

Regression

CE/CZ4042 – Tutorial 2

1. Design a linear neuron to perform the following mapping:

$x = (x_1, x_2, x_3)$	y
(0.09 -0.44 -0.15)	-2.57
(0.69 -0.99 -0.76)	-2.97
(0.34 0.65 -0.73)	0.96
(0.15 0.78 -0.58)	1.04
(-0.63 -0.78 -0.56)	-3.21
(0.96 0.62 -0.66)	1.05
(0.63 -0.45 -0.14)	-2.39
(0.88 0.64 -0.33)	0.66

Show one iteration of learning of the neuron with

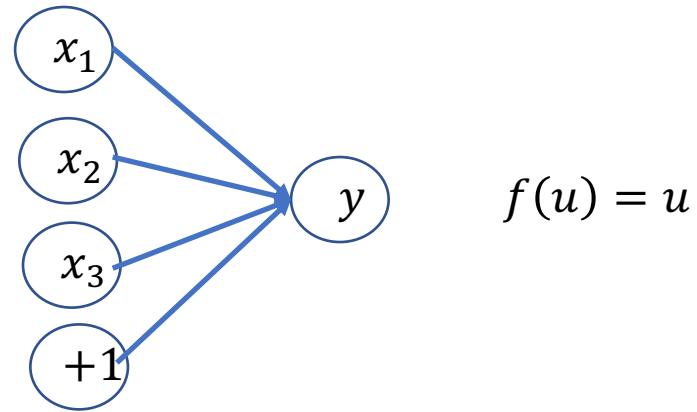
- (a) Stochastic gradient descent learning
- (b) Gradient descent learning

Initialize the weights randomly and biases to 0.0 and use a leaning factor $\alpha = 0.01$.

Plot the learning curves (mean square error vs. epochs) until convergence and find the learned weights and biases and the predicted values of y by the neuron.

Mapping:

$x = (x_1, x_2, x_3)$	d
(0.09, -0.44, -0.15)	-2.57
(0.69, -0.99, -0.76)	-2.97
(0.34, 0.65, -0.73)	0.96
(0.15, , 0.78, -0.58)	1.04
(-0.63, -0.78, -0.56)	-3.21
(0.96, 0.62, -0.66)	1.05
(0.63, -0.45, -0.14)	-2.39
(0.88, 0.64, -0.33)	0.66



$$f(u) = u$$

initial weights and biases: $\mathbf{w} = \begin{pmatrix} 0.77 \\ 0.02 \\ 0.63 \end{pmatrix}$, $b = 0.0$

Learning factor $\alpha = 0.01$

SGD for a linear neuron:

Given a training dataset $\{(x_p, d_p)\}_{p=1}^P$

Set learning parameter α

Initialize w and b

Repeat until convergence:

For every training pattern (x_p, d_p) :

Synaptic input $y_p = x_p^T w + b$

$w \leftarrow w + \alpha(d_p - y_p)x_p$

$b \leftarrow b + \alpha(d_p - y_p)$

SGD:

learning factor $\alpha = 0.01$

Shuffle the inputs.

Iteration 1

$$\text{Apply } \mathbf{x} = \begin{pmatrix} 0.34 \\ 0.65 \\ -0.73 \end{pmatrix}, d = 0.96$$

$$y = \mathbf{x}^T \mathbf{w} + b = (0.34 \quad 0.65 \quad -0.15) \begin{pmatrix} 0.77 \\ 0.02 \\ 0.63 \end{pmatrix} + 0.0 = -0.19$$

$$s.e. = (d - y)^2 = (0.96 + 0.19)^2 = 1.32$$

$$\mathbf{w} \leftarrow \mathbf{w} + \alpha(d - y) \mathbf{x} = \begin{pmatrix} 0.77 \\ 0.02 \\ 0.63 \end{pmatrix} + 0.01 \times (0.96 + 0.19) \begin{pmatrix} 0.34 \\ 0.65 \\ -0.73 \end{pmatrix} = \begin{pmatrix} 0.78 \\ 0.03 \\ 0.63 \end{pmatrix}$$

$$b = b + \alpha(d - y) = 0.0 + 0.01 \times (0.96 + 0.19) = 0.01$$

$$\text{Apply } \mathbf{x} = \begin{pmatrix} 0.63 \\ -0.45 \\ -0.14 \end{pmatrix}, d = -2.39$$

$$y = \mathbf{x}^T \mathbf{w} + b = (0.63 \quad -0.45 \quad -0.14) \begin{pmatrix} 0.78 \\ 0.03 \\ 0.63 \end{pmatrix} + 0.01 = 0.4$$

$$s.e. = (d - y)^2 = (-2.39 - 0.4)^2 = 7.78$$

$$\mathbf{w} \leftarrow \mathbf{w} + \alpha(d - y) \mathbf{x} = \begin{pmatrix} 0.78 \\ 0.03 \\ 0.63 \end{pmatrix} + 0.01 \times (-2.39 - 0.4) \begin{pmatrix} 0.63 \\ -0.45 \\ -0.14 \end{pmatrix} = \begin{pmatrix} 0.76 \\ 0.04 \\ 0.63 \end{pmatrix}$$

$$b = b + \alpha(d - y) = 0.01 + 0.01 \times (-2.39 - 0.4) = -0.02$$

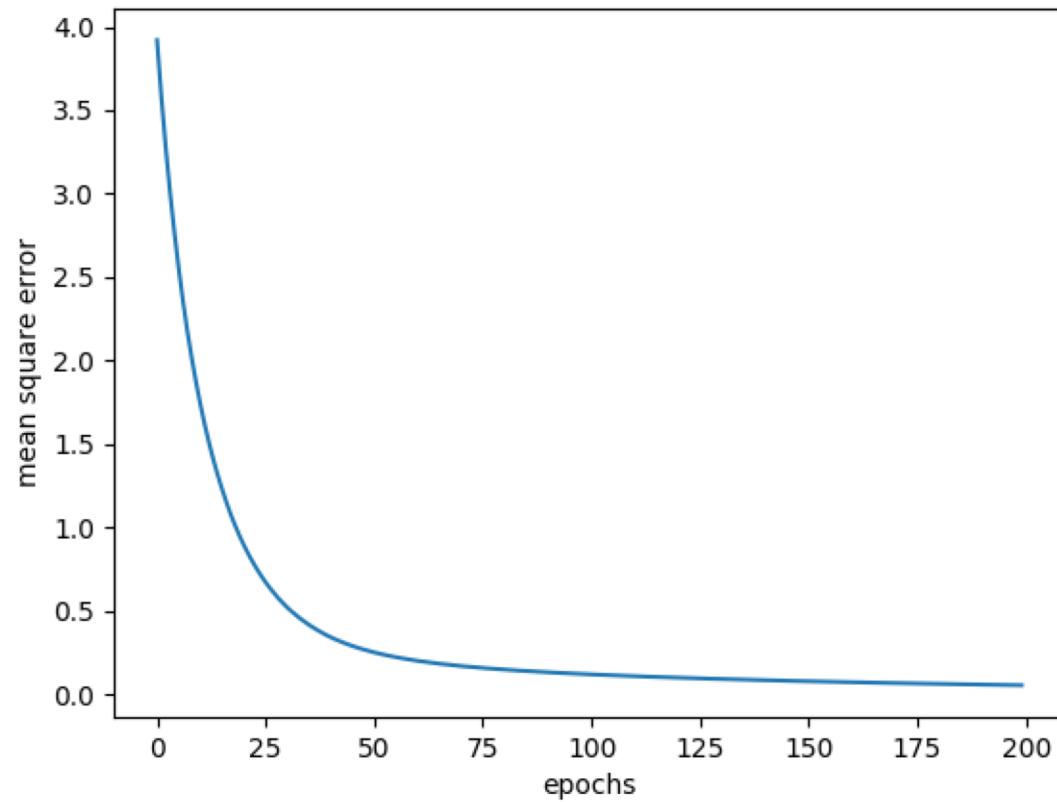
Continue apply other patterns

Then continue epochs 2, 3, until convergence.

