CSPB 3202 Artificial Intelligence

Neural Network Training

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review: Learning in Perceptron

Learning in perceptron

- Perceptron rule
- Delta rule (Gradient Descent)

review: Learning in Perceptron

Perceptron algorithm

- Cycle through the training instances
- Only update W on misclassified instances
- If instance misclassified:
 - If instance is positive class (positive misclassified as negative)

$$W = W + X_i$$

If instance is negative class (negative misclassified as positive)

$$W = W - X_i$$

Perceptron

Delta rule (Gradient Descent)

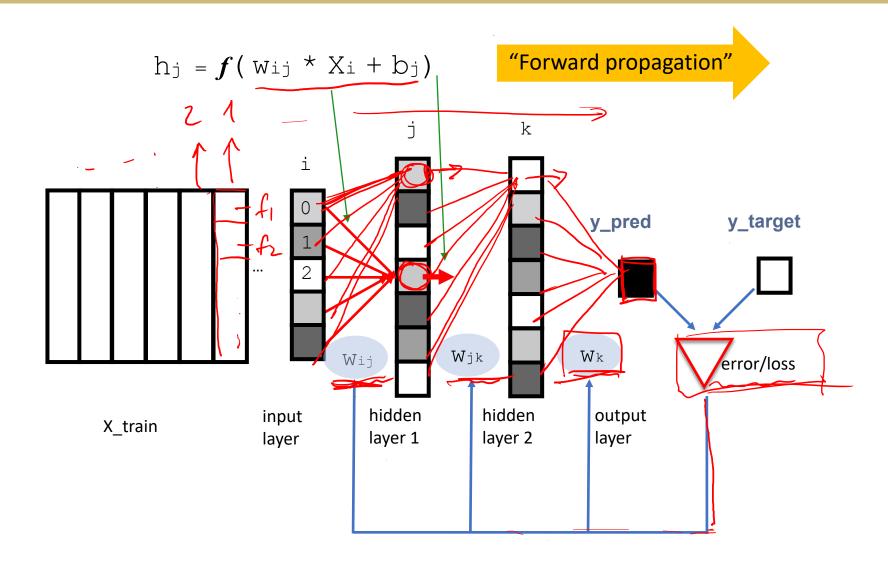
$$\omega_j \leftarrow \omega_j - \underbrace{\alpha}_{\partial \omega_j}^{\partial \mathcal{L}}$$

$$\mathcal{L} = \frac{1}{2}(\hat{y}_i - y_i)^2$$

$$\hat{y}_i = \sum_j \omega_j X_{ij}$$

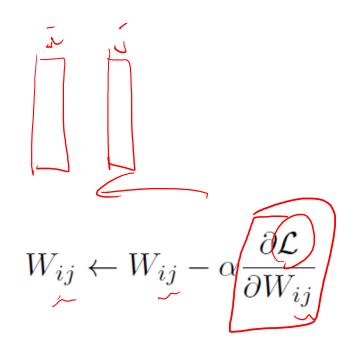
$$\underline{\omega_j \leftarrow \omega_j - \alpha(\hat{y}_i - \hat{y}_i)} X_{ij}$$

How Neural Network Training Works



"Backward propagation"

Weight Update in deep neural nets



Weight Update Rule

Loss Function
Gradient (Chain Rule)
Back Propagation

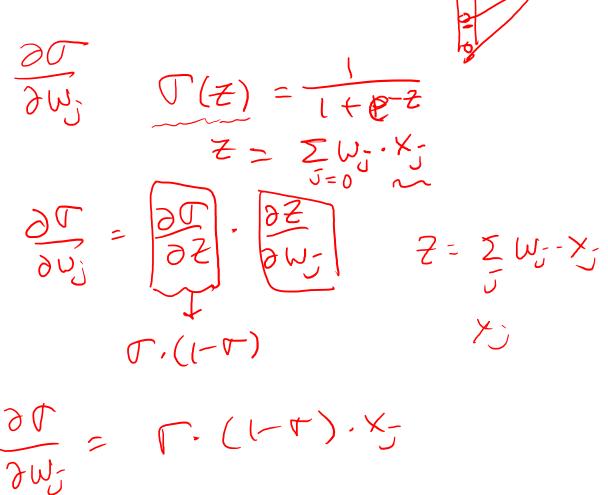
Chain Rule Reminder

$$\frac{\partial f(g(x))}{\partial x} = \frac{\partial f \partial g}{\partial g \partial x}$$

