

# Neural Networks

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Summer 2017

## Introduction

- The performance of a classifier or a regression model critically depends on the choice of appropriate basis functions
- The problem with generic basis functions such as polynomials or RBFs is, that the number of basis functions required for a good approximation increases rapidly with dimensions ( “curse of dimensionality”)
- It should be possible to “learn” the appropriate basis functions
- This is the basic idea behind Neural Networks
- Neural Networks use particular forms of basis functions: sigmoidal (neural) basis functions (or similar ones)
- Neural Networks scale well with input dimensions

## Neural Networks: Essential Advantages

- Neural Networks are universal approximators: any continuous function can be approximated arbitrarily well (with a sufficient number of neural basis functions)
- Naturally, they can solve the XOR problem and at the time (mid 1980's) were considered the response to the criticism by Minsky and Papert with respect to the limited power of the single Perceptron
- Important advantage of Neural Networks: a good function fit can often (for a large class of important function classes) be achieved with a **small number of** neural basis functions
- Neural Networks scale well with input dimensions

## Flexible Models: Neural Networks

- For regression, the output of a neural network ( is the weighted sum of basis functions

$$\hat{y} = f(\mathbf{x}) = \sum_{h=1}^H w_h \text{sig}(\mathbf{x}^T \mathbf{v}_h)$$

- Note, that in addition to the output weights  $\mathbf{w}$ , the neural network also has inner weights  $\mathbf{v}_h$

## Notation

- $x_0 = 1, x_1, \dots, x_j, \dots, x_{M-1}$ :  $M$  inputs
- $z_1, z_2, \dots, z_h, \dots, z_H$ : Outputs of the  $H$  hidden units (Thus  $M_\phi \rightarrow H$ )
- $y$ : single neural network output, or  $y_1, \dots, y_k, \dots, y_K$ :  $K$  neural network outputs

## Neural Basis Functions

- Special form of the basis functions

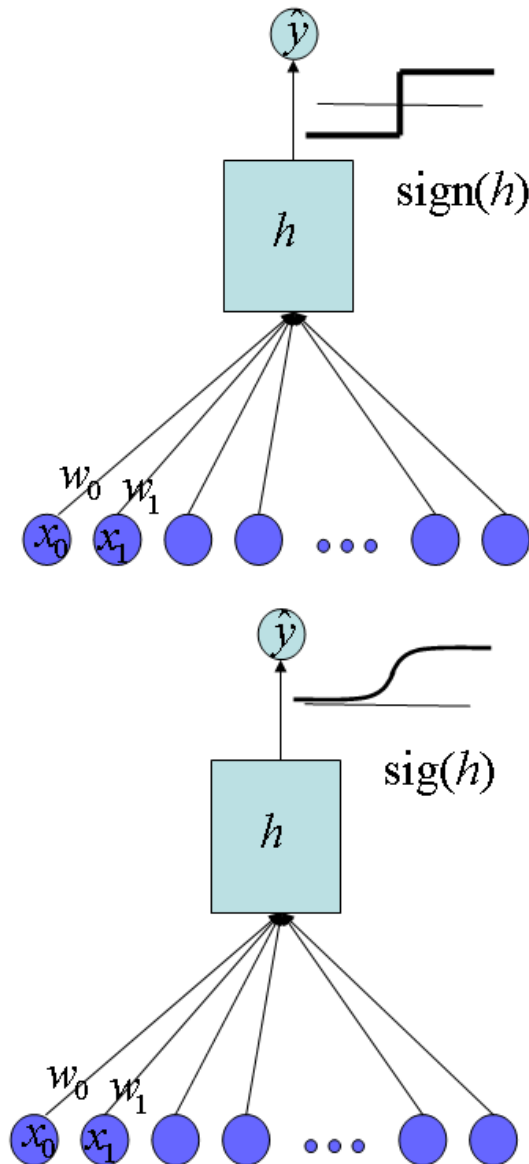
$$z_h = \text{sig}(\mathbf{x}^T \mathbf{v}_h) = \text{sig} \left( \sum_{j=0}^{M-1} v_{h,j} x_j \right)$$

using the *logistic function*

$$\text{sig}(arg) = \frac{1}{1 + \exp(-arg)}$$

- Adaption of the inner parameters  $v_{h,j}$  of the basis functions!

## Hard and Soft (sigmoid) Transfer Functions



- First, the activation function of the neurons in the hidden layer are calculated as the weighted sum of the inputs  $x_i$  as

$$h(\mathbf{x}) = \sum_{j=0}^{M-1} w_j x_j$$

(note:  $x_0 = 1$  is a constant input, so that  $w_0$  corresponds to the bias)

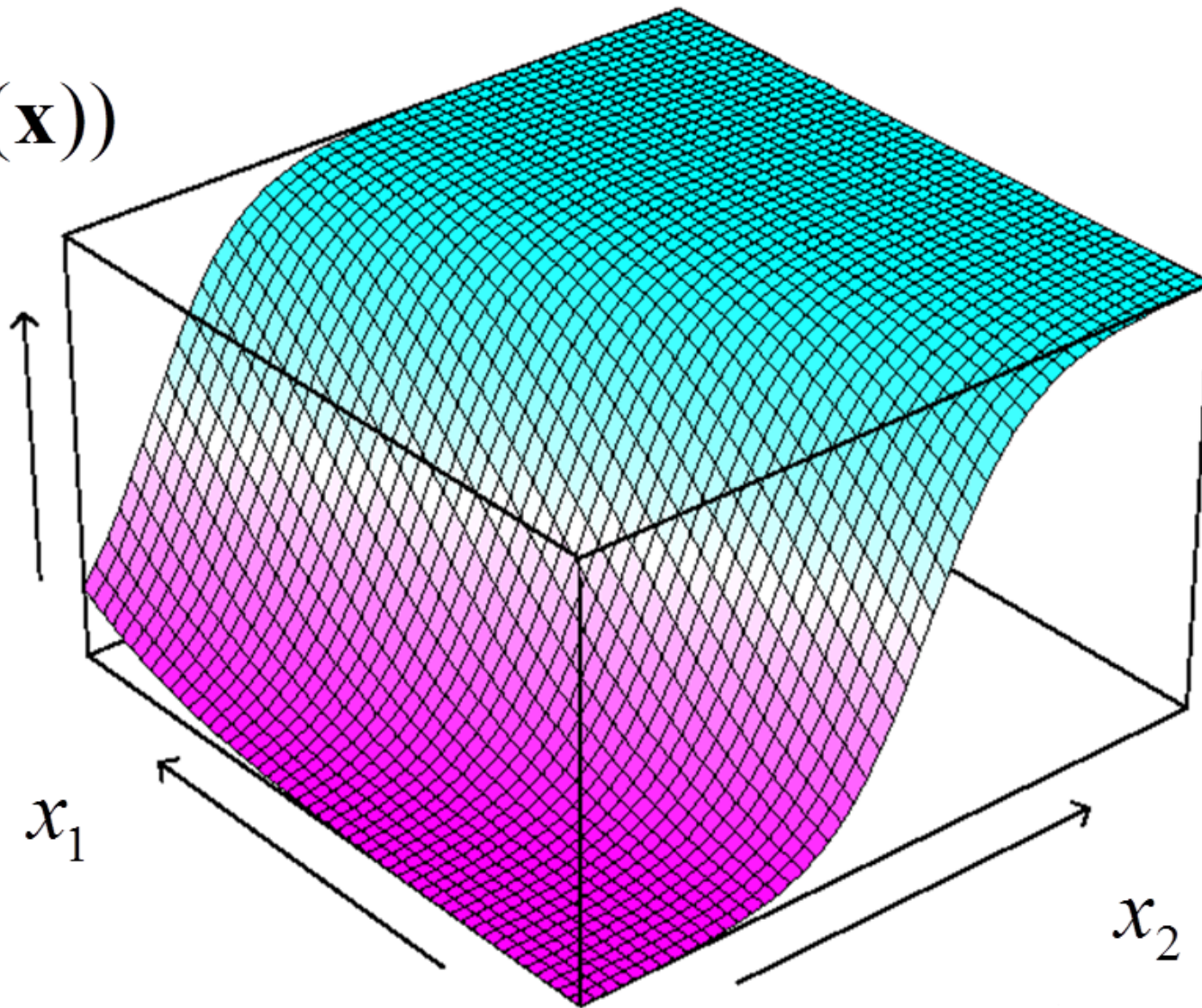
- The sigmoid neuron has a soft (sigmoid) transfer function

