

Group 55 - Assignment 1 - Problem 1

→ Statement of the Theorem -

The weights v_1, v_2, \dots, v_n of a perceptron are adjusted on a iteration by iteration basis. This final weight vector is obtained in a finite number of steps and was proved by Rosenblatt.

→ Theory -

We define the following -

Input vector $\rightarrow w(n) = [1, w_1(n), w_2(n), \dots, w_m(n)]^T$

Weight vector $\rightarrow v(n) = [b, v_1(n), \dots, v_m(n)]^T$

Linear combined o/p $f(n) = v^T(n) \cdot w(n)$

① $\begin{cases} v^T w_i > 0 \rightarrow \text{for every i/p vector } w_i \text{ belonging to class } C_1 \\ v^T w_i \leq 0 \rightarrow \text{for every i/p vector } w_i \text{ belonging to class } C_2 \end{cases}$

Below is the brief overview regarding various variables which would be used -

$w_1, \dots, w_N \rightarrow$ Activity of associators $\rightarrow (w_{i_k} * l_k)$
 $\downarrow \quad \downarrow$
I/p class.

$y \rightarrow$ This is the final weight vector

Eqn ② $\Rightarrow (w_i, y) > \theta > 0 \quad i=1, \dots, N.$

$\theta \rightarrow$ A threshold ' θ ' has been considered for neuron activation.

$v_0, v_1, v_2, \dots, v_n \rightarrow$ Weight vectors.

$$V_n = \begin{cases} V_{n-1} & \text{if } (\omega_n, V_{n-1}) > \theta \\ V_{n-1} + \omega_n & \text{if } (\omega_n, V_{n-1}) \leq \theta \end{cases} \rightarrow \underline{\textcircled{3}}$$

Eqn ③ is similar to eqn ① with just an additional threshold factor considered.

→ The theorem can be restated as - "The goal of the perceptron is to accurately classify the signals into one of the two classes C_1 (O/p = +1) & to C_2 (O/p = -1) based on a set of weights applied to the network.

→ The adaption of weights could be done by following the error-correction rule, also known as Perceptron Convergence algorithm [finite number of corrections].

→ A signal is said to be classified appropriately when $(\omega_i, v) > \theta$ (threshold)

→ A signal is not classified appropriately i.e., not assigned to the correct class when $(\omega_i, v) \leq \theta$.

→ Algorithm formulation/Weight updation -

$$\underline{\textcircled{4}} \begin{cases} v(n) = v(n-1) & \text{if } v^T \omega_i > 0 \text{ \& } \omega_i \text{ belongs to class 1} \\ v(n) = v(n-1) & \text{if } v^T \omega_i \leq 0 \text{ \& } \omega_i \text{ belongs to class 2} \end{cases}$$

Otherwise,

$$\underline{\textcircled{5}} \begin{cases} v(n) = v(n-1) + \eta \omega_i & \text{if } v^T \omega_i > 0 \text{ \& } \omega_i \text{ belongs to class 2} \\ v(n) = v(n-1) + \eta \omega_i & \text{if } v^T \omega_i \leq 0 \text{ \& } \omega_i \text{ belongs to class 1} \end{cases}$$

[$\eta \rightarrow$ learning parameter]

→ Proof -

Initial condition $V_0 = 0$, and we assume C_1 & C_2 are linearly separable. Consider ω_n belongs to class 1 and it was wrongly classified i.e., $\omega_n \cdot V_{n-1} \leq 0$ for $n=1, \dots$ then from eqn (5), we write as -

(6) $\Rightarrow V_n = V_{n-1} + \omega_n \rightarrow \omega_n$ belongs to class 1 & considering $\eta = 1$.

$$n=1 \Rightarrow V_1 = V_0 + \omega_1 = \omega_1 \quad (\because V_0 = 0, \text{ considered})$$

$$n=2 \Rightarrow V_2 = V_1 + \omega_2 = \omega_1 + \omega_2$$

$$n=3 \Rightarrow V_3 = V_2 + \omega_3 = \omega_1 + \omega_2 + \omega_3$$

(7) \Rightarrow hence $V_n = \omega_1 + \omega_2 + \dots + \omega_n$

For a fixed solution V^* , we may define a +ve number α

as - $\alpha = \min_{\omega \in C_1} V^{*T} \omega$

multiply (7) with V^{*T}

$$V^{*T} \cdot V_n = V^{*T} \omega_1 + V^{*T} \omega_2 + \dots + V^{*T} \omega_n$$

hence $V^{*T} V_n \geq n\alpha$

(8) $\Rightarrow [V^{*T} V_n]^2 \geq n^2 \alpha^2$

Using Cauchy-Schwarz inequality -

$$\|V^*\|^2 \|V_n\|^2 \geq n^2 \alpha^2$$

$$\Rightarrow \|V_n\|^2 \geq \frac{n^2 \alpha^2}{\|V^*\|^2} \rightarrow \underline{\underline{(9)}}$$

In eqn (9) $\because \alpha \& \|v^*\|$ are constants, so let $c = \frac{\alpha^2}{\|v^*\|^2}$

then eqn (9) would change as -

$$\boxed{\|v_n\|^2 \geq cn^2} \rightarrow \underline{\underline{(10)}}$$

We next follow another development -

$$v_k = v_{k-1} + w_{p_k} \quad \text{for } k=1, \dots, n \quad \& \quad w_{p_k} \in C_1$$

taking squared euclidean norm

$$\|v_k\|^2 = \|v_{k-1}\|^2 + \|w_{p_k}\|^2 + 2 v_{k-1}^T \cdot w_{p_k} \rightarrow \underline{\underline{(11)}}$$

$$\text{we know, } v_{k-1}^T \cdot w_{p_k} \leq 0,$$

$$\& M = \max_{i=1, \dots, N} \|w_i\|^2$$

$$\text{then eqn (11)} \Rightarrow \|v_k\|^2 - \|v_{k-1}\|^2 = 2(v_{k-1}, w_{p_k}) + \|w_{p_k}\|^2 \leq 2\theta + M$$

\Rightarrow ~~$\|v_k\|^2 \geq \|v_0\|^2$~~ adding the above inequalities for

$$\boxed{k=1, 2, \dots, n, \text{ then -}} \\ \boxed{\|v_k\|^2 \leq \|v_0\|^2 + (2\theta + M)n} \rightarrow \underline{\underline{(12)}}$$

with our initial assumption of $v_0 = 0$

$$\text{then } (12) \Rightarrow \|v_k\|^2 \leq nM \rightarrow \underline{\underline{(13)}}$$

Eqn (13) is clearly conflicting with eqn (10) for large values

of n . So we can state that n cannot be larger

$$\text{than some } n_{\max} \quad \text{i.e., } \frac{n_{\max}^2 \alpha^2}{\|v^*\|^2} = n_{\max} M \Rightarrow \boxed{n_{\max} = \frac{M \|v^*\|^2}{\alpha^2}}$$

\rightarrow Hence, for $v_0 = 0, n=1$, a solution vector v^* exists and the perceptron must terminate after atmost n_{\max} iterations [finite].