Iteration 1

x	d	y	s.e.	w	b
$\begin{pmatrix} 0.34 \\ 0.65 \\ -0.73 \end{pmatrix}$	0.96	-0.19	1.31	$\begin{pmatrix} 0.78 \\ 0.03 \\ 0.63 \end{pmatrix}$	0.01
$\begin{pmatrix} 0.63 \\ -0.45 \\ -0.14 \end{pmatrix}$	-2.39	0.4	7.78	$\begin{pmatrix} 0.76 \\ 0.04 \\ 0.63 \end{pmatrix}$	-0.02
$\begin{pmatrix} 0.88 \\ 0.64 \\ -0.33 \end{pmatrix}$	0.66	0.47	0.04	$\begin{pmatrix} 0.76 \\ 0.04 \\ 0.63 \end{pmatrix}$	-0.01
$\begin{pmatrix} 0.96 \\ 0.62 \\ -0.66 \end{pmatrix}$	1.05	0.33	0.52	$\begin{pmatrix} 0.77 \\ 0.05 \\ 0.62 \end{pmatrix}$	-0.01
$\begin{pmatrix} 0.09 \\ -0.44 \\ -0.15 \end{pmatrix}$	-2.57	-0.05	6.34	$\begin{pmatrix} 0.76 \\ 0.06 \\ 0.63 \end{pmatrix}$	-0.03
$\begin{pmatrix} 0.69 \\ -0.99 \\ -0.76 \end{pmatrix}$	-2.97	-0.04	8.59	$\begin{pmatrix} 0.74 \\ 0.09 \\ 0.65 \end{pmatrix}$	-0.06
$\begin{pmatrix} -0.63 \\ -0.78 \\ -0.56 \end{pmatrix}$	-3.21	-0.96	5.05	$\begin{pmatrix} 0.76 \\ 0.10 \\ 0.66 \end{pmatrix}$	-0.08
$\begin{pmatrix} 0.15 \\ 0.78 \\ -0.58 \end{pmatrix}$	1.04	-0.27	1.73	$\begin{pmatrix} 0.76 \\ 0.11 \\ 0.65 \end{pmatrix}$	-0.07

m.s.e = 3.92



At convergence:

$$\mathbf{w} = \begin{pmatrix} 0.37 \\ 2.57 \\ -0.21 \end{pmatrix}, b = -1.17$$

$$\text{mse} = 0.054$$

If $\mathbf{x} = (x_1, x_2, x_3)^T$, the learned function by the linear neuron:

$$y = \mathbf{w}^T \mathbf{x} + b$$

$$y = (0.37 \quad 2.57 \quad -0.21) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} - 1.17$$

$$y = 0.37x_1 + 2.57x_2 - 0.21x_3 - 1.17$$

Predicted values:

x: [-0.63 -0.78 -0.56], d: -3.21, y: -3.28035
x: [0.96 0.62 -0.66], d: 1.05, y: 0.919454
x: [0.09 -0.44 -0.15], d: -2.57, y: -2.22926
x: [0.88 0.64 -0.33], d: 0.66, y: 0.871378
x: [0.34 0.65 -0.73], d: 0.96, y: 0.782616
x: [0.15 0.78 -0.58], d: 1.04, y: 1.01435
x: [0.69 -0.99 -0.76], d: -2.97, y: -3.29005
x: [0.63 -0.45 -0.14], d: -2.39, y: -2.0579

GD for a linear neuron

Given a training dataset (X, d)

Set the learning parameter α

Initialize w and b

Repeat until convergence:

$$y = Xw + b\mathbf{1}_P$$

$$w \leftarrow w + \alpha X^T(d - y)$$

$$b \leftarrow b + \alpha \mathbf{1}_P^T(d - y)$$

GD for a linear neuron

$$X = \begin{pmatrix} 0.09 & -0.44 & -0.15 \\ 0.69 & -0.99 & -0.76 \\ 0.34 & 0.65 & -0.73 \\ 0.15 & 0.78 & -0.58 \\ -0.63 & -0.78 & -0.56 \\ 0.96 & 0.62 & -0.66 \\ 0.63 & -0.45 & -0.14 \\ 0.88 & 0.64 & -0.33 \end{pmatrix}, d = \begin{pmatrix} -2.57 \\ -2.97 \\ 0.96 \\ 1.04 \\ -3.21 \\ 1.05 \\ -2.39 \\ 0.66 \end{pmatrix}$$

initial weights and biases: $w = \begin{pmatrix} 0.77 \\ 0.02 \\ 0.63 \end{pmatrix}, b = 0.0$

Learning factor $\alpha = 0.01$

$$\text{Output } \mathbf{y} = \mathbf{X}\mathbf{w} + b\mathbf{1}_P = \begin{pmatrix} 0.09 & -0.44 & -0.15 \\ 0.69 & -0.99 & -0.76 \\ 0.34 & 0.65 & -0.73 \\ 0.15 & 0.78 & -0.58 \\ -0.63 & -0.78 & -0.56 \\ 0.96 & 0.62 & -0.66 \\ 0.63 & -0.45 & -0.14 \\ 0.88 & 0.64 & -0.33 \end{pmatrix} \begin{pmatrix} 0.77 \\ 0.02 \\ 0.63 \end{pmatrix} - 0.0 \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} -0.03 \\ 0.03 \\ -0.18 \\ -0.24 \\ -0.85 \\ 0.34 \\ 0.39 \\ 0.48 \end{pmatrix}$$

$$\text{m.s.e.} = \frac{1}{8} \sum_{p=1}^8 (d_p - y_p)^2 = 4.02$$

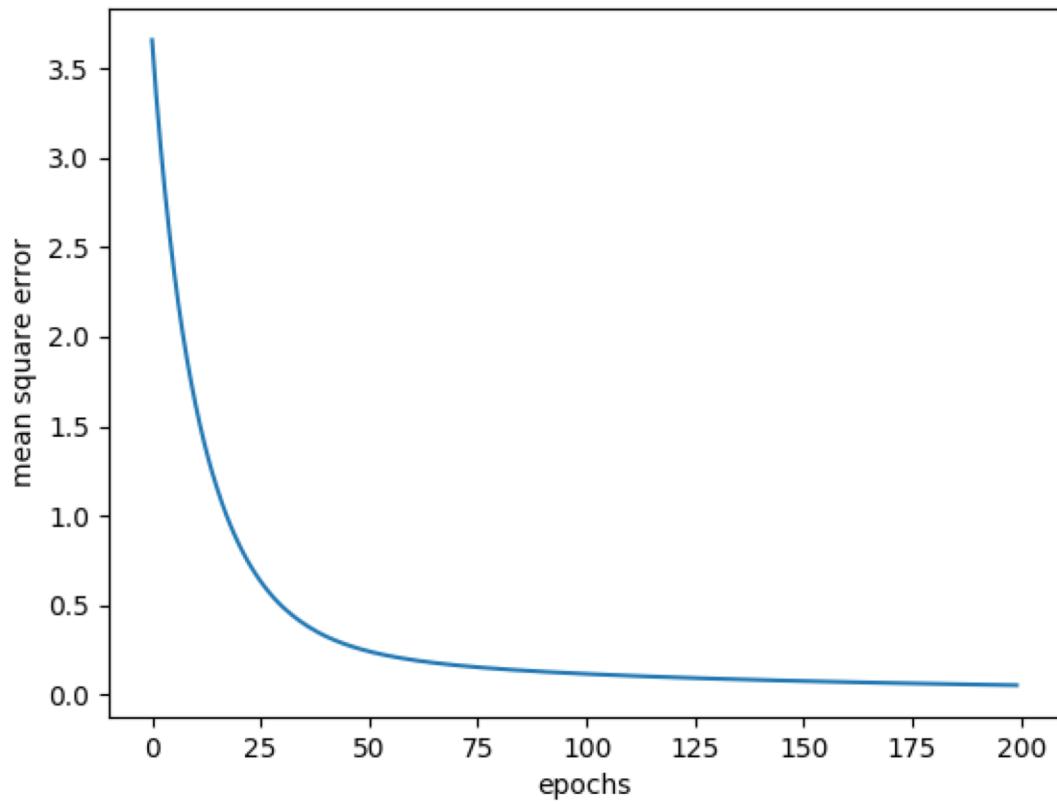
$$\mathbf{w} = \mathbf{w} + \alpha \mathbf{X}^T (\mathbf{d} - \mathbf{y})$$

