ASSIGNMENT-4

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Discovering Knowledge in Data: An Introduction to Data Mining, Daniel T. Larose, John Wiley (2004)

Chapter 7, Page 146, #7, 8, and 10

The example is the same as the one in the lecture 8 slides.

Noted that the learning rate = 0.1, although there might be a typo in the textbook/lecture slides saying the learning rate = 0.01.

Questions:

1:) Adjust the weights W0B, W1B, W2B, and W3B from the example of back-propagation in the text (P137)?

Given table:

$x_0 = 1.0$	$W_{0A} = 0.5$	$W_{0B} = 0.7$	$W_{0Z} = 0.5$
$x_1 = 0.4$	$W_{1A} = 0.6$	$W_{1B} = 0.9$	$W_{AZ} = 0.9$
$x_2 = 0.2$	$W_{2A} = 0.8$	$W_{2B} = 0.8$	$W_{BZ} = 0.9$
$x_3 = 0.7$	$W_{3A} = 0.6$	$W_{3B} = 0.4$	

Wij (NEW)= Wij(CURRENT)+ Δ Wij where,

 $\Delta Wij = \eta \delta j xij$

 η = learning rate

xij = ith input to node j.

 δj = shows the responsibility for a particular error belonging to node

j.

First pass through network yielded *output* = 0.8750

Target Value = 0.8

Learning Rate = 0.1

Prediction error: Target- First pass output = 0.8-0.8750 = -0.075

$$\delta Z$$
= Output(z) * (1-Output(z)) (actual(z)-Output(z)) = -0.0082

$$\delta B$$
= Output(b) * (1-Output(b)) (actual(b)-Output(b)) = 0.8176(1 - 0.8176)(0.9)(-0.0082) = -0.0011.

 η = learning rate =0.1

Computing weights:

$$\Delta W0B = \eta \delta BX0 = 0.1(-0.0011) (1.0) = -0.00011$$

W0B (new) = W0B(current) +
$$\Delta$$
W0B = 0.7-0.00011 = **0.69989**

$$\Delta W1B = \eta \delta BX1 = 0.1(-0.0011) (0.4) = -0.000044$$

W1B (new) = W1B(current) +
$$\Delta$$
W1B = 0.9-0.000044 = **0.899956**

$$\Delta W2B = \eta \delta BX2 = 0.1(-0.0011) (0.2) = -0.000022$$

W2B (new) = W2B(current) +
$$\Delta$$
W2B = 0.8-0.000022 = **0.799978**

$$\Delta$$
W3B = $\eta\delta$ BX3 = 0.1 (-0.0011) (0.7) = -0.000077

W3B (new) = W3B(current) +
$$\Delta$$
W3B = 0.4-0.000077 = **0.399923**

2:) Refer to the previous problem. Show that the adjusted weights result in a smaller prediction error?

$$net A = \sum_{i=1}^{N} (i \ Wi \ Axi \ A) = W0A(1) + W1Ax1A + W2Ax2A + W3Ax3A = 0.5 + 0.6(0.4) + 0.8(0.2) + 0.6(0.7) = 1.32$$

$$y(A) = 1/1 + e^{(-x)} = 1/(1 + e^{(-1.32)}) = 0.7892.$$

Similary

$$netB = \sum (i \ Wi \ B \ xi \ B) = W0B \ (1) + W1B \ x1B + W2B \ x2B + W3B \ x3B = 0.7 + 0.9(0.4) + 0.8(0.2) + 0.4(0.7) = 1.5$$

Then
$$y(B) = 1 / (1 + e^{(-1.5)}) = 0.8176$$

Node Z then combines these outputs from nodes A and B.

$$\text{netZ} = \sum (i \text{ Wi Z xi Z}) = \text{W0Z}(1) + \text{WAZ xAZ} + \text{WB Z xB Z} = 0.5 + 0.9(0.7892) + 0.9(0.8176)$$

= 1.9461

$$y(z)= 1/(1 + e^{(-1.9461)}) = 0.8750$$

Assume Target value =0.8

Prediction error: Target– Output = 0.8-0.8750 = -0.075

Thus, the prediction error is smaller for the adjusted weights result.

3:) Describe the benefits and drawbacks of using large or small values for the learning rate?

Answer: The learning rate is hyperparameter that affects the accuracy and convergence of algorithm. Below are listed some benefits and drawbacks of using smaller or larger learning rate in algorithm.

Benefits of using smaller learning rates:

- Smaller learning rate can leas to better optimization process and prevent overshooting of minimum loss function.
- Using smaller learning rates can help the algorithm converge to slower to global minimum loss.

Drawbacks of using smaller learning rates:

• Smaller learning rates require more training epochs i.e., requires more time to train due to smaller changes made to the weights in each update.

Benefits of using large learning rates:

- Large learning rate can result in faster convergence and less training time, lesser epochs and faster updates.
- In some cases, using a larger learning rate can help the algorithm escape from a local minimum and find a better global minimum.

Drawbacks of using larger learning rates:

• Larger learning rates can result in the algorithm overshooting the minimum of the loss function and diverging.