$$\text{Perceptron : } \hat{y} = \text{sign}(h(\mathbf{x}))$$

$$\text{Sigmoidal neuron: } \hat{y} = \text{sig}(h(\mathbf{x}))$$

## Transfer Function

$\text{sig}(h(\mathbf{x}))$





## Separating Hyperplane

- Definition of the hyperplane

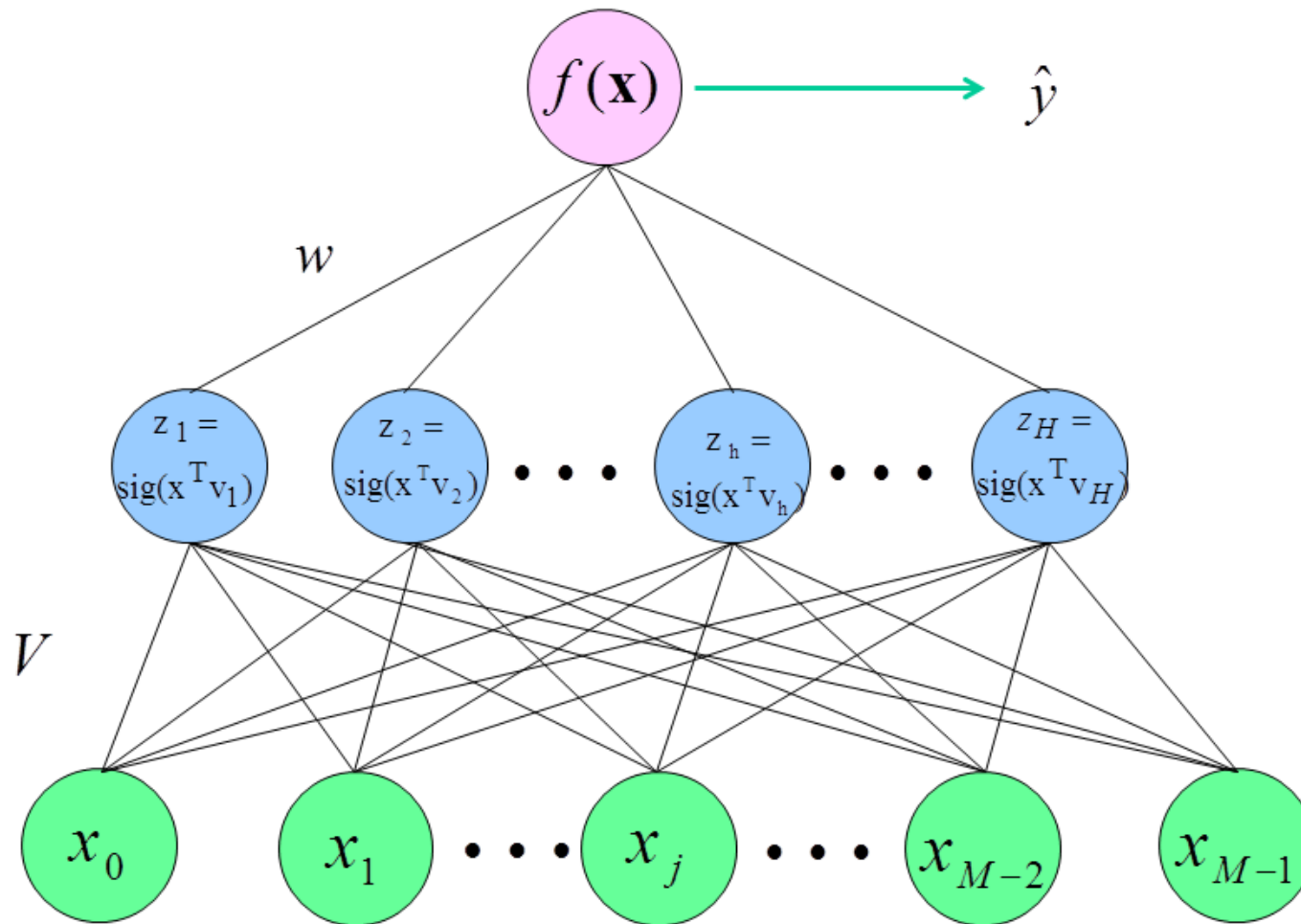
$$\text{sig} \left( \sum_{j=0}^{M-1} v_{h,j} x_j \right) = 0.5$$

which means that:

$$\sum_{j=0}^{M-1} v_{h,j} x_j = 0$$

- “carpet over a step”

# Architecture of a Neural Network



## Variants

- For a **2-class neural network classifier** apply the sigmoid transfer function to the output neuron, and calculate

$$\hat{y} = \text{sig}(f(\mathbf{x})) = \text{sig}(\mathbf{z}^T \mathbf{w})$$

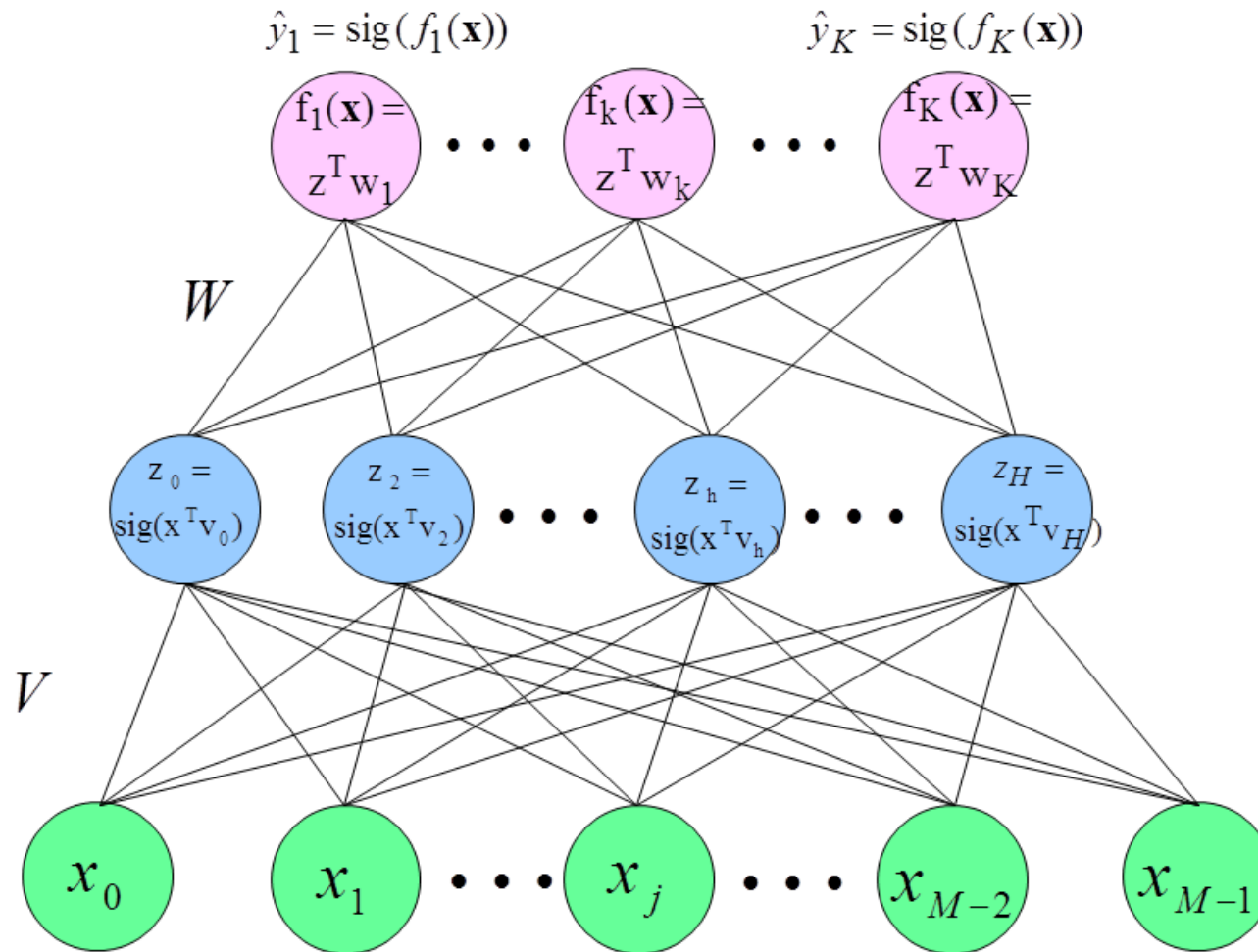
- For **multi-class tasks** (e.g., recognizing digits 0, 1, ..., 9), one uses several output neurons. For example, to classify  $K$  digits

