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CERTIFICATION COURSE

# Artificial Neural Network

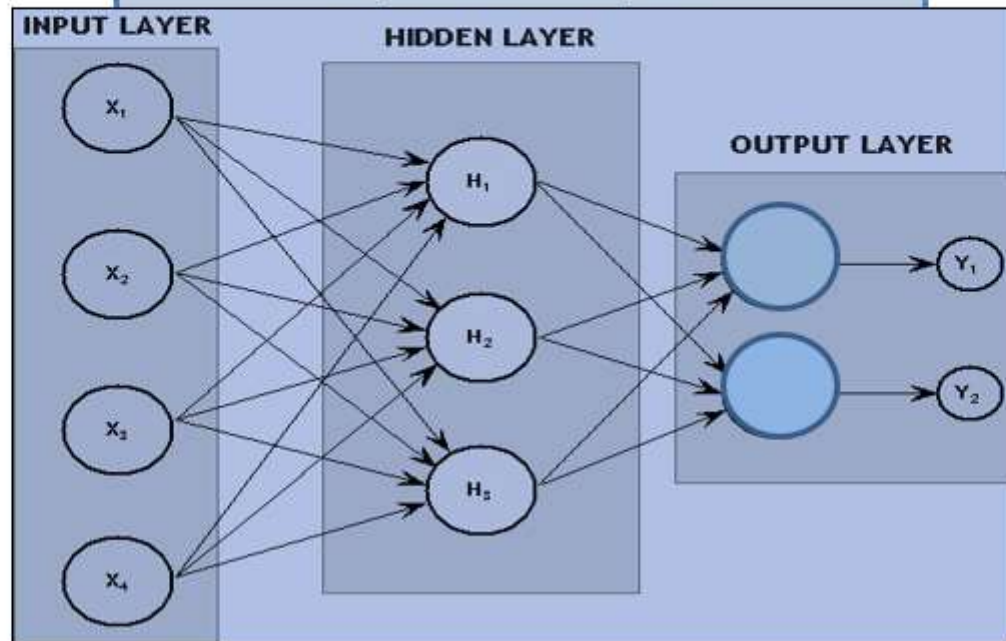
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DEPARMENT OF MATHEMATICS



# Artificial Neural Network

A 2-layer Feed-Forward Network with 4 Inputs and 2 Outputs



# Artificial Neural Network

Consider a neural network with  $n - input \{x_1, x_2 \dots \dots x_n\}$  ,with  $l$  neurons in the hidden layer and  $m - output \{y_1, y_2 \dots \dots y_m\}$  layer.

Let  $u_{ij}$  be the weight connecting  $i^{th}$  input and  $j^{th}$  hidden neuron and  $v_{jk}$  be the weight connecting  $j^{th}$  hidden neuron and the  $k^{th}$  output neuron.

The value at the  $j^{th}$  hidden layer is given by

$$h_j = \sigma \left[ \sum_{i=1}^n u_{ij} x_i \right] \dots \dots \dots (1)$$

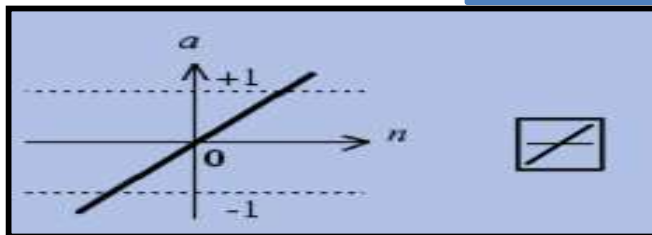
where

$$\sigma(z) = \frac{1}{1 + e^{-z}}$$

is a sigmoid function which is used here as the transfer function.

