

# DD2437 – Artificial Neural Networks and Deep Architectures (annda)

Lecture 2: From perceptron learning rules to backpropagation – supervised learning

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KTH Royal Institute of Technology

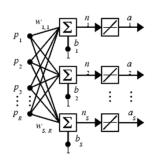
KTH Pawel Herman DD2437 annda

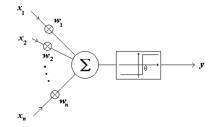
- Recap
- · Linear feed-forward networks
- Thresholded single-layer networks
- Perceptron

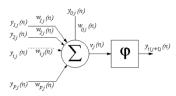
- Multi-layer perceptron
- Backpropagation
- · System identification

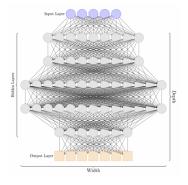
### Lecture overview

- A quick recap
- Linear feed-forward networks
- Thresholded single-layer networks
- Perceptron learning, delta rule
- Multi-layer perceptron
- Backpropagation





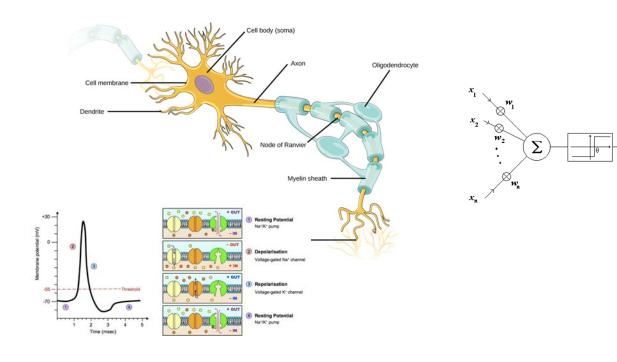




- Recap
- Linear feed-forward networks
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- Multi-layer perceptron
- Backpropagation
- System identification

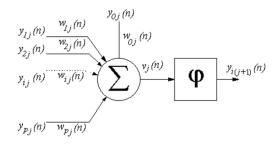
### From biological inspirations to ANNs



- Recap
- Linear feed-forward networks
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- System identification

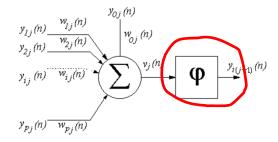
#### nodes



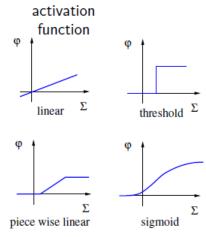
- Recap
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#### nodes



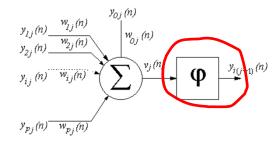
### activation function



- Recap
- · Linear feed-forward networks
- Thresholded single-layer networks
- Perceptron

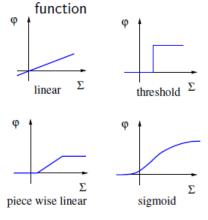
- Multi-layer perceptron
- Backpropagation
- · System identification

#### nodes

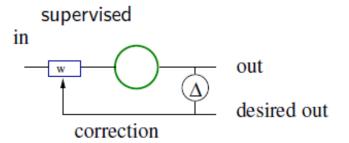


activation

# activation function



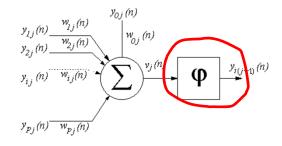
#### learning rule



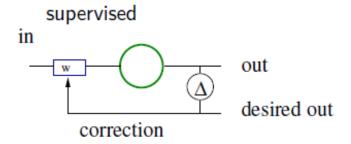
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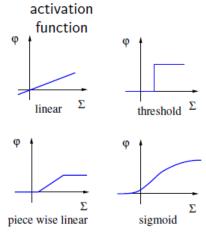
#### nodes



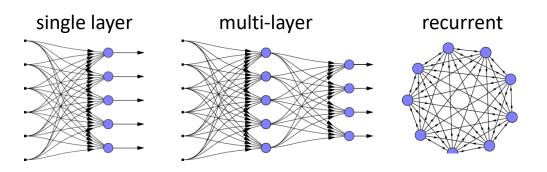
#### learning rule



# activation function



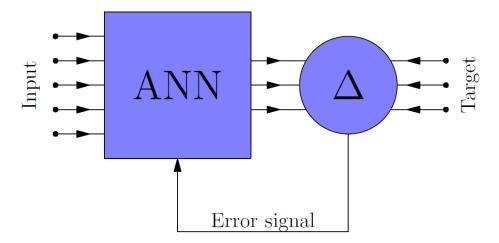
#### topologies, architectures



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- Multi-layer perceptron
- Backpropagation
- System identification

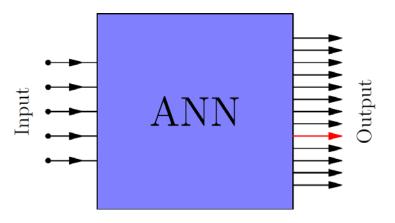
- Error correction
- Competitive learning
- Coincidence detection



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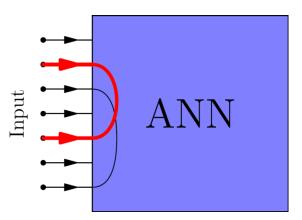
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### Learning approaches

- supervised
  - > with a teacher that provides a correct answer
  - > error correction paradigm

- Recap
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- Multi-layer perceptron
   Real/propagation
- Backpropagation
- System identification

### Learning principles

### Learning approaches

- supervised
- unsupervised (input data only)
  - > only input data is available
  - ability to organise information without any error signal to evaluate
     a potential solution an explorative approach
  - detecting statistical regularities of the input data and forming internal representations that encode features of the input data

