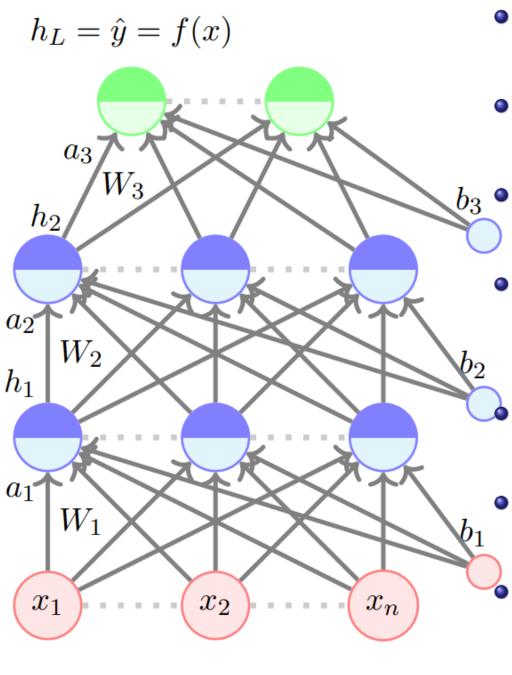
Feedforward Neural Networks And Back Propagation

Outline

- FFN
- Learning Parameters
- Loss Function
- Learning Algorithm
- Backpropagation
- Derive gradient w r t output neuron
- Derive gradient w r t hidden neuron
- Numerical Example

Feedforward Neural Networks



- The input to the network is an **n**-dimensional vector
- The network contains $\mathbf{L} \mathbf{1}$ hidden layers (2, in this case) having \mathbf{n} neurons each
- Finally, there is one output layer containing \mathbf{k} neurons (say, corresponding to \mathbf{k} classes)
 - Each neuron in the hidden layer and output layer can be split into two parts: pre-activation and activation (a_i and h_i are vectors)
 - The input layer can be called the 0-th layer and the output layer can be called the (L)-th layer
 - $W_i \in \mathbb{R}^{n \times n}$ and $b_i \in \mathbb{R}^n$ are the weight and bias between layers i-1 and i (0 < i < L)
 - $W_L \in \mathbb{R}^{n \times k}$ and $b_L \in \mathbb{R}^k$ are the weight and bias between the last hidden layer and the output layer (L=3 in this case)

 \bullet The pre-activation at layer i is given by

$$a_i(x) = b_i + W_i h_{i-1}(x)$$

 \bullet The activation at layer i is given by

$$h_i(x) = g(a_i(x))$$

where g is called the activation function (for example, logistic, tanh, linear, etc.)

• The activation at the output layer is given by

$$f(x) = h_L(x) = O(a_L(x))$$

- where O is the output activation function (for example, softmax, linear, etc.)
 - To simplify notation we will refer to $a_i(x)$ as a_i and $h_i(x)$ as h_i

Learning Parameters of Feedforward Neural Networks

• We can write it more concisely as

Algorithm: gradient_descent()

```
t \leftarrow 0;
max\_iterations \leftarrow 1000;
Initialize \quad \theta_0 = [W_1^0, ..., W_L^0, b_1^0, ..., b_L^0];
\mathbf{while} \ t + + < max\_iterations \ \mathbf{do}
\mid \ \theta_{t+1} \leftarrow \theta_t - \eta \nabla \theta_t;
\mathbf{end}
```

- where $\nabla \theta_t = \left[\frac{\partial \mathcal{L}(\theta)}{\partial W_{1,t}}, ., \frac{\partial \mathcal{L}(\theta)}{\partial W_{L,t}}, \frac{\partial \mathcal{L}(\theta)}{\partial b_{1,t}}, ., \frac{\partial \mathcal{L}(\theta)}{\partial b_{L,t}}\right]^T$
- Now, in this feedforward neural network, instead of $\theta = [w, b]$ we have $\theta = [W_1, W_2, ..., W_L, b_1, b_2, ..., b_L]$

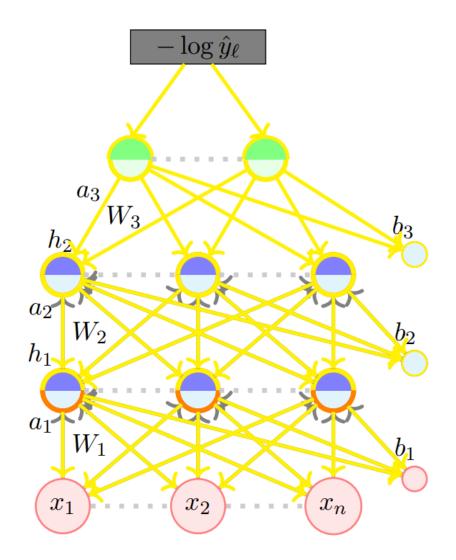
• $\nabla \theta$ is thus composed of $\nabla W_1, \nabla W_2, ... \nabla W_{L-1} \in \mathbb{R}^{n \times n}, \nabla W_L \in \mathbb{R}^{n \times k}, \nabla b_1, \nabla b_2, ..., \nabla b_{L-1} \in \mathbb{R}^n \text{ and } \nabla b_L \in \mathbb{R}^k$

