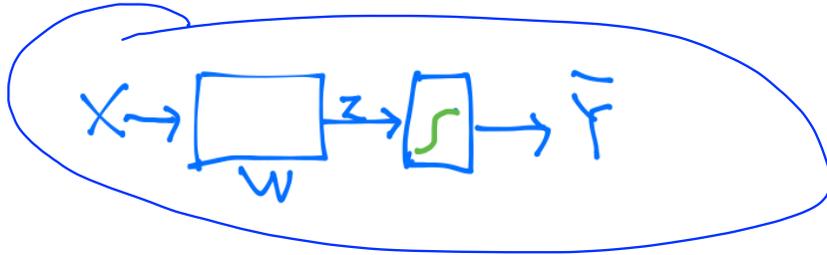


# Lecture 9-1

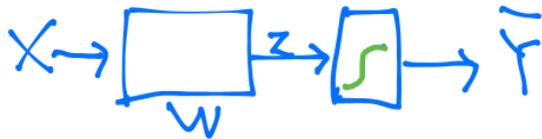
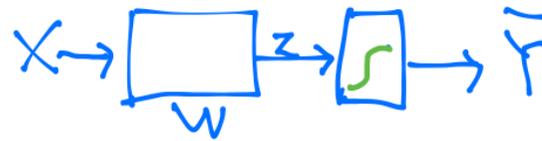
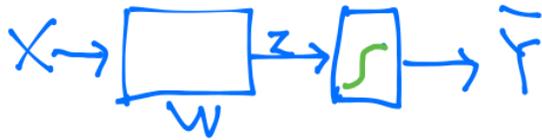
## Neural Nets(NN) for XOR

Sung Kim <hunkim+mr@gmail.com>

One logistic regression unit cannot separate XOR

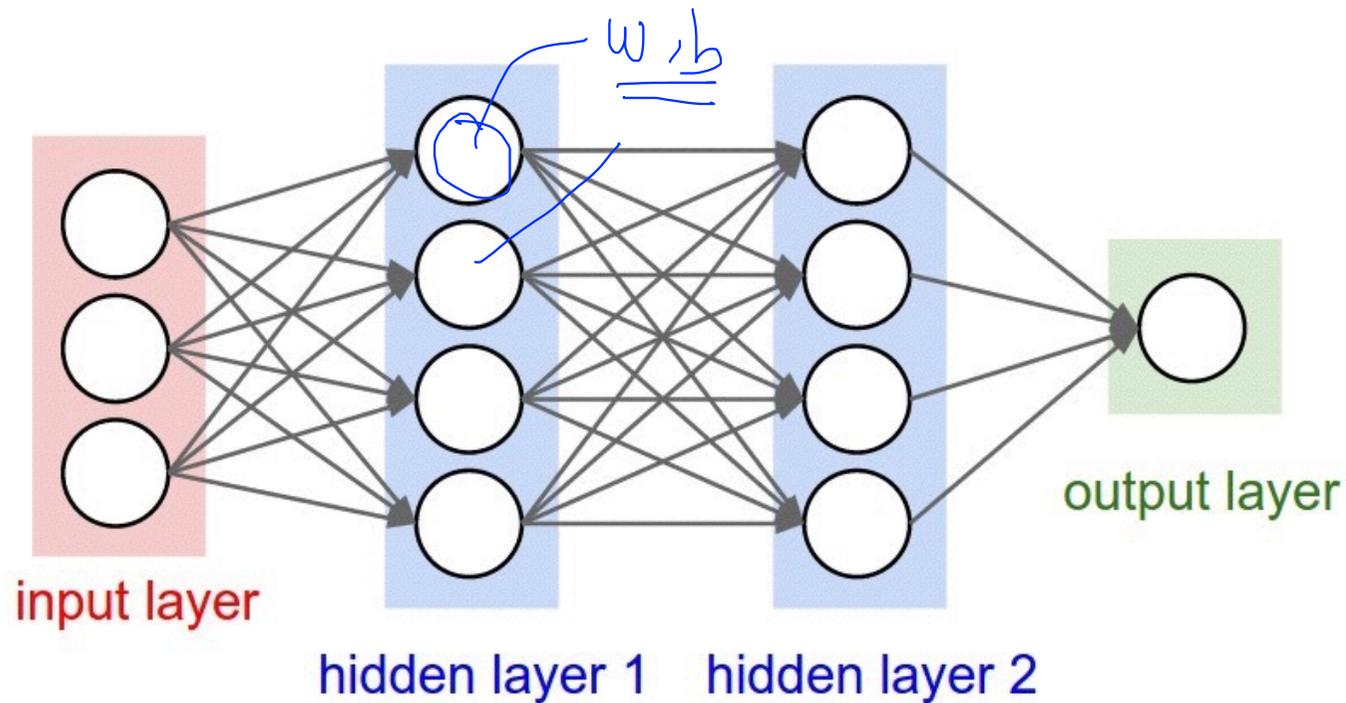


# Multiple logistic regression units



# Neural Network (NN)

“No one on earth had found a viable way to train\*”

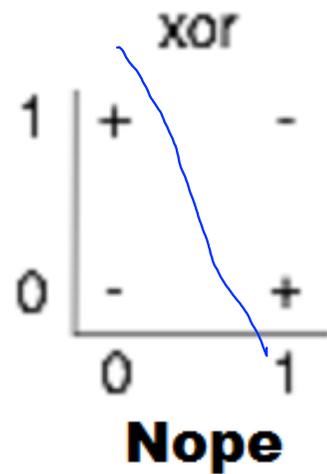


\*Marvin Minsky

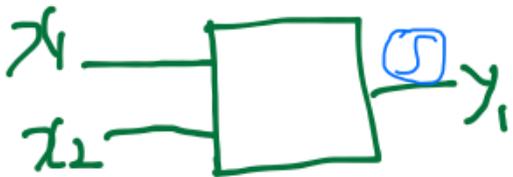
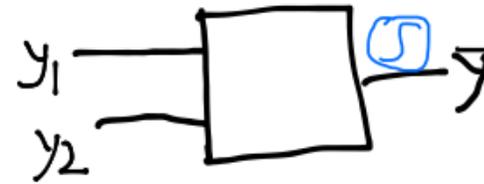
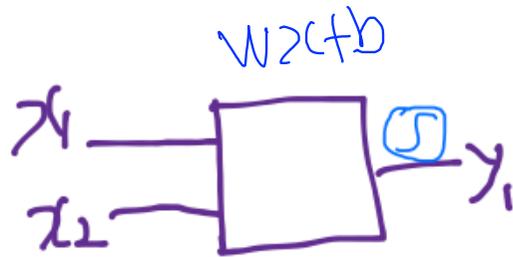
<http://cs231n.github.io/convolutional-networks/>

# XOR using NN

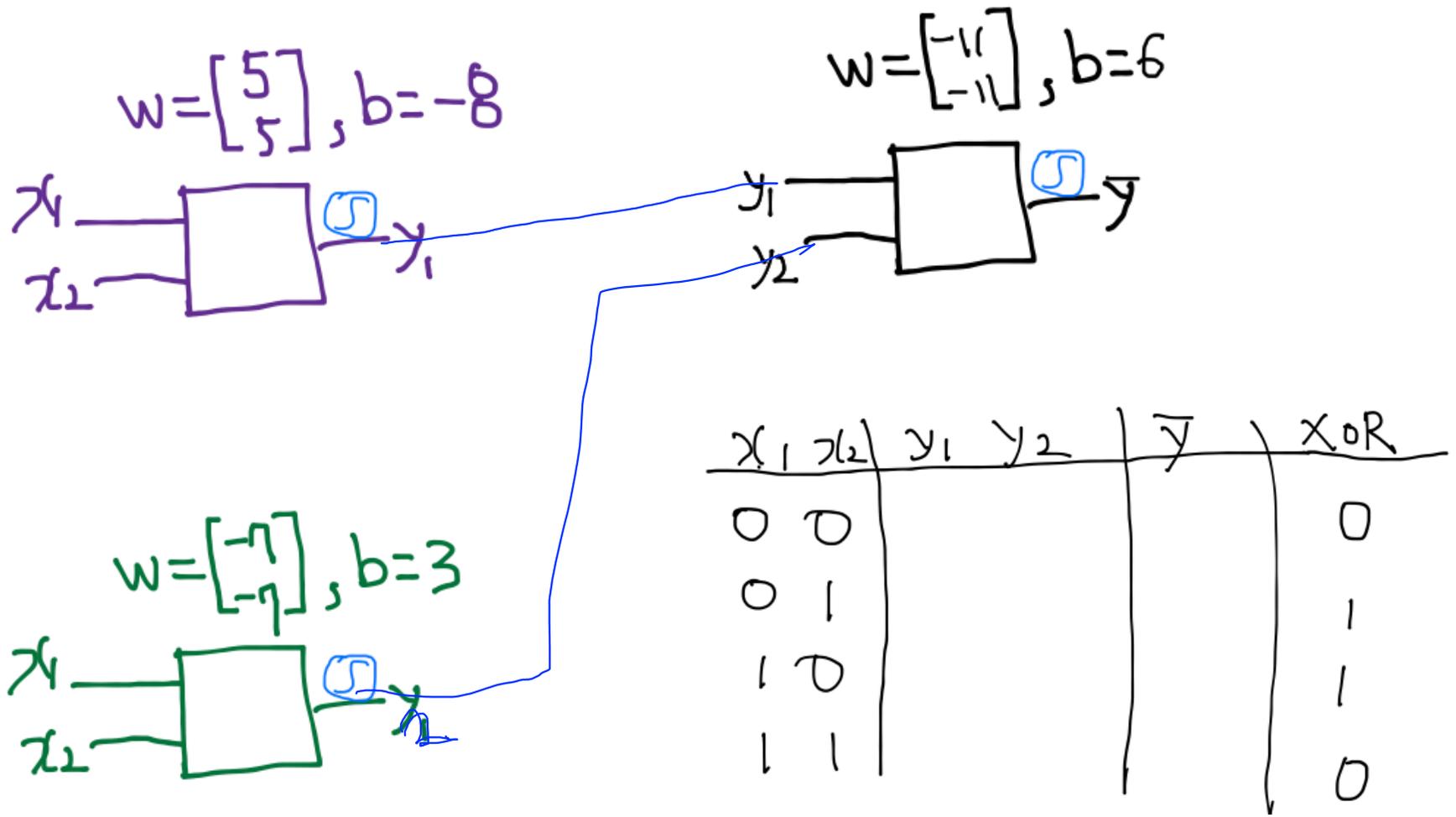
| $x_1$ | $x_2$ | XOR   |
|-------|-------|-------|
| 0     | 0     | 0 (-) |
| 0     | 1     | 1 (+) |
| 1     | 0     | 1 (+) |
| 1     | 1     | 0 (-) |

