



Machine Learning & Neural Networks

6.- *Supervised Neural Networks: Multilayer Perceptron*

by

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topics

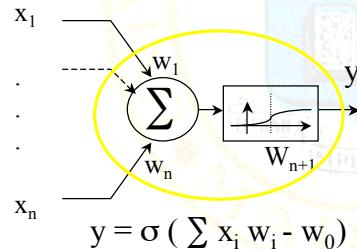
- **Artificial Neural Networks**
- **Perceptron and the MLP structure**
- **The back-propagation learning algorithm**
- **MLP features and drawbacks**
- **The auto-encoder**



Artificial Neural Networks

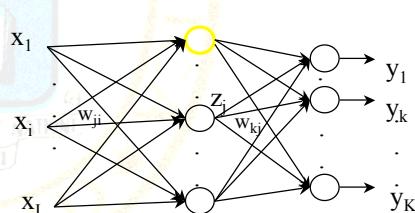


- “A net of **simple, adaptable & interconnected units, having parallel processing capability, whose objective is to interact with the environment in a similar way as the natural neural network do”**

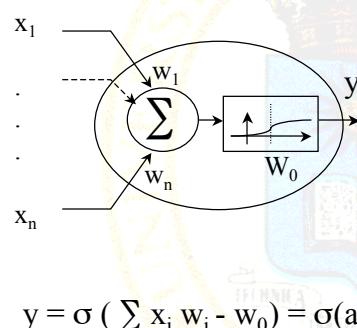


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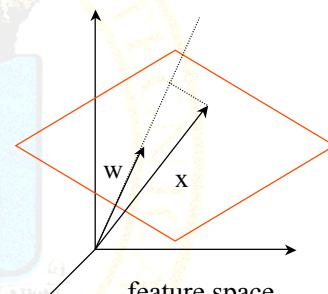


working principle

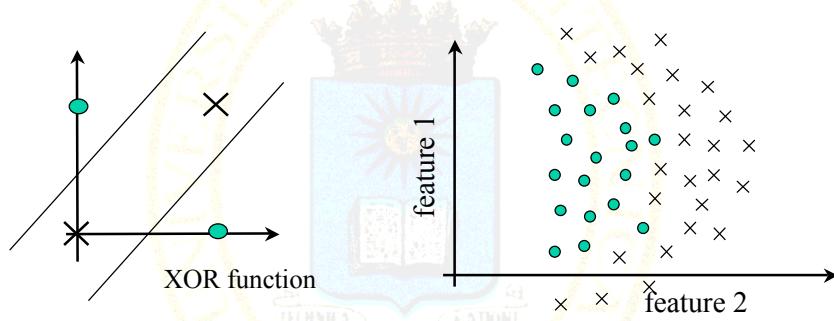


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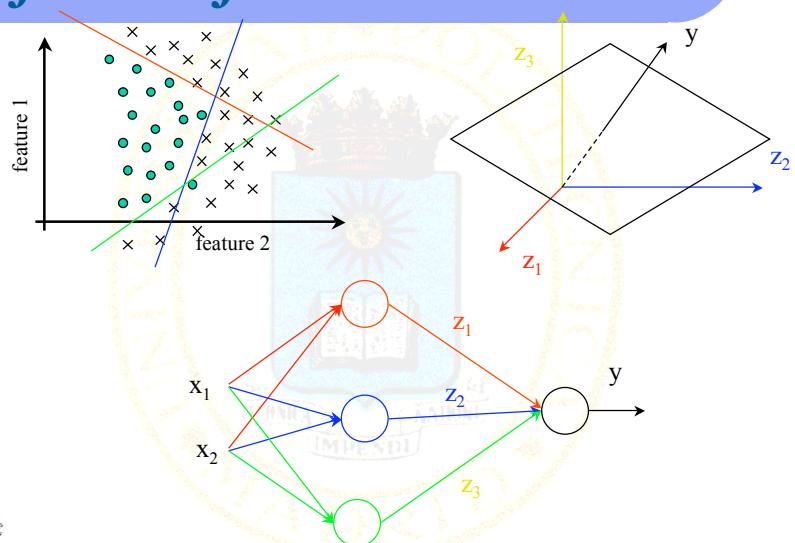
The perceptron for classification



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(MLP): for classification



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The multilayer Perceptron. Mathematical issues



- Un MLP de dos capas puede representar cualquier función lógica con frontera convexa.
- Un MLP de tres capas puede representar cualquier función lógica con frontera arbitraria.

