

## Today's Discussion

### To date:

- Neural networks: what are they
- Backpropagation: efficient gradient computation
- Advanced training: conjugate gradient

### Today:

- CG postscript: scaled conjugate gradients
- Adaptive architectures
- My favorite neural network learning environment
- Some applications

## Conjugate gradient algorithm

1. Choose an initial weight vector  $\mathbf{w}_1$  and let  $\mathbf{d}_1 = -\mathbf{g}_1$ .
2. Perform a line minimization along  $\mathbf{d}_j$ , such that:

$$E(\mathbf{w}_j + \alpha^* \mathbf{d}_j) \leq E(\mathbf{w}_j + \alpha \mathbf{d}_j), \forall \alpha.$$

3. Let  $\mathbf{w}_{j+1} = \mathbf{w}_j + \alpha^* \mathbf{d}_j$ .
4. Evaluate  $\mathbf{g}_{j+1}$ .
5. Let  $\mathbf{d}_{j+1} = -\mathbf{g}_{j+1} + \beta_j \mathbf{d}_j$  where,

$$\beta_j = \frac{\mathbf{g}_{j+1}^T (\mathbf{g}_{j+1} - \mathbf{g}_j)}{\mathbf{g}_j^T \mathbf{g}_j} \text{ (Polak-Ribiere)}$$

6. Let  $j = j + 1$  and go to step 2.

## Scaled conjugate gradient algorithm

### Basic idea: Replace line minimization:

$$E(\mathbf{w}_j + \alpha^* \mathbf{d}_j) \leq E(\mathbf{w}_j + \alpha \mathbf{d}_j), \forall \alpha.$$

### with:

$$\alpha_j = \frac{-\mathbf{d}_j^T \mathbf{g}_j}{\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j}$$

Why #!@\$ are we doing this? Didn't we want to avoid computation of  $\mathbf{H}$ ?

## Scaled conjugate gradient algorithm

### Well, yes but:

- Line minimization can be computationally expensive.
- Don't really have to compute  $\mathbf{H}$ ? Huh?

$$\alpha_j = \frac{-\mathbf{d}_j^T \mathbf{g}_j}{\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j}$$

## A closer look at $\alpha_j$

Don't have to compute  $\mathbf{H}$ , only  $\mathbf{H}\mathbf{d}_j$ .

Theorem:

$\mathbf{w}_0$  = current  $W$ -dimensional weight vector,

$\mathbf{g}(\mathbf{w}) = \nabla E(\mathbf{w})$  (gradient of  $E$  at some vector  $\mathbf{w}$ ), and,

$\mathbf{H}$  = Hessian of  $E$  evaluated at  $\mathbf{w}_0$ ,

$\mathbf{d}$  = arbitrary  $W$ -dimensional vector.

$$\mathbf{H}\mathbf{d} = \lim_{\varepsilon \rightarrow 0} \frac{\mathbf{g}(\mathbf{w}_0 + \varepsilon\mathbf{d}) - \mathbf{g}(\mathbf{w}_0 - \varepsilon\mathbf{d})}{2\varepsilon}$$

## Computing $\mathbf{H}\mathbf{d}_j$

$$\mathbf{H}\mathbf{d} = \lim_{\varepsilon \rightarrow 0} \frac{\mathbf{g}(\mathbf{w}_0 + \varepsilon\mathbf{d}) - \mathbf{g}(\mathbf{w}_0 - \varepsilon\mathbf{d})}{2\varepsilon}$$

First-order Taylor expansion of  $\mathbf{g}(\mathbf{w})$  about  $\mathbf{w}_0$ :

$$\mathbf{g}(\mathbf{w}) \approx \mathbf{g}(\mathbf{w}_0) + \mathbf{H}(\mathbf{w} - \mathbf{w}_0)$$

$$\frac{\mathbf{g}(\mathbf{w}_0 + \varepsilon\mathbf{d}) - \mathbf{g}(\mathbf{w}_0 - \varepsilon\mathbf{d})}{2\varepsilon} \approx$$

$$\frac{[\mathbf{g}(\mathbf{w}_0) + \mathbf{H}(\varepsilon\mathbf{d})] - [\mathbf{g}(\mathbf{w}_0) - \mathbf{H}(\varepsilon\mathbf{d})]}{2\varepsilon}$$

## Computing $\mathbf{H}\mathbf{d}_j$

$$\frac{\mathbf{g}(\mathbf{w}_0 + \varepsilon\mathbf{d}) - \mathbf{g}(\mathbf{w}_0 - \varepsilon\mathbf{d})}{2\varepsilon} \approx \frac{2\varepsilon\mathbf{H}\mathbf{d}}{2\varepsilon}$$

$$\frac{\mathbf{g}(\mathbf{w}_0 + \varepsilon\mathbf{d}) - \mathbf{g}(\mathbf{w}_0 - \varepsilon\mathbf{d})}{2\varepsilon} \approx \mathbf{H}\mathbf{d}$$

So:

$$\mathbf{H}\mathbf{d} = \lim_{\varepsilon \rightarrow 0} \frac{\mathbf{g}(\mathbf{w}_0 + \varepsilon\mathbf{d}) - \mathbf{g}(\mathbf{w}_0 - \varepsilon\mathbf{d})}{2\varepsilon}$$

$$\alpha_j = \frac{-\mathbf{d}_j^T \mathbf{g}_j}{\mathbf{d}_j^T \mathbf{H}\mathbf{d}_j} \text{ now just requires two gradient evaluations...}$$

## New conjugate gradient algorithm

1. Choose an initial weight vector  $\mathbf{w}_1$  and let  $\mathbf{d}_1 = -\mathbf{g}_1$ .

2. Compute  $\alpha_j$ :

$$\alpha_j = -\mathbf{d}_j^T \mathbf{g}_j / \mathbf{d}_j^T \mathbf{H}\mathbf{d}_j, \forall \eta.$$

3. Let  $\mathbf{w}_{j+1} = \mathbf{w}_j + \alpha_j \mathbf{d}_j$ .

4. Evaluate  $\mathbf{g}_{j+1}$ .

5. Let  $\mathbf{d}_{j+1} = -\mathbf{g}_{j+1} + \beta_j \mathbf{d}_j$  where,

$$\beta_j = \mathbf{g}_{j+1}^T (\mathbf{g}_{j+1} - \mathbf{g}_j) / \mathbf{g}_j^T \mathbf{g}_j$$

6. Let  $j = j + 1$  and go to step 2.

Any problems?

