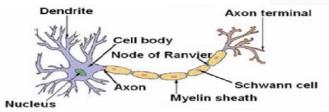


Neural Networks

- ✓ How do we represent neural networks (NNs)?
 - Neural networks were developed as a way to simulate networks of neurons
- ✓ How does a neuron look like



A neural network is a set of connected input/output units (neurons) where each connection has a weight associated with it.

In an artificial neural network, a neuron is a logistic unit

- Feed input via input wires
- Logistic unit does computation
- Sends output down output wires that logistic computation is just like our previous logistic regression hypothesis calculation



Neural Networks

- ✓ Why do we need neural networks?
 - Complex Non Linear Hypothesis
 - Good way to build classifiers when N is large
- ✓ **Neural networks (NNs)** were originally motivated by looking at machines which replicate the brain's functionality looked at here as a machine learning technique
- ✓ Origins
 - To build learning systems, why not mimic the brain?
 - Used a lot in the 80s and 90s
 - Popularity diminished in late 90s
- ✓ Recent major resurgence
 - NNs are computationally expensive, so only recently large scale neural networks became computationally feasible

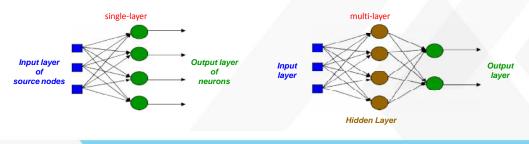


Network Architectures

- Three different classes of network architectures
 - single-layer feed-forward
 - multi-layer feed-forward
 - recurrent

neurons are organized in acyclic layers

 The architecture of a neural network is linked with the learning algorithm used to train



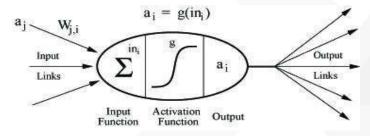
ANALYTI LABS

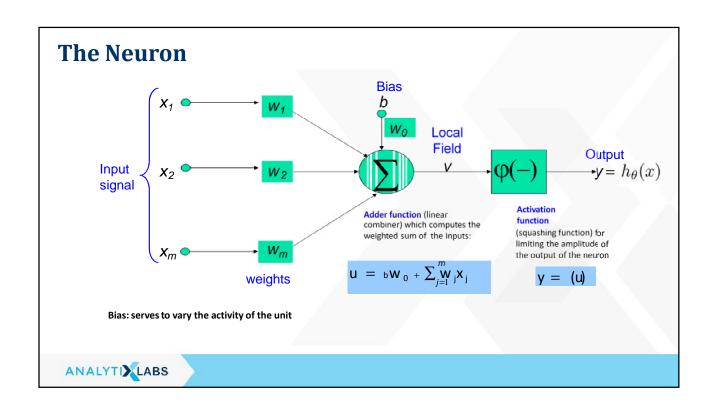
Neural Networks

- Advantages
 - prediction accuracy is generally high
 - robust, works when training examples contain errors or noisy data
 - output may be discrete, real-valued, or a vector of several discrete or real-valued attributes
 - fast evaluation of the learned target function
- Criticism
 - · parameters are best determined empirically, such as the network topology or structure
 - long training time
 - difficult to understand the learned function (weights)
 - not easy to incorporate domain knowledge

Neurons

- Neural networks are built out of a densely interconnected set of simple units (neurons)
 - Each neuron takes a number of real-valued inputs
 - Produces a single real-valued output
 - Inputs to a neuron may be the outputs of other neurons.
 - A neuron's output may be used as input to many other neurons

