

Artificial Neural Networks

[Read Ch. 4]

[Recommended exercises 4.1, 4.2, 4.5, 4.9, 4.11]

- Threshold units
- Gradient descent
- Multilayer networks
- Backpropagation
- Hidden layer representations
- Example: Face Recognition
- Advanced topics

Connectionist Models

Consider humans:

- Neuron switching time $\sim .001$ second
 - Number of neurons $\sim 10^{10}$
 - Connections per neuron $\sim 10^{4-5}$
 - Scene recognition time $\sim .1$ second
 - 100 inference steps doesn't seem like enough
- much parallel computation

Properties of artificial neural nets (ANN's):

- Many neuron-like threshold switching units
- Many weighted interconnections among units
- Highly parallel, distributed process
- Emphasis on tuning weights automatically

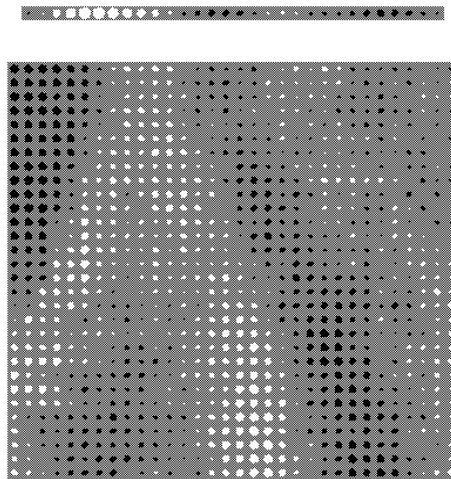
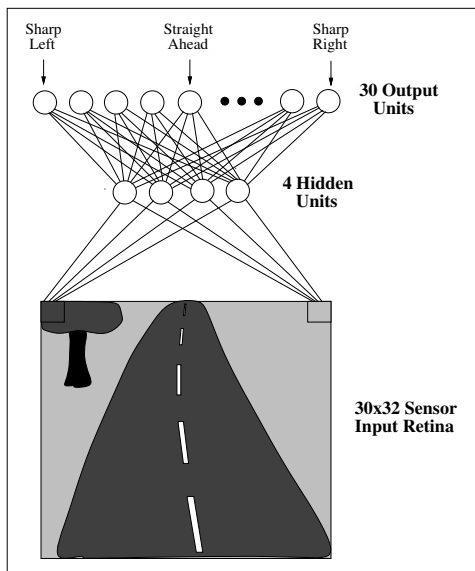
When to Consider Neural Networks

- Input is high-dimensional discrete or real-valued (e.g. raw sensor input)
- Output is discrete or real valued
- Output is a vector of values
- Possibly noisy data
- Form of target function is unknown
- Human readability of result is unimportant

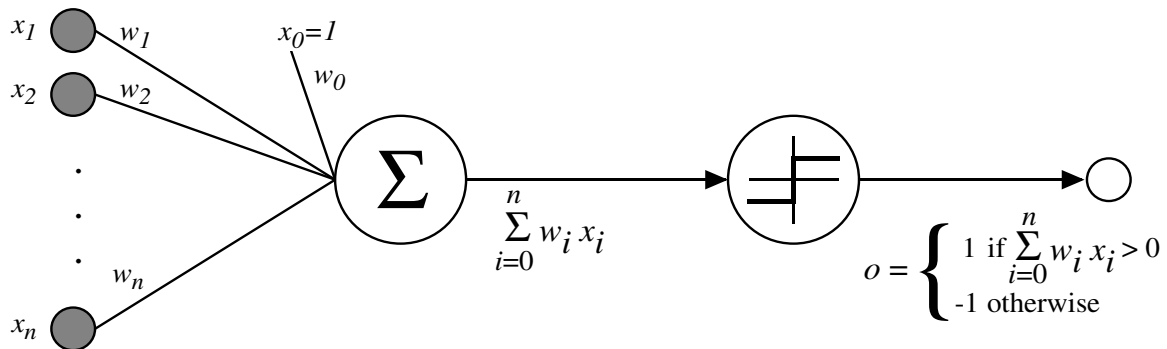
Examples:

- Speech phoneme recognition [Waibel]
- Image classification [Kanade, Baluja, Rowley]
- Financial prediction

