

NN Implementation

June 26, 2017

Run Step

- $o_{k,j}$: output of layer k, neuron j
- max: n_layers
- $w_{k,j,i}$: weights of layer k, neuron j and weight i
- d_i : i-th data
- r_i : i-th result
- n_l : Number of neurons of layer l

$$o_{1,j} = \sigma\left(\sum_{i=0}^{n_0} w_{1,j,i} d_i\right)$$

$$2 \leq k \leq n_{max}, o_{k,j} = \sigma\left(\sum_{i=0}^{n_{k-1}} w_{k,j,i} o_{k-1,i}\right)$$

$$r_j = \sigma\left(\sum w_{max,j,i} w_{max,j,i} o_{max-1,i}\right)$$

Train Step

- e_i : i-th expectation
- eta: learning rate
- m=MSE

For last layer:

$$run(d, r)$$

$$\Delta_{max,i} = e_i - r_i$$

$$m = \sum_{i=0}^{max} \Delta^2_{max,i}$$

$$\Delta_{max,i}^* = r_i * (1 - r_i)$$

For other layers:

$$max - 1 > k > 1, \Delta_{k-1,j} = \left(\sum_{i=0}^{n_k} \Delta_{k,i} * w_{k,i,j} \right) * o_{k-1,j} * (1 - o_{k-1,j})$$

Update hidden layers weights:

$$max - 1 > k > 1, w_{k,i,j} + = eta * \Delta_{k,j} o_{k-1,i}$$

$$w_{1,j,i} + = eta * \Delta_{1,j} * d_i$$