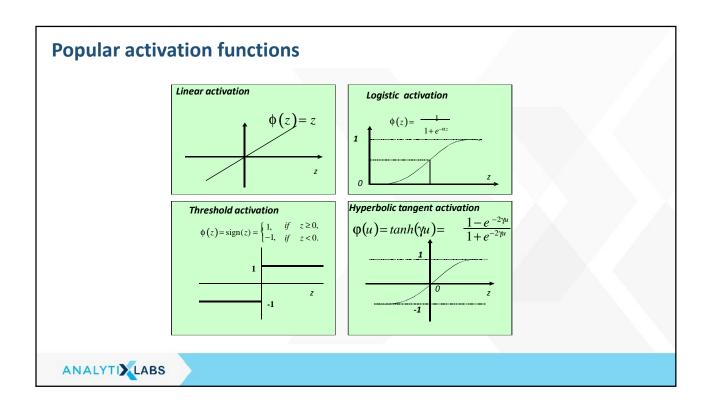




How does it Works?

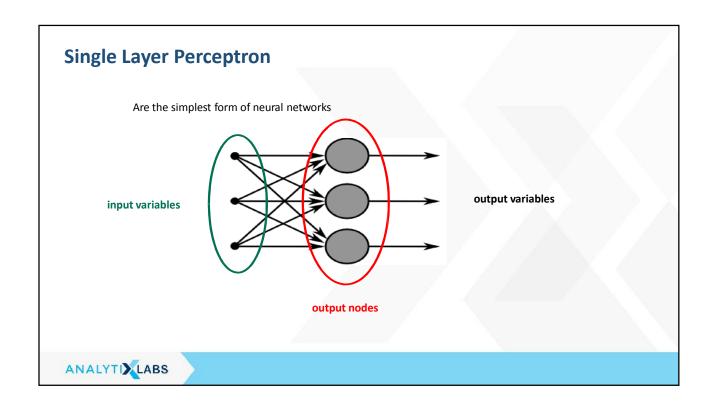
- Assign weights to each input-link
- Multiply each weight by the input value (0 or 1)
- · Sum all the weight-firing input combinations
- Apply squash function, e.g.:
 - If sum > threshold for the Neuron then
 - Output = +1
 - Else Output = -1





How Are Neural Networks Trained?

- Initially
 - choose small random weights (w_i)
 - Set threshold = 1 (step function)
 - Choose small *learning rate* (r)
- Apply each member of the training set to the neural net model using a training rule to adjust the weights
 - For each unit
 - · Compute the net input to the unit as a linear combination of all the inputs to the unit
 - · Compute the output value using the activation function
 - · Compute the error
 - · Update the weights and the bias



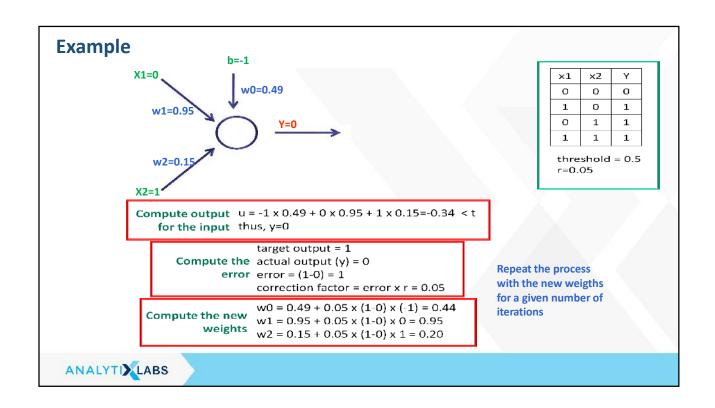
Single layer perceptron: training rule

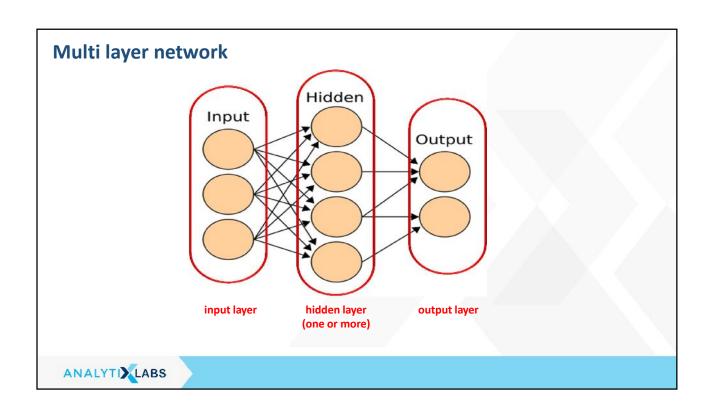
• Modify the weights (w_i) according to the Training Rule:

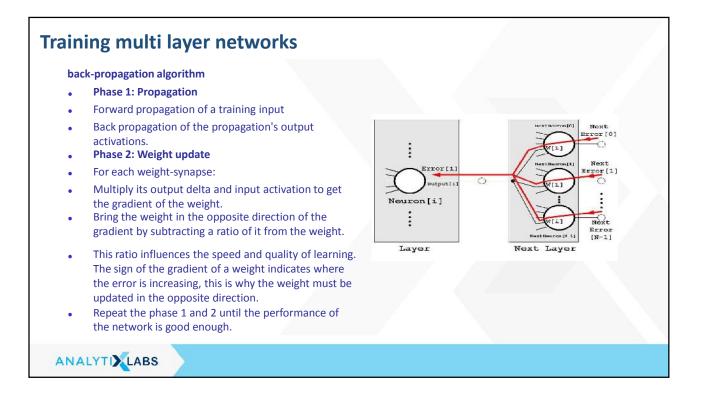
$$w_i = w_i + r \cdot (t - a) \cdot x_i$$

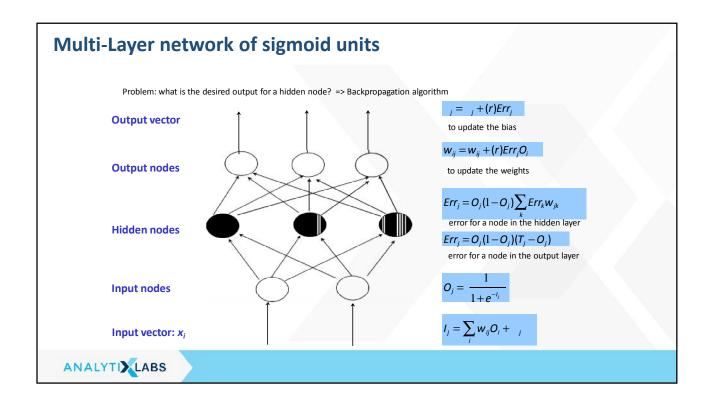
- r is the learning rate (eg. 0.2)
- t = target output
- a = actual output
- $x_i = i$ -th input value

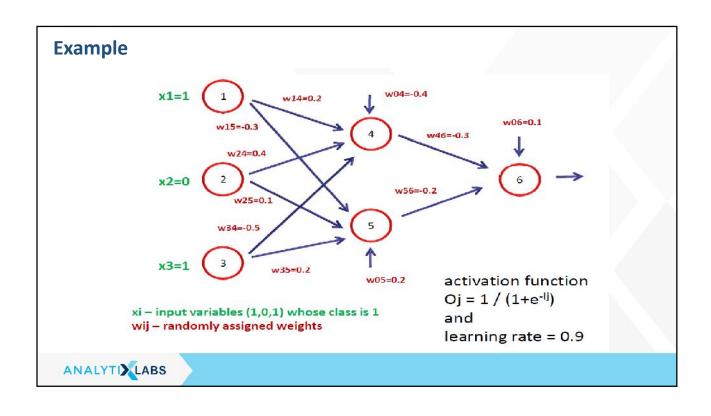
Learning rate: if too small learning occurs at a small pace, if too large it may stuck in local minimum in the decision space

