

Neural Network and Deep Learning

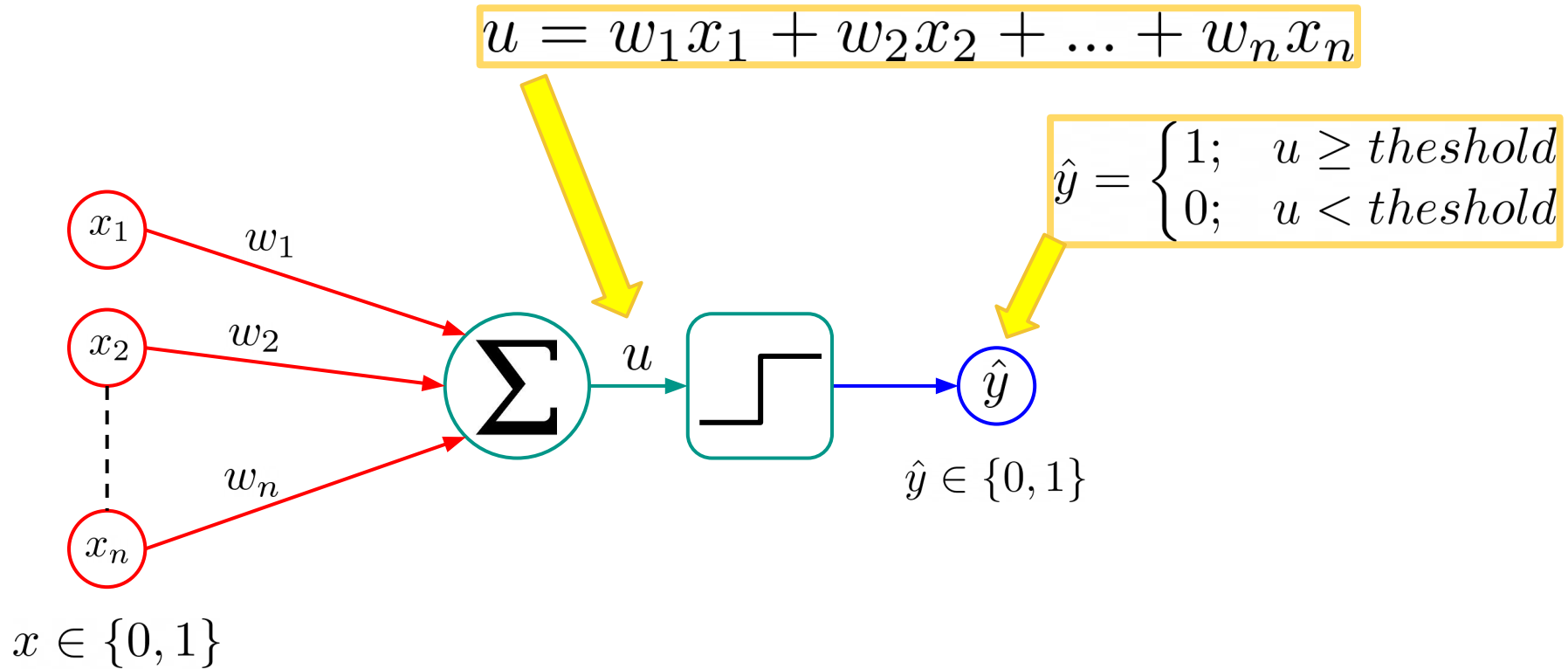


Delta Learning Rule

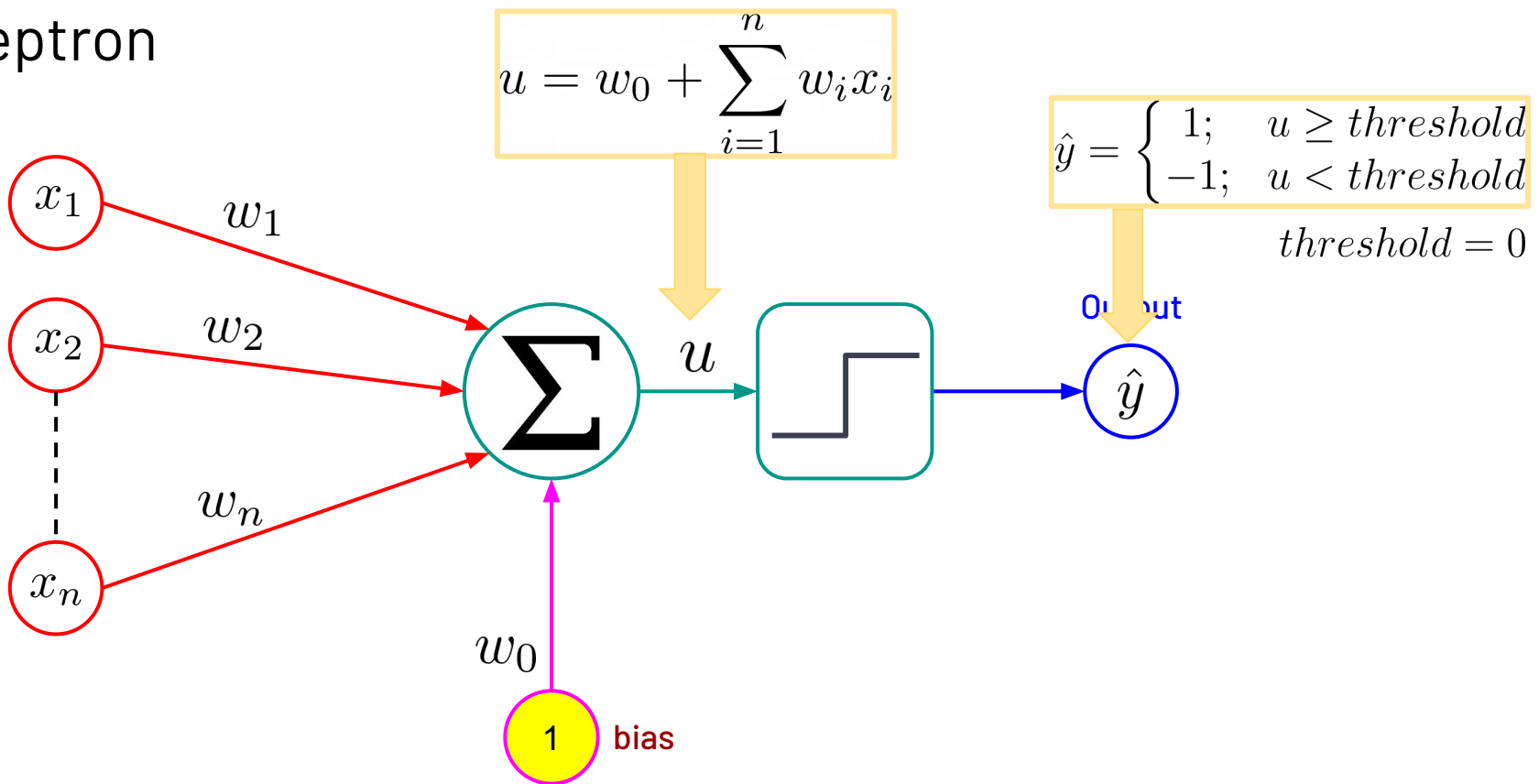
Recap

- McCulloch-Pitts Neuron
- Perceptron
- Adaline

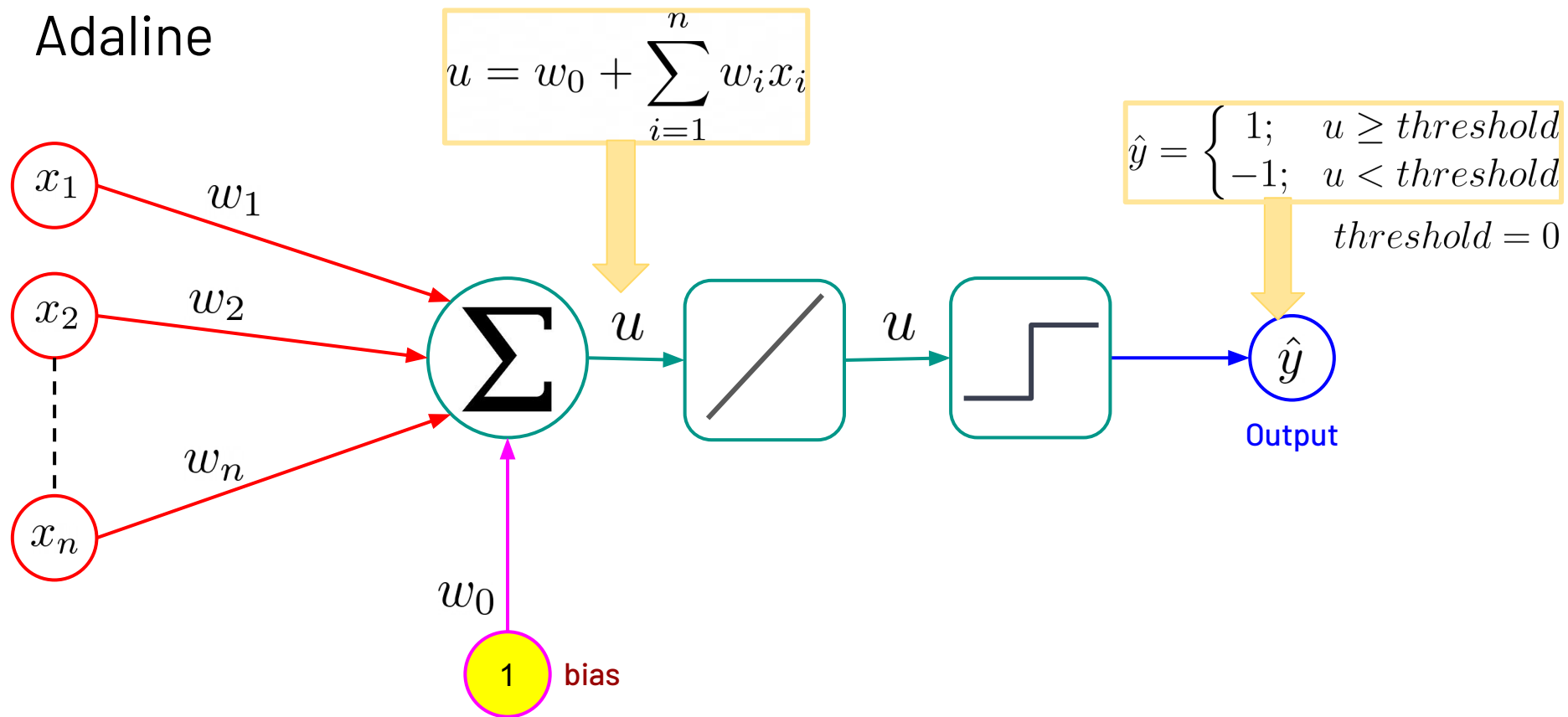
McCulloch-Pitts Neuron



Perceptron

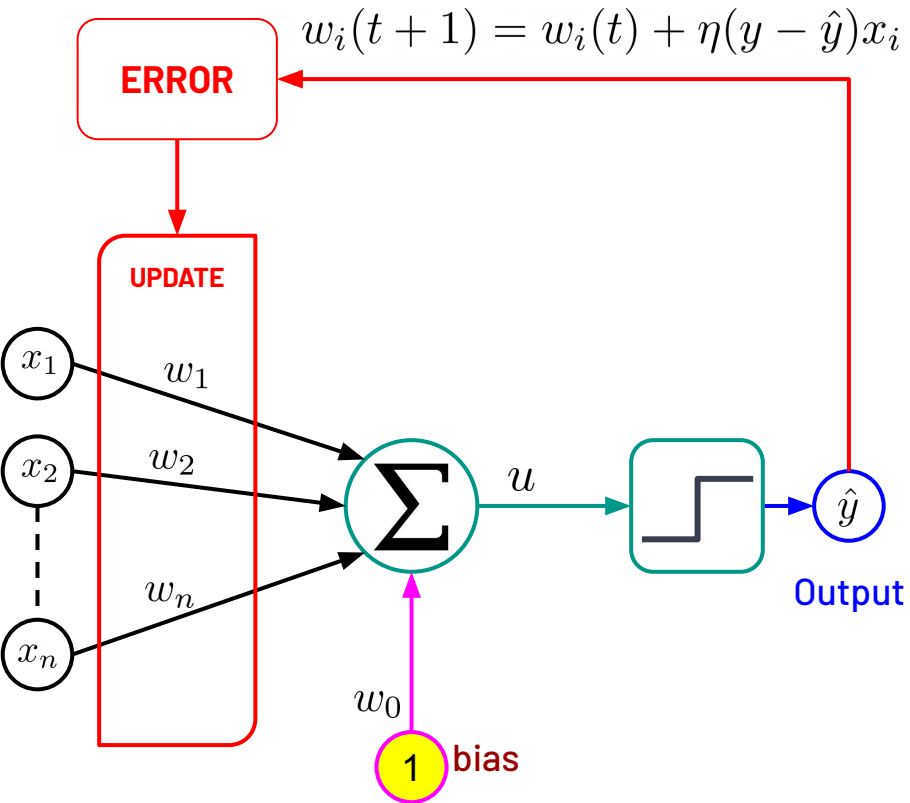


Adaline

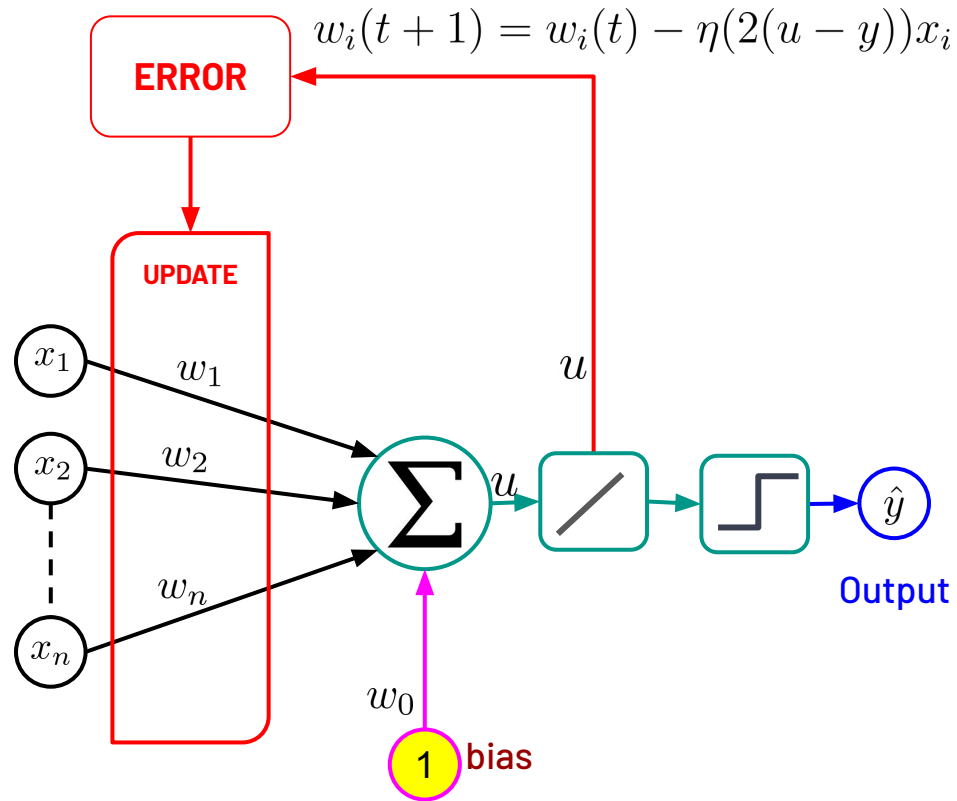


Perceptron Learning VS Adaline Learning

Perceptron



Adaline



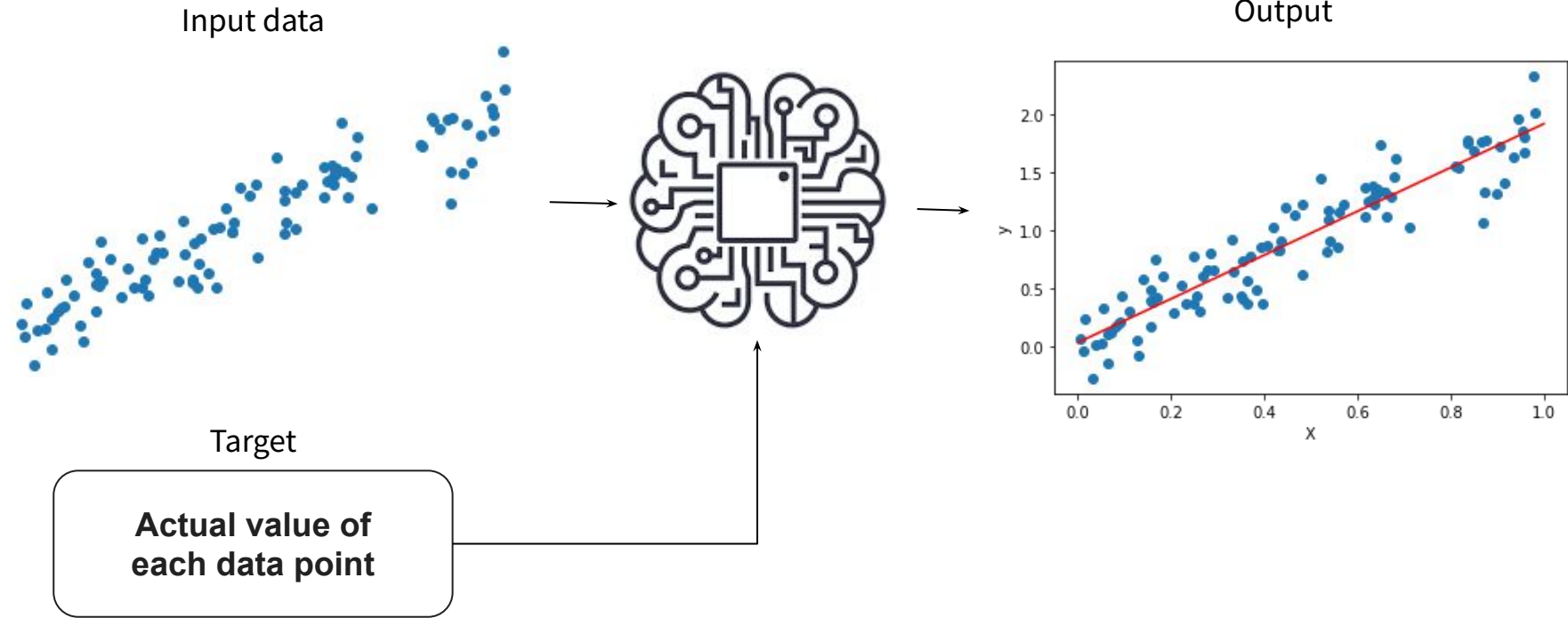
Behind the Adaline Learning

Delta learning rule
Gradient Descent

Outline of today

- Function Approximation
- Gradient-descent
- Delta Learning Rule