$$= \begin{pmatrix} 0.77 \\ 0.02 \\ 0.63 \end{pmatrix} + 0.01 \times \begin{pmatrix} 0.09 & 0.69 & 0.34 & 0.15 & -0.63 & 0.96 & 0.63 & 0.88 \\ -0.44 & -0.99 & 0.65 & 0.78 & -0.78 & 0.62 & -0.45 & 0.64 \\ -0.15 & -0.76 & -0.73 & -0.58 & -0.56 & -0.66 & -0.14 & -0.33 \end{pmatrix} \begin{pmatrix} -2.57 \\ -2.97 \\ 0.96 \\ 1.04 \\ -3.21 \\ 1.05 \\ -2.39 \\ 0.66 \end{pmatrix} - \begin{pmatrix} -0.03 \\ 0.03 \\ -0.18 \\ -0.24 \\ -0.85 \\ 0.34 \\ 0.39 \\ 0.48 \end{pmatrix}$$

$$= \begin{pmatrix} 0.76 \\ 0.12 \\ 0.66 \end{pmatrix}$$

$$b = b + \alpha \mathbf{1}_P^T (\mathbf{d} - \mathbf{y}) = 0.0 + 0.01 \times (1 \ 1 \ 1 \ 1 \ 1 \ 1 \ 1 \ 1) \left(\begin{pmatrix} -2.57 \\ -2.97 \\ 0.96 \\ 1.04 \\ -3.21 \\ 1.05 \\ -2.39 \\ 0.66 \end{pmatrix} - \begin{pmatrix} -0.03 \\ 0.03 \\ -0.18 \\ -0.24 \\ -0.85 \\ 0.34 \\ 0.39 \\ 0.48 \end{pmatrix} \right) = -0.07$$

iteration	y	mse	w	b
2	$\begin{pmatrix} -0.15 \\ -0.16 \\ -0.22 \\ -0.25 \\ -1.01 \\ 0.29 \\ 0.26 \\ 0.45 \end{pmatrix}$	3.36	$\begin{pmatrix} 0.75 \\ 0.21 \\ 0.67 \end{pmatrix}$	-0.14
200	$\begin{pmatrix} -2.23 \\ -3.29 \\ 0.78 \\ 1.01 \\ -3.28 \\ 0.92 \\ -2.06 \\ 0.87 \end{pmatrix}$	0.05	$\begin{pmatrix} 0.368 \\ 2.56 \\ -0.22 \end{pmatrix}$	-1.163



At convergence:

$$\mathbf{w} = \begin{pmatrix} 0.37 \\ 2.57 \\ -0.21 \end{pmatrix}, b = -1.16$$

$\text{mse} = 0.054$

If $\mathbf{x} = (x_1, x_2, x_3)^T$, the learned function by the linear neuron:

$$y = \mathbf{w}^T \mathbf{x} + b$$

$$y = (0.37 \quad 2.57 \quad -0.21) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} - 1.16$$

$$y = 0.37x_1 + 2.57x_2 - 0.21x_3 - 1.16$$

Predicted values

x	d	SGD	GD
(0.09, -0.44, -0.15)	-2.57	-2.23	-2.23
(0.69, -0.99, -0.76)	-2.97	-3.29	-3.29
(0.34, 0.65, -0.73)	0.96	0.78	0.78
(0.15, , 0.78, -0.58)	1.04	1.01	1.01
(-0.63, -0.78, -0.56)	-3.21	-3.28	-3.28
(0.96, 0.62, -0.66)	1.05	0.92	0.92
(0.63, -0.45, -0.14)	-2.39	-2.06	-2.06
(0.88, 0.64, -0.33)	0.66	0.87	0.88
w		$\begin{pmatrix} 0.369 \\ 2.566 \\ -0.212 \end{pmatrix}$	$\begin{pmatrix} 0.368 \\ 2.567 \\ -0.207 \end{pmatrix}$
b		-1.165	-1.163
m.s.e.		0.055	0.054

2. Design a perceptron to approximate the function y :

$$y = 0.5 + x_1 + 3x_2^2$$

for inputs $0 \leq x_1, x_2 \leq 1$.

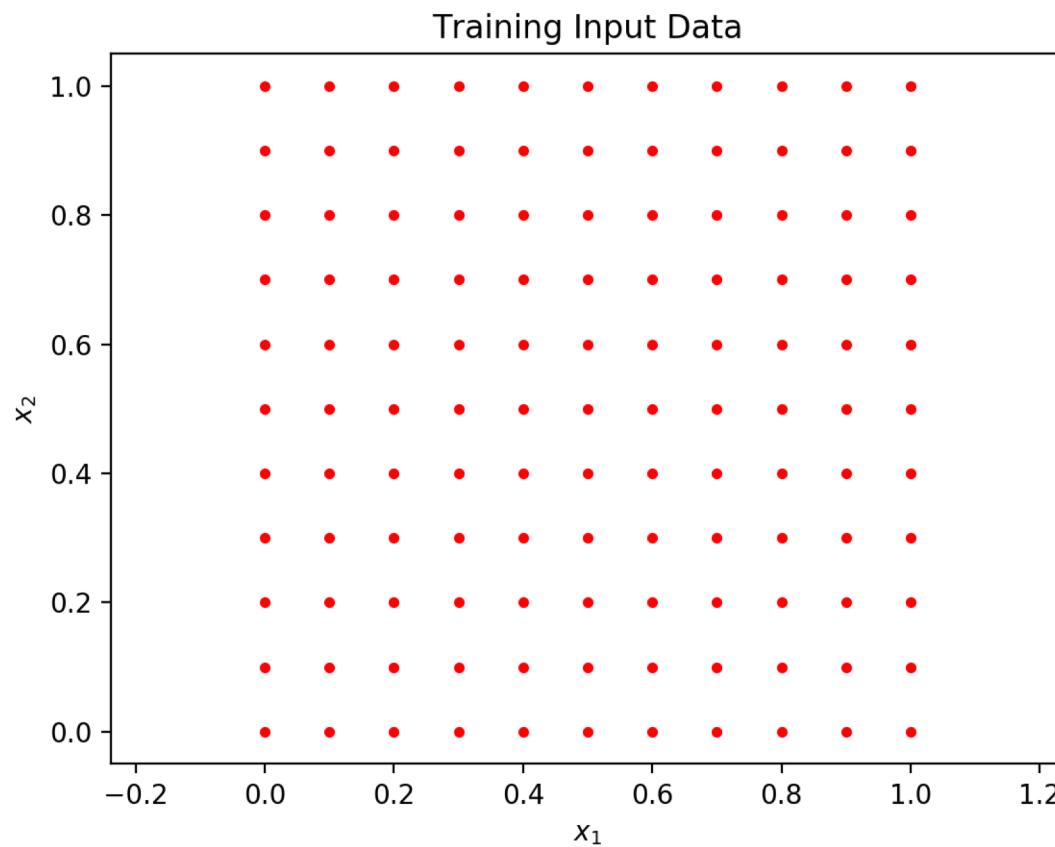
- (a) Divide the input space into a grid of squares of size 0.1×0.1 and use the grid points as training data.
- (b) Use gradient descent learning to train the perceptron with a learning rate $\alpha = 0.01$. Plot the mean square error against epochs until convergence
- (c) Plot the targets and the predicted data points, and estimate the mean square error of the prediction.
- (d) Repeat above (a)-(c) with stochastic gradient descent learning and compare the performance.

