

Artificial Intelligence Lecturer 15 – Artificial Neuron Networks

School of Information and Communication Technology - HUST

Artificial neural networks

- Artificial neural network (ANN)
 - Inspired by biological neural systems, i.e., human brains
 - ANN is a network composed of a number of artificial neurons
- Neuron
 - Has an input/output (I/O) characteristic
 - Implements a local computation
- The output of a unit is determined by
 - Its I/O characteristic
 - Its interconnections to other units
 - Possibly external inputs



Artificial neural networks

- ANN can be seen as a parallel distributed information processing structure
- ANN has the ability to learn, recall, and generalize from training data by assigning and adjusting the interconnection weights
- The overall function is determined by
 - The network topology
 - The individual neuron characteristic
 - The learning/training strategy
 - The training data



Applications of ANNs

Image processing and computer vision

• E.g., image matching, preprocessing, segmentation and analysis, computer vision, image compression, stereo vision, and processing and understanding of time-varying images

Signal processing

• E.g., seismic signal analysis and morphology

Pattern recognition

• E.g., feature extraction, radar signal classification and analysis, speech recognition and understanding, fingerprint identification, character recognition, face recognition, and handwriting analysis

Medicine

• E.g., electrocardiographic signal analysis and understanding, diagnosis of various diseases, and medical image processing



Applications of ANNs

Military systems

• E.g., undersea mine detection, radar clutter classification, and tactical speaker recognition

• Financial systems

• E.g., stock market analysis, real estate appraisal, credit card authorization, and securities trading

• Planning, control, and search

• E.g., parallel implementation of constraint satisfaction problems, solutions to Traveling Salesman, and control and robotics

Power systems

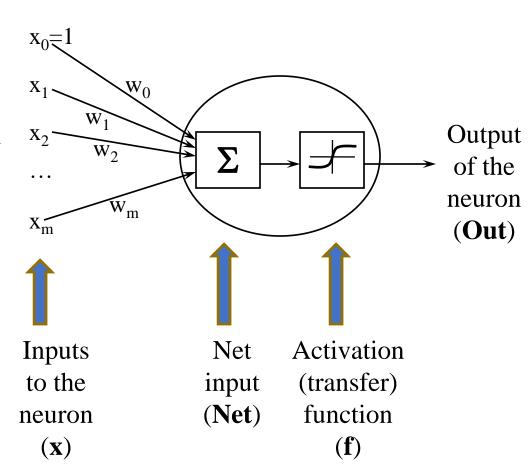
• E.g., system state estimation, transient detection and classification, fault detection and recovery, load forecasting, and security assessment





Structure and operation of a neuron

- The **input signals** to the neuron $(x_i, i = 1..m)$
 - Each input x_i associates with a weight w_i
- The **bias** w_0 (with the input $x_0=1$)
- Net input is an integration function of the inputs –
 Net (w, x)
- Activation (transfer)
 function computes the
 output of the neuron –
 f (Net (w, x))
- Output of the neuron: Out=f(Net(w,x))



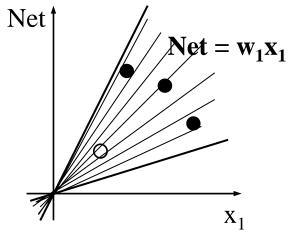


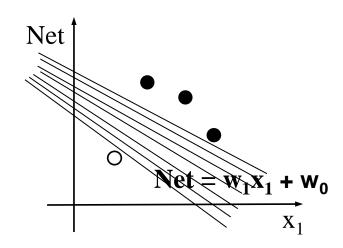
Net input and The bias

• The net input is typically computed using a linear function

$$Net = w_0 + w_1 x_1 + w_2 x_2 + \dots + w_m x_m = w_0 \cdot 1 + \sum_{i=1}^m w_i x_i = \sum_{i=0}^m w_i x_i$$

- The importance of the bias (w_0)
 - \rightarrow The family of separation functions Net= w_1x_1 cannot separate the instances into two classes
 - \rightarrow The family of functions Net= $w_1x_1+w_0$ can





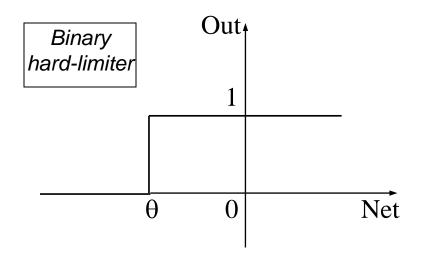


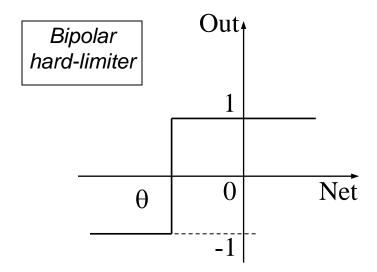
Activation function – Hard-limiter

- Also called the threshold function
- The output of the hard-limiter is either of the two values
- θ is the threshold value
- **Disadvantage**: neither continuous nor continuously differentiable

$$Out(Net) = hl1(Net, \theta) = \begin{cases} 1, & \text{if } Net \ge \theta \\ 0, & \text{if otherwise} \end{cases}$$

$$Out(Net) = hl2(Net, \theta) = sign(Net, \theta)$$





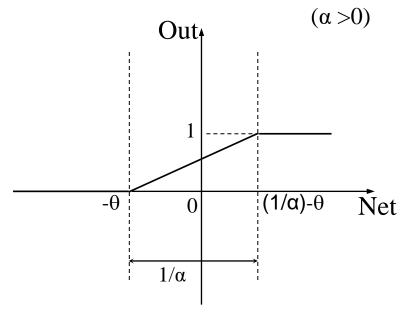


Activation function – Threshold logic

$$Out(Net) = tl(Net, \alpha, \theta) = \begin{cases} 0, & \text{if} & Net < -\theta \\ \alpha(Net + \theta), & \text{if} -\theta \le Net \le \frac{1}{\alpha} - \theta \\ 1, & \text{if} & Net > \frac{1}{\alpha} - \theta \end{cases}$$

$$= \max(0, \min(1, \alpha(Net + \theta)))$$

- It is called also saturating linear function
- A combination of linear and hardlimiter activation functions
- α decides the slope in the linear range
- **Disadvantage**: continuous but not continuously differentiable





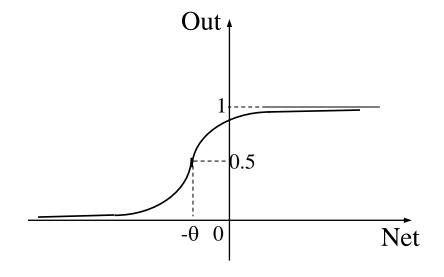
Activation function – Sigmoidal

$$Out(Net) = sf(Net, \alpha, \theta) = \frac{1}{1 + e^{-\alpha(Net + \theta)}}$$

- Most often used in ANNs
- The slope parameter α is important
- The output value is always in (0,1)

Advantage

- Both continuous and continuously differentiable
- The derivative of a sigmoidal function can be expressed in terms of the function itself

