

Deep Feedforwards Networks

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The Course Web Page

https://id2223kth.github.io https://tinyurl.com/6s5jy46a



Where Are We?

Deep Learning			
RL	Distributed Learning		
CNN	RNN		Transformer
Deep Feedforward Network Training Feedforward Network			
TensorFlow			
Machine Learning			
Regression C	Classification	n More	Supervised Learning
Spark ML			



Where Are We?





Biological Neurons (1/2)

- Brain architecture has inspired artificial neural networks.
- ► A biological neuron is composed of
 - Cell body, many dendrites (branching extensions), one axon (long extension), synapses
- ▶ Biological neurons receive signals from other neurons via these synapses.
- When a neuron receives a sufficient number of signals within a few milliseconds, it fires its own signals.





Biological Neurons (2/2)

- ► Biological neurons are organized in a vast network of billions of neurons.
- Each neuron typically is connected to thousands of other neurons.





A Simple Artificial Neural Network

- One or more binary inputs and one binary output
- ► Activates its output when more than a certain number of its inputs are active.





The Linear Threshold Unit (LTU)

- ► Inputs of a LTU are numbers (not binary).
- Each input connection is associated with a weight.
- Computes a weighted sum of its inputs and applies a step function to that sum.

- $\blacktriangleright \ z = \mathtt{w}_1 \mathtt{x}_1 + \mathtt{w}_2 \mathtt{x}_2 + \dots + \mathtt{w}_n \mathtt{x}_n = \mathtt{w}^\mathsf{T} \mathtt{x}$
- $\hat{y} = \text{step}(z) = \text{step}(w^T x)$





The Perceptron

- ► The perceptron is a single layer of LTUs.
- ► The input neurons output whatever input they are fed.
- ► A bias neuron, which just outputs 1 all the time.
- If we use logistic function (sigmoid) instead of a step function, it computes a continuous output.





How is a Perceptron Trained? (1/2)

- ► The Perceptron training algorithm is inspired by Hebb's rule.
- ► When a biological neuron often triggers another neuron, the connection between these two neurons grows stronger.







How is a Perceptron Trained? (2/2)

- Feed one training instance x to each neuron j at a time and make its prediction \hat{y} .
- ► Update the connection weights.

```
\begin{split} \hat{\mathbf{y}}_{j} &= \sigma(\mathbf{w}_{j}^{\mathsf{T}} \mathbf{x} + \mathbf{b}) \\ \mathbf{J}(\mathbf{w}_{j}) &= \mathtt{cross\_entropy}(\mathbf{y}_{j}, \hat{\mathbf{y}}_{j}) \\ \mathbf{w}_{i,j}^{(\texttt{next})} &= \mathbf{w}_{i,j} - \eta \frac{\partial \mathbf{J}(\mathbf{w}_{j})}{\mathbf{w}_{i}} \end{split}
```

- ▶ w_{i,j}: the weight between neurons i and j.
- x_i: the ith input value.
- \hat{y}_j : the jth predicted output value.
- ▶ y_j: the jth true output value.
- η : the learning rate.





Perceptron in TensorFlow





```
model.fit(X_train, y_train, epochs=30)
```



Multi-Layer Perceptron (MLP)



Perceptron Weakness (1/2)

Incapable of solving some trivial problems, e.g., XOR classification problem. Why?





• If we minimize J(w), we obtain $w_1 = 0$, $w_2 = 0$, and $b = \frac{1}{2}$.

▶ But, the model outputs 0.5 everywhere.



Multi-Layer Perceptron (MLP)

- ► The limitations of Perceptrons can be eliminated by stacking multiple Perceptrons.
- The resulting network is called a Multi-Layer Perceptron (MLP) or deep feedforward neural network.



Feedforward Neural Network Architecture

- ► A feedforward neural network is composed of:
 - One input layer
 - One or more hidden layers
 - One final output layer
- Every layer except the output layer includes a bias neuron and is fully connected to the next layer.





How Does it Work?

- ► The model is associated with a directed acyclic graph describing how the functions are composed together.
- E.g., assume a network with just a single neuron in each layer.
- Also assume we have three functions f⁽¹⁾, f⁽²⁾, and f⁽³⁾ connected in a chain: ŷ = f(x) = f⁽³⁾(f⁽²⁾(f⁽¹⁾(x)))
- f⁽¹⁾ is called the first layer of the network.
- f⁽²⁾ is called the second layer, and so on.
- The length of the chain gives the depth of the model.









