

DeepDriver解密之一

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Source codes: <https://github.com/LongJunCai/DeepDriver>



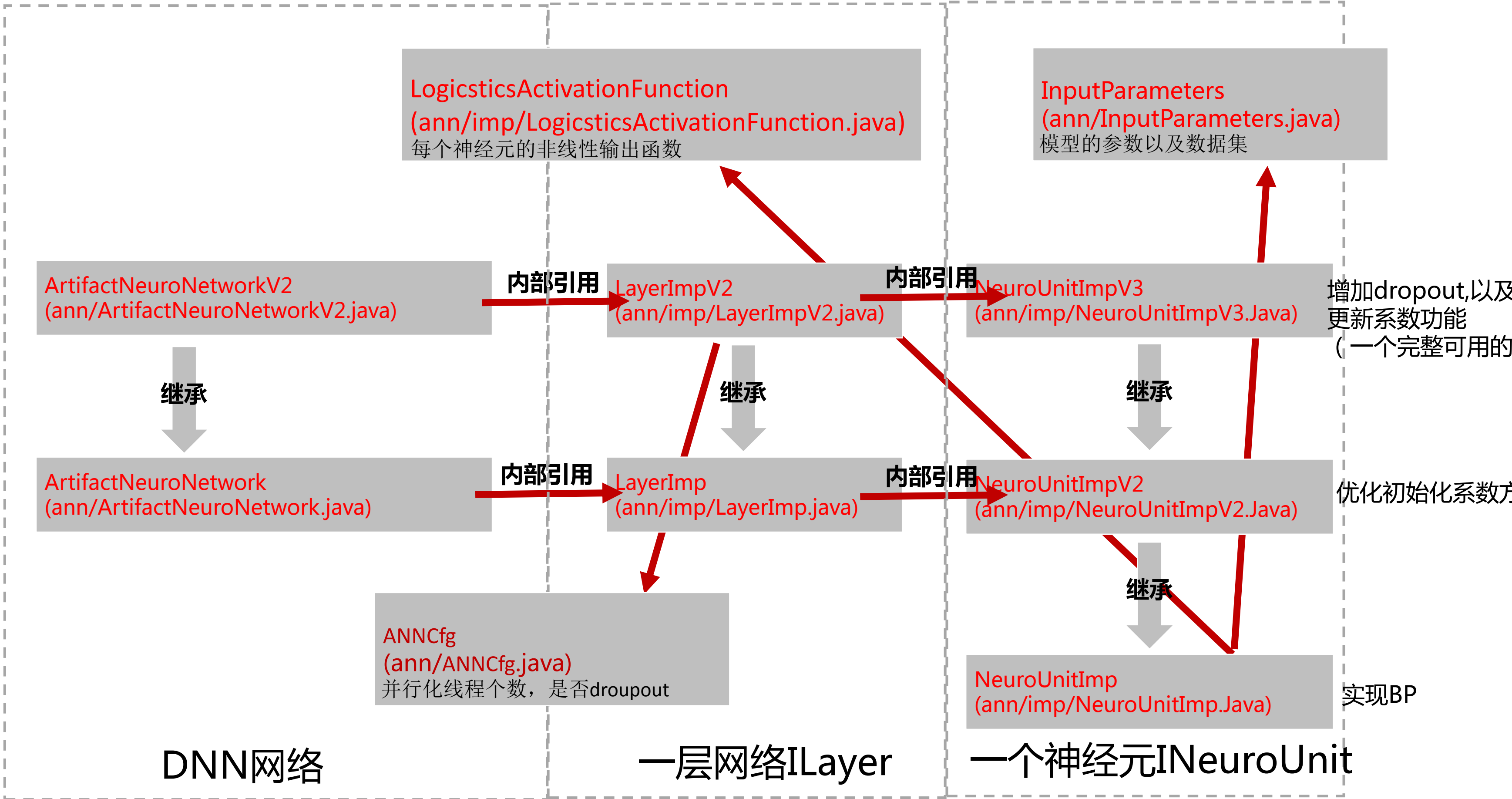
DeepDriver的ANN代码导读

-- 普通ANN (ArtifactNeuroNetworkV2 : 包括dropout,无预训练过程)



总体分析

代码位置:

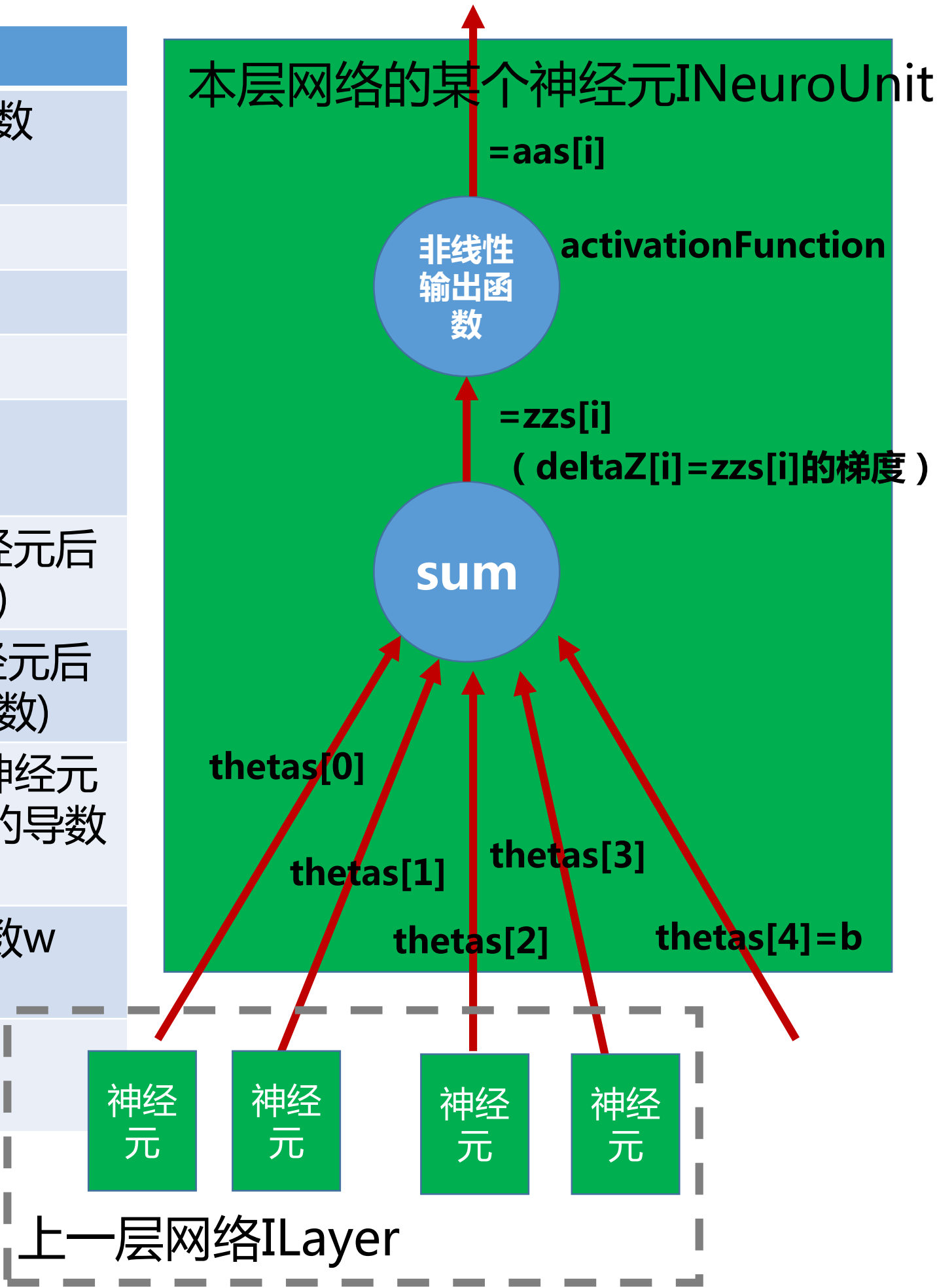


属性	
double alpha = 0.1;	学习率lr 见ann/imp/NeuroUnitImpV3.Java中 bpUpdateWws方法
double [][] input;	每个元素表示一个样本的x,总体表示了一批样本的x
double [] result;	每个元素表示一个样本的y,总体表示了一批样本的y 这里的y是连续或0/1 ? ? ? ? ?
double [][] result2;	每个元素表示一个样本的y,总体表示了一批样本的y 这里的y是多分类 ? ? ? ?
double m = -1;	梯度下降更新时使用的冲量 见ann/imp/NeuroUnitImpV3.Java中 bpUpdateWws方法
int iterationNum = 300000;	迭代次数
double lamda = 0.00001;	L2泛化系数 见ann/imp/NeuroUnitImpV3.Java中 bpUpdateWws方法
int [] neuros;	每一层网络包括的神经元个数
int layerNum = 1;	多少层神经网络= neuros 的长度

某个神经元 NeuroUnitImp-属性

NeuroUnitImp
(ann/imp/NeuroUnitImp.java)