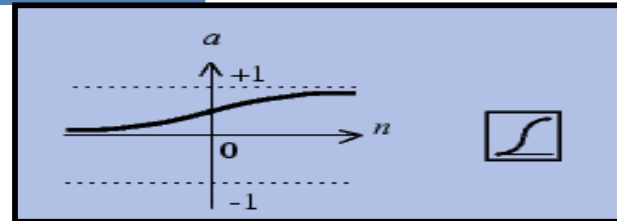
# Artificial Neural Network

## The Transfer Functions



Linear transfer function

$$Y^{linear} = X$$



log-sigmoid transfer function

$$Y^{sigmoid} = \frac{1}{1 + e^{-X}}$$

### Some other Kinds of sigmoid used in perceptron's

Rational 
$$f(s) = \frac{s}{|s| + \alpha}$$

Hyperbolic tangent 
$$f(s) = \tanh \frac{s}{\alpha} = \frac{e^{\frac{s}{\alpha}} - e^{-\frac{s}{\alpha}}}{e^{\frac{s}{\alpha}} + e^{-\frac{s}{\alpha}}}$$

# Artificial Neural Network

The value at the output  $y_k: k = 1, 2, \dots, m$  is given by:

$$y_k = \sum_{j=1}^l v_{jk} h_j$$
$$y_k = \sum_{j=1}^l v_{jk} \sigma \left[ \sum_{i=1}^n u_{ij} x_i \right] \dots \dots \dots (2)$$

Denoting  $X = [x_1 \ x_2 \ \dots \ x_n]'$  and  $Y = [y_1 \ y_2 \ \dots \ y_m]'$

$$U_{n \times l} = \{u_{ij}\}_{\substack{i=1,n \\ j=1,l}} \text{ and } V_{l \times m} = \{v_{jk}\}_{\substack{j=1,l \\ k=1,m}}$$

Equation (2) can be written as:

$$Y = V' \sigma(U' X) \dots \dots \dots (3)$$

# Function Approximation using Neural Network

Let  $f: R^n \rightarrow R^m$  be a continuous function defined on a closed and bounded set  $\Omega \subset R^n$ , then there exists weight matrices  $U$  and  $V$  such that  $f(X)$  is *approximated* using neural network as in equation (3), i.e. ,for any given  $\epsilon > 0$ , there exists matrices  $U$  and  $V$  such that:

$$\|f(X) - Y\| < \epsilon$$

where  $Y$  is given by Equation (3).

# Weight Updating Algorithm

Let  $f$  be a given function and

$$E(V, U) = \|f(X) - Y\|^2$$

be the error in the approximation.

Hence  $E$  is a function of  $U$  and  $V$ :  $i = 1, 2, \dots, n$ ,  $j = 1, 2, \dots, l$ ,  $k = 1, 2, \dots, m$



# Gradient Descent Iteration and Algorithm

$$U^{\gamma+1} = U^{\gamma} - \alpha. (DU)^{\gamma} \quad : \gamma = 0,1,2, \dots \dots (4)$$

where

$$(DU)^{\gamma} = \left\{ \frac{\partial E}{\partial u_{ij}} \right\}_{\substack{i=1,n \\ j=1,l}}^{\gamma}$$

and

$$V^{\gamma+1} = V^{\gamma} - \alpha. (DV)^{\gamma} \quad : \gamma = 0,1,2, \dots \dots$$

where

$$(DV)^{\gamma} = \left\{ \frac{\partial E}{\partial v_{jk}} \right\}_{\substack{j=1,l \\ k=1,m}}^{\gamma}$$

Initialize the weights V and W as zero matrices.  $\alpha$  is called the learning rate which can be chosen to be a small positive real number less than 1( e.g. say  $\alpha = 0.01$ )



# Example

We have one input  $x$ , two neurons in the hidden layer, one output  $y$ .

Let

$$y = v_1\sigma(u_1x) + v_2\sigma(u_2x)$$

be the neural network.

Let  $a$  be the required constant output.

To approximate  $a$  using neural network  $y$ , define:

$$E = |a - y|^2$$

be the error.

$$E = [a - v_1\sigma(u_1x) - v_2\sigma(u_2x)]^2$$

Here the sigmoid function  $\sigma$  is:

$$\sigma(z) = \frac{1}{1 + e^{-z}}$$

# Example

$$E = \left[ a - \frac{v_1}{1 + e^{-u_1 x}} - \frac{v_2}{1 + e^{-u_2 x}} \right]^2 = N^2$$

$$\frac{\partial E}{\partial V_1} = 2N \left( -\frac{1}{1 + e^{-u_1 x}} \right)$$

$$\frac{\partial E}{\partial w_1} = 2N \left( \frac{v_1}{(1 + e^{-u_1 x})^2} \right) (-x) e^{-u_1 x}$$

# Example

One input  $x$ , Two hidden neurons, one output  $y$ .