- Derivative of Error
- Gradient descent with Linear activation Function
- Gradient descent with non-Linear activation Function

Function Approximation



Function Approximation

Function Approximation

- The **function** to approximate the desire (target) value y can be modeled as

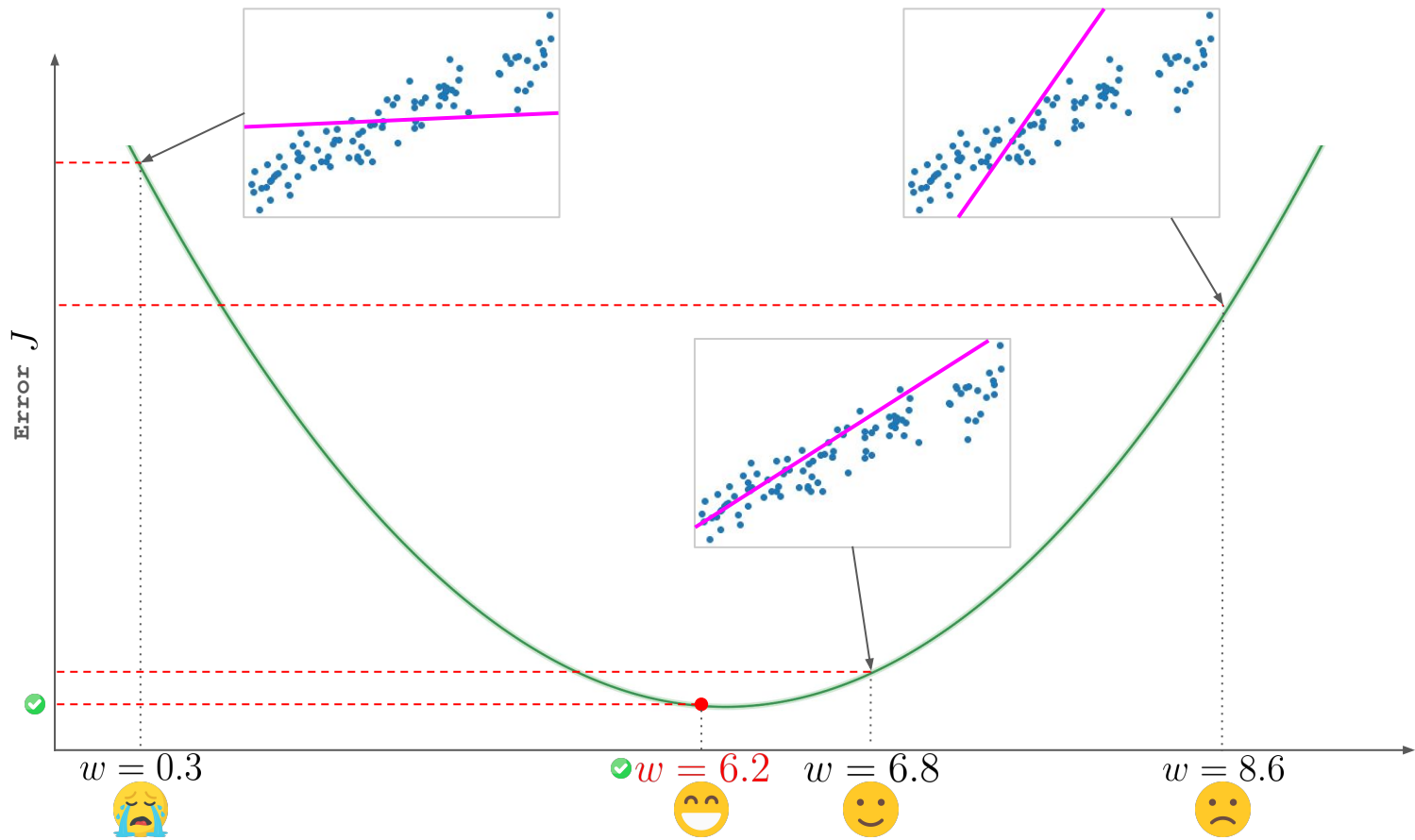
- $y = \hat{y} = f(x, w)$
 target function

- This **parameters** of this function includes **data** x and **weight** w
- The **objective** of this function is **to compute the weight w that can make the minimum error of the function $f(w, x)$** , then the **objective function** can be represented as

