Multilayer Feedforward Networks

Berlin Chen, 2002

Introduction

 The single-layer perceptron classifiers discussed previously can only deal with linearly separable sets of patterns

- The multilayer networks to be introduced here are the most widespread neural network architecture
 - Made useful until the 1980s, because of lack of efficient training algorithms (McClelland and Rumelhart 1986)

Introduction

- Supervised Error Back-propagation Training
 - The mechanism of backward error transmission (delta learning rule) is used to modify the synaptic weights of the internal (hidden) and output layers
 - The mapping error can be propagated into hidden layers
 - Can implement arbitrary complex/output mappings or decision surfaces for to separate pattern classes
 - For which, the explicit derivation of mappings and discovery of relationships is almost impossible
 - Produce surprising results and generalizations

- Linearly non-separable dichotomization
 - For two training sets C_1 and C_2 of the augmented patterns, if no weight vector **w** exists such that

$$w^{t} y > 0$$
 for each $y \in C_{1}$
 $w^{t} y < 0$ for each $y \in C_{2}$

• Then the patterns set C_1 and C_2 are *linearly non-separable*



 Map the patterns in the original pattern space into the so-called image space such that a twolayer network can classify them



- Patterns mapped into the three-dimensional cube
 - Produce linearly separable images in the image space



• Example 4.1: the XOR function using a simple layered classifier (with parameters produced by inspection)



The mapping using discrete perceptrons

• Example 4.1

(b) decision line



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• Another example: classification of planner patterns



- The layered networks with discrete perceptrons described here are also called "committee" network
 - Committee \rightarrow Voting



- The error back-propagation training algorithm has reawaked the scientific and engineering community to the modeling of many quantitative phenomena using neural networks
- The *Delta Learning Rule* is applied
 - Each neuron has a nonlinear and differentiable activation function (sigmoid function)
 - Neurons' (synaptic) weights are adjusted based on the least mean square (LMS) criterion

- **Training**: experiential acquisition of input/output mapping knowledge within multilayer networks
 - Input patterns submitted sequentially during training
 - Synaptic weights and thresholds adjusted to reduce the mean square classification error
 - The weight adjustments enforce backward from the "output layer" through the "hidden layers" toward the "input layer"
 - Continued until the network are within an acceptable overall error for the whole training set

- Revisit the Delta Learning Rule for the singlelayer network
 - Continuous activation functions
 - Gradient descent search

The Derivation for A Specific Neuron k

$$E = \frac{1}{2} \sum_{k=1}^{K} (d_k - o_k)^2, \quad o_k = f(net_k) = f\left(\sum_{j=1}^{J} w_{kj} y_j\right)$$

$$w_{kj} = w_{kj} + \Delta w_{kj}$$

$$\Delta w_{kj} = -\eta \frac{\partial E}{\partial w_{kj}} \begin{bmatrix} \text{negative gradient} \\ \text{decent formula} \end{bmatrix}$$

$$= \eta \left(d_k - o_k \right) f' \left(net_k \right) y_j$$



 Revisit the Delta Learning Rule for the singlelayer network



- Revisit the Delta Learning Rule for the singlelayer network
 - Unipolar continuous activation function

$$f(net_k) = \frac{1}{1 + \exp(-net_k)} \Rightarrow f'(net_k) = o_k(1 - o_k)$$
$$\Delta w_{kj} = \eta \left(\frac{d_k - o_k}{\delta_{ok}} \right) o_k(1 - o_k) y_j$$
$$\frac{\delta_{ok}}{\delta_{ok}}$$

- Bipolar continuous activation function

$$f(net_k) = \frac{2}{1 + \exp(-net_k)} - 1 \Rightarrow f'(net_k) = \frac{1}{2}(1 - o_k^2)$$
$$\Delta w_{kj} = \eta \cdot \frac{1}{2}(d_k - o_k)(1 - o_k^2)y_j$$
$$\frac{\delta_{ok}}{\delta_{ok}}$$

 Revisit the Delta Learning Rule for the singlelayer network

$$W' = W + \eta \, \delta y^{t}$$

$$W = \begin{bmatrix} w_{11} & w_{12} & \dots & w_{1J} \\ w_{21} & w_{22} & \dots & w_{2J} \\ \vdots & \vdots & \ddots & \vdots \\ \vdots & \ddots & \ddots & \vdots \\ w_{K1} & w_{K2} & \dots & w_{KJ} \end{bmatrix} \delta = \begin{bmatrix} \delta_{o1} \\ \delta_{o2} \\ \vdots \\ \vdots \\ \delta_{oK} \end{bmatrix} \quad y^{t} = \begin{bmatrix} y_{1} & y_{2} & \cdots & y_{J} \end{bmatrix}$$

- δ_{ok}_{k} are local error signals dependent only on o_{k} and d_{k}

• Generalized Delta learning rule for hidden Layers



Figure 4.7 Layered feedforward neural network with two continuous perceptron layers.

