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Computational Intelligence

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Plan for Today

- Single-Layer Perceptron
  - Accelerated Learning
  - Online- vs. Batch-Learning
- Multi-Layer-Perceptron
  - Model
  - Backpropagation

Single-Layer Perceptron (SLP)

Acceleration of Perceptron Learning

Assumption: $x \in \{ 0, 1 \}^n \Rightarrow ||x|| = \sum_{i=1}^{n} |x_i| \geq 1$ for all $x \neq (0, ..., 0)'$

Let $B = P \cup \{ -x : x \in N \}$ (only positive examples)

If classification incorrect, then $w'x < 0$.

Consequently, size of error is just $\delta = -w'x > 0$.

$\Rightarrow w_{t+1} = w_t + (\delta + \varepsilon)\, x$ for $\varepsilon > 0$ (small) corrects error in a *single* step, since

$$
\begin{aligned}
w'_{t+1}x &= (w_t + (\delta + \varepsilon)\, x)'\, x \\
&= \underbrace{w'_t\, x} + (\delta + \varepsilon)\, x'x \\
&= -\delta + \delta\, ||x||^2 + \varepsilon\, ||x||^2 \\
&= \delta\, \underbrace{(||x||^2 - 1)}_{\geq 0} + \varepsilon\, \underbrace{||x||^2}_{> 0} > 0 \quad ☑
\end{aligned}
$$

Single-Layer Perceptron (SLP)

Generalization:

Assumption: $x \in \mathbb{R}^n \quad \Rightarrow ||x|| > 0$ for all $x \neq (0, ..., 0)'$

as before: $w_{t+1} = w_t + (\delta + \varepsilon)\, x$ for $\varepsilon > 0$ (small) and $\delta = -\, w'_t\, x > 0$

$$\Rightarrow \quad w'_{t+1}x = \delta\, \underbrace{(||x||^2 - 1)}_{< 0 \text{ possible!}} + \varepsilon\, \underbrace{||x||^2}_{> 0}$$

Idea: Scaling of data does not alter classification task (if threshold 0)!

Let $\ell = \min \{ ||\, x\, || : x \in B \} > 0$

Set $\hat{x} = \frac{x}{\ell} \quad \Rightarrow$ set of scaled examples $\hat{B}$

$\Rightarrow ||\, \hat{x}\, || \geq 1 \quad \Rightarrow \quad ||\hat{x}\,||^2 - 1 \geq 0 \quad \Rightarrow \quad w'_{t+1}\hat{x} > 0$ ☑

Single-Layer Perceptron (SLP)

There exist numerous variants of Perceptron Learning Methods.

Theorem: (Duda & Hart 1973)

If rule for correcting weights is $w_{t+1} = w_t + \gamma_t x$ (if $w'_t x < 0$)

1. $\forall t \geq 0 : \gamma_t \geq 0$
2. $\sum\limits_{t=0}^{\infty} \gamma_t = \infty$
3. $\lim\limits_{m \to \infty} \dfrac{\sum_{t=0}^{m} \gamma_t^2}{\left(\sum_{t=0}^{m} \gamma_t \right)^2} = 0$

then $w_t \to w^*$ for $t \to \infty$ with $\forall x: x'w^* > 0$. ■

e.g.: $\gamma_t = \gamma > 0$ or $\gamma_t = \gamma / (t+1)$ for $\gamma > 0$

Single-Layer Perceptron (SLP)

as yet: *Online Learning*

→ Update of weights after each training pattern (if necessary)

now: *Batch Learning*

→ Update of weights only after test of all training patterns

→ Update rule:

$$w_{t+1} = w_t + \gamma \sum_{\substack{w'_t x < 0 \\ x \in B}} x \qquad (\gamma > 0)$$

vague assessment in literature:

- advantage : „usually faster“
- disadvantage : „needs more memory“ ← just a single vector!

Single-Layer Perceptron (SLP)

find weights by means of optimization

Let $F(w) = \{ x \in B : w'x < 0 \}$ be the set of patterns incorrectly classified by weight w.

