Introduction to computational models

Lab Assignment 1. Implementation of the multilayer perceptron

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Module "Introduction to computational models"
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- Contents
- Notation and architecture
- 3 Data normalization
- Pseudocode





Objectives of the lab assignment

- To familiarise the student with neural networks, in particular, with the multilayer perceptron.
- To implement the basic backpropagation algorithm for multilayer perceptrons.
- To check the effect of different parameters and data preprocessing:
 - Network architecture.
 - Learning rate.
 - Momentum factor.
 - Data normalization.
 - etc.





Backpropagation algorithm

- Please, read and analyse the theory notes.
- Pay special attention to the pseudo-code.





Stop condition

- Standard version, the algorithm stops if:
 - Training error does not decrease more than 0,00001 or increases, during 50 iterations (external loop).





Data normalization considerations I

- Normalization is an essential step in data pre-processing in any machine learning application and model fitting. This is essential to deal with the effect of different variable magnitudes and distribution of each variable.
- There are many normalization alternatives. Two widespread ones are:
 - Scalling: each feature is transformed within the range [a, b]:

$$X' = a + \frac{\left(X - X_{\min}\right)(b - a)}{X_{\max} - X_{\min}} \tag{1}$$

• Standardization: each feature is transformed so that the normalized feature has mean equal to 0.0 and standard deviation equal to 1.0:

$$X' = \frac{X - \mu}{\sigma} \tag{2}$$



Data normalization considerations II

- It is important to estimate the normalization parameters using the training data, and then to apply data transformation to the train and test sets with these parameters.
- A typicall error is to perform data normalization on the test dataset calculating minimum and maximum values ($X_{\text{máx}}$ and $X_{\text{mín}}$), or the mean and deviation (μ y σ), on the test dataset or before data splitting. In both cases we will be (wrongly) using testing information during our model building and calibration.
- For our work, we will implement feature scaling for input variables in [-1,1] and for output variables in [0,1] because we have a sigmoid transformation in the output layer.





Backpropagation algorithm

On-line backpropagation

Start

- $w_{ii}^h \leftarrow U[-1,1]$ // Random values between -1 and +1
- Repeat
 - For each pattern with inputs x and outputs d
 - **1** $\Delta w_{ii}^h \leftarrow 0$ // Changes will be applied for each pattern
 - 2 out $0 \leftarrow x_i // Feed inputs$
 - forwardPropagation() // Forward propagation (⇒⇒)
 - backPropagation() // Error backpropagation (⇐⇐)
 - accumulateChange() // Obtain the weight update
 - weightAdjustment() // Apply the calculated update

End for

Until (StopCondition)

3 Return weight matrices.



Backpropagation algorithm

Off-line backpropagation

Start

- $\mathbf{0} \ \mathbf{w}_{ii}^h \leftarrow U[-1,1] \ // \ Random \ values \ between \ -1 \ and \ +1$
- Repeat
 - $\Delta w_{ii}^h \leftarrow 0$ // Changes will be applied at the end
 - For each pattern with inputs x and outputs d
 - $\mathbf{0}$ out_i⁰ $\leftarrow x_i$ // Feed inputs
 - ② forwardPropagation() // Forward propagation (⇒⇒)
 - backPropagation() // Error backpropagation (⇐⇐)
 - accumulateChange() // Obtain the weight update

End for

weightAdjustment() // Apply the calculated update

Until (StopCondition)

3 Return weight matrices.



forwardPropagation()

Start

- **1 For** *h* from 1 to H // For each layer ($\Rightarrow \Rightarrow$)
 - **1 For** *j* from 1 to n_h // For each neuron of layer h

1
$$net_j^h \leftarrow w_{j0}^h + \sum_{i=1}^{n_{h-1}} w_{ji}^h out_i^{h-1}$$
2 $out_j^h \leftarrow \frac{1}{1 + \exp(-net_i^h)}$

$$out_j^h \leftarrow \frac{1}{1 + \exp(-net_j^h)}$$

End For

End For





backPropagation()

Start

- **1 For** j from 1 to n_H // For each output neuron
 - $\delta_j^H \leftarrow -(d_j out_j^H) \cdot g'(net_j^H) // We have eliminated the constant (2), the result should be similar$

End For

- **2** For h from H-1 to 1 // For each layer ($\Leftarrow \Leftarrow$)
 - **1** For j from 1 to n_h // For each neuron in layer h
 - $\delta_{j}^{h} \leftarrow \left(\sum_{i=1}^{n_{h+1}} w_{ij}^{h+1} \delta_{i}^{h+1}\right) \cdot out_{j}^{h} \cdot \left(1 out_{j}^{h}\right) /$ Navigate all neurons in layer h+1 connected with neuron j

End For

End For





accumulateChange()

Start

- **1 For** *h* from 1 to H // For each layer ($\Rightarrow \Rightarrow$)
 - **9** For j from 1 to n_h // For each neuron of layer h
 - For i from 1 to n_{h-1} // For each neuron of layer h-1 $\Delta w_{ji}^h \leftarrow \Delta w_{ji}^h + \delta_j^h \cdot out_i^{h-1}$ End For

End For

End For





weightAdjustment()

Start

- **1 For** *h* from 1 to H // For each layer ($\Rightarrow \Rightarrow$)
 - **1** For j from 1 to n_h // For each neuron of layer h
 - **⑤** For i from 1 to n_{h-1} // For each neuron of layer h-1 $w_{ji}^h \leftarrow w_{ji}^h \eta \Delta w_{ji}^h \mu \left(\eta \Delta w_{ji}^h (t-1) \right)$ End For

End For

End For





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