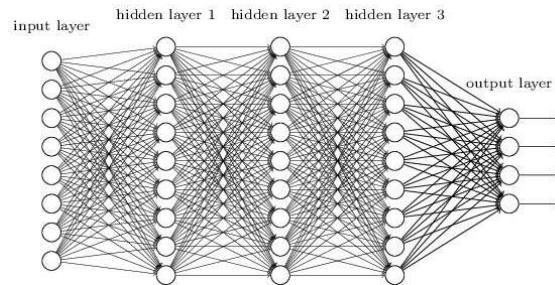




# CS 236756 - Technion - Intro to Machine Learning

Tal Daniel

## Tutorial 12 - Deep Learning Introduction & Backpropagation



### Agenda

- Motivation
  - Demo - Solving the XOR Problem
- Problem Formulation
  - Optimization Problem
  - Multi-Layer Perceptron (MLP)
- Modular Approach
  - Building Blocks & Backpropagation
- Regression Problem



## Motivation

From the biological perspective, it seems logical to look at the brain's architecture for inspiration on how to build an intelligent machine. This is the main idea that inspired *artificial neural networks* (ANN) which later developed into *deep neural networks* (DNN)

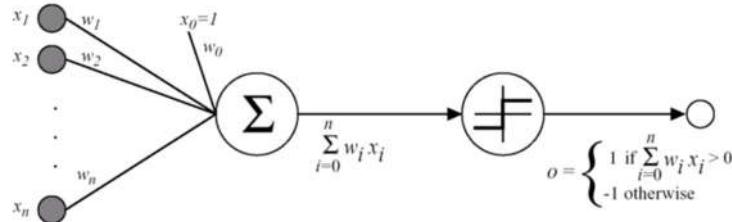


## The Perceptron Expressive Power

- Reminder (tutorial 9) - The Perceptron:
  - Based on a *linear threshold unit* (LTU): the input and output are numbers (not binary values), and each connection is associated with a weight.
  - The LTU computes a weighted sum of its inputs:  $z = w_1x_1 + w_2x_2 + \dots + w_nx_n = w^T x$ , and then it applies a **step function** to that sum and outputs the result:

$$h_w(x) = \text{step}(z) = \text{step}(w^T x)$$

- Illustration:



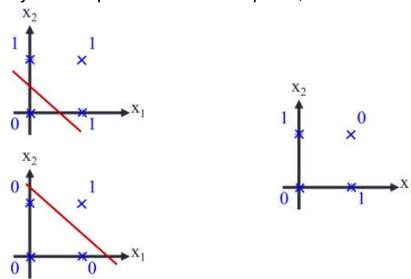
- The most common step function used is the *Heaviside step function* but sometimes the *sign function* is used (as is the illustration).
- Perceptron Training** draws inspiration from biological neurons: the connection weight between two neurons is increased whenever they have the **same output**. Perceptrons are trained by considering the error made.
  - At each iteration, the Perceptron is fed with one training instance and makes a prediction for it.
  - For every output that produced a wrong prediction, it reinforces the connection weights from the inputs that would have contributed to the correct prediction.
  - Criterion:  $E_{\text{perc}}(w) = -\sum_{i \in D_{\text{miss}}} w^T (x^i y^i)$
- Perceptron Learning Rule (weight update):**

$$w_{t+1} = w_t + \eta(y_i - \text{sign}(w_t^T x_i))x_i$$

- $\eta$  is the learning rate
- The decision boundary learned is linear, the Perceptron is incapable of learning complex patterns.
- Perceptron Convergence Theorem:** If the training instances are **linearly separable**, the algorithm would converge to a solution.
  - There can be multiple solutions (multiple hyperplanes)
- Perceptron do not output a class probability, they just make predictions based on a **hard threshold**.

- What mapping can a Perceptron represent perfectly?**

- The Perceptron is a **linear classifier**.
- Thus, it can represent any mapping that is linearly separable.
  - Some Boolean functions like *AND* and *OR* (left figure)
  - But not Boolean functions like *XOR* (right figure)
  - This was demonstrated in the work of Minsky and Papert named *Perceptron*, 1969:



```
In [1]: # imports for the tutorial
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
%matplotlib notebook
```



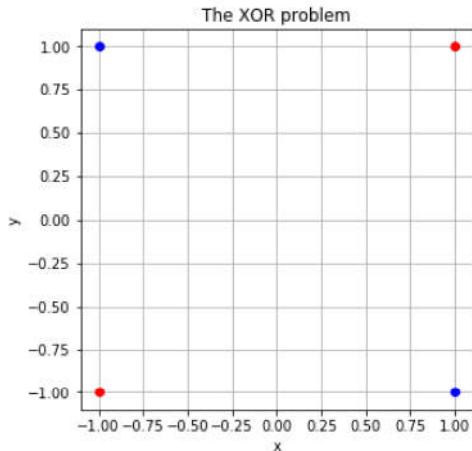
## Demo - Solving the XOR Problem

In the XOR problem we have 2 classes such that:

Input	Output
[-1,-1]	0
[-1,1]	1
[1,1]	0
[1,-1]	1

```
In [2]: # the xor problem
x1 = [-1, 1]
y1 = [-1, 1]
x2 = [-1, 1]
y2 = [1, -1]
fig = plt.figure(figsize=(5,5))
ax = fig.add_subplot(1,1,1)
ax.plot(x1, y1, 'ro')
ax.plot(x2, y2, 'bo')
ax.grid()
ax.set_xlabel('x')
ax.set_ylabel('y')
ax.set_title('The XOR problem')
```

```
Out[2]: Text(0.5,1,'The XOR problem')
```



### Online Demo (@ TensorFlow)

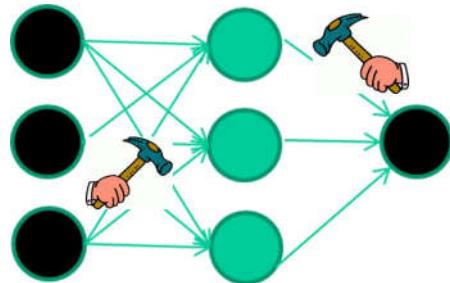
(<https://playground.tensorflow.org/#activation=relu&batchSize=10&dataset=xor&regDataset=reg-plane&learningRate=0.03&regularizationRate=0&noise=0&networkShape=5&seed=0.35101&showTestData=false&dis>)

- Parameters to play with:
  - Number of layers
  - Feature construction (add  $x_1 \cdot x_2$  and see what happens)
  - Problem Type: change from classification to regression



## The Optimization Problem

- The Design Variables (Parameters)
  - The network weights
- The problem:
  - Search for the weights' values that minimize the **loss function**
- 



## Reminder - Regression (Tutorial 8)

To find the value of  $\theta$  that minimizes the cost function, there is a *closed-form solution* - a mathematical equation that gives the result directly. It is also called the **Normal Equation**. We will now derive it.

