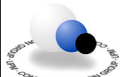




# *Machine Learning & Neural Networks*

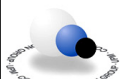
## **6.- Supervised Neural Networks: Multilayer Perceptron**

by  
*Pascual Campoy*  
Grupo de Visión por Computador  
U.P.M. - DISAM



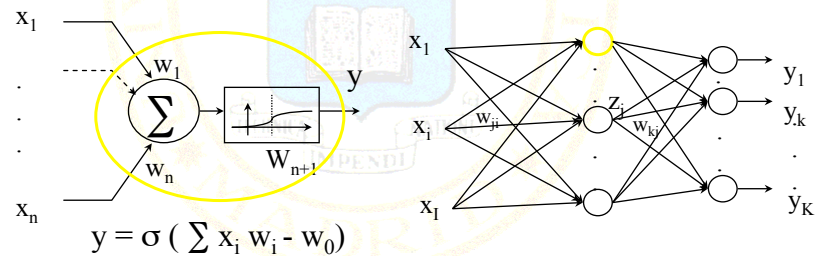
### *topics*

- *Artificial Neural Networks*
- *Perceptron and the MLP structure*
- *The Back-Propagation learning algorithm*
- *MLP features and drawbacks*
- *The auto-encoder*



## Artificial Neural Networks

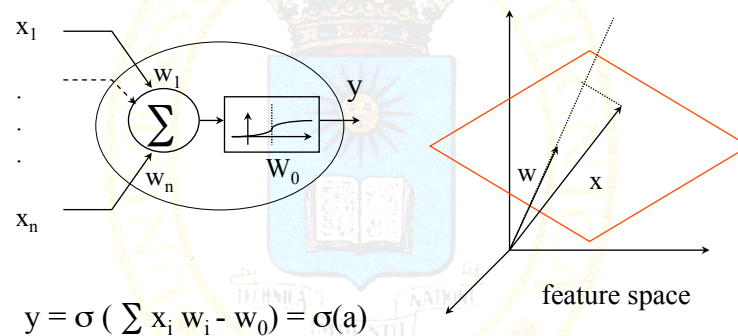
- “A net of **simple, adaptable & interconnected** units, having parallel processing capability, whose objective is to interact with the environment in a similar way as the natural neural network do”



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## The perceptron: working principle



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## The perceptron for classification

XOR function

feature 1

feature 2

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## Multilayer Perceptron (MLP): for classification