## What about $H < 0$ ?

$\alpha_j = -\mathbf{d}_j^T \mathbf{g}_j / \mathbf{d}_j^T \mathbf{H} \mathbf{d}_j$  might take uphill steps...

### Idea:

- Replace  $\mathbf{H}$  with  $\mathbf{H} + \lambda \mathbf{I}$
- So:

$$\alpha_j = \frac{-\mathbf{d}_j^T \mathbf{g}_j}{\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j + \lambda \|\mathbf{d}_j\|^2}$$

What the #\$@! is this?

## Examining $\lambda$

$$\alpha_j = \frac{-\mathbf{d}_j^T \mathbf{g}_j}{\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j + \lambda \|\mathbf{d}_j\|^2}$$

- What is the meaning of  $\lambda$  being very large?
- What is the meaning of  $\lambda$  being very small (i.e. zero)?

## Model trust regions

Question: When should we “trust”

$$\alpha_j = \frac{-\mathbf{d}_j^T \mathbf{g}_j}{\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j} ?$$

## Model trust regions

Question: When should we “trust”

$$\alpha_j = \frac{-\mathbf{d}_j^T \mathbf{g}_j}{\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j} ?$$

1.  $\mathbf{H}$  is positive definite (denominator  $> 0$ )
2. Local quadratic assumption is good

## Near a mountain, not a valley

Look at denominator of:

$$\alpha_j = \frac{-\mathbf{d}_j^T \mathbf{g}_j}{\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j + \lambda \|\mathbf{d}_j\|^2}$$

$$\delta = \mathbf{d}_j^T \mathbf{H} \mathbf{d}_j + \lambda \|\mathbf{d}_j\|^2$$

If  $\delta < 0$ , increase  $\lambda$  to make denominator positive.

## How to increase $\lambda$ ?

How about:

$$\lambda' = 2 \left( \lambda - \frac{\delta}{\|\mathbf{d}_j\|^2} \right)$$

so that:

$$\delta' = \delta + (\lambda' - \lambda) \|\mathbf{d}_j\|^2$$

$$\delta' = \delta + \left[ 2 \left( \lambda - \frac{\delta}{\|\mathbf{d}_j\|^2} \right) - \lambda \right] \|\mathbf{d}_j\|^2$$

$$\delta' = \delta - 2\delta + \lambda \|\mathbf{d}_j\|^2 = -\delta + \lambda \|\mathbf{d}_j\|^2$$

## New effective denominator value

$$\lambda' = 2 \left( \lambda - \frac{\delta}{\|\mathbf{d}_j\|^2} \right)$$

$$\delta' = -\delta + \lambda \|\mathbf{d}_j\|^2$$

So:

$$\delta' = -(\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j + \lambda \|\mathbf{d}_j\|^2) + \lambda \|\mathbf{d}_j\|^2$$

$$\delta' = -\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j \text{ (what does this mean?)}$$

## Goin' up? I'll show you...

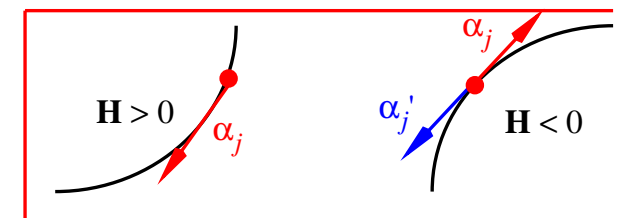
Since the new denominator is:

$$\delta' = -\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j$$

the new value of  $\alpha_j$  is:

$$\alpha_j' = \frac{-\mathbf{d}_j^T \mathbf{g}_j}{-\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j} = \frac{\mathbf{d}_j^T \mathbf{g}_j}{\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j}$$

$$\alpha_j' = -\alpha_j$$



## Model trust regions

Question: When should we “trust”

$$\alpha_j = \frac{-\mathbf{d}_j^T \mathbf{g}_j}{\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j} ?$$

1.  $\mathbf{H}$  is positive definite (denominator  $> 0$ )
2. Local quadratic assumption is good

## How to test local quadratic assumption?

Check:

$$\Delta = \frac{E(\mathbf{w}_j) - E(\mathbf{w}_j + \alpha_j \mathbf{d}_j)}{E(\mathbf{w}_j) - E_Q(\mathbf{w}_j + \alpha_j \mathbf{d}_j)}$$

What's  $E_Q$ ?

$$E_Q(\mathbf{w}) = E(\mathbf{w}_0) + (\mathbf{w} - \mathbf{w}_0)^T \mathbf{b} + \frac{1}{2} (\mathbf{w} - \mathbf{w}_0)^T \mathbf{H} (\mathbf{w} - \mathbf{w}_0)$$

So:

$$E_Q(\mathbf{w}_j + \alpha_j \mathbf{d}_j) = E(\mathbf{w}_j) + \alpha_j \mathbf{d}_j^T \mathbf{g}_j + \frac{1}{2} \alpha_j^2 \mathbf{d}_j^T \mathbf{H} \mathbf{d}_j$$

What does  $\Delta$  tell us?