XOR with Feedforward Neural Network (3/3)





How to Learn Model Parameters W?





Feedforward Neural Network - Cost Function

► We use the cross-entropy (minimizing the negative log-likelihood) between the training data y and the model's predictions ŷ as the cost function.

$$\texttt{cost}(\mathtt{y}, \hat{\mathtt{y}}) = -\sum_{\mathtt{j}} \mathtt{y}_{\mathtt{j}} \texttt{log}(\hat{\mathtt{y}}_{\mathtt{j}})$$



Gradient-Based Learning (1/2)

- The most significant difference between the linear models we have seen so far and feedforward neural network?
- ► The non-linearity of a neural network causes its cost functions to become non-convex.
- ► Linear models, with convex cost function, guarantee to find global minimum.
 - Convex optimization converges starting from any initial parameters.





Gradient-Based Learning (2/2)

- Stochastic gradient descent applied to non-convex cost functions has no such convergence guarantee.
- ► It is sensitive to the values of the initial parameters.
- ► For feedforward neural networks, it is important to initialize all weights to small random values.
- The biases may be initialized to zero or to small positive values.



Training Feedforward Neural Networks

- How to train a feedforward neural network?
- ▶ For each training instance x⁽ⁱ⁾ the algorithm does the following steps:
 - 1. Forward pass: make a prediction (compute $\hat{y}^{(i)} = f(x^{(i)})$).
 - 2. Measure the error (compute $cost(\hat{y}^{(i)}, y^{(i)})$).
 - 3. Backward pass: go through each layer in reverse to measure the error contribution from each connection.
 - 4. Tweak the connection weights to reduce the error (update W and b).
- It's called the backpropagation training algorithm





Output Unit (1/3)

- Linear units in neurons of the output layer.
- Output function: $\hat{y}_j = w_j^T h + b_j$.
- Cost function: minimizing the mean squared error.





Output Unit (2/3)

- ► Sigmoid units in neurons of the output layer (binomial classification).
- Output function: $\hat{y}_j = \sigma(w_j^T h + b_j)$.
- Cost function: minimizing the cross-entropy.





Output Unit (3/3)

- ► Softmax units in neurons of the output layer (multinomial classification).
- Output function: $\hat{y}_j = \text{softmax}(w_j^T h + b_j)$.
- Cost function: minimizing the cross-entropy.





Hidden Units

- In order for the backpropagation algorithm to work properly, we need to replace the step function with other activation functions. Why?
- Alternative activation functions:
 - 1. Logistic function (sigmoid): $\sigma(z) = \frac{1}{1+e^{-z}}$
 - 2. Hyperbolic tangent function: $tanh(z) = 2\sigma(2z) 1$
 - 3. Rectified linear units (ReLUs): ReLU(z) = max(0, z)





Feedforward Network in TensorFlow







Feedforward Network in TensorFlow



```
n_output = 3
n_hidden = 4
n_features = 2
model = keras.models.Sequential()
model.add(keras.layers.Dense(n_hidden, input_shape=(n_features,), activation="relu"))
model.add(keras.layers.Dense(n_output, activation="softmax"))
model.compile(loss="sparse_categorical_crossentropy", optimizer="sgd", metrics=["accuracy"])
```

```
model.fit(X_train, y_train, epochs=30)
```



Dive into Backpropagation Algorithm







[https://i.pinimg.com/originals/82/d9/2c/82d92c2c15c580c2b2fce65a83fe0b3f.jpg]



Chain Rule of Calculus (1/2)

- ▶ Assume $x \in \mathbb{R}$, and two functions f and g, and also assume y = g(x) and z = f(y) = f(g(x)).
- ► The chain rule of calculus is used to compute the derivatives of functions, e.g., z, formed by composing other functions, e.g., g.
- Then the chain rule states that $\frac{dz}{dx} = \frac{dz}{dy} \frac{dy}{dx}$
- Example:

$$z = f(y) = 5y^4 \text{ and } y = g(x) = x^3 + 7$$
$$\frac{dz}{dx} = \frac{dz}{dy}\frac{dy}{dx}$$
$$\frac{dz}{dy} = 20y^3 \text{ and } \frac{dy}{dx} = 3x^2$$
$$\frac{dz}{dx} = 20y^3 \times 3x^2 = 20(x^3 + 7) \times 3x^2$$



