

Computational Intelligence Lecture 4: Multi-Layer Perceptron

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Fall 2011





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Linearly Nonseparable Pattern Classification

- ▶ A single layer network can find a linear discriminant function.
- Nonlinear discriminant functions for linearly nonseparable function can be considered as piecewise linear function
- ▶ The piecewise linear discriminant function can be implemented by a multilayer network
- \blacktriangleright The pattern sets \dagger_1 and \dagger_2 are linearly nonseparable, if no weight vector w exists s.t.

$$y^T w > 0$$
 for each $y \in \dagger_1$
 $y^T w < 0$ for each $y \in \dagger_2$

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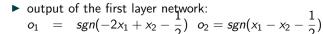
Example XOR

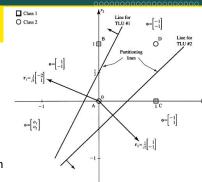
XOR is nonseparable

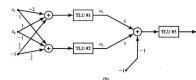
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|-----|-----------------------|-----------------------|--------|--|--|--|--|
| | <i>x</i> ₁ | <i>X</i> ₂ | Output | | | | |
| | 1 | 1 | -1 | | | | |
| | 1 | 0 | 1 | | | | |
| | 0 | 1 | 1 | | | | |
| | 0 | 0 | -1 | | | | |

- ► At least two line are required to separate them
- ▶ By choosing proper values of weights, the decision lines are $-2x_1 + x_2 \frac{1}{2} = 0$

$$-2x_1 + x_2 - \frac{1}{2} = 0$$
$$x_1 - x_2 - \frac{1}{2} = 0$$





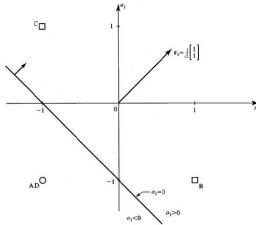


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| Symbol | Pattern Space | | Image Space | | TLU #3 Input | Output Space | Class |
|--------|-----------------------|----|----------------|----|-----------------|-----------------|--------|
| | X ₁ | X2 | 01 | 02 | $o_1 + o_2 + 1$ | 03 | Number |
| Α | 0 | 0 | -1 | -1 | - | -1 | 2 |
| В | 0 | 1 | 1 | -1 | + | +1 | 1 |
| C | 1 | 0 | -1 | 1 | + | +1 | 1 |
| D | 1 | 1 | -1 | -1 | _ | -1 | 2 |

(a)





- ▶ The main idea of solving linearly nonseparable patterns is:
 - ▶ the set of linearly nonseparable pattern is mapped into the image space where it becomes linearly separable.
 - ► This can be done by proper selecting weights of the first layer(s)
 - ► Then in the next layer they can be easily classified
- ▶ Increasing # of neurons in the middle layer increases # of lines.
 - provides nonlinear and more complicated discriminant functions
- ► The pattern parameters and center of clusters are not always known a priori
- ➤ ∴ A stepwise supervised learning algorithm is required to calculate the weights

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Delta Learning Rule for Feedforward Multilayer Perceptron

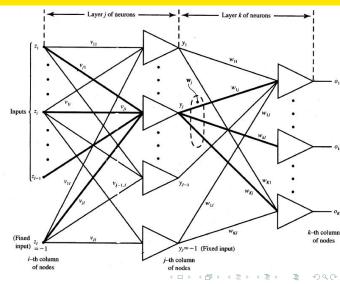
- ▶ The training algorithm is called error back propagation (EBP) training algorithm
- ▶ If a submitted pattern provides an output far from desired value, the weights and thresholds are adjusted s.t. the current mean square classification error is reduced.
- ▶ The training is continued/repeated for all patterns until the training set provide an acceptable overall error.
- ▶ Usually the mapping error is computed over the full training set.
- ► EBP alg. is working in two stages:
 - 1. The trained network operates feedforward to obtain output of the network
 - 2. The weight adjustment propagate backward from output layer through hidden layer toward input layer.