## Local quadratic test

$$\Delta = \frac{E(\mathbf{w}_j) - E(\mathbf{w}_j + \alpha_j \mathbf{d}_j)}{E(\mathbf{w}_j) - E_Q(\mathbf{w}_j + \alpha_j \mathbf{d}_j)}$$

Adjustment of trust region:

- If  $\Delta > 0.75$  then decrease  $\lambda$  (e.g.  $\lambda = \lambda/2$ )
- If  $\Delta < 0.25$  then increase  $\lambda$  (e.g.  $\lambda = 4\lambda$ )
- Otherwise, leave  $\lambda$  unchanged

## Scaled conjugate gradient algorithm ( $\alpha_j, \lambda$ )

1. Compute  $\delta = \mathbf{d}_j^T \mathbf{H} \mathbf{d}_j + \lambda \|\mathbf{d}_j\|^2$ .
2. If  $\delta < 0$ , set  $\lambda = 2(\lambda - \delta / \|\mathbf{d}_j\|^2)$ .
3. Compute  $\alpha_j = -\mathbf{d}_j^T \mathbf{g}_j / (\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j + \lambda \|\mathbf{d}_j\|^2)$ .
4. Compute  $\Delta$ :
5. 
$$\Delta = \frac{E(\mathbf{w}_j) - E(\mathbf{w}_j + \alpha_j \mathbf{d}_j)}{E(\mathbf{w}_j) - E_Q(\mathbf{w}_j + \alpha_j \mathbf{d}_j)}$$
6. If  $\Delta > 0.75$ , set  $\lambda = \lambda/2$ , else if  $\Delta < 0.25$ , set  $\lambda = 4\lambda$ .

## Scaled conjugate gradient algorithm

1. Choose an initial weight vector  $\mathbf{w}_1$  and let  $\mathbf{d}_1 = -\mathbf{g}_1$ .

2. Compute  $\alpha_j, \lambda$ :

$$\alpha_j = \frac{-\mathbf{d}_j^T \mathbf{g}_j}{\mathbf{d}_j^T \mathbf{H} \mathbf{d}_j + \lambda \|\mathbf{d}_j\|^2}, \forall \eta.$$

3. Let  $\mathbf{w}_{j+1} = \mathbf{w}_j + \alpha_j \mathbf{d}_j$ .

4. Evaluate  $\mathbf{g}_{j+1}$ .

5. Let  $\mathbf{d}_{j+1} = -\mathbf{g}_{j+1} + \beta_j \mathbf{d}_j$  where,

$$\beta_j = \mathbf{g}_{j+1}^T (\mathbf{g}_{j+1} - \mathbf{g}_j) / \mathbf{g}_j^T \mathbf{g}_j$$

6. Let  $j = j + 1$  and go to step 2.

## Today's Discussion

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- Adaptive architectures
- My favorite neural network learning environment
- Some applications

## Adaptive architectures

### Standard learning:

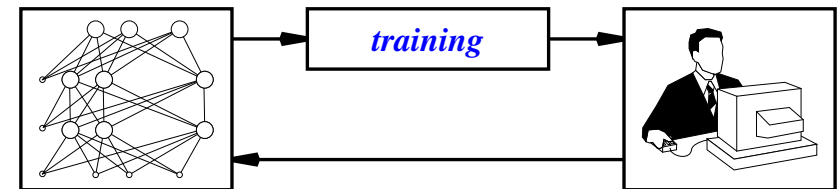
- Select neural network architecture
- Train neural network
- If failure, go back to first step

### Better approach:

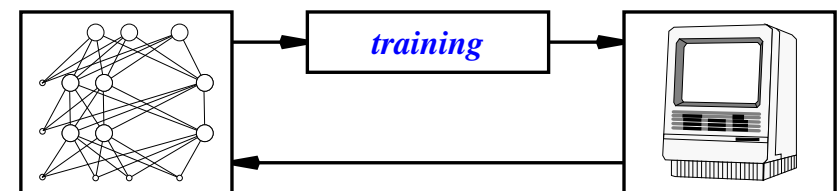
- Adapt neural network architecture as function of training

## Adaptive architectures

### Standard learning:



### Adaptive approach:



## Adaptive architectures

**Problem:** How do we do this?

**Two main approaches:**

- Pruning (destructive algorithms)
- Growing (constructive algorithms)

## Pruning algorithms

**Basic idea:**

- Start with really “big” network
- Eliminate “unimportant” weights/nodes
- Retrain neural network

**Advantages?**

**Disadvantages?**

**Problems?**

## Pruning algorithms

**Basic idea:**

- Start with really “big” network
- Eliminate “unimportant” weights/nodes
- Retrain neural network

**Advantages?** (*smaller final architectures*)

**Disadvantages?** (*training cost of large network, retraining*)

**Problems?** (*what is “unimportant?”*)

## Weight elimination schemes

**Idea:** eliminate weights based on “saliency.”

**Definition:** *saliency*  $S_i$  = relative importance of weight  $\omega_i$

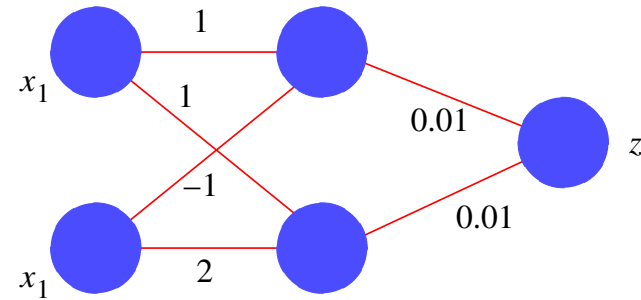
**Any suggestions?**

## Saliency

First guess:  $S_i = \|\omega_i\|$

Will this work?

