

Neural Networks

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Jan 2003



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What? ... Saying it Again in Different ways

- Artificial neural network (ANN) models are a collection of computational modeling methods for prediction of yes/no response (or multinomial classes) or prediction of continuous response (or multiple dependent responses) a la the decision making of collection of neurons in the brain
 - We will accept it as a way of modeling and learn from it to further the process of modeling activities

What Is Covered?

- You will get an overview of methods.
 - Single layer ANN
 - Two layer ANN
 - Basics of training the network
 - Back-propagation
 - Single layer (actual calc)
 - Comments (other methods)
 - Statistical relationships and equivalent statistical jargons

The reference book name whose graphs have been used is missing as this is a old presentation made available through document retrieval research. When I locate the book it will be mentioned – apologies. A surprise git for any one who could identify the book name.

A Great Reference Source

- <http://zernike.uwinnipeg.ca/jargon> - an article written by Warren Sarle of SAS Inc.,
- This will take you to a whole world of neural network related literature and its comparison to statisticians jargon

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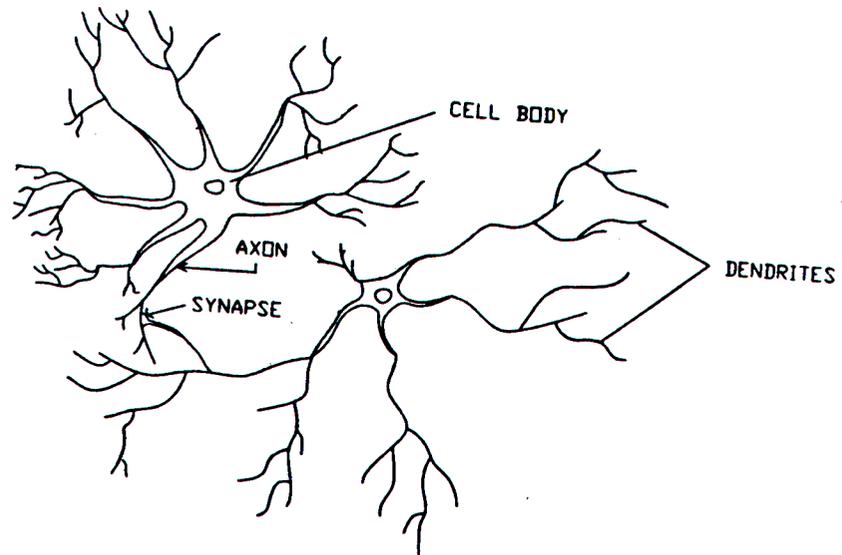
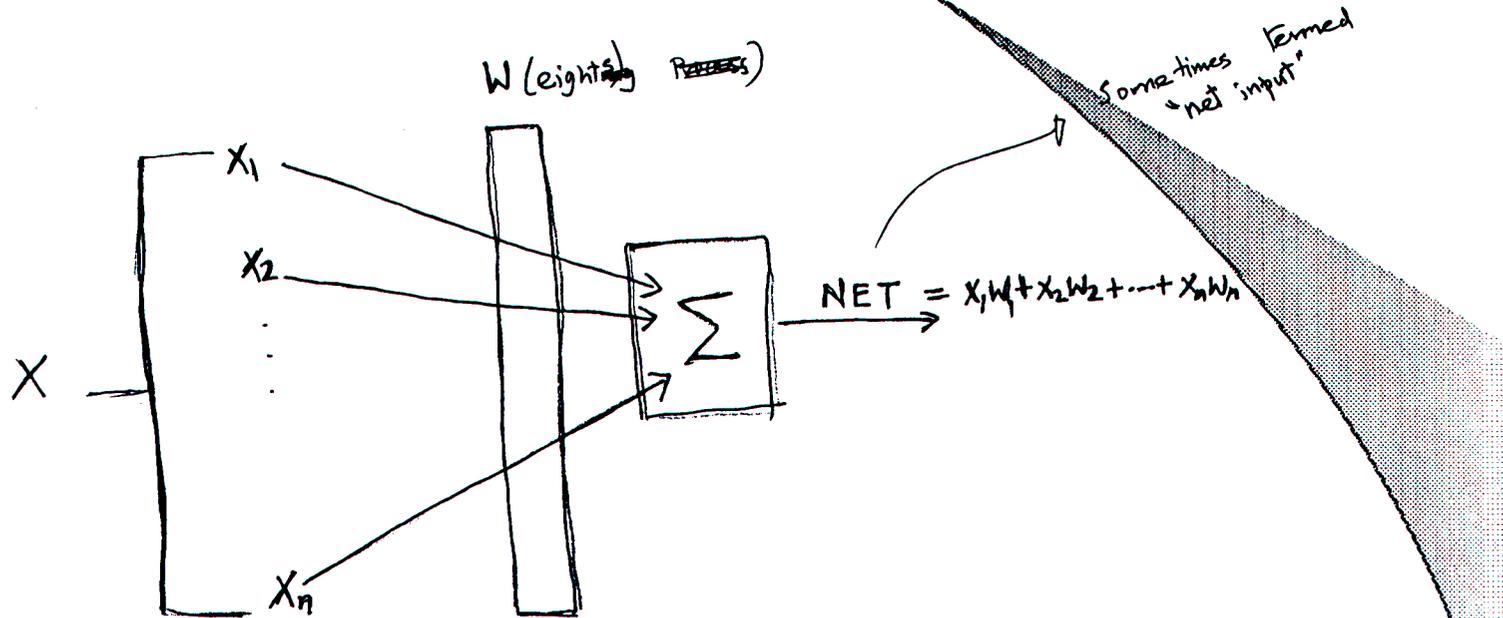


