

Neural Networks Part 1

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What are neural networks?

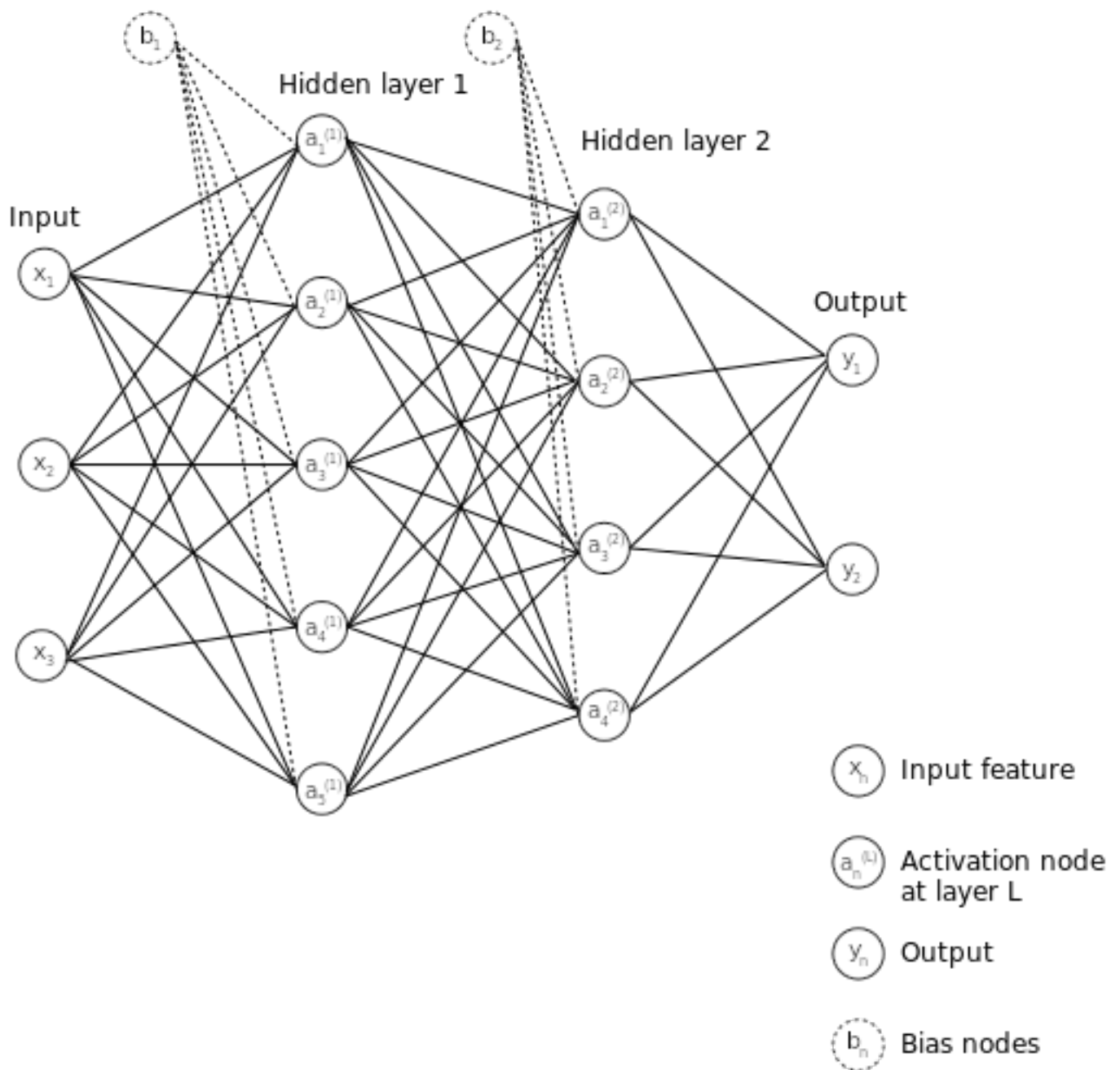
Neural networks are a set of algorithms that were inspired by neural circuits in the brain, and have exploded in popularity due to advances in computing technology. The central idea of neural networks is to take linear combinations of inputs as new features, then model the output as a nonlinear function of those features. We'll work on building our own neural network and perform classification on a breast cancer dataset.

Applications of neural networks in biomedical engineering

Neural networks have been applied to several real-world problems, from [determining medical diagnoses by classifying images](#) to [training a self driving car](#) to [biomedical text mining for extracting relevant patient information](#). This is because they can:

- Learn using non-linear and complex relationships
- Can generalize really well on unseen data
- Are flexible in the data that is imputed (non-normal distribution, non-constant variance, etc)

The components and notation of a neural network



There are several flavors of neural network architectures, each one having their own advantages and disadvantages for solving different problems. The diagram above illustrates a **feed-forward neural network**, where information flows through from the input to the output, and no information feeds back into itself. This is a rather simple neural network that works for several real-world applications.

