

Artificial Intelligence

Neural Network



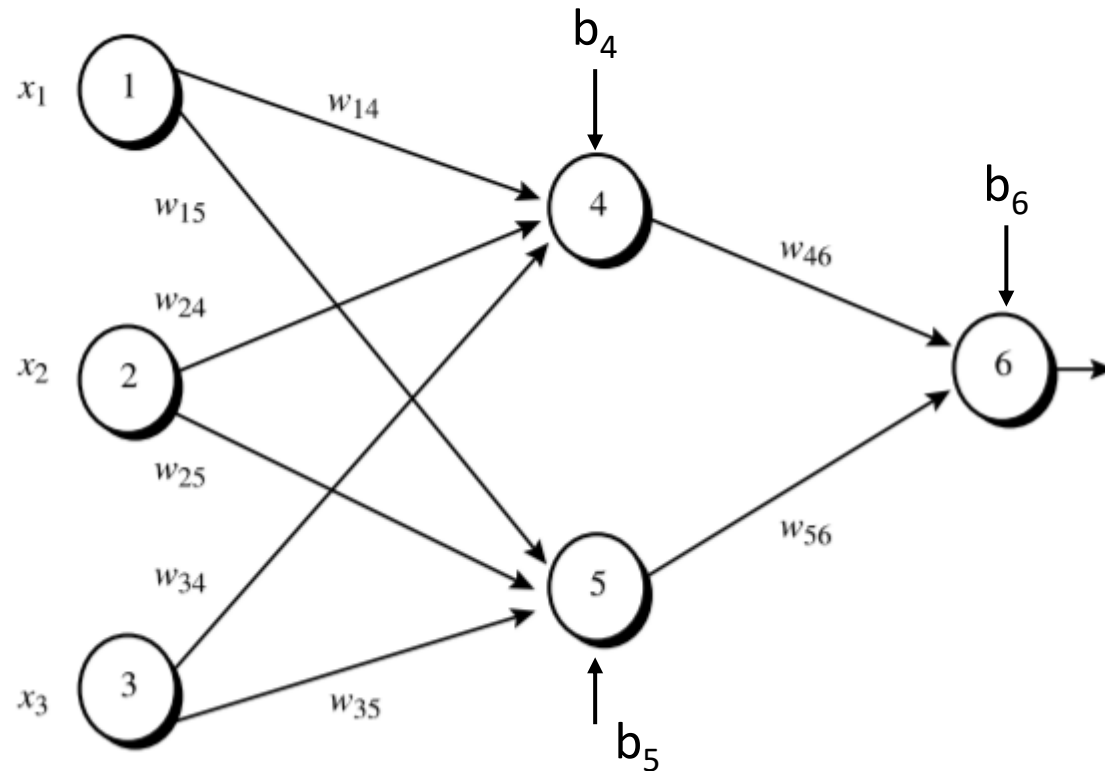
Artificial Neural Network Learning

- How does a perceptron learn the appropriate weights?