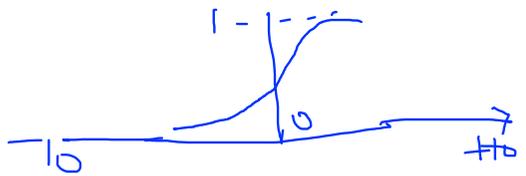
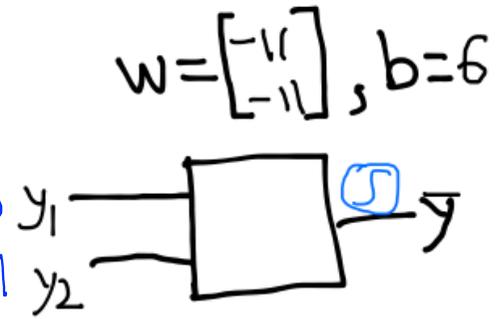
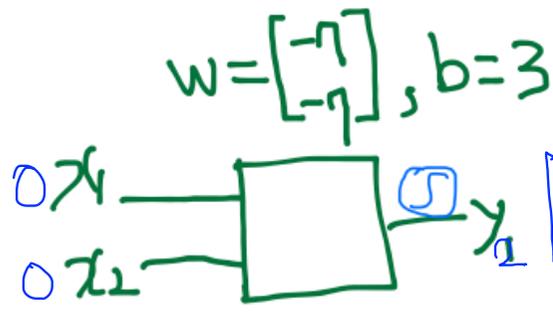
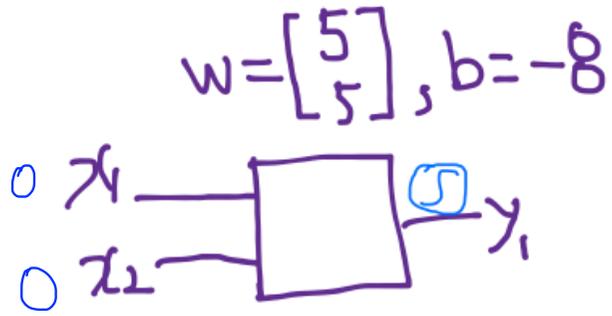


# Neural Net



# Neural Net



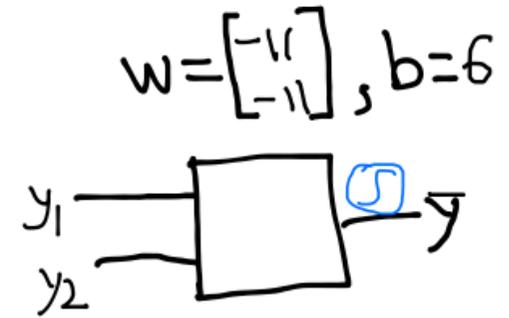
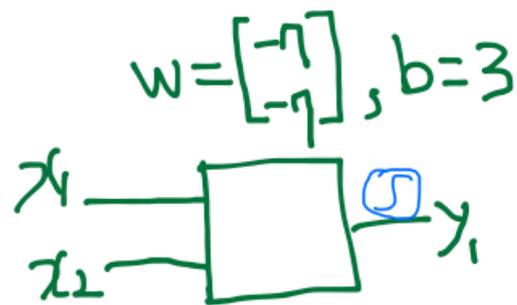
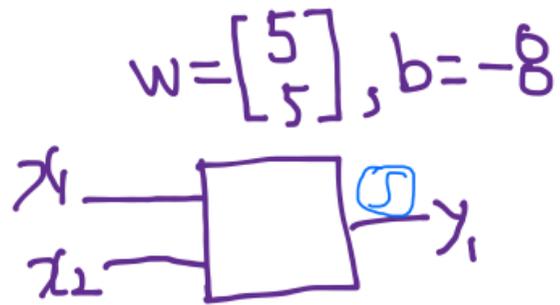


$[0 \ 0] \begin{bmatrix} 5 \\ 5 \end{bmatrix} - 8 = -8, y_1 = S(-8) = 0$

$[0 \ 0] \begin{bmatrix} -7 \\ -7 \end{bmatrix} + 3 = 3, y_2 = S(3) = 1$

$[0 \ 1] \begin{bmatrix} -11 \\ -11 \end{bmatrix} + 6 = -11 + 6 = -5$   
 $\bar{y} = S(-5) = 0$

| $x_1$ | $x_2$ | $y_1$ | $y_2$ | $\bar{y}$ | $x \text{ OR } \bar{y}$ |
|-------|-------|-------|-------|-----------|-------------------------|
| 0     | 0     | 0     | 1     | 0         | 0                       |
| 0     | 1     |       |       |           | 1                       |
| 1     | 0     |       |       |           | 1                       |
| 1     | 1     |       |       |           | 0                       |



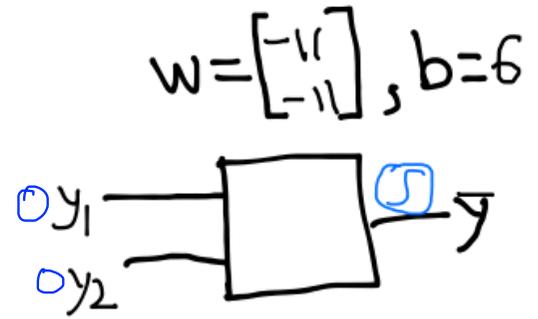
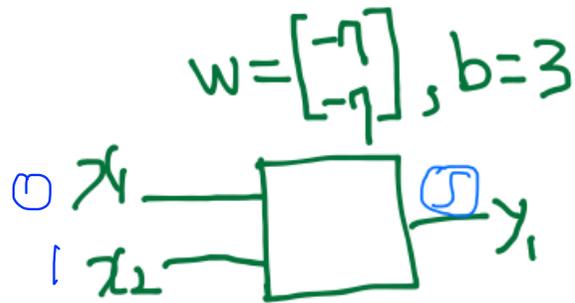
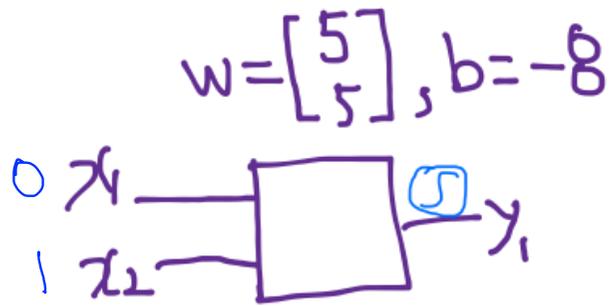
$$[0 \ 0] \begin{bmatrix} 5 \\ 5 \end{bmatrix} - 8 = 0 + 0 - 8 = -8, \text{sigmoid}(-8) = 0$$

$$[0 \ 0] \begin{bmatrix} -1 \\ -1 \end{bmatrix} + 3 = 0 + 0 + 3 = 3, \text{sigmoid}(3) = 1$$

$$[0 \ 1] \begin{bmatrix} -1 \\ -1 \end{bmatrix} + 6 = 0 + -1 + 6 = 5$$

$$\text{sigmoid}(5) = 1$$

| $x_1$ | $x_2$ | $y_1$ | $y_2$ | $\bar{y}$ | XOR |
|-------|-------|-------|-------|-----------|-----|
| 0     | 0     | 0     | 1     | 0         | 0   |
| 0     | 1     |       |       |           | 1   |
| 1     | 0     |       |       |           | 1   |
| 1     | 1     |       |       |           | 0   |



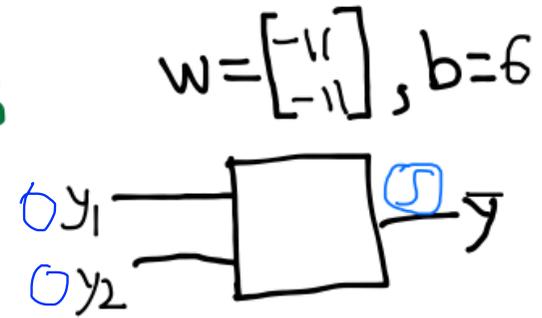
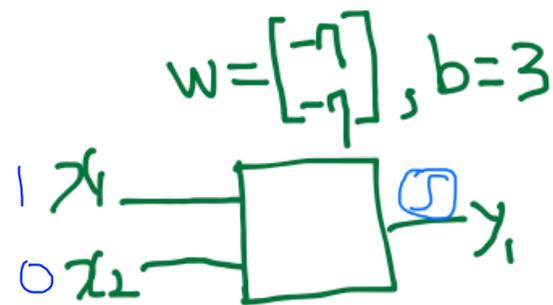
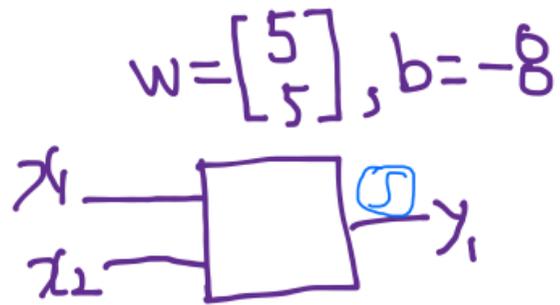
$$[0 \ 1] \begin{bmatrix} 5 \\ 5 \end{bmatrix} - 8 = 0 + 5 - 8 = -3, \text{sigmoid}(-3) = 0$$

$$[0 \ 1] \begin{bmatrix} -7 \\ -7 \end{bmatrix} + 3 = 0 + -7 + 3 = -4, \text{sigmoid}(-4) = 0$$

$$[0 \ 0] \begin{bmatrix} -11 \\ -11 \end{bmatrix} + 6 = 0 + 0 + 6 = 6$$

$$\text{sigmoid}(6) = 1$$

| $x_1$ | $x_2$ | $y_1$ | $y_2$ | $\bar{y}$ | XOR |
|-------|-------|-------|-------|-----------|-----|
| 0     | 0     | 0     | 1     | 0         | 0   |
| 0     | 1     | 0     | 0     | 1         | 1   |
| 1     | 0     | 1     | 1     | 0         | 1   |
| 1     | 1     | 1     | 0     | 0         | 0   |



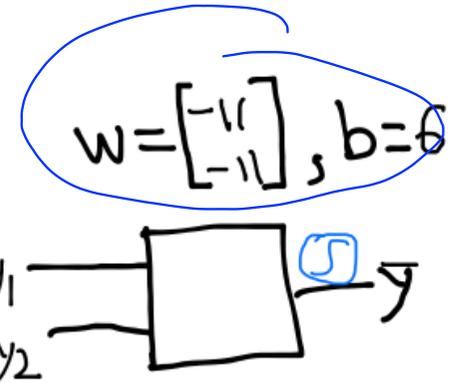
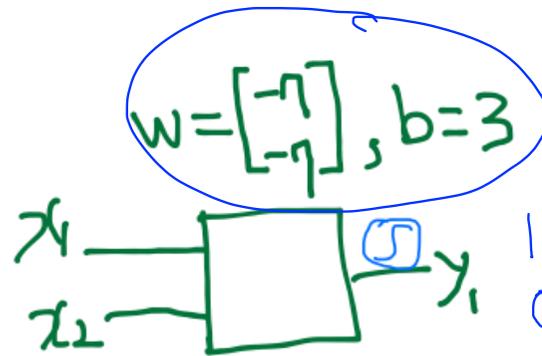
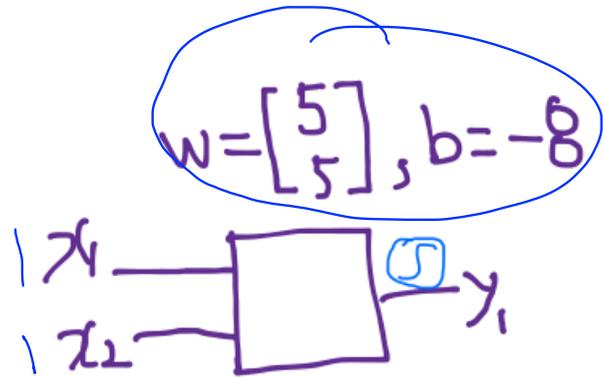
$$\begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} 5 \\ 5 \end{bmatrix} - 8 = 5 + 0 - 8 = \underline{\underline{-3}}, \text{Sigmoid}(\underline{\underline{-3}}) = \underline{\underline{0}}$$

$$\begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} -7 \\ -7 \end{bmatrix} + 3 = -7 + 0 + 3 = \underline{\underline{-4}}, \text{Sigmoid}(\underline{\underline{-4}}) = \underline{\underline{0}}$$

$$\begin{bmatrix} 0 & 0 \end{bmatrix} \begin{bmatrix} -11 \\ -11 \end{bmatrix} + 6 = 0 + 0 + 6 = 6$$

$$\text{Sigmoid}(6) = 1$$

| $x_1$    | $x_2$    | $y_1$ | $y_2$ | $\bar{y}$ | XOR |
|----------|----------|-------|-------|-----------|-----|
| 0        | 0        | 0     | 1     | 0         | 0 ✓ |
| 0        | 1        | 0     | 0     | 1         | 1 ✓ |
| <u>1</u> | <u>0</u> | 0     | 0     | 1         | 1 ✓ |
| 1        | 1        |       |       |           | 0 ? |



