

Multi Layer Neural Network

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The Perceptron I

Perceptron's were developed in the 1950s and 1960s by the scientist Frank Rosenblatt. It consists of :-

- 1 n input nodes x_1, x_2, \dots, x_n and one output node O.
- 2 An n-vector X applied at input nodes, in one-to-one mapping.
- 3 It takes real valued inputs and produces binary output.

$$y = w_1 * x_1 + w_2 * x_2 + w_3 * x_3$$

The Perceptron II

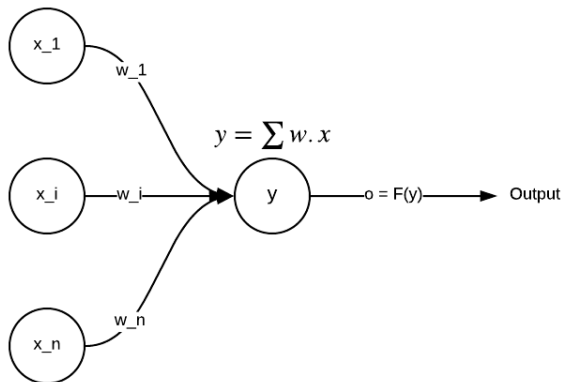


Figure 1: perceptron with 3 inputs (Single Layer Perceptron)

Multi Layer Perceptron I

A multi-layer perceptron (MLP) has the same structure of a single layer perceptron with one or more hidden layers.

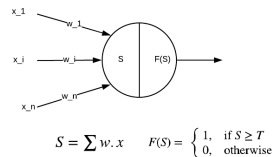
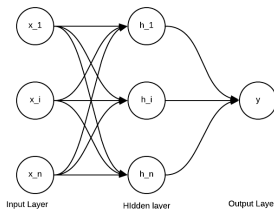


Figure 2: Single Layer Perceptron

Limitaions of Perceptron I

- 1 It can classify a set of patterns into two linearly separable classes only
- 2 A simple perceptron is very limited in its capacity

The Basic Neuron I

Simple mathematical model presented by McCulloch and Pitts (1943). It consists of :-

- 1 n input nodes x_1, x_2, \dots, x_n and one output node O.
- 2 An n-vector X applied at input nodes, in one-to-one mapping.
- 3 It takes real valued inputs and produces real valued output.
- 4 Each neuron is associated to an activation function which transforms the input to a output value.

The Basic Neuron II

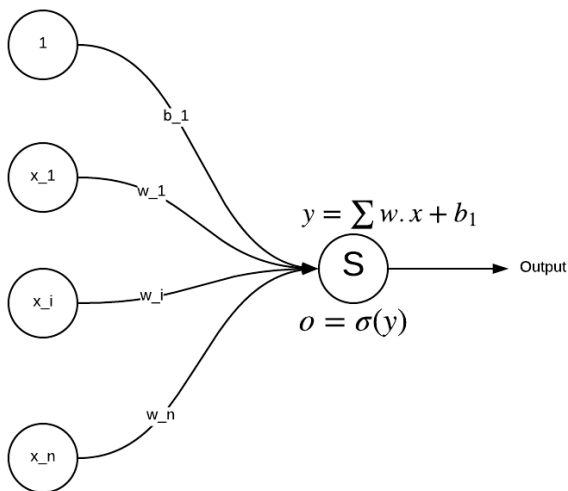


Figure 3: neuron with bias

Activation Functions I

They are also called as Transfer function. mainly they are divided into 2 types:

- 1 Linear Activation Function
- 2 Non- Linear Activation Function

Linear or Identity Activation

Function: The function is a line or linear. Therefore, the output of the functions will not be confined between any range.

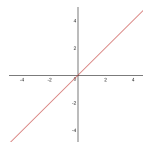


Figure 4: Linear Function

The Nonlinear Activation Functions are mainly divided on the basis of their range or curves-

- 1 Sigmoid or Logistic Function

Activation Functions II

- ② Tanh or hyperbolic tangent Activation Function
- ③ ReLU (Rectified Linear Unit) Activation Function
- ④ Leaky ReLU