## Why won't this measure of saliency work



## A better idea for saliency

Try to find relationship:

$$\delta E = \delta \mathbf{w}$$

How can we do this?

- Brute force:

$$\delta E_i = \|E(\mathbf{w}) - E(\mathbf{w} + \delta \mathbf{w}_i)\|$$

$$\delta \mathbf{w}_i = [0, \dots, 0, -\omega_i, 0, \dots, 0] \text{ (problems?)}$$

## More on saliency

Use of' reliable: 2nd order Taylor approximation

$$E(\mathbf{w}) = E(\mathbf{w}_0) + (\mathbf{w} - \mathbf{w}_0)^T \nabla E(\mathbf{w}_0) + \frac{1}{2} (\mathbf{w} - \mathbf{w}_0)^T \mathbf{H} (\mathbf{w} - \mathbf{w}_0)$$

Now:

$$\delta \mathbf{w} = \mathbf{w}_1 - \mathbf{w}_0 \text{ (what are } \mathbf{w}_1 \text{ and } \mathbf{w}_0 \text{?)}$$

$$\delta E = E(\mathbf{w}_1) - E(\mathbf{w}_0) = \delta \mathbf{w}^T \nabla E(\mathbf{w}_0) + \frac{1}{2} \delta \mathbf{w}^T \mathbf{H} \delta \mathbf{w}$$

Can we simplify this?



## Optimal Brain Damage

$$\delta E = \frac{1}{2} \delta \mathbf{w}^T \mathbf{H} \delta \mathbf{w}$$

### 1. Idea: assume Hessian is diagonal

$$\delta E = \frac{1}{2} \sum_i H_{ii} \delta \omega_i^2$$

### 2. Resulting saliency:

$$S_i = \frac{H_{ii} \omega_i^2}{2}$$

### 3. Eliminate weights with smallest saliency

### 4. Retrain remaining weights

## Optimal Brain Surgery

- Smarter idea: don't assume Hessian is diagonal
- Eliminate need for retraining

Now, assume you want to remove weight  $\omega_i$  :

We want to minimize,

$$\delta E = \frac{1}{2} \delta \mathbf{w}^T \mathbf{H} \delta \mathbf{w}$$

subject to constraint

$$\delta \omega_i = -\omega_i \text{ (why?)}$$

## Optimal Brain Surgery

Use Lagrange multipliers:

- We can minimize  $f(\mathbf{x})$  subject to constraint  $g(\mathbf{x}) = 0$  by minimizing  $L = f(\mathbf{x}) + \lambda g(\mathbf{x})$
- $\lambda =$  Lagrange multiplier

For our case:

$$f(\mathbf{x}) = \delta E = \frac{1}{2} \delta \mathbf{w}^T \mathbf{H} \delta \mathbf{w}$$

$$g(\mathbf{x}) = \delta \omega_i + \omega_i$$

## Optimal Brain Surgery

Minimize:

$$L = \frac{1}{2} \delta \mathbf{w}^T \mathbf{H} \delta \mathbf{w} + \lambda (\delta \omega_i + \omega_i)$$

...

Solution:

$$\delta \mathbf{w} = -\frac{\omega_i}{[\mathbf{H}^{-1}]_{ii}} \mathbf{H}^{-1} \mathbf{u}_i$$

$$\delta E_i = \frac{1}{2} \frac{\omega_i^2}{[\mathbf{H}^{-1}]_{ii}} \text{ (what's the problem?)}$$

## Optimal Brain Surgery

1. Evaluate the inverse Hessian  $\mathbf{H}^{-1}$ .

2. Evaluate:

$$\delta E_i = \frac{1}{2} \frac{\omega_i^2}{[\mathbf{H}^{-1}]_{ii}}$$

3. Eliminate weight  $\omega_i$ ,  $\delta E_i < \delta E_j$ ,  $i \neq j$ .

4. Update all weights (no retraining)

$$\delta \mathbf{w} = -\frac{\omega_i}{[\mathbf{H}^{-1}]_{ii}} \mathbf{H}^{-1} \mathbf{u}_i$$

## Node elimination scheme

Idea: Node pruning — need saliency of node, not weight

Define:

$$z_j = \gamma \left( \alpha_j \sum_i \omega_{ij} z_i \right) \text{ (output of unit } j \text{ with addition of } \alpha_j \text{)}$$

Then:

$$s_j = E(\alpha_j = 1) - E(\alpha_j = 0)$$

$$s_j \approx \partial E / \partial \alpha_j |_{\alpha_j = 1}$$

## Pruning algorithms: key issues

- Large network to small network
- Need definition of saliency
- May need retraining step

Big problem: *lots of wasted training effort*

## Growing algorithms

Basic idea:

- Start with really small network
- Add hidden units as required

Advantages?

Disadvantages?

Problems?

## Growing algorithms

### Basic idea:

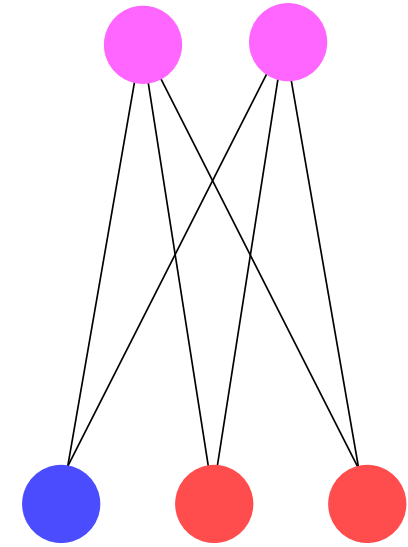
- Start with really small network
- Add hidden units as required

