

Neural Networks and Deep Learning: Exercises

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Chapter 1

Using Neural Networks to Recognize Handwritten Digits

Exercise 1.1. Consider a network of perceptrons. Suppose that we multiply all weights and biases by a positive constant $c > 0$. Show that the behaviour of the network does not change.

Solution. First consider a single perceptron. Assume that weights and bias are w_1, \dots, w_n and b , respectively. Then $\sum_i w_i \cdot x_i + b$ and $c \cdot (\sum_i w_i \cdot x_i + b)$ have exactly the same sign and hence multiplying the weights and the bias by c will not change the behaviour of this single perceptron. Now if all perceptrons in a network have their weights and biases multiplied by $c > 0$, then each individual perceptron behaves as before and hence the network behaves as before. ■

Exercise 1.2. Suppose that we have network of perceptrons with a chosen input value x . We won't need the actual input value, we just need the input to have been fixed. Suppose the weights and biases are such that all $w \cdot x + b \neq 0$ for the input x to any particular perceptron in the network. Now replace all the perceptrons in the network by sigmoid neurons, and multiply the weights and biases of the network by a positive constant $c > 0$. Show that in the limit as $c \rightarrow \infty$, the behaviour of this network of sigmoid neurons is exactly the same as the network of perceptrons. How can this fail when $w \cdot x + b = 0$ for one of the perceptrons?

Solution. As in the previous exercise, first consider a single perceptron in the network. When this is replaced by a sigmoid neuron, and we let $c \rightarrow \infty$, $c \cdot (w \cdot x + b)$ tends to either $+\infty$ or $-\infty$ depending on whether $w \cdot x + b$ is positive or negative. The upshot is that the output of the sigmoid neuron matches that of the perceptron it replaced. Thus when every sigmoid neuron behaves as the perceptron it replaced, the network as a whole behaves similarly.

This works as long as $w \cdot x + b \neq 0$. If this is zero, the output of the sigmoid neuron is “stuck” at $1/2$ irrespective of the value of c , while the perceptron outputs a 0. The outputs do not match and the behaviour of the sigmoid network may be different. ■

Exercise 1.3. There is a way of determining the bitwise representation of a digit by adding an extra layer to the three-layer network given in the book. The extra layer converts the

output of the previous layer in binary representation. Find a set of weights and biases for the new output layer. Assume that the first three layers of neurons are such that the correct output in the third layer (i.e., the old output layer) has activation at least 0.99, and incorrect outputs have activation less than 0.01.

Solution. Label the neurons of the third layer (the old output layer) as $0, 1, \dots, 9$ and the neurons from the new output layer as $0', 1', 2', 3'$ with the interpretation that neuron $0'$ is the least significant bit and $3'$ is the most significant bit of the number represented by the output layer. The weight of the connection between the i th neuron from the third layer and the j th neuron of the output layer is w_{ij} , where $i \in \{0, \dots, 9\}$ and $j \in \{0', 1', 2', 3'\}$. The bias of the j th output neuron is b_j . Denote the output of the i th neuron from the third layer as x_i . Then the input to the final layer may be represented as:

$$\begin{pmatrix} z_0 \\ z_1 \\ z_2 \\ z_3 \end{pmatrix} = \begin{pmatrix} w_{00} & w_{10} & \dots & w_{90} & b_0 \\ w_{01} & w_{11} & \dots & w_{91} & b_1 \\ w_{02} & w_{12} & \dots & w_{92} & b_2 \\ w_{03} & w_{13} & \dots & w_{93} & b_3 \end{pmatrix} \begin{pmatrix} x_0 \\ \vdots \\ x_9 \\ 1 \end{pmatrix}$$

Now we would like z_0 to be 1 when the number is 1, 3, 5, 7, 9 and 0 otherwise. To be able to do this, first set

$$w_{10} = w_{30} = w_{50} = w_{70} = w_{90} = +1$$

and the remaining weights of the inputs to $0'$ to -1 . Set $b_0 = 0$. Now if the third layer represents $k \in \{1, 3, 5, 7, 9\}$, we would have $w_{k0} > 0.99$ and $w_{j0} < 0.01$ for all $j \neq k$. With these weights, we would have $z_0 > 0.99 - 9 \times 0.01 = 0.90$. If the third layer represents a number $k \notin \{1, 3, 5, 7, 9\}$, then $z_0 < -0.99 + 9 \times 0.01 = -0.90$. We can amplify this phenomenon by multiplying all these weights by a large positive constant. This would lead the sigmoid neuron $0'$ to output a 1 for the digits 1, 3, 5, 7, 9 and a 0 for the remaining digits.

We can use a similar strategy for the remaining neurons of the fourth layer. For example, the second most significant bit $1'$ must be a 1 for the digits 2, 3, 6, 7, 9 and a 0 for the remaining digits. We would then set

$$w_{21} = w_{31} = w_{61} = w_{71} = w_{91} = +1$$

and the remaining weights to -1 . The bias b_1 is set to 0. ■

Exercise 1.4. Let $C(v_1, \dots, v_m): \mathbb{R}^m \rightarrow \mathbb{R}$ be a differentiable function. Then $\Delta C \approx \nabla C \cdot \Delta v$. Constrain $\|\Delta v\| = \epsilon$, where $\epsilon > 0$ is a small fixed real. Show that the choice of Δv that minimizes $\nabla C \cdot \Delta v$ is $\Delta v = -\eta \nabla C$, where $\eta = \epsilon / \|\nabla C\|$.

