Artificial Neural Networks

Natasha Balac, Ph.D.
Paul Rodriguez, Ph.D.
Predictive Analytics Center of Excellence,
Director
San Diego Supercomputer Center
University of California, San Diego





Artificial Neural Networks

- Biological networks vs. Neural Networks
- Artificial Neuron
- Perceptron
- Back Propagation
- Hands-on Session





Brain vs. Serial Computer

- Our neurons do not transmit information very fast
- Even for a reflex that only involves three neurons, it may take several tenths of a second
- Somehow, we are able to process the information that it takes to drive a car using our relatively slow neurons
- Our nervous system does not process serially
- Human brain is an example of a massively-parallel system





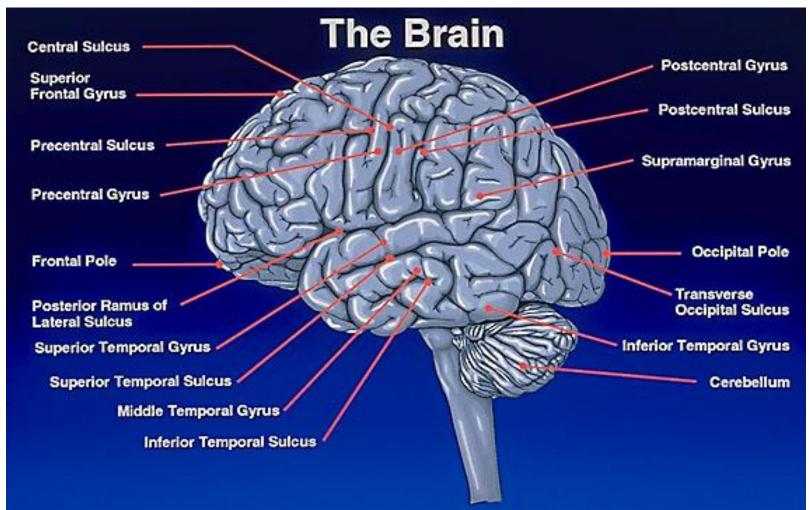
Brain as an Information Processing System

- It can learn (reorganize itself) from experience
- Partial recovery from damage is possible if healthy units can learn to take over the functions previously carried out by the damaged areas
- Performs massively parallel computations extremely efficiently
- It supports our intelligence and self-awareness
 - How? Nobody knows yet





Human Brain Is Not Homogeneous







Human Brain

- Our brains are made up of about 100 billion tiny units called neurons
- Each neuron is connected to thousands of other neurons and communicates with them via electrochemical signals
- Signals coming into the neuron are received via junctions called synapses
- Synapses are located at the end of branches of the neuron cell called dendrites