Each component of the feed-forward neural network is described below:

Input layer: the data (X_{train}) we are training the neural network on, where each n^{th} column or feature vector represents a node in the network diagram. The diagram above shows 3 features in the input layer.

Hidden layer(s): where the features are transformed into new data representations via linear and non-linear transformations

- Each **activation node** (a_n) represents our newly determined complex feature vector. A single hidden layer can consist of several activation nodes. The number of nodes and hidden layers affects the model output.
- The **bias nodes** (b_n) can be a scalar or vector of values that further influences the model fit.

Output layer: the final computed values after processing the input data through the hidden layers.

The diagram above shows a neural network containing two hidden layers. These are considered to be **deep neural networks**. To illustrate the main concepts underpinning neural networks, we'll be dealing with a **shallow neural network** that contains 1 hidden layer.

Training a neural network using forward propagation

The training phase of a neural network is called **forward propagation**. It consists of iteratively performing a linear transformation, followed by a non-linear transformation for each hidden layer, until we reach the output layer.

Linear transformation

Let's first use an artificial dataset consisting of 50 observations and 6 features to demonstrate what forward propagation does to our data.

The first step in training a neural network is to perform a linear transformation of the data to compute a new "feature". The formula for the transformation is

$$Z = X^T w + b$$

which is equivalent to the following equations:

$$\begin{aligned} z_1 &= x_1 w_1 + b_1 \\ z_2 &= x_2 w_2 + b_2 \\ &\vdots \\ z_6 &= x_6 w_6 + b_6 \end{aligned}$$

X has the predictors spanning the columns, and the observations span the rows. This is the same form as the linear regression problem, and just like our regression problem, we're trying to estimate two parameters: the **weights** (w) and the **bias** (b) values.

For now, let's see how the two parameters w and b impact the solution Z , and then plot the relationship between X and Z . We'll run linear transformations with 1, 2, and 3 activation nodes of different values, as well as biases equal to all zeros, ones, and random values. The plot is generated by an accessory function `plotLSLines` located in the lesson directory.

Impact of weights on the new feature Z generated by the neural network

First, let's plot the least square lines after fitting different weight values in the linear equation:

```

% !!! IMPORTANT: ADD ALL FUNCTIONS TO MATLAB PATH !!!
addpath(genpath('.'))

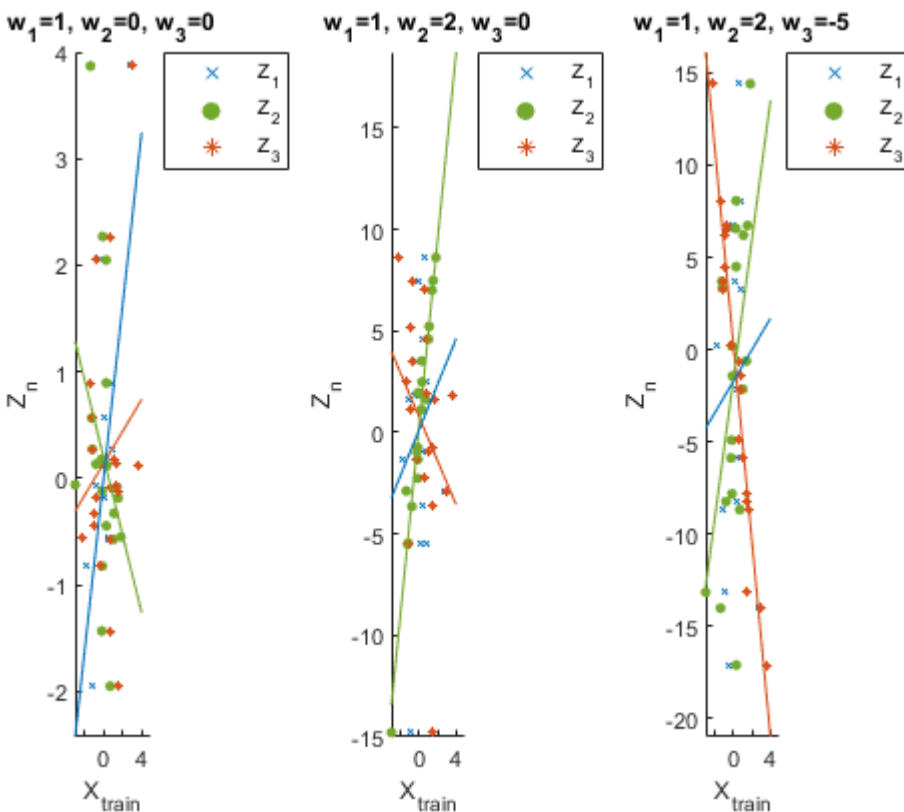
% Initialize inputs using random numbers from default seed
rng('default');
X = normrnd(0, 1, [3, 20]);

% Example with three different w and b vectors
wArray = [[1; 0; 0], ... % One activation node
          [1; 5; 0], ... % Two activation nodes
          [1; 2; -5]]; % Three activation nodes
b = randn([1, 20]);

% Construct several values for Z by changing the weights and bias
% parameters
for i = 1:size(wArray, 2)
    Z1{i} = X' * wArray(:, i) + b';
end

% Plot least-squared lines for each feature in each plot
plotLSLines(X', Z1, 'weights');