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- Multi-layer perceptron
- Backpropagation
- System identification

### Learning approaches

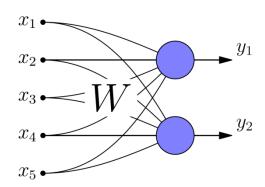
- supervised
- unsupervised (input data only)
- reinforcement
  - > simple scalar "reward" signal gives feedback on success

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- Perceptron

- Multi-layer perceptron
- Backpropagation
- System identification

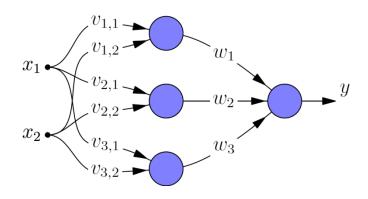
### Linear networks

### What can be computed?



$$y = \vec{w}^{\mathrm{T}} \cdot \vec{x}$$

 $\overrightarrow{w}$  - weight vector



$$y = \mathbf{W} \cdot \vec{x}$$

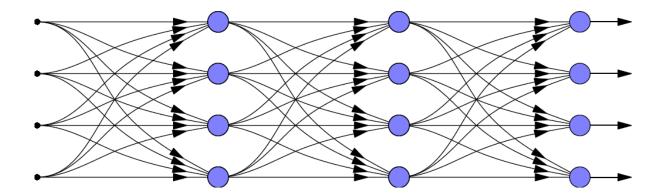
W - weight matrix

- Recap
- Linear feed-forward networks
- Thresholded single-layer networks
- I hresholded single-layer nePerceptron

- Multi-layer perceptron
   Deckgroungstion
- Backpropagation
- System identification

# Linear networks

What happens when we concatenate several linear networks?



- Recap
- Linear feed-forward networks
- Thresholded single-layer networks
- 15
- System identification

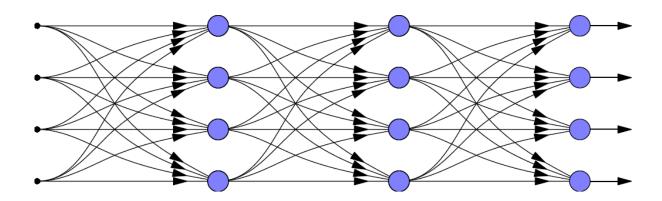
Backpropagation

Multi-layer perceptron

Perceptron

### Linear networks

What happens when we concatenate several linear networks?

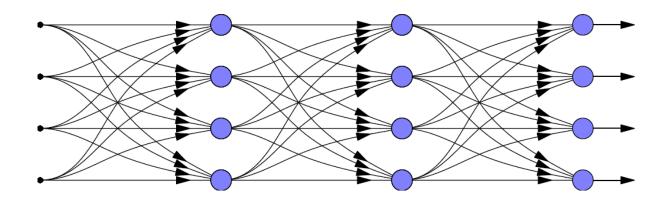


$$\vec{y} = W_3 (W_2 (W_1 \vec{x})) = (W_3 W_2 W_1) \vec{x}$$

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   Deckpropagation
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### Linear networks

What happens when we concatenate several linear networks?



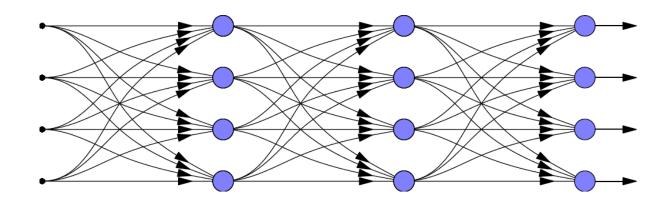
$$\vec{y} = W_3 (W_2 (W_1 \vec{x})) = (W_3 W_2 W_1) \vec{x}$$

Let 
$$W = W_3 W_2 W_1 \implies \vec{y} = W \vec{x}$$

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### Linear networks

What happens when we concatenate several linear networks?



$$\vec{y} = W_3 (W_2 (W_1 \vec{x})) = (W_3 W_2 W_1) \vec{x}$$

Let 
$$W = W_3 W_2 W_1 \implies \vec{y} = W \vec{x}$$

It is still a linear mapping!

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# Storing mappings (memorising)

The program "resides" in weights

- Recap
- Linear feed-forward networks
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- Multi-layer perceptron
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- System identification

### Storing mappings (memorising)

The program "resides" in weights

But how do we find suitable weights?

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### Storing mappings (memorising)

The program "resides" in weights

But how do we find suitable weights?

**Learning** corresponds to adapting weights, often *iteratively*, to achieve better performance

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### Storing mappings (memorising)

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$$w^{(new)} = w^{(old)} + \Delta w_{ij}$$

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#### Hebb's learning hypothesis

Simultaneous activation of two neurons strengthens their synaptic inter-connection

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Simultaneous activation of two neurons strengthens their synaptic inter-connection

Common interpretation:

$$\Delta w_{ij} = x_j y_i$$

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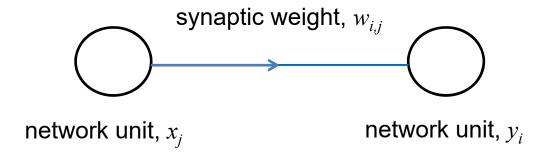
Simultaneous activation of two neurons strengthens their synaptic inter-connection

Common interpretation:

covariance rule

$$\Delta w_{ij} = x_j y_i$$
 or ...  $\Delta w_{ij} = (x_j - \bar{x}) (y_i - \bar{y})$ 

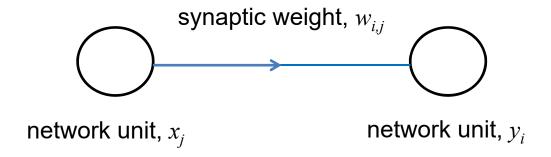
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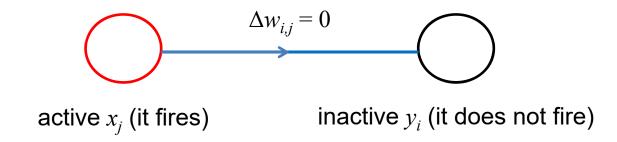


