

```

1  # -*- coding: utf-8 -*-
2
3  import numpy as np
4  import matplotlib.pyplot as plt
5  from matplotlib.pyplot import plot
6
7  def sigmoid(x):
8      y=1/(1+np.exp(-x))
9      return y
10 def dsigmoid(x):
11     y=(1-x)*x
12     return y
13
14 # SGD (online training)
15 #DATA SET -----
16 #X=np.linspace(-2,2,9)
17 X=np.array([-2,-1.5,-1,-0.5, 0,0.5,1,1.5,2],dtype='float32')
18 #T=1+np.sin(X*np.pi/4)
19 T=np.array([0, 0.075,0.292,0.617,1.0, 1.382,1.707,1.923,2],dtype='float32')
20 # Initialize trainable parameters -----
21 W1=np.random.rand(2,1)
22 b1=np.random.rand(2,1)
23 W2=np.random.rand(1,2)
24 b2=np.random.rand(1)
25 alfa=0.3#learning rate
26 epoch=10
27
28 SSE=np.empty(epoch)
29 for k in range(epoch): #stochastic gradient descent
30     for i in range(X.size):
31         #Forward propagation
32         #layer 1
33         y1=sigmoid( W1*X[i]+b1)
34         #layer 2
35         y2=np.matmul(W2,y1)+b2
36
37         # Back propagation
38         F2=1
39         d2=-2*F2*(T[i]-y2 )
40
41         F1=np.array([[ dsigmoid(y1[0]) , 0],
42                     [0 , dsigmoid(y1[1]) ] ])
43
44         d1= np.matmul(F1.astype('float32'), W2.reshape(2,1))*d2
45
46         # update weights in layer2
47         W2=W2-alfa*d2*y1.reshape(1,2) #y1'
48         b2=b2-alfa*d2
49         # update weights in layer1
50         W1=W1-alfa*d1*X[i]
51         b1=b1-alfa*d1
52
53     #print loss at the end of the epoch
54     #forward propagation
55     err=0
56     for i in range(len(X)):
57         #layer 1
58         Y1=sigmoid( W1*X[i]+b1)
59         #layer 2
60         Y2=np.matmul(W2,Y1)+b2
61         err= err+(T[i]-Y2)**2
62     SSE[k]=err
63
64 plt.figure(0)
65 plt.plot(range(epoch),SSE,'r-o')
66 plt.xlabel("iteration")
67 plt.ylabel("loss (SSE)")
68 print("W1=",W1,"\nW2",W2)
69 print("b1=",b1,"\nb2",b2)
70 #test network with trained weights
71 Y=np.empty(len(X))
72 for i in range(len(X)):
73     #layer 1
74     Y1=sigmoid( W1*X[i]+b1)

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73     #layer 2
74     Y[i]=np.matmul(W2,Y1)+b2
75
76     plt.figure(1)
77     plt.plot(X,T,'b*')
78     plot(X,Y,'r-*')
79     plt.xlabel("IN")
80     plt.ylabel("OUT")
81     plt.legend(['target','predict'])
82
```