

A simple neural network with backpropagation using Python

Aug. 2019

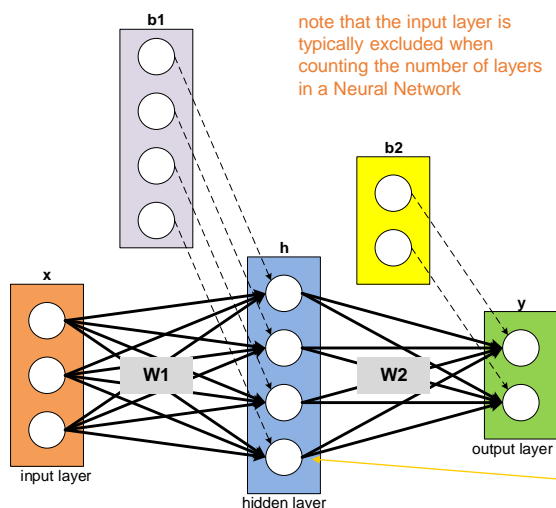
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A simple two-layer neural network



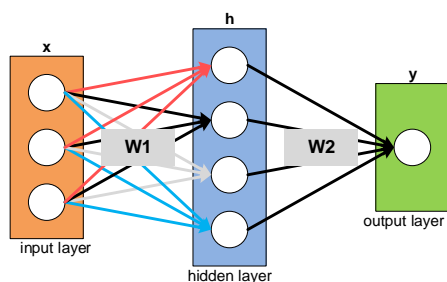
- Input layer, x
- Hidden layer, h
- Output layer, y
- Weight, W1 and W2
- Biases, b1 and b2
- Activation function, f
- Loss function, L

$$z_k = f\left(b_k + \sum_{i=1}^{n_x} (x_i \times W_{(k,i)})\right)$$

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Creating neural network (1/2)

- Simplified version removing biases



```
import numpy as np
class NeuralNetwork:
    def __init__(self, n_x, n_h, n_y):
        """ n_x: number of input nodes
            n_h: number of hidden nodes
            n_y: number of output nodes"""
        self.W1 = np.random.rand(n_x, n_h)
        self.W2 = np.random.rand(n_h, n_y)
        self.hidden = np.zeros((1, n_h))
        self.output = np.zeros((n_y, 1))
        self.activation = sigmoid
```

```
nn = NeuralNetwork(3,4,1)
```

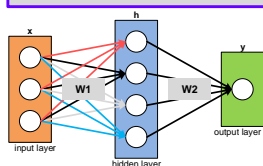
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Creating neural network (2/2)

■ Simplified version removing biases

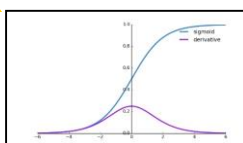
```
import numpy as np
class NeuralNetwork:
    def __init__(self, n_x, n_h, n_y):
        """ n_x: number of input nodes
            n_h: number of hidden nodes
            n_y: number of output nodes """
        self.W1 = np.random.rand(n_x, n_h)
        self.W2 = np.random.rand(n_h, n_y)
        self.hidden = np.zeros((1, n_h))
        self.output = np.zeros((n_y, 1))
        self.activation = sigmoid
```

```
nn = NeuralNetwork(3,4,1)
```



output
2-rank array with shape [1, 1]

hidden
2-rank array with shape [1, 4]



W1
2-rank array with shape [3, 4]

0.1	0.5	0.3	0.9
0.7	0.6	0.4	0.2
0.8	0.1	0.3	0.0

W2
2-rank array with shape [4, 1]

0.9
0.2
0.7
0.5

input data
2-rank array with shape [n, 3]

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Initialize parameters (i.e., weights)

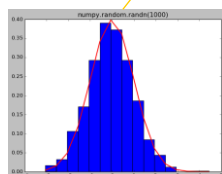
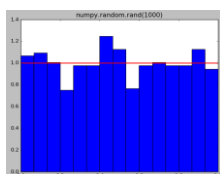
```
import numpy as np
class NeuralNetwork:
    def __init__(self, n_x, n_h, n_y):
        """ n_x: number of input nodes
            n_h: number of hidden nodes
            n_y: number of output nodes """
        self.W1 = np.random.rand(n_x, n_h)
        self.W2 = np.random.rand(n_h, n_y)
        self.hidden = np.zeros((1, n_h))
        self.output = np.zeros((n_y, 1))
        self.activation = sigmoid
```

■ numpy.random.rand(d0, d1, ...)