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Multilayer Perceptron

- ▶ input vec. z
- ▶ output vec. o
- output of first layer, input of hidden layer y
- activation fcn.

$$\Gamma(.) = diag\{f(.)\}$$



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Feedforward Recall

- ▶ Give training pattern vector z, result of this phase is computing the output vector o (for two layer network)
 - Output of first layer: $y = \Gamma[Vz]$ (the internal mapping $z \to y$)
 - Output of second layer: $o = \Gamma[Wy]$
 - ► Therefore:

$$o = \Gamma[W\Gamma[Vz]]$$

- ▶ Since the activation function is assumed to be fixed, weights are the only parameters should be adjusted by training to map $z \rightarrow o$ s.t. o matches d
- ▶ The weight matrices W and V should be adjusted s.t. $||d o||^2$ is min.

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Back-Propagation Training

- ► Training is started by feedforward recall phase
- ▶ The error signal vector is determined in the output layer
- ▶ The error is defined for a single perceptron is generalized to include all squared error at the outputs k=1,...,K $E_p=\frac{1}{2}\Sigma_{k=1}^K(d_{pk}-o_{pk})^2=\frac{1}{2}\|d_p-o_p\|^2$

$$E_p = \frac{1}{2} \sum_{k=1}^{K} (d_{pk} - o_{pk})^2 = \frac{1}{2} ||d_p - o_p||^2$$

- p: pth pattern
- $ightharpoonup d_p$: desired output for pth pattern
- ▶ Bias is the *j*th weight corresponding to *j*th input $y_i = -1$
- ► Then it propagates toward input layer
- ▶ The weights should be updated from output layer to hidden layer

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Back-Propagation Training

 Recall the learning rule of continuous perceptron (it is so-called delta learning rule) $\Delta w_{kj} = -\eta \frac{\partial E}{\partial w_{ki}}$

p is skipped for brevity.

for each neuron in layer k:

$$net_k = \sum_{j=1}^{J} w_{kj} y_j$$

$$o_k = f(net_k)$$

▶ Define the error signal term

$$\delta_{ok} = -\frac{\partial E}{\partial (net_k)} = (d_k - o_k)f'(net_k), \ k = 1, ..., K$$

$$\blacktriangleright \therefore \Delta w_{kj} = -\eta \frac{\partial E}{\partial (\mathsf{net}_k)} \frac{\partial (\mathsf{net}_k)}{\partial w_{kj}} = \eta \delta_{ok} y_j \text{ for } k = 1, ..., K, \ j = 1, ..., J$$

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- \triangleright The weights of output layer w can be updated based in delta rule, since desired output is available for them
- ► For updating the hidden layer weights:

$$\Delta v_{ji} = -\eta \frac{\partial E}{\partial v_{ji}}$$

$$\frac{\partial E}{\partial v_{ji}} = \frac{\partial E}{\partial net_j} \frac{\partial net_j}{\partial v_{ji}}, i = 1, ..., n \ j = 1, ..., n$$

- ▶ $net_j = \sum_{i=1}^{l} v_{ji} z_i \rightsquigarrow \frac{\partial net_j}{\partial v_{ii}} = z_i$ which are input of this layer
- ▶ where $\delta_{yj} = -\frac{\partial E}{\partial (net_i)}$ for j = 1, ..., J is signal error of hidden layer
- ▶ ∴, the hidden layer weights are updated by $\Delta v_{ii} = \eta \delta_{vi} z_i$



▶ Despite of the output layer where net_k affected the kth neuron output only, net_j contributes to every K terms of error $E = \frac{1}{2} \sum_{k=1}^{R} (d_k - o_k)^2$

$$\begin{split} \delta_{yj} &= -\frac{\partial E}{\partial y_{j}} \cdot \frac{\partial y_{j}}{\partial net_{j}} \\ \frac{\partial y_{j}}{\partial net_{j}} &= f'(net_{j}) \\ \frac{\partial E}{\partial y_{j}} &= -\sum_{k=1}^{R} (d_{k} - o_{k}) f'(net_{k}) \frac{\partial net_{k}}{\partial y_{j}} = -\sum_{k=1}^{R} \delta_{ok} w_{kj} \end{split}$$

▶ ∴ The updating rule is

$$\Delta v_{ji} = \eta f'(net_j) z_i \sum_{k=1}^{R} \delta_{ok} w_{kj}$$
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► So the delta rule for hidden layer is:

$$\Delta v = \eta \delta x \tag{2}$$

where η is learning const., δ is layer error, and x is layer input.