**Advantages?** (*reduced training cost, optimized networks*)

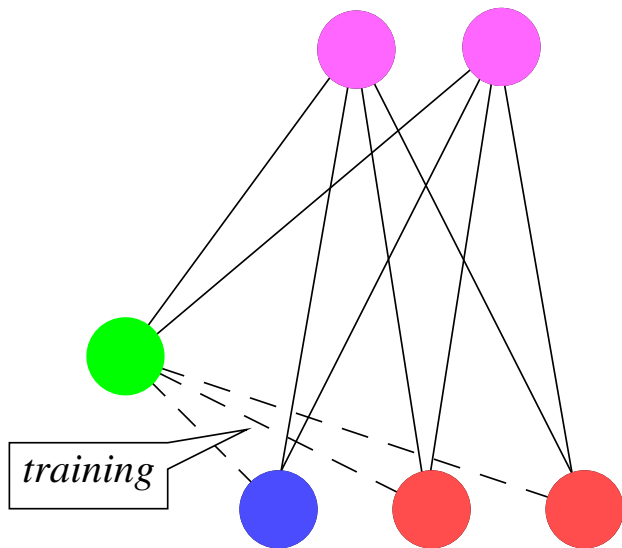
**Disadvantages?** (?)

**Problems?** (*arrangement of added weights/nodes*)

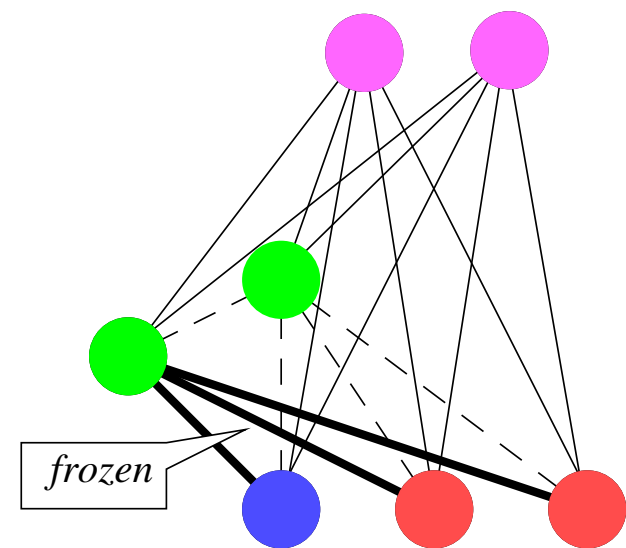
## Cascade growing: initial network



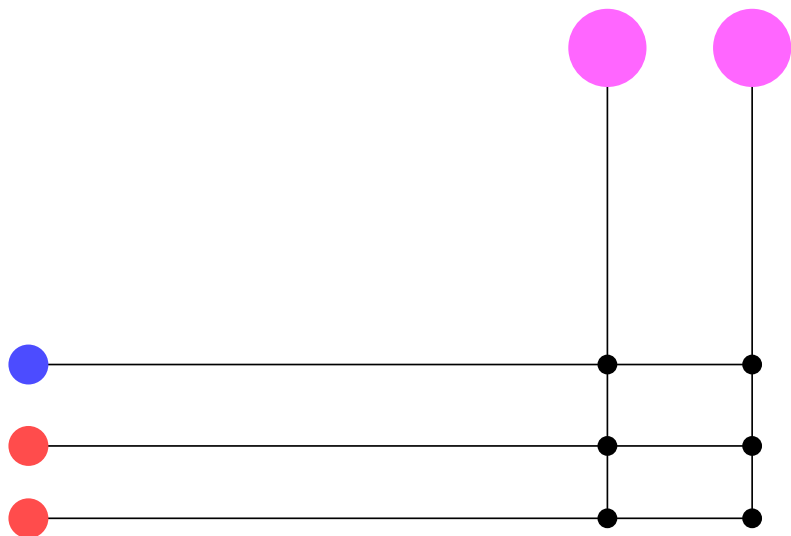
## Cascade growing: first hidden unit



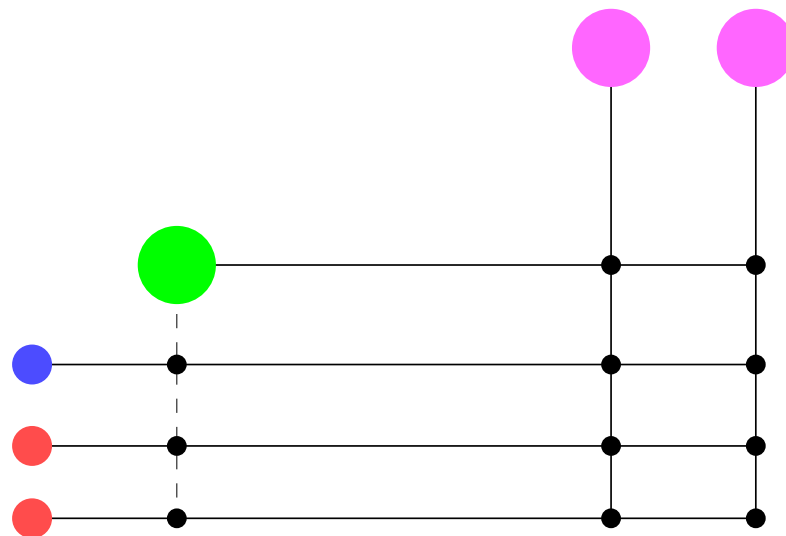
## Cascade growing: second hidden unit



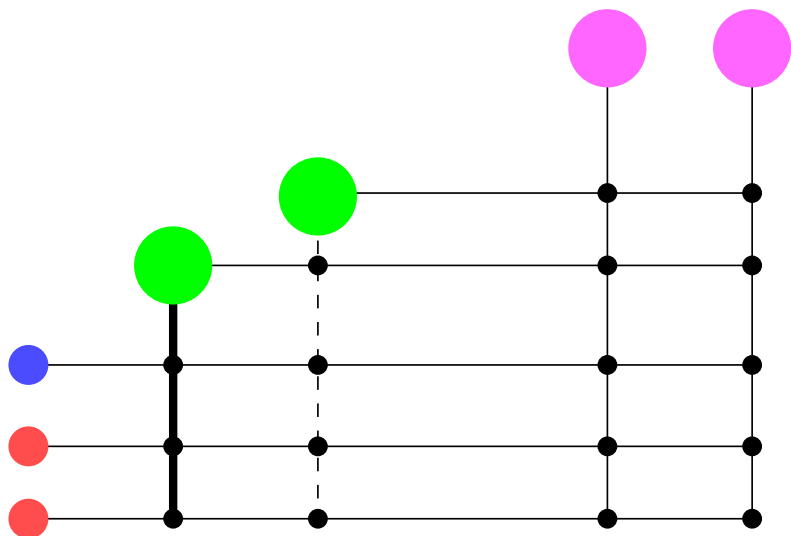
### Cascade growing: alternative visualization



### Cascade growing: alternative visualization

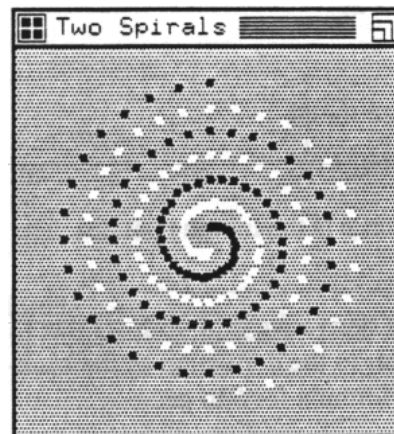


