

Q1: Derive a gradient descent training rule for a single unit with output o , where

$$o = w_0 + w_1x_1 + w_1x_1^2 + \dots + w_nx_n + w_nx_n^2$$

Solution

First, the error function is defined as: $E(\vec{w}) = \frac{1}{2} \sum_{d \in D} (t_d - o_d)^2$

The update rule is the same, namely: $w_i = w_i + \Delta w_i$

$$\Delta w_i = -\eta \frac{\partial E}{\partial w_i}$$

For w_0 ,

$$\begin{aligned} \frac{\partial E}{\partial w_0} &= \frac{\partial}{\partial w_0} \frac{1}{2} \sum_{d \in D} (t_d - o_d)^2 = \frac{1}{2} \sum_{d \in D} \frac{\partial}{\partial w_0} (t_d - o_d)^2 \\ &= \frac{1}{2} \sum_{d \in D} 2(t_d - o_d) \frac{\partial}{\partial w_0} (t_d - o_d) = \sum_{d \in D} (t_d - o_d) \cdot (-1) = - \sum_{d \in D} (t_d - o_d) \end{aligned}$$

Thus,

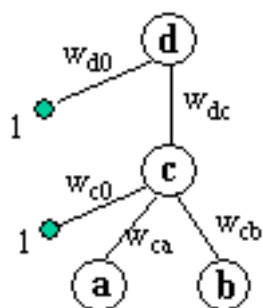
$$\Delta w_0 = \eta \sum_{d \in D} (t_d - o_d)$$

For w_1, w_2, \dots, w_n

$$\begin{aligned} \frac{\partial E}{\partial w_0} &= \frac{\partial}{\partial w_0} \frac{1}{2} \sum_{d \in D} (t_d - o_d)^2 = \frac{1}{2} \sum_{d \in D} \frac{\partial}{\partial w_0} (t_d - o_d)^2 \\ &= \frac{1}{2} \sum_{d \in D} 2(t_d - o_d) \frac{\partial}{\partial w_0} (t_d - o_d) = \sum_{d \in D} (t_d - o_d) \cdot (-(x_{id} + x_{id}^2)) \end{aligned}$$

$$\Delta w_i = \eta \sum_{d \in D} (t_d - o_d)(x_{id} + x_{id}^2)$$

Q2: Consider a two-layer feedforward ANN with two inputs a and b , one hidden unit c , and one output unit d . This network has five weights ($w_{ca}, w_{cb}, w_{c0}, w_{dc}, w_{d0}$), where w_{x0} represents the threshold weight for unit x . Initialize these weights to the values $(.1, .1, .1, .1, .1)$, then give their values after each of the first two training iterations of the BACKPROPAGATION algorithm. Assume learning rate $\eta = .3$, momentum $\alpha = 0.9$, incremental weight updates, and the following training examples:



a	b	d
1	0	1
0	1	0

With the use of "threshold weight for unit x ", you can assume the network as above, where the nodes in green are threshold units and their values are 1.

Solution

Training example 1 $\langle 1, 0 \rangle, 1 \rangle$

Step 1: Propagate forward: compute the activation of the nodes, noting that $a = 1$ and $b = 0$:

$$o_c = \frac{1}{1 + e^{-[(w_{c0} \cdot 1) + (w_{ca} \cdot a) + (w_{cb} \cdot b)]}} = \frac{1}{1 + e^{-[(0.1 \cdot 1) + (0.1 \cdot 1) + (0.1 \cdot 0)]}} = \frac{1}{1 + e^{-0.2}} = 0.5498$$

$$o_d = \frac{1}{1 + e^{-[(w_{d0} \cdot 1) + (w_{dc} \cdot c)]}} = \frac{1}{1 + e^{-[(0.1 \cdot 1) + (0.1 \cdot 0.5498)]}} = \frac{1}{1 + e^{-0.15498}} = 0.53867$$

Step 2: Propagate backward

First compute the error at each node, noting that $d = 1$:

$$\delta_d = o_d \cdot (1 - o_d) \cdot (t_d - o_d) = 0.53867 \cdot (1 - 0.53867) \cdot (1 - 0.53867) = 0.1146$$

$$\delta_c = o_c \cdot (1 - o_c) \cdot w_{dc} \cdot \delta_d = 0.5498 \cdot (1 - 0.5498) \cdot 0.1 \cdot 0.1146 = 0.002836$$

Compute the correction terms as follows, noting that $a = 1, b = 0$ and $\eta = 0.3$:

$$\begin{aligned} \Delta w_{d0}(1) &= \eta \cdot \delta_d \cdot 1 + \alpha \cdot \Delta w_{d0} \cdot (1 - 1) = 0.3 \cdot 0.1146 \cdot 1 = 0.03438 \\ \Delta w_{dc}(1) &= \eta \cdot \delta_d \cdot c + \alpha \cdot \Delta w_{dc} \cdot (1 - 1) = 0.3 \cdot 0.1146 \cdot 0.5498 = 0.0189 \\ \Delta w_{c0}(1) &= \eta \cdot \delta_c \cdot 1 + \alpha \cdot \Delta w_{c0} \cdot (1 - 1) = 0.3 \cdot 0.002836 \cdot 1 = 0.00085 \\ \Delta w_{ca}(1) &= \eta \cdot \delta_c \cdot a + \alpha \cdot \Delta w_{ca} \cdot (1 - 1) = 0.3 \cdot 0.002836 \cdot 1 = 0.00085 \\ \Delta w_{cb}(1) &= \eta \cdot \delta_c \cdot b + \alpha \cdot \Delta w_{cb} \cdot (1 - 1) = 0.3 \cdot 0.002836 \cdot 0 = 0 \end{aligned}$$

and the new weights become:

$$w_{d0} = 0.1 + 0.03438 = 0.13438$$

$$w_{dc} = 0.1 + 0.0189 = 0.1189$$

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Lavinia Wang #14737304

$$\begin{aligned}w_{c0} &= 0.1 + 0.00085 = 0.10085 \\w_{ca} &= 0.1 + 0.00085 = 0.10085 \\w_{cb} &= 0.1 + 0 = 0.1\end{aligned}$$

