

Lecture 16:

Artificial Neural Networks (ANNs)

Back Propagation

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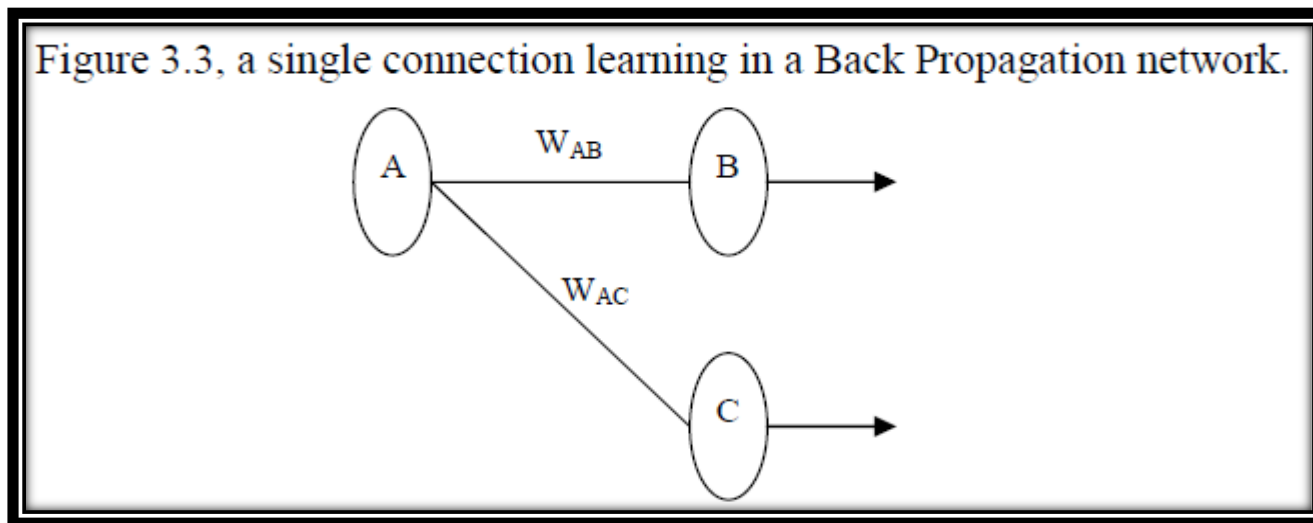
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Back Propagation

- 1986: Most important multi-layer ANN learning algorithm (ANN weight update)
- The global error is backward propagated to network nodes.
- weights are modified proportional to their contribution.

Back Propagation Learning Algorithm for a single connection

- Initially we will look at one connection W_{AB} , between a neuron in the output layer and one in the hidden layer



Back Propagation Learning Algorithm for a single connection

- **Step 1:** First apply the inputs to the network and work out the output.
- **Step 2:** Compute Mean Square Error :

$$E_p = \frac{1}{2} \sum_{k=1}^n (Target_k - Output_k)^2$$

If $E_p \leq$ acceptable value **then** stop
Else go to step 3

- **Step 3:** Next work out the error for neuron B. The error is
What you want – What you actually get:
 $Error_B = Output_B (1-Output_B)(Target_B - Output_B)$

$Output_B (1-Output_B)$ is the derivative of the sigmoid function

- Similarly , calculate error for all **output neurons** (1→n)

Back Propagation Learning Algorithm for a single connection

- Step 4: Change the weight. Let W_{AB}^+ be the new (trained) weight and W_{AB} be the initial weight.

$$W_{AB}^+ = W_{AB} + (\text{Error}_B \times \text{Output}_A)$$

→ Note that weights associated with **larger output** values (from hidden layer, i.e. Neuron A) will receive **bigger changes** than those associated with lower output values .

→ We update all the weights in the **output layer** this way.

