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# 量化俱乐部-深度学习-Introduction2ANN

2019-11-03

0. Retrospect and Demo
1. From Biological to Artificial Neurons
2. Training a DNN using Plain Tensorflow
3. Fine-Tuning Neural Network Hyperparameters

# 自我介绍



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曾就职eBay，唯品会，2016加入SAP，现担任SAP Cloud部门开发团队主管。

2017高金开始接触量化投资和python，目前毕业论文研究方向使用机器学习在A股进行量化策略研究。

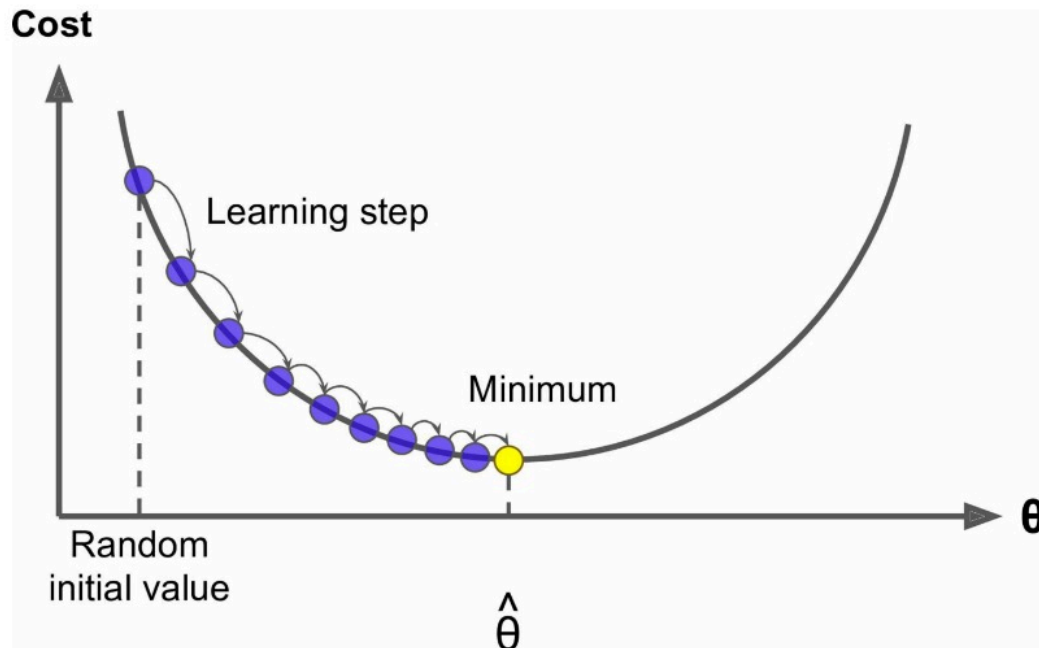
量化投资策略咨询/人工智能咨询培训/金融科技项目管理产品管理。



- a) Supervised Learning, Label, Instances.
- b) Regression and Classification models.
- c) MNIST dataset
- d) Cost Function(Loss Function, Objective Function)
- e) Cross-entropy cost function
- f) Gradient Descent, mini-batch
- g) Learning rate( $w = w - \eta$ )

Equation 4-7. Gradient Descent step

$$\theta^{(\text{next step})} = \theta - \eta \nabla_{\theta} \text{MSE}(\theta)$$



回顾目标函数:

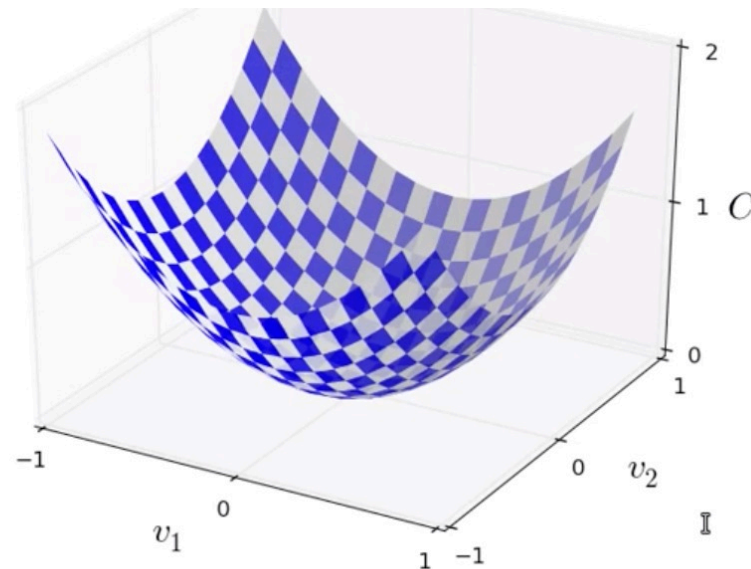
$$C(w, b) \equiv \frac{1}{2n} \sum_x \|y(x) - a\|^2$$

是平均的cost

权重和偏向更新方程:

$$w_k \rightarrow w'_k = w_k - \eta \partial C_x / \partial w_k$$

$$b_l \rightarrow b'_l = b_l - \eta \partial C_x / \partial b_l.$$



变化量:

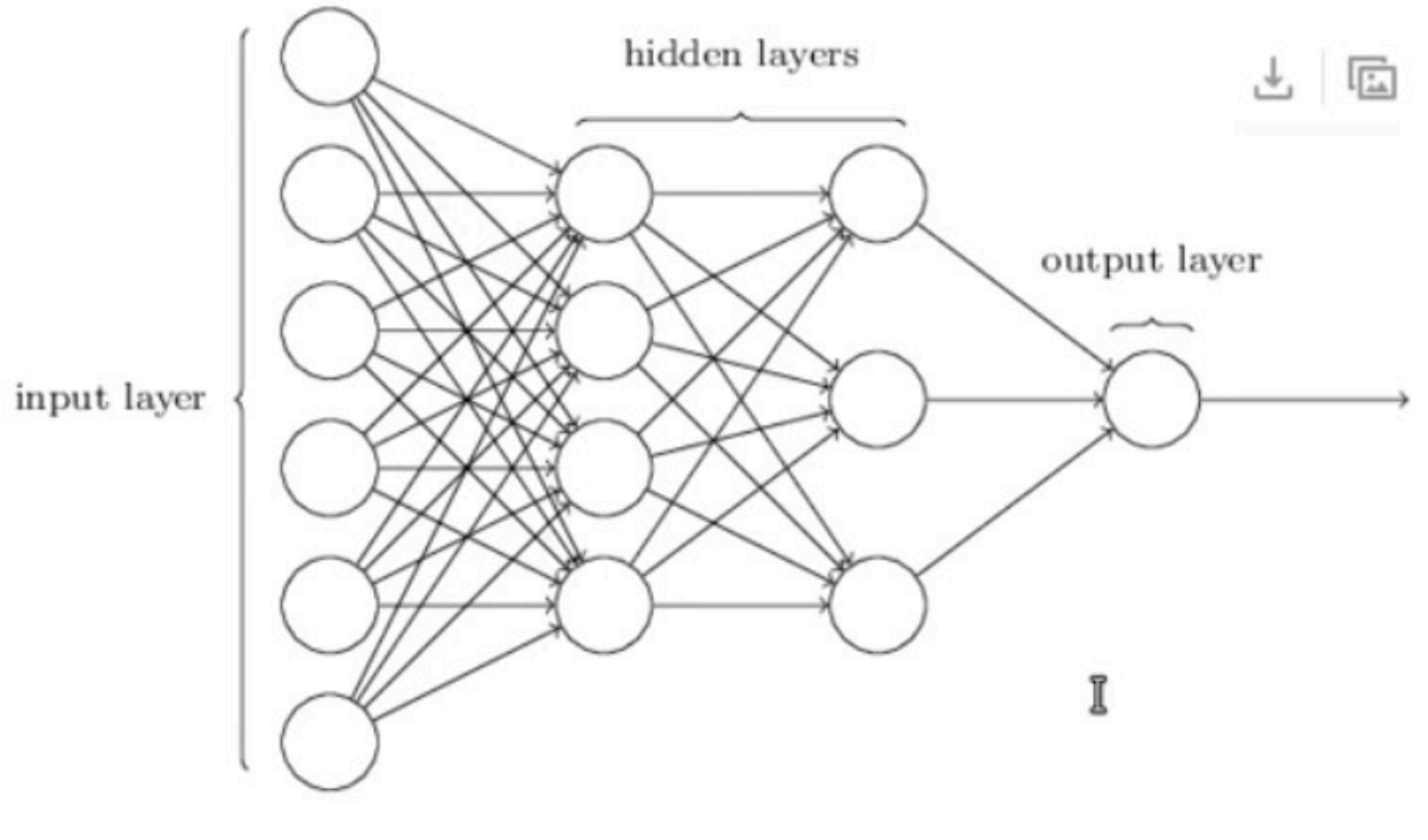
$$\Delta C \approx \frac{\partial C}{\partial v_1} \Delta v_1 + \frac{\partial C}{\partial v_2} \Delta v_2$$

