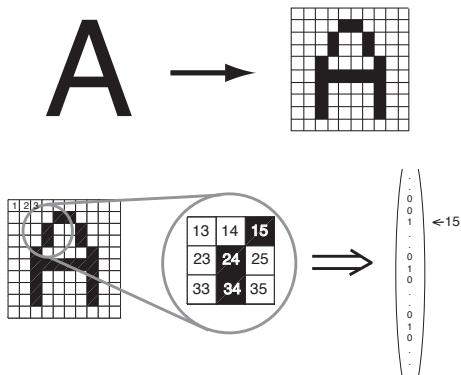


# Neuroinformatics

April 5, 2012

Lecture 8: Feed Forward Networks

## Digital representation of a letter



**Optical character recognition:** Predict meaning from features.  
E.g., given features  $\mathbf{x}$ , what is the character  $\mathbf{y}$

$$f : \mathbf{x} \in \mathbf{S}_1^n \rightarrow \mathbf{y} \in \mathbf{S}_2^m$$

## Examples given by lookup table

### Boolean AND function

$x_1$	$x_2$	$y$
0	0	1
0	1	0
1	0	0
1	1	1

### Look-up table for a non-boolean example function

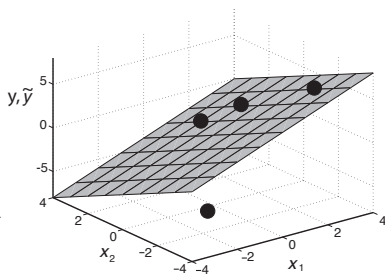
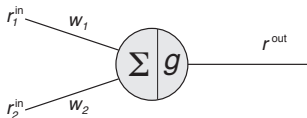
$x_1$	$x_2$	$y$
1	2	-1
2	1	1
3	-2	5
-1	-1	7
...	...	...

## The population node as perceptron

**Update rule:**  $\mathbf{r}^{\text{out}} = g(\mathbf{w}\mathbf{r}^{\text{in}})$  (component-wise:  $r_i^{\text{out}} = g(\sum_j w_{ij}r_j^{\text{in}})$ )

For example:  $r_j^{\text{in}} = x_j$ ,  $\tilde{y} = r^{\text{out}}$ , linear grain function  $g(x) = x$ :

$$\tilde{y} = w_1x_1 + w_2x_2$$



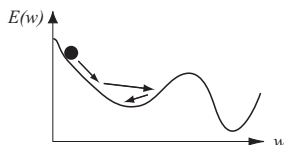
## How to find the right weight values?

**Objective (error) function**, for example: mean square error (MSE)

$$E = \frac{1}{2} \sum_i (r_i^{\text{out}} - y_i)^2$$

**Gradient descent** method:  $w_{ij} \leftarrow w_{ij} - \epsilon \frac{\partial E}{\partial w_{ij}}$   
 $= w_{ij} - \epsilon (y_i - r_i^{\text{out}}) r_j^{\text{in}}$

for MSE, linear gain



Initialize weights arbitrarily

Repeat until error is sufficiently small

Apply a sample pattern to the input nodes:  $r_i^0 = r_i^{\text{in}} = \xi_i^{\text{in}}$

Calculate rate of the output nodes:  $r_i^{\text{out}} = g(\sum_j w_{ij} r_j^{\text{in}})$

Compute the delta term for the output layer:  $\delta_i = g'(h_i^{\text{out}})(\xi_i^{\text{out}} - r_i^{\text{out}})$

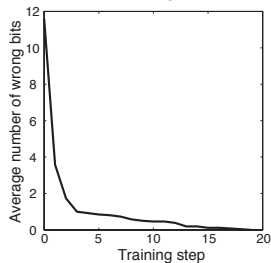
Update the weight matrix by adding the term:  $\Delta w_{ij} = \epsilon \delta_i r_j^{\text{in}}$

# Example: OCR

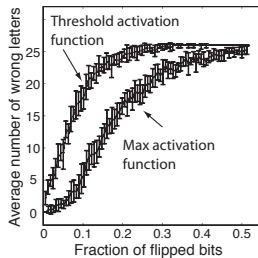
A. Training pattern

```
>> displayLetter(1)
  +++
  +++
 +++++
 ++ ++
 ++  ++
 +++  +++
 ++++++++
 ++++++++
 +++    +++
 +++    +++
 +++    +++
 +++    +++
```