feature 1

feature 2

$x_1$

$x_2$

$z_1$

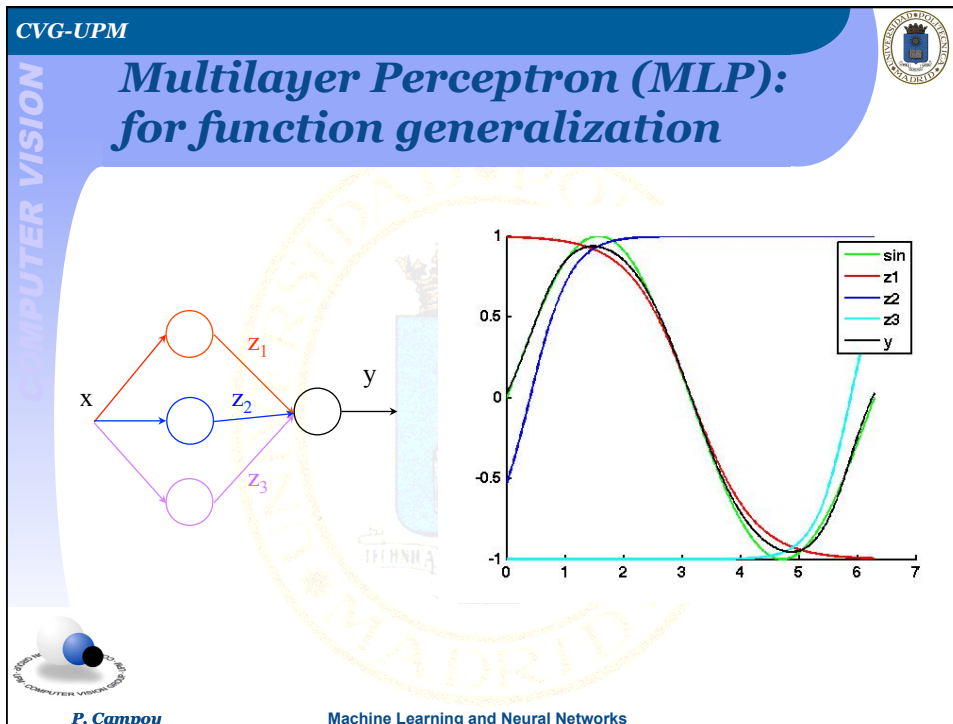
$z_2$

$z_3$

$y$

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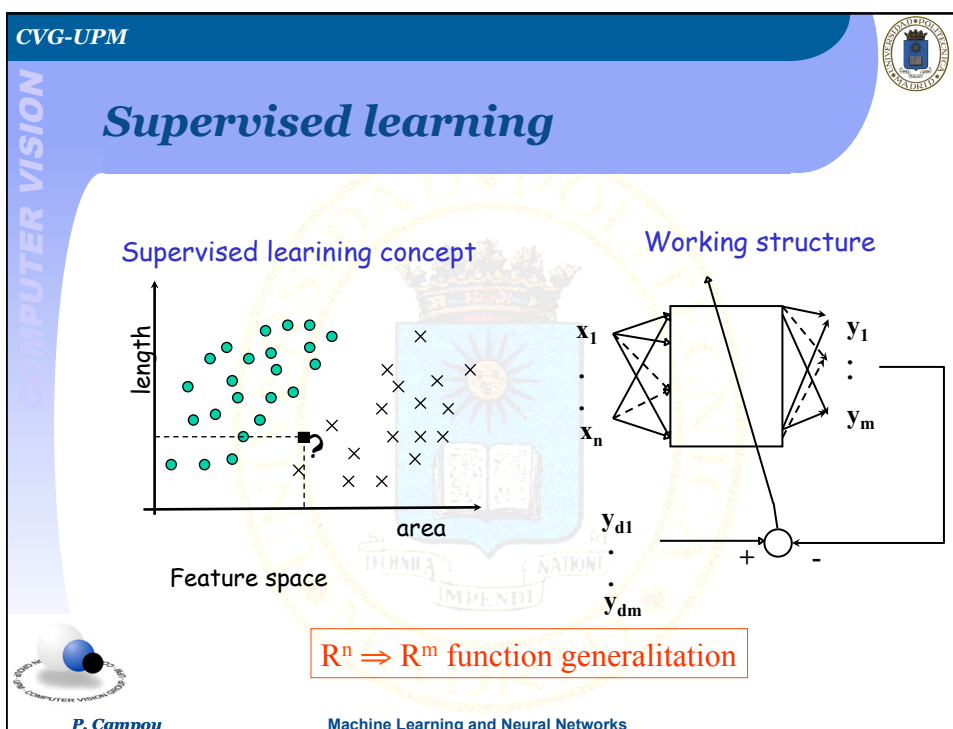
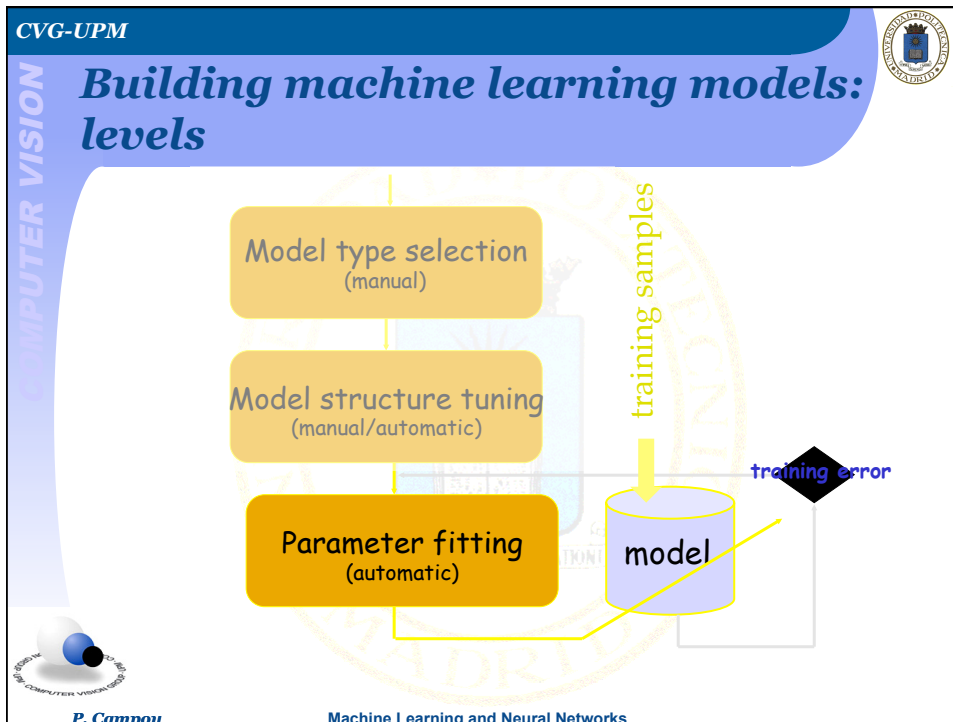
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## topics