$$\hat{y}_k = \text{sig}(f_k(\mathbf{x})) = \text{sig}(\mathbf{z}^T \mathbf{w}_k) \quad k = 1, 2, \dots, K$$

and one decides for class  $l$ , with  $l = \arg \max_k(\hat{y}_k)$

- (Nowadays one typically uses the softmax function:  $\hat{y}_k = \exp f_k / Z$  with  $Z = \sum_k \exp f_k$ , since then the outputs are nonnegative and sum to one)
- A Neural Network with at least one hidden layer is called a Multi Layer Perceptron (MLP)

# Architecture of a Neural Network for Several Classes



## Learning Multiple-Class Classifiers

- The goal again is the minimization of the squared error calculated over all training patterns and all outputs

$$\text{cost}(W, V) = \sum_{i=1}^N \text{cost}(\mathbf{x}_i, W, V)$$

with  $\text{cost}(\mathbf{x}_i, W, V) = \sum_{k=1}^K [y_{i,k} - \hat{y}_{i,k}]^2$

- The least squares solution for  $V$  cannot be calculated in closed-form
- Typically both  $W$  and  $V$  are trained via (stochastic) gradient descent

## Adaption of the Output Weights

- The gradient of the cost function for an output weight for pattern  $i$  becomes

$$\frac{\partial \text{cost}(\mathbf{x}_i, W, V)}{\partial w_{k,h}} = -2\delta_{i,k}z_{i,h}$$

where

$$\delta_{i,k} = \text{sig}'(\mathbf{z}_i^T \mathbf{w}_k)[y_{i,k} - \hat{y}_{i,k}]$$

is the back propagated error signal (error back propagation).

- The pattern based gradient descent learning becomes (pattern:  $i$ , output:  $k$ , hidden:  $h$ ):

$$w_{k,h} \leftarrow w_{k,h} + \eta \delta_{i,k} z_{i,h}$$

## The Derivative of the Sigmoid Transfer Function with Respect to the Argument

... can be written elegantly as

$$\text{sig}'(in) = \frac{\exp(-in)}{(1 + \exp(-in))^2} = \text{sig}(in)(1 - \text{sig}(in))$$

Thus

$$\delta_{i,k} = \hat{y}_{i,k}(1 - \hat{y}_{i,k})(y_{i,k} - \hat{y}_{i,k})$$

## Adaption of the Input Weights

- The gradient of an input weight with respect to the cost function for pattern  $i$  becomes

$$\frac{\partial \text{cost}(\mathbf{x}_i, W, V)}{\partial v_{h,j}} = -2\delta_{i,h}x_{i,j}$$

with the back propagated error

$$\delta_{i,h} = \text{sig}'(\mathbf{x}_i^T \mathbf{v}_h) \sum_{k=1}^K w_{k,h} \delta_{i,k} = z_{i,h}(1 - z_{i,h}) \sum_{k=1}^K w_{k,h} \delta_{i,k}$$

- For the pattern based gradient descent, we get (pattern:  $i$ , hidden:  $h$ , input:  $j$ ):

$$v_{h,j} \leftarrow v_{h,j} + \eta \delta_{i,h} x_{i,j}$$



## Pattern-based Learning

- Iterate over all training patterns
- Let  $\mathbf{x}_i$  be the training data point at iteration  $t$ 
  - Apply  $\mathbf{x}_i$  and calculate  $\mathbf{z}_i, \mathbf{y}_i$  (*forward propagation*)
  - Via *error backpropagation* calculate the  $\delta_{i,h}, \delta_{i,k}$
  - Adapt

$$w_{k,h} \leftarrow w_{k,h} + \eta \delta_{i,k} z_{i,h}$$

$$v_{h,j} \leftarrow v_{h,j} + \eta \delta_{i,h} x_{i,j}$$

- All operations are “local”: biologically plausible

## Neural Networks and Overfitting

- In comparison to conventional statistical models, a Neural Network has a huge number of free parameters, which might easily lead to over fitting
- The two most common ways to fight over fitting are regularization and stopped-training
- Let's first discuss regularization

## Neural Networks: Regularisation

- We introduce regularization terms and get

$$\text{cost}^{\text{pen}}(W, V) = \sum_{i=1}^N \text{cost}(\mathbf{x}_i, W, V) + \lambda_1 \sum_{k=1}^K \sum_{h=1}^H w_{k,h}^2 + \lambda_2 \sum_{h=1}^H \sum_{j=0}^{M-1} v_{h,j}^2$$

- The learning rules change to (with *weight decay term*, the constant bias is typically not regularized)