B. Learning curve



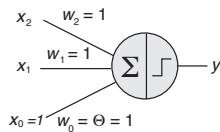
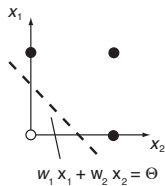
C. Generalization ability



# Example: Boolean function

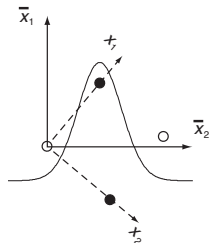
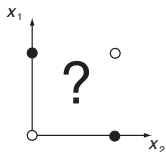
## A. Boolean OR function

$x_1$	$x_2$	$y$
0	0	0
0	1	1
1	0	1
1	1	1



## B. Boolean XOR function

$x_1$	$x_2$	$y$
0	0	0
0	1	1
1	0	1
1	1	0



## perceptronTrain.m

```
1  %% Letter recognition with threshold perceptron
2  clear; clf;
3  nIn=12*13; nOut=26;
4  wOut=rand(nOut,nIn)-0.5;
5
6  % training vectors
7  load pattern1;
8  rIn=reshape(pattern1', nIn, 26);
9  rDes=diag(ones(1,26));
10
11 % Updating and training network
12 for training_step=1:20;
13     % test all pattern
14     rOut=(wOut*rIn)>0.5;
15     distH=sum(sum((rDes-rOut).^2))/26;
16     error(training_step)=distH;
17     % training with delta rule
18     wOut=wOut+0.1*(rDes-rOut)*rIn';
19 end
20
21 plot(0:19,error)
22 xlabel('Training step')
23 ylabel('Average Hamming distance')
```



## Perceptron as Linear Classifier: ML approach

- ▶ Assume a binary classification problem, i.e.  $S = \{s_1, s_2\}$ .
- ▶ One discriminant function  $g(\vec{x})$  enough: classify
$$y = \begin{cases} s_1, & \text{if } g(\vec{x}) > 0; \\ s_2, & \text{otherwise.} \end{cases}$$
- ▶ we will estimate  $\vec{b}, c$  directly from the given sample  $D = \{(\vec{x}_1, y_1), (\vec{x}_2, y_2) \dots (\vec{x}_m, y_m)\}$ .
- ▶ We want  $(\vec{b}^t \vec{x}_i + c) > 0$  if  $y_i = s_1$  and  $(\vec{b}^t \vec{x}_i + c) < 0$  otherwise.
- ▶ Same as requesting  $(\vec{b}^t \vec{z}_i + c) > 0$  for all  $z_i$ , where  $z_i = x_i$  if  $y_i = s_1$  and  $z_i = -x_i$  otherwise.
- ▶ Let formally  $z_i^{n+1} = 1 \forall i$  and  $\vec{w} = [\vec{b}, c]$  (add  $c$  as the last component of  $\vec{w}$ ).
- ▶ Thus we can write simply  $g(\vec{z}) = \vec{w}^t \vec{z}$  and request  $\vec{w}^t \vec{z}_i > 0$  for all  $z_i$ .
- ▶ Let

$$E(\vec{w}) = \sum_{\vec{z}_i \in M} -\vec{w}^t \vec{z}_i$$

where  $M$  is the set  $\vec{z}_i$  that are misclassified.

## Perceptron ML view

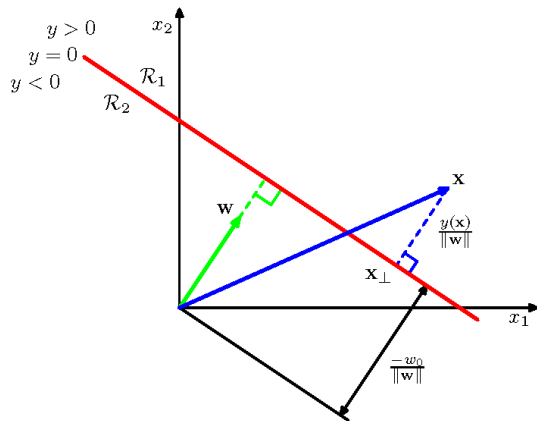
- ▶  $E(\vec{b}, c)$  is always non-negative.
- ▶ If  $E(\vec{w}) = 0$  then all examples in  $D$  are correctly classified and  $D$  is linearly separable. We want to find the minimum of  $E(\vec{w})$ .
- ▶  $E(\vec{w})$  is piece-wise linear. A gradient algorithm can be used to search a minimum.
- ▶ Gradient algorithm: go towards a minimum by making discrete steps in  $\Re^{n+1}$  in the direction opposite to the gradient of  $E(\vec{w})$ .