Loss Functions

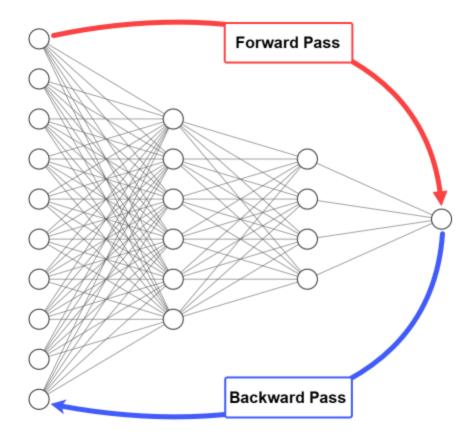
| | Outputs | |
|-------------------|---------------|---------------|
| | Real Values | Probabilities |
| Output Activation | Linear | Softmax |
| Loss Function | Squared Error | Cross Entropy |

Backpropagation

$$\underbrace{\frac{\partial \mathcal{L}(\theta)}{\partial W_{111}}}_{\text{Talk to the weight directly}} = \underbrace{\frac{\partial \mathcal{L}(\theta)}{\partial \hat{y}} \frac{\partial \hat{y}}{\partial a_3}}_{\text{Talk to the output layer}} \underbrace{\frac{\partial a_3}{\partial h_2} \frac{\partial h_2}{\partial a_2}}_{\text{Talk to the previous hidden}} \underbrace{\frac{\partial a_2}{\partial h_1} \frac{\partial h_1}{\partial a_1}}_{\text{Talk to the and now talk to hidden layer}} \underbrace{\frac{\partial a_2}{\partial h_1} \frac{\partial h_1}{\partial a_1}}_{\text{the weights}} \underbrace{\frac{\partial a_1}{\partial W_{111}}}_{\text{the weights}}$$



Backpropagation



- Forward Propagation: Pass inputs through the network to compute outputs and loss.
- •Compute Output Layer Error: Calculate error at the output layer using the derivative of the loss function.
- •Backpropagate Errors: Compute gradients for each layer using the chain rule, moving backward from output to input.
- •Update Weights: Adjust weights and biases using gradient descent to minimize the loss.

Backpropagation Algorithm

- Create a feed-forward network with n_i inputs, n_{hidden} hidden units, and n_{out} output units.
- · Initialize all network weights to small random numbers
- Until the termination condition is met, Do
 - For each (x, t), in training examples, Do
 - Propagate the input forward through the network:
 - 1. Input the instance x, to the network and compute the output o_u of every unit u in the network.
 - Propagate the errors backward through the network
 - 2. For each network unit k, calculate its error term δ_k

$$\delta_k \leftarrow o_k(1-o_k)(t_k-o_k)$$

3. For each network unit h, calculate its error term δ_h

$$\delta_h \leftarrow o_h(1 - o_h) \sum_{k \in outputs} w_{h,k} \delta_k$$

4. Update each network weight w_{ji}

$$W_{ji} \leftarrow W_{ji} + \Delta W_{ji}$$

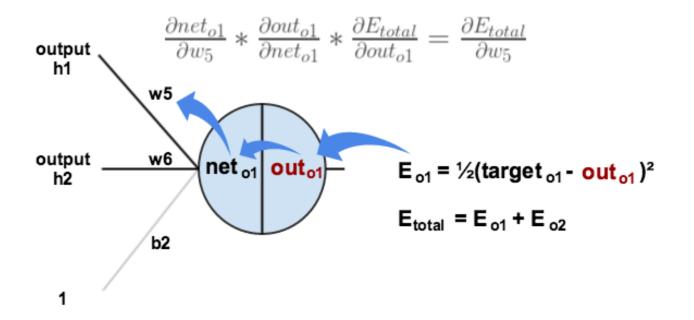
Where

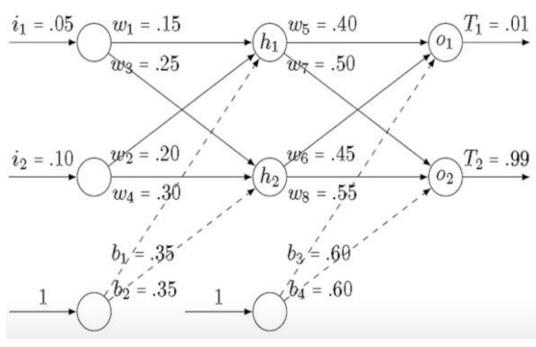
$$\Delta w_{ji} = \eta \delta_j x_{ji}$$



Backwards Pass

We want to know how much a change in w_5 affects the total error $\frac{\partial E_{total}}{\partial w_5}$