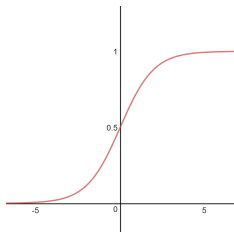


Figure 5: Logistic Function

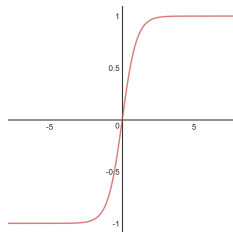


Figure 6: Tanh Function

Activation Functions III

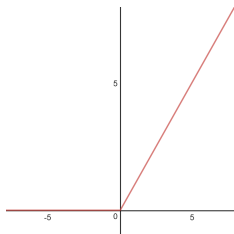


Figure 7: Rectified Linear Unit

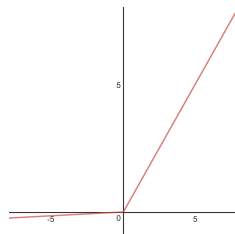


Figure 8: leaky ReLU

Comparison Between Activation Functions I

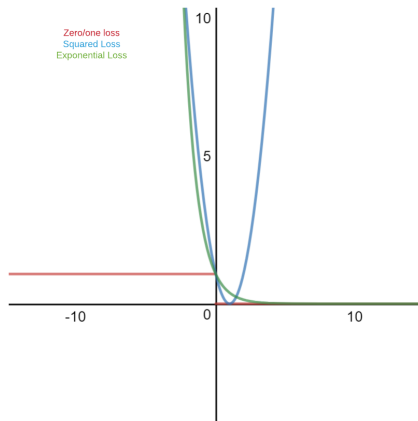


Figure 9: Activation Functions

Comparison Between Activation Functions II

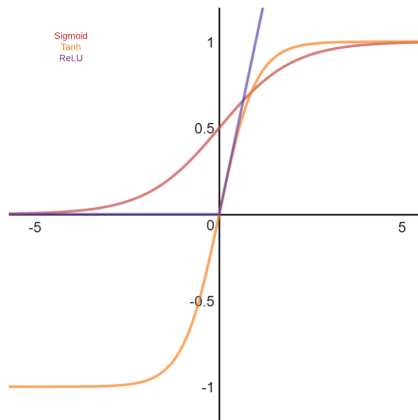


Figure 10: Activation Functions

Chain Rule I

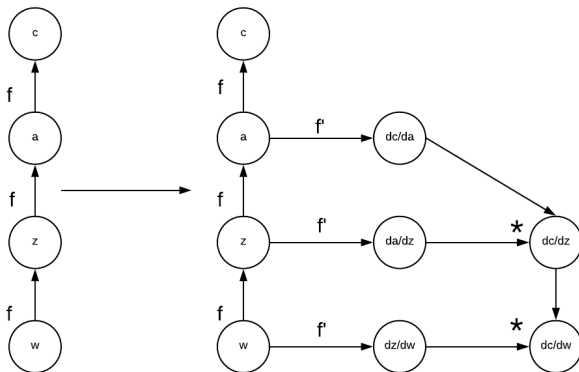


Figure 11: Chain Rule

Introduction I

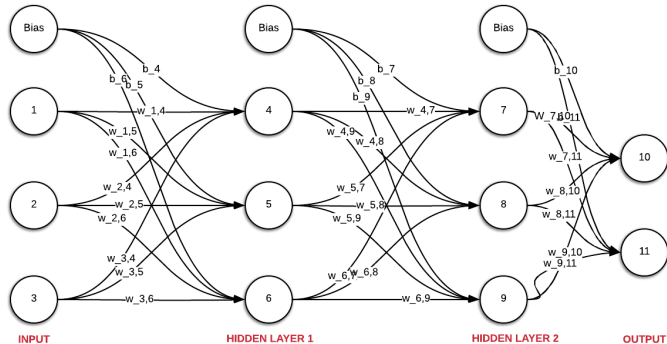


Figure 12: Neural Network with 2 hidden layers

Introduction II

$$\begin{bmatrix} \textit{Input} \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$$\begin{bmatrix} \textit{Output} \end{bmatrix} = \begin{bmatrix} y_{10} \\ y_{11} \end{bmatrix}$$

Output at First Hidden Layer I

Output at First Hidden Layer:

- 1 Net input of hidden layer 1

$$\begin{bmatrix} z_4 \\ z_5 \\ z_6 \end{bmatrix} = \begin{bmatrix} w_{1,4} & w_{2,4} & w_{3,4} \\ w_{1,5} & w_{2,5} & w_{3,5} \\ w_{1,6} & w_{2,6} & w_{3,6} \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} b_4 \\ b_5 \\ b_6 \end{bmatrix}$$

- 2 Output of hidden layer 1

$$\begin{bmatrix} a_4 \\ a_5 \\ a_6 \end{bmatrix} = \sigma \begin{bmatrix} z_4 \\ z_5 \\ z_6 \end{bmatrix}$$