- Artificial Neural Networks
- Perceptron and the MLP structure
- The back-propagation learning algorithm
- MLP features and drawbacks
- The auto-encoder

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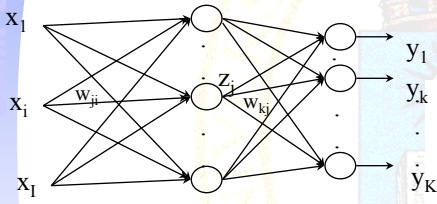
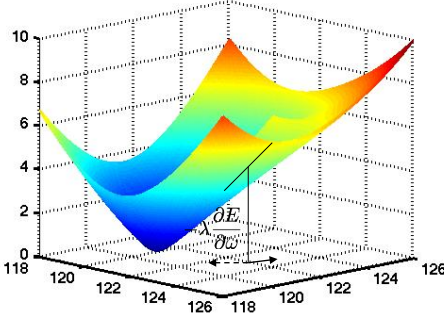
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**The back-propagation learning algorithm: working principle**

$$E = \frac{1}{2} \sum_k (y_k^n - y_{dk}^n)^2 = \frac{1}{2} \sum_k (y_k^n(\omega_{kj}, \omega_{ji}, x_i) - y_{dk}^n)^2$$

$$\Delta \omega = -\lambda \frac{\partial E}{\partial \omega}$$

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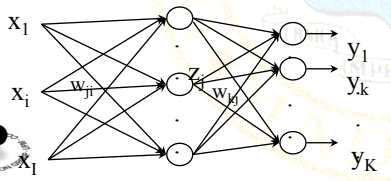
**The back-propagation learning algorithm: equations**

$$E = \frac{1}{2} \sum_k (y_k^n - y_{dk}^n)^2 = \frac{1}{2} \sum_k (y_k^n(\omega_{kj}, \omega_{ji}, x_i) - y_{dk}^n)^2$$

$$\frac{\partial E}{\partial w_{kj}} = (y_k - y_{dk}) z_j$$

$$\frac{\partial E}{\partial w_{ji}} = \sum_k (y_k - y_{dk}) \frac{\partial y_k}{\partial z_j} \frac{\partial z_j}{\partial w_{ji}} = \sum_k (y_k - y_{dk}) w_{kj} \frac{\partial z_j}{\partial a_j} x_i$$