Training example 2 $\langle\langle 0, 1 \rangle, 0 \rangle$

Step 1: Propagate forward: compute the activation of the nodes, noting that $a = 0$ and $b = 1$:

$$o_c = \frac{1}{1 + e^{-[(w_{c0} \cdot 1) + (w_{ca} \cdot a) + (w_{cb} \cdot b)]}} = \frac{1}{1 + e^{-[(0.10085 \cdot 1) + (0.10085 \cdot 0) + (0.1 \cdot 1)]}} = \frac{1}{1 + e^{-0.20085}} = 0.55$$

$$o_d = \frac{1}{1 + e^{-[(w_{d0} \cdot 1) + (w_{dc} \cdot c)]}} = \frac{1}{1 + e^{-[(0.13438 \cdot 1) + (0.1189 \cdot 0.55)]}} = \frac{1}{1 + e^{-0.1998}} = 0.5498$$

Step 2: Propagate backward

First compute the error at each node, noting that $d = 0$

$$\delta_d = o_d \cdot (1 - o_d) \cdot (t_d - o_d) = 0.5498 \cdot (1 - 0.5498) \cdot (0 - 0.5498) = -0.1361$$

$$\delta_c = o_c \cdot (1 - o_c) \cdot w_{dc} \cdot \delta_d = 0.55 \cdot (1 - 0.55) \cdot 0.1189 \cdot (-0.1361) = -0.004$$

Compute the correction terms as follows, noting that $a = 0$, $b = 1$, $\eta = 0.3$ and $\alpha = 0.9$:

$$\Delta w_{d0}(2) = \eta \cdot \delta_d \cdot 1 + \alpha \cdot \Delta w_{d0} \cdot (2 - 1) = 0.3 \cdot (-0.1361) \cdot 1 + 0.9 \cdot 0.03438 = -0.01$$

$$\begin{aligned}\Delta w_{dc}(2) &= \eta \cdot \delta_d \cdot c + \alpha \cdot \Delta w_{dc} \cdot (2 - 1) = 0.3 \cdot (-0.1361) \cdot 0.55 + 0.9 \cdot 0.0189 \\&= -0.0055\end{aligned}$$

$$\Delta w_{c0}(2) = \eta \cdot \delta_c \cdot 1 + \alpha \cdot \Delta w_{c0} \cdot (2 - 1) = 0.3 \cdot (-0.004) \cdot 1 + 0.9 \cdot 0.00085 = -0.0004$$

$$\Delta w_{ca}(2) = \eta \cdot \delta_c \cdot a + \alpha \cdot \Delta w_{ca} \cdot (2 - 1) = 0.3 \cdot (-0.004) \cdot 0 + 0.9 \cdot 0.00085 = 0.00077$$

$$\Delta w_{cb}(2) = \eta \cdot \delta_c \cdot b + \alpha \cdot \Delta w_{cb} \cdot (2 - 1) = 0.3 \cdot (-0.004) \cdot 1 + 0.9 \cdot 0 = -0.0012$$

and the new weights become:

$$w_{d0} = 0.13438 - 0.01 = 0.12438$$

$$w_{dc} = 0.1189 - 0.0055 = 0.1134$$

$$w_{c0} = 0.10085 - 0.0004 = 0.10045$$

$$w_{ca} = 0.10085 + 0.00077 = 0.10162$$

$$w_{cb} = 0.1 - 0.0012 = 0.0988$$

Q3: Revise the BACKPROPAGATION algorithm in Table 4.2 so that it operates on units using the squashing function \tanh in place of the sigmoid function. That is, assume the output of a single unit is $o = \tanh(\vec{w} \cdot \vec{x})$. Give the weight update rule for output layer weights and hidden layer weights. Hint: $\tanh'(x) = 1 - \tanh^2(x)$.

Solution

$$E(a(z(w, x))) \text{ where } a = \tanh(z) = \frac{e^z - e^{-z}}{e^z + e^{-z}} \text{ and } a'(z) = 1 - \tanh^2(z)$$

$$\frac{\partial E}{\partial w_i} = \frac{\partial E}{\partial a} \cdot \frac{\partial a}{\partial z} \cdot \frac{\partial z}{\partial w_i} = \sum_{d \in D} (t_d - o_d)(1 - o_d^2) \cdot x_i$$

Propagate the input forward through the network:

1. Input the instance \vec{x} to the network and compute the output o_u of every unit u in the network.

Propagate the error backward through the network:

2. For each network output unit k , calculate its error term δ_k

$$\delta_k \leftarrow (t_d - o_d) \cdot (1 - o_d^2)$$

3. For each hidden unit h , calculate its error term δ_h

$$\delta_h \leftarrow (1 - o_h^2) \sum_{k \in \text{outputs}} w_{kh} \delta_k$$

4. Update each network weight w_{ji}

$$w_{ji} \leftarrow w_{ji} + \Delta w_{ji}$$

where

$$\Delta w_{ji} = \eta \delta_j x_{ji}$$