

DD2418 Language Engineering

8a: Neural networks

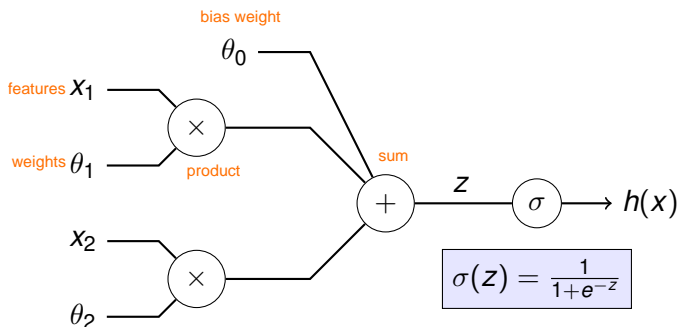
Johan Boye, KTH

April 30, 2020

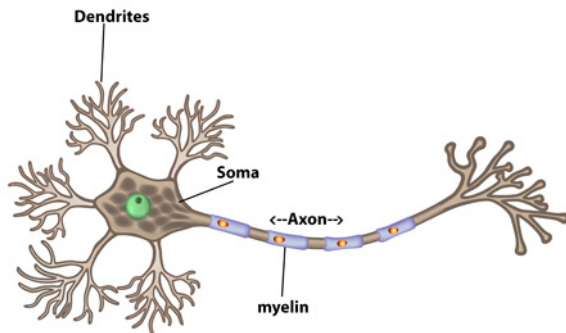
Binary logistic regression

- Represent data as n -ary vectors of features $x = (x_1, \dots, x_n)$.
- The model consists of weights $\theta_0, \theta_1, \dots, \theta_n$.
- The result $h(x)$ is interpreted as the probability that x belongs to the positive class.

$$0 \leq h(x) \leq 1$$

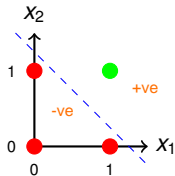


Biological inspiration: The neuron



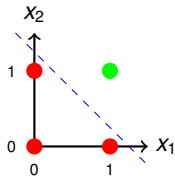
An artificial neuron cannot compute XOR

AND is linearly separable:

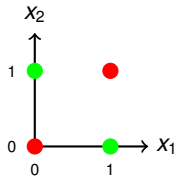


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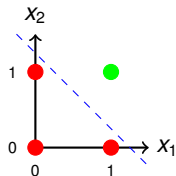


XOR is *not* linearly separable:

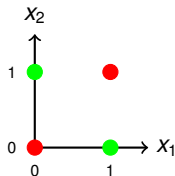


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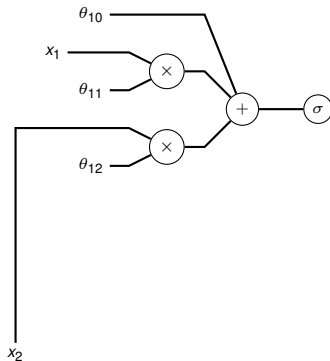


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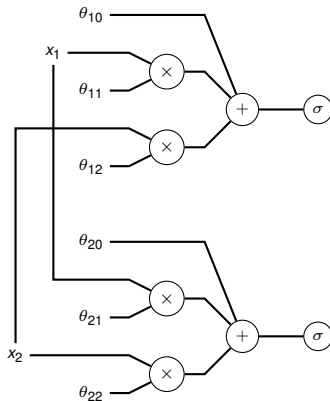


Solution: Use several connected artificial neurons.

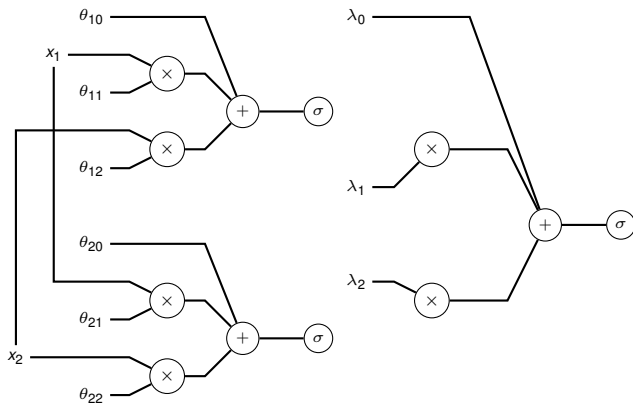
Using three neurons



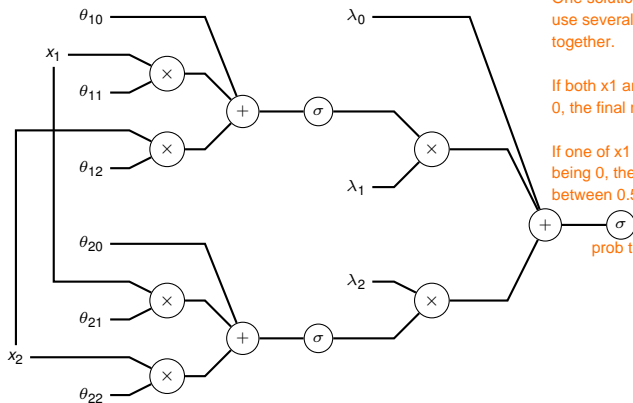
Using three neurons



Using three neurons



Using three neurons



One solution to compute XOR is to use several ANN connected together.