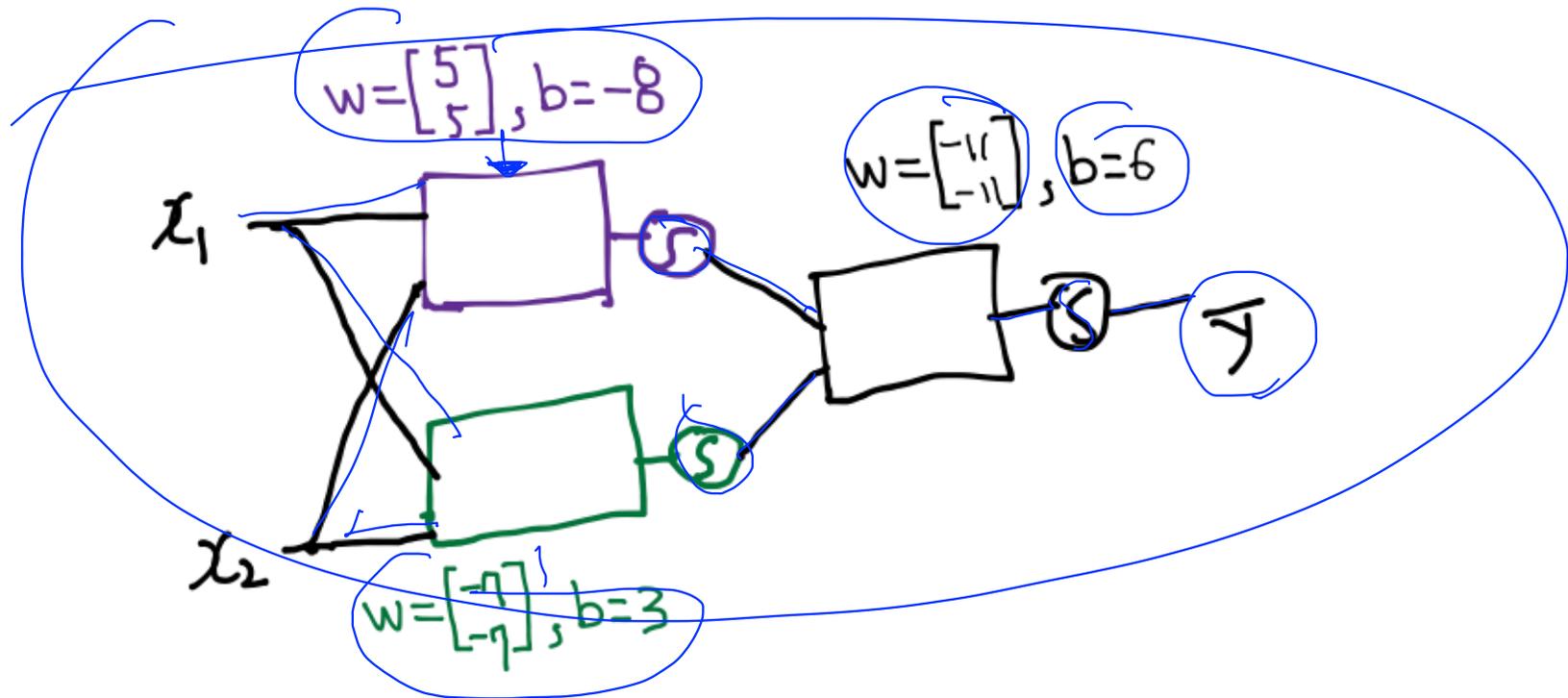
$$[1 \ 1] \begin{bmatrix} 5 \\ 5 \end{bmatrix} - 8 = 5 + 5 - 8 = 2, \text{Sigmoid}(2) = 1$$

$$[1 \ 1] \begin{bmatrix} -7 \\ -7 \end{bmatrix} + 3 = -7 + -7 + 3 = -11, \text{Sigmoid}(-11) = 0$$

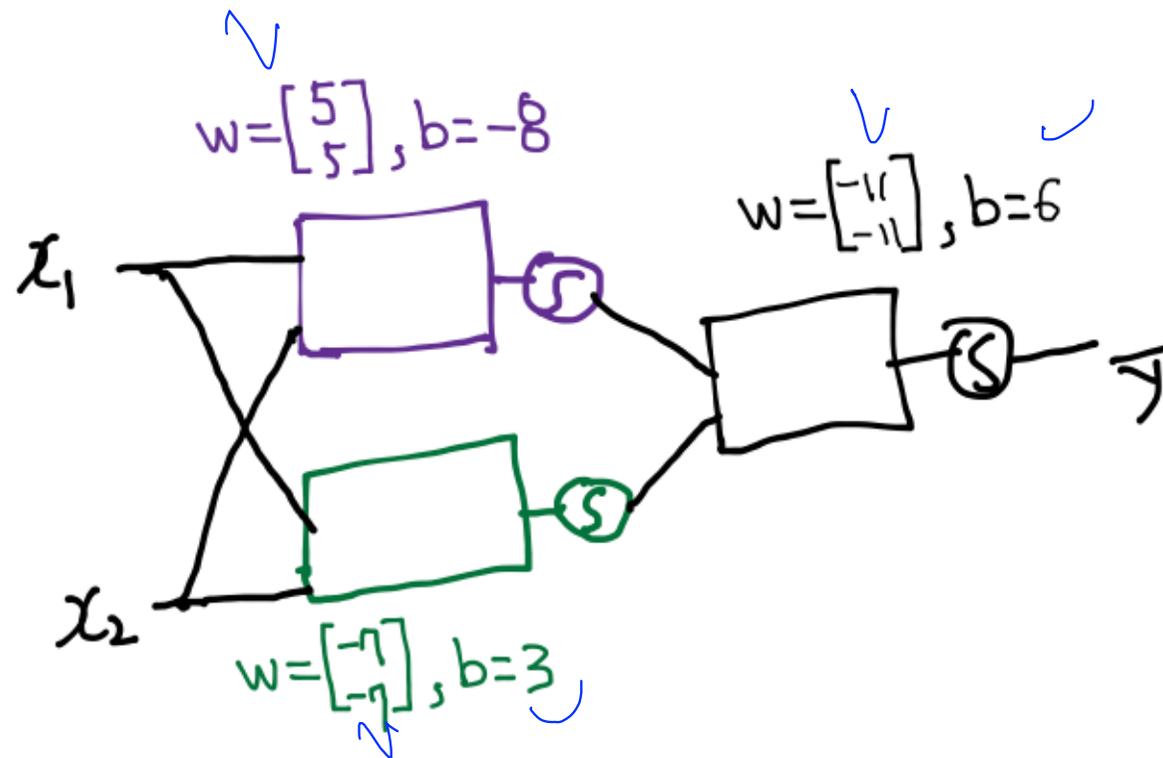
$$[1 \ 0] \begin{bmatrix} -11 \\ -11 \end{bmatrix} + 6 = -11 + 0 + 6 = -5, \text{Sigmoid}(-5) = 0$$

| $x_1$ | $x_2$ | $y_1$ | $y_2$ | $\bar{y}$ | XOR |
|-------|-------|-------|-------|-----------|-----|
| 0     | 0     | 0     | 1     | 0         | 0 ✓ |
| 0     | 1     | 0     | 0     | 1         | 1 ✓ |
| 1     | 0     | 0     | 0     | 1         | 1 ✓ |
| ✓ 1   | ✓ 1   | ✓ 1   | ✓ 0   | ✓ 0       | 0 ✓ |

# Forward propagation

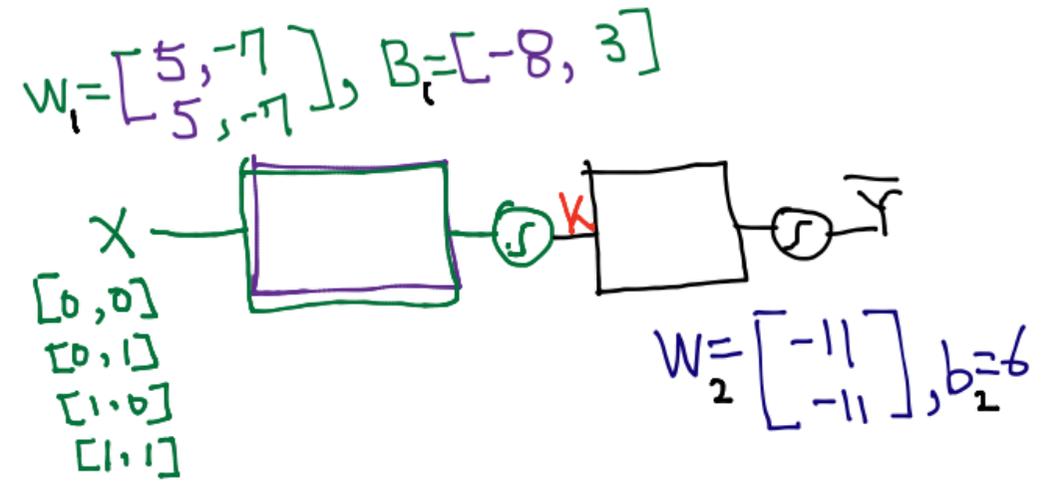
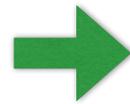
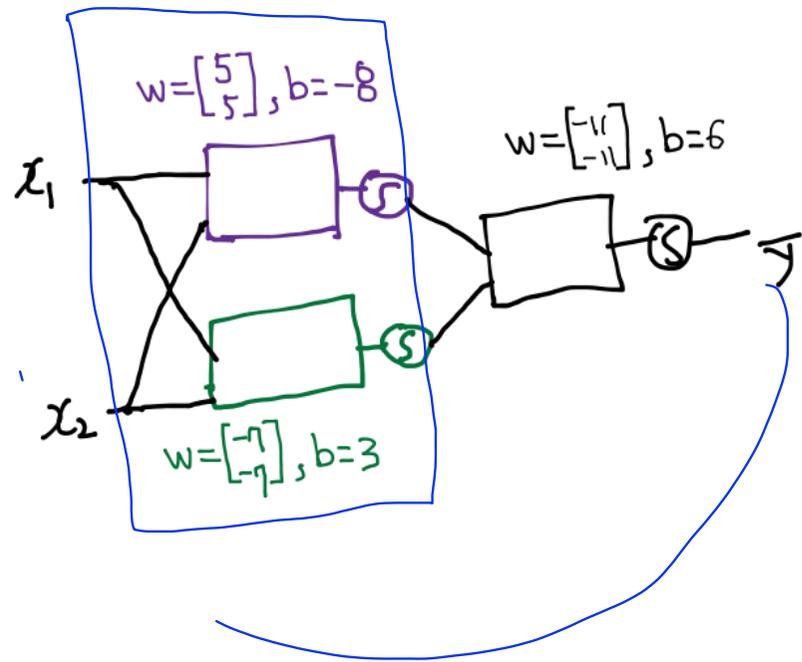


