

```
1 import numpy as np
2 import time
3 import matplotlib.pyplot as plt
```

```
1 np.random.seed(42)
2 x_data = np.random.uniform(low=0, high=1, size=(1, 300))
3 v = np.random.uniform(low=-0.1, high=0.1, size=(1, 300))
4 y_data = np.sin(20*x_data) + (3 * x_data) + v
```

```
1 class NeuralNetwork:
2     def __init__(self, data: np.ndarray, labels: np.ndarray, learning_rate=0.01):
3         self.data = data
4         self.labels = labels
5         self.learning_rate = learning_rate
6
7         self.num_samples = self.data.shape[1]
8
9         np.random.seed(42)
10
11         # Drawing samples from LeCun normal distribution
12         # Source: https://arxiv.org/pdf/1706.02515.pdf
13
14         self.w_1 = self.get_weights(size=(1, 24))
15         self.b_1 = self.get_weights(size=(24, 1))
16
17         self.w_2 = self.get_weights(size=(24, 1))
18         self.b_2 = self.get_weights(size=(1, 1))
19
20     @staticmethod
21     def tan_inv(v):
22         return 1 - np.tanh(v) ** 2
23
24     @staticmethod
25     def get_weights(size: tuple):
26         # Drawing samples from LeCun normal distribution
27         # Source: https://arxiv.org/pdf/1706.02515.pdf
28         return np.random.normal(loc=0, scale=(1 / size[0]), size=size)
29
30     def calc_mse(self):
31         predictions = self.predict(self.data)
32         mse = np.sum(((predictions - self.labels) ** 2) / self.num_samples)
33         return mse
34
35     def forward_pass(self, x_i):
36         local_fields = list()
37         activations = list()
38
39         z_1 = self.w_1.T.dot(x_i) + self.b_1
40         a_1 = np.tanh(z_1)
41
42         local_fields.append(z_1)
43         activations.append(a_1)
44
45         z_2 = self.w_2.T.dot(a_1) + self.b_2
46         a_2 = z_2
47
48         local_fields.append(z_2)
49         activations.append(a_2)
50
51         return local_fields, activations
52
53     def backward_pass(self, initial_delta, local_fields):
54         delta_list = list()
55
56         delta_list.append(self.w_2.dot(initial_delta) * self.tan_inv(local_fields[0]))
57         delta_list.append(initial_delta)
58         # delta_list.append(1)
59
60         return delta_list
61
62     def update_parameters(self, delta_list, activations, x_i):
63         self.w_1 = self.w_1 - self.learning_rate * x_i.dot(delta_list[0].T)
64         self.b_1 = self.b_1 - self.learning_rate * delta_list[0]
65
66         self.w_2 = self.w_2 - self.learning_rate * activations[0].dot(delta_list[1])
67         self.b_2 = self.b_2 - self.learning_rate * delta_list[1]
68
```

```

69     def train(self):
70         epoch_vs_mse = list()
71         epoch_vs_mse.append([0, self.calc_mse()])
72         epoch_cnt = 1
73         while epoch_vs_mse[-1][1] >= 0.08:
74             for x_i, d_i in zip(self.data[0], self.labels[0]):
75                 x_i = np.reshape(x_i, newshape=(1, 1))
76                 local_fields, activations = self.forward_pass(x_i)
77                 y_i = activations[-1][0, 0]
78                 delta_list = self.backward_pass(2*(y_i-d_i)/self.num_samples, local_fields)
79                 self.update_parameters(delta_list, activations, x_i)
80             mse = self.calc_mse()
81             if mse >= epoch_vs_mse[-1][1]:
82                 self.learning_rate = self.learning_rate * 0.9
83             epoch_vs_mse.append([epoch_cnt, mse])
84             epoch_cnt += 1
85
86         return epoch_vs_mse
87
88     def predict(self, input_data):
89         return self.w_2.T.dot(np.tanh(self.w_1.T.dot(input_data) + self.b_1)) + self.b_2