# DNN Demo – 神经网络结构



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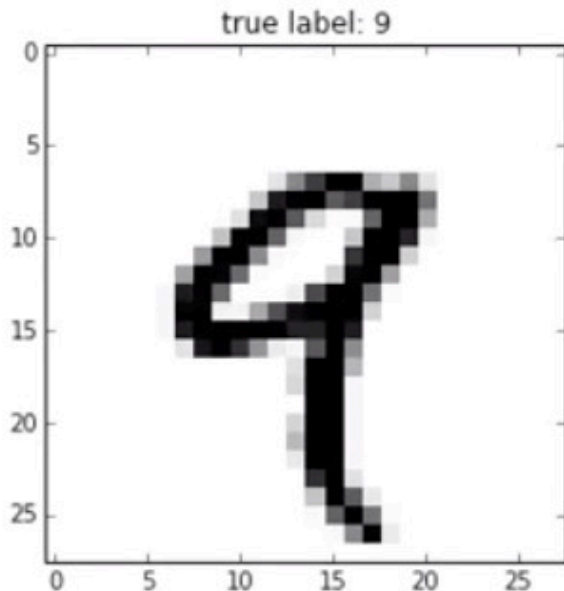
# DNN Demo – 神经网络结构



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假设识别一个手写图片:



如果图片是64\*64, 输入层总共有 $64 \times 64 = 4096$ 个神经元

如果图片是28\*28, 输入层总共有 $28 \times 28 = 784$ 个神经元

|

如果输出层只有一个神经元,  $>0.5$ 说明是9,  $<0.5$ 说明不是9

FeedForward Network: 神经网络中没有循环, 信息单项向前传递



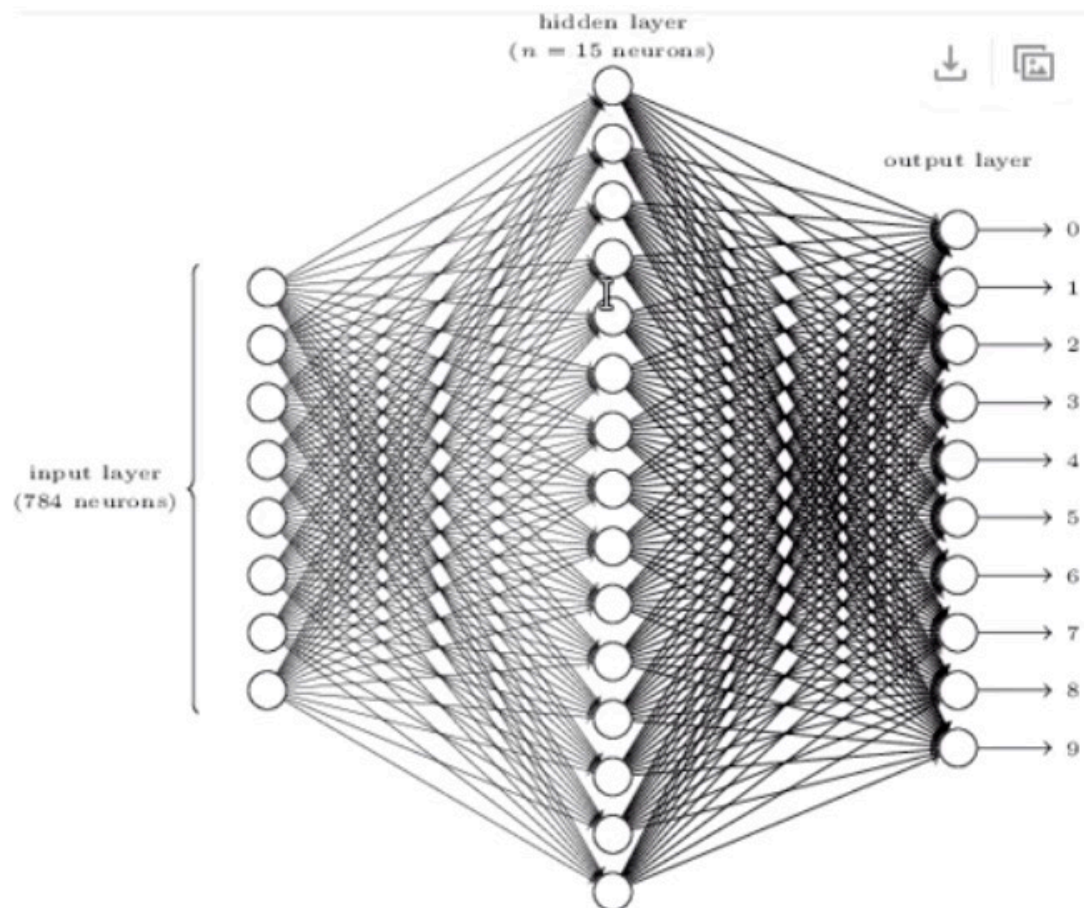


# DNN Demo – 神经网络结构



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输入层:  $28 \times 28 = 784$ 个神经元

每个神经元代表一个像素的值: 0.0全白, 1.0全黑

一个隐藏层:  $n$ 个神经元, 例子中  $n=15$

输出层: 10个神经元, 分别代表手写数字识别可能的0-9十个数字,  
例如: 第一个神经元(代表0)的输出值=1, 其他的 $<1$ , 数字被识别为1



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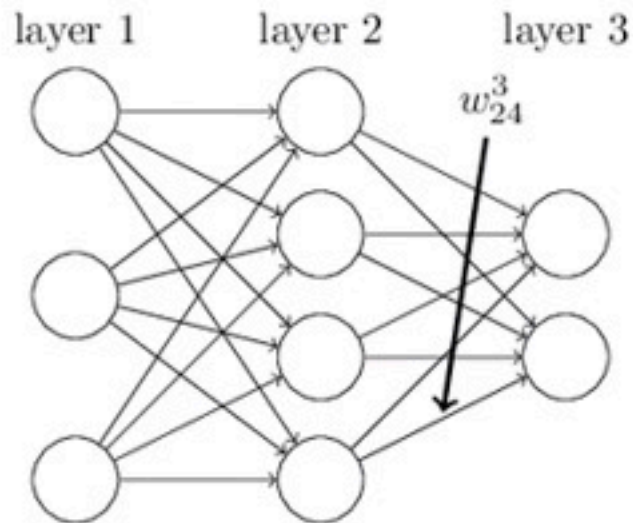


# Demo – Backpropagation更新parameters

在1970年就被提出，1986年的David Rumelhart, Geoffrey Hinton, and Ronald Williams提出的论文才得到重视，可以解决神经网络中的学习

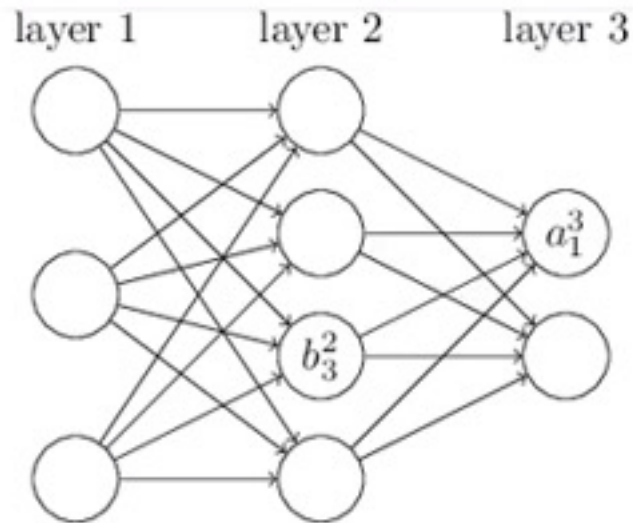
Backpropagation核心解决的问题： $\partial C / \partial w$  和  $\partial C / \partial b$  的计算，针对cost函数C

标记：



$w_{jk}^l$  is the weight from the  $k^{\text{th}}$  neuron in the  $(l-1)^{\text{th}}$  layer to the  $j^{\text{th}}$  neuron in the  $l^{\text{th}}$  layer