Q3

$$y = 0.5 + x_1 + 3x_2^2$$

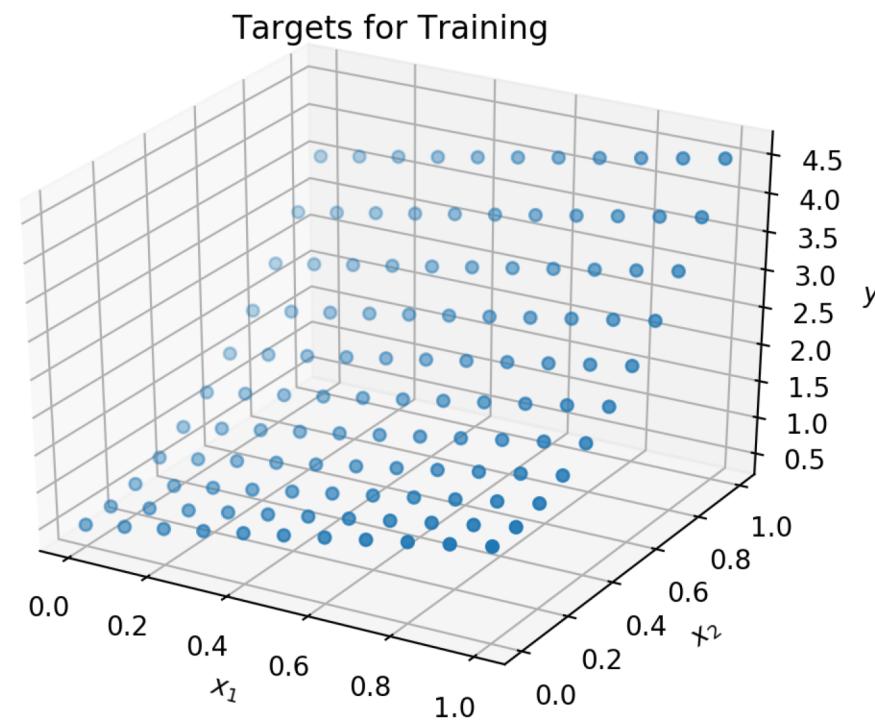
Input space: $0 \leq x_1, x_2 \leq 1$.

Training Inputs are in a grid of size 0.1x0.1



Target outputs for training can be generated by substituting inputs (x_1, x_2) in

$$y = 0.5 + x_1 + 3x_2^2$$



$$y = 0.5 + x_1 + 3x_2^2$$

For input space: $0 \leq x_1, x_2 \leq 1$

In this space, the function is an increasing function and

$$\frac{\partial y}{\partial x_1} = 1, \frac{\partial y}{\partial x_2} = 6x_2$$

That is, minimum occurs at $(0, 0)$ and maximum occurs at $(1, 1)$:

$$y \in [0.5, 4.5]$$

So, the activation function $g(u)$ can be a sigmoidal function with amplitude 4.0 and shifted up by 0.5:

$$y = g(u) = 4f(u) + 0.5$$

where $f(u) = \frac{1}{1+e^{-u}}$:

$$y = g(u) = 4f(u) + 0.5$$

where $f(u) = \frac{1}{1+e^{-u}}$.

We need the gradient of the activation function in order to apply gradient descent learning:

$$g'(u) = 4f'(u) = 4f(u)(1 - f(u)) = (y - 0.5) \left(1 - \frac{y - 0.5}{4}\right)$$

Gradient descent for perceptron

Given a training dataset (\mathbf{X}, \mathbf{d})

Set learning parameter α

Initialize \mathbf{w} and b

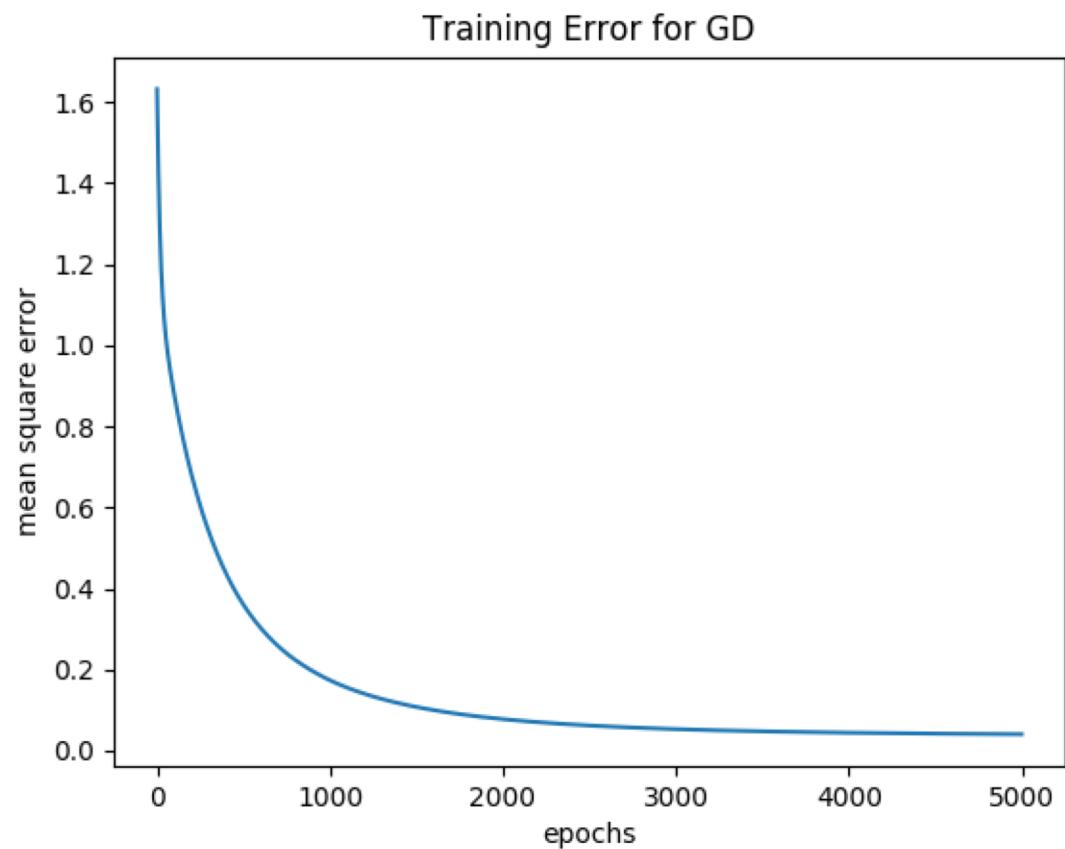
Repeat until convergence:

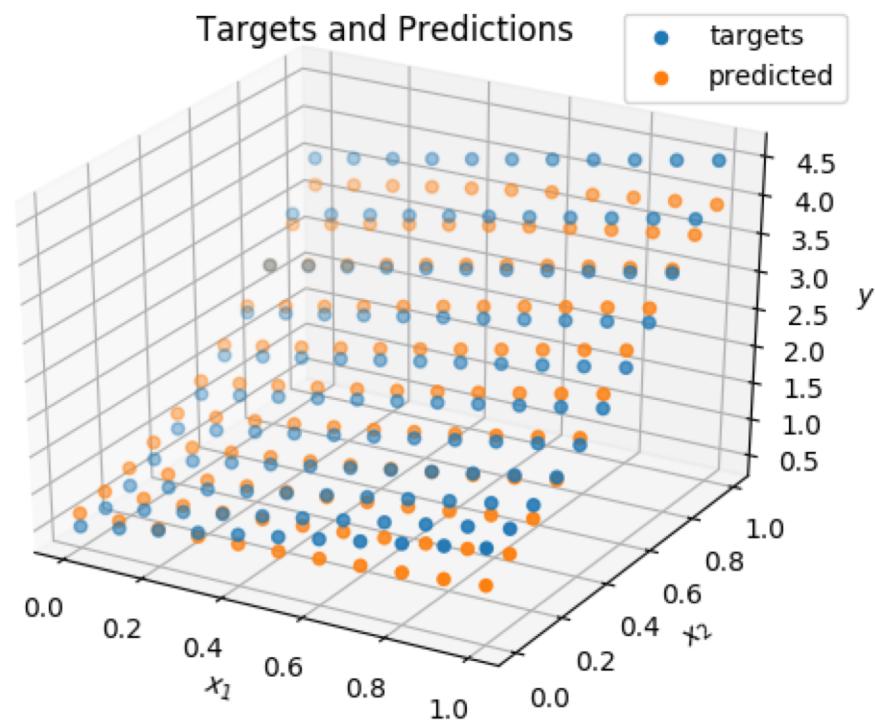
$$\mathbf{u} = \mathbf{X}\mathbf{w} + b\mathbf{1}_P$$

$$\mathbf{y} = f(\mathbf{u})$$

$$\mathbf{w} \leftarrow \mathbf{w} + \alpha \mathbf{X}^T (\mathbf{d} - \mathbf{y}) \cdot f'(\mathbf{u})$$

$$b \leftarrow b + \alpha \mathbf{1}_P^T (\mathbf{d} - \mathbf{y}) \cdot f'(\mathbf{u})$$