The Chain Rule

$$z = e^{xy}$$
 $x = 2u$

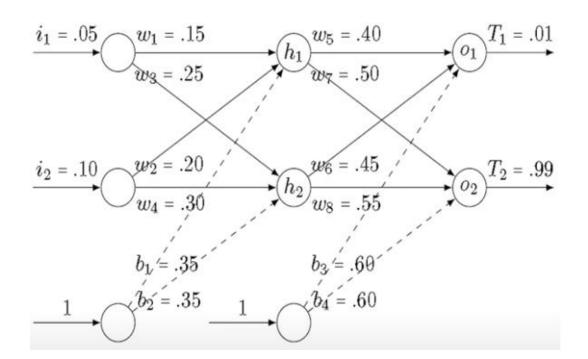
$$\frac{\partial \mathbf{z}}{\partial \mathbf{u}} = \frac{\partial \mathbf{z}}{\partial \mathbf{x}} \cdot \frac{\partial \mathbf{x}}{\partial \mathbf{u}}$$

Update Rule in SGD

$$W_{ji} \leftarrow W_{ji} + \Delta W_{ji}$$
$$\Delta w_{ji} = -\eta \frac{\partial E_d}{\partial w_{ji}}$$

Ed is the error on training example d

$$E_d(\vec{w}) \equiv \frac{1}{2} \sum_{k \in outputs} (t_k - o_k)^2$$



Notations

 σ = the sigmoid function

```
\mathbf{x}_{ji} = the i<sup>th</sup> input to unit j

\mathbf{w}_{ji} = the weight associated with the i<sup>th</sup> input to unit j

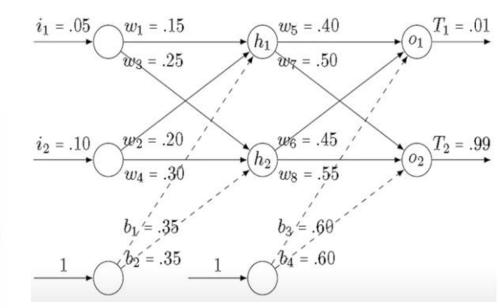
\mathbf{net}_{j} = \sum_{i} \mathbf{w}_{ji} \mathbf{X}_{ji} (the weighted sum of inputs for unit j)

\mathbf{o}_{j} = the output computed by unit j

\mathbf{t}_{i} = the target output for unit j
```

Downstream(j) = the set of units whose immediate inputs include the output of unit j

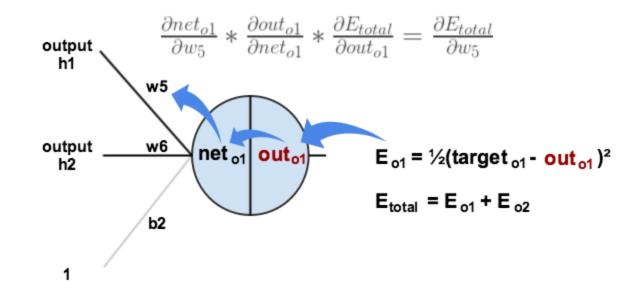
outputs = the set of units in the final layer of the network



Case 1: unit j is an output unit

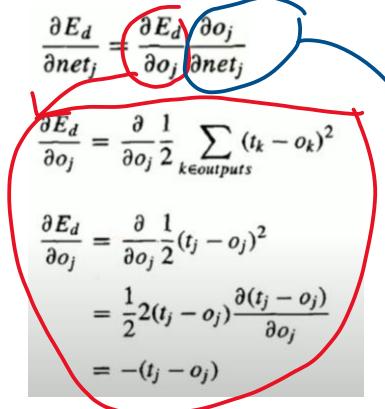
Wji can influence the network only through netj, netj can influence the network only through outj

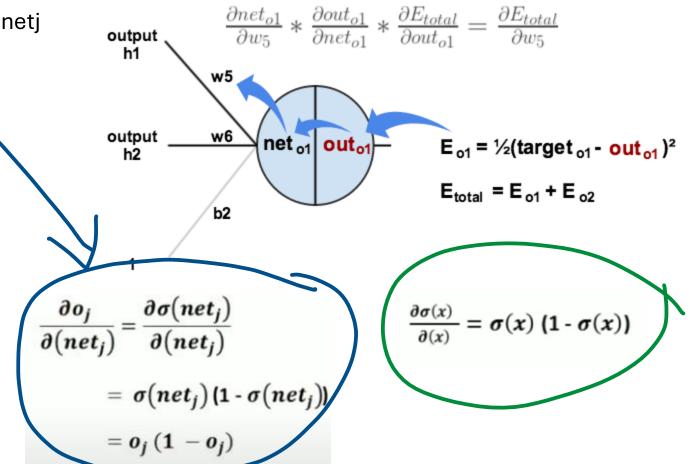
$$\frac{\partial E_d}{\partial net_j} = \frac{\partial E_d}{\partial o_j} \frac{\partial o_j}{\partial net_j}$$