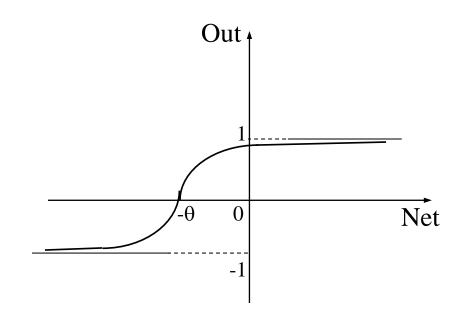




Activation function – Hyperbolic tangent

$$Out(Net) = \tanh(Net, \alpha, \theta) = \frac{1 - e^{-\alpha(Net + \theta)}}{1 + e^{-\alpha(Net + \theta)}} = \frac{2}{1 + e^{-\alpha(Net + \theta)}} - 1$$

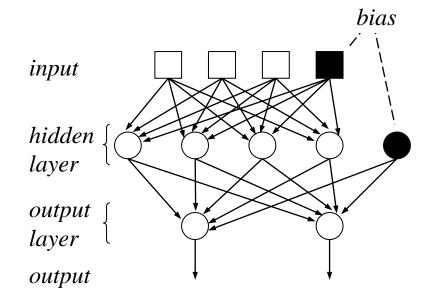
- Also often used in ANNs
- The slope parameter α is important
- The output value is always in (-1,1)
- Advantage
 - Both continuous and continuously differentiable
 - The derivative of a tanh function can be expressed in terms of the function itself





Network structure

- Topology of an ANN is composed by:
 - The number of input signals and output signals
 - □ The number of layers
 - The number of neurons in each layer
 - □ The number of weights in each neuron
 - The way the weights are linked together within or between the layer(s)
 - Which neurons receive the (error) correction signals
- Every ANN must have
 - exactly one input layer
 - exactly one output layer
 - zero, one, or more than one hidden layer(s)



- An ANN with one hidden layer
- Input space: 3-dimensional
- Output space: 2-dimensional
- In total, there are 6 neurons
 - 4 in the hidden layer
 - 2 in the output layer

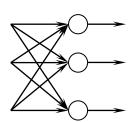
Network structure

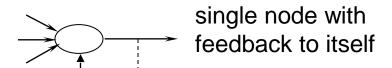
- A layer is a group of neurons
- A hidden layer is any layer between the input and the output layers
- Hidden nodes do not directly interact with the external environment
- An ANN is said to be *fully connected* if every output from one layer is connected to every node in the next layer
- An ANN is called *feed-forward network* if no node output is an input to a node in the same layer or in a preceding layer
- When node outputs can be directed back as inputs to a node in the same (or a preceding) layer, it is a *feedback network*
 - If the feedback is directed back as input to the nodes in the same layer, then it is called *lateral feedback*
- Feedback networks that have closed loops are called *recurrent networks*

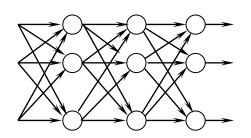


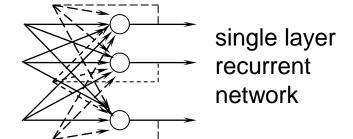
Network structure – Example

single layer feed-forward network

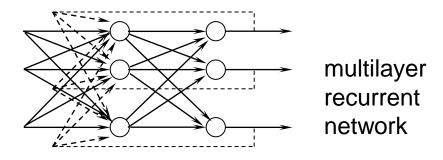








multilayer feed-forward network





Learning rules

- Two kinds of learning in neural networks
 - Parameter learning
 - → Focus on the update of the connecting weights in an ANN
 - Structure learning
 - → Focus on the change of the network structure, including the number of processing elements and their connection types
- These two kinds of learning can be performed simultaneously or separately
- Most of the existing learning rules are the type of parameter learning
- We focus the parameter learning



General weight learning rule

• At a learning step (t) the adjustment of the weight vector w is proportional to the product of the learning signal $r^{(t)}$ and the input $x^{(t)}$

$$\Delta \mathbf{w}^{(t)} \sim r^{(t)}.\mathbf{x}^{(t)}$$
$$\Delta \mathbf{w}^{(t)} = \eta.r^{(t)}.\mathbf{x}^{(t)}$$

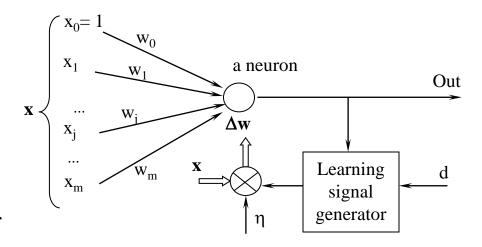
where η (>0) is the learning rate

The learning signal r is a function of w, x, and the desired output d

$$r = g(\mathbf{w}, \mathbf{x}, \mathbf{d})$$

• The general weight learning rule

$$\Delta \mathbf{w}^{(t)} = \eta.g(\mathbf{w}^{(t)}, \mathbf{x}^{(t)}, \mathbf{d}^{(t)}).\mathbf{x}^{(t)}$$



Note that x_j can be either:

- an (external) input signal, or
- an output from another neuron

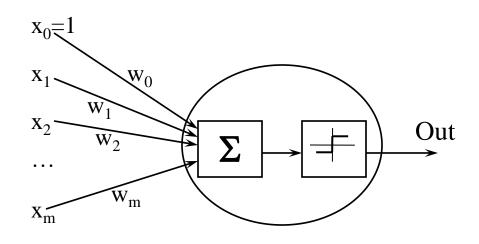


Perceptron

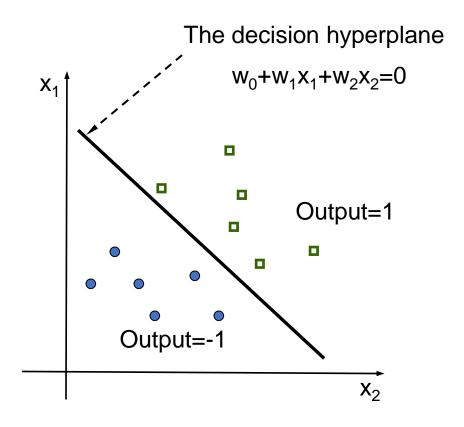
- A perceptron is the simplest type of ANNs
- Use the hard-limit activation function

$$Out = sign(Net(w, x)) = sign\left(\sum_{j=0}^{m} w_j x_j\right)$$

- For an instance x, the perceptron output is
 - 1, if Net(**w**,**x**)>0
 - -1, otherwise



Perceptron – Illustration





Perceptron – Learning

- Given a training set $D = \{(x,d)\}$
 - *x* is the input vector
 - d is the desired output value (i.e., -1 or 1)
- The perceptron learning is to determine a weight vector that makes the perceptron produce the correct output (-1 or 1) for every training instance
- If a training instance x is correctly classified, then no update is needed
- If d=1 but the perceptron outputs -1, then the weight w should be updated so that Net(w,x) is increased
- If d=-1 but the perceptron outputs 1, then the weight w should be updated so that Net(w,x) is decreased



Perceptron_incremental(D, η)

```
Initialize \mathbf{w} (w_{i} \leftarrow an initial (small) random value)
```

do

for each training instance $(x, d) \in D$

Compute the real output value Out

$$\mathbf{w} \leftarrow \mathbf{w} + \eta (d-Out) \mathbf{x}$$

end for

until all the training instances in D are correctly classified

return w



```
Perceptron_batch(D, η)
```

Initialize \mathbf{w} (w_{i} \leftarrow an initial (small) random value)

do

$$\Delta \mathbf{w} \leftarrow 0$$

for each training instance $(x, d) \in D$

Compute the real output value Out

$$\Delta \mathbf{w} \leftarrow \Delta \mathbf{w} + \eta (d-Out) \mathbf{x}$$

end for

$$\mathbf{w} \leftarrow \mathbf{w} + \Delta \mathbf{w}$$

until all the training instances in D are correctly classified

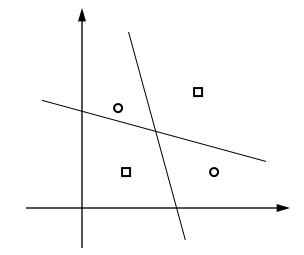
return w



Perceptron - Limitation

- The perceptron learning procedure is proven to converge if
 - The training instances are linearly separable
 - With a sufficiently small η used
- The perceptron may not converge if the training instances are not linearly separable
- We need to use the **delta rule**
 - Converges toward a best-fit approximation of the target function
 - The delta rule uses **gradient descent** to search the hypothesis space (of possible weight vectors) to find the weight vector that best fits the training instances

A perceptron cannot correctly classify this training set!