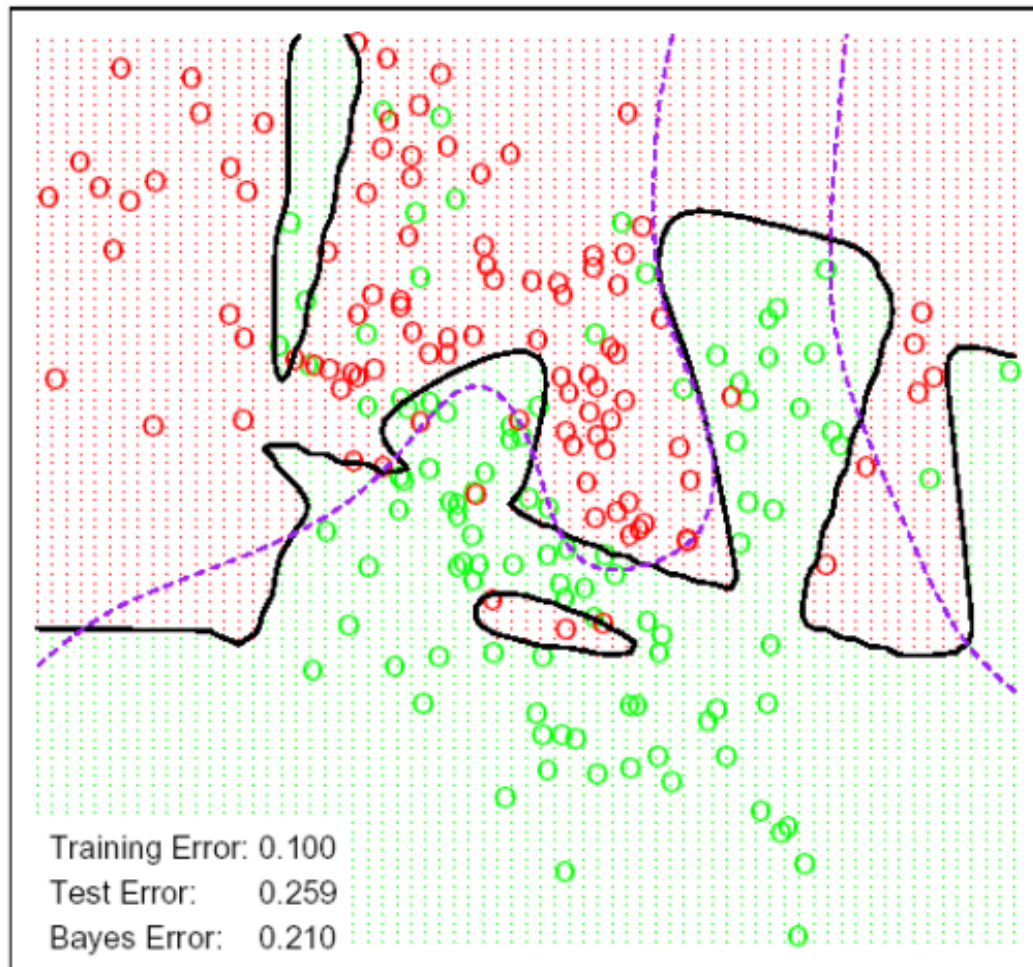
$$w_{k,h} \leftarrow w_{k,h} + \eta (\delta_{i,k} z_{i,h} - \lambda_1 w_{k,h})$$

$$v_{h,j} \leftarrow v_{h,j} + \eta (\delta_{i,h} x_{i,j} - \lambda_2 v_{h,j})$$

## Artificial Example

- Data for two classes (red/green circles) are generated
- Classes overlap
- The optimal separating boundary is shown dashed
- A neural network without regularization shows over fitting (continuous line)

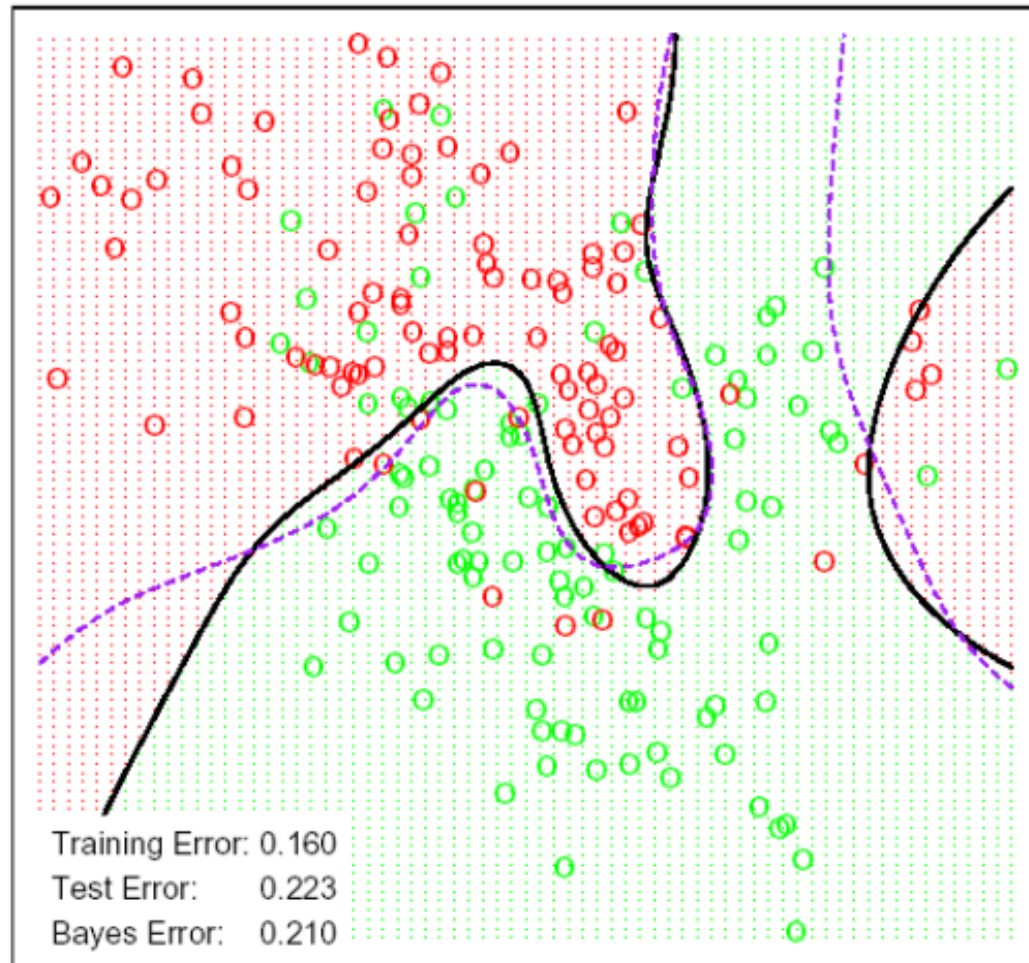
### Neural Network - 10 Units, No Weight Decay



## Same Example with Regularization

- With regularization ( $\lambda_1 = \lambda_2 = 0.2$ ) the separating plane is closer to the true class boundaries
- The training error is smaller with the unregularized network, the test error is smaller with the regularized network

