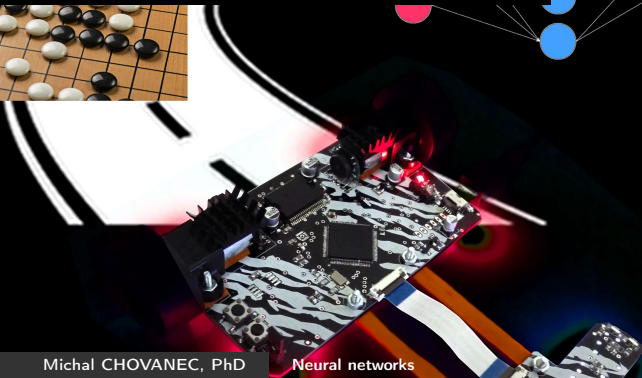
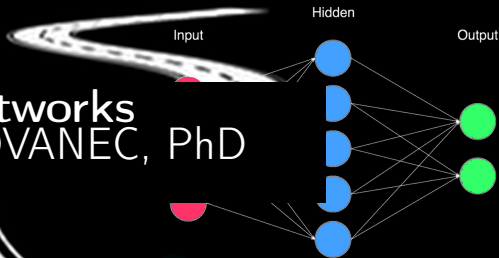


$$Q(s_t, a_t) \leftarrow Q(s_t, a_t) + \alpha [r_{t+1} + \lambda \max_a Q(s_{t+1}, a) - Q(s_t, a_t)]$$

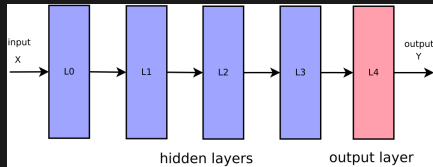
(The New Action Value = The Old Value) + The Learning Rate \times (The New Information - the Old Information)

Neural networks

Michal CHOVANEC, PhD

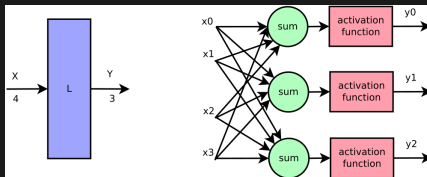


Neural network



- universal function **approximator**
- learning from examples
- training using parallel architectures **NVIDIA GPU**, TPU - from weeks to months
- **inspired** by human brain
- thousands of connected **neurons**

Layer



$$y_j = f\left(\sum_{i=0}^{N-1} X_i W_{ji} + b_j\right)$$

where

$f(x)$ is activation function

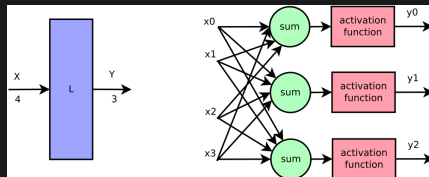
X input vector

W weights matrix

b bias vector

Y output vector

Layer

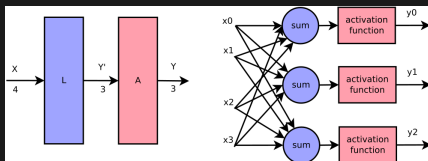


$$y_0 = f\left(\sum_{i=0}^3 X_i W_{0i} + b_0\right)$$

$$y_1 = f\left(\sum_{i=0}^3 X_i W_{1i} + b_1\right)$$

$$y_2 = f\left(\sum_{i=0}^3 X_i W_{2i} + b_2\right)$$

Layer - split activation function



$$y'_0 = \sum_{i=0}^3 X_i W_{0i} + b_0, \quad y_0 = f(y'_0)$$

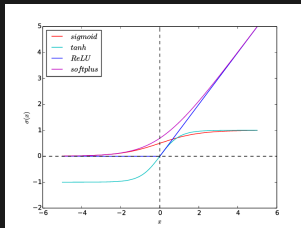
$$y'_1 = \sum_{i=0}^3 X_i W_{1i} + b_1, \quad y_1 = f(y'_1)$$

$$y'_2 = \sum_{i=0}^3 X_i W_{2i} + b_2, \quad y_2 = f(y'_2)$$

y' is called neuron **Activation**

Activation function

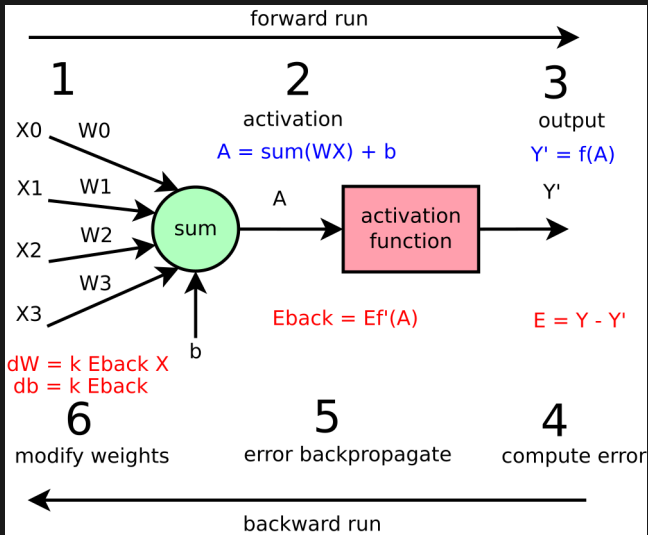
name	function	derivative
Linear	$y = x$	$y' = 1$
Sigmoid	$y = \frac{1}{1+e^{-x}}$	$y' = \frac{e^{-x}}{(1+e^{-x})^2}$
RBF	$y = e^{-x^2}$	$y' = xe^{-x^2}$
Relu	$y = \begin{cases} x, & \text{if } x > 0 \\ 0, & \text{otherwise} \end{cases}$	$y' = \begin{cases} 1, & \text{if } x > 0 \\ 0, & \text{otherwise} \end{cases}$
LeakyRelu	$y = \begin{cases} x, & \text{if } x > 0 \\ 0.01x, & \text{otherwise} \end{cases}$	$y' = \begin{cases} 1, & \text{if } x > 0 \\ 0.01, & \text{otherwise} \end{cases}$