### Cascade growing: alternative visualization

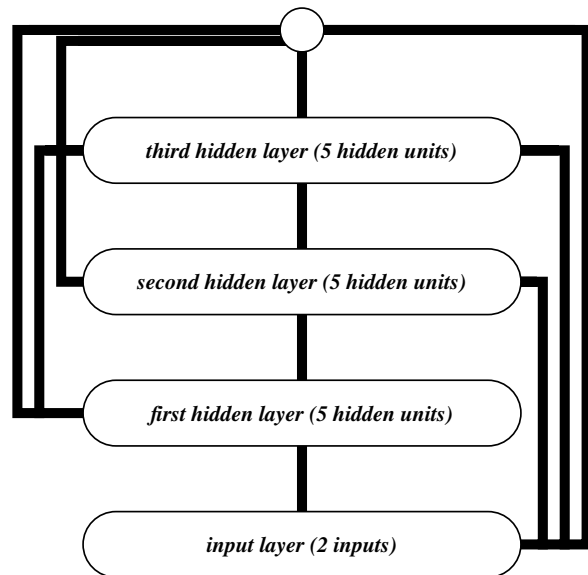


### Cascade neural networks

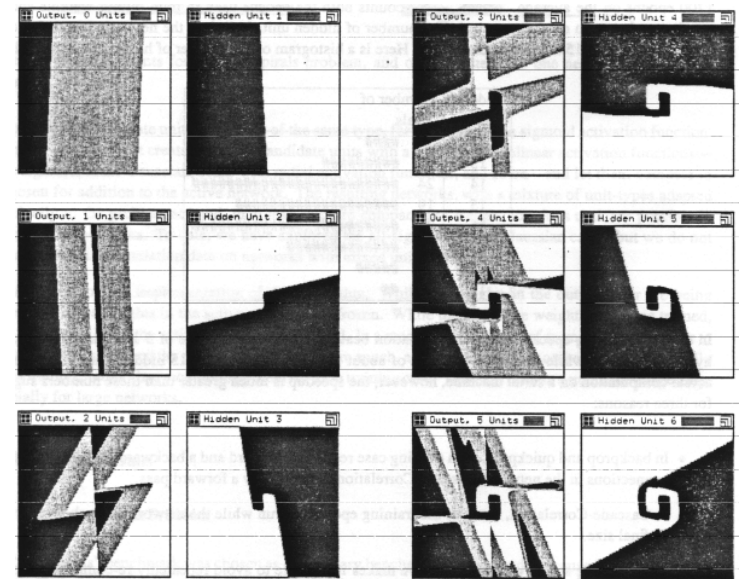
Do you ever need deeply nested structure?



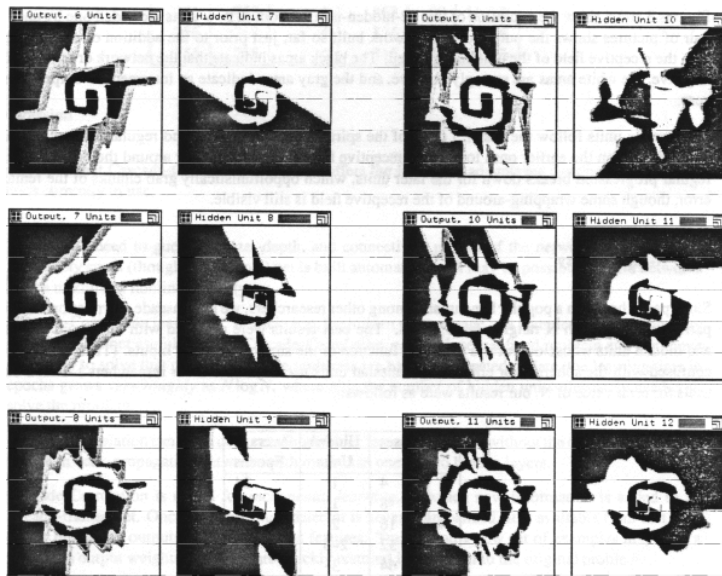
## Two-spiral problem: best fixed architecture



## Two-spiral problem: cascade architecture



## Two-spiral problem: cascade architecture



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## NN environment that rocks...