ALVINN drives 70 mph on highways



Perceptron

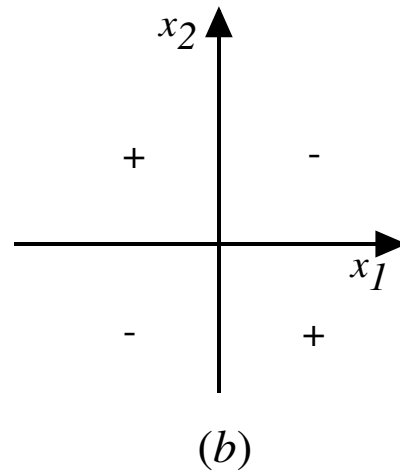
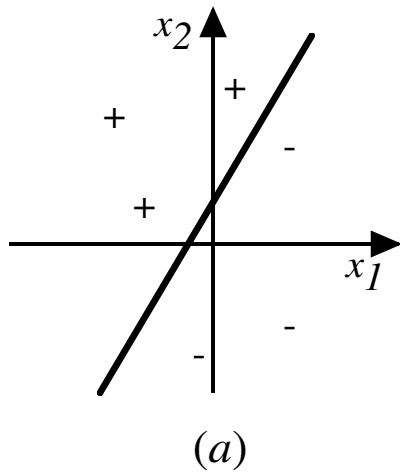


$$o(x_1, \dots, x_n) = \begin{cases} 1 & \text{if } w_0 + w_1 x_1 + \dots + w_n x_n > 0 \\ -1 & \text{otherwise.} \end{cases}$$

Sometimes we'll use simpler vector notation:

$$o(\vec{x}) = \begin{cases} 1 & \text{if } \vec{w} \cdot \vec{x} > 0 \\ -1 & \text{otherwise.} \end{cases}$$

Decision Surface of a Perceptron



Represents some useful functions

- What weights represent
 $g(x_1, x_2) = AND(x_1, x_2)$?

But some functions not representable

- e.g., not linearly separable
- Therefore, we'll want networks of these...

Perceptron training rule

$$w_i \leftarrow w_i + \Delta w_i$$

where

$$\Delta w_i = \eta(t - o)x_i$$

Where:

- $t = c(\vec{x})$ is target value
- o is perceptron output
- η is small constant (e.g., .1) called *learning rate*

Perceptron training rule

Can prove it will converge

- If training data is linearly separable
- and η sufficiently small

Gradient Descent

To understand, consider simpler *linear unit*, where

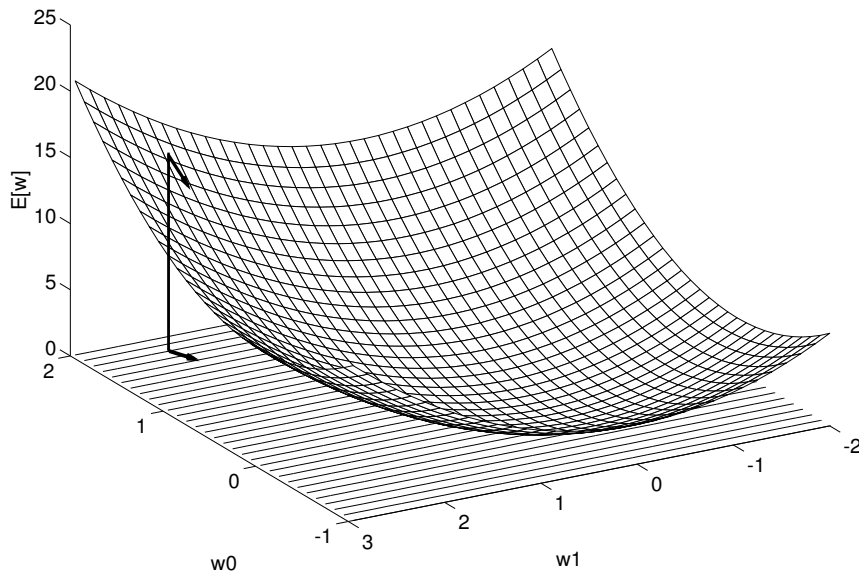
$$o = w_0 + w_1x_1 + \cdots + w_nx_n$$

Let's learn w_i 's that minimize the squared error

$$E[\vec{w}] \equiv \frac{1}{2} \sum_{d \in D} (t_d - o_d)^2$$

Where D is set of training examples

Gradient Descent



Gradient

$$\nabla E[\vec{w}] \equiv \left[\frac{\partial E}{\partial w_0}, \frac{\partial E}{\partial w_1}, \dots, \frac{\partial E}{\partial w_n} \right]$$

