Package 'AMORE'

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Description This package was born to release the TAO robust neural network algorithm to the R users. It has grown and I think it can be of interest for the users wanting to implement their own training algorithms as well as for those others whose needs lye only in the ``user space".							
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Description

Adaptative gradient descent training method.

Usage

```
ADAPTgd.MLPnet(net,P, T,n.epochs, n.threads=0L)
```

Arguments

net	Neural Network to train.
P	Input data set.
T	Target output data set.
n.epochs	Number of epochs to train
n.threads	Unused, but required to match the BATCH* function template.

Value

This function returns a neural network object modified according to the input and target data set.

Author(s)

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```

References

Simon Haykin. Neural Networks – a Comprehensive Foundation. Prentice Hall, New Jersey, 2nd edition, 1999. ISBN 0-13-273350-1.

ADAPTgdwm.MLPnet

See Also

newff,train,ADAPTgdwm.MLPnet

ADAPTgdwm.MLPnet

Adaptative gradient descent with momentum training

Description

Adaptative gradient descent with momentum training method.

Usage

```
ADAPTgdwm.MLPnet(net,P, T,n.epochs, n.threads=0L)
```

Arguments

net Neural Network to train.

P Input data set.

Target output data set.n.epochsNumber of epochs to train

n. threads Unused, but required to match the BATCH* function template.

Value

This function returns a neural network object modified according to the input and target data set.

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References

Simon Haykin. Neural Networks – a Comprehensive Foundation. Prentice Hall, New Jersey, 2nd edition, 1999. ISBN 0-13-273350-1.

```
newff,train,ADAPTgd.MLPnet
```

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CHgd.MLPnet Batch gradient descent training

Description

Modifies the neural network weights and biases according to the training set.

Usage

```
BATCHgd.MLPnet(net,P,T,n.epochs, n.threads=0L)
```

Arguments

net Neural Network to train.

P Input data set.

T Target output data set.

n.epochs Number of epochs to train

n.threads Number of threads to spawn. If <1, spawns NumberProcessors-1 threads. If no

OpenMP is found, this argument will be ignored.

Value

This function returns a neural network object modified according to the chosen data.

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References

Simon Haykin. Neural Networks – a Comprehensive Foundation. Prentice Hall, New Jersey, 2nd edition, 1999. ISBN 0-13-273350-1.

```
newff,train,BATCHgdwm.MLPnet
```

BATCHgdwm.MLPnet Batch gradient descent with momentum training
--

Description

Modifies the neural network weights and biases according to the training set.

Usage

```
BATCHgdwm.MLPnet(net,P,T, n.epochs, n.threads=0L)
```

Arguments

net Neural Network to train.

P Input data set.

Target output data set.

n.epochs Number of epochs to train

n.threads Number of threads to spawn. If <1, spawns NumberProcessors-1 threads. If no

OpenMP is found, this argument will be ignored.

Value

This functions returns a neural network object modified according to the chosen data.

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References

Simon Haykin. Neural Networks – a Comprehensive Foundation. Prentice Hall, New Jersey, 2nd edition, 1999. ISBN 0-13-273350-1.

```
newff,train,BATCHgd.MLPnet
```

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error.LMS

Neural network training error criteria.

Description

The error functions calculate the goodness of fit of a neural network according to certain criterium:

- LMS: Least Mean Squares Error.
- LMLS: Least Mean Log Squares minimization.
- TAO: TAO error minimization.

The deltaE functions calculate the influence functions of their error criteria.

Usage

```
error.LMS(arguments)
error.LMLS(arguments)
error.TAO(arguments)
deltaE.LMS(arguments)
deltaE.LMLS(arguments)
deltaE.TAO(arguments)
```

Arguments

arguments

List of arguments to pass to the functions.

- The first element is the prediction of the neuron.
- The second element is the corresponding component of the target vector.
- The third element is the whole net. This allows the TAO criterium to know the value of the S parameter and eventually (next minor update) will allow the user to apply regularization criteria.

Value

This functions return the error and influence function criteria.