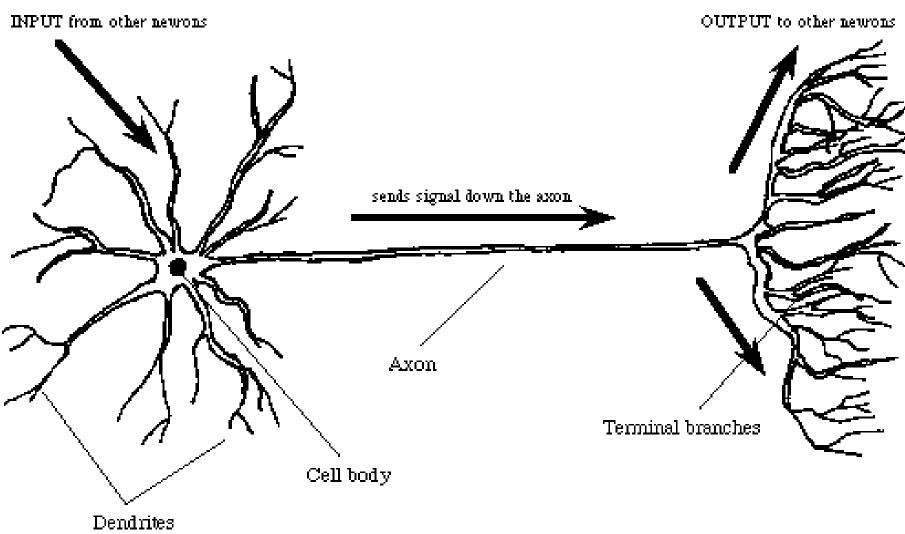
Human Brain

- The neuron continuously receives signals from inputs and then performs a little bit of "magic"
- Neuron sums up the inputs to itself (in some way) and then, if the end result is greater than some threshold value, the neuron fires
- It generates a voltage and outputs a signal along an axon





Neuron

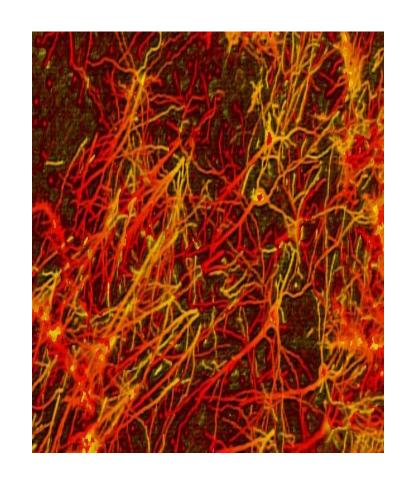






Neurons

- In addition to these longrange connections, neurons also link up with many thousands of their neighbors
- To form very dense, complex local networks







Brains Learn - Of Course! How?

- One way brains learn is by altering the strengths of connections between neurons and by adding or deleting connections between neurons
- They learn "on-line"
 - based on experience
 - and typically without the benefit of a teacher





A Simple Artificial Neuron

- Basic computational element (model neuron) is often called a node or unit
- It receives input from some other units, or perhaps from an external source
- Each input has an associated weight w, which can be modified so as to model synaptic learning





A Simple Artificial Neuron

 The unit computes some function f of the weighted sum of its inputs:

$$y_i = f(\sum_i w_{ij} y_j)$$

Its output, in turn, can serve as input to other units





Neuron

- Each input into the neuron has its own weight
- Weight is a floating point number
 - will be adjust when training the network
- Weights in most neural nets can be both negative and positive
 - providing excitory or inhibitory influences to each input
- Each input enters the nucleus it's multiplied by its weight

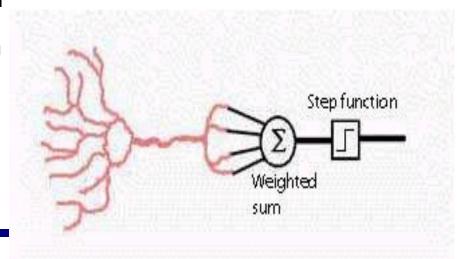




Perceptron Activation

- The nucleus then sums all these new input values which gives us the activation
 - floating point number which can be negative or positive
- If the activation is greater than a threshold value
 - the neuron outputs a signal
 - If the activation is less than
 - 1 the neuron outputs zero
- Called a step function