属性	
Random random = new Random(System.currentTimeMillis());	随机数种子,用于初始化连接系数
protected double min = 0;	用于初始化连接系数
protected double max = 1.0;	用于初始化连接系数
protected double length = max - min;	用于初始化连接系数
protected IActivationFunction activationFunction;	该神经元的非线性输出函数
protected double [] aas;	aas[i]表示第i个样本经过该神经元后的输出(经过了非线性输出函数)
protected double [] zzs;	zzs[i]表示第i个样本经过该神经元后的输出(没有经过非线性输出函数)
protected double [] deltaZ;	deltaZ[i]表示第i个样本经过该神经元后，由反向传播公式计算得到的导数（局部梯度）
protected double [] thetas;	该神经元的所有输入连接的系数w 最后一个元素表示b
protected double [] deltaThetas;	每个系数的导数 也是本次迭代的变化方向




```
@Override
public void forwardPropagation(List<INeuroUnit> previousNeuros, double [][] input) {
    if (thetas == null) {
        this.thetas = new double[previousNeuros.size() + 1];
        initTheta();//初始化系数
    }
    this.aas = new double[input.length]; //本批输入样本的个数,然后初始化这些个aas
    zzs = new double[input.length];
    for (int i = 0; i < aas.length; i++) { //遍历每个输入样本
        //Z=sum(上一层的输出【previousNeuros.get(j).getAaz(i)】*系数【thetas[j]】)+b【thetas[thetas.length - 1]】
        double z = 0;
        for (int j = 0; j < previousNeuros.size(); j++) {
            z = z + thetas[j] * previousNeuros.get(j).getAaz(i);
        }
        z = z + thetas[thetas.length - 1];
        zzs[i] = z;
        double a = activationFunction.activate(z); //经过非线性输出函数
        aas[i] = a;
    }
}
```

某个神经元 NeuroUnitImp-方法：向后传播 backPropagation

NeuroUnitImp
(ann/imp/NeuroUnitImp.java)

```
@Override
public void backPropagation(List<INeuroUnit> previousNeuros, List<INeuroUnit> nextNeuros, double [][] result, InputParameters
parameters) {
    /*初始化*/
    if (deltaZ == null) {
        deltaThetas = new double[thetas.length]; //为每个系数w初始化一个局部梯度
    }
    deltaZ = new double[aas.length]; //为每个样本产生的zzs(长度等于aas)初始化一个局部梯度

    /*计算局部梯度deltaZ*/
    if (nextNeuros == null) { //如果输出层为空,即本层就是输出层
        for (int i = 0; i < deltaZ.length; i++) { //遍历每个样本
            deltaZ[i] = (aas[i] - result[i][position]) * activationFunction.deActivate(zzs[i]); //输出层的局部梯度计算方式
        }
    } else { //输入是中间层
        for (int i = 0; i < deltaZ.length; i++) { //遍历每个样本
            double sumDelta = 0;
            for (int j = 0; j < nextNeuros.size(); j++) { //遍历下一层网络的每一个神经元, 并计算
                sumDelta = sumDelta + nextNeuros.get(j).get4PropagationPreviousDelta(i, position);
            }
            deltaZ[i] = (sumDelta) * activationFunction.deActivate(zzs[i]); //隐藏层的局部梯度
        }
    }

    /*计算每个系数的梯度deltaThetas*/
    if (thetas == null) {
        return;
    }
    for (int i = 0; i < thetas.length; i++) { //遍历系数
        double delta4theta = 0;
        if (i < thetas.length - 1) { //系数w
            for (int j = 0; j < deltaZ.length; j++) { //遍历每个样本
                delta4theta = delta4theta + deltaZ[j] * previousNeuros.get(i).getAaz(j);
            }
        }
    }
}
```

$$\delta_i^{(2)} = \left(\sum_{j=1}^{s_2} W_{ji}^{(3)} \delta_j^{(3)} \right) f'(z_i^{(2)}),$$

```
@Override
public double get4PropagationPreviousDelta(int dataIndex,
int previouNeuroIndex) {
    return deltaZ[dataIndex] * thetas[previouNeuroIndex];
}
```