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```

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References

Pernía Espinoza, A.V., Ordieres Meré, J.B., Martínez de Pisón, F.J., González Marcos, A. TAOrobust backpropagation learning algorithm. Neural Networks. Vol. 18, Issue 2, pp. 191–204, 2005.

Simon Haykin. Neural Networks – a Comprehensive Foundation. Prentice Hall, New Jersey, 2nd edition, 1999. ISBN 0-13-273350-1.

See Also

train

error.TAO

TAO robust error criterium auxiliar functions.

Description

Auxiliar functions. Not meant to be called from the user but from the error. TAO and the deltaE. TAO functions.

Usage

```
hfun(v,k)
phifun(v,k)
dphifun(v,k)
```

Arguments

v Input value.

k Threshold limit.

Value

These functions return a numeric array with dimension equal to the dimension of v.

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```

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Pernía Espinoza, A.V., Ordieres Meré, J.B., Martínez de Pisón, F.J., González Marcos, A. TAOrobust backpropagation learning algorithm. Neural Networks. Vol. 18, Issue 2, pp. 191–204, 2005.

Simon Haykin. Neural Networks – a Comprehensive Foundation. Prentice Hall, New Jersey, 2nd edition, 1999. ISBN 0-13-273350-1.

See Also

train

graphviz.MLPnet

Neural network graphic representation

Description

Creates a dot file, suitable to be processed with graphviz, containing a graphical representation of the network topology and some numerical information about the network parameters.

Usage

```
graphviz.MLPnet(net, filename, digits)
```

Arguments

net Neural Network.

filename Name of the dot file to be written.

digits Number of digits used to round the parameters.

Value

This function writes a file suitable to be postprocessed with the graphviz package. Thus, multiple formats can be obtained: ps, pdf, ...

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References

http:\/\www.graphviz.org

init.MLPneuron

Neuron constructor.

Description

Creates a neuron according to the structure established by the AMORE package standard.

Usage

```
init.MLPneuron(id, type, activation.function, output.links, output.aims, input.links,
       weights, bias, method, method.dep.variables)
```

Arguments

id Numerical index of the neuron (so as to be referred in a network operation).

Either hidden or ouput, according to the layer the neuron belongs to. type

activation.function

The name of the characteristic function of the neuron. It can be "pureline", "tansig", "sigmoid" or even "custom" in case that the user wants to configure its

own activation function accordingly defining f0 and f1.

output.links The id's of the neurons that accept the output value of this neuron as an input.

The location of the output of the neuron in the input set of the addressed neuron. output.aims

> Gives answer to: Is this output the first, the second, the third, ..., input at the addressed neuron?. Similarly for an output neuron: Is this output the first, the

second, the third, ..., element of the output vector?

input.links The id's of the neurons whose outputs work as inputs for this neuron. Positive

> values represent that we take the outputs of other neurons as inputs. Negative values represent the coordinates of the input vector to be considered as inputs.

weights The multiplying factors of the input values.

bias The bias summed to the weighted sum of the inputs.

method Prefered training method. Currently it can be:

- "ADAPTgd": Adaptative gradient descend.
- "ADAPTgdwm": Adaptative gradient descend with momentum.
- "BATCHgd": BATCH gradient descend.
- "BATCHgdwm": BATCH gradient descend with momentum.

method.dep.variables

Variables used by the training methods:

• ADAPTgd method:

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- delta: Used in the backpropagation method.
- learning.rate: Learning rate parameter. Notice that we can use a different rate for each neuron.

• ADAPTgdwm method:

- delta: Used in the backpropagation method.
- learning.rate: Learning rate parameter. Notice that we can use a different rate for each neuron.
- momentum: Momentum constant used in the backpropagation with momentum learning criterium.
- former.weight.change: Last increment in the weight parameters. Used by the momentum training technique.
- former.bias.change: Last increment in the bias parameter. Used by the momentum training technique.

• BATCHgd method:

- delta: Used in the backpropagation method.
- learning.rate: Learning rate parameter. Notice that we can use a different rate for each neuron.
- sum.delta.x: Used as an acumulator of the changes to apply to the weight parameters in the batch training.
- sum.delta.bias: Used as an acumulator of the changes to apply to the bias parameters in the batch training.

