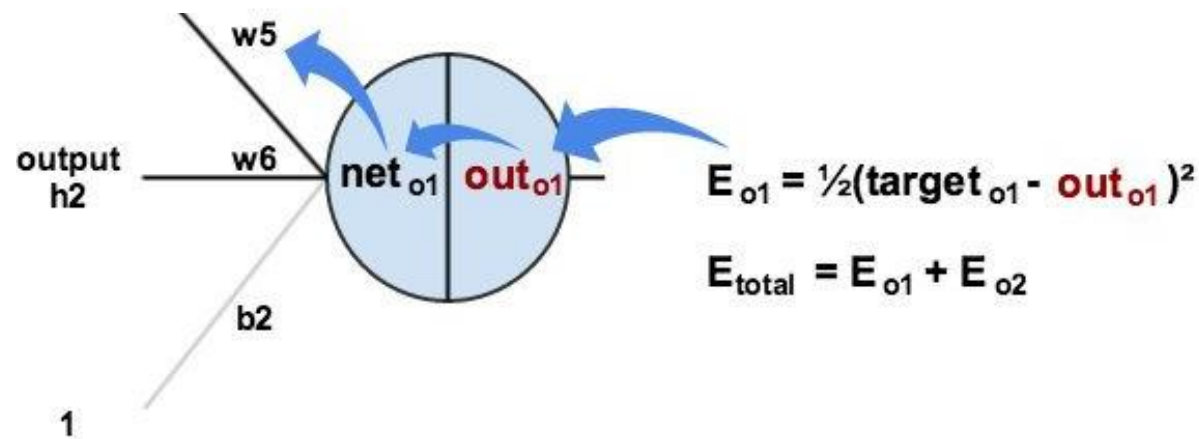
$$\frac{\partial net_{o1}}{\partial w_5} = 1 * out_{h1} * w_5^{(1-1)} + 0 + 0 = out_{h1} = 0.593269992$$

Putting it all together:

$$\frac{\partial E_{total}}{\partial w_5} = \frac{\partial E_{total}}{\partial out_{o1}} * \frac{\partial out_{o1}}{\partial net_{o1}} * \frac{\partial net_{o1}}{\partial w_5}$$

$$\frac{\partial E_{total}}{\partial w_5} = 0.74136507 * 0.186815602 * 0.593269992 = 0.082167041$$

$$\frac{\partial net_{o1}}{\partial w_5} * \frac{\partial out_{o1}}{\partial net_{o1}} * \frac{\partial E_{total}}{\partial out_{o1}} = \frac{\partial E_{total}}{\partial w_5}$$



The Backprogation Pass

To decrease the error, we then subtract this value from the current weight (optionally multiplied by some learning rate, eta, which we'll set to 0.5):

$$w_5^+ = w_5 - \eta * \frac{\partial E_{total}}{\partial w_5} = 0.4 - 0.5 * 0.082167041 = 0.35891648$$

> Some sources use α (alpha) to represent the learning rate, others use η (eta), and others even use ϵ (epsilon).

We can repeat this process to get the new weights w_6, w_7, and w_8:

$$w_6^+ = 0.408666186$$

$$w_7^+ = 0.511301270$$

$$w_8^+ = 0.561370121$$

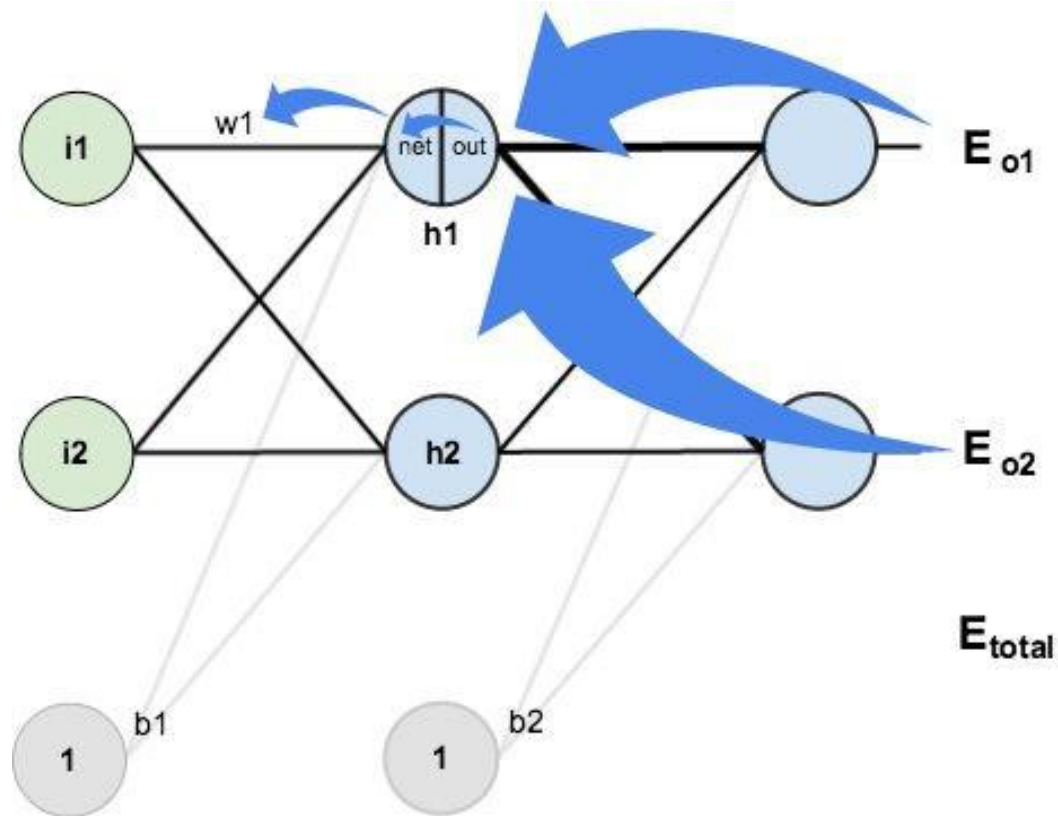
The Backprogation Pass

Hidden Layer

Next, we'll continue the backwards pass by calculating new values for w_1, w_2, w_3, and w_4.