```



As you can see, each weight value highly impacts the distribution of the data in the new feature by a linear scaling factor.

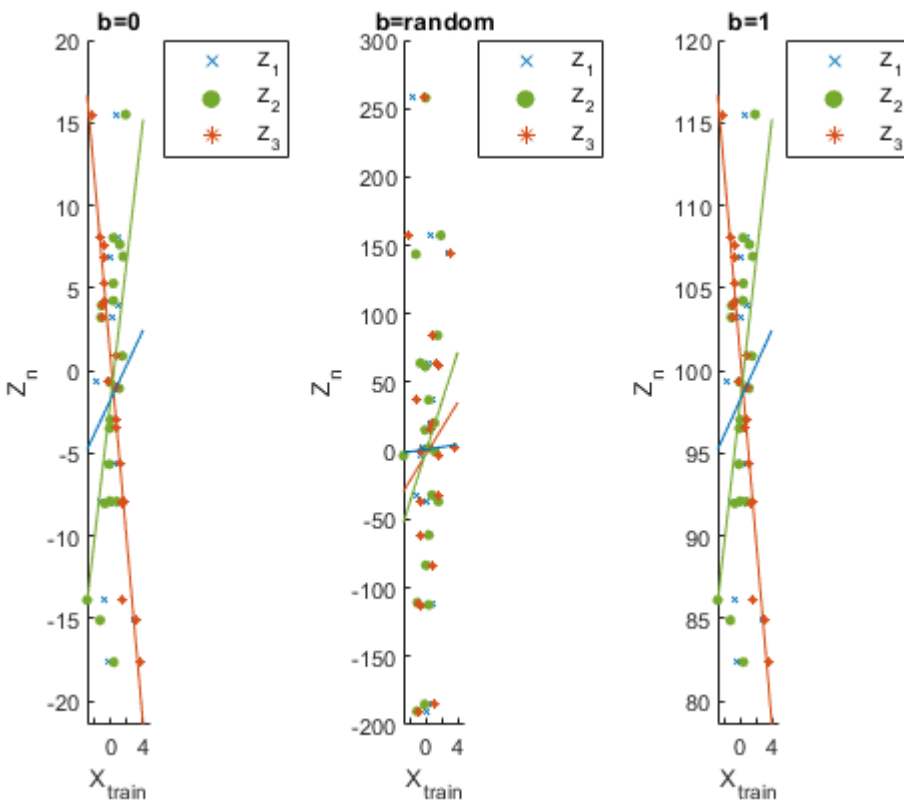
Impact of biases on the new feature Z generated by the neural network

Now that we saw the impact on the weights, let's see how the biases impact the dataset. To make the differences very apparent, I multiplied each bias by 100.

```
w = [1; 2; -5]; % Three activation nodes
bArray = [zeros([1, 20])*100; ... % All zeros
          randn([1, 20])*100; ... % Random values
          ones([1, 20])*100]; % All tens

for i = 1:size(wArray, 2)
    Z2{i} = X' * w + bArray(i, :);
end

% Plot least-squared lines for each feature in each plot
plotLSLines(X', Z2, 'biases');
```



As you can see, each weight value highly impacts the distribution of the data in the new feature by either a linear or non-linear scale, depending on what the bias values are.

We've now covered how these two learning parameters influence the neural network, and the decisions it makes during classification. Without previous knowledge about the true nature of the data (without knowing what exactly w and b are in reality), we need to initialize these values somehow. As it turns out, initializing neural networks with small and random values for w and b is the best way for the model to train on these parameters. More on that in later sections.

