

# Linear Regression & Neural Network

2017.10.21

최건호

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### Linear Regression

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- Loss
- Gradient Descent
- 문제점

## 02

### Neural Network

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- Deep?
- 활용

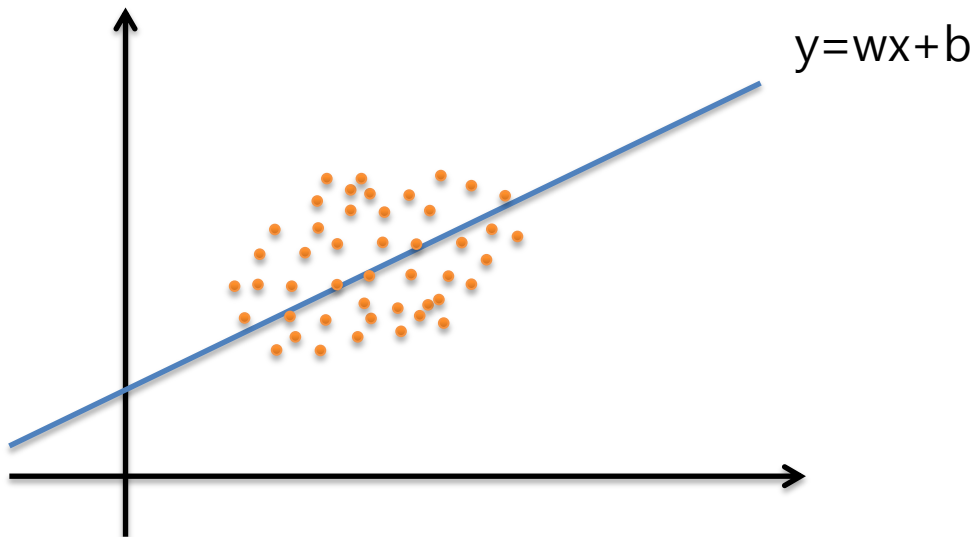
## 03

### Propagation

- 정의
  - Forward Prop.
  - Back Prop.
-

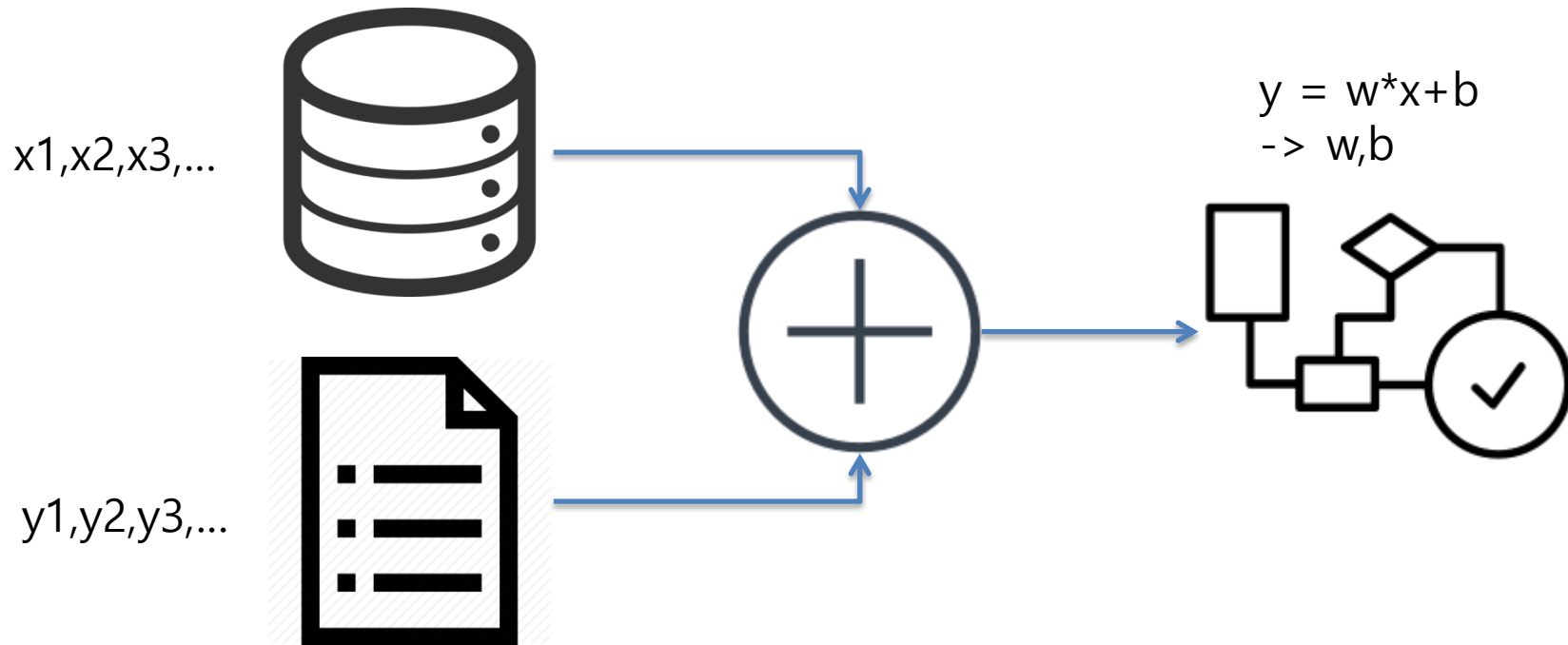
# Linear Regression

x에 대한 y값을 가장 잘 설명하는  
변수  $w$ ,  $b$ 를 찾는 것

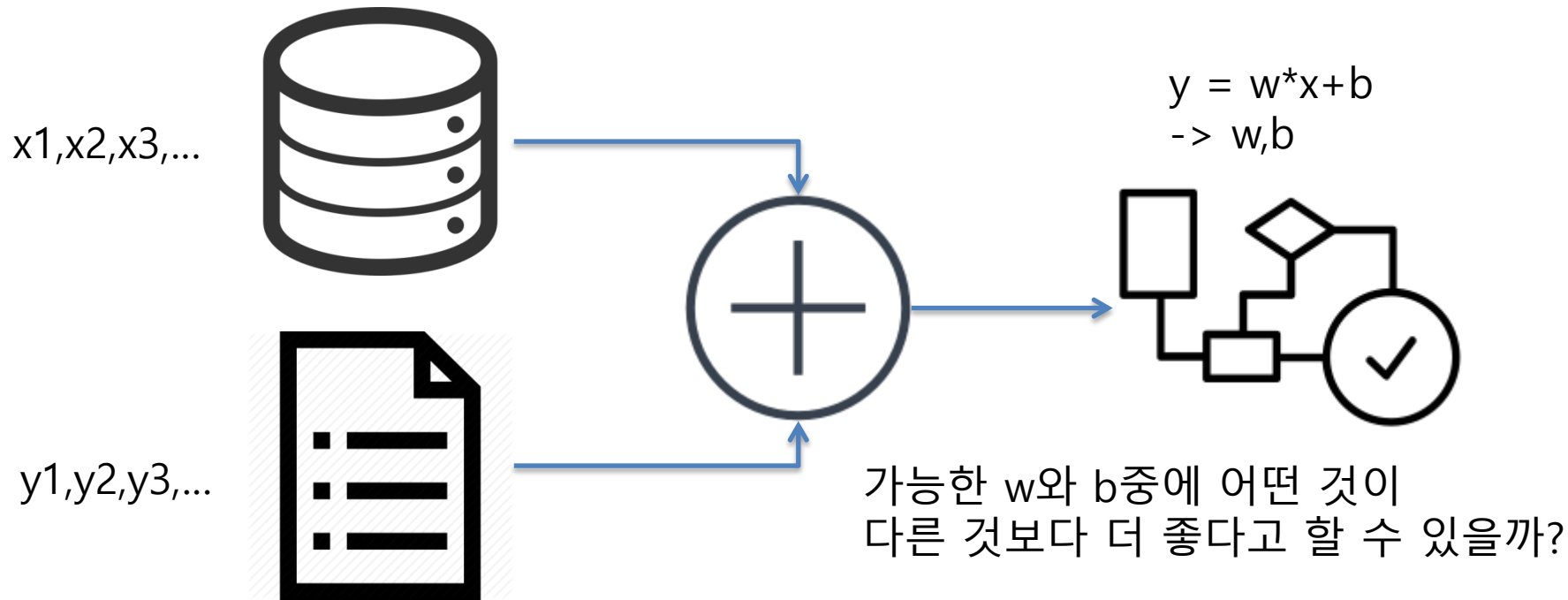


종속 변수  $y$ 와 한 개 이상의 독립 변수  $x$ 와의  
선형 상관 관계를 모델링하는 회귀분석 기법  
(출처: 위키피디아)

# Linear Regression



# Linear Regression

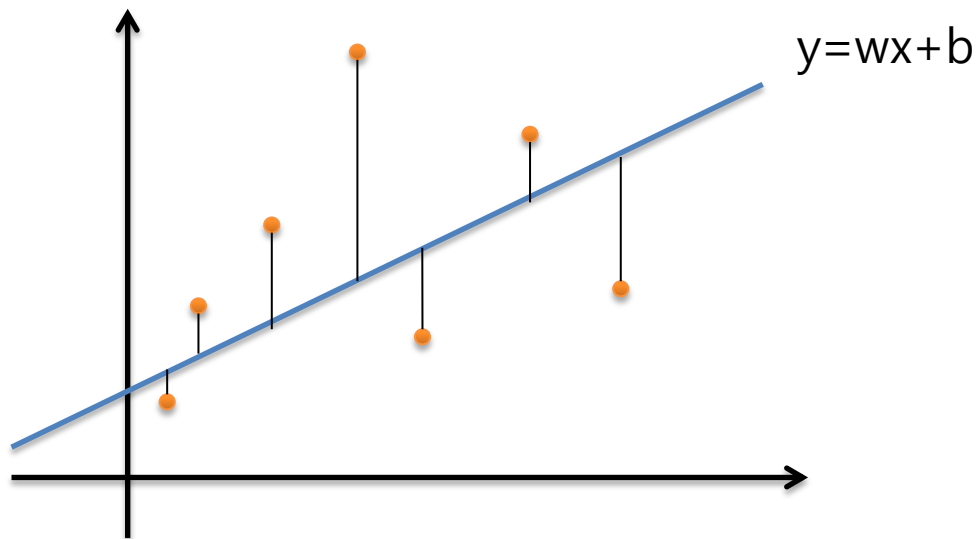


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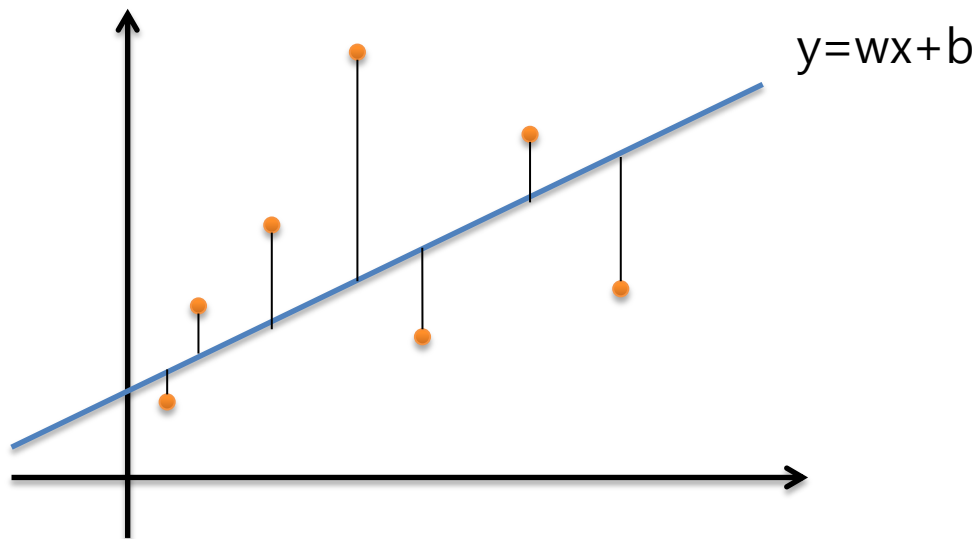
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Mean Squared Error(MSE)

$$MSE = \frac{(x_1 - x_2)^2}{n}$$

두 값의 거리의 제곱의 평균





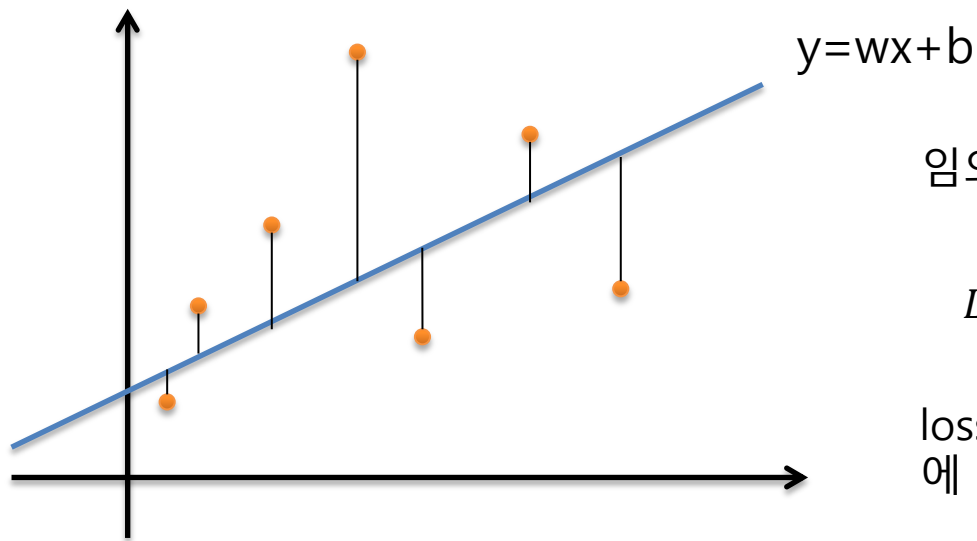
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임의의  $w^*, b^*$ 를 초기값으로 한다면

$$Loss = \frac{(y^* - y)^2}{n} = \frac{(w^*x + b^* - y)^2}{n}$$

loss값은 고정된  $x, y$ (데이터)에서  $w^*, b^*$ 에 의해 구해짐

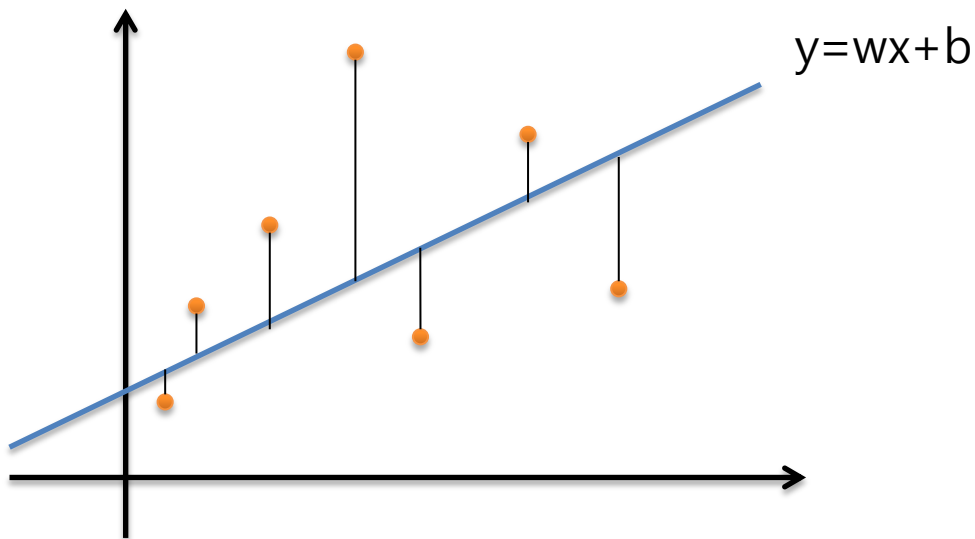
# Linear Regression

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두 값의 거리의 제곱의 평균



예시)  
 $y = 0.5x + 4$  이고  $w^*=2$ ,  
 $b^*=2$  일 때,  $x=3$ 에서 loss는?