Objective function: $f(w) = -\sum\limits_{x \in F(w)} w'x \to \min!$

Optimum: $f(w) = 0$ iff F(w) is empty

<u>Possible approach:</u> *gradient method*

$$\boxed{w_{t+1} = w_t - \gamma \nabla f(w_t) \qquad (\gamma > 0)}$$

converges to a <u>local</u> minimum (dep. on w_0)

Single-Layer Perceptron (SLP)

Gradient method

$w_{t+1} = w_t - \gamma \nabla f(w_t)$

Gradient points in direction of steepest ascent of function f(·)

Gradient $$\nabla f(w) = \left(\frac{\partial f(w)}{\partial w_1}, \frac{\partial f(w)}{\partial w_2}, \ldots, \frac{\partial f(w)}{\partial w_n} \right)$$

Caution:
Indices i of w_i <u>here</u> denote components of vector w; they are **not** the iteration counters!

$$\frac{\partial f(w)}{\partial w_i} = -\frac{\partial}{\partial w_i} \sum_{x \in F(w)} w'x = -\frac{\partial}{\partial w_i} \sum_{x \in F(w)} \sum_{j=1}^{n} w_j \cdot x_j$$

$$= -\sum_{x \in F(w)} \underbrace{\frac{\partial}{\partial w_i} \left(\sum_{j=1}^{n} w_j \cdot x_j \right)}_{x_i} = -\sum_{x \in F(w)} x_i$$

Single-Layer Perceptron (SLP)

Lecture 02

Gradient method

thus:

gradient $\nabla f(w) = \left(\frac{\partial f(w)}{\partial w_1}, \frac{\partial f(w)}{\partial w_2}, \ldots, \frac{\partial f(w)}{\partial w_n} \right)'$

$$= \left(-\sum_{x \in F(w)} x_1, -\sum_{x \in F(w)} x_2, \ldots, -\sum_{x \in F(w)} x_n \right)'$$

$$= -\sum_{x \in F(w)} x$$

$$\Rightarrow \quad w_{t+1} = w_t + \gamma \sum_{x \in F(w_t)} x$$

gradient method ⇔ batch learning

Single-Layer Perceptron (SLP)

Lecture 02

How difficult is it

(a) to find a separating hyperplane, provided it exists?

(b) to decide, that there is no separating hyperplane?

Let B = P ∪ { -x : x ∈ N } (only positive examples), $w_i \in \mathbb{R}$, $\theta \in \mathbb{R}$, |B| = m

For every example $x_i \in$ B should hold:

$x_{i1} w_1 + x_{i2} w_2 + \ldots + x_{in} w_n \geq \theta$ → trivial solution $w_i = \theta = 0$ to be excluded!

Therefore additionally: $\eta \in \mathbb{R}$

$x_{i1} w_1 + x_{i2} w_2 + \ldots + x_{in} w_n - \theta - \eta \geq 0$

Idea: η maximize → if $\eta^* > 0$, then solution found

Single-Layer Perceptron (SLP)

Lecture 02

Matrix notation:

$$A = \begin{pmatrix} x_1' & -1 & -1 \\ x_2' & -1 & -1 \\ \vdots & \vdots & \vdots \\ x_m' & -1 & -1 \end{pmatrix} \qquad z = \begin{pmatrix} w \\ \theta \\ \eta \end{pmatrix}$$

Linear Programming Problem:

$f(z_1, z_2, \ldots, z_n, z_{n+1}, z_{n+2}) = z_{n+2} \rightarrow \max!$

s.t. $Az \geq 0$

$\Big\}$ calculated by e.g. Kamarkar-algorithm in **polynomial time**

If $z_{n+2} = \eta > 0$, then weights and threshold are given by z.

Otherwise separating hyperplane does not exist!

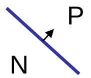
Multi-Layer Perceptron (MLP)

Lecture 02

What can be achieved by adding a layer?

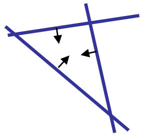
- Single-layer perceptron (SLP)

  ⇒ Hyperplane separates space in two subspaces



- Two-layer perceptron

  ⇒ arbitrary convex sets can be separated



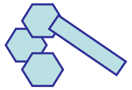
connected by AND gate in 2nd layer

- Three-layer perceptron

  ⇒ arbitrary sets can be separated (depends on number of neurons)-

  several convex sets representable by 2nd layer,

  these sets can be combined in 3rd layer

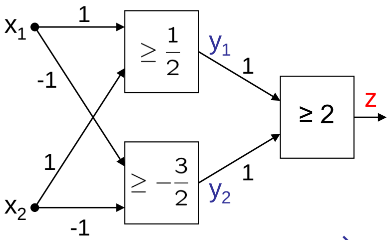


convex sets of 2nd layer connected by OR gate in 3rd layer

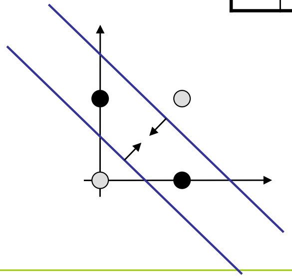
⇒ more than 3 layers not necessary!