Error (cost) function

- Let's consider an ANN that has *n* output neurons
- Given a training instance (x,d), the **training error** made by the currently estimated weights vector w:

$$E_{\mathbf{x}}(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^{n} \left(d_i - Out_i \right)^2$$

• The **training error** made by the currently estimated weights vector **w** over the entire training set *D*:

$$E_D(\mathbf{w}) = \frac{1}{|D|} \sum_{\mathbf{x} \in D} E_{\mathbf{x}}(\mathbf{w})$$

Gradient descent

- **Gradient** of E (denoted as ∇E) is a vector
 - The direction points most uphill
 - The length is proportional to steepness of hill
- The gradient of ∇E specifies the direction that produces the **steepest** increase in E

$$\nabla E(\mathbf{w}) = \left(\frac{\partial E}{\partial w_1}, \frac{\partial E}{\partial w_2}, \dots, \frac{\partial E}{\partial w_N}\right)$$

where N is the number of the weights in the network (i.e., N is the length of \mathbf{w})

• Hence, the direction that produces the **steepest decrease** is the negative of the gradient of *E*

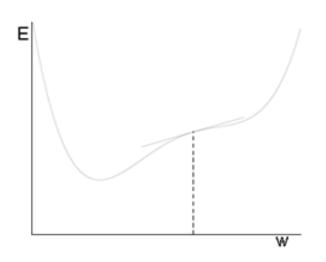
$$\Delta \mathbf{w} = -\eta \cdot \nabla \mathbf{E} (\mathbf{w});$$
 $\Delta w_i = -\eta \frac{\partial E}{\partial x_i}, \quad \forall i = 1..N$

• Requirement: The activation functions used in the network must be continuous functions of the weights, differentiable everywhere

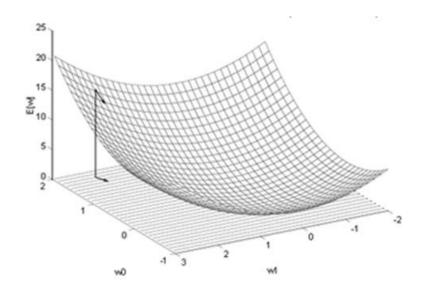


Gradient descent – Illustration

One-dimensional E(w)



Two-dimensional $E(w_1, w_2)$



Gradient_descent_incremental (D, η)

```
Initialize \mathbf{w} (w_{i} \leftarrow an initial (small) random value)
```

for each training instance (x, d) ∈ D

Compute the network output

for each weight component w_i

$$w_{i} \leftarrow w_{i} - \eta (\partial E_{x}/\partial w_{i})$$

end for

end for

until (stopping criterion satisfied)

return w

Stopping criterion: # of iterations (epochs), threshold error, etc.



Multi-layer NNs and Back-propagation alg.

- As we have seen, a perceptron can only express a linear decision surface
- A multi-layer NN learned by the back-propagation (BP) algorithm can represent *highly non-linear decision surfaces*
- The BP learning algorithm is used to learn the weights of a multilayer NN
 - *Fixed structure* (i.e., fixed set of neurons and interconnections)
 - For every neuron the activation function must be *continuously differentiable*
- The BP algorithm employs gradient descent in the weight update rule
 - To minimize the error between the actual output values and the desired output ones, given the training instances

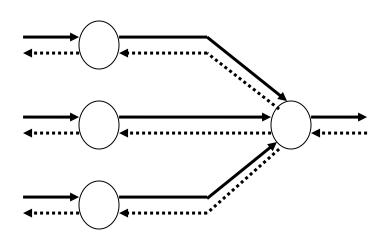


Back-propagation algorithm (1)

- Back-propagation algorithm searches for the weights vector that **minimizes the total error** made over the training set
- Back-propagation consists of the two phases
 - **Signal forward** phase. The input signals (i.e., the input vector) are <u>propagated (forwards)</u> from the input layer to the output layer (through the hidden layers)
 - Error backward phase
 - Since the desired output value for the current input vector is known, the error is computed
 - Starting at the output layer, the error is <u>propagated backwards</u> through the network, layer by layer, to the input layer
 - The error back-propagation is performed by recursively computing the local gradient of each neuron



Back-propagation algorithm (2)



- Signal forward phase
 - Network activation
- Error backward phase
 - Output error computation
 - Error propagation

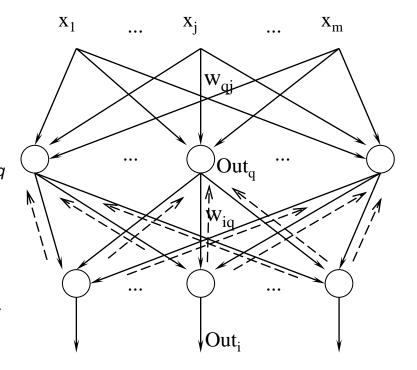
Derivation of BP alg. – Network structure

- Let's use this 3-layer NN to illustrate the details of the BP learning algorithm
- m input signals x_i (j=1..m)
- l hidden neurons z_q (q=1..l)
- *n* output neurons y_i (i=1..n)
- w_{qj} is the weight of the interconnection from input signal x_j to hidden neuron z_q
- w_{iq} is the weight of the interconnection from hidden neuron z_q to output neuron y_i
- Out_q is the (local) output value of hidden neuron z_q
- Out_i is the network output w.r.t. the output neuron y_i

Input *x_j* (*j*=1..*m*)

Hidden neuron z_q (q=1..l)

Output neuron y_i (i=1..n)



BP algorithm – Forward phase (1)

- For each training instance *x*
 - The input vector **x** is *propagated* from the input layer to the output layer
 - The network produces an actual output Out (i.e., a vector of Out_i , i=1..n)
- Given an input vector x, a neuron z_q in the hidden layer receives a net input of

...and produces a (local) output of
$$\sum_{j=1}^{m} w_{qj} x_j$$

where
$$f(.)$$
 is the activation (transfer) function of $(Net_q) = f(Net_q) = f(Net_q) = f(Net_q)$



BP algorithm – Forward phase (2)

• The net input for a neuron y_i in the output layer is

$$Net_{i} = \sum_{q=1}^{l} w_{iq} Out_{q} = \sum_{q=1}^{l} w_{iq} f\left(\sum_{j=1}^{m} w_{qj} x_{j}\right)$$

• Neuron y_i produces the output value (i.e., an output of the network)

$$Out_{i} = f(Net_{i}) = f\left(\sum_{q=1}^{l} w_{iq}Out_{q}\right) = f\left(\sum_{q=1}^{l} w_{iq}f\left(\sum_{j=1}^{m} w_{qj}x_{j}\right)\right)$$