Case 1: unit j is an output unit

Wji can influence the network only through netj, netj can influence the network only through outj





$$\frac{\partial E_d}{\partial net_j} = -(t_j - o_j) \ o_j (1 - o_j)$$

Case 1: unit j is an output unit

$$W_{ji} \leftarrow W_{ji} + \Delta W_{ji}$$

$$\Delta w_{ji} = -\eta \frac{\partial E_d}{\partial w_{ji}}$$

$$\frac{\partial E_d}{\partial w_{ji}} = \frac{\partial E_d}{\partial net_j} \frac{\partial net_j}{\partial w_{ji}}$$

$$= \frac{\partial E_d}{\partial net_i} x_{ji}$$

$$\Delta w_{ji} = -\eta \frac{\partial E_d}{\partial net_j} x_{ji}$$

$$net_j = \sum_i w_{ji} X_{ji}$$

$$\frac{\partial net_j}{\partial w_{ji}} = x_{ji}$$

$$\Delta w_{ji} = \eta \ (t_j - o_j) \ o_j (1 - o_j) x_{ji}$$

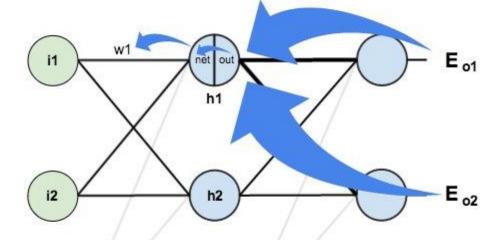
$$\Delta w_{ji} = \eta \ \delta_j x_{ji}$$

$$\delta_i = (t_i - o_i) \ o_i (1 - o_i)$$

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

$$\frac{\partial E_{total}}{\partial out_{h1}} = \frac{\partial E_{o1}}{\partial out_{h1}} + \frac{\partial E_{o2}}{\partial out_{h1}}$$

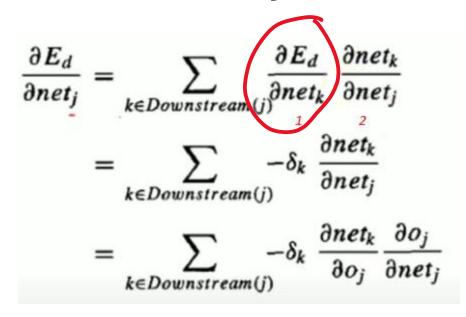
each hidden layer neuron contributes to the output (and therefore error) of multiple output neurons

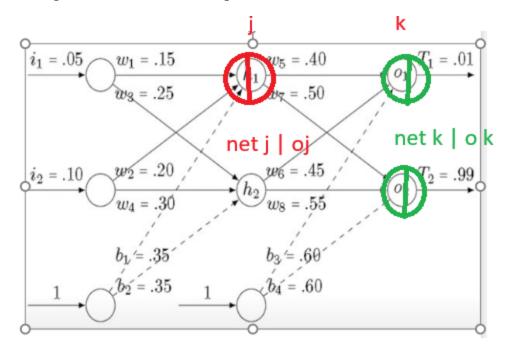


 $out_{h^{\sharp}}$ affects both $out_{o^{\sharp}}$ and $out_{o^{\sharp}}$ therefore the $out_{h^{\sharp}}$ needs to take into consideration its effect on the both output neurons:

$$\frac{\partial E_{total}}{\partial out_{h1}} = \frac{\partial E_{o1}}{\partial out_{h1}} + \frac{\partial E_{o2}}{\partial out_{h1}}$$

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





$$\frac{\partial E_d}{\partial net_j} = \sum_{k \in Downstream(j)} \frac{\partial E_d}{\partial net_k} \frac{\partial net_k}{\partial net_j}$$

$$= \sum_{k \in Downstream(j)} -\delta_k \frac{\partial net_k}{\partial net_j}$$

$$= \sum_{k \in Downstream(j)} -\delta_k \frac{\partial net_k}{\partial o_j} \frac{\partial o_j}{\partial net_j}$$

$$= \sum_{k \in Downstream(j)} -\delta_k \ w_{kj} \frac{\partial o_j}{\partial net_j}$$

$$= \sum_{k \in Downstream(j)} -\delta_k \ w_{kj} \ o_j (1 - o_j)$$

$$\frac{\partial E_d}{\partial net_j} = -(t_j - o_j) \ o_j (1 - o_j)$$

$$\delta_j = (t_j - o_j) \ o_j (1 - o_j)$$

Xkj (input of output layer neuron) is the output fror hidden neuron oj

$$\frac{\partial net_k}{\partial o_j} = \frac{\partial x_{kj} w_{kj}}{\partial o_j} = \frac{\partial o_j w_{kj}}{\partial o_j}$$

$$\frac{\partial o_j}{\partial (net_j)} = \frac{\partial \sigma(net_j)}{\partial (net_j)}$$

$$= \sigma(net_j) (1 - \sigma(net_j))$$

$$= o_j (1 - o_j)$$

$$\Delta w_{ji} = -\eta \frac{\partial E_d}{\partial net_j} x_{ji} \qquad \frac{\partial E_d}{\partial net_j} = \sum_{k \in Downstream(j)} -\delta_k w_{kj} o_j (1 - o_j)$$

$$\Delta w_{ji} = \eta o_j (1 - o_j) \sum_{k \in Downstream(j)} \delta_k w_{kj} x_{ji}$$

$$\Delta w_{ji} = \eta \, \underbrace{\delta_j}_{-} \, x_{ji}$$

$$\underline{\delta_j} = o_j(1 - o_j) \sum_{k \in Downstream(j)} \delta_k \ w_{kj}$$