和NeuroUnitImp相比,优化了初始化系数的公式 (Xavier初始化)

```
protected void initTheta() {
    double b = Math.pow(6.0/(double)(layer.getNeuros().size() + layer.getPreviousLayer().getNeuros().size()), 0.5);
    length = 2*b;
    min = -b;
    max = b;
    if (randomize) {
        for (int i = 0; i < thetas.length; i++) {
            thetas[i] = length * random.nextDouble()+ min;
        }
    }
}
```

tion procedure to approximately satisfy our objectives of maintaining activation variances and back-propagated gradients variance as one moves up or down the network. We call it the **normalized initialization**:

$$W \sim U\left[-\frac{\sqrt{6}}{\sqrt{n_j + n_{j+1}}}, \frac{\sqrt{6}}{\sqrt{n_j + n_{j+1}}}\right] \quad (16)$$

boolean dropOut;该神经元是否droupout

首先：根据BP算法计算出每个样本经过该神经元后产生的局部梯度deltaZ[i]

backPropagation方法

$$\delta_i^{(2)} = \left(\sum_{j=1}^{s_2} W_{ji}^{(3)} \delta_j^{(3)} \right) f'(z_i^{(2)}),$$

然后：根据梯度下降公式更新系数W/b

updateSelf方法

引用

bpUpdateWws方法

计算经过一批样本的训练后，每个系数W的梯度deltaThetas[i]

Delta4theta=sum(第j个样本产生的局部梯度deltaZ[j]*上一层连接的输出【第j个样本】)

deltaThetas[i] = - parameters.getAlpha() * delta4theta;

使用L2泛化和冲量momentum

1) 使用冲量momentum计算本次系数thetas[i]的变化量

deltaW = deltaThetas[i] + momentum * lastDeltaThetas[i];

2) 使用L2泛化，更新本次迭代的第i个系数值

thetas[i] = thetas[i] + deltaW - getAlpha()* lamda* thetas[i] ;

3) 把deltaW记录为上次迭代的系数变化,用于下一次迭代使用

lastDeltaThetas[i] = deltaW;

某个神经元 NeuroUnitImpV3-backPropagation方法 (同NeuroUnitImp一样)

NeuroUnitImpV3
(ann/imp/NeuroUnitImpV3.Java)

首先：根据BP算法计算出每个样本经过该神经元后产生的局部梯度deltaZ[i]

```
@Override
public void backPropagation(List<INeuroUnit> previousNeuros, List<INeuroUnit> nextNeuros, double [][] result,
InputParameters parameters) {
    this.previousNeuros = previousNeuros;
    this.parameters = parameters;
    if (deltaZ == null) {
        if (thetas != null) {
            deltaThetas = new double[thetas.length];
        }
    }
    deltaZ = new double[aas.length];
    if (nextNeuros == null) {
        for (int i = 0; i < deltaZ.length; i++) {
            deltaZ[i] = (aas[i] - result[i][position]) * activationFunction.deActivate(zzs[i]);
        }
    } else {
        for (int i = 0; i < deltaZ.length; i++) {
            double sumDelta = 0;
            for (int j = 0; j < nextNeuros.size(); j++) {
                sumDelta = sumDelta + nextNeuros.get(j).get4PropagationPreviousDelta(i, position);
            }
            deltaZ[i] = (sumDelta) * activationFunction.deActivate(zzs[i]);
        }
    }
}
```

某个神经元 NeuroUnitImpV3-bpUpdateWws方法

NeuroUnitImpV3
(ann/imp/NeuroUnitImpV3.Java)

计算经过一批样本的训练后，每个系数W的梯度deltaThetas[i]

Delta4theta=sum(第j个样本产生的局部梯度deltaZ[j]*上一层连接的输出【第j个样本】)

deltaThetas[i] = - parameters.getAlpha() * delta4theta;

```
public void bpUpdateWws() {
    if (thetas == null) {
        return;
    }
    for (int i = 0; i < thetas.length; i++) {
        double delta4theta = 0;
        if (i < thetas.length - 1) {
            for (int j = 0; j < deltaZ.length; j++) {
                delta4theta = delta4theta + deltaZ[j] * previousNeuros.get(i).getAaz(j);
            }
        } else {
            for (int j = 0; j < deltaZ.length; j++) {
                delta4theta = delta4theta + deltaZ[j];
            }
        }
        deltaThetas[i] = - parameters.getAlpha() * delta4theta;
        if (parameters.getM() > 0) {
            this.momentum = parameters.getM();
        }
        setAlpha(parameters.getAlpha());
        this.lamda = parameters.getLamda();
    }
}
```

使用L2泛化和冲量momentum

1) 使用冲量momentum计算本次系数thetas[i]的变化量

$\text{deltaW} = \text{deltaThetas}[i] + \text{momentum} * \text{lastDeltaThetas}[i]$; 本次更新w的方向=本次计算的方向+上一次更新w的方向*m (防