Solution. The Cauchy-Schwarz inequality tells us that

$$\begin{aligned} |C_{v_1}^{(1)} \Delta v_1 + \dots + C_{v_m}^{(1)} \Delta v_m| &\leq \left((C_{v_1}^{(1)})^2 + \dots + (C_{v_m}^{(1)})^2 \right)^{1/2} \left((\Delta v_1)^2 + \dots + (\Delta v_m)^2 \right)^{1/2} \\ &= \|\nabla C\| \cdot \epsilon, \end{aligned}$$

where $C_{v_i}^{(1)} = \frac{\partial C}{\partial v_i}$. Since the right-hand side is a positive number no matter what the values of the partial derivatives $C_{v_i}^{(1)}$ and the changes Δv_i in the values of the variables, the smallest

possible value of the left-hand side is $-\|\nabla C\| \cdot \epsilon$. Since we are trying to minimize ΔC which is approximated by the left-hand side, the goal is to find values for the Δv_i such that minimizes the left-hand side. Observe that when we set $\Delta v_i := -\epsilon \cdot \frac{\nabla C}{\|\nabla C\|}$ for all $1 \leq i \leq m$, then the left-hand side indeed equals the said minimum value. Hence it must be that this setting of the Δv_i s is the optimum. ■

Chapter 2

The Backpropagation Algorithm

2.1 The Backpropagation Equations

Before we describe anything, we briefly recap notation. We let C denote the cost function and σ the activation function of the neurons.

1. w_{jk}^l is the weight of the link between the j th neuron in layer l and the k th neuron in layer $l - 1$.
2. b_j^l is the bias of neuron j in layer l .
3. z_j^l is the weighted input to neuron j in layer l .
4. $a_j^l = \sigma(z_j^l)$ is the activation of neuron j in layer l .
5. $\delta_j^l := \partial C / \partial z_j^l$ is the “error” of neuron j in layer l .

Using this notation, we may write the weighted output to neuron j in the l th layer as:

$$z_j^l = \sum_k w_{jk}^l a_k^{l-1} + b_j^l = \sum_k w_{jk}^l \sigma(z_k^{l-1}) + b_j^l,$$

where the index k runs over all neurons in layer $l - 1$ and $2 \leq l \leq L$. Symbols such as w^l , b^l , a^l without subscripts refer to either matrices or vectors as the case may be. For example, w^l refers to the matrix whose (j, k) th element is w_{jk}^l . This matrix has as many rows as there are neurons in the l th layer and as many columns as there are neurons in layer $l - 1$. The symbol b^l refers to the vector of biases b_j^l of the neurons in layer l ; similarly, a^l refers to the vector of activations a_j^l of the neurons in layer l .

To understand why it makes sense to call $\delta_j^l := \partial C / \partial z_j^l$ the “error,” consider a small change Δz_j^l in z_j^l . Then the change in the cost function C as a result of this change in z_j^l is $\partial C / \partial z_j^l \cdot \Delta z_j^l$. If $\partial C / \partial z_j^l > 0$, then the cost increases as we increase Δz_j^l ; thus to reduce the cost, we must choose $\Delta z_j^l < 0$. Similarly, if $\partial C / \partial z_j^l < 0$, then the cost increases if $\Delta z_j^l < 0$ and in order to reduce cost, we should select $\Delta z_j^l > 0$. Finally, if $\partial C / \partial z_j^l \approx 0$, then changes

in z_j^l do not affect the final cost. Thus $\partial C / \partial z_j^l$ indicates how we should change the input z_j^l to the j th neuron in layer l .

We will derive the complete set of backpropagation equations in four steps. In what follows, we will assume that the cost function C is the usual quadratic cost.

$$C(x) = \frac{1}{2} \|y - a^L(x)\|^2 = \frac{1}{2} \sum_k (y_k - a_k^L)^2.$$

Step I. Error of the Output Layer

Let us consider the j th neuron in the last layer L . The “error” δ_j^L of this neuron is given by

$$\delta_j^L := \frac{\partial C}{\partial z_j^L} = \frac{\partial C}{\partial a_j^L} \frac{\partial a_j^L}{\partial z_j^L} = \frac{\partial C}{\partial a_j^L} \frac{\partial \sigma(z_j^L)}{\partial z_j^L} = \frac{\partial C}{\partial a_j^L} \sigma'(z_j^L). \quad (2.1)$$

Now $\partial C / \partial a_j^L = a_j^L - y_j$ and so $\delta_j^L = (a_j^L - y_j) \sigma'(z_j^L)$. Assuming that there are k neurons in layer L , we may write δ^L , the vector of all the errors from layer L , as follows:

$$\delta^L = \begin{pmatrix} \sigma'(z_1^L) & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & \sigma'(z_k^L) \end{pmatrix} \begin{pmatrix} \frac{\partial C}{\partial a_1^L} \\ \vdots \\ \frac{\partial C}{\partial a_k^L} \end{pmatrix} \quad (2.2)$$