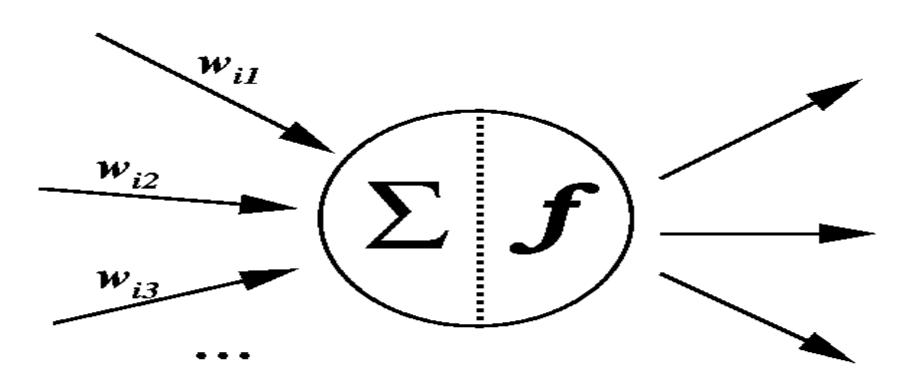
Structure

- A neuron can have any number of inputs 1-> n
- The inputs represented as: x₁, x₂, x₃... x_n
- Corresponding input weights: w₁, w₂, w₃... w_n
- Summation of the weights multiplied by the inputs: x₁w₁ + x₂w₂ + x₃w₃ + x_nw_n
 - called activation value
 - $a = X_1 W_1 + X_2 W_2 + X_3 W_3 ... + X_n W_n$
 - $a=\Sigma w_i x_i$





Artificial Neuron



$$y_i = f(net_i)$$





Activation Function

- Identity Function
- Step Function
- Logistic Function (Sigmoid)
- Symmetric Sigmoid
- Radial Basis Functions
- Derivatives





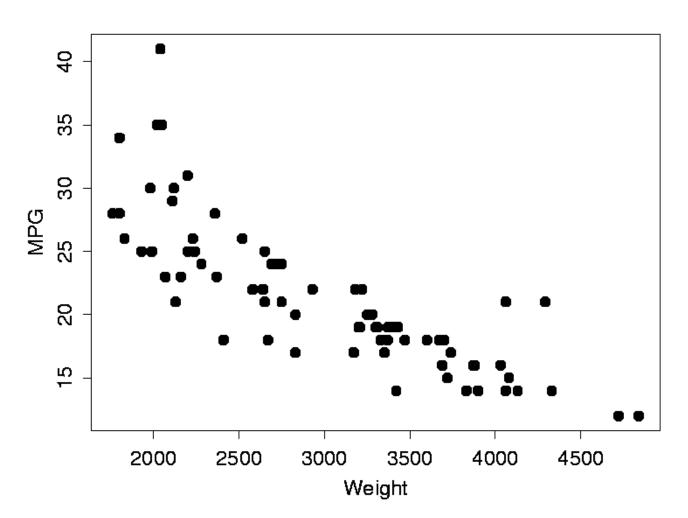
Example

- Each dot in the figure provides information about the weight
 - x-axis, units: U.S. pounds and fuel consumption
 - y-axis, units: miles per gallon for one of 74 cars
 - Clearly weight and fuel consumption are linked
 - heavier cars use more fuel



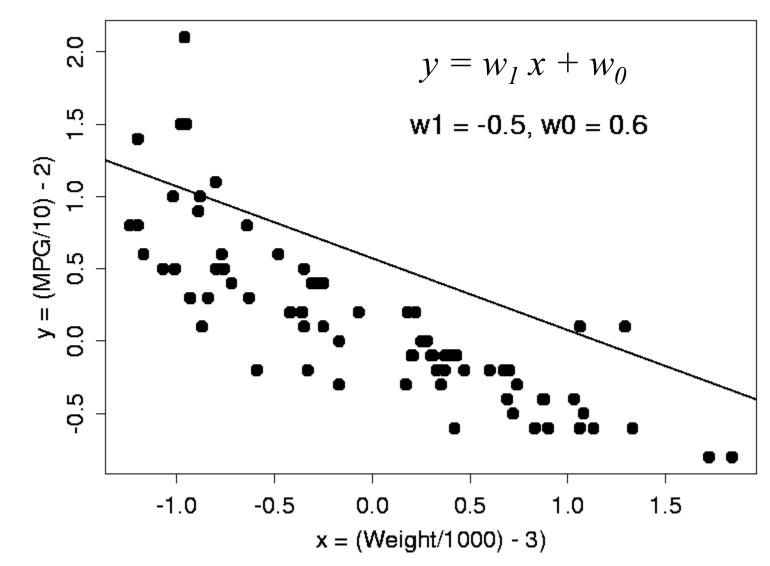


Car Weight and MPG Example













The Loss Function

- In order to make precise what we mean by being a "good predictor"
- Define a loss (objective or error) function E over the model parameters
- Popular choice for E is the sum-squared error

$$E = \frac{1}{2} \sum_{p} (t_p - y_p)^2$$





Minimizing the Loss

- The loss function E provides an objective measure of predictive error for a specific choice of model parameters
- We can thus restate our goal of finding the best (linear) model as finding the values for the model parameters that minimize E





