CSE 411: Machine Learning

Multilayer Perceptrons

Dr Muhammad Abul Hasan



Department of Computer Science and Engineering Green University of Bangladesh muhammad.hasan@cse.green.edu.bd

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Outline

- 1 The Perceptron
- **Perceptron Algorithm**
- **Example**
- **Multilayer Perceptron**
- **Training**



I Just as electricity transformed almost everything 100 years ago, today I actually have a hard time thinking of an industry that I don't think AI (Artificial Intelligence) will transform in the next several years.

- Andrew Ng

Next Up ...

- 1 The Perceptron

- 4 Multilayer Perceptron



Introduction

The perceptron is a type of linear classifier used in machine learning. It was introduced in 1957 by Frank Rosenblatt and is based on the idea of a single neuron in the brain.



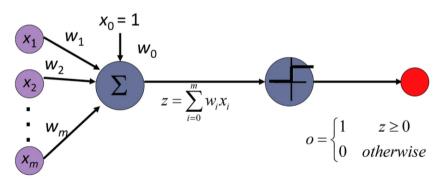
The Perceptron

- First neural network learning model in the 1960's
- Simple and limited (single layer model)
- Basic concepts are similar for multi-layer models so this is a good learning tool



The Perceptron

- The perceptron has m binary inputs denoted by x_1, \dots, x_m , which represent the incoming signals
- outputs a single binary value denoted if the perceptron is "firing" or not.





The Perceptron

The perceptron computes the weighted sum of its incoming signals.

$$z = w_1 x_1 + \dots + w_m x_m \tag{1}$$

$$=\sum_{i=1}^{m}w_{i}x_{i}\tag{2}$$

- To simplify the learning process, a special input called bias is added (value 1).
- This neuron is typically denoted by x_0 and its connection weight is denoted by w_0 .

$$z = \sum_{i=1}^{m} w_i x_i + \text{bias}$$
 (3)

$$= \sum_{i=1}^{m} w_i x_i + w_0 x_0 = \sum_{i=0}^{m} w_i x_i$$



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Perceptron Algorithm

The perceptron algorithm is a supervised learning algorithm for binary classification. It learns a linear function by updating the weights of the input features based on the errors made by the model.

- Initialize the weights to zero or small random values.
- For each training example, calculate the predicted output.
- Update the weights based on the prediction error.
- Repeat until convergence or a maximum number of iterations is reached.
- The perceptron algorithm is guaranteed to converge if the data is linearly separable.



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Suppose we have the following training data:

Feature 1	Feature 2	Label
1	2	1
2	3	1
3	1	-1

We can use the perceptron algorithm to learn a linear classifier for this data. After several iterations, the algorithm converges to the following weights:

$$w_0 = -3$$
, $w_1 = 2$, $w_2 = 1$

The final decision boundary is $-3 + 2x_1 + x_2 = 0$, which separates the positive examples from the negative examples.

Let's play with perceptron learning:

https://dennis198.github.io/Perceptron-Visualizer/



What is the limitation of single-layer perceptron learning?



What is the limitation of single-layer perceptron learning?

Answer: Simplicity and Non-linearity (that means, it is not capable of learning complex non-linear function)



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Multilayer Perceptrons

A multilayer perceptron represents an adaptable model $y(\cdot, w)$ able to map D-dimensional input to C-dimensional output:

$$y(\cdot, w) : \mathbb{R}^D \to \mathbb{R}^C, x \mapsto y(x, w) = \begin{pmatrix} y_1(x, w) \\ \vdots \\ y_C(x, w) \end{pmatrix}.$$
 (5)

In general, a (L+1)-layer perceptron consists of (L+1) layers, each layer l computing linear combinations of the previous layer (l-1) (or the input).



Multilaver Perceptrons – First Layer

On input $x \in \mathbb{R}^D$, layer l = 1 computes a vector $y^{(1)} := (y_1^{(1)}, \dots, y_{m(1)}^{(1)})$ where

$$y_i^{(1)} = f\left(z_i^{(1)}\right) \quad \text{with } z_i^{(1)} = \sum_{j=1}^D w_{i,j}^{(1)} x_j + w_{i,0}^{(1)}. \tag{6}$$

$$i^{\text{th}} \text{ component is called "unit } i^{\text{"}}$$

where f is called activation function and $w_{i,j}^{(1)}$ are adjustable weights.



Multilayer Perceptrons - First Layer

What does this mean?

Layer l = 1 computes linear combinations of the input and applies a (non-linear) activation function ...

The first layer can be interpreted as generalized linear model:

$$y_i^{(1)} = f\left(\left(w_i^{(1)}\right)^T x + w_{i,0}^{(1)}\right). \tag{7}$$

Idea: Recursively apply L additional layers on the output $y^{(1)}$ of the first layer.