# Demo – Backpropagation更新parameters



对于a, b标记

$$a_j^l = \sigma \left( \sum_k w_{jk}^l a_k^{l-1} + b_j^l \right)$$

两步: 1. wa+b, 2. sigmoid函数

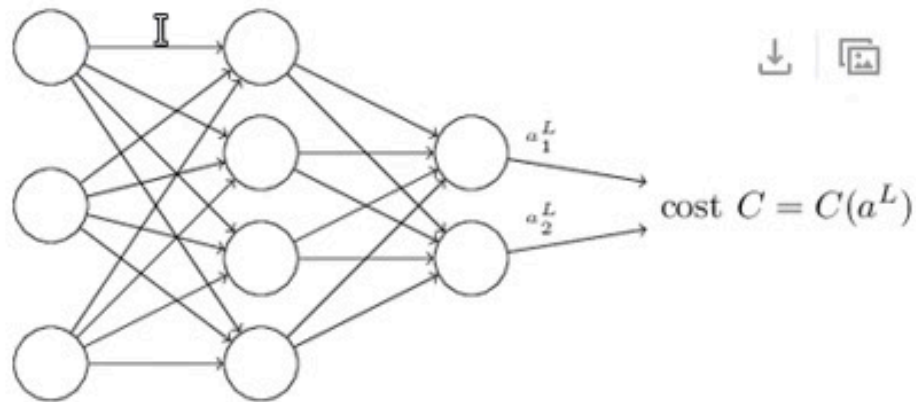
# Demo – Backpropagation更新parameters

假定1: Cost函数可以写成如下:

$$C = \frac{1}{n} \sum_x C_x \quad C_x = \frac{1}{2} \|y - a^L\|^2$$

平均cost                      对于单个x的Cost

因为对于backpropagation,  $\partial C / \partial w$  和  $\partial C / \partial b$  的计算是通过单个实例x完成的



Cost可以被写成神经网络输出的一个函数

我们定义的这个二次cost方程满足这点:

$$C = \frac{1}{2} \|y - a^L\|^2 = \frac{1}{2} \sum_j (y_j - a_j^L)^2$$

# Demo – Backpropagation 4个关键参数



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总结四个方程:

$$\delta^L = \nabla_a C \odot \sigma'(z^L)$$



$$\delta^l = ((w^{l+1})^T \delta^{l+1}) \odot \sigma'(z^l) \quad (\text{BP2})$$

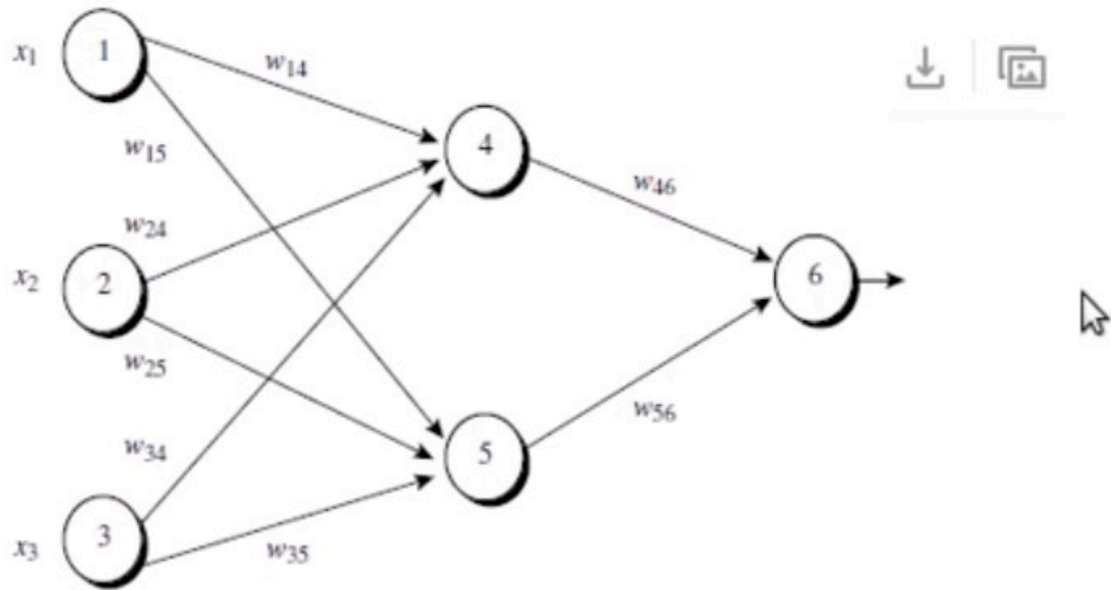
$$\frac{\partial C}{\partial b_j^l} = \delta_j^l \quad (\text{BP3})$$

$$\frac{\partial C}{\partial w_{jk}^l} = a_k^{l-1} \delta_j^l \quad (\text{BP4})$$



# Demo – Backpropagation

## 6. Backpropagation 算法举例



An example of a multilayer feed-forward neural network.

Initial input, weight, and bias values.

$x_1$	$x_2$	$x_3$	$w_{14}$	$w_{15}$	$w_{24}$	$w_{25}$	$w_{34}$	$w_{35}$	$w_{46}$	$w_{56}$	$\theta_4$	$\theta_5$	$\theta_6$
1	0	1	0.2	-0.3	0.4	0.1	-0.5	0.2	-0.3	-0.2	-0.4	0.2	0.1

The net input and output calculations.

Unit $j$	Net input, $I_j$	Output, $O_j$
4	$0.2 + 0 - 0.5 - 0.4 = -0.7$	$1/(1 + e^{0.7}) = 0.332$
5	$-0.3 + 0 + 0.2 + 0.2 = 0.1$	$1/(1 + e^{-0.1}) = 0.525$
6	$(-0.3)(0.332) - (0.2)(0.525) + 0.1 = -0.105$	$1/(1 + e^{0.105}) = 0.474$

# Demo – Backpropagation



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## 4.2 Backpropagation算法下

总结四个方程:

$$\delta^L = \nabla_{\mathbf{C}} C \odot \sigma'(z^L)$$



$$\delta^l = ((w^{l+1})^T \delta^{l+1}) \odot \sigma'(z^l)$$

(BP2)

$$\frac{\partial C}{\partial b_j^l} = \delta_j^l$$

(BP3)

$$\frac{\partial C}{\partial w_{jk}^{l-1}} = a_k^{l-1} \delta_j^l$$

(BP4)

Backpropagation 算法;

$$O_j = \frac{1}{1 + e^{-I_j}}$$

5.4.2.2 根据误差(error)反向传送

$$Err_j = O_j(1 - O_j)(T_j - O_j)$$

对于输出层:

对于隐藏层:

$$Err_j = O_j(1 - O_j) \sum_k Err_k w_{jk}^l$$

$$\Delta w_{ij} = (l) Err_j O_i$$

$$w_{ij} = w_{ij} + \Delta w_{ij}$$

权重更新:

偏向更新

$$\Delta \theta_j = (l) Err_j$$

$$\theta_j = \theta_j + \Delta \theta_j$$





# Demo – Backpropagation



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Calculation of the error at each node.

Unit $j$	$Err_j$
6	$(0.474)(1 - 0.474)(1 - 0.474) = 0.1311$
5	$(0.525)(1 - 0.525)(0.1311)(-0.2) = -0.0065$
4	$(0.332)(1 - 0.332)(0.1311)(-0.3) = -0.0087$

Calculations for weight and bias updating.

Weight or bias	New value
$w_{46}$	$-0.3 + (0.9)(0.1311)(0.332) = -0.261$
$w_{56}$	$-0.2 + (0.9)(0.1311)(0.525) = -0.138$
$w_{14}$	$0.2 + (0.9)(-0.0087)(1) = 0.192$
$w_{15}$	$-0.3 + (0.9)(-0.0065)(1) = -0.306$
$w_{24}$	$0.4 + (0.9)(-0.0087)(0) = 0.4$
$w_{25}$	$0.1 + (0.9)(-0.0065)(0) = 0.1$
$w_{34}$	$-0.5 + (0.9)(-0.0087)(1) = -0.508$
$w_{35}$	$0.2 + (0.9)(-0.0065)(1) = 0.194$
$\theta_6$	$0.1 + (0.9)(0.1311) = 0.218$
$\theta_5$	$0.2 + (0.9)(-0.0065) = 0.194$
$\theta_4$	$-0.4 + (0.9)(-0.0087) = -0.408$



Birds inspired us to fly, and nature has inspired many other inventions. It seems only logical, then, to look at the brain's architecture for inspiration on how to build an intelligent machine. This is the key idea that inspired artificial neural networks (ANNs). However, although planes were inspired by birds, they don't have to flap their wings. Similarly, ANNs have gradually become quite different from their biological cousins. Some researchers even argue that we should drop the biological analogy altogether (e.g., by saying "units" rather than "neurons"), lest we restrict our creativity to biologically plausible systems.

ANNs are at the very core of Deep Learning. They are versatile, powerful, and scalable, making them ideal to tackle large and highly complex Machine Learning tasks, such as classifying billions of images (e.g., Google Images)

In this chapter, we will introduce artificial neural networks, starting with a quick tour of the very first ANN architectures. Then we will present Multi-Layer Perceptrons (MLPs) and implement one using TensorFlow to tackle the MNIST digit classification problem



Surprisingly, ANNs have been around for quite a while: they were first introduced back in 1943 by the neurophysiologist Warren McCulloch and the mathematician Walter Pitts. McCulloch and Pitts presented a simplified computational model of how biological neurons might work together in animal brains to perform complex computations using propositional logic.