Step II. δ^l in terms of δ^{l+1}

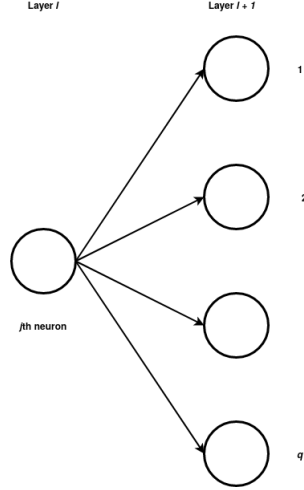
Now that we know what the error terms are in the final layer, we would like to “backpropagate” these errors from the final layer to the first layer of the network. In particular, we want to compute the errors in layer l from the errors in layer $l + 1$.

Let us assume that there are p neurons in layer l and q neurons in layer $l + 1$. What we would like to show is that:

$$\delta^l = \text{diag}(\sigma'(z_1^l), \dots, \sigma'(z_p^l)) \cdot (w^{l+1})^\top \cdot \delta^{l+1}. \quad (2.3)$$

On the righthand side of the above equation, the diagonal matrix $\text{diag}(\sigma'(z_1^l), \dots, \sigma'(z_p^l))$ has order $p \times p$, the matrix w^{l+1} has order $q \times p$ and δ^{l+1} has order $q \times 1$, so that at least the order of δ^l correctly evaluates to $p \times 1$.

From (2.1), we know that the error of the j th neuron in layer l is given by $\delta_j^l = \sigma'(z_j^l) \cdot \partial C / \partial a_j^l$. The output from the j th neuron is fed to all neurons in layer $l + 1$. Thus if we were to modify the input weights to the j th neuron, its output would change and that would have a cascading effect on the rest of the network. We wish to evaluate how a change in the outputs of neuron j in layer l affects the output of the neurons in layer $l + 1$, assuming that



all other weights in the network remain fixed.

$$\begin{aligned}\frac{\partial C}{\partial a_j^l} &= \sum_{k=1}^q \frac{\partial C}{\partial z_k^{l+1}} \cdot \frac{\partial z_k^{l+1}}{\partial a_j^l} \\ &= \sum_{k=1}^q \delta_k^{l+1} \cdot \frac{\partial z_k^{l+1}}{\partial a_j^l}.\end{aligned}\tag{2.4}$$

Now $z_k^{l+1} = \sum_{i=1}^p w_{ki}^{l+1} \cdot a_i^l + b_k^{l+1}$ and so $\partial z_k^{l+1} / \partial a_j^l = w_{kj}^{l+1}$. Therefore,

$$\frac{\partial C}{\partial a_j^l} = \sum_{k=1}^q \delta_k^{l+1} \cdot w_{kj}^{l+1}.\tag{2.5}$$

We can now write the error of the j th neuron in layer l as:

$$\delta_j^l = \sigma'(z_j^l) \cdot \sum_{k=1}^q \delta_k^{l+1} \cdot w_{kj}^{l+1}.\tag{2.6}$$

The above equation in matrix-form is precisely Equation (2.3).

Step III. Evaluating $\partial C / \partial b_j^l$

This is straightforward now.

$$\frac{\partial C}{\partial b_j^l} = \frac{\partial C}{\partial z_j^l} \cdot \frac{\partial z_j^l}{\partial b_j^l} = \frac{\partial C}{\partial z_j^l} = \delta_j^l.\tag{2.7}$$

Step IV. Evaluating $\partial C / \partial w_{jk}^l$

This is also a straightforward calculation.

$$\frac{\partial C}{\partial w_{jk}^l} = \frac{\partial C}{\partial z_j^l} \cdot \frac{\partial z_j^l}{\partial w_{jk}^l} = \delta_j^l \cdot \frac{\partial}{\partial w_{jk}^l} \left(\sum_{i=1}^p w_{ji}^l a_i^{l-1} + b_j^l \right) = \delta_j^l \cdot a_k^{l-1}. \quad (2.8)$$

We may write the backpropagation equations as:

$$\begin{aligned} \delta^L &= \nabla_{a^L} C \odot \sigma'(z^L) \\ \delta^l &= ((w^{l+1})^\top \delta^{l+1}) \odot \sigma'(z^l) \\ \frac{\partial C}{\partial b_j^l} &= \delta_j^l := \frac{\partial C}{\partial z_j^l} \\ \frac{\partial C}{\partial w_{jk}^l} &= a_k^{l-1} \delta_j^l \end{aligned} \quad (2.9)$$

2.2 Backpropagation Applied to Gradient Descent

The backpropagation procedure calculates the gradient of the cost function C with respect to a single input example. To make use of backprop in the context of stochastic gradient descent, we need to take the mean of the gradient computed over all examples in a mini batch. Let's suppose that we have a mini batch with m examples x_1, \dots, x_m .