• The vector of output values Out_i (i=1..n) is the actual network output, given the input vector x



BP algorithm – Backward phase (1)

- For each training instance *x*
 - The error signals resulting from the difference between the desired output *d* and the actual output *Out* are computed
 - The error signals are *back-propagated* from the output layer to the previous layers to update the weights
- Before discussing the error signals and their back propagation, we first define an error (cost) function

$$E(w) = \frac{1}{2} \sum_{i=1}^{n} (d_i - Out_i)^2 = \frac{1}{2} \sum_{i=1}^{n} [d_i - f(Net_i)]^2$$
$$= \frac{1}{2} \sum_{i=1}^{n} \left[d_i - f\left(\sum_{q=1}^{l} w_{iq} Out_q\right) \right]^2$$



BP algorithm – Backward phase (2)

 According to the gradient-descent method, the weights in the hiddento-output connections are updated by

$$\Delta w_{iq} = -\eta \frac{\partial E}{\partial w_{iq}}$$

• Using the derivative chain rule for $\partial E/\partial w_{iq}$, we have

$$\Delta w_{iq} = -\eta \left[\frac{\partial E}{\partial Out_i} \right] \left[\frac{\partial Out_i}{\partial Net_i} \right] \left[\frac{\partial Net_i}{\partial w_{iq}} \right] = \eta \left[d_i - Out_i \right] \left[f'(Net_i) \right] \left[Out_q \right] = \eta \delta_i Out_q$$
(note that the negative sign is incorporated in $\partial E/\partial Out_i$)

• δ_i is the **error signal** of neuron y_i in the **output layer**

$$\delta_{i} = -\frac{\partial E}{\partial Net_{i}} = -\left[\frac{\partial E}{\partial Out_{i}}\right] \left[\frac{\partial Out_{i}}{\partial Net_{i}}\right] = \left[d_{i} - Out_{i}\right] \left[f'(Net_{i})\right]$$
 where Net_{i} is the net input to neuron \dot{y}_{i} in the output layer, and $f'(Net_{i}) = \partial f(Net_{i})/\partial Net_{i}$



BP algorithm – Backward phase (3)

• To update the weights of the **input-to-hidden** connections, we also follow gradient-descent method and the derivative chain rule

$$\Delta w_{qj} = -\eta \frac{\partial E}{\partial w_{qj}} = -\eta \left[\frac{\partial E}{\partial Out_q} \right] \left[\frac{\partial Out_q}{\partial Net_q} \right] \left[\frac{\partial Net_q}{\partial w_{qj}} \right]$$

• From the equation of the error function E(w), it is clear that each error term (d_i-y_i) (i=1..n) is a function of Out_q

$$E(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^{n} \left[d_i - f \left(\sum_{q=1}^{l} w_{iq} Out_q \right) \right]^2$$



BP algorithm – Backward phase (4)

• Evaluating the derivative chain rule, we have

$$\Delta w_{qj} = \eta \sum_{i=1}^{n} \left[(d_i - Out_i) f'(Net_i) w_{iq} \right] f'(Net_q) x_j$$
$$= \eta \sum_{i=1}^{n} \left[\delta_i w_{iq} \right] f'(Net_q) x_j = \eta \delta_q x_j$$

• δ_q is the error signal of neuron z_q in the hidden layer

$$\delta_{q} = -\frac{\partial E}{\partial Net_{q}} = -\left[\frac{\partial E}{\partial Out_{q}}\right]\left[\frac{\partial Out_{q}}{\partial Net_{q}}\right] = f'(Net_{q})\sum_{i=1}^{n} \delta_{i}w_{iq}$$

where Net_q is the net input to neuron z_q in the hidden layer, and $f'(Net_q) = \partial f(Net_q)/\partial Net_q$



BP algorithm – Backward phase (5)

- According to the error equations δ_i and δ_q above, the **error signal** of a neuron in a **hidden** layer is different from the error signal of a neuron in the **output** layer
- Because of this difference, the derived weight update procedure is called the *generalized delta learning rule*
- The error signal δ_q of a hidden neuron z_q can be determined
 - in terms of the **error signals** δ_i of the neurons y_i (i.e., that z_q connects to) in the **output** layer
 - with the coefficients are just the weights w_{iq}
- The important feature of the BP algorithm: the weights update rule is local
 - To compute the weight change for a given connection, we need only the quantities available at both ends of that connection!



BP algorithm – Backward phase (6)

- The discussed derivation can be easily extended to the network with more than one hidden layer by using the chain rule continuously
- The general form of the BP update rule is

$$\Delta w_{ab} = \eta \delta_a x_b$$

- b and a refer to the two ends of the $(b \rightarrow a)$ connection (i.e., from neuron (or input signal) b to neuron a)
- x_b is the output of the hidden neuron (or the input signal) b,
- δ_a is the error signal of neuron a



Back_propagation_incremental(D, η)

A network with Q feed-forward layers, q = 1, 2, ..., Q

 ${}^{q}Net_{i}$ and ${}^{q}Out_{i}$ are the net input and output of the i^{th} neuron in the q^{th} layer

The network has *m* input signals and *n* output neurons

 ${}^qw_{ij}$ is the weight of the connection from the j^{th} neuron in the $(q-1)^{th}$ layer to the i^{th} neuron in the q^{th} layer

Step 0 (Initialization)

Choose $E_{threshold}$ (a tolerable error)

Initialize the weights to small random values

Set E=0

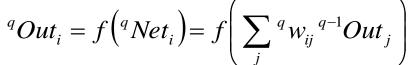
Step 1 (Training loop)

Apply the input vector of the k^{th} training instance to the input layer (q=1)

$${}^{q}Out_{i} = {}^{1}Out_{i} = x_{i}^{(k)}, \forall I$$

Step 2 (Forward propagation)

Propagate the signal forward through the network, until the network outputs (in the output layer) ${}^{Q}Out_{i}$ have all been obtained





Step 3 (Output error measure)

Compute the error and error signals ${}^{Q}\delta_{i}$ for every neuron in the output layer

$$E = E + \frac{1}{2} \sum_{i=1}^{n} (d_i^{(k)} - QOut_i)^2$$

$${}^{Q}\delta_{i} = (d_{i}^{(k)} - {}^{Q}Out_{i})f'({}^{Q}Net_{i})$$

Step 4 (Error back-propagation)

Propagate the error backward to update the weights and compute the error signals $q^{-1}\delta_i$ for the preceding layers

$$\Delta^{q} w_{ij} = \eta.({}^{q}\delta_{i}).({}^{q-1}Out_{j}); \qquad {}^{q}w_{ij} = {}^{q}w_{ij} + \Delta^{q}w_{ij}$$
$${}^{q-1}\delta_{i} = f'({}^{q-1}Net_{i})\sum_{j}{}^{q}w_{ji}{}^{q}\delta_{j}; \text{ for all } q = Q, Q-1,...,2$$

Step 5 (One epoch check)

Check whether the entire training set has been exploited (i.e., one epoch)

If the entire training set has been exploited, then go to step 6; otherwise, go to step 1

