BITS F464 Machine Learning Multi-Layer Perceptron

1. Introduction:

In this report, we try to analyse the performance (accuracy, fscore, recall and precision) of a neural network that we built using NumPy. The implementation of this network is similar to that of Keras and the whole code has been written in a completely modularized fashion.

2. Data Preprocessing:

The dataset housepricesdata.csv contained 1460 data points, each containing 10 input features (representing house features) and one binary target variable (representing if the house price is above or below the median price). In the preprocessing stage, all features were standardized and randomly split into train_set and test_set (80-20 split ratio).

3. Activation functions:

• linear: y = x

• tanh: $y = \frac{e^x - e^{-x}}{e^x + e^{-x}}$

• sigmoid: $y = \frac{1}{1+e^{-x}}$

• ReLU: y = max(0, x)

4. Loss function:

• $L_n = -t_n log(y_n) - (1 - t_n) log(1 - y_n)$

5. Network Architecture:

5.1 Two-Layer NN

The first model we built was a 2-layer neural network (i.e. with one hidden layer). We experimented with activations like linear, ReLU and tanh for the hidden layer. The input layer had 10 neuron units with a ReLU activation (for best results. A slight drop in accuracy was observed when linear activation was used for the input layer). The final layer had an activation of sigmoid for binary classification. Output value greater than or equal to 0.5 was taken to represent positive classes and less than 0.5 to represent negative classes. np.random.random() and np.random.randn() methods were used to randomly initialize weights and biases associated network to initialize the weights according to a Uniform or Guassian distribution respectively. Best results were obtained using uniformly distributed weights/biases with a seed=5 and 4 hidden neurons with ReLU and learning_rate=0.001 with 20000 training epochs. The loss was observed to have more fluctuations using this configuration after 40000 epochs and thus lowering the accuracy (images attached below). The avg. loss using this configuration was observed to be 0.7 (per data point). The highest accuracy achieved by this model using this configuration was 87.67% and the lowest accuracy was 80% with an average accuracy of 84%.

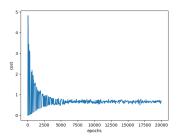


Figure 1: Plot of Loss vs Epochs

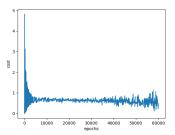


Figure 2: Fluctuations appear from 40000 iterations

5.2 Three-Layer NN

The second model we built and experimented with was a three layer neural network. The accuracy of the three layer neural network was found to be better than that of the two layer network. Both the hidden layers had 5 neurons with ReLU activation for optimal results. Training the network, in this case, required more iterations as there were more number of parameter to be tuned than the two layer network. The optimal number of neurons for both hidden layers were chosen accordingly as suggested in research article Review on Methods to Fix Number of Hidden Neurons in Neural Networks by Gnana Sheela et al. Once again, best results were obtained using uniform distribution of weights with learning_rate=0.01 and 40000 iterations. The following combination yielded the highest accuracy of 91.43% with a minimum accuracy of 80% and an average accuracy of 86%. As seen in the figure below, a considerably high accuracy was observed even though the loss had

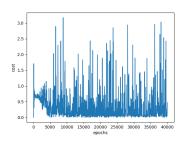


Figure 3: Plot of Loss vs Epochs for 40000 iterations with $lr = 10^{-2}$

significant fluctuations. This is due to the high learning rate provided. Lesser fluctuations were observed when the learning rate was decreased to 0.0005. But to compensate the training, the number of iterations had to increased significantly to around 1000000 to achieve an accuracy of 91.43%

6. Conclusion:

• In general, a three layer network performs better than a two layer network. Adding more layers/more neurons to the hidden layers provides more trainable parameters which help the network to fit the model in a better way. But the drawback of adding multiple layers/mulitple neurons is that, the model requires more iterations to train. In this case, there is a higher chance that the model might overfit the data, and hence giving a low testing accuracy.