In 1906s, When it became clear that this promise would go unfulfilled (at least for quite a while), funding flew elsewhere and ANNs entered a long dark era. But by the 1990s, powerful alternative Machine Learning techniques such as Support Vector Machines (see Chapter 5) were favored by most researchers. as they seemed to offer better results and stronger theoretical foundations.



Finally, we are now witnessing yet another wave of interest in ANNs. Will this wave die out like the previous ones did? There are a few good reasons to believe that this one is different and will have a much more profound impact on our lives :

1. There is now a huge quantity of data available to train neural networks, and ANNs frequently outperform other ML techniques on very large and complex problems.
2. The tremendous increase in computing power since the 1990s now makes it possible to train large neural networks in a reasonable amount of time. This is in part due to Moore' s Law, but also thanks to the gaming industry, which has produced powerful GPU cards by the millions.
3. The training algorithms have been improved. To be fair they are only slightly different from the ones used in the 1990s, but these relatively small tweaks have a huge positive impact.
4. Some theoretical limitations of ANNs have turned out to be benign in practice. For example, many people thought that ANN training algorithms were doomed because they were likely to get stuck in local optima, but it turns out that this is rather rare in practice (or when it is the case, they are usually fairly close to the global optimum)

# Biological Neurons

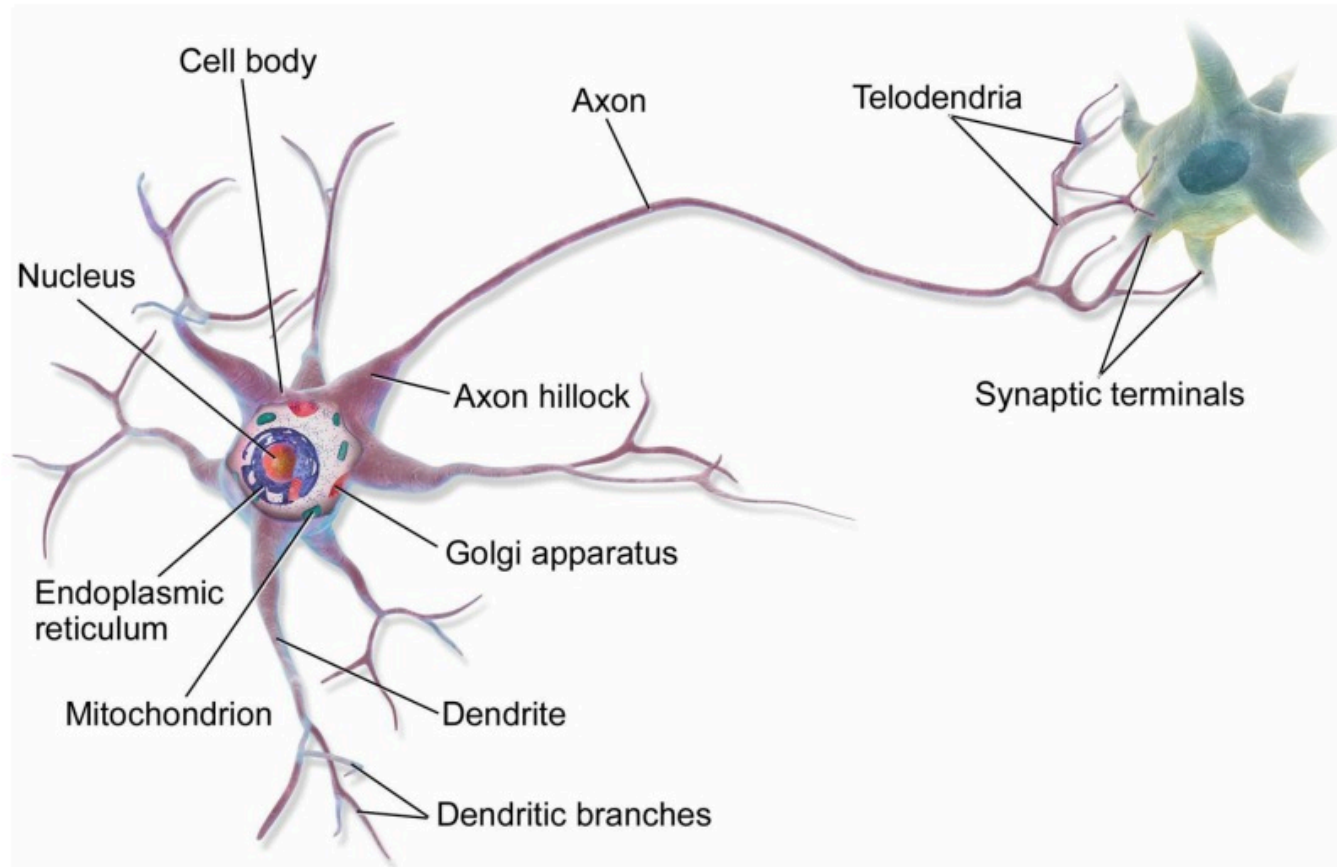


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Before we discuss artificial neurons, let's take a quick look at a biological neuron. It is an unusual-looking cell mostly found in animal cerebral cortexes (e.g., your brain).

Biological neurons receive short electrical impulses called signals from other neurons via these synapses. When a neuron receives a sufficient number of signals from other neurons within a few milliseconds, it fires its own signals.



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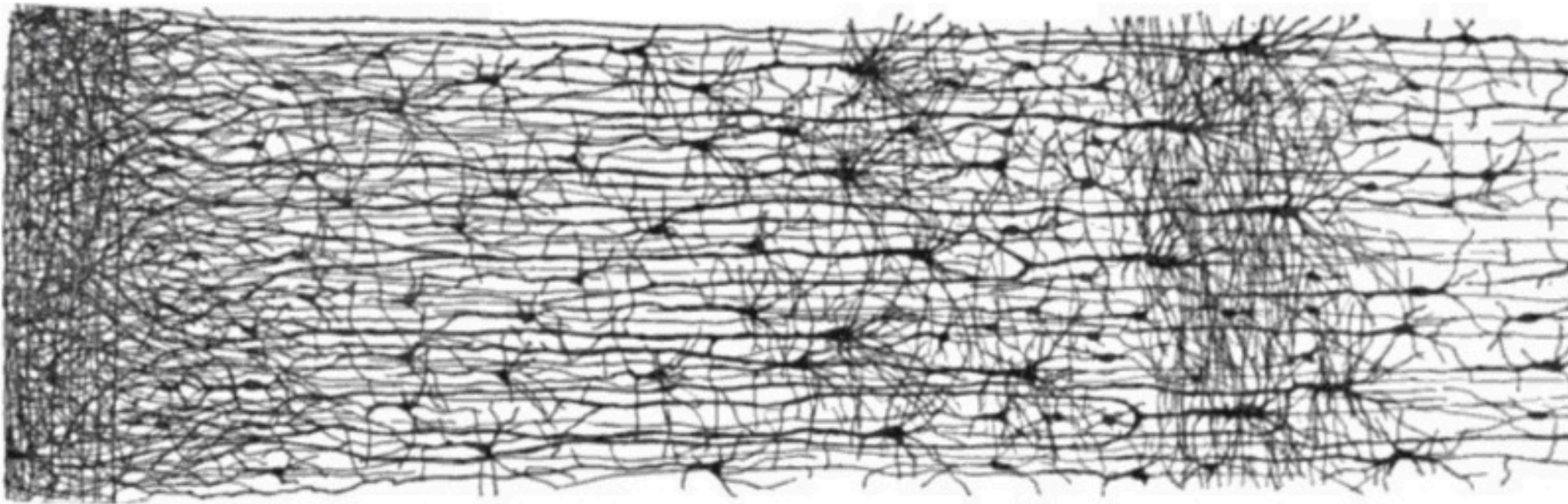
# Biological Neurons



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Thus, individual biological neurons seem to behave in a rather simple way, but they are organized in a vast network of billions of neurons, each neuron typically connected to thousands of other neurons. Highly complex computations can be performed by a vast network of fairly simple neurons.