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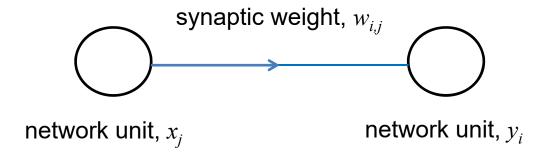
• Multi-layer perceptron

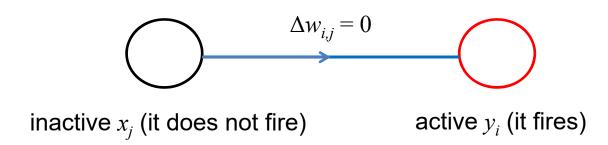
Perceptron



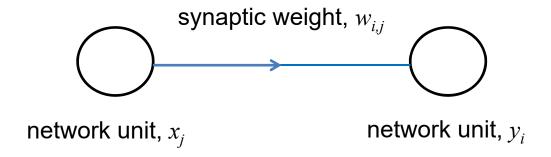


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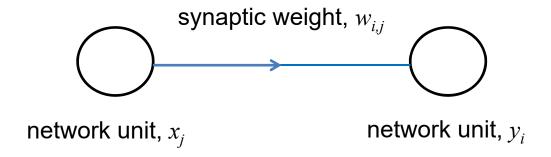
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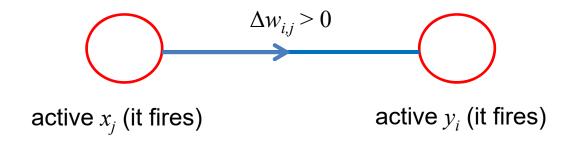




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# Hebbian learning rule





$$\Delta w_{i,j} = x_j y_i$$

"Fire together, wire together"

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### Storing mappings (memorising)

Storing a mapping using Hebb's rule

$$\vec{x}_1 \rightarrow \vec{y}_1$$

$$\vec{x}_2 \rightarrow \vec{y}_2$$

$$\vec{x}_3 \rightarrow \vec{y}_3$$

$$\vec{x}_1 \rightarrow \vec{y}_1$$
  $\vec{x}_2 \rightarrow \vec{y}_2$   $\vec{x}_3 \rightarrow \vec{y}_3$  ...  $\vec{x}_n \rightarrow \vec{y}_n$ 

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Hebb's rule

$$\Delta w_{ij} = x_i y_i$$

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  $\vec{x}_2 \rightarrow \vec{y}_2$   $\vec{x}_3 \rightarrow \vec{y}_3$  ...  $\vec{x}_n \rightarrow \vec{y}_n$ 

Hebb's rule

$$\Delta w_{ij} = x_i y_j$$

Result

$$\mathbf{W} = \sum_{p=1}^{n} \vec{y}_{p} \cdot \vec{x}_{p}^{\mathrm{T}}$$

(outer product of vector patterns)

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Storing a mapping using Hebb's rule

$$\vec{x}_1 \rightarrow \vec{y}_1$$

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$$\vec{x}_1 \rightarrow \vec{y}_1$$
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Hebb's rule

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Result

$$\mathbf{W} = \sum_{p=1}^{n} \vec{y}_{p} \cdot \vec{x}_{p}^{\mathrm{T}}$$

**Correlational memory!** 

- Recap
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Backpropagation

Multi-layer perceptron

Perceptron

### Storing mappings (memorising)

### Retrieving a memory trace

$$\mathbf{W} = \sum_{p=1}^{n} \vec{y}_{p} \cdot \vec{x}_{p}^{\mathrm{T}}$$

$$\vec{x}_k \rightarrow ?$$

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### Storing mappings (memorising)

### Retrieving a memory trace

$$\mathbf{W} = \sum_{p=1}^{n} \vec{y}_{p} \cdot \vec{x}_{p}^{\mathrm{T}}$$

$$\vec{x}_k \rightarrow ?$$

$$\vec{y}_{out} = W \vec{x}_k = \sum_{p=1}^{n} (\vec{y}_p \vec{x}_p^T) \vec{x}_k = \sum_{p=1}^{n} \vec{y}_p (\vec{x}_p^T \vec{x}_k)$$

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Multi-layer perceptron

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# Storing mappings (memorising)

#### Retrieving a memory trace

$$W = \sum_{p=1}^{n} \vec{y}_{p} \cdot \vec{x}_{p}^{T}$$

$$\vec{x}_{k} \rightarrow ?$$

$$\vec{y}_{out} = W \vec{x}_{k} = \sum_{p=1}^{n} (\vec{y}_{p} \vec{x}_{p}^{T}) \vec{x}_{k} = \sum_{p=1}^{n} \vec{y}_{p} (\vec{x}_{p}^{T} \vec{x}_{k}) =$$

$$= \vec{y}_{k} (\vec{x}_{k}^{T} \vec{x}_{k}) + \sum_{p \neq k}^{n} \vec{y}_{p} (\vec{x}_{p}^{T} \vec{x}_{k})$$

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# Storing mappings (memorising)

#### Retrieving a memory trace

$$W = \sum_{p=1}^{n} \vec{y}_{p} \cdot \vec{x}_{p}^{T}$$

$$\vec{x}_{k} \to ?$$

$$\vec{y}_{out} = W \vec{x}_{k} = \sum_{p=1}^{n} (\vec{y}_{p} \vec{x}_{p}^{T}) \vec{x}_{k} = \sum_{p=1}^{n} \vec{y}_{p} (\vec{x}_{p}^{T} \vec{x}_{k}) =$$

$$= \vec{y}_{k} (\vec{x}_{k}^{T} \vec{x}_{k}) + \sum_{p \neq k}^{n} \vec{y}_{p} (\vec{x}_{p}^{T} \vec{x}_{k}) \approx \alpha \vec{y}_{k}$$