Training rule:

$$\Delta \vec{w} = -\eta \nabla E[\vec{w}]$$

i.e.,

$$\Delta w_i = -\eta \frac{\partial E}{\partial w_i}$$

Gradient Descent

$$\begin{aligned}\frac{\partial E}{\partial w_i} &= \frac{\partial}{\partial w_i} \frac{1}{2} \sum_d (t_d - o_d)^2 \\ &= \frac{1}{2} \sum_d \frac{\partial}{\partial w_i} (t_d - o_d)^2 \\ &= \frac{1}{2} \sum_d 2(t_d - o_d) \frac{\partial}{\partial w_i} (t_d - o_d) \\ &= \sum_d (t_d - o_d) \frac{\partial}{\partial w_i} (t_d - \vec{w} \cdot \vec{x}_d) \\ \frac{\partial E}{\partial w_i} &= \sum_d (t_d - o_d) (-x_{i,d})\end{aligned}$$

Gradient Descent

GRADIENT-DESCENT(*training_examples*, η)

Each training example is a pair of the form $\langle \vec{x}, t \rangle$, where \vec{x} is the vector of input values, and t is the target output value. η is the learning rate (e.g., .05).

- Initialize each w_i to some small random value
- Until the termination condition is met, Do
 - Initialize each Δw_i to zero.
 - For each $\langle \vec{x}, t \rangle$ in *training_examples*, Do
 - * Input the instance \vec{x} to the unit and compute the output o
 - * For each linear unit weight w_i , Do
$$\Delta w_i \leftarrow \Delta w_i + \eta(t - o)x_i$$
 - For each linear unit weight w_i , Do
$$w_i \leftarrow w_i + \Delta w_i$$

Summary

Perceptron training rule guaranteed to succeed if

- Training examples are linearly separable
- Sufficiently small learning rate η

Linear unit training rule uses gradient descent

- Guaranteed to converge to hypothesis with minimum squared error
- Given sufficiently small learning rate η
- Even when training data contains noise
- Even when training data not separable by H

Incremental (Stochastic) Gradient Descent

Batch mode Gradient Descent:

Do until satisfied

1. Compute the gradient $\nabla E_D[\vec{w}]$
 2. $\vec{w} \leftarrow \vec{w} - \eta \nabla E_D[\vec{w}]$
-

Incremental mode Gradient Descent:

Do until satisfied

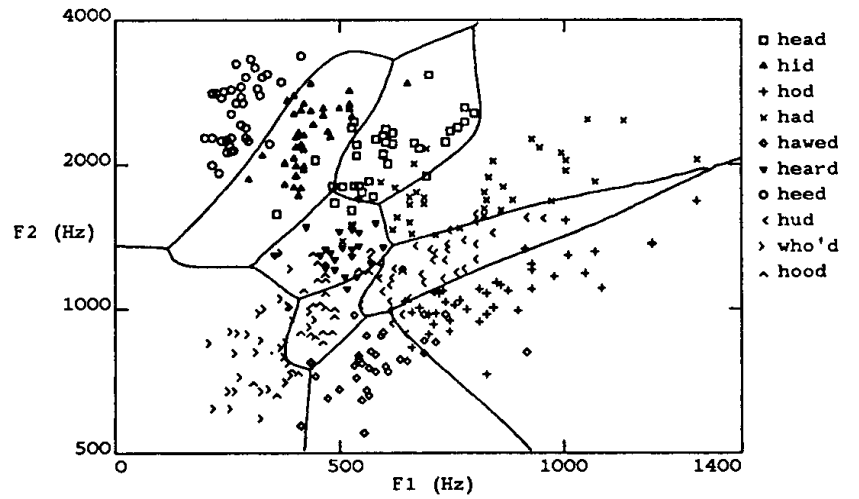
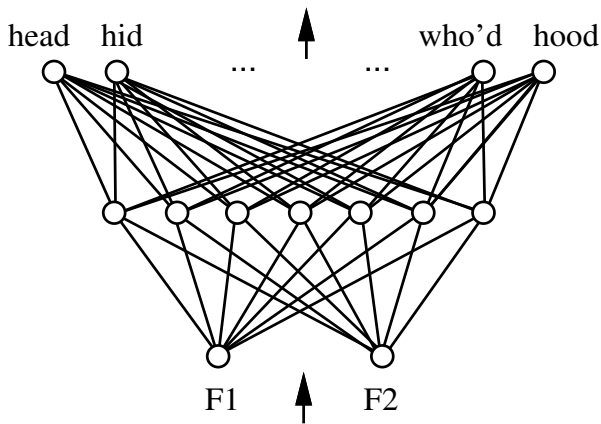
- For each training example d in D
 1. Compute the gradient $\nabla E_d[\vec{w}]$
 2. $\vec{w} \leftarrow \vec{w} - \eta \nabla E_d[\vec{w}]$
-