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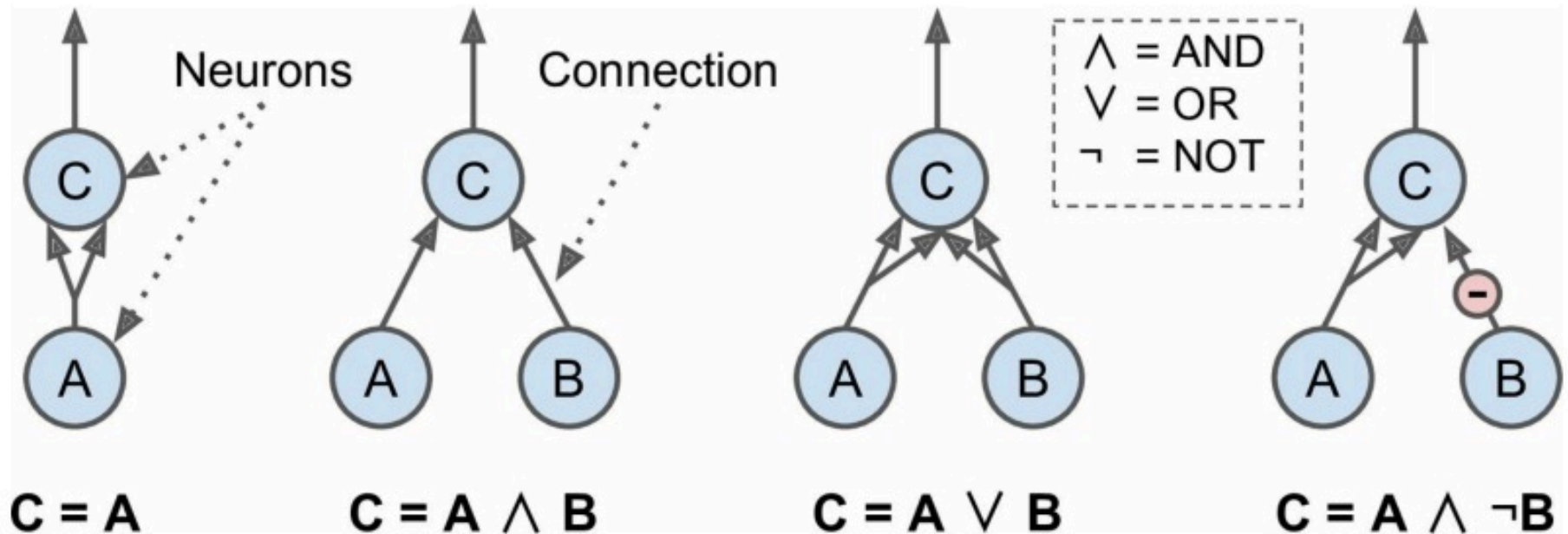


# Logical Computations with Neurons



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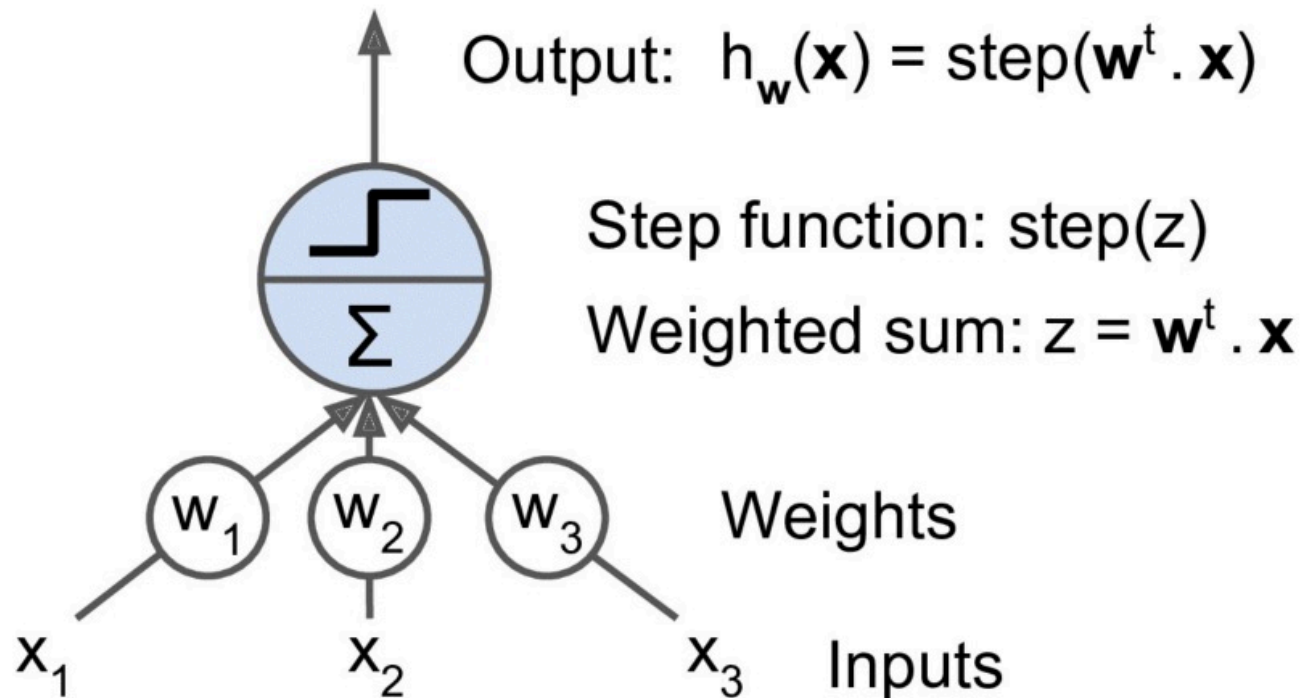
An artificial neuron: it has one or more binary (on/off) inputs and one binary output. The artificial neuron simply activates its output when more than a certain number of its inputs are active. McCulloch and Pitts showed that even with such a simplified model it is possible to build a network of artificial neurons that computes any logical proposition you want.



# The Perceptron



The Perceptron is one of the simplest ANN architectures, invented in 1957 by Frank Rosenblatt. It is based on a slightly different artificial neuron called a linear threshold unit (LTU): the inputs and output are now numbers (instead of binary on/off values) and each input connection is associated with a weight. The LTU computes a weighted sum of its inputs, then applies a step function to that sum and outputs the result.



# The Perceptron



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The most common step function used in Perceptrons is the Heaviside step function. Sometimes the sign function is used instead.

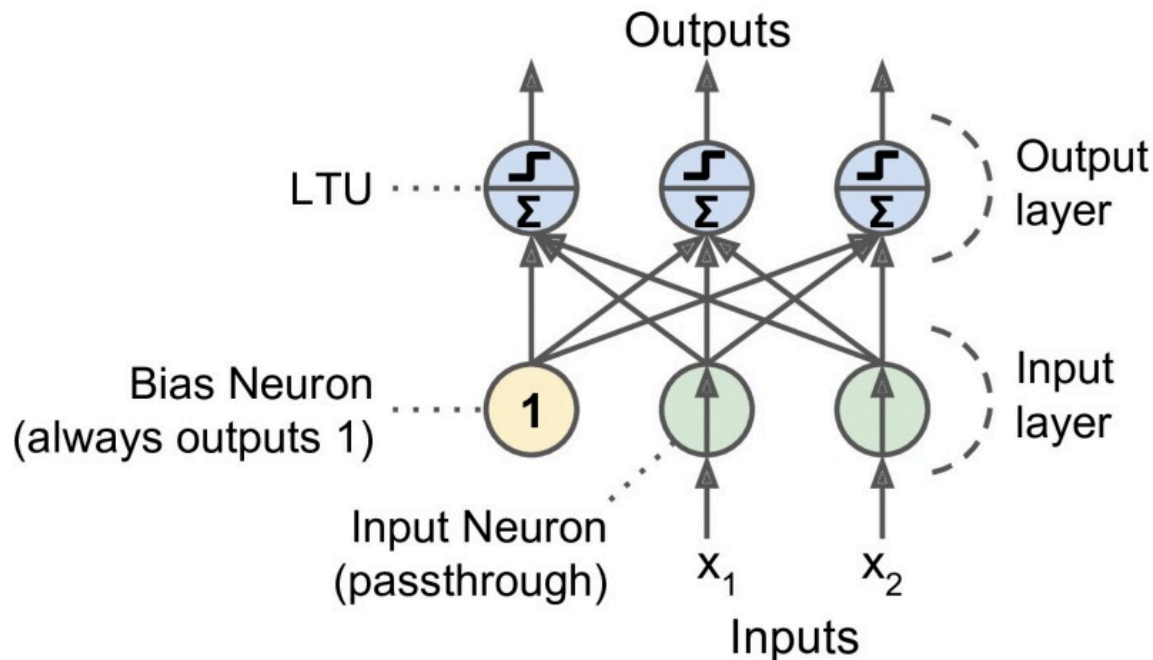
$$\text{heaviside}(z) = \begin{cases} 0 & \text{if } z < 0 \\ 1 & \text{if } z \geq 0 \end{cases} \quad \text{sgn}(z) = \begin{cases} -1 & \text{if } z < 0 \\ 0 & \text{if } z = 0 \\ +1 & \text{if } z > 0 \end{cases}$$

A single LTU can be used for simple linear binary classification. It computes a linear combination of the inputs and if the result exceeds a threshold, it outputs the positive class or else outputs the negative class. For example, you could use a single LTU to classify iris flowers based on the petal length and width (also adding an extra bias feature  $x_0 = 1$ , just like we did in previous chapters). Training an LTU means finding the right values for  $w_0$ ,  $w_1$ , and  $w_2$



# The Perceptron

A Perceptron is simply composed of a single layer of LTUs, with each neuron connected to all the inputs. These connections are often represented using special passthrough neurons called input neurons: they just output whatever input they are fed. Moreover, an extra bias feature is generally added ( $x_0 = 1$ ). This bias feature is typically represented using a special type of neuron called a bias neuron, which just outputs 1 all the time.