Un MLP de dos capas puede aproximar cualquier función continua con una precisión arbitraria.



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topics



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- **The back-propagation learning algorithm**
- **MLP features and drawbacks**
- **The auto-encoder**

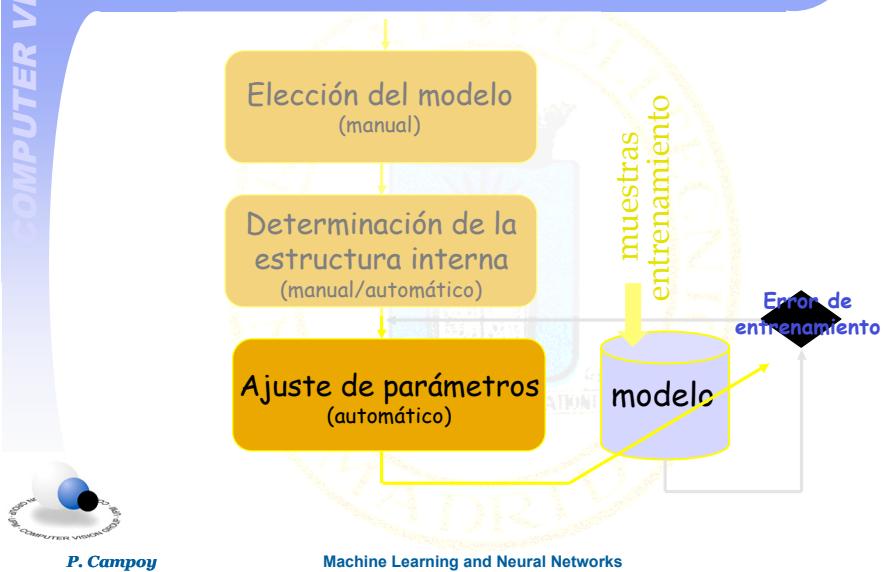


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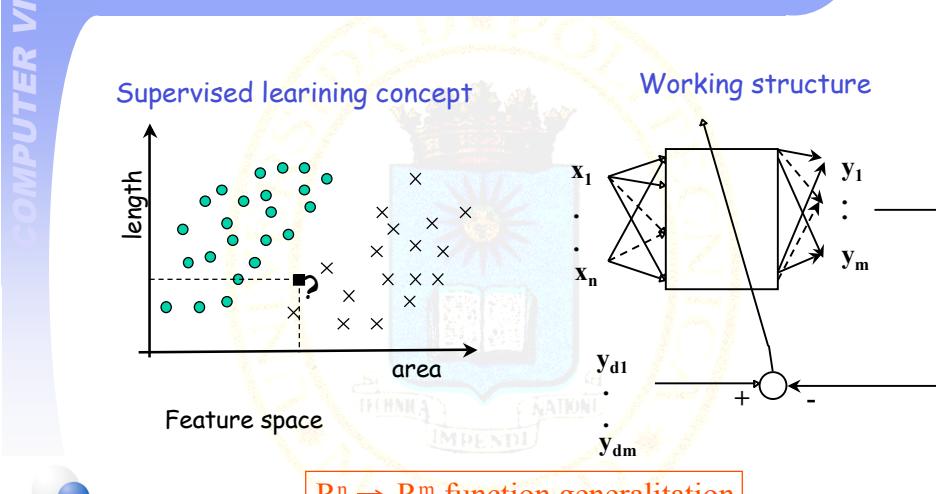
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Building machine learning models: levels



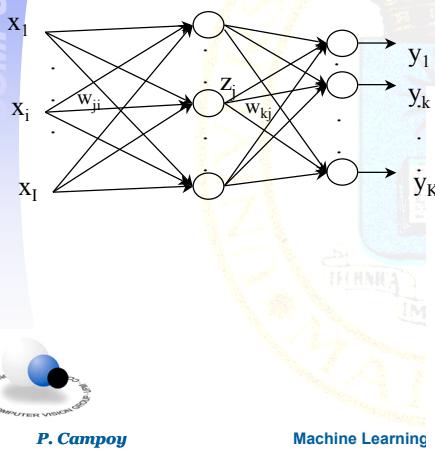
Supervised learning



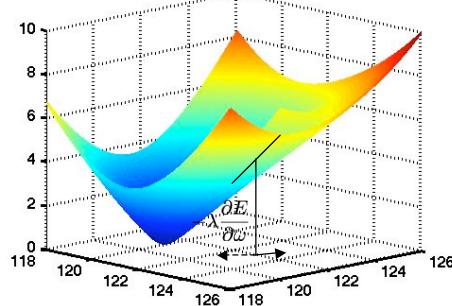


The back-propagation learning algorithm: working principle

$$E = \frac{1}{2} \sum_k (y_k^n - y_{dk})^2 = \frac{1}{2} \sum_k (y_k^n(\omega_{kj}, \omega_{ji}, x_i) - y_{dk})^2$$



