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1  import numpy as np
2  import matplotlib.pyplot as plt
3
4  # Gradient descent optimization
5  # The learning rate is specified by eta
6  class GDOptimizer(object):
7      def __init__(self, eta):
8          self.eta = eta
9
10     def initialize(self, layers):
11         pass
12
13     # This function performs one gradient descent step
14     # layers is a list of dense layers in the network
15     # g is a list of gradients going into each layer before the nonlinear activation
16     # a is a list of the activations of each node in the previous layer going
17     def update(self, layers, g, a):
18         m = a[0].shape[1]
19         for layer, curGrad, curA in zip(layers, g, a):
20             # TODO
21             # Compute the gradients for layer.W and layer.b using the gradient for
22             # the output of the
23             # layer curA and the gradient of the output curGrad
24             # Use the gradients to update the weight and the bias for the layer
25             #
26             # grad_W = curGrad.dot(curA.T)
27             # layer.W -= self.eta * grad_W
28             # grad_b = curGrad.dot( np.ones( (curGrad.shape[1], 1) ) )
29             # layer.b -= self.eta * grad_b
30             curZ = layer.z(curA)
31             grad_W = (curGrad * layer.activation.dx(curZ)).dot(curA.T)
32             layer.W -= self.eta * grad_W / m
33             grad_b = curGrad * layer.activation.dx(curZ)
34             layer.b = layer.b - self.eta * grad_b / m
35
36     # Cost function used to compute prediction errors
37     class QuadraticCost(object):
38
39         # Compute the squared error between the prediction yp and the observation y
40         # This method should compute the cost per element such that the output is the
41         # same shape as y and yp
42         @staticmethod
43         def fx(y, yp):
44             # TODO
45             # Implement me
46             #
47             return (y - yp) * (y - yp) / 2
48

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49     # Derivative of the cost function with respect to yp
50     @staticmethod
51     def dx(y, yp):
52         # TODO
53         #####
54         # Implement me
55         #
56         #####
57         return y - yp
58
59 # Sigmoid function fully implemented as an example
60 class SigmoidActivation(object):
61     @staticmethod
62     def fx(z):
63         return 1 / (1 + np.exp(-z))
64
65     @staticmethod
66     def dx(z):
67         return SigmoidActivation.fx(z) * (1 - SigmoidActivation.fx(z))
68
69 # Hyperbolic tangent function
70 class TanhActivation(object):
71     # Compute tanh for each element in the input z
72     @staticmethod
73     def fx(z):
74         # TODO
75         #####
76         # Implement me
77         #
78         #####
79         return np.tanh(z)
80
81     # Compute the derivative of the tanh function with respect to z
82     @staticmethod
83     def dx(z):
84         # TODO
85         #####
86         # Implement me
87         #
88         #####
89         return 1 - np.tanh(z) ** 2
90
91 # Rectified linear unit
92 class ReLUActivation(object):
93     @staticmethod
94     def fx(z):
95         # TODO
96         #####
97         # Implement me

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92         #
          #####
          #####
93         return np.where(z < 0, 0, z)
94
95     @staticmethod
96     def dx(z):
97         # TODO
          #####
          ###
98         # Implement me
99         #
          #####
          #####
100        return np.where(z <= 0, 0, 1)
101
102    # Linear activation
103    class LinearActivation(object):
104        @staticmethod
105        def fx(z):
106            # TODO
          #####
          ###
107            # Implement me
108            #
          #####
          #####
109            return z
110
111        @staticmethod
112        def dx(z):
113            # TODO
          #####
          ###
114            # Implement me
115            #
          #####
          #####
116            return np.ones(z.shape)
117
118    # This class represents a single hidden or output layer in the neural network
119    class DenseLayer(object):
120
121        # numNodes: number of hidden units in the layer
122        # activation: the activation function to use in this layer
123        def __init__(self, numNodes, activation):
124            self.numNodes = numNodes
125            self.activation = activation
126
127        def getNumNodes(self):
128            return self.numNodes
129
130        # Initialize the weight matrix of this layer based on the size of the matrix W
131        def initialize(self, fanIn, scale=1.0):
132            s = scale * np.sqrt(6.0 / (self.numNodes + fanIn))
133            self.W = np.random.normal(0, s,
134                                     (self.numNodes, fanIn))

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135         self.b = np.random.uniform(-1,1,(self.numNodes,1))
136
137     # Apply the activation function of the layer on the input z
138     def a(self, z):
139         return self.activation.fx(z)
140
141     # Compute the linear part of the layer
142     # The input a is an n x k matrix where n is the number of samples
143     # and k is the dimension of the previous layer (or the input to the network)
144     def z(self, a):
145         return self.W.dot(a) + self.b # Note, this is implemented where we assume a
146         is k x n
147
148     # Compute the derivative of the layer's activation function with respect to z
149     # where z is the output of the above function.
150     # This derivative does not contain the derivative of the matrix multiplication
151     # in the layer. That part is computed below in the model class.
152     def dx(self, z):
153         return self.activation.dx(z)
154
155     # Update the weights of the layer by adding dW to the weights
156     def updateWeights(self, dW):
157         self.W = self.W + dW
158
159     # Update the bias of the layer by adding db to the bias
160     def updateBias(self, db):
161         self.b = self.b + db
162
163     # This class handles stacking layers together to form the completed neural network
164     class Model(object):
165
166         # inputSize: the dimension of the inputs that go into the network
167         def __init__(self, inputSize):
168             self.layers = []
169             self.inputSize = inputSize
170
171         # Add a layer to the end of the network
172         def addLayer(self, layer):
173             self.layers.append(layer)
174
175         # Get the output size of the layer at the given index
176         def getLayerSize(self, index):
177             if index >= len(self.layers):
178                 return self.layers[-1].getNumNodes()
179             elif index < 0:
180                 return self.inputSize
181             else:
182                 return self.layers[index].getNumNodes()
183
184         # Initialize the weights of all of the layers in the network and set the cost
185         # function to use for optimization
186         def initialize(self, cost, initializeLayers=True):
187             self.cost = cost
188             if initializeLayers:
189                 for i in range(0, len(self.layers)):
190                     if i == len(self.layers) - 1:
191                         self.layers[i].initialize(self.getLayerSize(i-1))