Gradient Descent

- For linear models
 - linear regression provides a direct way to compute these optimal model parameters
- Does not generalize to nonlinear models
- Even though the solution cannot be calculated explicitly in that case
 - the problem can still be solved by an iterative numerical technique called gradient descent

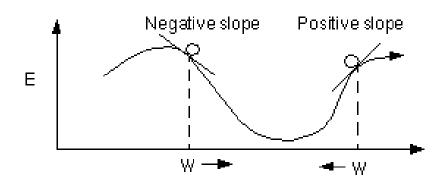




How does this work?

- The gradient of E gives us the direction in which the loss function at the current setting of the w has the steepest slope
- In order to decrease E take a small step in the opposite direction

Slope of E positive => decrease W Slope of E negative => increase W

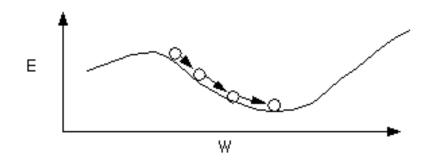






Gradient Descent

- By repeating this over and over, we move "downhill" in E until reach a minimum where G = 0
- so that no further progress is possible



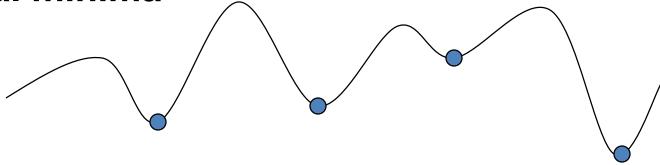




Gradient Descent

- Similar to hill-climbing
- Can be problems knowing when to stop

Local minima



- can have multiple local minima (note: for perceptron, E(w) only has a single global minimum, so this is not a problem)
- gradient descent goes to the closest local minimum:
 - solution: random restarts from multiple places in weight space

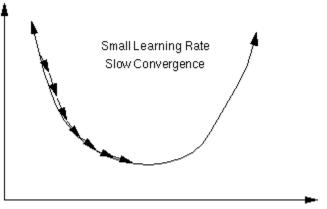




The Learning Rate

- Important consideration is the learning rate µ
 - determines by how much we change the weights w at each step

 If µ is too small the algorithm will take a long time to converge



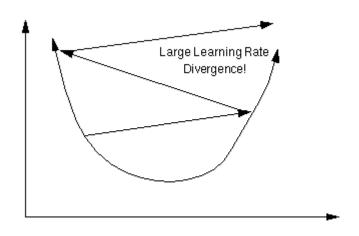




The Learning Rate

If µ is too large

- we may end up bouncing around the error surface out of control - the algorithm diverges
- This usually ends with an overflow error in the computer's floating-point arithmetic