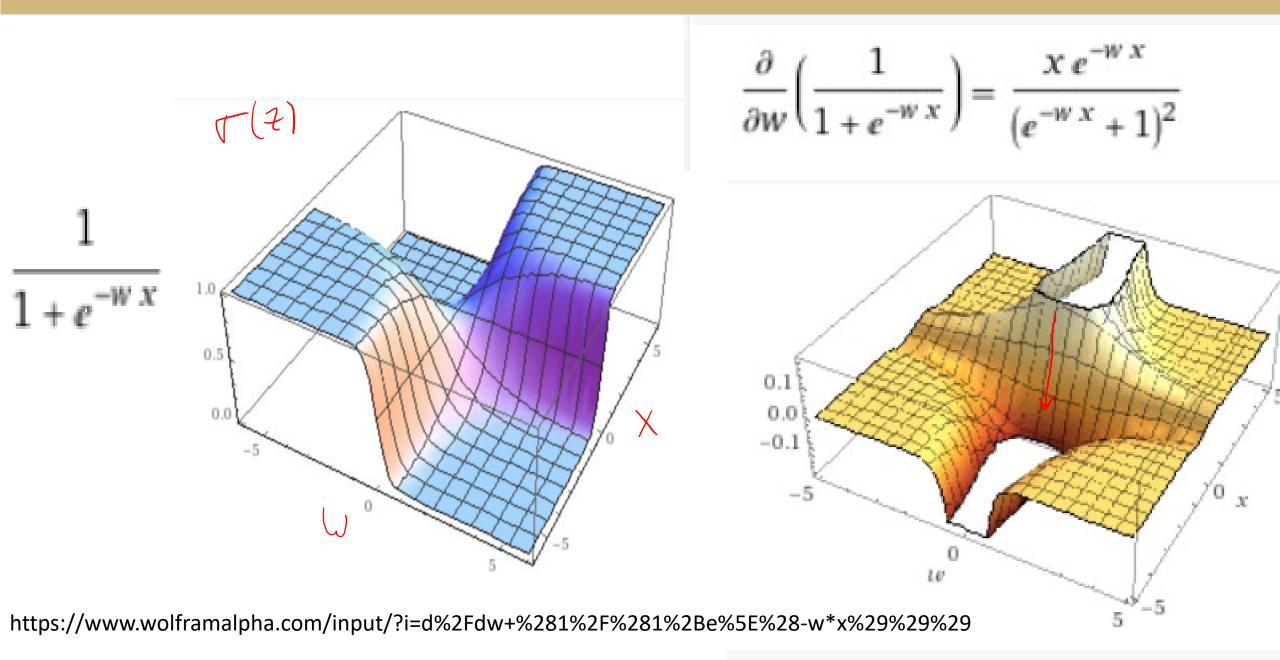
$$\frac{\partial \mathcal{T}}{\partial z} = \frac{\partial (1)}{\partial z(f)} f = \frac{1}{1+e^{-z}}$$

$$+ \frac{1}{f^{2}} e^{-z} (+1)$$

Example: gradient of sigmoid



Chain Rule Reminder

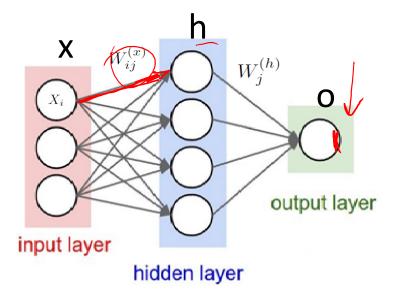


Calculating Gradient- Chain Rule

$$\mathcal{L} = -\frac{1}{m} \sum_{s}^{m} \underbrace{y_{s} \log a_{s} + (1 - y_{s}) \log(1 - a_{s})}_{s} \qquad \frac{\partial \mathcal{L}}{\partial W_{ij}^{(x)}} = \underbrace{\frac{\partial \mathcal{L}(\underline{a}^{(o)})}{\partial a^{(o)}}}_{out} \underbrace{\frac{\partial \mathcal{L}(\underline{a}^{(o)})}{\partial W_{ij}^{(x)}}}_{out}$$