- We wish to find a solution for  $\hat{y} = X\theta$
- The parameters  $\theta$  are obtained by minimizing the *sum of squared errors* or residuals (SSE):

$$SSE(\theta) = \sum_{i=1}^n (\theta^T x_i - y_i)^2 = \|X\theta - y\|_2^2 = (X\theta - y)^T(X\theta - y) = \theta^T X^T X \theta - \theta^T X^T y - y^T X \theta + y^T y$$

- Minimizing w.r.t to  $\theta$ :

$$\nabla_{\theta} SSE(\theta) = 2X^T X \theta - 2X^T y = 0 \rightarrow \theta^* = (X^T X)^{-1} X^T y$$

- The matrix  $(X^T X)^{-1} X^T$  is the *Pseudo Inverse* of  $X$
- **How do we solve the multi layer model?**
  - The inputs of every layer is now the output of the previous layer ( $X$  is not just the original input)
  - We have weights for every layer, that is,  $w$  is now a matrix  $W$



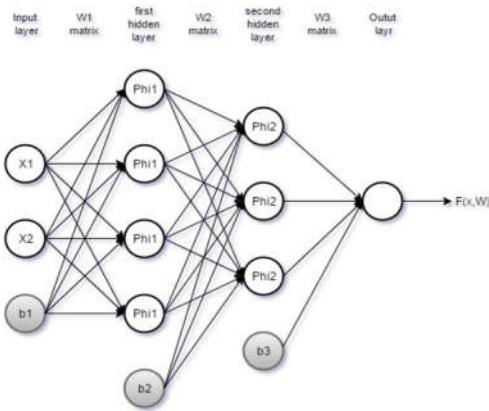
## Multi-Layer Perceptron (MLP)

An MLP is composed of one input layer, one or more hidden layers and a final output layer. Every layer, except the output layer includes a **bias neuron** which is fully connected to the next layer. When the number of hidden layers is larger than 2, the network is usually called a deep neural network (DNN).

The algorithm is composed of two main parts: **forward pass and backward pass**. In the *forward pass*, for each training instance, the algorithm feeds it to the network and computes the output of every neuron in each consecutive layer (using the network for prediction is just doing a forward pass). Then, the output error (the difference between the desired output and the actual output from the network) is computed.

After the output error calculation, the network calculates how much each neuron in the last hidden layer contributed to the output error (using the **chain rule**). It then proceeds to measure how much of these error contributions came from each neuron in the previous layers until reaching the input layer. This is the *backward pass*: measuring the error gradient across all the connection weights in the network by propagating the error gradient backward in the network (this is the backpropagation process).

In short: for each training instance the **backpropagation algorithm** first makes a prediction (forward pass), measures the error, then goes in reverse to measure the error contribution from each connection (backward pass) and finally, using Gradient Descent, updates the weights in the direction that reduces the error.



For example, if:

$$X \in \mathbb{R}^2$$

$$W_1 \in \mathbb{R}^{2 \times 4}$$

$$W_2 \in \mathbb{R}^{4 \times 3}$$

$$W_3 \in \mathbb{R}^{3 \times 1}$$

$$b_1 \in \mathbb{R}^4$$

$$b_2 \in \mathbb{R}^3$$

$$b_3 \in \mathbb{R}$$

Then:

$$F(X, W) = W_3^T \phi_2(W_2^T \phi_1(W_1^T X + b_1) + b_2) + b_3$$

The key change made to the Perceptron that brought upon the era of deep learning is the addition of **Activation function** to the output of each neuron. These allow the learning of non-linear functions. We will use three popular activation functions:

1. Logistic function (sigmoid):  $\sigma(z) = \frac{1}{1+e^{-z}}$ . The output is in  $[0, 1]$  which can be used for binary classification or as a probability (why?)
2. Hyperbolic tangent function:  $\tanh(z) = 2\sigma(2z) - 1$ . The output is in  $[-1, 1]$  which tends to make each layer's output more or less normalized at the beginning of the training (which may speed up convergence).
3. ReLU (Rectified Linear Unit) function:  $ReLU(z) = \max(0, z)$ . Continuous but not differentiable at  $z = 0$ . However, it is the most common activation function as it is fast to compute and does not bound the output (which helps with some issues during Gradient Descent).

**The Activation functions derivatives (for the backpropagation):**

$$1. \frac{d\sigma(z)}{dz} = \sigma(z)(1 - \sigma(z))$$

$$2. \frac{dtanh(z)}{dz} = 1 - \tanh^2(z)$$

$$3. \text{We define the derivative at } 0 \text{ to be zero: } \frac{dReLU(z)}{dz} = 1 \text{ if } x > 0 \text{ else } 0$$

```
In [2]: # activation functions
def sigmoid(z, deriv=False):
    output = 1 / (1 + np.exp(-1.0 * z))
    if deriv:
        return output * (1 - output)
    return output

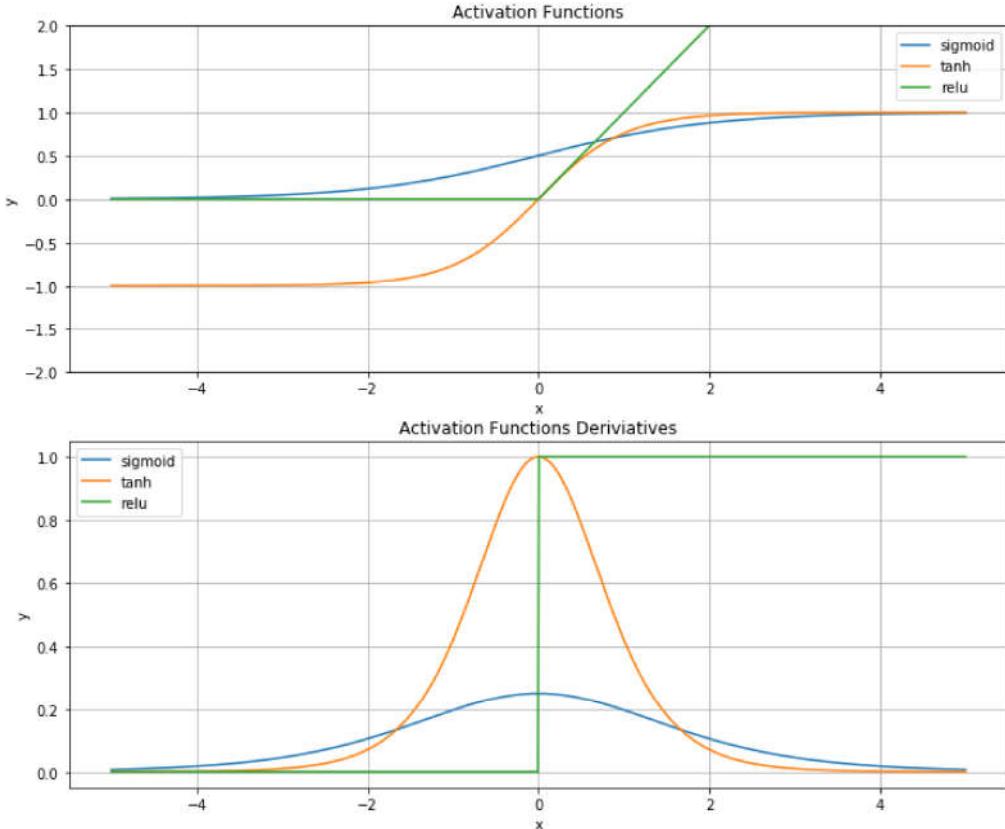
def tanh(z, deriv=False):
    output = np.tanh(z)
    if deriv:
        return 1 - np.square(output)
    return output

def relu(z, deriv=False):
    output = z if z > 0 else 0
    if deriv:
        return 1 if z > 0 else 0
    return output
```

```
In [3]: # plot
x = np.linspace(-5, 5, 1000)
y_sig = sigmoid(x)
y_tanh = tanh(x)
y_relu = list(map(lambda z: relu(z), x))
fig = plt.figure(figsize=(12,10))
ax1 = fig.add_subplot(2,1,1)
ax1.plot(x, y_sig, label='sigmoid')
ax1.plot(x, y_tanh, label='tanh')
ax1.plot(x, y_relu, label='relu')
ax1.grid()
ax1.legend()
ax1.set_xlabel('x')
ax1.set_ylabel('y')
ax1.set_ylim([-2, 2])
ax1.set_title('Activation Functions')

y_sig_derv = sigmoid(x, deriv=True)
y_tanh_derv = tanh(x, deriv=True)
y_relu_derv = list(map(lambda z: relu(z, deriv=True), x))
ax2 = fig.add_subplot(2,1,2)
ax2.plot(x, y_sig_derv, label='sigmoid')
ax2.plot(x, y_tanh_derv, label='tanh')
ax2.plot(x, y_relu_derv, label='relu')
ax2.grid()
ax2.legend()
ax2.set_xlabel('x')
ax2.set_ylabel('y')
# ax2.set_ylim([-2, 2])
ax2.set_title('Activation Functions Derivatives')
```

