EE7207 Neural and Fuzzy Systems

Assoc/Prof Mao Kezhi

School of Electrical and Electronic Engineering

Tel: 67904284
Email: ekzmao@ntu.edu.sg
Office: S2.1-B2-14

Continuous Assessment (CA) and Exam

CA:

- 20%
- 2 assessments (1 from NN, 1 from FS)
- For neural network (NN) part:
  - ✓ Assignment (2 weeks to finish)
  - ✓ Work on a real problem/data
  - ✓ Release the question on Week 7

Exam:

- 80%
- 5 questions, 20 marks each

Textbook and Reference

Textbook

Simon Haykin, Neural Networks and Learning Machines, 3rd Edition, Prentice Hall, 2009.

Reference

Robert J. Schalkoff, Artificial Neural Networks, McGRAW-HILL, 2005.

Lecture Organization of Neural Systems

- Introduction to Neural Networks;
- Feed-forward Neural Network;
- Recurrent and Bi-directional Associative Memory Neural Network;
- Self-organizing Map;
- Radial Basis Function Neural Network;
- Support Vector Machines.

Introduction to Neural Networks

- **An Overview of Neural Networks**
- **Neuron Models and Network Architectures**
- **An Overview of Neural Network Learning**

1. An Overview of Neural Networks

Contents:

(1) Why artificial neural networks?

(2) How biological neural systems work?

(3) What artificial neural networks look like?

(4) Where artificial neural networks can be used?

Why Artificial Neural Networks?

As modern computers become ever more powerful, scientists continue to be challenged to use machines effectively for some tasks that are relatively simple to humans. A good example is the processing of visual information. A one-year-old baby is much better and faster at recognizing objects, faces and so on than even the most advanced artificial intelligence (AI) systems running on the fastest supercomputer.

Traditional, sequential, logic-based computers excel in arithmetic, but is less effective than human brains in many fields. Human brains have many other features that would be desirable in artificial systems.

Let's look at the features of human brain.

Features of Human Brain

(1) Human brain is robust and fault tolerant. Nerve cells in the brain die every day without affecting its performance significantly;

(2) Human brain is flexible. It can easily adjust to a new environment by "learning"---it does not have to be programmed in any language such as C, Fortran etc;

(3) Human brain can deal with information that is fuzzy, probabilistic, noisy, or inconsistent;

(4) Human brain is highly parallel, high nonlinear;

It can be said that human brains outperform computers in many areas. This is the motivation for studying neural computation.

How Biological Neural Systems Work?

Let's consider the biological origins of neural networks.

Nerve Cells

The nervous system consists of two classes of cells: neurons (nerve cells) and glia (glial cells). Neurons are the basic building blocks of biological information processing systems, and the glial cells perform more of a support function. Therefore neurons are of major concern.

A biological neuron consists of three major portions:

(1) *Cell body*: information processing unit;
(2) *Axon*: the main conduction mechanism of neurons;
(3) *Dendrites*: facilitate excitory and inhibitory functions in axon signal generation.

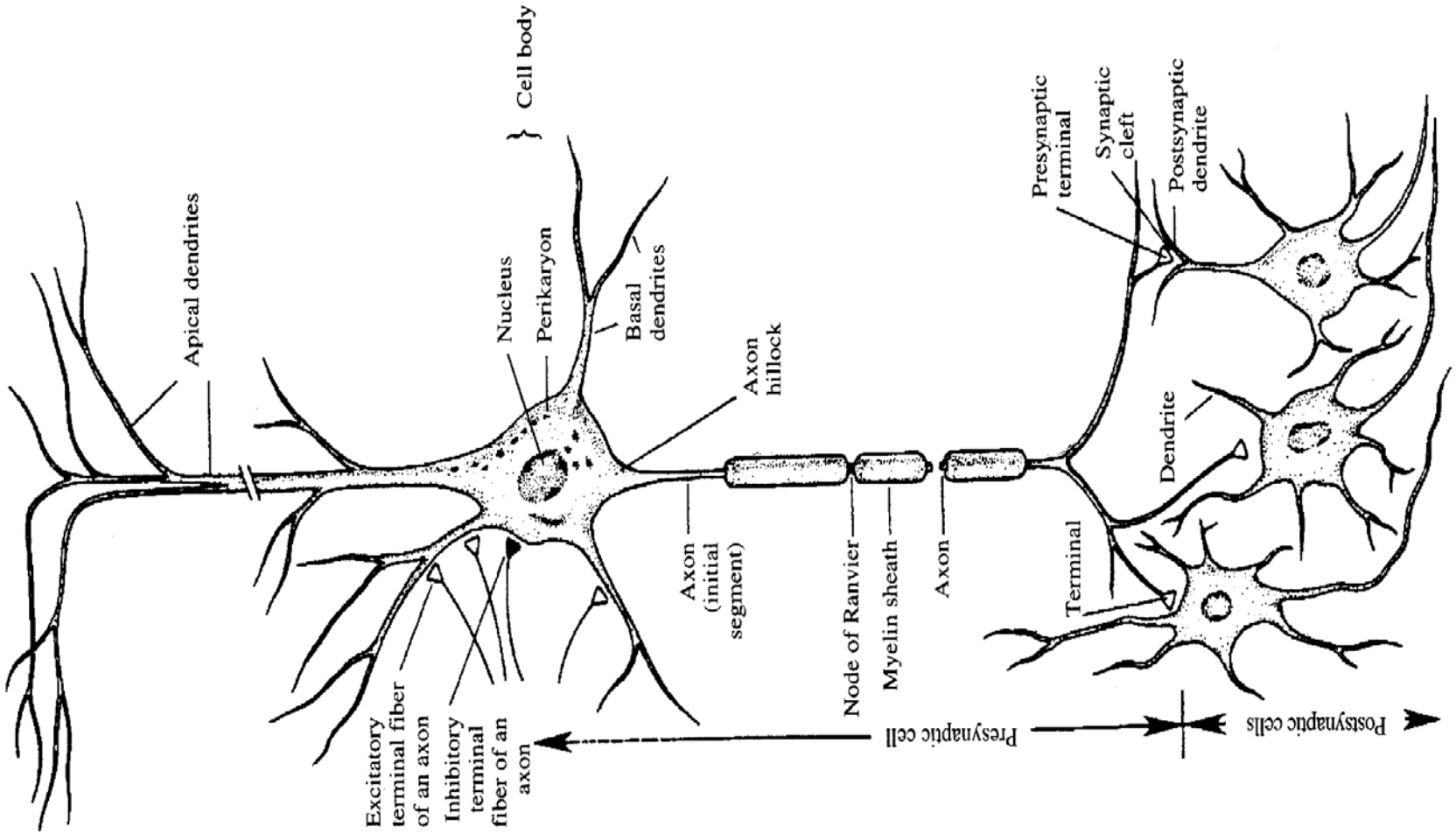
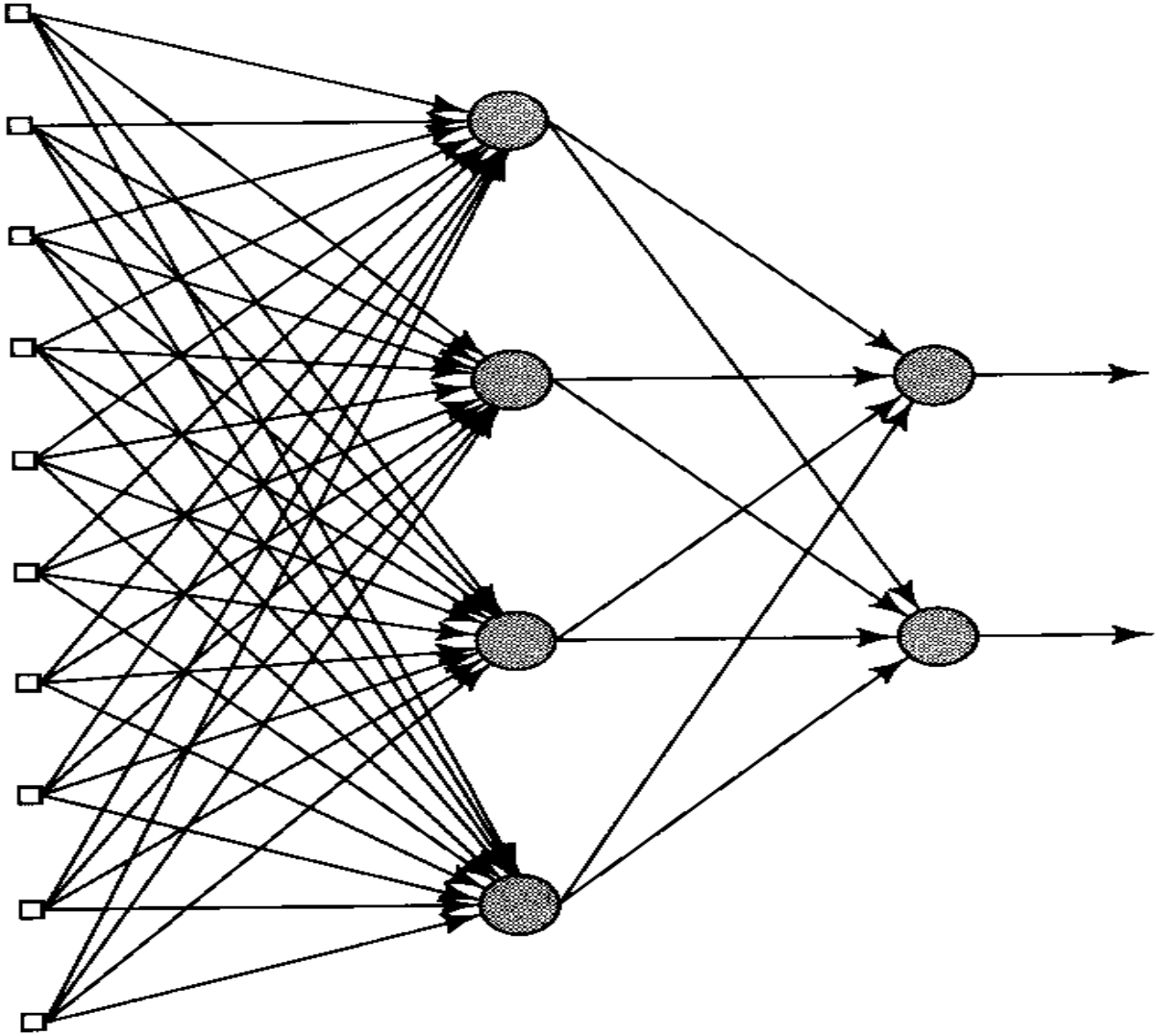


Illustration of biological neural networks

What is An Artificial Neural Network?