- $J = \|y - f(x, w)\|$

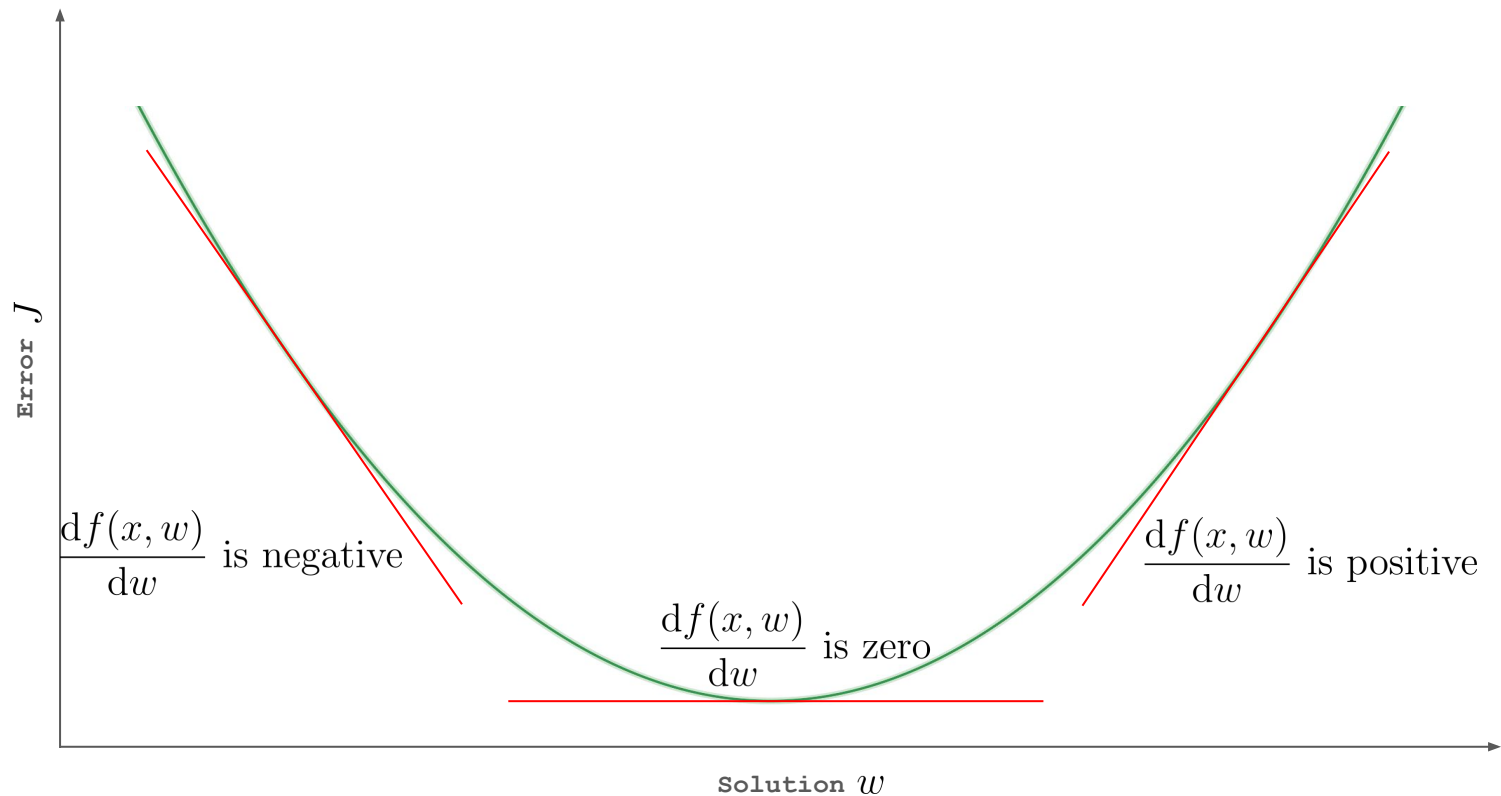
- So, the optimum value of w must produce the minimum value for J