$$E_D[\vec{w}] \equiv \frac{1}{2} \sum_{d \in D} (t_d - o_d)^2$$

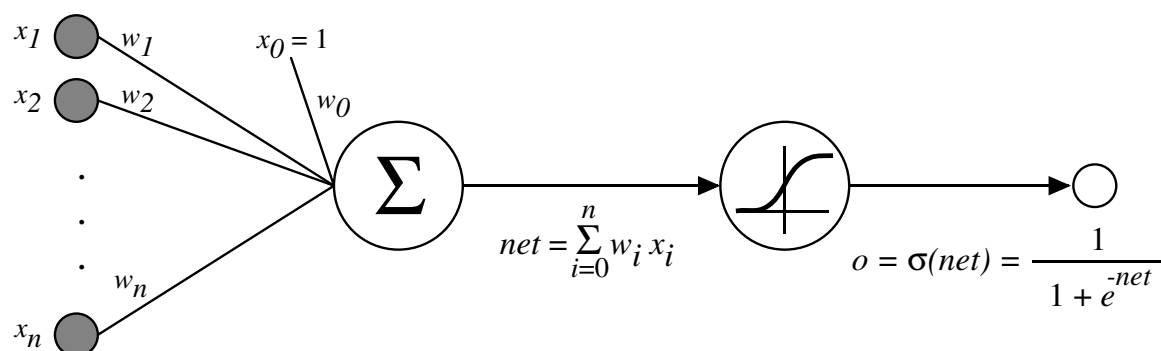
$$E_d[\vec{w}] \equiv \frac{1}{2} (t_d - o_d)^2$$

Incremental Gradient Descent can approximate *Batch Gradient Descent* arbitrarily closely if η made small enough

Multilayer Networks of Sigmoid Units



Sigmoid Unit



$\sigma(x)$ is the sigmoid function

$$\frac{1}{1 + e^{-x}}$$

Nice property: $\frac{d\sigma(x)}{dx} = \sigma(x)(1 - \sigma(x))$

We can derive gradient decent rules to train

- One sigmoid unit
- *Multilayer networks* of sigmoid units \rightarrow Backpropagation

Error Gradient for a Sigmoid Unit

$$\begin{aligned}\frac{\partial E}{\partial w_i} &= \frac{\partial}{\partial w_i} \frac{1}{2} \sum_{d \in D} (t_d - o_d)^2 \\ &= \frac{1}{2} \sum_d \frac{\partial}{\partial w_i} (t_d - o_d)^2 \\ &= \frac{1}{2} \sum_d 2(t_d - o_d) \frac{\partial}{\partial w_i} (t_d - o_d) \\ &= \sum_d (t_d - o_d) \left(-\frac{\partial o_d}{\partial w_i} \right) \\ &= - \sum_d (t_d - o_d) \frac{\partial o_d}{\partial net_d} \frac{\partial net_d}{\partial w_i}\end{aligned}$$

But we know:

$$\begin{aligned}\frac{\partial o_d}{\partial net_d} &= \frac{\partial \sigma(net_d)}{\partial net_d} = o_d(1 - o_d) \\ \frac{\partial net_d}{\partial w_i} &= \frac{\partial(\vec{w} \cdot \vec{x}_d)}{\partial w_i} = x_{i,d}\end{aligned}$$

So:

$$\frac{\partial E}{\partial w_i} = - \sum_{d \in D} (t_d - o_d) o_d (1 - o_d) x_{i,d}$$

Backpropagation Algorithm

Initialize all weights to small random numbers.
Until satisfied, Do

- For each training example, Do
 1. Input the training example to the network and compute the network outputs
 2. For each output unit k

$$\delta_k \leftarrow o_k(1 - o_k)(t_k - o_k)$$

3. For each hidden unit h

$$\delta_h \leftarrow o_h(1 - o_h) \sum_{k \in \text{outputs}} w_{h,k} \delta_k$$

4. Update each network weight $w_{i,j}$

$$w_{i,j} \leftarrow w_{i,j} + \Delta w_{i,j}$$

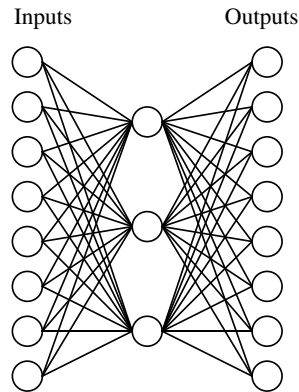
where

$$\Delta w_{i,j} = \eta \delta_j x_{i,j}$$

More on Backpropagation

- Gradient descent over entire *network* weight vector
- Easily generalized to arbitrary directed graphs
- Will find a local, not necessarily global error minimum
 - In practice, often works well (can run multiple times)
- Often include weight *momentum* α
$$\Delta w_{i,j}(n) = \eta \delta_j x_{i,j} + \alpha \Delta w_{i,j}(n - 1)$$
- Minimizes error over *training* examples
 - Will it generalize well to subsequent examples?
- Training can take thousands of iterations → slow!
- Using network after training is very fast