- creates shape (d0, d1, ...) array initialized with uniform distributed over [0, 1).

■ numpy.random.randn(d0, d1, ...)

- create shape (d0, d1, ...) array initialized with standard normal distribution (i.e., Gaussian distribution, mean 1)



- randint(low[, high, size, dtype]): Return random integers from low (inclusive) to high (exclusive).
- random_integers(low[, high, size]): Return random integers of type np.int between low and high, inclusive.
- random_sample([size]): Return random floats in the half-open interval [0.0, 1.0).
- random([size]): Return random floats in the half-open interval [0.0, 1.0).
- ranf([size]): Return random floats in the half-open interval [0.0, 1.0).
- sample([size]): Return random floats in the half-open interval [0.0, 1.0).

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Forward propagation

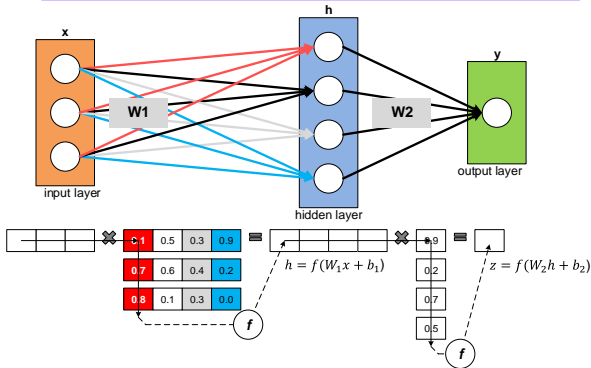
```
class NeuralNetwork:
```

```
...
```

```
def feedforward(self, ln):
    self.hidden = self.activation(np.dot(ln, self.W1))
    self.output = self.activation(np.dot(self.hidden, self.W2))
    return self.output
```

■ It calculates the predicted output.

- `numpy.dot(a, b)`
 - Dot product of two arrays (i.e., matrix multiplication)



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Activation function

■ Use one of many activation function

$$\text{sigmoid}(z) = s(z) = \frac{1}{(1 + e^{-z})}$$

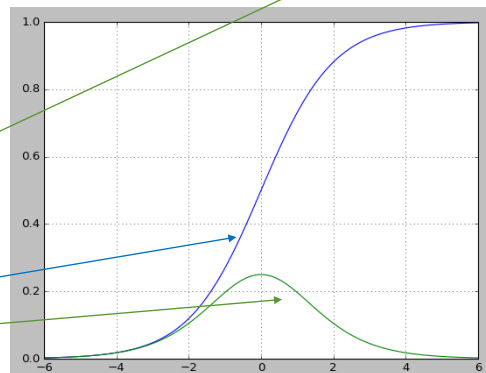
$$\frac{ds(z)}{dz} = \frac{d}{dz} \left[\frac{1}{(1 + e^{-z})} \right] = \frac{d}{dz} (1 + e^{-z})^{-1} = -(1 + e^{-z})^{-2} \times (-e^{-z}) = \underline{s(z) \times (1 - s(z))}$$

```
import numpy as np
from matplotlib import pyplot as plt
```

```
def sigmoid(z):
    return 1 / (1 + np.exp(-z))
```

```
def dsigmoid(z):
    return sigmoid(z) * (1 - sigmoid(z))
```

```
if __name__ == "__main__":
    z = np.linspace(-10, 10, 200)
    plt.grid()
    plt.plot(z, sigmoid(z))
    plt.plot(z, dsigmoid(z))
    plt.show()
```