Gradient-descent

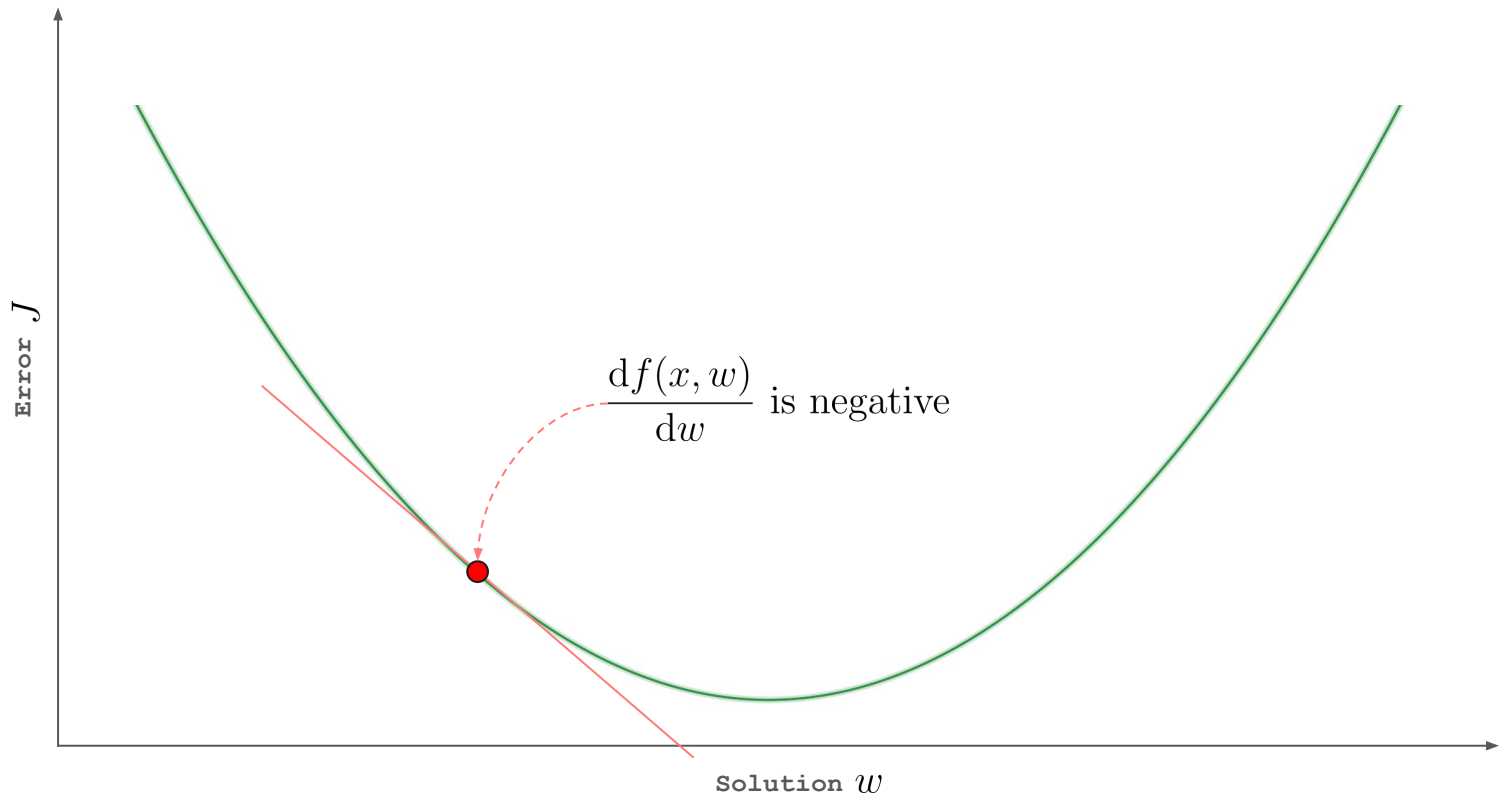


Gradient-descent

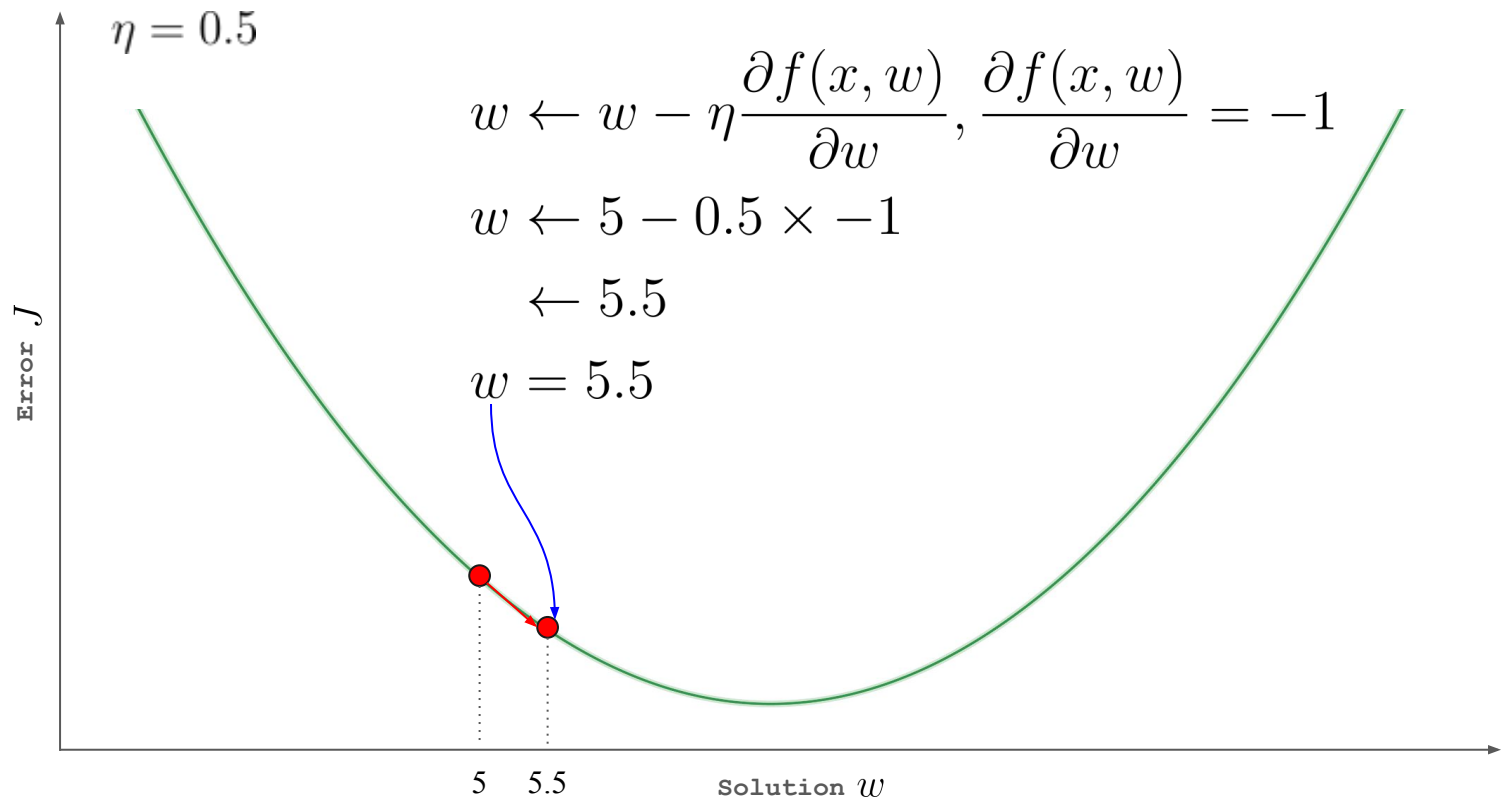
Gradient-descent



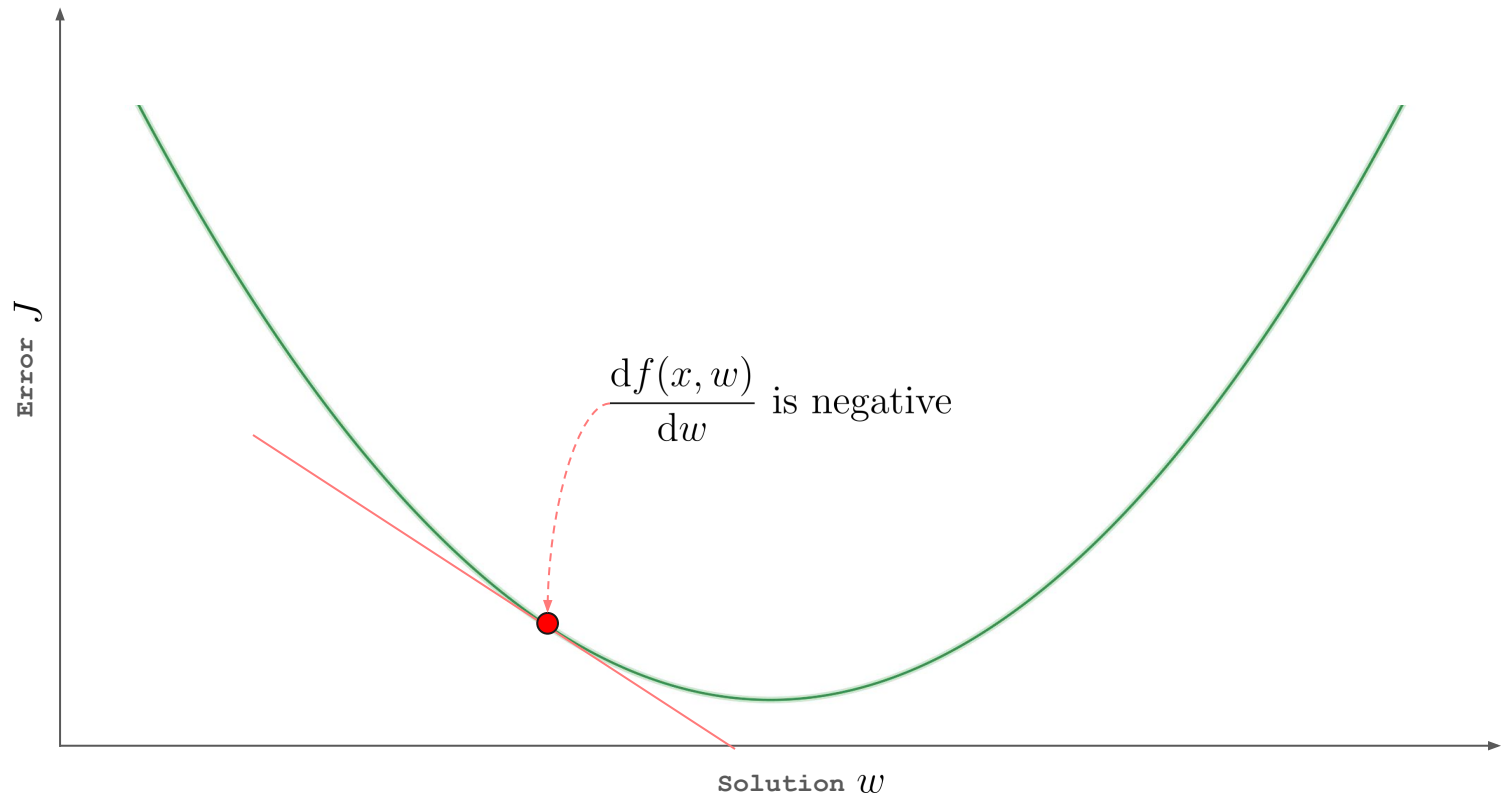
Gradient-descent



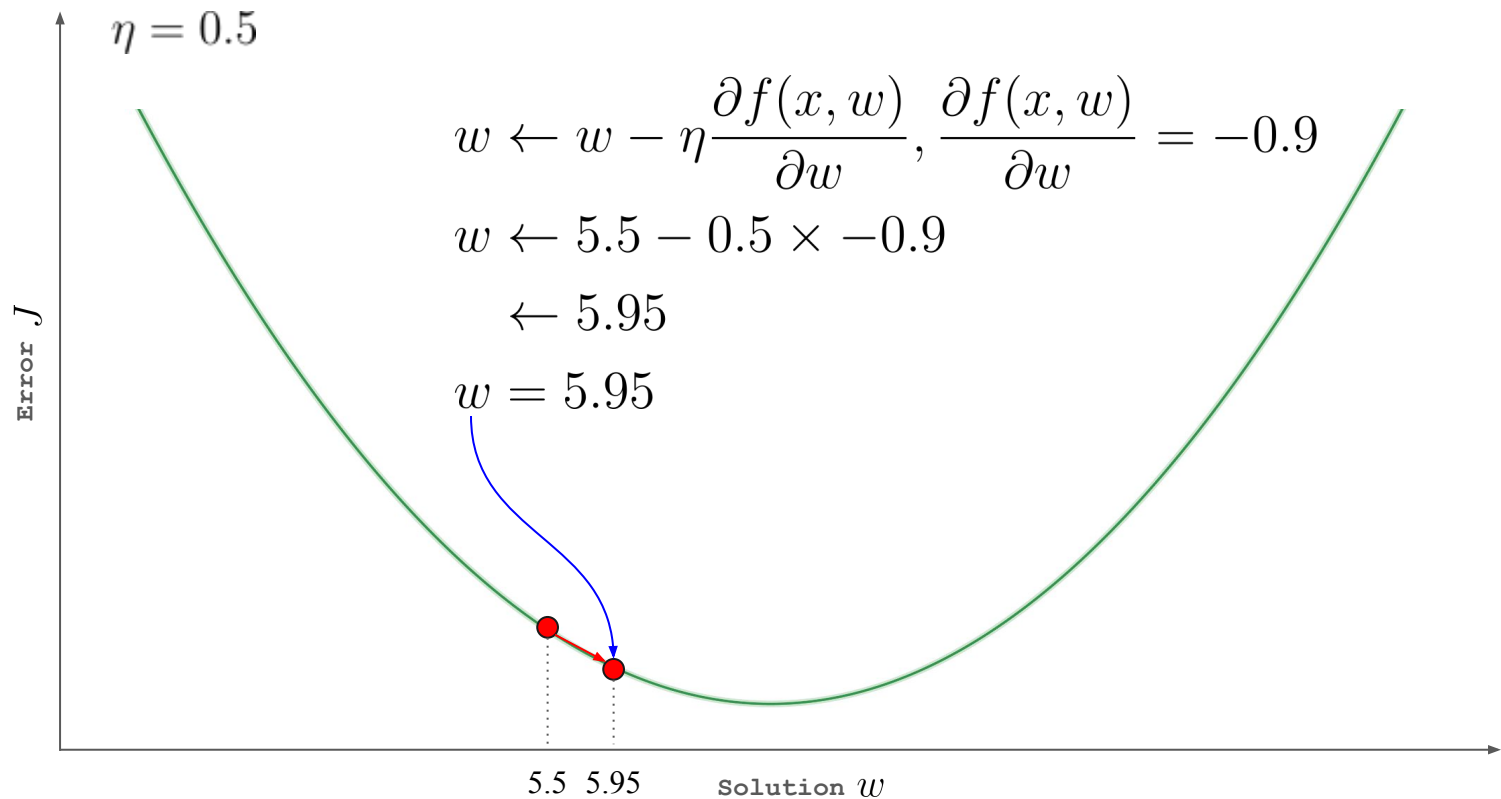
Gradient-descent



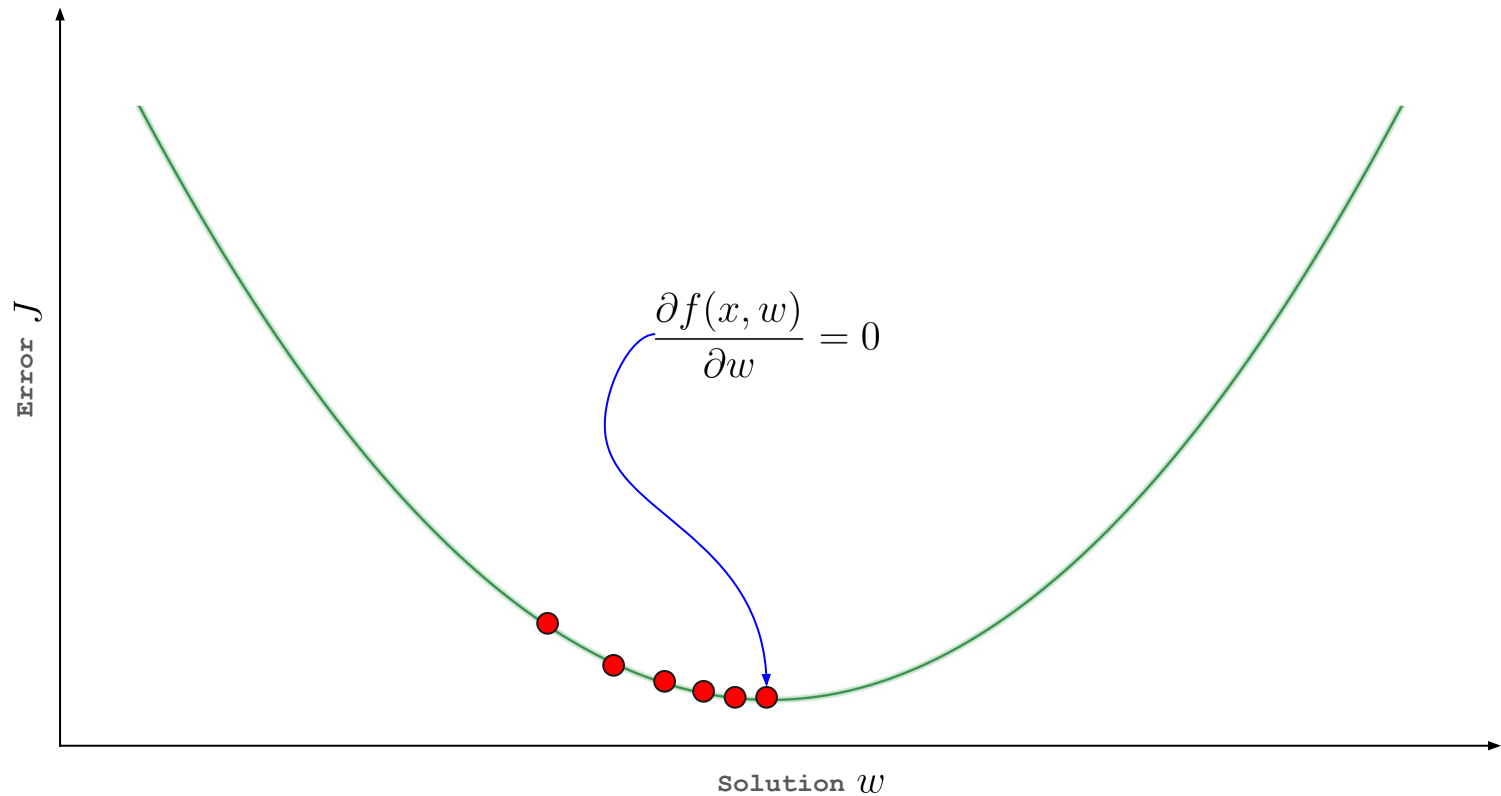
Gradient-descent



Gradient-descent



Gradient-descent



Delta Learning Rule

The learning rule in Adaline

Delta Learning Rule

- *Delta Learning Rule* was developed by Widrow and Hoff in the early 1960s.
- Also known as the the *Widrow & Hoff Learning Rule* or the *Least Mean Square (LMS) algorithm*.
- The delta rule is used in Adaline networks for training.
- The delta rule uses the difference between target output and obtained activation to drive learning, which aims to minimize that difference (error) by using the gradient descent to minimize the error from an adaline network's weights.
- The delta rule employs the *error function* for **Gradient Descent learning**, which involves *the modification of weights along the most direct path in weight-space to minimize error*.

Delta Learning Rule

- Given

$$E_j = y_j - \hat{y}_j$$

is the **error** for the j-th sample

$$\hat{y}_j = \phi \left(w_0 + \sum_{i=1}^n w_i x_{j,i} \right)$$

is the **output** for the j-th sample

$$J_j = E_j^2$$

is the **squared error** for the j-th sample

- The learning of delta rule use the **Gradient Descent Learning** of E_j