- ▶ The weights of jth layer is proportional to the weighted sum of all δ of next layer.
- Assuming sigmoid activation function, its time derivative is

$$f'(\textit{net}) = \left\{ \begin{array}{ll} \textit{o}(1-\textit{o}) & \textit{unipolar}: \ \textit{f}(\textit{net}) = \frac{1}{1 + \exp(-\lambda \textit{net})}, \lambda = 1 \\ \frac{1}{2}(1-\textit{o}^2) & \textit{bipolar}: \ \textit{f}(\textit{net}) = \frac{2}{1 + \exp(-\lambda \textit{net})} - 1, \lambda = 1 \end{array} \right.$$

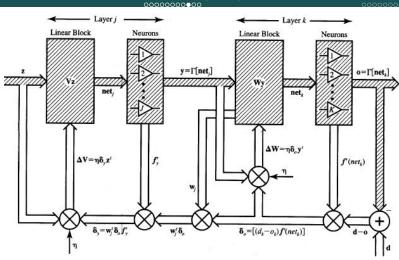
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Back-Propagation Training

- ▶ Delta training rule of output layer and generalized delta learning rule for hidden layer have fairly uniform formula.
- But
 - $\delta_o = (d_k o_k)o_k(1 o_k)$ contains scalar entries, contains error between desired and actual output times derivative of activation function
 - $\delta_v = w_i \delta_o f' y$ contains the weighted sum of contributing error signal δ_o produced by the following layer
 - ► The learning rule propagates the error back by one layer
- ▶ After all training patterns are applied, the learning procedure stops when the final error is below the upper bound E_{max}
- In fig of the next page, the shaded path refers to feedforward path and blank path is Back-Propagation (BP) mode





Feed forward phase

Back-propagation phase

block diagram illustrating forward and backward signal flow.

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Error Back-Propagation Training Algorithm

- ▶ Given P training pairs $\{z_1, d_1, z_2, d_2, ..., z_p, d_p\}$ where z_i is $(I \times 1), d_i \text{ is } (K \times 1), i = 1, ..., P$
 - ▶ The Ith component of each z_i is of value -1 since input vectors are augmented.
- \blacktriangleright Size J-1 of the hidden layer having outputs y is selected.
 - ▶ Jth component of y is -1, since hidden layer have also been augmented.
 - y is $(J \times 1)$ and o is $(K \times 1)$
- ▶ In the following, q is training step and p is step counter within training cycle.
 - 1. Choose $\eta > 0$, $E_{max} > 0$
 - 2. Initialized weights at small random values, W is $(K \times J)$, V is $(J \times I)$
 - 3. Initialize counters and error: $q \leftarrow 1, p \leftarrow 1, E \leftarrow 0$
 - 4. Training cycle begins here. Set $z \leftarrow z_p, d \leftarrow d_p$, $y_i \leftarrow f(v_i^t z), j = 1,..,J(v_i \text{ a column vector, } j \text{th row of } V)$ $o \leftarrow f(w_k^t y), k = 1, ..., K(w_k \text{ a column vector, } k \text{th row of } W)(f(\text{net}))$ is sigmoid function)

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Error Back-Propagation Training Algorithm Cont'd

- 5. Find error: $E \leftarrow \frac{1}{2}(d-o)^2 + E$ for k=1,...,K
- 6. Error signal vectors of both layers are computed. δ_o (output layer error) is $K \times 1$, δ_V (hidden layer error) is $J \times 1$ $\delta_{ok} = \frac{1}{2}(d_k - o_k)(1 - o_k^2)$, for k = 1, ..., K $\delta_{yj} = \frac{1}{2}(1 - y_i^2) \sum_{k=1}^{K} \delta_{ok} w_{kj}$, for j = 1, ..., J
- 7. Update weights:
 - Output $w_{ki} \leftarrow w_{ki} + \eta \delta_{ok} y_i$, k = 1, ..., K j = 1, ..., J
 - ► Hidden layer $v_{ii} \leftarrow v_{ii} + \eta \delta_{vi} z_i$, jk = 1, ..., J i = 1, ..., I
- 8. If p < P then $p \leftarrow p + 1, q \leftarrow q + 1$, go to step 4, otherwise, go to step 9.
- 9. If $E < E_{max}$ the training is terminated, otherwise $E \leftarrow 0, p \leftarrow 1$ go to step 4 for new training cycle.