An artificial neural network is an information processing system that has certain performance characteristics in common with biological neuron networks. Artificial neural networks have been developed as generalisations of mathematical models of human neural biology, based on the following assumptions:

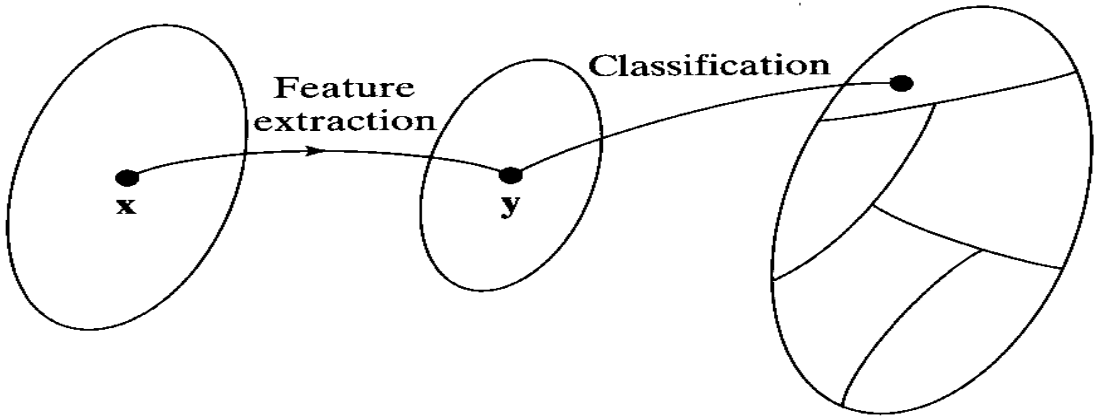
(1) Information processing occurs at many simple elements called neurons;
(2) Signals are passed between neurons over connection links;
(3) Each connection link has an associated weight, which multiplies the signal transmitted;
(4) Each neuron applies an activation function to the input to determine the output signal.



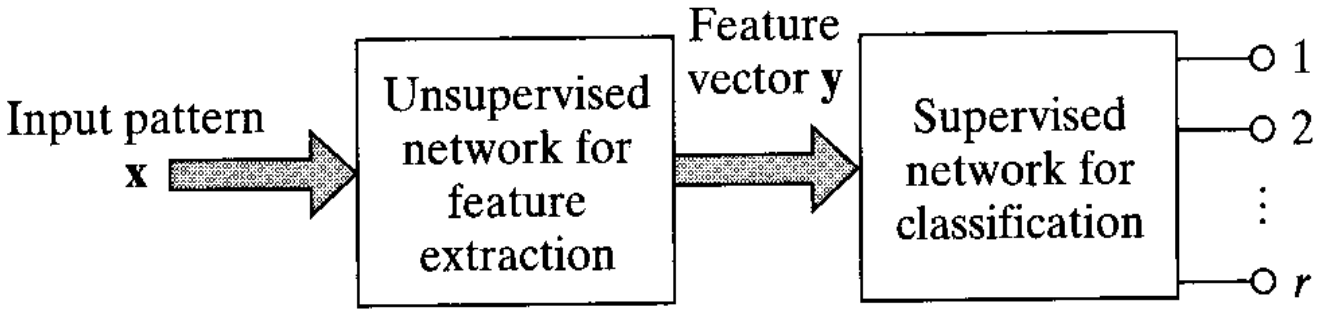
The diagram of a typical artificial neural network

Where Can Artificial Neural Networks Be Used?

1. Pattern Recognition



In the above process, feature extraction and pattern classification can be implemented using neural networks:

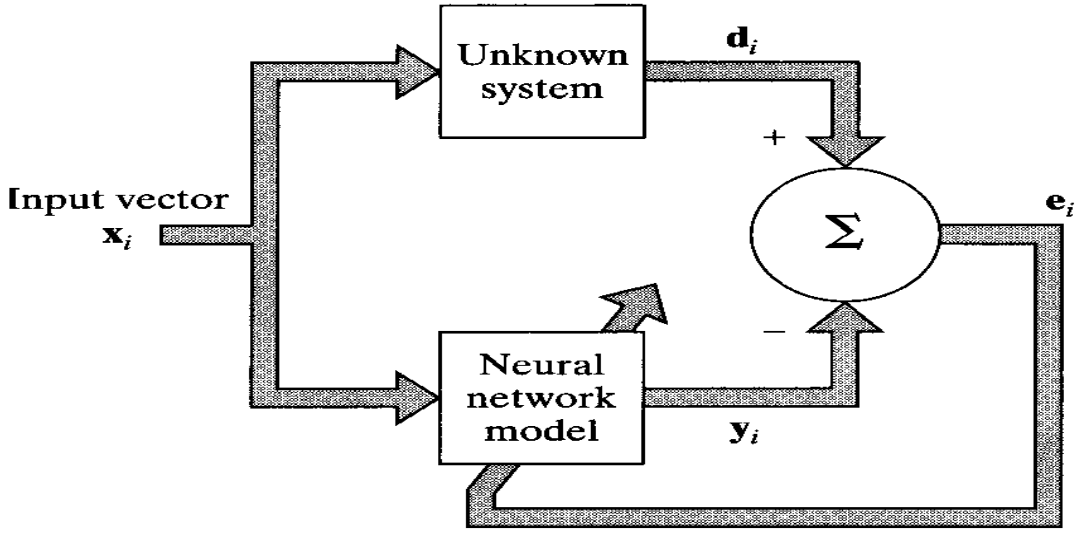


2. Function Approximation

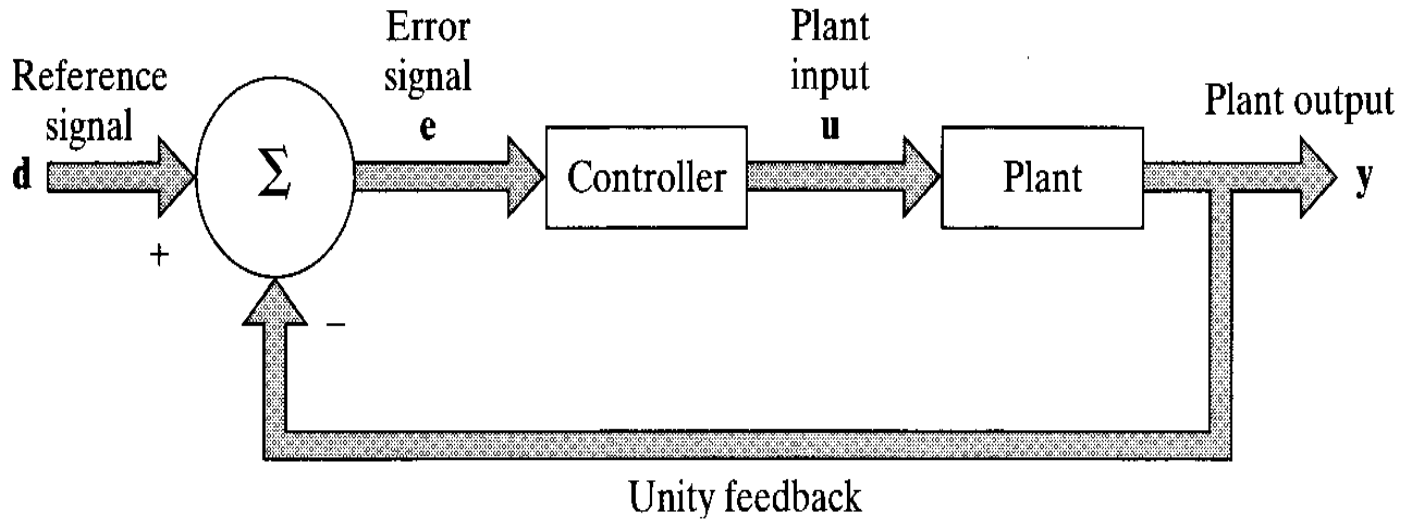
We have a function *f*, but lack of knowledge about the function. However, we have a set of observations:

$$\{\mathbf{x}_1, d_1\}, \{\mathbf{x}_2, d_2\}, \ldots, \{\mathbf{x}_N, d_N\}$$

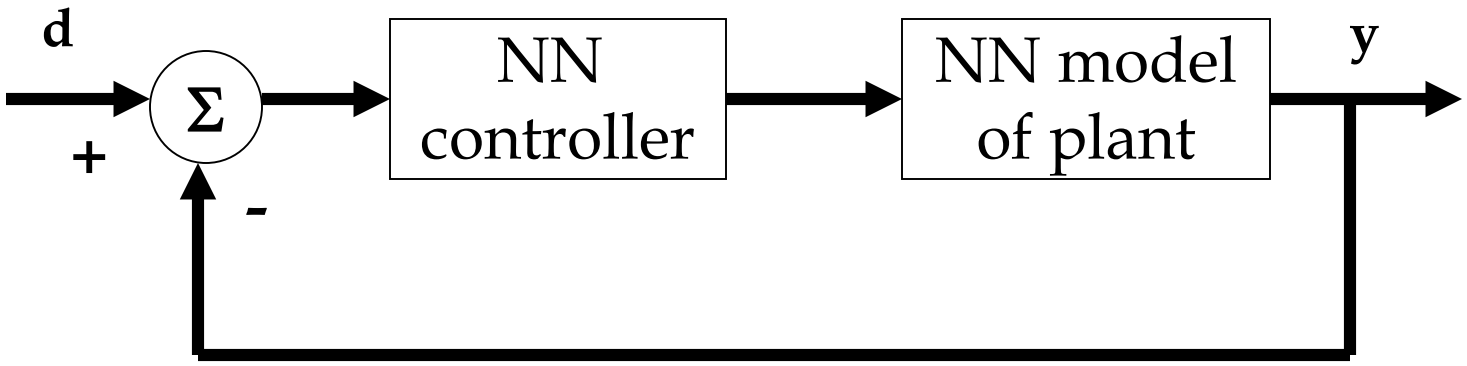
We can design a neural network to approximate the unknown function such that the input-output mapping realized by the neural network is close enough to *f*.