Multi-Layer Perceptron (MLP)

XOR with 3 neurons in 2 steps



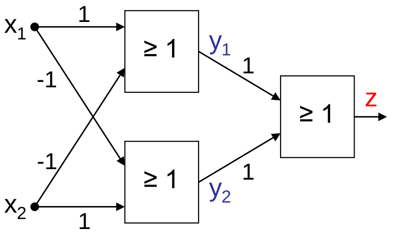
x_1	x_2	y_1	y_2	z
0	0	0	1	0
0	1	1	1	1
1	0	1	1	1
1	1	1	0	0



convex set

Multi-Layer Perceptron (MLP)

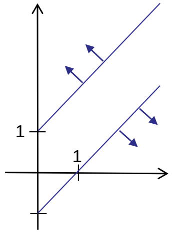
XOR with 3 neurons in 2 layers



x_1	x_2	y_1	y_2	z
0	0	0	0	0
0	1	0	1	1
1	0	1	0	1
1	1	0	0	0

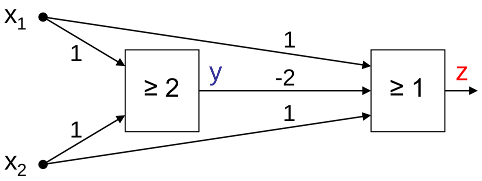
without AND gate in 2nd layer

$$\left.\begin{array}{l} x_1 - x_2 \geq 1 \\ x_2 - x_1 \geq 1 \end{array}\right\} \Leftrightarrow \left\{\begin{array}{l} x_2 \leq x_1 - 1 \\ x_2 \geq x_1 + 1 \end{array}\right.$$



Multi-Layer Perceptron (MLP)

XOR can be realized with only 2 neurons!



x_1	x_2	y	-2y	x_1-2y+x_2	z
0	0	0	0	0	0
0	1	0	0	1	1
1	0	0	0	1	1
1	1	1	-2	0	0

BUT: this is not a layered network (no MLP) !

Multi-Layer Perceptron (MLP)

Evidently:

MLPs deployable for addressing significantly more difficult problems than SLPs!

But:

How can we adjust all these weights and thresholds?

Is there an efficient learning algorithm for MLPs?

History:

Unavailability of efficient learning algorithm for MLPs was a brake shoe ...

... until **Rumelhart, Hinton** and **Williams (1986): Backpropagation**

Actually proposed by **Werbos (1974)**

... but unknown to ANN researchers (was PhD thesis)

Multi-Layer Perceptron (MLP)

Quantification of classification error of MLP

- Total Sum Squared Error (TSSE)

$$f(w) = \sum_{x\in B} \| \underbrace{g(w;x)}_{\text{output of net for weights w and input x}} - \underbrace{g^*(x)}_{\text{target output of net for input x}} \|^2$$

- Total Mean Squared Error (TMSE)

$$f(w) = \frac{1}{|B|\cdot\ell}\sum_{x\in B}\| g(w;x) - g^*(x)\|^2 = \underbrace{\frac{1}{|B|\cdot\ell}}_{\textit{const.}}\cdot\ \text{TSSE}$$

training patters

output neurons

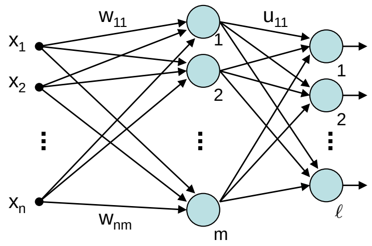
⇒ leads to same solution as TSSE

Multi-Layer Perceptron (MLP)

Learning algorithms for Multi-Layer-Perceptron (here: 2 layers)

idea: minimize error!

$f(w_t, u_t)$ = TSSE → min!



Gradient method

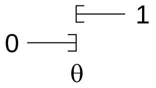
$$u_{t+1} = u_t - \gamma\, \nabla_u\, f(w_t, u_t)$$
$$w_{t+1} = w_t - \gamma\, \nabla_w\, f(w_t, u_t)$$

$$a(x) = \begin{cases} 1 & \text{if } x > \theta \\ 0 & \text{otherwise} \end{cases}$$

BUT:

f(w, u) cannot be differentiated!

Why? → Discontinuous activation function a(.) in neuron!

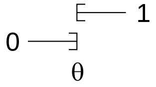


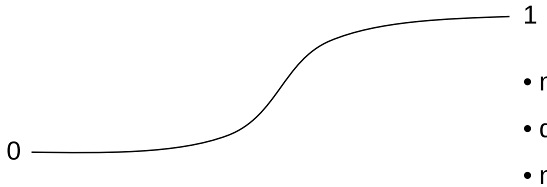
idea: find **smooth** activation function similar to original function !

