CS 2750 Machine Learning
Lecture 10

Multi-layer neural networks

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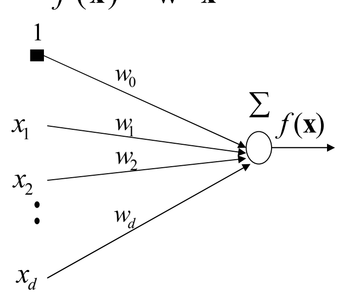
Linear units

Linear regression

$$f(\mathbf{x}) = \mathbf{w}^T \mathbf{x}$$



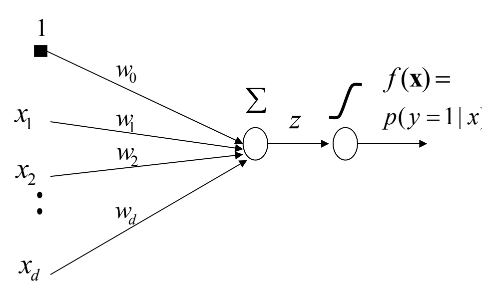
Gradient update:

$$\mathbf{w} \leftarrow \mathbf{w} + \alpha \sum_{i=1}^{n} (y_i - f(\mathbf{x}_i))\mathbf{x}_i$$

Online: $\mathbf{w} \leftarrow \mathbf{w} + \alpha (y - f(\mathbf{x}))\mathbf{x}$

Logistic regression

$$f(\mathbf{x}) = p(y=1 \mid \mathbf{x}, \mathbf{w}) = g(\mathbf{w}^T \mathbf{x})$$



Gradient update:

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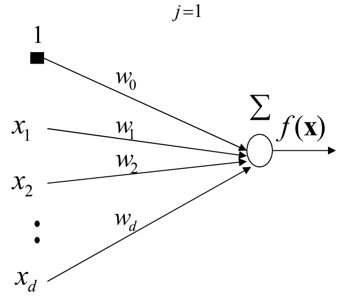
Online: $\mathbf{w} \leftarrow \mathbf{w} + \alpha (y - f(\mathbf{x}))\mathbf{x}$

The same

Limitations of basic linear units

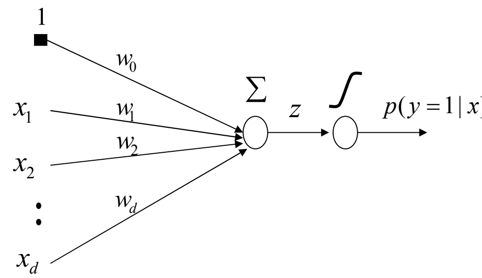
Linear regression

$$f(\mathbf{x}) = w_0 + \sum_{j=1}^{d} w_j x_j$$



Logistic regression

$$f(\mathbf{x}) = p(y=1 \mid \mathbf{x}, \mathbf{w}) = g(w_0 + \sum_{j=1}^{d} w_j x_j)$$



Function linear in inputs !!

Linear decision boundary!!