If both x_1 and x_2 are 1, or both are 0, the final result will be 0 and 0.5

If one of x_1 and x_2 is 1, the other being 0, the final result will be between 0.5 and 1

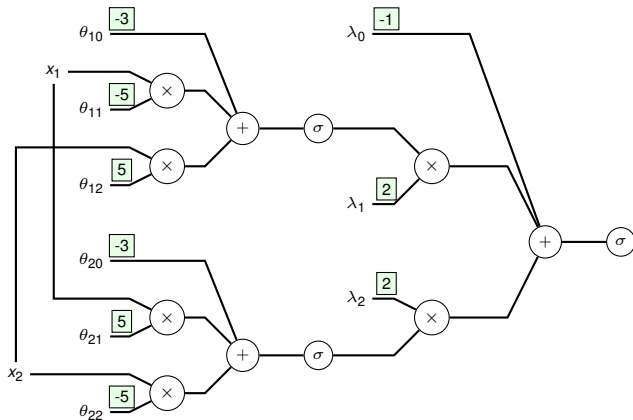
prob that this is a +ve class

Solving XOR using three neurons

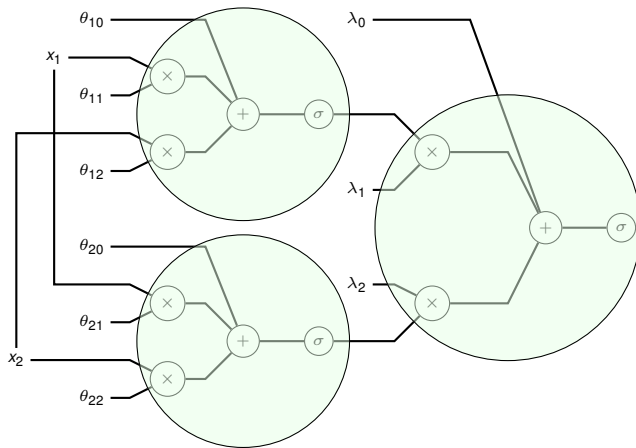
Assume x_1 and x_2 are both equal to 1 or 0 \rightarrow result = 0.288 which is < 0.5

Assume $x_1 = 1$ and $x_2 = 0 \rightarrow$ result = 0.682 which is > 0.5

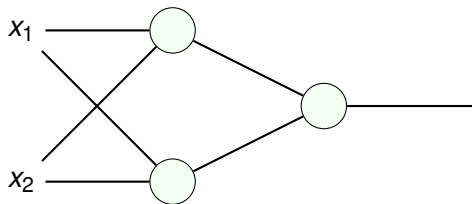
Assume $x_1 = 0$ and $x_2 = 1 \rightarrow$ result = 0.682 which is > 0.5



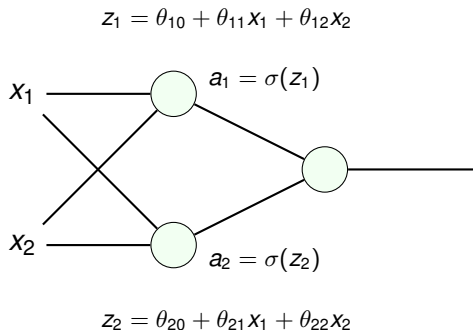
Simplifying the picture



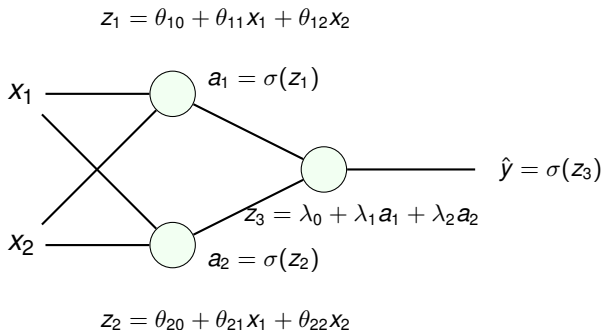
Simplifying the picture



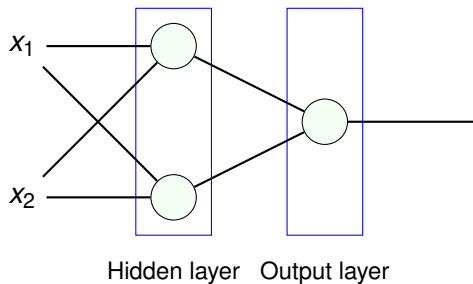
Simplifying the picture



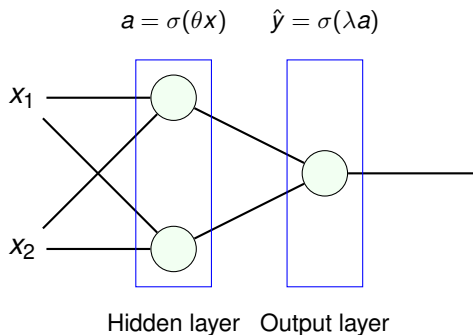
Simplifying the picture



Layers

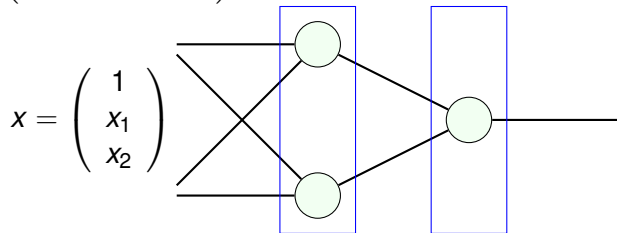


Vector notation



Example revisited

$$\theta = \begin{pmatrix} \text{bias } w & \text{w assoc with } x_1 & \text{w assoc with } x_2 \\ -3 & -5 & 5 \\ -3 & 5 & -5 \end{pmatrix} \begin{matrix} \text{w assoc with theta 1} \\ \text{w assoc with theta 2} \end{matrix} \quad \lambda = \begin{pmatrix} -1 & 2 & 2 \end{pmatrix}$$