Algorithm: gradient_descent()

```
t \leftarrow 0;
max\_iterations \leftarrow 1000;
Initialize \quad \theta_0 = [W_1^0, ..., W_L^0, b_1^0, ..., b_L^0];
\mathbf{while} \ t + + < max\_iterations \ \mathbf{do}
\begin{vmatrix} h_1, h_2, ..., h_{L-1}, a_1, a_2, ..., a_L, \hat{y} = forward\_propagation(\theta_t);
\nabla \theta_t = backward\_propagation(h_1, h_2, ..., h_{L-1}, a_1, a_2, ..., a_L, y, \hat{y});
\theta_{t+1} \leftarrow \theta_t - \eta \nabla \theta_t;
```

end

Algorithm: forward_propagation(θ)

for k = 1 to L - 1 do $a_k = b_k + W_k h_{k-1};$ $h_k = g(a_k);$

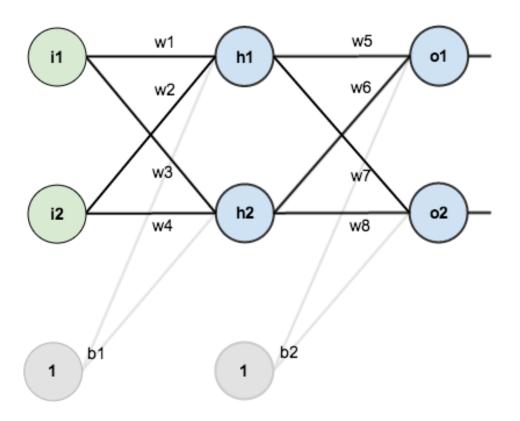
end

 $a_L = b_L + W_L h_{L-1};$ $\hat{y} = O(a_L);$

```
Algorithm: back_propagation(h_1, h_2, ..., h_{L-1}, a_1, a_2, ..., a_L, y, \hat{y})
//Compute output gradient;
\nabla_{a_I} \mathscr{L}(\theta) = -(e(y) - \hat{y});
for k = L to 1 do
     // Compute gradients w.r.t. parameters ;
     \nabla_{W_k} \mathcal{L}(\theta) = \nabla_{a_k} \mathcal{L}(\theta) h_{k-1}^T ;
     \nabla_{b_h} \mathscr{L}(\theta) = \nabla_{a_h} \mathscr{L}(\theta);
    // Compute gradients w.r.t. layer below;
     \nabla_{h_k} \mathcal{L}(\theta) = W_k^T(\nabla_{a_k} \mathcal{L}(\theta));
     // Compute gradients w.r.t. layer below (pre-activation);
     \nabla_{a_{k-1}} \mathscr{L}(\theta) = \nabla_{h_{k-1}} \mathscr{L}(\theta) \odot [\dots, g'(a_{k-1,j}), \dots] ;
end
```

Numerical Example

Back propagation

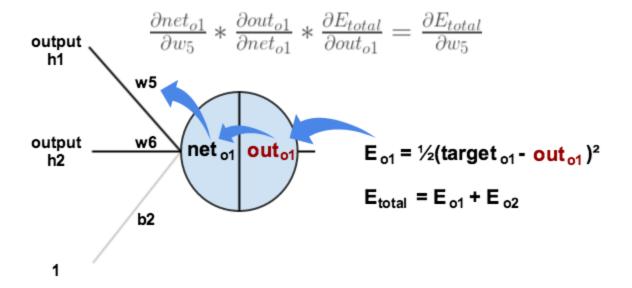


The goal of backpropagation is to optimize the weights so that the neural network can learn how to correctly map arbitrary inputs to outputs

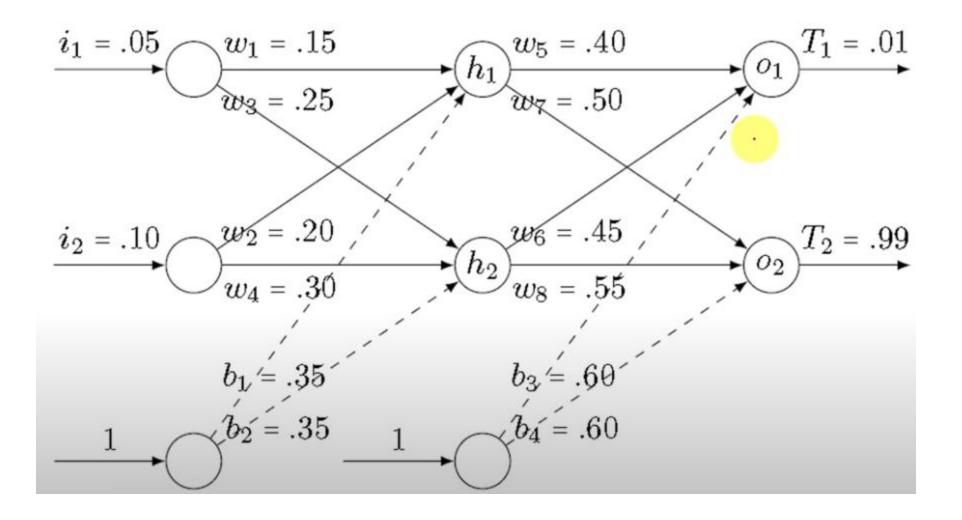
Forward Pass: calculate total net input to each hidden layer neuron, apply an activation function and then repeat the process with the output layer neurons