SGD for perceptron

Given a training dataset $\{(x_p, d_p)\}_{p=1}^P$

Set learning parameter α

Initialize w and b

Repeat until convergence:

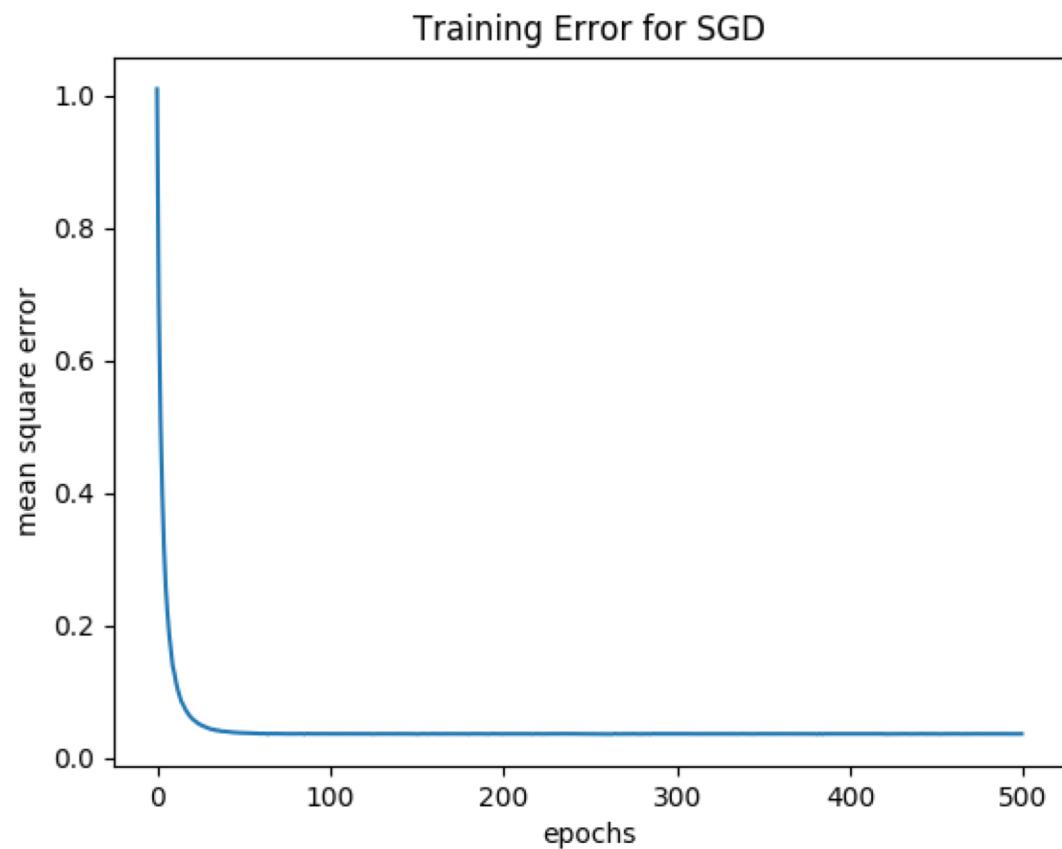
For every training pattern (x_p, d_p) :

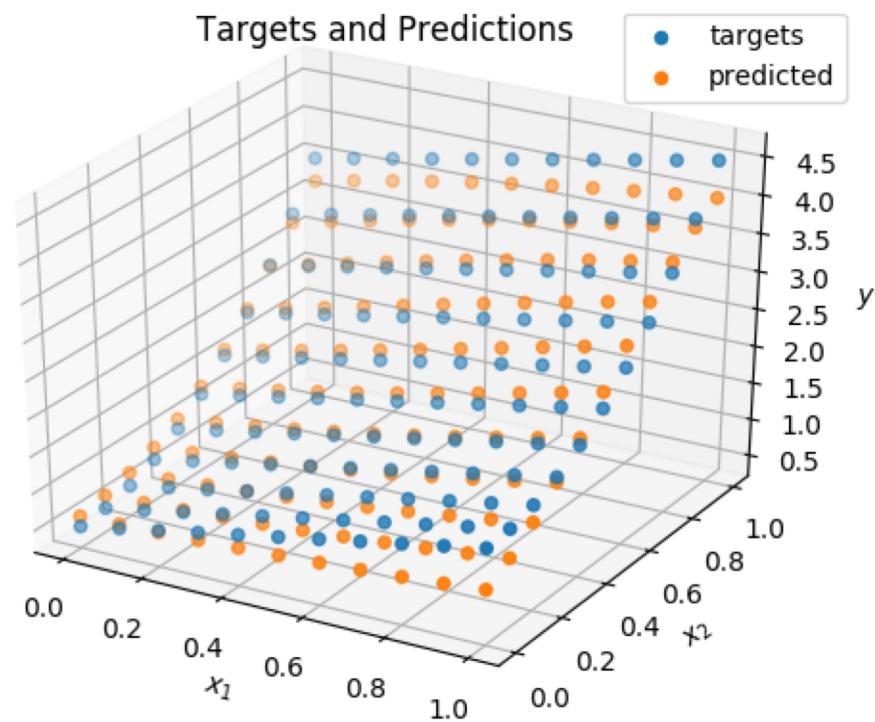
$$u_p = x_p^T w + b$$

$$y_p = f(u_p)$$

$$w \leftarrow w + \alpha(d_p - y_p)f'(u_p)x_p$$

$$b \leftarrow b + \alpha(d_p - y_p)f'(u_p)$$





GD vs. SGD

	GD	SGD
w	$\begin{pmatrix} 1.133 \\ 3.724 \end{pmatrix}$	$\begin{pmatrix} 1.269 \\ 4.050 \end{pmatrix}$
b	-3.058	-3.328
m.s.e.	0.041	0.037