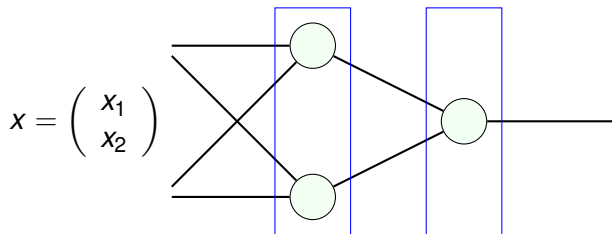


Alternative notation

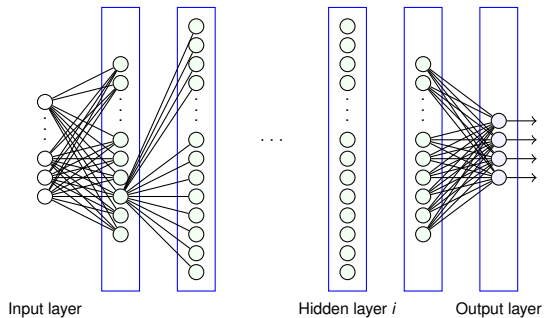
The one I learnt in CZ4042

$$\theta = \begin{pmatrix} -5 & 5 \\ 5 & -5 \end{pmatrix} \quad b_{\theta} = \begin{pmatrix} -3 \\ -3 \end{pmatrix} \quad \lambda = \begin{pmatrix} 2 & 2 \end{pmatrix} \quad b_{\lambda} = -1$$

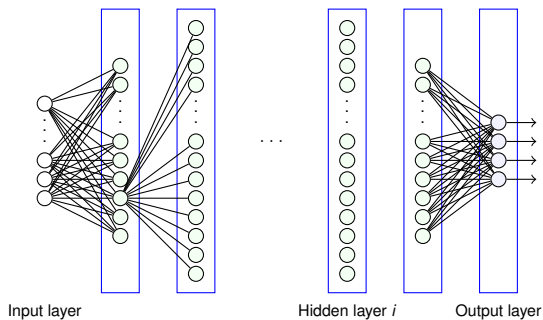
$$a = \sigma(\theta x + b_{\theta}) \quad \hat{y} = \sigma(\lambda a + b_{\lambda})$$



Feed-forward networks



Feed-forward networks



For hidden layer 1:

$$z_1 = \theta_1 x$$

$$a_1 = g_1(z_1)$$

For hidden layer i :

$$z_i = \theta_i a_{i-1}$$

$$a_i = g_i(z_i)$$

For the output layer:

$$z_n = \theta_n a_{n-1}$$

$$\hat{y} = g_n(z_n)$$

where each g_i is some non-linear function.

Feed-forward networks

- The network computes a non-linear function of the input:
 $\hat{y} = f(x)$
- Each layer computes a linear and a non-linear transformation of the input
- The network thus computes a composition of functions

$$f = f_1 \circ f_2 \circ \dots \circ f_n$$

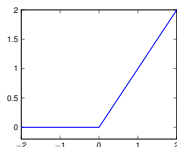
where each function f_i is parametrized by θ_i .

Activation functions

The activation function is a non-linear function.
Most commonly used are:

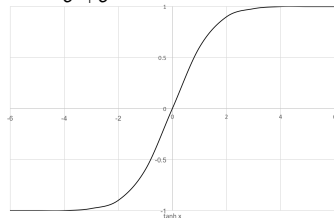
[Rectified Linear Unit (RELU)

$$z = \max(0, x)$$

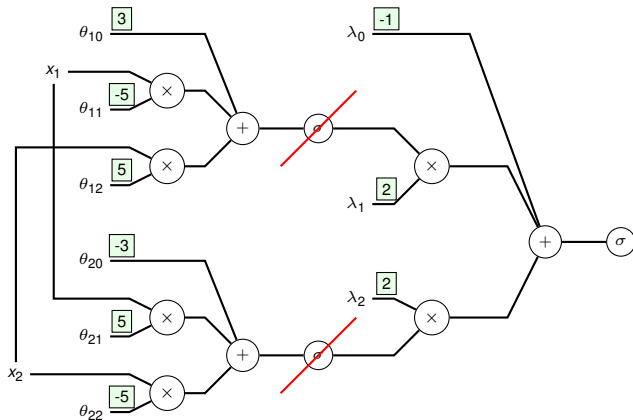


Hyperbolic tangent (tanh)

$$z = \frac{e^x - e^{-x}}{e^x + e^{-x}}$$



Are non-linearities essential?



Are non-linearities essential?

Yes.

Otherwise, we would have in each layer

$$a_i = \theta_i a_{i-1}$$

and thus

$$\hat{y} = \theta_n(\theta_{n-1}(\dots \theta_1 x \dots))$$

But then we could simply multiply the matrices:

$$\theta = \theta_n \theta_{n-1} \dots \theta_1$$

and let $\hat{y} = \theta x$.

That is, a multi-layer network without non-linear transformations is equivalent to a single neuron!

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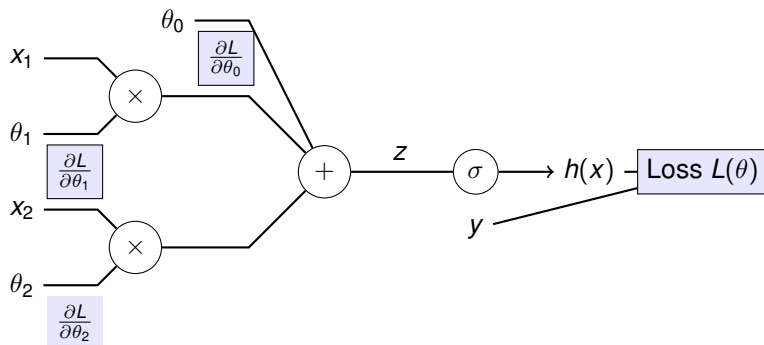
8b: Training neural networks

Johan Boye, KTH

Learning in logistic regression

To do gradient descent, we need to...

