

Fig. 3: MLP

解题思路:

首先进行正向传播,公式如下:

$$egin{aligned} h_1 &= x_1w_{11} + x_2w_{13} + b_1 \ h_2 &= x_1w_{12} + x_2w_{14} + b_1 \ h_{1out} &= sigmod(h_1) \ h_{2out} &= sigmod(h_2) \ y_1 &= h_{1out}w_{21} + h_{2out}w_{23} + b_2 \ y_2 &= h_{1out}w_{22} + h_{2out}w_{24} + b_2 \end{aligned}$$

将数据带入公式, 计算得到:

$$h1 = 0.3232 \ h2 = 0.3232 \ h_{1out} = 0.580104 \ h_{2out} = 0.580104 \ y_1 = 1.21 \ y_2 = 1.10$$

接下来,按照MSE的公式计算误差:

$$E = rac{1}{2}[(y_1 - label1)^2 + (y_2 - label2)^2]$$

代入数据得到:

$$E = \frac{1}{2}[(1.21 - 0.05)^2 + (1.10 - 0.95)] = 0.68405$$

接下来根据结果,进行反向传播,过程如下:

依次求误差E对于各个参数的导数:

首先计算E对于 $w_{21}, w_{23}, w_{22}, w_{24}$ 的导数,利用偏导的链式法则:

$$\begin{split} \frac{\partial E}{\partial w_{21}} &= \frac{\partial E}{\partial y_1} \cdot \frac{\partial y_1}{\partial w_{21}} = (y_1 - label_1) * h_{1out} \\ \frac{\partial E}{\partial w_{23}} &= \frac{\partial E}{\partial y_1} \cdot \frac{\partial y_1}{\partial w_{23}} = (y_1 - label_1) * h_{2out} \\ \frac{\partial E}{\partial w_{22}} &= \frac{\partial E}{\partial y_1} \cdot \frac{\partial y_1}{\partial w_{22}} = (y_2 - label_1) * h_{1out} \\ \frac{\partial E}{\partial w_{24}} &= \frac{\partial E}{\partial y_1} \cdot \frac{\partial y_1}{\partial w_{24}} = (y_2 - label_1) * h_{2out} \end{split}$$

接下来计算E对于 b_2 的偏导,结果如下:

$$\frac{\partial E}{\partial b_2} = \frac{\partial E}{\partial y_1} \cdot \frac{\partial y_1}{\partial b_2} + \frac{\partial E}{\partial y_2} \cdot \frac{\partial y_2}{\partial b_2} = (y_1 - label_1) + (y_2 - label_2)$$

然后计算E对于 $w_{11}, w_{12}, w_{13}, w_{14}$ 的偏导,利用偏导的链式法则,得到:

$$\begin{split} \frac{\partial E}{\partial w_{11}} &= \frac{\partial E}{\partial y_1} \cdot \frac{\partial y_1}{\partial h_{1out}} \cdot \frac{\partial h_{1out}}{\partial h_1} \cdot \frac{\partial h_1}{\partial w_{11}} + \frac{\partial E}{\partial y_2} \cdot \frac{\partial y_2}{\partial h_{1out}} \cdot \frac{\partial h_{1out}}{\partial h_1} \cdot \frac{\partial h_1}{\partial w_{11}} \\ &= \left[(y_1 - label_1) * w_{21} + (y_2 - label_2) * w_{22} \right] * h_{1out} (1 - h_{1out}) * x_1 \end{split}$$

$$egin{aligned} rac{\partial E}{\partial w_{12}} &= rac{\partial E}{\partial y_1} \cdot rac{\partial y_1}{\partial h_{2out}} \cdot rac{\partial h_{2out}}{\partial h_2} \cdot rac{\partial h_2}{\partial w_{12}} + rac{\partial E}{\partial y_2} \cdot rac{\partial y_2}{\partial h_{2out}} \cdot rac{\partial h_{2out}}{\partial h_2} \cdot rac{\partial h_2}{\partial w_{12}} \ &= \left[(y_1 - label_1) * w_{23} + (y_2 - label_2) * w_{24}
ight] * h_{2out} (1 - h_{2out}) * x_1 \end{aligned}$$

$$egin{aligned} rac{\partial E}{\partial w_{13}} &= rac{\partial E}{\partial y_1} \cdot rac{\partial y_1}{\partial h_{1out}} \cdot rac{\partial h_{1out}}{\partial h_1} \cdot rac{\partial h_1}{\partial w_{13}} + rac{\partial E}{\partial y_2} \cdot rac{\partial y_2}{\partial h_{1out}} \cdot rac{\partial h_{1out}}{\partial h_1} \cdot rac{\partial h_1}{\partial w_{13}} \ &= \left[(y_1 - label_1) * w_{21} + (y_2 - label_2) * w_{22}
ight] * h_{1out} (1 - h_{1out}) * x_2 \end{aligned}$$