Non-linear transformations using an activation function

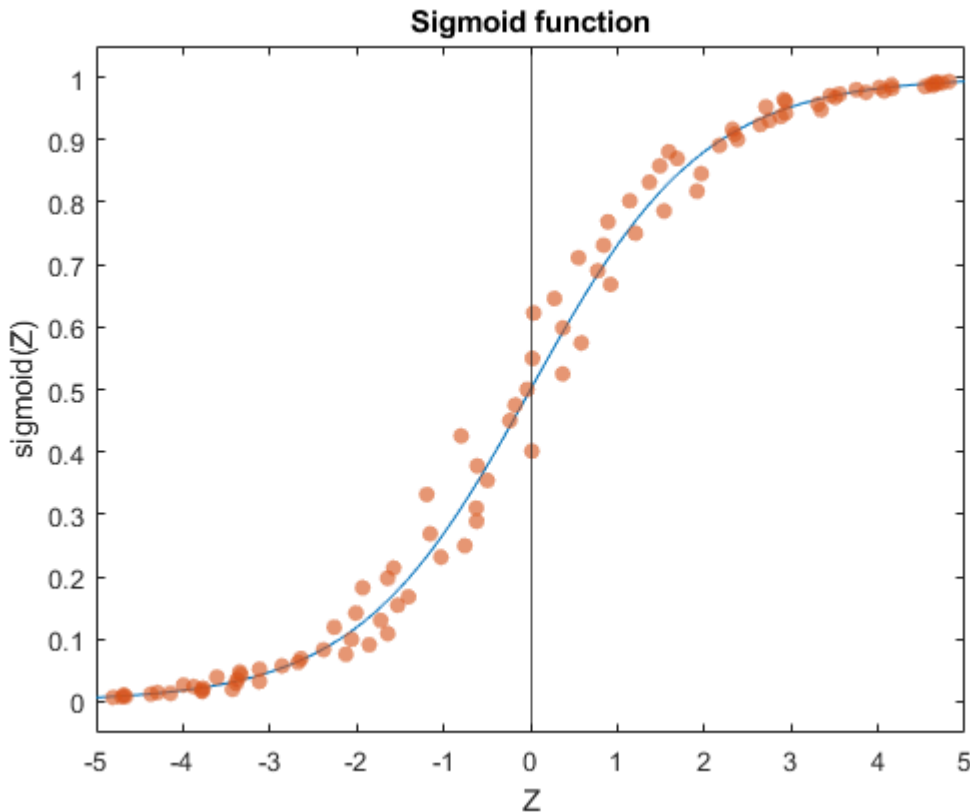
The sigmoid activation function

The second step involves transforming the data again using a non-linear function. In this particular example, we'll use the sigmoid function, which historically has been widely used in neural network applications. Later, we will discuss non-linear functions that can be used instead of the sigmoid activation function.

To review, data can be transformed into a range of [0, 1] using the sigmoid function (aka logit transformation):