$$\nabla(E(\vec{w})) = \left( \frac{\partial E(\vec{w})}{\partial w_1}, \frac{\partial E(\vec{w})}{\partial w_2}, \dots, \frac{\partial E(\vec{w})}{\partial w_{n+1}} \right) = \sum_{z_i \in M} -\vec{z}$$

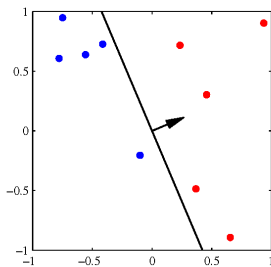
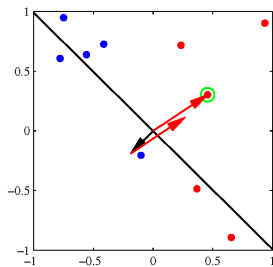
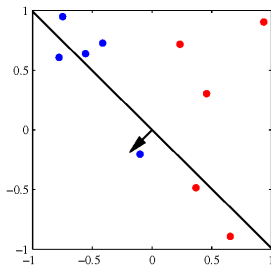
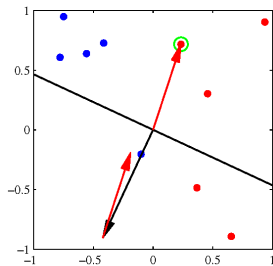
- ▶ The perceptron gradient algorithm:
  1.  $k = 0$ . Choose a random  $\vec{w}$ .
  2.  $k \leftarrow k + 1$
  3.  $\vec{w} \leftarrow \vec{w} + \eta(k) \sum_{z_i \in M_k} \vec{z}$
  4. if  $|\nu(k) \sum_{z_i \in M_k} \vec{z}| > \theta$  go to 2
  5. return  $\vec{w}$
- ▶  $\eta$  - the learning rate,  $\theta$  - an error threshold.

## Perceptron graphical representation

- ▶  $y(\vec{x}) = \vec{w}^t \vec{x} + w_0$ ,  $y(\vec{x}_a) = y(\vec{x}_b)$
- ▶  $\vec{x}_a$  a  $\vec{x}_b$  is on decision surface, hence  $\vec{w}^t(\vec{x}_a - \vec{x}_b) = 0$
- ▶  $w$  is orthonormal to decision surface,  $w_0(b)$  is translation [Bishop]



# Perceptron learning

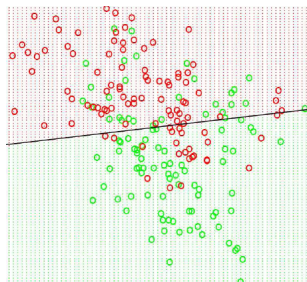
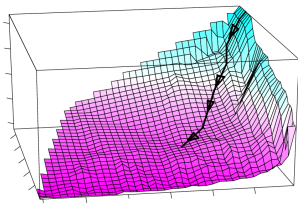


## Perceptron - linear separability

- ▶ If the two classes are linearly separable, the perceptron algorithm will terminate in a finite number of steps with zero training error.
- ▶ A problem that is linearly non-separable in  $\mathbb{R}^n$  may be separable after being transformed to  $\mathbb{R}^{n'}$   $n' > n$ . For example, new coordinates may contain all quadratic terms:

$$[x(1), \dots, x(n), x^2(1), x(1)x(2), x(1)x(3), \dots, x^2(n)]$$

- ▶ A linear separation method such as the perceptron may be applied in the extended space, generating nonlinear separation in the original space.