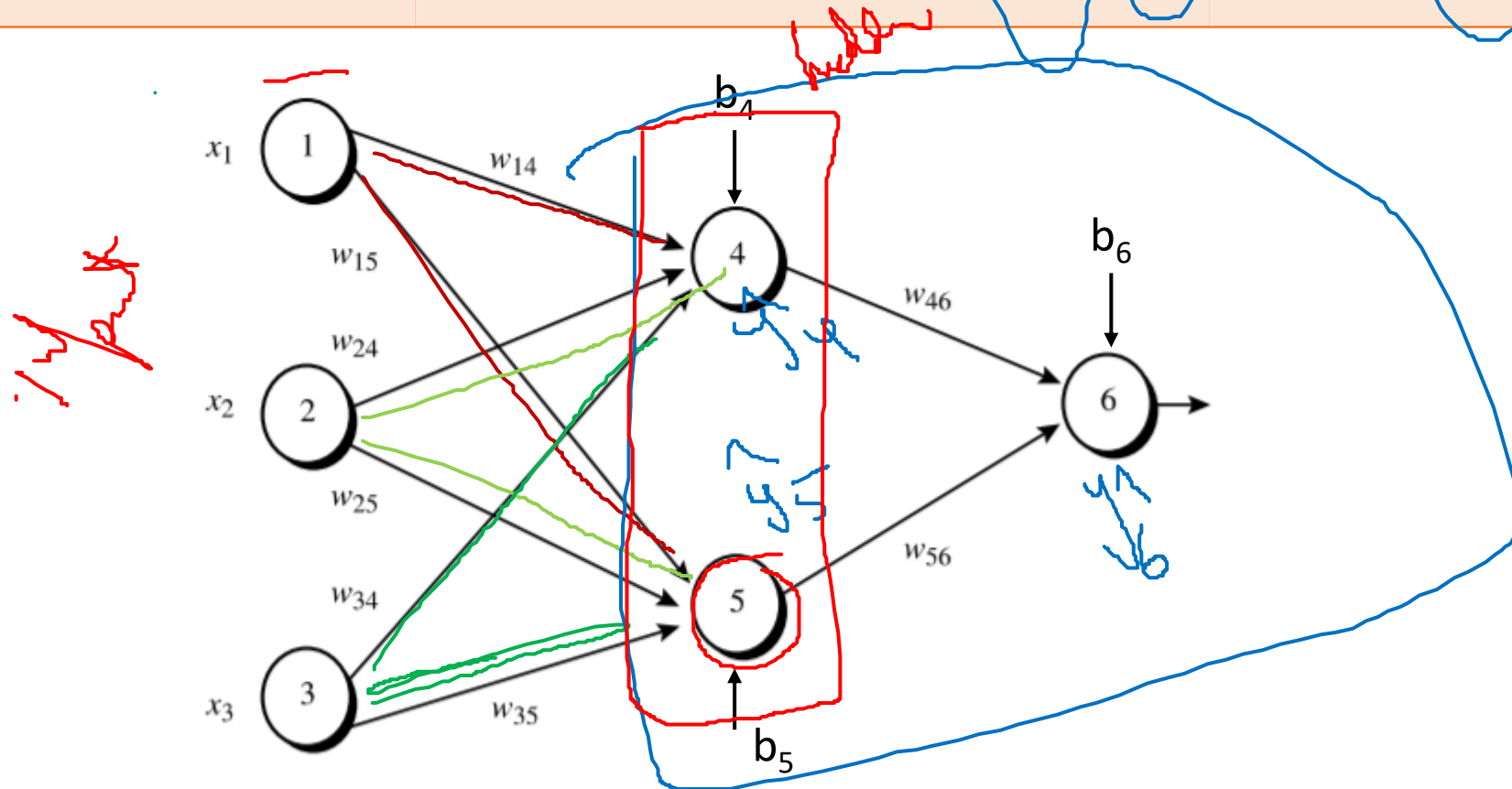
Example

x_1	x_2	x_3	w_{14}	w_{15}	w_{24}	w_{25}	w_{34}	w_{35}	w_{46}	w_{56}	b_4	b_5	b_6
1	0	1	0.2	-0.3	0.4	0.1	-0.5	0.2	-0.3	-0.2	-0.4	0.2	0.1



Example

x_1	x_2	x_3	w_{14}	w_{15}	w_{24}	w_{25}	w_{34}	w_{35}	w_{46}	w_{56}	b_4	b_5	b_6
1	0	1	0.2	-0.3	0.4	0.1	-0.5	0.2	-0.3	-0.2	-0.4	0.2	0.1



Feed-Forward

$$\sigma = \frac{1}{1 + e^x}$$

$$\begin{aligned} y_4 &= (x_1 \cdot w_{14} + x_2 \cdot w_{24} + x_3 \cdot w_{34}) + b_4 \\ &= 1 \cdot 0.2 + 0 \cdot 0.4 + 1 \cdot (-0.5) + (-0.4) \end{aligned}$$

$$\hat{y}_4 = \sigma(-0.7) = 0.392$$

$$\begin{aligned} y_5 &= x_1 \cdot w_{15} + x_2 \cdot w_{25} + x_3 \cdot w_{35} + b_5 \\ &= 0.1 \end{aligned}$$

$$\hat{y}_5 = \sigma(0.1) = 0.524$$

$$\begin{aligned} y_6 &= \hat{y}_4 \cdot w_{46} + \hat{y}_5 \cdot w_{56} + b_6 \\ y_6 &= (0.392 \cdot 0.0044) + (0.524 \cdot 0.56) + 0.6 \\ &= 0.5 \end{aligned}$$