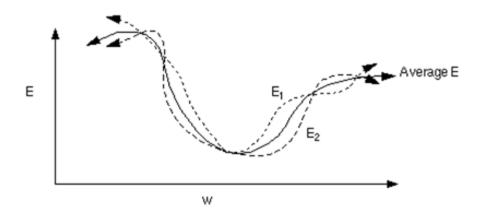






Stochastic Gradient Descent

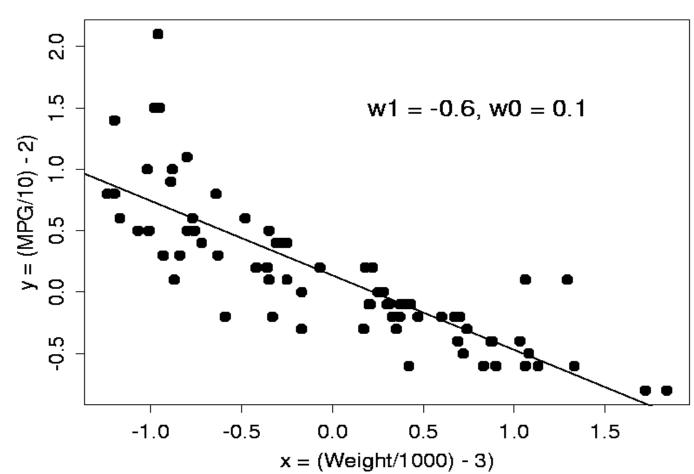
- Since the gradient for a single data point can be considered a noisy approximation to the overall gradient G
 - this is also called stochastic (noisy) gradient descent







Linear Model For Car Data Found By Gradient Decent







It's a Neural Network!

- Linear model of equation $y = w_1 x + w_0$ can be implemented by the simple neural network
 - It consists of a
 - bias unit
 - an input unit
 - a linear output unit
- The input unit makes external input x (the weight of a car) available to the network
- While the bias unit always has a constant output of 1





Simple Neural Network Example

- The output unit computes the sum
 - $y_2 = y_1 W_{21} + 1.0 W_{20}$
- This is equivalent to the previous equation

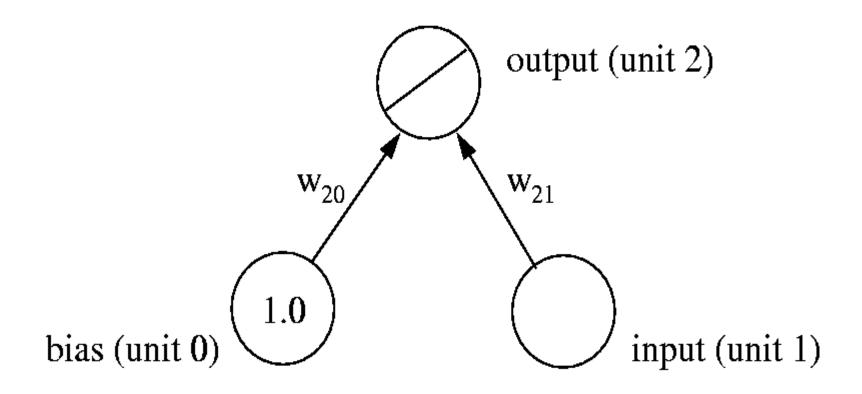
$$y = W_1 X + W_0$$

- with w_{21} implementing the slope of the straight line
- and w_{20} its intercept with the y1-axis





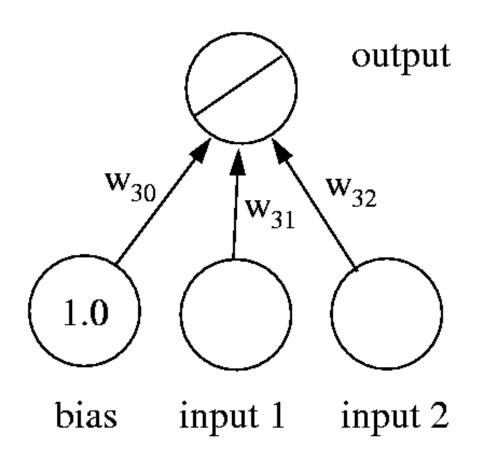
Simple Neural Network







Multiple inputs

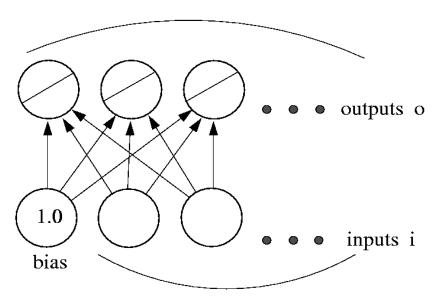






Network Structure

- The network now has a typical layered structure
 - a layer of input units (and the bias)
 - connected by a layer of weights to
 - a layer of output units