Figure 1-1. Biological Neuron

Artificial Neuron



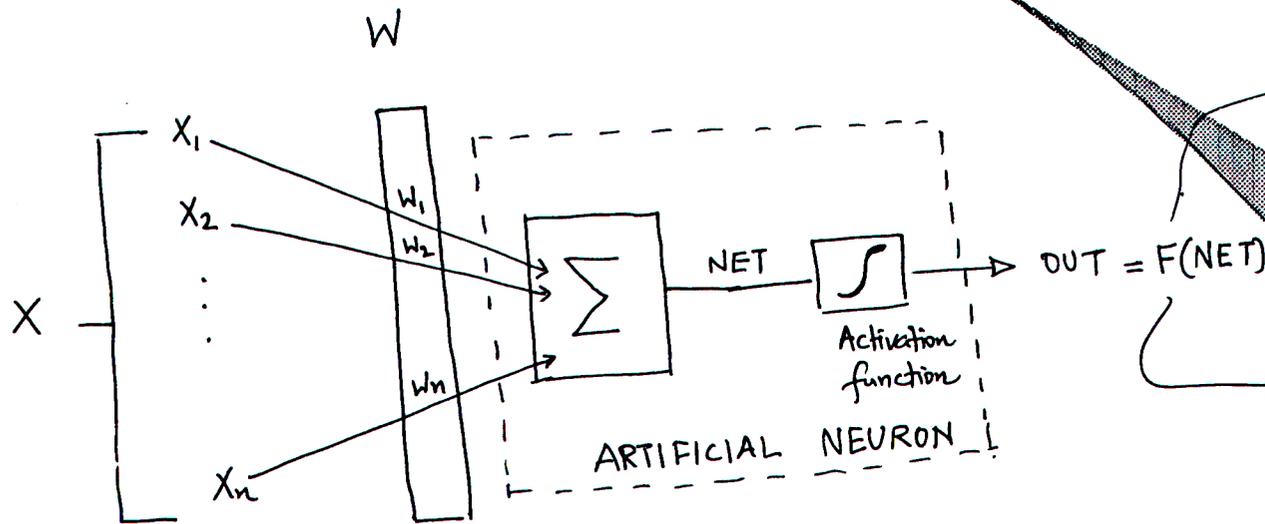
External inputs received by synapses

Strength of synaptic connection

Cell body (Neuron) (puts together the inputs) →

the output of this 'putting together' is termed NET (Neuron)

