Overview of the Perceptron and MLP

Mario Sánchez García

November 7, 2017

Abstract

Summary of Chapter 4: Artificial Neural Networks from Tom M. Mitchell's book
""Machine Learning"", 1997.

Contents

1 The perceptron

Within the Artificial Neural Networks (ANN), we can find great variety of units that define the type of ANN involved, but this time we are going to use a perceptron. It has several inputs, it performs an operation that involves all the values obtained from the inputs and calculate a single value as a result in a single output.

1.1 Structure

It has several inputs, composed of a value and a weight, which will indicate the contribution that will contribute to the output of the perceptron. The operation involving all inputs is a linear combination:

$$y = \sum_{i=0}^{n} w_n x_n = w_0 + w_1 x_1 + w_2 x_2 + w_3 x_3 + ... \tag{1}$$

where x_n are the inputs of the perceptron and w_n are the weights($x_0 = 1$ is not an input, it's an useful constant to allow us to write the linear operation with a summatory). Finally, the (unique) output of the perceptron depends on the result of the linear operation, being 1 if the result is positive; or -1 in another case. All these data allow us to define the perceptron as follows:

$$perceptron(y) = \begin{cases} 1 & \text{if } y > 0 \\ -1 & \text{otherwise} \end{cases} \tag{2}$$

1.2 Linearly separable attribute

With a 2 input perceptron, we can produce a Cartesian map with all the inputs that we're going to use (first input would be X axis, second input Y axis). Instead of using a point to represent the input, we use the output symbol ("" + "" or "" - "").

If we can draw a line that divides the map in two sides, so that on each side of the line there was only one kind of symbol (all positives or all negatives), then we can say that the set of points we have used is linearly separable. The fact of using only two inputs is because we can imagine a scenario that allows us to easily understand the attribute of being linearly separable. This attribute can be achieved with any number of inputs if there is a hyperplane that separate the values in the same way as in the example.

Therefore, with a single perceptron there are sets of points that can't be linearly separable. That's why the networks of perceptrons with more than one layer are created, whose first layer perceptron's outputs is not the final result, but performs the role as input to another perceptron in the next layer. This way, even the non-linear surfaces can be represented by the perceptrons.

2 Training perceptrons

2.1 Training Rule

We begin assigning random values to the weights and then we apply the perceptron to each training example. If the perceptron misclassifies an example, the training rule will modify the

weights according to:

$$w_i^{'} \leftarrow w_i + \Delta w_i \qquad\qquad ; \qquad\qquad \Delta w_i = \eta(t - o)x_i$$

$$w_i^{'} \leftarrow w_i + \eta(t - o)x_i \tag{3}$$

where η is the learning rate (constant usually small that determines how much weights vary in each step), t is the target value, o is the actual output that we have obtained from the perceptron and x_i is the input value.

The weights will converge to a value that classify correctly within a finite number of iterations if (and only if):

- Examples are linearly separable.

- The η value used is sufficiently small.

2.2 Delta Rule and Gradient Descent

When the input set is not linearly separable, we need an alternative to the training rule: delta rule. Delta rule uses gradient descent to search for the hypothesis space (set of outputs) that best fit the training example.

To explain this we're going to use a linear unit (another kind of perceptron that is not thresholded) which output is calculated by:

$$o = \vec{w} \cdot \vec{x} \tag{4}$$

To measure the training error we're going to use the next formula, where D is the set of examples. It depends only of $\vec{w}$ because we assume that its relation with the examples set $\vec{x}$ will be gone after the training.

$$E(\vec{w}) = \frac{1}{2} \sum_{d \varepsilon D} (t_d - o_d)^2 \tag{5}$$

If we define the error with the previous formula, its representation (with two inputs, so it will be easier to understand) would be a parabolic surface with only one local minimum. The gradient descent will start using an arbitrary (random) initial vector and the algorithm will modify its direction step by step. In each step, the algorithm will choose the variation that go the deepest along the error surface. By this way, the process will continue until the local (and global minimum in this case) is reached.