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Activation function

■ Use one of many activation function

$$\tanh(z) = \frac{\sinh(z)}{\cosh(z)} = \frac{(e^z - e^{-z})}{(e^z + e^{-z})}$$

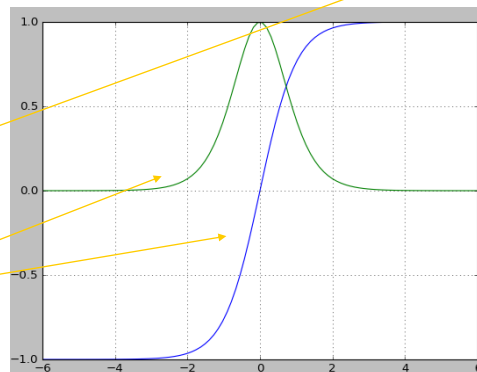
$$\frac{\partial \tanh(z)}{\partial z} = \frac{(e^z + e^{-z}) \times (e^z + e^{-z}) + (e^z - e^{-z}) \times (e^z - e^{-z})}{(e^z + e^{-z})^2} = 1 - \frac{(e^z - e^{-z})^2}{(e^z + e^{-z})^2} = 1 - \tanh(z)^2$$

```
import numpy as np
from matplotlib import pyplot as plt
```

```
def tanh(z):
    return np.tanh(z)
```

```
def dtanh(z):
    return 1.0 - np.tanh(z)**2
```

```
if __name__ == "__main__":
    z = np.linspace(-6, 6, 100)
    plt.grid()
    plt.plot(z, tanh(z))
    plt.plot(z, dtanh(z))
    plt.show()
```



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Loss function

■ Select one of many loss functions.

- ▶ a way to evaluate the “goodness” of our predictions (i.e. how far off are our predictions)
- ▶ → *loss: measure the error the prediction*

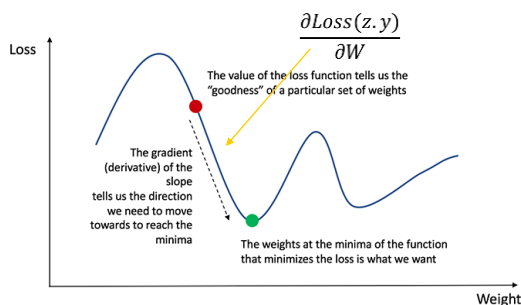
$$SSE = \sum_{i=1}^n ((z - y))^2$$

■ Sum of Squared Error (SSE)

- ▶ where ‘y’ for desired value, ‘z’ for calculated value.

■ Our goal in training is to find the best set of weights and biases that minimizes the loss function.

■ Calculate the derivative of the loss function with respect to the weights and biases.



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Loss function and backpropagation

$$\text{Loss}(y, z) = \sum_{i=1}^n (z - y)^2$$

Where x =input, z =output, y =desired output

$$\begin{aligned} \frac{\partial \text{Loss}(z - y)}{\partial W} &= \frac{\partial \sum_{i=1}^n (z - y)^2}{\partial W} \\ &= \frac{\partial \sum_{i=1}^n (z - y)^2}{\partial z} \times \frac{\partial z}{\partial m} \times \frac{\partial m}{\partial W} \\ &= \frac{\partial \sum_{i=1}^n (z - y)^2}{\partial z} \times \frac{\partial z}{\partial m} \times \frac{\partial (Wx + b)}{\partial W} \\ &= 2(z - y) \times \frac{\partial z}{\partial m} \times x \\ &= 2(z - y) \times \text{derivative_of_activation_function} \times x \end{aligned}$$

$m = W_1 x + b_1$
 $z = f(W_2 h + b_2)$
 $= f(W_2 f(W_1 x + b_1) + b_2)$
 $= f(W_2 f(m) + b_2)$
 $= f(\dots)$
 $= \text{activation function}$

<https://youtu.be/tleHLnjs5U8>

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Backward propagation

```
class NeuralNetwork:
```

```
...
```

```
def backprop(self, In, Out, Desired):
```

```
    diff = Out - Desired
```

```
    d_W2 = np.dot(self.hidden.T, (2*diff*self.activation(Out, True)))
```

```
    d_W1 = np.dot(In.T, np.dot(2*diff*self.activation(Out, True), self.W2.T)*self.activation(self.hidden, True))
```

```
    self.W1 -= d_W1
```

```
    self.W2 -= d_W2
```

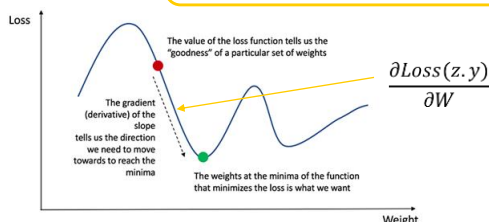
$$x * 2 * (z - y) * df(x)/dx$$

$$\frac{dL}{dW^1} = a^{l-1} \times \delta^{l+1} \times W^{l+1} \times \frac{dg(z)}{dz}$$

Update weights

*negative slope causes increase weights

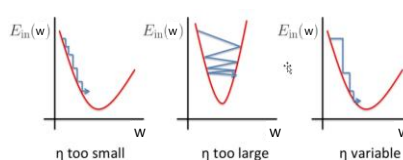
*positive slope causes decrease weight



■ The ratio of updating parameters.