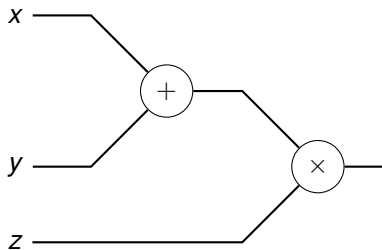
- ... do a *forward pass* to compute the predicted value,
- ... followed by a *backward pass* where we compute the gradient of the loss function



Backward differentiation (backpropagation)

Consider a simpler example (borrowed from A. Karpathy):

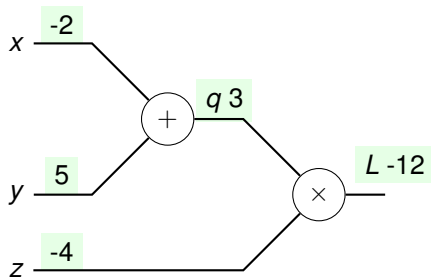
$$L(x, y, z) = (x + y)z$$



Backward differentiation (backpropagation)

$$L(x, y, z) = (x + y)z$$

$$x = -2, y = 5, z = -4$$

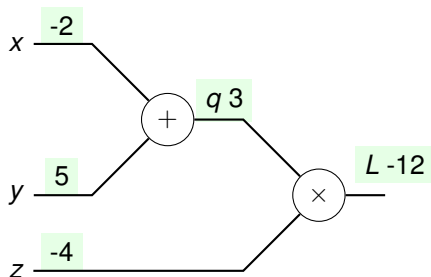


Backward differentiation (backpropagation)

$$L(x, y, z) = (x + y)z$$

$$q = x + y, \frac{\partial q}{\partial x} = 1, \frac{\partial q}{\partial y} = 1$$

$$x = -2, y = 5, z = -4$$



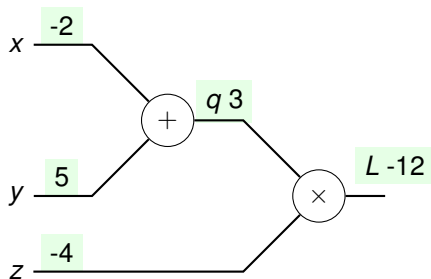
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$$x = -2, y = 5, z = -4$$

$$L = qz, \frac{\partial L}{\partial q} = z, \frac{\partial L}{\partial z} = q$$



Backward differentiation (backpropagation)

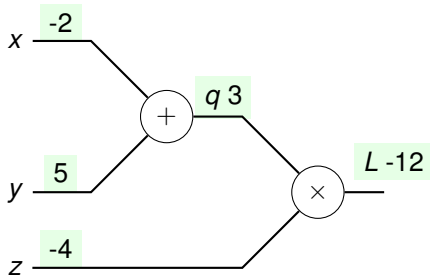
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We seek $\frac{\partial L}{\partial x}$, $\frac{\partial L}{\partial y}$, $\frac{\partial L}{\partial z}$



Backward differentiation (backpropagation)

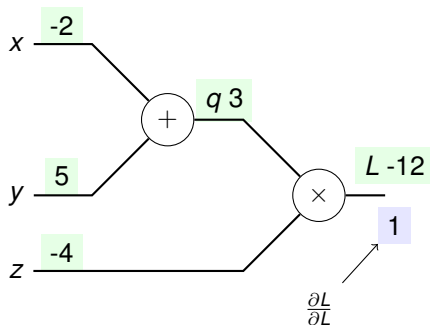
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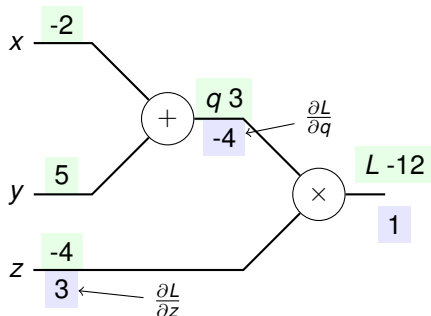
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Backward differentiation (backpropagation)

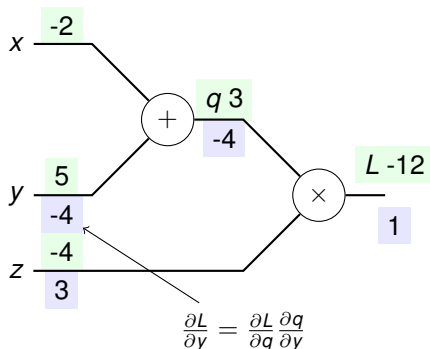
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Backward differentiation (backpropagation)

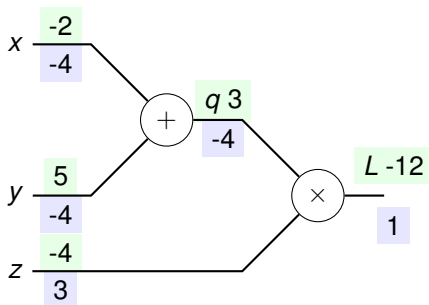
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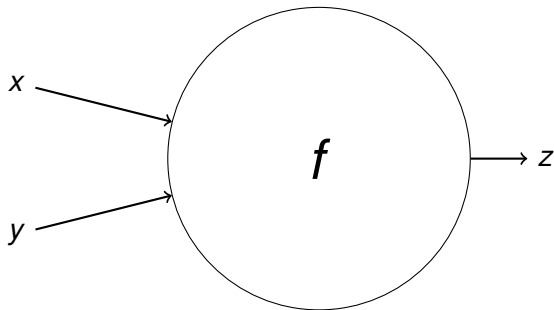
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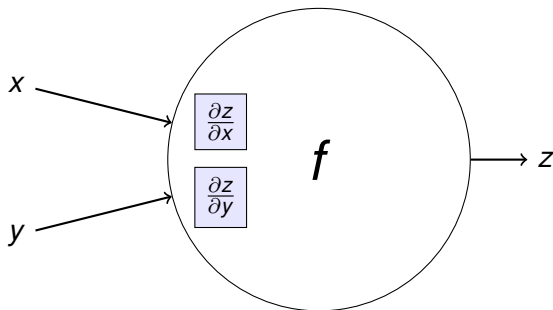
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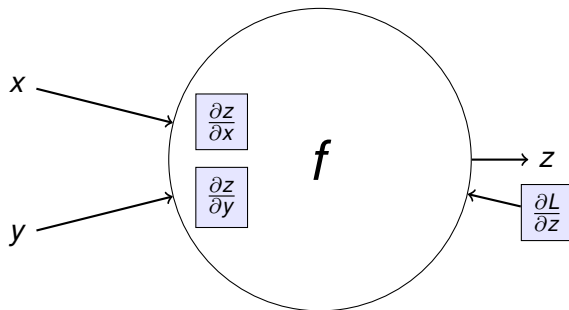
Backward differentiation (backpropagation)