$$\Delta \omega = -\lambda \frac{\partial E}{\partial \omega}$$



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Machine Learning



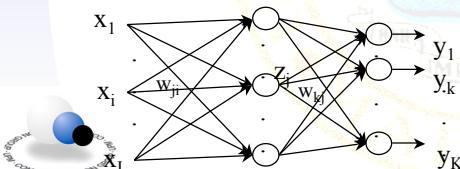
The back-propagation learning algorithm: equations

$$E = \frac{1}{2} \sum_k (y_k^n - y_{dk})^2 = \frac{1}{2} \sum_k (y_k^n(\omega_{kj}, \omega_{ji}, x_i) - y_{dk})^2$$

$$\boxed{\frac{\partial E}{\partial \omega_{kj}} = (y_k - y_{dk}) z_j}$$

$$\frac{\partial E}{\partial \omega_{ji}} = \sum_k (y_k - y_{dk}) \frac{\partial y_k}{\partial z_j} \frac{\partial z_j}{\partial \omega_{ji}} = \sum_k (y_k - y_{dk}) w_{kj} \frac{\partial z_j}{\partial a_j} x_i$$

$$\boxed{\frac{\partial E}{\partial \omega_{ji}} = \sum_k (y_k - y_{dk}) w_{kj} z_j (1 - z_j) x_i}$$



$$y_j = \frac{1}{1 + e^{-a_j}} \Rightarrow \frac{\partial y_j}{\partial a_j} = \frac{e^{-a_j}}{(1 + e^{-a_j})^2} = (1 - y_j)y_j$$

$$y_j = \tanh(a_j) \Rightarrow \frac{\partial y_j}{\partial a_j} = 1 - y_j^2$$

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Matlab commands:

```
% MLP building
>> net = newff(minmax(p.valor),[nL1 noL],{'tansig' 'purelin'},'trainlm');

% MLP training
>> [net,tr]=train(net,p.valor,p.salida);

% answer
>> anst=sim(net,t.valor);
>> errortest=mse(t.salida-anst);
```



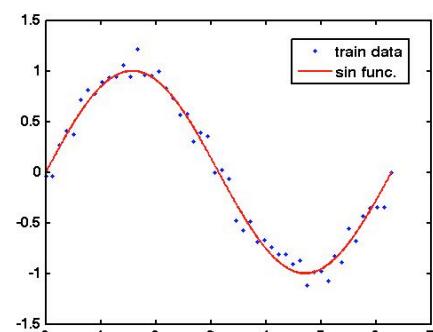
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MLP for function generalization

```
% training data
Ntra=50; xe=linspace(0,2*pi,Ntra); %xe= 2*pi*rand(1,Ntra);
for i=1:Ntra
    yd(i)=sin(xe(i))+normrnd(0,0.1);
end
% test data
Ntest=500;
xt=linspace(0,2*pi,numtest);
yt_gt=sin(xt);
for i=1:Ntest
    yt(i)=yt_gt(i)+normrnd(0,0.1);
end
plot(xe,yd,'b.');
hold on;
plot(xt,yt,'r');
```



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MLP for function generalization

Using above mentioned data generation procedure:
 Plot in the same figure the training set, the output of the MLP for the test set, and the underlying sin function.
 Evaluate the train error, the test error and the ground truth error. In the following cases:

- Choosing an **adequate MLP** structure and training set
 Compare and analyze the results:
- Changing the training parameters:**
 initial values, (# of epochs, optimization algorithm)
- Changing the training data:**
 # of samples
 order of samples, their representativiness
- Changing the net structure:**
 # of neurons