1. For each training example x , set the input activation $a^1(x)$ and perform the following steps:
 - (a) **Feedforward.** For $2 \leq l \leq L$, set $z^l(x) = w^l a^{l-1}(x) + b^l$ and $a^l(x) = \sigma(z^l(x))$.
 - (b) **Output Error.** Calculate $\delta^L(x) = \nabla_{a^L} C(x) \odot \sigma'(z^L(x))$.
 - (c) **Backprop.** For $L-1 \leq l \leq 2$, $\delta^l(x) = ((w^{l+1})^\top \delta^{l+1}(x)) \odot \sigma'(z^l(x))$.
 - (d) **Gradients.** Calculate $\frac{\partial C}{\partial b_j^l}(x) = \delta_j^l(x)$ and $\frac{\partial C}{\partial w_{jk}^l}(x) = a_k^{l-1} \delta_j^l(x)$.
2. **Gradient Descent.** For $L \leq l \leq 2$, set $w^l = w^l - \frac{\eta}{m} \sum_x \delta^l(x) (a^{l-1}(x))^\top$ and $b^l = b^l - \frac{\eta}{m} \sum_x \delta^l(x)$.

Chapter 3

Improving the Way Neural Networks Learn

3.1 The Cross-Entropy Cost Function

Exercise 3.1. Show that the cross-entropy function is minimized when $\sigma(z) = y$ for all inputs.

Solution. The cross-entropy function is defined as:

$$C = -\frac{1}{m} \sum_{i=1}^m [y_i \ln(a_i) + (1 - y_i) \ln(1 - a_i)],$$

where the y_i s are fixed and the a_i s are the “variables.” Now $\partial C / \partial a_i$ is given by:

$$\frac{\partial C}{\partial a_i} = \frac{1}{m} \frac{a_i - y_i}{a_i(1 - a_i)}.$$

At an extremum point of C , each component of the gradient $\nabla_a C$ will be zero. This happens when $a_i = y_i$ for all $1 \leq i \leq m$.

As a side note, the function $H(y) = -[y \ln(y) + (1 - y) \ln(1 - y)]$ for $y \in (0, 1)$ is called the binary entropy function and behaves as shown in Figure 3.1. ■

Exercise 3.2. Partial derivatives of the cross-entropy cost function in multi-layer networks.

Solution. The cross-entropy function for a single training example x for the last layer L of the network is defined as:

$$C(x) = -\sum_j [y_j \ln(a_j^L) + (1 - y_j) \ln(1 - a_j^L)],$$

where the sum is over all neurons j in layer L . To recap notation,

$$a_j^L = \sigma(z_j^L) = \sum_k w_{jk}^L a_k^{L-1} + b_j^L.$$

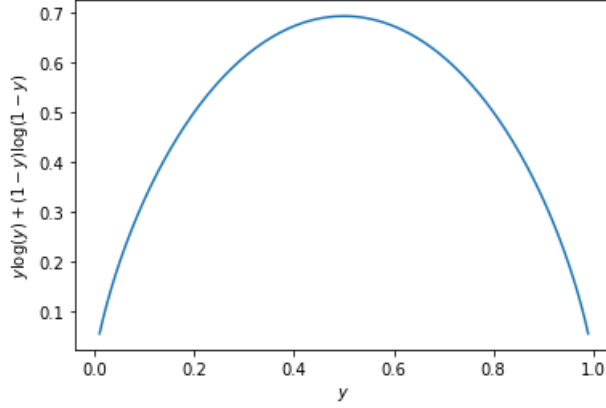


Figure 3.1: The Binary Entropy Function

For this training example x ,

$$\begin{aligned} \frac{\partial C(x)}{\partial z_j^L} &= -\frac{y_j}{a_j^L} \cdot \sigma'(z_j^L) + \frac{1-y_j}{1-a_j^L} \cdot \sigma'(z_j^L) \\ &= \frac{-y_j + y_j a_j^L + a_j^L - y_j a_j^L}{a_j^L(1-a_j^L)} \cdot \sigma'(z_j^L) \\ &= a_j^L - y_j. \end{aligned}$$

The last equality follows since $\sigma'(z_j^L) = a_j^L(1-a_j^L)$.

Again, for this single training example x , $\partial C(x)/\partial w_{jk}^L$ is given by:

$$\begin{aligned} \frac{\partial C(x)}{\partial w_{jk}^L} &= \frac{\partial C}{\partial z_j^L} \cdot \frac{\partial z_j^L}{\partial w_{jk}^L} \\ &= (a_j^L - y_j) \cdot a_k^{L-1}. \end{aligned}$$

For n training examples, the cost function is defined as $\frac{1}{n} \sum_x C(x)$ and this derivative is:

$$\frac{\partial C}{\partial w_{jk}^L} = \frac{1}{n} \sum_x a_k^{L-1} (a_j^L - y_j).$$

If we were to replace $C(x)$ by the usual quadratic cost $\frac{1}{2}(y_j - a_j^L)^2$, then the same derivative would have been:

$$\frac{1}{n} \sum_x a_k^{L-1} (a_j^L - y_j) \cdot \sigma'(z_j^L).$$

■

3.1.1 Deriving the Cross-Entropy Function

Given a single neuron with r input weights w_1, \dots, w_r and bias b , and a single input $\mathbf{x} = (x_1, \dots, x_r)^T$, we would like the cost function C to depend on the weights and the bias as follows:

$$\frac{\partial C}{\partial w_j} = x_j(a - y) \quad (3.1)$$

$$\frac{\partial C}{\partial b} = a - y, \quad (3.2)$$

where $a = \sigma(\sum_j w_j x_j + b)$ and y is the desired output corresponding to \mathbf{x} .