Backwards Pass: update the weights in the network so that they cause the actual output to be closer the target output, thereby minimizing the error

Compute the error



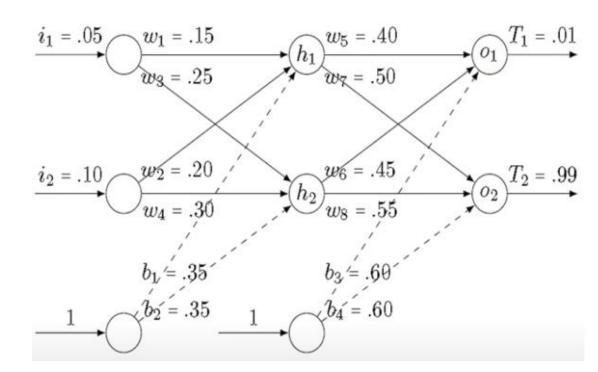
how much does the total net input of o1 change with respect to each weight?



Output of h1 and h2

out_{h₁} =
$$f(w_1 \times i_1 + w_2 \times i_2 + b_1 \times 1)$$

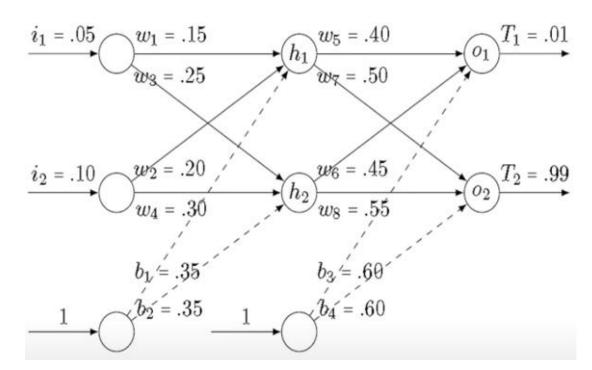
= $f(0.15 \times 0.05 + 0.20 \times 0.10 + 0.35 \times 1)$
= $f(0.3775)$
= $\frac{1}{1 + e^{-0.3775}}$
= 0.59327



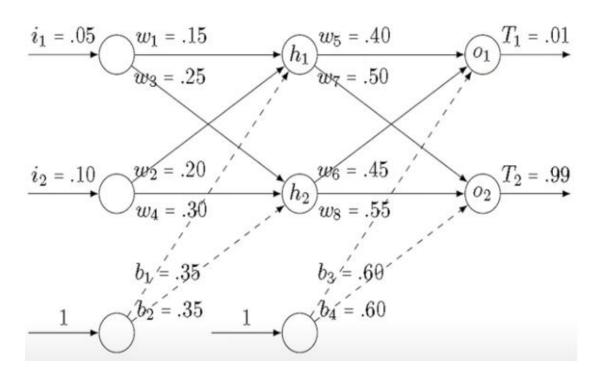
Output of h1 and h2

out_{h₂} =
$$f(w_3 \times i_1 + w_4 \times i_2 + b_2 \times 1)$$

= $f(0.25 \times 0.05 + 0.30 \times 0.10 + 0.35 \times 1)$
= $f(0.3925)$
= $\frac{1}{1 + e^{-0.3925}}$
= 0.59689



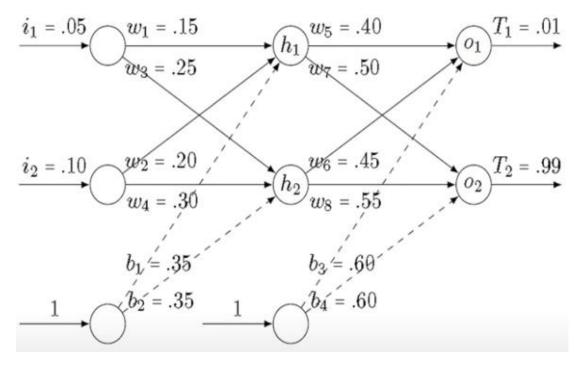
Output of O1 and O2



out_{o1} =
$$f(w_5 \times \text{out}_{h_1} + w_6 \times \text{out}_{h_2} + b_3 \times 1)$$