2) 使用L2泛化, 更新本次迭代的第i个系数值

$\text{thetas}[i] = \text{thetas}[i] + \text{deltaW} - \text{getAlpha}() * \text{lamda} * \text{thetas}[i]$;

3) 把deltaW记录为上次迭代的系数变化,用于下一次迭代使用

$\text{lastDeltaThetas}[i] = \text{deltaW}$;

@Override

```
public void updateSelf() {
    bpUpdateWws();
    if (thetas == null) {
        return;
    }
    if (lastDeltaThetas == null) {
        lastDeltaThetas = new double [deltaThetas.length];
    }
    double deltaW = 0;
    for (int i = 0; i < thetas.length; i++) { //更新某个系数w[i]或b
        //no regularization
        //thetas[i] = thetas[i] + deltaThetas[i];
        /**
         * Add momentum to accelerate
         * */
        deltaW = deltaThetas[i] + momentum * lastDeltaThetas[i];
        /**
         * Add regularization to avoid overfitting
         * */
        if (i == thetas.length - 1) { //更新b
            thetas[i] = thetas[i] + deltaW; //deltaThetas[i];
        } else { //更新w
            thetas[i] = thetas[i] + deltaW - getAlpha() * lamda * thetas[i] ; //deltaThetas[i];
        }
    }
}
```

冲量 : momentum

“冲量”这个概念源自于物理中的力学,表示力对时间的积累效应。

在普通的梯度下降法 $x += v$ 中,每次 x 的更新量 v 为 $v = -dx * lr$, 其中 dx 为目标函数 $\text{func}(x)$ 对 x 的一阶导数,。

当使用冲量时,则把每次 x 的更新量 v 考虑为本次的梯度下降量 $-dx * lr$ 与上次 x 的更新量 v 乘上一个介于 $[0, 1]$ 的因子 momentum 的和,即 $v = -dx * lr + v * \text{momentum}$ 。

从公式上可看出:

- 当本次梯度下降 $-dx * lr$ 的方向与上次更新量 v 的方向相同时,上次的更新量能够本次的搜索起到一个正向**加速**的作用。
- 当本次梯度下降 $-dx * lr$ 的方向与上次更新量 v 的方向相反时,上次的更新量能够本次的搜索起到一个**减速**的作用。

int pos;	本层的标号(继承LayerImp)
ILayer nextLayer;	指向下一层的指针(继承LayerImp)
ILayer previousLayer;	指向上一层的指针(继承LayerImp)
List<INeuroUnit> neuros = new ArrayList<INeuroUnit>();	本层所有的神经元(继承LayerImp)
ANNCfg aNNCfg;	是否dropout以及并行化线程个数
double [] rs;	一个批量向前后的总误差 ? ? ? ?
double [][] rss;	? ? ? ?

某一层神经网络 LayerImpV2 –buildup

LayerImpV2
(ann/imp/LayerImpV2.java)

```
@Override
public void buildup(ILayer previousLayer, double[][] input, IActivationFunction acf, boolean isLastLayer, int neuroCount) {
    setPreviousLayer(previousLayer);
    if (previousLayer != null) {
        previousLayer.setNextLayer(this); //设置本层网络为前一层网络的下一层网络指针
    }
    if (previousLayer == null) {
        updateValues4FirstLayer(input); //如果前一层为null则表示是建立输入层
    } else { //input[0].length
        for (int i = 0; i < neuroCount; i++) { //依次建立该层网络中的每个神经元
            NeuroUnitImp neuroUnitImp = createNeuroUnitImp(); //创建一个NeuroUnitImpV3神经元
            neuroUnitImp.buildup(input, i);
            neuroUnitImp.setActivationFunction(acf); //设置神经元的非线性输出函数
            getNeuros().add(neuroUnitImp); //把该神经元插入到该层神经网络中
        }
    }
}

public NeuroUnitImp createNeuroUnitImp() {
    return new NeuroUnitImpV3(this);
}
```

某一层神经网络 LayerImpV2 –向前传播forwardPropagation

LayerImpV2
(ann/imp/LayerImpV2.java)

```
public void forwardPropagation(double[][] input) {
```

一批样本做向前传播

```
    . . . . .
```

```
    forwardPropagation4PartialLayer(input);
```

```
    . . . . .
```

```
    计算误差rs
```

```
}
```

```
ThreadParallel threadParallel = new ThreadParallel();
```

```
public void forwardPropagation4PartialLayer(final double [][] input) {
```

```
    int tn = 1;
```

```
    if (aNNCfg == null || (tn = aNNCfg.getThreadsNum()) <= 1) {
```

```
        forwardPropagation4PartialLayer(input,0, neuros.size());
```

```
    } else {
```

```
        threadParallel.runMutipleThreads(neuros.size(), new PartialCallback() {
```

```
            public void runPartial(int offset, int runLen) {
```

```
                forwardPropagation4PartialLayer(input, offset,runLen);
```

```
            }
```

```
        }, tn);
```

```
    }
```

```
}
```