Multilayer Perceptrons – Further Layers

In general, layer l computes a vector $y^{(l)} := (y_1^{(l)}, \dots, y_{m^{(l)}}^{(l)})$ as follows:

$$y_i^{(l)} = f\left(z_i^{(l)}\right) \quad \text{with } z_i^{(l)} = \sum_{j=1}^{m^{(l-1)}} w_{i,j}^{(l)} y_j^{(l-1)} + w_{i,0}^{(l)}. \tag{8}$$

Thus, layer l computes linear combinations of layer (l-1) and applies an activation function



Multilayer Perceptrons - Output Layer

Layer (L+1) is called output layer because it computes the output of the multilayer perceptron:

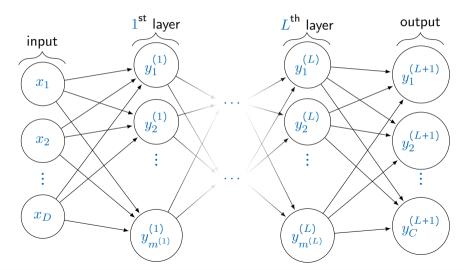
$$y(x,w) = \begin{pmatrix} y_1(x,w) \\ \vdots \\ y_C(x,w) \end{pmatrix} := \begin{pmatrix} y_1^{(L+1)} \\ \vdots \\ y_C^{(L+1)} \end{pmatrix} = y^{(L+1)}$$

$$(9)$$

where $C = m^{(L+1)}$ is the number of output dimensions.



Network Graph





Activation Functions – Notions

How to choose the activation function f in each layer?

- Non-linear activation functions will increase the expressive power: Multilayer perceptrons with $L+1 \geq 2$ are universal approximators ?!

$$y_i(x,w) \stackrel{!}{=} p(c=i|x) \tag{10}$$



Activation Functions – Notions

How to choose the activation function f in each layer?

- Non-linear activation functions will increase the expressive power: Multilayer perceptrons with $L+1 \geq 2$ are universal approximators ?!
- Depending on the application: For classification we may want to interpret the output as posterior probabilities:

$$y_i(x,w) \stackrel{!}{=} p(c=i|x) \tag{10}$$

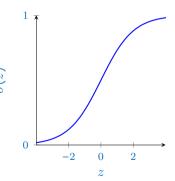
where c denotes the random variable for the class.



Activation Functions

Usually the activation function is chosen to be the logistic sigmoid:

$$\sigma(z) = \frac{1}{1 + \exp(-z)}$$



which is non-linear, monotonic and differentiable.



Activation Functions

Alternatively, the hyperbolic tangent is used frequently:

$$tanh(z)$$
. (11)

For classification with C > 1 classes, layer (L+1) uses the softmax activation function:

$$y_i^{(L+1)} = \sigma(z^{(L+1)}, i) = \frac{\exp(z_i^{(L+1)})}{\sum_{k=1}^C \exp(z_k^{(L+1)})}.$$
 (12)

Then, the output can be interpreted as posterior probabilities.



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Network Training – Notions

By now, we have a general model $y(\cdot, w)$ depending on W weights.

Idea: Learn the weights to perform

- regression,
- or classification.

We focus on classification.



Network Training – Training Set

Given a training set

$$C \text{ classes:} \\ 1\text{-of-}C \text{ coding scheme} \\ U_S = \{(x_n,t_n): 1 \leq n \leq N\}, \tag{13}$$

learn the mapping represented by U_S ...

$$E(w) = \sum_{n=1}^{N} E_n(w) = \sum_{n=1}^{N} \sum_{i=1}^{C} (y_i(x_n, w) - t_{n,i})^2$$
(14)



Network Training – Training Set

Given a training set

$$C \text{ classes:}$$

$$1\text{-of-}C \text{ coding scheme}$$

$$U_S = \{(x_n, t_n) : 1 \le n \le N\},$$

$$(13)$$

learn the mapping represented by U_S ...

by minimizing the squared error

$$E(w) = \sum_{n=1}^{N} E_n(w) = \sum_{n=1}^{N} \sum_{i=1}^{C} (y_i(x_n, w) - t_{n,i})^2$$
(14)

using iterative optimization.



Training Protocols

We distinguish ...

Stochastic Training A training sample (x_n, t_n) is chosen at random, and the weights w are updated to minimize $E_n(w)$.



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Stochastic Training A training sample (x_n, t_n) is chosen at random, and the weights w are updated to minimize $E_n(w)$.

Batch and Mini-Batch Training A set $M \subseteq \{1, \ldots, N\}$ of training samples is chosen and the weights w are updated based on the cumulative error $E_M(w) = \sum_{n \in M} E_n(w)$.



Training Protocols

We distinguish ...

A training sample (x_n, t_n) is chosen at random, and the weights w are updated to minimize $E_n(w)$.

A set $M \subseteq \{1, ..., N\}$ of training samples is chosen and the weights w are updated based on the cumulative error $E_M(w) = \sum_{n \in M} E_n(w).$

Besides, online training is possible, as well.



Thank You!