Using the chain rule, we obtain:

$$\begin{aligned} \frac{\partial C}{\partial b} &= \frac{\partial C}{\partial a} \cdot \frac{\partial a}{\partial z} \cdot \frac{\partial z}{\partial b} \\ &= \frac{\partial C}{\partial a} \cdot \sigma'(z) \\ &= \frac{\partial C}{\partial a} \cdot a(1 - a) \end{aligned} \quad (3.3)$$

From equations (3.2 and 3.3), we obtain:

$$\frac{\partial C}{\partial a} = \frac{a - y}{a(1 - a)} = \frac{1}{1 - a} - y \left(\frac{1}{1 - a} + \frac{1}{a} \right).$$

Integrating both sides wrt a , we obtain:

$$C = -[(1 - y) \ln(1 - a) + y \ln(a)] + \text{a constant}.$$

3.2 Softmax

Consider a classification problem, where labelled examples take the form (\mathbf{x}, \mathbf{y}) , where $\mathbf{x} \in \mathbb{R}^m$ and $\mathbf{y} \in \{0, 1\}^J$ denotes to which of the J classes \mathbf{x} belongs to. In such cases, it makes sense to have the last layer of the neural network to have J neurons with the softmax activation:

$$\begin{aligned} z_j^L &= \sum_k w_{jk}^L a_k^{L-1} + b_j \\ a_j^L &= \frac{e^{z_j^L}}{\sum_{i=1}^J e^{z_i^L}} \end{aligned}$$

The cost associated with the input (\mathbf{x}, \mathbf{y}) where $y_r = 1$ is defined as the negative log-likelihood of the activation a_r^L :

$$C(\mathbf{x}, \mathbf{y}) = -\ln a_r^L.$$

The partial derivatives $\partial C / \partial b_j^L$ and $\partial C / \partial w_{jk}^L$ can be computed easily as follows. Depending on whether the index j and the class index r are the same or not, we have two cases for each partial derivative.

$$\frac{\partial C}{\partial b_r^L} = -\frac{1}{a_r^L} \cdot \left[\frac{e^{z_r^L}}{\sum_{i=1}^J e^{z_i^L}} - \left(\frac{e^{z_r^L}}{\sum_{i=1}^J e^{z_i^L}} \right)^2 \right] = -1 + a_r^L \quad (3.4)$$

$$\frac{\partial C}{\partial b_j^L} = -\frac{1}{a_r^L} \cdot \left[0 - \frac{e^{z_r^L} e^{z_j^L}}{(\sum_{i=1}^J e^{z_i^L})^2} \right] = a_j^L. \quad (3.5)$$

The first equation is when the index $r = j$ and the second when $r \neq j$. These two expressions can be summarized into one:

$$\frac{\partial C}{\partial b_j^L} = a_j^L - y_j. \quad (3.6)$$

Similarly, the partial derivative expression for $\partial C / \partial w_{jk}^L$ can be written as:

$$\frac{\partial C}{\partial w_{jk}^L} = a_k^{L-1} \cdot (a_j^L - y_j). \quad (3.7)$$

Exercise 3.3. Where does the “softmax” name come from? Consider the following variant of the softmax function:

$$a_j^L = \frac{e^{cz_j^L}}{\sum_{i=1}^J e^{cz_i^L}},$$

where c is a positive constant. What is the limit of a_j^L as $c \rightarrow \infty$?

Solution. Let $z_r^L = \max_i \{z_i^L\}$. We could then write the modified softmax function as:

$$a_j^L = \frac{e^{c(z_j^L - z_r^L)}}{1 + \sum_{i \neq r} e^{c(z_i^L - z_r^L)}}.$$

If $j = r$, then the numerator is 1 and the denominator approaches 1 as $c \rightarrow \infty$ and $a_j^L \rightarrow 1$. On the other hand, if $j \neq r$, the numerator $\rightarrow 0$ as $c \rightarrow \infty$; the denominator in any case approaches 1 and hence $a_j^L \rightarrow 0$. The point here is that $a_j^L = 1$ if z_j^L is the maximum and $a_j^L = 0$ otherwise. ■

Chapter 4

Neural Networks Can Compute Any Function

This is a condensed write-up of Chapter 4 of Nielsen's book. The objective is to present the main ideas of a proof that neural networks can approximate any continuous function.