# Forward propagation



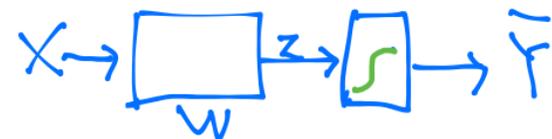
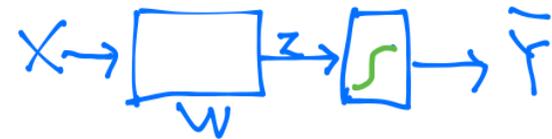
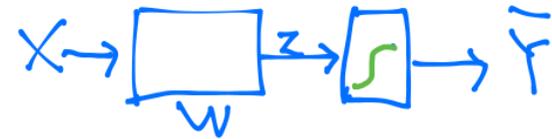
*Can you find another  $W$  and  $b$  for the XOR?*

# NN

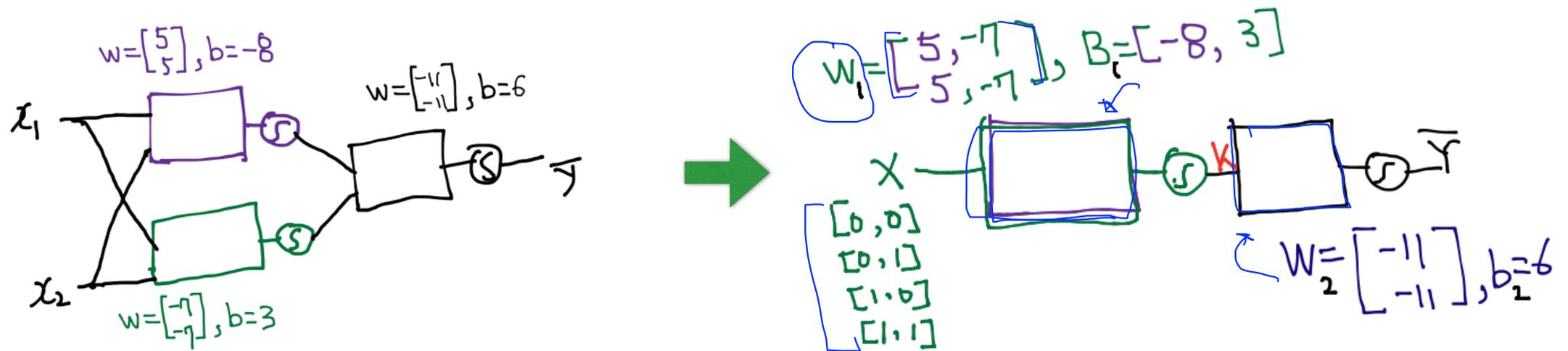


# Recap: Lec 6-1 Multinomial classification

$$\begin{bmatrix} w_{A1} & w_{A2} & w_{A3} \\ w_{B1} & w_{B2} & w_{B3} \\ w_{C1} & w_{C2} & w_{C3} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} w_{A1}x_1 + w_{A2}x_2 + w_{A3}x_3 \\ w_{B1}x_1 + w_{B2}x_2 + w_{B3}x_3 \\ w_{C1}x_1 + w_{C2}x_2 + w_{C3}x_3 \end{bmatrix} = \begin{bmatrix} \bar{y}_A \\ \bar{y}_B \\ \bar{y}_C \end{bmatrix}$$

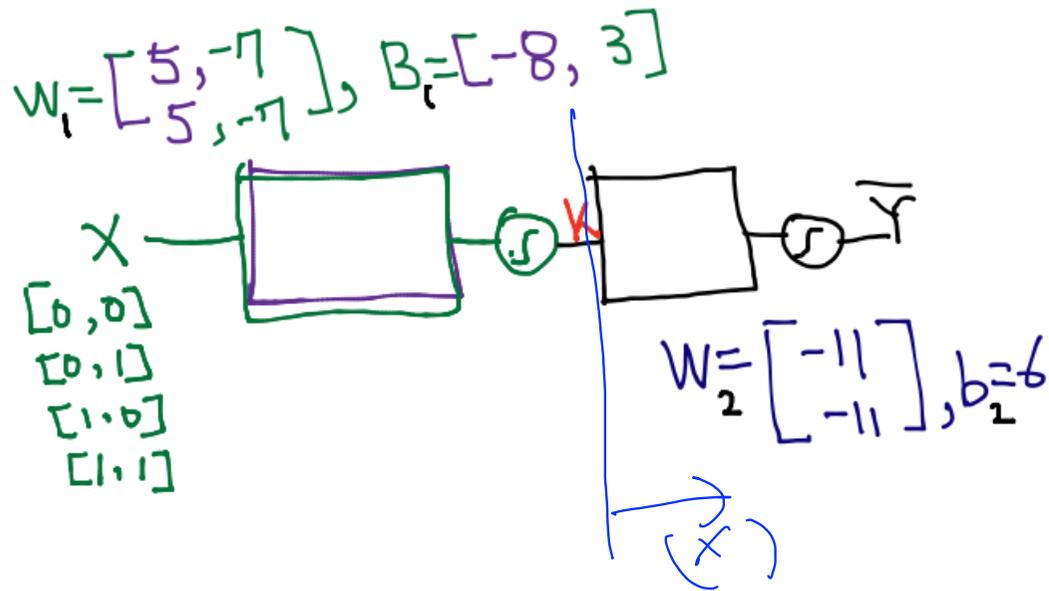


# NN



*How can we learn  $W$ , and  $b$  from trading data?*

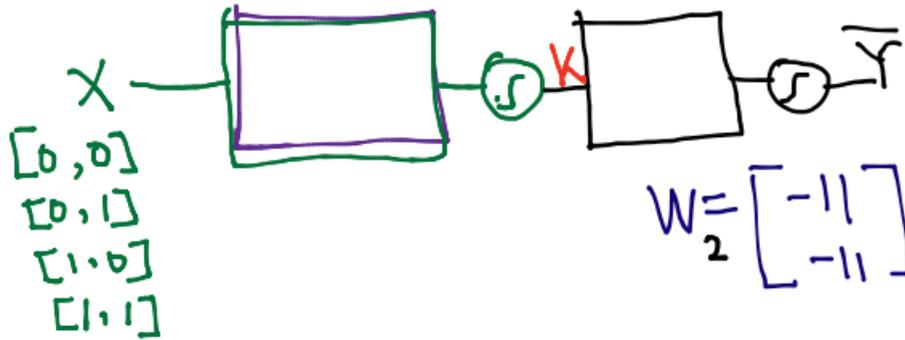
# NN



$$k(x) = \text{sigmoid}(xW_1 + B_1)$$
$$\hat{Y} = H(x) = \text{sigmoid}(k(x)W_2 + b_2)$$

# NN

$$W_1 = \begin{bmatrix} 5 & -7 \\ 5 & -7 \end{bmatrix}, B_1 = [-8, 3]$$



$$K(x) = \text{sigmoid}(xW_1 + B_1)$$

$$Y = H(x) = \text{sigmoid}(K(x)W_2 + b_2)$$

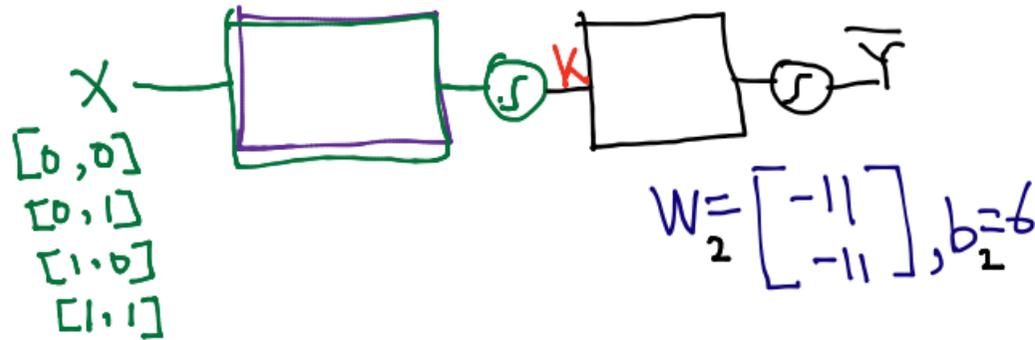
# NN

```
K = tf.sigmoid(tf.matmul(X, W1) + b1)
```

```
hypothesis = tf.sigmoid(tf.matmul(K, W2) + b2)
```