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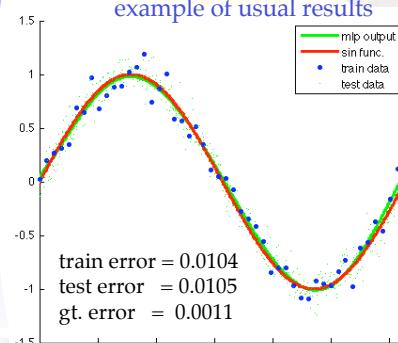
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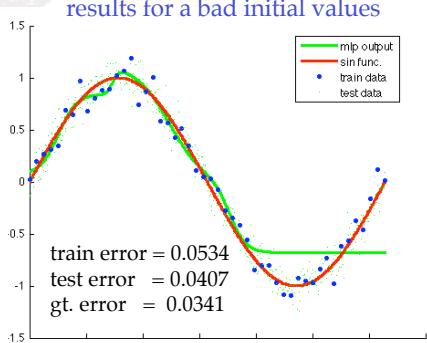
Results for exercise 6.1: a) b) changes of training parameters ...

- 50 training samples
- 4 neurons in hidden layer

example of usual results



results for a bad initial values



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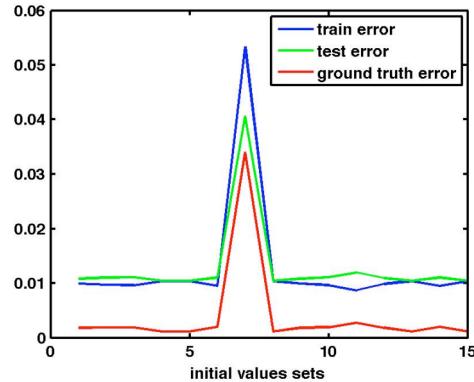
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Results for exercise 6.1:

b) ... changes of training parameters

- 50 training samples
- 4 neurons in hidden layer



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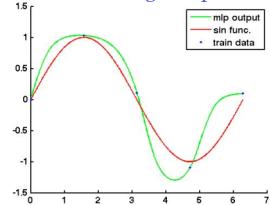


Results for exercise 6.1:

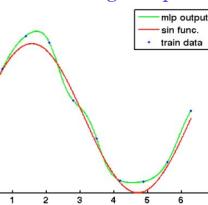
c) changes in # of training samples ...

- 4 neurons in hidden layer

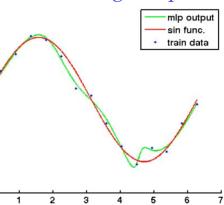
5 training samples



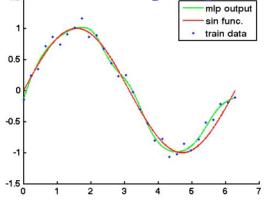
10 training samples



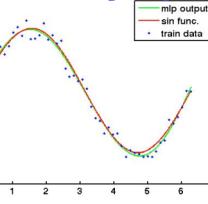
15 training samples



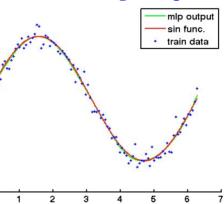
30 training samples



50 training samples



100 training samples



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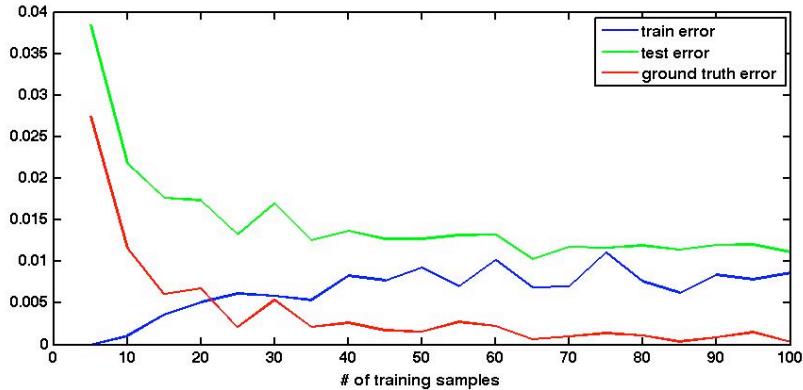
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Results for exercise 6.1:

c) ... changes in # of training samples

- 4 neurons in hidden layer (mean error over 4 tries)



