

RECITATION 5

NEURAL NETWORKS

10-601: INTRODUCTION TO MACHINE LEARNING

03/01/2019

1 Neural Network Example

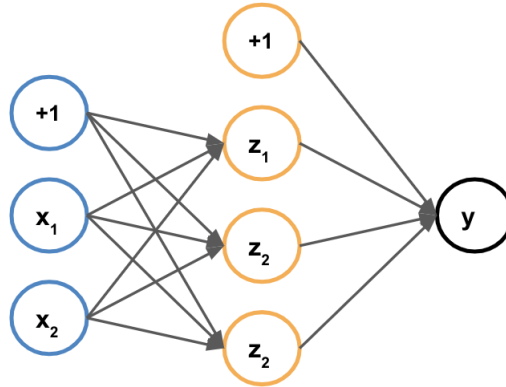


Figure 1: A One Hidden Layer Neural Network

Network Overview Consider the neural network with one hidden layer shown in Figure 1. The input layer consists of 2 features $\mathbf{x} = [x_1, x_2]^T$, the hidden layer has 3 nodes $\mathbf{z} = [z_1, z_2, z_3]^T$, and the output layer is a scalar distribution y . We also add a bias to the input, $x_0 = 1$ and the hidden layer $z_0 = 1$, both of which are fixed to 1.

α is the matrix of weights from the inputs to the hidden layer and β is the matrix of weights from the hidden layer to the output layer. $\alpha_{j,i}$ represents the weight going *to* the node z_j in the hidden layer *from* the node x_i in the input layer (e.g. $\alpha_{1,2}$ is the weight from x_2 to z_1), and β is defined similarly. We will use a **tanh** activation function for the hidden layer and no activation for the output layer.

Network Details Equivalently, we define each of the following.

The input:

$$\mathbf{x} = [x_0, x_1, x_2]^T \tag{1}$$

Linear combination at the first (hidden) layer:

$$a_j = \sum_{i=0}^2 \alpha_{j,i} * x_i, \quad \forall j \in \{1, \dots, 3\} \quad (2)$$

Activation at the first (hidden) layer:

$$z_j = \tanh(a_j) = \frac{e^x - e^{-x}}{e^x + e^{-x}}, \quad \forall j \in \{1, \dots, 3\} \quad (3)$$

Linear combination at the second (output) layer:

$$\hat{y} = \sum_{j=0}^3 \beta_j \times z_j, \quad (4)$$

Here we fold in the bias term $\alpha_{j,0}$ by thinking of $x_0 = 1$, and fold in β_0 by thinking of $z_0 = 1$.

Loss We will use quadratic loss, $\ell(\hat{y}, y)$:

$$\ell(\hat{y}, y) = \frac{1}{2}(\hat{y} - y)^2 \quad (5)$$

We initialize the network weights as:

$$\boldsymbol{\alpha} = \begin{bmatrix} 0 & 1 & 2 \\ 2 & 1 & 0 \\ 0 & 2 & 0 \end{bmatrix}$$

$$\boldsymbol{\beta} = [0 \quad 1 \quad 2 \quad 2]$$

For the following questions, we use $y = 3$.

1. **Scalar Form:** Given $x_1 = 1$, $x_2 = 2$,
 - Forward: What are the values of a_1 , ℓ ?

- Backward: What are the values of $\frac{d\ell}{d\alpha_{1,1}}, \frac{d\ell}{d\beta_1}$ **Hint:** $\frac{d \tanh(x)}{dx} = 1 - \tanh(x)^2$

Table 1: \tanh values

x	1	2	3	4	5	6	7	8	9
$\tanh(x)$	0.76159	0.96403	0.99505	0.99933	0.99991	0.99999	0.99999	0.99999	0.99999

2. **Vector Form:** The vector form of forward computation is:

$$\begin{aligned}\mathbf{a} &= \boldsymbol{\alpha}\mathbf{x} \\ \mathbf{z} &= \tanh(\mathbf{a}) \\ y &= \boldsymbol{\beta}\mathbf{z}\end{aligned}\tag{6}$$

Given $\mathbf{x} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$,

- Forward: Find ℓ ?
- Backward: What are the values of $\nabla\boldsymbol{\alpha}$, $\nabla\boldsymbol{\beta}$?

Given $\mathbf{x} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$,

- Forward: Find ℓ ?

- Backward: What are the values of $\nabla \alpha, \nabla \beta$?