Let  $x = 2, y = 5$

Then

$$y = v_1 \sigma(u_1 x) + v_2 \sigma(u_2 x)$$

$$5 = \frac{v_1}{1 + e^{-2u_1}} - \frac{v_2}{1 + e^{-2u_2}}$$

$$\begin{pmatrix} v_1 \\ v_2 \\ u_1 \\ u_2 \end{pmatrix}^1 = \begin{pmatrix} 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}^0 - (0.1) \cdot 2(5 - 0) \begin{pmatrix} -1 \\ -1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}$$

# Example

$$\begin{aligned} \begin{pmatrix} v_1 \\ v_2 \\ u_1 \\ u_2 \end{pmatrix}^1 &= \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} \\ \begin{pmatrix} v_1 \\ v_2 \\ u_1 \\ u_2 \end{pmatrix}^2 &= \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix} - (0.1) \cdot 2 \cdot \left(5 - \frac{1}{2} - \frac{1}{2}\right) \begin{pmatrix} -1 \\ -1 \\ -2 \\ -2 \end{pmatrix} \\ (w)^2 = \begin{pmatrix} v_1 \\ v_2 \\ u_1 \\ u_2 \end{pmatrix}^2 &= \begin{pmatrix} 1.8 \\ 1.8 \\ 1.6 \\ 1.6 \end{pmatrix} \Rightarrow \frac{1.8}{1 + e^{-(1.6) \cdot 2}} + \frac{1.8}{1 + e^{-3.2}} \approx 3 \end{aligned}$$

Proceeding as above, we can see that the weights are converging.

# Example

Let  $f(x) = x^2: x \in [0,1]$  be a given (one variable) function. To approximate it using Neural Network;

Consider a partition  $[0.1, 0.2, \dots, 0.9, 1]$

and the corresponding values  $[0.01, 0.04, \dots, 0.81]$

Let  $x_k = (0.1)k; k = 1, 2, \dots, 10$

$$a_k = (0.1)^2 k^2; k = 1, 2, \dots, 10$$

Consider a hidden layer with 5 neurons.

Let

$$y(x) = \sum_{j=1}^5 v_j \sigma \left( \sum_{i=1}^5 u_i \cdot x \right)$$

be the Neural Network as a function of  $x$ .

Let

$$y_k = \sum_{j=1}^5 v_j \sigma \left( \sum_{i=1}^5 u_i \cdot x_k \right)$$

# Example

Define

$$E = \sum_{k=1}^{10} (a_k - y_k)^2$$

Then  $E$  is a function of  $u_i; i = 1, 2, \dots, 5$  and  $v_j; j = 1, 2, \dots, 5$

By minimizing  $E$  using the gradient method, we can get  $u_i$  and  $v_j$  and the approximation of  $f(x)$  as a Neural Network.

# Solving Inverse Kinematics using Neural Network

Consider the kinematics of a 2-link manipulator as

$$\begin{aligned}x_1 &= l_1 \cos \theta_1 + l_2 \cos(\theta_1 + \theta_2) \\x_2 &= l_1 \sin \theta_1 + l_2 \sin(\theta_1 + \theta_2)\end{aligned}$$

Let  $(x_1, x_2)$  be the input and

$$\theta_k^N = \sum_{j=1}^l v_{jk} \sigma \left( \sum_{i=1}^2 u_{ij} x_i \right) \quad k; k = 1, 2$$

be the Neural Network for  $\theta_k$ .