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Multilayer NN as Universal Approximator

- Although classification is an important application of NN, considering the output of NN as binary response limits the NN potentials.
- We are considering the performance of NN as universal approximators
- \triangleright Finding an approximation of a multivariable function h(x) is achieved by a supervised training of an input-output mapping from a set of examples
- Learning proceeds as a sequence of iterative weight adjustment until is satisfies min distance criterion from the solution weight vectors w^* .
- Several theorem such as Kolmogorov and Hecht-Nielsen Theorems guarantee existence of an approximating fcn. g.
- ▶ No more guideline is provided for finding such functions



- ▶ Some other theorems have been given some hints on choosing activation functions (Lee & Kil 1991, Chen 1991, Cybenko 1989)
- **Cybenko Theorem** Let I_n denote the n-dimensional unit cube, $[0,1]^n$. The space of continuous functions on I_n is denoted by $C(I_n)$. Let g be any continuous sigmoidal function of the form $g \to \left\{ \begin{array}{ll} 1 & \textit{as } t \to \infty \\ 0 & \textit{as } t \to -\infty \end{array} \right.$

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ightarrow -\infty \end{array}
ight.$$

Then the finite sums of the form

$$F(x) = \sum_{i=1}^{N} v_i g(\sum_{j=1}^{n} w_{ij}^T x_j + \theta)$$

are dense in $C(I_n)$. In other words, given any $f \in C(I_n)$ and $\epsilon > 0$, there is a sum F(x) of the above form for which $|F(x) - f(x)| < \epsilon \ \forall \ x \in I_n$

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- ▶ MLP can provide all the conditions of Cybenko theorem
 - \triangleright θ is bias
 - w_{ij} is weights of input layer
 - \triangleright v_i is output layer weights
- ► Failures in approximation can be attribute to
 - Inadequate learning
 - ► Inadequate # of hidden neurons
 - ▶ Lack of deterministic relationship between the input and target output
- ▶ If the function to be approximated is not bounded, there is no guarantee for acceptable approximation

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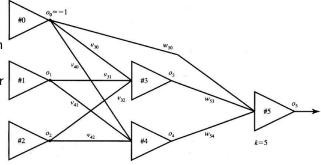
Example

- Consider a three neuron network
- Bipolar activation function
- ▶ Objective:

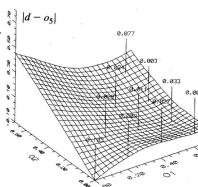
Estimating a function which computes the length of input vector

$$d = \sqrt{o_1^2 + o_2^2}$$

- $ightharpoonup o_5 = \Gamma[W\Gamma[Vo]],$ $o = [-1 \ o_1 \ o_2]$
- ▶ Inputs o_1 , o_2 are chosen $0 < o_i < 0.7$ for i = 1, 2



- ▶ Using 10 training points which are informally spread in lower half of first plane
- ▶ The training is stopped at error 0.01 after 2080 steps
- $\eta = 0.2$
- ► The weights are $W = [0.03 \ 3.66 \ 2.73]^T$, $V = \begin{bmatrix} -1.29 & -3.04 & -1.54 \\ 0.97 & 2.61 & 0.52 \end{bmatrix}$
- ► Magnitude of error associated with each training pattern are shown on the surface
- Any generalization provided by trained network is questionable.



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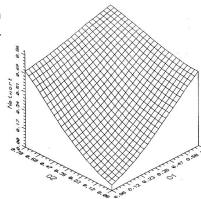
Example Cont'd, Experiment 2

- Using the same architecture but with 64 training points covering the entire domain
- ▶ The training is stopped at error 0.02 after 1200 steps
- $\eta = 0.4$
- ► The weights are

$$W = \begin{bmatrix} -3.74 & -1.8 & 2.07 \end{bmatrix}^{T},$$

$$V = \begin{bmatrix} -2.54 & -3.64 & 0.61 \\ 2.76 & 0.07 & 3.83 \end{bmatrix}$$

- ▶ The mapping is reasonably accurate
- Response at the boundary gets worse.



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Example Cont'd, Experiment 3

- Using the same set of training points and a NN with 10 hidden neurons
- ► The training is stopped at error 0.015 after 1418 steps
- $\eta = 0.4$
- ► The weights are $W = \begin{bmatrix} -2.22 & -0.3 & -0.3 & -0.47 & 1.49 \end{bmatrix}$ $-0.23 \ 1.85 \ -2.07 \ -0.24 \ 0.79 \ -0.15$,

$$V = \begin{bmatrix} 0.57 & 0.66 & -0.1 & -0.53 & 0.14 & 1.06 & -0.64 & -3.51 & -0.03 & 0.01 \\ 0.64 & -0.57 & -1.13 & -0.11 & -0.12 & -0.51 & 2.94 & 0.11 & -0.58 & -0.89 \end{bmatrix}$$

- ▶ The result is comparable with previous case
- But more CPU time is required!!.