4.1 Step Functions and Function Approximation

There are two main observations in this “proof.” First, that a single sigmoid neuron can approximate a step function; and second, given any interval on the real line $[a, b]$, one can construct a fixed-sized network of sigmoid neurons that takes as input a real number x and outputs a 1 if and only if $x \in (a, b)$.

It is easy to show that if we want a single sigmoid neuron to step-up from 0 to 1 at a point s on the real line, then this can be achieved by selecting a high enough weight, say $w = 1000.0$, and bias of $b = -s \times w$. This is shown in Figure 4.1.

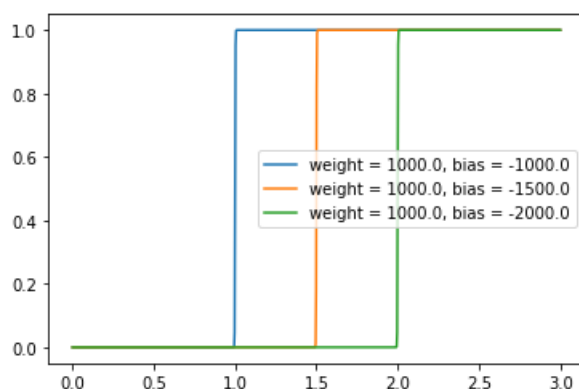


Figure 4.1: Output of a single sigmoid neuron for different values of weight and bias

We can now combine two sigmoid neurons which step up at points s_1 and s_2 , with $s_1 < s_2$, to create a network that outputs a 1 if and only if $x \in (s_1, s_2)$ as shown in Figure 4.2. The

top neuron of the hidden layer has a bias $b_1 = -s_1 \times w_1$, where w_1 is the weight of the link between itself and the input node. We choose w_1 to be a large enough number so that this neuron acts as a step function at the point s_1 . The bottom neuron in the hidden layer has bias $b_2 = -s_2 \times w_2$, where w_2 is the weight of the link between itself and the input node. As before, we choose w_2 to be large enough so that the bottom neuron steps up at s_2 .

Now the trick in making the output of the combined network to be a 1 when the input is in the interval (s_1, s_2) is by adjusting the weights of the links from the hidden layer to the output neuron. We set the weight of the upper link from the top-most neuron to the output neuron to be h and the weight of the lower link to be $-h$. Here h is just a very large number. The bias of the output neuron is set to $-h/2$. The resulting output is then given by:

$$\sigma(h \cdot a_1 - h \cdot a_2 - h/2),$$

where $a_1 = \sigma(w_1 x + b_1)$ and $a_2 = \sigma(w_2 x + b_2)$. Now $a_1 = 1$ iff $x > s_1$ and $a_2 = 1$ iff $x > s_2$. Thus if $x < s_1$, the output is $\sigma(-h/2) \approx 0$; if $x \in (s_1, s_2)$, the output is $\sigma(h/2) \approx 1$; if $x > s_2$ the output $\sigma(-h/2) \approx 0$. At the boundary points, s_1 and s_2 , the output is a number between 0 and 1. This is because the neurons can only approximate a step function. This construct forms the basis of how we can approximate arbitrary continuous functions from $\mathbb{R}^m \rightarrow \mathbb{R}^n$. The output of such a network is shown in Figure 4.3.

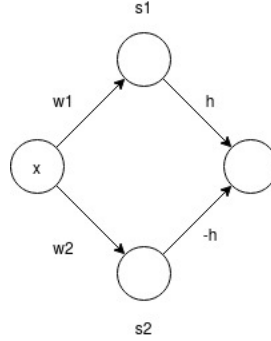


Figure 4.2: Network of sigmoid neurons to output a rectangle function.

4.2 Functions of One Variable

The network described in the last section acts as an indicator function for an interval $[s_1, s_2]$ of the real line. Consider a function $f : \mathbb{R} \rightarrow \mathbb{R}$ whose mean value in the interval $[s_1, s_2]$ is y . If we were to now weight the output of the network by y by adding an extra output node with a linear activation function, the resulting output of this new network will be a y whenever $x \in (s_1, s_2)$ and a 0 otherwise. Piecing together several of these networks would allow us to output the approximate value of f over several intervals.

In Figure 4.4, we show a network that approximates a function f over an interval $[s_1, s_5]$. In order to do this, this interval is first broken down into four sub-intervals $[s_1, s_2]$, $[s_2, s_3]$,

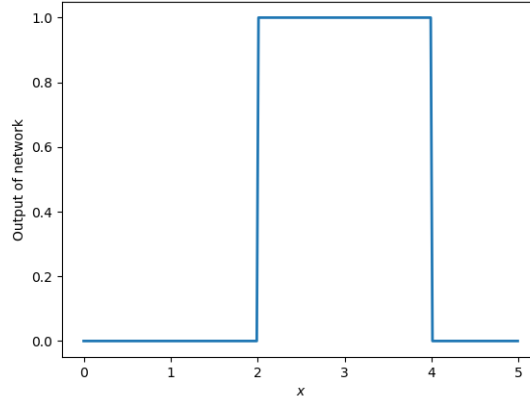


Figure 4.3: Output of the network. $w_1 = w_2 = 10000.0$ and $h = 10000.0$

$[s_3, s_4]$ and $[s_4, s_5]$. The top-most neuron from the second hidden layer from the left represents the output of the indicator function that detects whether the input x lies in the interval $[s_1, s_2]$. This neuron is labelled $I[s_1, s_2]$ to represent this fact. The output weight from this neuron is labelled $f[s_1, s_2]$ which represents the average value of the function f in the interval $[s_1, s_2]$.