$$Loss = \frac{(8 - 5.5)^2}{n} = \frac{(2.5)^2}{n}$$

# Linear Regression

Loss를 minimize하는  $w, b$ 를 구하고 싶다.



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- > Random Search? 어느 세월에..
- > Loss 값을 통해서 구할 수 있을까?

# Linear Regression

Loss를 minimize하는  $w, b$ 를 구하고 싶다.

-> Random Search? 어느 세월에..

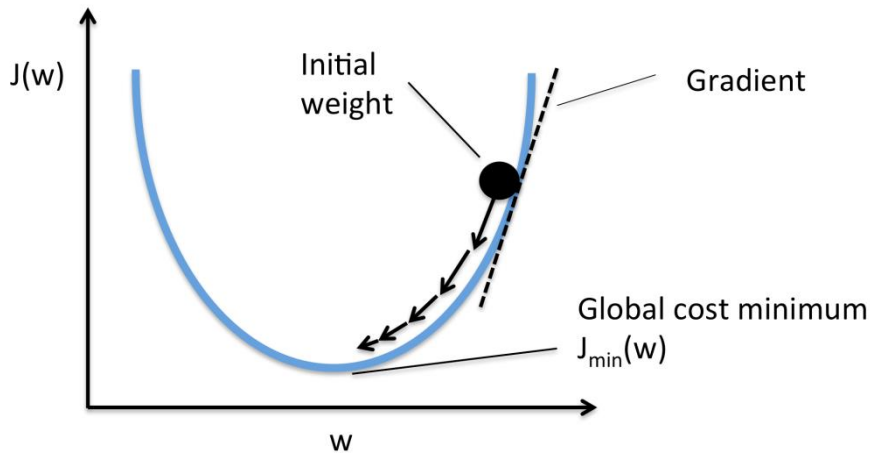
-> Loss 값을 통해서 구할 수 없을까? Gradient Descent!

# Linear Regression

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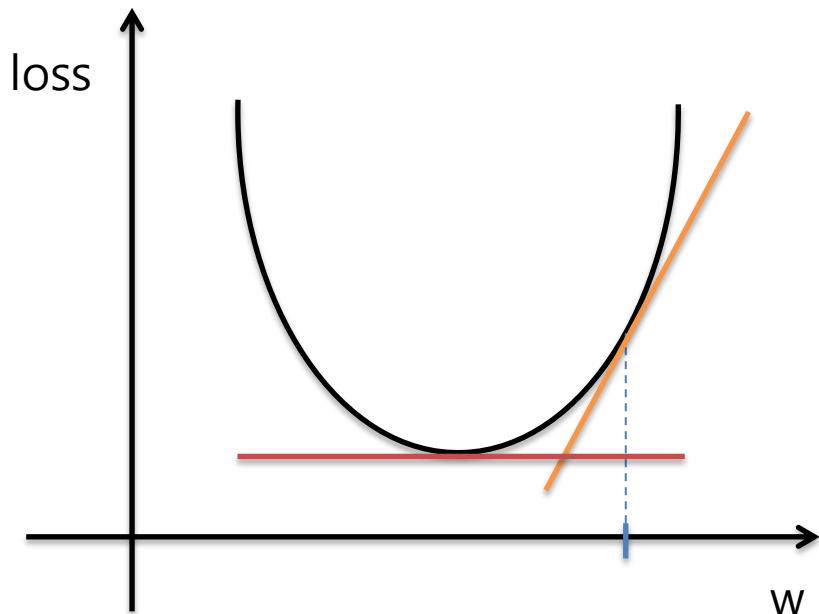
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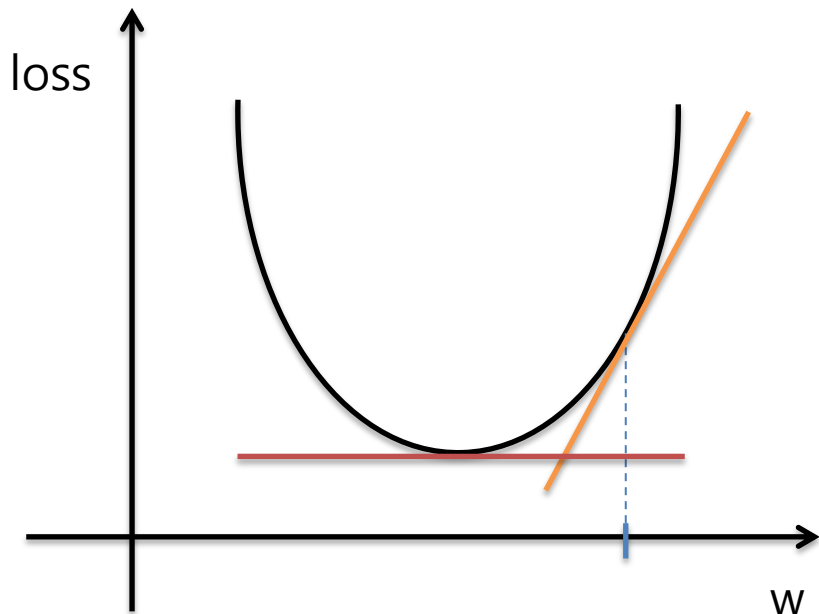


# Linear Regression



그냥 바로 loss를  $w$ 에 대해 미분했을 때 그 값이 0이 되는  $w$ 를 찾으면 안될까?

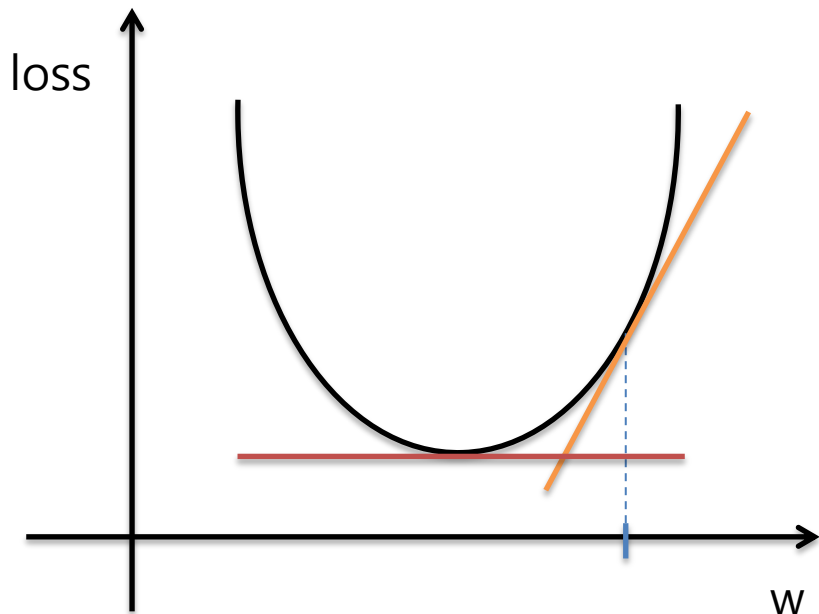
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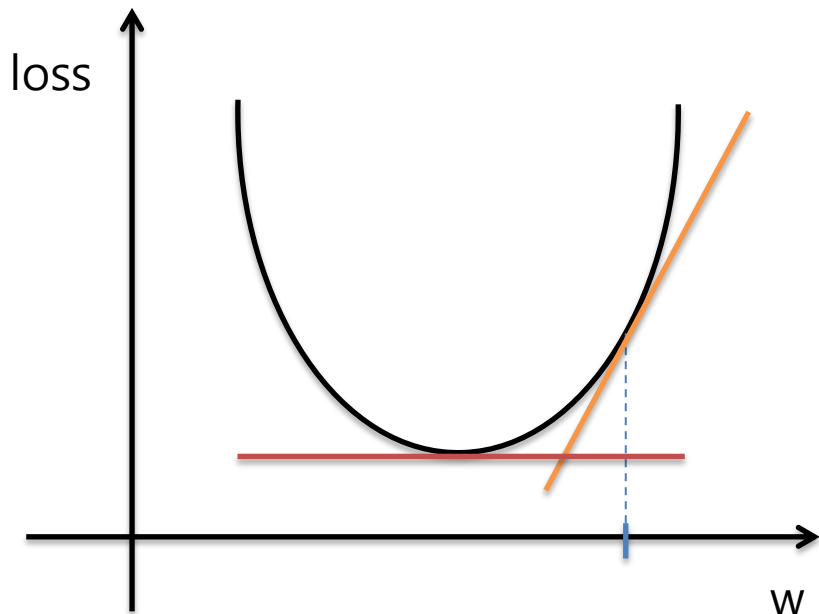
loss를 minimize하는  $w$ 를 구하려면  $w = (x^T x)^{-1} x^T y$  식을 풀어야 하는데, 변수가 많아지고 matrix가 커지면 복잡도가  $O(n^3)$  이기 때문에 exponential 하게 증가한다. 변수가 많아질수록 계산이 거의 불가능.

# Linear Regression



바로 minimum이 되는 지점을 구하기보다, 현재 loss에 대한  $w$ 의 **gradient(경사도)**를 구하여  $\text{gradient} \times \text{learning rate}$ 만큼  $w$ 를 업데이트

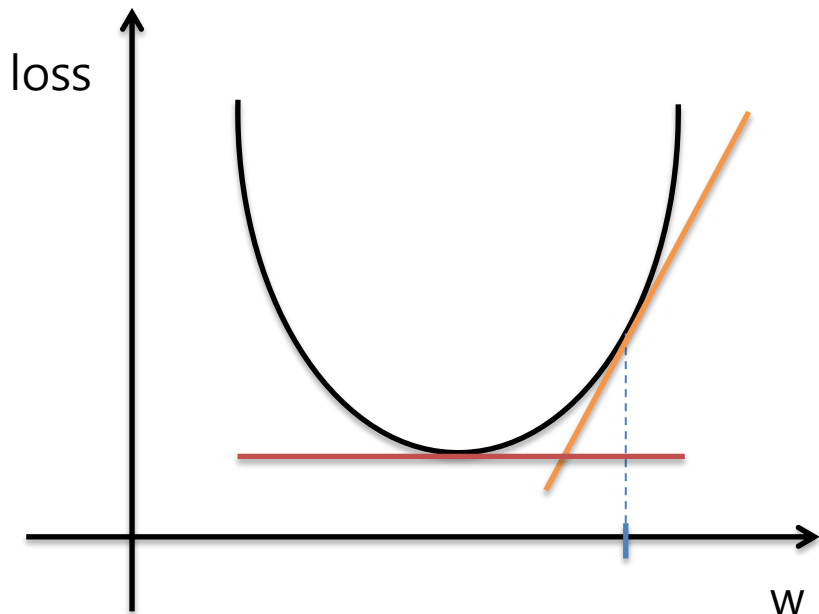
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$$w_{t+1} = w_t - \text{gradient} * \text{learning\_rate}$$

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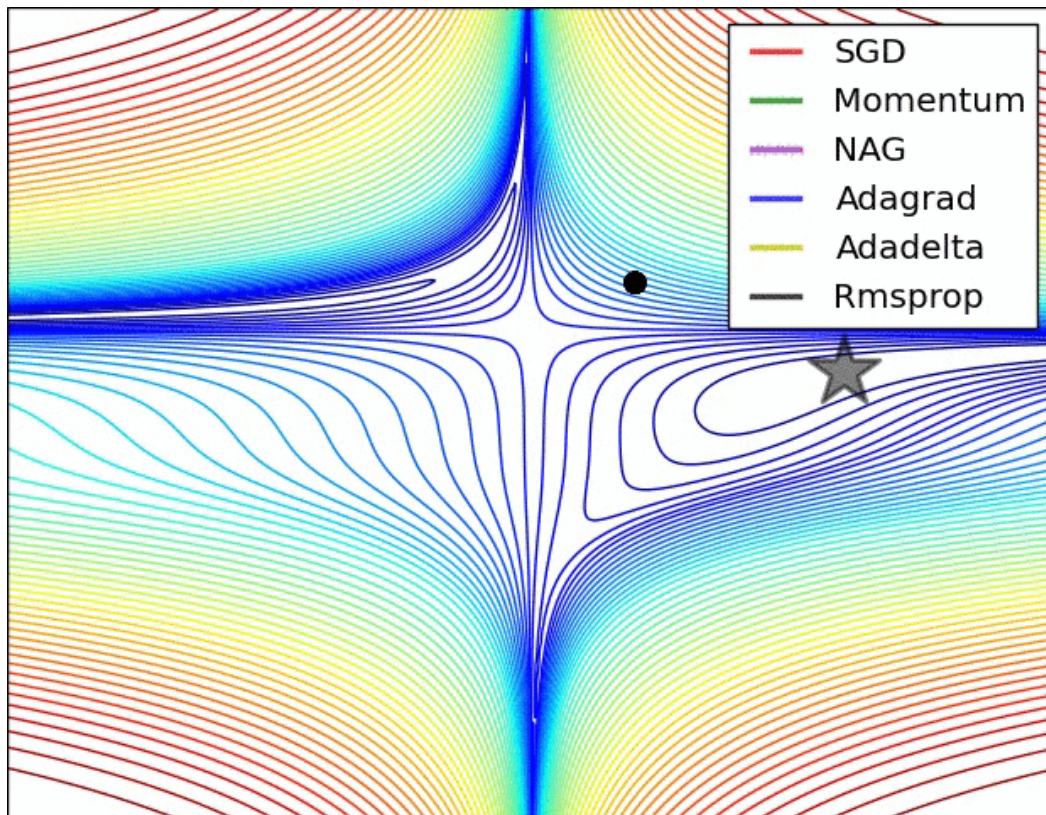


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$$w_{t+1} = w_t - \text{gradient} * \text{learning\_rate}$$

계속 업데이트 하다 보면 optimal한  $w$ 에 근접하게 된다.