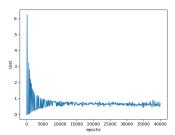


Figure 4: Plot of Loss vs Epochs for 40000 iterations with $lr = 5.10^{-4}$

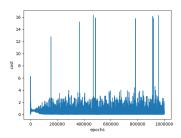


Figure 5: Plot of Loss vs Epochs for 1000000 iterations with lr = 5.10-4

- A lower learning rate requires more iterations to converge, but conversely, using a higher learning rate might lead to fluctuation in the loss/exploding gradient.
- Different initialization of weights leads to convergence of the model at different local minima (initializations mentioned above).
- Different activation functions for the hidden layers provides drastically varying results. We have used ReLU (Rectified Linear) which is by and the far, the de-facto standard activation used for hidden layers. Other activations like tanh or sigmoid gave very low accuracy as compared to that of ReLU. ReLU suffers from the *dying neuron problem*, in which the output of a neuron might be 0 for most of the training (i.e. that neuron is not contributing to the network), and hence we tried using leaky-ReLU, but the accuracy was found to more or less the same.

[results on next page]

7. Additional Work:

- SGD Momentum and Decay $M_t = \beta M_{t-1} + (1 \beta) \nabla E$ $W = W \eta M_t$
- RMSprop $V_t = \beta V_{t-1} + (1 - \beta)(\nabla E)^2$ $W = W - \eta \frac{\nabla E}{\sqrt{V_t + \epsilon}}$
- Adam $\begin{aligned} &M_t = \beta M_{t-1} + (1 \beta_1) \nabla E \\ &V_t = \beta V_{t-1} + (1 \beta_2) (\nabla E)^2 \\ &\hat{M}_t = \frac{M_t}{1 \beta_1^t}; \ \hat{V}_t = \frac{V_t}{1 \beta_2^t} \\ &W = W \eta \frac{\hat{M}_t}{\sqrt{\hat{V}_t + \epsilon}} \end{aligned}$

8. Results:

```
training metrics:
tp = 508, tn = 479, fp = 111, fn = 70
final accuracy: 84.50342465753424
final recall: 87.88927335640139
final fscore: 84.87886382623225

testing metrics:
tp = 133, tn = 123, fp = 19, fn = 17
final accuracy: 87.67123287671232
final recall: 88.666666666667
final precision: 87.5
final fscore: 88.0794701986755

training metrics:
tp = 544, tn = 402, fp = 188, fn = 34
final recall: 94.11764705882352
final precision: 74.31693989071039
final precision: 87.5123287671232
final accuracy: 85.95890410958904
final precision: 80.44692737430168
final fscore: 87.53799392097265
```

2-Layer NN using uniform distribution

```
training metrics:
tp = 552, tn = 453, fp = 137, fn = 26
final accuracy: 86.0445205479452
final precision: 80.11611030478954
final fscore: 87.13496448303077

testing metrics:
tp = 143, tn = 111, fp = 31, fn = 7
final accuracy: 86.98630136986301
final recall: 95.33333333333334
final precision: 82.18390804597702
final fscore: 88.27160493827162

training metrics:
tp = 521, tn = 495, fp = 95, fn = 57
final recall: 96.98630136986301
testing metrics:
tp = 141, tn = 126, fp = 16, fn = 9
final accuracy: 91.43835616438356
final precision: 82.18390804597702
final fscore: 88.27160493827162
```

3-Layer NN using uniform distirbution

```
training metrics:
tp = 393, tn = 432, fp = 158, fn = 185
final accuracy: 70.63356164383562
final precision: 71.32486388384754
final fscore: 69.6191319751993

testing metrics:
tp = 117, tn = 101, fp = 41, fn = 33
final accuracy: 74.65753424657534
final recall: 78.0
final precision: 74.0506329113924
final fscore: 75.97402597402596

training metrics:
tp = 489, tn = 489, fp = 110, fn = 89
final accuracy: 82.96232876712328
final precision: 81.63606010016694
final precision: 81.63606010016694
final precision: 82.8026832625318

testing metrics:
tp = 130, tn = 115, fp = 27, fn = 20
final accuracy: 83.9041095890411
final precision: 74.0506329113924
final fscore: 75.97402597402596

final precision: 82.80254777070064
final fscore: 84.69055374592834
```