# NN

$$W_1 = \begin{bmatrix} 5 & -7 \\ 5 & -7 \end{bmatrix}, B_1 = [-8, 3]$$



$$K(x) = \text{sigmoid}(xW_1 + B_1)$$

$$Y = H(x) = \text{sigmoid}(K(x)W_2 + b_2)$$

# NN

```
K = tf.sigmoid(tf.matmul(X, W1) + b1)
```

```
hypothesis = tf.sigmoid(tf.matmul(K, W2) + b2)
```

*How can we learn  $W_1, W_2, B_1, b_2$  from training data?*

**Next**  
**Backpropagation**

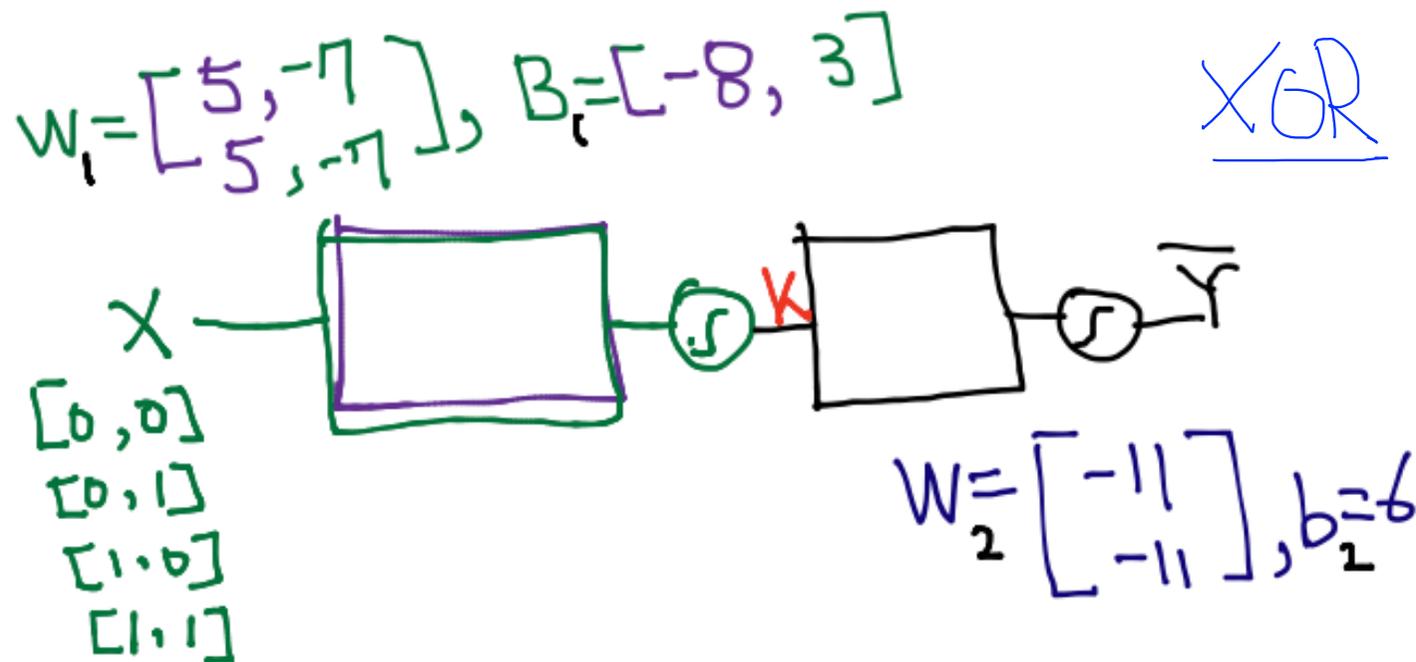


# Lecture 9-2

## Backpropagation

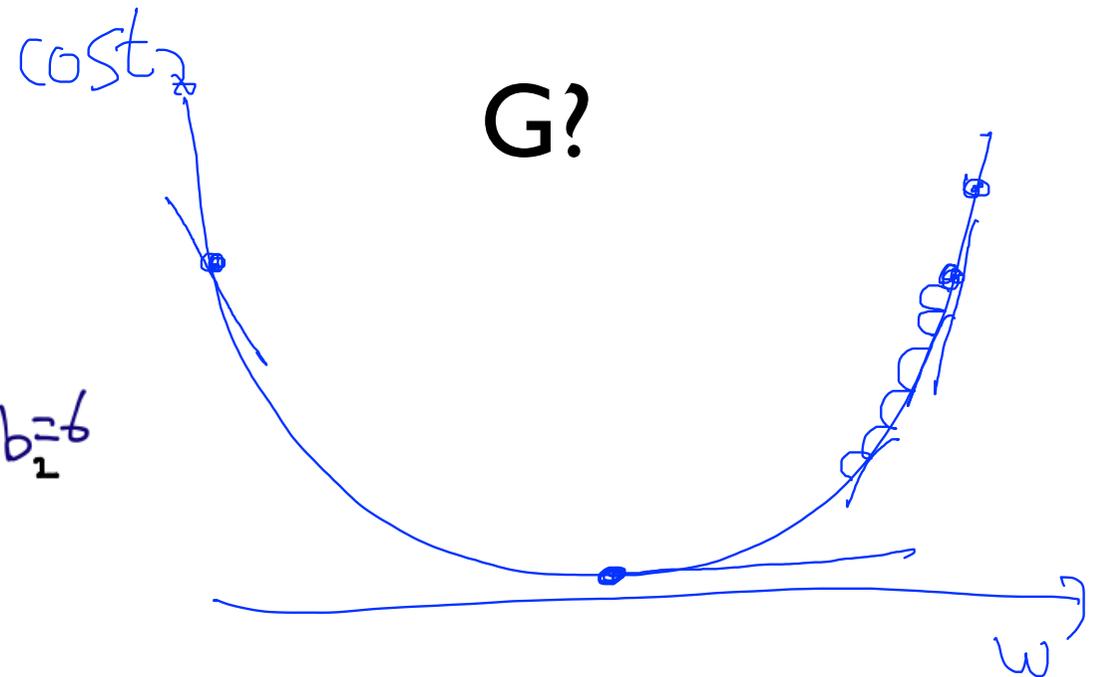
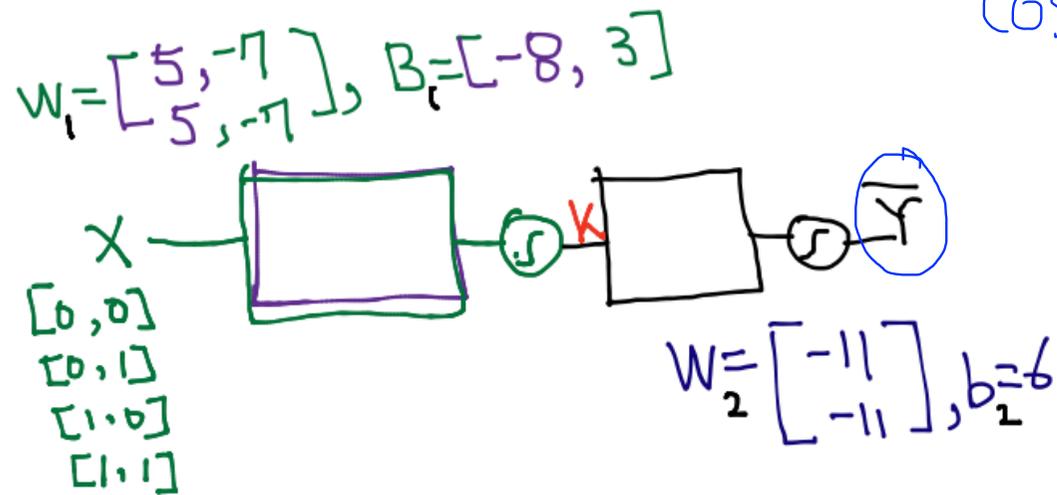
Sung Kim <hunkim+mr@gmail.com>

# Neural Network (NN)

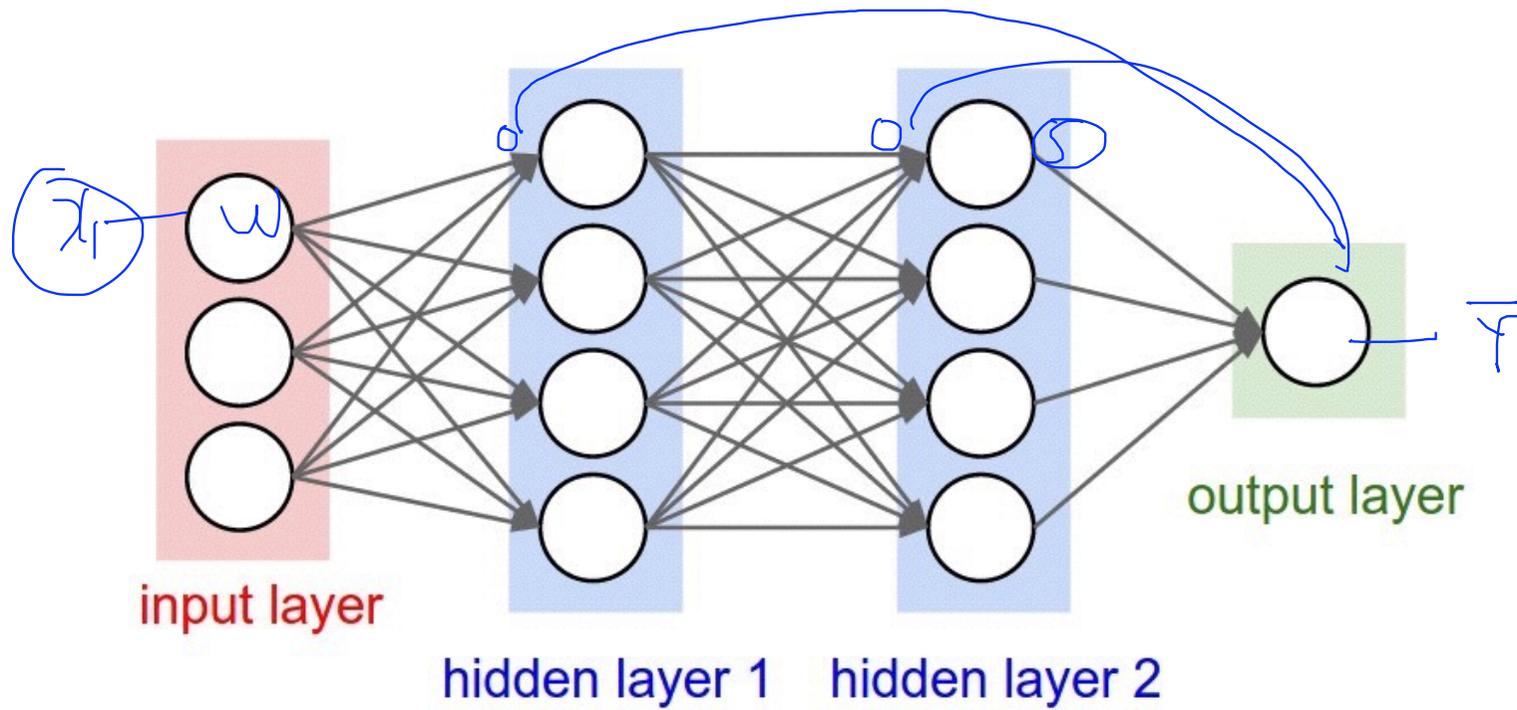


*How can we learn  $W_1, W_2, B_1, b_2$  from training data?*

How can we learn  $W_1, W_2, B_1, b_2$  from training data?

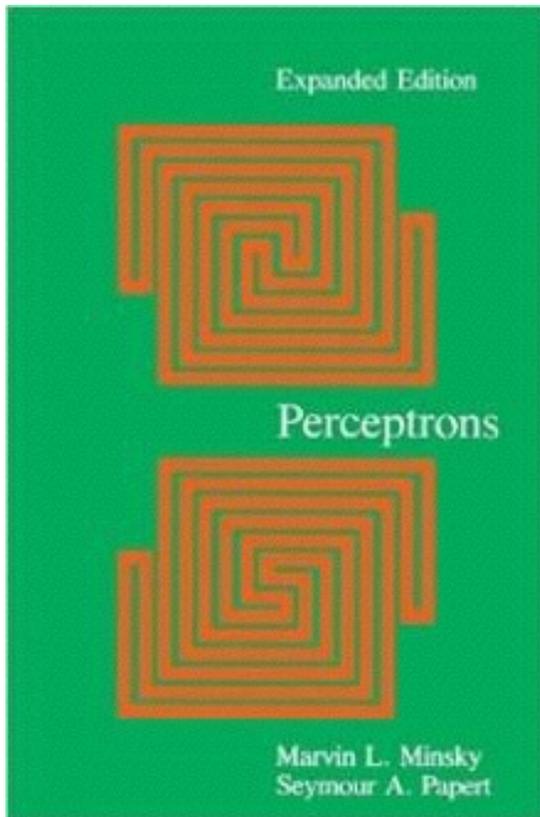


# Derivation



# Perceptrons (1969)

by Marvin Minsky, founder of the MIT AI Lab

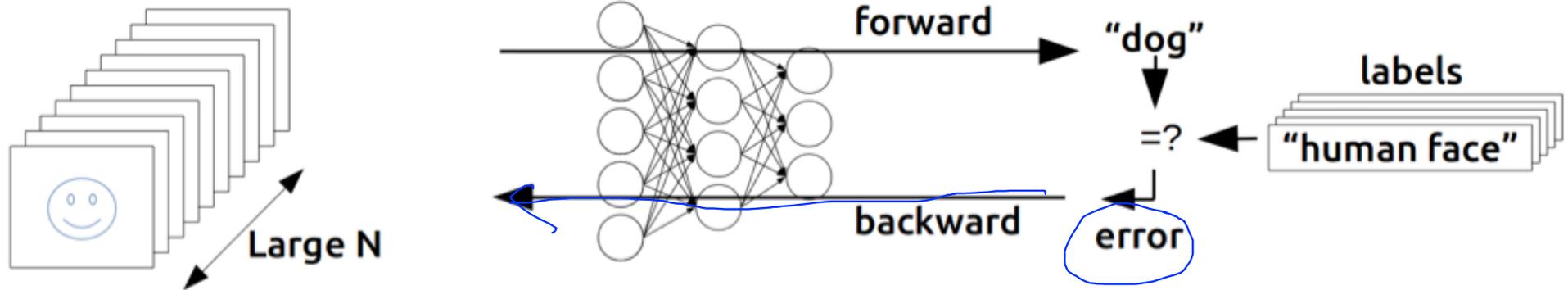


- We need to use MLP, multilayer perceptrons (multilayer neural nets)
- No one on earth had found a viable way to train MLPs good enough to learn such simple functions.

