

Universitat Autònoma de Barcelona

Degree Thesis

Improvements of Deterministic Processes through Neural Networks

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Declaration of Authorship	

Abstract

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Preface

Introducción

1 Neural Networks

A neural Network is made of individual and independent elements connected between them, passing and managing the information through the network formed.

In this thesis we will focus on one of the simplest networks, a multilayer perceptron, to test the different methods of optimization.

1.1 Multilayer Perceptron and Perceptron neuron

One of the simple Neural Networks to analyse is the Multilayer Perceptron¹. It was first proposed by Frank Rosenblat² in 1958 (nevertheless its approach did not learn either produce accurate results).

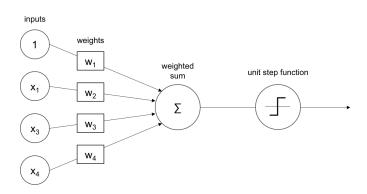


Figure 1: Schema of the Perceptron neuron

This Neural Network is formed by elements (the artificial neurons) called *Perceptrons*. This neuron is formed by input, weight and activation functions.

Nevertheless, the most important part of the neuron, and that determines significantly the capabilities of the neuron, is the activation function (which returns the output of the neuron).

The traditional activation function used in the Multilayer Perceptron is the Sigmoid:

$$f(x) = \frac{1}{1 + e^{-w \cdot x}}$$
, where: $x, w \in \mathbb{R}^n$

The Multilayer Perceptron Topology can be splitted into layers of three types:

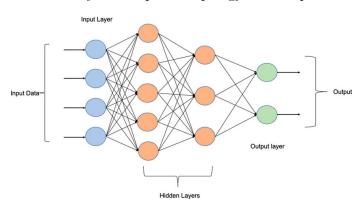


Figure 2: Schema of the Multilayer perceptron

- Input Layer: The initial set of neurons of the Multilayer Perceptron.
- Output Layer: The final set of neurons of the Multilayer Perceptron.
- **Hidden Layers**: The set of neurons (in layers) between the input and output layers.

¹To obtain more information about Multilayer Perceptron functionability check ,

²Frank Rosenblat, psychologist and father of deep learning, check its biografy.

1.2 Why Neural Networks works

It is important to remark that what gives the capacity of model any system is because we can express everyproblem as a function (no matter if its a classification tasck, probability function, or prediction, regression function).

The association between a tasck and a function allow to apply the **Universal Approximation Theorem**.

• **Definition:** Universal Approximation Theorem.

For any function $f: \mathbb{R}^n \to \mathbb{R}^m$ and a subset $D \subset \mathbb{R}^n$ where f is continuous at all D, $\exists \{(w_i, b_i, c_i)\}_{i=0}^k$ that:

$$f(\vec{x}) - \lim_{k \to \infty} \sum_{i=0}^{k} c_i \sigma \left(w^T \cdot \vec{x} + b_i \right) = 0$$

Where $w_i \in \mathbb{R}^n$, $b_i \in \mathbb{R}$, $c_i \in \mathbb{R}^m$, $\vec{x} \in D$ and σ the sigmoid function.

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