Let

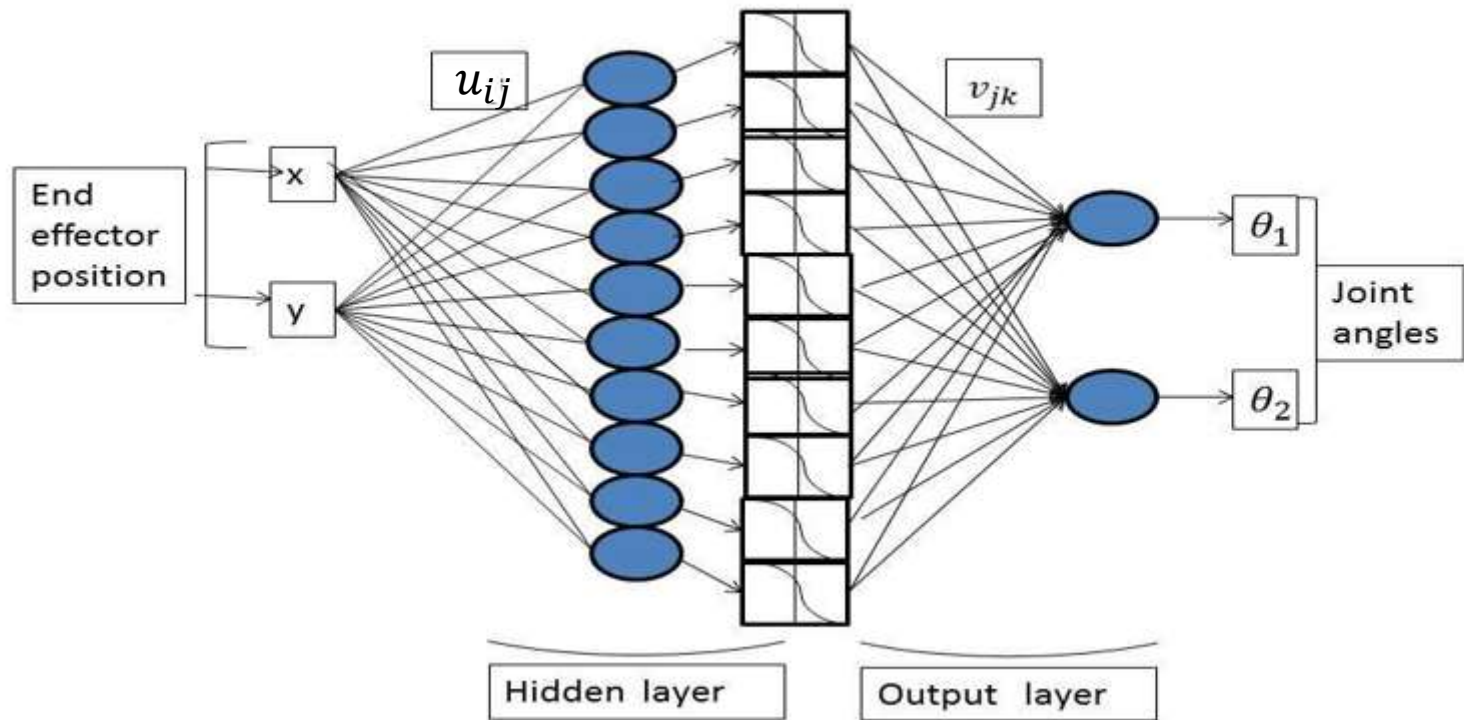
$$\begin{aligned}x_1^N &= l_1 \cos \theta_1^N + l_2 \cos(\theta_1^N + \theta_2^N) \\x_2^N &= l_1 \sin \theta_1^N + l_2 \sin(\theta_1^N + \theta_2^N)\end{aligned}$$

Be the Neural Network for  $x_1$  and  $x_2$

To find the weights  $v_{jk}$  and  $u_{ij}$ , we define the error  $E$  which is minimized using the learning algorithm as given by steepest descent iterative formula (4).

Define the error  $E$  as

$$E = \sum_{i=1}^2 (x_i - x_i^N)^2$$





# Neural Network Trajectory Generation

- For 4 constrains:

$$x_A(t) = \left( \frac{t - t_0}{t_f - t_0} \right)^2 N_1(t, U_1, V_1) + \left( \frac{t_f - t_0}{t_f - t_0} \right)^2 N_2(t, U_2, V_2)$$

- For 6constrains:

$$x_A(t) = \left( \left( \frac{t_2 - t}{t_2} \right) \left( \left( \frac{t - t_0}{t_f - t_0} \right)^2 N_1(t, U_1, V_1) + \left( \frac{t_f - t}{t_f - t_0} \right)^2 N_2(t, U_2, V_2) \right) + \left( \frac{(t_f - t)t}{t_2(t_f - t_2)} \right)^2 N_3(t, U_3, V_3) \right)$$

# Thanks!

