

deep neural network programming exercises

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# Chapter 1

## Neural network exercises

Learning neural networks by exercises.

### Prerequisites

Libraries:

- `icc,mkl`

### Installing

```
sudo apt-get install g++ g++-multilib build-essential
install icc,mkl
make test_mlr test_ffnn
```

### Datasets

`datasets/train.csv`, `datasets/test.csv`

the training/validation data sets uses the MNIST datasets in csv format:  
<https://www.kaggle.com/c/digit-recognizer/data>

## multi-classes logistic regression

```
Predicted: 2
Actual: 2
```

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```
Cost of train/validation at epoch    0 :  0.88942140 0.34440878
Cost of train/validation at epoch   10 :  0.16244245 0.10217448
Cost of train/validation at epoch   20 :  0.10956403 0.08221784
Cost of train/validation at epoch   30 :  0.09188860 0.06962664
Cost of train/validation at epoch   40 :  0.07479116 0.06810240
Cost of train/validation at epoch   50 :  0.06701186 0.06320439
Cost of train/validation at epoch   60 :  0.06487222 0.06216515
Cost of train/validation at epoch   70 :  0.05761564 0.06120869
Cost of train/validation at epoch   80 :  0.05512367 0.05802767
Cost of train/validation at epoch   90 :  0.05044307 0.05985889
Cost of train/validation at epoch  100 :  0.05259707 0.05880265
validation set accuracy:0.982143
```

The accuracy is much better than the logistic regression

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MIT





## Chapter 2

# Class Index

### 2.1 Class List

Here are the classes, structs, unions and interfaces with brief descriptions:

<a href="#">dnn</a> . . . . .	<a href="#">7</a>
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## Chapter 3

# Class Documentation

### 3.1 dnn Class Reference

#### Public Member Functions

- [dnn](#) (int n\_f, int n\_c)
- [dnn](#) (int n\_f, int n\_c, int n\_h, const vector< int > &dims, const vector< string > &act\_types)
- [dnn](#) (int n\_f, int n\_c, int n\_h, const vector< int > &dims, const vector< string > &act\_types, const vector< float > &k\_ps)
- [~dnn](#) ()  
*destructor, clean the memory space*
- void [train\\_and\\_dev](#) (const vector< float > &X\_train, const vector< int > &Y\_train, const vector< float > &X\_dev, const vector< int > &Y\_dev, const int &n\_train, const int &n\_dev, const int num\_epochs, float learning\_rate, float lambda, int batch\_size, bool print\_cost)
- void [predict](#) (const vector< float > &X, vector< int > &Y\_prediction, const int &n\_sample)
- float [predict\\_accuracy](#) (const vector< float > &X, const vector< int > &Y, vector< int > &Y\_prediction, const int &n\_sample)
- void [initialize\\_weights](#) ()
- void [shuffle](#) (float \*X, float \*Y, int n\_sample)
- void [batch](#) (const float \*X, const float \*Y, float \*X\_batch, float \*Y\_batch, int batch\_size, int batch\_id)
- void [batch](#) (const float \*X, float \*X\_batch, int batch\_size, int batch\_id)
- float [max](#) (const float \*x, int range, int &index\_max)
- void [sigmoid\\_activate](#) (const int &l, const int &n\_sample)
- void [ReLU\\_activate](#) (const int &l, const int &n\_sample)
- void [sigmoid\\_backward\\_activate](#) (const int &l, const int &n\_sample)
- void [ReLU\\_backward\\_activate](#) (const int &l, const int &n\_sample)
- void [get\\_softmax](#) (const int &n\_sample)
- void [forward\\_activated\\_propagate](#) (const int &l, const int &n\_sample, const bool &eval)
- void [backward\\_propagate](#) (const int &l, const int &n\_sample)
- void [multi\\_layers\\_forward](#) (const int &n\_sample, const bool &eval)  
*multi layers forward propagate and activation*
- void [multi\\_layers\\_backward](#) (const float \*Y, const int &n\_sample)  
*multi layers backward propagate to get gradients*
- void [weights\\_update](#) (const float &learning\_rate)
- void [initialize\\_layer\\_caches](#) (const int &n\_sample, const bool &is\_bp)  
*allocate memory space for layer caches A,dZ*
- void [clear\\_layer\\_caches](#) ()

- clear layer caches A,dZ*
- void `initialize_dropout_masks` ()  
*allocate memory space for dropout masks DropM*
- void `clear_dropout_masks` ()  
*clear DropM*
- void `set_dropout_masks` ()
- float `cost_function` (const float \*Y, const int &n\_sample)

### 3.1.1 Constructor & Destructor Documentation

#### 3.1.1.1 `dnn()` [1/3]