Out[3]: Text(0.5,1,'Activation Functions Derivatives')



## Optimizing MLPs

- Optimization is performed by stochastic gradient descent (SGD) and the chain rule - **backpropagation**.
- Reminder - **The Chain Rule**:
  - Given a function:  $F(X) = f(g(x))$
  - Denote:  $y = g(x), z = f(y)$
  - The derivative is given by:

$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx} = f'(y)g'(x) = f'(g(x))g'(x)$$

### Optimizing MLPs - Simple Example

- Demonstration for a simple 1D regressor:

$$f(x) = w_2 \cdot \sigma(w_1 x + b_1) + b_2$$

$$E(x, y) = (f(x) - y)^2$$

- $\sigma(x)$  is the *sigmoid* function
- Denote:

$$u = w_1 x + b_1$$

$$v = \sigma(u)$$

$$z = f(x) = w_2 v + b_2$$

- The derivatives:

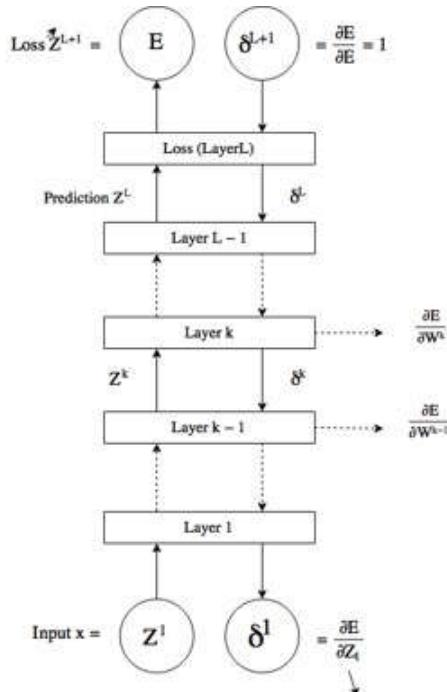
$$\begin{aligned}\frac{\partial E}{\partial w_2} &= \frac{\partial E}{\partial z} \frac{\partial z}{\partial w_2} = 2(f(x) - y) \cdot \sigma(w_1 x + b_1) \\ \frac{\partial E}{\partial b_2} &= \frac{\partial E}{\partial z} \frac{\partial z}{\partial b_2} = 2(f(x) - y) \cdot 1 \\ \frac{\partial E}{\partial w_1} &= \frac{\partial E}{\partial z} \frac{\partial z}{\partial v} \frac{\partial v}{\partial u} \frac{\partial u}{\partial w_1} = 2(f(x) - y) \cdot w_2 \sigma(u)(1 - \sigma(u)) \cdot x \\ \frac{\partial E}{\partial b_1} &= \frac{\partial E}{\partial z} \frac{\partial z}{\partial v} \frac{\partial v}{\partial u} \frac{\partial u}{\partial b_1} = 2(f(x) - y) \cdot w_2 \sigma(u)(1 - \sigma(u)) \cdot 1\end{aligned}$$

### Optimizing MLPs - Cont.

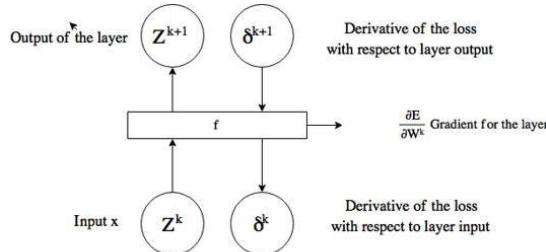
- Once we calculated all the derivatives we're done! We can now train MLPs!
- Calculating the derivatives for every network is time consuming and becomes difficult for large networks.
- Rather than explicitly deriving the gradient of the loss function with respect to every variable, we will take a modular approach.

## Modular Approach

- We code **layers**, not networks.
- Layer Specification - each layer needs to provide 3 functions:
  - The layer output given its input (forward pass)
  - Derivative with respect to the input
  - Derivative with respect to parameters
- Illustration:



- Zoom-in:



## Backpropagation

We now establish a common language when it comes to neural networks architecture:

- Forward Pass:**  $Z^{(k+1)} = f(Z^{(k)})$
- Backward Pass:**  $\delta^{(k+1)} = \frac{\partial E}{\partial Z^{(k+1)}}$
- Applying the **chain rule** for a single layer:

$$\frac{\partial E}{\partial Z^{(k)}} = \frac{\partial E}{\partial Z^{(k+1)}} \frac{\partial Z^{(k+1)}}{\partial Z^{(k)}} = \delta^{(k+1)} \frac{\partial Z^{(k+1)}}{\partial Z^{(k)}} = \delta^{(k+1)} \frac{\partial f(Z^{(k)})}{\partial Z^{(k)}}$$

- The **gradient with respect to layer parameters** (if it has any):

$$\frac{\partial E}{\partial W^{(k)}} = \frac{\partial E}{\partial Z^{(k+1)}} \frac{\partial Z^{(k+1)}}{\partial W^{(k)}} = \delta^{(k+1)} \frac{\partial Z^{(k+1)}}{\partial W^{(k)}}$$