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# Storing mappings (memorising)

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$$W = \sum_{p=1}^{n} \vec{y}_{p} \cdot \vec{x}_{p}^{T}$$

$$\vec{x}_{k} \to ?$$

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$$= \vec{y}_{k} (\vec{x}_{k}^{T} \vec{x}_{k}) + \sum_{p \neq k}^{n} \vec{y}_{p} (\vec{x}_{p}^{T} \vec{x}_{k}) \approx \alpha \vec{y}_{k}$$

$$\approx \mathbf{0}$$

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# Storing mappings (memorising)

Retrieving a memory trace

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$$\vec{x}_{k} \rightarrow ?$$

$$\vec{y}_{out} = W \vec{x}_{k} = \sum_{p=1}^{n} (\vec{y}_{p} \vec{x}_{p}^{T}) \vec{x}_{k} = \sum_{p=1}^{n} \vec{y}_{p} (\vec{x}_{p}^{T} \vec{x}_{k}) =$$

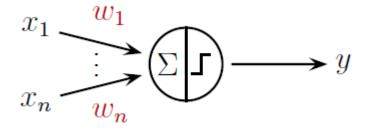
$$= \vec{y}_{k} (\vec{x}_{k}^{T} \vec{x}_{k}) + \sum_{p \neq k}^{n} \vec{y}_{p} (\vec{x}_{p}^{T} \vec{x}_{k}) \approx \alpha \vec{y}_{k}$$

Perfect memory only if the patterns  $\vec{x}_p$  are orthogonal

- Recap
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### TLU – how it all started....

Threshold logic unit – McCulloch Pitts neuron (1942)



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#### TLU – McCulloch Pitts

Threshold logic unit – McCulloch Pitts neuron (1942)

$$x_1 \xrightarrow{w_1} y'$$

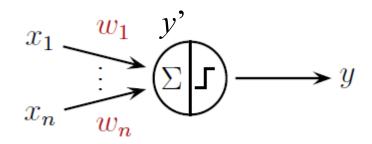
$$x_n \xrightarrow{w_n} (\Sigma) \longrightarrow y$$

$$y' = w_1 x_1 + w_2 x_2$$
  $y = f_{step}(y')$ 

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#### TLU – McCulloch Pitts

Threshold logic unit – McCulloch Pitts neuron (1942)



$$y' = w_1 x_1 + w_2 x_2$$
  $y = f_{step}(y')$ 

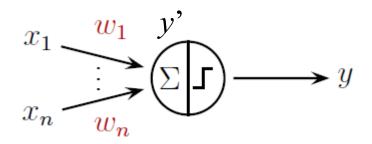
If threshold is 0, then:

$$w_1 x_1 + w_2 x_2 > 0 \rightarrow y' > 0 \rightarrow y = 1$$

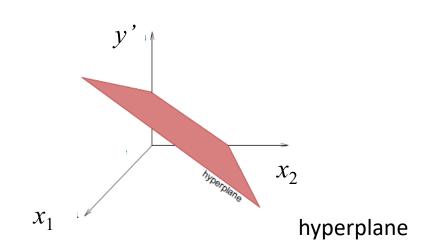
$$w_1 x_1 + w_2 x_2 \le 0 \rightarrow y' \le 0 \rightarrow y = 0$$

- Recap
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# Geometrical interpretation



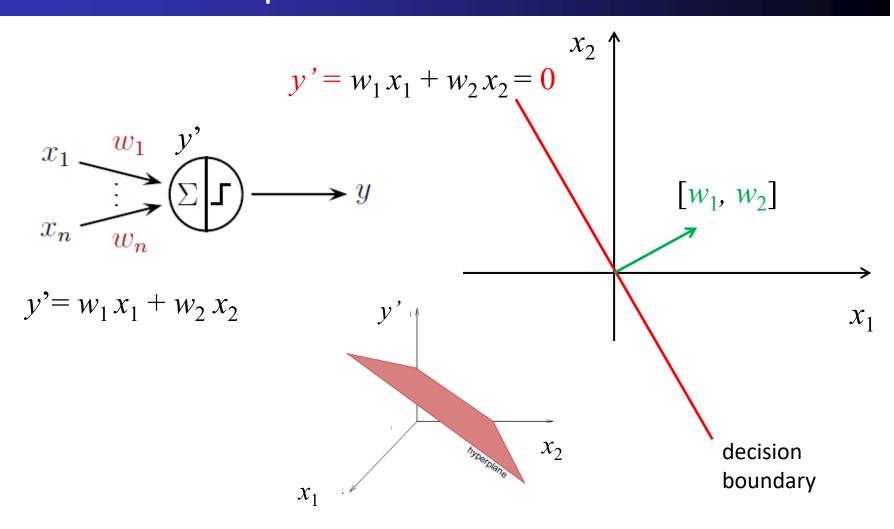
$$y' = w_1 x_1 + w_2 x_2$$



- Multi-layer perceptron
- Linear feed-forward networks
- Backpropagation
- Thresholded single-layer networks System identification