Neural Network - 10 Units, Weight Decay=0.02

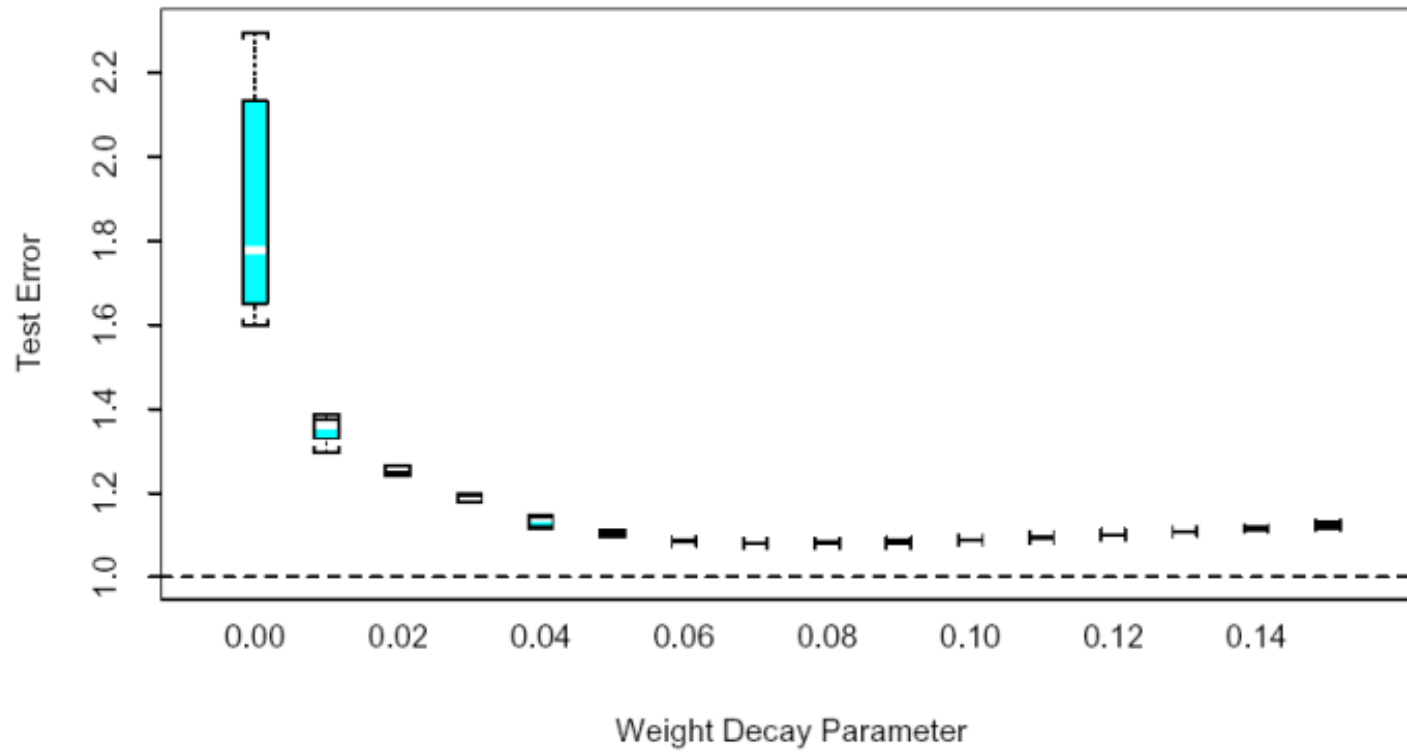


## Optimized Regularization Parameters

- The regularization parameter is varied between 0 and 0.15
- The vertical axis shows the test error for many independent experiments
- The best test error is achieved with regularization parameter 0.07
- The test error varies a lot with no regularization



Sum of Sigmoids, 10 Hidden Unit Model



## Variations

- Use more than one hidden layer (see deep learning)
- Use  $\tanh(arg) \in (-1, 1)$  instead of  $\text{sig}(arg) \in (0, 1)$
- For the  $\tanh(arg)$ , use targets  $y \in \{-1, 1\}$ , instead of  $y \in \{0, 1\}$
- Often: Use  $\tanh(arg)$  in the hidden layer and  $\text{sig}(arg)$  in the output layer

## Cross-entropy Cost Function

- Instead of the sum-squared-error cost function, use the cross-entropy cost function
- With  $y_k \in \{0, 1\}$

$$\text{cost}(W, V) = \sum_{i=1}^N \text{cost}(\mathbf{x}_i, W, V)$$

and

$$\text{cost}(\mathbf{x}_i, W, V) = - \sum_{k=1}^K y_{i,k} \log \hat{y}_{i,k} + (1 - y_{i,k}) \log(1 - \hat{y}_{i,k})$$

- Recall, that the gradient w.r.t output weights is

$$\frac{\partial \text{cost}(\mathbf{x}_i, W, V)}{\partial w_{k,h}} = -2\delta_{i,k} z_{i,h}$$

- For cross entropy:

$$\delta_{i,k} = (y_{i,k} - \hat{y}_{i,k})$$

(Derivation of this equation in the lecture on linear classifiers)

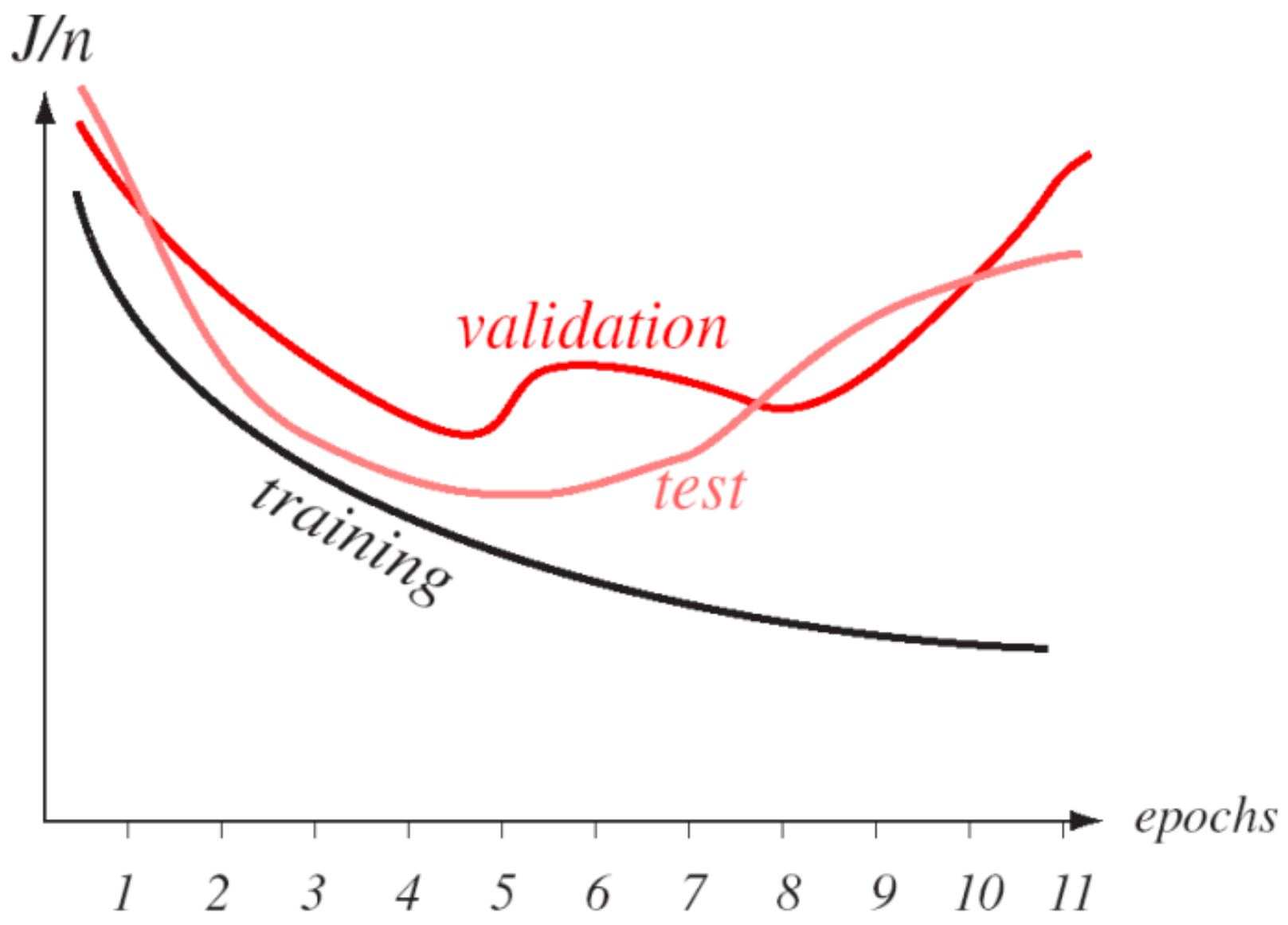
- Compare with the squared loss:

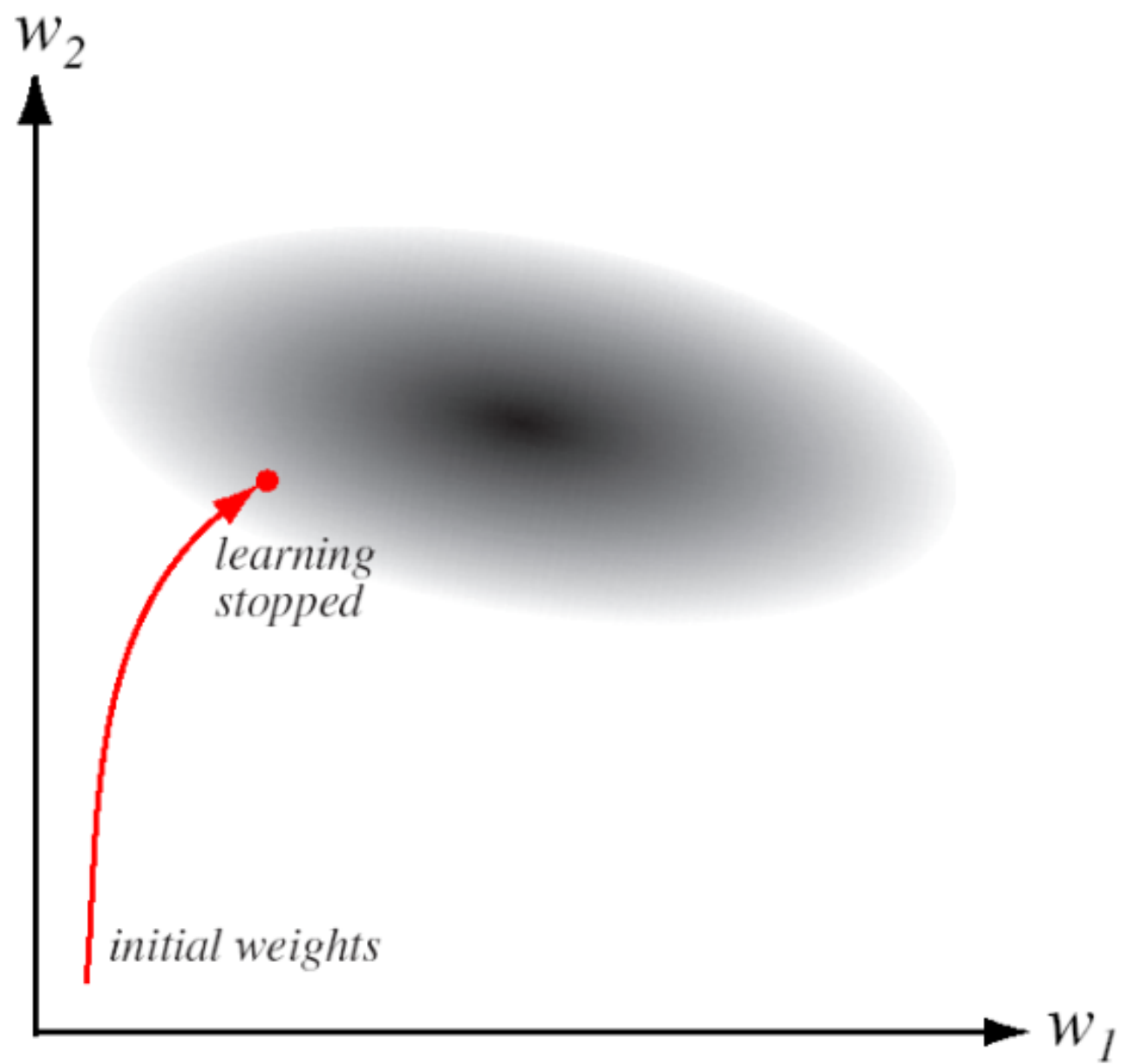
$$\delta_{i,k} = [\hat{y}_{i,k}(1 - \hat{y}_{i,k})](y_{i,k} - \hat{y}_{i,k})$$

The differences are the terms in the squared bracket. Thus the squared error has the problem that the gradient becomes zero when the output gets saturated  $\hat{y}_{i,k} \rightarrow 0/1$ , thus also when the output is completely wrong! Today cross entropy is preferred!

## Regularization with Stopped-Training

- In the next picture you can see typical behavior of training error and test error as a function of training time (an epoch is one pass through all data during learning)
- As expected the training error steadily decreases with epochs
- As expected, the test error first decreases as well; maybe surprisingly there is a minimum, after which the test error increases
- Explanation: During training, the degrees of freedom in the neural network slowly increase; with too many degrees of freedom, overfitting occurs
- It is possible to regularize a neural network by simply stopping the adaptation at the right moment (regularization by stopped-training)