The output neuron has a linear activation whereas the remaining neurons in the two hidden layers are sigmoid neurons. The network as a whole functions as follows: when $x \in [s_i, s_{i+1}]$ for $i \in \{1, 2, 3, 4\}$, the corresponding sub-network $I[s_1, s_{i+1}]$ outputs a 1; all other sub-networks output 0. The final output of the network is then $f[s_i, s_{i+1}]$, the approximate value of f in this interval. By increasing the number of intervals, one can obtain better and better approximations of f over larger intervals. This idea is used to generalize the result to functions of several variables.

We created a small program that approximates the function provided in Nielsen's book: $f(x) = 0.2 + 0.4x^2 + 0.3x \sin(15x) + 0.05 \cos(50x)$. We show some of the results in Figures 4.5.

4.3 Functions of Several Variables

In order to generalize this to functions of two variables, we need to first construct step functions on the plane. We could then construct networks that represent indicator functions for rectangular regions in \mathbb{R}^2 . By taking a linear combination of such indicator functions with appropriate weights, we can approximate any continuous function $f : \mathbb{R}^2 \rightarrow \mathbb{R}^1$.

The network used to approximate a step function in \mathbb{R}^2 is shown in Figure 4.6. This network has two sub-networks: one for creating a step function along the x -axis and another for the y -axis. The construction of these sub-networks is exactly the same as in the case of one-variable functions with the difference being that the output neuron now has to output a 1 iff $(x, y) \in (s_x^1, s_x^2) \times (s_y^1, s_y^2)$. This is achieved by adjusting the bias of the output neuron

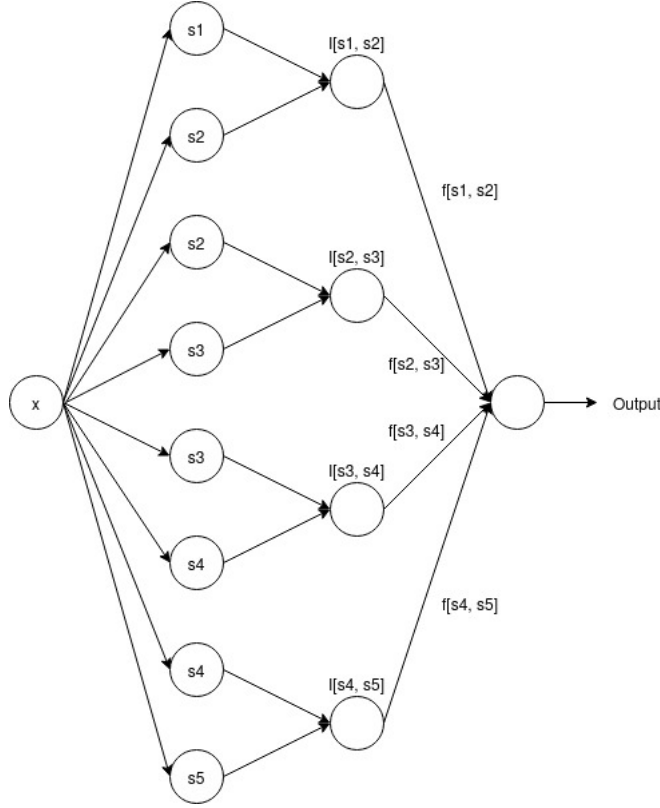


Figure 4.4: Network that approximates a function on the range $[s_1, s_5]$

to $-3h/2$, where h is some large number.

Let us look at this network a little more closely. The top two neurons of the first hidden layer labelled s_x^1 and s_x^2 to indicate the fact that they help create the indicator function for the interval (s_x^1, s_x^2) on the x -axis. Let their input weight and bias be w_1, b_1 and w_2, b_2 , respectively. Similarly, the bottom two neurons of the first hidden layer and labelled s_y^1 and s_y^2 . Let their input weight and bias be w_3, b_3 and w_4, b_4 , respectively. Now if the input to the network is (x, y) , the weighted input to the output neuron is given by:

$$h \cdot \sigma(w_1 x + b_1) - h \cdot \sigma(w_2 x + b_2) + h \cdot \sigma(w_3 y + b_3) - h \cdot \sigma(w_4 y + b_4).$$

The crucial observation here is that when $x \in (s_x^1, s_x^2)$ and $y \in (s_y^1, s_y^2)$ then this weighted input is $\approx 2h$; otherwise, this is $< h$. Hence the output in the first case is $\sigma(2h - 3h/2) = \sigma(h/2) \approx 1$, whereas in the second case is $\sigma(h - 3h/2) = \sigma(-h/2) \approx 0$. This holds whenever h is some very large number. The bias can be any negative number whose absolute value is between h and $2h$. We just chose $-3h/2$.