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Initial Weights

- ▶ They are usually selected at small random values. (between -1 and 1 or -0.5 and 0.5)
- ► They affect finding local/global min and speed of convergence
- ▶ Choosing them too large saturates network and terminates learning
- ▶ Choosing them too small decreases the learning rate.
- ▶ They should be chosen s.t do not make the activation function or its derivative zero
- ▶ If all weights start with equal values, the network may not train properly.
- ▶ Some improper inial weights may result in increasing the errors and decreasing the quality of mapping.
- ▶ At these cases the network learning should be restarted with new random weights.

Error

- ► The training is based on min error
- ▶ In delta rule algorithm, Cumulative error is calculated $E = \frac{1}{2} \sum_{p=1}^{P} \sum_{k=1}^{R} (d_{pk} - o_{pk})^2$
- ▶ Sometimes it is recommended to use $E_{rms} = \frac{1}{pk} \sqrt{(d_{pk} o_{pk})^2}$
- ▶ If output should be discrete (like classification), activation function of output layer is chosen TLU, so the error is

$$E_d = \frac{N_{err}}{pk}$$

where Nerr: # bit errors, p: # training patterns, and k # outputs.

 \triangleright E_{max} for discrete output can be zero, but in continuous output may not be.

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Training versus Generalization

- ▶ If learning takes long, network losses the generalization capability. In this case it is said, the network memorizes the training patterns
- ▶ To ovoid this problem, Hecht-Nielsen (1990) introduces training-testing pattern (T.T,P)
 - ► Some specific patterns named T.T.P is applied during training period.
 - ▶ If the error obtained by applying the T.T.P is decreasing, the training can be continued.
 - Otherwise, the training is terminated to avoid memorization.

- Roughly, it can be said that there is a relation between number of patterns, error, and number weights to be trained
- ▶ It is reasonable to say number of required pasterns (*P*) depends
 - directly to # of parameters to be adjusted (weights) (W)
 - inversely to acceptable error (e)
- ▶ Beam and Hausler (1989) proposed the following relation

$$P > \frac{32W}{e} ln \frac{32M}{e}$$

where M is # of hidden layers

- Date Representation
 - ► For discrete (I/O) pairs it is recommended to use bipolar data rather than binary data
 - Since zero values of input does not contribute in learning
 - ► For some applications such as identification and control of systems, I/O patterns should be continuous

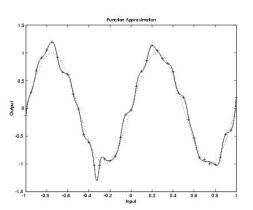
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Necessary Number of Hidden Neurons

- ▶ There is no clear and exact rule due to complexity of the network mapping and nondeterministic nature of many successfully completed training procedure.
- ▶ # neurons depends on the function to be approximated.
 - Its degree of nonlinearity affects the size of network
- ▶ Note that considering large number of neurons and layers may cause overfitting and decrease the generalization capability
- Number of Hidden Layers
 - ▶ Based on the universal approximation theorem one hidden layer is sufficient for a BP to approximate any continuous mapping from the input patterns to the output patterns to an arbitrary degree of accuracy.
 - ▶ More hidden layers may make training easier in some situations or too complicated to converge.

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Necessary Number of Hidden Neurons



An Example of Overfitting (Neural Networks Toolbox in Matlab)

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Learning Constant

- \blacktriangleright Obviously, convergence of error BP alg. depends on the value of η
- \blacktriangleright In general, optimum value of η depends o the problem to be solved
- \blacktriangleright When broad minima yields small gradient values, larger η makes the convergence more rapid.
- \blacktriangleright For steep and narrow minima, small value of η avoids overshooting and oscillation.
- \triangleright : η should be chosen experimentally for each problem
- \triangleright Several methods has been introduced to adjust learning const. (η) .
- \blacktriangleright Adaptive Learning Rate in MATLAB adjusts η based on increasing/decreasing error

- $\triangleright \eta$ can be defined exponentially,
 - At first steps it is large
 - ▶ By increasing number of steps and getting closer to minima it becomes smaller.
- Momentum method
- ▶ This method accelerates the convergence of error BP
- Generally, if the training data are not accurate, the weights oscillate and cannot converge to their optimum values
- ▶ In momentum method, the speed of BP error convergence is increased without changing η

In this method, the current weight adjustment confiders a fraction of the most recent weight

$$\triangle w(t) = -\eta \nabla E(t) + \alpha \triangle w(t-1)$$

where α is pos, const. named momentum const.