# Linear Regression



# Linear Regression

```
test.py
1 import numpy as np
2 import torch
3 import torch.nn as nn
4 import torch.optim as optim
5 import torch.nn.init as init
6 from torch.autograd import Variable
7
8 from visdom import Visdom
9 viz = Visdom()
10
11
12 num_data = 1000
13 num_epoch = 1000
14
15 noise = init.normal(torch.FloatTensor(num_data,1),std=0.2)
16 x = init.uniform(torch.Tensor(num_data,1),-10,10)
17 y = 2*x+3
18 y_noise = y + noise
```

# Linear Regression

필요한 라이브러리

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데이터 생성

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# Linear Regression

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20 model = nn.Linear(1,1)
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22 loss_func = nn.L1Loss()
23 optimizer = optim.SGD(model.parameters(), lr=0.01)
24
25 # train
26 loss_arr = []
27 label = Variable(y_noise)
28 for i in range(num_epoch):
29     optimizer.zero_grad()
30     output = model(Variable(x))
31
32     loss = loss_func(output, label)
33     loss.backward()
34     optimizer.step()
35     if i % 10 == 0:
36         print(loss)
37     loss_arr.append(loss.data.numpy()[0])
38
39 param_list = list(model.parameters())
40 print(param_list[0].data, param_list[1].data)
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# Linear Regression

linear regression 모델 생성

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<training 단계>

1. 모델로 결과값 추정
2. loss 및 gradient 계산
3. 모델 업데이트

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training 이후 파라미터 값 확인

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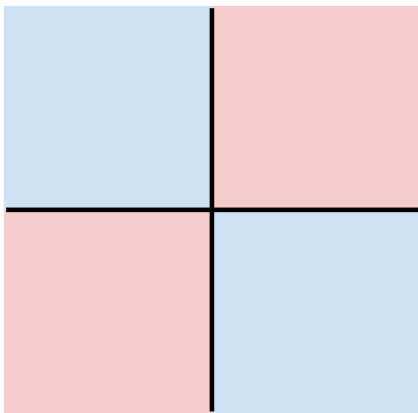
## Hard cases for a linear classifier

**Class 1:**

number of pixels  $> 0$  odd

**Class 2:**

number of pixels  $> 0$  even

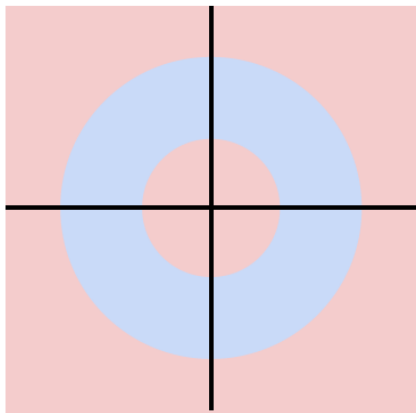


**Class 1:**

$1 \leq \text{L2 norm} \leq 2$

**Class 2:**

Everything else

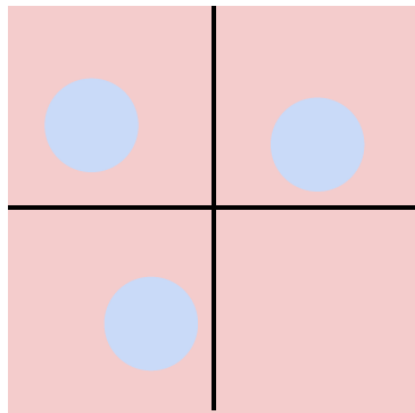


**Class 1:**

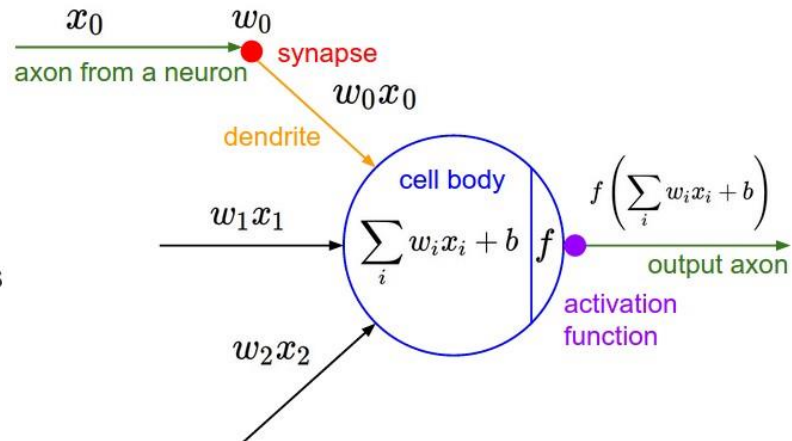
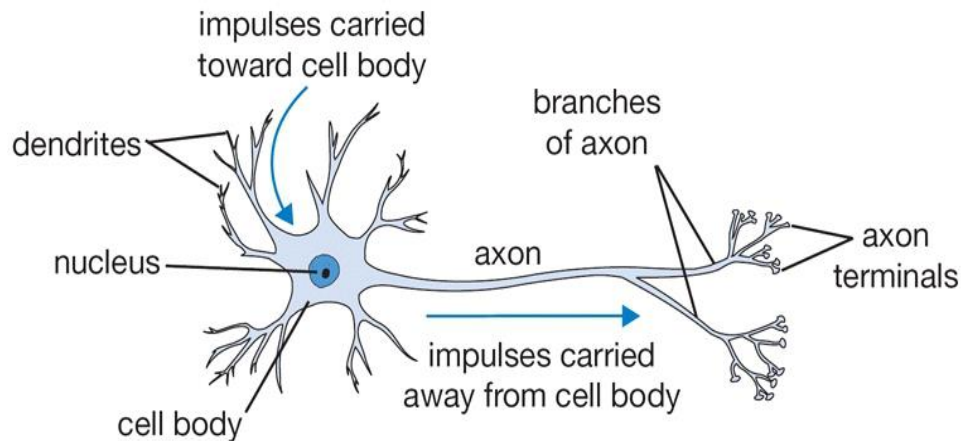
Three modes

**Class 2:**

Everything else



# Neural Network

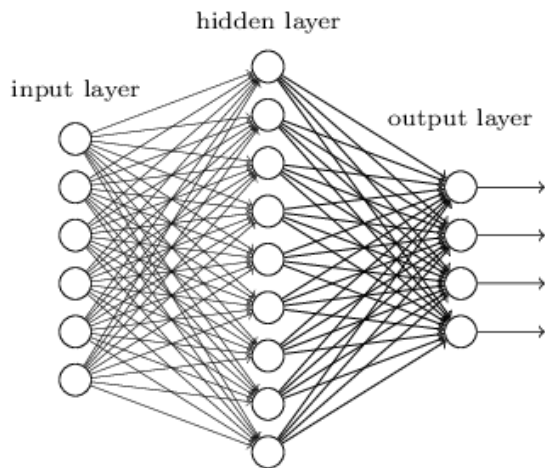


여러 자극이 들어오고 일정 기준을 넘으면 이를 다른 뉴런에 전달하는 구조



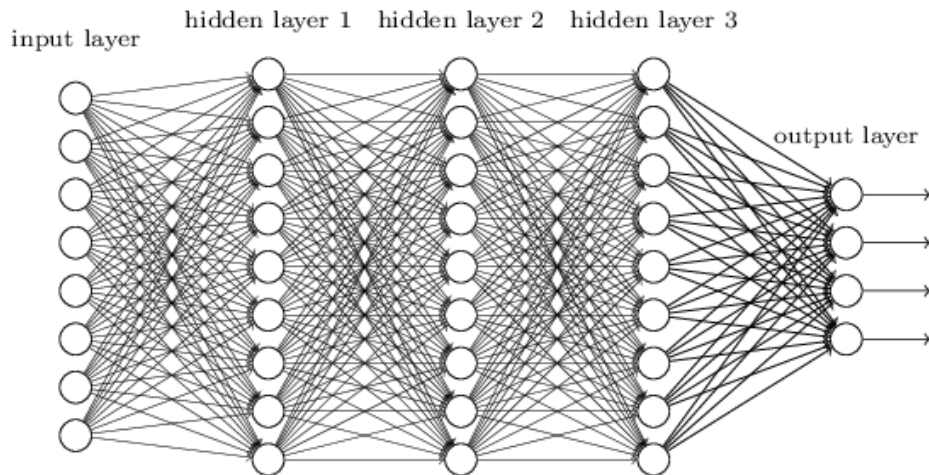
# Neural Network

"Non-deep" feedforward  
neural network



$$y = w2(\text{act}(w1 * \text{input} + b1)) + b2$$

Deep neural network



$$y = w4(\text{act}(w3(\text{act}(w2(\text{act}(w1 * \text{input} + b1)) + b2)) + b3)) + b4$$

# Neural Network

$$Y = W \cdot X + b$$

$$= \begin{bmatrix} x_{00} & x_{01} & \dots & \dots & \dots \\ x_{10} & x_{11} & & & \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ \vdots & \vdots & & & \vdots \\ \vdots & \vdots & & & \vdots \\ x_{mn} & & & & \end{bmatrix} \begin{bmatrix} w_{00} & w_{01} & w_{02} & \dots & \dots \\ w_{10} & w_{11} & & & \\ w_{20} & & & & \\ \vdots & \vdots & \ddots & \ddots & \vdots \\ \vdots & \vdots & & & \vdots \\ \vdots & \vdots & & & \vdots \\ w_{nl} & & & & \end{bmatrix} + \begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ \vdots \\ \vdots \\ b_m \end{bmatrix}$$

$m \times n$                        $n \times l$                        $m \times 1$

# Neural Network

$$Y = W \cdot X + b$$

The diagram illustrates the matrix multiplication  $W \cdot X$  and the addition of the bias vector  $b$  to produce the output  $Y$ .

**Matrix  $X$  (Input):** A matrix of size  $m \times n$ . The top row is labeled  $x_{00} \ x_{01} \ \dots$  and the bottom row is labeled  $x_{m0} \ x_{m1} \ \dots$ . The top row is highlighted with an orange box.

**Matrix  $W$  (Weights):** A matrix of size  $n \times l$ . The top row is labeled  $w_{00} \ w_{01} \ w_{02} \ \dots$  and the bottom row is labeled  $w_{n0} \ w_{n1} \ \dots$ . The first column is highlighted with an orange box.

**Vector  $b$  (Bias):** A vector of size  $m \times 1$ . The top element is labeled  $b_0$  and the bottom element is labeled  $b_m$ . The top element is highlighted with an orange box.

The equation is represented as:

$$= \begin{bmatrix} x_{00} & x_{01} & \dots & x_{m0} & x_{m1} & \dots \end{bmatrix} \begin{bmatrix} w_{00} & w_{01} & w_{02} & \dots & w_{n0} & w_{n1} & \dots \end{bmatrix} + \begin{bmatrix} b_0 \\ b_1 \\ \vdots \\ b_m \end{bmatrix}$$

The dimensions are indicated below the matrices:

- $m \times n$  for matrix  $X$
- $n \times l$  for matrix  $W$
- $m \times 1$  for vector  $b$

# Neural Network

$$y = \text{act}(wx + b)$$

$$= \text{activation} \left( \begin{bmatrix} wx + b \end{bmatrix} \right)$$

$m \times 1$

# Neural Network

만약 activation function이 없다면 아래의 식은 결국 linear function.

$$y = w_4(\text{act}(w_3(\text{act}(w_2(\text{act}(w_1 * \text{input} + b_1)) + b_2)) + b_3)) + b_4$$

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activation function으로 non-linearity를 추가해야 함

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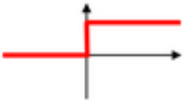
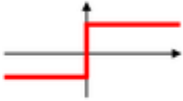

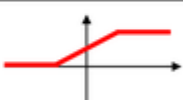


$$y = w_4(\text{act}(w_3(\text{act}(w_2(\text{act}(w_1 * \text{input} + b_1)) + b_2)) + b_3)) + b_4$$

activation function으로 non-linearity를 추가해야 함

그렇다면 어떤 activation function을 써야 할까?