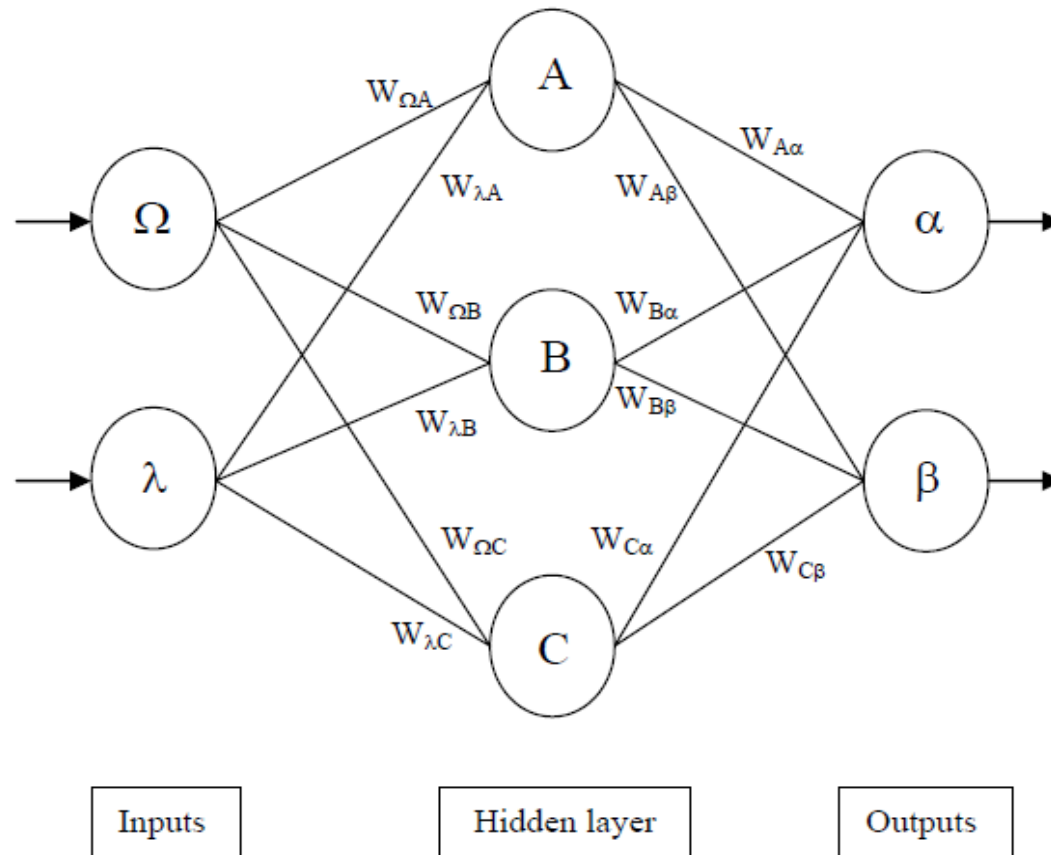
Back Propagation Learning Algorithm for a single connection

- Step 5: Calculate the Errors for the hidden layer neurons.
- Unlike the output layer we can't calculate these directly (because we don't have a Target).
- So we **Back Propagate** them from the output layer (hence the name of the algorithm).

$$\text{Error}_A = \text{Output}_A (1 - \text{Output}_A)(\text{Error}_B W_{AB} + \text{Error}_C W_{AC})$$
$$\delta_A = \text{out}_A(1 - \text{out}_A)(\delta_B W_{AB} + \delta_C W_{AC})$$

- We calculate all **hidden** neurons errors the same way (1→I)
- Having obtained the Error for the hidden layer neurons now proceed as in step 4 to change the hidden layer weights.

Back Propagation Learning Algorithm for a full Network



Back Propagation Learning Algorithm for a full network

1. Calculate errors of output neurons

$$\delta_{\alpha} = \text{out}_{\alpha} (1 - \text{out}_{\alpha}) (\text{Target}_{\alpha} - \text{out}_{\alpha})$$

$$\delta_{\beta} = \text{out}_{\beta} (1 - \text{out}_{\beta}) (\text{Target}_{\beta} - \text{out}_{\beta})$$

2. Change output layer weights

$$W_{A\alpha}^{+} = W_{A\alpha} + \eta \delta_{\alpha} \text{out}_A$$

$$W_{A\beta}^{+} = W_{A\beta} + \eta \delta_{\beta} \text{out}_A$$

$$W_{B\alpha}^{+} = W_{B\alpha} + \eta \delta_{\alpha} \text{out}_B$$

$$W_{B\beta}^{+} = W_{B\beta} + \eta \delta_{\beta} \text{out}_B$$

$$W_{C\alpha}^{+} = W_{C\alpha} + \eta \delta_{\alpha} \text{out}_C$$

$$W_{C\beta}^{+} = W_{C\beta} + \eta \delta_{\beta} \text{out}_C$$

3. Calculate (back-propagate) hidden layer errors

$$\delta_A = \text{out}_A (1 - \text{out}_A) (\delta_{\alpha} W_{A\alpha} + \delta_{\beta} W_{A\beta})$$

$$\delta_B = \text{out}_B (1 - \text{out}_B) (\delta_{\alpha} W_{B\alpha} + \delta_{\beta} W_{B\beta})$$

$$\delta_C = \text{out}_C (1 - \text{out}_C) (\delta_{\alpha} W_{C\alpha} + \delta_{\beta} W_{C\beta})$$