$$egin{aligned} rac{\partial E}{\partial w_{14}} &= rac{\partial E}{\partial y_1} \cdot rac{\partial y_1}{\partial h_{2out}} \cdot rac{\partial h_{2out}}{\partial h_2} \cdot rac{\partial h_2}{\partial w_{14}} + rac{\partial E}{\partial y_2} \cdot rac{\partial y_2}{\partial h_{2out}} \cdot rac{\partial h_{2out}}{\partial h_2} \cdot rac{\partial h_2}{\partial w_{14}} \\ &= \left[(y_1 - label_1) * w_{23} + (y_2 - label_2) * w_{24}
ight] * h_{2out} (1 - h_{2out}) * x_2 \end{aligned}$$

再计算E对于 b_1 的偏导,利用偏导的链式法则,得到:

$$\begin{split} \frac{\partial E}{\partial b_1} &= \frac{\partial E}{\partial y_1} \cdot \frac{\partial y_1}{\partial h_{1out}} \cdot \frac{\partial h_{1out}}{\partial h_1} \cdot \frac{\partial h_1}{\partial b_1} + \frac{\partial E}{\partial y_2} \cdot \frac{\partial y_2}{\partial h_{1out}} \cdot \frac{\partial h_{1out}}{\partial h_1} \cdot \frac{\partial h_1}{\partial b_1} \\ &+ \frac{\partial E}{\partial y_1} \cdot \frac{\partial y_1}{\partial h_{2out}} \cdot \frac{\partial h_{2out}}{\partial h_2} \cdot \frac{\partial h_2}{\partial b_1} + \frac{\partial E}{\partial y_2} \cdot \frac{\partial y_2}{\partial h_{2out}} \cdot \frac{\partial h_{2out}}{\partial h_2} \cdot \frac{\partial h_2}{\partial b_1} \\ &= (y_1 - label_1) * w_{21} * h_{1out} (1 - h_{1out}) + (y_2 - label_2) * w_{22} * h_{1out} (1 - h_{1out}) \\ &+ (y_1 - label_1) * w_{23} * h_{2out} (1 - h_{2out}) + (y_2 - label_2) * w_{24} * h_{2out} (1 - h_{2out}) \end{split}$$

将数据带入公式得:

$$\begin{split} \frac{\partial E}{\partial w_{21}} &= 0.67292064 \\ \frac{\partial E}{\partial w_{22}} &= 0.0870156 \\ \frac{\partial E}{\partial w_{23}} &= 0.67292064 \\ \frac{\partial E}{\partial w_{23}} &= 0.0870156 \\ \frac{\partial E}{\partial w_{24}} &= 0.0870156 \\ \frac{\partial E}{\partial b_2} &= 1.31 \\ \frac{\partial E}{\partial w_{11}} &= 0.0126176174877312 \\ \frac{\partial E}{\partial w_{12}} &= 0.01360169421843456 \\ \frac{\partial E}{\partial w_{13}} &= 0.0189264262315968 \\ \frac{\partial E}{\partial w_{13}} &= 0.02040254132765184 \\ \frac{\partial E}{\partial b_1} &= 0.359650815070176 \end{split}$$

对所有参数,更新公式为:

$$w_{new} = w - lpha rac{\partial E}{\partial w}$$

按照更新公式(计算结果保留4位小数):

$$w_{11}' = 0.24 - 0.5 * 0.0126176174877312 \approx 0.2337$$
 $w_{12}' = 0.3 - 0.5 * 0.01360169421843456 \approx 0.2932$
 $w_{13}' = 0.2 - 0.5 * 0.0189264262315968 \approx 0.1905$
 $w_{14}' = 0.16 - 0.5 * 0.02040254132765184 \approx 0.1498$
 $b_1' = 0.28 - 0.5 * 0.359650815070176 \approx 0.1002$
 $w_{21}' = 0.5 - 0.5 * 0.67292064 \approx 0.1635$
 $w_{22}' = 0.45 - 0.5 * 0.0870156 \approx 0.4065$
 $w_{23}' = 0.55 - 0.5 * 0.67292064 \approx 0.2135$
 $w_{24}' = 0.4 - 0.5 * 0.0870156 \approx 0.3565$
 $b_2' = 0.6 - 0.5 * 1.31 = -0.055$