# Backpropagation

(1974, 1982 by Paul Werbos, 1986 by Hinton)

Training



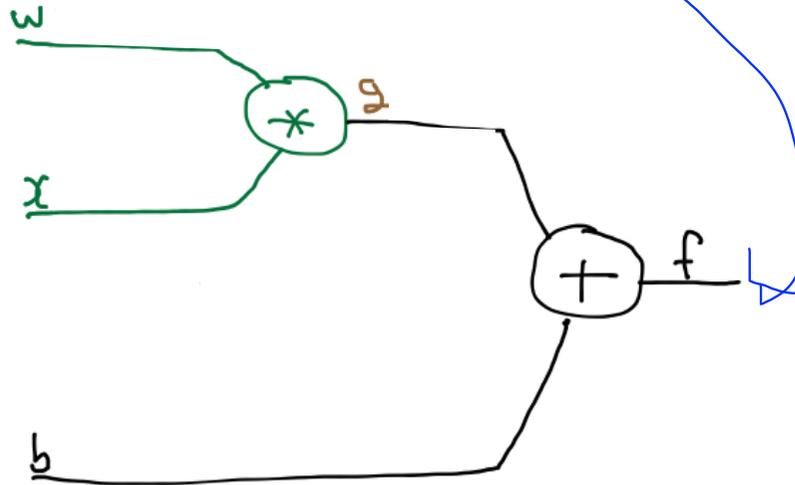
<https://devblogs.nvidia.com/parallelforall/inference-next-step-gpu-accelerated-deep-learning/>

# Back propagation (chain rule)

$$\underline{f} = \underbrace{wx + b}_{g}, \quad \underline{g} = wx, \quad \underline{f} = \underline{g} + b$$

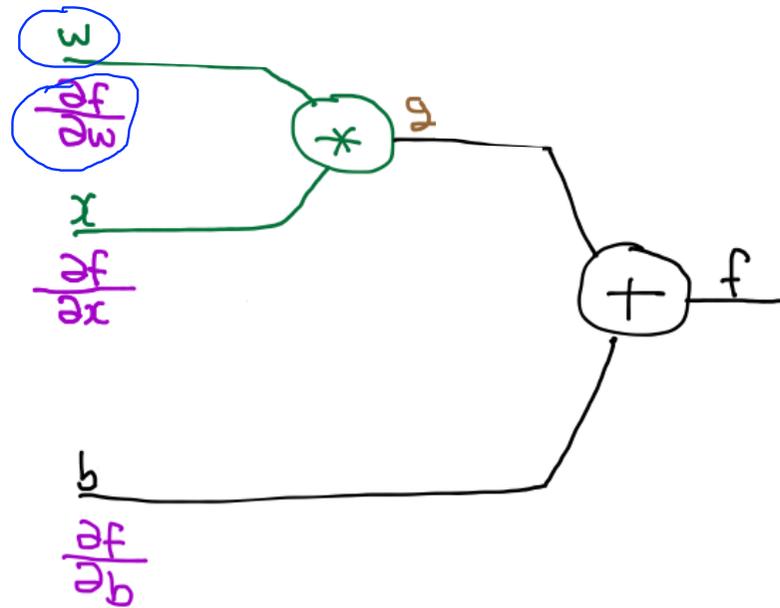
# Back propagation (chain rule)

$$f = wx + b, \quad g = wx, \quad f = g + b$$



# Back propagation (chain rule)

$$f = wx + b, \quad g = wx, \quad f = g + b$$



# Basic derivative

$$\frac{d}{dx}f(x) = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

$$f(x) = 3$$

$$f(x) = x$$

$$f(x) = 2x$$

# Partial derivative: consider other variables as constants

$$f(x) = 2x$$

$$f(x, y) = xy, \frac{\partial f}{\partial x}$$

$$f(x, y) = xy, \frac{\partial f}{\partial y}$$

# Partial derivative: consider other variables as constants

$$f(x) = 3$$

$$f(x) = 2x \quad f(x) = x + x$$

$$f(x) = x + 3$$

$$f(x, y) = x + y, \frac{\partial f}{\partial x}$$

$$f(x, y) = x + y, \frac{\partial f}{\partial y}$$

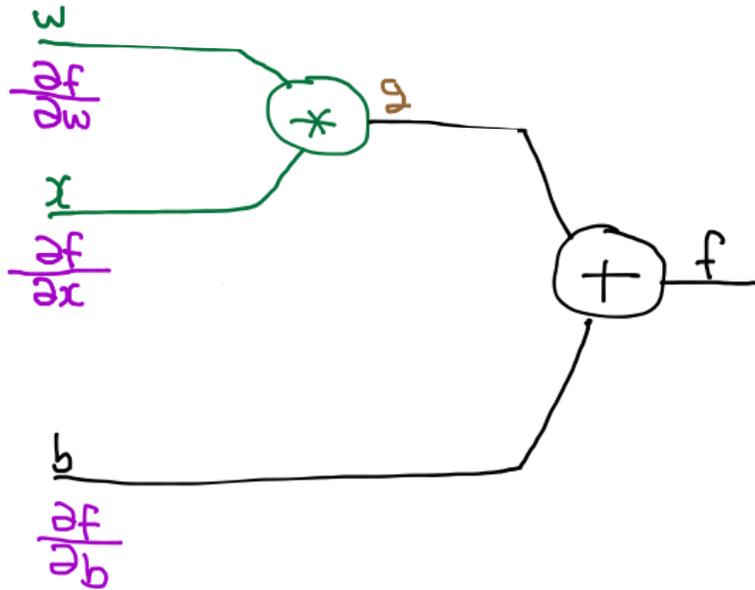
Chain rule

$f(g(x))$

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial g} \cdot \frac{\partial g}{\partial x} \star$$

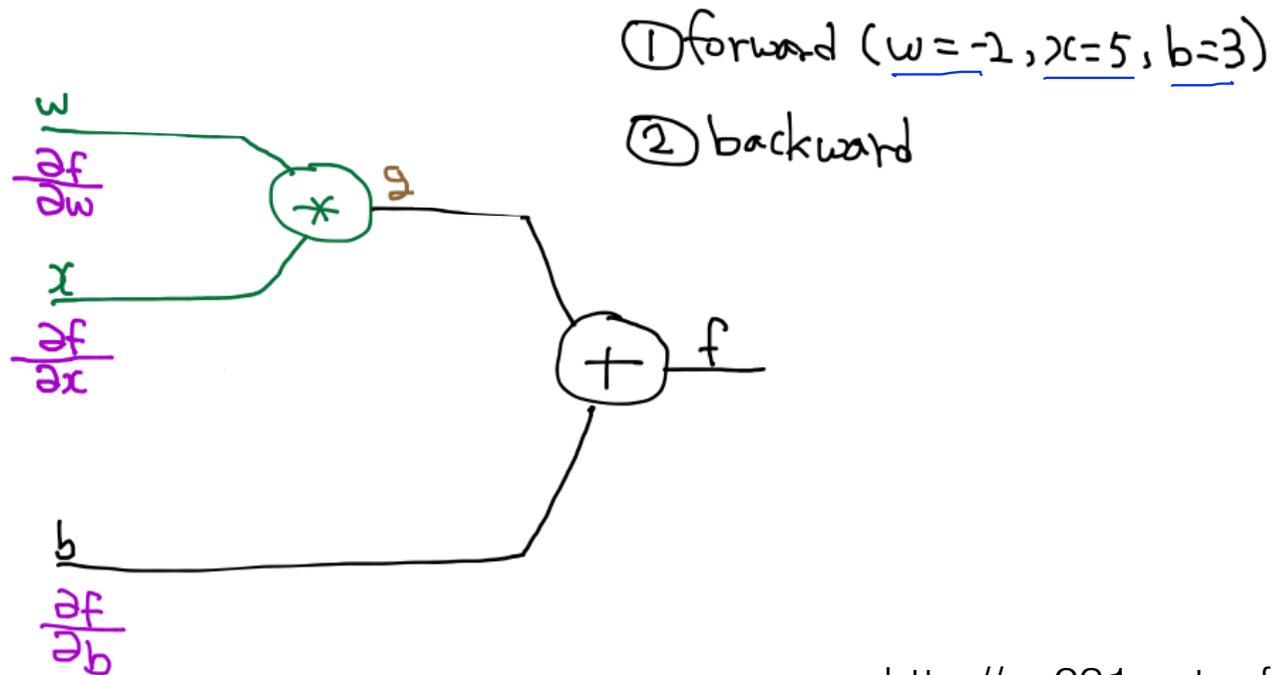
# Back propagation (chain rule)

$$f = wx + b, \quad g = wx, \quad f = g + b$$



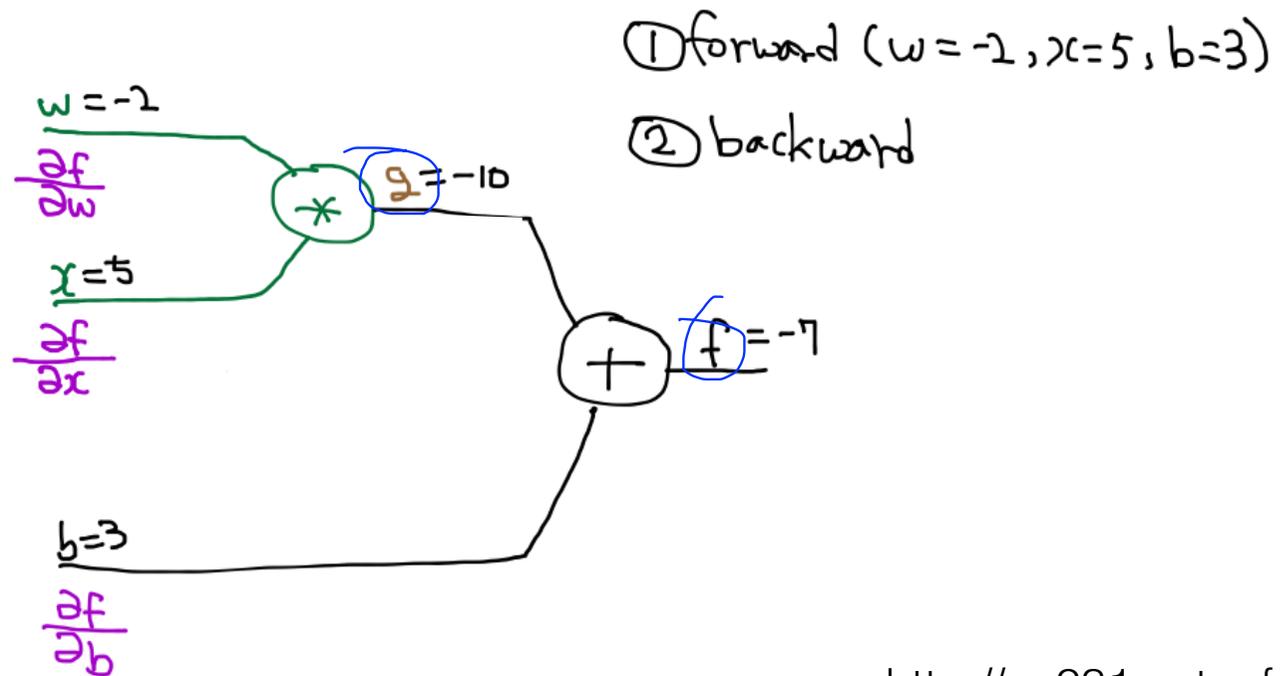
# Back propagation (chain rule)

$$f = wx + b, \quad g = wx, \quad f = g + b$$



# Back propagation (chain rule)

$$f = wx + b, \quad g = wx, \quad f = g + b$$



# Back propagation (chain rule)

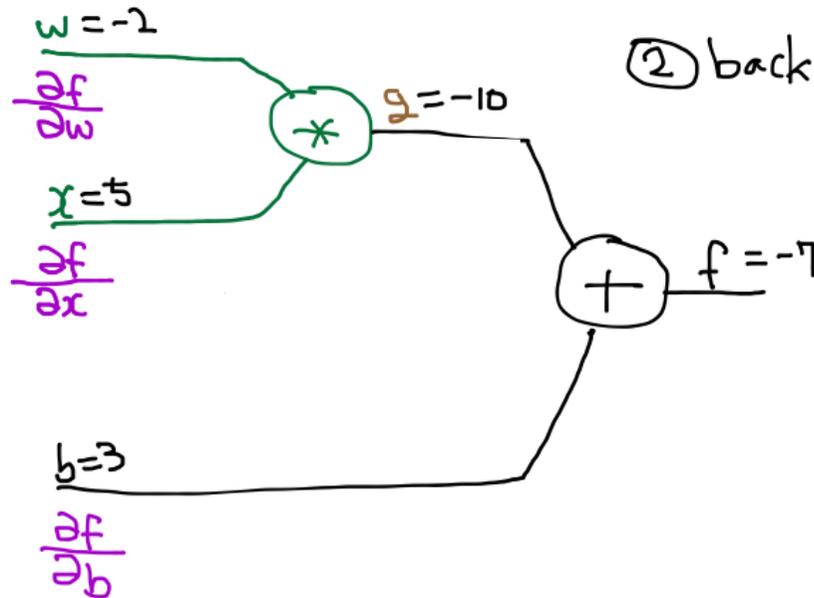
$$f = wx + b, \quad g = wx, \quad f = g + b$$

$$\left( \frac{\partial g}{\partial w} = x, \quad \frac{\partial g}{\partial x} = w \right)$$

$$\frac{\partial f}{\partial g} = 1, \quad \frac{\partial f}{\partial b} = 1$$

① forward ( $w = -2, x = 5, b = 3$ )