# The Perceptron



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So how is a Perceptron trained? The Perceptron training algorithm proposed by Frank Rosenblatt was largely inspired by Hebb's rule. “Cells that fire together, wire together”

Perceptrons are trained using a variant of this rule that takes into account the error made by the network; it does not reinforce connections that lead to the wrong output. More specifically, the Perceptron is fed one training instance at a time, and for each instance it makes its predictions. For every output neuron that produced a wrong prediction, it reinforces the connection weights from the inputs that would have contributed to the correct prediction.



# The Perceptron



Scikit-Learn provides a Perceptron class that implements a single LTU network. It can be used pretty much as you would expect — for example, on the iris dataset.

```
In [2]: import numpy as np
        from sklearn.datasets import load_iris
        from sklearn.linear_model import Perceptron

        iris = load_iris()
        X = iris.data[:, (2, 3)] # petal length, petal width
        y = (iris.target == 0).astype(np.int)

        per_clf = Perceptron(max_iter=100, tol=-np.infty, random_state=42)
        per_clf.fit(X, y)

        y_pred = per_clf.predict([[2, 0.5]])
```

```
In [3]: y_pred
```

```
Out[3]: array([1])
```





# The Perceptron



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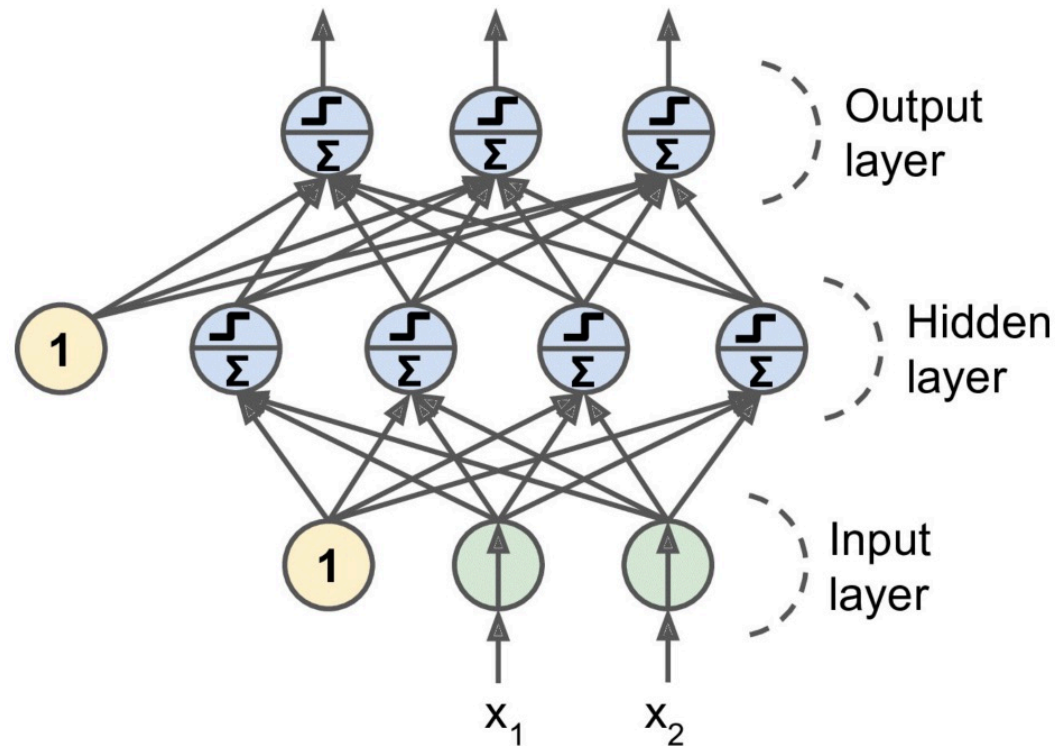
You may have recognized that the Perceptron learning algorithm strongly resembles Stochastic Gradient Descent. In fact, Scikit-Learn's Perceptron class is equivalent to using an SGDClassifier with the following hyperparameters: `loss="perceptron"`, `learning_rate="constant"`, `eta0=1` (the learning rate), and `penalty=None` (no regularization)

Note that contrary to Logistic Regression classifiers, Perceptrons do not output a class probability; rather, they just make predictions based on a hard threshold. This is one of the good reasons to prefer Logistic Regression over Perceptrons.



# Multi-Layer Perceptron and Backpropagation

An MLP is composed of one (passthrough) input layer, one or more layers of LTUs, called hidden layers, and one final layer of LTUs called the output layer. Every layer except the output layer includes a bias neuron and is fully connected to the next layer. When an ANN has two or more hidden layers, it is called a deep neural network (DNN)



# Multi-Layer Perceptron and Backpropagation

For many years researchers struggled to find a way to train MLPs, without success. But in 1986, D. E. Rumelhart et al. published a [groundbreaking article](#) introducing the backpropagation training algorithm. Today we would describe it as Gradient Descent using reverse-mode autodiff (Gradient Descent was introduced in Chapter 4, and autodiff was discussed in Chapter 9)

For each training instance the backpropagation algorithm first makes a prediction (forward pass), measures the error, then goes through each layer in reverse to measure the error contribution from each connection (reverse pass), and finally slightly tweaks the connection weights to reduce the error (Gradient Descent step)



# Multi-Layer Perceptron – Activation Function

In order for this algorithm to work properly, the authors made a key change to the MLP' s architecture: they replaced the step function with **the logistic function,  $\sigma(z) = 1 / (1 + \exp(-z))$** . Logistic function has a well-defined nonzero derivative everywhere, allowing Gradient Descent to make some progress at every step. The backpropagation algorithm may be used with other activation functions, instead of the logistic function. Two other popular activation functions are:

**The hyperbolic tangent function  $\tanh(z) = 2\sigma(2z) - 1$  :**

Just like the logistic function it is S-shaped, continuous, and differentiable, but its output value ranges from  $-1$  to  $1$  (instead of  $0$  to  $1$ ) in the case of the logistic function), which tends to make each layer' s output more or less normalized (i.e., centered around  $0$ ) at the beginning of training. This often helps speed up convergence

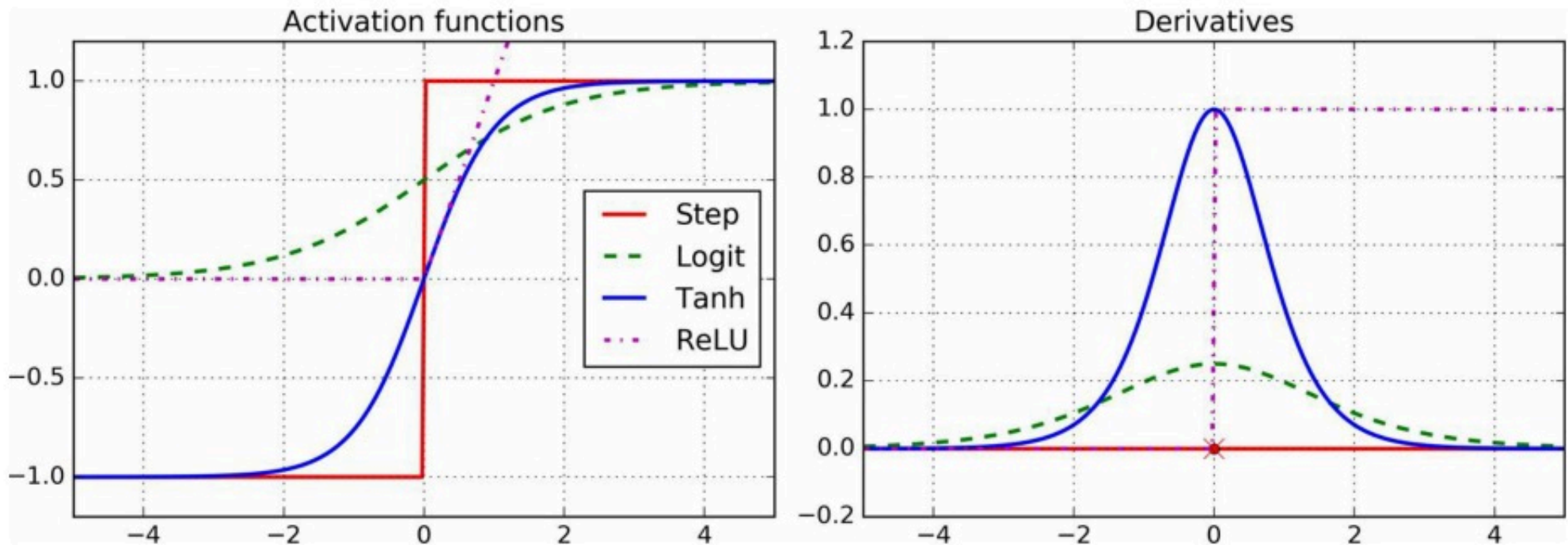
**The ReLU function  $\text{ReLU}(z) = \max(0, z)$ :**

It is continuous but unfortunately not differentiable at  $z = 0$  (the slope changes abruptly, which can make Gradient Descent bounce around). However, in practice it works very well and has the advantage of being fast to compute. Most importantly, the fact that it does not have a maximum output value also helps reduce some issues during Gradient Descent.