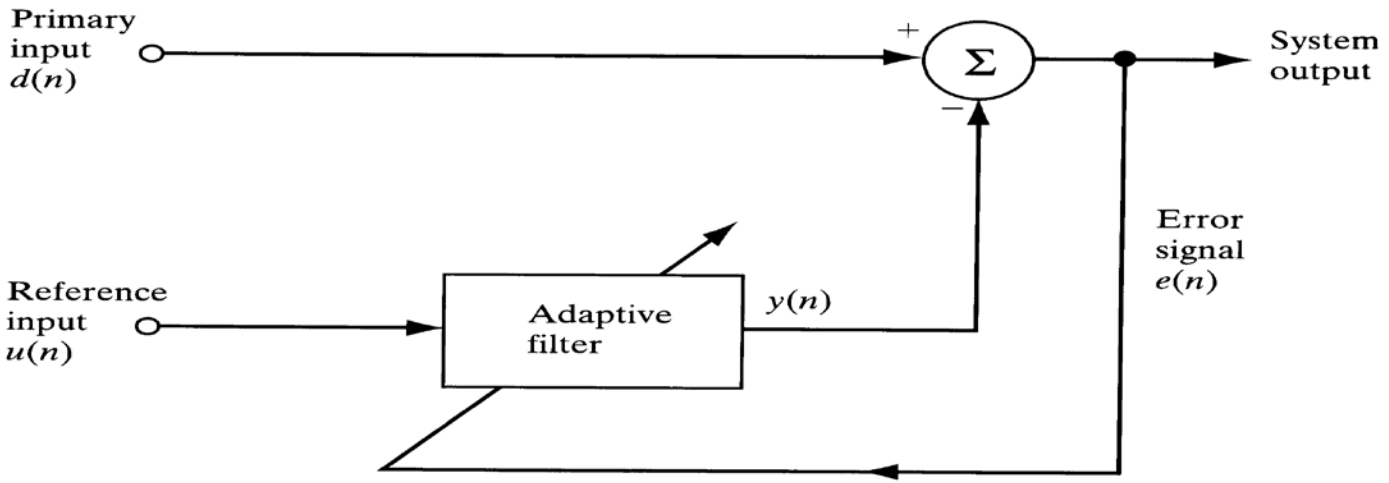
3. Control



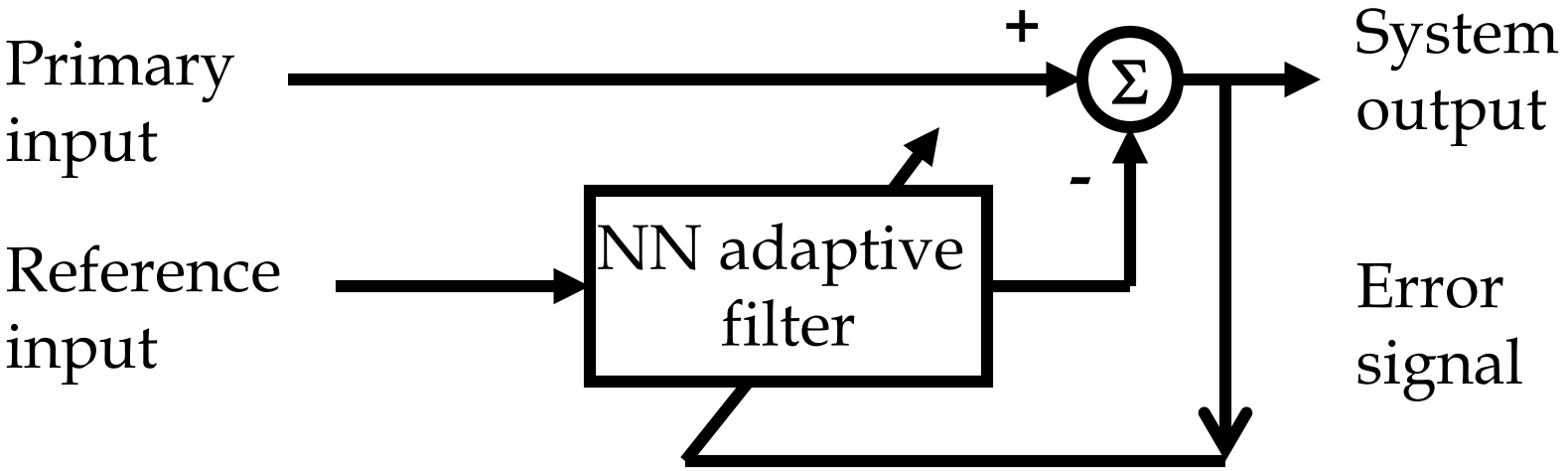
This can be implemented using neural networks as follows:



4. Signal Processing



The neural network implementation is:



5. Business Intelligence

(1) Credit card fraud detection;

(2) Finance data modeling and prediction;

(3) Customer analysis and classification.

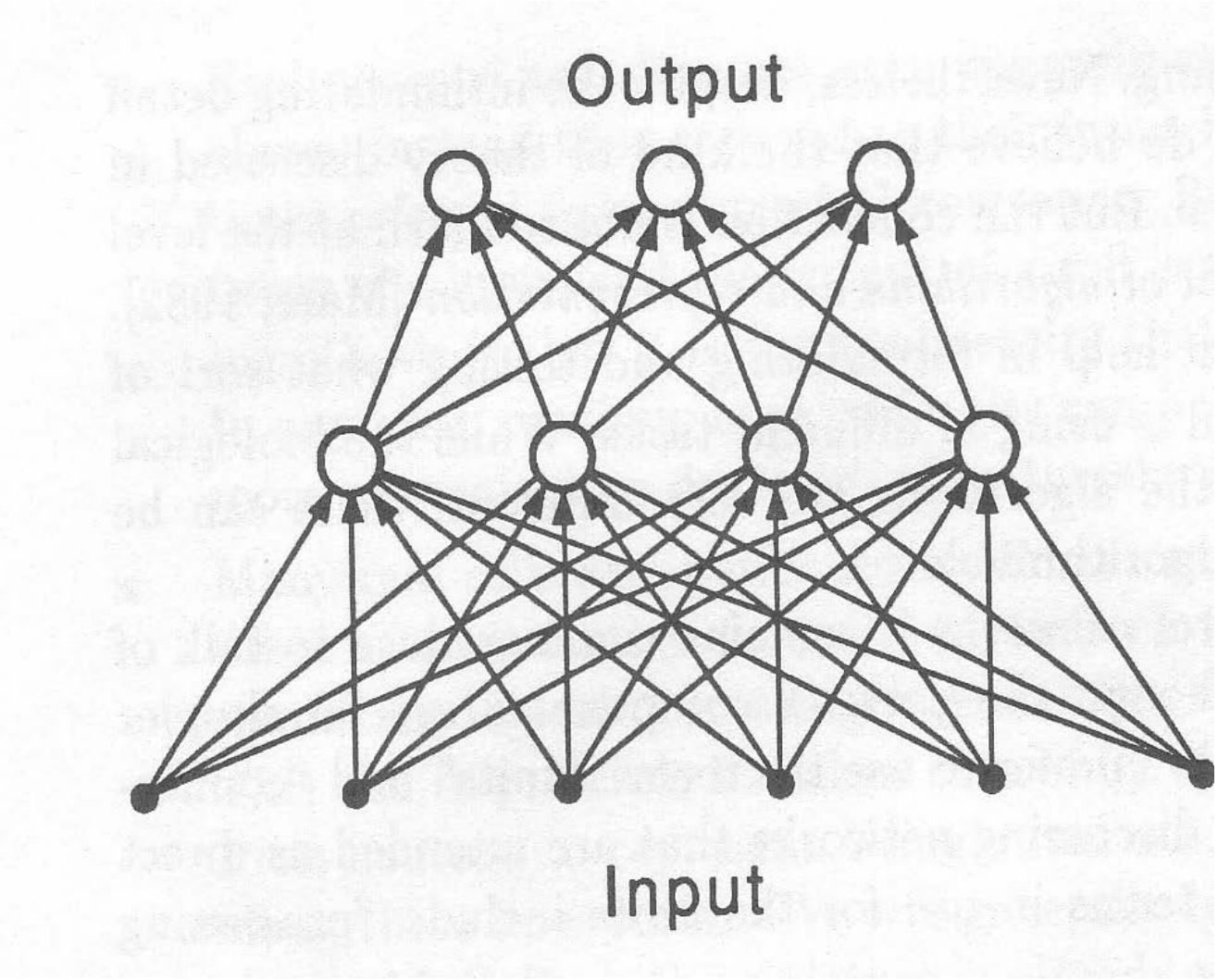
6. Applications in Medicine and Biology

(1) Medical image and signal processing;

(2) Computer assisted diagnosis (CAD);

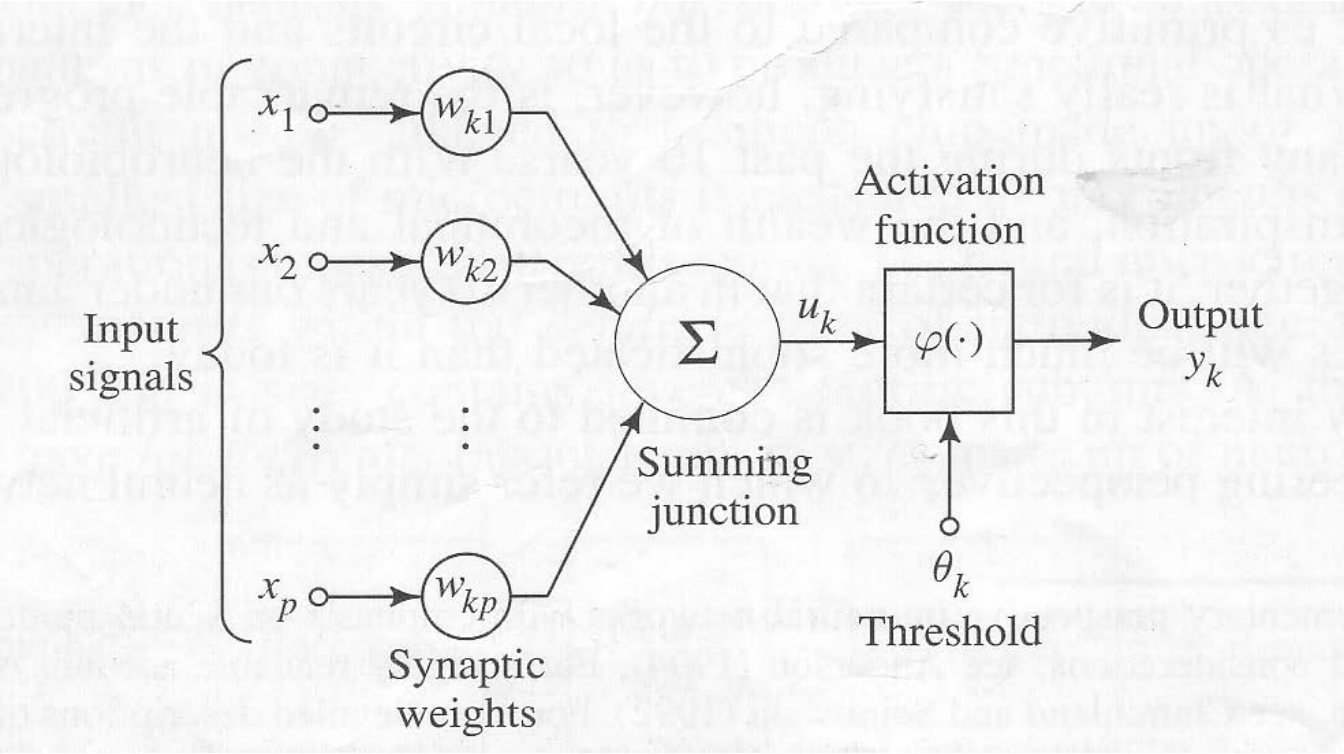
(3) Bioinformatics.