Learning Hidden Layer Representations



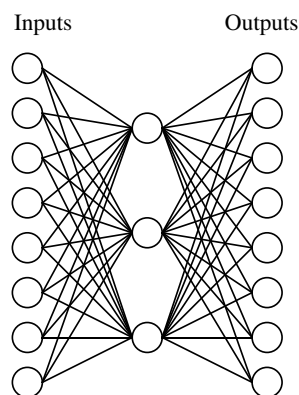
A target function:

Input	Output
10000000	→ 10000000
01000000	→ 01000000
00100000	→ 00100000
00010000	→ 00010000
00001000	→ 00001000
00000100	→ 00000100
00000010	→ 00000010
00000001	→ 00000001

Can this be learned??

Learning Hidden Layer Representations

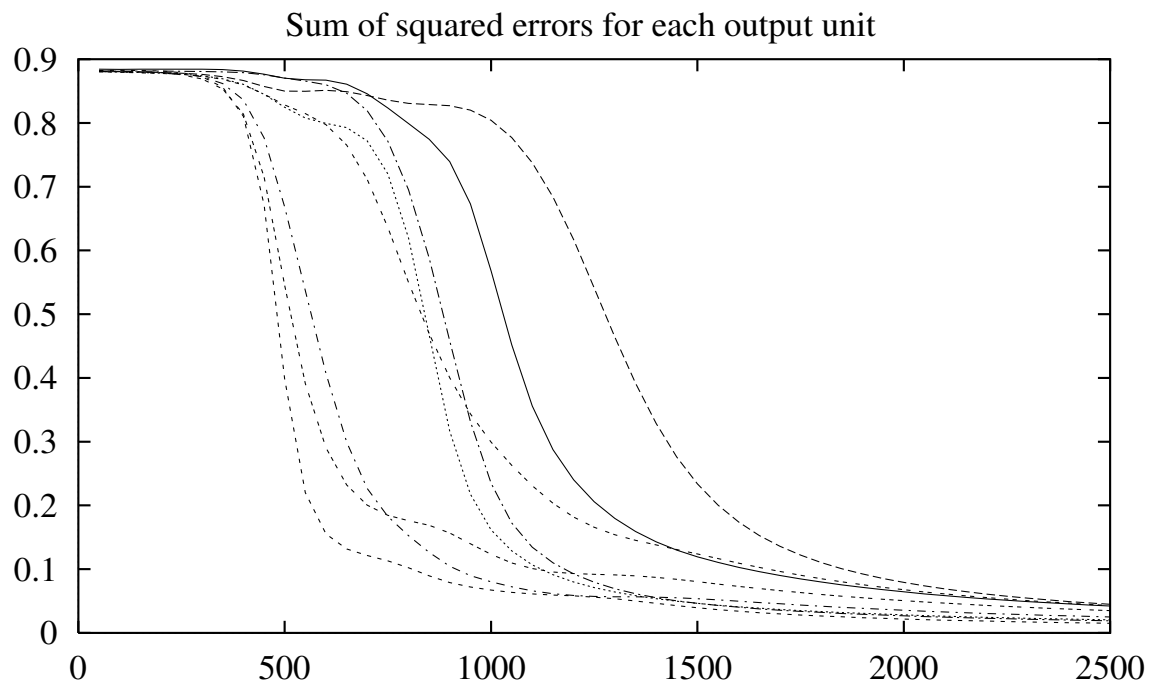
A network:



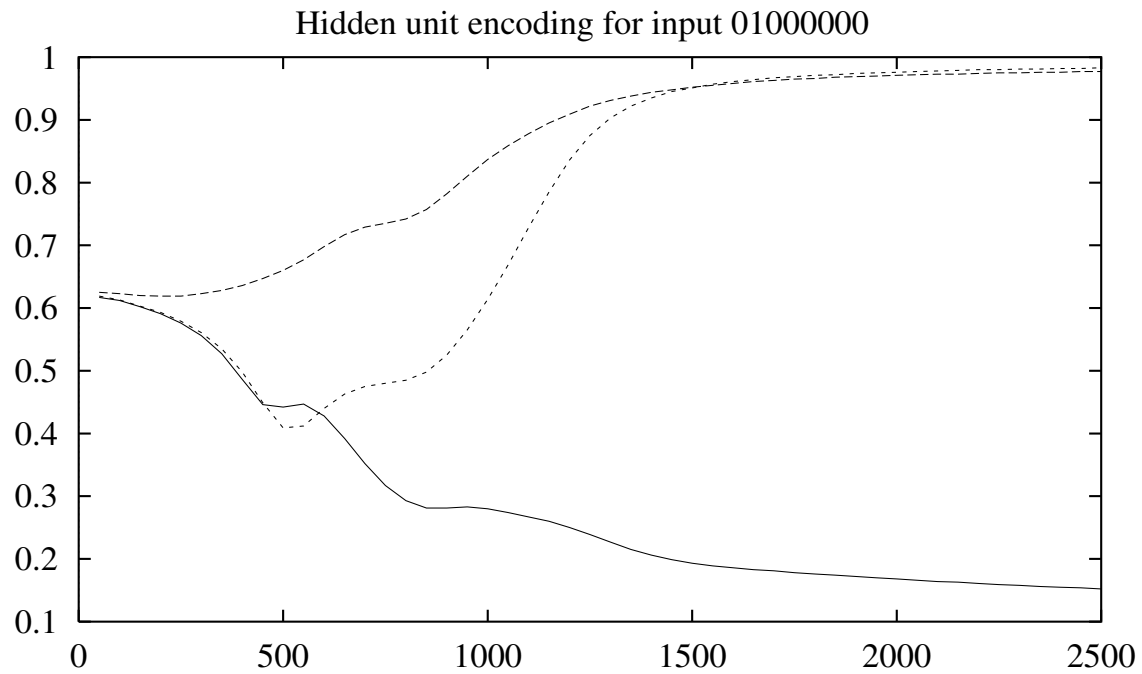
Learned hidden layer representation:

Input		Hidden		Output
		Values		
10000000	→	.89 .04 .08	→	10000000
01000000	→	.01 .11 .88	→	01000000
00100000	→	.01 .97 .27	→	00100000
00010000	→	.99 .97 .71	→	00010000
00001000	→	.03 .05 .02	→	00001000
00000100	→	.22 .99 .99	→	00000100
00000010	→	.80 .01 .98	→	00000010
00000001	→	.60 .94 .01	→	00000001

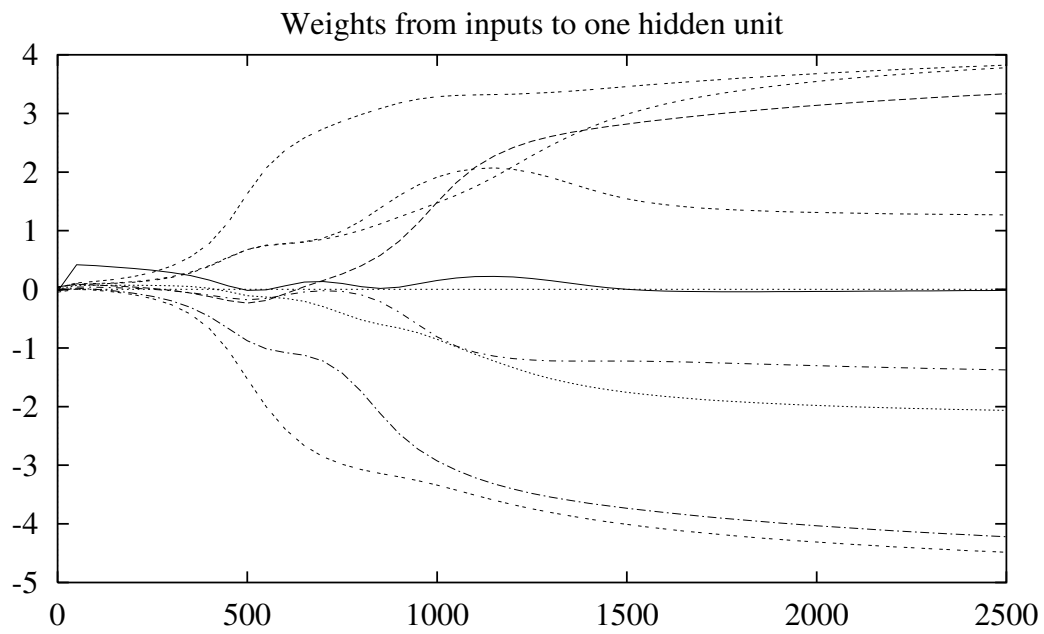
Training



Training



Training



Convergence of Backpropagation

Gradient descent to some local minimum

- Perhaps not global minimum...
- Add momentum
- Stochastic gradient descent
- Train multiple nets with different initial weights