```
dnn::dnn (
    int  n_f,
    int  n_c )
```

constructor without hidden layers, perform logistic regression

##### Parameters

$n_{\leftarrow f}$	No. of features in X
$n_{\leftarrow c}$	No. of classes in Y

#### 3.1.1.2 `dnn()` [2/3]

```
dnn::dnn (
    int  n_f,
    int  n_c,
    int  n_h,
    const vector< int > & dims,
    const vector< string > & act_types )
```

constructor with hidden layer dimensions and activation types specified

##### Parameters

$n_f$	No. of features in X
$n_c$	No. of classes in Y
$n_h$	No. of hidden layers
$dims$	integer vector containing hidden layer dimension
$act\_types$	string vector containing activation types for the hidden layers

## 3.1.1.3 dnn() [3/3]

```
dnn::dnn (
    int n_f,
    int n_c,
    int n_h,
    const vector< int > & dims,
    const vector< string > & act_types,
    const vector< float > & k_ps )
```

constructor with hidden layer dimensions, activation types and dropout keep\_probs specified

## Parameters

<i>n_f</i>	No. of features in X
<i>n_c</i>	No. of classes in Y
<i>n_h</i>	No. of hidden layers
<i>dims</i>	integer vector containing hidden layer dimension
<i>act_types</i>	string vector containing activation types for the hidden layers
<i>k_ps</i>	keep probabilities for dropout in the hidden layers

## 3.1.2 Member Function Documentation

## 3.1.2.1 backward\_propagate()

```
void dnn::backward_propagate (
    const int & l,
    const int & n_sample )
```

backward propagate for each layer

if J is the total mean cost, denote all

$\partial J / \partial A \rightarrow dA$ ,  $\partial J / \partial Z \rightarrow dZ$ ,

$\partial J / \partial W \rightarrow dW$ ,  $\partial J / \partial b \rightarrow db$ ,

$\partial A / \partial Z \rightarrow dF$

and denote layer\_dims[l]->n\_[l], \* for dot product, .\* for element-wise product

input: dZ[l],A[l-1],W[l]

update:

$db[l](n[l]) = \text{sum}(dZ[l](n\_sample, n[l]), \text{axis}=0)$

$dW[l](n[l], n[l-1]) = dZ[l](n\_sample, n[l]).T * A[l-1](n\_sample, n[l-1])$

$dF = \text{activation\_backward}(A[l-1](n\_sample, n[l-1]))$

$dZ[l-1](n\_sample, n[l]) = (dZ[l](n\_sample, n[l]) * W[l](n[l], n[l-1])) .* dF(n\_sample, n[l-1])$

output: dZ[l-1],dW[l],db[l]

**Parameters**

<i>l</i>	layer index
<i>n_sample</i>	No. of samples in the datasets

**Returns**

dZ[l-1],dW[l],db[l] updated

**3.1.2.2 batch()** [1/2]

```
void dnn::batch (
    const float * X,
    const float * Y,
    float * X_batch,
    float * Y_batch,
    int batch_size,
    int batch_id )
```

Obtain a batch datasets from the full datasets (used for training/developing)

**Parameters**

<i>X</i>	pointer to data X
<i>Y</i>	pointer to data Y
<i>X_batch</i>	pointer to datasets batched from X
<i>Y_batch</i>	pointer to datasets batched from Y
<i>batch_size</i>	batch size
<i>batch_id</i>	No. of batches extracted, used as an offset

**Returns**

batched dataset stored in X\_batch,Y\_batch

**3.1.2.3 batch()** [2/2]

