1 Output Layer

1

$$x_1 w_1 + x_2 w_2 + b_1 = 2 \times 2 + 1 \times (-1) + 1 = 4$$

$$y_1 = \frac{1}{1 + e^{-4}} = 0.982$$

2

$$E(w) = \frac{1}{2} \sum_{n=1}^{N} (d_n - y_n)^2$$

$$\frac{\partial E}{\partial w_i} = \frac{\partial E}{\partial y_n} \frac{\partial y_n}{\partial v_n} \frac{\partial v_n}{\partial w_i}$$

$$\frac{\partial E}{\partial y_n} = \sum_{n=1}^{N} -(d_n - y_n)$$

$$\frac{\partial y_n}{\partial v_n} = \frac{\partial}{\partial v_n} \frac{1}{1 + \exp(-v_n)}$$

$$= \frac{-\frac{\partial}{\partial v_n} (1 + \exp(-v_n))^2}{(1 + \exp(-v_n))^2}$$

$$= y_n (1 - y_n)$$

$$\frac{\partial v_n}{\partial w_i} = \frac{\partial}{\partial w_i} w^T x_n = x_{ni}$$

So,

$$\frac{\partial E}{\partial w_i} = \sum_{n=1}^{N} -(d_n - y_n)y_n(1 - y_n)x_{ni}$$

$$w(n+1) = w(n) - \eta \sum_{n=1}^{N} -(d_n - y_n)y_n(1 - y_n)x_{ni}$$

3

$$\frac{\partial E}{\partial w_1} = -(1 - 0.982) \times 0.982 \times (1 - 0.982) \times 2$$
$$= -0.000636336$$

$$w_1^2 = w_1^1 - \eta \frac{\partial E}{\partial w_1^1} = 2 - (1 \times (-0.000636336)) = 2.000636336$$

By the same logic,

$$\frac{\partial E}{\partial w_2} = -(1 - 0.982) \times 0.982 \times (1 - 0.982) \times 1$$

$$= -0.000318168$$

$$w_2^2 = w_2^1 - \eta \frac{\partial E}{\partial w_2^1} = 1 - (1 \times (-0.000318168)) = 1.000318168$$

$$\frac{\partial E}{\partial b_1} = -(1 - 0.982) \times 0.982 \times (1 - 0.982) \times 1$$

$$= -0.000318168$$

$$b_1^2 = b_1^1 - \eta \frac{\partial E}{\partial b_1^1} = 1 - (1 \times (-0.000318168)) = 1.000318168$$

2 Single Hidden Layer

1

$$net_{h1} = 1 \times 1 + (-1) \times 2 + 3 = 2$$

$$net_{h2} = 1 \times (-1) + (-1) \times (-2) + 4 = 5$$

$$out_{h1} = \frac{1}{1 + e^{-2}} = 0.881$$

$$out_{h2} = \frac{1}{1 + e^{-5}} = 0.993$$

$$net_{out} = 0.881 \times (-1) + 0.993 \times 1 + 0 = 0.112$$

$$y_1 = \frac{1}{1 + e^{-0.112}} = 0.528$$

2

$$\begin{split} E(w) &= \frac{1}{2} \sum_{n=1}^{N} e_n^2 = \frac{1}{2} \sum_{n=1}^{N} (d_n - y_n)^2 = \frac{1}{2} \sum_{n=1}^{N} \left(d_n - \phi_n (v_n(n)) \right)^2 \\ &\frac{\partial E(n)}{\partial w_{lj}} = \frac{\partial E(n)}{\partial e_l(n)} \frac{\partial e_l(n)}{\partial y_l(n)} \frac{\partial y_l(n)}{\partial v_l(n)} \frac{\partial v_l(n)}{\partial w_{lj}} \\ &= [e_l] [-1] [\phi'(v_n(n))] [y_{jl}(n)] \\ Let \, \delta_l(n) &= -\frac{\partial E(n)}{\partial v_l(n)} = [e_l] [\phi'(v_n(n))] \end{split}$$

$$\begin{aligned} Let \ \delta_{j}(n) &= -\frac{\partial E(n)}{\partial v_{j}(n)} = -\frac{\partial E(n)}{\partial y_{j}(n)} \phi' \left(v_{j}(n) \right) \\ &\frac{\partial E(n)}{\partial y_{j}(n)} = \sum_{l} e_{l}(n) \frac{\partial e_{l}(n)}{\partial v_{l}(n)} \frac{\partial v_{l}(n)}{\partial y_{j}(n)} \\ &= \sum_{l} e_{l}(n) \left[-\phi' \left(v_{l}(n) \right) \right] [w_{lj}(n)] \end{aligned}$$

So,

$$\begin{split} \delta_{j}(n) &= \sum_{l} e_{l}(n) \left[-\phi' \left(v_{l}(n) \right) \right] [w_{lj}(n)] \phi' \left(v_{j}(n) \right) \\ &= \phi' \left(v_{j}(n) \right) \sum_{l} \delta_{l}(n) w_{lj}(n) \\ & w(n+1) = w(n) + \eta \delta_{j}(n) y_{i}(n) \end{split}$$