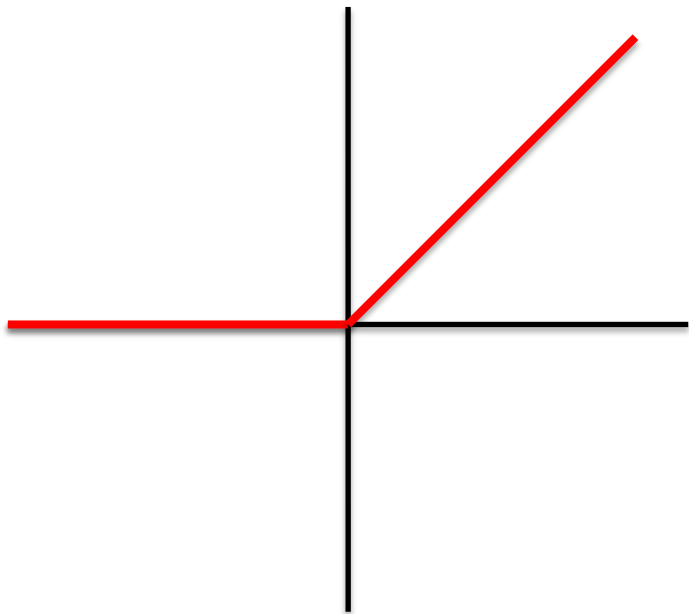
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# Neural Network

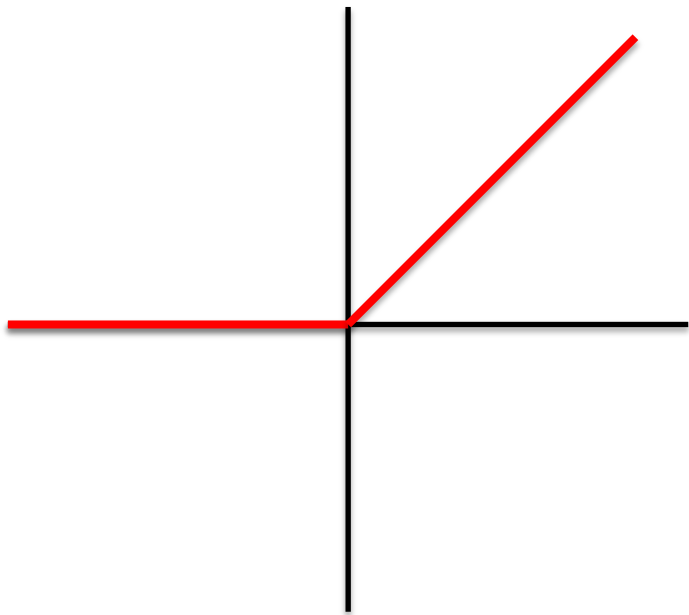
Activation function	Equation	Example	1D Graph
Unit step (Heaviside)	$\phi(z) = \begin{cases} 0, & z < 0, \\ 0.5, & z = 0, \\ 1, & z > 0, \end{cases}$	Perceptron variant	
Sign (Signum)	$\phi(z) = \begin{cases} -1, & z < 0, \\ 0, & z = 0, \\ 1, & z > 0, \end{cases}$	Perceptron variant	
Linear	$\phi(z) = z$	Adaline, linear regression	
Piece-wise linear	$\phi(z) = \begin{cases} 1, & z \geq \frac{1}{2}, \\ z + \frac{1}{2}, & -\frac{1}{2} < z < \frac{1}{2}, \\ 0, & z \leq -\frac{1}{2}, \end{cases}$	Support vector machine	
Logistic (sigmoid)	$\phi(z) = \frac{1}{1 + e^{-z}}$	Logistic regression, Multi-layer NN	
Hyperbolic tangent	$\phi(z) = \frac{e^z - e^{-z}}{e^z + e^{-z}}$	Multi-layer NN	



# Neural Network

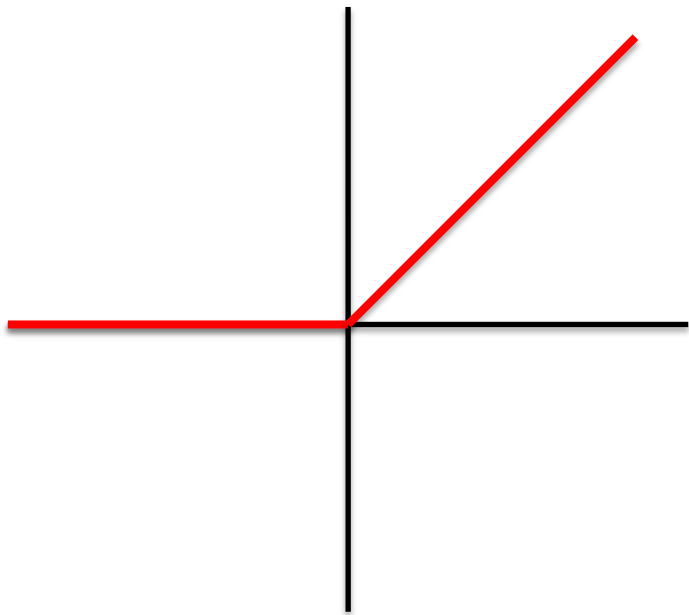


# Neural Network



Rectified Linear Unit (ReLU)

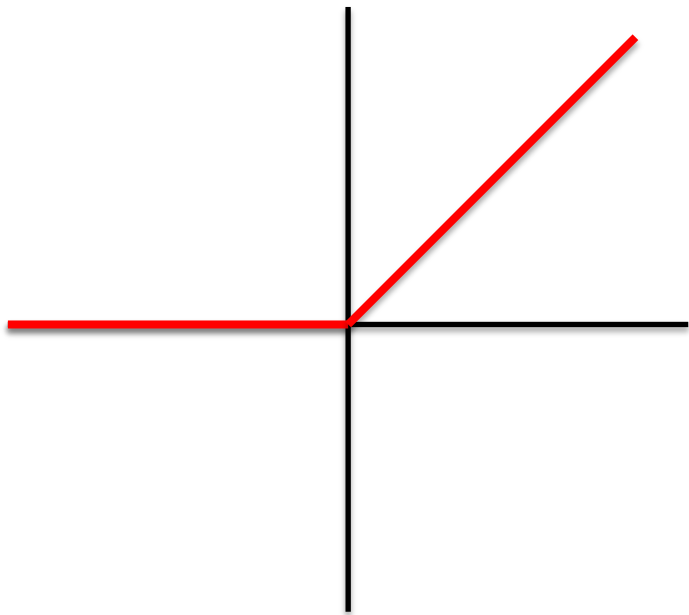
# Neural Network



Rectified Linear Unit (ReLU)

$$f(x) = \max(0, x)$$

# Neural Network

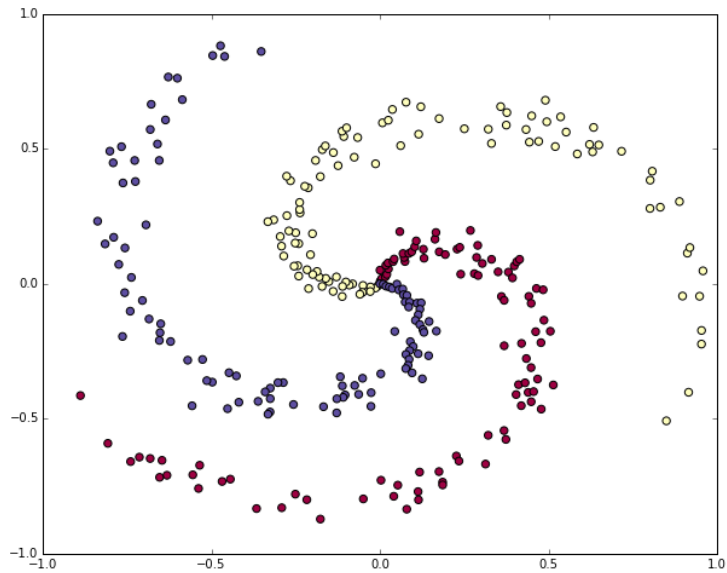


Rectified Linear Unit (ReLU)

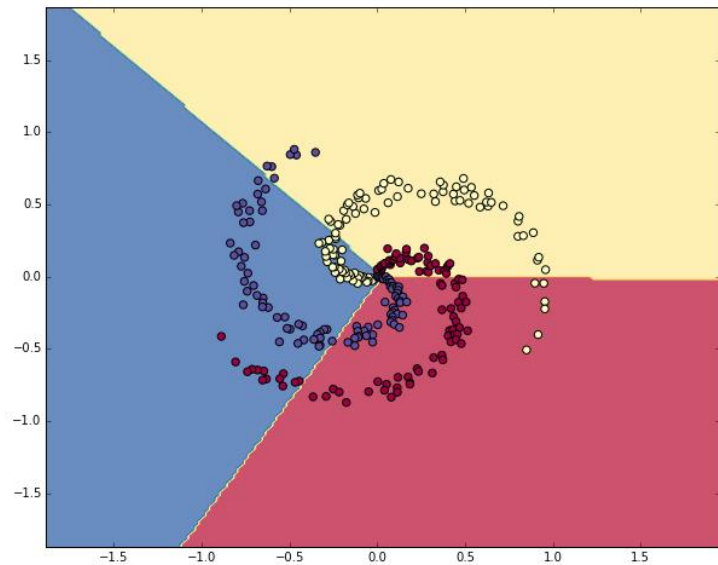
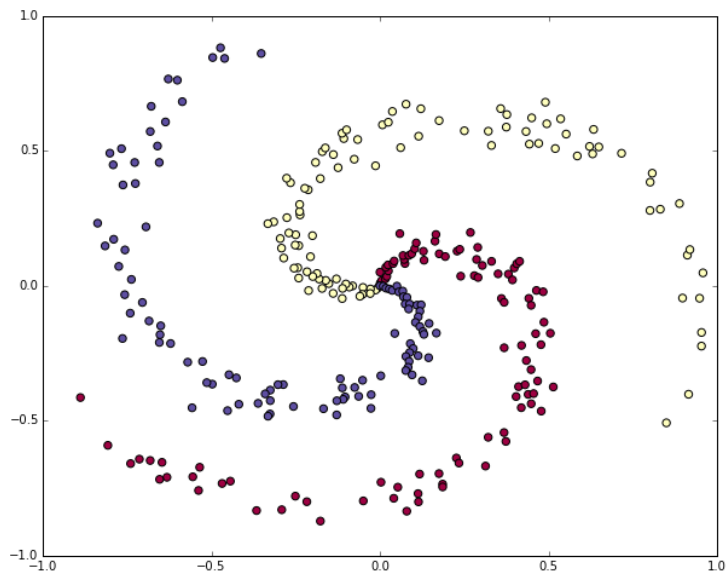
$$f(x) = \max(0, x)$$

기존의 sigmoid와 tanh로는  
학습이 잘 안됐었는데 relu는  
gradient의 전달이 좋아서  
default로 사용되고 있음

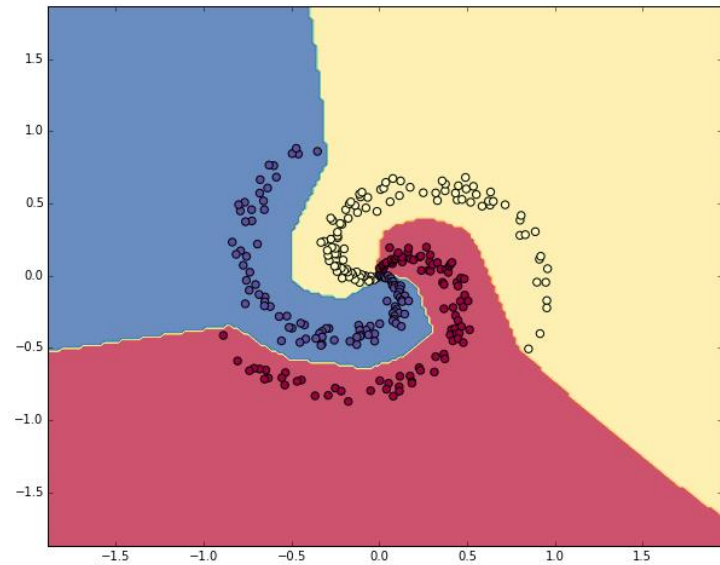
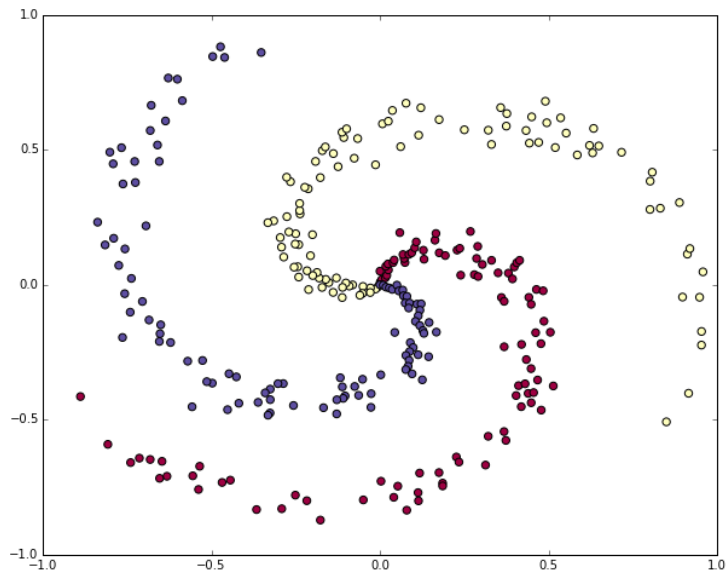
# Neural Network