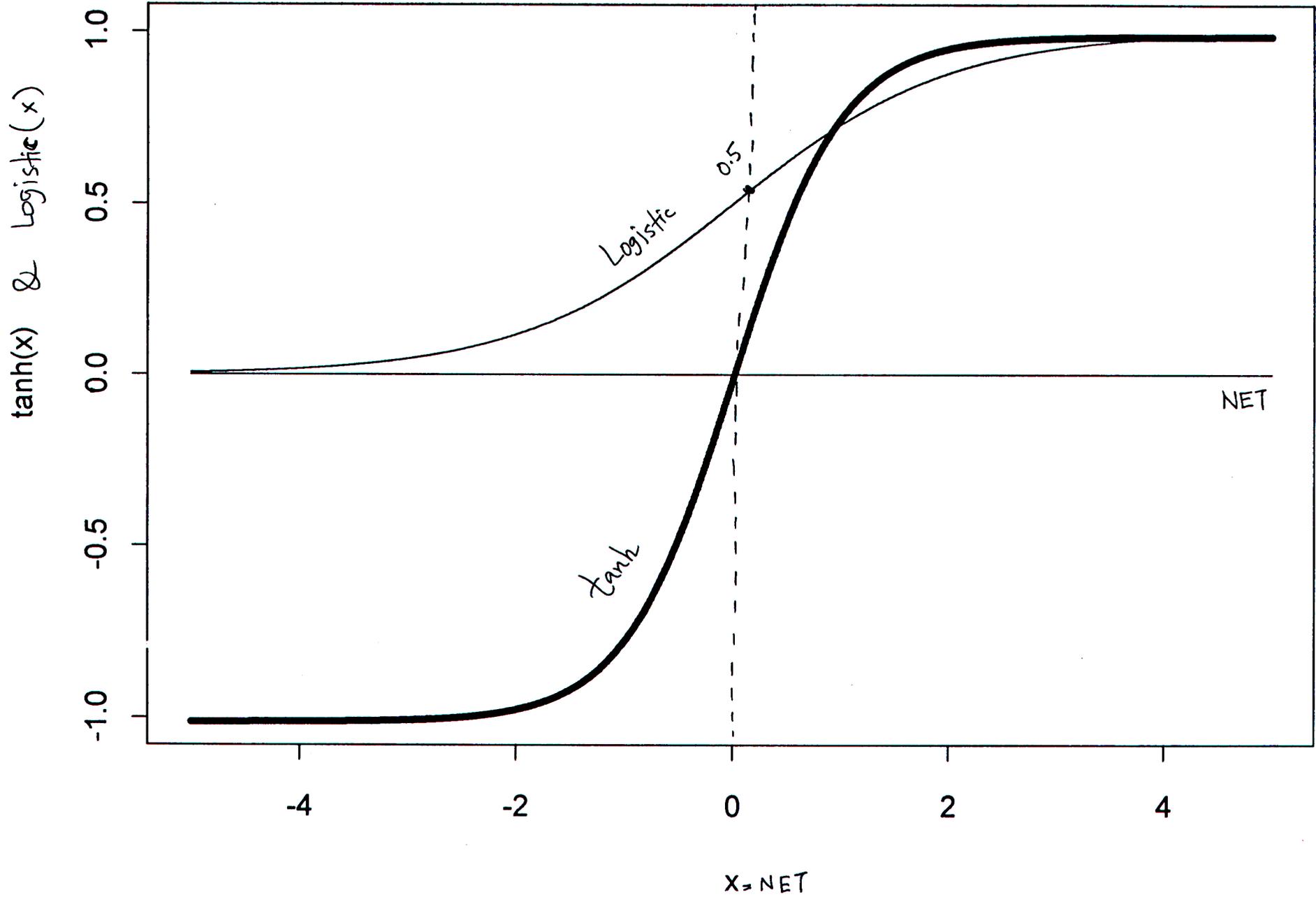
Artificial Neuron with Activation Function



Usually logistic function if it is classification, tanh is another possibility

Sending / not sending a pulse (firing of a neuron) due to the significant / insignificant weight in the message inputs

Comparison of Logistic and Tanh functions



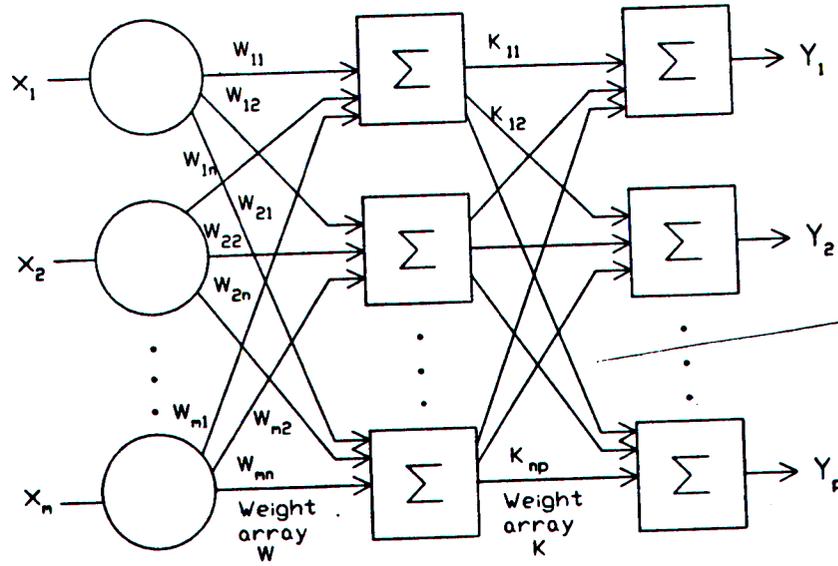


Figure 1-6. Two-Layer Neural Network

Example of a synaptic connection
(algorithmic step connecting a
cell to another cell)