3

$$\frac{\partial E}{\partial w_5} = -(0 - 0.528) \times 0.528 \times (1 - 0.528) \times 0.881$$

$$= 0.116$$

$$w_5^2 = w_5^1 - \eta \frac{\partial E}{\partial w_5^1} = -1 - (1 \times (0.116)) = -1.116$$

$$\frac{\partial E}{\partial w_6} = -(0 - 0.528) \times 0.528 \times (1 - 0.528) \times 0.993$$

$$= 0.131$$

$$w_6^2 = w_6^1 - \eta \frac{\partial E}{\partial w_6^1} = 1 - (1 \times (0.131)) = 0.869$$

$$\frac{\partial E}{\partial w_1} = -(0 - 0.528) \times 0.528 \times (1 - 0.528) \times (-1.116) \times 0.881 \times (1 - 0.881) \times 1$$

$$= -0.0154$$

$$w_1^2 = w_1^1 - \eta \frac{\partial E}{\partial w_1^1} = 1 - (1 \times (-0.0154)) = 1.0154$$

$$\frac{\partial E}{\partial w_2} = -(0 - 0.528) \times 0.528 \times (1 - 0.528) \times 0.869 \times 0.993 \times (1 - 0.993) \times 1$$

$$= 0.0008$$

$$w_2^2 = w_2^1 - \eta \frac{\partial E}{\partial w_2^1} = -1 - (1 \times (0.0008)) = -1.0008$$

3 UF Network

1

I will need both 80 units in the first and second hidden layers. Because if there are too few

units, the training and testing result is not good (model fitting ability and accuracy are lower). But too many units may lead to overfitting and spend too much time. So, I choose 80 units after I tried to choose other number of units.



Figure 1 units=[70,70]

Figure 2 units=[80,80]

Figure 3 units=[90,90]

2

a learning curve

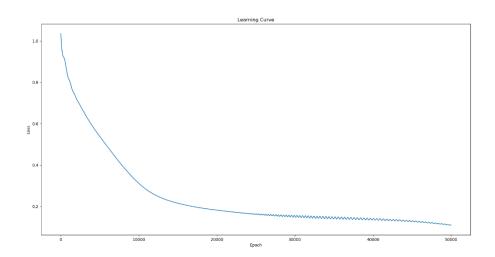


Figure 4 learning rate=0.00001 epochs=50000

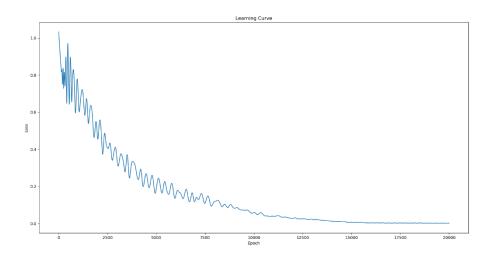


Figure 5 learning rate=0.0001 epochs=20000

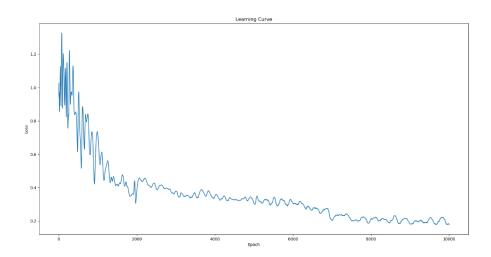


Figure 6 learning rate=0.001 epochs=10000

b decision boundary

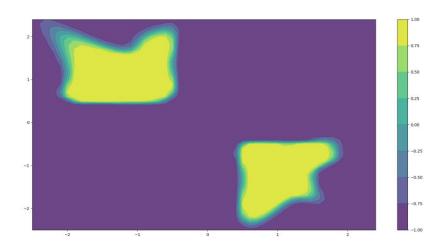


Figure 7 learning rate=0.00001 epochs=50000

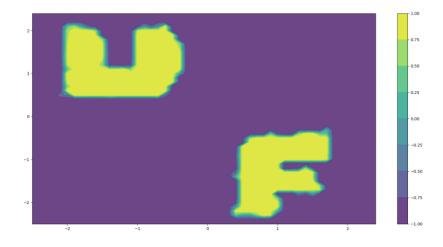


Figure 8 learning rate=0.0001 epochs=20000

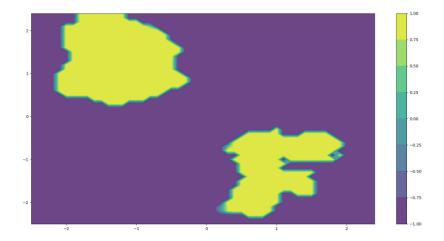


Figure 9 learning rate=0.001 epochs=10000

3

a

If learning rate is small, gradient descent can be slow. And it will be cost much more time to optimize the model. If learning rate is high, gradient descent can overshoot the minimum. It may fail to converge, or even diverge.

If the number of epochs is small, the updates of the weights in the neural network is small so that the model is underfitting. If the number of epochs is big, the updates of the weights in the neural network is big and the model may overfitting. Also, it will cost too much time to training the model.

b

Because I have tried many values and selected the best learning rate and number epochs whose learning curve and decision boundary look better.