

2020 SCP winter study

오차 역전파

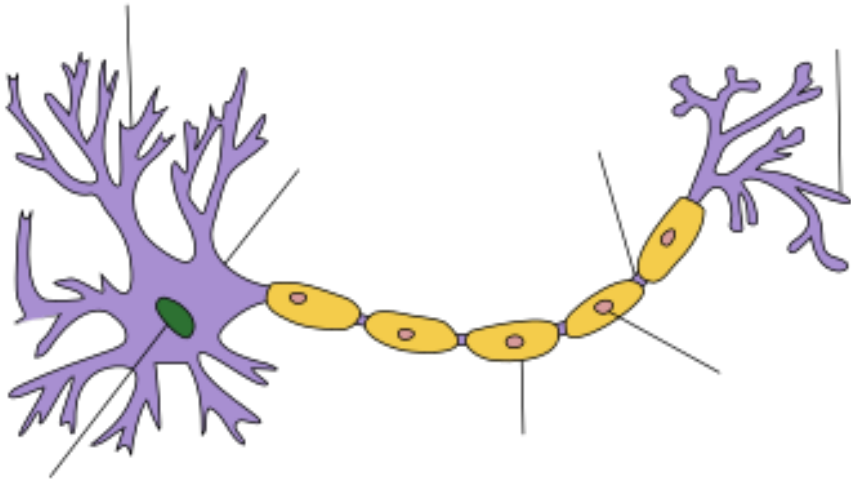
1 오차 역전파 배경

2 오차 역전파 개념

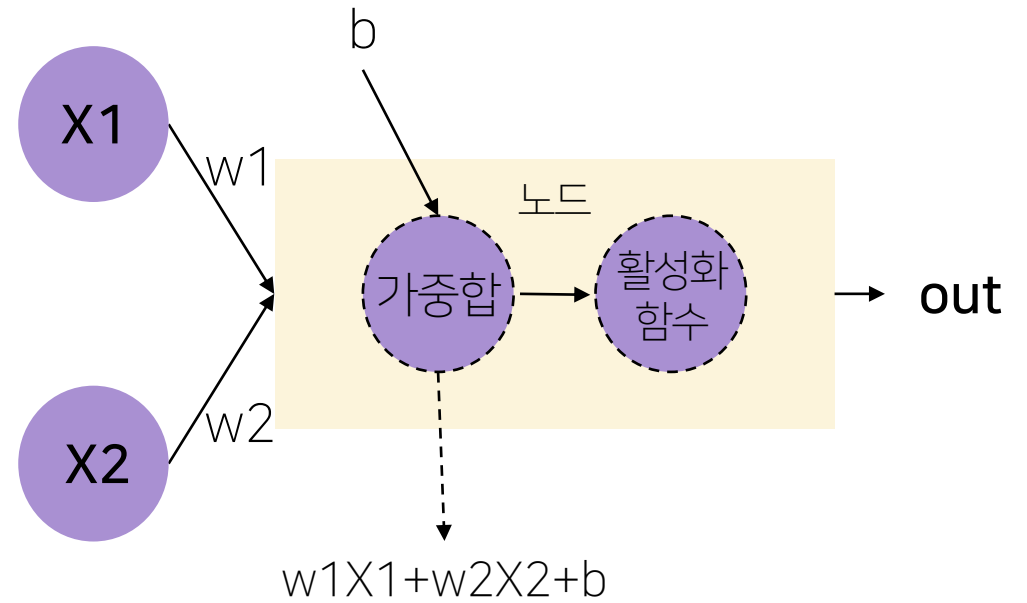
3 오차 역전파 계산

4 오차 역전파 구현

1. 오차 역전파 배경