NN Definition

- NN is a network of many simple processors ("units"), each possibly having a small amount of local memory
- The units are connected by communication channels ("connections") which usually carry numeric data of various kinds
- The units operate only on their local data and on the inputs they receive via the connections





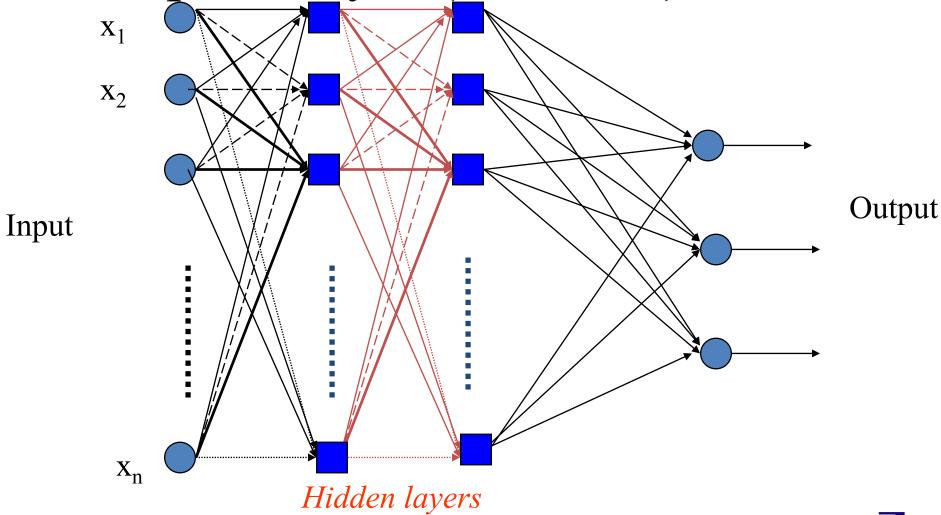
About Neural Networks

- Most NNs have some sort of "training" rule
 - weights of connections are adjusted based on data
- NNs "learn" from examples
- NNs are capable of exhibiting capability for generalization beyond the training data





Example:4-layer (2-hidden) network





at the UNIVERSITY OF CALIFORNIA; SAN DIEGO

General Artificial Neuron Model

Has five components, shown in the following list
 The subscript i indicates the i-th input or weight

- 1. A set of <u>inputs</u>, x_i
- 2. A set of <u>weights</u>, w_i
- 3. A <u>bias</u>, u
- 4. An <u>activation function</u>, f
- 5. Neuron output, y



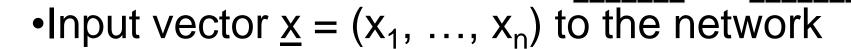


Example: Handwritten Digit Classification

•First need a data set to learn from: sets of

characters

•How are they represented?



 vector of ones and zeroes for each pixel according to whether it is black/white

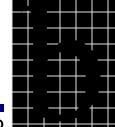




Example: Hand-written Digit Classification

- Set of input vectors is our Training Set X which has already been classified into a's and b's
- •Given a training set X, our goal is to tell if a new image is an a or b
 - •Classify it into one of 2 classes C₁ or C₂
 - •in general one of k classes C₁.. C_k





Generalization

Q. How do we tell if a new unseen image is an a or b?

A. Brute force: have a library of all possible images

There are:

 $256 \times 256 \text{ pixels} => 2^{256 \times 256} = 10^{158,000} \text{ images}$

Impossible! Typically have less than a few thousand images in training set





Generalization Problem

- System must be able to classify UNSEEN patterns from the patterns it has seen
 - I.e. Must be able to generalize from the data in the training set
- Intuition: biological neural networks do this well, so maybe artificial ones can do the same?
- As they are also shaped by experiences maybe we'll also learn about how the brain does it





What is backprop?