Output at First Hidden Layer II

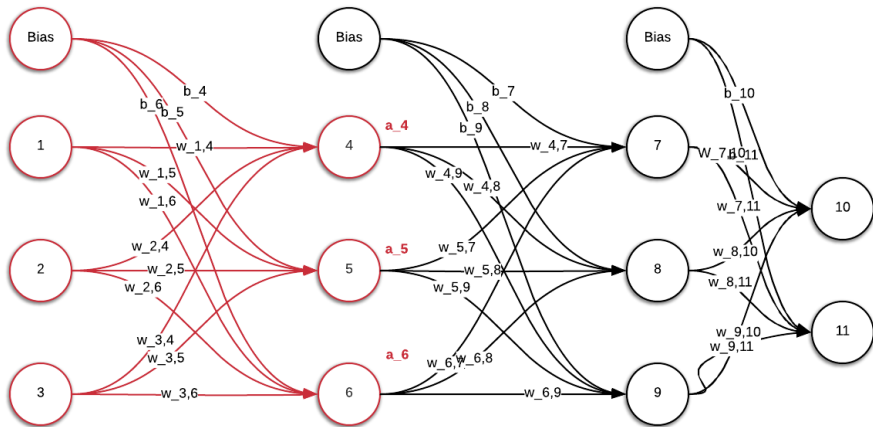


Figure 13: Output at First Hidden Layer

Output at Second Hidden Layer I

Output at Second Hidden Layer:

- 1 Net input of hidden layer 2

$$\begin{bmatrix} z_7 \\ z_8 \\ z_9 \end{bmatrix} = \begin{bmatrix} w_{4,7} & w_{5,7} & w_{6,7} \\ w_{4,8} & w_{5,8} & w_{6,8} \\ w_{4,9} & w_{5,9} & w_{6,9} \end{bmatrix} \cdot \begin{bmatrix} a_4 \\ a_5 \\ a_6 \end{bmatrix} + \begin{bmatrix} b_7 \\ b_8 \\ b_9 \end{bmatrix}$$

- 2 Output of hidden layer 2

$$\begin{bmatrix} a_7 \\ a_8 \\ a_9 \end{bmatrix} = \sigma \begin{bmatrix} z_7 \\ z_8 \\ z_9 \end{bmatrix}$$

Output at Second Hidden Layer II

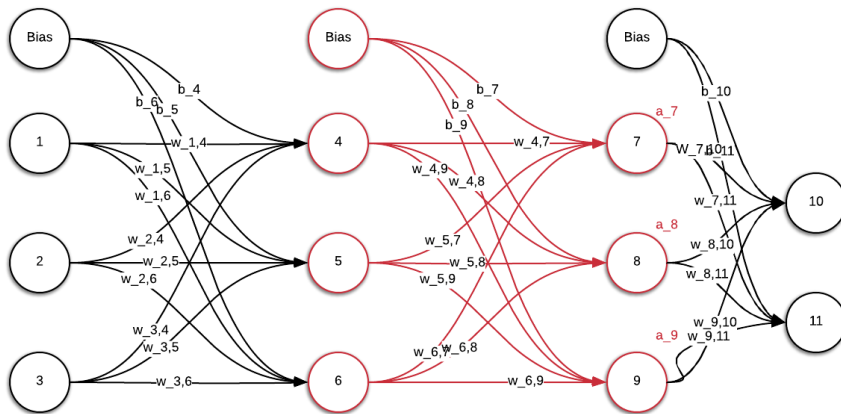


Figure 14: Output at Second Hidden Layer

Output at Final Layer I

Output at Final Layer:

- 1 Net input of final layer

$$\begin{bmatrix} z_{10} \\ z_{11} \end{bmatrix} = \begin{bmatrix} w_{7,10} & w_{8,10} & w_{9,10} \\ w_{7,11} & w_{8,11} & w_{9,11} \end{bmatrix} \cdot \begin{bmatrix} a_7 \\ a_8 \\ a_9 \end{bmatrix} + \begin{bmatrix} b_{10} \\ b_{11} \end{bmatrix}$$

- 2 Output of final layer

$$\begin{bmatrix} a_{10} \\ a_{11} \end{bmatrix} = \sigma \begin{bmatrix} z_{10} \\ z_{11} \end{bmatrix}$$

Output at Final Layer II

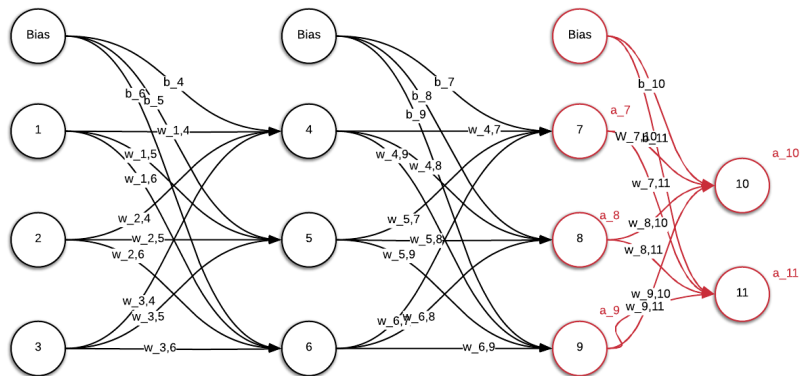


Figure 15: Output at Final Layer

Calculating Total Error I

Total Error:

$$C_T = \sum \frac{1}{2}(\text{target} - \text{output})^2$$

$$C_T = \frac{1}{2}(y_{10} - a_{10})^2 + \frac{1}{2}(y_{11} - a_{11})^2$$

Error at last layer neuron I

Error at Output Neuron 10:

$$\frac{\partial C_T}{\partial w} = \frac{\partial C_{10}}{\partial a_{10}} * \frac{\partial a_{10}}{\partial z_{10}} * \frac{\partial z_{10}}{\partial w}$$

$$\frac{\partial C_T}{\partial w} = \delta_{10} * \frac{\partial z_{10}}{\partial w}$$

$$\frac{\partial C}{\partial w} = -(y_{10} - a_{10}) * a_{10} * (1 - a_{10}) * \frac{\partial z_{10}}{\partial w}$$

Change in output layer weights (dependent on neuron 10)

$$w_{7,10} = w_{7,10} - \eta * \frac{\partial C_{10}}{\partial w}$$

$$w_{7,10} = w_{7,10} + \eta * (y_{10} - a_{10}) * a_{10} * (1 - a_{10}) * \frac{\partial z_{10}}{\partial w_{7,10}}$$

$$w_{7,10} = w_{7,10} + \eta * (y_{10} - a_{10}) * a_{10} * (1 - a_{10}) * a_7$$

Similarly

$$w_{8,10} = w_{8,10} + \eta * (y_{10} - a_{10}) * a_{10} * (1 - a_{10}) * a_8$$

$$w_{9,10} = w_{9,10} + \eta * (y_{10} - a_{10}) * a_{10} * (1 - a_{10}) * a_9$$

Error at last layer neuron II

$$b_{10} = b_{10} + \eta * (y_{10} - a_{10}) * a_{10} * (1 - a_{10})$$

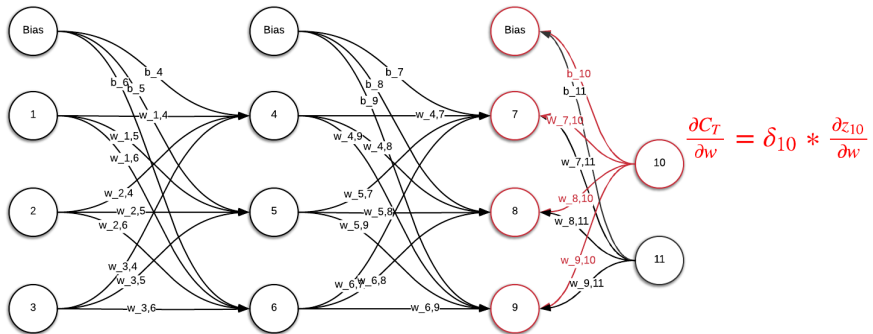


Figure 16: Error at Output Neuron 10

Error at hidden layer 2 neuron I

Error at hidden layer neuron 7:

$$\frac{\partial C_T}{\partial w} = \frac{\partial C_T}{\partial a_7} * \frac{\partial a_7}{\partial z_7} * \frac{\partial z_7}{\partial w}$$

$$\frac{\partial C_T}{\partial w} = \left(\frac{\partial C_{10}}{\partial a_7} + \frac{\partial C_{11}}{\partial a_7} \right) * \frac{\partial a_7}{\partial z_7} * \frac{\partial z_7}{\partial w}$$

$$\frac{\partial C_T}{\partial w} = \left(\frac{\partial C_{10}}{\partial a_{10}} * \frac{\partial a_{10}}{\partial z_{10}} * \frac{\partial z_{10}}{\partial a_7} + \frac{\partial C_{11}}{\partial a_{11}} * \frac{\partial a_{11}}{\partial z_{11}} * \frac{\partial z_{11}}{\partial a_7} \right) * \frac{\partial a_7}{\partial z_7} * \frac{\partial z_7}{\partial w}$$

$$\frac{\partial C_T}{\partial w} = \left(\delta_{10} * \frac{\partial z_{10}}{\partial a_7} + \delta_{11} * \frac{\partial z_{11}}{\partial a_7} \right) * \frac{\partial a_7}{\partial z_7} * \frac{\partial z_7}{\partial w}$$

$$\frac{\partial C_T}{\partial w} = \left(\delta_{10} * w_{7,10} + \delta_{11} * w_{7,11} \right) * a_7 * (1 - a_7) * \frac{\partial z_7}{\partial w}$$

$$\frac{\partial C_T}{\partial w} = \delta_7 * \frac{\partial z_7}{\partial w}$$

Change in hidden layer weights (dependent on neuron 7)