4. Change hidden layer weights

$$W_{\lambda A}^{+} = W_{\lambda A} + \eta \delta_A \text{in}_{\lambda}$$

$$W_{\Omega A}^{+} = W_{\Omega A} + \eta \delta_A \text{in}_{\Omega}$$

$$W_{\lambda B}^{+} = W_{\lambda B} + \eta \delta_B \text{in}_{\lambda}$$

$$W_{\Omega B}^{+} = W_{\Omega B} + \eta \delta_B \text{in}_{\Omega}$$

$$W_{\lambda C}^{+} = W_{\lambda C} + \eta \delta_C \text{in}_{\lambda}$$

$$W_{\Omega C}^{+} = W_{\Omega C} + \eta \delta_C \text{in}_{\Omega}$$

The constant η (called the learning rate, and nominally equal to one) is put in to speed up or slow down the learning if required.

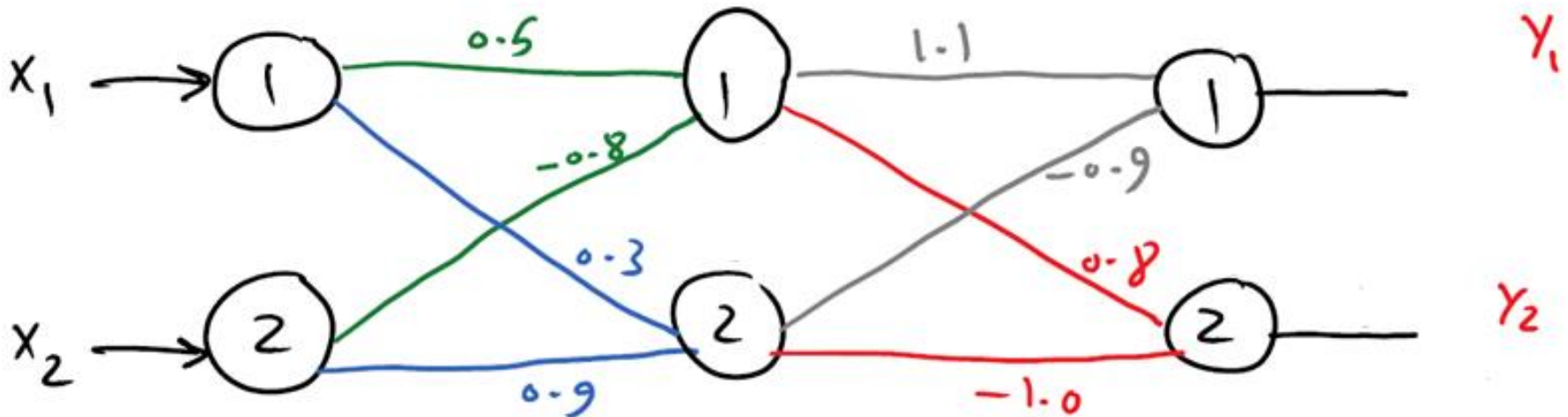
Back Propagation Learning Algorithm for a full network- Example

Assume that the neurons have a Sigmoid activation function and $\eta = 0.5$

Where the dataset contains only 1 record :

X1	X2	Y1	Y2
1	3	0.9	0.1

- (i) Perform a forward pass on the network.
- (ii) Perform a reverse pass (training) once.
- (iii) Perform a further forward pass and comment on the result



Derivation of Sigmoid function

Let's denote the sigmoid function as $\sigma(x) = \frac{1}{1 + e^{-x}}$.

The derivative of the sigmoid is $\frac{d}{dx}\sigma(x) = \sigma(x)(1 - \sigma(x))$.

Here's a detailed derivation:

$$\begin{aligned}\frac{d}{dx}\sigma(x) &= \frac{d}{dx} \left[\frac{1}{1 + e^{-x}} \right] \\&= \frac{d}{dx} (1 + e^{-x})^{-1} \\&= -(1 + e^{-x})^{-2} (-e^{-x}) \\&= \frac{e^{-x}}{(1 + e^{-x})^2} \\&= \frac{1}{1 + e^{-x}} \cdot \frac{e^{-x}}{1 + e^{-x}} \\&= \frac{1}{1 + e^{-x}} \cdot \frac{(1 + e^{-x}) - 1}{1 + e^{-x}} \\&= \frac{1}{1 + e^{-x}} \cdot \left(\frac{1 + e^{-x}}{1 + e^{-x}} - \frac{1}{1 + e^{-x}} \right) \\&= \frac{1}{1 + e^{-x}} \cdot \left(1 - \frac{1}{1 + e^{-x}} \right) \\&= \sigma(x) \cdot (1 - \sigma(x))\end{aligned}$$