## Extension to Multi-Dimensions

- $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a vector function of a vector variable:

$$f(x) = \begin{bmatrix} f_1(x) \\ \vdots \\ f_m(x) \end{bmatrix}, x \in \mathbb{R}^n, f(x) \in \mathbb{R}^m$$

- The **gradient** is given by:

$$\frac{\partial f_i}{\partial x} = \left[ \frac{\partial f_i(x)}{\partial x_1}, \dots, \frac{\partial f_i(x)}{\partial x_n} \right]$$

- The **Jacobian**,  $J_f(x) \in \mathbb{R}^{m \times n}$ , is given by:

$$J_f(x) = \begin{bmatrix} \frac{\partial f_1(x)}{\partial x} \\ \vdots \\ \frac{\partial f_m(x)}{\partial x} \end{bmatrix} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \cdots & \frac{\partial f_1}{\partial x_n} \\ \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x_1} & \cdots & \frac{\partial f_m}{\partial x_n} \end{bmatrix}$$

- **The Chain Rule:**

- Given:

$$F: \mathbb{R}^n \rightarrow \mathbb{R}^m$$

$$\phi: \mathbb{R}^m \rightarrow \mathbb{R}^k$$

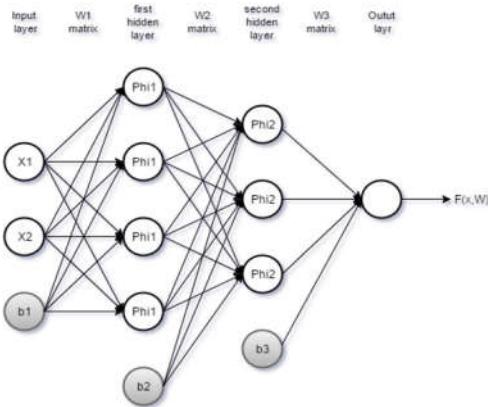
$$\psi(x) = \phi(F(x))$$

- The Jacobian is given by:



## Example - Neural Networks for Regression - Housing Prices

- The Housing Prices Dataset:
  - Two input features: *Size* and *Floor*
  - One output: *House Price*
  - Loss function:** MSE
- Suggested **network architecture**: 2 hidden layers
  - Two inputs, one for each feature
  - Four neurons in the *first hidden layer*
  - Three neurons in the *second hidden layer*
  - One output
- Layout:



$$F(X, W) = W_3^T \phi_2(W_2^T \phi_1(W_1^T X + b_1) + b_2) + b_3$$

Where:

$$X \in \mathbb{R}^2$$

$$W_1 \in \mathbb{R}^{2 \times 4}$$

$$W_2 \in \mathbb{R}^{4 \times 3}$$

$$W_3 \in \mathbb{R}^{3 \times 1}$$

$$b_1 \in \mathbb{R}^4$$

$$b_2 \in \mathbb{R}^3$$

$$b_3 \in \mathbb{R}$$



### Step-by-Step Solution

- The MSE loss function over all the training examples  $x_i$  and the corresponding training targets:

$$\text{Error} = \frac{1}{N} \sum_{i=1}^N (F(x_i, W) - y_i)^2 = \frac{1}{N} \| F(X, W) - Y \|_2^2$$

- Linear Layer:

$$u_{out} = W^T u_{in} + b$$

- Activation Layer:

- $\phi_1$  and  $\phi_2$  are multivariate vector *nonlinear* functions, such that:

$$\phi(U) = \phi\left(\begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix}\right) = \begin{bmatrix} \phi(u_1) \\ \vdots \\ \phi(u_n) \end{bmatrix}$$

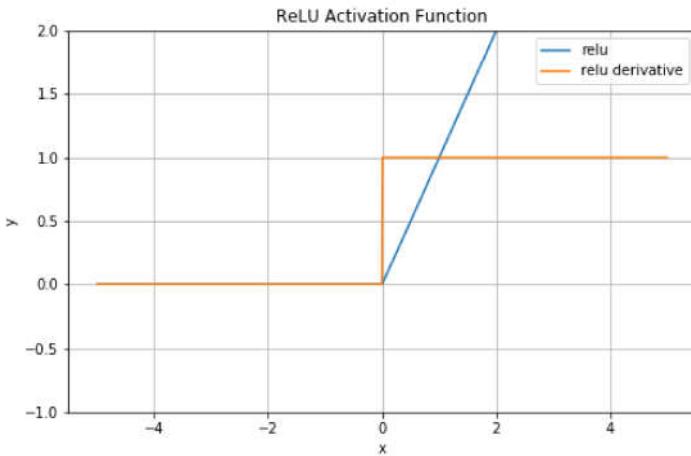
- For **ReLU**:

$$\begin{bmatrix} \phi(u_1) \\ \vdots \\ \phi(u_n) \end{bmatrix} = \begin{bmatrix} \max(0, u_1) \\ \vdots \\ \max(0, u_n) \end{bmatrix}$$

```
In [5]: def relu(z, deriv=False):
    output = z if z > 0 else 0
    if deriv:
        return 1 if z > 0 else 0
    return output

# plot
x = np.linspace(-5, 5, 1000)
y_relu = list(map(lambda z: relu(z), x))
y_relu_derv = list(map(lambda z: relu(z, deriv=True), x))
fig = plt.figure(figsize=(8,5))
ax1 = fig.add_subplot(1,1,1)
ax1.plot(x, y_relu, label='relu')
ax1.plot(x, y_relu_derv, label='relu derivative')
ax1.grid()
ax1.legend()
ax1.set_xlabel('x')
ax1.set_ylabel('y')
ax1.set_xlim([-1, 2])
ax1.set_title('ReLU Activation Function')
```

Out[5]: Text(0.5,1,'ReLU Activation Function')



## The Linear Layer

- **Forward Pass:**

$$Z^{(k+1)} = f(Z^{(k)}) = (W^{(k)})^T Z^{(k)} + b^{(k)}$$

▪  $k$  denotes the  $k^{th}$  layer with the corresponding weights and bias  $W^{(k)}, b^{(k)}$

- **Derivative** with respect to *input*  $Z^{(k)}$ :

$$\frac{\partial Z^{(k+1)}}{\partial Z^{(k)}} = \frac{\partial((W^{(k)})^T Z^{(k)} + b^{(k)})}{\partial Z^{(k)}} = (W^{(k)})^T$$

$$\delta^{(k)} = \delta^{(k+1)} (W^{(k)})^T$$

- **Derivative** with respect to the *parameters*  $W^{(k)}, b^{(k)}$ :

$$\frac{\partial Z^{(k+1)}}{\partial W^{(k)}} = Z^{(k)}, \frac{\partial E}{\partial W^{(k)}} = \delta^{(k+1)} Z^{(k)}$$

$$\frac{\partial Z^{(k+1)}}{\partial b^{(k)}} = I, \frac{\partial E}{\partial b^{(k)}} = \delta^{(k+1)}$$

## The ReLU Layer

- **Forward Pass:**

$$Z^{(k+1)} = \begin{bmatrix} \max(0, Z_1^{(k)}) \\ \vdots \\ \max(0, Z_n^{(k)}) \end{bmatrix}, \text{ReLU}(Z) : \mathbb{R}^n \rightarrow \mathbb{R}^n$$