$$w_{4,7} = w_{4,7} - \eta * \frac{\partial C_T}{\partial w}$$

$$w_{4,7} = w_{4,7} - \eta * \delta_7 * \frac{\partial z_7}{\partial w}$$

$$w_{4,7} = w_{4,7} - \eta * \delta_7 * a_4$$

Error at hidden layer 2 neuron II

similarly

$$w_{5,7} = w_{5,7} - \eta * \delta_7 * a_5$$

$$w_{6,7} = w_{6,7} - \eta * \delta_7 * a_6$$

$$b_7 = b_7 - \eta * \delta_7$$

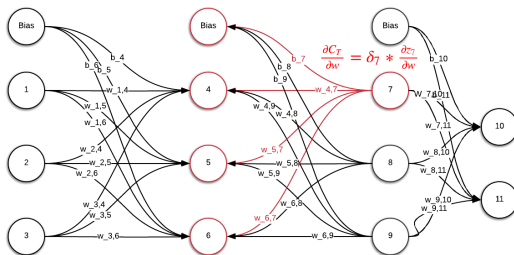


Figure 17: Error at Neuron 7

Error at hidden layer 1 neuron I

Error at hidden layer neuron 4:

$$\frac{\partial C_T}{\partial w} = \frac{\partial C_T}{\partial a_4} * \frac{\partial a_4}{\partial z_4} * \frac{\partial z_4}{\partial w}$$

$$\frac{\partial C_T}{\partial w} = \left(\frac{\partial C_7}{\partial a_4} + \frac{\partial C_8}{\partial a_4} + \frac{\partial C_9}{\partial a_4} \right) * \frac{\partial a_4}{\partial z_4} * \frac{\partial z_4}{\partial w}$$

$$\frac{\partial C_T}{\partial w} = \left(\frac{\partial C_7}{\partial a_7} * \frac{\partial a_7}{\partial z_7} * \frac{\partial z_7}{\partial a_4} + \frac{\partial C_8}{\partial a_8} * \frac{\partial a_8}{\partial z_8} * \frac{\partial z_8}{\partial a_4} + \frac{\partial C_9}{\partial a_9} * \frac{\partial a_9}{\partial z_9} * \frac{\partial z_9}{\partial a_4} \right) * \frac{\partial a_4}{\partial z_4} * \frac{\partial z_4}{\partial w}$$

$$\frac{\partial C_T}{\partial w} = \left(\delta_7 * \frac{\partial z_7}{\partial a_4} + \delta_8 * \frac{\partial z_8}{\partial a_4} + \delta_9 * \frac{\partial z_9}{\partial a_4} \right) * \frac{\partial a_4}{\partial z_4} * \frac{\partial z_4}{\partial w}$$

$$\frac{\partial C_T}{\partial w} = \left(\delta_7 * w_{4,7} + \delta_8 * w_{4,8} + \delta_9 * w_{4,9} \right) * a_4 * (1 - a_4) * \frac{\partial z_4}{\partial w}$$

$$\frac{\partial C_T}{\partial w} = \delta_4 * \frac{\partial z_4}{\partial w}$$

Change in hidden layer weights (dependent on neuron 4)

$$w_{1,4} = w_{1,4} - \eta * \frac{\partial C_T}{\partial w}$$

$$w_{1,4} = w_{1,4} - \eta * \delta_4 * \frac{\partial z_4}{\partial w}$$

$$w_{1,4} = w_{1,4} - \eta * \delta_4 * x_1$$

Error at hidden layer 1 neuron II

similarly

$$w_{2,4} = w_{2,4} - \eta * \delta_4 * x_2$$

$$w_{3,4} = w_{3,4} - \eta * \delta_4 * x_3$$

$$b_4 = b_4 - \eta * \delta_4$$

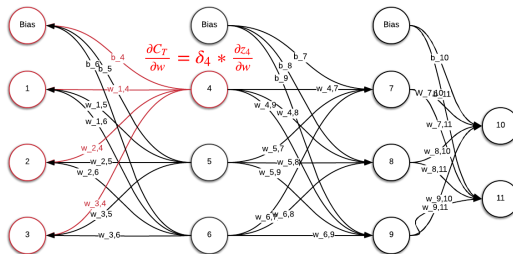


Figure 18: Error at Neuron 4

Example 1

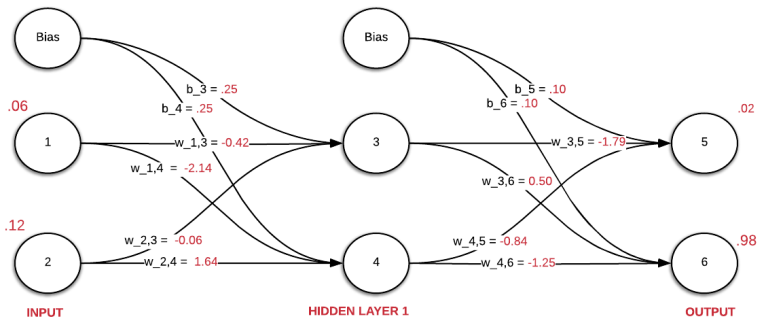


Figure 19: Example of Neural Network

Example II

$$\begin{bmatrix} \text{Input} \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} .06 \\ .12 \end{bmatrix}$$