- ▶ The second term is called momentum term
- ▶ If the gradients in two consecutive steps have the same sign, the momentum term is pos. and the weight is changes more
- ▶ Otherwise, the weights are changed less, but in direction of momentum
- ▶ ∴ its direction is corrected

- ► Start form A'
- ► Gradient of A' and A" have the same signs
- ▶ : the convergence speeds up
- Now start form B'
- ▶ Gradient of B' and B" have the different signs
- $ightharpoonup \frac{\partial E}{\partial w_0}$ does not point to min
- ▶ adding momentum term corrects the direction towards min
- ▶ ∴ If the gradient in two consecutive step changes the sign, the learning const. should decrease in those directions (Jacobs 1988)

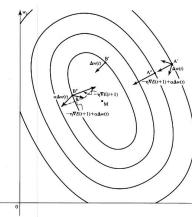


Illustration of adding the momentum term in error back-propagation

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▶ Delta-Bar-Delta

- For each weight a different η is specified
- ▶ If updating the weight is in the same direction (increasing/decreasing) in some sequential steps, η is increased
- Otherwise η should decrease
- ► The updating rule for weight is: $w_{ij}(n+1) = w_{ij}(n) \eta_{ij}(n+1) \frac{\partial E(n)}{\partial w_{ij}(n)}$
- ▶ The learning rate can be updated based on the following rule:

$$\eta_{ij}(n+1) = -\gamma \frac{\partial E(n)}{\partial \eta_{ij}(n)}$$

- where η_{ij} is learning rate corresponding to weights of output layer w_{ij} .
- \blacktriangleright It can be shown that learning rate is updated based on w_{ii} as follows (Show it as exercise) $\eta_{ij}(n+1) = -\gamma \frac{\partial E(n)}{\partial w_{ii}(n)} \cdot \frac{\partial E(n-1)}{\partial w_{ii}(n-1)}$

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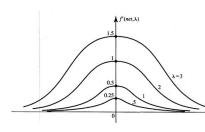
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Steepness of Activation Function

▶ If we consider $\lambda \neq 1$ is activation function

$$f(net) = \frac{2}{1 + exp(-\lambda net)} - 1$$

- Its time derivative will be $f'(net) = \frac{2\lambda exp(-\lambda net)}{[1+exp(-\lambda net)]^2}$
- ▶ max of f(net) when net = 0 is $\lambda/2$
- ▶ In BP alg: $\triangle w_{ki} = -\eta \delta_{ok} y_i$ where $\delta_{ok} = ef'(net_k)$
- ▶ ∴ The weights are adjusted in proportion to f'(net)
- \blacktriangleright slope of $f(net)(\lambda)$ affects the learning.



- ▶ The weights connected to the units responding in their mid-range are changed the most
- ▶ The units which are saturated change less.
- ▶ In some MLP, the learning constant is fixed and by adapting λ accelerate the error convergence (Rezgui 1991).
- ▶ But most commonly, $\lambda = 1$ are fixed and the learning speed is controlled by η

- Incremental updating: a small weights adjustment follows after each presentation of the training pattern.
 - disadvantage: The network trained this way, may be skewed toward the most recent patterns in the cycle.
- ▶ Batch updating: accumulate the weight correction terms for several patterns (or even an entire epoch (presenting all patterns)) and make a single weight adjustment equal to the average of the weight correction terms:

$$\triangle w = \sum_{p=1}^{P} \triangle w_p$$

disadvantages: This procedure has a smoothing effect on the correction terms which in some cases, it increases the chances of convergence to a local min.