Training

- ① choose random training dataset sample (X, Y)
- ② compute neural network output, $\hat{Y} = F(X)$
- ③ obtain error
error = **target value** - **computed value**
 $E = Y - \hat{Y}$
- ④ update weights and biases using error

Training



Training

One neuron weights updating example

- consider Y, \hat{Y}, b are scalar values, and W, X are vectors

$$E = Y - \hat{Y}$$

$$J = \left(Y - f\left(\sum_{i=0}^{N-1} X_i W_i + b\right) \right)^2$$

cost function to minimize

$$\frac{\partial J}{\partial W_j} = -2 \left(Y - f\left(\sum_{i=0}^{N-1} X_i W_i + b\right) \right) f' \left(\sum_{i=0}^{N-1} X_i W_i + b \right) X_j$$

Error E Activation A

$$\frac{\partial J}{\partial W_j} = -2Ef'(A)X_j$$

$$\frac{\partial J}{\partial W_j} \approx W_j(n) - W_j(n-1) = \Delta W_j$$

$$\Delta W_j = \eta Ef'(A)X_j$$

Training

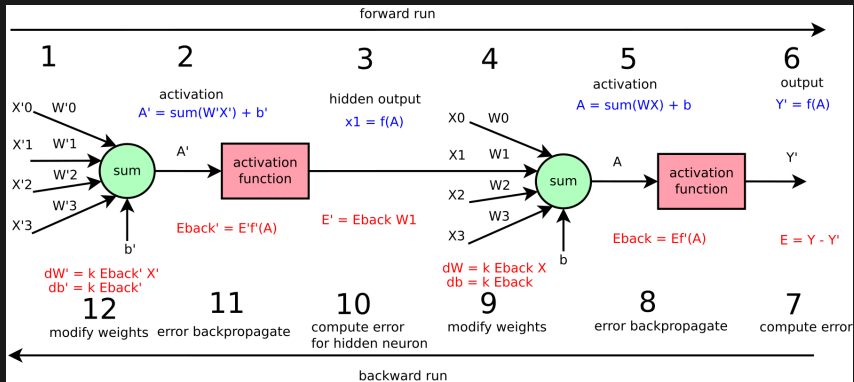
special case for $y(x) = x$

$$\Delta W_j = \eta EX_j$$

special case for $y(x) = \text{RELU}(x)$

$$\Delta W_j = \begin{cases} \eta EX_j & \text{if } \sum_{i=0}^{N-1} X_i W_{ji} + b_0 > 0 \\ 0 & \text{otherwise} \end{cases}$$

Error backpropagation



Mnist handwritten numbers classification

- handwritten numbers, 60000 for training, 10000 for testing
- 28x28 pixels, grayscale
9x9 pixels, mnist tiny
- 10 outputs



SCORING

- more than 99% **A best networks**
- more than 98% **B average networks**
- more than 97% **C average networks**
- more than 96.5% **D pure networks**
- more than 96% **E pure networks**
- otherwise **Fx linear classifier**

Convolutional neural networks

Usefull links



CHRISTOPHER J.C.H. WATKINS : Q-learning

<http://www.gatsby.ucl.ac.uk/~dayan/papers/cjch.pdf>



Richard S. Sutton : Reinforcement Learning: An Introduction

[https:](https://www.amazon.com/Reinforcement-Learning-Introduction-Adaptive-Computation/dp/0262193981)

[//www.amazon.com/Reinforcement-Learning-Introduction-Adaptive-Computation/dp/0262193981](https://www.amazon.com/Reinforcement-Learning-Introduction-Adaptive-Computation/dp/0262193981)



Google DeepMind : Playing Atari with Deep Reinforcement Learning

<https://arxiv.org/pdf/1312.5602.pdf>



Google DeepMind : Dueling Network Architectures for Deep Reinforcement Learning

<https://arxiv.org/pdf/1511.06581.pdf>



Google DeepMind :Mastering the Game of Go without Human Knowledge

https://deepmind.com/documents/119/agz_unformatted_nature.pdf



Andrej Karpathy : Pong from pixels

<http://karpathy.github.io/2016/05/31/rl/>



Maxim Lapan : Deep reinforcement learning

<https://www.amazon.com/Practical-Reinforcement-Learning-Maxim-Lapan/dp/1788834240>



Mohit Sewak : Practical Convolutional Neural
Networks

<https://www.amazon.com/Practical-Convolutional-Neural-Networks-Implement/dp/1788392302>



Densely Connected Convolutional Networks

<https://arxiv.org/pdf/1608.06993.pdf>

Q&A



michal chovanec (michal.nand@gmail.com)

www.youtube.com/channel/UCzVvP2ou8v3afNiVrPAHQGg

github <https://github.com/michalnand>