• BATCHgdwm method:

- delta: Used in the backpropagation method.
- learning.rate: Learning rate parameter. Notice that we can use a different rate for each neuron.
- sum.delta.x: Used as an acumulator of the changes to apply to the weight parameters in the batch training.
- sum.delta.bias: Used as an acumulator of the changes to apply to the bias parameters in the batch training.
- momentum: Momentum constant used in the backpropagation with momentum learning criterium.
- former.weight.change: Last increment in the weight parameters. Used by the momentum training technique.
- former.bias.change: Last increment in the bias parameter. Used by the momentum training technique.

Value

init.MLPneuron returns a single neuron. Mainly used to create a neural network object.

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See Also

newff, random.init.MLPnet, random.init.MLPneuron, select.activation.function,init.MLPneuron

newff

Create a Multilayer Feedforward Neural Network

Description

Creates a feedforward artificial neural network according to the structure established by the AMORE package standard.

Usage

```
newff(n.neurons, learning.rate.global, momentum.global, error.criterium, Stao,
hidden.layer, output.layer, method)
```

Arguments

n.neurons

Numeric vector containing the number of neurons of each layer. The first element of the vector is the number of input neurons, the last is the number of output neurons and the rest are the number of neuron of the different hidden layers.

learning.rate.global

Learning rate at which every neuron is trained.

momentum.global

Momentum for every neuron. Needed by several training methods.

error.criterium

Criterium used to measure to proximity of the neural network prediction to its target. Currently we can choose amongst:

- "LMS": Least Mean Squares.
- "LMLS": Least Mean Logarithm Squared (Liano 1996).
- "TAO": TAO Error (Pernia, 2004).

Stao

Stao parameter for the TAO error criterium. Unused by the rest of criteria.

hidden.layer

Activation function of the hidden layer neurons. Available functions are:

- "purelin".
- "tansig".
- "sigmoid".
- "hardlim".
- "custom": The user must manually define the f0 and f1 elements of the neurons.

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output.layer Activation function of the hidden layer neurons according to the former list

shown above.

method Prefered training method. Currently it can be:

• "ADAPTgd": Adaptative gradient descend.

- "ADAPTgdwm": Adaptative gradient descend with momentum.
- "BATCHgd": BATCH gradient descend.
- "BATCHgdwm": BATCH gradient descend with momentum.

Value

newff returns a multilayer feedforward neural network object.

Author(s)

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References

Pernía Espinoza, A.V., Ordieres Meré, J.B., Martínez de Pisón, F.J., González Marcos, A. TAOrobust backpropagation learning algorithm. Neural Networks. Vol. 18, Issue 2, pp. 191–204, 2005.

Simon Haykin. Neural Networks – a Comprehensive Foundation. Prentice Hall, New Jersey, 2nd edition, 1999. ISBN 0-13-273350-1.

See Also

init.MLPneuron, random.init.MLPnet, random.init.MLPneuron, select.activation.function

Examples

random.init.MLPnet 13

```
points(P, target, col="red", pch="x")
```

random.init.MLPnet

Initialize the network with random weigths and biases.

Description

Provides random values to the network weights and biases so as to start with. Basically it applies the random.init.MLPneuron function to every neuron in the network.

Usage

```
random.init.MLPnet(net)
```

Arguments

net

The neural network object

Value

random.init.MLPnet returns the input network with weights and biases changed randomly.

Author(s)

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```

```
random.init.MLPneuron, init.MLPneuron, newff
```

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random.init.MLPneuron Initialize the neuron with random weigths and bias.

Description

Provides random values to the neuron weights and bias so as to start with. It is usually called by the random.init.NeuralNet function during the construction of the neural object by the *newff* function.

Usage

```
random.init.MLPneuron(net.number.weights, neuron)
```

Arguments

net.number.weights

Number of bias and weight parameters of the neural network the neuron belongs

to.

neuron The neuron object.

Details

The values are assigned according to the suggestions of Haykin.

Value

random.init.MLPneuron returns the input neuron with bias and weights changed randomly.