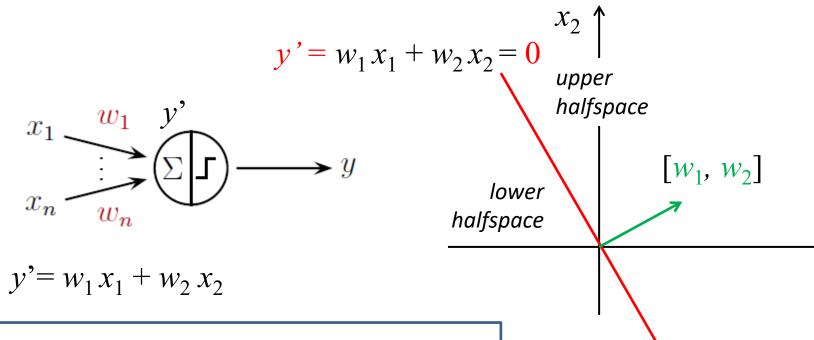
Perceptron

## Geometrical interpretation



- Recap
- · Linear feed-forward networks
- Thresholded single-layer networks System identification
- Multi-layer perceptron
- Backpropagation

#### Threshold in TLU



#### THRESHOLDING with $\theta = 0$ :

$$y = f_{step}(y')$$

$$w_1 x_1 + w_2 x_2 > 0 \rightarrow y' > 0 \rightarrow y = 1$$

$$w_1 x_1 + w_2 x_2 \le 0 \rightarrow y' \le 0 \rightarrow y = 0$$

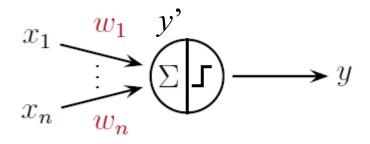
 $x_1$ 

decision

boundary

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#### Threshold in TLU



$$y' = w_1 x_1 + w_2 x_2$$

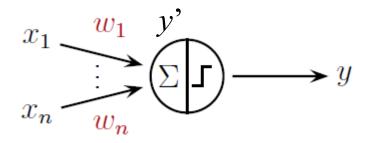
THRESHOLDING with  $\theta \sim 0$ :

$$y' > \theta \rightarrow y = 1$$

$$y' \leqslant \theta \rightarrow y = 0$$

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#### Threshold in TLU

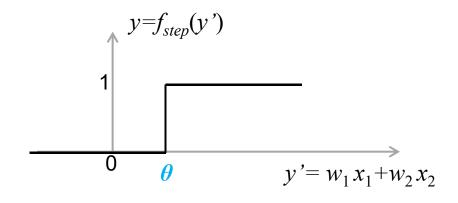


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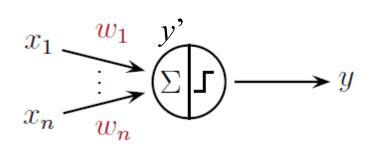


$$w_1 x_1 + w_2 x_2 > \theta \rightarrow y = 1$$

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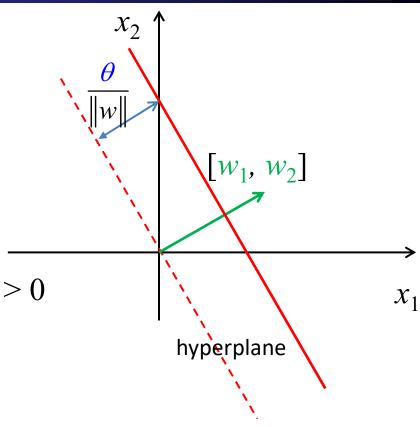
Perceptron