### Two problems with traditional neural networks:

- *Fixed architecture*
  - Difficult to guess “appropriate” architecture
  - Functional complexity requirements can vary widely
- *Slow learning algorithms* (e.g. backprop, quickprop)

### My neural network approach:

- *Flexible architecture*
  - Cascade neural networks
  - Variable activation functions
- *Fast learning algorithm* (e.g. NDEKF)

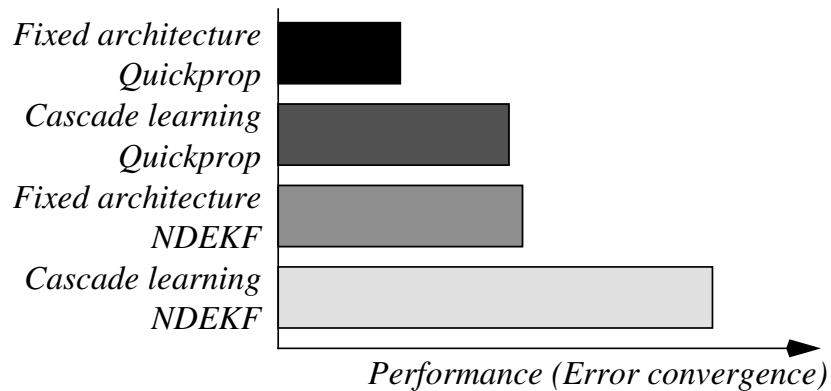
## Cascade neural networks with node-decoupled extended Kalman filtering (NDEKF)

### Types of problems investigated:

- Continuous function approximation
- Dynamic system modeling

Cascade learning and NDEKF combine to result in better error convergence.

## A sneak peak at results

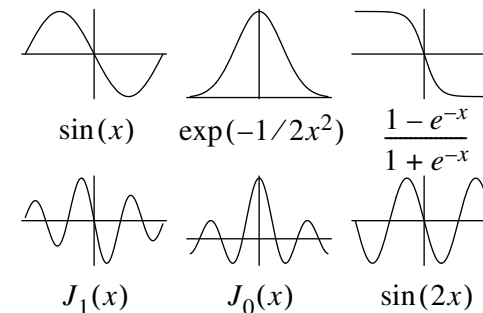


## Additional flexibility: variable activations

Cascade neural networks already offer great flexibility...

However, why restrict candidate activation functions?

- Sigmoidal activation functions may not offer best results.
- Sinusoidals and/or others may be more appropriate:



## Additional flexibility: variable activations

### For continuous mapping problems:

- Variable networks converge to better minima.
- Sinusoidal networks — about same as variable networks.

## Better learning: extended Kalman filtering

View neural network training problem as *system identification problem*.

- Let weights of neural network represent *state* of nonlinear dynamic system.
- Let neural network be that nonlinear system.

### Extended Kalman filter training:

- Advantage: Explicitly accounts for pairwise interdependence of weights with conditional error covariance matrix.
- Disadvantage:  $O(W^2)$  computational complexity, where  $W$  is number of weights in network.

## Decoupled extended Kalman filtering

### Key insight:

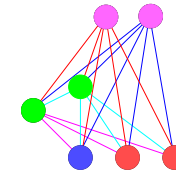
- Some weights are more interdependent than others.
- Group weights into groups.
- Ignore interdependence between groups of weights (block diagonalize conditional error covariance matrix).

**Even better idea: Group weights by node!**

## Node-decoupled extended Kalman filtering

**Key insight: Decouple (group) weights by node: Natural formulation for cascade learning**

- One weight group for current hidden unit
- One additional weight group for each output unit



- Matrix operations reduce to vector operations.
- Computational complexity reduces to  $O\left(\sum_i W_i^2\right)$ .

## Computational complexity

NDEKF requires inversion of an  $m \times m$  matrix, ( $m =$  number of outputs)

Cascade learning with NDEKF typically requires less than 10 epochs/hidden unit.

- Several orders of magnitude less than backprop or quickprop approaches.
- Computational complexity similar to fixed-architecture networks trained with NDEKF.

## Computational complexity

Ratio of computational cost between a cascade/NDEKF epoch and an equivalent fixed-architecture/backprop epoch (for few outputs):

- Example: for 400 inputs and 20 hidden units ratio is less than 100.
- Example: for 20 or less inputs, ratio is less than 10.

## Experimental studies

Four learning approaches:

<i>Symbol</i>	<i>Explanation</i>
<i>Fq</i>	<i>fixed-architecture training with quickprop</i>
<i>Cq</i>	<i>cascade-network training with quickprop</i>
<i>Fk</i>	<i>fixed-architecture training with NDEKF</i>
<i>Ck</i>	<i>cascade-network training with NDEKF</i>

## Experimental studies

Key questions:

- Do we improve learning using NDEKF by going from fixed-architecture networks to cascade-type learning?
- Do we improve cascade learning by switching from quickprop (simple training) to NDEKF?
- Are any of more advanced methods (*Cq*, *Fk*, *Ck*) an improvement over baseline *Fq* (fixed-architecture/quickprop) training method?