```
void dnn::batch (
    const float * X,
    float * X_batch,
    int batch_size,
    int batch_id )
```

Obtain a batch datasets from the full datasets (used for predicting)

## Parameters

<i>X</i>	pointer to data X
<i>X_batch</i>	pointer to datasets batched from X
<i>batch_size</i>	batch size
<i>batch_id</i>	No. of batches extracted, used as an offset

## Returns

batched dataset stored in X\_batch

## 3.1.2.4 cost\_function()

```
float dnn::cost_function (
    const float * Y,
    const int & n_sample )
```

Calculate the mean cost using the cross-entropy loss

input: A[n\_layers-1], Y

update:

$J = -Y \cdot \log(A[n\_layers-1])$

cost = sum(J)/n\_sample

output:

## Parameters

<i>Y</i>	pointer to the datasets Y
<i>n_sample</i>	No. of samples in the datasets the mean cost

## 3.1.2.5 forward\_activated\_propagate()

```
void dnn::forward_activated_propagate (
    const int & l,
    const int & n_sample,
    const bool & eval )
```

Forward propagate and activation for each layer

input: A[l-1], W[l], b[l], DropM[l-1]

update:

if dropout==true:  $A[l-1] = A[l-1] \cdot \text{DropM}[l-1]$

$A[l] = \text{activation\_function}(W[l].T * A[l-1] + b[l])$

output:  $A[l]$

#### Parameters

<i>l</i>	layer index
<i>n_sample</i>	No. of samples in the datasets
<i>eval</i>	if eval==true, dropout is not used

#### Returns

$A[l]$  updated

#### 3.1.2.6 get\_softmax()

```
void dnn::get_softmax (
    const int & n_sample )
```

Calculate the softmax of the given (by default the final) layer

$l = n\_layers - 1$

input:  $Z[l]$  (stored in  $A[l]$ )

update:

$A[l][i] = \exp(Z[l][i]) / (\sum_j \exp(Z[l][j]))$

output:  $A[l]$

#### Parameters

<i>n_sample</i>	No. of samples in the datasets
-----------------	--------------------------------

#### Returns

$A[l]$  stored with the softmax neurons

#### 3.1.2.7 initialize\_weights()

```
void dnn::initialize_weights ( )
```

Allocate memory space for  $W, dW, b, db$ ,  
initialize weights  $W$  with random  
normal distributions and  $b$  with zeros



## 3.1.2.8 max()

```
float dnn::max (
    const float * x,
    int range,
    int & index_max )
```

Get the maximum value and index from the array

## Parameters

<i>x</i>	pointer to the array
<i>range</i>	range of array
<i>index_max</i>	reference pointer to argmax of the array

## Returns

the maximum value, argmax of the array store in *index\_max*

## 3.1.2.9 predict()

```
void dnn::predict (
    const vector< float > & X,
    vector< int > & Y_prediction,
    const int & n_sample )
```

Perform prediction for the given unlabeled datasets

## Parameters

<i>X</i>	datasets X
<i>Y_prediction</i>	output integer vector containing the predicted labels
<i>n_sample</i>	No. of samples in the datasets

## Returns

the predicted labels stored in *Y\_prediction*

## 3.1.2.10 predict\_accuracy()

```
float dnn::predict_accuracy (
    const vector< float > & _X,
    const vector< int > & Y,
    vector< int > & Y_prediction,
    const int & n_sample )
```

Predict and calculate the prediction accuracy for the given labeled datasets

**Parameters**

<i>X</i>	datasets X
<i>Y</i>	datasets Y (labels)
<i>Y_prediction</i>	output integer vector containing the predicted labels
<i>n_sample</i>	No. of samples in the datasets

**Returns**

accuracy , and the predicted labels stored in *Y\_prediction*

**3.1.2.11 ReLU\_activate()**