Extensions of simple linear units

- use **feature (basis) functions** to model **nonlinearities**

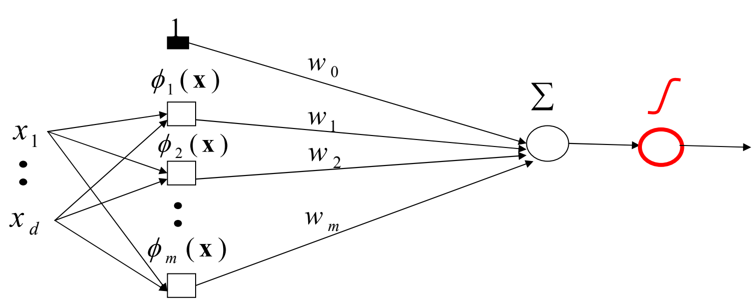
Linear regression

$$f(\mathbf{x}) = w_0 + \sum_{j=1}^{m} w_j \phi_j(\mathbf{x})$$

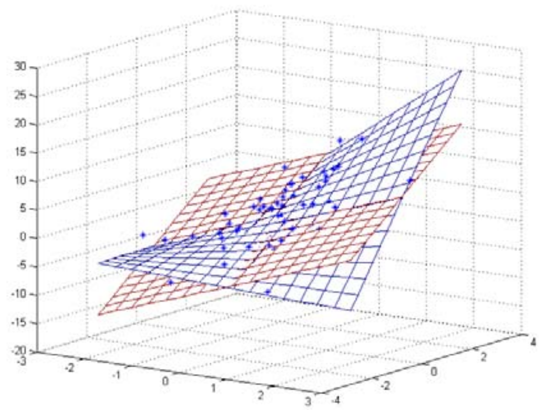
Logistic regression

$$f(\mathbf{x}) = g(w_0 + \sum_{j=1}^{m} w_j \phi_j(\mathbf{x}))$$

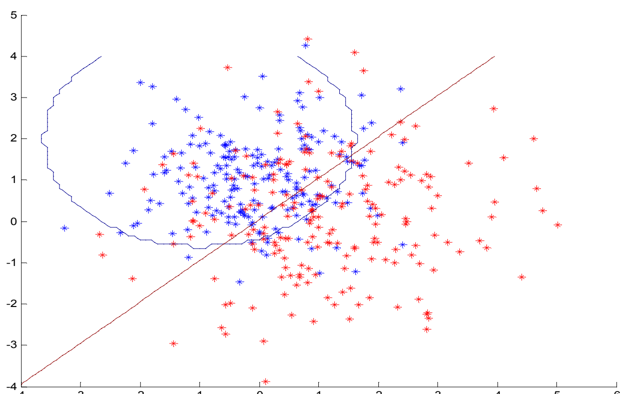
$\phi_j(\mathbf{x})$ - an arbitrary function of $\mathbf{x}$



Regression with a quadratic model.

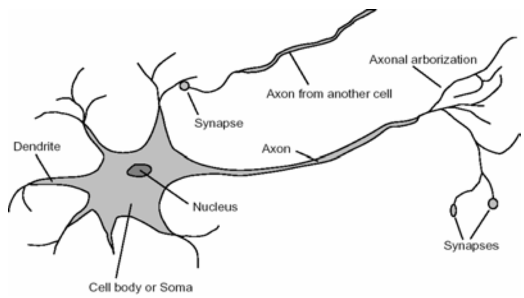


Quadratic decision boundary

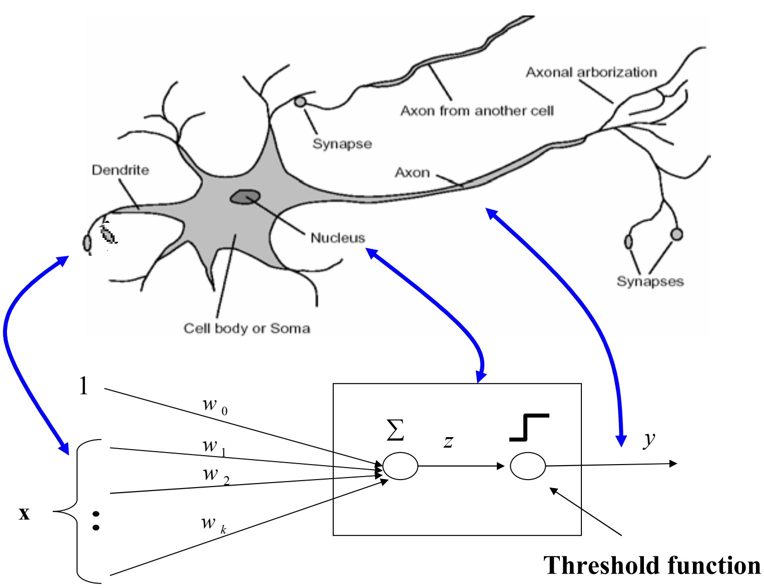


Multi-layered neural networks

- Offer an alternative way to introduce nonlinearities to regression/classification models
- **Idea:** Cascade several simple logistic regression units.
- **Motivation:** from a neuron and synaptic connections.