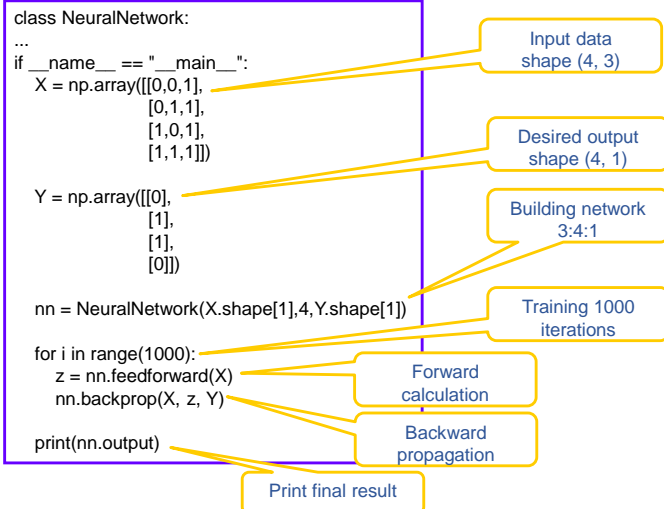
► Learning rate.

► $W = W - \eta \cdot \Delta W$



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Running an example



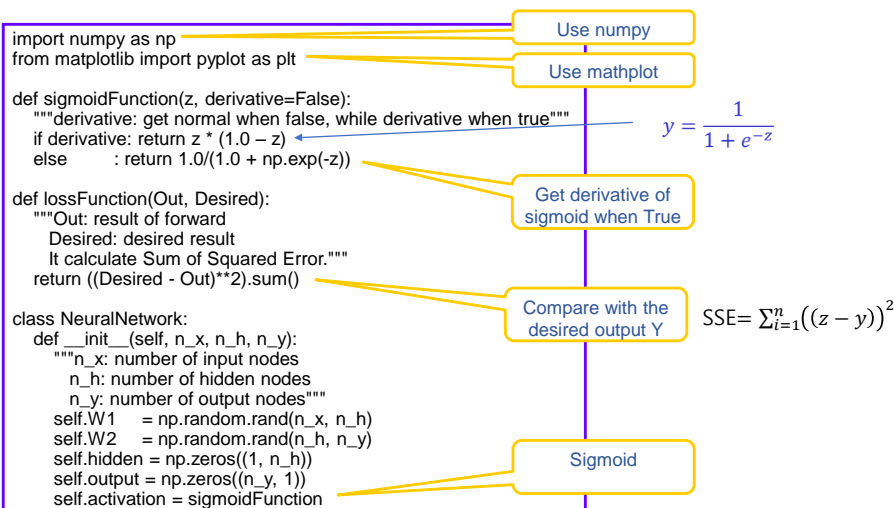
```

adki@AndoUbuntu: ~/work/seminars/
[adki@AndoUbuntu] python simple.py
[[ 0.01250298]
 [ 0.96425908]
 [ 0.9650013 ]
 [ 0.04393822]]
[adki@AndoUbuntu] █
  
```

Compare with the desired output Y

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All together (1/3)



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All together (2/3)

```
def feedforward(self, In):
    """In: input data"""
    self.hidden = self.activation(np.dot(In, self.W1))
    self.output = self.activation(np.dot(self.hidden, self.W2))
    return self.output

def backprop(self, In, Out, Desired):
    """In: input data
    Out: the result of forward propagation
    Desired: desired value
    application of the chain rule to find derivative of the loss function
    with respect to W2 and W1"""
    diff = Out - Desired
    d_W2 = np.dot(self.hidden.T, (2*diff*self.activation(Out, True)))
    d_W1 = np.dot(In.T, \
        np.dot(2*diff*self.activation(Out, True), self.W2.T)*self.activation(self.hidden, True))
    # update the weights with the derivative (slope) of the loss function
    self.W1 -= d_W1
    self.W2 -= d_W2
```