$$W_{ij} \leftarrow W_{ij} - \alpha \frac{\partial \mathcal{L}}{\partial W_{ij}}$$

$$\frac{\partial f(g(x))}{\partial x} = \frac{\partial f}{\partial g} \frac{\partial g}{\partial x}$$



$$\frac{\partial \mathcal{L}}{\partial W_{ij}^{(x)}} = \underbrace{\frac{\partial \mathcal{L}(a^{(o)})}{\partial a^{(o)}}}_{\underline{\partial a^{(o)}}} \underbrace{\frac{\partial a^{(o)}}{\partial W_{ij}^{(x)}}}_{\underline{\partial W_{ij}^{(x)}}}$$

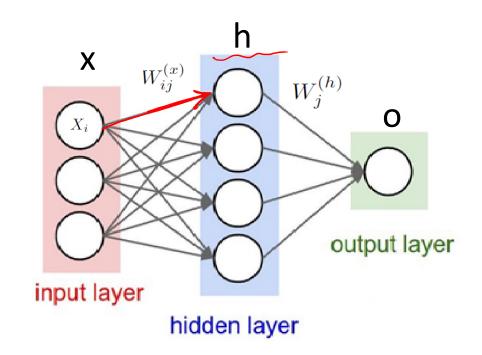
$$= \underbrace{\left(\frac{y}{a^{(o)}} - \frac{1 - y}{1 - a^{(o)}}\right)}_{\underline{\partial W_{ij}^{(x)}}} \underbrace{\frac{\partial a^{(o)}}{\partial W_{ij}^{(x)}}}_{\underline{\partial W_{ij}^{(x)}}}$$

$$\frac{\partial a^{(o)}}{\partial W_{ij}^{(x)}} = \frac{\partial \sigma(z^{(o)})}{\partial z^{(o)}} \frac{\partial z^{(h)}}{\partial W_{ij}^{(x)}}$$

$$= \frac{\partial \sigma(z^{(o)})}{\partial z^{(o)}} \frac{\partial z^{(o)}}{\partial W_{ij}^{(x)}} = \underline{\sigma(z^{(o)})(1 - \sigma(z^{(o)}))} \underbrace{\frac{\partial z^{(o)}}{\partial W_{ij}^{(x)}}}$$

Calculating Gradient- Chain Rule

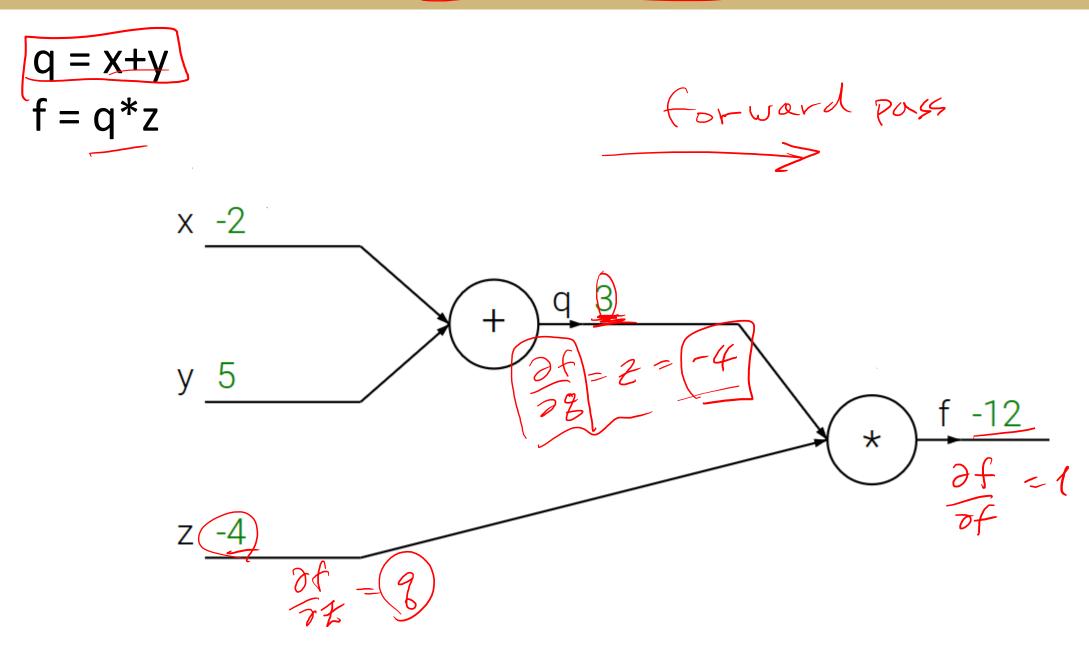
$$\frac{\partial z^{(o)}}{\partial W_{ij}^{(x)}} = \sum_{j}^{n^{(h)}} W_j^{(h)} \frac{\partial a_j^{(h)}}{\partial W_{ij}^{(x)}}$$