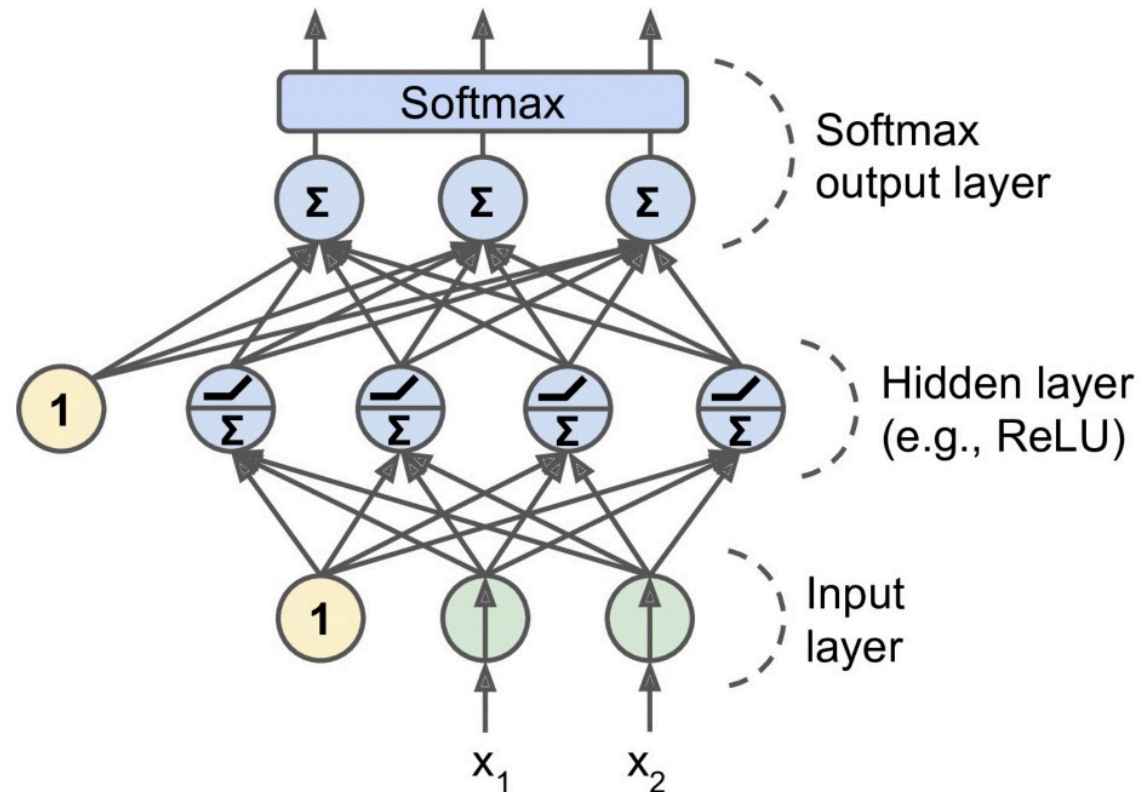
# Multi-Layer Perceptron – Activation Function

These popular activation functions and their derivatives are represented:



# Multi-Layer Perceptron – Activation Function

An MLP is often used for classification, with each output corresponding to a different binary class (e.g., spam/ham, urgent/not-urgent, and so on). When the classes are exclusive (e.g., classes 0 through 9 for digit image classification), the output layer is typically modified by replacing the individual activation functions by a shared **softmax function**. The output of each neuron corresponds to the estimated probability of the corresponding class.





# Training an MLP with TensorFlow's HighLevel

The simplest way to train an MLP with TensorFlow is to use the high-level API `TF.Learn`, which is quite similar to Scikit-Learn's API. The `DNNClassifier` class makes it trivial to train a deep neural network with any number of hidden layers, and a softmax output layer to output estimated class probabilities. For example, the following code trains a DNN for classification with two hidden layers (one with 300 neurons, and the other with 100 neurons) and a softmax output layer with 10 neurons:

```
In [9]: import tensorflow as tf
```

```
In [12]: feature_cols = [tf.feature_column.numeric_column("X", shape=[28 * 28])]
dnn_clf = tf.estimator.DNNClassifier(hidden_units=[300,100], n_classes=10,
                                     feature_columns=feature_cols)

input_fn = tf.estimator.inputs.numpy_input_fn(
    x={"X": X_train}, y=y_train, num_epochs=40, batch_size=50, shuffle=True)
dnn_clf.train(input_fn=input_fn)
```



# Training an MLP with TensorFlow's HighLevel

If you run this code on the MNIST dataset (after scaling it, e.g., by using Scikit-Learn's StandardScaler), you may actually get a model that achieves over 97.% accuracy on the test set! That's better than the best model we trained earlier. The TF.Learn library also provides some convenience functions to evaluate models:

```
In [13]: test_input_fn = tf.estimator.inputs.numpy_input_fn(
          x={"X": X_test}, y=y_test, shuffle=False)
          eval_results = dnn_clf.evaluate(input_fn=test_input_fn)
```

```
In [14]: eval_results
```

```
Out[14]: {'accuracy': 0.9795,
          'average_loss': 0.10352725,
          'loss': 13.104714,
          'global_step': 44000}
```

Under the hood, the DNNClassifier class creates all the neuron layers, based on the ReLU activation function (we can change this by setting the activation\_fn hyperparameter). The output layer relies on the softmax function, and the cost function is cross entropy (introduced in Chapter 4).



# Training a DNN Using Plain TensorFlow



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If you want more control over the architecture of the network, you may prefer to use TensorFlow's lower-level Python API (introduced in Chapter 9). In this section we will build the same model as before using this API, and we will implement Mini-batch Gradient Descent to train it on the MNIST dataset. The first step is the construction phase, building the TensorFlow graph. The second step is the execution phase, where you actually run the graph to train the model.



# Plain TensorFlow – Construction Phase



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First we need to import the tensorflow library. Then we must specify the number of inputs and outputs, and set the number of hidden neurons in each layer:

```
In [15]: import tensorflow as tf

n_inputs = 28*28 # MNIST
n_hidden1 = 300
n_hidden2 = 100
n_outputs = 10
```



Next, just like we did in Chapter 9, you can use placeholder nodes to represent the training data and targets. The shape of X is only partially defined. We know that it will be a 2D tensor (i.e., a matrix), with instances along the first dimension and features along the second dimension, and we know that the number of features is going to be 28 x 28 (one feature per pixel), but we don't know yet how many instances each training batch will contain. So the shape of X is (None, n\_inputs). Similarly, we know that y will be a 1D tensor with one entry per instance, but again we don't know the size of the training batch at this point, so the shape is (None)

```
In [*]: reset_graph()

X = tf.placeholder(tf.float32, shape=(None, n_inputs), name="X")
y = tf.placeholder(tf.int32, shape=(None), name="y")
```

Now let's create the actual neural network. The placeholder X will act as the input layer; during the execution phase, it will be replaced with one training batch at a time (note that all the instances in a training batch will be processed simultaneously by the neural network). **Now you need to create the two hidden layers and the output layer.** The two hidden layers are almost identical: they differ only by the inputs they are connected to and by the number of neurons they contain. The output layer is also very similar, but it uses a softmax activation function instead of a ReLU activation function. So let's create a `neuron_layer()` function that we will use to create one layer at a time. It will need parameters to specify the inputs, the number of neurons, the activation function, and the name of the layer:

```
In [17]: def neuron_layer(X, n_neurons, name, activation=None):
    with tf.name_scope(name):
        n_inputs = int(X.get_shape()[1])
        stddev = 2 / np.sqrt(n_inputs)
        init = tf.truncated_normal((n_inputs, n_neurons), stddev=stddev)
        W = tf.Variable(init, name="kernel")
        b = tf.Variable(tf.zeros([n_neurons]), name="bias")
        Z = tf.matmul(X, W) + b
        if activation is not None:
            return activation(Z)
        else:
            return Z
```



# Plain TensorFlow – Construction Phase



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Okay, so now you have a nice function to create a neuron layer. Let's use it to create the deep neural network! The first hidden layer takes  $X$  as its input. The second takes the output of the first hidden layer as its input. And finally, the output layer takes the output of the second hidden layer as its input.

```
In [18]: with tf.name_scope("dnn"):  
         hidden1 = neuron_layer(X, n_hidden1, name="hidden1",  
                                activation=tf.nn.relu)  
         hidden2 = neuron_layer(hidden1, n_hidden2, name="hidden2",  
                                activation=tf.nn.relu)  
         logits = neuron_layer(hidden2, n_outputs, name="outputs")
```