Backpropagation

- Error = $\frac{1}{2} (\text{Target} - \text{output})^2$ => **Squared Error Function**
- Derivate of Squared Error Function = $(\text{Target} - \text{output})$
- Sigmoid Function: σ
- Derivate of Sigmoid Function: $\sigma (1-\sigma)$

Backpropagation

- Error = $\frac{1}{2} (\text{Target} - \text{output})^2 \Rightarrow$ **Squared Error Function**
- Derivate of Squared Error Function = $(\text{Target} - \text{output})$
- Sigmoid Function: $\sigma = \frac{1}{1 + e^{-x}}$
- Derivate of Sigmoid Function: $\sigma(1 - \sigma)$

$$\frac{1}{1 + e^{-x}} \cdot \frac{1}{1 + e^{-x}}$$

$$\frac{1}{1 + e^{-x}} \cdot \frac{1}{1 + e^{-x}}$$



$$\begin{aligned}\frac{d}{dx}\sigma(x) &= \frac{d}{dx} \left[\frac{1}{1 + e^{-x}} \right] \\&= \frac{d}{dx} (1 + e^{-x})^{-1} \\&= -(1 + e^{-x})^{-2} (-e^{-x}) \\&= \frac{e^{-x}}{(1 + e^{-x})^2} \\&= \frac{1}{1 + e^{-x}} \cdot \frac{e^{-x}}{1 + e^{-x}} \\&= \frac{1}{1 + e^{-x}} \cdot \frac{(1 + e^{-x}) - 1}{1 + e^{-x}} \\&= \frac{1}{1 + e^{-x}} \\&\quad \cdot \left(\frac{1 + e^{-x}}{1 + e^{-x}} - \frac{1}{1 + e^{-x}} \right) \\&= \frac{1}{1 + e^{-x}} \cdot \left(1 - \frac{1}{1 + e^{-x}} \right) \\&= \sigma(x) \cdot (1 - \sigma(x))\end{aligned}$$

Review: Partial Derivate Example

Rule	$f(x)$	Scalar derivative notation with respect to x	Example
Constant	c	0	$\frac{d}{dx}99 = 0$
Multiplication by constant	cf	$c\frac{df}{dx}$	$\frac{d}{dx}3x = 3$
Power Rule	x^n	nx^{n-1}	$\frac{d}{dx}x^3 = 3x^2$
Sum Rule	$f + g$	$\frac{df}{dx} + \frac{dg}{dx}$	$\frac{d}{dx}(x^2 + 3x) = 2x + 3$
Difference Rule	$f - g$	$\frac{df}{dx} - \frac{dg}{dx}$	$\frac{d}{dx}(x^2 - 3x) = 2x - 3$
Product Rule	fg	$f\frac{dg}{dx} + \frac{df}{dx}g$	$\frac{d}{dx}x^2x = x^2 + x2x = 3x^2$
Chain Rule	$f(g(x))$	$\frac{df(u)}{du}\frac{du}{dx}, \text{ let } u = g(x)$	$\frac{d}{dx}\ln(x^2) = \frac{1}{x^2}2x = \frac{2}{x}$