并行化运行,每个线程运行offset
以后的length个系数的向前传播算法

```
public void forwardPropagation4PartialLayer(double [][] input, int offset, int length) {
```

```
    if (getPreviousLayer() == null) {
```

```
        updateValues4PartialFirstLayer(input, offset, length);
```

```
        return;
```

```
    }
```

```
    for (int i = offset; i < offset + length; i++) { //依次处理offset开始的length个神经元
```

```
        INeuroUnit neuro = neuros.get(i);
```

```
        neuro.forwardPropagation(this.getPreviousLayer().getNeuros(), input); //神经元i做向前传播
```

```
    }
```

```
}
```

运行offset以后的length
个系数的向前传播算法

某一层神经网络 LayerImpV2 –向后传播backPropagation

LayerImpV2
(ann/imp/LayerImpV2.java)

一批样本做向后传播

```
public void backPropagation(double [][] finalResult, InputParameters parameters) {
    if (enableDropOut()) {
        if (firstBp) {
            backPropagation4PartialLayer(finalResult, parameters); //并行化处理
            firstBp = false;
        }
        bp4DropOut(finalResult, parameters);
    } else {
        backPropagation4PartialLayer(finalResult, parameters); //并行化处理
    }
    if (getNextLayer() == null && costFunction != null) {
        for (int i = 0; i < finalResult.length; i++) {
            costFunction.setzZIndex(i);
            costFunction.setTarget(finalResult[i]);
            costFunction.caculateCostError(); //计算cost
        }
    }
}
```

```
public void backPropagation4PartialLayer(final double [][] finalResult, final InputParameters parameters) {
    int tn = 1;
    if (aNNCfg == null || (tn = aNNCfg.getThreadsNum()) <= 1) {
        backPropagation4PartialLayer(finalResult, parameters, 0, neuros.size());
    } else {
        threadParallel.runMutipleThreads(neuros.size(), new PartialCallback() {
            public void runPartial(int offset, int runLen) {
                backPropagation4PartialLayer(finalResult, parameters, offset, runLen);
            }
        }, tn);
    }
}
```

并行化运行,每个线程运行offset
以后的length个系数的向后传播算法

```
public void backPropagation4PartialLayer(double [][] finalResult, InputParameters parameters,
    int offset, int length) {
    for (int i = offset; i < offset + length; i++) {
```

