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About

I'm a developer at Automattic where I work on growth and analytics for WordPress.com. I also built <u>Lean Domain Search</u>, <u>Preceden</u> and a number of other software products over the years.

I love solving problems and helping others do the same. Drop me a note if I can help with anything.











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A Step by Step Backpropagation Example

Background

Backpropagation is a common method for training a neural network. There is <u>no shortage of papers</u> online that attempt to explain how backpropagation works, but few that include an example with actual numbers. This post is my attempt to explain how it works with a concrete example that folks can compare their own calculations to in order to ensure they understand backpropagation correctly.

If this kind of thing interests you, you should sign up for my newsletter where I post about Al-related projects that I'm working on.

Backpropagation in Python

You can play around with a Python script that I wrote that implements the backpropagation algorithm in this Github repo.

Backpropagation Visualization

For an interactive visualization showing a neural network as it learns, check out my Neural Network visualization.

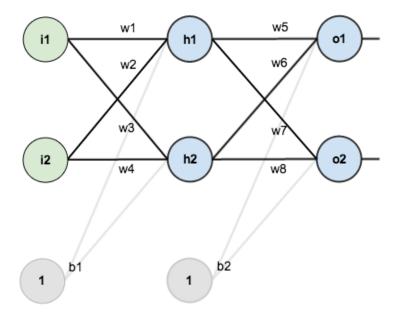
Additional Resources

If you find this tutorial useful and want to continue learning about neural networks and their applications, I highly recommend checking out Adrian Rosebrock's excellent tutorial on <u>Getting Started</u> with <u>Deep Learning and Python</u>.

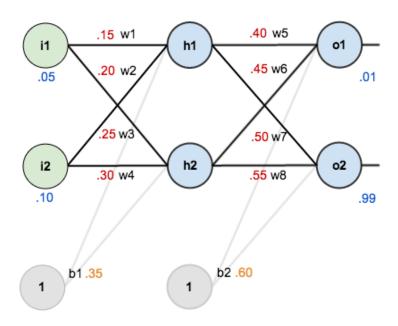
Overview

For this tutorial, we're going to use a neural network with two inputs, two hidden neurons, two output neurons. Additionally, the hidden and output neurons will include a bias.

Here's the basic structure:



In order to have some numbers to work with, here are the initial weights, the biases, and training inputs/outputs:



The goal of backpropagation is to optimize the weights so that the neural network can learn how to correctly map arbitrary inputs to outputs.

For the rest of this tutorial we're going to work with a single training set: given inputs 0.05 and 0.10, we want the neural network to output 0.01 and 0.99.

The Forward Pass

To begin, lets see what the neural network currently predicts given the weights and biases above and inputs of 0.05 and 0.10. To do this we'll feed those inputs

forward though the network.

We figure out the *total net input* to each hidden layer neuron, *squash* the total net input using an *activation function* (here we use the *logistic function*), then repeat the process with the output layer neurons.

Total net input is also referred to as just net input by some sources.

Here's how we calculate the total net input for h_1 :

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

$$net_{h1} = 0.15 * 0.05 + 0.2 * 0.1 + 0.35 * 1 = 0.3775$$

We then squash it using the logistic function to get the output of h_1 :

$$out_{h1} = \frac{1}{1 + e^{-net_{h1}}} = \frac{1}{1 + e^{-0.3775}} = 0.593269992$$

Carrying out the same process for h_2 we get:

$$out_{h2} = 0.596884378$$

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:

$$out_{o2} = 0.772928465$$

Calculating the Total Error

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

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

Some sources refer to the target as the ideal and the output as the actual.

The $\frac{1}{2}$ is included so that exponent is cancelled when we differentiate later on. The result is eventually multiplied by a learning rate anyway so it doesn't matter that we introduce a constant here [1].

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 Backwards Pass

Our goal with backpropagation is to update each of the weights in the network so that they cause the actual output to be closer the target output, thereby minimizing the error for each output neuron and the network as a whole.

Output Layer

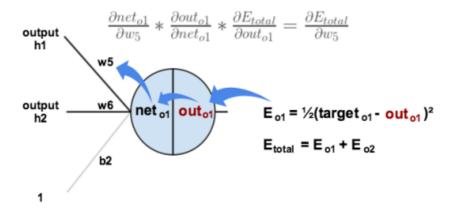
Consider w_5 . We want to know how much a change in w_5 affects the total error, aka $\frac{\partial E_{total}}{\partial w_5}$.

 $\frac{\partial E_{total}}{\partial w_5}$ 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:

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

Visually, here's what we're doing:



We need to figure out each piece in this equation.

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

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

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

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

-(target-out) is sometimes expressed as out-target

When we take the partial derivative of the total error with respect to out_{o1} , the quantity $\frac{1}{2}(target_{o2} - out_{o2})^2$ becomes zero because out_{o1} does not affect it which means we're taking the derivative of a constant which is zero.