$$\frac{\partial E}{\partial w_{ji}} = \sum_k (y_k - y_{dk}) w_{kj} z_j (1 - z_j) x_i$$



$$y_j = \frac{1}{1 + e^{-a_j}} \Rightarrow \frac{\partial y_j}{\partial a_j} = \frac{e^{-a_j}}{(1 + e^{-a_j})^2} = (1 - y_j) y_j$$

$$y_j = \tanh(a_j) \Rightarrow \frac{\partial y_j}{\partial a_j} = 1 - y_j^2$$

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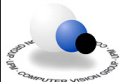
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## Matlab commands:

```
% MLP building
>> net = newff(minmax(p.valor),[nL1 nL2],{'tansig' 'purelin'},'trainlm');

% MLP training
>> [net,tr]=train(net,p.valor,p.salida);

% answer
>> anst=sim(net,t.valor);
>> errortest=mse(t.salida-anst);
```



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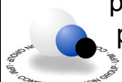
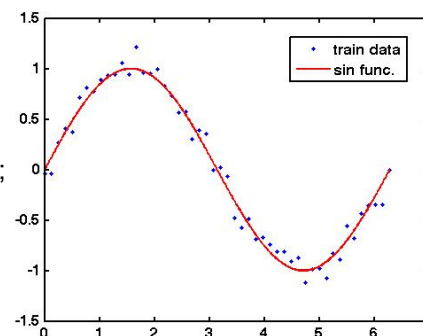
## Exercise 6.1: MLP for function generalization

```
% training data
Ntra=50; xi=linspace(0,2*pi,Ntra); %xe= 2*pi*rand(1,Ntra);
for i=1:Ntra
    yd(i)=sin(xi(i))+normrnd(0,0.1);
end

% ground truth
yt_gt=sin(xt);

% test data
Ntest=100; xt=linspace(0,2*pi,Ntest);
for i=1:Ntest
    yt(i)=yt_gt(i)+normrnd(0,0.1);
end

% plot
plot(xi,yd,'b.'); hold on;
plot(xt,yt_gt,'r-');
```



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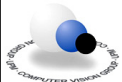
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## Exercise 6.1: MLP for function generalization

Using above mentioned data generation procedure:

- Choose an **adequate MLP** structure and training set.  
Plot in the same figure the training set, the output of the MLP for the test set, and the ground truth *sin* function.  
Evaluate the evolution of the train error, the test error and the ground truth error in the following cases:
- Changing the **training parameters**:  
initial values, (# of epochs, optimization algorithm)
- Changing the **training data**:  
# of samples (order of samples)
- Changing the **net structure**:  
# of neurons

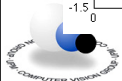
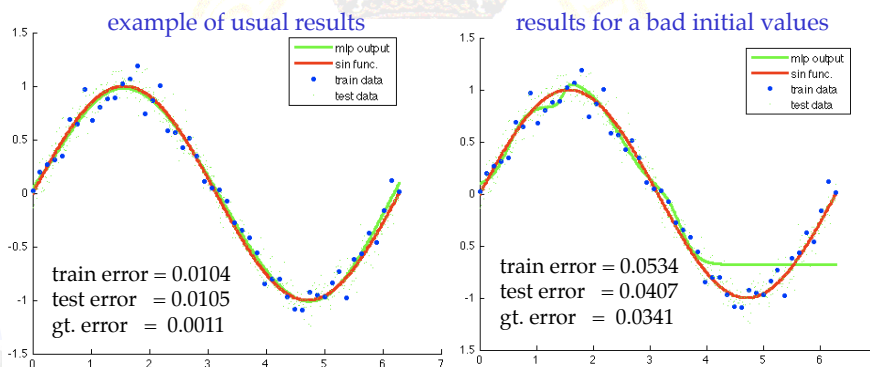


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## Results for exercise 6.1: a) adequate MLP structure and training set