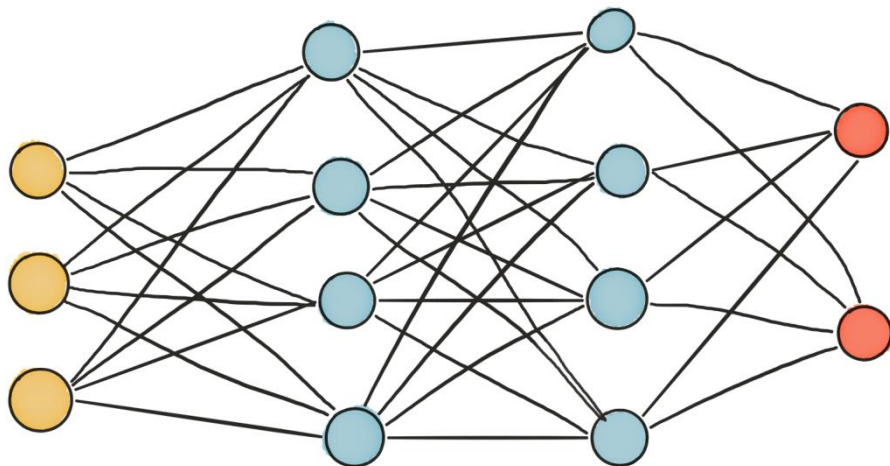
# Neural Network



# Neural Network

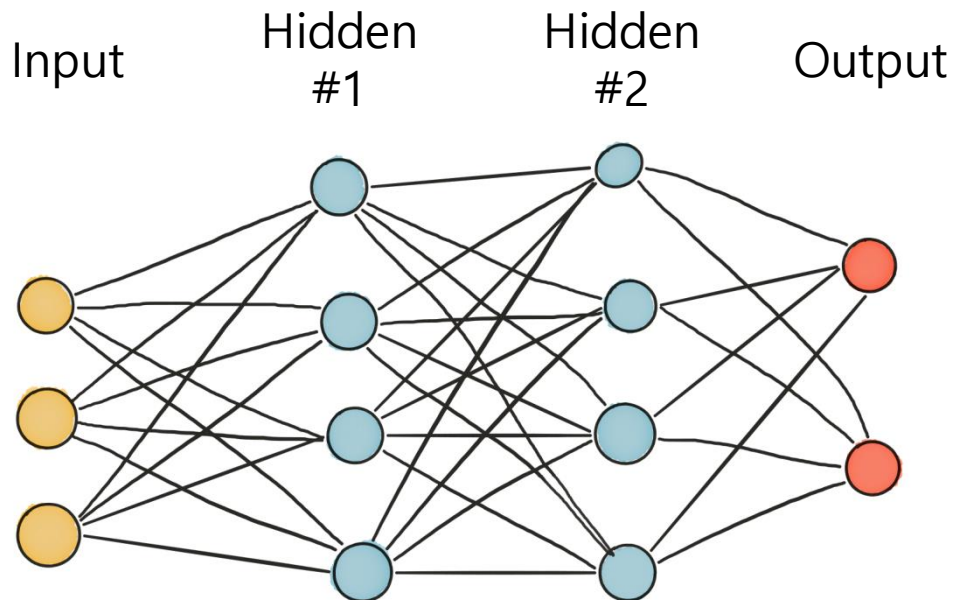


# Forward & Back Prop.

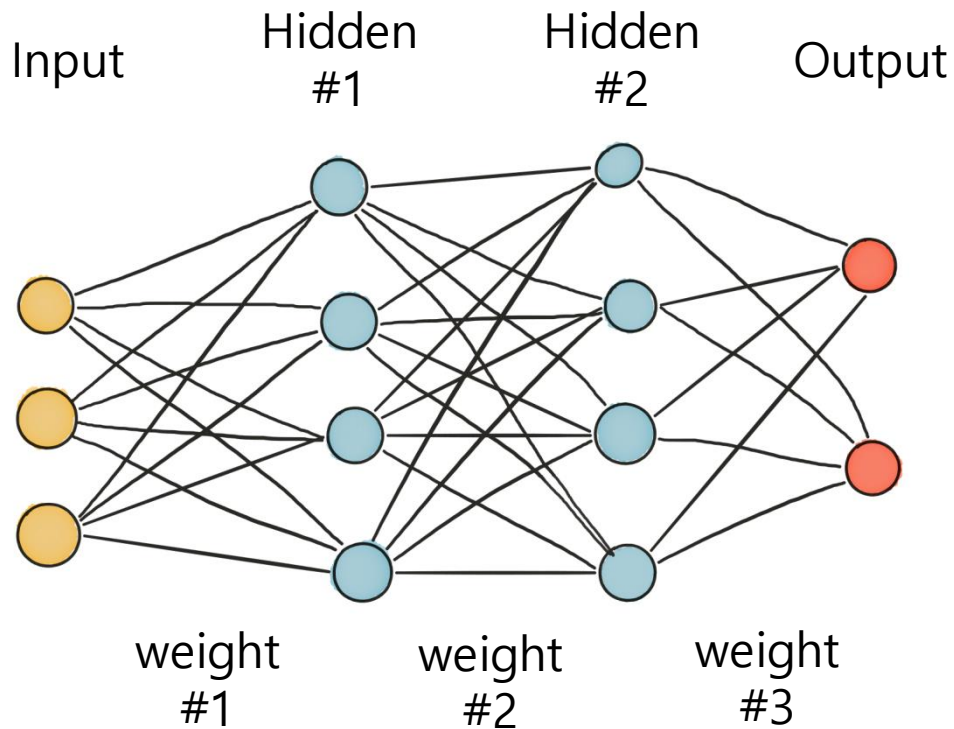




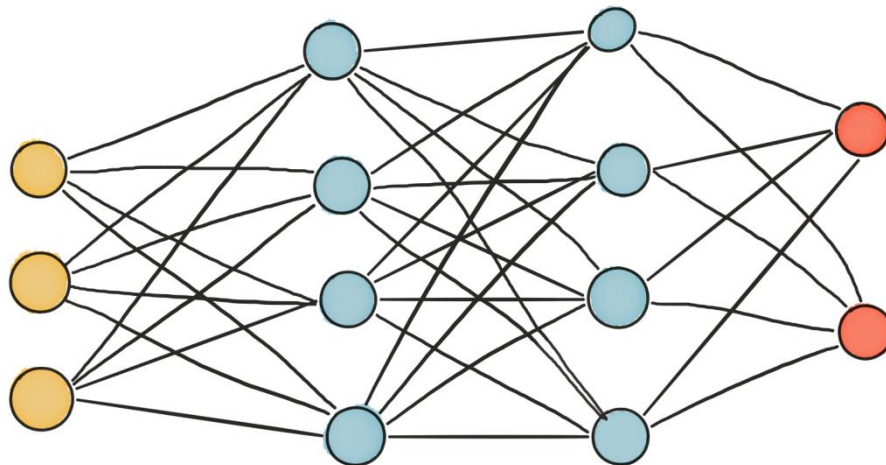
# Forward & Back Prop.



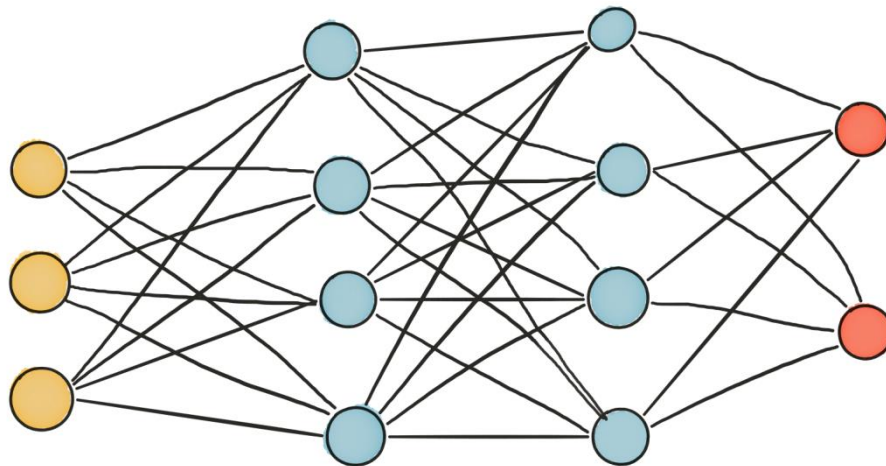
# Forward & Back Prop.



# Forward & Back Prop.

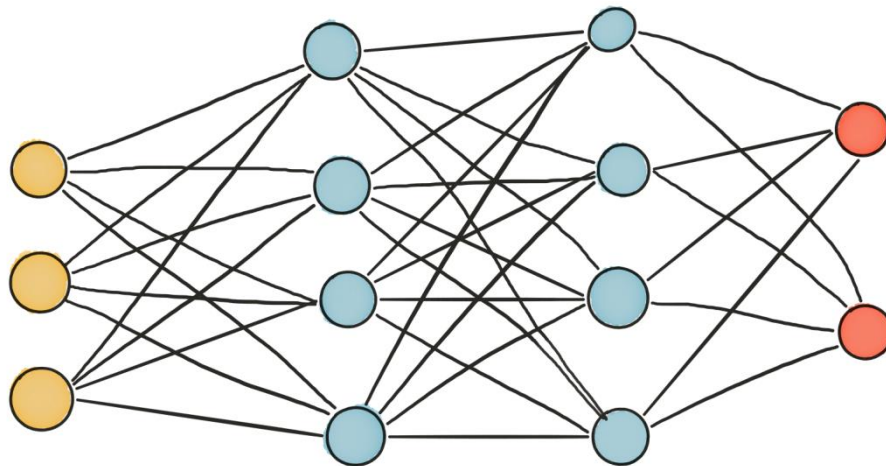


# Forward & Back Prop.



$$\begin{bmatrix} w_{00} & w_{01} & w_{02} & w_{03} \\ w_{10} & w_{11} & w_{12} & w_{13} \\ w_{20} & w_{21} & w_{22} & w_{23} \end{bmatrix} \times \begin{bmatrix} w_{00} & w_{01} & w_{02} & w_{03} \\ w_{10} & w_{11} & w_{12} & w_{13} \\ w_{20} & w_{21} & w_{22} & w_{23} \\ w_{30} & w_{31} & w_{32} & w_{33} \end{bmatrix} \times \begin{bmatrix} w_{00} & w_{01} \\ w_{10} & w_{11} \\ w_{20} & w_{21} \\ w_{30} & w_{31} \end{bmatrix}$$

# Forward & Back Prop.

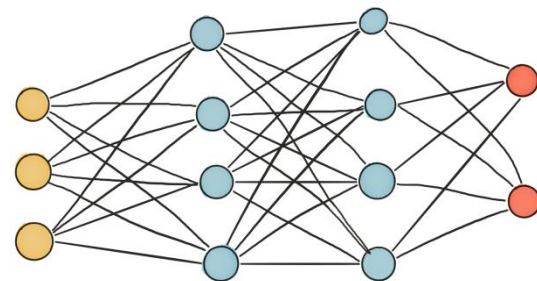


$$\begin{bmatrix} w_{00} & w_{01} & w_{02} & w_{03} \\ w_{10} & w_{11} & w_{12} & w_{13} \\ w_{20} & w_{21} & w_{22} & w_{23} \end{bmatrix} \times \begin{bmatrix} w_{00} & w_{01} & w_{02} & w_{03} \\ w_{10} & w_{11} & w_{12} & w_{13} \\ w_{20} & w_{21} & w_{22} & w_{23} \\ w_{30} & w_{31} & w_{32} & w_{33} \end{bmatrix} \times \begin{bmatrix} w_{00} & w_{01} \\ w_{10} & w_{11} \\ w_{20} & w_{21} \\ w_{30} & w_{31} \end{bmatrix}$$

$3 \times 4 \qquad \qquad \qquad 4 \times 4 \qquad \qquad \qquad 4 \times 2$

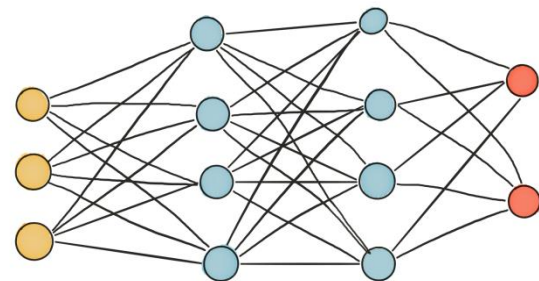
# Forward & Back Prop.

$$y^* = w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3$$



쉽게 이해되도록  
loss = 예측값-실제로 설정

# Forward & Back Prop.

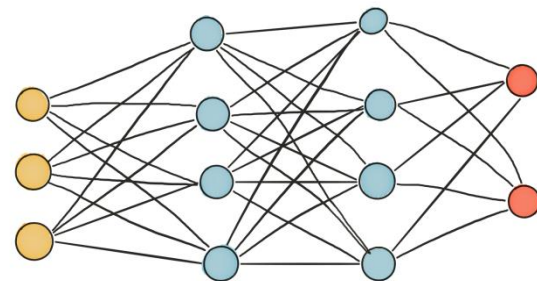


쉽게 이해되도록  
loss = 예측값 - 실제로 설정

$$y^* = w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3$$

$$\begin{aligned} loss &= y^* - y \\ &= w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3 - y \end{aligned}$$

# Forward & Back Prop.



쉽게 이해되도록  
loss = 예측값-실제로 설정

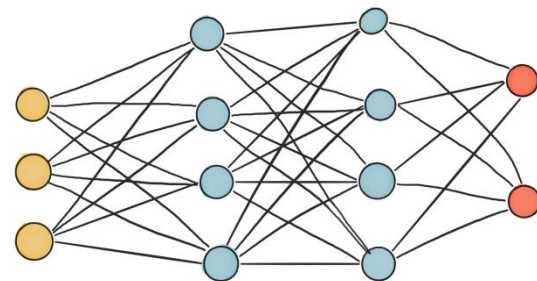
$$y^* = w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3$$

$$\begin{aligned} loss &= y^* - y \\ &= w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3 - y \end{aligned}$$

$$\frac{\partial loss}{\partial w3} = sig(w2 * sig(w1 * x + b1) + b2)$$



# Forward & Back Prop.



쉽게 이해되도록  
loss = 예측값-실제로 설정

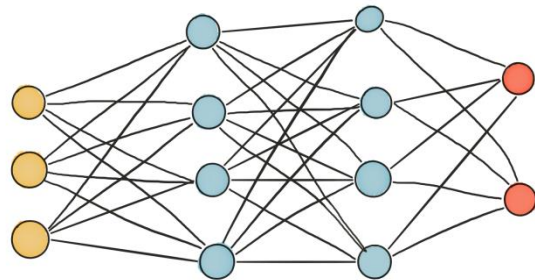
$$y^* = w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3$$

$$\begin{aligned} loss &= y^* - y \\ &= w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3 - y \end{aligned}$$

$$\frac{\partial loss}{\partial w3} = sig(w2 * sig(w1 * x + b1) + b2)$$

$$\frac{\partial loss}{\partial b3} = 1$$

# Forward & Back Prop.



쉽게 이해되도록  
loss = 예측값-실제로 설정

$$y^* = w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3$$

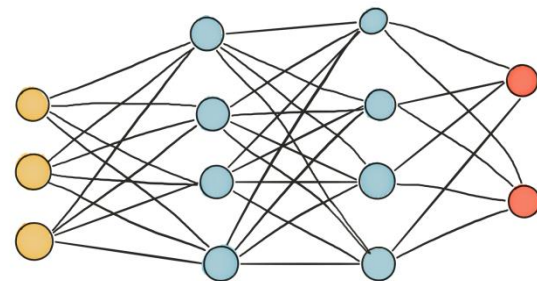
$$\begin{aligned} loss &= y^* - y \\ &= w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3 - y \end{aligned}$$

$$\frac{\partial loss}{\partial w3} = sig(w2 * sig(w1 * x + b1) + b2)$$

$$\frac{\partial loss}{\partial b3} = 1$$

$$\frac{\partial loss}{\partial w2} = ??$$

# Forward & Back Prop.



쉽게 이해되도록  
loss = 예측값 - 실제로 설정

$$y^* = w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3$$

$$\begin{aligned} loss &= y^* - y \\ &= w3 * sig(w2 * sig(w1 * x + b1) + b2) + b3 - y \end{aligned}$$

