

The Multi Layer Perceptron Algorithm :

- Initialisation

Initialise all weights to small (+ve and -ve) random values.

- Training

repeat:

Forward phase

- compute the activation of each neuron j in the hidden layers using,

$$h_s = \sum_{i=0}^L x_i v_{is}$$

$$a_s = g(h_s) = \frac{1}{1 + \exp(-\beta h_s)}$$

- work through the network until you get to the output layer neuron, which have activations (although).

$$h_k = \sum_j a_j w_{jk}$$

$$y_k = g(h_k) = \frac{1}{1 + \exp(-\beta h_k)}$$

Backward phase:

- Compute the error at the output using,

$$\delta_o(k) = (y_k - t_k) y_k (1 - y_k)$$

- Compute the error in the hidden layer,

$$\delta_h(s) = a_s(1 - a_s) \sum_{k=1}^N w_{sk} \delta_o(k)$$

- Update the output layer weight using:

$$w_{sk} \leftarrow w_{sk} - \eta \delta_o(k) a_s \text{ hidden.}$$

- Update the hidden layer weight using:

$$v_i \leftarrow v_i - \eta \delta_h(k) x_i$$

*(If using sequential updating) randomise the order of the input vectors so that you don't train in exactly the same order each iteration

- Until learning stops.