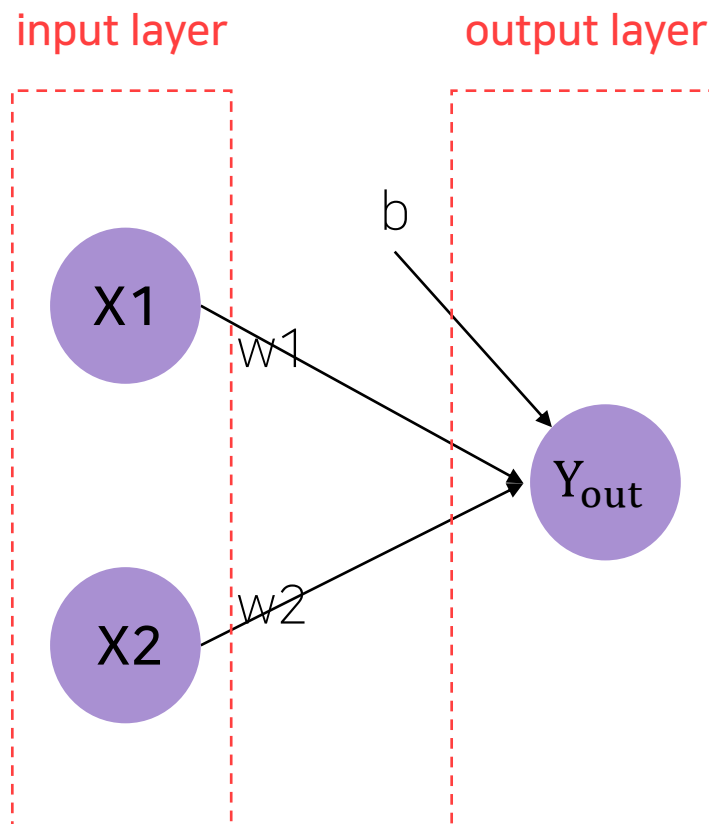


neuron

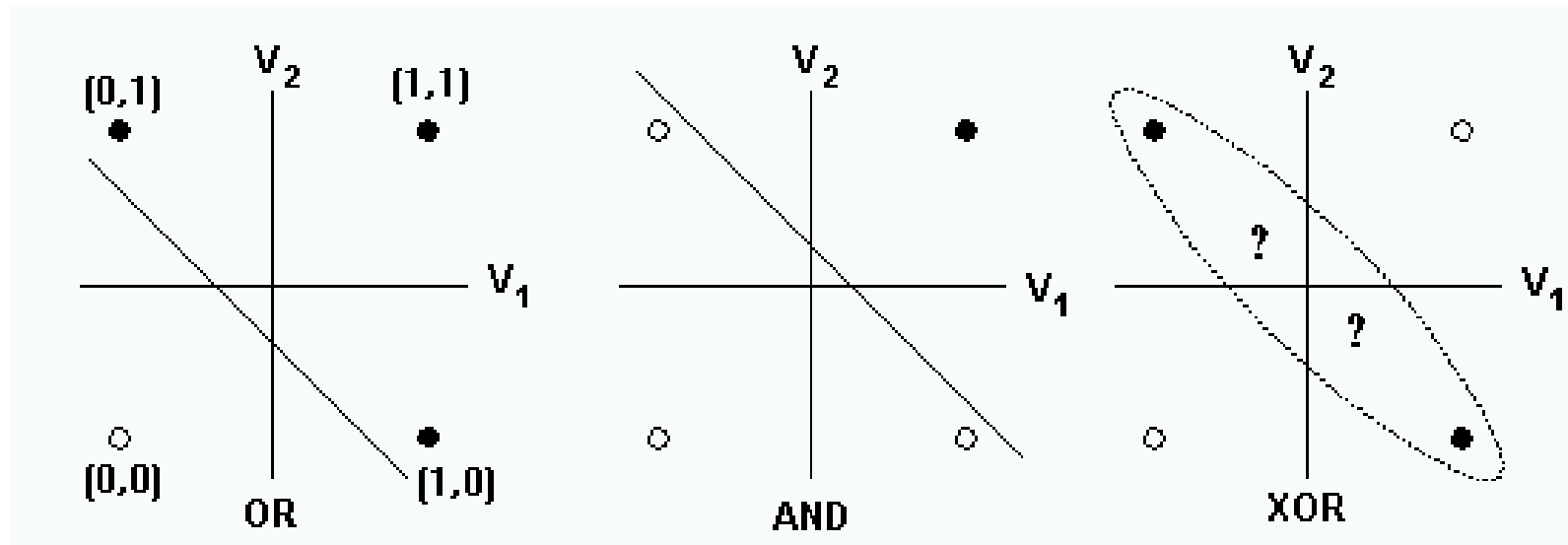


perceptron

1. 오차 역전파 배경



1. 오차 역전파 배경

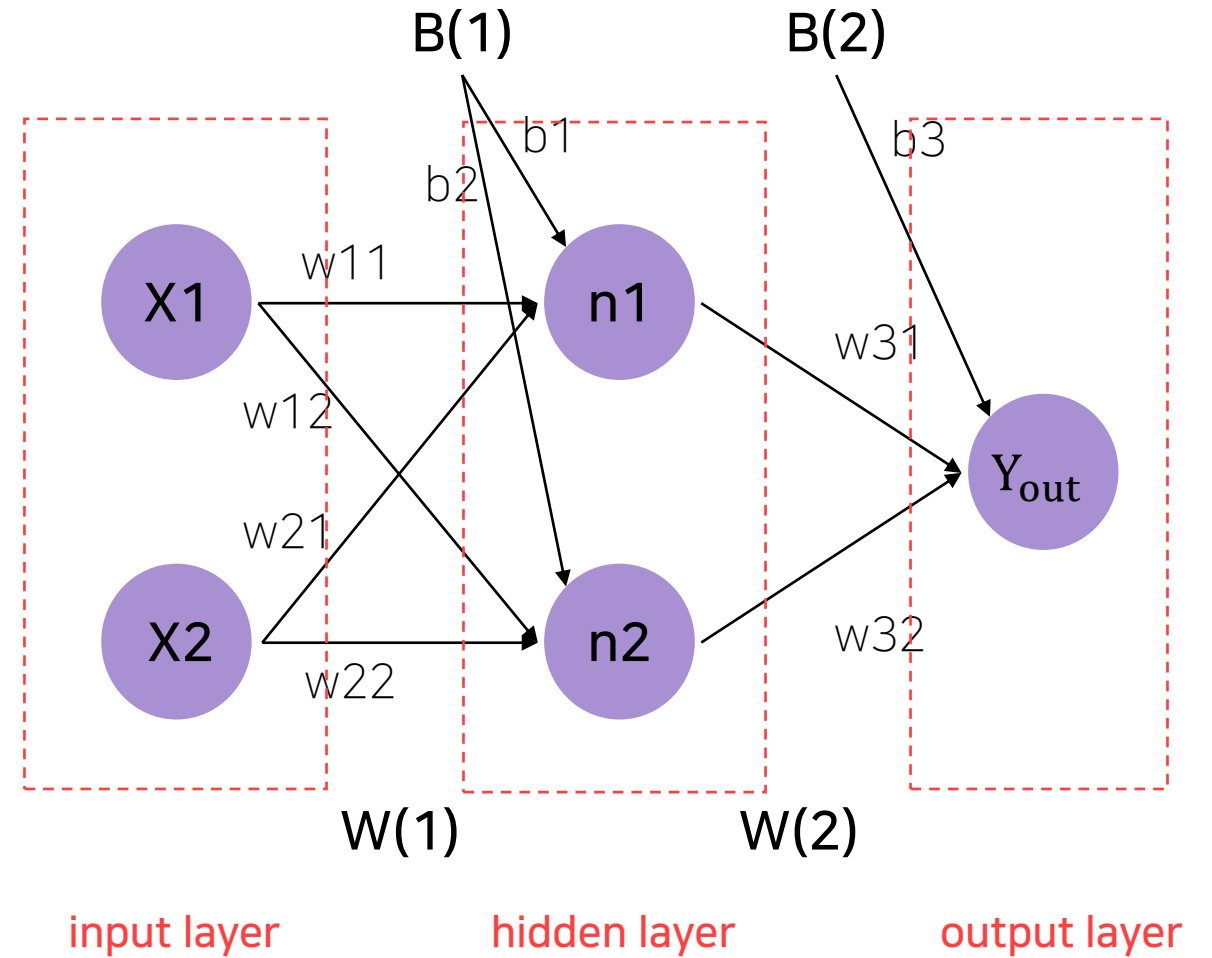
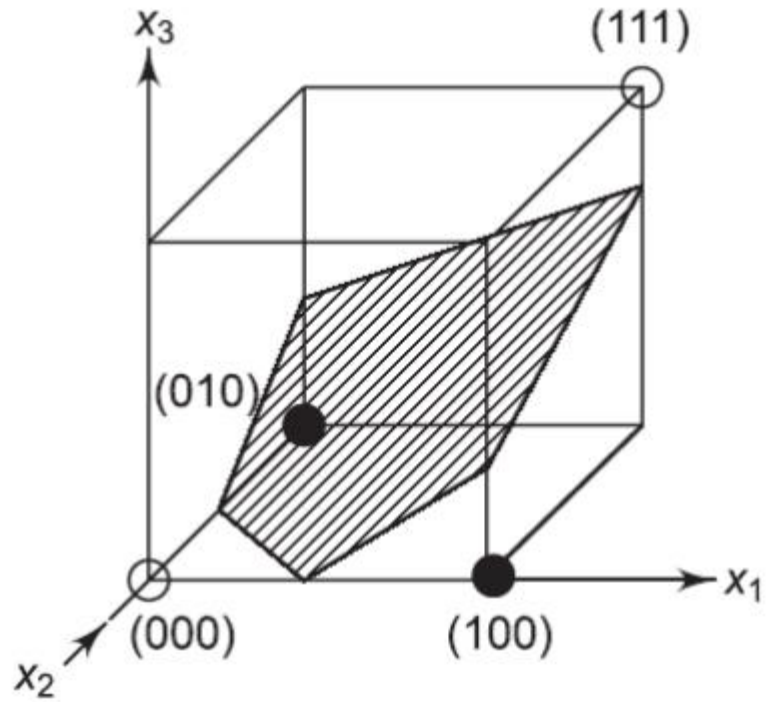