- Short for "backpropagation of error"
- Method for computing the gradient of the error function with respect to the weights for a feed forward network
- Straightforward but elegant application of the chain rule (elementary calculus)
- Backpropagation or backprop often refers to a training method that uses backpropagation to compute the gradient





Backpropagation Learning

- In backpropagation learning, every time an input vector of a training sample is presented, the output vector o is compared to the desired value d
- The comparison is done by calculating the squared difference of the two:

$$Err=(d-o)^2$$





Backpropagation Learning

- The value of Err tells us how far away we are from the desired value for a particular input
- The goal of backpropagation is to minimize the sum of Err for all the training samples
 - so that the network behaves in the most "desirable" way
 - Minimize:

$$\Sigma$$
 Err=(d-o)²





Training

- Once the neural network has been created it needs to be trained
- Initialize the neural net with random weights and then feed it a series of inputs
- For each input we check to see what its output is and adjust the weights accordingly so that whenever it sees a positive example it outputs 1 otherwise 0





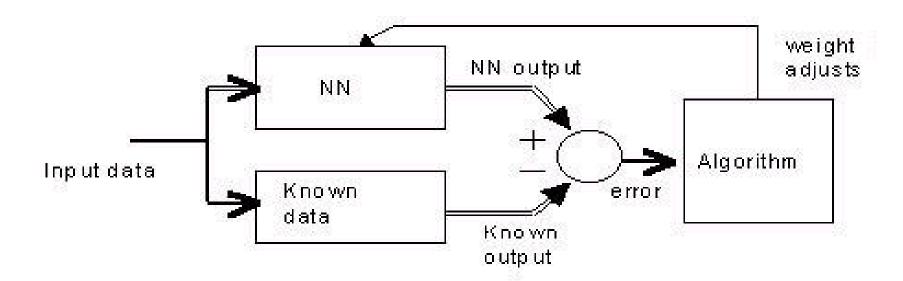
Learning: The training process

- Progressive adaptation of the synaptic connection values to let the NN learn the desired behavior
 - Feed the NN with an input from training data
 - Compare the NN's outputs with the training data's output
 - The differences are used to compute the error of the NN's response





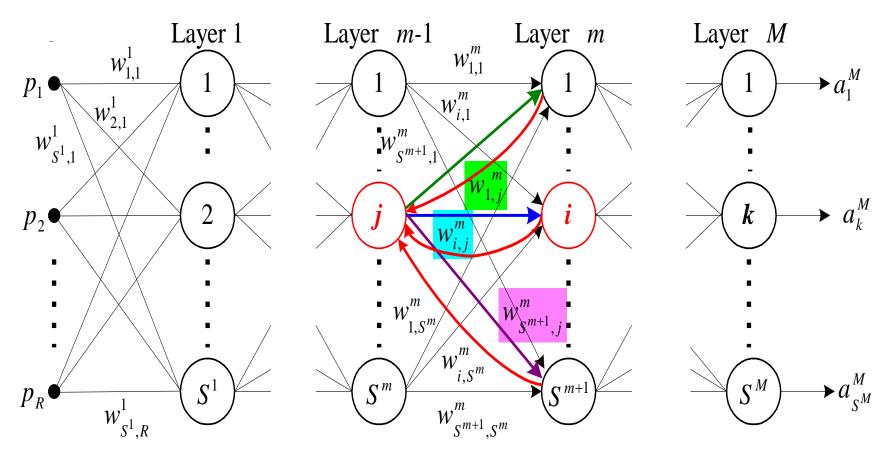
Learning: The training process







BP Neural Network







How to Count Layers?