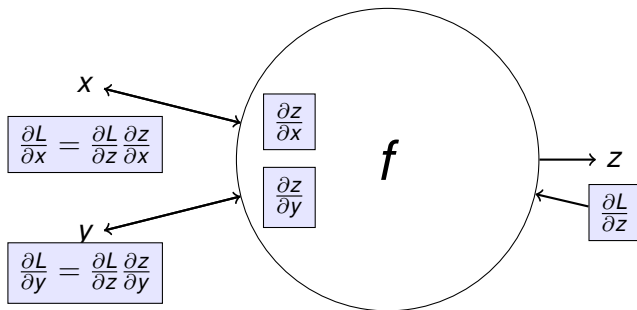
Backward differentiation (backpropagation)



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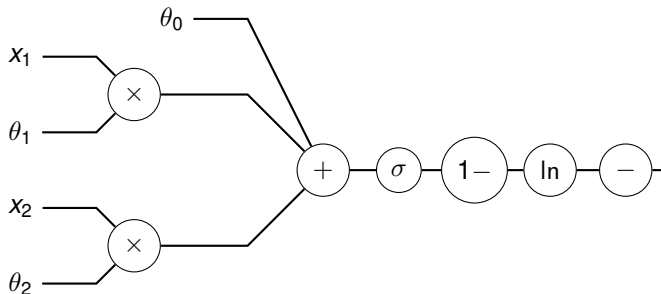


Backward differentiation (backpropagation)



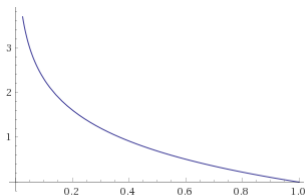
Backpropagation again

Suppose $x = (1, 1)$ and $y = 0$.
Then the loss is $-\ln(1 - \sigma(\theta^T x))$.

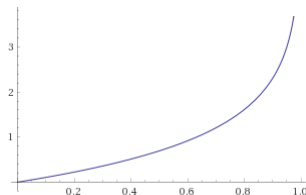


Cross-entropy loss function

$$\ell(\mathbf{x}^{(i)}, y^{(i)}) = \begin{cases} -\log(\sigma(\theta^T \mathbf{x}^{(i)})) & \text{if } y^{(i)} = 1 \\ -\log(1 - \sigma(\theta^T \mathbf{x}^{(i)})) & \text{if } y^{(i)} = 0 \end{cases}$$



$$-\log(\sigma(\theta^T \mathbf{x}^{(i)}))$$



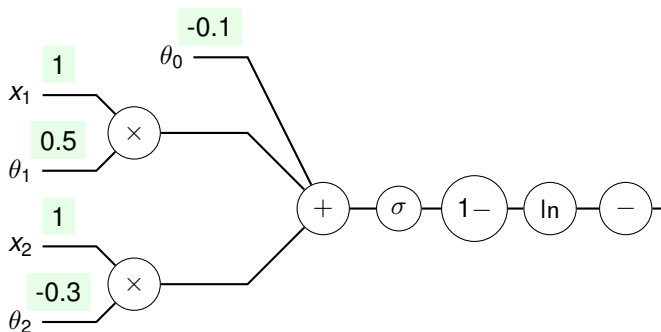
$$-\log(1 - \sigma(\theta^T \mathbf{x}^{(i)}))$$

Since either $y^{(i)} = 1$ or $y^{(i)} = 0$:

$$\ell(\theta) = \frac{1}{m} \sum_{i=0}^m [-y^{(i)} \log(\sigma(\theta^T \mathbf{x}^{(i)})) - (1 - y^{(i)}) \log(1 - (\sigma(\theta^T \mathbf{x}^{(i)})))]$$

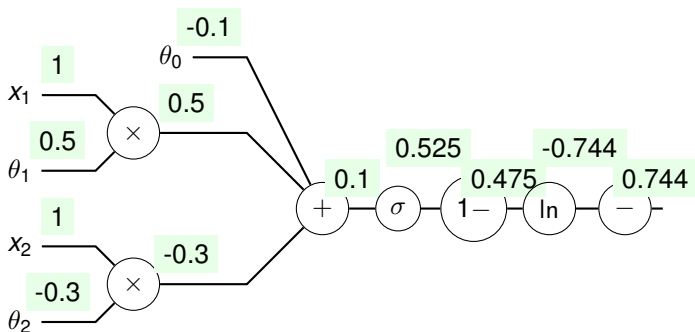
Backpropagation again

Suppose $\theta = (-0.1, 0.5, -0.3)$. First we do the forward pass.