$$\text{sigmoid}(Z) = A = \frac{1}{1 + e^{-Z}}$$

```
plotSigmoidFunction()
```

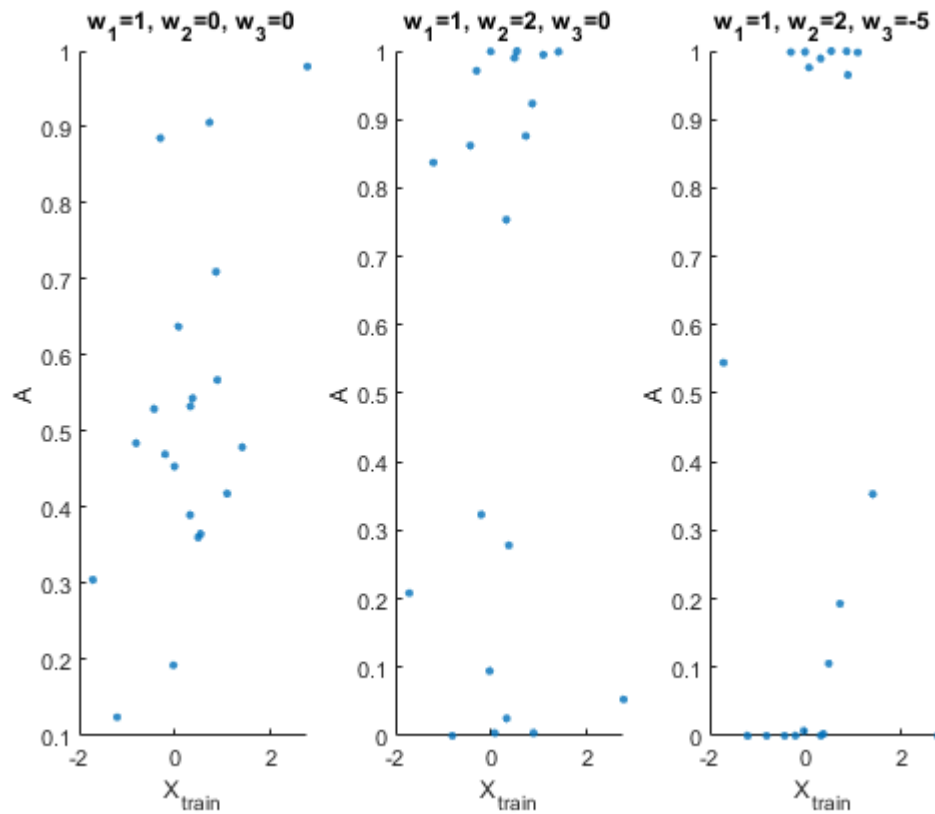


This function is especially useful for binary classification, as the logit transformation scales these values in a range of [0, 1].

We can use the `activationFnc` function provided in the project folder to logit transform our values. Let's now transform our `Z` array using the sigmoid function and see the results of the transformation.

Applying the sigmoid activation function to `Z` values obtained from changing `w`

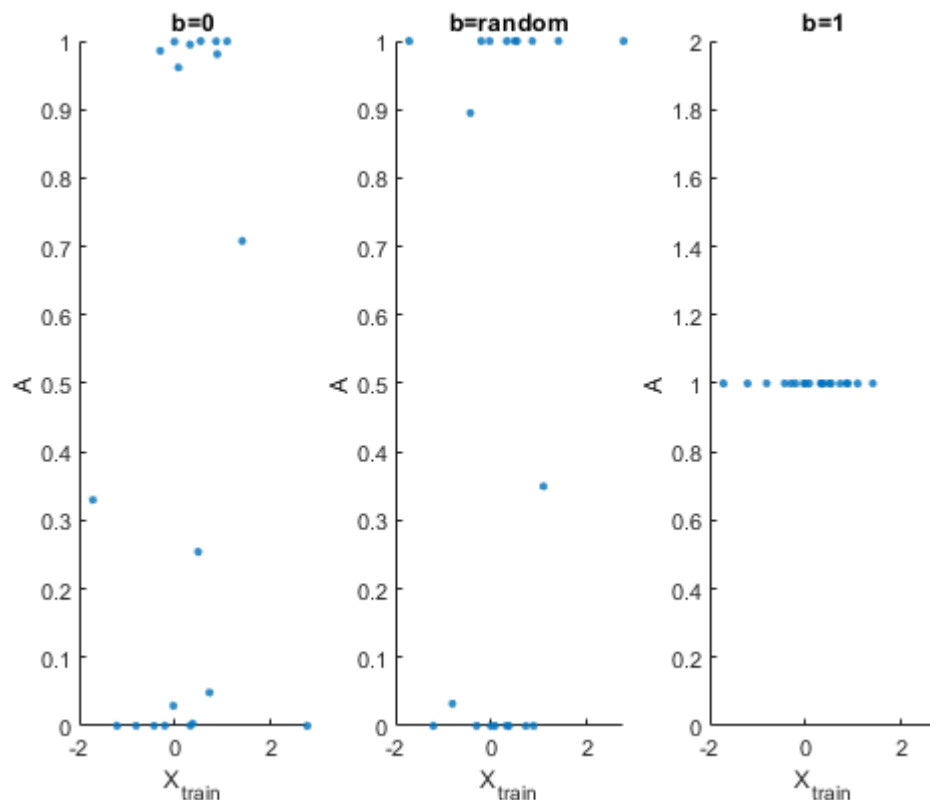
```
% Compute y using the Z1 cell array containing the results from using different w values
for i = 1:size(Z1, 2)
    y1{i} = activationFnc(Z1{i}', 'Sigmoid');
end
plotSigmoidFunction(X', y1, 'weights');
```



As we add more weights, the data points tends to converge to a value of 0 and 1. This is exactly how a neural network performs binary classification.

Applying the sigmoid activation function to Z values obtained from changing b

```
% Compute y using the Z2 cell array containing the results from using different b values
for i = 1:size(Z2, 2)
    y2{i} = activationFnc(Z2{i}', 'Sigmoid');
end
plotSigmoidFunction(X', y2, 'biases');
```



Likewise with the weights, the data points tends to converge to a value of 0 and 1 when different biases are imposed on the feature Z . Note that setting the $b=0$ results in more unclassified data points, while random assignments have all values converge between either 0 or 1. It seems that randomness is helping us come to decisions faster in this particular case.

This non-linear mapping from our combined feature Z to our output y shows how neural networks work at a fundamental level to come up with a decision boundary.