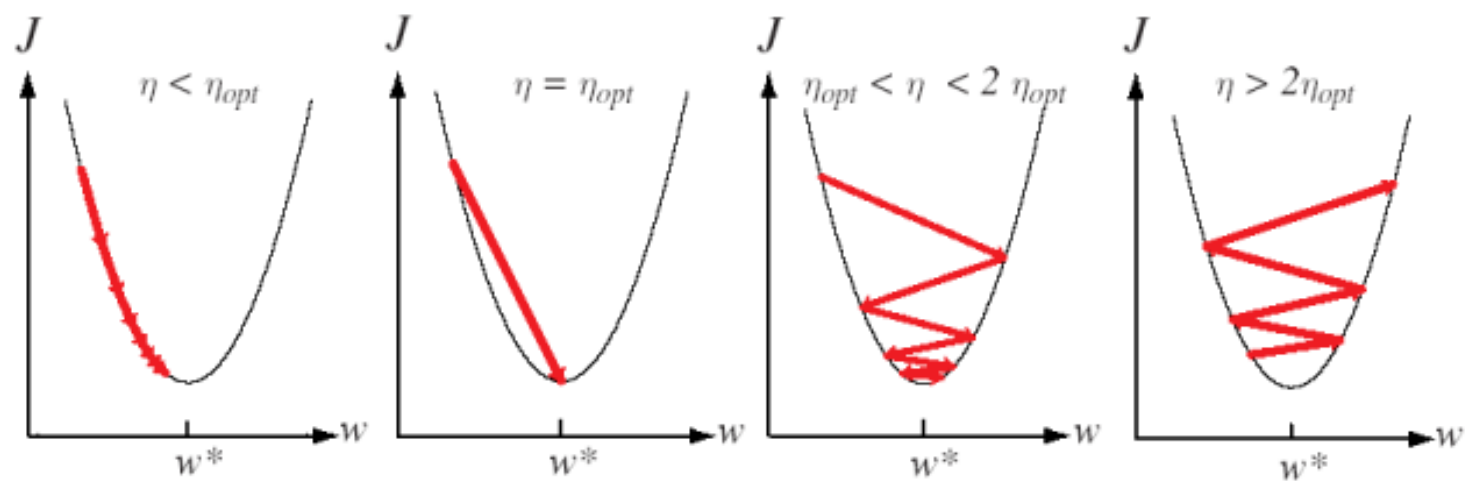




## Optimizing the Learning Rate $\eta$

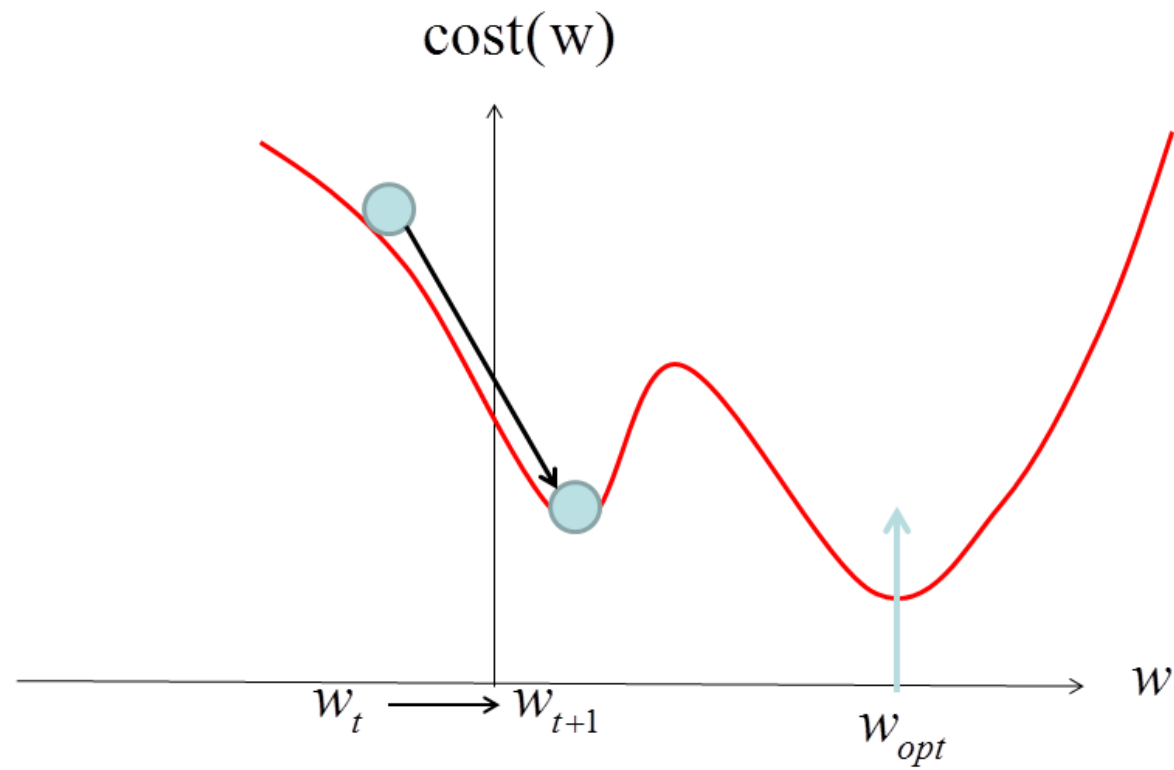
- Convergence can be influenced by the learning rate  $\eta$
- Next figure: if the learning rate is too small, convergence can be very slow, if too large the iterations can oscillate and even diverge
- The learning rate can be adapted to the learning process (“Adaptive Learning Rate Control”); a popular variant is called Adaptive Moment Estimation (Adam) (see deep learning lecture)



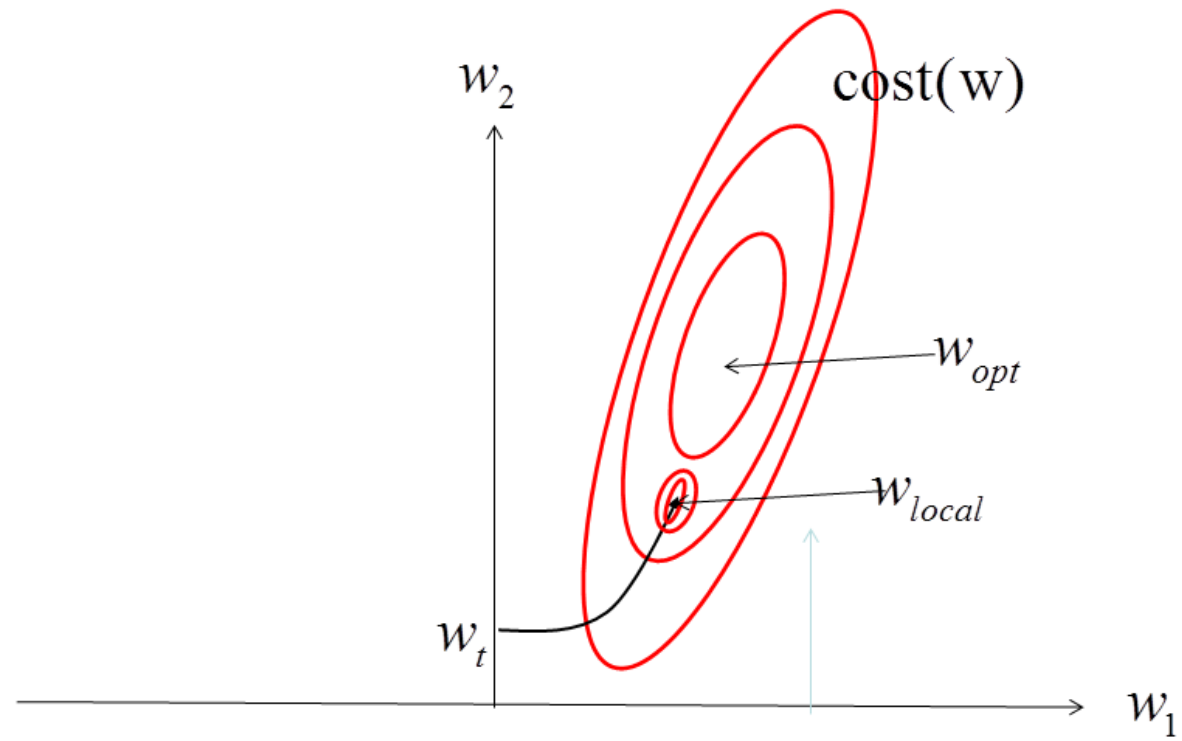


**FIGURE 6.16.** Gradient descent in a one-dimensional quadratic criterion with different learning rates. If  $\eta < \eta_{opt}$ , convergence is assured, but training can be needlessly slow. If  $\eta = \eta_{opt}$ , a single learning step suffices to find the error minimum. If  $\eta_{opt} < \eta < 2\eta_{opt}$ , the system will oscillate but nevertheless converge, but training is needlessly slow. If  $\eta > 2\eta_{opt}$ , the system diverges. From: Richard O. Duda, Peter E. Hart, and David G. Stork, *Pattern Classification*. Copyright © 2001 by John Wiley & Sons, Inc.

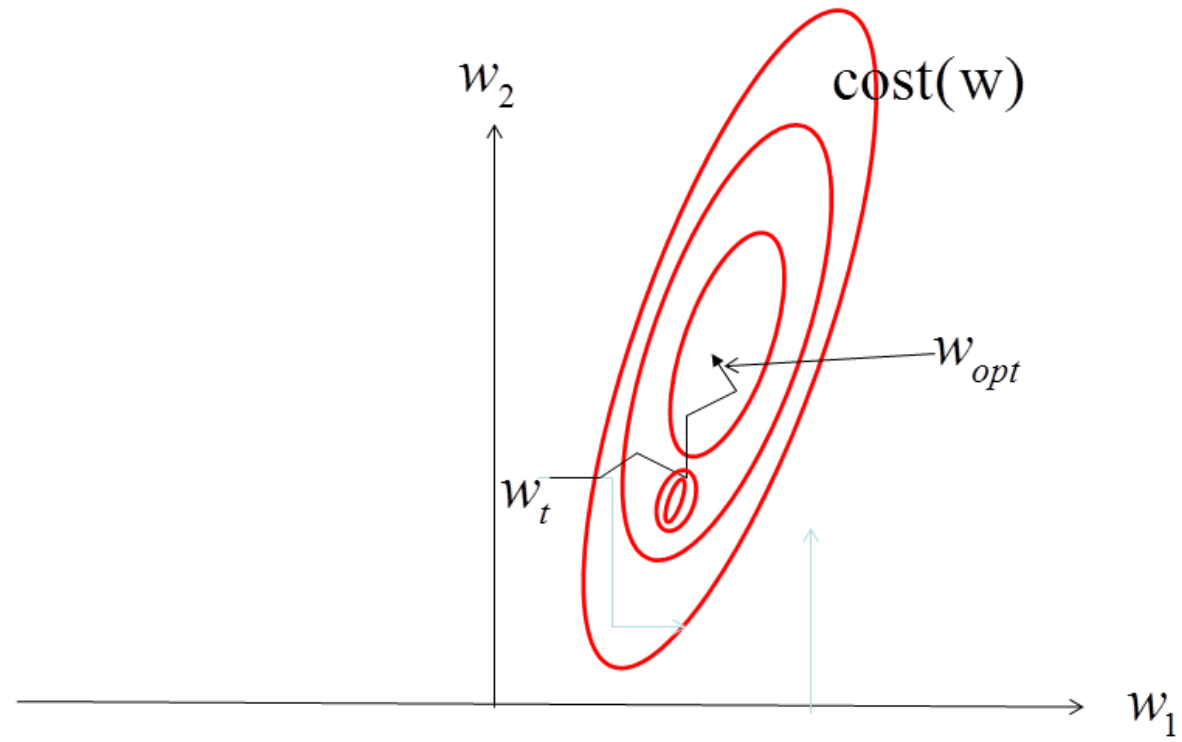
## Local Solutions



## Local Solutions



## SGD has Fewer Problems with Local Optima



## Dealing with Local Optima

- Restart: Simply repeat training with different initial values and take the best one
- Committee: Repeat training with different initial values and take all of them: for regression, simply average the responses, for classification, take a majority vote