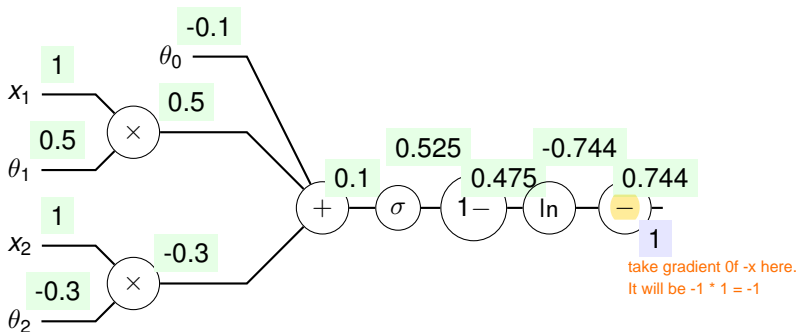
Backpropagation again

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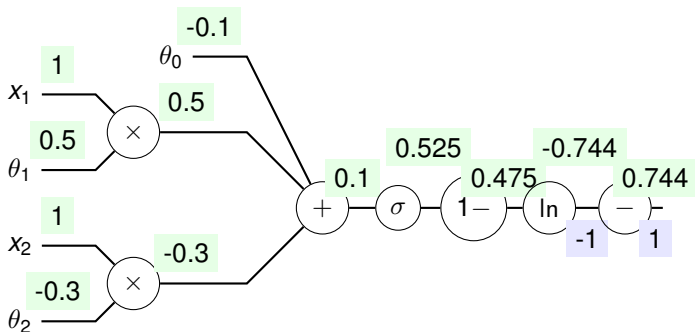
Backpropagation again

Now do the backward pass.



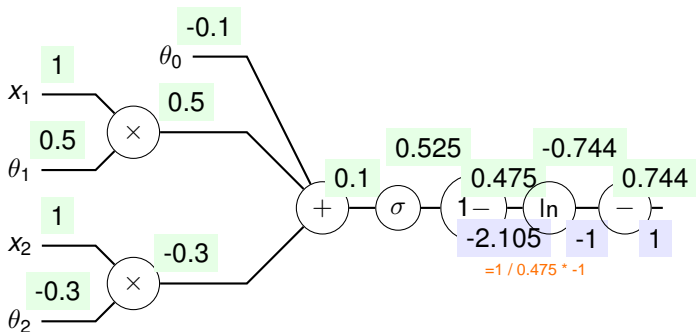
Backpropagation again

Now do the backward pass.



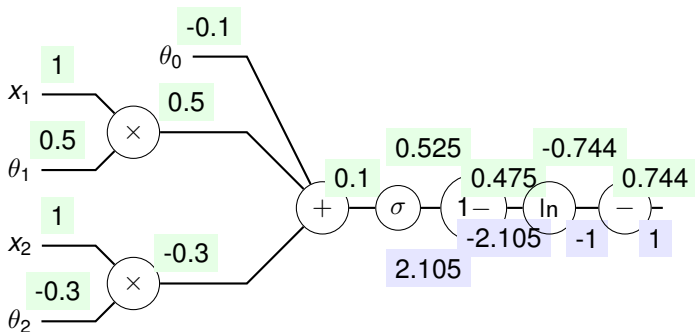
Backpropagation again

Now do the backward pass.



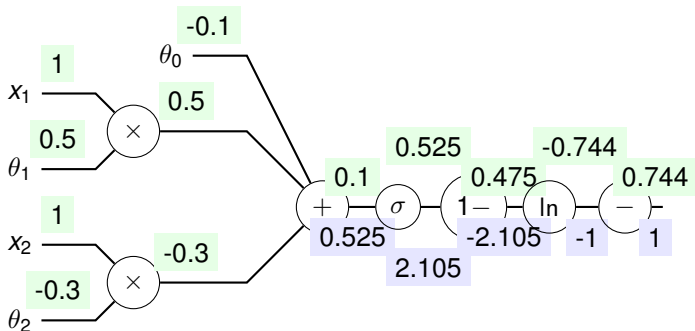
Backpropagation again

Now do the backward pass.



Backpropagation again

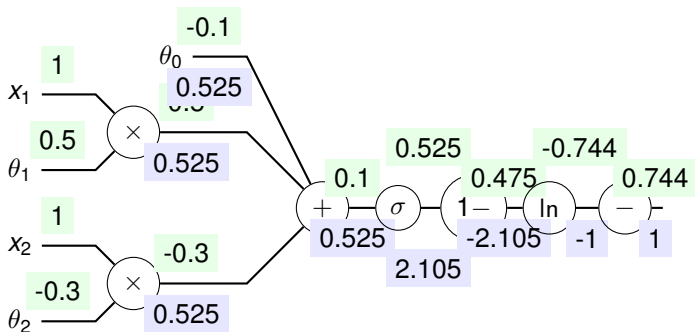
Now do the backward pass.



$$0.525 = \sigma(0.1)(1 - \sigma(0.1))(2.105)$$

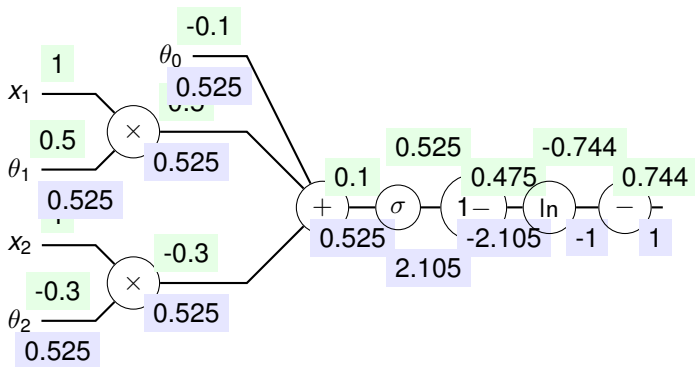
Backpropagation again

Now do the backward pass.