 Apply the negative gradient decent formula for the hidden layer

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

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

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

$$\delta_{yj} = -\frac{\partial E}{\partial net_j}$$

The error signal term of the hidden layer having output y_i

 $\Delta v_{ji} = \eta \delta_{yj} z_i$

 Apply the negative gradient decent formula for the hidden layer

$$\delta_{yj} = -\frac{\partial E}{\partial y_{j}} \cdot \frac{\partial y_{j}}{\partial net_{j}} = E = \frac{1}{2} \sum_{k=1}^{K} [d_{k} - o_{k}]^{2} = \frac{1}{2} \sum_{k=1}^{K} [d_{k} - f(net_{k})]^{2}$$

$$\frac{\partial E}{\partial y_{j}} = \frac{\partial E}{\partial net_{k}} \cdot \frac{\partial net_{k}}{\partial y_{j}}$$

$$\frac{\partial E}{\partial net_{k}} \cdot \frac{\partial net_{k}}{\partial y_{j}} = \frac{1}{2} \sum_{k=1}^{K} \left\{ \frac{\partial \left(\left[d_{k} - f(net_{k}) \right]^{2} \right) \frac{\partial net_{k}}{\partial y_{j}} \right]}{\partial net_{k}} - \sum_{k=1}^{K} \left\{ \frac{\partial \left(\left[d_{k} - f(net_{k}) \right]^{2} \right) \frac{\partial net_{k}}{\partial y_{j}} \right]}{\delta_{ok}} \right\}$$

$$= -\sum_{k=1}^{K} \left\{ \frac{[d_{k} - f(net_{k})]f'(net_{k})w_{kj}}{\delta_{ok}} \right\}$$

$$= -\sum_{k=1}^{K} \left\{ \frac{[d_{k} - f(net_{k})]f'(net_{k})w_{kj}}{\delta_{ok}} \right\}$$

$$= -\sum_{k=1}^{K} \left\{ \frac{[d_{k} - f(net_{k})]f'(net_{k})w_{kj}}{\delta_{ok}} \right\}$$

Generalized Delta learning rule for hidden Layers

$$y_{j} = f\left(net_{j}\right) \Rightarrow \frac{\partial y_{j}}{\partial net_{j}} = f'\left(net_{j}\right)$$

$$\delta_{yj} = f'\left(net_{j}\right)\sum_{k=1}^{K} \left[\left(d_{k} - o_{k}\right)f'\left(net_{k}\right)w_{kj} \right]$$

$$= f'\left(net_{j}\right)\sum_{k=1}^{K} \delta_{ok} w_{kj}$$

$$\Delta v_{ji} = \eta \delta_{yj} z_{i}$$

$$v_{ji} = v_{ji} + \Delta v_{ji}$$

$$= v_{ji} + \eta f'\left(net_{j}\right) z_{i} \sum_{k=1}^{K} \delta_{ok} w_{kj}$$

Generalized Delta learning rule for hidden Layers

- Bipolar continuous activation function

$$v_{ji} = v_{ji} + \eta f' (net_{j}) z_{i} \sum_{k=1}^{K} \left[(d_{k} - o_{k}) f' (net_{k}) w_{kj} \right]$$
$$= v_{ji} + \frac{1}{2} \eta \left((1 - y_{j}^{2}) z_{i} \sum_{k=1}^{K} \left[\frac{1}{2} (d_{k} - o_{k}) (1 - o_{k}^{2}) w_{kj} \right]$$

- Unipolar continuous activation function

$$v_{ji} = v_{ji} + \eta f' (net_j) z_i \sum_{k=1}^{K} \left[(d_k - o_k) f' (net_k) w_{kj} \right]$$

= $v_{ji} + \eta y_j (1 - y_j) z_i \sum_{k=1}^{K} \left[(d_k - o_k) o_k (1 - o_k) w_{kj} \right]$

The adjustment of weights leading to neuron *j* in the hidden layer is proportional to the **weighted sum** of all δ values at the adjacent following layer of nodes connecting neuron *j* with the output



Figure 4.8a Error back-propagation training (EBPT algorithm): (a) algorithm flowchart.



illustrating forward and backward signal flow.