Also note that we can extend this naturally for functions of three or more variables. For three variables, we would have another sub-network that creates an indicator for an interval (s_z^1, s_z^2) on the z -axis. This sub-network would then be wired to the output neuron whose bias would have to be modified to $-5h/2$. Again the bias can be any number whose absolute



Figure 4.5: Approximating with 10 neurons and 50 neurons.

value is between $2h$ and $3h$. For an m -variable function, we will have m sub-networks, each creating an indicator function for an interval along the appropriate axis, connected to the output neuron with bias $-(h + h - 1)/2 = -(2h - 1)/2$. These can then be connected with other sub-networks for an extended range of intervals to approximate a function on this range of intervals. A plot of the tower function created by this network for the rectangular

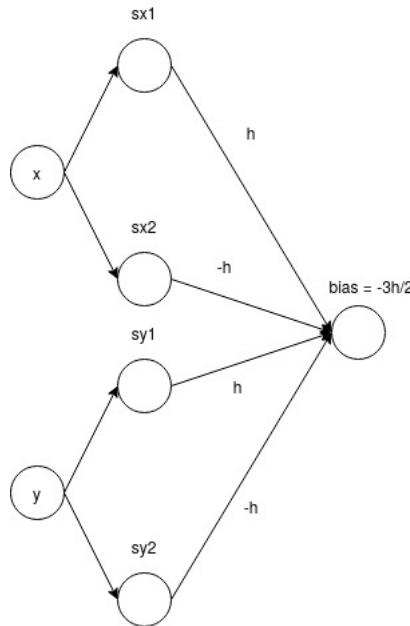


Figure 4.6: Network that approximates a tower function in two variables

region $(1.0, 2.0) \times (-2.0, 0.0)$ is shown in Figure 4.7.

Finally, we consider the case of functions f from \mathbb{R}^m to \mathbb{R}^n . Any such function can be decomposed into n functions $f_1(x_1, \dots, x_m), \dots, f_n(x_1, \dots, x_m)$ from $\mathbb{R}^m \rightarrow \mathbb{R}^1$. Hence this case can be handled by combining n networks one for each of the n functions.

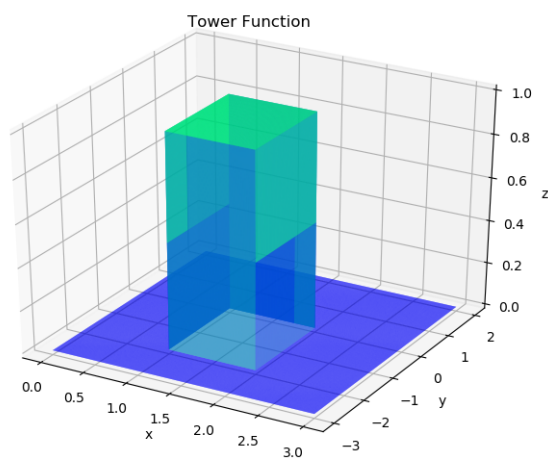


Figure 4.7: Plot of the tower function created by the network in Figure 4.6.

Chapter 5

Unstable Gradients

Exercise 5.1. Can we avoid the vanishing gradient problem by using a different activation function than the sigmoid function?

Solution. If we use an activation function f whose derivative is higher at $f'(0)$ is higher, but less than 1, we can reduce the severity of the vanishing gradient problem, but not eliminate it altogether. If we were choose f such that $f'(0) > 1$, then we might end up with the exploding gradient problem.

One such candidate function is the hyperbolic tangent function. This is defined as:

$$\tanh(x) = \frac{e^x - e^{-x}}{e^x + e^{-x}}.$$

The derivative of this function is $\tanh'(x) = 1 - \tanh(x)^2$. The graph of the function and its derivative is shown in Figure 5.1.

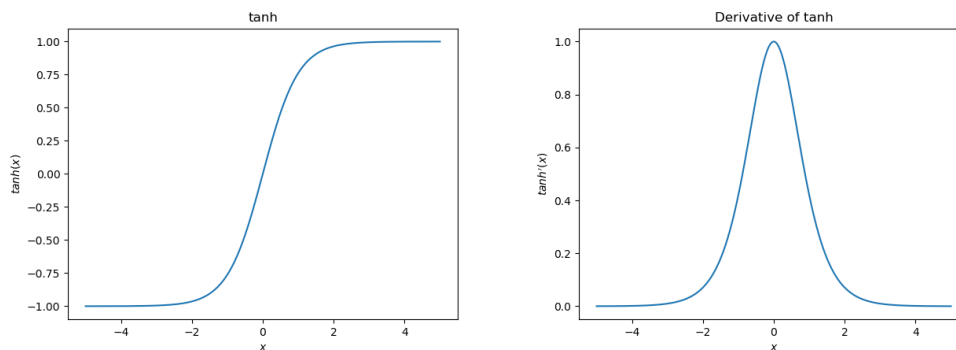


Figure 5.1: The Tanh function and its derivative

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