2. Neuron Models and Network Architectures



Neuron Models

A neuron is an information processing unit that is fundamental to the operation of a neural network. The model of a neuron is shown below:



The model of a neuron

We may identify four basic elements of the neuron model:

(1) *A set of synapses or connecting links*, each of which is characterised by a weight or strength of its own. A signal x_j at the input of synapse j connected to the neuron k is multiplied by the weight w_{kj};
(2) *An adder* for summing the input signal. The adder actually performs a linear combination;
(3) *An activation function* for limiting the amplitude of the neuron output. Typically, the normalised amplitude of the neuron output is in the range [0,1] or [-1 1], depending on the activation function used in the neuron;
(4) *Threshold*. The role of the threshold is to lower the input to the activation function.

In mathematical terms, we can describe the neuron as follows:

$$u_k = \sum_{j=1}^{p} w_{kj} x_j$$

$$y_k = \varphi(u_k - \theta_k)$$

Where $x_1, x_2, \ldots, x_p$ are the input signals, $w_{k1}, w_{k2}, \ldots, w_{kp}$ are the synaptic weights of neuron k, u_k is the linear combiner output, θ_k is the threshold, $\varphi(.)$ is the activation function and y_k is the neuron output.

θ_k is an external parameter, we can consider this parameter as an input variable:

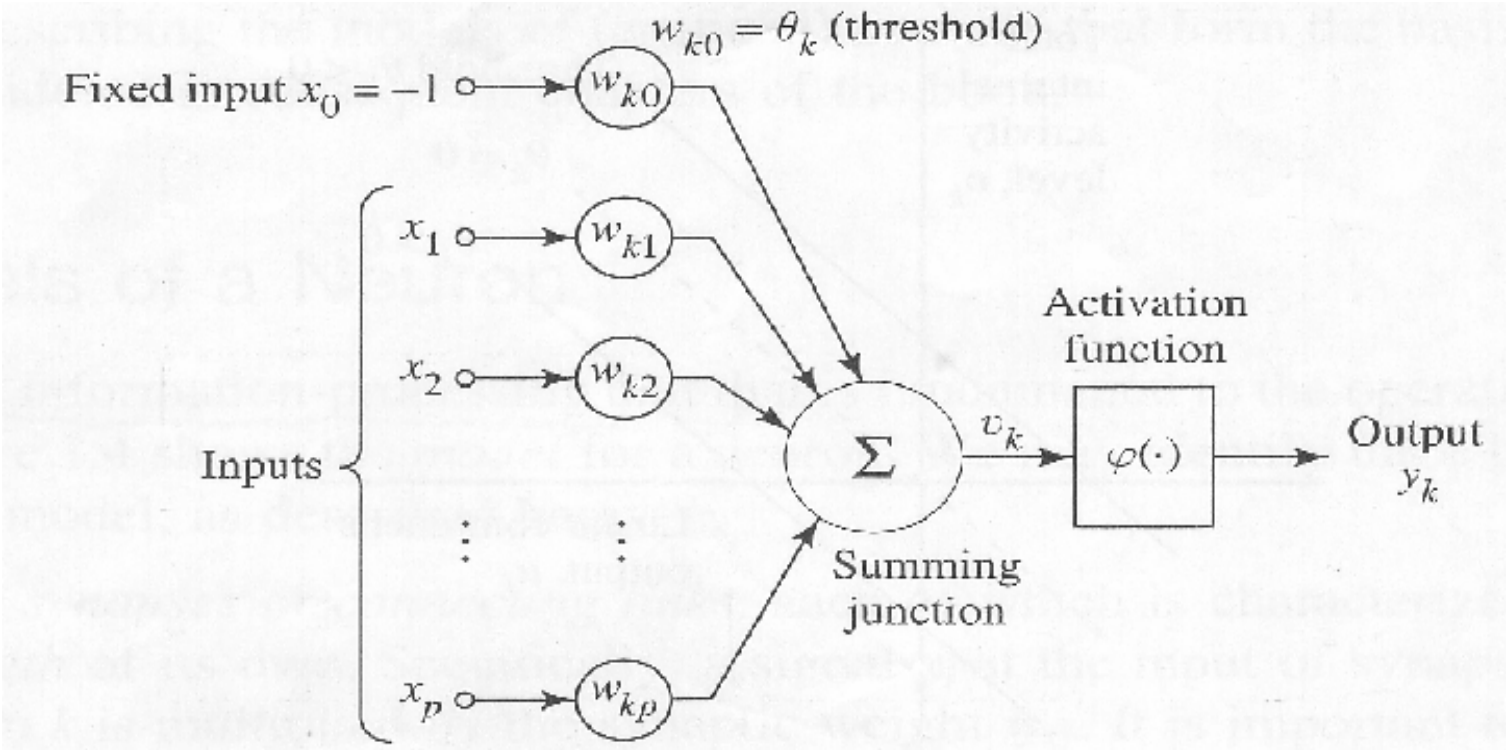
$$x_0 = -1$$
$$w_{k0} = \theta_k$$

Then we have:

$$v_k = \sum_{j=0}^{p} w_{kj} x_j$$

$$y_k = \varphi(v_k)$$

Thus, the diagram of the model becomes:



Types of Activation Functions

The activation function defines the output of a neuron in terms of the activation level at its input. We may identify three basic types of activation functions:

Binary Function:

$$\varphi(v) = \begin{cases} 1 & v \geq 0 \\ 0 & v < 0 \end{cases}$$ ---uni-polar binary

$$\varphi(v) = \begin{cases} 1 & v \geq 0 \\ -1 & v < 0 \end{cases}$$ ---bi-polar binary

When bi-polar binary neuron is used, the model is often referred to as McCulloch-Pitts (M-P) model.

Piecewise-Linear Function

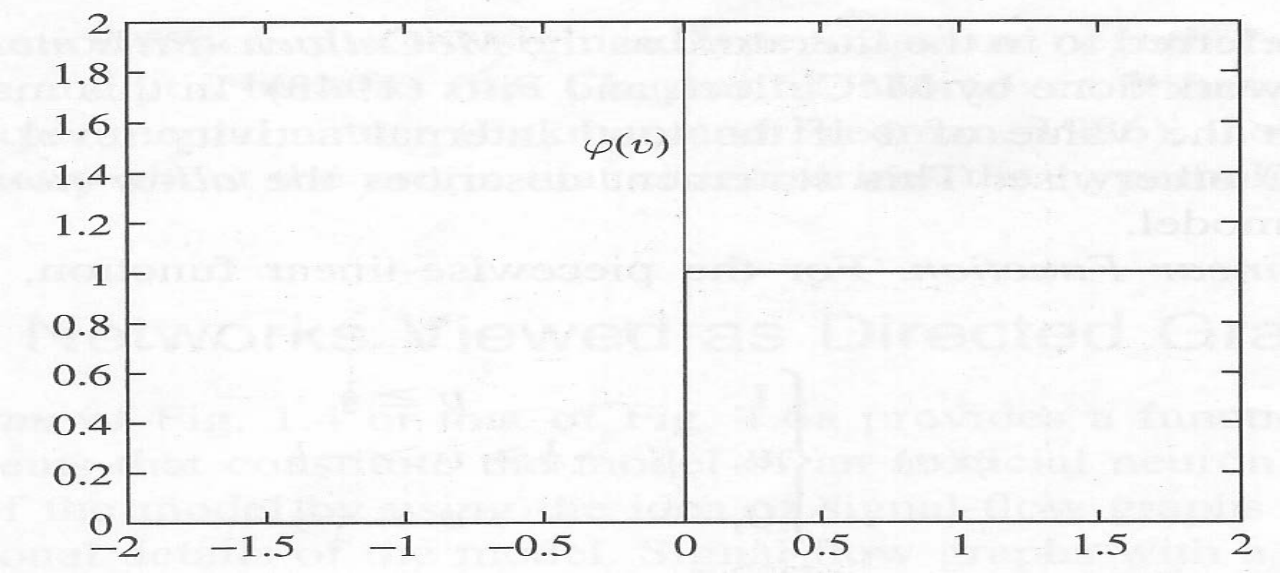
$$\varphi(v) = \begin{cases} 1 & v \geq 0.5 \\ v + 0.5 & -0.5 < v < 0.5 \\ 0 & v \leq -0.5 \end{cases}$$

Where the amplification factor inside the linear region is set to unity.

