$neural_net_example$

May 2, 2023

0.1 Neural network example

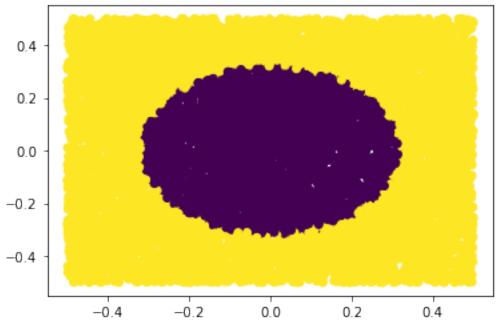
```
[]: import numpy as np
import matplotlib.pyplot as plt

p = int(2) #features
n = int(10000) #examples

## generate training data
X = np.random.rand(n,p)-0.5
Y1 = np.sign(np.sum(X**2,1)-.1).reshape((-1, 1))/2+.5
Y2 = np.sign(5*X[:,[0]]**3-X[:,[1]])/2+.5
Y = np.hstack((Y1, Y2))
```

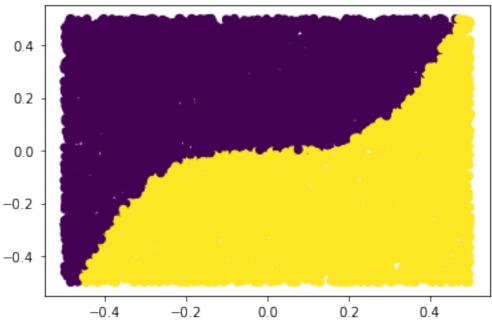
```
[]: # Plot training data for first classification problem
   plt.scatter(X[:,0], X[:,1], c=Y1.flatten())
   plt.title('Labeled data, first classifier')
   plt.show()
```





```
[]: # Plot training data for second classification problem
plt.scatter(X[:,0], X[:,1], c=Y2.flatten())
plt.title('Labeled data, second classifier')
plt.show()
```

Labeled data, second classifier



```
[]: ## Train NN
Xb = np.hstack((np.ones((n,1)), X))
q = np.shape(Y)[1] #number of classification problems
M = 3 #number of hidden nodes

## initial weights
V = np.random.randn(M+1, q)
W = np.random.randn(p+1, M)

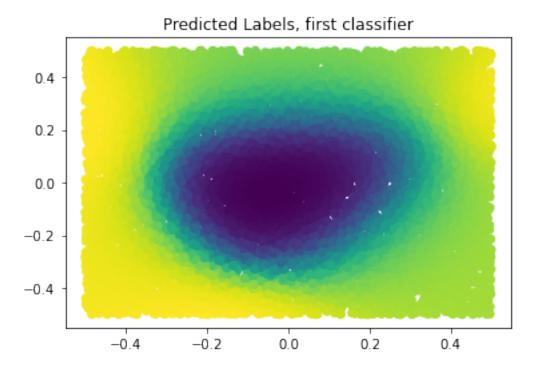
alpha = 0.1 #step size
L = 10 #number of epochs

def logsig(_x):
    return 1/(1+np.exp(-_x))

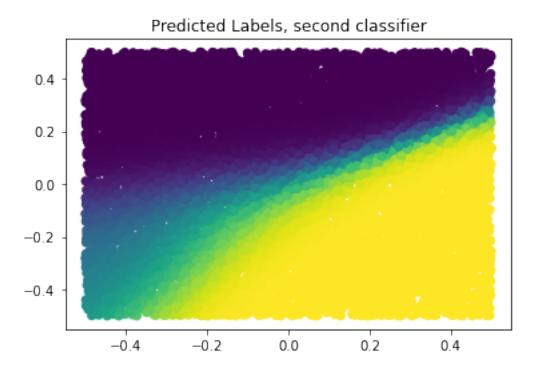
for epoch in range(L):
    ind = np.random.permutation(n)
```

```
for i in ind:
            # Forward-propagate
            H = logsig(np.hstack((np.ones((1,1)), Xb[[i],:]@W)))
            Yhat = logsig(H@V)
             # Backpropagate
            delta = (Yhat-Y[[i],:])*Yhat*(1-Yhat)
            Vnew = V-alpha*H.T@delta
            gamma = delta@V[1:,:].T*H[:,1:]*(1-H[:,1:])
            Wnew = W - alpha*Xb[[i],:].T@gamma
            V = Vnew
            W = Wnew
        print('epoch: ', epoch)
    epoch: 0
    epoch: 1
    epoch: 2
    epoch: 3
    epoch: 4
    epoch: 5
    epoch: 6
    epoch: 7
    epoch: 8
    epoch: 9
[]: ## Final predicted labels (on training data)
    H = logsig(np.hstack((np.ones((n,1)), Xb@W)))
    Yhat = logsig(H@V)
[]: plt.scatter(X[:,0], X[:,1], c=Yhat[:,0])
    plt.title('Predicted Labels, first classifier')
```

plt.show()



```
[]: plt.scatter(X[:,0], X[:,1], c=Yhat[:,1])
plt.title('Predicted Labels, second classifier')
plt.show()
```



```
[]: err_c1 = np.sum(abs(np.round(Yhat[:,0])-Y[:,0]))
    print('Errors, first classifier:', err_c1)

    err_c2 = np.sum(abs(np.round(Yhat[:,1])-Y[:,1]))
    print('Errors, second classifier:', err_c2)

Errors, first classifier: 365.0
    Errors, second classifier: 599.0
[]:
```