② backward



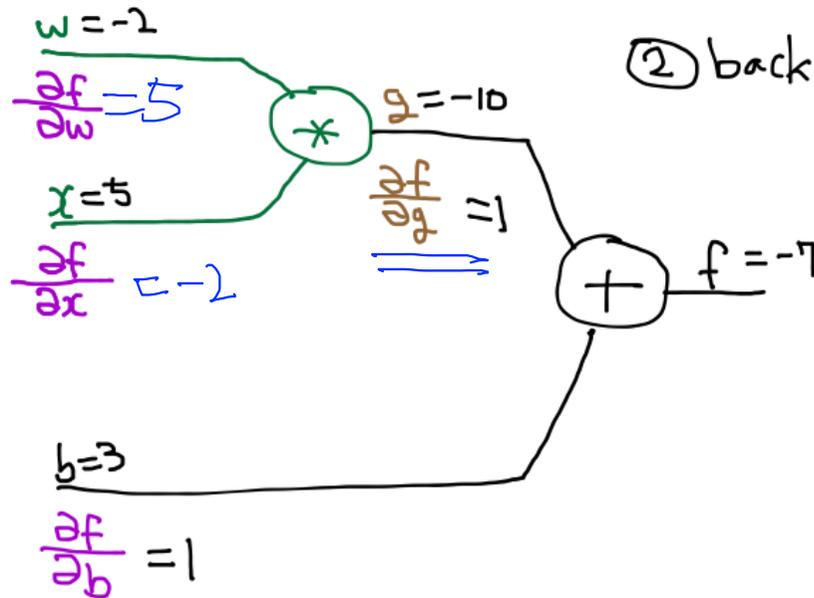
# Back propagation (chain rule)

$$\frac{\partial f}{\partial w} = \frac{\partial f}{\partial g} \cdot \frac{\partial g}{\partial w} = 1 * 5 = 5$$

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial g} \cdot \frac{\partial g}{\partial x} = 1 * 2 = 2$$

$f = wx + b, g = wx, f = g + b$   
 $\frac{\partial f}{\partial g} = 1, \frac{\partial f}{\partial b} = 1$   
 $\frac{\partial g}{\partial w} = x, \frac{\partial g}{\partial x} = w$

- ① forward ( $w = -2, x = 5, b = 3$ )
- ② backward



# Back propagation (chain rule)

$$f = wx + b, \quad g = wx, \quad f = g + b$$

$\frac{\partial f}{\partial g} = 1, \quad \frac{\partial f}{\partial b} = 1$

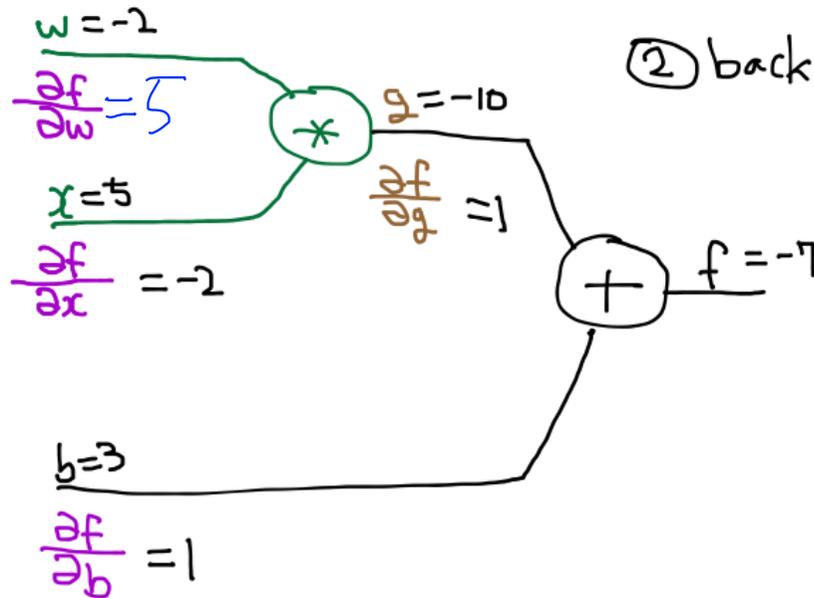
$\hookrightarrow \frac{\partial g}{\partial w} = x, \quad \frac{\partial g}{\partial x} = w$

① forward ( $w = -2, x = 5, b = 3$ )

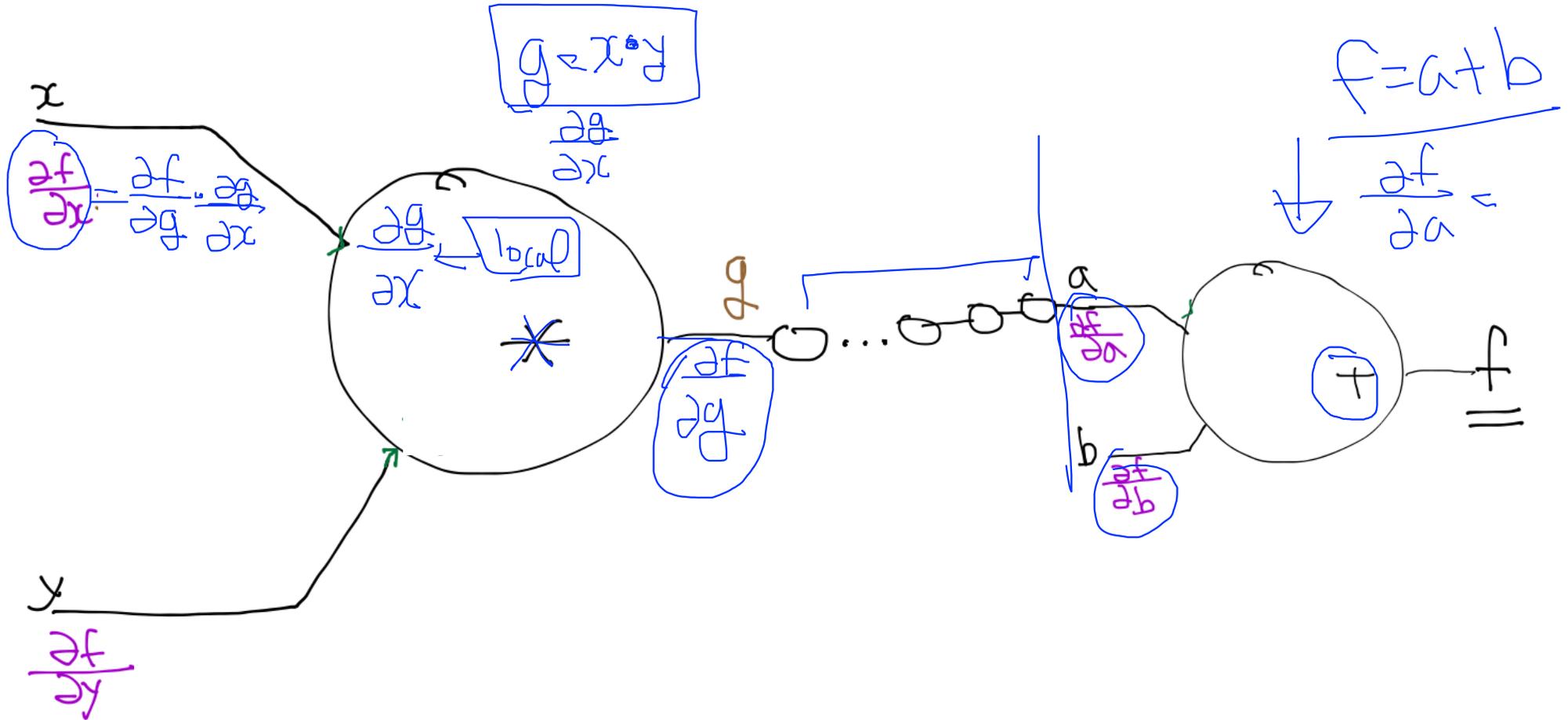
② backward

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial g} \frac{\partial g}{\partial x} = 1 * w = -2$$

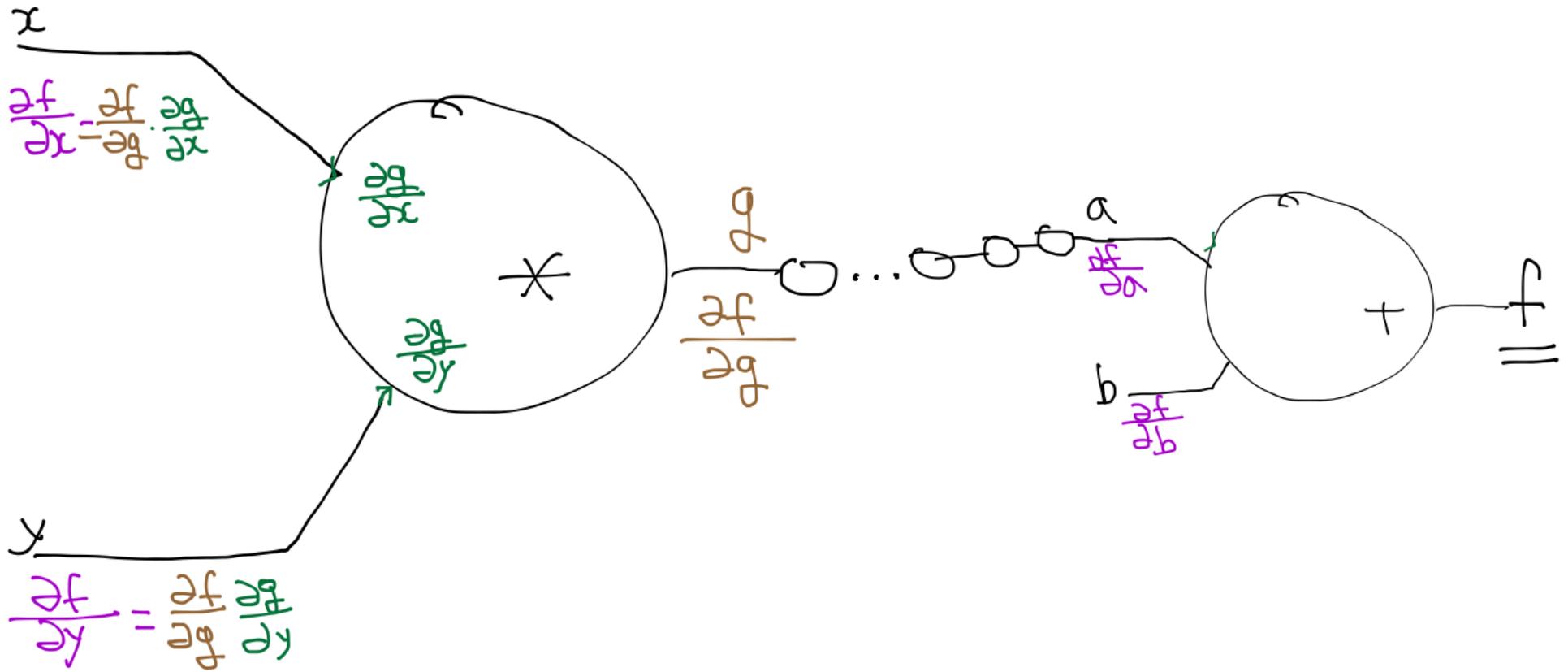
$$\frac{\partial f}{\partial w} = \frac{\partial f}{\partial g} \frac{\partial g}{\partial w} = 1 * x = 5$$



