

Neural Network Assignment

3. Attached is a derivation for the backpropagation rules for Perceptrons that use a sigmoidal excitation function. Derive an appropriate error function and weight update rule for Perceptrons that use a tanh excitation function. Make the rules as simple as possible by choosing appropriate substitutions – such as

$$o_{i[k]} \text{ for } \tanh(\bar{x}_i \cdot \bar{w}_i)_{i[k]}. \text{ (Hint: } \frac{\partial(\tanh(x))}{\partial x} = \text{sech}^2(x) = 1 - \tanh^2(x)\text{)}$$

Derivation of Backpropagation for Sigmoid

For each time step, we present all training data to our multi-layered Perceptron. The change in the weight from “neuron” i to “neuron” j (where i 's output is being fed into j) is given by

$$\Delta w_{i,j} = \beta \sum_{(x,c) \in \mathcal{T}} \frac{\partial P_{(x,c)}}{\partial w_{i,j}}$$

Where β is a parameter that controls how quickly the weights change, and $P_{(x,c)}$ is the performance of the network for the training data with input x and correct output c . This performance is defined as

$$P_{(x,c)} = -(F(\vec{w}, \vec{x}) - c)^2.$$

If we define the output error (i.e., the error at the last level of our Perceptron) to be

$$\delta_{out} = -(F(\vec{w}, \vec{x}) - c),$$

then clearly we can rewrite the performance as

$$P_{(x,c)} = -\delta_{out}^2.$$

We can now calculate the derivative of our performance with respect to a given weight $w_{i,j}$ as

$$\frac{\partial P_{(x,c)}}{\partial w_{i,j}} = -2\delta \frac{\partial \delta}{\partial w_{i,j}} = 2\delta \frac{\partial F(\vec{w}, \vec{x})}{\partial w_{i,j}}$$

We will now adopt the convention that neuron i will be identified as an input neuron by the addition of the symbol $[i]$, as a hidden neuron by the addition of the symbol $[h]$ (we could use $[h1]$ and $[h2]$ if we had two hidden layers, and as an output neuron by the addition of the symbol $[o]$. Therefore a weight connecting input neuron i to hidden neuron j would be represented by $w_{i[j],j[k]}$. Additionally, all inputs to a hidden neuron i will be represented as \vec{x}_i , and the weights associated with those inputs by \vec{w}_i . The output of this neuron is therefore $f(\vec{x}_i \cdot \vec{w}_i)_{i[k]}$ or $o_{i[k]}$. We will also use the convention that for an output neuron j , the inputs can be represented as $\tilde{f}(\vec{x} \cdot \vec{w})$, so that the output from that neuron is $f(\tilde{f}(\vec{x} \cdot \vec{w}_{in}) \cdot \vec{w}_{hid})$ or $o_{j[o]}$. This notation allows us to see that there are two special cases to consider when taking the derivative of $F(\vec{w}, \vec{x})$ with respect to $w_{i,j}$.

The first case is if $w_{i,j} \in \vec{w}_{hid}$. Using the chain rule we find

$$\frac{\partial F(\vec{w}, \vec{x})}{\partial w_{i[j],j[o]}} = \tilde{f}(\tilde{f}(\vec{x} \cdot \vec{w}_{in}) \cdot \vec{w}_{hid}) f(\vec{x}_i \cdot \vec{w}_i)_{i[k]},$$

where $\tilde{f}(x) \equiv \frac{\partial f(x)}{\partial x}$. For the sigmoid function $\tilde{f}(x) = f(x)(1 - f(x))$.

The second case is if $w_{i,j} \in \vec{w}_{in}$. After a double application of the chain rule we find

$$\frac{\partial F(\vec{w}, \vec{x})}{\partial w_{i[j],j[k]}} = \tilde{f}(\tilde{f}(\vec{x} \cdot \vec{w}_{in}) \cdot \vec{w}_{hid}) w_{hid} \tilde{f}(\vec{x} \cdot \vec{w})_{j[k]} x_i.$$

This leads to performance derivatives that can be written as