3. Train a linear neuron to learn the following function ϕ :

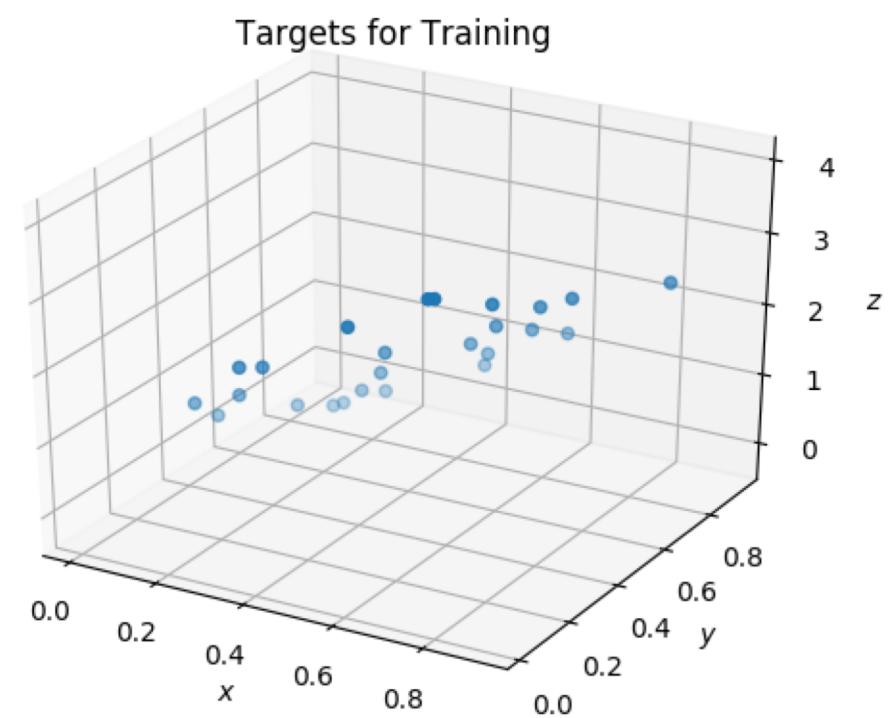
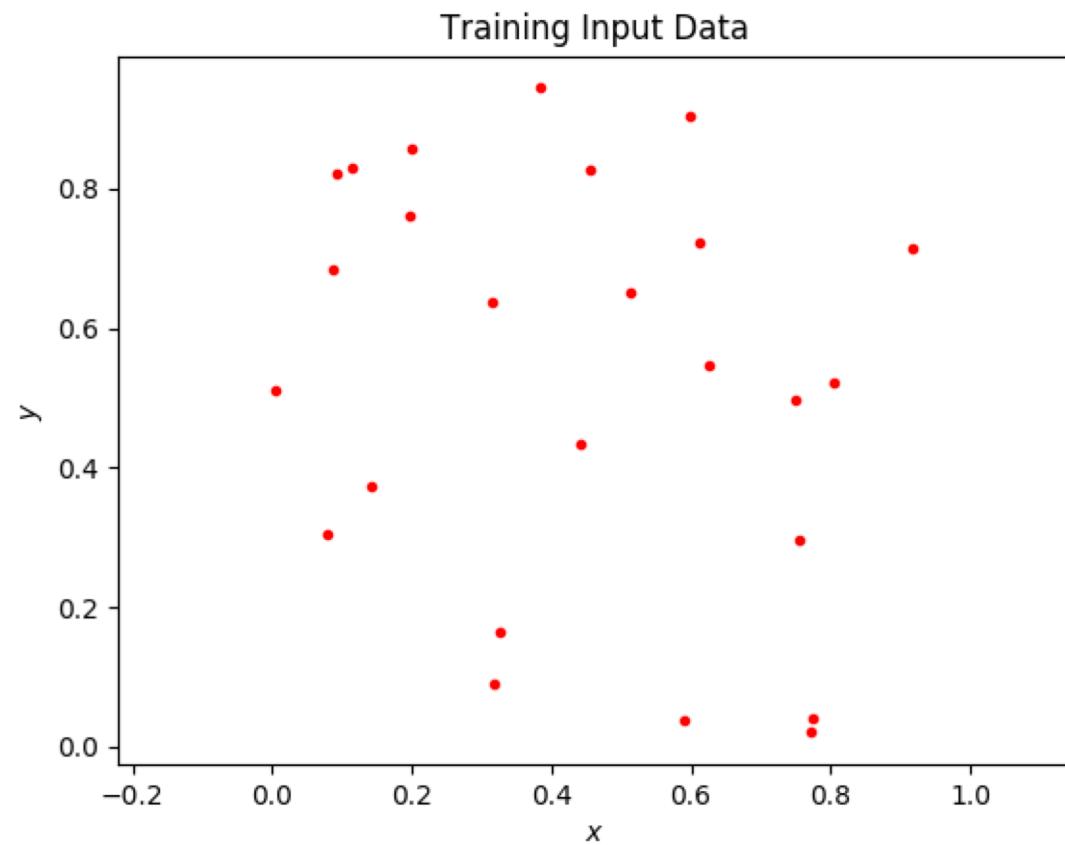
$$\phi(x, y) = 1.5 + 3.3x - 2.5y + 0.2xy$$

for $0 \leq x, y \leq 1$.

- (a) Sample 25 data points randomly from the input space for training.
- (b) Use the gradient descent algorithm to train a linear neuron
- (c) Compute the training error and plot the function approximated by the linear neuron.
- (d) Repeat (b) and (c) for a perceptron and compare the results with those of the linear neuron.

$$z = \phi(x, y) = 1.5 + 3.3x - 2.5y + 0.2xy$$

$$0 \leq x, y \leq 1$$

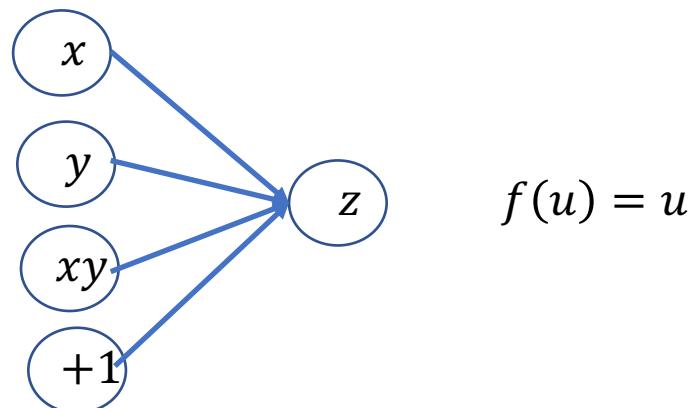


$$z = 1.5 + 3.3x - 2.5y + 0.2xy$$

Linear neuron learns a linear function. The above equation can be written as a linear equation:

$$z = 1.5 + 3.3x_1 - 2.5x_2 + 0.2x_3$$

where the linear neuron receives 3 inputs: $x_1 = x$, $x_2 = y$, and $x_3 = xy$.



GD for a linear neuron

Given a training dataset (X, d)

Set the learning parameter α

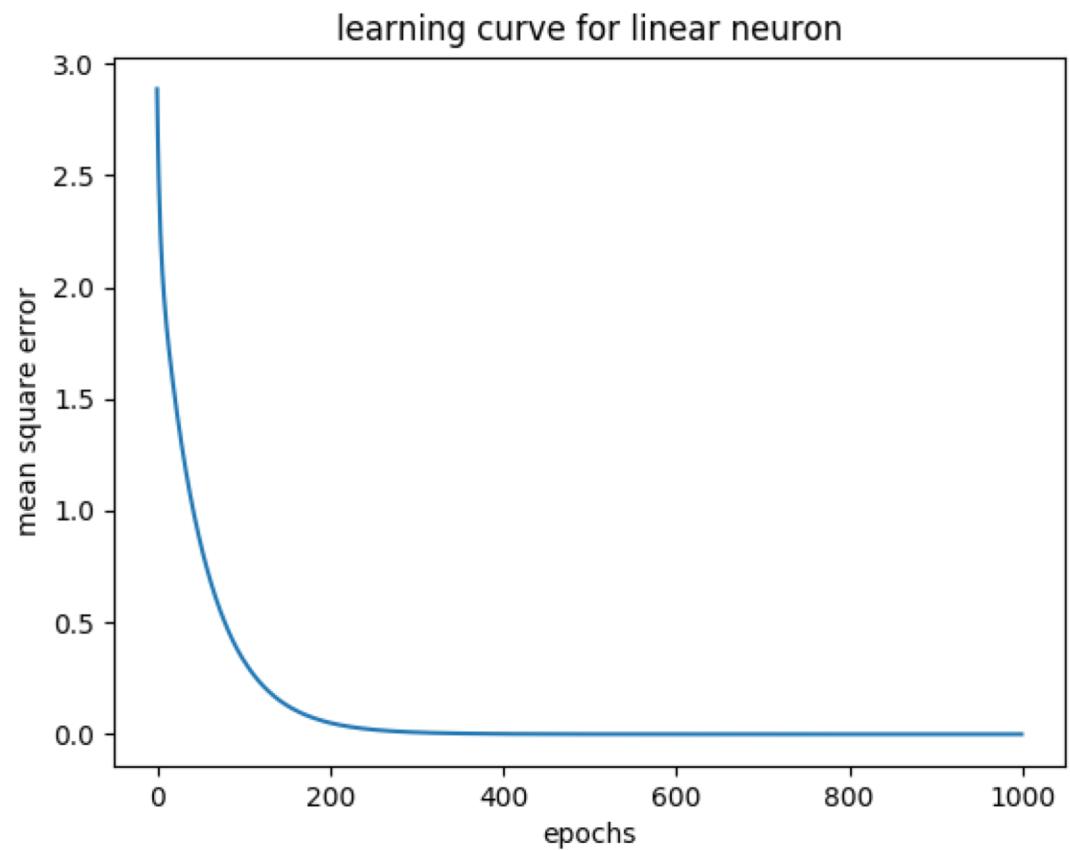
Initialize w and b

Repeat until convergence:

$$y = Xw + b\mathbf{1}_P$$

$$w \leftarrow w + \alpha X^T(d - y)$$

$$b \leftarrow b + \alpha \mathbf{1}_P^T(d - y)$$



At convergence,

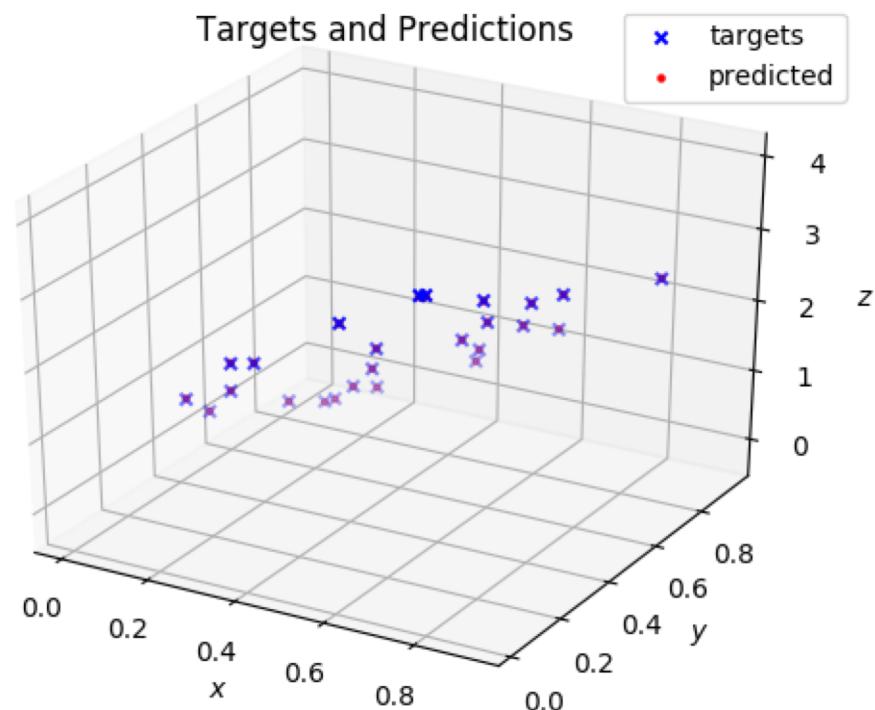
$$\text{Weights } w = \begin{pmatrix} 3.25 \\ -2.55 \\ 0.29 \end{pmatrix} \text{ and bias } b = 1.53$$

Mean square error = 3.97×10^{-5}

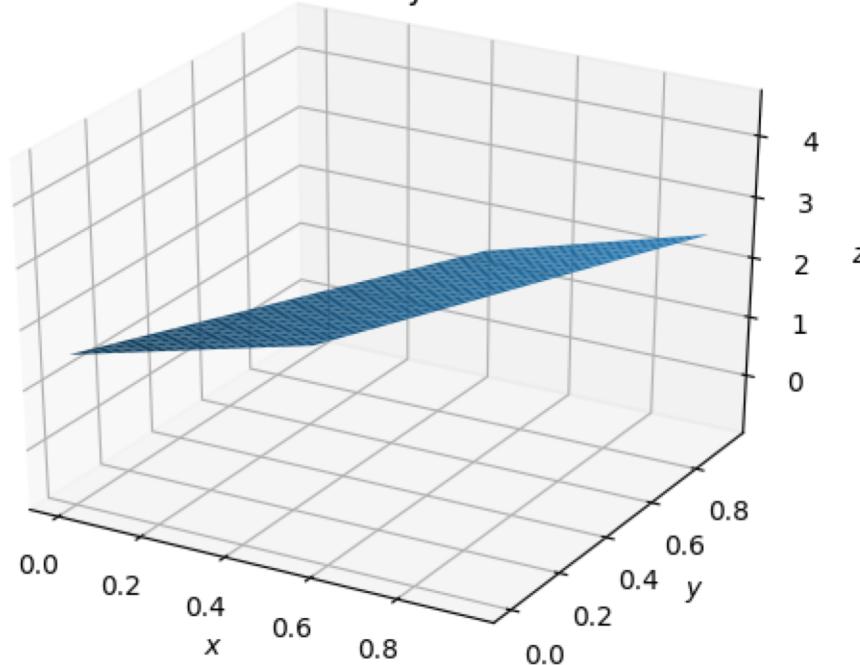
The function learned by the linear neuron:

$$z = w_1x_1 + w_2x_2 + w_3x_3 + b$$

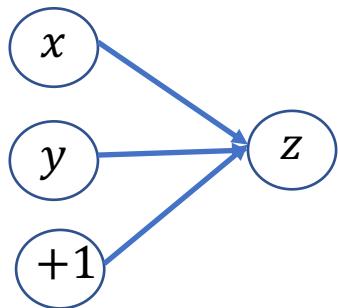
$$z = 3.25x - 2.55y + 0.29xy + 1.53$$



Function learned by linear neuron



For perceptron learning, the activation function is a sigmoid function and the range of output should be known.



$$z = \phi(x, y) = 1.5 + 3.3x - 2.5y + 0.2xy$$

$$\text{where } 0 \leq x, y \leq 1$$

Differentiating the function to find the maximum and minimum points:

$$\frac{\partial z}{\partial x} = 3.3 + 0.2y = 0 \rightarrow y = -16.5$$

$$\frac{\partial z}{\partial y} = -2.5 + 0.2x = 0 \rightarrow x = 12.5$$

That is, maximum and minimum occur at boundary points.

$(0, 0)$	$(1, 0)$	$(0, 1)$	$(1, 1)$
1.5	4.8	-1.0	2.5

Therefore, $z \in [-1.0, 4.8]$

For the perceptron, activation function:

$$f(u) = \frac{5.8}{1 + e^{-u}} - 1.0$$

Gradient descent for perceptron

Given a training dataset (\mathbf{X}, \mathbf{d})

Set learning parameter α

Initialize \mathbf{w} and b

Repeat until convergence:

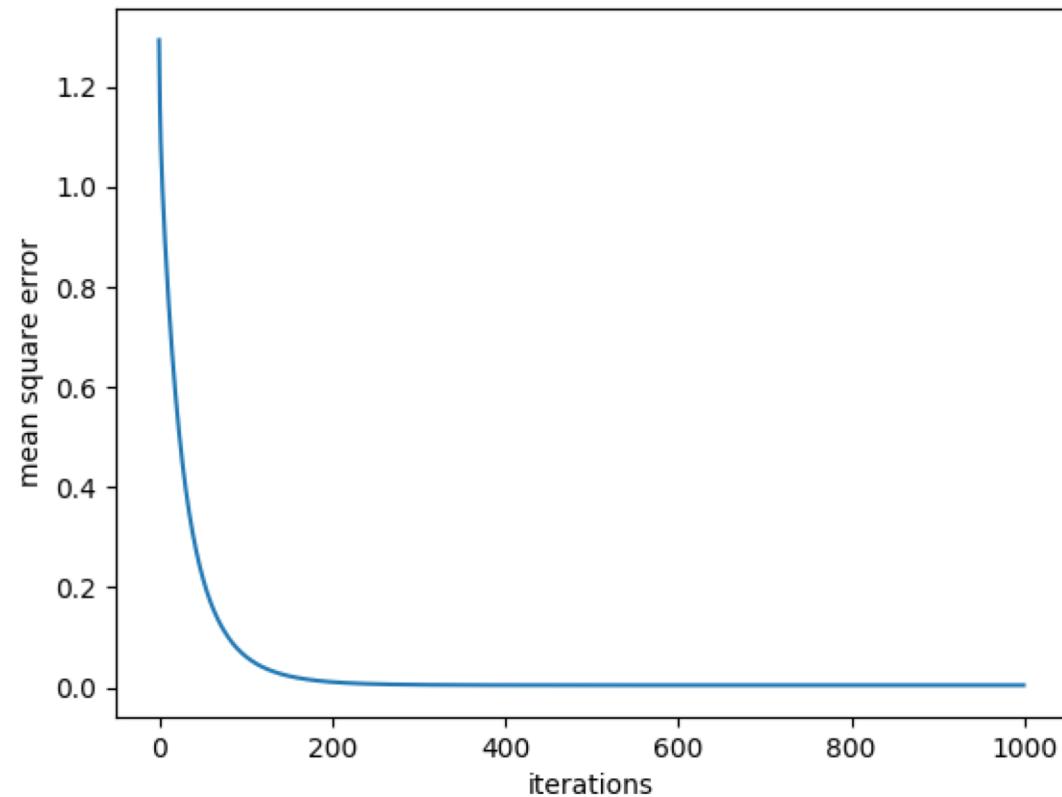
$$\mathbf{u} = \mathbf{X}\mathbf{w} + b\mathbf{1}_P$$