X1	X2	OUT (결과값)
0	0	0
0	1	1
1	0	1
1	1	1

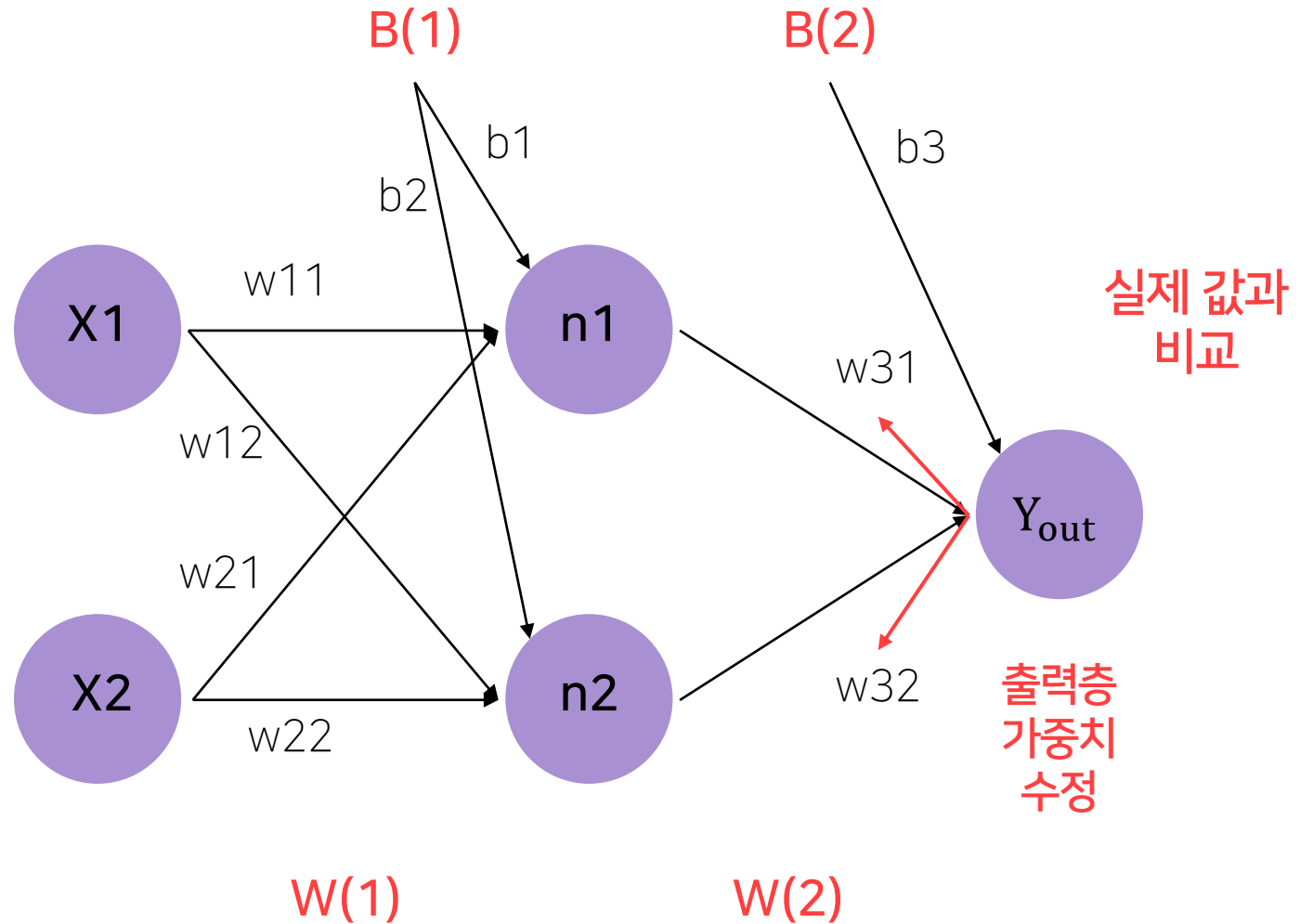
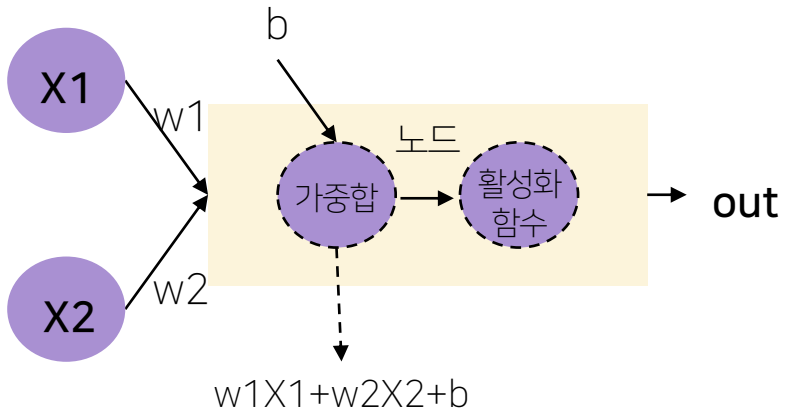
X1	X2	OUT (결과값)
0	0	0
0	1	0
1	0	0
1	1	1