# Threshold in TLU – geometrical interpretation



$$w_1 x_1 + w_2 x_2 > \theta \rightarrow w_1 x_1 + w_2 x_2 - \theta > 0$$

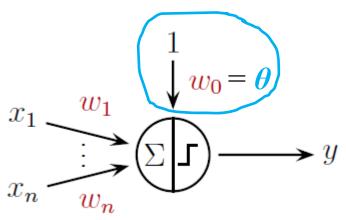
$$y' = w_1 x_1 + w_2 x_2 - \theta$$

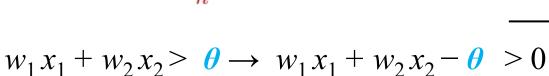


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Perceptron

#### Threshold in TLU – bias trick





$$y' = w_1 x_1 + w_2 x_2 - \theta$$

$$y' = w_1 x_1 + w_2 x_2 + w_0 1$$

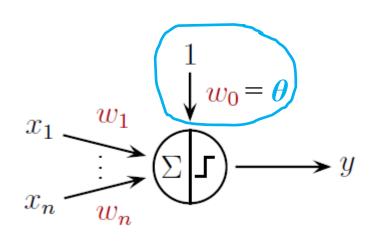
where: bias  $w_0 = -\theta$ 

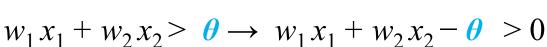
 $x_1$ 

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Perceptron

#### Threshold in TLU – bias trick

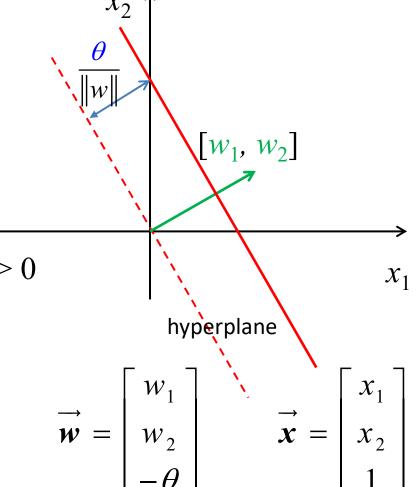




$$y' = w_1 x_1 + w_2 x_2 - \theta$$

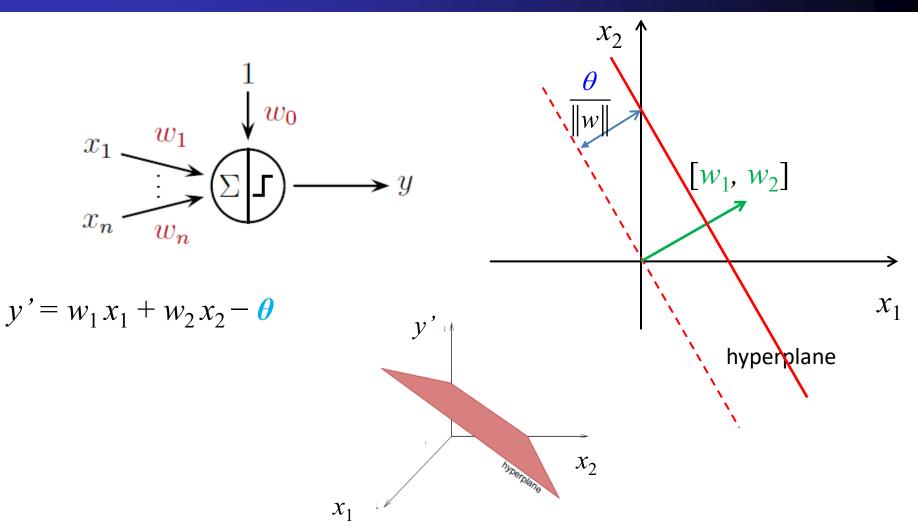
$$y' = w_1 x_1 + w_2 x_2 + w_0 1$$

where: bias  $w_0 = -\theta$ 



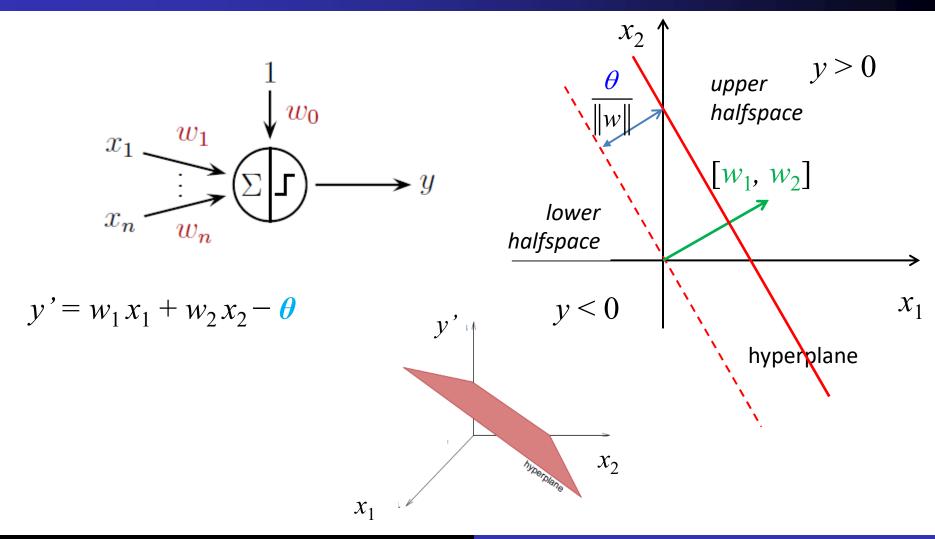
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# Linear separability with TLU – geometrical interpret.



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# Linear separability with TLU – geometrical interpret.



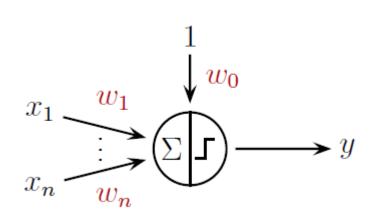
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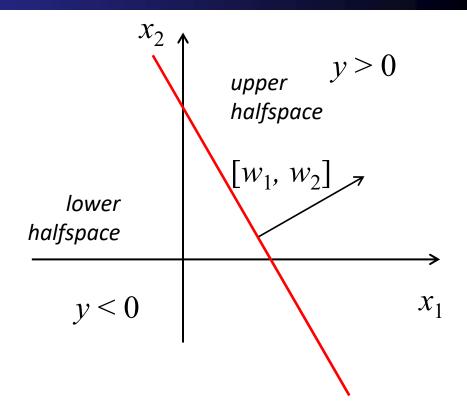
Backpropagation

Multi-layer perceptron

Perceptron

## Binary classification with perceptron

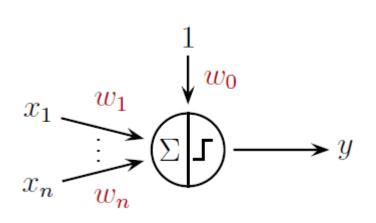


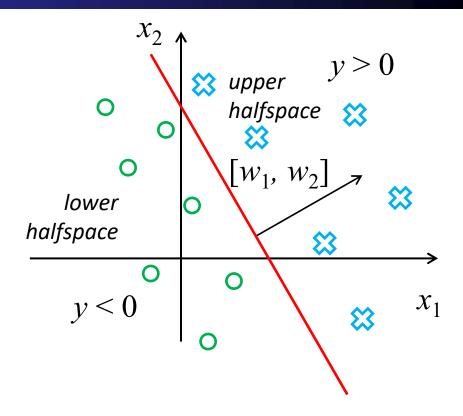


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# Binary classification with perceptron

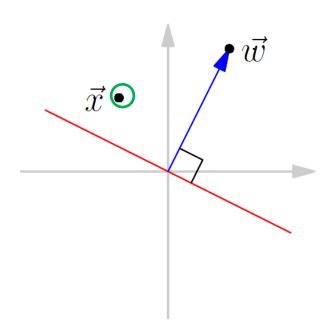




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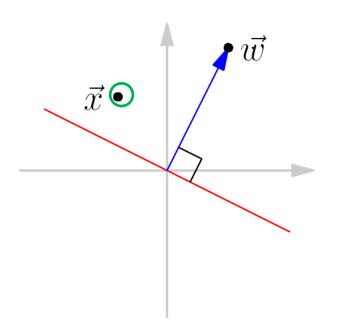
# Space of weights and inputs - perceptron