Nature of convergence

- Initialize weights near zero
- Therefore, initial networks near-linear
- Increasingly non-linear functions possible as training progresses

Expressive Capabilities of ANNs

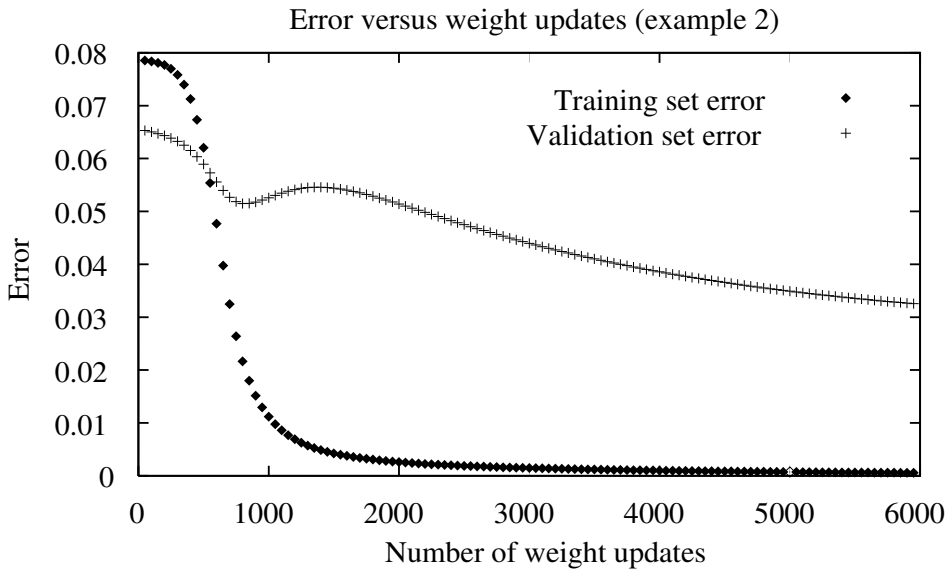
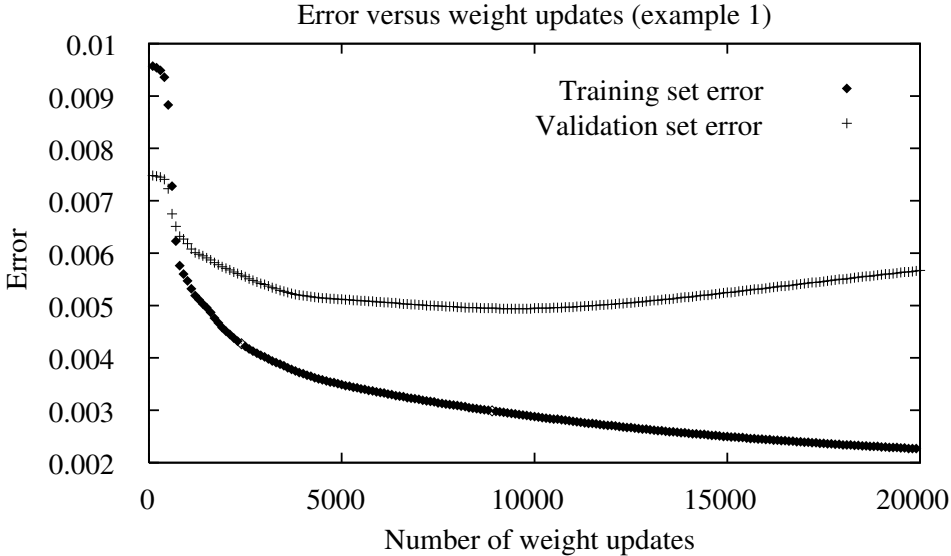
Boolean functions:

- Every boolean function can be represented by network with single hidden layer
- but might require exponential (in number of inputs) hidden units

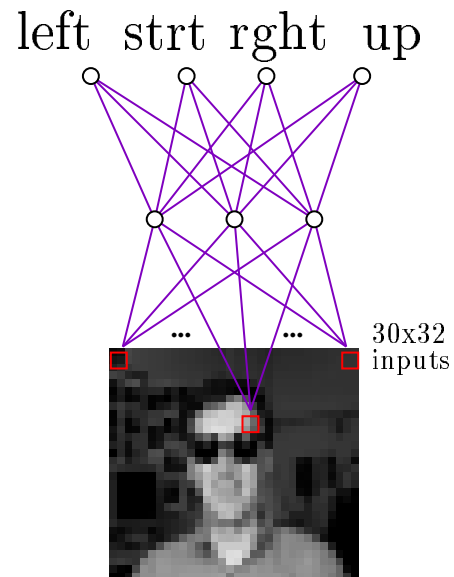
Continuous functions:

- Every bounded continuous function can be approximated with arbitrarily small error, by network with one hidden layer [Cybenko 1989; Hornik et al. 1989]
- Any function can be approximated to arbitrary accuracy by a network with two hidden layers [Cybenko 1988].