- Some people count layers of units
 - Some count the input layer and some don't
- Some people count layers of weights
 - How they count skip-layer connections?
- We will count hidden-layers to refer to the latent features we are learning





Backpropagation Application

- Learning rate and local minima
 - the selection of a learning rate is of critical importance in finding the true global minimum of the error distance
- Backpropagation training with too small a learning rate will make agonizingly slow progress
 - Too large a learning rate will proceed much faster, but may simply produce oscillations between relatively poor solutions
- Both of these conditions are generally detectable through experimentation and sampling of results after a fixed number of training epochs





Learning Rate

- Typical values for the learning rate parameter are numbers between 0 and 1:
 - $0.05 < \eta < 0.75$
- We would like to use the largest learning rate that still converges to the minimum solution





Momentum

 The idea is to stabilize the weight change by using a combination of the gradient with a fraction of the previous weight change:

$$\Delta$$
 w(t) = - ∂ Ee / ∂ w(t) + α Δ w(t-1)

where α is taken $0 \le \alpha \le 0.9$, and t is the index of the current weight change





Momentum

- This gives the system a certain amount of inertia since the weight vector will tend to continue moving in the same direction unless opposed by the gradient term
- The effects of momentum
 - smooths the weight changes and suppresses oscillations across an error valley
 - when all weight changes are all in the same direction it gives faster convergence
 - enables an escape from small local minima on the error surface





Momentum

- Often, momentum will allow a larger learning rate and that this will speed convergence and avoid local minima
- On the other hand a learning rate of 1 with no momentum will be much faster when no problem with local minima or non-convergence is encountered





Backpropagation Challenges

How many layers?

- Zero hidden layers:
 - standard Perceptron algorithm
 - suitable if data is linearly separable
- One-hidden-layer:
 - may be sufficiently accurate for many tasks encountered in practice
 - faster training
- >1 hidden-layer:
 - can represent non-linear features easier
 - error correction has to propagate back farther, each weight's derivative is less directly related to output





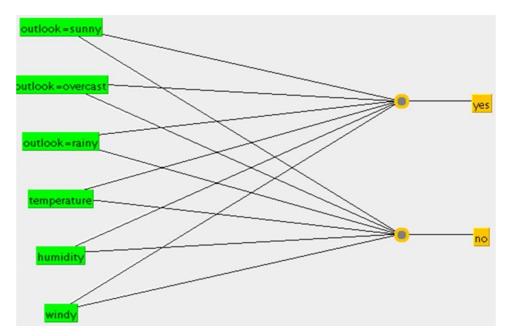
Backpropagation Challenges

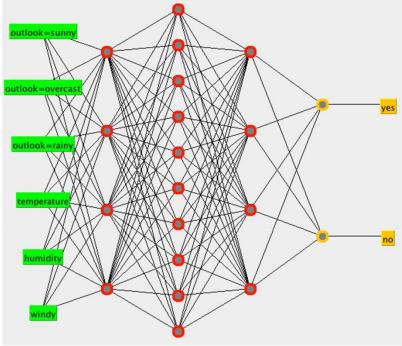
- Training may require thousands of backpropagations
- Backpropagation can get stuck or become unstable when varying the learning rate parameter
 - increasing too much of the learning parameter leads to unstable learning- errors decrease as well as increase during the training process





Example: ANN in Weka









How to set up an ANN?

- Input layer: one for each attribute (attributes are numeric, or binary)
- Output layer: one for each class (or just one for each variable if the target output is a numeric vector)
- How many and how large are hidden layers?
 - Use prior expectations or start small
 - WEKA: (#input+ #output)/2





What Are The Weights?

- They're learned from the training set
- Iteratively minimize the error using steepest descent
- Gradient is determined using the "backpropagation" algorithm
- Change in weight computed by multiplying the gradient by the "learning rate" and adding the previous change in weight multiplied by the "momentum"
- Often involves (much) experimentation
 - number and size of hidden layers
 - value of learning rate and momentum





Parameters

- hiddenLayers: set GUI to true and try 5, 10, 20 nodes
- learningRate, momentum
- makes multiple passes ("epochs") through the data
- training continues until
 - error on the validation set consistently increases
 - or training time is exceeded





Thank you!