Model of a neuron

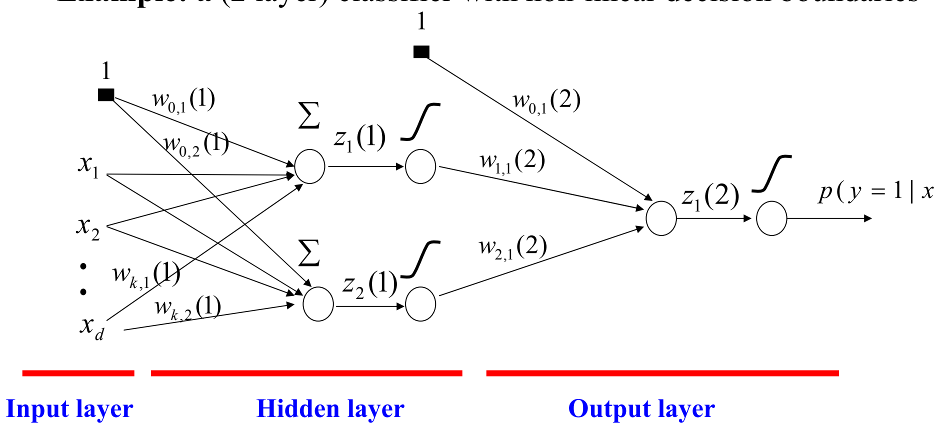


Multilayer neural network

Also called a **multilayer perceptron (MLP)**

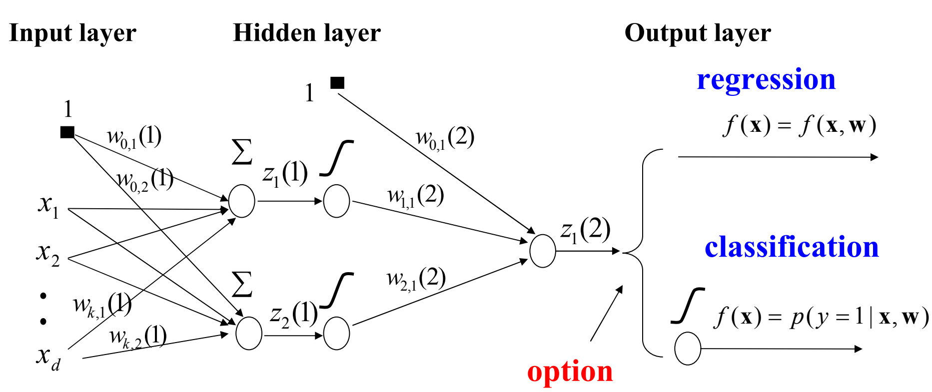
Cascades multiple logistic regression units

Example: a (2 layer) classifier with non-linear decision boundaries



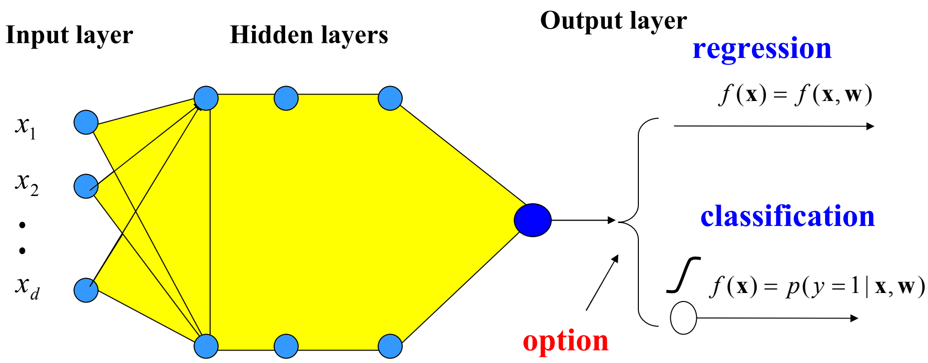
Multilayer neural network

- Models **non-linearities through logistic regression units**
- Can be applied to both **regression and binary classification problems**



Multilayer neural network

- **Non-linearities are modeled using multiple hidden logistic regression units (organized in layers)**
- Output layer determines whether it is a **regression and binary classification problem**

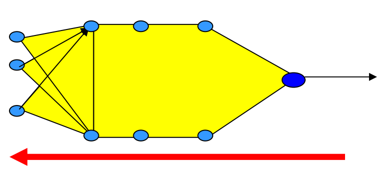


Learning with MLP

- How to learn the parameters of the neural network?
- **Gradient descent algorithm.**
- **On-line version:** Weight updates are based on $J_{\text{online}}(D_i, \mathbf{w})$

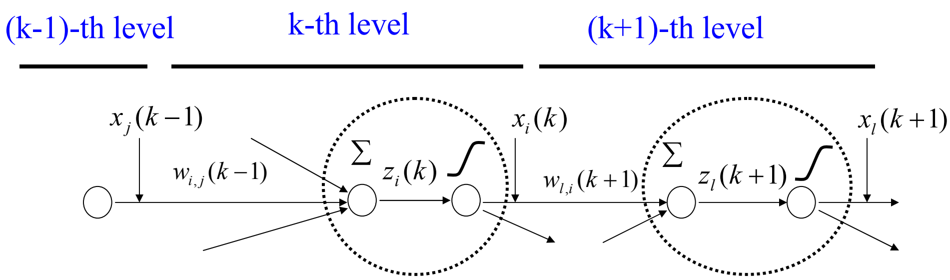
$$w_j \leftarrow w_j - \alpha \frac{\partial}{\partial w_j} J_{\text{online}}(D_i, \mathbf{w})$$

- We need to **compute gradients for weights in all units**
- **Can be computed in one backward sweep through the net !!!**