Multi-Layer Perceptron (MLP)

Learning algorithms for Multi-Layer-Perceptron (here: 2 layers)

good idea: sigmoid activation function (instead of signum function)





- monotone increasing
- differentiable
- non-linear
- output ∈ [0,1] instead of ∈ { 0, 1 }
- threshold θ integrated in activation function

e.g.:

- $a(x) = \dfrac{1}{1+e^{-x}}$ $\quad a'(x) = a(x)(1-a(x))$
- $a(x) = \tanh(x)$ $\quad a'(x) = (1-a^2(x))$

} values of derivatives directly determinable from function values

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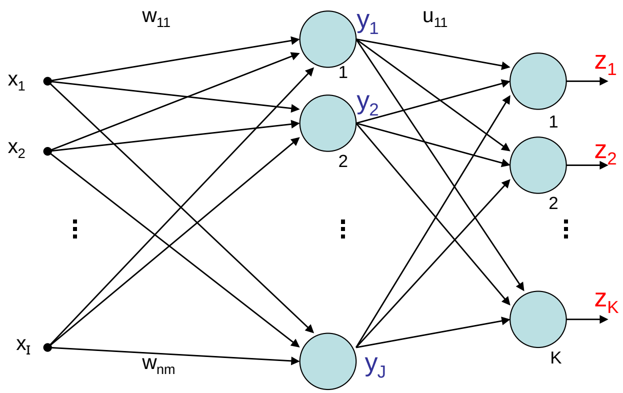
Multi-Layer Perceptron (MLP)

Learning algorithms for Multi-Layer-Perceptron (here: 2 layers)

Gradient method

$f(w_t, u_t)$ = TSSE

$$u_{t+1} = u_t - \gamma\, \nabla_u\, f(w_t, u_t)$$
$$w_{t+1} = w_t - \gamma\, \nabla_w\, f(w_t, u_t)$$



$z_k = a(\cdot)$

$y_j = h(\cdot)$

x_i : inputs

y_j : values after first layer

z_k: values after second layer

Multi-Layer Perceptron (MLP)

$$y_j \;=\; h\left(\sum_{i=1}^{I} w_{ij}\cdot x_i\right) \;=\; h(w_j'\,x)$$

output of neuron j
after 1st layer

$$z_k \;=\; a\left(\sum_{j=1}^{J} u_{jk}\cdot y_j\right) \;=\; a(u_k'\,y)$$

output of neuron k
after 2nd layer

$$=\; a\left(\sum_{j=1}^{J} u_{jk}\cdot h\left(\sum_{i=1}^{I} w_{ij}\cdot x_i\right)\right)$$

error of input x:

$$f(w,u;x) \;=\; \sum_{k=1}^{K}(z_k(x) - z_k^*(x))^2 \;=\; \sum_{k=1}^{K}(z_k - z_k^*)^2$$

↑ output of net ↑ target output for input x

Multi-Layer Perceptron (MLP)

error for input x and target output z*:

$$f(w,u;x,z^*) \;=\; \sum_{k=1}^{K}\Bigg[\underbrace{a\left(\sum_{j=1}^{J} u_{jk}\cdot \underbrace{h\left(\overbrace{\sum_{i=1}^{I} w_{ij}\cdot x_i}^{w_j' x}\right)}_{y_j}\right)}_{z_k} - z_k^*(x)\Bigg]^2$$

total error for all training patterns (x, z*) ∈ B:

$$f(w,u) \;=\; \sum_{(x,z^*)\in B} f(w,u;x,z^*)$$

(TSSE)

Multi-Layer Perceptron (MLP)

gradient of total error:

$$\nabla f(w,u) \;=\; \sum_{(x,z^*)\in B} \nabla f(w,u;x,z^*)$$

vector of partial derivatives w.r.t.
weights u_{jk} and w_{ij}

thus:

$$\frac{\partial f(w,u)}{\partial u_{jk}} \;=\; \sum_{(x,z^*)\in B} \frac{\partial f(w,u;x,z^*)}{\partial u_{jk}}$$

and

$$\frac{\partial f(w,u)}{\partial w_{ij}} \;=\; \sum_{(x,z^*)\in B} \frac{\partial f(w,u;x,z^*)}{\partial w_{ij}}$$