Rectified linear units (ReLUs) as a preferred activation function

While the Sigmoid activation function is easy to interpret and is simple to apply, there are issues with using it as an activation function:

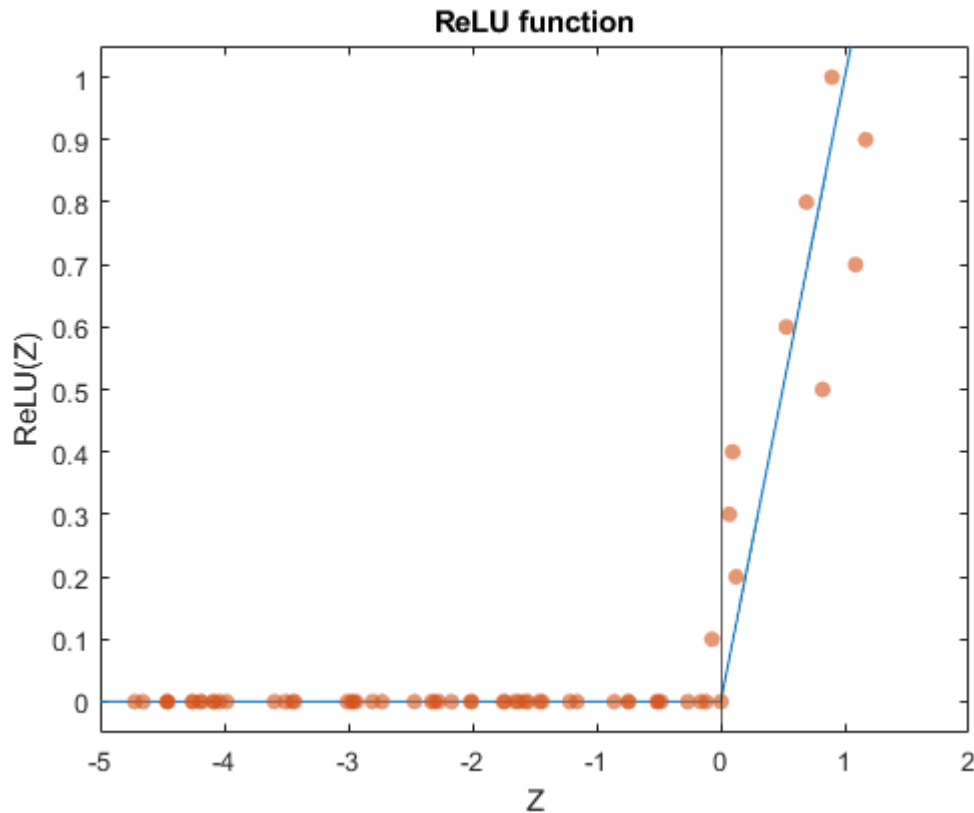
1. With each iteration, the e^{-Z} term in the sigmoid function becomes infinitesimally small. In back propagation, the gradient becomes really small, resulting in slower updates. This is called the **vanishing gradient problem**, and is an issue when it comes to learning model parameters.
2. Further, our values are between 0 and 1. Because the values are not zero-centered, our algorithm becomes more difficult to optimize.

Thus, the formulation of the **ReLU** is as follows:

$$\text{ReLU}(Z) = \begin{cases} \max(Z) & \text{if } z \text{ is positive} \\ 0 & \text{if } z \text{ is negative} \end{cases}$$

And the function has the following distribution:


```
plotReLU()
```



The ReLU has gained popularity in recent years because it takes care of the problems faced by the Sigmoid activation function, such as:

1. All of the negative values have a derivative value of 0, while for positive values, the derivative is 1. Thus, this rectifies the vanishing gradient problem.
2. It is also computationally economical, and easy to optimize.
3. Because only a few neurons would be activated (negative values are all 0), this makes the model more efficient.