$$\begin{bmatrix} \text{Output} \end{bmatrix} = \begin{bmatrix} y_5 \\ y_6 \end{bmatrix} = \begin{bmatrix} .02 \\ .98 \end{bmatrix}$$

$$\eta = .50$$

$$\begin{bmatrix} z_3 \\ z_4 \end{bmatrix} = \begin{bmatrix} w_{1,3} & w_{2,3} \\ w_{1,4} & w_{2,4} \end{bmatrix} \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} + \begin{bmatrix} b_3 \\ b_4 \end{bmatrix}$$

$$\begin{bmatrix} z_3 \\ z_4 \end{bmatrix} = \begin{bmatrix} -0.42 & -0.06 \\ -2.14 & 1.64 \end{bmatrix} \cdot \begin{bmatrix} .06 \\ .12 \end{bmatrix} + \begin{bmatrix} .25 \\ .25 \end{bmatrix} = \begin{bmatrix} 0.2176 \\ 0.3184 \end{bmatrix}$$

$$\begin{bmatrix} a_3 \\ a_4 \end{bmatrix} = \sigma \begin{bmatrix} z_3 \\ z_4 \end{bmatrix}$$

$$\begin{bmatrix} a_3 \\ a_4 \end{bmatrix} = \sigma \begin{bmatrix} 0.2176 \\ 0.3184 \end{bmatrix} = \begin{bmatrix} 0.55418636 \\ 0.57893427 \end{bmatrix}$$

Example III

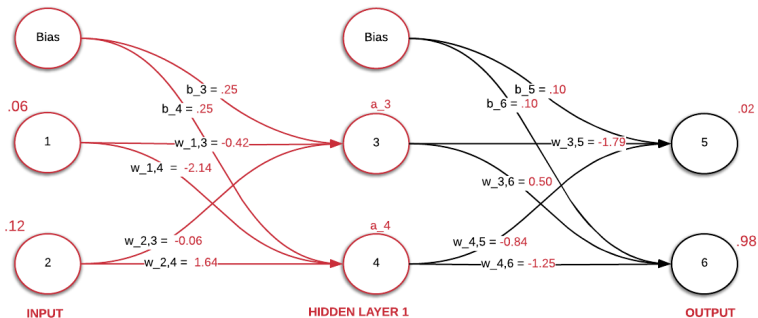


Figure 20: Example of Neural Network

Example IV

$$\begin{bmatrix} z_5 \\ z_6 \end{bmatrix} = \begin{bmatrix} w_{3,5} & w_{4,5} \\ w_{3,6} & w_{4,6} \end{bmatrix} \cdot \begin{bmatrix} a_3 \\ a_4 \end{bmatrix} + \begin{bmatrix} b_5 \\ b_6 \end{bmatrix}$$

$$\begin{bmatrix} z_5 \\ z_6 \end{bmatrix} = \begin{bmatrix} -1.79 & -0.84 \\ 0.50 & -1.25 \end{bmatrix} \cdot \begin{bmatrix} 0.55418636 \\ 0.57893427 \end{bmatrix} + \begin{bmatrix} .10 \\ .10 \end{bmatrix} = \begin{bmatrix} -1.37829837 \\ -0.34657466 \end{bmatrix}$$

$$\begin{bmatrix} a_5 \\ a_6 \end{bmatrix} = \sigma \begin{bmatrix} z_5 \\ z_6 \end{bmatrix}$$

$$\begin{bmatrix} a_5 \\ a_6 \end{bmatrix} = \sigma \begin{bmatrix} -1.37829837 \\ -0.34657466 \end{bmatrix} = \begin{bmatrix} 0.20128243 \\ 0.4142133 \end{bmatrix}$$