Chain Rule of Calculus (2/2)

► Two paths chain rule.

$$\begin{split} z &= \mathtt{f}(\mathtt{y}_1, \mathtt{y}_2) \text{ where } \mathtt{y}_1 = \mathtt{g}(\mathtt{x}) \text{ and } \mathtt{y}_2 = \mathtt{h}(\mathtt{x}) \\ & \frac{\partial \mathtt{z}}{\partial \mathtt{x}} = \frac{\partial \mathtt{z}}{\partial \mathtt{y}_1} \frac{\partial \mathtt{y}_1}{\partial \mathtt{x}} + \frac{\partial \mathtt{z}}{\partial \mathtt{y}_2} \frac{\partial \mathtt{y}_2}{\partial \mathtt{x}} \end{split}$$





Backpropagation

Backpropagation training algorithm for MLPs

- The algorithm repeats the following steps:
 - 1. Forward pass
 - 2. Backward pass



Backpropagation - Forward Pass

- Calculates outputs given input patterns.
- For each training instance
 - Feeds it to the network and computes the output of every neuron in each consecutive layer.
 - Measures the network's output error (i.e., the difference between the true and the predicted output of the network)
 - Computes how much each neuron in the last hidden layer contributed to each output neuron's error.





Backpropagation - Backward Pass

- Updates weights by calculating gradients.
- Measures how much of these error contributions came from each neuron in the previous hidden layer
 - Proceeds until the algorithm reaches the input layer.
- The last step is the gradient descent step on all the connection weights in the network, using the error gradients measured earlier.





Backpropagation Example

- ► Two inputs, two hidden, and two output neurons.
- Bias in hidden and output neurons.
- Logistic activation in all the neurons.
- Squared error function as the cost function.





Backpropagation - Forward Pass (1/3)

Compute the output of the hidden layer



 $\texttt{net}_{\texttt{h1}} = \texttt{w}_1\texttt{x}_1 + \texttt{w}_2\texttt{x}_2 + \texttt{b}_1 = 0.15 \times 0.05 + 0.2 \times 0.1 + 0.35 = 0.3775$

$$\texttt{out}_{h1} = \frac{1}{1 + e^{\texttt{net}_{h1}}} = \frac{1}{1 + e^{0.3775}} = 0.59327$$
$$\texttt{out}_{h2} = 0.59688$$



Backpropagation - Forward Pass (2/3)

Compute the output of the output layer



 $\texttt{net}_{\texttt{o1}} = \texttt{w}_{\texttt{5}}\texttt{out}_{\texttt{h1}} + \texttt{w}_{\texttt{6}}\texttt{out}_{\texttt{h2}} + \texttt{b}_2 = 0.4 \times 0.59327 + 0.45 \times 0.59688 + 0.6 = 1.1059$

$$\texttt{out}_{o1} = \frac{1}{1 + e^{\texttt{net}_{o1}}} = \frac{1}{1 + e^{1.1059}} = 0.75136$$
$$\texttt{out}_{o2} = 0.77292$$



Calculate the error for each output



$$\begin{split} E_{o1} &= \frac{1}{2}(\texttt{target}_{o1} - \texttt{output}_{o1})^2 = \frac{1}{2}(0.01 - 0.75136)^2 = 0.27481\\ E_{o2} &= 0.02356\\ \\ E_{\texttt{total}} &= \sum \frac{1}{2}(\texttt{target} - \texttt{output})^2 = E_{o1} + E_{o2} = 0.27481 + 0.02356 = 0.29837 \end{split}$$





[http://marimancusi.blogspot.com/2015/09/are-you-book-dragon.html]



Backpropagation - Backward Pass - Output Layer (1/6)

- ► Consider w₅
- We want to know how much a change in w_5 affects the total error $\left(\frac{\partial E_{\text{total}}}{\partial w_5}\right)$
- Applying the chain rule



Backpropagation - Backward Pass - Output Layer (2/6)

▶ First, how much does the total error change with respect to the output? $\left(\frac{\partial E_{\text{total}}}{\partial \text{out}_{-1}}\right)$





Backpropagation - Backward Pass - Output Layer (3/6)

Next, how much does the out_{o1} change with respect to its total input net_{o1}? (<u>∂out_{o1}</u>)