Multiple cells
= Multiple neurons

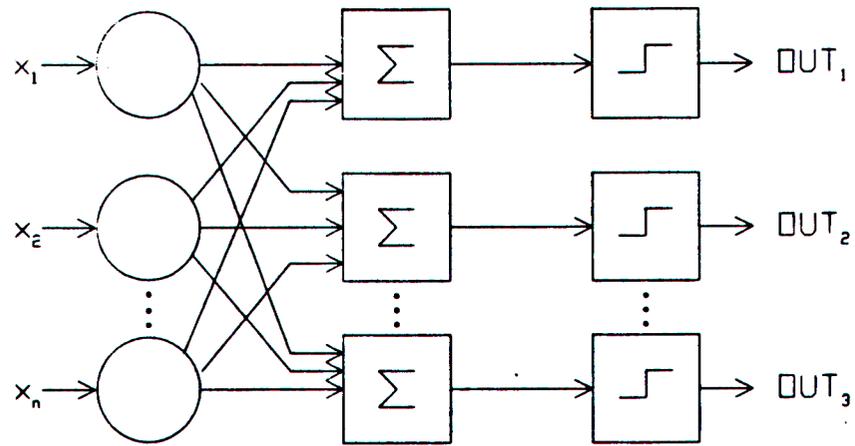


Figure 2-2. Multioutput Perceptron

Back Propagation Steps

- Set the weights randomly before we begin the iteration process
 - Apply the first training sample point (calculation of weights is done using one sample point for one weighting coefficient at a time
 - Calculate the output of network

Forward pass

 - Calculate the error between network output and the target value for that sample
 - Adjust the weight of the vector to minimize the errors
 - Repeat the above steps for each input vector in the training set to adjust the weight coefficients until the error is acceptably low

reverse pass

Training a network

(or)

How to find the 'optimal' weight vectors so that the network performs well with new data

- iterative procedure ; use one record for one coefficient at a time

$$w_j^{(i+1)} = w_j^{(i)} + \underbrace{\Delta w_j^{(i+1)}}_{-\eta^{(i)} g_j^{(i)} + \alpha \Delta w_j^{(i)}}$$

(smoothing coefficient)
momentum term
(0,1)

Step size (i)
- fixed in practice $\neq i$
- difficult to choose
(0.1, 1)

partial derivative of error measure with respect to $w_j^{(i)}$

for logistic,
 $g_j^{(i)} = -F_j^{(i)}(1-F_j^{(i)})$
assuming RMS

- gradient descent method.

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Neural Network and Statistical Jargon

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Warren S. Sarle saswss@unx.sas.com Apr 29, 1996

URL: ftp://ftp.sas.com/pub/neural/jargon

The neural network (NN) and statistical literatures contain many of the same concepts but usually with different terminology. Sometimes the same term or acronym is used in both literatures but with different meanings. Only in very rare cases is the same term used with the same meaning, although some cross-fertilization is beginning to happen. Below is a list of such corresponding terms or definitions.

Particularly loose correspondences are marked by a ~ between the two columns. A < indicates that the term on the left is roughly a subset of the term on the right, and a > indicates the reverse. Terminology in both fields is often vague, so precise equivalences are not always possible. The list starts with some basic definitions.

There is disagreement in the NN literature on how to count layers. Some people count inputs as a layer and some don't. I specify the number of hidden layers instead. This is awkward but unambiguous.

Definition =====	Statistical Jargon =====
generalizing from noisy data and assessment of the accuracy thereof	Statistical inference
the set of all cases one wants to be able to generalize to	Population
a function of the values in a population, such as the mean or a globally optimal synaptic weight	Parameter
a function of the values in a sample, such as the mean or a learned synaptic weight	Statistic

Neural Network Jargon =====	Definition =====
Neuron, neurode, unit, node, processing element	a simple linear or nonlinear computing element that accepts one or more inputs, computes a function thereof, and may direct the result to one or more other neurons
Neural networks	a class of flexible nonlinear regression and discriminant models, data reduction models, and nonlinear dynamical systems consisting of an often large number of neurons interconnected in often complex ways and often organized into layers