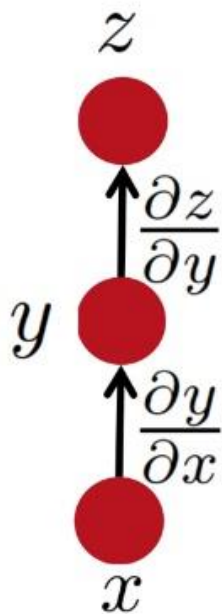
$$\frac{\partial loss}{\partial w3} = sig(w2 * sig(w1 * x + b1) + b2)$$

$$\frac{\partial loss}{\partial b3} = 1$$

$$\frac{\partial loss}{\partial w2} = chain\ rule!!$$

# Forward & Back Prop.

## Simple Chain Rule



$$\Delta z = \frac{\partial z}{\partial y} \Delta y$$

$$\Delta y = \frac{\partial y}{\partial x} \Delta x$$

$$\Delta z = \frac{\partial z}{\partial y} \frac{\partial y}{\partial x} \Delta x$$

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial y} \frac{\partial y}{\partial x}$$

# Forward & Back Prop.

Backpropagation: a simple example

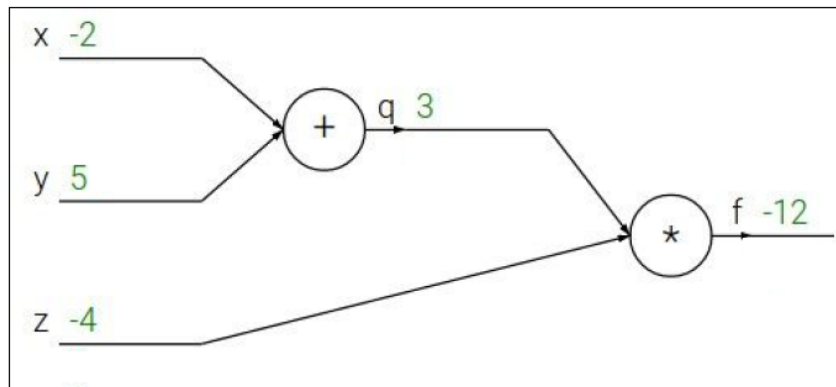
$$f(x, y, z) = (x + y)z$$

e.g.  $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want:  $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



# Forward & Back Prop.

Backpropagation: a simple example

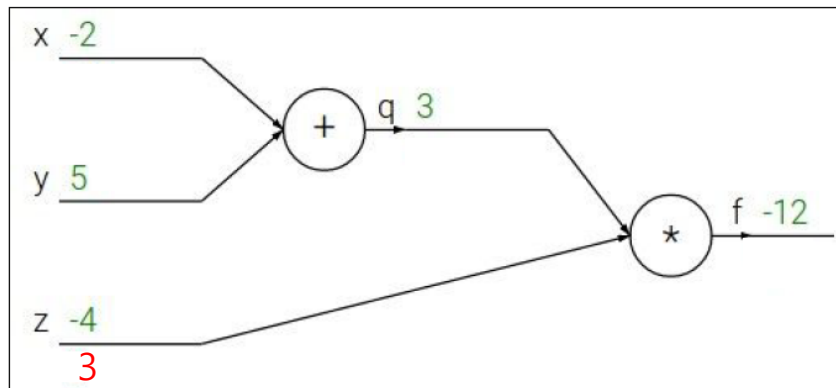
$$f(x, y, z) = (x + y)z$$

e.g.  $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want:  $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial z} = q = x + y = -2 + 5 = 3$$

# Forward & Back Prop.

Backpropagation: a simple example

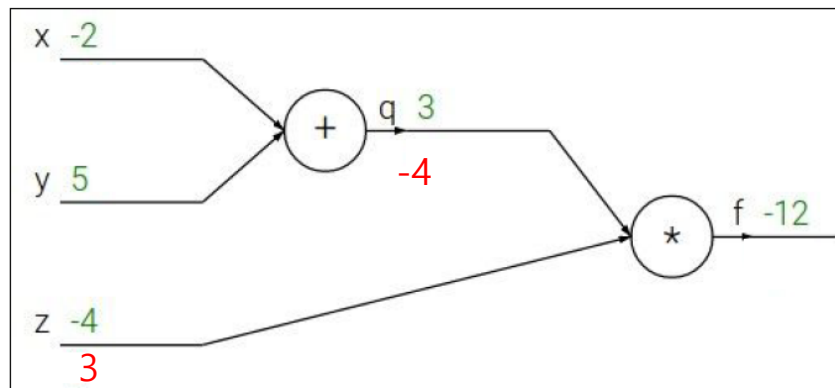
$$f(x, y, z) = (x + y)z$$

e.g.  $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want:  $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial z} = q = x + y = -2 + 5 = 3$$

$$\frac{\partial f}{\partial q} = z = -4$$

# Forward & Back Prop.

Backpropagation: a simple example

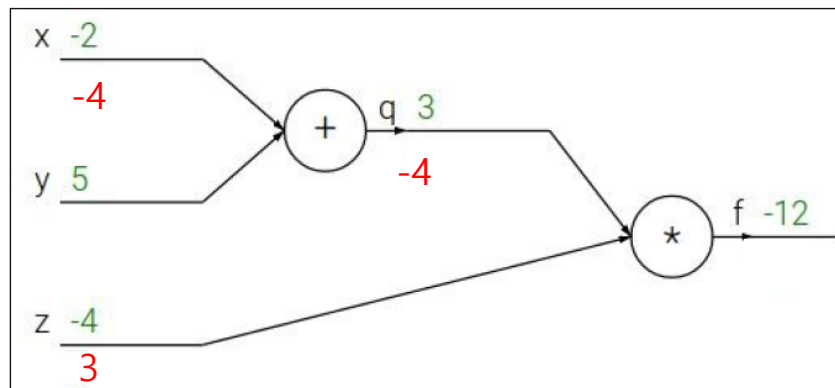
$$f(x, y, z) = (x + y)z$$

e.g.  $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want:  $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



$$\frac{\partial f}{\partial z} = q = x + y = -2 + 5 = 3$$

$$\frac{\partial f}{\partial q} = z = -4 \quad \frac{\partial f}{\partial x} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial x} = -4 * 1 = -4$$



# Forward & Back Prop.

Backpropagation: a simple example

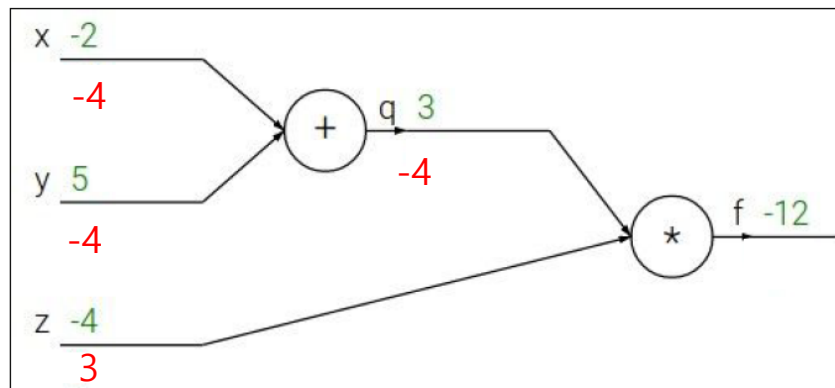
$$f(x, y, z) = (x + y)z$$

e.g.  $x = -2, y = 5, z = -4$

$$q = x + y \quad \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$f = qz \quad \frac{\partial f}{\partial q} = z, \frac{\partial f}{\partial z} = q$$

Want:  $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$

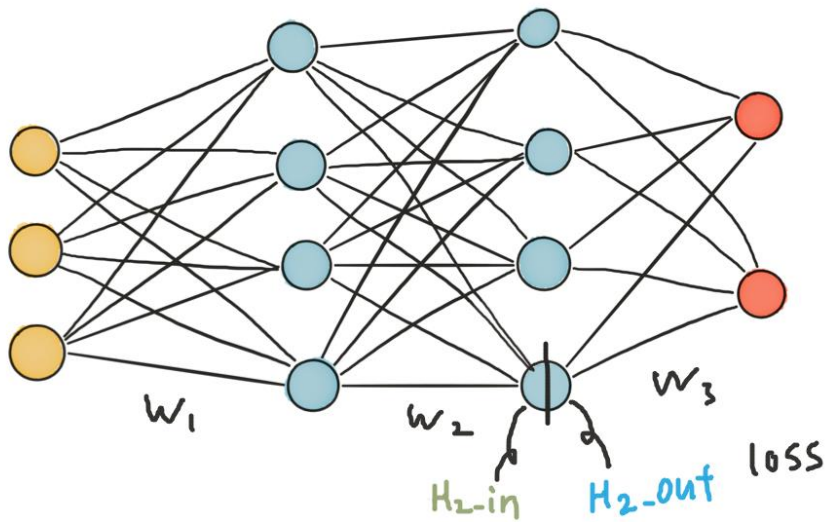


$$\frac{\partial f}{\partial z} = q = x + y = -2 + 5 = 3$$

$$\frac{\partial f}{\partial q} = z = -4 \quad \frac{\partial f}{\partial x} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial x} = -4 * 1 = -4$$

$$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial y} = -4 * 1 = -4$$

# Forward & Back Prop.



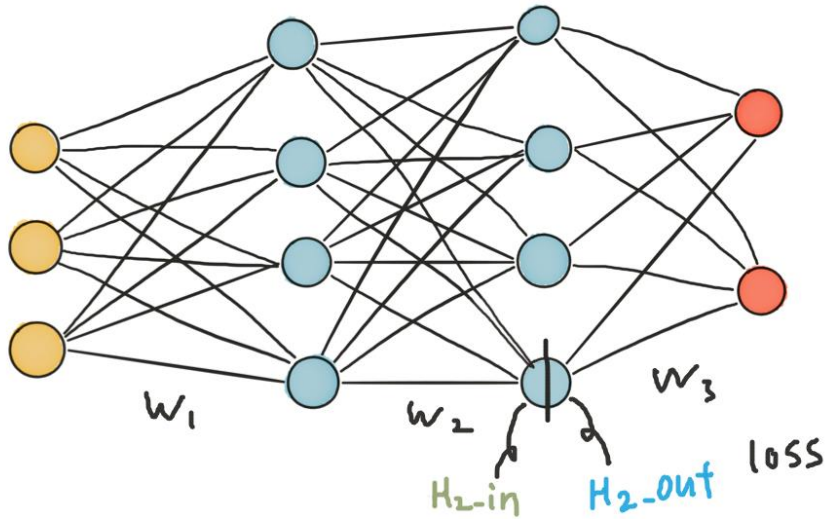
$$loss = w_3 \times \text{sig}(\underbrace{w_2 \times \text{sig}(w_1 x + b_1)}_{H_{2-in}} + b_2)$$

$H_{2-out}$

$$\frac{\partial loss}{\partial w_2} = \frac{\partial loss}{\partial H_{2-out}} \times \frac{\partial H_{2-out}}{\partial H_{2-in}} \times \frac{\partial H_{2-in}}{\partial w_2}$$

$\frac{\partial loss}{\partial w_2}$  :  $loss$ 의  $w_2$ 에 대한 편도함수  
 $\frac{\partial H_{2-out}}{\partial H_{2-in}}$  :  $H_{2-out}$ 의  $H_{2-in}$ 에 대한 편도함수  
 $\frac{\partial H_{2-in}}{\partial w_2}$  :  $H_{2-in}$ 의  $w_2$ 에 대한 편도함수

# Forward & Back Prop.



$$loss = w_3 \times \text{sig}(\underbrace{w_2 \times \text{sig}(w_1 x + b_1)}_{H_{2-in}} + b_2)$$

$H_{2-out}$

$$\frac{\partial loss}{\partial w_2} = \frac{\partial loss}{\partial H_{2-out}} \times \frac{\partial H_{2-out}}{\partial H_{2-in}} \times \frac{\partial H_{2-in}}{\partial w_2}$$

$\frac{\partial loss}{\partial H_{2-out}}$  : loss의  $H_{2-out}$ 에 대한 편도함수  
 $\frac{\partial H_{2-out}}{\partial H_{2-in}}$  :  $H_{2-out}$ 의  $H_{2-in}$ 에 대한 편도함수  
 $\frac{\partial H_{2-in}}{\partial w_2}$  :  $H_{2-in}$ 의  $w_2$ 에 대한 편도함수

$$\frac{\partial loss}{\partial w_2} = w_3 * \text{sigmoid}'(h2\_in) * \text{sigmoid}(w_1 * x + b)$$