```

```

1 nn_regressor = NeuralNetwork(x_data, y_data, learning_rate=6)
2 start_time = time.time()
3 epoch_vs_mse = nn_regressor.train()
4 end_time = time.time()
5 epoch_vs_mse = np.array(epoch_vs_mse)
6 print('Training finished with final Mean Squared Error of \
7 {:.4f} in {} epochs with a duration of {:.4f} seconds'.format(epoch_vs_mse[-1][1], epoch_vs_mse[-1][0], end_time-start_time))

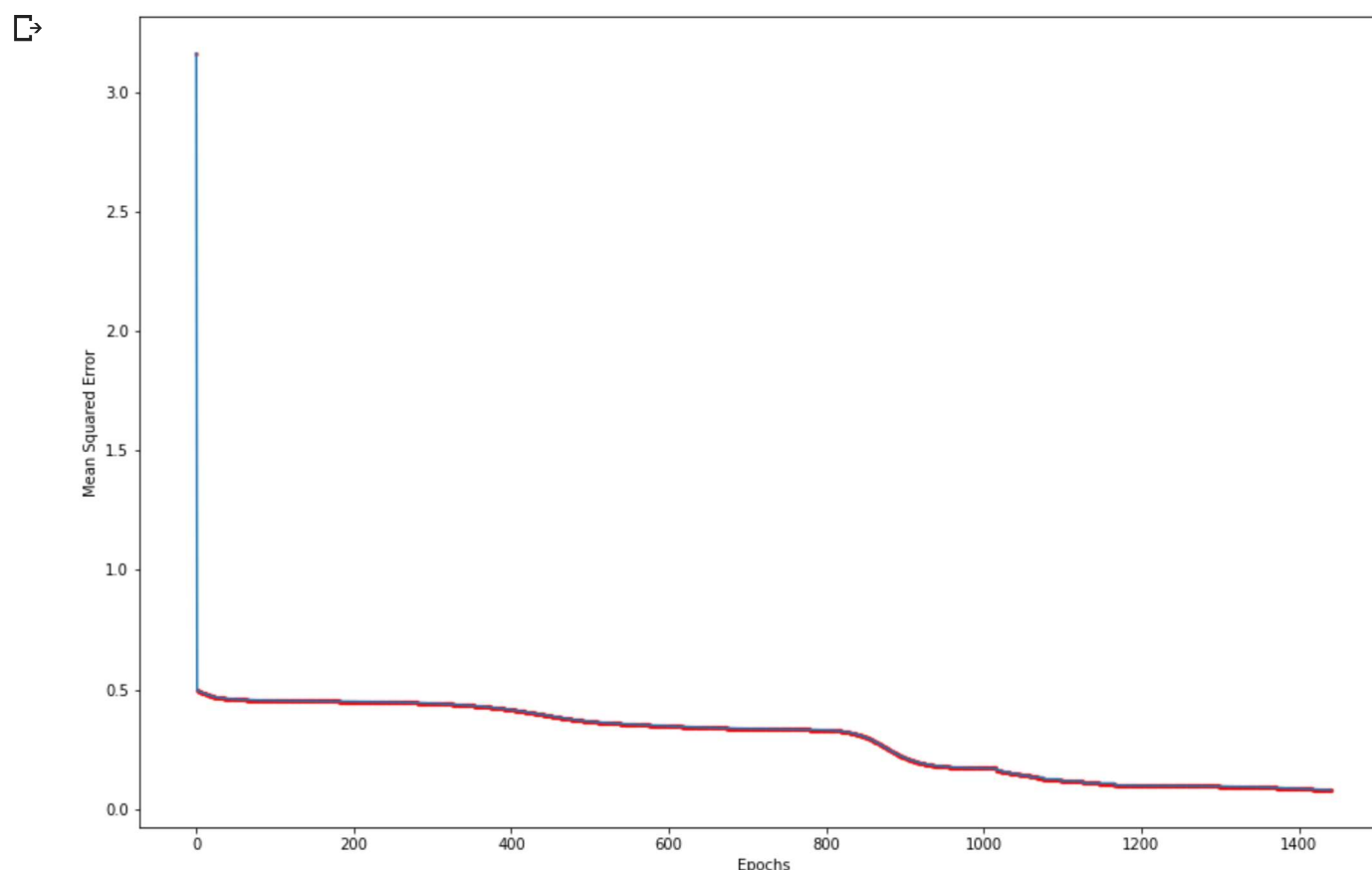
```

☞ Training finished with final Mean Squared Error of 0.0799 in 1441.0 epochs with a duration of 10.4790 seconds

```

1 plt.figure(figsize=(15, 10))
2 plt.plot(epoch_vs_mse[:, 0], epoch_vs_mse[:, 1])
3 plt.scatter(epoch_vs_mse[:, 0], epoch_vs_mse[:, 1], s=5, c='red', alpha=0.5)
4 plt.ylabel('Mean Squared Error')
5 plt.xlabel('Epochs')
6 plt.show()