Backpropagation again

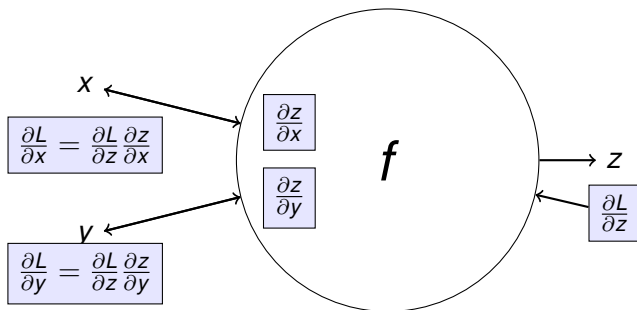
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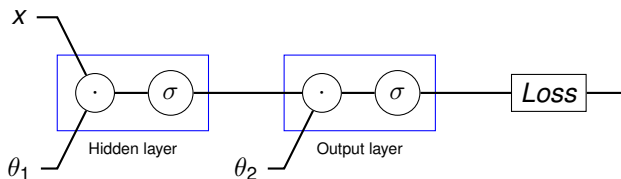
Backward differentiation (backpropagation)

if

x, y, z are vectors. $\frac{\partial z}{\partial x}$ is now a (Jacobian) matrix: the derivative of every element of z w.r.t. every element of x .

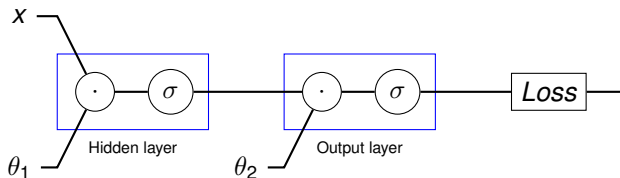


Backpropagation with a hidden layer



Backpropagation with a hidden layer

in this example, assume no bias weight

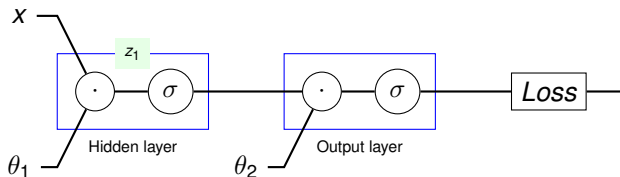


$$x = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$y = 1$$

$$\theta_1 = \begin{pmatrix} 0.45 & 0.05 \\ -0.38 & 0.74 \end{pmatrix} \quad \theta_2 = \begin{pmatrix} -0.13 & 0.95 \end{pmatrix}$$

Backpropagation with a hidden layer



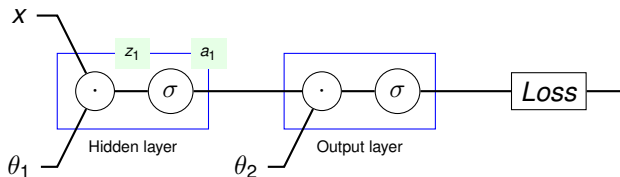
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$$z_1 = \begin{pmatrix} 0.5 \\ 0.36 \end{pmatrix}$$

Backpropagation with a hidden layer



$$x = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

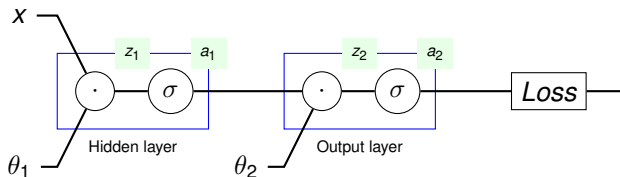
$$y = 1$$

$$\theta_1 = \begin{pmatrix} 0.45 & 0.05 \\ -0.38 & 0.74 \end{pmatrix} \quad \theta_2 = \begin{pmatrix} -0.13 & 0.95 \end{pmatrix}$$

$$z_1 = \begin{pmatrix} 0.5 \\ 0.36 \end{pmatrix}$$

$$a_1 = \begin{pmatrix} 0.62 \\ 0.59 \end{pmatrix}$$

Backpropagation with a hidden layer



$$x = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$y = 1$$

$$\theta_1 = \begin{pmatrix} 0.45 & 0.05 \\ -0.38 & 0.74 \end{pmatrix} \quad \theta_2 = \begin{pmatrix} -0.13 & 0.95 \end{pmatrix}$$

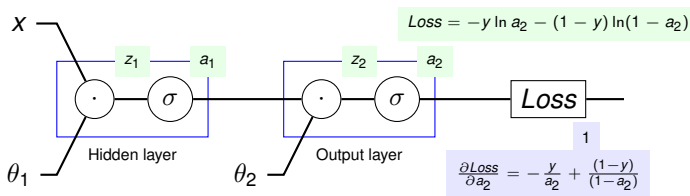
$$z_1 = \begin{pmatrix} 0.5 \\ 0.36 \end{pmatrix}$$

$$z_2 = 0.48$$

$$a_1 = \begin{pmatrix} 0.62 \\ 0.59 \end{pmatrix}$$

$$a_2 = 0.62$$

Backpropagation with a hidden layer



$$x = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$y = 1$$

$$\theta_1 = \begin{pmatrix} 0.45 & 0.05 \\ -0.38 & 0.74 \end{pmatrix} \quad \theta_2 = \begin{pmatrix} -0.13 & 0.95 \end{pmatrix} \quad \frac{\partial \text{Loss}}{\partial a_2} = -1.62$$