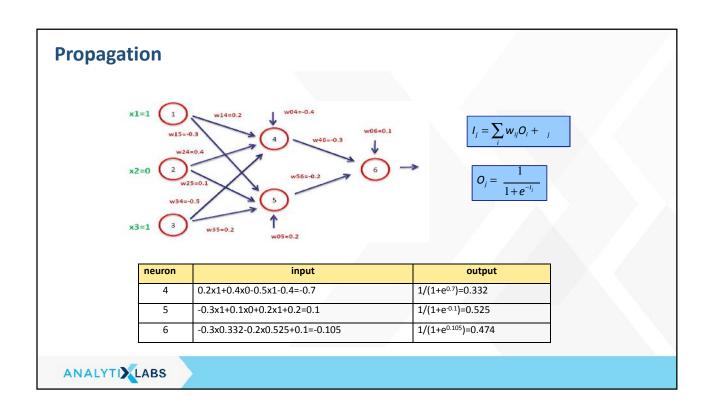


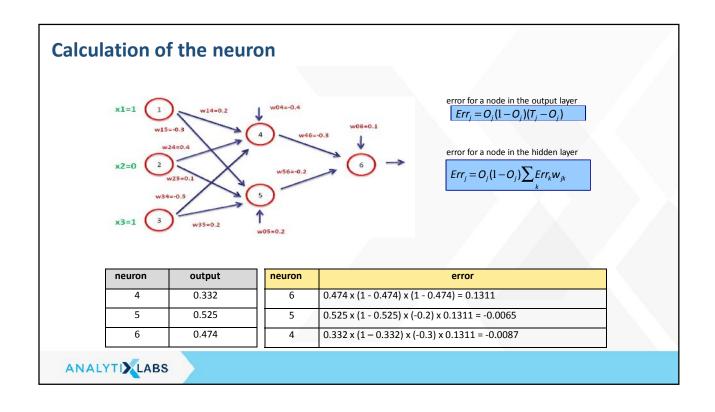


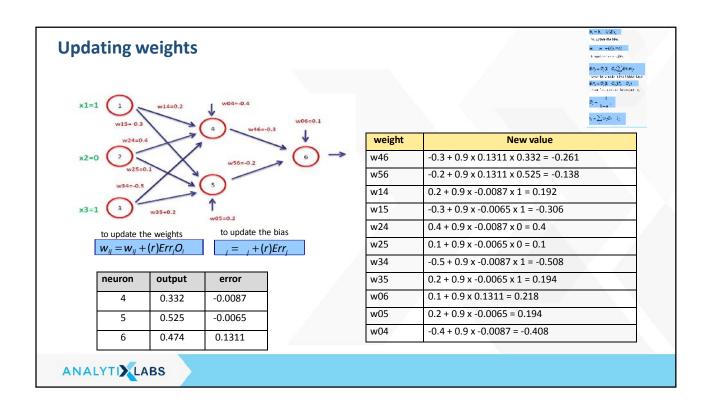


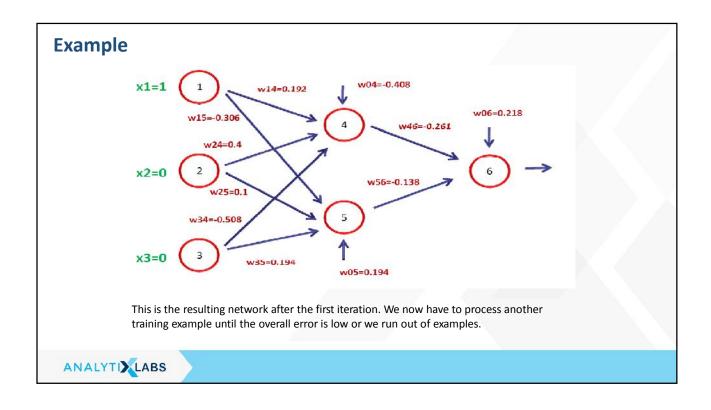












Neural Networks (Cost Function)