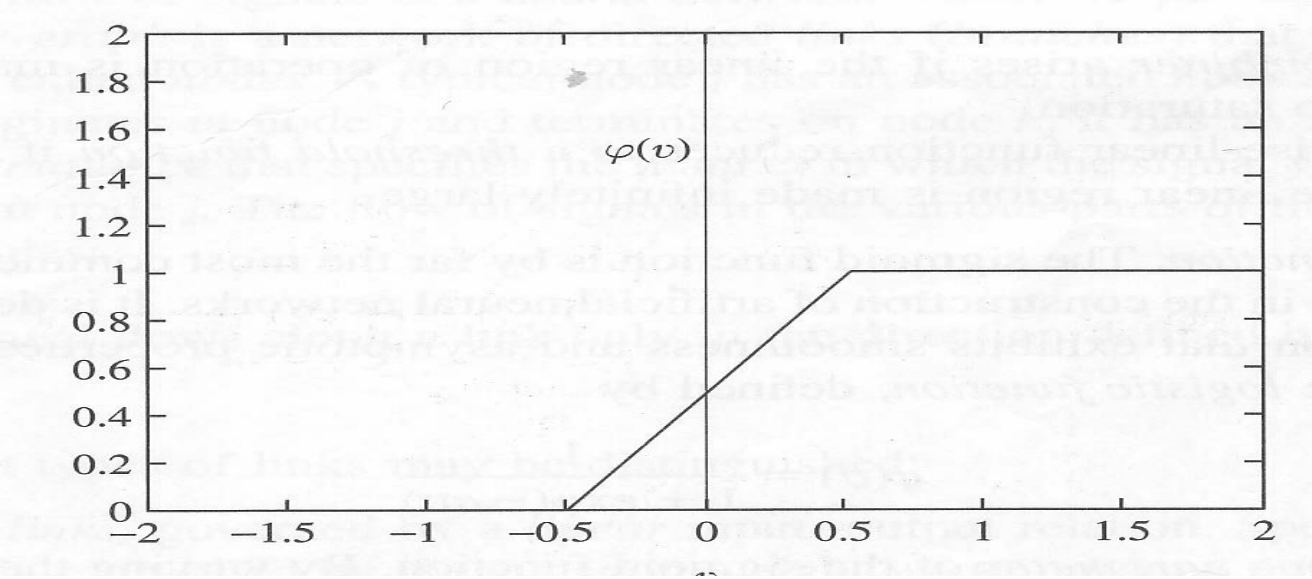
Sigmoid Function

$$\varphi(v) = \frac{1}{1 + \exp(-a \times v)}$$ ---uni-polar sigmoid

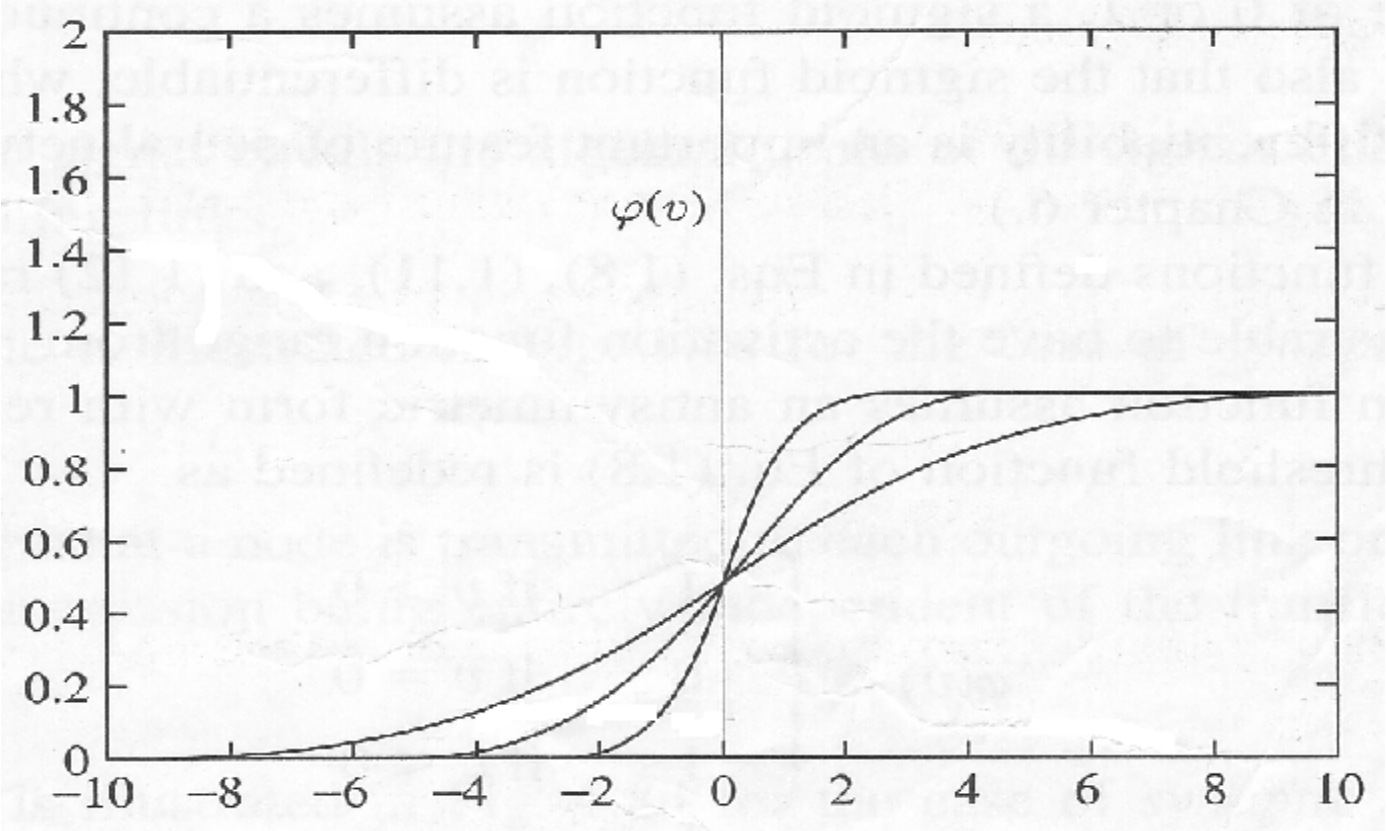
$$\varphi(v) = \frac{2}{1 + \exp(-a \times v)} - 1$$ ---bi-polar sigmoid



binary



piecewise linear



sigmoid

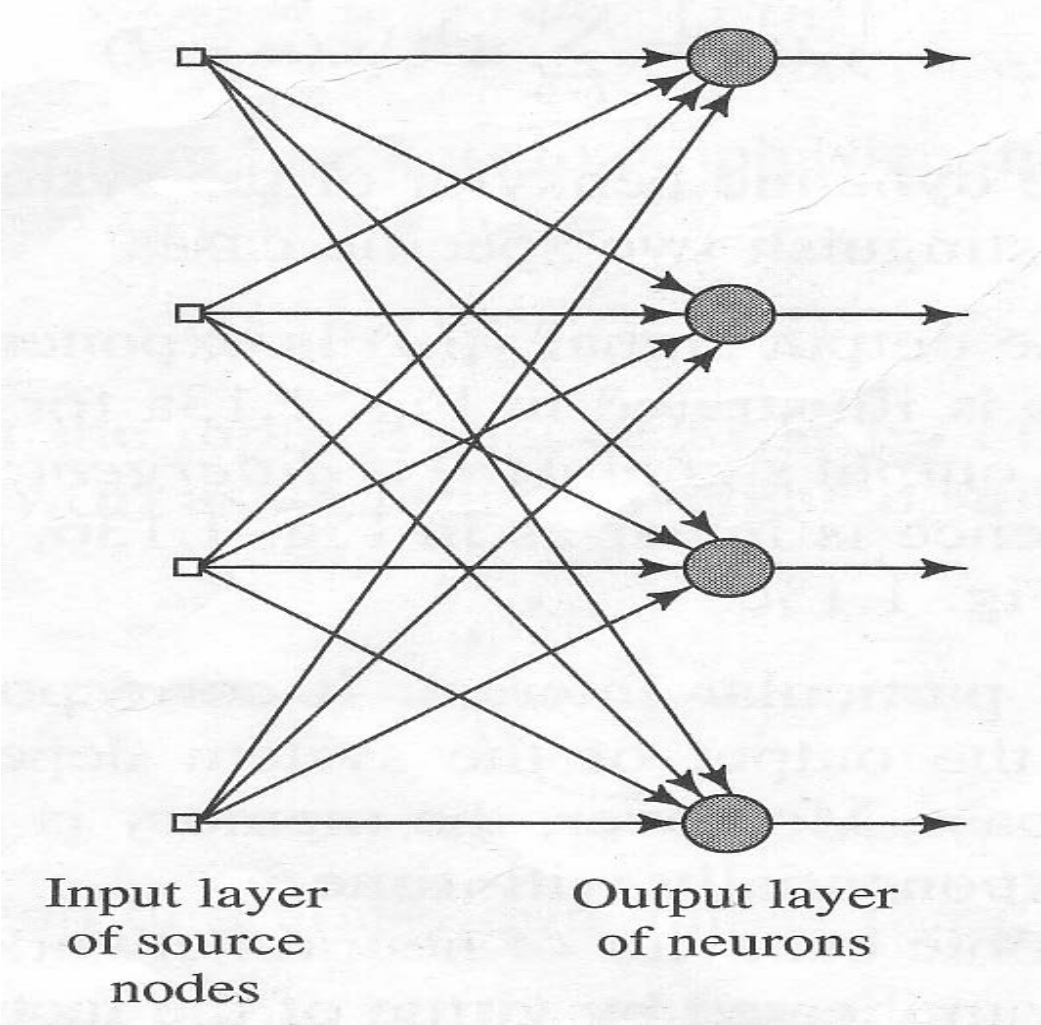
where "a" is the parameter that controls the slope of the sigmoid, and is therefore called slope parameter. A bigger value of "a" results in a steeper slope of the curve. The suitable value of the parameter is application dependent.

Neural Network Architectures

In general, we may identify three different classes of network architectures.

Single-layer Feed-Forward Neural Networks

A layered neural network is a network of neurons organized in the form of layers. In the simplest form of a layered network, we just have an input layer of source nodes that projects onto the output layer of neurons. This kind of structure is called single-layer feed-forward network. The term *single layer* refers to the output layer of the computation neurons. In other words, we do not count the input layer of source neurons because the input layer neurons just distribute the input signals to neurons of the output layer and do not perform any computation.