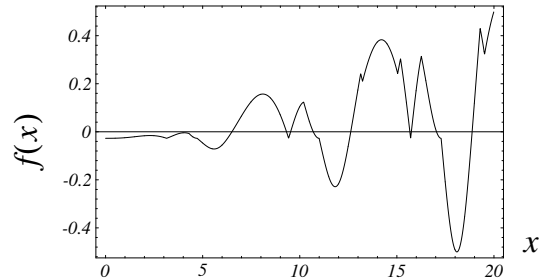
## Five learning problems

### Problem (A): smooth, continuous FA

$$f_1(x, y, z) = z \sin(\pi y) + x$$

$$f_2(x, y, z) = z^2 + \cos(\pi xy) - y^2$$

### Problem (B): nonsmooth, continuous FA



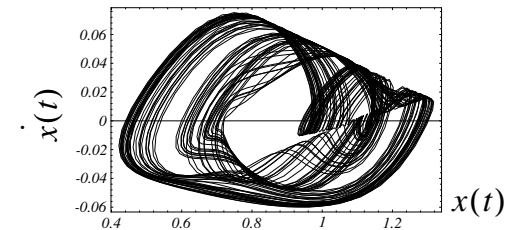
## Five learning problems

### Problem (C): deterministic dynamic system

$$u(k+1) = f[u(k), u(k-1), u(k-2), x(k), x(k-1)]$$

$$f[x_1, x_2, x_3, x_4, x_5] = \frac{x_1 x_2 x_3 x_5 (x_3 - 1) + x_4}{1 + x_3^2 + x_2^2}$$

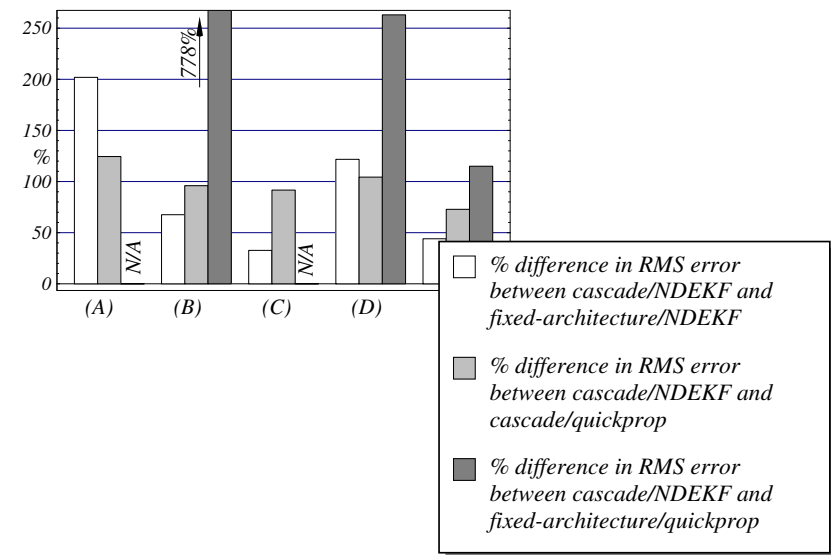
### Problems (D) & (E): chaotic Mackey-Glass dynamic system ( $t+6$ ) and ( $t+84$ )



## Learning results (avg. RMS error)

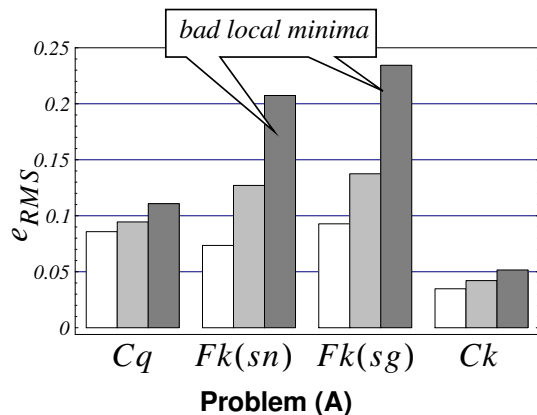
	$Ck$	$Fk$	$Cq$	$Fq$
(A)	42.1 (4.2)	127.1 (37.3)	94.5 (6.2)	N/A
(B)	7.4 (2.0)	12.4 (3.2)	14.5 (4.0)	65.0 (18.2)
(C)	15.6 (1.5)	20.7 (4.8)	29.9 (2.0)	N/A
(D)	4.6 (0.6)	10.2 (4.0)	9.4 (2.7)	16.7 (2.2)
(E)	42.0 (5.9)	60.5 (3.1)	72.6 (16.3)	90.3 (8.3)

## Learning results



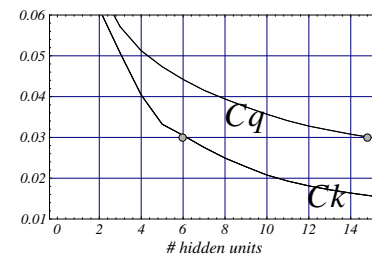
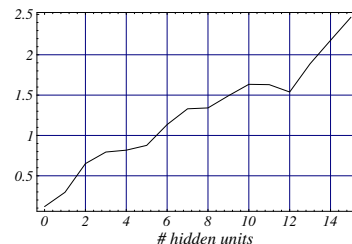
## Why is $Ck$ better than $Fk$ ?

“NDEKF at times requires a small amount of redundancy in network in terms of total number of nodes in order to avoid poor local minima...” — [Puskorius & Feldkamp, 1991]



## Why is $Ck$ better than $Cq$ ?

As hidden units are added in cascade learning, NDEKF is better equipped to handle increasingly correlated weights to new hidden units.



## Cascade/NDEKF advantages/disadvantages

- Cascade learning and NDEKF complement each other well.
- Cascade learning minimizes the potentially detrimental effect of node-decoupling.
- Cascade learning minimizes the problem of poor local minima in NDEKF.
- NDEKF better handles the increased correlation of weights as the number of hidden units increases in cascade learning.
- NDEKF requires no learning parameter tuning.
- Cascade/NDEKF converges efficiently to better local minima than either cascade or NDEKF by themselves.
- **Disadvantage:** computationally efficient with few outputs.

## Today's Discussion

### To date:

- Neural networks: what are they
- Backpropagation: efficient gradient computation
- Advanced training: conjugate gradient

### Today:

- CG postscript: scaled conjugate gradients
- Adaptive architectures
- My favorite neural network learning environment
- Some applications