Multi-Layer Perceptron (MLP)

assume: $a(x) = \dfrac{1}{1+e^{-x}} \;\Rightarrow\; \dfrac{d\,a(x)}{dx} = a'(x) = a(x)\cdot(1-a(x))$

and: $h(x) = a(x)$

chain rule of differential calculus:

$$[\,p(q(x))\,]' \;=\; \underbrace{p'(q(x))}_{\text{outer derivative}}\cdot\underbrace{q'(x)}_{\text{inner derivative}}$$

Multi-Layer Perceptron (MLP) Lecture 02

$$f(w,u;x,z^*) = \sum_{k=1}^{K} [\,a(u_k'y) - z_k^*\,]^2$$

partial derivative w.r.t. u_{jk}:

$$\frac{\partial f(w,u;x,z^*)}{\partial u_{jk}} = 2\,[\,a(u_k'y) - z_k^*\,]\cdot a'(u_k'y)\cdot y_j$$

$$= 2\,[\,a(u_k'y) - z_k^*\,]\cdot a(u_k'y)\cdot(1-a(u_k'y))\cdot y_j$$

$$= \underbrace{2\,[\,z_k - z_k^*\,]\cdot z_k\cdot(1-z_k)}_{\text{“error signal“ } \delta_k}\cdot y_j$$

Multi-Layer Perceptron (MLP) Lecture 02

partial derivative w.r.t. w_{ij}:

$$\frac{\partial f(w,u;x,z^*)}{\partial w_{ij}} = 2\sum_{k=1}^{K} [\,\underbrace{a(u_k'y)}_{z_k} - z_k^*\,]\cdot\underbrace{a'(u_k'y)}_{z_k\,(1-z_k)}\cdot u_{jk}\cdot\underbrace{h'(w_j'x)}_{y_j\,(1-y_j)}\cdot x_i$$

$$= 2\cdot\sum_{k=1}^{K} [\,z_k - z_k^*\,]\cdot z_k\cdot(1-z_k)\cdot u_{jk}\cdot y_j\,(1-y_j)\cdot x_i$$

factors reordered

$$= \underbrace{x_i\cdot y_j\cdot(1-y_j)\cdot\sum_{k=1}^{K}\underbrace{2\cdot[\,z_k - z_k^*\,]\cdot z_k\cdot(1-z_k)\cdot u_{jk}}_{\text{error signal } \delta_k \text{ from previous layer}}}_{\text{error signal } \delta_j \text{ from “current“ layer}}$$

Multi-Layer Perceptron (MLP) Lecture 02

Generalization (> 2 layers)

Let neural network have L layers $S_1, S_2, \ldots S_L$.

Let neurons of all layers be numbered from 1 to N.

$j \in S_m \rightarrow$ neuron j is in m-th layer

All weights w_{ij} are gathered in weights matrix W.

Let o_j be output of neuron j.

error signal:

$$\delta_j = \begin{cases} o_j\cdot(1-o_j)\cdot(o_j - z_j^*) & \text{if } j\in S_L \text{ (output neuron)} \\ o_j\cdot(1-o_j)\cdot\displaystyle\sum_{k\in S_{m+1}}\delta_k\cdot w_{jk} & \text{if } j\in S_m \text{ and } m<L \end{cases}$$

correction:

$$w_{ij}^{(t+1)} = w_{ij}^{(t)} - \gamma\cdot o_i\cdot\delta_j$$

<u>in case of online learning</u>:
correction after **each** test pattern presented

Multi-Layer Perceptron (MLP) Lecture 02

error signal of neuron in inner layer determined by

- error signals of all neurons of subsequent layer and
- weights of associated connections.

⇓

- First determine error signals of output neurons,
- use these error signals to calculate the error signals of the preceding layer,
- use these error signals to calculate the error signals of the preceding layer,
- and so forth until reaching the first inner layer.

⇓

thus, error is propagated backwards from output layer to first inner
⇒ **backpropagation** (of error)

Multi-Layer Perceptron (MLP)

⇒ other optimization algorithms deployable!

in addition to **backpropagation** (gradient descent) also:

- **Backpropagation with Momentum**
  take into account also previous change of weights:

$$\Delta w_{ij}^{(t)} = -\gamma_1 \cdot o_i \cdot \delta_j - \gamma_2 \cdot \Delta w_{ij}^{(t-1)}$$

- **QuickProp**
  assumption: error function can be approximated locally by quadratic function,
  update rule uses last two weights at step t – 1 and t – 2.
- **Resilient Propagation (RPROP)**
  exploits sign of partial derivatives:
  2 times negative or positive → increase step size!
  change of sign → reset last step and decrease step size!
  typical values: factor for decreasing 0,5 / factor for increasing 1,2
- **evolutionary algorithms**
  individual = weights matrix

$\}$ later more about this!