*Notice that once again we used a name scope for clarity. Also note that logits is the output of the neural network before going through the softmax activation function: for optimization reasons, we will handle the softmax computation later.*



# Plain TensorFlow – Construction Phase



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As you might expect, TensorFlow comes with many handy functions to create standard neural network layers, so there's often no need to define your own `neuron_layer()` function like we just did. For example, TensorFlow's `fully_connected()` function creates a fully connected layer, where all the inputs are connected to all the neurons in the layer. It takes care of creating the weights and biases variables, with the proper initialization strategy, and it uses the ReLU activation function by default (we can change this using the `activation_fn` argument). As we will see in Chapter 11, it also supports regularization and normalization parameters. Let's tweak the preceding code to use the `fully_connected()` function instead of our `neuron_layer()` function. Simply import the function and replace the `dnn` construction section with the following code:

```
In [ ]: with tf.name_scope("dnn"):
        hidden1 = tf.layers.dense(X, n_hidden1, name="hidden1",
                                   activation=tf.nn.relu)
        hidden2 = tf.layers.dense(hidden1, n_hidden2, name="hidden2",
                                   activation=tf.nn.relu)
        logits = tf.layers.dense(hidden2, n_outputs, name="outputs")
        y_proba = tf.nn.softmax(logits)
```





Now that we have the neural network model ready to go, we need to define the cost function that we will use to train it. Just as we did for Softmax Regression in Chapter 4, we will use cross entropy. As we discussed earlier, cross entropy will penalize models that estimate a low probability for the target class. TensorFlow provides several functions to compute cross entropy. We will use `sparse_softmax_cross_entropy_with_logits()`: it computes the cross entropy based on the “logits” (i.e., the output of the network before going through the softmax activation function), and it expects labels in the form of integers ranging from 0 to the number of classes minus 1 (in our case, from 0 to 9). This will give us a 1D tensor containing the cross entropy for each instance. We can then use TensorFlow’s `reduce_mean()` function to compute the mean cross entropy over all instances.

```
In [31]: with tf.name_scope("loss"):
          xentropy = tf.nn.sparse_softmax_cross_entropy_with_logits(labels=y, logits=logits)
          loss = tf.reduce_mean(xentropy, name="loss")
```



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We have the neural network model, we have the cost function, and now we need to define a GradientDescentOptimizer that will tweak the model parameters to minimize the cost function. Nothing new; it's just like we did in Chapter 9:

```
In [32]: learning_rate = 0.01

with tf.name_scope("train"):
    optimizer = tf.train.GradientDescentOptimizer(learning_rate)
    training_op = optimizer.minimize(loss)
```



# Plain TensorFlow – Construction Phase



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The last important step in the construction phase is to specify how to evaluate the model. We will simply use accuracy as our performance measure. First, for each instance, determine if the neural network's prediction is correct by checking whether or not the highest logit corresponds to the target class. For this you can use the `in_top_k()` function. This returns a 1D tensor full of boolean values, so we need to cast these booleans to floats and then compute the average. This will give us the network's overall accuracy:

```
In [33]: with tf.name_scope("eval"):
          correct = tf.nn.in_top_k(logits, y, 1)
          accuracy = tf.reduce_mean(tf.cast(correct, tf.float32))
```



# Plain TensorFlow – Construction Phase



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And, as usual, we need to create a node to initialize all variables, and we will also create a Saver to save our trained model parameters to disk:

```
In [34]: init = tf.global_variables_initializer()  
         saver = tf.train.Saver()
```

*\*\*This concludes the construction phase. This was fewer than 40 lines of code, but it was pretty intense: we created placeholders for the inputs and the targets, we created a function to build a neuron layer, we used it to create the DNN, we defined the cost function, we created an optimizer, and finally we defined the performance measure. Now on to the execution phase.*





This code opens a TensorFlow session, and it runs the init node that initializes all the variables. Then it runs the main training loop: at each epoch, the code iterates through a number of mini-batches that corresponds to the training set size. Each mini-batch is fetched via the `next_batch()` method, and then the code simply runs the training operation, feeding it the current mini-batch input data and targets. Next, at the end of each epoch, the code evaluates the model on the last mini-batch and on the full training set, and it prints out the result. Finally, the model parameters are saved to disk.

```
In [25]: with tf.Session() as sess:
          init.run()
          for epoch in range(n_epochs):
              for X_batch, y_batch in shuffle_batch(X_train, y_train, batch_size):
                  sess.run(training_op, feed_dict={X: X_batch, y: y_batch})
              acc_batch = accuracy.eval(feed_dict={X: X_batch, y: y_batch})
              acc_val = accuracy.eval(feed_dict={X: X_valid, y: y_valid})
              print(epoch, "Batch accuracy:", acc_batch, "Val accuracy:", acc_val)

          save_path = saver.save(sess, "./my_model_final.ckpt")
```

# Using the Neural Network



Now that the neural network is trained, you can use it to make predictions.

First the code loads the model parameters from disk. Then it loads some new images that you want to classify. Remember to apply the same feature scaling as for the training data (in this case, scale it from 0 to 1). Then the code evaluates the logits node. If you wanted to know all the estimated class probabilities, you would need to apply the softmax() function to the logits, but if you just want to predict a class, you can simply pick the class that has the highest logit value (using the argmax() function does the trick)

```
In [26]: with tf.Session() as sess:
          saver.restore(sess, "./my_model_final.ckpt") # or better, use save_path
          X_new_scaled = X_test[:20]
          Z = logits.eval(feed_dict={X: X_new_scaled})
          y_pred = np.argmax(Z, axis=1)
```

```
INFO:tensorflow:Restoring parameters from ./my_model_final.ckpt
```

```
In [27]: print("Predicted classes:", y_pred)
          print("Actual classes:   ", y_test[:20])
```

```
Predicted classes: [7 2 1 0 4 1 4 9 6 9 0 6 9 0 1 5 9 7 3 4]
Actual classes:   [7 2 1 0 4 1 4 9 5 9 0 6 9 0 1 5 9 7 3 4]
```



# Fine-Tuning Neural Network Hyperparameters

The flexibility of neural networks is also one of their main drawbacks: there are many hyperparameters to tweak. Not only can you use any imaginable network topology (how neurons are interconnected), but even in a simple MLP you can change the number of layers, the number of neurons per layer, the type of activation function to use in each layer, the weight initialization logic, and much more. How do you know what combination of hyperparameters is the best for your task?

It helps to have an idea of what values are reasonable for each hyperparameter, so you can restrict the search space. Let's start with the number of hidden layers.



# Number of Hidden Layers



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For many problems, you can just begin with a single hidden layer and you will get reasonable results. It has actually been shown that an MLP with just one hidden layer can model even the most complex functions provided it has enough neurons. For a long time, these facts convinced researchers that there was no need to investigate any deeper neural networks. But they overlooked the fact that deep networks have a much higher parameter efficiency than shallow ones: they can model complex functions using exponentially fewer neurons than shallow nets, making them much faster to train.

Not only does this hierarchical architecture help DNNs converge faster to a good solution, it also improves their ability to generalize to new datasets.

In summary, for many problems you can start with just one or two hidden layers and it will work just fine. For more complex problems, you can gradually ramp up the number of hidden layers, until you start overfitting the training set. Very complex tasks, such as large image classification or speech recognition, typically require networks with dozens of layers (or even hundreds, but not fully connected ones, as we will see in Chapter 13), and they need a huge amount of training data. However, you will rarely have to train such networks from scratch. It is much more common to reuse parts of a pretrained one.



# Number of Neurons per Hidden Layer



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Obviously the number of neurons in the input and output layers is determined by the type of input and output your task requires. For example, the MNIST task requires  $28 \times 28 = 784$  input neurons and 10 output neurons. As for the hidden layers, a common practice is to size them to form a funnel, with fewer and fewer neurons at each layer.

For example, a typical neural network for MNIST may have two hidden layers, the first with 300 neurons and the second with 100.

In general you will get more bang for the buck by increasing the number of layers than the number of neurons per layer.

A simpler approach is to pick a model with more layers and neurons than you actually need, then use early stopping to prevent it from overfitting (and other regularization techniques, especially dropout, as we will see in Chapter 11).



# Activation Functions



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In most cases you can use the ReLU activation function in the hidden layers (or one of its variants, as we will see in Chapter 11). It is a bit faster to compute than other activation functions, and Gradient Descent does not get stuck as much on plateaus, thanks to the fact that it does not saturate for large input values (as opposed to the logistic function or the hyperbolic tangent function, which saturate at 1).

For the output layer, the softmax activation function is generally a good choice for classification tasks (when the classes are mutually exclusive). For regression tasks, you can simply use no activation function at all.







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