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191         else:
192             self.layers[i].initialize(self.getLayerSize(i-1))
193
194     # Compute the output of the network given some input a
195     # The matrix a has shape n x k where n is the number of samples and
196     # k is the dimension
197     # This function returns
198     # yp - the output of the network
199     # a - a list of inputs for each layer of the newtork where
200     #     a[i] is the input to layer i
201     # z - a list of values for each layer after evaluating layer.z(a) but
202     #     before evaluating the nonlinear function for the layer
203     def evaluate(self, x):
204         curA = x.T
205         a = [curA]
206         z = []
207         for layer in self.layers:
208             # TODO
209             # Store the input to each layer in the list a
210             # Store the result of each layer before applying the nonlinear function
211             # Set yp equal to the output of the network
212             #
213             curZ = layer.z(curA)
214             z.append(curZ)
215             curA = layer.a(curZ)
216             a.append(curA)
217
218         yp = a.pop(-1)
219
220         return yp, a, z
221
222     # Compute the output of the network given some input a
223     # The matrix a has shape n x k where n is the number of samples and
224     # k is the dimension
225     def predict(self, a):
226         a,_,_ = self.evaluate(a)
227         return a.T
228
229     # Train the network given the inputs x and the corresponding observations y
230     # The network should be trained for numEpochs iterations using the supplied
231     # optimizer
232     def train(self, x, y, numEpochs, optimizer):
233
234         # Initialize some stuff
235         n = x.shape[0]
236
237         x = x.copy()
238         y = y.copy()
239         hist = []
240         optimizer.initialize(self.layers)
241
242         # Run for the specified number of epochs

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243         for epoch in range(0, numEpochs):
244
245             # Feed forward
246             # Save the output of each layer in the list a
247             # After the network has been evaluated, a should contain the
248             # input x and the output of each layer except for the last layer
249             yp, a, z = self.evaluate(x)
250
251             # Compute the error
252             # C = self.cost.fx(yp, y.T)
253             # d = self.cost.dx(yp, y.T)
254             C = self.cost.fx(y.T, yp)
255             d = self.cost.dx(y.T, yp)
256             grad = []
257
258             # Backpropogate the error
259             idx = len(self.layers)
260             for layer, curZ in zip(reversed(self.layers), reversed(z)):
261                 # TODO
262                 # Compute the gradient of the output of each layer with respect to
263                 # the error
264                 # grad[i] should correspond with the gradient of the output of layer i
265                 #
266                 # if len(grad) == 0:
267                 #     grad_i = d * layer.activation.dx(curZ)
268                 #     grad.append(grad_i)
269                 # else:
270                 #     grad_i = ( grad[-1].T.dot(last_layer_W) ).T *
271                 #     layer.activation.dx(curZ)
272                 #     grad.append(grad_i)
273                 #     last_layer_W = layer.W
274                 if len(grad) == 0:
275                     grad_i = layer.W.T.dot( d * layer.activation.dx(curZ) )
276                     grad.append(grad_i)
277                 else:
278                     grad_i = layer.W.T.dot( grad[-1] * layer.activation.dx(curZ) )
279                     grad.append(grad_i)
280             grad.pop(-1)
281             grad.reverse()
282             grad.append(d)
283
284             # Update the errors
285             optimizer.update(self.layers, grad, a)
286
287             # Compute the error at the end of the epoch
288             yh = self.predict(x)
289             C = self.cost.fx(yh, y)
290             C = np.mean(C)
291             hist.append(C)
292         return hist
293
294 if __name__ == '__main__':

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```
294 # Generate the training set
295 np.random.seed(9001)
296 x=np.random.uniform(-np.pi,np.pi,(1000,1))
297 y=np.sin(x)
298
299 activations = dict(ReLU=ReLUActivation,
300                   tanh=TanhActivation,
301                   linear=LinearActivation)
302 lr = dict(ReLU=0.02,tanh=0.02,linear=0.005)
303
304 for key in activations:
305
306     # Build the model
307     activation = activations[key]
308     model = Model(x.shape[1])
309     model.addLayer(DenseLayer(100,activation()))
310     model.addLayer(DenseLayer(100,activation()))
311     model.addLayer(DenseLayer(1,LinearActivation()))
312     model.initialize(QuadraticCost())
313
314     # Train the model and display the results
315     hist = model.train(x,y,500,GDOptimizer(eta=lr[key]))
316     yHat = model.predict(x)
317     error = np.mean(np.square(yHat - y))/2
318     print(key+' MSE: '+str(error))
319     plt.plot(hist)
320     plt.title(key+' Learning curve')
321     plt.show()
322
323     # TODO
324     #####
325     ###
326     # Plot the approximation of the sin function from all of the models
327     #
328     #####
329     #####
```