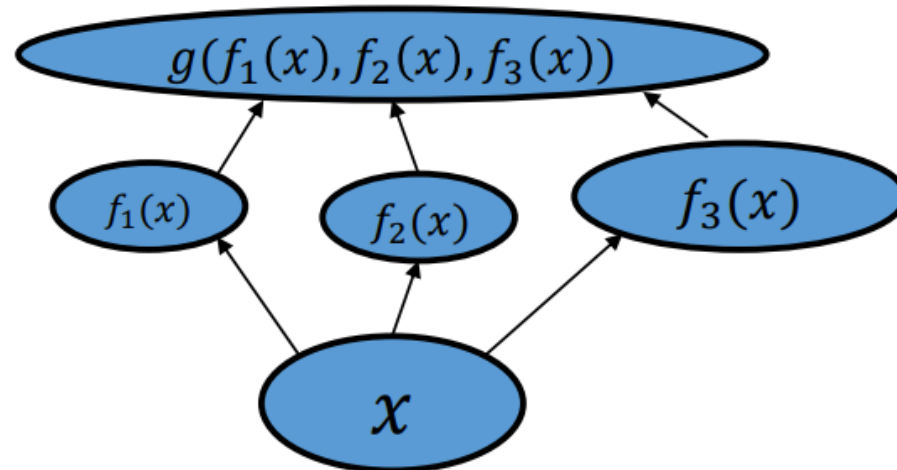
Review: Chain-Rule

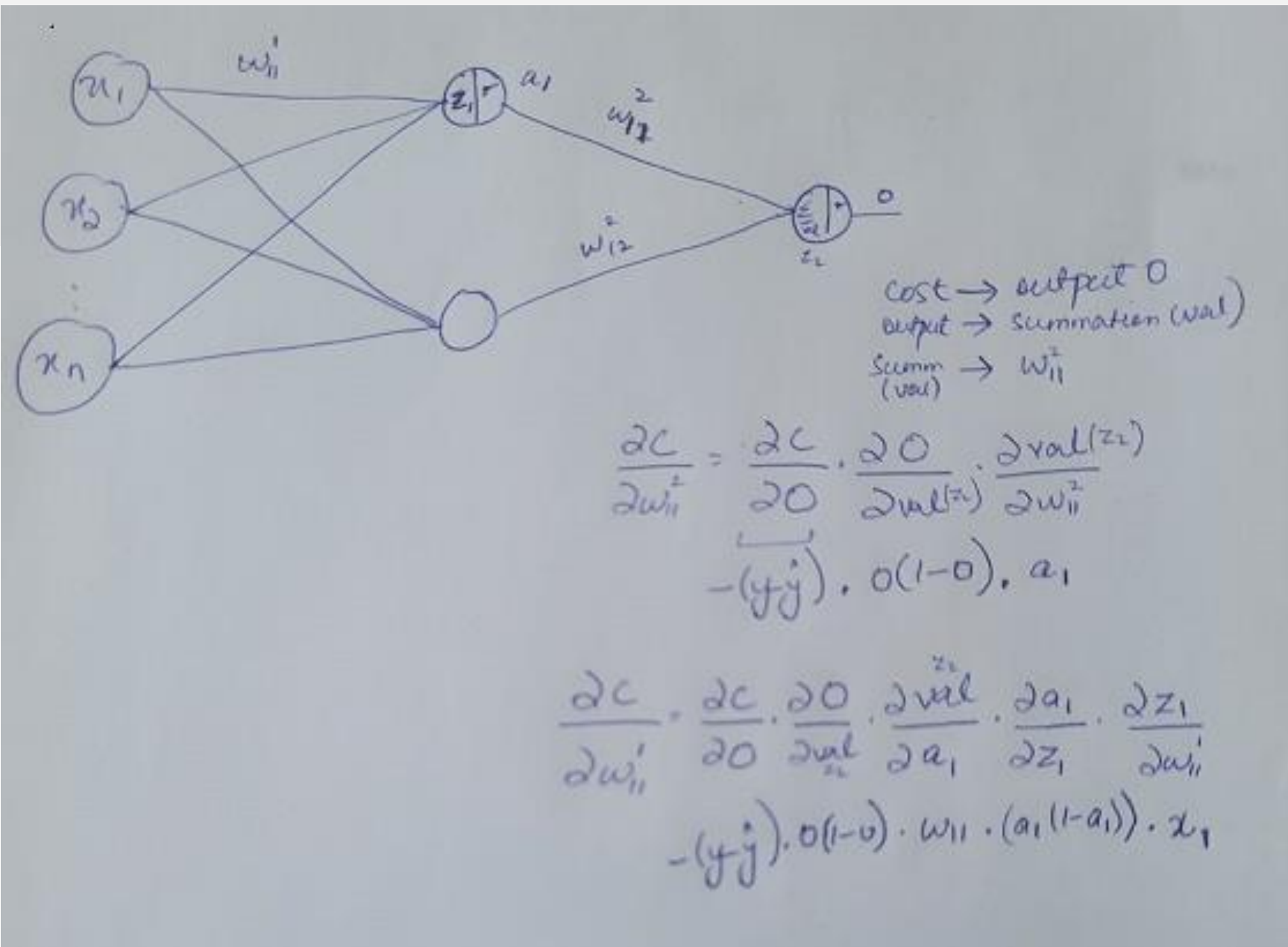
- Univariate Chain Rule

$$\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx}$$

- Multivariate Chain Rule

$$\frac{\partial g}{\partial x} = \sum \frac{\partial g}{\partial f_i} \frac{\partial f_i}{\partial x}$$





Compute Gradient

Output layer

$$Err_j = O_j(1 - O_j)(T_j - O_j)$$

Hidden layer

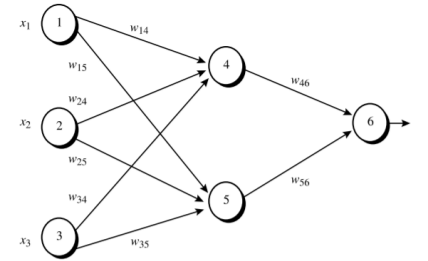
$$Err_j = O_j(1 - O_j) \sum_k Err_k w_{jk}$$

$$Error \text{ at unit 6} = \sigma(1 - \sigma)(T - \hat{y}_6)$$

$$Error \text{ at unit 6} = \hat{y}_6 (1 - \hat{y}_6) (1 - \hat{y}_6)$$

$0.5 (1 - 0.5) (1 - 0.5) = 0.125$

Error at unit 6



$$Err \text{ at unit 5} = \frac{\partial E}{\partial \hat{y}_6} \cdot \frac{\partial \hat{y}_6}{\partial y_6} \cdot \frac{\partial y_6}{\partial \hat{y}_5} \cdot \frac{\partial \hat{y}_5}{\partial y_5}$$

$$\hat{y}_5(1 - \hat{y}_5)\Delta E_6\omega_{56}$$

Error at unit 5

-0.0349