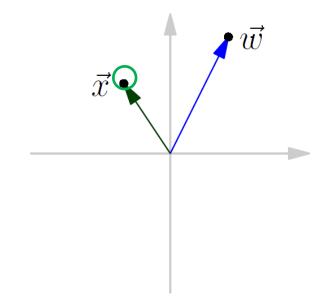


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# Space of weights and inputs - perceptron



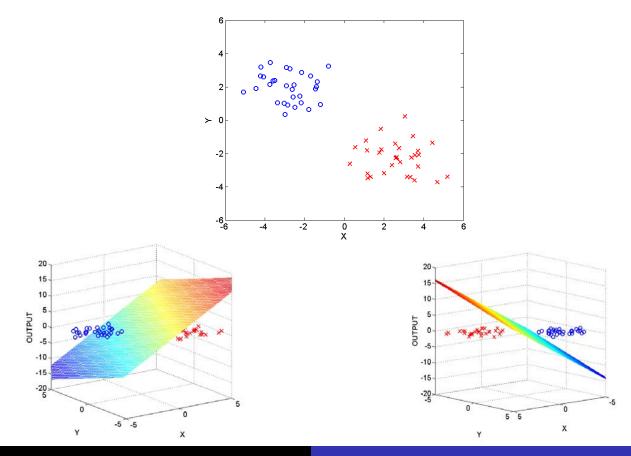


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# Classification with perceptron – how does it work?

#### 2D input space and 3D network's linear output

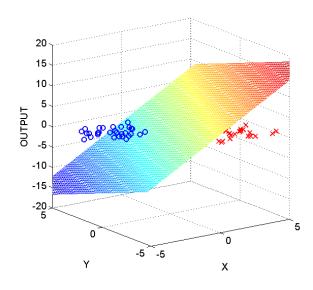


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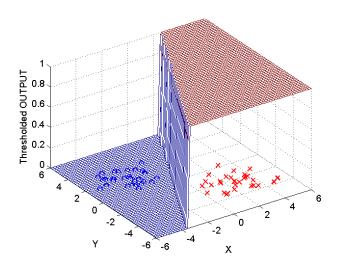
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# Classification with perceptron

# Linear output and perceptron's thresholded output



Separating hyperplane – network's linear output



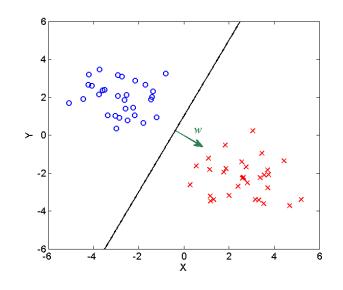
Output surface – percpetron's thresholded output

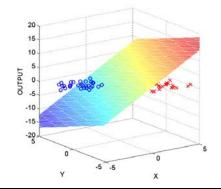
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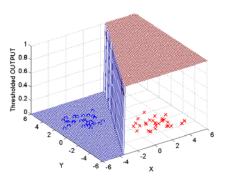
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# Classification with perceptron

#### Decision boundary in the input space







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- Lilleai leed-loiwald lietworks
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- System identification

Multi-layer perceptron

Perceptron

# Perceptron learning for classification

Perceptron learning for thresholded single-layer networks

<u>Basic principle</u>: weights are modified if and only if a pattern is erroneously classified:

When the network output = 0 but it should be 1 (target = 1)

$$\Delta \vec{w} = \eta \vec{x}$$

When the network output = 1 but it should be 0 (target = 0)

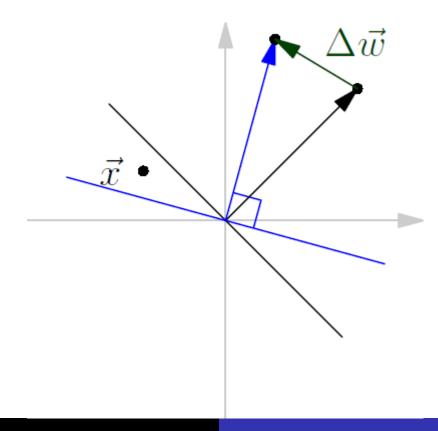
$$\Delta \vec{w} = -\eta \vec{x}$$

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# Perceptron learning – geometrical interpretation

When the result is 0 but should be 1:  $\Delta \vec{w} = \eta \Delta \vec{x}$ 

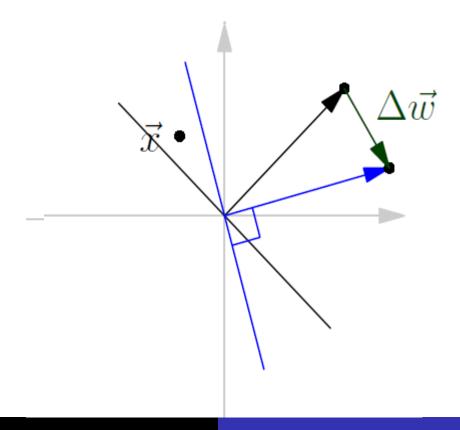


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# Perceptron learning – geometrical interpretation

When the result is 1 but should be 0:  $\Delta \vec{w} = -\eta \Delta \vec{x}$ 



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# Perceptron learning – convergence theorem

#### **Convergence theorem**

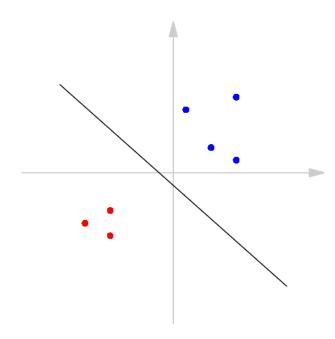
If a solution exists for a finite training dataset then perceptron learning always converges after a finite number of sets (independent of step size/learning rate,  $\eta$ )

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# Perceptron learning

Problem: learning terminates prematurely.