- **Derivative** with respect to *input*  $Z^{(k)}$ :

$$\phi = \max(0, Z^{(k)}), \phi' = \text{heaviside}(Z^{(k)})$$

$$\frac{\partial Z^{(k+1)}}{\partial Z^{(k)}} = \text{diag}(\phi')$$

$$\delta^{(k)} = \delta^{(k+1)} \text{diag}(\phi')$$

- **Derivative** with respect to the *parameters*: **NO PARAMETERS!**

## The MSE Layer

- **Forward Pass:**

$$E = Z^{(k+1)} = (Z^{(k)} - y)^2$$

- **Derivative** with respect to *input*  $Z^{(k)}$ :

$$\delta^{(k+1)} = \frac{\partial E}{\partial Z^{(k+1)}} = \frac{\partial E}{\partial E} = 1$$

$$\frac{\partial Z^{(k+1)}}{\partial Z^{(k)}} = 2(Z^{(k)} - y)$$

$$\delta^{(k)} = \delta^{(k+1)} 2(Z^{(k)} - y) = 2(Z^{(k)} - y)$$



## Forward Pass

$$F(X, W) = W_3^T \phi_2(W_2^T \phi_1(W_1^T X + b_1) + b_2) + b_3$$

- Input
- $Z^{(0)} = x$
- Linear layer
- $Z^{(1)} = W_1^T Z^{(0)} + b_1$
- Activation layer
- $Z^{(2)} = \varphi_1(Z^{(1)})$
- Linear layer
- $Z^{(3)} = W_2^T Z^{(2)} + b_2$
- Activation layer
- $Z^{(4)} = \varphi_2(Z^{(3)})$
- Linear layer
- $Z^{(5)} = W_3^T Z^{(4)} + b_3$
- Loss layer
- $Z^{(6)} = (Z^{(5)} - y)^2$



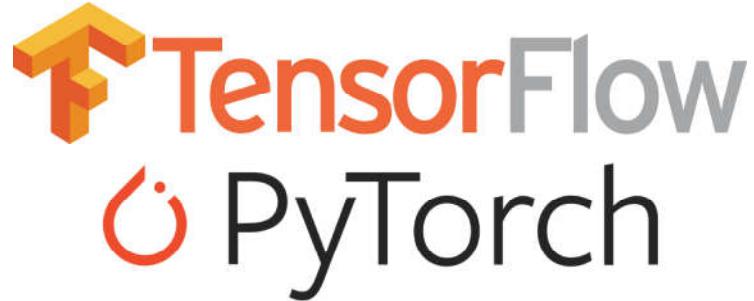
### Backward Pass

- Input
  - $Z^{(0)} = x$
  - Linear layer
  - $Z^{(1)} = W_1^T Z^{(0)} + b_1$
  - Activation layer
  - $Z^{(2)} = \varphi_1(Z^{(1)})$
  - Linear layer
  - $Z^{(3)} = W_2^T Z^{(2)} + b_2$
  - Activation layer
  - $Z^{(4)} = \varphi_2(Z^{(3)})$
  - Linear layer
  - $Z^{(5)} = W_3^T Z^{(4)} + b_3$
  - Loss layer
  - $Z^{(6)} = (Z^{(5)} - y)^2$
- $\delta_0 = \delta_1 \cdot W_1^T$        $\frac{\partial E}{\partial W_1} = \delta_1 Z^{(0)}$        $\frac{\partial E}{\partial b_1} = \delta_1$   
 $\delta_1 = \delta_2 \cdot \text{diag}(\text{heaviside}(Z^{(1)}))$   
 $\delta_2 = \delta_3 \cdot W_2^T$        $\frac{\partial E}{\partial W_2} = \delta_3 Z^{(2)}$        $\frac{\partial E}{\partial b_2} = \delta_3$   
 $\delta_3 = \delta_4 \cdot \text{diag}(\text{heaviside}(Z^{(3)}))$   
 $\delta_4 = \delta_5 \cdot W_3^T$        $\frac{\partial E}{\partial W_3} = \delta_4 Z^{(4)}$        $\frac{\partial E}{\partial b_3} = \delta_4$   
 $\delta_5 = \delta_6 \cdot 2(Z^{(5)} - y)$   
 $\delta_6 = 1$

## Scikit-Learn Example

We will now demonstrate how to build an MLP in Scikit-Learn, but it is worth noting:

- Every ML researcher has to implement Backpropagation at least once in order to get the deep understanding of how this algorithm works.
- It is very uncommon working with neural network using Scikit-Learn. There are frameworks dedicated for NNs, which allow taking advantage of GPUs. Such frameworks (=libraries) are **TensorFlow** (maintained by Google) and **PyTorch** (maintained by Facebook) for example.



```
In [5]: # Let's load the boston housing dataset
from sklearn.datasets import load_boston
boston_dataset = load_boston()
# print description of the features
print(boston_dataset.DESCR)
# the target is the MEDV field - median value of owner-occupied homes in 1000$
boston = pd.DataFrame(boston_dataset.data, columns=boston_dataset.feature_names)
boston['MEDV'] = boston_dataset.target
boston.sample(10)
```

Boston House Prices dataset  
=====

Notes

-----

Data Set Characteristics:

:Number of Instances: 506

:Number of Attributes: 13 numeric/categorical predictive

:Median Value (attribute 14) is usually the target

:Attribute Information (in order):

- CRIM per capita crime rate by town
- ZN proportion of residential land zoned for lots over 25,000 sq.ft.
- INDUS proportion of non-retail business acres per town
- CHAS Charles River dummy variable (= 1 if tract bounds river; 0 otherwise)
- NOX nitric oxides concentration (parts per 10 million)
- RM average number of rooms per dwelling
- AGE proportion of owner-occupied units built prior to 1940
- DIS weighted distances to five Boston employment centres
- RAD index of accessibility to radial highways
- TAX full-value property-tax rate per \$10,000
- PTRATIO pupil-teacher ratio by town
- B  $1000(Bk - 0.63)^2$  where Bk is the proportion of blacks by town
- LSTAT % lower status of the population
- MEDV Median value of owner-occupied homes in \$1000's

:Missing Attribute Values: None

:Creator: Harrison, D. and Rubinfeld, D.L.

This is a copy of UCI ML housing dataset.

<http://archive.ics.uci.edu/ml/datasets/Housing>

This dataset was taken from the StatLib library which is maintained at Carnegie Mellon University.

The Boston house-price data of Harrison, D. and Rubinfeld, D.L. 'Hedonic prices and the demand for clean air', J. Environ. Economics & Management, vol.5, 81-102, 1978. Used in Belsley, Kuh & Welsch, 'Regression diagnostics ...', Wiley, 1980. N.B. Various transformations are used in the table on pages 244-261 of the latter.

The Boston house-price data has been used in many machine learning papers that address regression problems.