Overfitting in ANNs



Neural Nets for Face Recognition

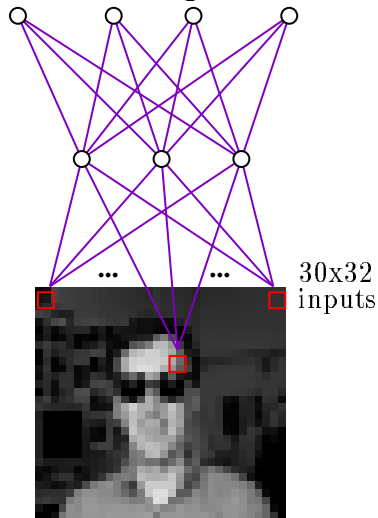


Typical input images

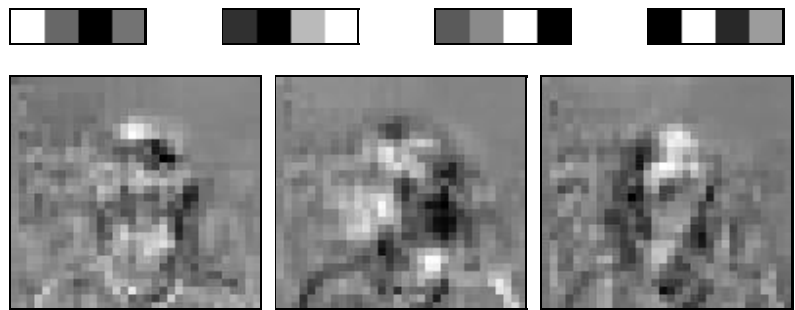
90% accurate learning head pose, and recognizing 1-of-20 faces

Learned Hidden Unit Weights

left strt right up



Learned Weights



Typical input images

<http://www.cs.cmu.edu/~tom/faces.html>

Alternative Error Functions

Penalize large weights:

$$E(\vec{w}) \equiv \frac{1}{2} \sum_{d \in D} \sum_{k \in \text{outputs}} (t_{kd} - o_{kd})^2 + \gamma \sum_{i,j} w_{ji}^2$$

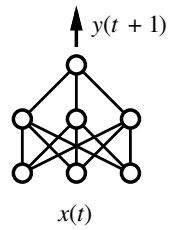
Train on target slopes as well as values:

$$E(\vec{w}) \equiv \frac{1}{2} \sum_{d \in D} \sum_{k \in \text{outputs}} \left[(t_{kd} - o_{kd})^2 + \mu \sum_{j \in \text{inputs}} \left(\frac{\partial t_{kd}}{\partial x_d^j} - \frac{\partial o_{kd}}{\partial x_d^j} \right)^2 \right]$$

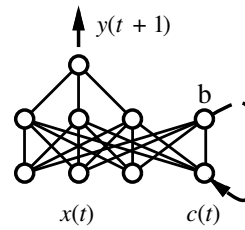
Tie together weights:

- e.g., in phoneme recognition network

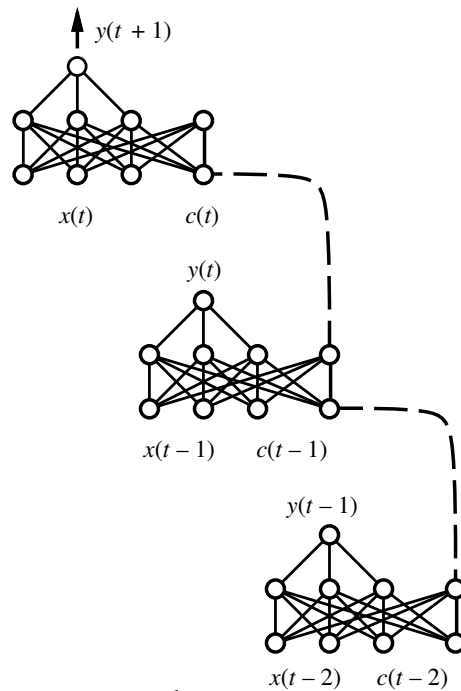
Recurrent Networks



(a) Feedforward network



(b) Recurrent network



(c) Recurrent network
unfolded in time