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All together (3/3)

```
if __name__ == "__main__":
    X = np.array([[0,0,1],
                  [0,1,1],
                  [1,0,1],
                  [1,1,1]])
    Y = np.array([[0],[1],[1],[0]])

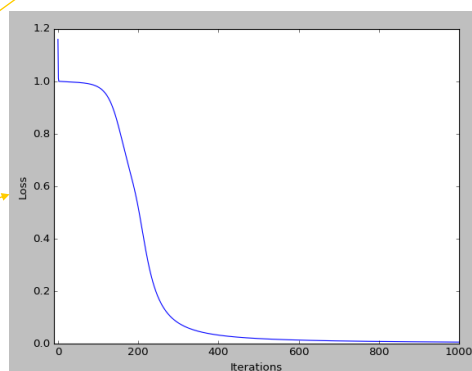
    nn = NeuralNetwork(X.shape[1],4,Y.shape[1])

    loss_values = []
    for i in range(1000):
        z = nn.feedforward(X)
        nn.backprop(X, z, Y)
        loss = lossFunction(z, Y)
        loss_values.append(loss)

    print(nn.output)

    plt.plot(loss_values)
    plt.xlabel("Iterations"); plt.xlim(-10, len(loss_values))
    plt.ylabel("Loss")
    plt.show()
```

```
adki@AndoUbuntu: ~/work/seminars/
[adki@AndoUbuntu] python simple.py
[[ 0.01250298]
 [ 0.96425908]
 [ 0.9650013 ]
 [ 0.04393822]]
[adki@AndoUbuntu]
```



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Running 'simple.py' example

- This example shows how to program a simple neural network with backpropagation
 - ▶ Step 1: (ignore this step if you do not use virtual environment) go to your project directory and invoke Python virtual environment
 - ➔ [user@host] cd \$(PROJECT)/codes/python-projects/backpropagation
 - ➔ [user@host] source ~/my_python/bin/activate
 - ▶ Step 2: see the codes
 - ▶ Step 3: run
 - ➔ [user@host] python simple.py
 - ➔ or
 - ➔ [user@host] python3 simple.py

```
[user@host] cd $(PROJECT)/codes/python-projects/backpropagation
[user@host] source ~/my_python/bin/activate
(my_python)$ python simple.py
(my_python)$ deactivate
[user@host]
```

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Installing matplotlib on Raspberry Pi

- How to install matplotlib on Raspberry Pi
 - ▶ \$ sudo apt-get update
 - ▶ \$ sudo apt-get install python-matplotlib

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Dealing with Python errors

■ How to install matplotlib

- ▶ `$ sudo pip install matplotlib`
- ▶ When pip incurs error due to version mis-match, do as follows and then do install 'matplotlib' again.
 - ➔ `$ sudo pip install --upgrade pip`
 - ➔ Or
 - ➔ `$ sudo pip2 install --upgrade pip`

■ How to install python-tk

- ▶ `$ sudo apt-get install python-tk`

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Considerations

- | | |
|---|---|
| <ul style="list-style-type: none"> ■ Initial value issues <ul style="list-style-type: none"> ▶ Determines local or global minima ■ Activation function issues ■ Error/loss function issues ■ Learning rate issues ■ Optimizing function issues | <ul style="list-style-type: none"> ■ How to save and load trained results, i.e., weights. ■ How to separate training and inference steps. ■ How to expend multi-layer more than two. |
|---|---|

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A full version (1/4)

```
import numpy as np
from matplotlib import pyplot as plt
import pickle
```

```
def sigmoidFunction(z, derivative=False):
    """derivative: get normal when false, while derivative when true"""
    if derivative: return z * (1.0 - z)
    else : return 1.0/(1.0 + np.exp(-z))
```

```
def lossFunction(Out, Desired):
    """Out: result of forward
    Desired: desired result
    It calculate Sum of Squared Error."""
    return ((Desired - Out)**2).sum()
```

class **NeuralNetwork**:

```
def __init__(self, n_x, n_h, n_y, init=True):
    """n_x: number of input nodes
    n_h: number of hidden nodes
    n_y: number of output nodes"""
    if init:
        self.W1 = np.random.rand(n_x, n_h)
        self.W2 = np.random.rand(n_h, n_y)
    else:
        self.W1 = np.zeros((n_x, n_h))
        self.W2 = np.zeros((n_h, n_y))
```

binary protocols for serializing and de-serializing a Python object structure (i.e., provides methods to save and restore Python objects.

initialized weights using random number when 'init' is 'True'.

```
self.hidden = np.zeros((1, n_h))
self.output = np.zeros((n_y, 1))
self.activation = sigmoidFunction
self.inference = self.feedforward
```

