Additional Material (Lab3_1)

Create your network

Time Delay Neural Network

IDNN in the lectures

net = timedelaynet(inputDelays,hiddenSizes,trainFcn)

| inputDelays | Row vector of increasing 0 or positive delays (default = 1:2) |
|-------------|---|
| hiddenSizes | Row vector of one or more hidden layer sizes (default = 10) |
| trainFcn | Training function (default = 'trainlm') |

Note: for input delays standard dependencies from present input are represented by a 0 delay. Thereby, use inputDelays = 0:4 for an input window of size 5 that spans from the present input to the input 5 steps before.

Layer Recurrent Neural Network (RNNs)

SRN with BPTT in the lectures

net = layrecnet(layerDelays,hiddenSizes,trainFcn)

| layerDelays | Row vector of increasing positive delays (default = $1:2$) – <u>use layerDelays = 1</u> |
|-------------|--|
| hiddenSizes | Row vector of one or more hidden layer sizes (default = 10) |
| trainFcn | Training function (default = 'trainlm') |

Note: delays corresponding to feedback connections should be >0.

Nonlinear autoregressive with exogenous inputs (NARX)

net = narxnet(inputDelays,feedbackDelays,hiddenSizes,trainFcn)

| inputDelays | Row vector of increasing 0 or positive delays (default = 1:2) |
|----------------|---|
| feedbackDelays | Row vector of increasing 0 or positive delays (default = 1:2) |
| hiddenSizes | Row vector of one or more hidden layer sizes (default = 10) |
| trainFcn | Training function (default = 'trainlm') |

Note: the network should be trained and used in closeloop form.

In older versions of Matlab you should set it using the command, i.e.

net = closeloop(net)

From 2016a version of Matlab you need to specify the openloop ore closeloop option as a feedback mode when you create the NARX network, according to the following:

net = narxnet(inputDelays,feedbackDelays,hiddenSizes, feedbackMode,trainFcn)

| inputDelays | Row vector of increasing 0 or positive delays (default = 1:2) |
|----------------|---|
| feedbackDelays | Row vector of increasing 0 or positive delays (default = 1:2) |
| hiddenSizes | Row vector of one or more hidden layer sizes (default = 10) |
| feedbackMode | An 'open' or 'closed' feedback mode |
| trainFcn | Training function (default = 'trainlm') |

Customize your network

- Sizes of hidden layers, e.g. net.layers{1}.size = 30;
- Training function (weight update rule), e.g.

• Training parameters, e.g.

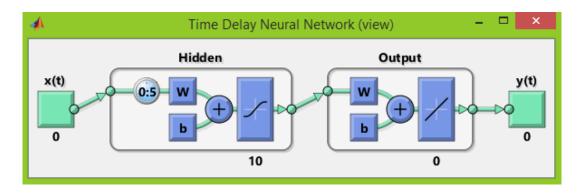
```
net.trainParam.lr = 0.001: %learning rate for gradient descent alg.
net.trainParam.mc = 0.5; %momentum constant
net.trainParam.epochs = 1000; %maximum number of epochs
```

• Regularization, e.g.

net.performParam.regularization = 0.1; %for weight decay regularization

Data splitting (divide function), e.g.

View your network's architecture using the command: view(net)



Prepare the (time series) input for your network

preparets

Prepare input and target time series data for network simulation or training

Syntax

[Xs,Xi,Ai,Ts,EWs,shift] = preparets(net,Xnf,Tnf,Tf,EW)

Input:

| net | Neural network |
|-----|------------------------------------|
| Xnf | Non-feedback inputs |
| Tnf | Non-feedback targets |
| Tf | Feedback targets |
| EW | Error weights (default = $\{1\}$) |

Output:

| Xs | Shifted inputs |
|-------|---|
| Xi | Initial input delay states |
| Ai | Initial layer delay states |
| Ts | Shifted targets |
| EWs | Shifted error weights |
| shift | The number of timesteps truncated from the front of X and T in order to properly fill Xi andAi. |

e.g.

[delayedInput, initialInput, initialStates, delayedTarget] = preparets(net, input, target)

Train your network

train

Train neural network

collapse all in page

Syntax

```
[net,tr] = train(net,X,T,Xi,Ai,EW)
```

Input:

| net | Network |
|-----|--|
| X | Network inputs |
| T | Network targets (default = zeros) |
| Xi | Initial input delay conditions (default = zeros) |
| Ai | Initial layer delay conditions (default = zeros) |
| EW | Error weights |

Output:

| net | Newly trained network | |
|-----|----------------------------------|--|
| tr | Training record (epoch and perf) | |

e.g.

[net,tr] = train(net, delayedInput, delayedTarget, initialInput);
%for time delay neural networks!

Note: net and tr are two of the structures that you have to include in your assignment output.

Note: Try passing also the "Initial layer delay states" (initialStates) as parameter for the train function.