- 50 training samples
- 4 neurons in hidden layer



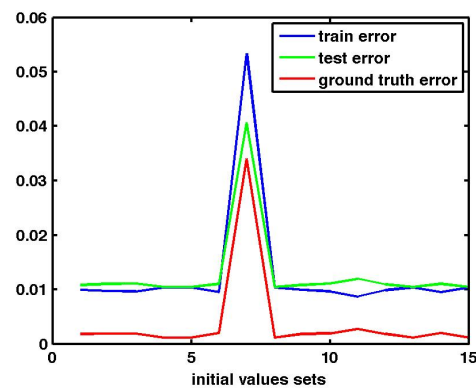
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## Results for exercise 6.1: b) changing initial values

- 50 training samples
- 4 neurons in hidden layer

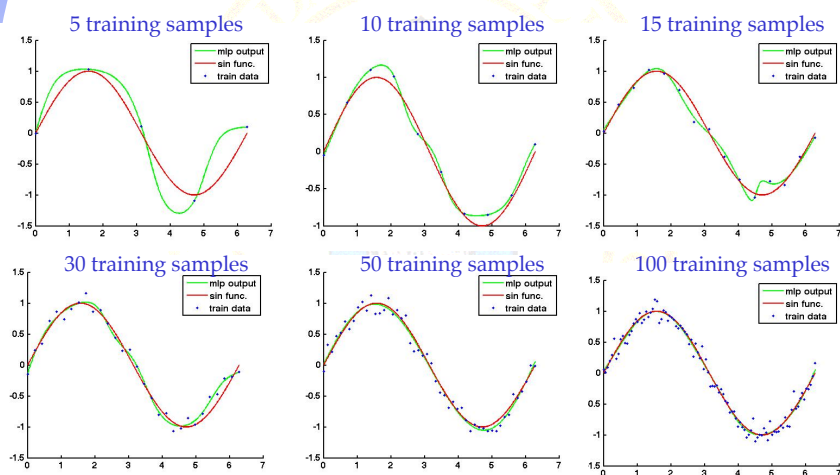


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## Results for exercise 6.1: c) changing # of training samples ...

- 4 neurons in hidden layer

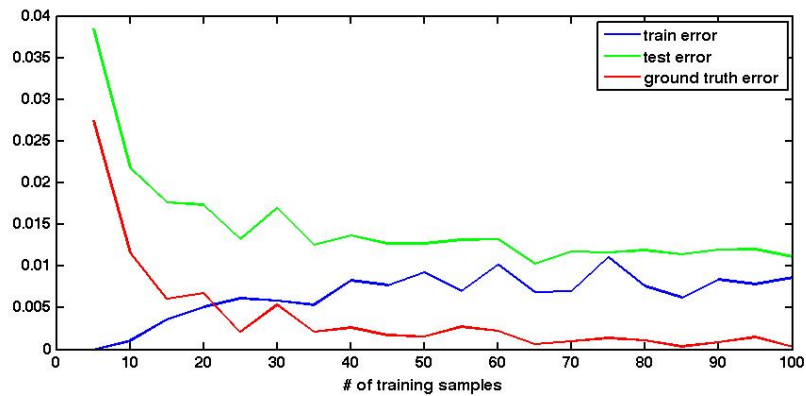


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## Results for exercise 6.1: c) ... changing # of training samples

- 4 neurons in hidden layer (mean error over 4 tries)