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A full version (2/4)

```
def feedforward(self, In):
    """In: input data"""
    self.hidden = self.activation(np.dot(In, self.W1))
    self.output = self.activation(np.dot(self.hidden, self.W2))
    return self.output
```

```
def backprop(self, In, Out, Desired):
    """In: input data
    Out: the result of forward propagation
    Desired: desired value
    application of the chain rule to find derivative of the loss function
    with respect to W2 and W1"""
    diff = Out - Desired
    d_W2 = np.dot(self.hidden.T, (2*diff*self.activation(Out, True)))
    d_W1 = np.dot(In.T, \
        np.dot(2*diff*self.activation(Out, True), self.W2.T)*self.activation(self.hidden, True))
    # update the weights with the derivative (slope) of the loss function
    self.W1 -= d_W1
    self.W2 -= d_W2
```

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A full version (3/4)

```
def train(self, In, Desired, iter=1000):
    """In: input data
    Desired: desired values
    iter: iteration"""
    self.loss_values = []
    for i in range(1000):
        z = self.feedforward(In)
        self.backprop(In, z, Desired)
        loss = lossFunction(z, Desired)
        self.loss_values.append(loss)
```

Perform training for a certain iterations

```
def save(self, file):
    """file: file name to write weights to"""
    with open(file, 'wb') as f:
        params = { "W1" : self.W1, "W2": self.W2 }
        pickle.dump(params, f)
```

Save resultant weights

```
def load(self, file):
    """file: file name to read weights from"""
    with open(file) as f:
        params = { "W1" : [], "W2": [] }
        params = pickle.load(f)
        self.W1 = params["W1"]
        self.W2 = params["W2"]
```

Load trained weights

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A full version (4/4)

```
if __name__ == "__main__":
    X = np.array([[0,0,1],
                  [0,1,1],
                  [1,0,1],
                  [1,1,1]])
    Y = np.array([[0],[1],[1],[0]])

    nn = NeuralNetwork(X.shape[1],4,Y.shape[1])

    loss_values = []
    for i in range(1000):
        z = nn.feedforward(X)
        nn.backprop(X, z, Y)
        loss = lossFunction(z, Y)
        loss_values.append(loss)
    nn.save('weight.txt')

    print(nn.output)

    #plt.figure()
    plt.plot(loss_values)
    plt.xlabel("Iterations")
    plt.xlim(-10, len(loss_values))
    plt.ylabel("Loss")
    plt.show()
```

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Standalone training code

```
import sys
import numpy as np
from matplotlib import pyplot as plt
import simple_all as nn
```

```
if __name__ == "__main__":
```

```
    X = np.array([[0,0,1],
                  [0,1,1],
                  [1,0,1],
                  [1,1,1]])
```

```
    Y = np.array([[0],
                  [1],
                  [1],
                  [0]])
```

```
    if len(sys.argv)==1: wfile='weight.txt'
    else                 : wfile=sys.argv[1]
```

```
    net = nn.NeuralNetwork(X.shape[1],4,Y.shape[1])
```

```
    net.train(X, Y, 1000)
    net.save(wfile)
```

Prepare data-set to train

Prepare desired data corresponding to the train-data

Get file name to store trained weights to

```
#plt.figure()
plt.plot(net.loss_values)
plt.xlabel("Iterations")
plt.xlim(-10, len(net.loss_values))
plt.ylabel("Loss")
plt.show()
```

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Standalone inference code

```
import sys
import numpy as np
import simple_all as nn
```

```
if __name__ == "__main__":
    net = nn.NeuralNetwork(3, 4, 1, False)
```

```
    if len(sys.argv)==1: wfile='weight.txt'
    else                 : wfile=sys.argv[1]
```

```
    net.load(wfile)
```

```
    X = np.array([[0,1,0]])
```

```
    z = net.inference(X)
    print "X: ", X, "=>", z
```

```
    X = np.array([[1,1,0]])
    z = net.inference(X)
    print "X: ", X, "=>", z
```

Prepare data-set to train

Get file name to read trained weights from

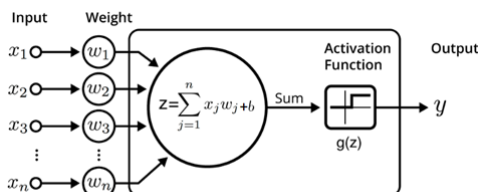
Load pre-trained weights

Prepare new data

Run inference

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Backpropagation: single-neuron case (1/2)



- x_j : input
- w_j : weight
- b : bias
- $g()$: activation function
- z : sum of $x_j \cdot w_j + b$
- y : output of activation function
- e : expected value

Loss function

- ▶ $L(y, e) = \frac{1}{2} \cdot (y - e)^2$
 - ⊃ y : output value
 - ⊃ e : expected value
 - ⊃ $\frac{1}{2}$: make life easy

- variation of w_i causes z to vary,
- variation of z causes $g(z)$ to vary,
- variation of $g(z)$ causes $L()$ to vary.