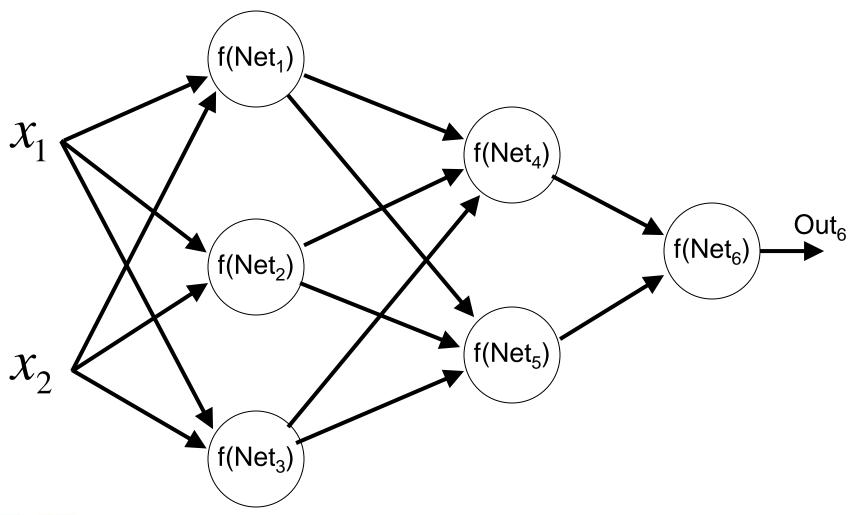
Step 6 (Total error check)

If the current total error is acceptable ($E < E_{threshold}$) then the training process terminates and output the final weights;

Otherwise, reset E=0, and initiate the new training epoch by going to step 1

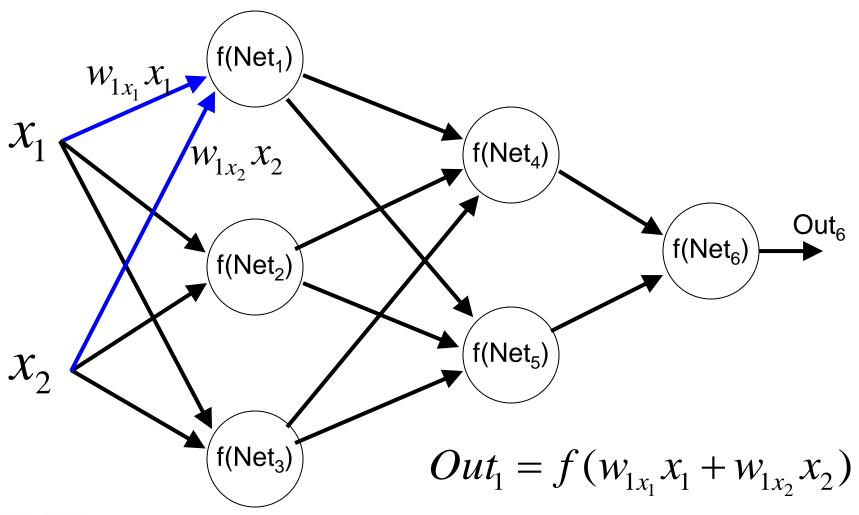


BP illustration – Forward phase (1)



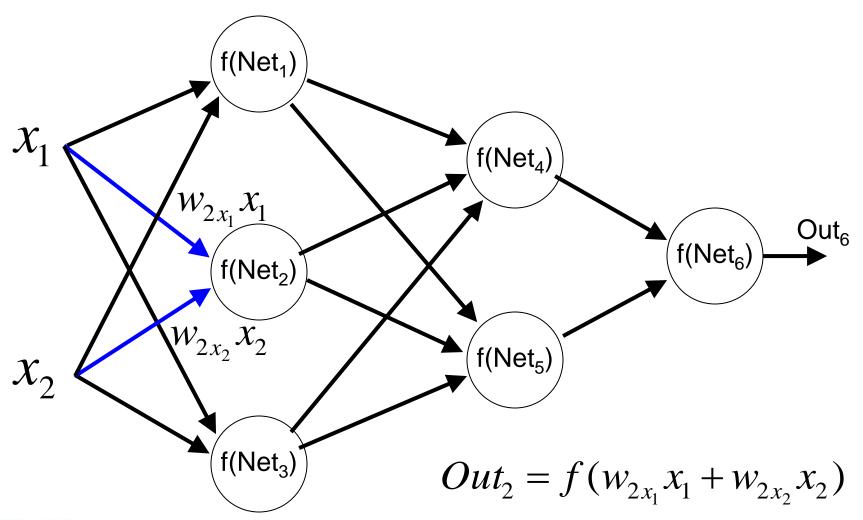


BP illustration – Forward phase (2)



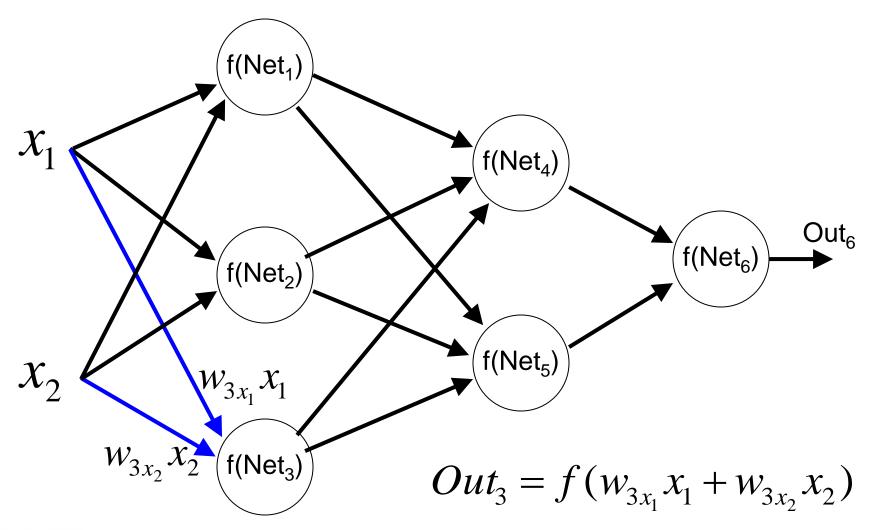


BP illustration – Forward phase (3)



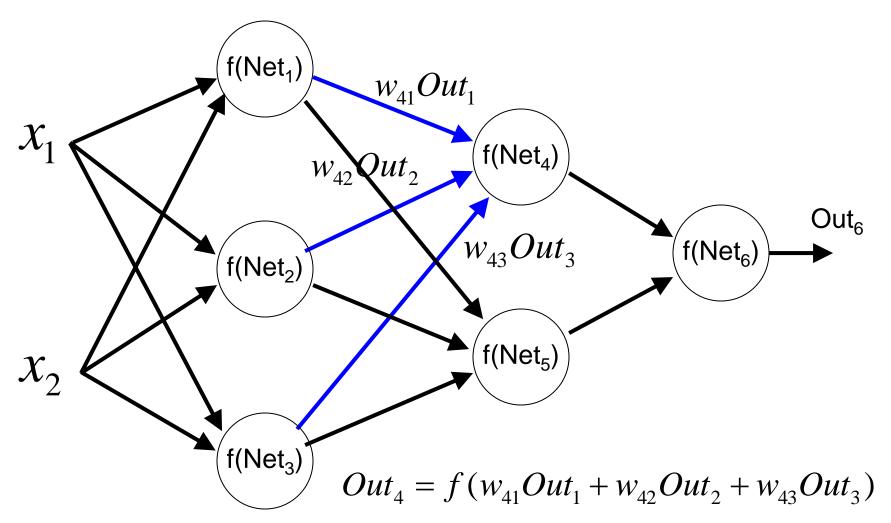


BP illustration – Forward phase (4)