$$w_i \leftarrow w_i - \eta \frac{\partial J_j}{\partial w_i}$$

Derivative of Error

Derivative of Error

$$\frac{\partial J_j}{\partial w_i}$$

$$J_j = \frac{1}{2} \left[y_i - \phi \left(w_0 + \sum_{i=1}^n w_i x_{j,i} \right) \right]^2$$
$$= \frac{1}{2} [y_j - \hat{y}_j]^2 = \frac{1}{2} E_j^2$$

Derivative of Error

$$\frac{d}{dx}fg = fg' + gf' \quad \frac{\partial J_j}{\partial w_i}$$

$$J_j = \frac{1}{2} \left[y_i - \phi \left(w_0 + \sum_{i=1}^n w_i x_{j,i} \right) \right]^2$$
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Derivative of Error

$$\frac{d}{dx}fg = fg' + gf' \quad \frac{\partial J_j}{\partial w_i} = \frac{1}{2} \frac{\partial E_j^2}{\partial w_i} + E_j^2 \frac{\partial \frac{1}{2}}{\partial w_i}$$

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$\frac{d}{dx}f(g(x)) = f'(g(x))g'(x)$

$$J_j = \frac{1}{2} \left[y_i - \phi \left(w_0 + \sum_{i=1}^n w_i x_{j,i} \right) \right]^2$$

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Derivative of Error

$$\begin{aligned}
 \frac{d}{dx}fg &= fg' + gf' \\
 \frac{\partial J_j}{\partial w_i} &= \frac{1}{2} \frac{\partial E_j^2}{\partial w_i} + E_j^2 \frac{\partial \frac{1}{2}}{\partial w_i} \\
 &= \frac{1}{2} \frac{\partial E_j^2}{\partial E_j} \frac{\partial E_j}{\partial w_i}
 \end{aligned}$$

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 $\frac{d}{dx}c = 0$

$$\begin{aligned}