- The process is called **back-propagation**

Backpropagation



$x_i(k)$ - output of the unit i on level k

$z_i(k)$ - input to the sigmoid function on level k

$w_{i,j}(k)$ - weight between units j and i on levels (k-1) and k

$$z_i(k) = w_{i,0}(k) + \sum_j w_{i,j}(k) x_j(k-1)$$

$$x_i(k) = g(z_i(k))$$

Backpropagation

Update weight $w_{i,j}(k)$ using a data point $D_u = < \mathbf{x}, y >$

$$w_{i,j}(k) \leftarrow w_{i,j}(k) - \alpha \frac{\partial}{\partial w_{i,j}(k)} J_{online}(D_u, \mathbf{w})$$

Let $\delta_i(k) = \frac{\partial}{\partial z_i(k)} J_{online}(D_u, \mathbf{w})$

Then: $\frac{\partial}{\partial w_{i,j}(k)} J_{online}(D_u, \mathbf{w}) = \frac{\partial J_{online}(D_u, \mathbf{w})}{\partial z_i(k)} \frac{\partial z_i(k)}{\partial w_{i,j}(k)} = \delta_i(k) x_j(k-1)$

S.t. $\delta_i(k)$ is computed from $x_i(k)$ and the next layer $\delta_l(k+1)$

$$\delta_i(k) = \left[\sum_l \delta_l(k+1) w_{l,i}(k+1) \right] x_i(k)(1 - x_i(k))$$

Last unit (is the same as for the regular linear units):

$$\delta_i(K) = -(y - f(\mathbf{x}, \mathbf{w}))$$

It is the same for the classification with the log-likelihood measure of fit and linear regression with least-squares error!!!

Learning with MLP

- **Online gradient descent algorithm**
  - Weight update:

$$w_{i,j}(k) \leftarrow w_{i,j}(k) - \alpha \frac{\partial}{\partial w_{i,j}(k)} J_{\text{online}}(D_u, \mathbf{w})$$

$$\frac{\partial}{\partial w_{i,j}(k)} J_{online}(D_u, \mathbf{w}) = \frac{\partial J_{online}(D_u, \mathbf{w})}{\partial z_i(k)} \frac{\partial z_i(k)}{\partial w_{i,j}(k)} = \delta_i(k) x_j(k-1)$$

$$\boxed{w_{i,j}(k) \leftarrow w_{i,j}(k) - \alpha \delta_i(k) x_j(k-1)}$$

$x_j(k-1)$ - j-th output of the (k-1) layer

$\delta_i(k)$ - derivative computed via backpropagation

α - a learning rate

Online gradient descent algorithm for MLP

Online-gradient-descent (*D, number of iterations*)

Initialize all weights $w_{i,j}(k)$

for *i*=1:1*: number of iterations*

do **select** a data point D_u=<***x***,*y*> from *D*

set $\alpha = 1/i$

compute outputs $x_j(k)$ for each unit

compute derivatives $\delta_i(k)$ via backpropagation

update all weights (in parallel)

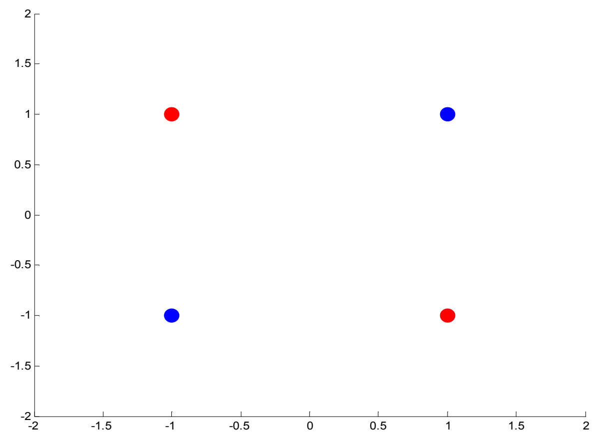
$$w_{i,j}(k) \leftarrow w_{i,j}(k) - \alpha \delta_i(k) x_j(k-1)$$