= $f(0.40 \times 0.59327 + 0.45 \times 0.59689 + 0.60 \times 1)$
= $f(1.10591)$
= $\frac{1}{1 + e^{-1.10591}}$
= 0.75137

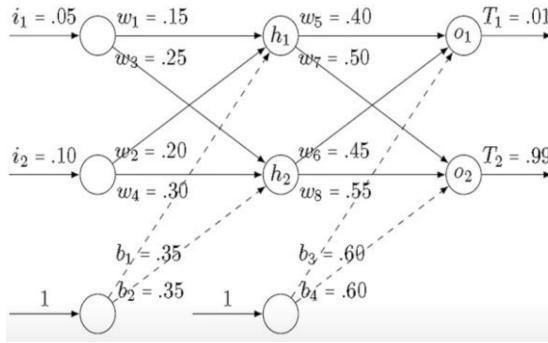
Output of O1 and O2



out_{o2} =
$$f(w_7 \times \text{out}_{h_1} + w_8 \times \text{out}_{h_2} + b_4 \times 1)$$

= $f(0.50 \times 0.59327 + 0.55 \times 0.59689 + 0.60 \times 1)$
= $f(1.22492)$
= $\frac{1}{1 + e^{-1.22492}}$
= 0.77293

Error



$$E = \frac{1}{2}(T_1 - \text{out}_{o_1})^2 + \frac{1}{2}(T_2 - \text{out}_{o_2})^2$$
$$= (0.01 - 0.75137)^2 + (0.99 - 0.77293)^2$$
$$= 0.298371$$

How to update weights?

$$\Delta w_{ji} = \eta \delta_j o_i$$

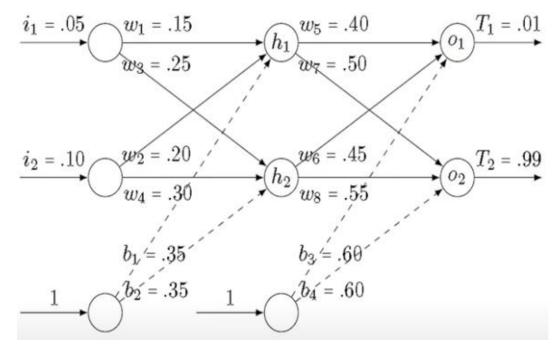
$$\delta_j = o_j (1 - o_j)(t_j - o_j) \quad \text{if } j \text{ is an output unit}$$

$$\delta_j = o_j (1 - o_j) \sum_k \delta_k w_{kj} \quad \text{if } j \text{ is a hidden unit}$$

$$\delta_{o_1} = (T_1 - \text{out}_{o_1}) \times \text{out}_{o_1} \times (1 - \text{out}_{o_1})$$

$$= (0.01 - 0.75137) \times 0.75137 \times (1 - 0.75137)$$

$$= -0.13850$$



$$w_5^+ = w_5 + \eta \times \delta_{o_1} \times \text{out}_{h_1}$$

= 0.40 + 0.5 \times (-0.13850) \times 0.59327
= 0.35892

$$\delta_{o_1} = (T_1 - \text{out}_{o_1}) \times \text{out}_{o_1} \times (1 - \text{out}_{o_1})$$

$$= (0.01 - 0.75137) \times 0.75137 \times (1 - 0.75137)$$

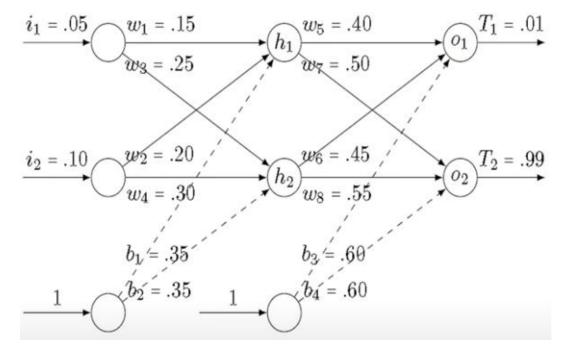
$$= -0.13850$$

$$w_5^+ = w_5 + \eta \times \delta_{o_1} \times \text{out}_{h_1}$$

= 0.40 + 0.5 \times (-0.13850) \times 0.59327
= 0.35892

$$w_6^+ = w_6 + \eta \times \delta_{o_1} \times \text{out}_{h_2}$$

= 0.45 + 0.5 \times (-0.13850) \times 0.59689
= 0.40867



$$b_3^+ = b_3 + \eta \times \delta_{o_1} \times 1$$

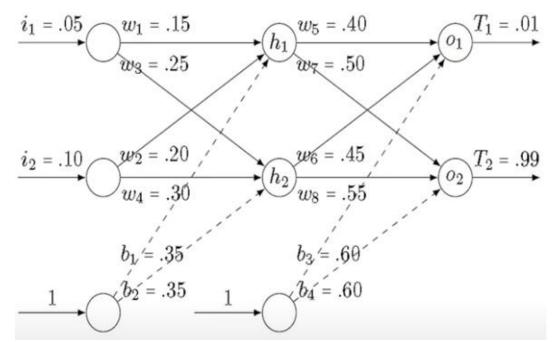
= 0.60 + 0.5 \times (-0.13850) \times 1
= 0.53075

$$\delta_{o_2} = (T_2 - \text{out}_{o_2}) \times \text{out}_{o_2} \times (1 - \text{out}_{o_2})$$