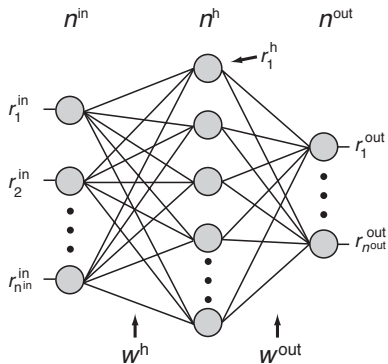
## Perceptron - history

- ▶ Frank Rosenblatt - HW realization of perceptron in 1958



- ▶ Learning of simple symbols and alphabet - inspiration by brain nets
- ▶ Character was illuminated by powerful lights, image focused onto 20 x 20 array of cadmium sulphide photocells giving 400 pixel image
- ▶ Patch board - different configuration of input features
- ▶ Rack of adaptive weights, each weight rotary variable resistor driven by electric motor - weights were adjusted automatically by the learning algorithm
- ▶ MARK 1 computer (Harvard - IBM): 765000 parts, 16 m long, 2.4 m height, 2 m wide, 3 operation per second, multiplication took 6 sec

# The multilayer Perceptron (MLP)



Update rule:  $\mathbf{r}^{\text{out}} = g^{\text{out}}(\mathbf{w}^{\text{out}} g^{\text{h}}(\mathbf{w}^{\text{h}} \mathbf{r}^{\text{in}}))$

Learning rule (error backpropagation):  $w_{ij} \leftarrow w_{ij} - \epsilon \frac{\partial E}{\partial w_{ij}}$

# The error-backpropagation algorithm

Initialize weights arbitrarily

Repeat until error is sufficiently small

Apply a sample pattern to the input nodes:  $r_i^0 := r_i^{\text{in}} = \xi_i^{\text{in}}$

Propagate input through the network by calculating the rates of nodes in successive layers  $l$ :  $r_i^l = g(h_i^l) = g(\sum_j w_{ij}^l r_j^{l-1})$

Compute the delta term for the output layer:  $\delta_i^{\text{out}} = g'(h_i^{\text{out}})(\xi_i^{\text{out}} - r_i^{\text{out}})$

Back-propagate delta terms through the network:  $\delta_i^{l-1} = g'(h_i^{l-1}) \sum_j w_{ji}^l \delta_j^l$

Update weight matrix by adding the term:  $\Delta w_{ij}^l = \epsilon \delta_i^l r_j^{l-1}$



## MLP as universal approximator

- ▶ Hidden layer enables realization of complicated non-linear fcs
- ▶ Each neuron can have its own activation fce
- ▶ We suppose that we have only ONE type of activation fce
- ▶ **QUESTION: Can 3-forward layer approximate any non-linear function?**
- ▶ **ANSWER: YES- thanks to A.Kolmogorov**  
**Any continuous fce can be implemented by 3-layes net under assumption of sufficient number of  $n_H$  hidden neurons,suitable non-linearities and weights  $w$ .**

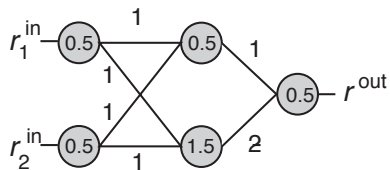
## Andrej Kolmogorov

- ▶ He constructed a perpetual motion machine in high school, his teacher could not discover the trick
- ▶ First he studied history in Moscow university
- ▶ He published the first scientific work on realities in Novgorod area during 15. and 16. century
- ▶ The biggest contribution in probability field

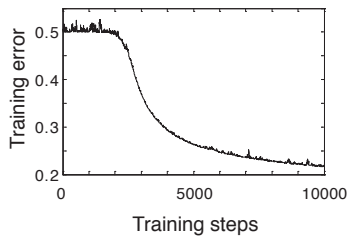


```
1  %% MLP with backpropagation learning on XOR problem
2  clear; clf;
3  N_i=2; N_h=2; N_o=1;
4  w_h=rand(N_h,N_i)-0.5; w_o=rand(N_o,N_h)-0.5;
5
6  % training vectors (XOR)
7  r_i=[0 1 0 1 ; 0 0 1 1];
8  r_d=[0 1 1 0];
9
10 % Updating and training network with sigmoid activation function
11 for sweep=1:10000;
12     % training randomly on one pattern
13     i=ceil(4*rand);
14     r_h=1./(1+exp(-w_h*r_i(:,i)));
15     r_o=1./(1+exp(-w_o*r_h));
16     d_o=(r_o.*(1-r_o)).*(r_d(:,i)-r_o);
17     d_h=(r_h.*(1-r_h)).*(w_o'*d_o);
18     w_o=w_o+0.7*(r_h*d_o)';
19     w_h=w_h+0.7*(r_i(:,i)*d_h)';
20     % test all pattern
21     r_o_test=1./(1+exp(-w_o*(1./(1+exp(-w_h*r_i)))));
22     d(sweep)=0.5*sum((r_o_test-r_d).^2);
23 end
24 plot(d)
```