Big picture, here's what we need to figure out:

$$\frac{\partial E_{total}}{\partial w_1} = \frac{\partial E_{total}}{\partial out_{h1}} * \frac{\partial out_{h1}}{\partial net_{h1}} * \frac{\partial net_{h1}}{\partial w_1}$$



The Backprogation Pass

We're going to use a similar process as we did for the output layer, but slightly different to account for the fact that the output of each hidden layer neuron contributes to the output (and therefore error) of multiple output neurons. We know that out_{h1} affects both out_{o1} and out_{o2} therefore the $\frac{\partial E_{total}}{\partial out_{h1}}$ needs to take into consideration its effect on the both output neurons:

$$\frac{\partial E_{total}}{\partial out_{h1}} = \frac{\partial E_{o1}}{\partial out_{h1}} + \frac{\partial E_{o2}}{\partial out_{h1}}$$

Starting with $\frac{\partial E_{o1}}{\partial out_{h1}}$:

$$\frac{\partial E_{o1}}{\partial out_{h1}} = \frac{\partial E_{o1}}{\partial net_{o1}} * \frac{\partial net_{o1}}{\partial out_{h1}}$$

We can calculate $\frac{\partial E_{o1}}{\partial net_{o1}}$ using values we calculated earlier:

$$\frac{\partial E_{o1}}{\partial net_{o1}} = \frac{\partial E_{o1}}{\partial out_{o1}} * \frac{\partial out_{o1}}{\partial net_{o1}} = 0.74136507 * 0.186815602 = 0.138498562$$

The Backprogation Pass

And $\frac{\partial net_{o1}}{\partial out_{h1}}$ is equal to w_5:

$$net_{o1} = w_5 * out_{h1} + w_6 * out_{h2} + b_2 * 1$$

$$\frac{\partial net_{o1}}{\partial out_{h1}} = w_5 = 0.40$$

Plugging them in:

$$\frac{\partial E_{o1}}{\partial out_{h1}} = \frac{\partial E_{o1}}{\partial net_{o1}} * \frac{\partial net_{o1}}{\partial out_{h1}} = 0.138498562 * 0.40 = 0.055399425$$

The Backprogation Pass

Following the same process for $\frac{\partial E_{o2}}{\partial out_{h1}}$, we get:

$$\frac{\partial E_{o2}}{\partial out_{h1}} = -0.019049119$$

Therefore:

$$\frac{\partial E_{total}}{\partial out_{h1}} = \frac{\partial E_{o1}}{\partial out_{h1}} + \frac{\partial E_{o2}}{\partial out_{h1}} = 0.055399425 + -0.019049119 = 0.036350306$$

Now that we have $\frac{\partial E_{total}}{\partial out_{h1}}$, we need to figure out $\frac{\partial out_{h1}}{\partial net_{h1}}$ and then $\frac{\partial net_{h1}}{\partial w}$ for each weight:

$$out_{h1} = \frac{1}{1+e^{-net_{h1}}}$$

$$\frac{\partial out_{h1}}{\partial net_{h1}} = out_{h1}(1 - out_{h1}) = 0.59326999(1 - 0.59326999) = 0.241300709$$

The Backprogation Pass

We calculate the partial derivative of the total net input to h_1 with respect to w_1 the same as we did for the output neuron:

$$net_{h1} = w_1 * i_1 + w_2 * i_2 + b_1 * 1$$

$$\frac{\partial net_{h1}}{\partial w_1} = i_1 = 0.05$$

Putting it all together:

$$\frac{\partial E_{total}}{\partial w_1} = \frac{\partial E_{total}}{\partial out_{h1}} * \frac{\partial out_{h1}}{\partial net_{h1}} * \frac{\partial net_{h1}}{\partial w_1}$$

$$\frac{\partial E_{total}}{\partial w_1} = 0.036350306 * 0.241300709 * 0.05 = 0.000438568$$

The Backprogation Pass

We can now update w_1:

$$w_1^+ = w_1 - \eta * \frac{\partial E_{total}}{\partial w_1} = 0.15 - 0.5 * 0.000438568 = 0.149780716$$

Repeating this for w_2, w_3, and w_4

$$w_2^+ = 0.19956143$$

$$w_3^+ = 0.24975114$$

$$w_4^+ = 0.29950229$$

Finally, we've updated all of our weights! When we fed forward the 0.05 and 0.1 inputs originally, the error on the network was 0.298371109. After this first round of backpropagation, the total error is now down to 0.291027924. It might not seem like much, but after repeating this process 10,000 times, for example, the error plummets to 0.0000351085. At this point, when we feed forward 0.05 and 0.1, the two outputs neurons generate 0.015912196 (vs 0.01 target) and 0.984065734 (vs 0.99 target).

Examples-Practical