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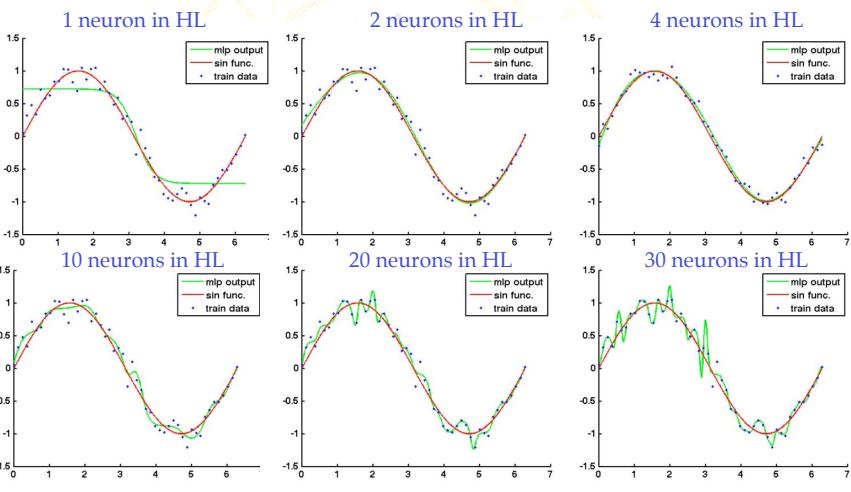
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Results for exercise 6.1:

d) changes in # neurons ...

- 50 training samples



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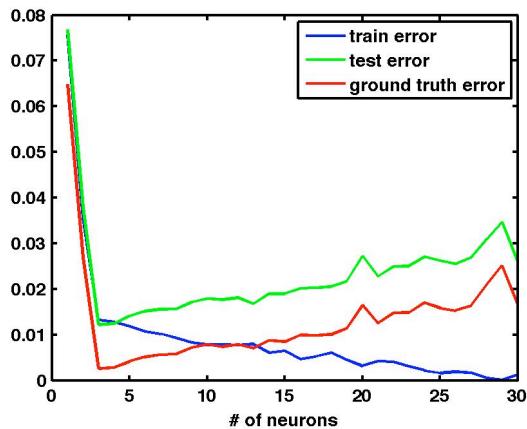
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Results for exercise 6.1:

d) ... changes in # neurons

- 50 training samples (mean error over 4 tries)



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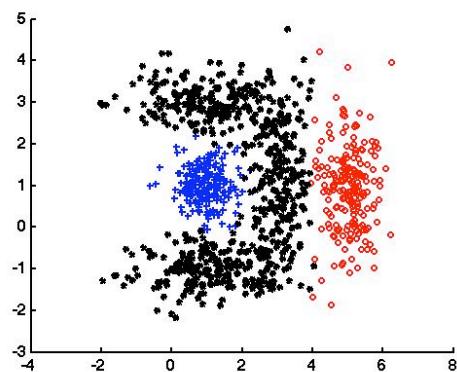


Exercise 6.2:

MLP as a classifier

-The output is a discriminant function

```
>> load datos_2D_C3_S1.mat
```



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MLP as a classifier

Using the classified data: >> load `datos_2D_C3_S1.mat`

Evaluate the train error and the test error in following cases:

- Choosing an **adequate** MLP structure, training set and test set. Plot the linear classification limits defined by each perceptron of the intermediate layer.

Compare and analyze the results:

- Changing the **data set and the test set**:
- Changing the **net structure** (i.e. # of neurons)



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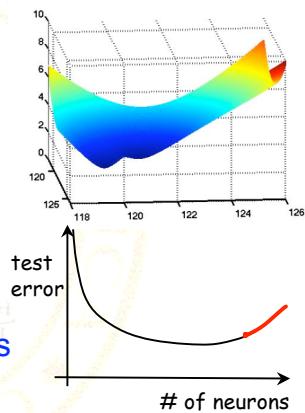
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MLP features and drawbacks

- Learning by minimizing non-linear functions:
 - local minima
 - slow convergence
 (depending on initial values & minimization algorithm)
- Over-learning
- Extrapolation in non learned zones



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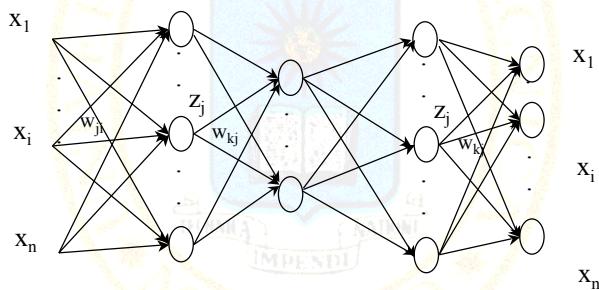
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Auto-encoder: MLP for dimensionality reduction

