

```

1 import numpy as np
2
3
4 class NeuralNetwork(object):
5     def __init__(self, input_nodes, hidden_nodes, output_nodes, learning_rate):
6         # Set number of nodes in input, hidden and output layers.
7         self.input_nodes = input_nodes
8         self.hidden_nodes = hidden_nodes
9         self.output_nodes = output_nodes
10
11         # Initialize weights
12         self.weights_input_to_hidden = np.random.normal(0.0, self.input_nodes**-0.5,
13                                                         (self.input_nodes, self.hidden_nodes))
14
15         self.weights_hidden_to_output = np.random.normal(0.0, self.hidden_nodes**-0.5,
16                                                         (self.hidden_nodes, self.output_nodes))
17         self.lr = learning_rate
18
19         ##### Set self.activation_function to your implemented sigmoid function #####
20         #
21         # Note: in Python, you can define a function with a lambda expression,
22         # as shown below.
23         self.activation_function = lambda x : 1/(1+np.exp(-x)) # Replace 0 with your sigmoid calculation.
24
25         ### If the lambda code above is not something you're familiar with,
26         # You can uncomment out the following three lines and put your
27         # implementation there instead.
28         #
29         #def sigmoid(x):
30         #    return 0 # Replace 0 with your sigmoid calculation here
31         #self.activation_function = sigmoid
32
33
34 def train(self, features, targets):
35     ''' Train the network on batch of features and targets.
36
37     Arguments
38     -----
39
40     features: 2D array, each row is one data record, each column is a feature
41     targets: 1D array of target values
42
43     '''
44     n_records = features.shape[0]
45     delta_weights_i_h = np.zeros(self.weights_input_to_hidden.shape)
46     delta_weights_h_o = np.zeros(self.weights_hidden_to_output.shape)
47     for X, y in zip(features, targets):
48
49         final_outputs, hidden_outputs = self.forward_pass_train(X) # Implement the forward pass function below
50         # Implement the backpropagation function below
51         delta_weights_i_h, delta_weights_h_o = self.backpropagation(final_outputs, hidden_outputs, X, y,
52                                                                     delta_weights_i_h, delta_weights_h_o)
53     self.update_weights(delta_weights_i_h, delta_weights_h_o, n_records)
54
55
56 def forward_pass_train(self, X):
57     ''' Implement forward pass here
58
59     Arguments
60     -----
61     X: features batch
62
63     '''
64     ##### Implement the forward pass here #####
65     ### Forward pass ###
66     # Hidden layer - Replace these values with your calculations.
67     hidden_inputs = np.dot(X, self.weights_input_to_hidden) # signals into hidden layer
68     hidden_outputs = self.activation_function(hidden_inputs) # signals from hidden layer
69
70     # Output layer - Replace these values with your calculations.
71     final_inputs = np.dot(hidden_outputs, self.weights_hidden_to_output) # signals into final output layer
72     final_outputs = final_inputs #self.activation_function(final_inputs) # signals from final output layer
73     #print (final_outputs, hidden_outputs)
74     return final_outputs, hidden_outputs
75
76 def backpropagation(self, final_outputs, hidden_outputs, X, y, delta_weights_i_h, delta_weights_h_o):
77     ''' Implement backpropagation
78
79     Arguments
80     -----
81     final_outputs: output from forward pass
82     y: target (i.e. label) batch
83     delta_weights_i_h: change in weights from input to hidden layers
84     delta_weights_h_o: change in weights from hidden to output layers
85
86     '''
87     ##### Implement the backward pass here #####
88     ### Backward pass ###
89
90     # Output error - Replace this value with your calculations.
91     # RG: (y-yhat)
92     error = y - final_outputs # Output layer error is the difference between desired target and actual output.
93
94     # Backpropagated error terms - Replace these values with your calculations.
95     # RG: d0 = (y - yhat) * f'(w.a)
96     # RG: But since the output activation function is f(x) = x, the derivative f'(x) = 1
97     output_error_term = error * 1.0
98
99     # Calculate the hidden layer's contribution to the error

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100 # RG: dh = np.dot(W,d0) * f'(h)
101 #print ("weights_hidden_to_output.shape", self.weights_hidden_to_output.shape)
102 #print ("output_error_term.shape", output_error_term.shape)
103 hidden_error = np.dot(self.weights_hidden_to_output, output_error_term )
104 #print ("hidden_error.shape", hidden_error.shape)
105 #print ("hidden_outputs.shape", hidden_outputs.shape)
106 # here the f(x) = sigmoid(x), hence f'(x) = f(x) * (1 - f(x))
107 hidden_error_term = hidden_error * hidden_outputs * (1 - hidden_outputs)
108
109 # Weight step (input to hidden)
110 delta_weights_i_h += (hidden_error_term * X[:, None])
111 # Weight step (hidden to output)
112 delta_weights_h_o += (output_error_term * hidden_outputs[:,None])
113 return delta_weights_i_h, delta_weights_h_o
114
115 def update_weights(self, delta_weights_i_h, delta_weights_h_o, n_records):
116     ''' Update weights on gradient descent step
117
118     Arguments
119     -----
120     delta_weights_i_h: change in weights from input to hidden layers
121     delta_weights_h_o: change in weights from hidden to output layers
122     n_records: number of records
123
124     '''
125     self.weights_hidden_to_output += self.lr * delta_weights_h_o/n_records # update hidden-to-output weights with gradient descent step
126     self.weights_input_to_hidden += self.lr * delta_weights_i_h/n_records # update input-to-hidden weights with gradient descent step
127
128 def run(self, features):
129     ''' Run a forward pass through the network with input features
130
131     Arguments
132     -----
133     features: 1D array of feature values
134
135     '''
136     ##### Implement the forward pass here #####
137     # Hidden layer - replace these values with the appropriate calculations.
138     #hidden_inputs = None # signals into hidden layer
139     #hidden_outputs = None # signals from hidden layer
140
141     # Output layer - Replace these values with the appropriate calculations.
142     #final_inputs = None # signals into final output layer
143     #final_outputs = None # signals from final output layer
144
145     # RG: DRY: since we already have the forward_pass_train function defined, use it.
146     final_outputs, _ = self.forward_pass_train(features)
147     return final_outputs
148
149 #####
150 # Set your hyperparameters here
151 #####
152
153
154 # Working
155 # TL: 0.066 VL: 0.148
156 iterations = 3000
157 learning_rate = 1
158 hidden_nodes = 8
159 output_nodes = 1

```