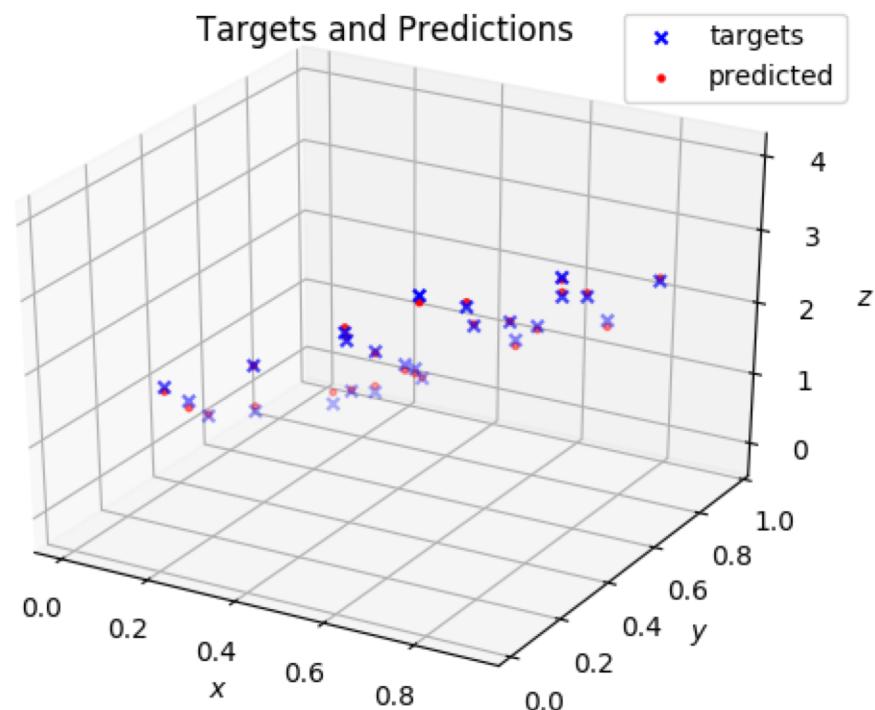
$$\mathbf{y} = f(\mathbf{u})$$

$$\mathbf{w} \leftarrow \mathbf{w} + \alpha \mathbf{X}^T (\mathbf{d} - \mathbf{y}) \cdot f'(\mathbf{u})$$

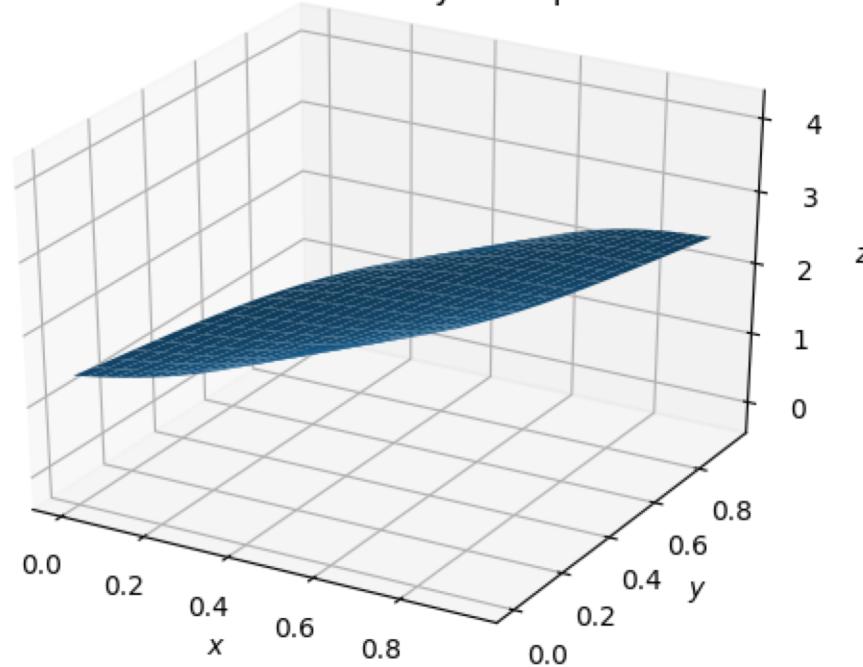
$$b \leftarrow b + \alpha \mathbf{1}_P^T (\mathbf{d} - \mathbf{y}) \cdot f'(\mathbf{u})$$

learning curve for perceptron





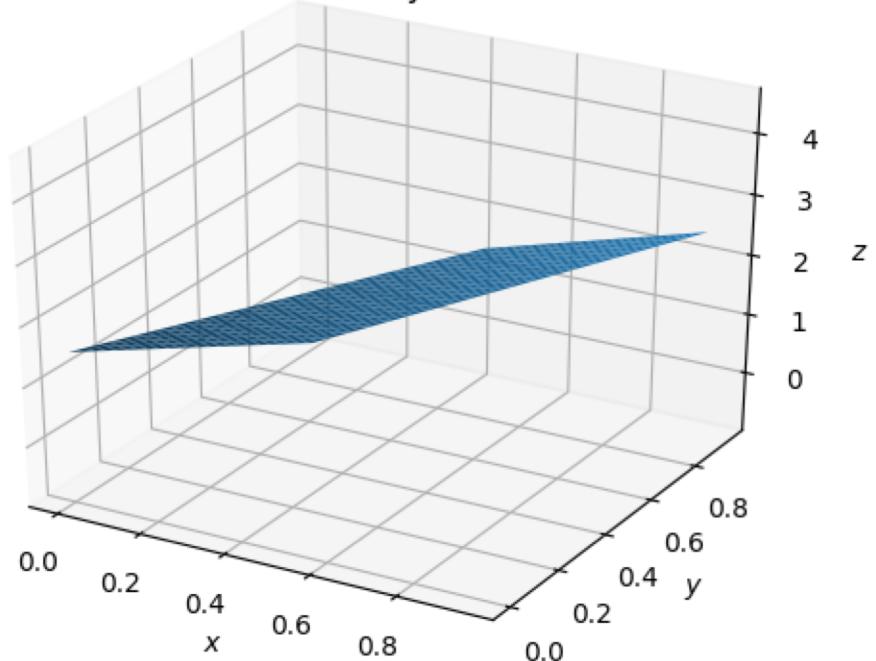
Function Learned by Perceptron



$$z = 1.5 + 3.3x - 2.5y + 0.2xy \quad \text{for } 0 \leq x, y \leq 1$$

	Linear Neuron	Perceptron
w	$\begin{pmatrix} 3.25 \\ -2.55 \\ 0.29 \end{pmatrix}$	$\begin{pmatrix} 2.537 \\ -1.801 \end{pmatrix}$
b	1.53	-0.354
m.s.e.	3.97×10^{-5}	0.004
function	$z = 3.25x - 2.55y + 0.29xy + 1.53$	$z = \frac{5.8}{1 + e^{0.354 - 2.537x + 1.801y}} - 1.0$

Function learned by linear neuron



Function Learned by Perceptron