Backpropagation - Backward Pass - Output Layer (4/6)

► Finally, how much does the total net_{o1} change with respect to w_5 ? $\left(\frac{\partial net_{o1}}{\partial w_5}\right)$





Putting it all together:





Backpropagation - Backward Pass - Output Layer (6/6)

- ► To decrease the error, we subtract this value from the current weight.
- We assume that the learning rate is $\eta = 0.5$.



$$\begin{split} \mathtt{w}_5^{(\text{next})} = \mathtt{w}_5 - \eta \times \frac{\partial \mathtt{E}_{\texttt{total}}}{\partial \mathtt{w}_5} &= 0.4 - 0.5 \times 0.08216 = 0.35891 \\ \mathtt{w}_6^{(\text{next})} &= 0.40866 \\ \mathtt{w}_7^{(\text{next})} &= 0.5113 \\ \mathtt{w}_8^{(\text{next})} &= 0.56137 \end{split}$$





[https://makeameme.org/meme/oooh-this]



Backpropagation - Backward Pass - Hidden Layer (1/8)

- ▶ Continue the backwards pass by calculating new values for w_1 , w_2 , w_3 , and w_4 .
- ► For w₁ we have:

$$\frac{\partial \mathtt{E}_{\mathtt{total}}}{\partial \mathtt{w}_1} = \frac{\partial \mathtt{E}_{\mathtt{total}}}{\partial \mathtt{out}_{\mathtt{h}1}} \times \frac{\partial \mathtt{out}_{\mathtt{h}1}}{\partial \mathtt{net}_{\mathtt{h}1}} \times \frac{\partial \mathtt{net}_{\mathtt{h}1}}{\partial \mathtt{w}_1}$$





Backpropagation - Backward Pass - Hidden Layer (2/8)

- Here, the output of each hidden layer neuron contributes to the output of multiple output neurons.
- ► E.g., out_{h1} affects both out_{o1} and out_{o2}, so <u>∂E_{total}</u> needs to take into consideration its effect on the both output neurons.









Backpropagation - Backward Pass - Hidden Layer (4/8)

Plugging them together.



$$\begin{aligned} \frac{\partial E_{o1}}{\partial out_{h1}} &= \frac{\partial E_{o1}}{\partial out_{o1}} \times \frac{\partial out_{o1}}{\partial net_{o1}} \times \frac{\partial net_{o1}}{\partial out_{h1}} = 0.74136 \times 0.18681 \times 0.40 = 0.0554 \\ \frac{\partial E_{o2}}{\partial out_{h1}} &= -0.01905 \\ \frac{\partial E_{total}}{\partial out_{h1}} &= \frac{\partial E_{o1}}{\partial out_{h1}} + \frac{\partial E_{o2}}{\partial out_{h1}} = 0.0554 + -0.01905 = 0.03635 \end{aligned}$$



Backpropagation - Backward Pass - Hidden Layer (5/8)

• Now we need to figure out $\frac{\partial \text{out}_{h1}}{\partial \text{net}_{h1}}$





Backpropagation - Backward Pass - Hidden Layer (6/8)

• And then $\frac{\partial \text{net}_{h1}}{\partial w_1}$.





Backpropagation - Backward Pass - Hidden Layer (7/8)

Putting it all together.





Backpropagation - Backward Pass - Hidden Layer (8/8)

- ► We can now update w₁.
- Repeating this for w_2 , w_3 , and w_4 .



$$\begin{split} \mathtt{w}_1^{(\text{next})} &= \mathtt{w}_1 - \eta \times \frac{\partial \mathtt{E}_{\mathtt{total}}}{\partial \mathtt{w}_1} = 0.15 - 0.5 \times 0.00043 = 0.14978 \\ \mathtt{w}_2^{(\text{next})} &= 0.19956 \\ \mathtt{w}_3^{(\text{next})} &= 0.24975 \\ \mathtt{w}_4^{(\text{next})} &= 0.2995 \end{split}$$



Summary





LTU

- Perceptron
- Perceptron weakness
- MLP and feedforward neural network
- Gradient-based learning
- Backpropagation: forward pass and backward pass
- Output unit: linear, sigmoid, softmax
- Hidden units: sigmoid, tanh, relu



- ▶ Ian Goodfellow et al., Deep Learning (Ch. 6)
- ► Aurélien Géron, Hands-On Machine Learning (Ch. 10)



Questions?