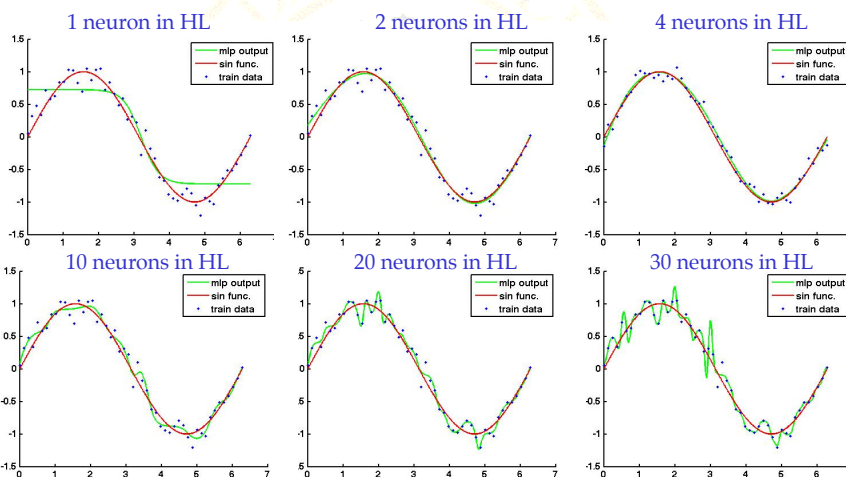


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## Results for exercise 6.1: d) changing # neurons ...

- 50 training samples

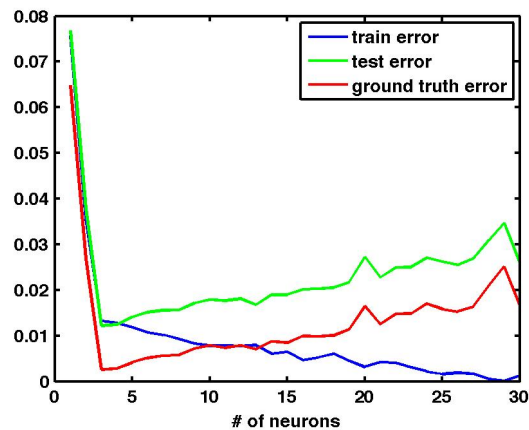


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## Results for exercise 6.1: d) ... changing # neurons

- 50 training samples (mean error over 4 tries)



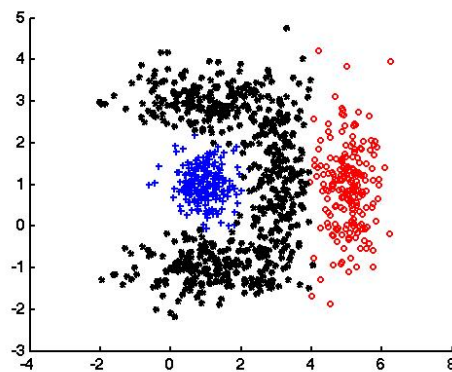
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## Exercise 6.2: MLP as a classifier

-The output is a discriminant function

>> load `datos_2D_C3_S1.mat`



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## Exercise 6.2: MLP as a classifier

Using the classified data: `>> load datos_2D_C3_S1.mat`

- Choose an **adequate** MLP structure, training set and test set. Compute the confusion matrix and plot the linear classification limits defined by each perceptron of the intermediate layer.

Compute the confusion matrix in the following cases:

- Changing the **training set** and **test set**
- Changing the **net structure** (i.e. # of neurons)



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## topics

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- **The back-propagation learning algorithm**
- **MLP features and drawbacks**
- **The auto-encoder**



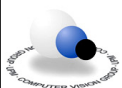
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## MLP features: Mathematical issues

- A two layers MLP can implement any logic function with convex frontier.
- A three layer MLP can implement any logic function with arbitrary frontier.

***A two layer MLP can approximate any continuous function with an arbitrary small error***

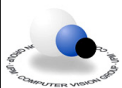
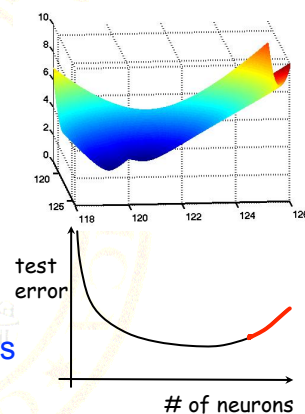


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## MLP drawbacks

- Learning by minimizing non-linear functions:
  - local minima
  - slow convergence (depending on initial values & minimization algorithm)
- Over-learning
- Extrapolation in non learned zones