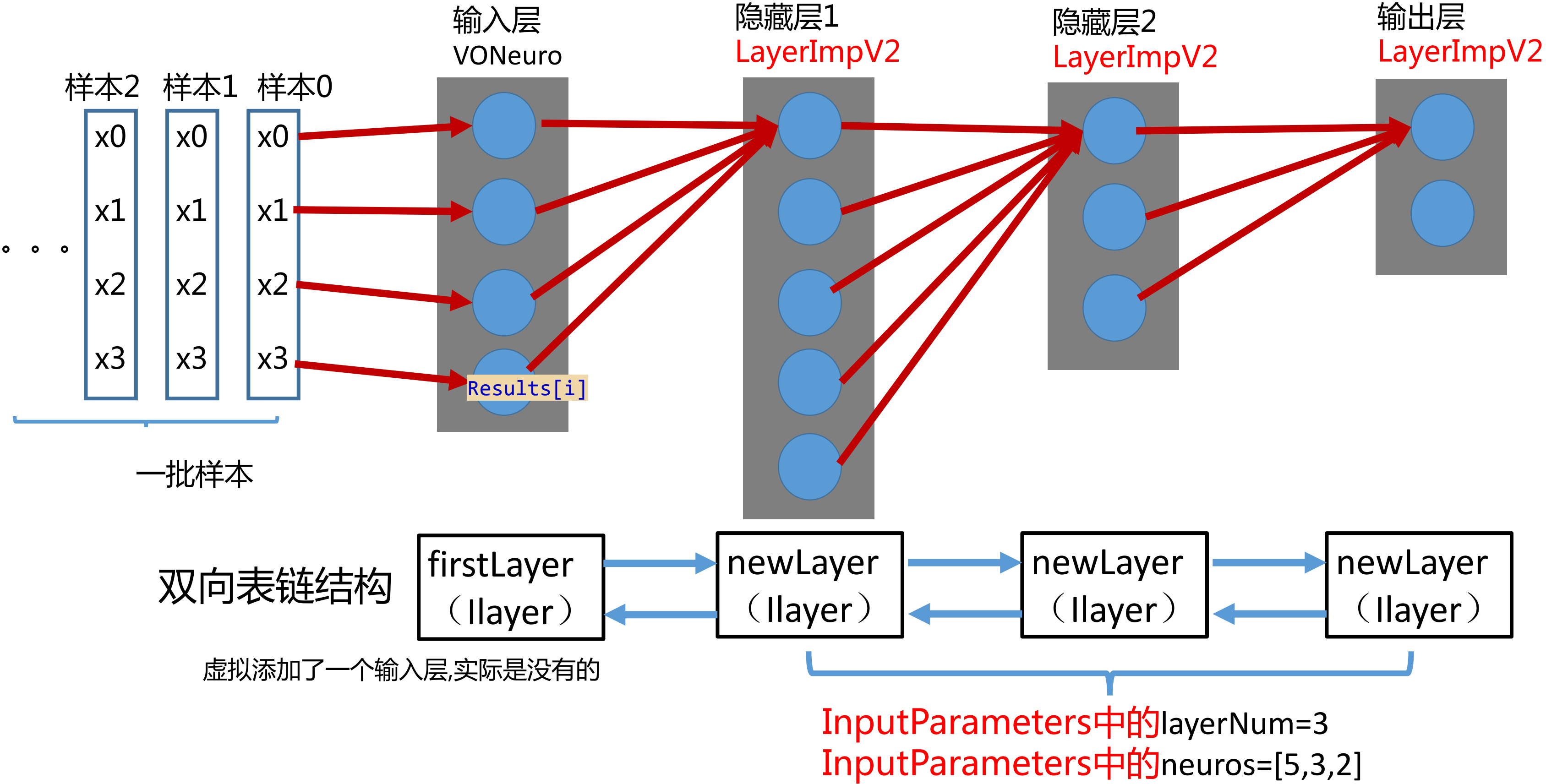
某一层神经网络 LayerImpV2 –dropout

LayerImpV2
(ann/imp/LayerImpV2.java)

```
private void bp4DropOut(final double [][] finalResult, final InputParameters parameters) {
    int tn = 1;
    if (aNNCfg == null || (tn = aNNCfg.getThreadsNum()) <= 1) {
        bp4DropOut4Partial(finalResult, parameters, 0, neuros.size());
    } else {
        threadParallel.runMutipleThreads(neuros.size(), new PartialCallback() {
            public void runPartial(int offset, int runLen) {
                bp4DropOut4Partial(finalResult, parameters, offset, runLen);
            }
        }, tn);
    }
}

private void bp4DropOut4Partial(double [][] finalResult, InputParameters parameters,
    int offset, int length) {
    for (int i = offset; i < offset + length; i++) {                //遍历offset以后的length个神经元
        NeuroUnitImpV3 neuro = (NeuroUnitImpV3) neuros.get(i);
        if (enableDropOut()) {
            if (aNNCfg.isTesting()) { //测试阶段(模型预测)不做dropout    by default, there is no bp in testing.
            } else { //训练阶段才做dropout
                if (neuro.isDropOut()) {                //如果这个神经元需要dropout, 则该神经元所经过的所有样本的局部梯度DeltaZ全部为0
                    double [] dzs = neuro.getDeltaZ(); //把第i个神经元的每个样本产生的局部梯度 都变为0    (局部梯度为0则不更新模型)
                    for (int j = 0; j < dzs.length; j++) {
                        dzs[j] = 0;
                    }
                } else {
                    neuro.backPropagation(                //如果不需要dropout则进行反向传播
                        getPreviousLayer() == null? null : this.getPreviousLayer().getNeuros(),
                        getNextLayer() == null? null : this.getNextLayer().getNeuros(),
                        finalResult,
                        parameters);
                }
            }
        }
    }
}
```


代码结合
ArtifactNeuroNetwork (ann/ArtifactNeuroNetwork.java)
和
ArtifactNeuroNetworkV2 (ann/ArtifactNeuroNetworkV2.java)