Example V

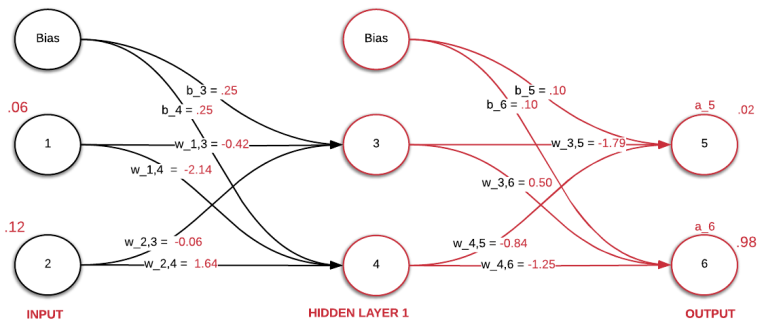


Figure 21: Example of Neural Network

Example VI

$$C_T = \frac{1}{2}(y_5 - a_5)^2 + \frac{1}{2}(y_6 - a_6)^2$$

$$C_T = \frac{1}{2}(.02 - 0.20128243)^2 + \frac{1}{2}(.98 - 0.4142133)^2$$

$$C_T = 0.17648895466179743$$

Weight updation on final layer:

$$\delta_5 = -(y_5 - a_5) * a_5 * (1 - a_5)$$

$$w_{3,5} = w_{3,5} - \eta * \delta_5 * a_3$$

$$w_{3,5} = -1.79807571$$

$$b_5 = b_5 - \eta * \delta_5$$

$$b_5 = 0.15406923$$

Similarly:

$$w_{4,5} = -0.84843634$$

$$w_{3,6} = 0.53804014$$

$$w_{4,6} = -1.21026113$$

Example VII

$$b_6 = 0.15406923$$

Weight update on hidden layer:

$$\delta_3 = (\delta_5 * w_{3,5} + \delta_6 * w_{3,6}) * a_3 * (1 - a_3)$$

$$w_{1,3} = w_{1,3} - \eta * \delta_3 * x_1$$

$$w_{1,3} = -0.4191045$$

$$b_3 = b_3 - \eta * \delta_3$$

$$b_3 = 0.24699192$$

Similarly:

$$w_{2,3} = -0.05820914$$

$$w_{1,4} = -2.14107592$$

$$w_{2,4} = 1.63784817$$

$$b_4 = 0.24699192$$

Convolutional Neural network I

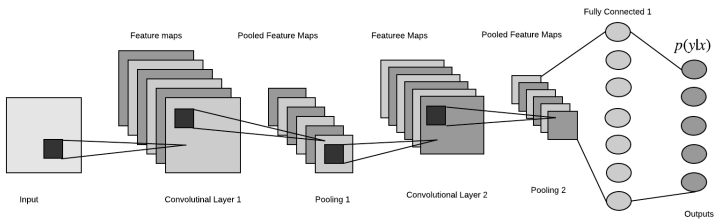


Figure 22: Convolutional Neural network

Convolution I

1	2	0	3	1
3	0	3	0	3
0	1	0	1	2
2	0	2	3	1
1	3	0	2	0

Input Image (5*5)

1	-1	1
-1	-1	-1
1	1	1

Filter (3*3)

1	1	1
-1	-1	-1
1	-1	1

180 degree rotated Filter for
Convolution (3*3)

Figure 23: Input Image (size 5*5), Filter (3*3)

Convolution II

$1*(1)$	$2*(1)$	$0*(1)$	3	1
$3*(-1)$	$0*(-1)$	$3*(-1)$	0	3
$0*(1)$	$1*(-1)$	$0*(1)$	1	2
2	0	2	3	1
1	3	0	2	0

Convolution

-4		

Convolved Output

Figure 24: Convolution Operation at First Position

Convolution III

1	2*(1)	0*(1)	3*(1)	1
3	0*(-1)	3*(-1)	0*(-1)	3
0	1*(1)	0*(-1)	1*(1)	2
2	0	2	3	1
1	3	0	2	0

Convolution

-4	4	

Convolved Output

Figure 25: Convolution Operation at Second Position

Convolution IV

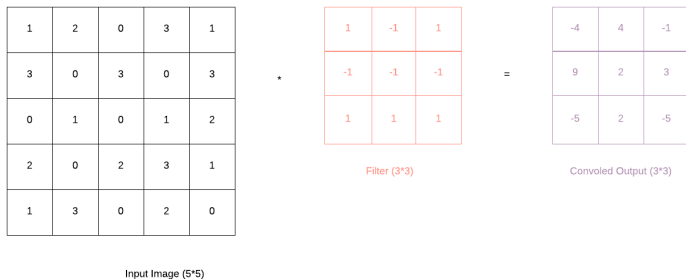


Figure 26: Convolution Output

Rectified Output I

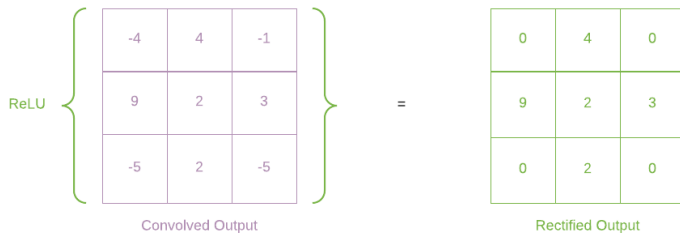


Figure 27: Rectified Output

Pooling I



Figure 28: Max Pooled Output

Computational Considerations I

Largest bottleneck while constructing ConvNet architecture is memory. Generally GPU have a limit of 3/4/6 GB memory, but modern GPU have 12GB memory. There are 3 major sources of memory to keep track of:

- 1 The intermediate volume sizes are the Raw no of activations and gradient at each layer of convNet
- 2 The parameter sizes are the numbers that hold the network parameters, their gradients during back propagation. So the memory to store parameter vector must be multiplied by a factor of 2 or 3
- 3 Every ConvNet implementation needs to maintain miscellaneous memory, such as the image data batches etc.