$$Err \text{ at unit 4} = \frac{\partial E}{\partial \hat{y}_6} \cdot \frac{\partial \hat{y}_6}{\partial y_6} \cdot \frac{\partial y_6}{\partial \hat{y}_4} \cdot \frac{\partial \hat{y}_4}{\partial y_4}$$

$$\hat{y}_4(1 - \hat{y}_4)\Delta E_6\omega_{46}$$

Error at unit 4

-0.0165



$$\Delta w_{ij} = \eta \delta_j o_i$$

Weights Update

$$\eta = 0.01$$

\nearrow

$$\omega_{56}(\text{new}) = \omega_{56} + \eta \Delta E_6 \hat{y}_5 = -0.195 - 0.197$$

ΔE_6 (input at unit 6 or Output unit 5)

$$\omega_{46}(\text{new}) = \omega_{46} + \eta \Delta E_6 \hat{y}_4 = -0.298$$

$$\omega_{14}(\text{new}) = \omega_{14} + \eta \Delta E_4 \hat{y}_1$$

$$\omega_{15}(\text{new}) = \omega_{15} + \eta \Delta E_5 \hat{y}_1$$

$$\omega_{24}(\text{new}) = \omega_{24} + \Delta E_4 x_2$$

$$\omega_{34}(\text{new}) = \omega_{34} + \Delta E_4 x_3$$

$$\omega_{25}(\text{new}) = \omega_{25} + \Delta E_5 x_2$$

$$\omega_{35}(\text{new}) = \omega_{35} + \Delta E_5 x_3$$

Weights Update

$$\eta = 0.01$$

$$\omega_{56} = \omega_{56} + \eta \Delta\omega_{56} = \omega_{56} + \eta \Delta E_6 \cdot x_5$$