\*\*References\*\*

- Belsley, Kuh & Welsch, 'Regression diagnostics: Identifying Influential Data and Sources of Collinearity', Wiley, 1980. 244-261.
- Quinlan, R. (1993). Combining Instance-Based and Model-Based Learning. In Proceedings on the Tenth International Conference of Machine Learning, 236-243, University of Massachusetts, Amherst. Morgan Kaufmann.
- many more! (see <http://archive.ics.uci.edu/ml/datasets/Housing>)

Out[5]:

	CRIM	ZN	INDUS	CHAS	NOX	RM	AGE	DIS	RAD	TAX	PTRATIO	B	LSTAT	MEDV
112	0.12329	0.0	10.01	0.0	0.547	5.913	92.9	2.3534	6.0	432.0	17.8	394.95	16.21	18.8
283	0.01501	90.0	1.21	1.0	0.401	7.923	24.8	5.8850	1.0	198.0	13.6	395.52	3.16	50.0
334	0.03738	0.0	5.19	0.0	0.515	6.310	38.5	6.4584	5.0	224.0	20.2	389.40	6.75	20.7
461	3.69311	0.0	18.10	0.0	0.713	6.376	88.4	2.5671	24.0	666.0	20.2	391.43	14.65	17.7
241	0.10612	30.0	4.93	0.0	0.428	6.095	65.1	6.3361	6.0	300.0	16.6	394.62	12.40	20.1
250	0.14030	22.0	5.86	0.0	0.431	6.487	13.0	7.3967	7.0	330.0	19.1	396.28	5.90	24.4
349	0.02899	40.0	1.25	0.0	0.429	6.939	34.5	8.7921	1.0	335.0	19.7	389.85	5.89	26.6
27	0.95577	0.0	8.14	0.0	0.538	6.047	88.8	4.4534	4.0	307.0	21.0	306.38	17.28	14.8
487	4.83567	0.0	18.10	0.0	0.583	5.905	53.2	3.1523	24.0	666.0	20.2	388.22	11.45	20.6
98	0.08187	0.0	2.89	0.0	0.445	7.820	36.9	3.4952	2.0	276.0	18.0	393.53	3.57	43.8

```
In [27]: # splitting to train and test (no need for validation, sklearn takes it from the train set)
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import StandardScaler
# we will use 2 features
x = boston[['RM', 'LSTAT']].values # RM-num rooms, LSTAT-% Lower status of the population
y = boston['MEDV'].values
x_train, x_test, y_train, y_test = train_test_split(x, y, test_size = 0.2, random_state=5)
# scaling
x_scaler = StandardScaler()
x_scaler.fit(x_train)
x_train = x_scaler.transform(x_train)
x_test = x_scaler.transform(x_test)
print("total training samples: {}, total test samples: {}".format(len(x_train),len(x_test)))
total training samples: 404, total test samples: 102
```

```
In [28]: # train an MLP
# scoring is using the R^2 score -> the best possible score is 1
from sklearn.neural_network import MLPRegressor
mlp_reg = MLPRegressor(hidden_layer_sizes=(4, 3,),
                       activation='relu',
                       solver='sgd',
                       batch_size=32,
                       learning_rate_init=0.001,
                       max_iter=200,
                       shuffle=True,
                       random_state=5,
                       early_stopping=True,
                       validation_fraction=0.1,
                       verbose=True)
mlp_reg.fit(x_train, y_train)
```

```
Iteration 1, loss = 311.17377473
Validation score: -5.025490
Iteration 2, loss = 268.72251319
Validation score: -4.090056
Iteration 3, loss = 221.29791391
Validation score: -3.238986
Iteration 4, loss = 181.01058667
Validation score: -2.534500
Iteration 5, loss = 148.16609236
Validation score: -1.938828
Iteration 6, loss = 116.34661767
Validation score: -1.140537
Iteration 7, loss = 69.69816627
Validation score: 0.051736
Iteration 8, loss = 25.77497218
Validation score: 0.540522
Iteration 9, loss = 15.90205835
Validation score: 0.577223
Iteration 10, loss = 13.61650701
Validation score: 0.606377
Iteration 11, loss = 12.96205861
Validation score: 0.609462
Iteration 12, loss = 12.55515383
Validation score: 0.623108
Iteration 13, loss = 12.32375027
Validation score: 0.634032
Iteration 14, loss = 12.08402963
Validation score: 0.645485
Iteration 15, loss = 11.87488789
Validation score: 0.648403
Iteration 16, loss = 11.43187277
Validation score: 0.658779
Iteration 17, loss = 11.26966664
Validation score: 0.663497
Iteration 18, loss = 11.19208310
Validation score: 0.674298
Iteration 19, loss = 11.13472957
Validation score: 0.666873
Iteration 20, loss = 11.15699608
Validation score: 0.676877
Iteration 21, loss = 11.08427796
Validation score: 0.675492
Iteration 22, loss = 10.88977348
Validation score: 0.681250
Iteration 23, loss = 10.76642854
Validation score: 0.680605
Iteration 24, loss = 10.71300689
Validation score: 0.686791
Iteration 25, loss = 10.80547190
Validation score: 0.683455
Iteration 26, loss = 10.69159824
Validation score: 0.685877
Iteration 27, loss = 10.56056444
Validation score: 0.687389
Iteration 28, loss = 10.42521632
Validation score: 0.688858
Iteration 29, loss = 10.48946053
Validation score: 0.689039
Iteration 30, loss = 10.32832853
Validation score: 0.696769
Iteration 31, loss = 10.18603586
Validation score: 0.704198
Iteration 32, loss = 10.05947410
Validation score: 0.706582
Iteration 33, loss = 10.19044429
Validation score: 0.706211
Iteration 34, loss = 10.01684032
Validation score: 0.708056
Iteration 35, loss = 10.01955770
Validation score: 0.708487
Iteration 36, loss = 10.00801058
Validation score: 0.710032
Iteration 37, loss = 9.87250764
Validation score: 0.708921
Iteration 38, loss = 9.89419338
Validation score: 0.712440
Iteration 39, loss = 10.06426791
Validation score: 0.714254
Iteration 40, loss = 9.93772435
Validation score: 0.719554
Iteration 41, loss = 9.94274857
Validation score: 0.720450
Iteration 42, loss = 9.82609378
Validation score: 0.722752
Iteration 43, loss = 9.64512640
Validation score: 0.718780
Iteration 44, loss = 9.75976480
```

```
Validation score: 0.722973
Iteration 45, loss = 9.65591169
Validation score: 0.723112
Iteration 46, loss = 9.78115195
Validation score: 0.724884
Iteration 47, loss = 9.69174573
Validation score: 0.727692
Iteration 48, loss = 9.60698201
Validation score: 0.721403
Iteration 49, loss = 9.61016930
Validation score: 0.726065
Iteration 50, loss = 9.60675077
Validation score: 0.721118
Validation score did not improve more than tol=0.000100 for two consecutive epochs. Stopping.
```

```
Out[28]: MLPRegressor(activation='relu', alpha=0.0001, batch_size=32, beta_1=0.9,
beta_2=0.999, early_stopping=True, epsilon=1e-08,
hidden_layer_sizes=(4, 3), learning_rate='constant',
learning_rate_init=0.001, max_iter=200, momentum=0.9,
nesterovs_momentum=True, power_t=0.5, random_state=5, shuffle=True,
solver='sgd', tol=0.0001, validation_fraction=0.1, verbose=True,
warm_start=False)
```