X1	X2	OUT (결과값)
0	0	0
0	1	1
1	0	1
1	1	0

1. 오차 역전파 배경

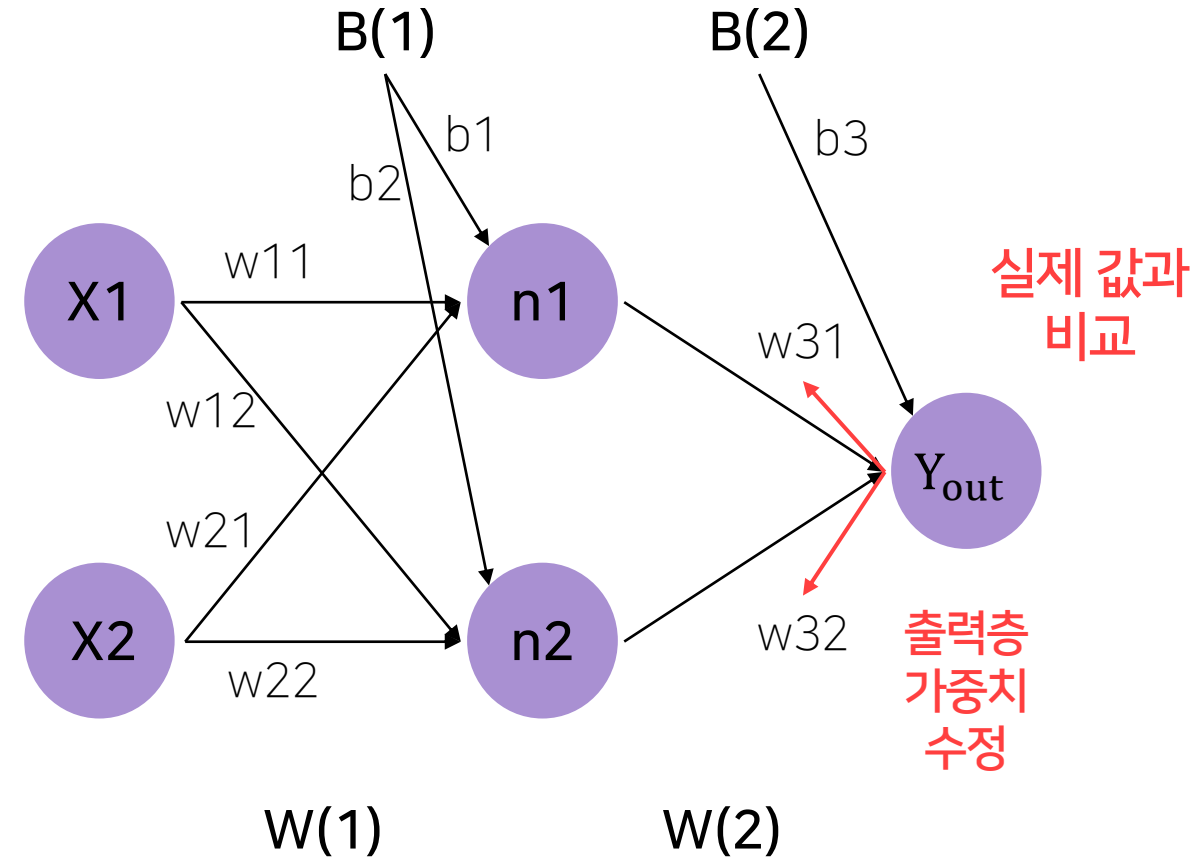


2. 오차 역전파 개념

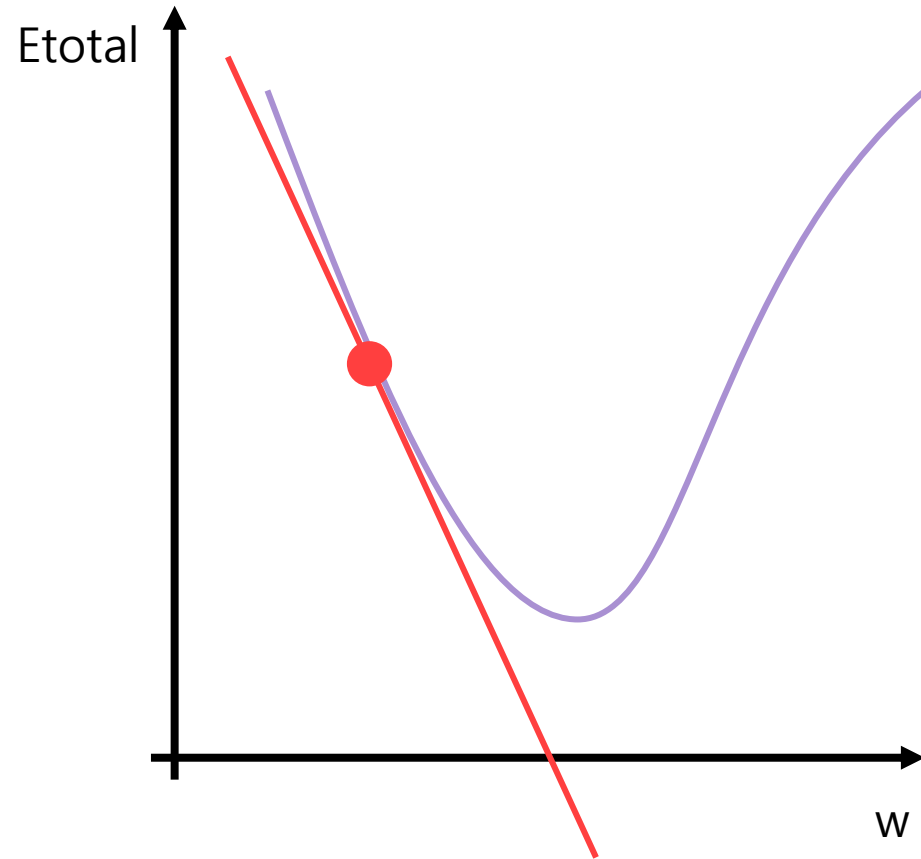


2. 오차 역전파 개념

- 1) 임의의 초기 가중치(W)를 준 뒤 결과(Y_{out})를 계산
- 2) 계산 결과와 우리가 원하는 값 사이의 오차를 구함
- 3) **경사 하강법**을 이용해 바로 앞 가중치를 오차가 작아지는 방향으로 업데이트
- 4) 위 과정을 더 이상 오차가 줄어들지 않을 때까지 반복



2. 오차 역전파 개념



$$\begin{aligned} & \frac{\partial E_{total}}{\partial w} \\ & \quad \downarrow \\ & \alpha \frac{\partial E_{total}}{\partial w} \\ & \quad \downarrow \\ & w(t+1) = w(t) - \alpha \frac{\partial E_{total}}{\partial w} \end{aligned}$$