= $(0.99 - 0.77293) \times 0.77293 \times (1 - 0.77293)$
= 0.03810

$$w_7^+ = \overline{w_7 + \eta \times \delta_{o_2}} \times \text{out}_{h_1}$$

= 0.50 + 0.5 \times 0.03810 \times 0.59327
= 0.51130



$$\delta_{o_2} = (T_2 - \text{out}_{o_2}) \times \text{out}_{o_2} \times (1 - \text{out}_{o_2})$$

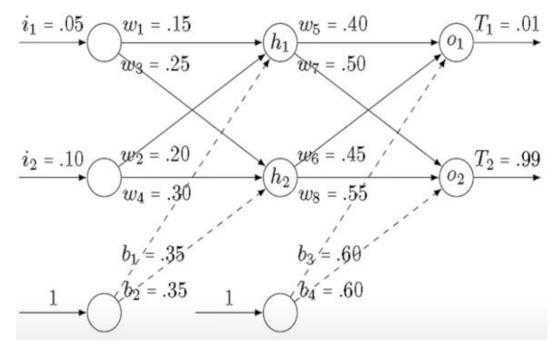
= $(0.99 - 0.77293) \times 0.77293 \times (1 - 0.77293)$
= 0.03810

$$w_7^+ = \overline{w_7 + \eta \times \delta_{o_2}} \times \text{out}_{h_1}$$

= 0.50 + 0.5 \times 0.03810 \times 0.59327
= 0.51130

$$w_8^+ = w_8 + \eta \times \delta_{o_2} \times \text{out}_{h_2}$$

= $0.55 + 0.5 \times 0.03810 \times 0.59689$
= 0.56137



$$b_4^+ = b_4 + \eta \times \delta_{o_2} \times 1$$

$$= 0.60 + 0.5 \times 0.03810 \times 1$$

$$= 0.61905$$

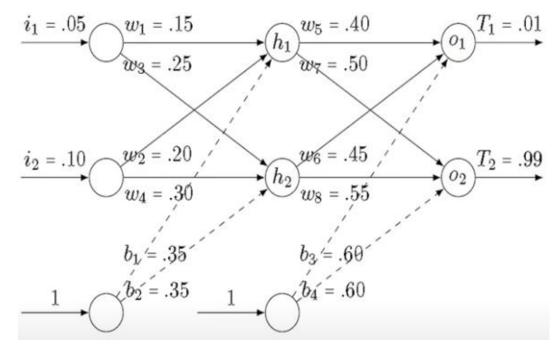
$$\begin{split} \delta_{h_1} &= (\delta_{o_1} \times w_5 + \delta_{o_2} \times w_7) \times \text{out}_{h_1} \times (1 - \text{out}_{h_1}) \\ &= (-0.13850 \times 0.40 + 0.03810 \times 0.50) \times 0.59327 \times (1 - 0.59327) \\ &= -0.00877 \end{split}$$

$$w_1^+ = w_1 + \underline{\eta} \times \underline{\delta_{h_1}} \times i_1$$

= 0.15 + 0.5 \times (-0.00877) \times 0.05
= 0.14978

$$w_2^+ = w_2 + \eta \times \delta_{h_1} \times i_2$$

= 0.20 + 0.5 \times (-0.00877) \times 0.10
= 0.19956



$$b_1^+ = b_1 + \eta \times \delta_{h_1} \times 1$$

= 0.35 + 0.5 \times (-0.00877) \times 1
= 0.34562

$$\delta_{h_2} = (\delta_{o_1} \times w_6 + \delta_{o_2} \times w_8) \times \text{out}_{h_2} \times (1 - \text{out}_{h_2})$$

$$= ((-0.13850) \times 0.45 + 0.03810 \times 0.55) \times 0.59689 \times (1 - 0.59689)$$

$$= -0.00995$$

$$w_3^+ = w_3 + \eta \times \delta_{h_2} \times i_1$$

$$= (0.25 + 0.5) \times (-0.00995) \times 0.05$$

$$= 0.24975$$

$$w_3 = .25$$
 $w_7 = .50$
 $w_8 = .45$
 $w_8 = .55$
 $w_8 = .55$
 $w_8 = .60$
 $w_9 = .35$
 $w_9 = .35$
 $w_9 = .60$
 $w_9 = .60$

$$w_4^+ = w_4 + \eta \times \delta_{h_2} \times i_2$$

= 0.30 + 0.5 \times (-0.00995) \times 0.10
= 0.29950

$$b_2^+ = b_2 + \eta \times \delta_{h_2} \times 1$$

$$= 0.35 + 0.5 \times (-0.00995) \times 1$$

$$= 0.34503$$