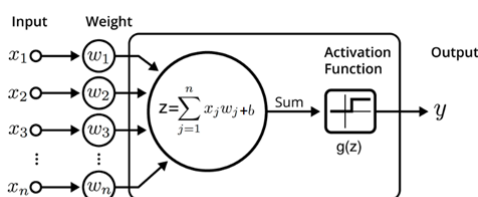
Let get gradient of y against w_i

- ▶ $\frac{\partial L(y, e)}{\partial w_i} = \frac{\partial L(y, e)}{\partial y} \times \frac{\partial g(z)}{\partial z} \times \frac{\partial \sum (x_j \cdot w_j + b)}{\partial w_i}$
 - ⊃ $L(y, e) = \frac{1}{2} \cdot (y - e)^2$
 - ⊃ $y = g(z)$
 - ⊃ $z = \sum (x_j \cdot w_j + b)$

refer to: <https://towardsdatascience.com/back-propagation-the-easy-way-part-1-6a8cde653f65>

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Backpropagation: single-neuron case (2/2)



gradient of L against w_i (applying chain rule)

- ▶ $\frac{\partial L(y, e)}{\partial w_i} = \frac{\partial L(y, e)}{\partial y} \times \frac{\partial g(z)}{\partial z} \times \frac{\partial \sum (x_j \cdot w_j + b)}{\partial w_i}$
 - ⊃ $L(y, e) = \frac{1}{2} \cdot (y - e)^2$
 - ⊃ $y = g(z)$
 - ⊃ $z = \sum (x_j \cdot w_j + b)$

- ▶ $\frac{\partial L(y, e)}{\partial y}$
 - ⊃ $\frac{d(1/2 \cdot (y - e)^2)}{dy} = \frac{d(1/2 \cdot (y - e)^2)}{dy} = (y - e)$

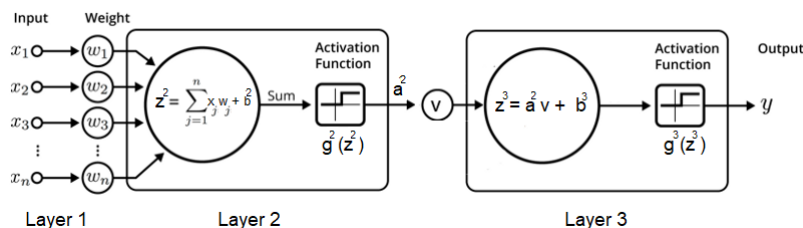
- ▶ $\frac{\partial g(z)}{\partial z}$
 - ⊃ derivative of activation function $g(z)$

- ▶ $\frac{\partial \sum (x_j \cdot w_j + b)}{\partial w_i}$
 - ⊃ $\frac{d(x_1 \cdot w_1 + x_2 \cdot w_2 + \dots + x_n \cdot w_n)}{dw_i} = \frac{d(x_i \cdot w_i)}{dw_i} = x_i$

$$\frac{\partial L(y, e)}{\partial w_i} = (y - e) \cdot \frac{\partial g(z)}{\partial z} \cdot x_i$$

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Backpropagation: two-neuron case (1/3)

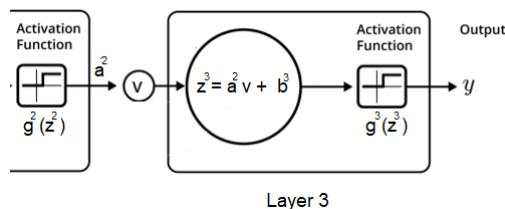


- x : input
 - W : weight
 - b : bias
 - $g()$: activation function
 - z : sum of $x \cdot W + b$
 - y : output of activation function
 - e : expected value
- for layer 3
 - ▶ variation of v causes z^3 to vary,
 - ▶ variation of z^3 causes $g^3(z^3)$ to vary,
 - ▶ variation of $g^3(z^3)$ causes $L(y, e)$ to vary

refer to: <https://towardsdatascience.com/back-propagation-the-easy-way-part-1-6a8cde653f65>

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Backpropagation: two-neuron case (2/3) – layer 3