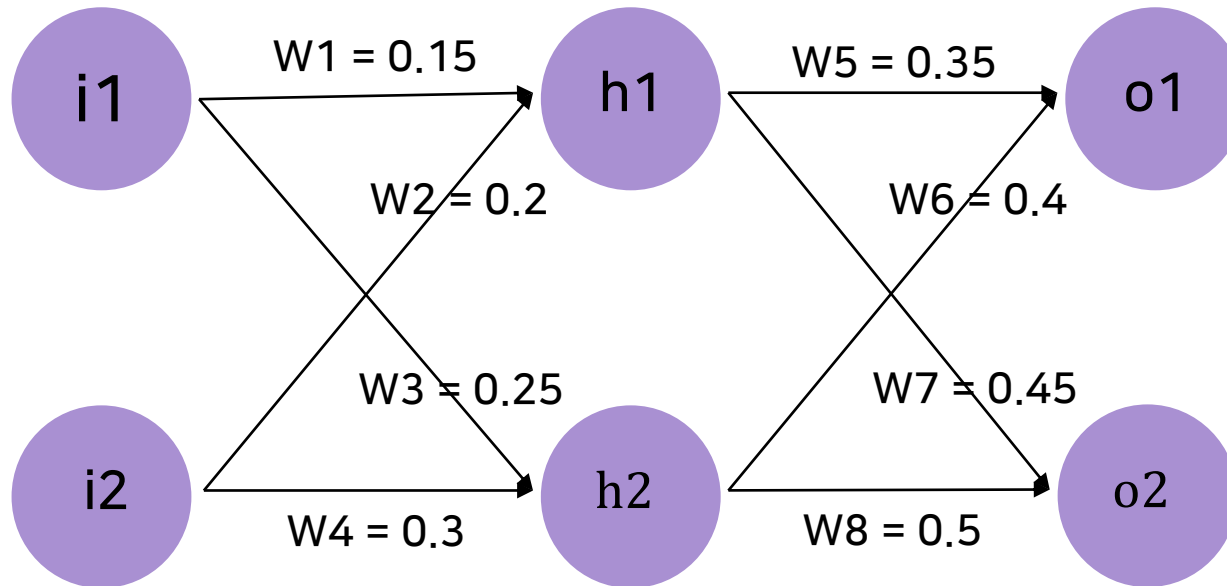
3. 오차 역전파 계산

$$w(t+1) = w(t) - \alpha \frac{\partial E_{total}}{\partial w}$$

데이터

0.05

0.1



타겟

0.01

0.99

결과

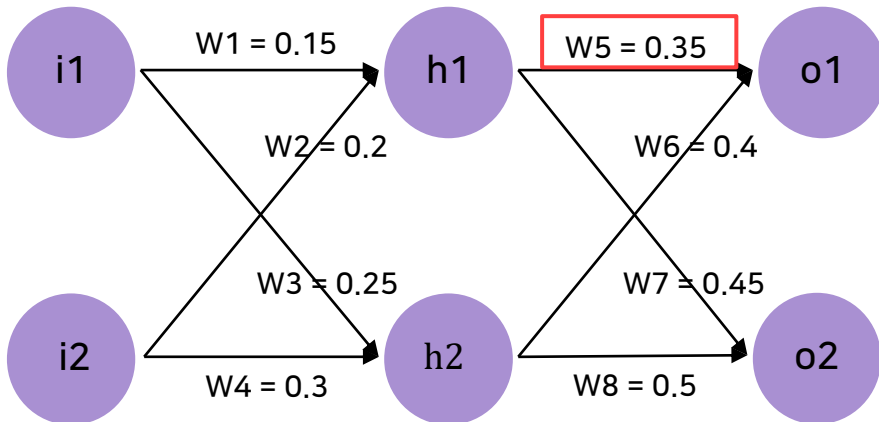
0.5943

0.6186

3. 오차 역전파 계산

데이터

0.05



타겟

0.01

0.99

$$new_w_5 = w_5 - \alpha \frac{\partial E_{total}}{\partial w_5}$$

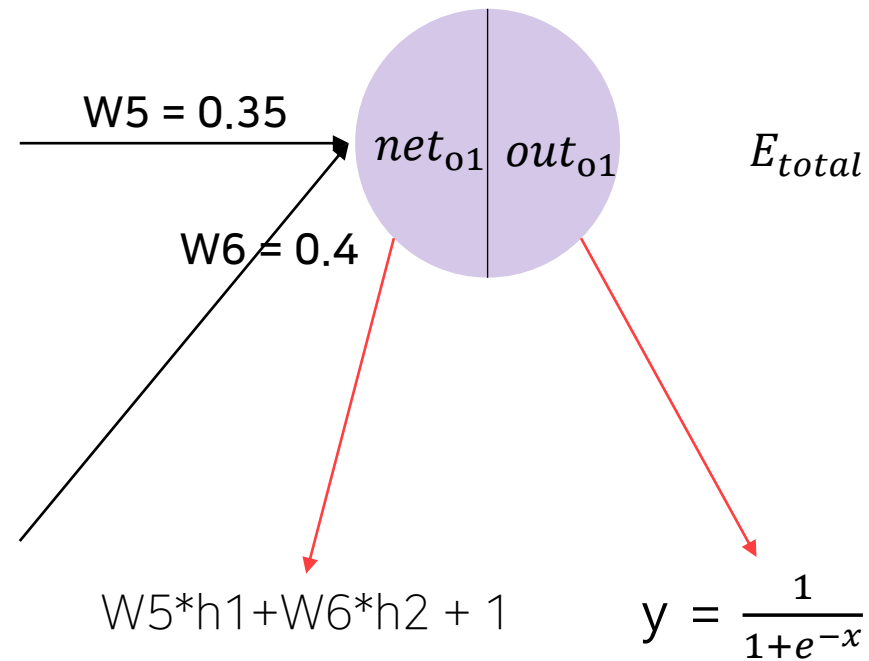
$$E_{total} = E_{o1} + E_{o2}$$

$$E_{o1} = \frac{1}{2} (target_{o1} - output_{o1})^2 \frac{\partial E_{total}}{\partial w_5} \times \frac{\partial output_{o1}}{\partial net_{o1}} \times \frac{\partial net_{o1}}{\partial w_5}$$

$$E_{o2} = \frac{1}{2} (target_{o2} - output_{o2})^2$$

3. 오차 역전파 계산

$$\frac{\partial E_{total}}{\partial w_5} = \frac{\partial E_{total}}{\partial out_{o1}} \times \frac{\partial out_{o1}}{\partial net_{o1}} \times \frac{\partial net_{o1}}{\partial w_5}$$



3. 오차 역전파 계산

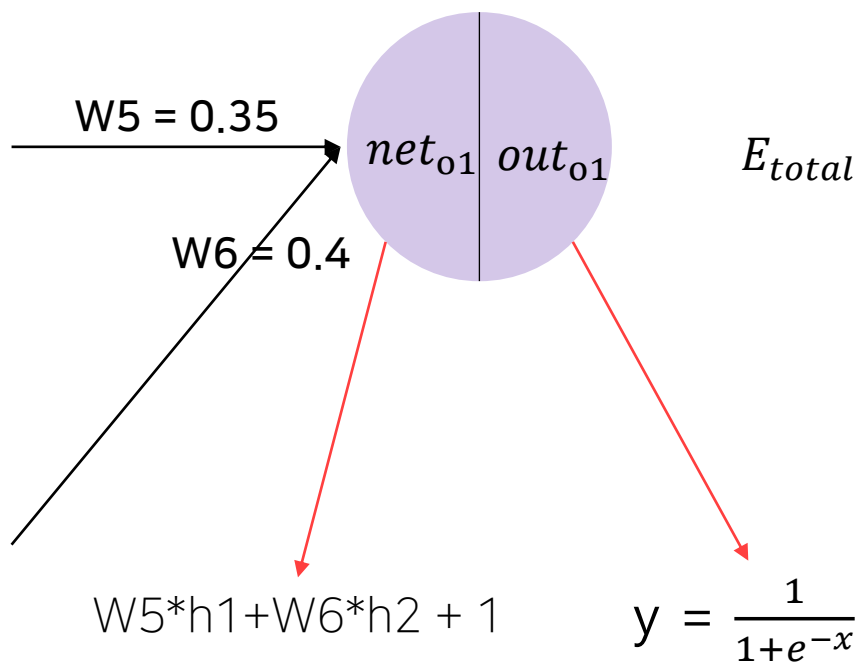
$$\frac{\partial E_{total}}{\partial w_5} = \frac{\partial E_{total}}{\partial out_{01}} \times \frac{\partial out_{01}}{\partial net_{01}} \times \frac{\partial net_{01}}{\partial w_5}$$

$$\begin{aligned} E_{total} &= E_{o1} + E_{o2} \\ &= \frac{1}{2}(target_{o1} - output_{o1})^2 + \frac{1}{2}(target_{o2} - output_{o2})^2 \end{aligned}$$

$$\begin{aligned} \frac{\partial E_{total}}{\partial out_{01}} &= -(target_{o1} - out_{o1}) \\ &= -(0.01 - 0.5943) \\ &= 0.5843 \end{aligned}$$

3. 오차 역전파 계산

$$\frac{\partial E_{total}}{\partial w_5} = \frac{\partial E_{total}}{\partial out_{o1}} \times \frac{\partial out_{o1}}{\partial net_{o1}} \times \frac{\partial net_{o1}}{\partial w_5}$$



시그모이드 함수 미분

$$\frac{dy}{dx} = y(1-y)$$

$$\begin{aligned} \frac{\partial out_{o1}}{\partial net_{o1}} &= out_{o1}(1 - out_{o1}) \\ &= 0.5943(1 - 0.5943) \\ &= 0.2411 \end{aligned}$$

3. 오차 역전파 계산


$$\frac{\partial E_{total}}{\partial w_5} = \frac{\partial E_{total}}{\partial out_{01}} \times \frac{\partial out_{01}}{\partial net_{01}} \times \frac{\partial net_{01}}{\partial w_5}$$

$$net_{01} = W5 * out_{h1} + W6 * out_{h2} + 1$$

$$\begin{aligned} \frac{\partial net_{01}}{\partial w_5} &= out_{h1} \\ &= 0.5069 \end{aligned}$$