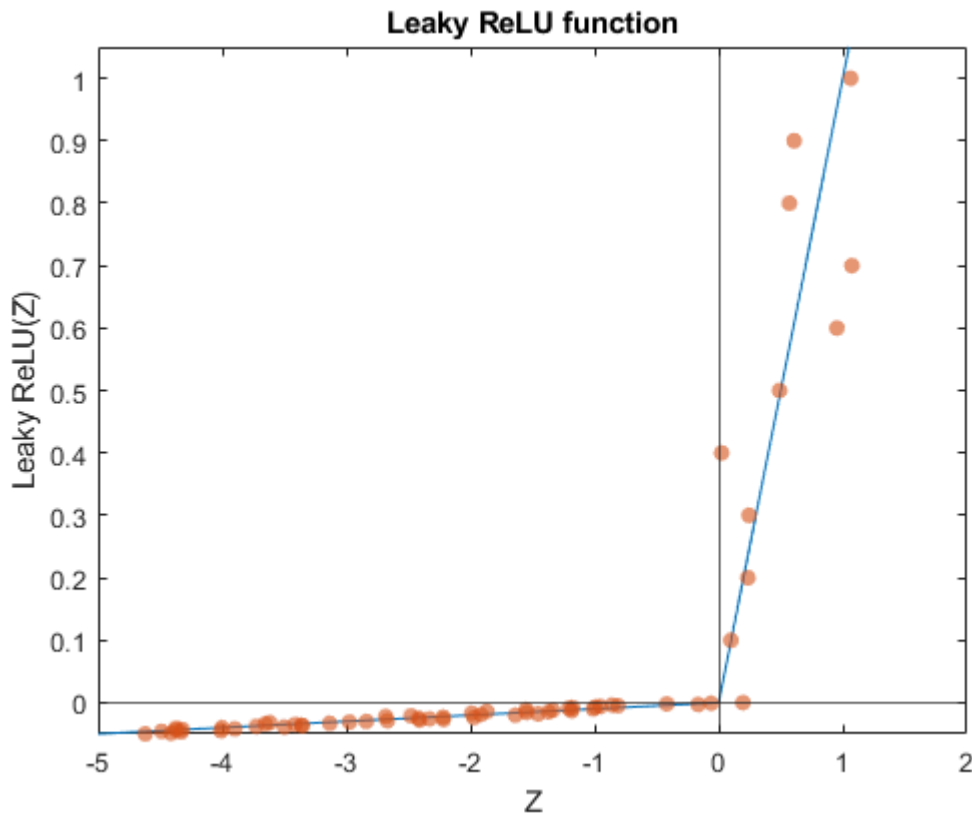
While the ReLU does have its own set of problems, there is an improved method of the ReLU: the **leaky ReLU**! Instead of setting to value to 0 for negative numbers, we'll scale the negative values using a small weight (usually this weight, which we'll denote as epsilon (ϵ) is set to 0.01). This will cause a smaller gradient to flow for the negative values, and thus improves our performance with negative numbers.

The formulation for the leaky ReLU is

$$\text{Leaky ReLU}(Z) = \begin{cases} z & \text{if } z \text{ is positive} \\ \epsilon \cdot z & \text{if } z \text{ is negative} \end{cases}$$

The leaky ReLU has the following distribution:

```
plotLeakyReLU()
```



To implement the Leaky ReLU using MATLAB, we can use the `activationFnc` function, using Leaky ReLU as the second argument. Additionally, we can specify the scaling factor ϵ as the third argument. The default value for ϵ is 0.01.

A full round of forward propagation

Let's now put all of these concepts together to run a full round of forward propagation using a breast cancer datasets built into MATLAB.

The dataset can be called using the `load_cancer_dataset` function, and a comprehensive description of the dataset can be found by typing in `help_cancer_dataset`. A brief description of the dataset:

- The input is a matrix of 9 features from 699 biopsies. The features include attributes such as adhesion, cell size, and cell shape. These are stored in the `cancerInputs` variable.
- The `cancerTargets` variable is a 2 x 699 matrix, where the first column corresponds to benign, and the second column corresponds to malignant. Thus, we will perform binary classification.

To save space in the code blocks, an accessory function `loadCancerData` has been made to a) load the dataset and target variables, split the dataset and target variables into training and test datasets, and standardize the input datasets to have a mean = 0 and standard deviation of 1. We'll use only 2 activation nodes in the hidden layer, as this may be enough to capture enough differences in a binary classification problem. The ReLU activation function will be used to demonstrate the implementation of forward propagation. Finally, we'll choose random, small values for w and b .

```
clear all;
rng('default');

[Xtrain, Ytrain, Xtest, Ytest] = loadCancerData();

w1 = randn([size(Xtrain, 2), 2]) * 0.01;
b1 = randn([size(Xtrain, 1), 1]) * 0.01;
```

Let's now run forward propagation, first from the input layer to the hidden layer:

```
actFnc = 'ReLU';
Z1      = Xtrain * w1 + b1;
A1      = activationFnc(Z1, actFnc);
```

Now we need to run forward propagation one more time, from the hidden layer to the output layer. We will use the values A1 as the input for this round. Additionally, we will not bias our answers in this layer.

```
w2 = rand(2, 1) * 0.01;

Z2 = A1 * w2;
A2 = activationFnc(Z2, actFnc);
ypred = A2;
```

That's a full round of forward propagation! Now we need to now see how well our model performed using a cost function.

Evaluating the model fit using the cost function

Next, we need to evaluate how well our model has performed in it's initial pass through using a cost function. Because we are performing a binary classification problem, we can use the Cross-Entropy cost function.