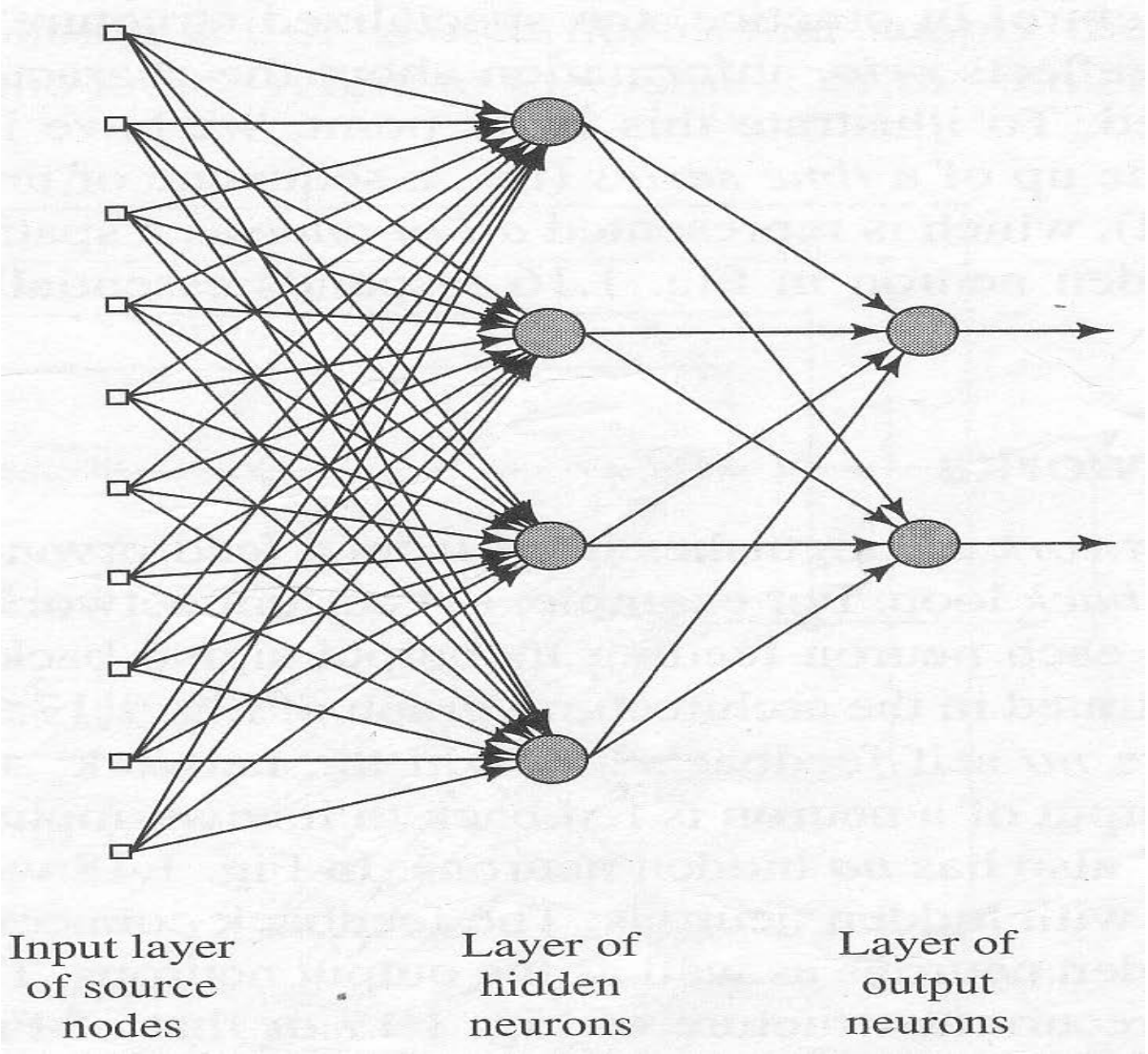


The architecture of the single layer feed-forward network

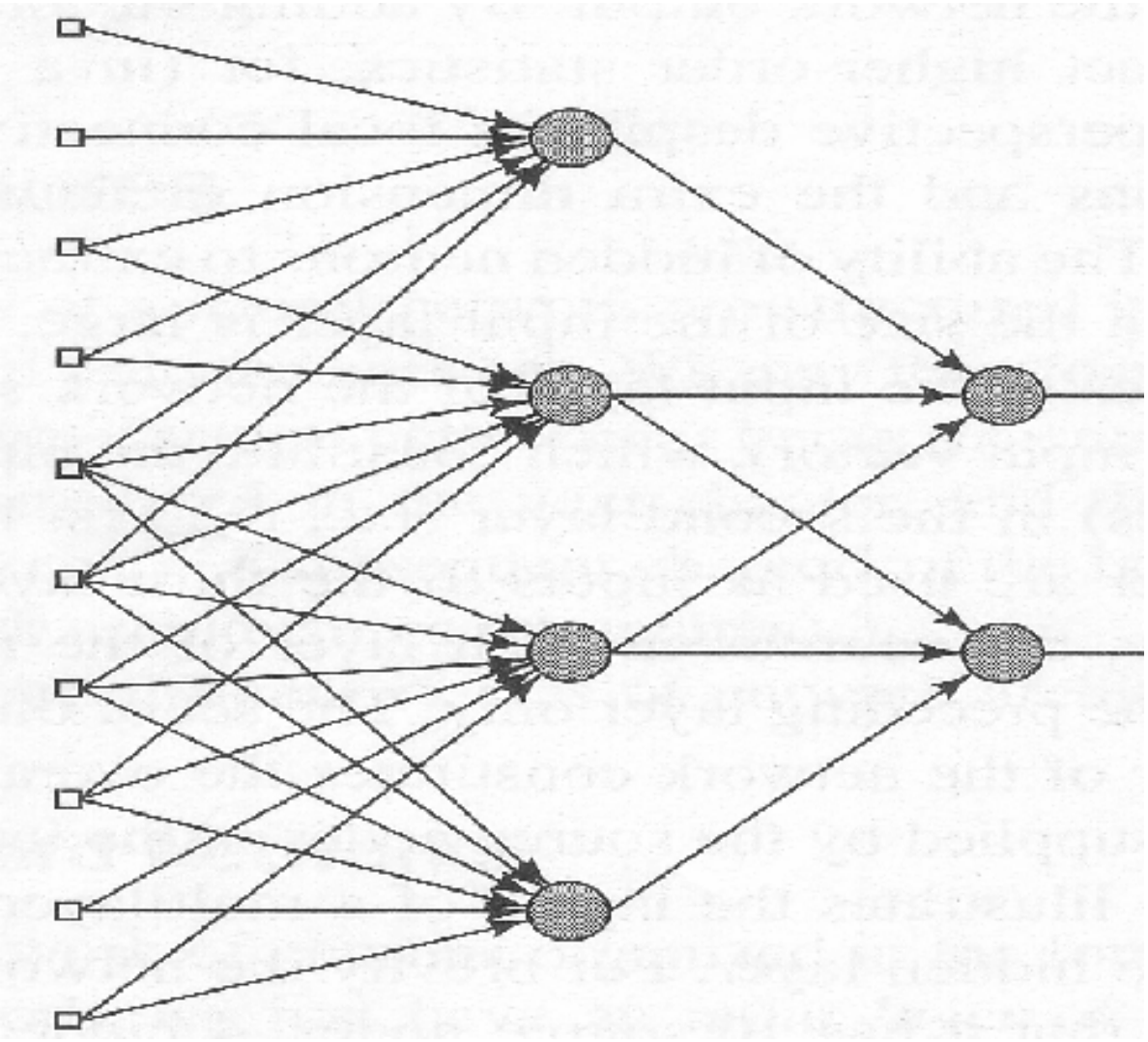
Multi-layer Feed-Forward Networks

The second class of a feed-forward network is the multi-layer neural network. The multi-layer feed-forward neural network distinguishes itself from the single layer network by the presence of one or more hidden layers, whose computational units are the hidden layer neurons (nodes). The function of the hidden layer neurons is to intervene between the external input and network output. By adding one or more hidden layer, the network is able to approximate severe non-linearity.

In the architecture, the hidden layer neuron outputs are used as inputs to the third layer, and so on for the rest of the network. However, it is not necessary to use all external input signals or hidden layer neuron outputs to the input of neurons at the next layer.



Fully connected feed-forward neural network



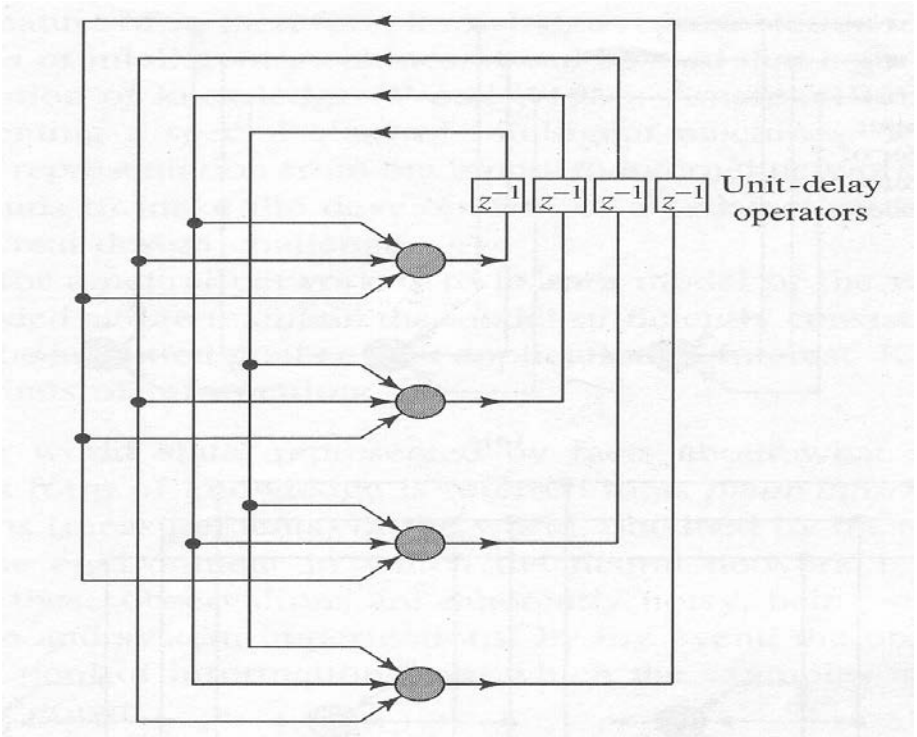
Partially connected feed-forward neural network

In terms of connection, the feed-forward neural network can be classified as fully connected and partially connected networks. A partially connected neural network is a locally connected network, it is with a specialized structure and can be considered as the special case of the fully connected network. In practice, if we have priori information about the relation between input and output, we can build a partially connected neural network. Compared with the fully connected network, the partially connected network has fewer parameters (weights). One of the advantages of using fewer weights is that it is easier to train the network. And once trained, the partially connected network might provide better generalisation on the test data.

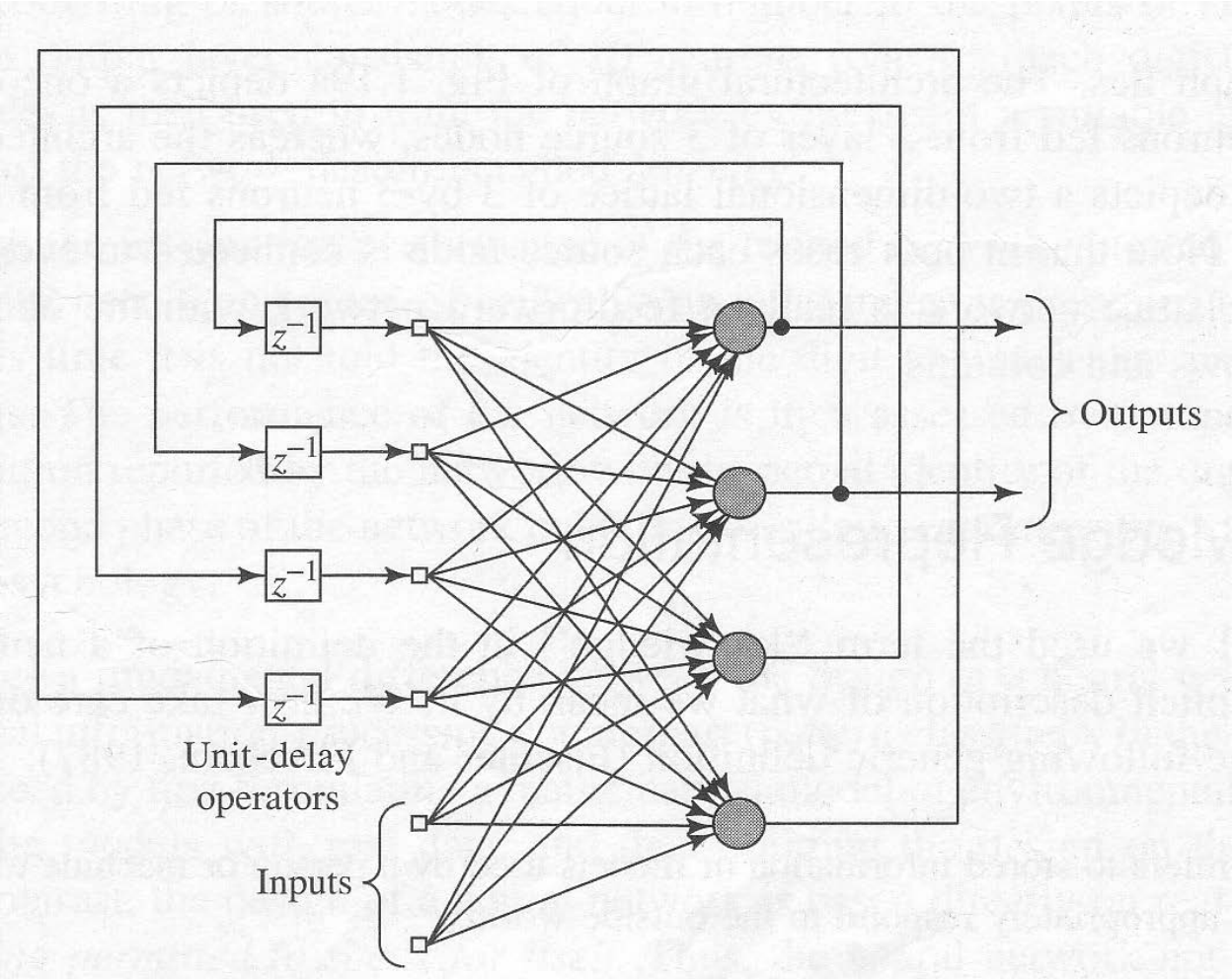
Network structure determination is an important issue. It is one of the key points that we need to consider when we apply networks to solve problems.