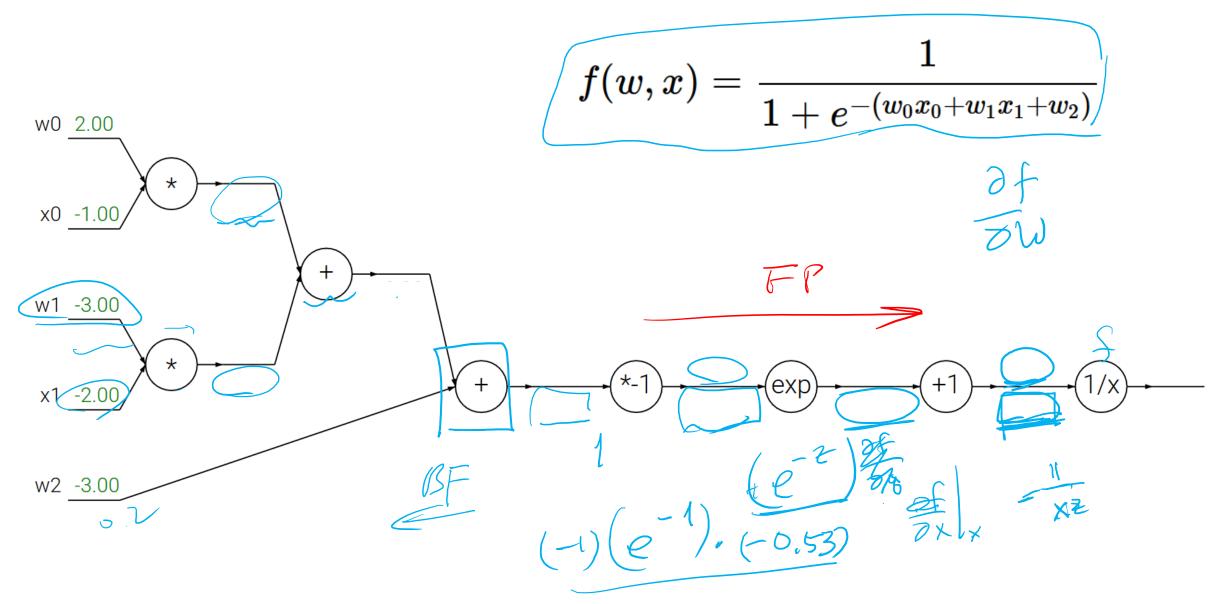
$$=\sum_{j}^{n^{(h)}}W_{j}^{(h)}\frac{\partial\sigma(z_{j}^{(h)})}{\partial W_{ij}^{(x)}}=\sum_{j}^{n^{(h)}}W_{j}^{(h)}\sigma(z_{j}^{(h)})(1-\sigma(z_{j}^{(h)}))\frac{\partial(z_{j}^{(h)})}{\partial W_{ij}^{(x)}}=\sum_{j}^{n^{(h)}}W_{j}^{(h)}\sigma(z_{j}^{(h)})(1-\sigma(z_{j}^{(h)}))X_{i}$$

$$\frac{\partial \mathcal{L}}{\partial W_{ij}^{(x)}} = \left(\frac{y}{a^{(o)}} - \frac{1 - y}{1 - a^{(o)}}\right) \sigma(z^{(o)}) (1 - \sigma(z^{(o)})) \sum_{j=0}^{n^{(h)}} W_{j}^{(h)} \sigma(z_{j}^{(h)}) (1 - \sigma(z_{j}^{(h)})) X_{i}$$