# Back propagation (chain rule)



# Back propagation (chain rule)

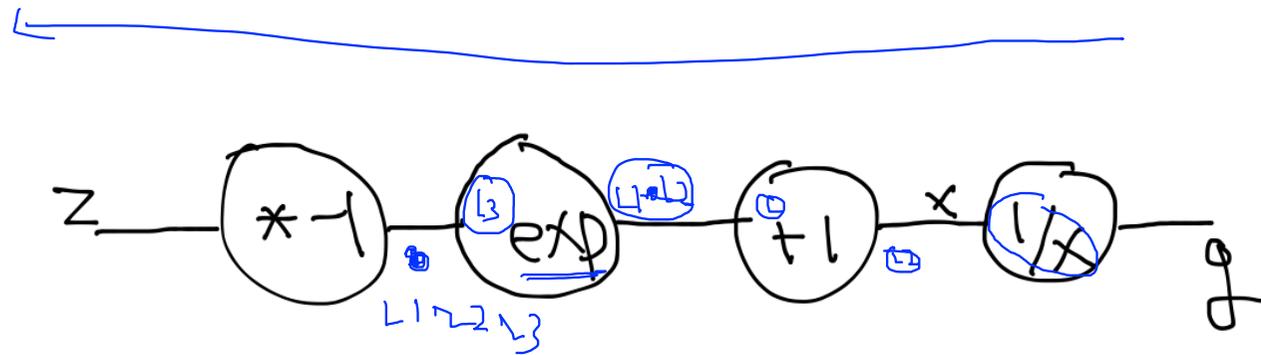


# Sigmoid

$$g(z) = \frac{1}{1 + e^{-z}} \quad \frac{\partial g}{\partial z}$$

# Sigmoid

$$g(z) = \frac{1}{1 + e^{-z}}$$

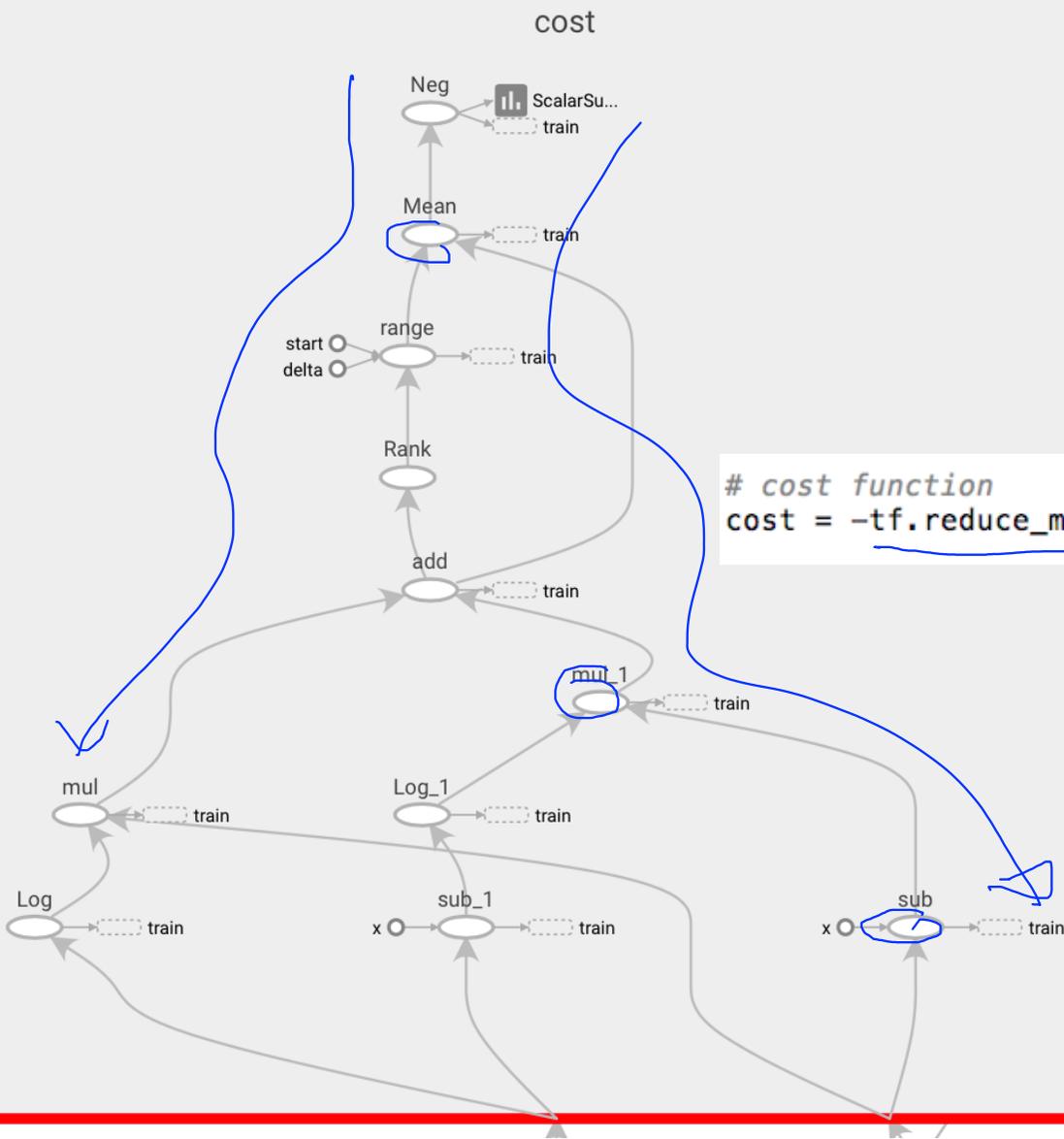




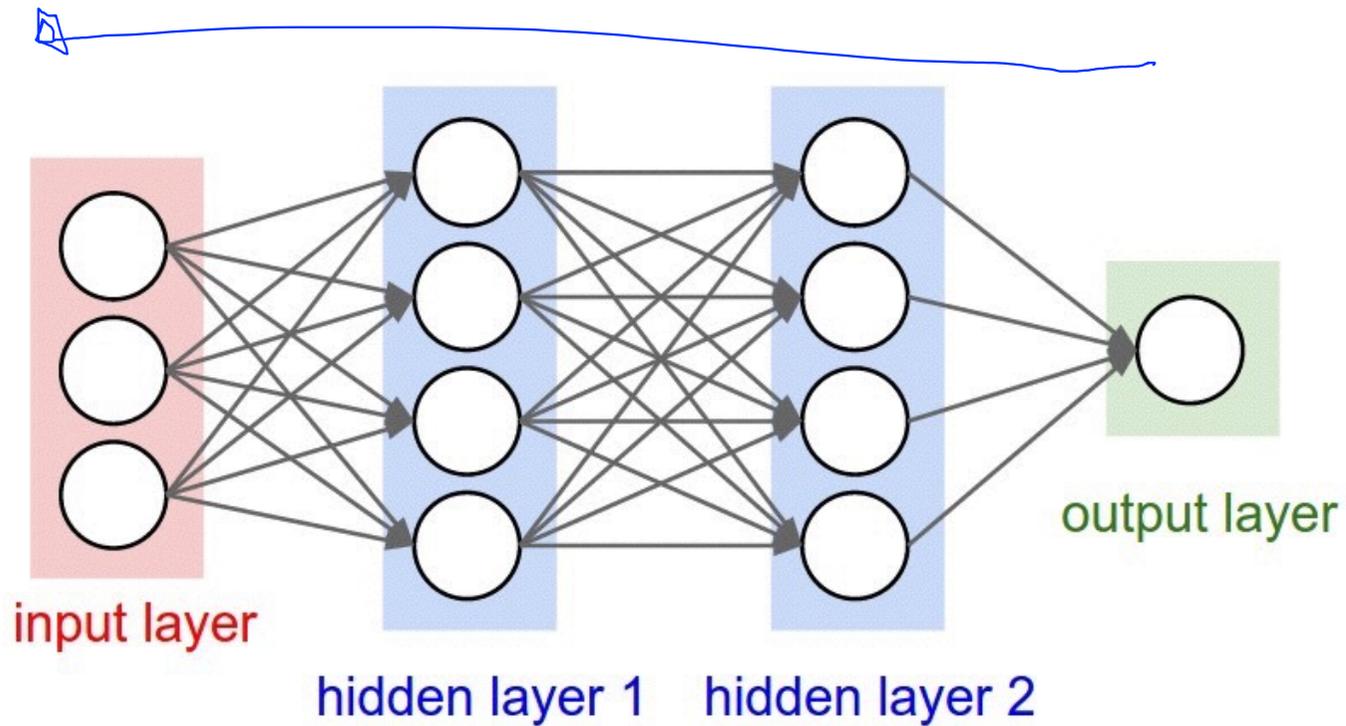
# Back propagation in TensorFlow

TensorBoard

```
# cost function  
cost = -tf.reduce_mean(Y*tf.log(hypothesis) + (1-Y)*tf.log(1-hypothesis))
```

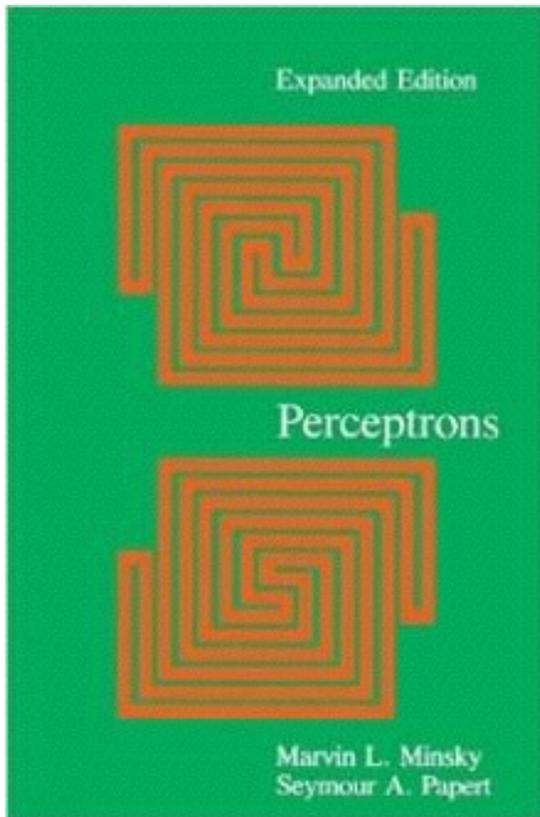


# Back propagation



# Perceptrons (1969)

by Marvin Minsky, founder of the MIT AI Lab



- We need to use MLP, multilayer perceptrons (multilayer neural nets)
- No one on earth had found a viable way to train MLPs good enough to learn such simple functions.

**Next**  
**ReLU**