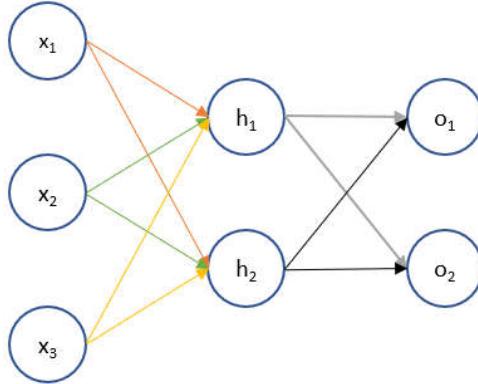
```
In [29]: # MSE Loss
y_pred = mlp_reg.predict(x_test)
loss = np.mean(np.square(y_test - y_pred))
print("regression using mlp MSE loss: {:.3f}".format(loss))
# example
sample = 1
print("original price: ${}".format(y_test[sample]))
print("predicted price: ${:.3f}".format(y_pred[sample]))
```

```
regression using mlp MSE loss: 14.231
original price: $27.9
predicted price: $29.087
```



## Exercise

We will now solve a simple backpropagation exercise from [A Not So Random Walk](https://www.anotsorandomwalk.com/backpropagation-example-with-numbers-step-by-step/) (<https://www.anotsorandomwalk.com/backpropagation-example-with-numbers-step-by-step/>). Consider the following network:



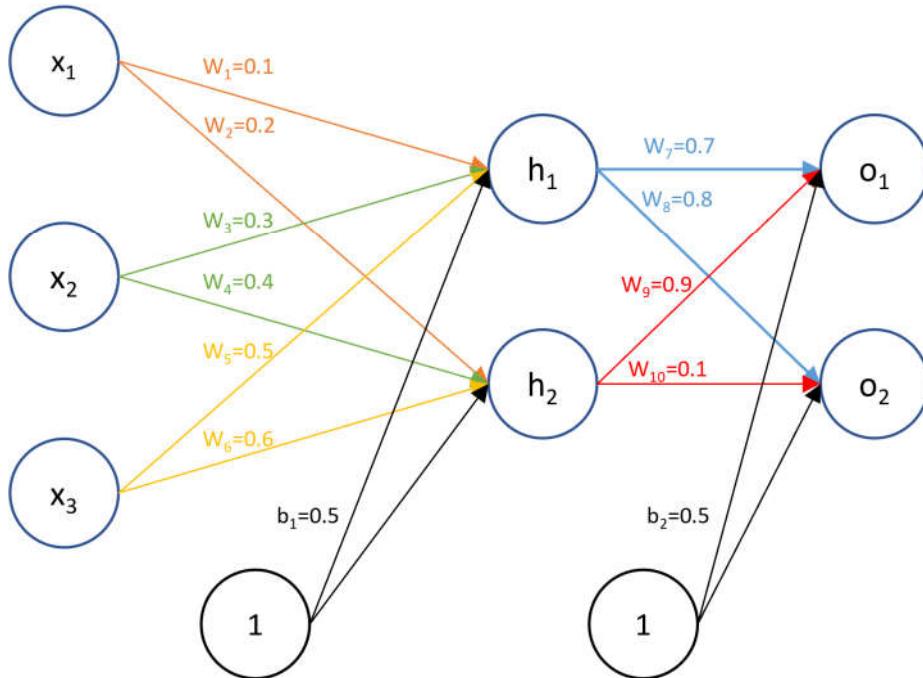
### Step 0 - Define Dataset and Network Architecture

We will work with one sample for this example, but it can be extended to mini-batches.

- Input:  $x = \begin{bmatrix} 1 \\ 4 \\ 5 \end{bmatrix} \in \mathbb{R}^3$
- Output (target):  $t = \begin{bmatrix} 0.1 \\ 0.05 \end{bmatrix} \in \mathbb{R}^2$
- Number of Hidden Layers: 1
- Activation: Sigmoid for both hidden and output layers
- Loss Functions: MSE

### Step 1 - Initialization

We initialize the weights and biases to random values as follows:



### Step 2 - Forward Pass

We denote:

- $z_{h_1}, z_{h_2}$  - the weighted output of the hidden neurons **before** activation
- $h_1 = \sigma(z_{h_1}), h_2 = \sigma(z_{h_2})$  - the weighted output of the hidden neurons **after** activation
- $z_{o_1}, z_{o_2}$  - the weighted output of the output neurons **before** activation

- $o_1 = \sigma(z_{o_1})$ ,  $o_2 = \sigma(z_{o_2})$  - the weighted output of the output neurons **after** activation

### Input -> Hidden Layer

- $z_{h_1} = w_1x_1 + w_3x_2 + w_5x_3 + b_1 = 0.1 * 1 + 0.3 * 4 + 0.5 * 5 + 0.5 = 4.3$
- $h_1 = \sigma(z_{h_1}) = \sigma(4.3) = 0.9866$
- $z_{h_2} = w_2x_1 + w_4x_2 + w_6x_3 + b_1 = 0.2 * 1 + 0.4 * 4 + 0.6 * 5 + 0.5 = 5.3$
- $h_2 = \sigma(z_{h_2}) = \sigma(5.3) = 0.9950$

### Hidden Layer -> Output Layer

- $z_{o_1} = w_7h_1 + w_9h_2 + b_2 = 0.7 * 0.9866 + 0.9 * 0.9950 + 0.5 = 2.0862$
- $o_1 = \sigma(z_{o_1}) = \sigma(2.0862) = 0.8896$
- $z_{o_2} = w_8h_1 + w_{10}h_2 + b_2 = 0.8 * 0.9866 + 0.1 * 0.9950 + 0.5 = 1.3888$
- $o_2 = \sigma(z_{o_2}) = \sigma(1.3888) = 0.8004$

### Step 3 - Calculate Error

- MSE:  $E = \frac{1}{2}[(o_1 - t_1)^2 + (o_2 - t_2)^2]$
- Derivative w.r.t. the outputs
  - $\frac{\partial E}{\partial o_1} = o_1 - t_1 = 0.7896$
  - $\frac{\partial E}{\partial o_2} = o_2 - t_2 = 0.7504$

### Step 4 - Backpropagation

- Reminder:  $\sigma'(x) = \sigma(x)(1 - \sigma(x))$

It is basically applying the chain rule!