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 The incremental learning of the weight matrix in the output and hidden layers is obtained by the outer product rule as

$$\Delta \boldsymbol{W} = \eta \, \boldsymbol{\delta} \boldsymbol{y}^{t}$$

- Where δ is the error signal vector of a layer and y is the input signal to that layer
- The network is nonlinear in the feedforward mode, while the error back-propagation is computed using the linearized activation

 The slope of each neuron's activation function

Examples of Error Back-Propagation Training



Examples of Error Back-Propagation Training

- Example 4.2: XOR function
 - The first sample run with random initial weight values
 - 1244 steps (*n* =0.1)



Examples of Error Back-Propagation Training

- Example 4.2: XOR function
 - The second sample run with random initial weight values



 $W \stackrel{\Delta}{=} \begin{bmatrix} -3.967 & -8.160 & -5.376 \end{bmatrix}$ $V \stackrel{\Delta}{=} \begin{bmatrix} 6.169 & 3.854 & 4.281 \\ -1.269 & -4.674 & -4.578 \end{bmatrix}$

If the network has failed to learn the training set successfully, the training should be restarted with Different initial weights

Figure 4.9b,c Figure for Example 4.2 *(continued):* (b) space transformations, run 1, and (c) space transformations, run 2.

Training Errors

 For the purpose of assessing the quality and success of training, the joint error (cumulative error) must be computed for the entire batch of training patterns

$$E = \frac{1}{2} \sum_{p=1}^{P} \sum_{k=1}^{K} (d_{pk} - o_{pk})^{2}$$

- It is not very useful for comparison of networks with different numbers of training patterns and having different number of output neurons
 - Root-mean-square normalized error

$$E_{\rm rms} = \frac{1}{PK} \sqrt{\sum_{p=1}^{P} \sum_{k=1}^{K} (d_{pk} - o_{pk})^2}$$

Training Errors

- For some classification applications
 - The desired outputs below a threshold will be set to 0, while the desired outputs higher than an other threshold will be set to 1

$$o_{pk} < 0.1 \Rightarrow o_{pk} = 0$$

 $o_{pk} > 0.9 \Rightarrow o_{pk} = 1$

 In such cases, the decision error will more adequately reflects the accuracy of neural network classifiers

$$E_{d} = \frac{N_{err}}{PK}$$
 Average number of bit errors

 The networks in classification applications may exhibit zero decision errors while still yielding substantial *E* and *E*_{rms}

Multilayer Feedforward Networks as Function Approximators

• **Example**: a function *h*(*x*) *approximated by H*(*w*,*x*)



Multilayer Feedforward Networks as Function Approximators

• There are P samples {*x*₁, *x*₂,..., *x*_{*p*}}, which are examples of function values in the interval (*a*, *b*)

$$x_{i+1} - x_i = \Delta x = \frac{b-a}{P}$$
, for $i = 1,..., P$

– Each subinterval with length Δx is

$$\left(x_i - \frac{\Delta x}{2}, x_i + \frac{\Delta x}{2}\right), \quad i = 1, 2, \dots, P$$

$$x_1 - \frac{\Delta x}{2} = a, \quad x_P + \frac{\Delta x}{2} = b$$

Multilayer Feedforward Networks as Function Approximators

• Define a unit step function

$$\zeta(x) = \frac{1}{2}\operatorname{sgn}(x) + \frac{1}{2} = \begin{cases} 0 & \text{for } x < 0 \\ \text{undefined for } x = 0 \\ 1 & \text{for } x > 0 \end{cases} \xrightarrow[0]{\frac{x_i - \Delta x}{2}} \xrightarrow[x_i]{\frac{x_i + \Delta x}{2}}$$

A term

Use a staircase approximation H(w,x) of the continuous-valued function h(x)

$$H(\mathbf{w}, \mathbf{x}) = h_1 \left[\zeta \left(\mathbf{x} - \left(\mathbf{x}_i - \frac{\Delta \mathbf{x}}{2} \right) \right) - \zeta \left(\mathbf{x} - \left(\mathbf{x}_i - \frac{\Delta \mathbf{x}}{2} \right) \right) \right]$$

+
$$h_{P}\left[\zeta\left(x-\left(x_{P}-\frac{\Delta x}{2}\right)\right)-\zeta\left(x-\left(x_{P}-\frac{\Delta x}{2}\right)\right)\right]$$

The network will have 2P binary (nonlinear) perceptrons with TLUs in the input layer

Multilayer Feedforward Networks as Function Approximators



If we replace the TLUs with continuous
 activation functions
 bump function







term[]

Multilayer Feedforward Networks as Function Approximators

 The output layer in the above example also can be replaced with a preceptron with nonlinear activation function

• Such a network architecture can approximate virtually any multivariable function, if provided sufficiently many hidden neurons are available



Figure 4.16 Minimization of the error $E_{\rm rms}$ as a function of single weight.