- The desired output is the same as the input and there is a hidden layer having less neurons than $\dim(x)$

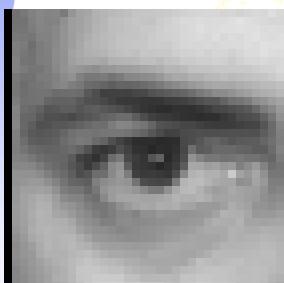


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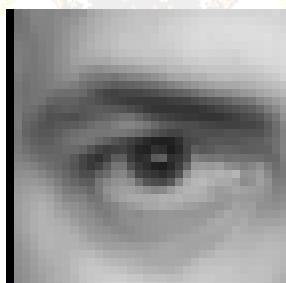
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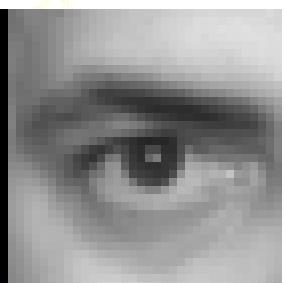
Example: auto-encoder for compression



original



PCA 5



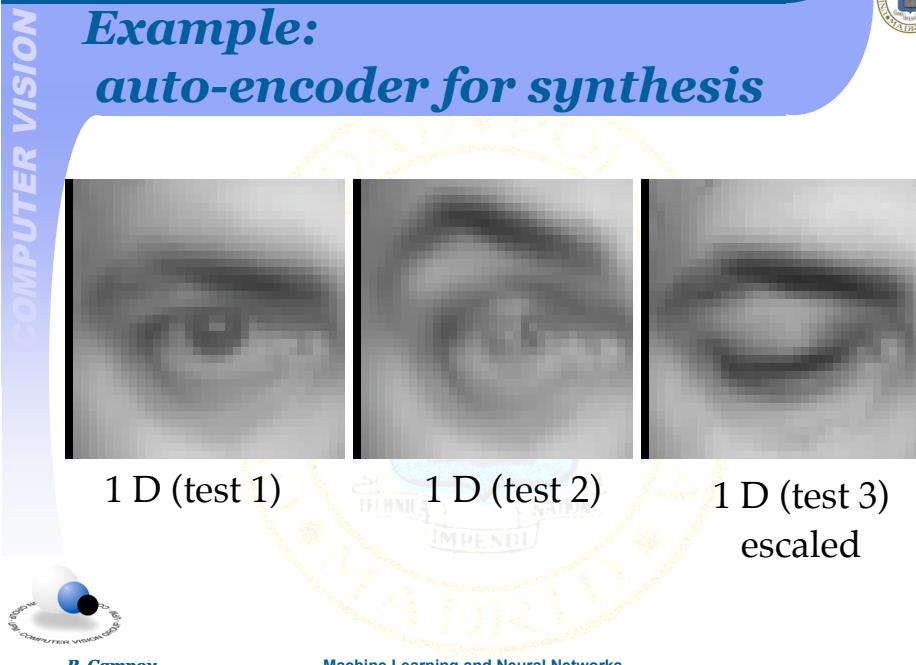
PCA 25 - MLP 5

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Example: auto-encoder for synthesis



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Auto-encoder: Matlab code

```
% Procesamiento con una MLP para compresión (salida=entrada)
net=newff(minmax(p_entr),[floor((Dim+ndimred)/2),ndimred,floor((Di
    m+ndimred)/2),Dim],{'tansig' 'purelin' 'tansig' 'purelin'},
    'trainlm');
[net,tr]=train(net,p_entr,p_entr);

% Creación de una red mitad de la anterior que comprime los datos
netcompr=newff(minmax(p_entr),[floor((Dim+ndimred)/2),
    ndimred],{'tansig' 'purelin'},'trainlm');
netcompr.IW{1}=net.IW{1}; netcompr.LW{2,1}=net.LW{2,1};
netcompr.b{1}=net.b{1}; netcompr.b{2}=net.b{2};

%creación de una red que descomprime los datos
netdescompr=newff(minmax(p_compr),[floor((Dim+ndimred)/2),Dim],{'t
    ansig' 'purelin'}, 'trainlm');
netdescompr.IW{1}=net.LW{3,2}; netdescompr.LW{2,1}=net.LW{4,3};
netdescompr.b{1}=net.b{3}; netdescompr.b{2}=net.b{4};
```



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