■ Gradient of L against v

- ▶ $\frac{\partial L(y, e)}{\partial v} = \frac{\partial L(y, e)}{\partial b} \times \frac{\partial g(z)}{\partial z} \times \frac{\partial \sum(a \cdot v + b)}{\partial v}$
- ➔ $L(y, e) = 1/2 \cdot (y - e)^2$
- ➔ $b = g(z) = y$
- ➔ $z = \sum(x_j \cdot W_j + b)$
- ▶ where v is one of W_2

$$\begin{aligned} \text{▶ } \frac{\partial L(y, e)}{\partial b} &= \frac{\partial L(y, e)}{\partial y} \\ &\Rightarrow \frac{d(1/2 \cdot (y - e)^2)}{dy} = \frac{d(1/2 \cdot (y - e)^2)}{dy} = (y - e) \end{aligned}$$

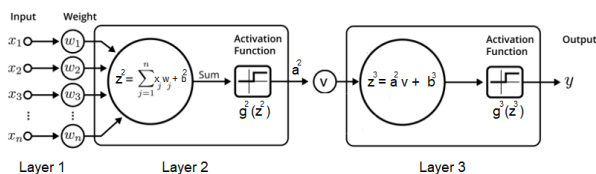
$$\begin{aligned} \text{▶ } \frac{\partial g(z)}{\partial z} & \\ &\Rightarrow \text{derivative of activation function } g(z) \end{aligned}$$

$$\begin{aligned} \text{▶ } \frac{\partial \sum(a \cdot v + b)}{\partial v} & \\ &\Rightarrow \frac{d(a \cdot 1 \cdot W_1 + a \cdot 2 \cdot W_2 + \dots + a \cdot n \cdot W_n)}{dv} = \frac{d(a \cdot v)}{dv} = a \end{aligned}$$

$$\begin{aligned} \text{■ } \frac{\partial L(y, e)}{\partial v} &= (y - e) \cdot \frac{\partial g(z)}{\partial z} \cdot a \\ \text{▶ where } a &\text{ is result of previous layer} \end{aligned}$$

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Backpropagation: two-neuron case (3/3) – layer 2



■ gradient of L against W_i (applying chain rule)

$$\triangleright \frac{\partial L}{\partial W_i} = (\frac{\partial L}{\partial a^3} * \frac{\partial a^3}{\partial z^3} * \frac{\partial z^3}{\partial a^2}) * \frac{\partial a^2}{\partial z^2} * \frac{\partial z^2}{\partial W_i}$$

$$\begin{aligned} \Rightarrow \frac{\partial z^3}{\partial a^2} &= \frac{\partial (a^2 * v)}{\partial a^2} = v \\ \Rightarrow \frac{\partial a^2}{\partial z^2} &= \frac{\partial g^2(z^2)}{\partial z^2} = g^{2'}(z^2) \\ \Rightarrow \frac{\partial z^2}{\partial W_i} &= x_i \end{aligned}$$

$$\triangleright \frac{\partial L}{\partial W_i} = \delta^3 * v * g^{2'}(z^2) * x_i$$

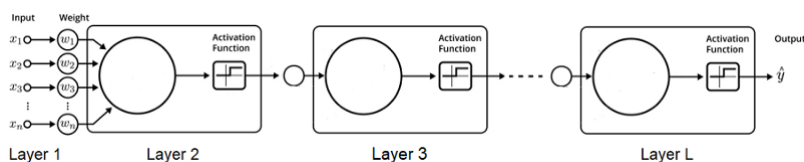
$$\Rightarrow \delta^3 = (a^3 - y) * g^{3'}(z^3)$$

■ for layer 2

- ▶ variation of z^2 affects $g^2(z^2)$
- ▶ variation of $g^2(z^2)$ affects z^3 (note that at this point v is considered fixed)
- ▶ variation of z^3 affects $g^3(z^3)$
- ▶ variation of $g^3(z^3)$ affects $\mathcal{L}(y, \hat{y})$

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Sequence of layers



■ For any layer $l \leq L$

$$\frac{\partial L}{\partial W^l} = \delta^l * a^{l-1}$$

$$\frac{\partial L}{\partial b^l} = \delta^l$$

where a^{l-1} is the output of the layer $l-1$, or if we are at layer 1 it will be the input x .

■ For layer L

$$\delta^L = (a^L - y) * g^{L'}(z^L)$$

■ For any other layer $l < L$

$$\delta^l = \delta^{l+1} * w^{l+1} * g^{l'}(z^l)$$

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