神经网络 ArtifactNeuroNetworkV2-buildup2

代码在ArtifactNeuroNetwork
(ann/ArtifactNeuroNetwork.java)
中的trainModel方法

LayerImpV2
(ann/imp/LayerImpV2.java)

```
public void trainModel(InputParameters parameters) {  
    //1.set value into first layer  
    double [][] input = parameters.getInput();  
    if (useNormalizer) {  
        input = normalizer.transformParameters(parameters.getInput());  
    }  
    double [][] result = getResults(parameters);  
    IActivationFunction acf = createAcf();  
    firstLayer = createLayer();
```

```
    debugPrint("Begin to build up the ann:");  
    firstLayer.buildup(null, input, acf, false, input[0].length);  
    ILayer tlayer = firstLayer;  
    for (int i = 0; i < parameters.getLayerNum(); i++) {  
        ILayer newLayer = createLayer();  
        int neuroCnt = input[0].length;  
        if (parameters.getNeuros() != null) {  
            neuroCnt = parameters.getNeuros()[i];  
        }  
        newLayer.setPos(i+1);  
        newLayer.buildup(tlayer, input, acf,  
            i == parameters.getLayerNum() - 1, neuroCnt);  
        tlayer = newLayer;  
    }  
    debugPrint("Complete to build ann");
```

```
    //2.set value into first layer  
    debugPrint("Begin training.");  
    double error = 0;  
    int errorCnt = 0;  
    for (int i = 0; i < parameters.getIterationNum(); i++) {  
        debugPrint("Iteration "+(i+1));  
        error = 0;  
        //1. optimize the ann one by one
```

建立双向表链结构

```
@Override  
public void buildup(ILayer previousLayer, double[][]  
input, IActivationFunction acf, boolean isLastLayer,  
int neuroCount) {  
    setPreviousLayer(previousLayer);  
    if (previousLayer != null) {  
        previousLayer.setNextLayer(this);  
    }  
    if (previousLayer == null) {  
        updateValues4FirstLayer(input);  
    } else {  
        //input[0].length  
        for (int i = 0; i < neuroCount; i++) {  
            NeuroUnitImp neuroUnitImp = createNeuroUnitImp();  
            NeuroUnitImp neuroUnitImp = createNeuroUnitImp();  
            neuroUnitImp.buildup(input, i);  
            neuroUnitImp.setActivationFunction(acf);  
            getNeuros().add(neuroUnitImp);  
        }  
    }  
}  
  
public NeuroUnitImp createNeuroUnitImp() {  
    return new NeuroUnitImpV3(this);  
}
```

神经网络 ArtifactNeuroNetworkV2-训练模型1

代码在ArtifactNeuroNetwork
(ann/ArtifactNeuroNetwork.java)
中的trainModel方法

```
public void trainModel(InputParameters parameters) {
    //1.set value into first layer
    //2.set value into first layer
    debugPrint("Begin training.");
    double error = 0;
    int errorCnt = 0;
    for (int i = 0; i < parameters.getIterationNum(); i++) { //迭代getIterationNum次
        debugPrint("Iteration "+(i+1));
        error = 0;
        //1. optimize the ann one by one
        if (isIncrementalMode) { //样本0进行fp->bp, 样本1进行fp->bp, . . . . ., 样本n进行fp->bp
            for (int j = 0; j < input.length; j++) {
                error = error + runEpoch(input[j], j, result[j], parameters);
            }
        } else { //所有样本fp->所有样本bp
            error = runEpoch(input, i, result, parameters); //完成一个批次的训练
        }
        //2. optimize the ann over all
        errorCnt++;
        if (errorCnt % 1 == 0) {
            info("Error =" + error);
        }
    }
}
```

神经网络 ArtifactNeuroNetworkV2-训练模型2

代码在ArtifactNeuroNetwork
(ann/ArtifactNeuroNetwork.java)
中的runEpoch方法

```
public double runEpoch(double [][] input, int i, double [][] result, InputParameters parameters) {
    double old = 0;
    double newValue = -old;
    ILayer layer = firstLayer;
    ILayer lastLayer = firstLayer;
    while (layer != null) {
        debugPrint("ForwardPropagation "+(i+1)+" on layer "+layer);
        layer.forwardPropagation(input);
        lastLayer = layer;
        layer = layer.getNextLayer();
    }
    layer = lastLayer;
    newValue = lastLayer.getStdError(result);
    old = newValue;
    while (layer != null && firstLayer != layer) {
        debugPrint("BackPropagation "+(i+1)+" on layer "+layer);
        layer.backPropagation(result, parameters);
        lastLayer = layer;
        layer = layer.getPreviousLayer();
    }
    layer = firstLayer;
    while (layer != null) {
        debugPrint("update layer "+(i+1)+" on layer "+layer);
        layer.updateNeuros();
        lastLayer = layer;
        layer = layer.getNextLayer();
    }
    return newValue;
}
```

```
public double runEpoch(double [] x, int i, double []y, InputParameters parameters) {
    double [][] result = new double[][]{y};
    double [][] input = new double[][]{x};
```



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