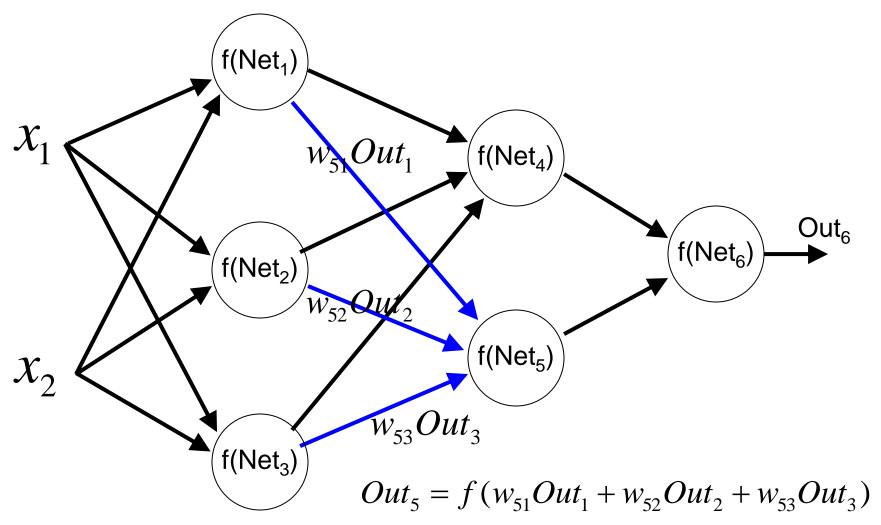


BP illustration – Forward phase (5)



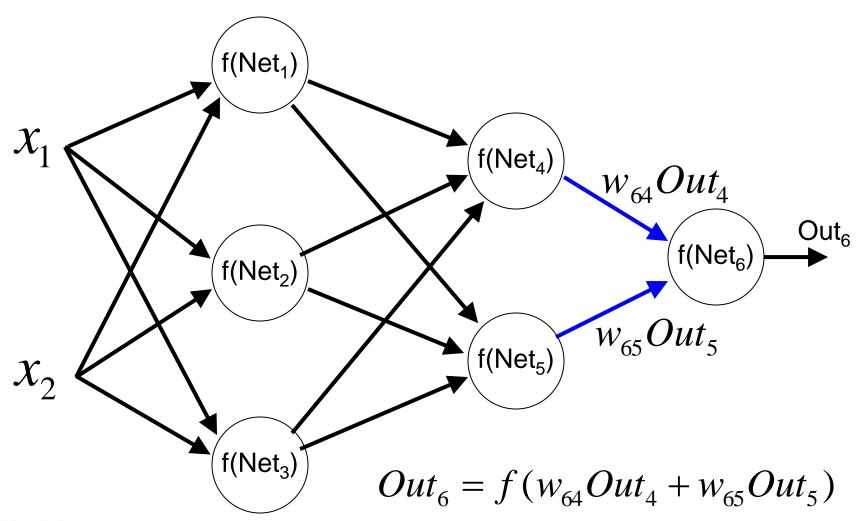


BP illustration – Forward phase (6)



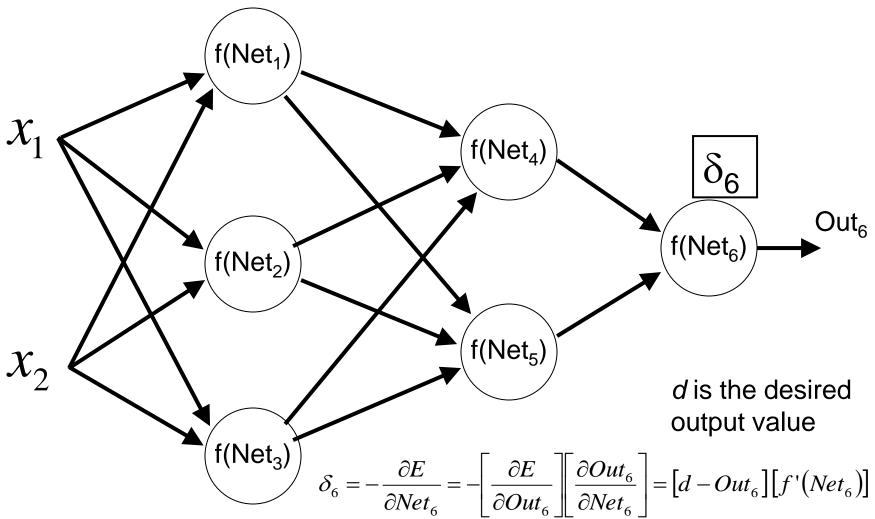


BP illustration – Forward phase (7)



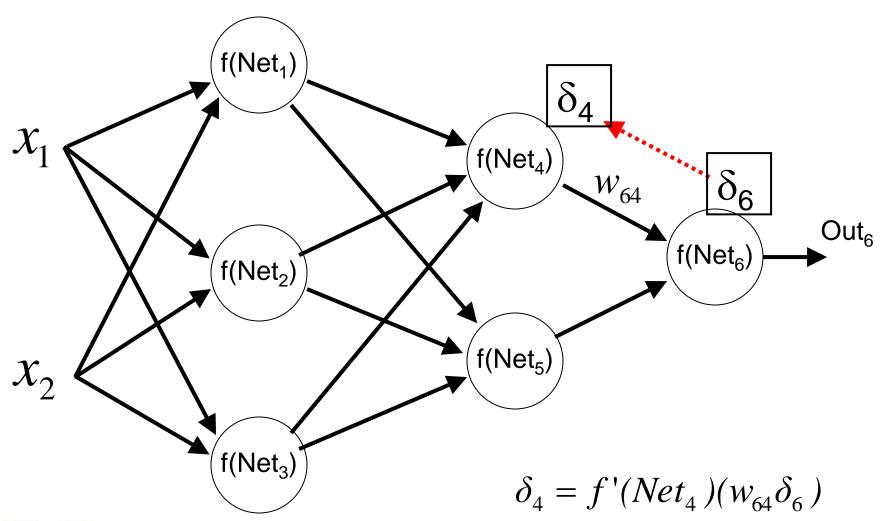


BP illustration – Compute the error



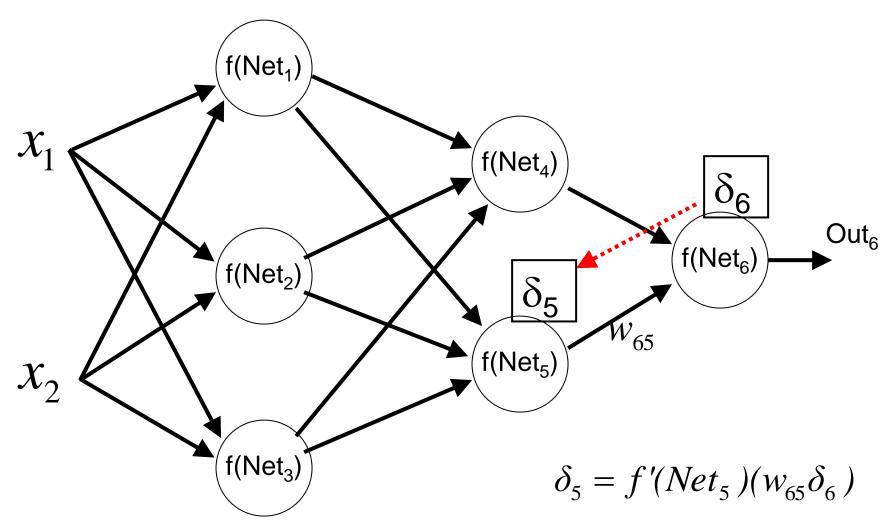


BP illustration – Backward phase (1)