ΔE_6 (input at unit 6 and Output unit 5)

$$= -0.195 - 0.197$$

$$\omega_{46} = \omega_{46} + \eta \Delta\omega_{46} = -0.298$$

$$\omega_{14} = \omega_{14} + \eta \Delta E_4 \cdot x_1$$

$$\omega_{15} = \omega_{15} + \eta \Delta E_5 \cdot x_1$$

$$\omega_{24} = \omega_{24} + \Delta E_4 x_2$$

$$\omega_{34} = \omega_{34} + \Delta E_4 x_3$$

$$\omega_{25} = \omega_{25} + \Delta E_5 x_2$$

$$\omega_{35} = \omega_{35} + \Delta E_5 x_3$$



Bias Update

- $b_6 = b_6 + \eta \cdot \Delta b_6 \quad \Rightarrow \Delta b_6 = \Delta \text{Error at unit 6}$

- $b_5 = b_5 + \eta \cdot \Delta b_5$
 ΔE_5

- $b_4 = b_4 + \eta \cdot \Delta b_4$
 ΔE_4

1. Compute gradients

$$Err_j = O_j(1 - O_j)(T_j - O_j)$$

$$Err_j = O_j(1 - O_j) \sum_k Err_k w_{jk}$$

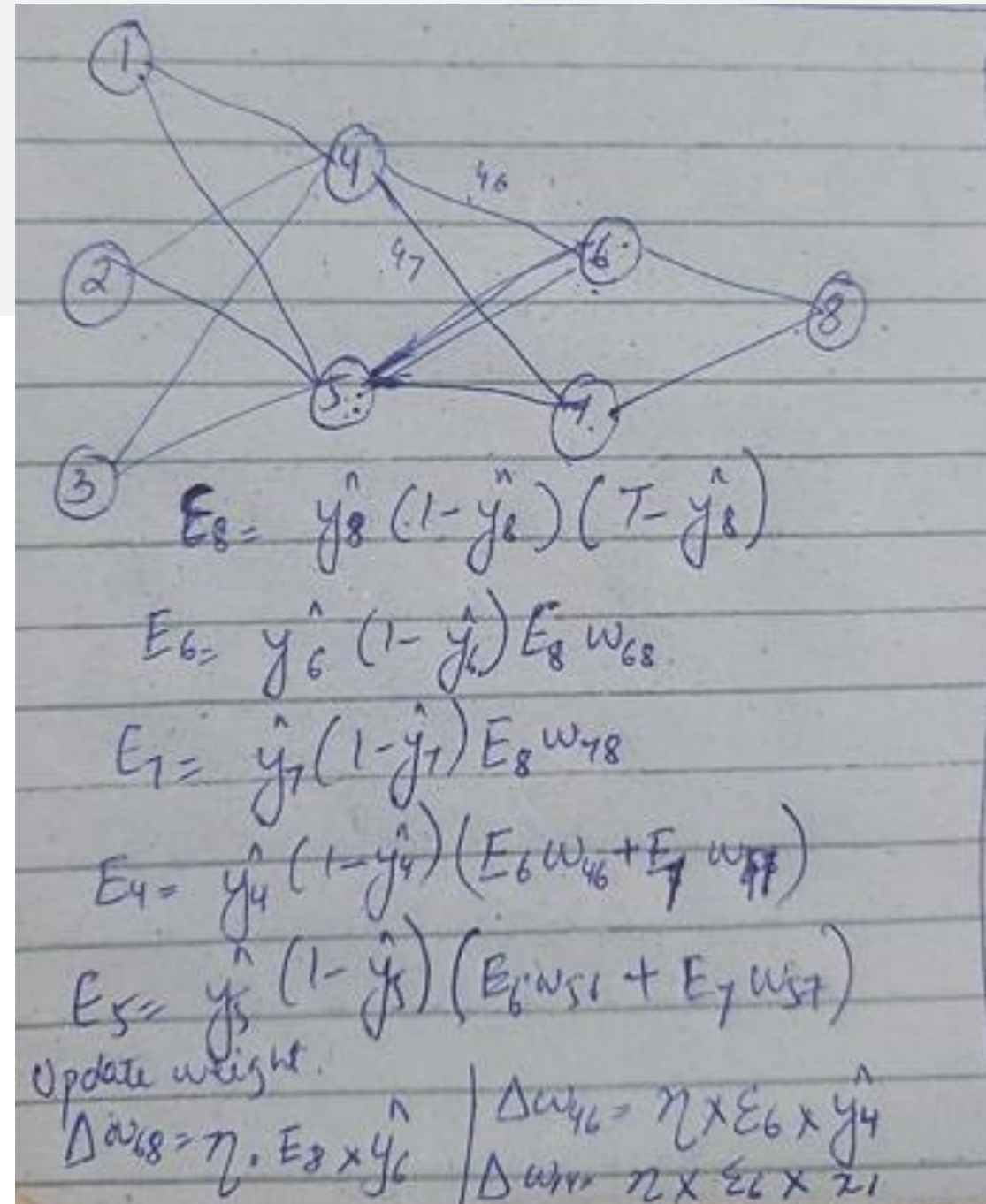
2. Update weights

$$W_{\text{new}} = W_{\text{old}} + \Delta W_{ij}$$

$$\Delta w_{ij} = \eta \delta_j o_i$$

3. Update Bias

$$b_n = b_n + \eta \cdot \Delta b_n \quad \Rightarrow \quad \Delta b_n = \Delta \text{Error at unit } n$$



1. Compute gradients

$$Err_j = O_j(1 - O_j)(T_j - O_j)$$

$$Err_j = O_j(1 - O_j) \sum_k Err_k w_{jk}$$

2. Update weights

$$W_{new} = W_{old} + \Delta W_{ij}$$

3. Update Bias

$$b_n = b_n + \eta \cdot \Delta b_n \Rightarrow \Delta b_n = \Delta Error \text{ at unit } n$$