- Initial Weights
 - The weights of the network are typically initialized at small random values
 - The initialization strongly affects the ultimate solution
 - Equal initial weights ?
 - Select another set of initial weights, and then restart !
- Incremental Updating versus Cumulative Weight Adjustment
 - Incremental Updating:
 - · Weight adjustments do not need to be stored
 - May skewed toward the most recent patterns in the training cycle

- Incremental Updating versus Cumulative Weight Adjustment
 - Cumulative Weight Adjustment :

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

- Provided that the learning constant is small enough, the cumulative weight adjustment procedure can still implement the algorithm close to the gradient decent minimization
- We may present the training examples in random in each training cycle

Steepness of the activation function



Figure 4.17 Slope of the activation function for various λ values.

- Have a maximum value of $\frac{1}{2}\lambda$ at *net*=0
- The large $\lambda\,$ may yield results similar to that of large learning constant $\,\eta\,$

- Momentum Method
 - Supplement the current weight adjustments with a fraction of the most recent weight adjustment

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

• After a total of N steps with the momentum method

$$\Delta w(t) = -\eta \sum_{n=0}^{N} \alpha^{n} \nabla E(t-n)$$

Momentum Method



Figure 4.18 Illustration of adding the momentum term in error back-propagation training for a two-dimensional case.

Summary of Error Back-propagation Network

• A set of *P* training pairs $(\mathbf{z}_{p}, \mathbf{d}_{p})$

$$\{(\boldsymbol{z}_{p}, \boldsymbol{d}_{p}), p = 1, 2, ..., P\}$$

• Minimize the vector of total error

$$E = \sum_{p=1}^{P} \left\| \boldsymbol{o} \left(\boldsymbol{W}, \boldsymbol{V}, \boldsymbol{z}_{p} \right) - \boldsymbol{d}_{p} \right\|^{2}$$

Network Architecture vs. Data Representation

 $\mathbf{x}_{1} = \begin{bmatrix} 1 & 1 & 1 & 1 & 0 & 0 & 1 & 1 & 1 \end{bmatrix}^{t} : \text{class C}$ $\mathbf{x}_{2} = \begin{bmatrix} 0 & 1 & 0 & 0 & 1 & 0 & 0 & 1 & 0 \end{bmatrix}^{t} : \text{class I}$ $\mathbf{x}_{3} = \begin{bmatrix} 1 & 1 & 1 & 0 & 1 & 0 & 0 & 1 & 0 \end{bmatrix}^{t} : \text{class T}$



 $\mathbf{x}_1 = \begin{bmatrix} 1 & 1 \end{bmatrix}^t$: class C, T $\mathbf{x}_2 = \begin{bmatrix} 1 & 2 \end{bmatrix}^t$: class C, I, T

$$\boldsymbol{x}_9 = \begin{bmatrix} 3 & 3 \end{bmatrix}^t$$
 : class C, I, T

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Necessary Number of Hidden Neurons

- For two-layer feedforward network
 - if the n-dimensional nonargumented input space is linear separable into M disjoint regions, the necessary number of hidden neuons would be J

$$M = 2^{3}$$
Mirchandini and Cao (1989)
$$M = 2^{3}$$

$$Mirchandini and Cao (1989)$$

$$\square Class 1$$

$$\square Class 2$$

$$\square + + + Class 3$$



Character Recognition Application

- Project a point of the character into its three closest vertical, horizontal, and diagonal bars
 - Then normalized the bar values to be between 0 and 1
 - Input vector is 13-dimensional and the activation function is unipolar continuous function 90~95% accuracy



Figure 4.22 Thirteen-segment bar mask for encoding alphabetic capital letters: (a) template and (b) encoded S character. [Adapted from Burr (1988). © IEEE: reprinted with permission 1

Character Recognition Application

• Example 4.5





Figure 4.23c Figure for Example 4.5 (continued): (c) learning profiles for several different hidden layer sizes.

Digit Recognition Application



Expert System Applications





Explanation function: Neural network expert systems are typically unable to provide the user with the reasons for the decisions made.

Learning Time Sequences



Note: Δ is equal to the sampling period

Figure 4.26 A time-delay neural network converting a data sequence into the single data vector (single variable sequence shown).

Functional Link Network

• Enhance the representation of the input data



Figure 4.27 Functional link network.

Any three elements