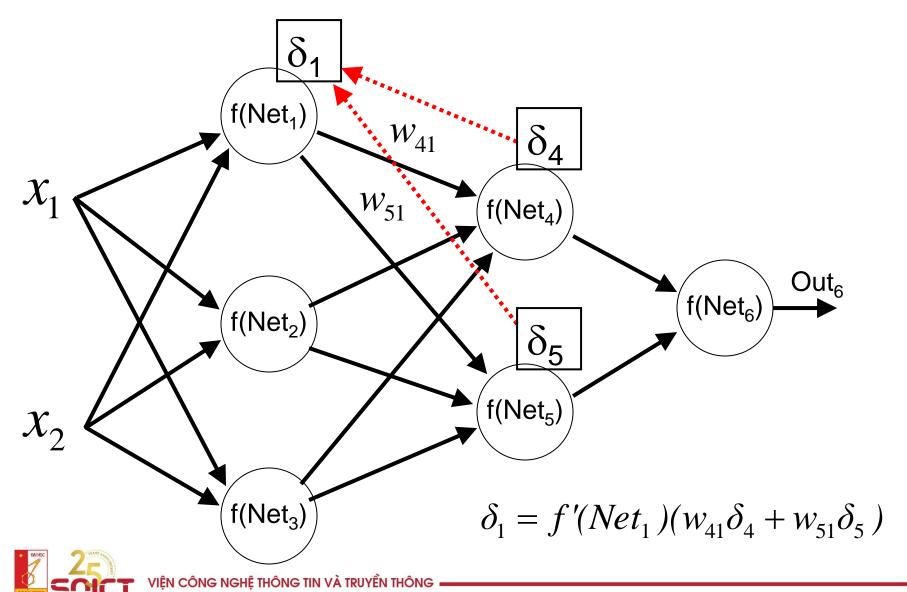


BP illustration – Backward phase (2)

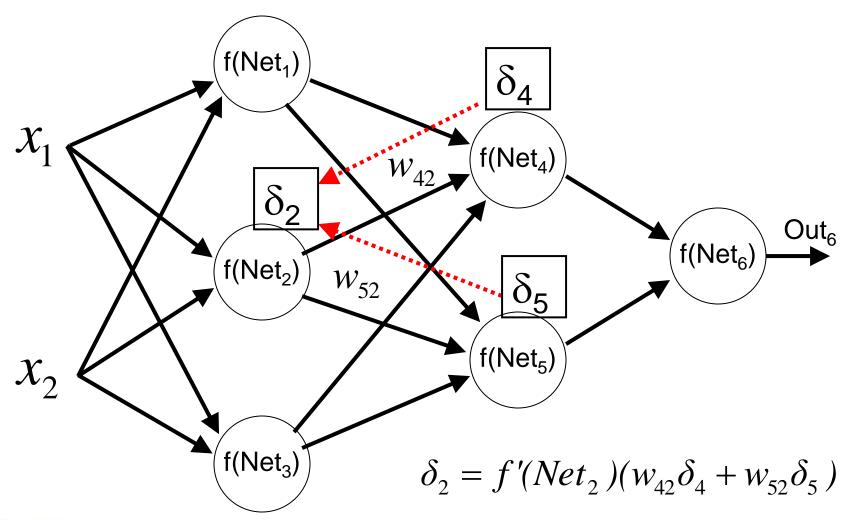




BP illustration – Backward phase (3)

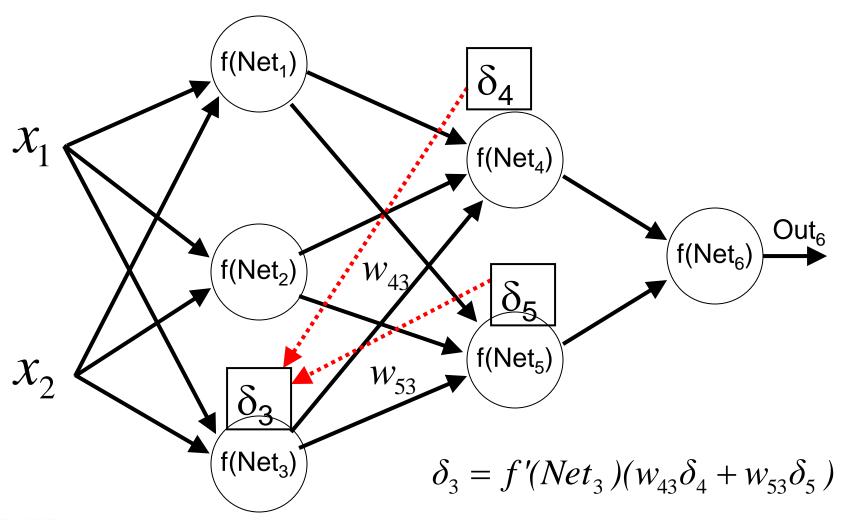


BP illustration – Backward phase (4)



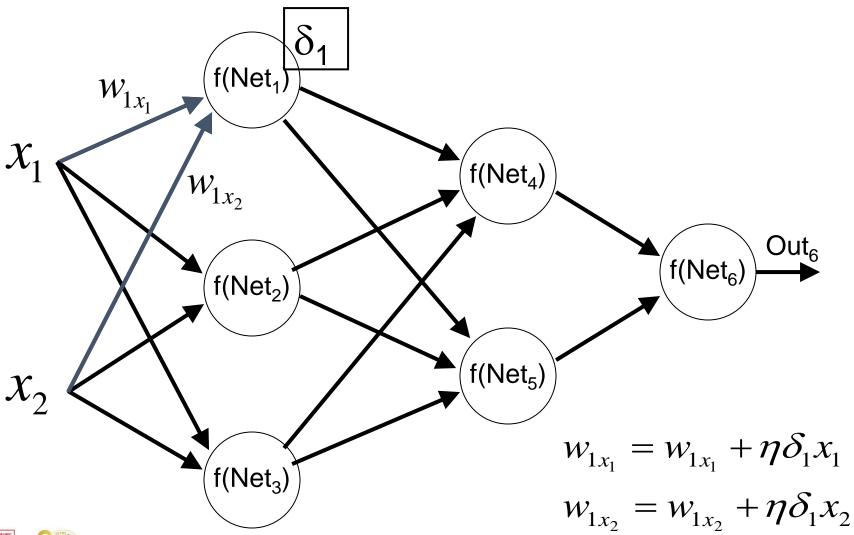


BP illustration – Backward phase (5)