end for

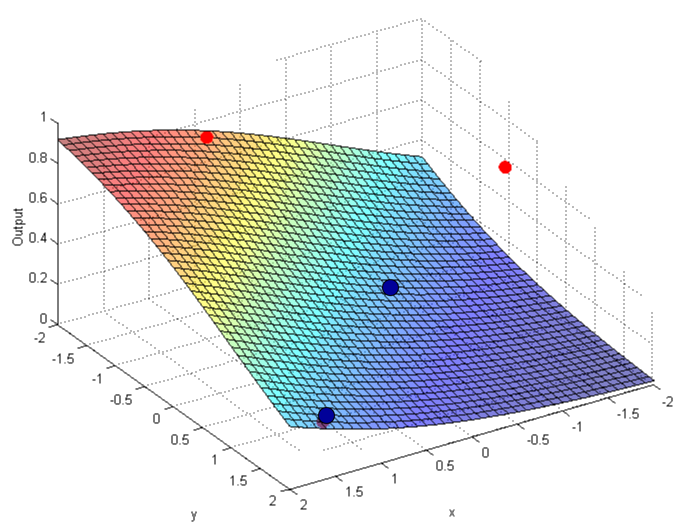
return weights **w**

Xor Example.

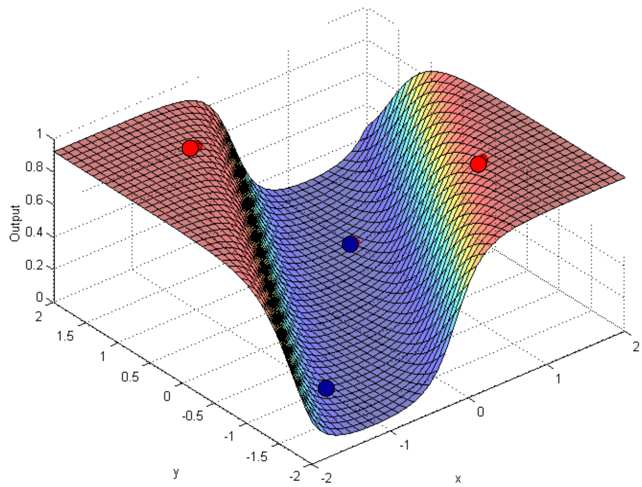
- No linear decision boundary



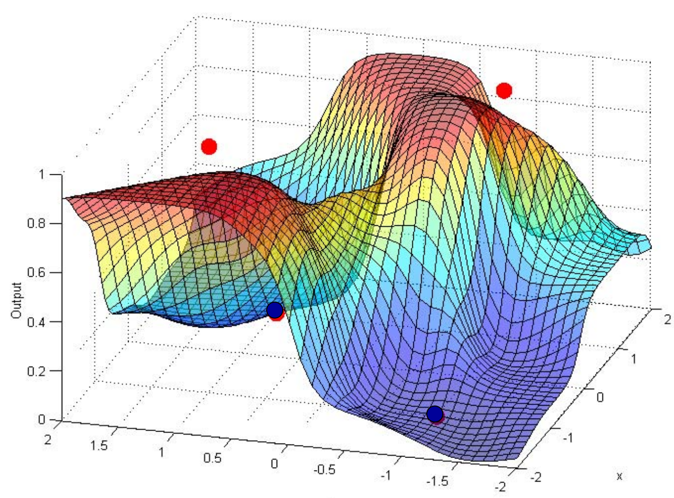
Xor example. Linear unit



Xor example.
Neural network with 2 hidden units

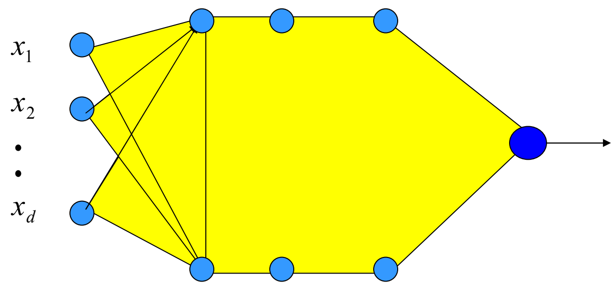


Xor example.
Neural network with 10 hidden units



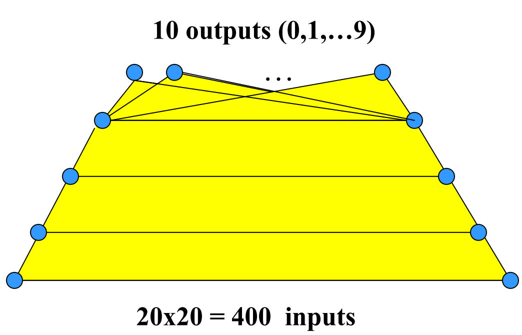
Problems with learning MLPs

- Decision about the number of units must be made in advance
- Converges to a local optima
- Sensitive to initial set of weights



MLP in practice

- **Optical character recognition** – digits 20x20
  - Automatic sorting of mails
  - 5 layer network with multiple output functions



layer	Neurons	Weights
5	10	3000
4	300	1200
3	1200	50000
2	784	3136
1	3136	78400