 J_j &= \frac{1}{2} \left[y_i - \phi \left(w_0 + \sum_{i=1}^n w_i x_{j,i} \right) \right]^2 \\
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Derivative of Error

$$\begin{aligned}
 \frac{d}{dx}fg &= fg' + gf' & \frac{\partial J_j}{\partial w_i} &= \frac{1}{2} \frac{\partial E_j^2}{\partial w_i} + E_j^2 \frac{\partial \frac{1}{2}}{\partial w_i} & \frac{d}{dx}c &= 0 \\
 & & & & & \frac{d}{dx}x^n = nx^{n-1} \\
 & & & & & = \frac{1}{2} \frac{\partial E_j^2}{\partial E_j} \frac{\partial E_j}{\partial w_i}
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$$= -E_j \frac{\partial \phi(u)}{\partial u} \frac{\partial u}{\partial w_i} = -E_j \frac{\partial \phi(u)}{\partial u} \frac{\partial (w_0 + \sum_{i=1}^n w_i x_{j,i})}{\partial w_i}$$

$$\frac{d}{dx} f(g(x)) = f'(g(x))g'(x)$$

$$\frac{d}{dx} f \pm g = f' + g'$$

Derivative of Error

$$\frac{d}{dx} f(g(x)) = f'(g(x))g'(x)$$

$$\frac{d}{dx} fg = fg' + gf' \quad \frac{\partial J_j}{\partial w_i} = \frac{1}{2} \frac{\partial E_j^2}{\partial w_i} + E_j^2 \frac{\partial \frac{1}{2}}{\partial w_i} \quad \frac{d}{dx} c = 0$$

$$\frac{d}{dx} x^n = nx^{n-1} \quad = \frac{1}{2} \frac{\partial E_j^2}{\partial E_j} \frac{\partial E_j}{\partial w_i} = \frac{2}{2} E_j \frac{\partial E_j}{\partial w_i}$$

$$= E_j \frac{\partial E_j}{\partial w_i} = E_j \frac{\partial (y_j - \hat{y}_j)}{\partial w_i} \quad \frac{d}{dx} f \pm g = f' + g'$$