2.2.1 Derivation of Gradient Descent

To modify the direction of the vector we will derivate the error function ($E(\vec{w})$) respect of $\vec{w}$, form that is called *gradient of E*:

$$\nabla E(\vec{w}) = [\frac{\partial E}{\partial w_0}, \frac{\partial E}{\partial w_1}, ..., \frac{\partial E}{\partial w_n}] \tag{6}$$

4

This vector specifies the direction that produces the steepest increase in E, so adding a negative factor (-1) we can calculate the steepest decrease in E. We can represent the training rule with its component form:

$$w_i^{'} \leftarrow w_i + \Delta w_i \qquad ; \qquad \Delta w_i = -\eta \frac{\partial E}{\partial w_i} \qquad (7)$$

The derivative process would be as follows:

$$\frac{\partial E}{\partial w_i} = \frac{\partial}{\partial w_i} \frac{1}{2} \sum_{d \varepsilon D} (t_d - o_d)^2 \qquad (8)$$

$$\frac{\partial E}{\partial w_i} = \frac{1}{2} \sum_{d \varepsilon D} 2(t_d - o_d) \frac{\partial}{\partial w_i} (t_d - \vec{w} \cdot \vec{x}_d) \qquad (9)$$

$$\frac{\partial E}{\partial w_i} = \sum_{d \varepsilon D} (t_d - o_d)(-x_{id}) \qquad (10)$$

So the final expression of the gradient descent is:

$$\Delta w_i = -\eta \frac{\partial E}{\partial w_i} = \eta \sum_{d \varepsilon D} (t_d - o_d) x_{id} \qquad (11)$$

2.2.2   Gradient Descent Algorithm

1. Pick an initial random weight vector.

2. Apply the linear unit to all training examples and then compute Δw_i using the previous formula [ref].

3. Update each weight adding Δw_i.

4. If the algorithm hasn't reached the local (global in this case) minimum, repeat from step 2.

2.3   Stochastic Approximation

Instead of using all the examples to update the weight each step (which could imply a lot of work) there is another option: incremental/stochastic gradient descent. This way we will approximate the gradient descent updating the weights with each training example:

$$\Delta w_i = \eta(t - o)x_i \qquad (12)$$

So the error function must be changed to:

$$E(\vec{w}) = \frac{1}{2}(t_d - o_d)^2 \qquad (13)$$

3 Multilayer Perceptron Networks

A single perceptron can only express linear decision surfaces, so it is very limited for real life situations. In contrast, a multilayer network learned by the backpropagation algorithm can express a rich variety of non-linear decision surfaces, which are more suitable for that kind of problems.

3.1 Is a perceptron valid for MLP?

A perceptron unit is perfectly valid for a MLP, but its discontinuous threshold output make it not suitable at all for gradient descent. Also, as a linear unit, multiple layers of cascaded units will only produce linear functions. Then, another option is required: a **sigmoid threshold unit**. This unit works pretty similar to the perceptron, but has another function at the output to perform the threshold, which is called logistic or sigmoid function ($\sigma(y)$).

$$\sigma(y) = \frac{1}{1 + e^{-y}} \tag{14}$$

This function increases monotonically and continuously with its input and is able to map a large input domain to a small range (0, 1) of outputs, reason because is usually called *squashing function*. Finally, being easy derivable make it a really good choice for our task.

3.2 Backpropagation Algorithm

The Backpropagation Algorithm learns the weights for a multilayer network, given a network with a fixed set of units and interconnections. It uses gradient descent to minimize the squared error between the output and its target values of the network:

$$E(\vec{w}) = \frac{1}{2} \sum_{d \varepsilon D} \sum_{k \varepsilon outputs} (t_{kd} - o_{kd})^2 \tag{15}$$

As we have changed the error function definition, the error surface will have more than one local minima (not as before with a single perceptron). This means that gradient descent may fail in order to find the global minima and only reach a local minima instead. Anyway, it has been proved to produce excellent results even with this problem.

The stochastic version of the Backpropagation Algorithm, applied for each training example, would be:

1. Input the values in the network and obtain the output values computing every unit of the network.

2. For each output unit (k), calculate its error term δ_k, which is the usual $(t - o)$ multipied to the derivate of the sigmoid function:

$$\delta_k \leftarrow o_k(1 - o_k)(t_k - o_k) \tag{16}$$

3. For each hidden unit (h), calculate its error term δ_h. This is similar to the output formula, but as we don't have a target value for a hidden unit, we must calculate it summing up the errors of the downstream units weigthing each error by the weight of the connection that links them.

$$\delta_h \leftarrow o_h(1 - o_h) \sum_{l \varepsilon downstream} (w_{hl}\delta_i) \tag{17}$$

4. Update each network weight:

$$w_{ji}^{'} \leftarrow w_{ji} + \Delta w_{ji} \qquad ; \qquad \Delta w_{ji} = \eta \delta_j x_{ji} \qquad (18)$$

3.2.1   Momentum

3.2.2   Acyclic Networks

3.3   Derivation of Backpropagation Rule

3.3.1   Output unit weights

3.3.2   Hidden unit weights

3.4   Remarks of the Backpropagation Algorithm