$1.5 \mathrm{em} \ \mathrm{Opt}$ 

## Chapter 2

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Keywords: Stochastic Gradient Descent; SGD; Batch; Mini Batch

The neural network node consists of three parts that are input node, output node, activate function. A variety of neural networks can be created depending on how the nodes are connected. The structure of neural network has three layers which are input layer, hidden layer and output layer. (Phil Kim, 2017)

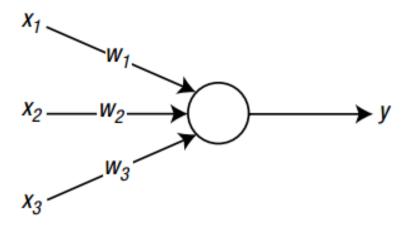


Figure 1: Neural network that consists of three input nodes and one output node

## 1. Stochastic Gradient Descent

In this book, we just talk about the supervised learning. The supervised learning of the neural network proceeds in the following steps: article

## **Algorithm 1** Supervised learning of the neural network proceeds

- 1: Initialize the weights with adequate values.
- 2: Take the "input" from the training data, which is formatted as ( input, correct output ), and enter it into the neural network. Obtain the output from the neural network and calculate the error from the correct output.
- 3: Adjust the weights to reduce the error.
- 4: Repeat Steps 2-3 for all training data.

Let's train the neural network which can regards as a step-by-step process, as follows

$$\delta_{i} = \varphi(v_{i}) (1 - \varphi(v_{i})) e_{i}$$

$$\Delta w_{ij} = \alpha \delta_{i} x_{j}$$

$$w_{y} \leftarrow w_{ij} + \Delta w_{y_{j}}$$
(1)

You can visit the website to search for the code (https://github.com/weizhang1993/MATLAB-Deep-Learning-Notes) . This summary just show the compare of this three method code.

```
1 \text{ correct\_output} = [0; 0; 1; 1]; \% \text{ correct outputs}(i.e., labels)
_{2} EPOCH1 = 1000;
_{3} E1 = _{zeros} (EPOCH1,1);
 _{4} E2 = zeros (EPOCH1,1);
E3 = zeros(EPOCH1, 1);
 6 weight 1 = 2 * \text{rand}(1, 3) - 1; % initializes the weights with random real
      numbers between [-1, 1]
 7 \text{ weight2} = \text{weight1};
 8 weight = weight1;
9 % catulate the weight
  for epoch = 1 : 1000
       weight1 = DeltaSGD(weight1, data_input, correct_output);
       weight2 = DeltaBatch(weight2, data_input, correct_output);
12
       weight = \ DeltaMiniBatch (weight \, , \ data\_input \, , \ correct\_output) \, ;
13
       es1 = 0;
                      es2 = 0;
                                   es3 = 0;
14
      % inference
15
       N = 4;
16
  for k = 1:N
17
       x = data_input(k, :);
18
19
       d = correct_output(k);
      %SGD
20
       v1 = weight1 * x;
21
       y1 = sigmoid(v1);
22
       es1 = es1 + (d - y1)^2;
       %Batch
24
       v2 = weight2 * x;
25
       y2 = sigmoid(v2);
26
       es2 = es2 + (d - y2)^2;
       %MinBatch
28
       v3 = weight * x;
29
       y3 = sigmoid(v3);
30
       es3 = es3 + (d - y3)^2;
31
32 end
       E1(epoch) = es1 / N;
       E2(epoch) = es2 / N;
34
       E3(epoch) = es3 / N;
35
зе end
37 plot (E1, 'r')
38 hold on
39 plot (E2, 'b')
40 hold on
41 plot (E3, 'y')
42 xlabel('Epoch')
43 ylabel ('Average of Training error')
44 legend ('SGD', 'Batch', 'MiniBatch')
```

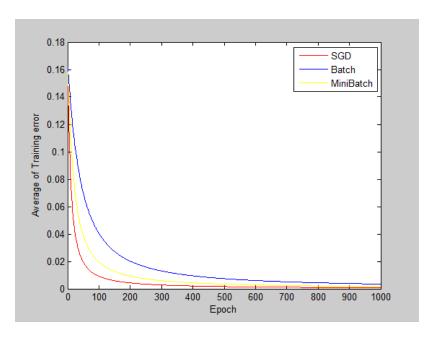


Figure 2: The result of SGD, Batch, MiniBatch

## References

Phil Phil Kim, Kim. MATLAB Deep Learning. Apress, 2017.