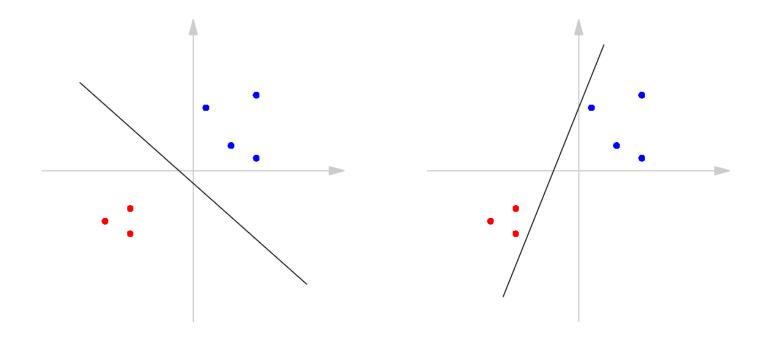


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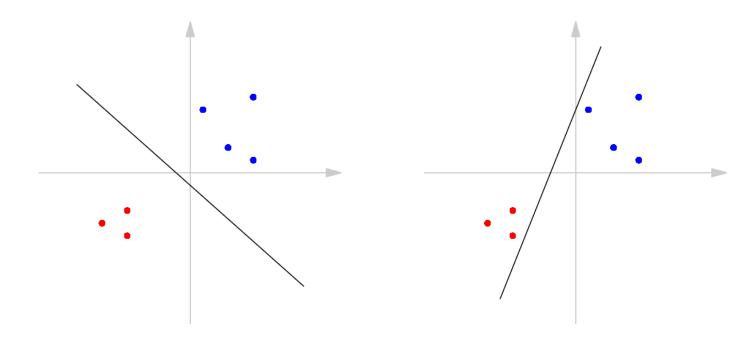


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# Perceptron learning

Problem: learning terminates prematurely.



Negative consequences are likely when patterns are only approximately similar to those used for training

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Delta rule (Widrow-Hoff rule, ADALINE)

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#### Delta rule (Widrow-Hoff rule, ADALINE)

- 1. Symmetric target values: {-1, 1}
- 2. Error is measured before thresholding

$$e = t - \vec{w}^{\mathrm{T}} \vec{x}$$

3. Find weights that minimise the error cost function

$$\varepsilon = \frac{e^2}{2}$$

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The task is to minimise the cost function  $\varepsilon = \frac{e^2}{2}$ 

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The task is to minimise the cost function  $\varepsilon = \frac{e^2}{2}$ 

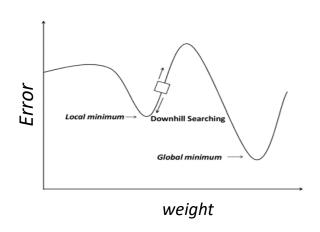
- Gradient defines the direction in which the error increases most
- Steepest descent implies that the move in the opposite direction in the weight space should be taken

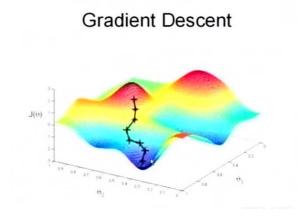
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The task is to minimise the cost function  $\varepsilon = \frac{e^2}{2}$ 

- Gradient defines the direction in which the error increases most
- Steepest descent implies that the move in the opposite direction in the weight space should be taken
- Gradient is calculated as follows:

$$\frac{\partial \varepsilon}{\partial \vec{w}} = e \frac{\partial e}{\partial \vec{w}} = e \frac{\partial (t - \vec{w}^{\mathrm{T}} \vec{x})}{\partial \vec{w}} = -e \vec{x}$$

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The task is to minimise the cost function  $\varepsilon = \frac{e^2}{2}$ 

Simple algorithm: steepest descent

- Gradient defines the direction in which the error increases most
- Steepest descent implies that the move in the opposite direction in the weight space should be taken
- Gradient is calculated as follows:

$$\frac{\partial \mathcal{E}}{\partial \vec{w}} = e \frac{\partial e}{\partial \vec{w}} = e \frac{\partial (t - \vec{w}^{\mathrm{T}} \vec{x})}{\partial \vec{w}} = -e \vec{x}$$

Delta Rule:

$$\Delta \vec{w} = \eta e \, \vec{x}$$

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# Training of thresholded single-layer networks

Perceptron learning:

Delta rule:

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# Training of thresholded single-layer networks

#### Perceptron learning:

$$\Delta \vec{w} = \eta e \vec{x}$$
 where  $e = t - y$ 

Delta rule:

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# Training of thresholded single-layer networks

#### Perceptron learning:

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# Separability with TLU / perceptron

Can all sets of patterns be separated?

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# Separability with TLU / perceptron

Can all sets of patterns be separated?

Classical counter-example is Exclusive OR (XOR)

$$\left|\begin{array}{c}0\\0\end{array}\right|
ightarrow0$$

$$\left[ egin{array}{c} 0 \ 1 \end{array} 
ight] 
ightarrow 1$$

$$\left[ \begin{array}{c} 0 \\ 0 \end{array} \right] 
ightarrow 0 \qquad \left[ \begin{array}{c} 0 \\ 1 \end{array} \right] 
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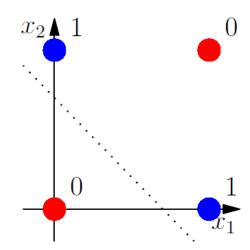
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$$\left[\begin{array}{c}1\\1\end{array}\right]\to 0$$



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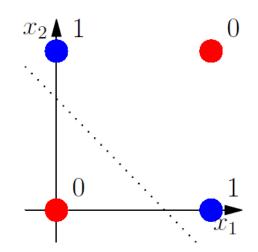
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Not linearly separable!