Author(s)

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```

References

Simon Haykin. Neural Networks – a Comprehensive Foundation. Prentice Hall, New Jersey, 2nd edition, 1999. ISBN 0-13-273350-1.

```
random.init.MLPnet, init.MLPneuron, newff
```

select.activation.function 15

select.activation.function

Provides R code of the selected activation function.

Description

Provides random values to the neuron weights and bias so as to start with. It is usually called by the random.init.NeuralNet function during the construction of the neural object by the *newff* function.

Usage

select.activation.function(activation.function)

Arguments

activation.function

Activation function name. Currently the user may choose amongst *purelin*, *tansig*, *sigmoid*, *hardlim* and *custom*. If *custom* is chosen the user must manually assign the neuron *f0* and *f1* functions.

Value

select.activation.function returns a list with two elements. The first, f0 is the R code selected to serve as the neuron activation function. The second, f1 is the R code of the activation function derivative.

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See Also

init.MLPneuron, newff

16 sim.MLPnet

sim.MLPnet

Performs the simulation of a neural network from an input data set.

Description

This function calculates the output values of the neural network for a given data set. Various versions are provided according to different degrees of C code conversion. The *sim.MLPnet* function is the latest and quickest.

Usage

```
sim(net,P,...)
#sim.MLPnet(net,P,...)
```

Arguments

... Currently, the parameters below are accepted.

net Neural Network to simulate.

P Data Set input values.

Value

This function returns a matrix containing the output values of the neural network for the given data set.

Author(s)

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```

References

Simon Haykin. Neural Networks – a Comprehensive Foundation. Prentice Hall, New Jersey, 2nd edition, 1999. ISBN 0-13-273350-1.

```
newff, train
```

train 17

train Neural network training function.

Description

For a given data set (training set), this function modifies the neural network weights and biases to approximate the relationships amongst variables present in the training set. These may serve to satisfy several needs, i.e. fitting non-linear functions.

Usage

```
train(net, P, T, Pval=NULL, Tval=NULL, error.criterium="LMS", report=TRUE,
n.shows, show.step, Stao=NA,prob=NULL,n.threads=0L)
```

Arguments

net	Neural Network to train.
Р	Training set input values.
T	Training set output values
Pval	Validation set input values for optional early stopping.
Tval	Validation set output values for optional early stopping.
error.criterium	1
	Criterium used to measure the goodness of fit:"LMS", "LMLS", "TAO".
Stao	Initial value of the S parameter used by the TAO algorithm.
report	Logical value indicating whether the training function should keep quiet or should provide graphical/written information during the training process instead.
n.shows	Number of times to report (if report is TRUE). The total number of training epochs is n.shows times show.step.
show.step	Number of epochs to train non-stop until the training function is allow to report.
prob	Vector with the probabilities of each sample so as to apply resampling training.
n.threads	Number of threads to spawn for the BATCH* training methods. If <1 , spawns NumberProcessors-1 threads. If no OpenMP is found, this argument will be ignored.

Value

This function returns a list with two elements: the trained Neural Network object with weights and biases adjusted by the adaptative backpropagation with momentum method and a matrix with the errors obtained during the training. If the validation set is provided, the early stopping technique is applied.

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References

Pernía Espinoza, A.V., Ordieres Meré, J.B., Martínez de Pisón, F.J., González Marcos, A. TAOrobust backpropagation learning algorithm. Neural Networks. Vol. 18, Issue 2, pp. 191–204, 2005.

Simon Haykin. Neural Networks – a Comprehensive Foundation. Prentice Hall, New Jersey, 2nd edition, 1999. ISBN 0-13-273350-1.

See Also

newff

training.report

Neural network training report generator function.

Description

Function in charge of reporting the behavior of the network training. The users should modify this function according to their needs.

Usage

```
training.report(net,P,T, idx.show, error.criterium)
```

Arguments

net Neural Network to train.

P Training set input values.

T Training set output values idx. show Current show index.

error.criterium

Criterium used to measure the goodness of fit.

Value

This function does not return any value. Just useful for printing and plotting.

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See Also

train

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