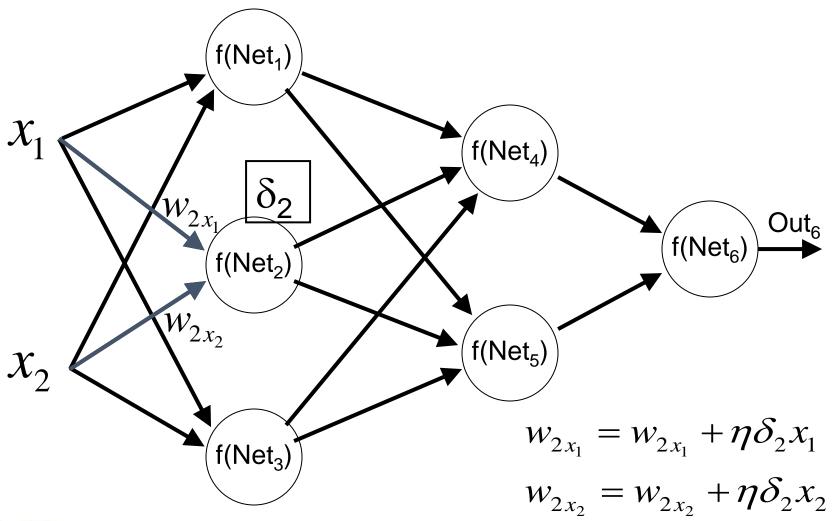


BP illustration – Weight update (1)



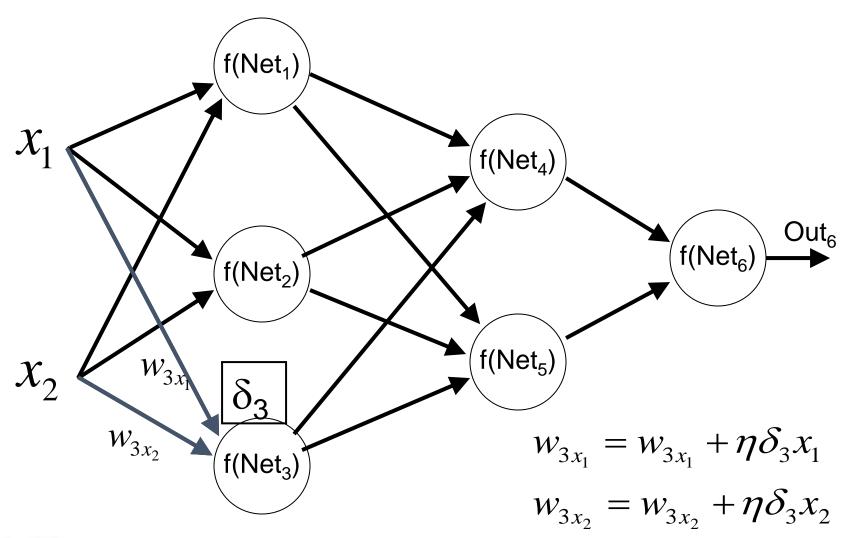


BP illustration – Weight update (2)



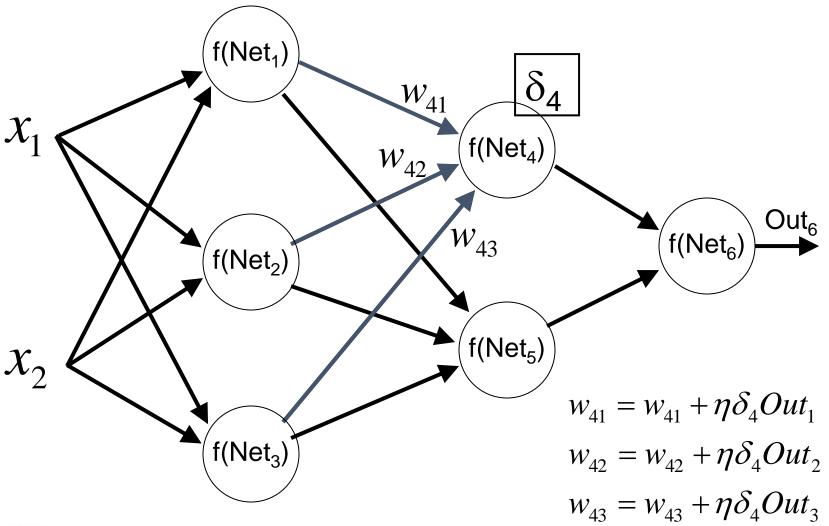


BP illustration – Weight update (3)



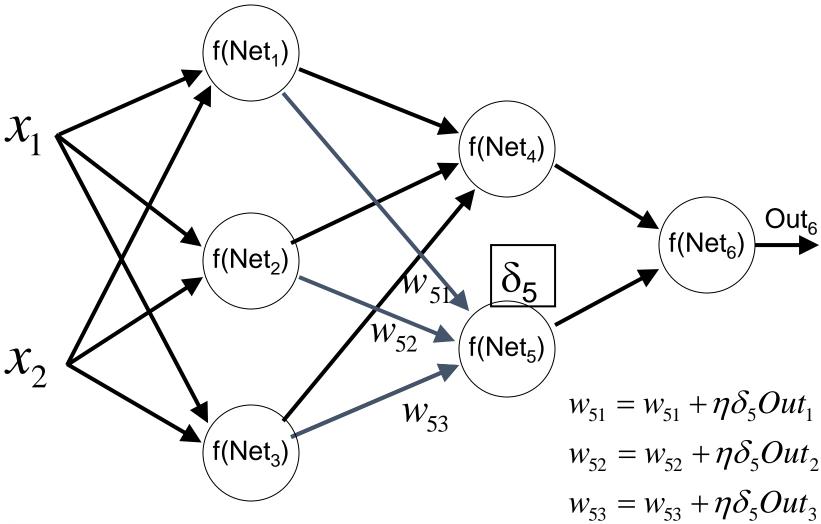


BP illustration – Weight update (4)



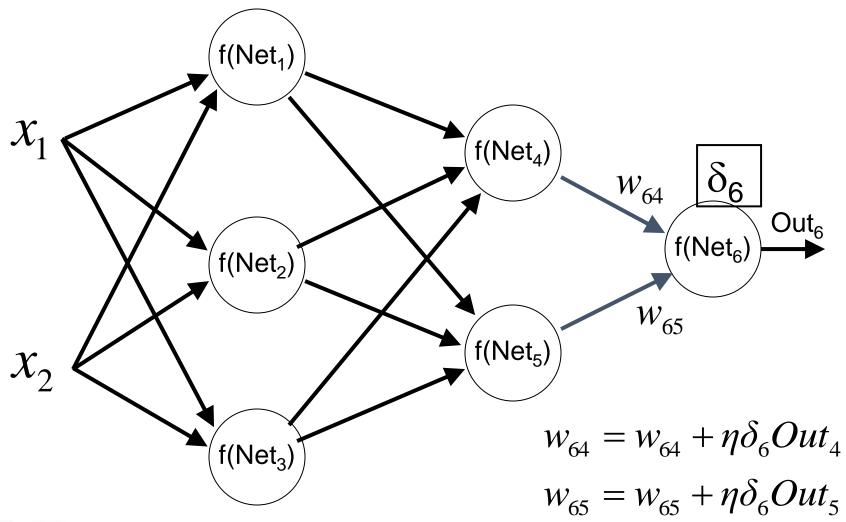


BP illustration – Weight update (5)





BP illustration – Weight update (6)





Advantages vs. Disadvantages

Advantages

- Massively parallel in nature
- Fault (noise) tolerant because of parallelism
- Can be designed to be adaptive

Disadvantages

- No clear rules or design guidelines for arbitrary applications
- No general way to assess the internal operation of the network (therefore, an ANN system is seen as a "black-box")
- Difficult to predict future network performance (generalization)



When using ANNs?

- Input is high-dimensional discrete or real-valued
- The target function is real-valued, discrete-valued or vectorvalued
- Possibly noisy data
- The form of the target function is unknown
- Human readability of result is not (very) important
- Long training time is accepted
- Short classification/prediction time is required