3. 오차 역전파 계산

$$new_w_5 = w_5 - \alpha \frac{\partial E_{total}}{\partial w_5}$$


$$\frac{\partial E_{total}}{\partial w_5} = \frac{\partial E_{total}}{\partial out_{01}} \times \frac{\partial out_{01}}{\partial net_{01}} \times \frac{\partial net_{01}}{\partial w_5}$$

$$\frac{\partial E_{total}}{\partial w_5} = 0.5843 \times 0.2411 \times 0.5069 = 0.0714$$

학습률 $\alpha : 0.5$

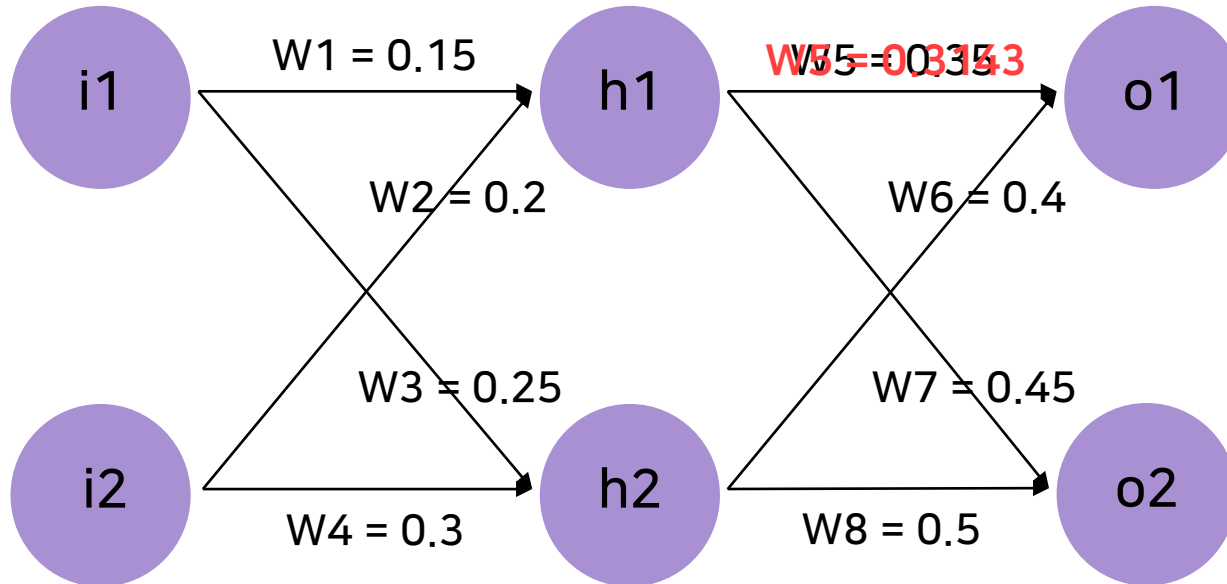
$$\begin{aligned} new_w_5 &= w_5 - \alpha \frac{\partial E_{total}}{\partial w_5} \\ &= 0.35 - 0.5 * 0.0714 \\ &= 0.3143 \end{aligned}$$

3. 오차 역전파 계산

데이터

0.05

0.1



타겟

0.01

0.99

결과

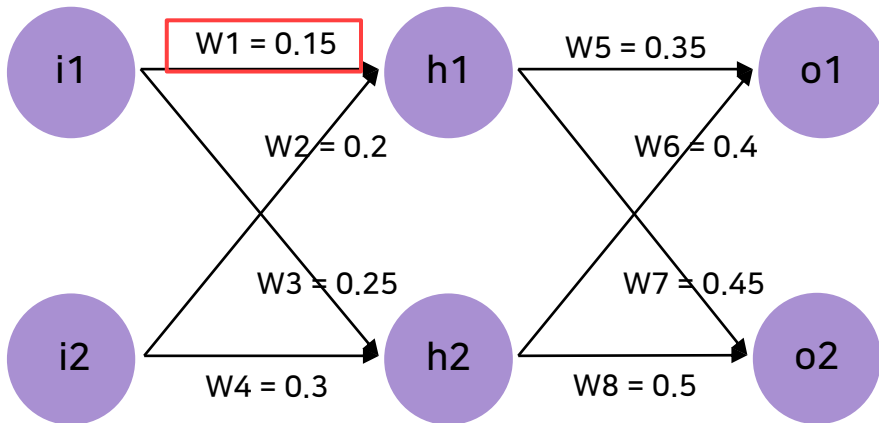
0.5943

0.6186

3. 오차 역전파 계산

데이터

0.05



0.1

타겟

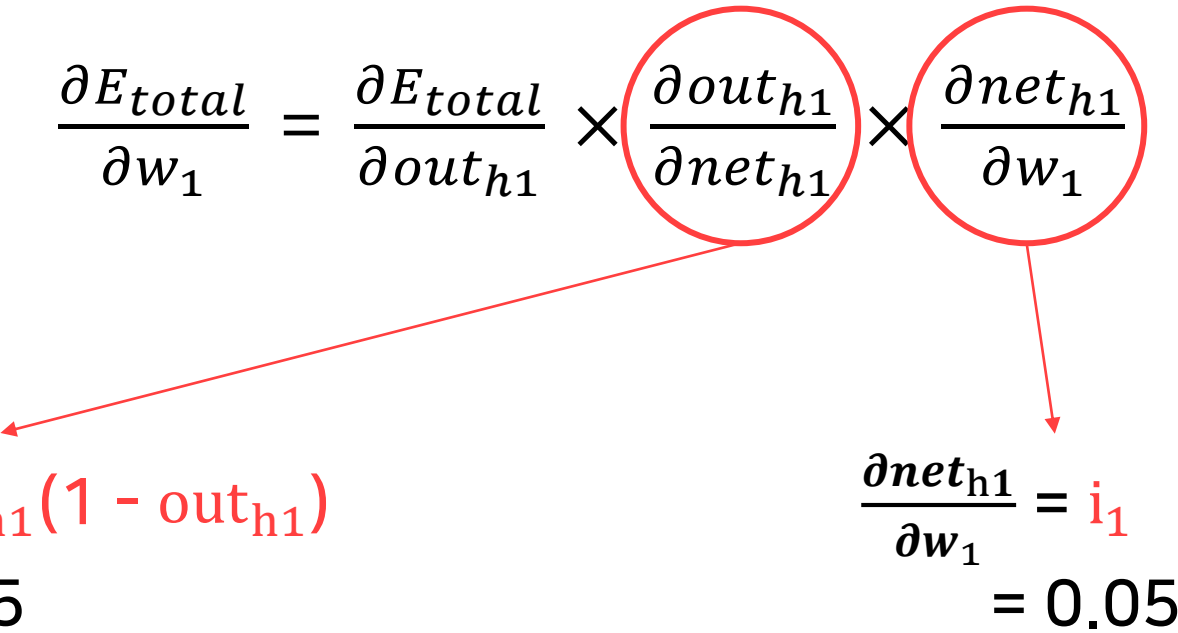
0.01

0.99

$$new_w_1 = w_1 - \alpha \frac{\partial E_{total}}{\partial w_1}$$

$$\frac{\partial E_{total}}{\partial w_1} = \frac{\partial E_{total}}{\partial out_{h1}} \times \frac{\partial out_{h1}}{\partial net_{h1}} \times \frac{\partial net_{h1}}{\partial w_1}$$