1. Compute gradients (error at each neuron)

$$E_6 = O_6(1 - O_6)(Target - O_6)$$

$$= \hat{y}_6(1 - \hat{y}_6)(T - \hat{y}_6)$$

$$E_4 = \hat{y}_4(1 - \hat{y}_4) E_6 w_{46}$$

$$E_5 = \hat{y}_5(1 - \hat{y}_5) E_6 w_{56}$$

2. Update weights

$$\Delta w_{ji} = \eta \cdot \delta_j \cdot O_i$$

$$\Delta w_{45} = \eta \cdot E_4 \cdot \hat{y}_5$$

$$\Delta w_{34} = \eta \cdot E_4 \cdot \hat{y}_3$$

$$\Delta w_{35} = \eta \cdot E_5 \cdot \hat{y}_3$$

$$\Delta w_{34} = \eta \cdot E_5 \cdot \hat{y}_4$$

$$\Delta w_{24} = \eta \cdot E_4 \cdot \hat{y}_2$$

$$w_{24}^{new} = w_{24}^{old} + \Delta w_{24}$$

3. Update Bias

$$b_4^{new} = b_4 + \eta E_4$$

$$b_5^N = b_5 + \eta E_5$$

$$b_6^N = b_6 + \eta E_6$$



Learning Rate

- This is a subtle art.
- Too small: can take days instead of minutes to converge
- Too large: diverges (MSE gets larger and larger while the weights increase and usually oscillate)
- Sometimes the “just right” value is hard to find.



Train ANN

Training neural nets:

Loop until convergence:

▶ for each example n

1. Given input $\mathbf{x}^{(n)}$, propagate activity forward ($\mathbf{x}^{(n)} \rightarrow \mathbf{h}^{(n)} \rightarrow \mathbf{o}^{(n)}$)
(**forward pass**)
2. Propagate gradients backward (**backward pass**)
3. Update each weight (via gradient descent)