Recurrent Neural Networks

A recurrent neural network distinguishes itself from the feed-forward network in that it has at least one feedback loop as shown below:



Recurrent neural network with no self-feedback loop



Recurrent network with hidden layer neurons and external input signals

How to Use or Design Neural Networks?

The major task of a neural network is to learn a model of the world based on the known knowledge of the world. Knowledge of the world consists of two kinds of information:

(1) The known world state, represented by facts about what is and what has been known. This form of knowledge is often referred to as *prior information*.

(2) Observations (measurements) of the world, obtained by sensors designed to probe the world. The observations so obtained provide the pool of information from which neural networks learn. These observations are often referred to as *examples or data or samples*.

The examples can be *labeled* or *unlabeled*.

(a) In labeled examples, each example representing an input signal is paired with a corresponding target output.
(b) In unlabeled examples, just the input signal is available, the target output is unknown.

When a set of examples is provided, we often divide the data into two subsets. One subset is called *training set*, and another subset is called *test set*.

The design of a neural network may be done as follows:

(1) First, an appropriate architecture is selected for the neural network. The number of neurons in the input layer should be the same as the number of input variables. The training set is then used to train the network using a suitable algorithm. This phase of the network design is called *training* or *learning*.

(2) Second, the performance of the trained network is tested with the test set, which are examples that are not used in the training stage. The second phase of the design is called *testing* or *generalisation*.

Notice, a trained network often performs well on the training set, but it does not necessarily perform well on the test set. If a network performs well on the training data but very bad on the test set, the network might be *over-trained*. On the other hand, if the network performs bad on the training data, the network might be *under-trained*. An under-trained network also performs bad on the test set.

3. An Overview of Neural Network Learning

Among the many interesting properties of a neural network, the property that is of primary significance is the ability of learning from its environment. What is *learning*?

In the context of neural networks, learning is defined as a process by which the free parameters of a neural network are adapted through a continuing process of stimulation by the environment. The type of learning is determined by the manner in which the parameter changes take place.

The definition implies that:

(1) The network is stimulated by the environment;
(2) The network changes as a result of stimulation;
(3) The network responds to the environment in a new way after the change.

Next we will introduce three basic learning rules and two learning paradigms.

Three learning rules:

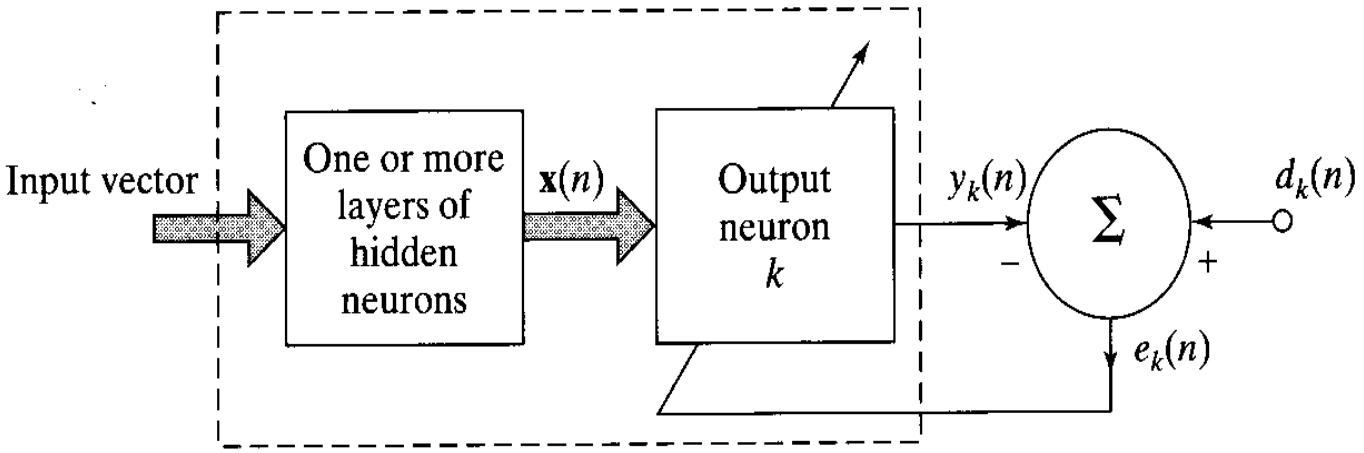
(1) Error-correction learning;
(2) Hebbian learning;
(3) Competitive learning;

Two learning paradigms:

(1) Supervised learning;
(2) Unsupervised learning.

Error-correction Learning

To illustrate the error-correction learning rule, let's consider the simple case that the output layer of a feed-forward neural network consists of only one neuron, say neuron *k*, as shown below:



Where neuron *k* is driven by a signal vector **x**(n) produced by one or more layers of hidden neurons. The argument *n* denotes the discrete time. The output and desired response of neuron *k* at *n* are denoted by $y_k(n)$ and $d_k(n)$ respectively.

Typically, the actual response is different from the desired response, and the difference between them, *i.e.* error signal, is defined as:

$$e_k(n) = d_k(n) - y_k(n)$$

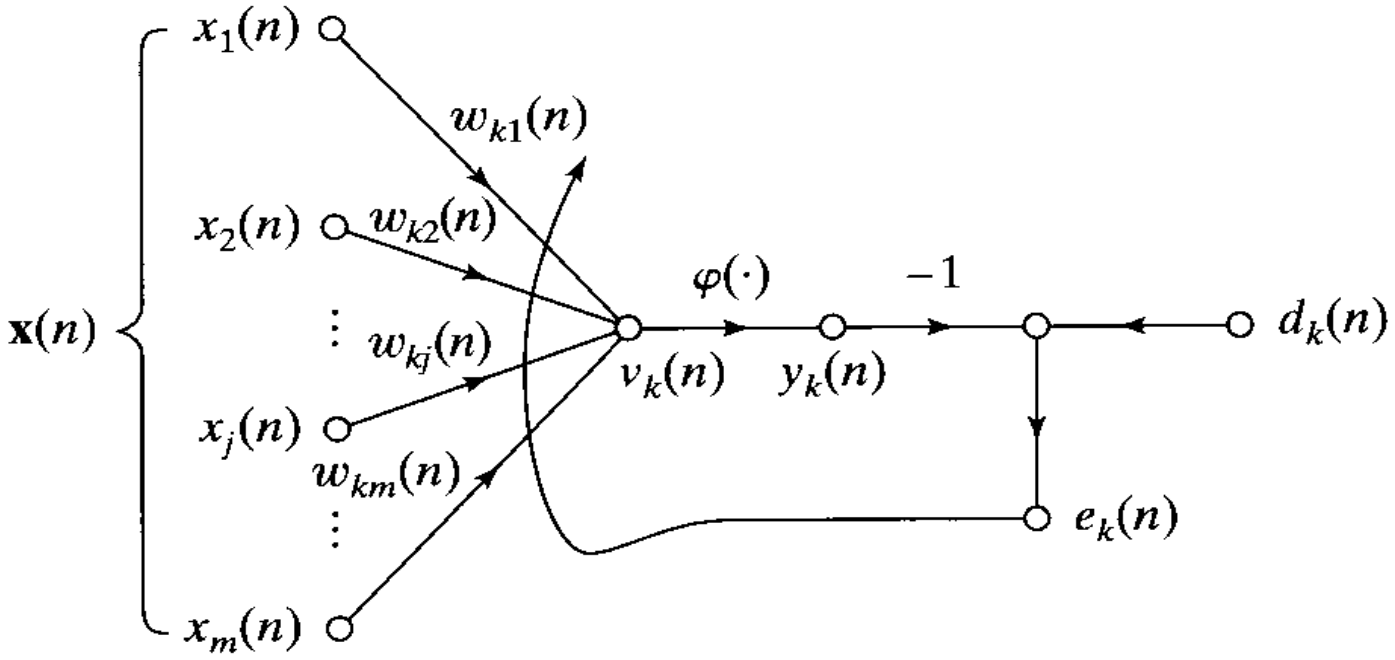
The error signal actuates a control mechanism, based on which weights are adjusted. The adjustment of weights are designed to make the output signal come closer to the desired signal in a step-by-step manner. This goal is achieved by minimizing the cost function:

$$J(n) = \frac{1}{2} e_k^2(n) = \frac{1}{2}[d_k(n) - y_k(n)]^2$$

Where J(n) is the instantaneous value of error energy. The step-by-step adjustments to the weights of neuron k are

continued until the weights are stabilised. At that point, the learning process finishes. Minimisation of cost function of J(n) leads to a learning rule commonly referred to as the *Widrow-Hoff rule*.

To describe in detail the learning rule, let's consider the signal-flow graph of the output neuron k.



Let $w_{kj}(n)$ denote the value of weight w_{kj} of neuron *k* excited by signal $x_j(n)$ at time instant *n*. According to the Widrow-Huff rule, the adjustment applied to weight w_{jk} at time instant *n* is defined as:

$$\Delta w_{kj}(n) = \eta e_k(n) x_j(n)$$

where η is a positive constant that determines the *rate of learning*. The adjustment of the weight is proportional to the product of the error signal and the corresponding input signal.

Thus, the updated value of the weight w_{kj} is determined by the following rule:

$$w_{kj}(n+1) = w_{kj}(n) + \Delta w_{kj}(n)$$

As shown in the above diagram, an important feature of the error-correction learning is that it employs a closed-loop feedback mechanism. From feedback control theory, we know the stability of such a system is determined by those parameters that constitute the feedback loops of the system. In the error-correction learning, we only have a single feedback loop, and one of those parameters of particular interest to us is the learning rate parameter η. It is therefore important to carefully select η to ensure stability or convergence of the iterative learning process. The choice of parameter η also has a profound influence on the accuracy and other aspects of the learning process. It should be said that learning rate η plays a key role in determining the performance of the error-correction learning in practice.