3. 오차 역전파 계산

$$\frac{\partial E_{total}}{\partial w_1} = \frac{\partial E_{total}}{\partial out_{h1}} \times \frac{\partial out_{h1}}{\partial net_{h1}} \times \frac{\partial net_{h1}}{\partial w_1}$$


$$\begin{aligned}\frac{\partial out_{h1}}{\partial net_{h1}} &= out_{h1}(1 - out_{h1}) \\ &= 0.25\end{aligned}$$

$$\begin{aligned}\frac{\partial net_{h1}}{\partial w_1} &= i_1 \\ &= 0.05\end{aligned}$$


3. 오차 역전파 계산

$$\frac{\partial E_{total}}{\partial w_1} = \frac{\partial E_{total}}{\partial out_{h1}} \times \frac{\partial out_{h1}}{\partial net_{h1}} \times \frac{\partial net_{h1}}{\partial w_1}$$

$$\begin{aligned} \frac{\partial E_{total}}{\partial out_{h1}} &= \frac{\partial E_{o1}}{\partial out_{h1}} + \frac{\partial E_{o2}}{\partial out_{h1}} \\ &= \frac{\partial E_{o1}}{\partial net_{o1}} \times \frac{\partial net_{o1}}{\partial out_{h1}} + \frac{\partial E_{o2}}{\partial net_{o2}} \times \frac{\partial net_{o2}}{\partial out_{h1}} \\ &= \left(\frac{\partial E_{o1}}{\partial out_{o1}} \times \frac{\partial out_{o1}}{\partial net_{h1}} \right) \times \frac{\partial net_{o1}}{\partial out_{h1}} + \left(\frac{\partial E_{o2}}{\partial out_{o2}} \times \frac{\partial out_{o2}}{\partial net_{o2}} \right) \times \frac{\partial net_{o2}}{\partial out_{h1}} \\ &= \{ (out_{o1} - target_{o1}) \cdot out_{o1}(1 - out_{o1}) \} \cdot W5 + \{ (out_{o2} - target_{o2}) \cdot out_{o2}(1 - out_{o2}) \} \cdot W7 \end{aligned}$$

3. 오차 역전파 계산

$$new_w_1 = w_1 - \alpha \frac{\partial E_{total}}{\partial w_1}$$


$$\frac{\partial E_{total}}{\partial w_1} = \frac{\partial E_{total}}{\partial out_{h1}} \times \frac{\partial out_{h1}}{\partial net_{h1}} \times \frac{\partial net_{h1}}{\partial w_1}$$

$$\begin{aligned} \frac{\partial E_{total}}{\partial w_1} &= [0.5843 \times 0.2411 \times 0.35 + (-0.3714) \times 0.2359 \times 0.45] \times 0.25 \times 0.05 \\ &= 0.0001235 \end{aligned}$$

학습률 $\alpha : 0.5$

$$\begin{aligned} new_w_1 &= w_1 - \alpha \frac{\partial E_{total}}{\partial w_1} \\ &= 0.15 - 0.5 * 0.0001235 \\ &= 0.1499 \end{aligned}$$

4. 오차 역전파 구현

```
# 역전파의 실행
def backPropagate(self, targets):

    # 델타 출력 계산
    output_deltas = [0.0] * self.num_yo
    for k in range(self.num_yo):
        error = targets[k] - self.activation_out[k]
        # 시그모이드에서 활성화 함수 선택, 미분 적용
        output_deltas[k] = sigmoid(self.activation_out[k], True) * error

    # 은닉 노드의 오차 함수
    hidden_deltas = [0.0] * self.num_yh
    for j in range(self.num_yh):
        error = 0.0
        for k in range(self.num_yo):
            error = error + output_deltas[k] * self.weight_out[j][k]
        # 시그모이드에서 활성화 함수 선택, 미분 적용
        hidden_deltas[j] = sigmoid(self.activation_hidden[j], True) * error

    # 출력 가중치 업데이트
    for j in range(self.num_yh):
        for k in range(self.num_yo):
            gradient = output_deltas[k] * self.activation_hidden[j]
            v = mo * self.gradient_in[j][k] - lr * gradient
            self.weight_in[j][k] += v
            self.gradient_out[j][k] = gradient

    # 입력 가중치 업데이트
    for i in range(self.num_x):
        for j in range(self.num_yh):
            gradient = hidden_deltas[j] * self.activation_input[i]
            v = mo * self.gradient_in[i][j] - lr * gradient
            self.weight_in[i][j] += v
            self.gradient_in[i][j] = gradient

    # 오차의 계산(최소 제곱법)
    error = 0.0
    for k in range(len(targets)):
        error = error + 0.5 * (targets[k] - self.activation_out[k]) ** 2
    return error
```

```
# 델타 출력 계산
output_deltas = [0.0] * self.num_yo
for k in range(self.num_yo):
    error = targets[k] - self.activation_out[k]
    # 시그모이드에서 활성화 함수 선택, 미분 적용
    output_deltas[k] = sigmoid(self.activation_out[k], True) * error
```

출력층의 오차 업데이트

$$(out_{o1} - target_{o1}) \cdot out_{o1}(1 - out_{o1}) \cdot out_{h1}$$

은닉층의 오차 업데이트

$$(\delta out_{o1} \cdot out_{o1} + \delta out_{o2} \cdot out_{o2}) \cdot out_{h1}(1 - out_{h1}) \cdot i1$$

$$\text{오차} \cdot out(1 - out)$$

4. 오차 역전파 구현

```
# 역전파의 실행
def backPropagate(self, targets):

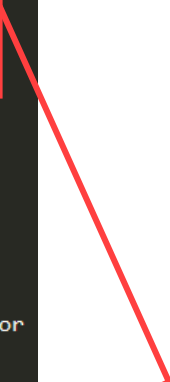
    # 델타 출력 계산
    output_deltas = [0.0] * self.num_yo
    for k in range(self.num_yo):
        error = targets[k] - self.activation_out[k]
        # 시그모이드에서 활성화 함수 선택, 미분 적용
        output_deltas[k] = sigmoid(self.activation_out[k], True) * error

    # 은닉 노드의 오차 함수
    hidden_deltas = [0.0] * self.num_yh
    for j in range(self.num_yh):
        error = 0.0
        for k in range(self.num_yo):
            error = error + output_deltas[k] * self.weight_out[j][k]
            # 시그모이드에서 활성화 함수 선택, 미분 적용
        hidden_deltas[j] = sigmoid(self.activation_hidden[j], True) * error

    # 출력 가중치 업데이트
    for j in range(self.num_yh):
        for k in range(self.num_yo):
            gradient = output_deltas[k] * self.activation_hidden[j]
            v = mo * self.gradient_in[j][k] - lr * gradient
            self.weight_in[j][k] += v
            self.gradient_out[j][k] = gradient

    # 입력 가중치 업데이트
    for i in range(self.num_x):
        for j in range(self.num_yh):
            gradient = hidden_deltas[j] * self.activation_input[i]
            v = mo * self.gradient_in[i][j] - lr * gradient
            self.weight_in[i][j] += v
            self.gradient_in[i][j] = gradient

    # 오차의 계산(최소 제곱법)
    error = 0.0
    for k in range(len(targets)):
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    return error
```



```
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    # 시그모이드에서 활성화 함수 선택, 미분 적용
    output_deltas[k] = sigmoid(self.activation_out[k], True) * error
```