# Forward & Back Prop.

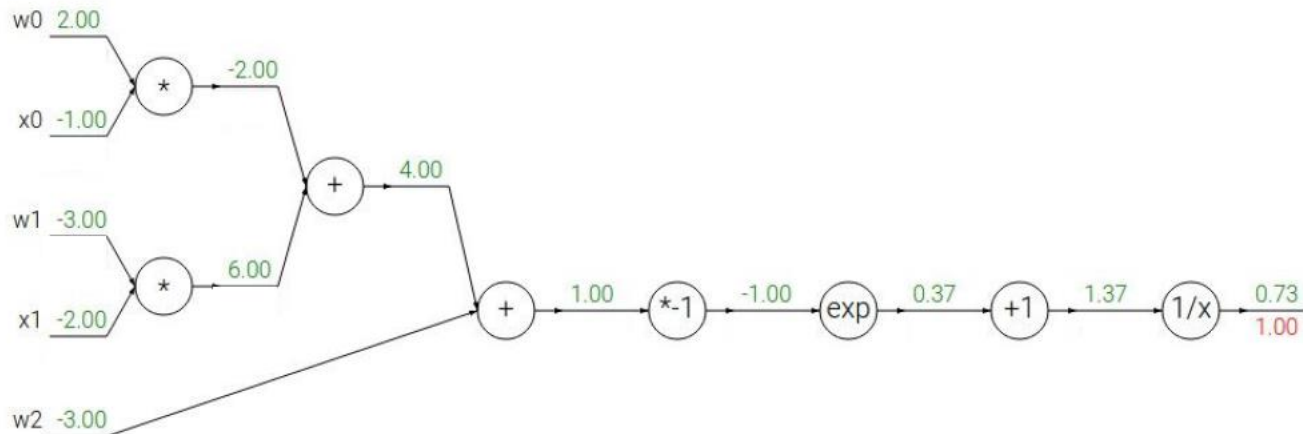
(참고) sigmoid 함수의 미분

$$\sigma(x)' = \frac{\delta\{1+e^{-x}\}^{-1}}{\delta x} = -(1+e^{-x})^{-2} \cdot e^{-x} = \frac{e^{-x}}{(1+e^{-x})^2}$$

$$\sigma(x)(1-\sigma(x)) = \frac{1}{1+e^{-x}} \left(1 - \frac{1}{1+e^{-x}}\right) = \frac{1}{1+e^{-x}} \left(\frac{e^{-x}}{1+e^{-x}}\right) = \frac{e^{-x}}{(1+e^{-x})^2}$$

# Forward & Back Prop.

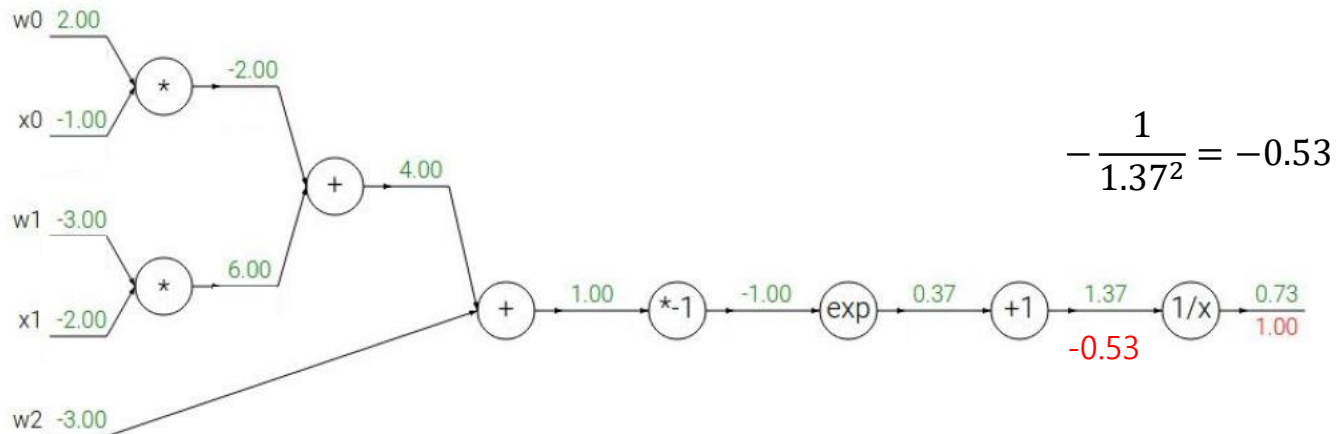
Another example:  $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$f(x) = e^x$	$\rightarrow$	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	$\rightarrow$	$\frac{df}{dx} = -1/x^2$
$f_a(x) = ax$	$\rightarrow$	$\frac{df}{dx} = a$		$f_c(x) = c + x$	$\rightarrow$	$\frac{df}{dx} = 1$

# Forward & Back Prop.

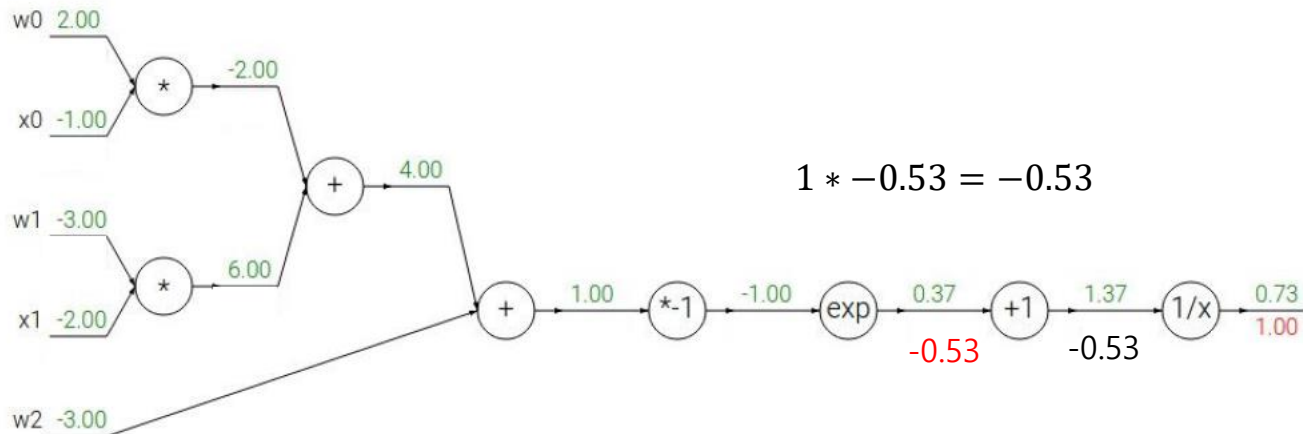
Another example:  $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$f(x) = e^x$	$\rightarrow$	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	$\rightarrow$	$\frac{df}{dx} = -1/x^2$
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# Forward & Back Prop.

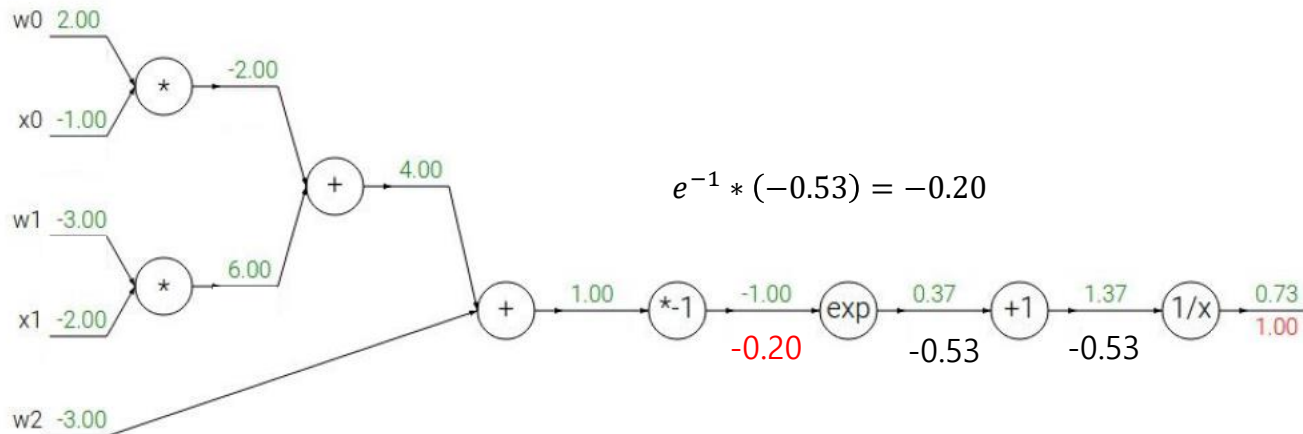
Another example:  $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$f(x) = e^x$	→	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	→	$\frac{df}{dx} = -1/x^2$
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# Forward & Back Prop.

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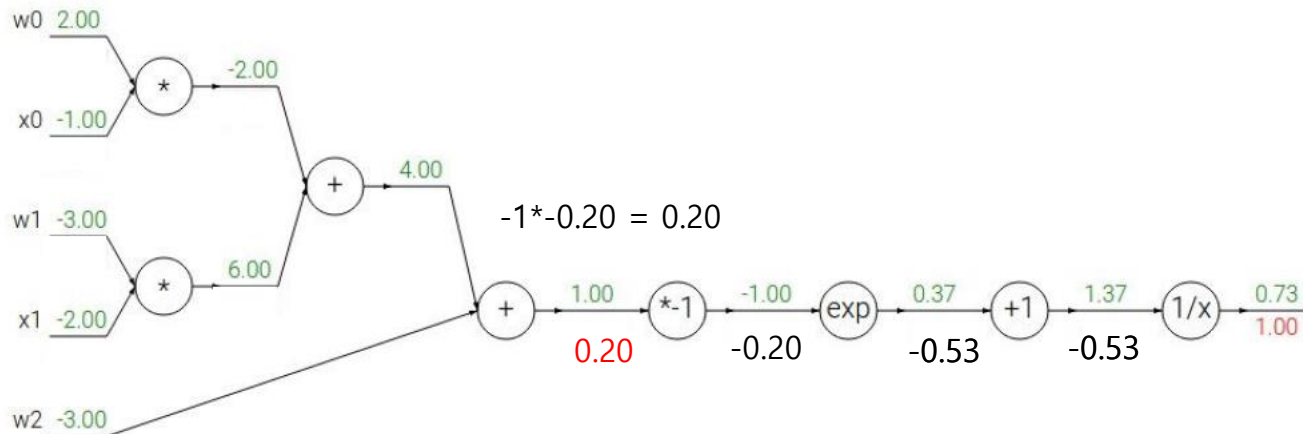


$f(x) = e^x$	→	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	→	$\frac{df}{dx} = -1/x^2$
$f_a(x) = ax$	→	$\frac{df}{dx} = a$		$f_c(x) = c + x$	→	$\frac{df}{dx} = 1$



# Forward & Back Prop.

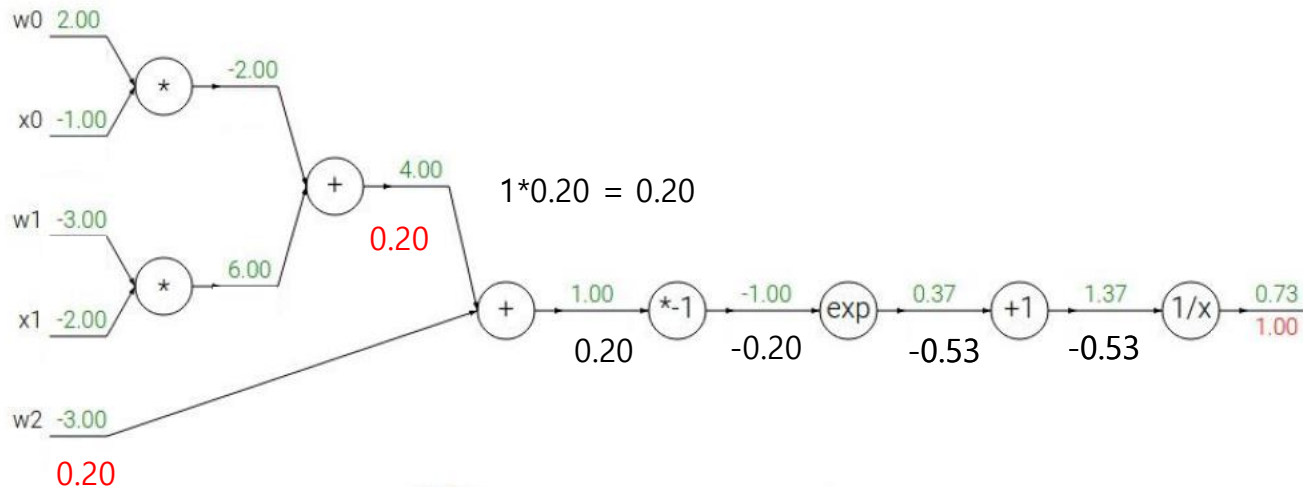
Another example:  $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$f(x) = e^x$	→	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	→	$\frac{df}{dx} = -1/x^2$
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# Forward & Back Prop.

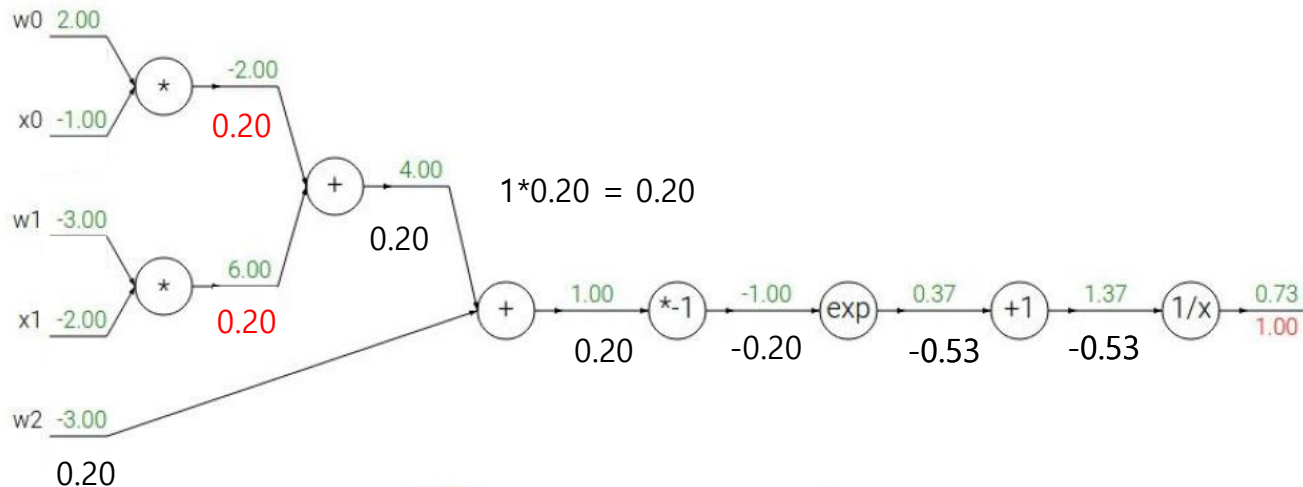
Another example:  $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$f(x) = e^x$	→	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	→	$\frac{df}{dx} = -1/x^2$
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# Forward & Back Prop.