# MLP for XOR function

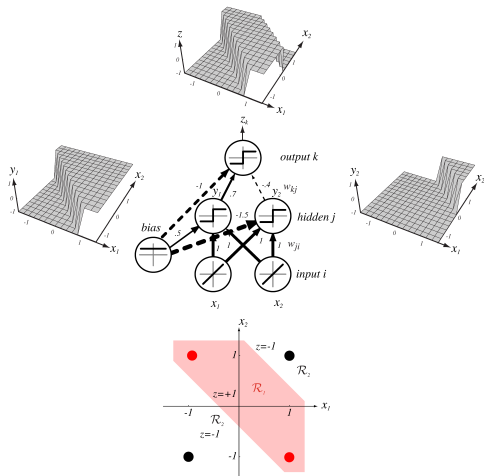


Learning curve for XOR problem

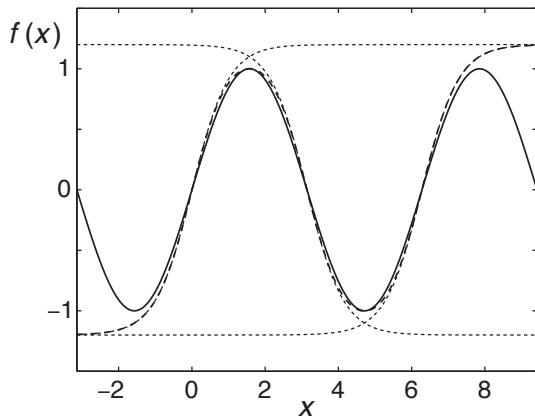


## Example 3-layer neural net - XOR problem

- ▶  $0 \oplus 0 = 0, 1 \oplus 1 = 0, 1 \oplus 0 = 1, 0 \oplus 1 = 1$
- ▶  $-1 \oplus -1 = -1, 1 \oplus 1 = -1, 1 \oplus -1 = 1, -1 \oplus 1 = 1$

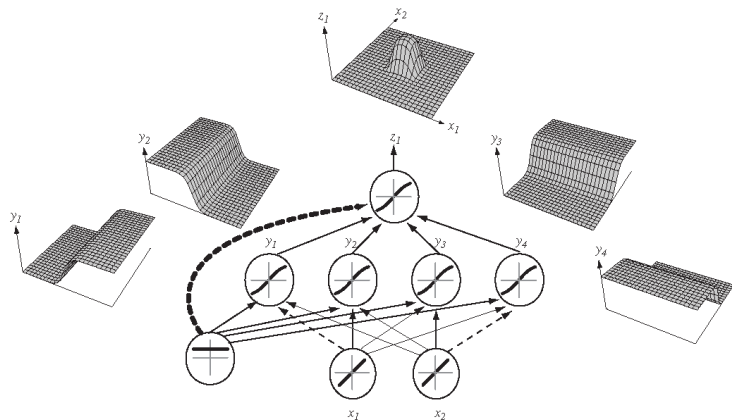


## MLP approximating sine function

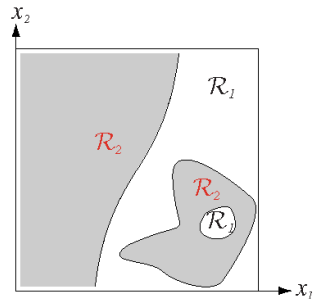
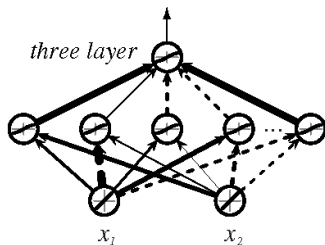
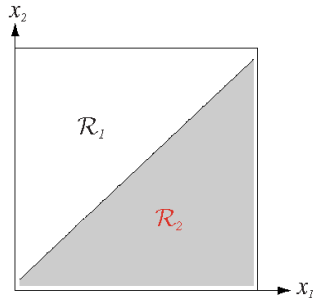
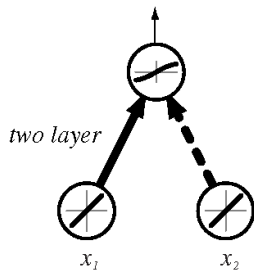