4. 오차 역전파 구현

```
# 역전파의 실행
def backPropagate(self, targets):


    # 델타 출력 계산
    output_deltas = [0.0] * self.num_yo
    for k in range(self.num_yo):
        error = targets[k] - self.activation_out[k]
        # 시그모이드에서 활성화 함수 선택, 미분 적용
        output_deltas[k] = sigmoid(self.activation_out[k], True) * error

    # 은닉 노드의 오차 함수
    hidden_deltas = [0.0] * self.num_yh
    for j in range(self.num_yh):
        error = 0.0
        for k in range(self.num_yo):
            error = error + output_deltas[k] * self.weight_out[j][k]
            # 시그모이드에서 활성화 함수 선택, 미분 적용
        hidden_deltas[j] = sigmoid(self.activation_hidden[j], True) * error

    # 출력 가중치 업데이트
    for j in range(self.num_yh):
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            gradient = output_deltas[k] * self.activation_hidden[j]
            v = mo * self.gradient_in[j][k] - lr * gradient
            self.weight_in[j][k] += v
            self.gradient_out[j][k] = gradient

    # 입력 가중치 업데이트
    for i in range(self.num_x):
        for j in range(self.num_yh):
            gradient = hidden_deltas[j] * self.activation_input[i]
            v = mo * self.gradient_in[i][j] - lr * gradient
            self.weight_in[i][j] += v
            self.gradient_in[i][j] = gradient

    # 오차의 계산(최소 제곱법)
    error = 0.0
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        error = error + 0.5 * (targets[k] - self.activation_out[k]) ** 2
    return error
```



```
# 은닉 노드의 오차 함수
hidden_deltas = [0.0] * self.num_yh
for j in range(self.num_yh):
    error = 0.0
    for k in range(self.num_yo):
        error = error + output_deltas[k] * self.weight_out[j][k]
        # 시그모이드에서 활성화 함수 선택, 미분 적용
    hidden_deltas[j] = sigmoid(self.activation_hidden[j], True) * error
```


4. 오차 역전파 구현

```
# 역전파의 실행
def backPropagate(self, targets):

    # 델타 출력 계산
    output_deltas = [0.0] * self.num_yo
    for k in range(self.num_yo):
        error = targets[k] - self.activation_out[k]
        # 시그모이드에서 활성화 함수 선택, 미분 적용
        output_deltas[k] = sigmoid(self.activation_out[k], True) * error

    # 은닉 노드의 오차 함수
    hidden_deltas = [0.0] * self.num_yh
    for j in range(self.num_yh):
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        for k in range(self.num_yo):
            error = error + output_deltas[k] * self.weight_out[j][k]
            # 시그모이드에서 활성화 함수 선택, 미분 적용
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            self.gradient_out[j][k] = gradient

    # 입력 가중치 업데이트
    for i in range(self.num_x):
        for j in range(self.num_yh):
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            v = mo * self.gradient_in[i][j] - lr * gradient
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            self.gradient_in[i][j] = gradient

    # 오차의 계산(최소 제곱법)
    error = 0.0
    for k in range(len(targets)):
        error = error + 0.5 * (targets[k] - self.activation_out[k]) ** 2
    return error
```

```
# 출력 가중치 업데이트
for j in range(self.num_yh):
    for k in range(self.num_yo):
        gradient = output_deltas[k] * self.activation_hidden[j]
        v = mo * self.gradient_in[j][k] - lr * gradient
        self.weight_in[j][k] += v
        self.gradient_out[j][k] = gradient

# 입력 가중치 업데이트
for i in range(self.num_x):
    for j in range(self.num_yh):
        gradient = hidden_deltas[j] * self.activation_input[i]
        v = mo * self.gradient_in[i][j] - lr * gradient
        self.weight_in[i][j] += v
        self.gradient_in[i][j] = gradient
```

4. 오차 역전파 구현

```
# 역전파의 실행
def backPropagate(self, targets):

    # 델타 출력 계산
    output_deltas = [0.0] * self.num_yo
    for k in range(self.num_yo):
        error = targets[k] - self.activation_out[k]
        # 시그모이드에서 활성화 함수 선택, 미분 적용
        output_deltas[k] = sigmoid(self.activation_out[k], True) * error

    # 은닉 노드의 오차 함수
    hidden_deltas = [0.0] * self.num_yh
    for j in range(self.num_yh):
        error = 0.0
        for k in range(self.num_yo):
            error = error + output_deltas[k] * self.weight_out[j][k]
        # 시그모이드에서 활성화 함수 선택, 미분 적용
        hidden_deltas[j] = sigmoid(self.activation_hidden[j], True) * error

    # 출력 가중치 업데이트
    for j in range(self.num_yh):
        for k in range(self.num_yo):
            gradient = output_deltas[k] * self.activation_hidden[j]
            v = mo * self.gradient_in[j][k] - lr * gradient
            self.weight_in[j][k] += v
            self.gradient_out[j][k] = gradient

    # 입력 가중치 업데이트
    for i in range(self.num_x):
        for j in range(self.num_yh):
            gradient = hidden_deltas[j] * self.activation_input[i]
            v = mo * self.gradient_in[i][j] - lr * gradient
            self.weight_in[i][j] += v
            self.gradient_in[i][j] = gradient

    # 오차의 계산(최소 제곱법)
    error = 0.0
    for k in range(len(targets)):
        error = error + 0.5 * (targets[k] - self.activation_out[k]) ** 2
    return error
```

```
# 오차의 계산(최소 제곱법)
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4. 오차 역전파 구현

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        # 시그모이드에서 활성화 함수 선택, 미분 적용
        output_deltas[k] = sigmoid(self.activation_out[k], True) * error

    # 은닉 노드의 오차 함수
    hidden_deltas = [0.0] * self.num_yh
    for j in range(self.num_yh):
        error = 0.0
        for k in range(self.num_yo):
            error = error + output_deltas[k] * self.weight_out[j][k]
            # 시그모이드에서 활성화 함수 선택, 미분 적용
        hidden_deltas[j] = sigmoid(self.activation_hidden[j], True) * error

    # 출력 가중치 업데이트
    for j in range(self.num_yh):
        for k in range(self.num_yo):
            gradient = output_deltas[k] * self.activation_hidden[j]
            v = mo * self.gradient_in[j][k] - lr * gradient
            self.weight_in[j][k] += v
            self.gradient_out[j][k] = gradient

    # 입력 가중치 업데이트
    for i in range(self.num_x):
        for j in range(self.num_yh):
            gradient = hidden_deltas[j] * self.activation_input[i]
            v = mo * self.gradient_in[i][j] - lr * gradient
            self.weight_in[i][j] += v
            self.gradient_in[i][j] = gradient

    # 오차의 계산(최소 제곱법)
    error = 0.0
    for k in range(len(targets)):
        error = error + 0.5 * (targets[k] - self.activation_out[k]) ** 2
    return error
```

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감사합니다