Case Studies I

Network	Year	Layers	Remark
Alexnet	2012	7	Winner of ILSVRC 2012 challenge
VGG-19	2014	19	Runner up of ILSVRC 2014 challenge
GoogleNet	2014	22	Winner of ILSVRC 2014 challenge
Resnet-50	2015	50	Winner of ILSVRC 2015 challenge

CNN Example I

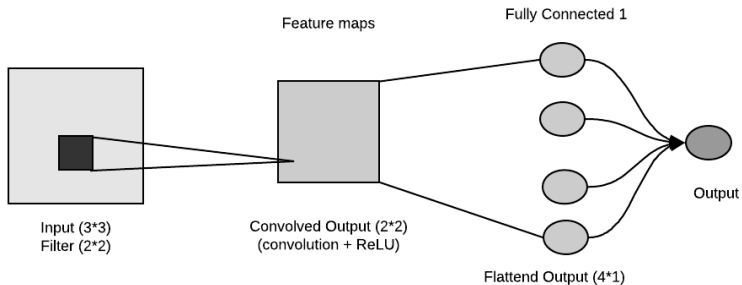


Figure 29: CNN Example (Architecture)

Forward Pass I

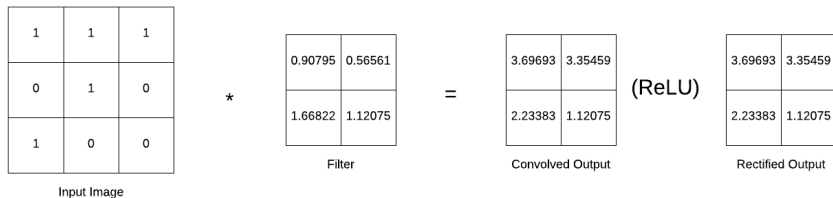


Figure 30: Output of Convolution Layer

Forward Pass II

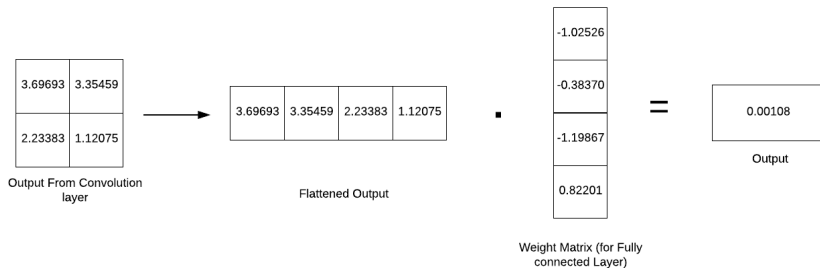


Figure 31: Output of Fully Connected Layer)

Backward Pass I

$$\text{delta_fc} = (\text{output} - \text{actual_output}) * d_sigmoid(\text{output})$$

$$\text{delta_fc} = (0.00108 - 0.77) * 0.00107 = -0.00083$$

$$\text{grad_fc} = \text{flattened_output.T}.\text{dot}(\text{delta_fc})$$

$$\text{grad_fc} = \begin{bmatrix} 3.69693349 \\ 3.35458658 \\ 2.23383253 \\ 1.12075406 \end{bmatrix} * -0.00083$$

$$\text{weight_fc} = \text{weight_fc} - \text{grad_fc} * (\text{learning_rate} = 0.5)$$

$$\text{weight_fc} = \begin{bmatrix} -1.02373 \\ -0.38231 \\ 1.19775 \\ 0.82248 \end{bmatrix}$$

Figure 32: Updated Weight Matrix of Fully Connected Layer

Backward Pass II

```
delta_conv = np.reshape((delta_fc).dot(weight_fc.T), (2, 2))
```

```
grad_conv = delta_conv * d_relu(rectified_output)
```

```
grad_conv = np.rot90(signal.convolve2d(input, np.rot90(grad_conv, 2), 'valid'), 2)
```

```
filter = filter - grad_conv * (learning_rate = 0.5)
```

```
filter = 
$$\begin{bmatrix} 0.90753 & 0.56495 \\ 1.66714 & 1.12051 \end{bmatrix}$$

```

Figure 33: Updated Filter of Convolution Layer

The End