The (regularized) logistic regression cost function is as follows;

$$J(\theta) = -\frac{1}{m} \left[\sum_{i=1}^{m} y^{(i)} \log h_{\theta}(x^{(i)}) + (1 - y^{(i)}) \log(1 - h_{\theta}(x^{(i)})) \right] + \frac{\lambda}{2m} \sum_{j=1}^{n} \theta_{j}^{2}$$

For neural networks our cost function is a generalization of this equation above, so instead of one output we generate k outputs

$$h_{\Theta}(x) \in \mathbb{R}^{K} \quad (h_{\Theta}(x))_{i} = i^{th} \text{ output}$$

$$J(\Theta) = -\frac{1}{m} \left[\sum_{i=1}^{m} \sum_{k=1}^{K} y_{k}^{(i)} \log(h_{\Theta}(x^{(i)}))_{k} + (1 - y_{k}^{(i)}) \log(1 - (h_{\Theta}(x^{(i)}))_{k}) \right] + \frac{\lambda}{2m} \sum_{l=1}^{L-1} \sum_{i=1}^{s_{l}} \sum_{j=1}^{s_{l+1}} (\Theta_{ji}^{(l)})^{2}$$

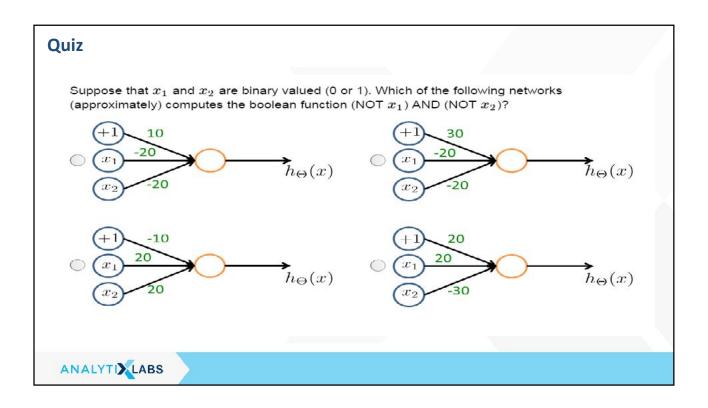
ANALYTI LABS

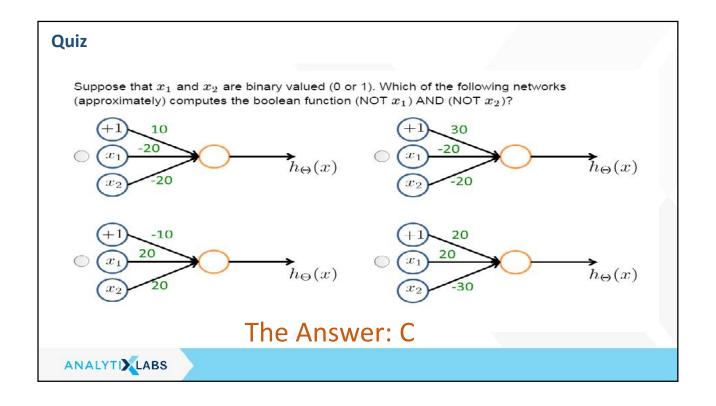
Minimize Neural Network's Cost Function (Back Propagation)

Back propagation

- ✓ Back propagation basically takes the output you got from your network, compares it to the real value (y) and calculates how wrong the network was (i.e. how wrong the parameters were)
- ✓ It then, using the error you've just calculated, back-calculates the error associated with each unit from the preceding layer (i.e. layer *L* 1)
- ✓ This goes on until you reach the input layer (where obviously there is no error, as the activation is the input)
- ✓ These "error" measurements for each unit can be used to calculate the **partial derivatives**
- ✓ We use the partial derivatives with gradient descent to try minimize the cost function and update all the Θ values
- ✓ This repeats until gradient descent reports convergence







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