## Bagging

- Bagging: Bootstrap AGGREGatING
- Committee as before, but each neural network is trained on a different bootstrap sample of the training data
- Bootstrap sample: From  $N$  training data, randomly select  $N$  data points *with replacement*. This means one generates a new training data set with again  $N$  data points but where some data points of the original set occur more than once and some not at all
- If you apply this committee idea to decision trees you get Random Forests (used to win many Kaggle competitions; now often beaten by deep neural networks)

1  
2  
3  
4  
5

1  
2  
2  
4  
5

1  
1  
2  
3  
5

2  
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1  
3  
3  
4  
4

...

Original data

Bootstrap sample

## Conclusion

- Neural Networks are very powerful and show excellent performance
- Training can be complex and slow, but one might say with some justification, that a neural network really learns something: the optimal representation of the data in the hidden layer
- Predictions are fast!
- Neural Networks are universal approximators and have excellent approximation properties
- Key: Basis functions are not predefined by some more or less smart procedure (as in fixed basis function approaches) but the learning algorithm attempts to find the “optimal”, problem specific basis functions
- Disadvantage: training a neural network is something of an art; a number of hyper parameters have to be tuned (number of hidden neurons, learning rate, regularization parameters, ...)



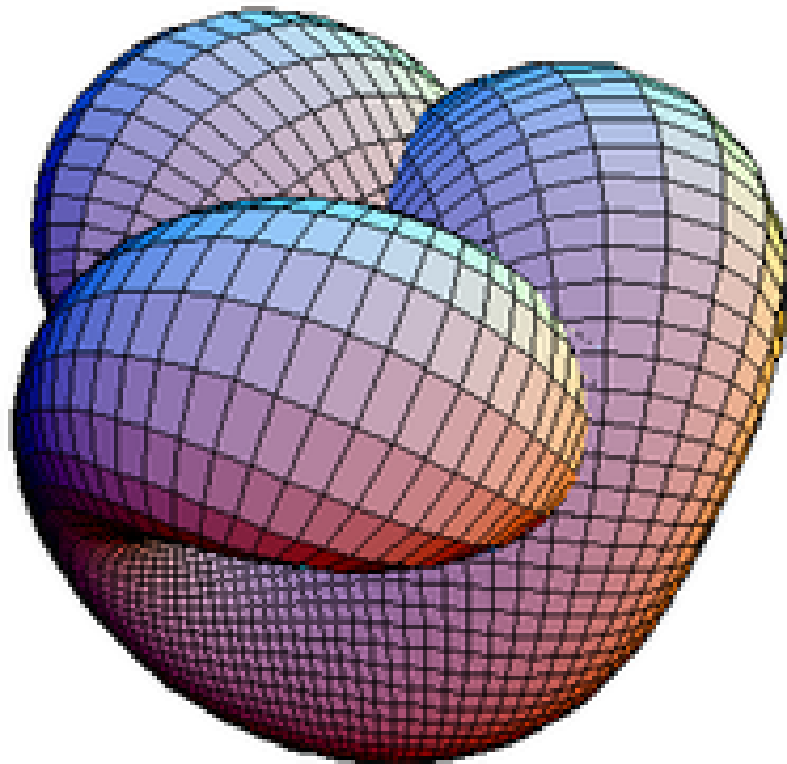
- Not all problems can be formulated as a neural network learning problem (but surprisingly many real world problems)
- Disadvantage: A trained neural network finds a local optimum. The solution is not unique, e.g. depends on the initialization of the parameters. Solutions: multiple runs, committee machines
- Note added in 2016; Computing libraries like Theano, TensorFlow, and Keras use symbolic differentiation; you never have to programm backprop: calculating the gradient manually is error prone and tedious for complex structured models

## **APPENDIX: Approximation Accuracy of Neural Networks**

## Vector Space View

- In the discussion on fixed basis functions, we learned that a basis function is a fixed vector in a vector space and that the model function lives in the vector space spanned by the basis functions
- In a neural network the vector space itself can be adapted by tuning the inner weights in the neural network!
- Thus many vector spaces can be modelled by the same neural network leading to great modelling flexibility, with few parameters
- Considering all parameters in the neural network, the functions that can be represented live in a **nonlinear manifold**

## Example of a Nonlinear Manifold (not generated by a neural network)



## Complexity Measure

- How many hidden neurons are required for a certain approximation accuracy?
- Define the complexity measure  $C_f$  as

$$\int |\omega| |\tilde{f}(\omega)| d\omega = C_f,$$

where  $\tilde{f}(\omega)$  is the Fourier transform of  $f(\mathbf{x})$ .  $C_f$  penalizes (assigns a high value to) non smooth functions containing high frequency components!

- The task is to approximate  $f(\mathbf{x})$  with a given  $C_f$  with a model  $f_{\mathbf{w}}(\mathbf{x})$
- The input vector is  $\mathbf{x} \in \mathbb{R}^M$ , the neural network has  $H$  hidden units
- The approximation error  $AF$  is the mean squared distance between a target function  $f(\mathbf{x})$  and the model  $f_{\mathbf{w}}(\mathbf{x})$

$$AF = \int_{B_r} (f(\mathbf{x}) - f_{\mathbf{w}}(\mathbf{x}))^2 \mu(d\mathbf{x}) \quad (1)$$

$\mu$  is an arbitrary probability distribution on the sphere  $B_r = \{\mathbf{x} : |\mathbf{x}| \leq r\}$  with radius  $r > 0$

- Barron showed that for each  $f(\mathbf{x})$ , for which  $C_f$  is finite, there is a neural network with one hidden layer, such that  $AF_{Neur}$

$$AF_{Neur} \leq \frac{(2rC_f)^2}{H} \quad (2)$$

- Thus for a good approximation, we might need many hidden units  $H$ , but the bound does NOT contain the number of inputs  $M$ !
- Note that for approximations with fixed basis functions, one obtains

$$AF_{BF} \propto \frac{1}{H} \frac{2}{M} = \left( \sqrt[M]{M^2} \right)^{-1}$$

With  $AF_{BF} = 10^{-1}$ , we get with this approximation

$$H = 10^{M/2}$$

and we see the exponential increase of the required basis functions with input dimensions  $M$  (“curse of dimensionality”)

- For important function classes it could be shown that  $C_f$  only increases weakly (e.g., proportional) with  $M$
- Quellen: Tresp, V. (1995). Die besonderen Eigenschaften Neuraler Netze bei der Approximation von Funktionen. *Künstliche Intelligenz*, Nr. 4.

A. Barron. Universal Approximation Bounds for Superpositions of a Sigmoidal Function. *IEEE Trans. Information Theory*, Vol. 39, Nr. 3, 1993.