Cross-Entropy cost function

Recall the formulation for the Cross-Entropy cost function:

$$J = -\frac{1}{m} \sum_{i=1}^m [-y^{(i)} \log(y_{\text{pred}}^{(i)}) - (1 - y^{(i)}) \log(1 - y_{\text{pred}}^{(i)})]$$

where m = number of observations, y_{train} = the response variable, and y_{pred} = the predicted value for y_{train} from forward propagation. The **cost** value can be computed using the `costFunction` code.

```
J = costFunction(Ytrain, ypred, 'Log-Loss')
```

```
J = 0.6918
```

Now that we have a cost value, we can start to optimize our neural network algorithm using backward propagation.

Optimizing neural network parameters using backward propagation

After computing the cost, we need to optimize the model parameters (w and b) until the error is either below a given threshold we assign, or after a certain number of iterations. This can be done using an optimization algorithm we covered earlier in the course called **gradient descent**, where we're adjusting the model parameters by following the gradient that minimizes the model error. Specifically for neural networks, we need to **back propagate** and compute the gradients dW and db using the variables we computed in forward propagation.

Finding the gradients dW and db using back propagation

To propagate the loss J with respect to the parameters W and b , we need to compute the gradients dW and db . Two differential equations are used:

$$\frac{\partial J}{\partial W} = \frac{\partial J}{\partial y} \cdot \frac{\partial y}{\partial Z} \cdot \frac{\partial Z}{\partial W}$$

$$\frac{\partial J}{\partial b} = \frac{\partial J}{\partial y} \cdot \frac{\partial y}{\partial Z} \cdot \frac{\partial Z}{\partial b}$$

We won't go over the derivation for each term, but in practice, we would work these differential equations individually, multiply them together as shown above, and carry out gradient descent for each layer and each parameter in the neural network. After working out the differential equations, we get the following set of equations that are needed to compute $dw2$, $dw1$, and $db1$.

Output layer to hidden layer: $dZ2 = A2 - Y_{\text{train}}$; $dW2 = dZ2 \cdot A1^T \cdot \frac{1}{m}$; $db2 = 0$

Hidden layer to input layer: $dZ1 = W2^T \cdot Z2 \cdot g'(Z1)$; $dW1 = dZ1 \cdot X_{\text{train}}^T \cdot \frac{1}{m}$; $db1 = \frac{1}{m} \sum_{i=1}^n (dZ1)$

The sigmoid activation function derivative term: $g'(Z1) = \text{sigmoid}(Z1) \cdot (1 - \text{sigmoid}(Z1)) \equiv (1 - A2^2)$

Optimizing parameters W and b using gradient descent

Recall that the objective of gradient descent is to minimize the cost by updating the parameters in the model. Because we have two parameters W and b , we have two equations to update:

$$W = W - (\alpha \cdot dW)$$

$$b = b - (\alpha \cdot db)$$

where α is the learning rate hyperparameter, a constant value that controls how fast we move along the gradient.

A full round of back propagation

Now let's codify the expressions above to run a full round of back propagation. First we need to initialize constants that will be used in back propagation. A good starting point for the learning rate is 0.05.

```
alpha = 0.05;
m = size(Xtrain, 1);
```

First let's back propagate from the output layer to the hidden layer:

```
dZ2 = A2 - Ytrain;  
dW2 = (1/m) .* (A1' * dZ2);
```

Next let's back propagate from the hidden layer to the input layer:

```
dZ1 = (w2 * dZ2') .* (1 - A1.^2)';  
dW1 = (1/m) .* Xtrain' * dZ1';  
db1 = (1/m) .* sum(dZ1', 2);
```

And finally, let's update the values using gradient descent:

```
w2 = w2 - (alpha .* dW2);  
w1 = w1 - (alpha .* dW1);  
b1 = b1 - (alpha .* db1);
```

We have successfully back propagated to get better values for w and b . To train the neural network even more, we would iterate the entire process of forward propagation, computing the cost, and backward propagation several times until we reach the minimum cost value.

Summary

We have covered how neural networks work under the hood, and coded a shallow neural network from scratch. In the next lecture, we'll combine what we've learned in this lecture and train a shallow neural network using a breast cancer dataset. We will also cover some of the issues commonly encountered in training a neural network. Finally, we'll benchmark the neural network against a logistic regression classifier.

Useful reading and references

- A [generalized tutorial for learning about neural networks](#) that is language-agnostic.
- The [various flavors of neural networks](#), and how they are currently being used in real-world settings.
- Heuristics on deciding [how many hidden layers and activation nodes](#) to initialize in a neural network.
- [Other activation functions, their usage, and generalizations about pros/cons](#).