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$$= -E_j \frac{\partial \phi(u)}{\partial u} \left(\frac{\partial w_0}{\partial w_i} + \dots + \frac{\partial w_i x_{j,i}}{\partial w_i} + \dots + \frac{\partial w_n x_{j,n}}{\partial w_i} \right)$$

$$J_j = \frac{1}{2} \left[y_i - \phi \left(w_0 + \sum_{i=1}^n w_i x_{j,i} \right) \right]^2$$

$$= \frac{1}{2} [y_j - \hat{y}_j]^2 = \frac{1}{2} E_j^2$$

$$\frac{d}{dx} f(g(x)) = f'(g(x))g'(x)$$

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Derivative of Error

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$$\frac{d}{dx} f \pm g = f' + g'$$

$$= -E_j \frac{\partial \phi(u)}{\partial u} \left(\frac{\partial w_0}{\partial w_i} + \dots + \frac{\partial w_i x_{j,i}}{\partial w_i} + \dots + \frac{\partial w_n x_{j,n}}{\partial w_i} \right)$$

$$\frac{d}{dx} fg = fg' + gf'$$

Derivative of Error

$$\frac{d}{dx} f(g(x)) = f'(g(x))g'(x)$$

$$J_j = \frac{1}{2} \left[y_i - \phi \left(w_0 + \sum_{i=1}^n w_i x_{j,i} \right) \right]^2$$

$$= \frac{1}{2} [y_j - \hat{y}_j]^2 = \frac{1}{2} E_j^2$$

$$\frac{d}{dx} fg = fg' + gf' \quad \frac{\partial J_j}{\partial w_i} = \frac{1}{2} \frac{\partial E_j^2}{\partial w_i} + E_j^2 \frac{\partial \frac{1}{2}}{\partial w_i} \quad \frac{d}{dx} c = 0$$

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$$= E_j \frac{\partial E_j}{\partial w_i} = E_j \frac{\partial (y_j - \hat{y}_j)}{\partial w_i} \quad \frac{d}{dx} f \pm g = f' + g'$$

$$= E_j \left(\frac{\partial y_j}{\partial w_i} - \frac{\partial \hat{y}_j}{\partial w_i} \right) = E_j \left(-\frac{\partial \hat{y}_j}{\partial w_i} \right) = -E_j \frac{\partial \hat{y}_j}{\partial w_i}$$

$$= -E_j \frac{\partial \phi(w_0 + \sum_{i=1}^n w_i x_{j,i})}{\partial w_i} = -E_j \frac{\partial \phi(u)}{\partial w_i}; u = w_0 + \sum_{i=1}^n w_i x_{j,i}$$

$$\frac{d}{dx} f(g(x)) = f'(g(x))g'(x)$$

$$= -E_j \frac{\partial \phi(u)}{\partial u} \frac{\partial u}{\partial w_i} = -E_j \frac{\partial \phi(u)}{\partial u} \frac{\partial (w_0 + \sum_{i=1}^n w_i x_{j,i})}{\partial w_i}$$

$$\frac{d}{dx} f \pm g = f' + g'$$

$$= -E_j \frac{\partial \phi(u)}{\partial u} \left(\frac{\partial w_0}{\partial w_i} + \dots + \frac{\partial w_i x_{j,i}}{\partial w_i} + \dots + \frac{\partial w_n x_{j,n}}{\partial w_i} \right)$$

$$= -E_j \frac{\partial \phi(u)}{\partial u} x_{j,i} = -(y_j - \hat{y}_j) \frac{\partial \phi(u)}{\partial u} x_{j,i}$$

$$\frac{d}{dx} fg = fg' + gf'$$

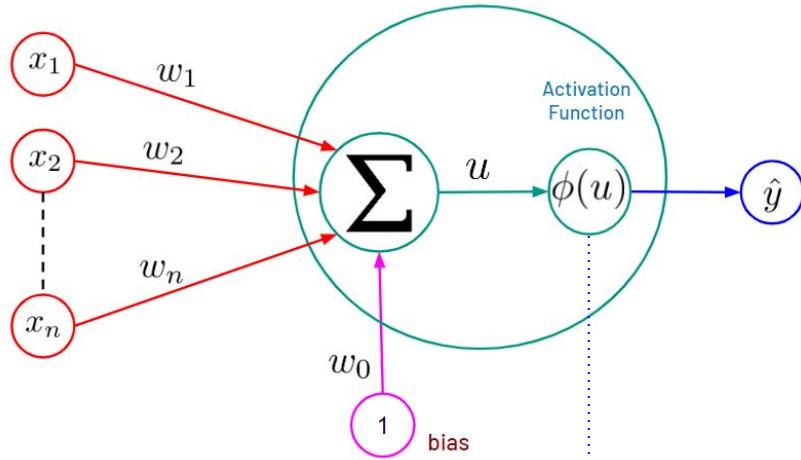
Derivative of Error

$$w_i \leftarrow w_i - \eta \frac{\partial J_j}{\partial w_i} \quad \leftarrow \quad \frac{\partial J_j}{\partial w_i} = - (y_j - \hat{y}_j) \frac{\partial \phi(u)}{\partial u} x_{j,i}$$

- According to the convergence theory, during the training phase, the value of error will decrease.
- Then when using that error to adjust the weights of model based on the *Gradient descent learning*, the weight change can be formulated as
 - $w_i \leftarrow w_i + \eta (y_j - \hat{y}_j) \frac{\partial \phi(u)}{\partial u} x_{j,i}$
 - when η is the learning rate which its value is $\eta = (0, 1]$
 - $\frac{\partial \phi(u)}{\partial u}$ is the derivative of activation function used in the neural model

Gradient descent with Linear activation Function

Gradient descent with Linear activation



The output of model when using linear activation function

$$\begin{aligned}\hat{y}_j &= \phi \left(w_0 + \sum_{i=1}^n w_i x_{j,i} \right) \\ &= \phi (w_0 + w_1 x_{j,1} + \dots + w_i x_{j,n})\end{aligned}$$

ϕ is linear activation function

Gradient descent with Linear activation

Compute the derivative

$$\phi(u) = u$$

Gradient descent with Linear activation

Compute the derivative

$$\phi(u) = u$$

$$\frac{\partial \phi(u)}{\partial u} = \frac{\partial u}{\partial u} = 1$$

Gradient descent with Linear activation

Compute the derivative

$$\phi(u) = u$$

$$\frac{\partial \phi(u)}{\partial u} = \frac{\partial u}{\partial u} = 1$$

$$\frac{\partial J_j}{\partial w_i} = -(y_j - \hat{y}_j) \frac{\partial \phi(u)}{\partial u} x_{j,i}$$

Gradient descent with Linear activation

Compute the derivative

$$\phi(u) = u$$

$$\frac{\partial \phi(u)}{\partial u} = \frac{\partial u}{\partial u} = 1$$

$$\frac{\partial J_j}{\partial w_i} = -(y_j - \hat{y}_j) \frac{\partial \phi(u)}{\partial u} x_{j,i}$$

$$w_i \leftarrow w_i - \eta \frac{\partial J_j}{\partial w_i}$$

Gradient descent with Linear activation

Compute the derivative

$$\phi(u) = u$$

$$\frac{\partial \phi(u)}{\partial u} = \frac{\partial u}{\partial u} = 1$$

$$\frac{\partial J_j}{\partial w_i} = -(y_j - \hat{y}_j) \frac{\partial \phi(u)}{\partial u} x_{j,i}$$

$$w_i \leftarrow w_i - \eta \frac{\partial J_j}{\partial w_i}$$

$$\leftarrow w_i + \eta (y_j - \hat{y}_j) \frac{\partial \phi(u)}{\partial u} x_{j,i}$$