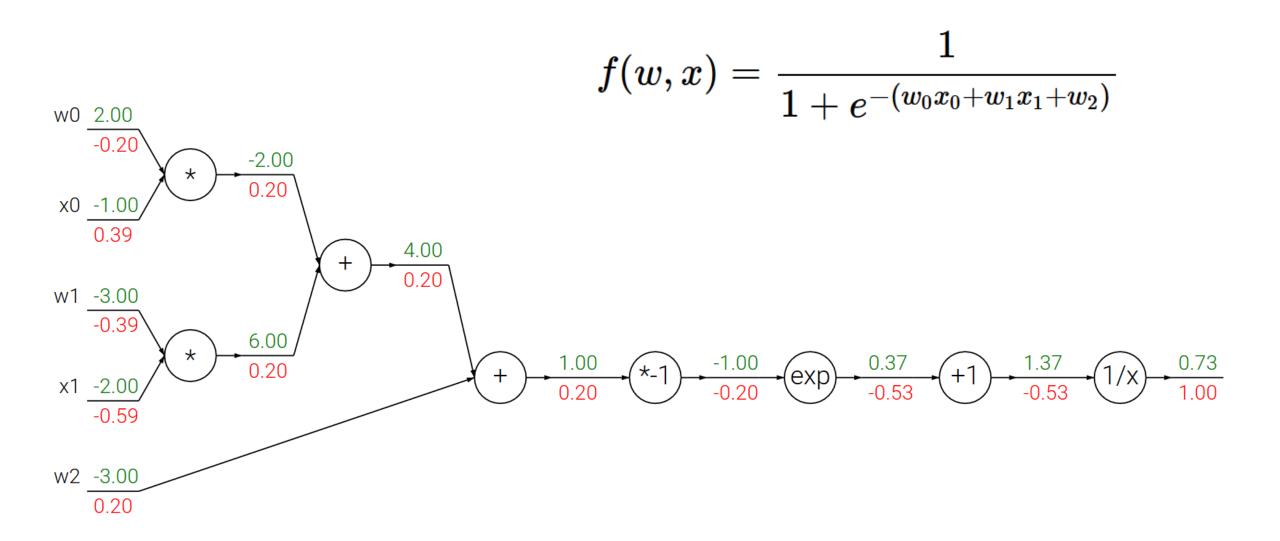
Back Propagation- Computation Graph



Back Propagation- Computation Graph



Back Propagation- Computation Graph



How does the computer perform differentiation?

Automatic Differentiation (Autodiff)

```
defvjp(anp.add,
                             lambda g, ans, x, y : unbroadcast(x, g),
11
                             lambda g, ans, x, y : unbroadcast(y, g))
                             lambda g, ans, x, y : unbroadcast(x, y * g),
12
     defvjp(anp.multiply,
                             lambda g, ans, x, y : unbroadcast(y, x * g))
13
     defvjp(anp.subtract,
                             lambda g, ans, x, y : unbroadcast(x, g),
                             lambda g, ans, x, y : unbroadcast(y, -g))
15
                             lambda g, ans, x, y : unbroadcast(x,
16
     defvjp(anp.divide,
                             lambda g, ans, x, y : unbroadcast(y, -(g)*(x)/y**2))
17
     defvjp(anp.true_divide, lambda g, ans, x, y : unbroadcast(x, g / y),
                             lambda g, ans, x, y : unbroadcast(y, - g * x / y**2))
19
     defvjp(anp.power,
         lambda g, ans, x, y: unbroadcast(x, g * y * x ** anp.where(y, y - 1, 1.)),
         lambda g, ans, x, y: unbroadcast(y, g * anp.log(replace_zero(x, 1.)) * x ** y))
```

https://github.com/mattjj/autodidact/blob/master/autograd/numpy/numpy_vjps.py

https://www.cs.toronto.edu/~rgrosse/courses/csc321_2018/slides/lec10.pdf