Deep Learning and Practice Lab #1 (Spring 2020)

Lab Objective:

In this assignment, you will practice to build a simple neural network with two hidden layers. This NN needs to have both forward pass and back-propagation functionality.

Rules:

(1) This assignment should be done individually. Plagiarism is strictly prohibited.

(2) You can **only use** Numpy and other Python standard library, any other deep-learning-related frameworks (TensorFlow, PyTorch, etc.) are **not allowed** in this lab.

(3) You should add comments throughout your implementation for easy understanding.

(4) Write a report to detail your procedures and discussions, and convert your report into **.pdf** format.

(5) Please encapsulate all your files (including codes and report) into a single **.zip** file. Name the zip file as **Lab1_YourStudentID.zip** (e.g. Lab1_0856487.zip) and upload it to e3.

Important Dates:

Submission deadline: 4/6 (Mon.) 11:59 pm.
Experiment demonstration: 4/7 (Tue.).

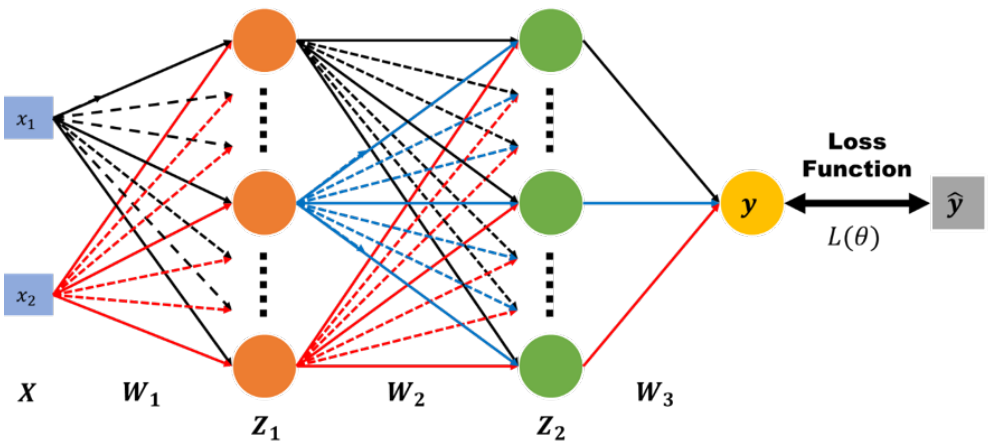
Requirements:

(1) Implement a simple neural network with two hidden layers.

(2) You must use back-propagation algorithm in this NN and build it from scratch. Only Numpy and other Python standard library is allowed.

(3) Plot your comparison between ground truth and the predict result.

Descriptions:



(1) Notations:

- x_1, x_2 : neural network inputs
- $X : [x_1, x_2]$

- y : neural network outputs
- $\hat{y}$: ground truth
- $L(\theta)$: loss
- W_1, W_2, W_3 : weight matrix of each network layers

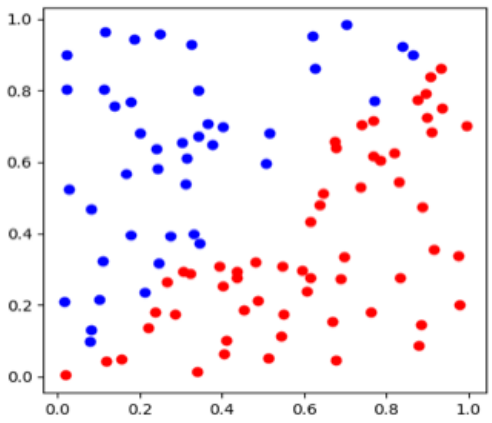
(2) $Z_1 = \sigma(XW_1), Z_2 = \sigma(Z_1W_2), y = \sigma(Z_2W_3)$

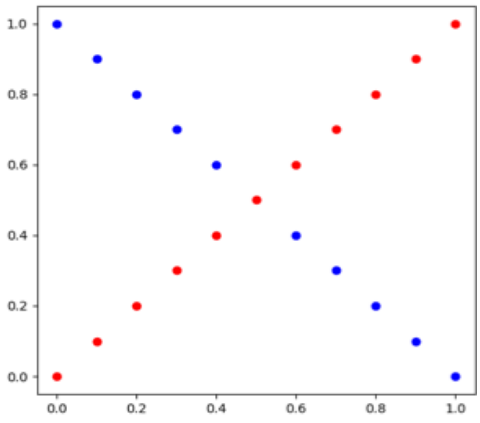
- σ is a sigmoid function that refers to the special case of the **logistic** function and defined by the formula:

$$\sigma(x) = \frac{1}{1 + e^{-x}}.$$

(3) Input data:

- Your data should contain but not restricted to the following two types (the generation of the data is contained in the sample code):





(4) Sigmoid function:

- A sigmoid function is a mathematical function having a characteristic "S"-shaped curve. It is a bounded, differentiable, real function that is defined for all real input values and has a non-negative derivative at each point. In general, a sigmoid function is monotonic, and has a first derivative which is bell shaped.

(5) Back-propagation:

Back-propagation is an algorithm that is commonly used in artificial neural networks to calculate gradients that is needed in the network weight update. It is a generalization of the delta rule to multi-layered feedforward networks, made possible by using the chain rule to iteratively compute gradients for each layer. The back-propagation algorithm can be divided into two parts; **propagation** and **weight update**.

a. Part 1: Propagation, each propagation stage involve the following steps:
   i. Propagate through the network to generate the output of each layers.
   ii. Compute the cost $L(\theta)$ (error term).
   iii. Propagate the output activations back through the network using the training target to generate Δ (the difference between the targeted and actual output values) of all hidden neurons and output layer.

b. Part 2: Weight update, each weight update involve the following steps:
   i. Multiply its output Δ and input activation to get the gradient of the weight.
   ii. Subtract a percentage of the gradient from the weight.
   iii. This percentage influences the speed and quality of learning; it is called **learning rate (LR)**. The greater the LR, the faster the neuron trains; the lower the LR, the more accurate the training is. The sign of the gradient of a weight indicates where the error is increasing, this is why the weight must be updated in the **opposite** direction.

c. Repeat part 1 & 2 until the performance of the network is satisfactory.

(6) Pseudocode:

```
initialize network weights (often small random values)
do
   forEach training example named ex
      prediction = neural-net-output(network, ex)  // forward pass
      actual = teacher-output(ex)
      compute error (prediction - actual) at the output units
      compute Δw_h for all weights from hidden layer to output layer  // backward pass
      compute Δw_i for all weights from input layer to hidden layer   // backward pass continued
      update network weights // input layer not modified by error estimate
until all examples classified correctly or another stopping criterion satisfied
return the network
```

Report Specification:

(1) Introduction (20%)
(2) Experimental Setup (30%)
   a. Sigmoid functions
   b. Neural network
   c. Back-propagation
(3) Experimental Result (30%)
   a. Screenshot and comparison figure
   b. Anything you want to share
(4) Discussion (20%)

Score:

Final score of this assignment =

(40% x report score + 60% x demonstration score) x format penalty x delay penalty

Please follow the format guideline that specified in this document (including the naming of the files). If the submitted files do not follow the format rules, you will get a format penalty (-5% of the total score).

You can still submit this assignment after the deadline with delay penalty (-30% of the total score). The delay submission is not allow after two weeks from the formal deadline.