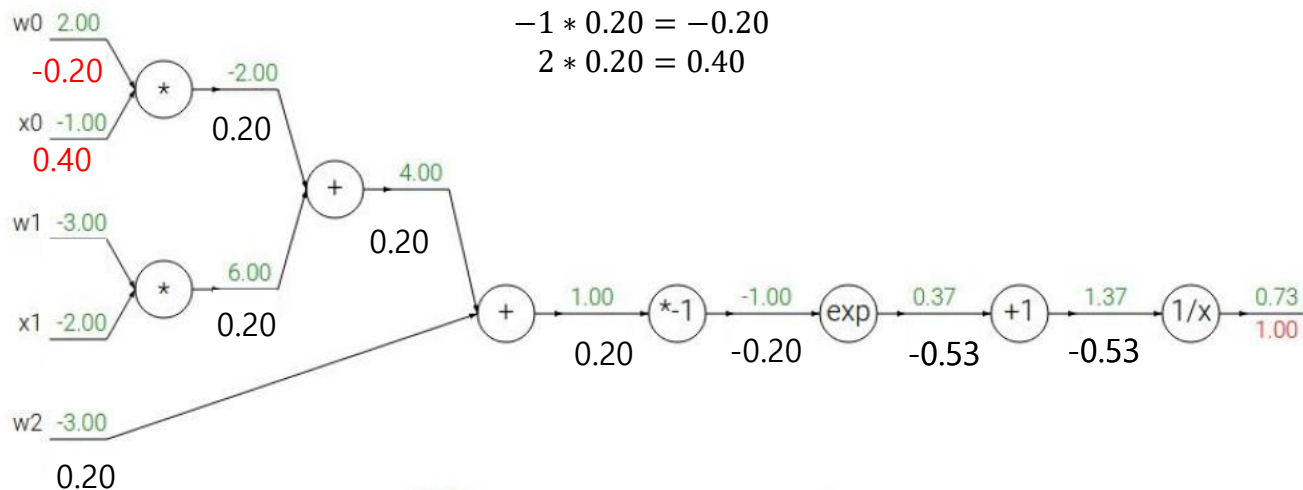
Another example:  $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$f(x) = e^x$	→	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	→	$\frac{df}{dx} = -1/x^2$
$f_a(x) = ax$	→	$\frac{df}{dx} = a$		$f_c(x) = c + x$	→	$\frac{df}{dx} = 1$

# Forward & Back Prop.

Another example:  $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2)}}$



$$\begin{aligned} -1 * 0.20 &= -0.20 \\ 2 * 0.20 &= 0.40 \end{aligned}$$

$$f(x) = e^x$$

→

$$\frac{df}{dx} = e^x$$

$$f(x) = \frac{1}{x}$$

→

$$\frac{df}{dx} = -1/x^2$$

$$f_a(x) = ax$$

→

$$\frac{df}{dx} = a$$

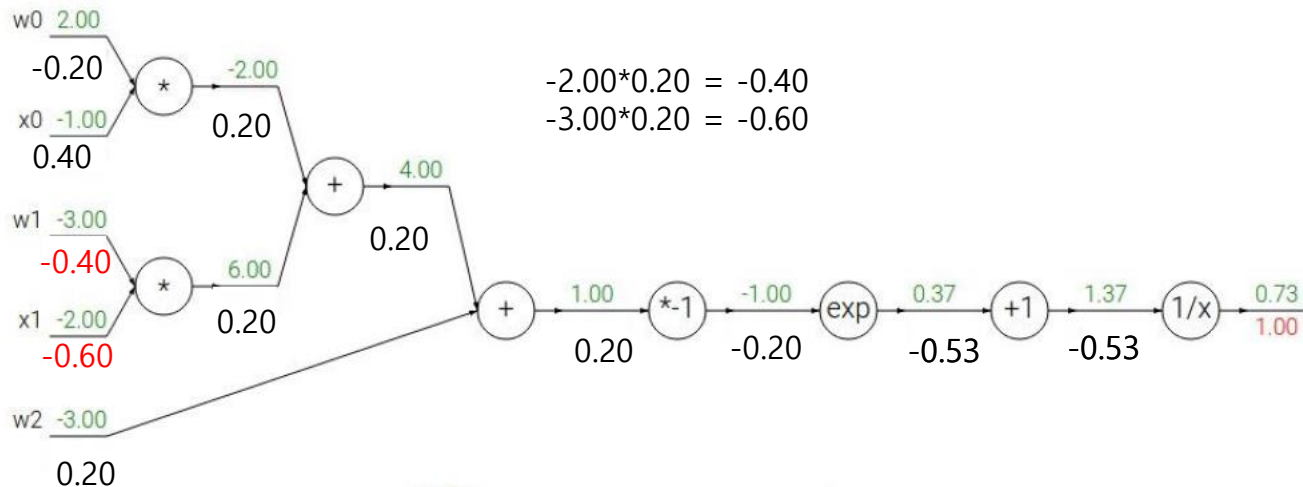
$$f_c(x) = c + x$$

→

$$\frac{df}{dx} = 1$$

# Forward & Back Prop.

Another example:  $f(w, x) = \frac{1}{1 + e^{-(w_0x_0 + w_1x_1 + w_2x_2)}}$



$f(x) = e^x$	$\rightarrow$	$\frac{df}{dx} = e^x$		$f(x) = \frac{1}{x}$	$\rightarrow$	$\frac{df}{dx} = -1/x^2$
$f_a(x) = ax$	$\rightarrow$	$\frac{df}{dx} = a$		$f_c(x) = c + x$	$\rightarrow$	$\frac{df}{dx} = 1$

# Forward & Back Prop.

$$y = \frac{1}{1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}} = [1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}]^{-1}$$

$$\text{loss} = \hat{y} - y$$

$$= [1 + e^{-(w_0 x_0 + w_1 x_1 + w_2)}]^{-1} - y$$

$\alpha = -1$   
 $\beta = 0.37$   
 $\sigma = 1.37$

$$w_0 = 2$$

$$w_1 = -3$$

$$w_2 = -3$$

$$x_0 = -1$$

$$x_1 = -2$$

$$\frac{\partial \text{loss}}{\partial r} = (r^{-1})' = -\frac{1}{r^2} = -0.5327$$

$$\text{loss} = r^{-1} - y$$

$$r = 1 + \beta$$

$$\beta = e^{\alpha}$$

$$\frac{\partial r}{\partial \beta} = 1$$

$$\frac{\partial \beta}{\partial \alpha} = (e^{\alpha})' = e^{\alpha} = 0.3678$$

$$\frac{\partial \text{loss}}{\partial w_0} = \frac{\partial \text{loss}}{\partial r} \times \frac{\partial r}{\partial \beta} \times \frac{\partial \beta}{\partial \alpha} \times \frac{\partial \alpha}{\partial w_0}$$

$$\frac{\partial \alpha}{\partial w_0} = -x_0 = 1$$

$$= -0.5327 \times 1 \times 0.3678 \times 1$$

$$= -0.1959 \approx -0.2$$

# Neural Network

## A mostly complete chart of Neural Networks

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- Backfed Input Cell
- Input Cell
- △ Noisy Input Cell
- Hidden Cell
- Probablistic Hidden Cell
- △ Spiking Hidden Cell
- Output Cell
- Match Input Output Cell
- Recurrent Cell
- Memory Cell
- △ Different Memory Cell
- Kernel
- Convolution or Pool

Perceptron (P)



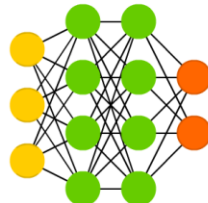
Feed Forward (FF)



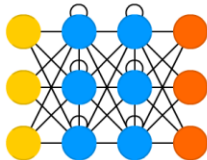
Radial Basis Network (RBF)



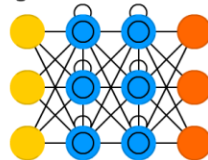
Deep Feed Forward (DFF)



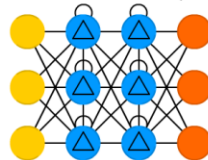
Recurrent Neural Network (RNN)



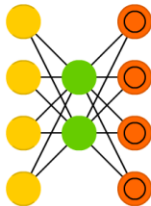
Long / Short Term Memory (LSTM)



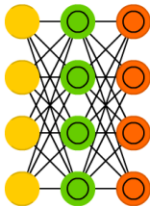
Gated Recurrent Unit (GRU)



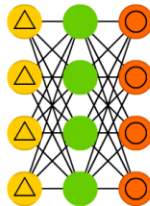
Auto Encoder (AE)



Variational AE (VAE)



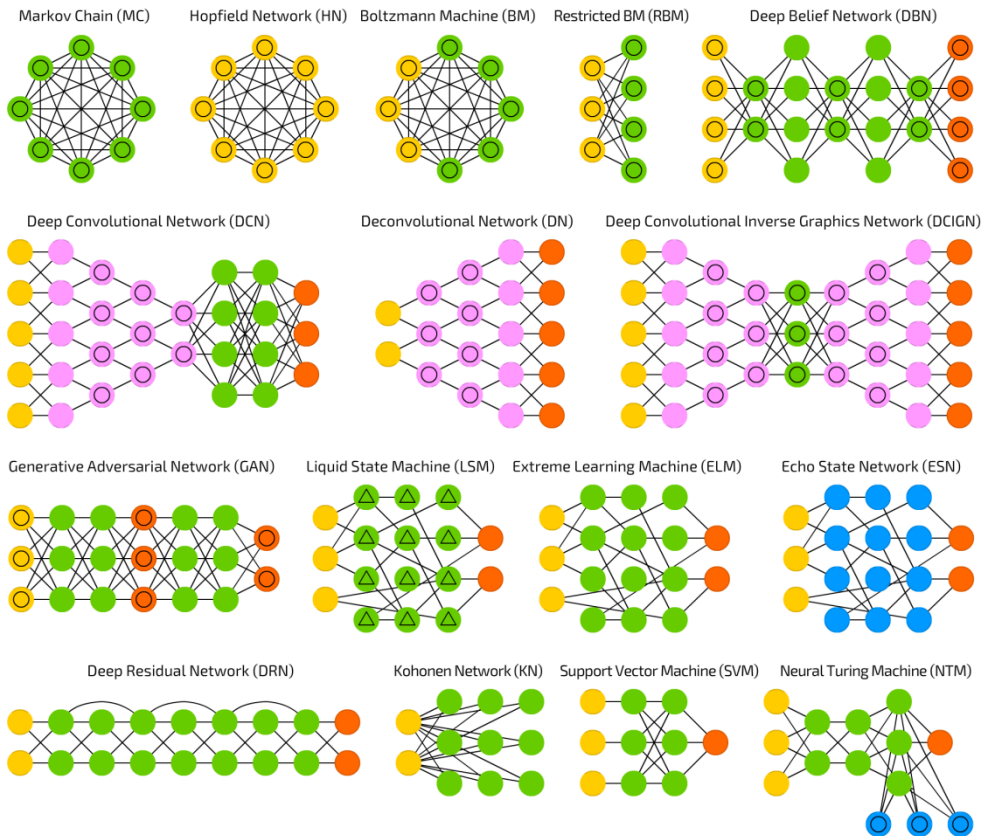
Denosing AE (DAE)



Sparse AE (SAE)



# Neural Network





# Forward & Back Prop.

```
test.py x
1 import numpy as np
2 import torch
3 import torch.nn as nn
4 import torch.optim as optim
5 import torch.nn.init as init
6 from torch.autograd import Variable
7 from visdom import Visdom
8 viz = Visdom()
9
10 num_data = 1000
11 num_epoch = 5000
12
13 x = init.uniform(torch.Tensor(num_data,1), -15,15)
14 y = 8*(x**2) + 7*x + 3
15
16 noise = init.normal(torch.FloatTensor(num_data,1),std=1)
17 y_noise = y + noise
```

# Forward & Back Prop.

필요한 라이브러리

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데이터 생성

# Forward & Back Prop.

```
21 model = nn.Sequential(  
22     nn.Linear(1,10),  
23     nn.ReLU(),  
24     nn.Linear(10,6),  
25     nn.ReLU(),  
26     nn.Linear(6,1),  
27     ).cuda()  
28  
29 loss_func = nn.L1Loss()  
30 optimizer = optim.SGD(model.parameters(), lr=0.001)  
31  
32 loss_arr = []  
33 label = Variable(y_noise.cuda())  
34 for i in range(num_epoch):  
35     output = model(Variable(x.cuda()))  
36     optimizer.zero_grad()  
37  
38     loss = loss_func(output, label)  
39     loss.backward()  
40     optimizer.step()  
41     if i % 100 == 0:  
42         print(loss)  
43     loss_arr.append(loss.cpu().data.numpy()[0])  
44  
45 param_list = list(model.parameters())  
46 print(param_list)
```

# Forward & Back Prop.

Neural Network 모델 생성

loss function 및  
gradient descent  
optimizer 생성

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# Forward & Back Prop.

Neural Network 모델 생성

loss function 및  
gradient descent  
optimizer 생성

<training 단계>

1. 모델로 결과값 추정
2. loss 및 gradient 계산
3. 모델 업데이트

```
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2. loss 및 gradient 계산
3. 모델 업데이트

training 이후 파라미터 값 확인

```
21 model = nn.Sequential(  
22     nn.Linear(1,10),  
23     nn.ReLU(),  
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25     nn.ReLU(),  
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```



**Q&A**

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