2-Layer NN using normal distirbution

```
training metrics:

tp = 479, tn = 460, fp = 130, fn = 99
final accuracy: 80.39383561643835
final precision: 78.65353037766832
final precision: 78.65353037766832
final precision: 80.70766638584666

testing metrics:
tp = 131, tn = 112, fp = 30, fn = 19
final accuracy: 83.21917808219177
final recall: 87.333333333333
final precision: 81.36645962732919
final fscore: 84.2443729903537

training metrics:
tp = 468, tn = 470, fp = 120, fn = 110
final precision: 79.59183673469387
final fscore: 80.707464253859348

testing metrics:
tp = 128, tn = 113, fp = 29, fn = 22
final accuracy: 82.53424657534246
final recall: 85.3333333333333
final precision: 81.36645962732919
final fscore: 84.2443729903537
```

3-Layer NN using normal distirbution

```
training metrics:
tp = 519, tn = 492, fp = 98, fn = 59
final accuracy: 86.5582191780822
final recall: 89.79238754325259
final precision: 84.11669367909238
final fscore: 86.86192468619247

testing metrics:
tp = 141, tn = 126, fp = 16, fn = 9
final accuracy: 91.43835616438356
final recall: 94.0
final recall: 97.00
final precision: 89.80891719745223
final accuracy: 91.91.856677524442997

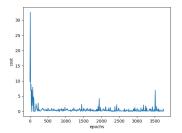
training metrics:
tp = 505, tn = 504, fp = 86, fn = 73
final precision: 85.44839255499154
final precision: 86.39863130881095

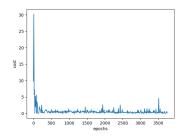
testing metrics:
tp = 105, tn = 504, fp = 86, fn = 73
final precision: 85.44839255499154
final precision: 80.39863130881095

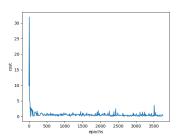
testing metrics:
tp = 105, tn = 504, fp = 86, fn = 73
final precision: 80.4869215328
final accuracy: 86.3869866
final accuracy: 86.38698630136986
final precision: 90.7534246575349154
final accuracy: 90.75342465753424
final recall: 92.0
final precision: 90.19607843137256
final fscore: 91.898091719745223
```

3-Layer NN using uniform distirbution with momentum and decay

9. Additional Results:







Loss vs Epochs for Adam, RMSprop and Momentum respectively

```
training metrics:
tp = 492, tn = 516, fp = 74, fn = 86
final accuracy: 86.3013698630137
final recall: 85.12110726643598
final precision: 86.92579505300353
final fscore: 86.01398601398601

testing metrics:
tp = 129, tn = 130, fp = 12, fn = 21
final accuracy: 86.986301369863
final recall: 86.0
final precision: 91.48936170212765
final precision: 87.03703703703703704
final fscore: 88.65979381443297

training metrics:
tp = 528, tn = 486, fp = 104, fn = 50
final accuracy: 86.81506849315068
final recall: 91.34948096885813
final precision: 83.17610062893081
final precision: 83.17610062893081
final precision: 87.14991762767708

testing metrics:
tp = 528, tn = 486, fp = 104, fn = 50
final precision: 83.5443037974688
final precision: 87.2727272727272728

testing metrics:
tp = 129, tn = 130, fp = 12, fn = 21
final accuracy: 88.6986301369863
final recall: 94.0
final precision: 87.03703703703704
final precision: 87.03703703703704
final fscore: 90.38265806451613
```

3-Layer NN with Adam, RMSprop and Momentum respectively for 3750 epochs