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

The partial <u>derivative of the logistic function</u> is the output multiplied by 1 minus the output:

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

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

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

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

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

Putting it all together:

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

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

You'll often see this calculation combined in the form of the delta rule:

$$\frac{\partial E_{total}}{\partial w_{5}} = -(target_{o1} - out_{o1}) * out_{o1}(1 - out_{o1}) * out_{h1}$$

Alternatively, we have $\frac{\partial E_{total}}{\partial out_{ol}}$ and $\frac{\partial out_{ol}}{\partial net_{ol}}$ which can be written as $\frac{\partial E_{total}}{\partial net_{ol}}$, aka δ_{ol} (the Greek letter delta) aka the *node delta*. We can use this to rewrite the calculation above:

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

$$\delta_{o1} = -(target_{o1} - out_{o1}) * out_{o1}(1 - out_{o1})$$

Therefore:

$$\frac{\partial E_{total}}{\partial w_5} = \delta_{o1}out_{h1}$$

Some sources extract the negative sign from 5 so it would be written as:

$$\frac{\partial E_{total}}{\partial w_5} = -\delta_{o1}out_{h1}$$

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 :

$$w_6^+ = 0.408666186$$

$$w_7^+ = 0.511301270$$

$$w_8^+ = 0.561370121$$

We perform the actual updates in the neural network *after* we have the new weights leading into the hidden layer neurons (ie, we use the original weights, not the updated weights, when we continue the backpropagation algorithm below).

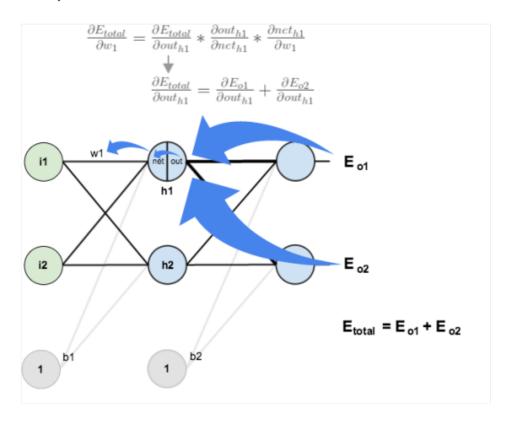
Hidden Layer

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:

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

Visually:



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:

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

And $\frac{\partial net_{o1}}{\partial out_{b1}}$ is equal to w_5 :

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

$$\frac{\partial net_{o1}}{\partial out_{b1}} = w_5 = 0.40$$

Plugging them in:

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

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:

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

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

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:

$$\frac{\partial E_{total}}{\partial w_1} = \frac{\partial E_{total}}{\partial out_{b1}} * \frac{\partial out_{b1}}{\partial net_{b1}} * \frac{\partial net_{b1}}{\partial w_1}$$

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

You might also see this written as:

$$\frac{\partial E_{total}}{\partial w_1} = \left(\sum_{\sigma} \frac{\partial E_{total}}{\partial out_o} * \frac{\partial out_o}{\partial net_o} * \frac{\partial net_o}{\partial out_{h1}}\right) * \frac{\partial out_{h1}}{\partial net_{h1}} * \frac{\partial net_{h1}}{\partial w_1}$$

$$\frac{\partial E_{total}}{\partial w_1} = \left(\sum_o \delta_o * w_{ho}\right) * out_{h1}(1 - out_{h1}) * i_1$$

$$\frac{\partial E_{total}}{\partial w_1} = \delta_{h1} i_1$$

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 0.000035085. 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).

If you've made it this far and found any errors in any of the above or can think of any ways to make it clearer for future readers, don't hesitate to drop me a note. Thanks!

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331 thoughts on "A Step by Step Backpropagation Example"

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Quick question to anyone who can answer... I know that the Bias inputs remain 1 at all times. But do b1 and b2 change throughout the algorithm as w1-w8 do? Or do we keep them as the initial guess values?

Reply



- January 26, 2017 at 4:45 pm

Thank you in advance.

Reply



iizele

- February 3, 2017 at 4:41 pm

It stays the same throughout

Reply



Satrajit Kar

February 8, 2017 at 4:58 am

I had the same question and from available online literature that I read up on, it seems that the bias weights should also get adjusted. For example, what if one started with a bias weight b1 of 100 million – it might never converge since the net(h1) and net(h2) values would hardly be influenced by i1 and i2. Am not totally sure, but it seems only logical that bias weights should also be adjusted the same way w1-w8 are being currently done. If they shouldn't get adjusted, then it would really be great if someone could explain why.

Reply



filippo

January 29, 2017 at 6:34 am

Ok, everything is clear! But at the moment when I choose for the output layer not a sigmoidal activation function, but linear, what changes in the algorithm?

Reply



Is this same as gradient descent, or that is different from this?

Reply



Lokesh Singh

February 1, 2017 at 1:17 pm

Thankyou very much

Reply



Links to free machine learning courses & tutorials - Davidson Machine Learning



Daniel Philpott

February 7, 2017 at 1:06 pm

What is your suggestion if you have a huge number of input nodes and therefore the sum e.g. neth1 is huge, and so your activation function turns literally every neth1 into 1 because there is a (1 / e^-nethx) in the activation function? It feels primitive to simply change the function by dividing for example

Reply



Minseok kim

- February 7, 2017 at 9:53 pm

Hello, I'm university student in korea.

I study neural netwrok, so I like your writing because it is easy to understand.

Now i make program back propagation in c#.

I have a question one thing. AND gate, OR gate is understand, but

How do I handle actual data?? for example, weather data, fonding data..

Please teach me.

Reply



Mak

February 8, 2017 at 9:19 am

Outstanding explanation Matt! Appreciate the excellent and detailed walk-through. This will help anybody trying to put together NN's to get a complete understanding of the underlying math.

Reply



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