Hebbian Learning

Hebb's learning rule can be stated as:

(1) If two neurons on either side of a synapse, *i.e.* connection, are activated simultaneously, then the strength of that synapse is selectively increased.

(2) If two neurons on either side of a synapse are activated asynchronously, then that synapse is selectively weakened or eliminated

To formulate Hebbian learning in mathematical terms, consider a weight w_{kj} from input signal x_j to neuron *k*. The adjustment to the weight at time instant *n* is expressed in the general form:

$$\Delta w_{kj}(n) = F[x_j(n), y_k(n)]$$

Where F is a function of post-synaptic and pre-synaptic signals. The above formula has many forms, but two forms are introduced.

(1) Hebb's Hypothesis

The simplest form of Hebbian learning is described by:

$$\Delta w_{kj}(n) = \eta y_k(n) x_j(n)$$

Where η is a positive constant that determines the *rate of learning*. The above learning rule clearly emphasizes the correlation nature of a Hebbian synapse.

(2) Covariance Hypothesis

$$\Delta w_{kj}(n) = \eta[y_k(n) - m_y][x_j(n) - m_x]$$

Where m_x and m_y are the average values of x and y respectively, η is the learning rate parameter. The average values constitute thresholds to the input and output signals.

Competitive Learning

As its name implies, in competitive learning, the output neurons of a neural network compete among themselves for being the one to be active. Whereas in a neural network based on Hebbian learning several output neurons may be active simultaneously, in the case of competitive learning only one neuron is active.

There are three basic elements in a competitive learning rule:

(1) *A set of neurons* that are all the same except for some randomly distributed synaptic weights, and which therefore respond differently to a given set of input patterns;

(2) *A limit* imposed on the weights;

(3) *A mechanism* that permits the neurons to compete for the right to respond to a given subset of input such that only one neuron is active at a time. The neuron that wins the competition is called a *winner-takes-all* neuron.

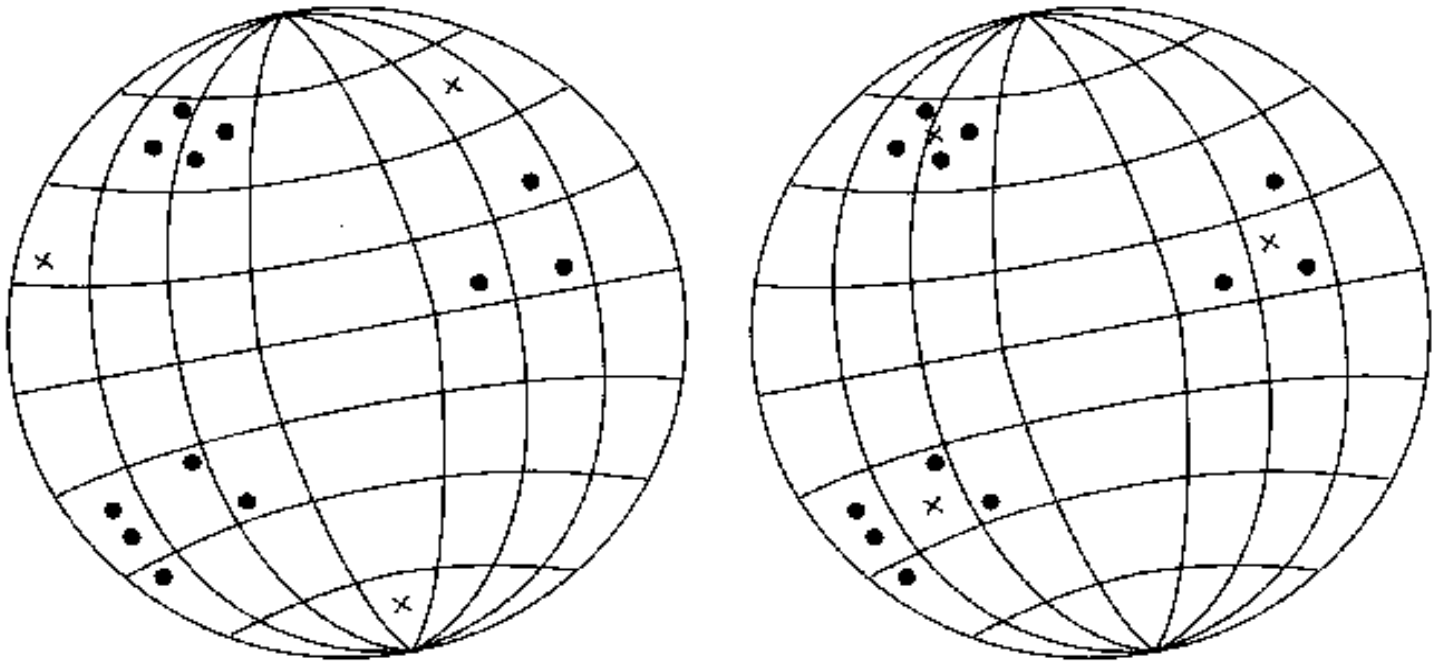
Whether a neuron will be active depends on the activation signal received. The neuron that receives the largest activation will win and will be active. The output signal of the winning neuron will be set to 1 and the output of neurons that lose the competition will be set to zero. We thus have:

$$y_k = \begin{cases} 1 & v_k > v_j \quad \text{for all j, } j \neq k \\ 0 & \text{otherwise} \end{cases}$$

Where v_k represents a combination of all inputs to neuron *k*. The weights are updated in the following way: .

$$\Delta w_{kj} = \begin{cases} \eta(x_j - w_{kj}) & \text{if neuron k wins the competition} \\ 0 & \text{if neuron k loses the competition} \end{cases}$$

Where η is the learning rate parameter. The effect of the learning rule is to move the weight vector $\mathbf{w}_k$ of winning neuron k toward the input pattern $\mathbf{x}$ as shown below.



Before learning

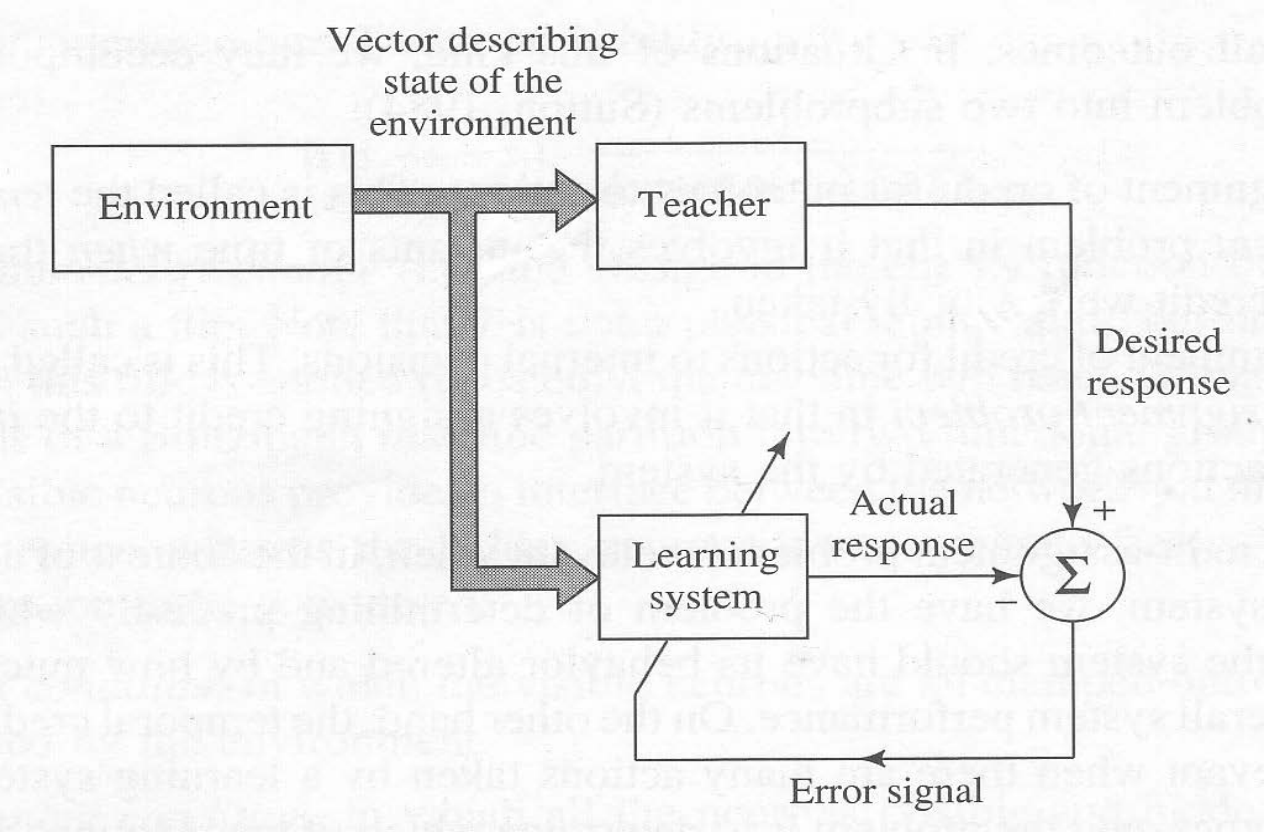
After learning

Supervised Learning

During the training session of a neural network, an input is applied to the network, and a response of the network is obtained. The response is compared with an *a priori* target response. If the actual response differs from the target response, the neural network generates an error signal, which is then used to compute the adjustment that should be made to the network's synaptic weights so that the actual response matches the target output. In other words, the error is minimised, possibly to zero. Since the minimisation process requires a teacher (supervisor), this kind of training is named *supervised learning*.

The notion of teacher comes from biological observations. For example, when learning a language, we hear the sound of a word from a teacher. The sound is stored in the

memory banks of our brain, and we try to reproduce the sound. When we hear our own sound, we mentally compare it (actual response) with the stored sound (desired response) and note the error. If the error is large, we try again and again until it becomes significantly small.



Unsupervised Learning

In contrast to supervised learning, *unsupervised learning* does not require a teacher, *i.e.* there is no target response. During the training stage, the neural network receives its input patterns and it arbitrarily organises the pattern into categories. When an input is later applied, the neural network provides an output response to indicate the class to which the input pattern belongs. For example, show a person a set of different objects. Then ask him to separate them into different groups, such that objects in a group have one or more common features that distinguish them from other groups. When this (training) is done, show the same person an object that is unseen and ask him to place the object in one of the groups, he would put it in the group with which the object has most common features.

Even though unsupervised learning does not require a teacher, it requires guidelines to determines how it forms groups. Grouping may be based on shape, color, or material consistency or some other properties of the objects. If no guidelines have been given as to what type of features should be used for grouping the objects, the grouping may or may not be successful. Similarly, to classify patterns effectively using neural networks, some guidelines are needed.