- $\frac{\partial E}{\partial w_7} = \frac{\partial E}{\partial o_1} \frac{\partial o_1}{\partial z_{o_1}} \frac{\partial z_{o_1}}{\partial w_7} = (o_1 - t_1)(o_1(1 - o_1))h_1 = 0.0765$
- $\frac{\partial E}{\partial w_8} = \frac{\partial E}{\partial o_2} \frac{\partial o_2}{\partial z_{o_2}} \frac{\partial z_{o_2}}{\partial w_8} = (o_2 - t_2)(o_2(1 - o_2))h_1 = 0.1183$
- $\frac{\partial E}{\partial w_9} = \frac{\partial E}{\partial o_1} \frac{\partial o_1}{\partial z_{o_1}} \frac{\partial z_{o_1}}{\partial w_9} = 0.0772$
- $\frac{\partial E}{\partial w_{10}} = \frac{\partial E}{\partial o_2} \frac{\partial o_2}{\partial z_{o_2}} \frac{\partial z_{o_2}}{\partial w_{10}} = 0.1193$

The second bias is a little more complicated as it is affected by both outputs:

- $\frac{\partial E}{\partial b_2} = \frac{\partial E}{\partial o_1} \frac{\partial o_1}{\partial z_{o_1}} \frac{\partial z_{o_1}}{\partial b_2} + \frac{\partial E}{\partial o_2} \frac{\partial o_2}{\partial z_{o_2}} \frac{\partial z_{o_2}}{\partial b_2} = 0.1975$
- $\frac{\partial z_{o_1}}{\partial b_2}, \frac{\partial z_{o_2}}{\partial b_2} = 1$

For our convenience, we will calculate the derivatives w.r.t.  $h_1, h_2$  first:

- $\frac{\partial E}{\partial h_1} = \frac{\partial E}{\partial o_1} \frac{\partial o_1}{\partial z_{o_1}} \frac{\partial z_{o_1}}{\partial h_1} + \frac{\partial E}{\partial o_2} \frac{\partial o_2}{\partial z_{o_2}} \frac{\partial z_{o_2}}{\partial h_1} = 0.1502$
- $\frac{\partial z_{o_1}}{\partial h_1} = w_7, \frac{\partial z_{o_2}}{\partial h_1} = w_8$
- $\frac{\partial E}{\partial h_2} = \frac{\partial E}{\partial o_1} \frac{\partial o_1}{\partial z_{o_1}} \frac{\partial z_{o_1}}{\partial h_2} + \frac{\partial E}{\partial o_2} \frac{\partial o_2}{\partial z_{o_2}} \frac{\partial z_{o_2}}{\partial h_2} = 0.0818$
- $\frac{\partial z_{o_1}}{\partial h_2} = w_9, \frac{\partial z_{o_2}}{\partial h_2} = w_{10}$

Let's continue:

- $\frac{\partial E}{\partial w_1} = \frac{\partial E}{\partial h_1} \frac{\partial h_1}{\partial z_{h_1}} \frac{\partial z_{h_1}}{\partial w_1} = 0.0020$
- $\frac{\partial h_1}{\partial z_{h_1}} = h_1(1 - h_1)$
- $\frac{\partial z_{h_1}}{\partial w_1} = x_1$
- $\frac{\partial E}{\partial w_3} = \frac{\partial E}{\partial h_1} \frac{\partial h_1}{\partial z_{h_1}} \frac{\partial z_{h_1}}{\partial w_3} = 0.0079$
- $\frac{\partial E}{\partial w_5} = \frac{\partial E}{\partial h_1} \frac{\partial h_1}{\partial z_{h_1}} \frac{\partial z_{h_1}}{\partial w_5} = 0.0099$

Similarly:

- $\frac{\partial E}{\partial w_2} = \frac{\partial E}{\partial h_2} \frac{\partial h_2}{\partial z_{h_2}} \frac{\partial z_{h_2}}{\partial w_2} = 0.0004$

- $\frac{\partial h_2}{\partial z_{h_2}} = h_2(1 - h_2)$
- $\frac{\partial z_{h_2}}{\partial w_2} = x_1$
- $\frac{\partial E}{\partial w_4} = \frac{\partial E}{\partial h_2} \frac{\partial h_2}{\partial z_{h_2}} \frac{\partial z_{h_2}}{\partial w_4} = 0.0016$
- $\frac{\partial E}{\partial w_6} = \frac{\partial E}{\partial h_2} \frac{\partial h_2}{\partial z_{h_2}} \frac{\partial z_{h_2}}{\partial w_6} = 0.0020$

The first bias:

- $\frac{\partial E}{\partial b_1} = \frac{\partial E}{\partial o_1} \frac{\partial o_1}{\partial h_1} \frac{\partial h_1}{\partial z_{h_1}} \frac{\partial z_{h_1}}{\partial b_1} + \frac{\partial E}{\partial o_2} \frac{\partial o_2}{\partial h_2} \frac{\partial h_2}{\partial z_{h_2}} \frac{\partial z_{h_2}}{\partial b_1} = 0.0008$

## Step 5 - Update Weights

We will use learning rate  $\alpha = 0.01$ :

- $w_1 := w_1 - \alpha \frac{\partial E}{\partial w_1} = 0.1 - 0.01 * 0.0020 = 0.1$
- $w_2 := w_2 - \alpha \frac{\partial E}{\partial w_2} = 0.2 - 0.01 * 0.0004 = 0.2$
- $w_3 := w_3 - \alpha \frac{\partial E}{\partial w_3} = 0.3 - 0.01 * 0.0079 = 0.2999$
- $w_4 := w_4 - \alpha \frac{\partial E}{\partial w_4} = 0.4 - 0.01 * 0.0016 = 0.4$
- $w_5 := w_5 - \alpha \frac{\partial E}{\partial w_5} = 0.5 - 0.01 * 0.0099 = 0.4999$
- $w_6 := w_6 - \alpha \frac{\partial E}{\partial w_6} = 0.6 - 0.01 * 0.0020 = 0.6$
- $w_7 := w_7 - \alpha \frac{\partial E}{\partial w_7} = 0.7 - 0.01 * 0.0765 = 0.6992$
- $w_8 := w_8 - \alpha \frac{\partial E}{\partial w_8} = 0.8 - 0.01 * 0.1183 = 0.7988$
- $w_9 := w_9 - \alpha \frac{\partial E}{\partial w_9} = 0.9 - 0.01 * 0.0772 = 0.8992$
- $w_{10} := w_{10} - \alpha \frac{\partial E}{\partial w_{10}} = 0.1 - 0.01 * 0.1193 = 0.0988$
- $b_1 := b_1 - \alpha \frac{\partial E}{\partial b_1} = 0.5 - 0.01 * 0.0008 = 0.5$
- $b_2 := b_2 - \alpha \frac{\partial E}{\partial b_2} = 0.5 - 0.01 * 0.1975 = 0.4980$

Repeat the steps until convergence



## Credits

- Icons from [Icon8.com](https://icons8.com/) (<https://icons8.com/>) - <https://icons8.com> (<https://icons8.com>)
- Datasets from [Kaggle](https://www.kaggle.com/) (<https://www.kaggle.com/>) - <https://www.kaggle.com/> (<https://www.kaggle.com/>)
- Examples and code snippets were taken from "Hands-On Machine Learning with Scikit-Learn and TensorFlow" (<http://shop.oreilly.com/product/0636920052289.do>).