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Normalization

- ▶ IF I/O patterns are distributed in a wide range, it is recommended to normalize them before use for training.
- ▶ Recall time derivative of sigmoid activation fcn:

$$f'(\textit{net}) = \left\{ \begin{array}{ll} \textit{o}(1-\textit{o}) & \textit{unipolar}: \ \textit{f}(\textit{net}) = \frac{1}{1 + \exp(-\lambda \textit{net})}, \lambda = 1 \\ \frac{1}{2}(1-\textit{o}^2) & \textit{bipolar}: \ \textit{f}(\textit{net}) = \frac{2}{1 + \exp(-\lambda \textit{net})} - 1, \lambda = 1 \end{array} \right.$$

- \blacktriangleright It appears in δ for updating the weights.
- ▶ If output of sigmoid fcn gets to the saturation area, (1 or -1) due to large values of weights or not normalized input data $\leadsto f'(net) \to 0$ and $\delta \to 0$. So the weight updating is stopped.
- ▶ I/O normalization will increases the chance of convergence to the acceptable results.

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Offline versus Online Training

► Offline training :

- ► After the weights converge to the desired values and learning is terminated, the trained feed forward network is employed
- ▶ When enough data is available for training and no unpredicted behavior is expected from the system, offline training is recommended.

Online training:

- Updating the weights and performing the network is simultaneously.
- ▶ In online training NN can adapt itself with unpredicted changing behavior of the system.
- ▶ Learning the the weights convergence should be fast to avoid undesired performance.
- ► For exp. if NN is employed as a controller and is not trained fast, it may lead to instability
- ▶ If there is enough data it is suggested to train NN offline and use the trained weight as initial weights in online training to facilitate the training

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Levenberg-Marquardt Training [1]

- ► The LevenbergMarquardt algorithm (LMA) provides a numerical solution to the problem of minimizing a function
- ▶ It interpolates between the GaussNewton algorithm (GNA) and gradient descent method.
- ▶ The LMA is more robust than the GNA.
 - It will end the solution even if the initial values are very far off the final minimum.
- ▶ In many cases LMA converges faster than gradient decent method.
- ► LMA is a compromise between the speed of GNA and guaranteed convergence of gradient alg. decent
- Recall the error is defined as sum of squares function for $E = \frac{1}{2} \sum_{k=1}^{K} \sum_{n=1}^{P} e_{nk}^2, \ e_{pk} = d_{pk} - o_{pk}$
- ▶ The learning rule based on gradient decent alg is $\Delta w_{kj} = -\eta \frac{\partial E}{\partial w_{kj}}$

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Amirkabir



▶ Define
$$x = [w_{11}^1 \ w_{12}^1 \ ... w_{nm}^1 w_{11}^2 \ ... w_{nm}^P], \ e = [e_{11}, ..., e_{PK}]$$

- ▶ and Gradient $\nabla E(x) = J^T(x)e(x)$
- ▶ Hessian Matrix $\nabla^2 E(x) \simeq J^T(x)J(x)$
- ► Then GNA updating rule is

$$\Delta x = -[\nabla^2 E(x)]^{-1} \nabla E(x) = -[J^T(x)J(x)]^{-1} J^T(x)e$$

Marquardt-Levenberg Alg

$$\Delta x = -[J^{T}(x)J(x) + \mu I]^{-1}J^{T}(x)e$$
 (3)

- $\triangleright \mu$ is a scalar
 - If μ is small, LMA is closed to GNA
 - If μ is large, LMA is closed to gradient decent
- ▶ In NN μ is adjusted properly
- ▶ for training with LMA, batch update should be applied

Marquardt-Levenberg Training Alg

- 1. Define initial values for μ , $\beta > 1$, and E_{max}
- 2. Present all inputs to the network and compute the corresponding network outputs, and errors. Compute the sum of squares of errors over all inputs E.
- 3. Compute the Jacobian matrix J
- 4. Find Δx using (3)
- 5. Recompute the sum of squares of errors, E using $x + \Delta x$
- 6. If this new E is larger than that computed in step 2, then increase $\mu = \mu \times \beta$ and go back to step 4.
- 7. If this new E is smaller than that computed in step 2, then $\mu = \mu/\beta$, let $x = x + \Delta x$.
- 8. If $E < E_{max}$ stop; otherwise go back to step 2.

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M. T. Hagan and M. B. Menhaj.

Training feedforward networks with the marquardt algorithm. IEEE Trans. on Neural Networks, vol. 5, no 6, pages 989–993, Nov. 1994.