# Non-linear fce approximation

## Fourier transform ANALOGY



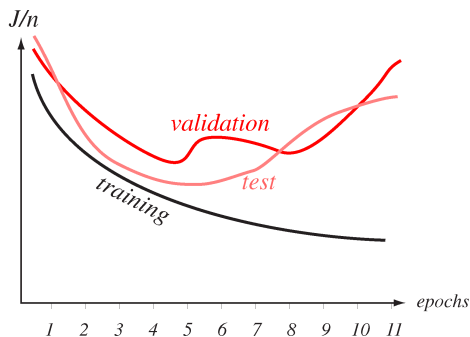
## Comparison of 2-layer and 3-layer net





## Validation

- ▶ error of training set in monotonic-decreasing fce because of gradient algorithm optimization
- ▶ we divide data to training and validation set We use validation as stopping criteria (e.g. the first minimum)
- ▶ DEMO - Neural Network Toolbox Matlab  
<http://www.mathworks.com/products/neuralnet/>
- ▶ Data are from UCI Machine Learning Repository  
<http://mllearn.ics.uci.edu/MLRepository.html>

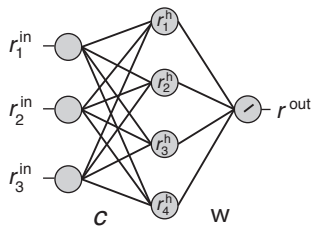
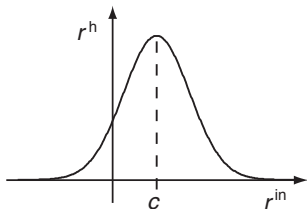


## MLP biological plausibility

1. universal approximator  $\rightarrow$  small number of hidden neurons  $\rightarrow$  smooth solution & big number of hidden layers in biological systems
2. problematic training with error-back propagation, some exchange between postsynaptic and presynaptic neurons is possible, however
3. inclusion of derivative terms??
4. non-locality of the algorithm, neuron must gather the back-propagated errors from all other nodes to which it projects

## Kernel machine

- ▶ better recognition after transformation of feature space  $x_1, x_2, x_j^2$ ,  
 $x \rightarrow \Theta(x)$ ,  $w \rightarrow \Theta(w)$
- ▶ the net input of node  $h = \sum_i (w_i r_i) = wr$ , node in the network,  
 $h = \Theta(w)\Theta(r) = K(w, r)$
- ▶  $K$  is kernel function, special case is Gaussian kernel function  
 $K(w, x) = \frac{(w-x)^2}{2\delta^2}$ , FITS tuning curve
- ▶ Radial basis networks



## Advance learning

- ▶ shallow part of error function, very slow convergence, using momentum term

$$\Delta w_{ij}(t+1) = \eta \frac{\partial E}{\partial w_{ij}} + \alpha \Delta w_{ij}(t)$$

- ▶ Acceleration of learning process, other fce than MSE: entropic error function

$$E = \frac{1}{2} \sum_{\mu, i} \left[ (1 + y_i^\mu) \log \frac{1 + y_i^\mu}{1 + r_i^{out}} + (1 - y_i^\mu) \log \frac{1 - y_i^\mu}{1 - r_i^{out}} \right]$$

- ▶ measure information content of the output, even less computation of delta term:  $g(x) = \tanh(x) \delta_i = y_i - r^{out}$
- ▶ more sophisticated training using higher-order gradients: in MATLAB Levenberg-Marquardt. The relation of such sophisticated technique to biological learning is, so far, unclear!
- ▶ random search  $\rightarrow$  stochastic processes, stochastic annealing, genetic algorithms