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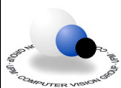
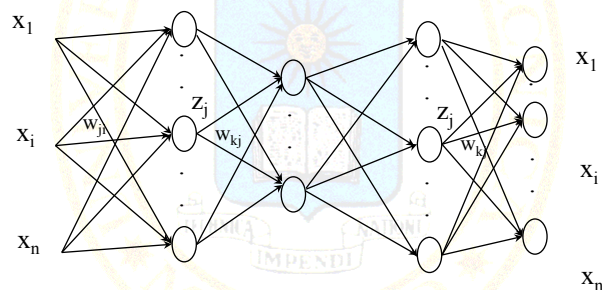


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## Auto-encoder: MLP for dimensionality reduction

- **The desired output is the same as the input and there is a hidden layer having less neurons than  $\dim(x)$**



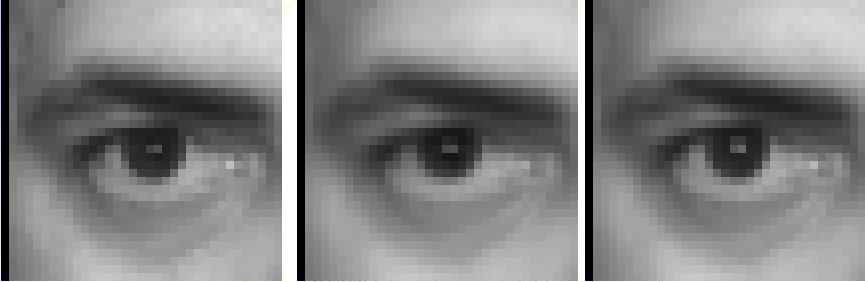
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**Example:**  
**auto-encoder for compression**



original      PCA 5      PCA 25 - MLP 5



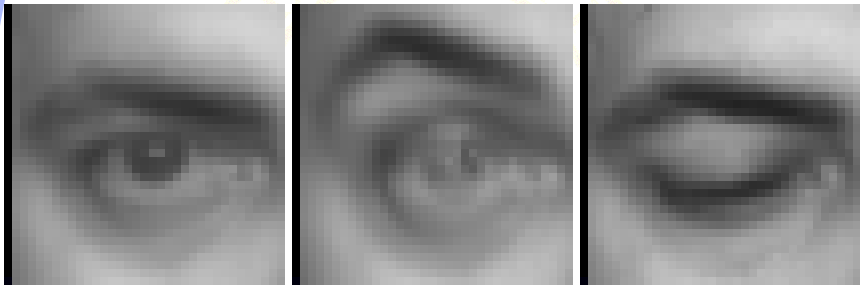
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**Example:**  
**auto-encoder for synthesis**



1 D (test 1)      1 D (test 2)      1 D (test 3)  
escaled



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## Auto-encoder: Matlab code

```
% Procesamiento con una MLP para compresión (salida=entrada)
net=newff(minmax(p_entr),[floor((Dim+ndimred)/2),ndimred,floor
    ((Dim+ndimred)/2),Dim],{'tansig' 'purelin' 'tansig' 'purelin'},
    'trainlm');
[net,tr]=train(net,p_entr,p_entr);

% Creación de una red mitad de la anterior que comprime los datos
netcompr=newff(minmax(p_entr),[floor((Dim+ndimred)/2), ndimred],
    {'tansig' 'purelin'},'trainlm');
netcompr.IW{1}=net.IW{1}; netcompr.LW{2,1}=net.LW{2,1};
netcompr.b{1}=net.b{1}; netcompr.b{2}=net.b{2};

% creación de una red que descomprime los datos
netdescompr=newff(minmax(p_compr),[floor((Dim+ndimred)/2),Dim],
    {'tansig' 'purelin'},'trainlm');
netdescompr.IW{1}=net.LW{3,2}; netdescompr.LW{2,1}=net.LW{4,3};
netdescompr.b{1}=net.b{3}; netdescompr.b{2}=net.b{4};
```