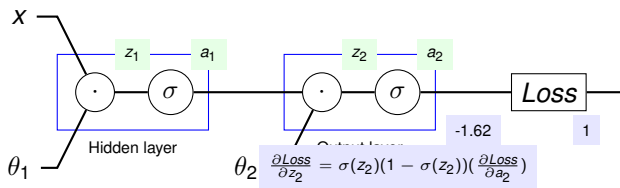
$$z_1 = \begin{pmatrix} 0.5 \\ 0.36 \end{pmatrix}$$

$$z_2 = 0.48$$

$$a_1 = \begin{pmatrix} 0.62 \\ 0.59 \end{pmatrix}$$

$$a_2 = 0.62$$

Backpropagation with a hidden layer



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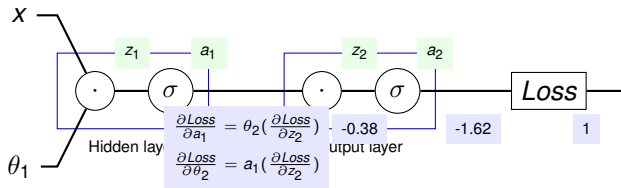
$$z_1 = \begin{pmatrix} 0.5 \\ 0.36 \end{pmatrix}$$

$$z_2 = 0.48$$

$$a_2 = 0.62$$

$$\frac{\partial \text{Loss}}{\partial z_2} = -0.38$$

Backpropagation with a hidden layer



$$x = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$y = 1$$

$$\theta_1 = \begin{pmatrix} 0.45 & 0.05 \\ -0.38 & 0.74 \end{pmatrix}$$

$$\theta_2 = \begin{pmatrix} -0.13 & 0.95 \end{pmatrix}$$

$$\frac{\partial \text{Loss}}{\partial a_2} = -1.62$$

$$z_1 = \begin{pmatrix} 0.5 \\ 0.36 \end{pmatrix}$$

$$z_2 = 0.48$$

$$a_1 = \begin{pmatrix} 0.62 \\ 0.59 \end{pmatrix}$$

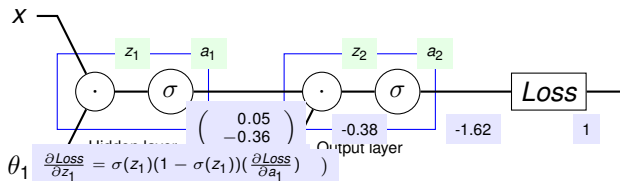
$$a_2 = 0.62$$

$$\frac{\partial \text{Loss}}{\partial z_2} = -0.38$$

$$\frac{\partial \text{Loss}}{\partial \theta_2} = \begin{pmatrix} -0.24 & -0.22 \end{pmatrix}$$

$$\frac{\partial \text{Loss}}{\partial a_1} = \begin{pmatrix} 0.05 \\ -0.36 \end{pmatrix}$$

Backpropagation with a hidden layer



$$x = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$y = 1$$

$$\theta_1 = \begin{pmatrix} 0.45 & 0.05 \\ -0.38 & 0.74 \end{pmatrix}$$

$$\theta_2 = \begin{pmatrix} -0.13 & 0.95 \end{pmatrix}$$

$$\frac{\partial \text{Loss}}{\partial a_2} = -1.62$$

$$z_1 = \begin{pmatrix} 0.5 \\ 0.36 \end{pmatrix}$$

$$z_2 = 0.48$$

$$a_1 = \begin{pmatrix} 0.62 \\ 0.59 \end{pmatrix}$$

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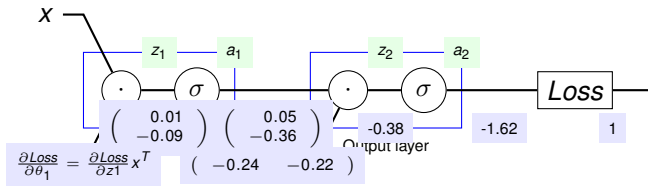
$$\frac{\partial \text{Loss}}{\partial z_1} = \begin{pmatrix} 0.01 \\ -0.09 \end{pmatrix}$$

$$\frac{\partial \text{Loss}}{\partial z_2} = -0.38$$

$$\frac{\partial \text{Loss}}{\partial \theta_2} = \begin{pmatrix} -0.24 & -0.22 \end{pmatrix}$$

$$\frac{\partial \text{Loss}}{\partial a_1} = \begin{pmatrix} 0.05 \\ -0.36 \end{pmatrix}$$

Backpropagation with a hidden layer



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$$y = 1$$

$$\theta_1 = \begin{pmatrix} 0.45 & 0.05 \\ -0.38 & 0.74 \end{pmatrix}$$

$$\theta_2 = \begin{pmatrix} -0.13 & 0.95 \end{pmatrix}$$

$$\frac{\partial \text{Loss}}{\partial a_2} = -1.62$$

$$z_1 = \begin{pmatrix} 0.5 \\ 0.36 \end{pmatrix}$$

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$$a_1 = \begin{pmatrix} 0.62 \\ 0.59 \end{pmatrix}$$

$$a_2 = 0.62$$

$$\frac{\partial \text{Loss}}{\partial z_1} = \begin{pmatrix} 0.01 \\ -0.09 \end{pmatrix}$$

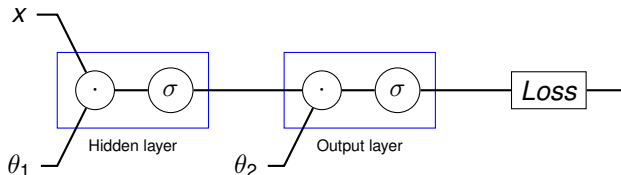
$$\frac{\partial \text{Loss}}{\partial z_2} = -0.38$$

$$\frac{\partial \text{Loss}}{\partial \theta_1} = \begin{pmatrix} 0.01 & 0.01 \\ -0.09 & -0.09 \end{pmatrix}$$

$$\frac{\partial \text{Loss}}{\partial \theta_2} = \begin{pmatrix} -0.24 & -0.22 \end{pmatrix}$$

$$\frac{\partial \text{Loss}}{\partial a_1} = \begin{pmatrix} 0.05 \\ -0.36 \end{pmatrix}$$

Backpropagation with a hidden layer



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$$\frac{\partial \text{Loss}}{\partial \theta_2} = \begin{pmatrix} -0.24 & -0.22 \end{pmatrix}$$

$$\frac{\partial \text{Loss}}{\partial a_1} = \begin{pmatrix} 0.05 \\ -0.36 \end{pmatrix}$$