```
void dnn::ReLU_activate (
    const int & l,
    const int & n_sample )
```

Perform ReLU activation for the given layer  
input: *Z[l]* (stored in *A[l]*)

update:  
 $A[l] = Z[l]$ , if  $Z[l] > 0$   
0 , otherwise

output: *A[l]*

**Parameters**

<i>l</i>	layer index
<i>n_sample</i>	No. of samples in the datasets

**Returns**

*A[l]* stored with activated neurons

**3.1.2.12 ReLU\_backward\_activate()**

```
void dnn::ReLU_backward_activate (
    const int & l,
    const int & n_sample )
```

Perform ReLU backward gradients calculation  
input: *A[l]*

update:  
 $dF = 1$ , if  $A[l] > 0$   
 0, otherwise  
 $dZ[l] = dF * dZ[l]$

output:  $dZ[l]$

#### Parameters

<i>l</i>	layer index
<i>n_sample</i>	No. of samples in the batch

#### Returns

$dZ[l]$  updated

#### 3.1.2.13 set\_dropout\_masks()

```
void dnn::set_dropout_masks ( )
```

Initialize dropout masks DropM  
 if No. of hidden layers >0 and dropout==true  
 assign 1/0 according to keep probabilities keep\_probs

#### 3.1.2.14 shuffle()

```
void dnn::shuffle (
    float * X,
    float * Y,
    int n_sample )
```

Shuffle the datasets

#### Parameters

<i>X</i>	data X
<i>Y</i>	data Y
<i>n_sample</i>	range (or No. of samples) in X,Y to be shuffled

#### Returns

X,Y being shuffled

**3.1.2.15 sigmoid\_activate()**

```
void dnn::sigmoid_activate (
    const int & l,
    const int & n_sample )
```

Perform sigmoid activation for the given layer  
input: Z[l] (stored in A[l])

update:  
 $A[l] = 1 / (1 + \exp(-Z[l]))$

output: A[l]

**Parameters**

<i>l</i>	layer index
<i>n_sample</i>	No. of samples in the datasets

**Returns**

A[l] stored with activated neurons

**3.1.2.16 sigmoid\_backward\_activate()**

```
void dnn::sigmoid_backward_activate (
    const int & l,
    const int & n_sample )
```

Perform sigmoid backward gradients calculation  
input: A[l]

update:  
 $dF = A[l] * (1 - A[l]) = A[l] - A[l] * A[l]$   
 $dZ[l] = dF * dZ[l]$

output: dZ[l]

**Parameters**

<i>l</i>	layer index
<i>n_sample</i>	No. of samples in the batch

**Returns**

dZ[l] updated

**3.1.2.17 train\_and\_dev()**

```
void dnn::train_and_dev (
    const vector< float > & X_train,
    const vector< int > & Y_train,
    const vector< float > & X_dev,
    const vector< int > & Y_dev,
    const int & n_train,
    const int & n_dev,
    const int num_epochs = 500,
    float learning_rate = 0.01,
    float lambda = 0,
    int batch_size = 128,
    bool print_cost = false )
```

Perform stochastic batch gradient training and evaluation using the validation(developing) data sets

**Parameters**

<i>X_train</i>	training datasets X
<i>Y_train</i>	training datasets Y
<i>X_dev</i>	validation datasets X
<i>Y_dev</i>	validation datasets Y
<i>n_train</i>	No. of training samples
<i>n_dev</i>	No. of validation samples
<i>num_epochs</i>	No. of epochs to train
<i>learning_rate</i>	learning rate of gradients updating
<i>lambda</i>	L2-regularization factor
<i>batch_size</i>	batch size in the stochastic batch gradient training
<i>print_cost</i>	print the training/validation cost every 50 epochs if print_cost==true

**Returns**

weights and bias W,b updated in the object

**3.1.2.18 weights\_update()**

```
void dnn::weights_update (
    const float & learning_rate )
```

update all the weights W and bias b

```
for each l from 1 to n_layers-1  
W[l]:=W[l]-learning_rate*dW[l]  
b[l]:=b[l]-learning_rate*db[l]
```

## Parameters

<i>learning_rate</i>	learning rate
----------------------	---------------

## Returns

W,b updated

The documentation for this class was generated from the following files:

- dnn.h
- dnn.cpp





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