```

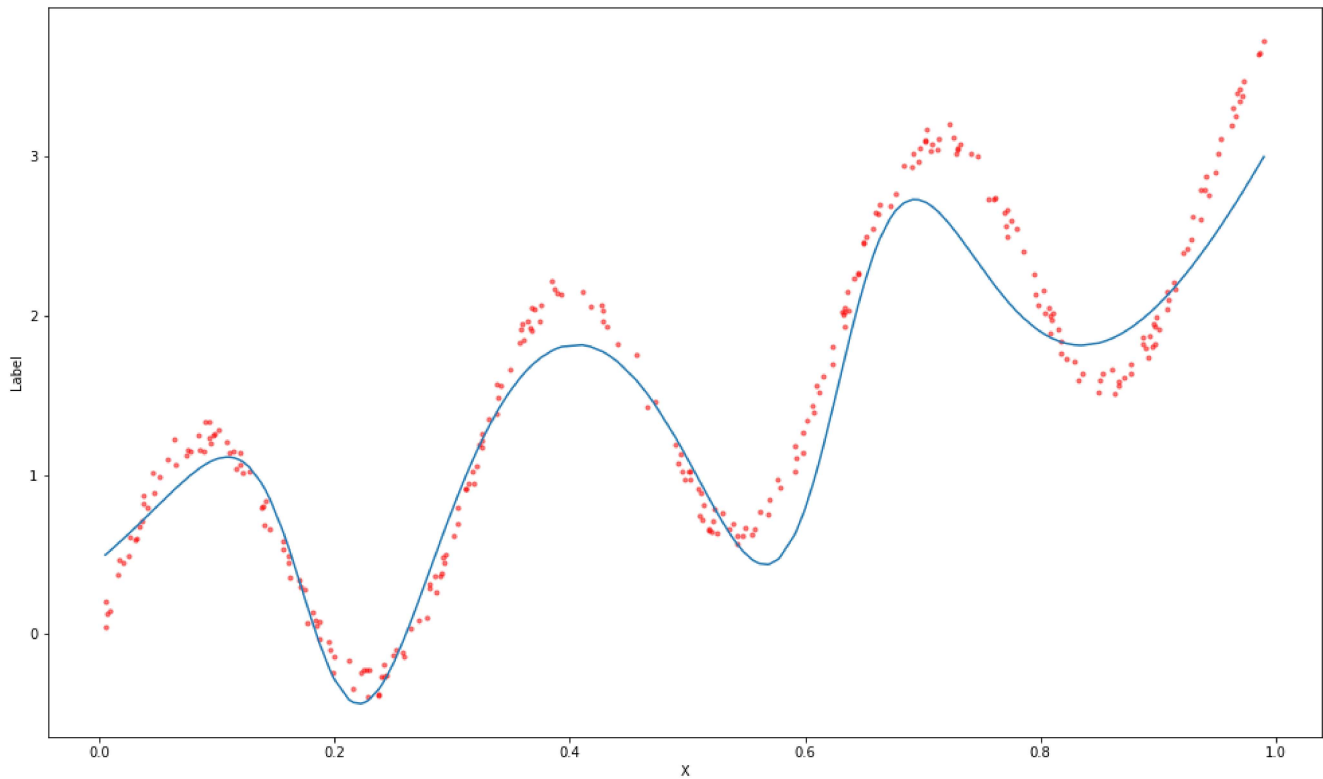


```

1 x_data_sorted = np.sort(x_data.copy())
2 predictions = nn_regressor.predict(x_data_sorted)
3 plt.figure(figsize=(17, 10))
4 plt.plot(x_data_sorted[0, :], predictions[0, :])
5 plt.scatter(x_data[0, :], y_data[0, :], s=10, c='red', alpha=0.5)
6 plt.ylabel('Label')
7 plt.xlabel('X')
8 plt.show()

```

```
plt.show()
```



## ▼ Pseudocode

while mse > 0.08:

  for each training\_example:

    for each layer  $i$ :

$v^i = weights^{i^T} \cdot activation^{i-1}$  { $activation^{i-1}$  for first layer is the train example}

$a^i = f^i(v^i)$

    for each layer  $i$ :

$\delta^i = (weights^{i+1} \cdot \delta^{i+1}) * f^{i'}(v^i)$

$weights^i \leftarrow weights^i - \eta * (activation^{i-1} \cdot \delta^i)$

$bias^i \leftarrow bias^i - \eta * \delta^i$

mse =  $\frac{1}{n} \sum (d_i - y_i)^2$

if mse > mse\_prev:

$\eta \leftarrow \eta * decay\_factor$

Where,

$v^i \rightarrow$  Local field values of  $i^{th}$  layer

$w^i, b^i \rightarrow$  Weights and bias respectively for layer  $i$

$\delta^i \rightarrow$  Delta or error w.r.t layer  $i$  (Derivative of cost function w.r.t to layer  $i$ )

$f^i \rightarrow$  Activation function of layer  $i$

$f^{i'} \rightarrow$  Derivarive of activation function of layer  $i$

$a^i \rightarrow$  Activation of layer  $i$

$\eta \rightarrow$  Learning rate

$\cdot \rightarrow$  Dot product

$*$   $\rightarrow$  Element-wise multiplication