Gradient descent with Linear activation

Compute the derivative

$$\phi(u) = u$$

$$\frac{\partial \phi(u)}{\partial u} = \frac{\partial u}{\partial u} = 1$$

$$\frac{\partial J_j}{\partial w_i} = -(y_j - \hat{y}_j) \frac{\partial \phi(u)}{\partial u} x_{j,i}$$

Weight adjusting

$$w_i \leftarrow w_i - \eta \frac{\partial J_j}{\partial w_i}$$

$$\leftarrow w_i + \eta (y_j - \hat{y}_j) \frac{\partial \phi(u)}{\partial u} x_{j,i}$$

$$\leftarrow w_i + \eta (y_j - \hat{y}_j) x_{j,i}$$

Gradient descent with
non-Linear activation Function

Gradient descent with non-linear activation

Sigmoid function

$$\begin{aligned}\hat{y}_j &= \phi(u_j) \\ &= \frac{1}{1 + e^{-u_j}} \\ &= \frac{1}{1 + e^{-(w_0 + \sum_{i=1}^n w_i x_{j,i})}} \\ &= \frac{1}{1 + e^{-(w_0 + w_1 x_{j,1} + \dots + w_n x_{j,n})}}\end{aligned}$$

Gradient descent with non-linear activation

$$\frac{\partial \phi(u_j)}{\partial u_j} = \frac{\partial}{\partial u_j} \frac{1}{1 + e^{-u_j}}$$

$$\begin{aligned} \frac{\partial}{\partial x} \frac{f(x)}{g(x)} &= \frac{g(x) \frac{\partial}{\partial x} f(x) - f(x) \frac{\partial}{\partial x} g(x)}{g^2(x)} \\ \frac{\partial}{\partial u_j} \frac{1}{1 + e^{-u_j}} &= \frac{(1 + e^{-u_j}) \frac{\partial}{\partial u_j} 1 - 1 \frac{\partial}{\partial u_j} (1 + e^{-u_j})}{(1 + e^{-u_j})^2} \\ &= \frac{-1 \frac{\partial}{\partial u_j} (1 + e^{-u_j})}{(1 + e^{-u_j})^2} \\ &= -\frac{1}{(1 + e^{-u_j})^2} \frac{\partial}{\partial u_j} (1 + e^{-u_j}) \end{aligned}$$

Gradient descent with non-linear activation

$$\begin{aligned}\frac{\partial \phi(u_j)}{\partial u_j} &= \frac{\partial}{\partial u_j} \frac{1}{1 + e^{-u_j}} \\ &= -\frac{1}{(1 + e^{-u_j})^2} \frac{\partial}{\partial u_j} (1 + e^{-u_j})\end{aligned}$$

$$\begin{aligned}\frac{\partial}{\partial x} (f(x) + g(x)) &= \frac{\partial}{\partial x} f(x) + \frac{\partial}{\partial x} g(x) \\ \frac{\partial}{\partial u_j} (1 + e^{-u_j}) &= \frac{\partial}{\partial u_j} 1 + \frac{\partial}{\partial u_j} e^{-u_j} \\ &= \frac{\partial}{\partial u_j} e^{-u_j}\end{aligned}$$

$$\begin{aligned}\frac{\partial}{\partial x} e^x &= e^x \frac{\partial}{\partial x} x \\ \frac{\partial}{\partial u_j} e^{-u_j} &= e^{-u_j} \frac{\partial}{\partial u_j} (-u_j) \\ &= e^{-u_j} (-1) \\ &= -e^{-u_j}\end{aligned}$$

Gradient descent with non-linear activation

$$\begin{aligned}\frac{\partial \phi(u_j)}{\partial u_j} &= \frac{\partial}{\partial u_j} \frac{1}{1 + e^{-u_j}} \\ &= -\frac{1}{(1 + e^{-u_j})^2} \frac{\partial}{\partial u_j} (1 + e^{-u_j}) \\ &= \frac{e^{-u_j}}{(1 + e^{-u_j})^2}\end{aligned}$$

Gradient descent with non-linear activation

$$\begin{aligned}\frac{\partial \phi(u_j)}{\partial u_j} &= \frac{\partial}{\partial u_j} \frac{1}{1 + e^{-u_j}} \\&= -\frac{1}{(1 + e^{-u_j})^2} \frac{\partial}{\partial u_j} (1 + e^{-u_j}) \\&= \frac{e^{-u_j}}{(1 + e^{-u_j})^2} \\&= \frac{1}{1 + e^{-u_j}} \frac{e^{-u_j}}{1 + e^{-u_j}}\end{aligned}$$

Gradient descent with non-linear activation

$$\begin{aligned}\frac{\partial \phi(u_j)}{\partial u_j} &= \frac{\partial}{\partial u_j} \frac{1}{1 + e^{-u_j}} \\&= -\frac{1}{(1 + e^{-u_j})^2} \frac{\partial}{\partial u_j} (1 + e^{-u_j}) \\&= \frac{e^{-u_j}}{(1 + e^{-u_j})^2} \\&= \frac{1}{1 + e^{-u_j}} \frac{e^{-u_j}}{1 + e^{-u_j}} \\&= \frac{1}{1 + e^{-u_j}} \frac{1 + e^{-u_j} - 1}{1 + e^{-u_j}} = \frac{1}{1 + e^{-u_j}} \frac{(1 + e^{-u_j}) - 1}{1 + e^{-u_j}}\end{aligned}$$

Gradient descent with non-linear activation

$$\begin{aligned}\frac{\partial \phi(u_j)}{\partial u_j} &= \frac{\partial}{\partial u_j} \frac{1}{1 + e^{-u_j}} \\&= -\frac{1}{(1 + e^{-u_j})^2} \frac{\partial}{\partial u_j} (1 + e^{-u_j}) \\&= \frac{e^{-u_j}}{(1 + e^{-u_j})^2} \\&= \frac{1}{1 + e^{-u_j}} \frac{e^{-u_j}}{1 + e^{-u_j}} \\&= \frac{1}{1 + e^{-u_j}} \frac{1 + e^{-u_j} - 1}{1 + e^{-u_j}} = \frac{1}{1 + e^{-u_j}} \frac{(1 + e^{-u_j}) - 1}{1 + e^{-u_j}} \\&= \frac{1}{1 + e^{-u_j}} \left(\frac{1 + e^{-u_j}}{1 + e^{-u_j}} - \frac{1}{1 + e^{-u_j}} \right)\end{aligned}$$

Gradient descent with non-linear activation

$$\begin{aligned}\frac{\partial \phi(u_j)}{\partial u_j} &= \frac{\partial}{\partial u_j} \frac{1}{1 + e^{-u_j}} \\&= -\frac{1}{(1 + e^{-u_j})^2} \frac{\partial}{\partial u_j} (1 + e^{-u_j}) \\&= \frac{e^{-u_j}}{(1 + e^{-u_j})^2} \\&= \frac{1}{1 + e^{-u_j}} \frac{e^{-u_j}}{1 + e^{-u_j}} \\&= \frac{1}{1 + e^{-u_j}} \frac{1 + e^{-u_j} - 1}{1 + e^{-u_j}} = \frac{1}{1 + e^{-u_j}} \frac{(1 + e^{-u_j}) - 1}{1 + e^{-u_j}} \\&= \frac{1}{1 + e^{-u_j}} \left(\frac{1 + e^{-u_j}}{1 + e^{-u_j}} - \frac{1}{1 + e^{-u_j}} \right) \\&= \phi(u_j) (1 - \phi(u_j))\end{aligned}$$

Gradient descent with with non-linear activation

Compute the derivative

$$\phi(u) = \frac{1}{1 + e^{-u_j}}$$

$$\frac{\partial \phi(u_j)}{\partial u_j} = \phi(u_j) (1 - \phi(u_j))$$

$$\frac{\partial J_j}{\partial w_i} = -(y_j - \hat{y}_j) \frac{\partial \phi(u)}{\partial u} x_{j,i}$$

Weight adjusting

$$w_i \leftarrow w_i - \eta \frac{\partial J_j}{\partial w_i}$$

$$\leftarrow w_i + \eta (y_j - \hat{y}_j) \frac{\partial \phi(u)}{\partial u} x_{j,i}$$

$$\leftarrow w_i + \eta (y_j - \hat{y}_j) \phi(u_j) (1 - \phi(u_j)) x_{j,i}$$

Summary

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