Neural Network Jargon =====	Statistical Jargon =====
Statistical methods	Linear regression and discriminant analysis, simulated annealing, random search
Architecture	Model
Training, Learning, Adaptation	Estimation, Model fitting, Optimization
Classification	Discriminant analysis
Mapping, Function approximation	Regression
Supervised learning	Regression, Discriminant analysis
Unsupervised learning, Self-organization	Principal components, Cluster analysis, Data reduction
Competitive learning	Cluster analysis
Hebbian learning, Cottrell/Munro/Zipser technique	Principal components
Training set	Sample, Construction sample
Test set, Validation set	Hold-out sample
Pattern, Vector, Example, Case	Observation, Case
Reflectance pattern	an observation normalized to sum to 1
Binary(0/1), Bivalent or Bipolar(-1/1)	Binary, Dichotomous
Input	Independent variables, Predictors, Regressors, Explanatory variables, Carriers
Output	Predicted values
Forward propagation	Prediction
Training values Target values	Dependent variables, Responses, Observed values
Training pair	Observation containing both inputs and target values
Shift register, (Tapped) (time) delay (line), Input window	Lagged variable
Errors	Residuals
Noise	Error term
Generalization	Interpolation, Extrapolation, Prediction

Error bars	Confidence interval
Prediction	Forecasting
Adaline (ADaptive LInear NEuron)	Linear two-group discriminant analysis (not Fisher's but generic)
(No-hidden-layer) perceptron	~ Generalized linear model (GLIM)
Activation function, Signal function, Transfer function	> Inverse link function in GLIM
Softmax	Multiple logistic function
Squashing function	bounded function with infinite domain
Semilinear function	differentiable nondecreasing function
Phi-machine	Linear model
Linear 1-hidden-layer perceptron	Maximum redundancy analysis, Principal components of instrumental variables
1-hidden-layer perceptron	~ Projection pursuit regression
Weights, Synaptic weights	< (Regression) coefficients, Parameter estimates
Bias	~ Intercept
the difference between the expected value of a statistic and the corresponding true value (parameter)	Bias
Shortcuts, Jumpers, Bypass connections, direct linear feedthrough (direct connections from input to output)	~ Main effects
Functional links	Interaction terms or transformations
Second-order network	Quadratic regression, Response-surface model
Higher-order network	Polynomial regression, Linear model with interaction terms
Instar, Outstar	iterative algorithms of doubtful convergence for approximating an arithmetic mean or centroid
Delta rule, adaline rule, Widrow-Hoff rule, LMS (Least Mean Squares) rule	iterative algorithm of doubtful convergence for training a linear perceptron by least squares, similar to stochastic approximation
training by minimizing the median of the squared errors	LMS (Least Median of Squares)
Generalized delta rule	iterative algorithm of doubtful

	convergence for training a nonlinear perceptron by least squares, similar to stochastic approximation
Back propagation	Computation of derivatives for a multilayer perceptron and various algorithms (such as the generalized delta rule) based thereon
Weight decay, Regularization	> Shrinkage estimation, Ridge regression
Jitter	random noise added to the inputs to smooth the estimates
Growing, Pruning, Brain damage, Self-structuring, Ontogeny	Subset selection, Model selection, Pre-test estimation
Optimal brain surgeon	Wald test
LMS (Least mean squares)	OLS (Ordinary least squares) (see also "LMS rule" above)
Relative entropy, Cross entropy	Kullback-Leibler divergence
Evidence framework	Empirical Bayes estimation
OLS (Orthogonal least squares)	Forward stepwise regression
Probabilistic neural network	Kernel discriminant analysis
General regression neural network	Kernel regression
Topologically distributed encoding	< (Generalized) Additive model
Adaptive vector quantization	iterative algorithms of doubtful convergence for K-means cluster analysis
Adaptive Resonance Theory 2a	~ Hartigan's leader algorithm
Learning vector quantization	a form of piecewise linear discriminant analysis using a preliminary cluster analysis
Counterpropagation	Regressogram based on k-means clusters
Encoding, Autoassociation	Dimensionality reduction (Independent and dependent variables are the same)
Heteroassociation	Regression, Discriminant analysis (Independent and dependent variables are different)
Epoch	Iteration
Continuous training, Incremental training, On-line training, Instantaneous training	Iteratively updating estimates one observation at a time via difference equations, as in stochastic approximation

Batch training,
Off-line training

Iteratively updating estimates after
each complete pass over the data as in
most nonlinear regression algorithms