

## 332:521 – Digital Signal Analytics – Spring 2021

### NN Experiments – S. J. Orfanidis

#### XOR problem with 3:3:2 network

```

%      input      | XOR output
% -----
% 0    0    0    | 0    1
% 0    0    1    | 1    0
% 0    1    0    | 1    0
% 0    1    1    | 0    1
% 1    0    0    | 1    0
% 1    0    1    | 0    1
% 1    1    0    | 0    1
% 1    1    1    | 1    0

% s21xor1.m - XOR problem - 3:3:2 network
% DSA - Spring 2021 - S. J. Orfanidis

symm = 0; % symm=0, sigmoid

if symm==0,
    f = @(u) 1./(1+exp(-u)); % standard sigmoid
    df = @(u) diag(f(u).*(1-f(u))); % sigmoid derivative
else
    f = @(u) tanh(u/2); % symmetric sigmoid, 2*f(u)-1
    df = @(u) diag((1-f(u).^2)/2); % sigmoid derivative
end

X0 = [0 0 0 0 1 1 1 1 % input layer, training patterns
      0 0 1 1 0 0 1 1
      0 1 0 1 0 1 0 1];

D = [0 1 1 0 1 0 0 1 % output layer, training patterns
     1 0 0 1 0 1 1 0];

if symm==1,
    X0 = 2*X0 - 1;
    D = 2*D - 1;
end

P = size(X0,2); % no. patterns

M0 = size(X0,1); % M0:M1:M2 network
M1 = 3;
M2 = size(D,1); % 3:3:2 network

randn('state',2017); % initial seed, try also seed=20

A=1; B=0;
if symm==1,
    A=2; B=1;
end
W0 = A*randn(M1,M0)-B; % initialize weights & biases
b0 = A*randn(M1,1)-B;
W1 = A*randn(M2,M1)-B;
b1 = A*randn(M2,1)-B;

mu = 0.5; % adaptation parameter

% la = 0.5; % pattern updating la<1
la=1; % epoch updating la=1

Niter = 10000; % no. epoch iterations

```

```

for n = 1:Niter,           % training epoch iterations

    J(n) = 0;               % performance index
    dw1=0; db1=0; dw0=0; db0=0;

    for p = 1:P,           % iterate over patterns
        x0 = X0(:,p);      % input/output training pair
        d = D(:,p);

        u1 = W0*x0 + b0;    % forward pass
        x1 = f(u1);
        u2 = W1*x1 + b1;
        x2 = f(u2);        % network output

        J(n) = J(n) + norm(d-x2)^2; % accumulate index

        e2 = df(u2)*(d-x2); % back-propagation pass
        e1 = df(u1)*W1'*e2;

        dw1 = la*dw1 + mu * e2 * x1'; % weight corrections
        db1 = la*db1 + mu * e2;
        dw0 = la*dw0 + mu * e1 * x0';
        db0 = la*db0 + mu * e1;

        if (la<1)           % pattern updating
            W1 = W1 + dw1;   % update weights
            b1 = b1 + db1;
            W0 = W0 + dw0;
            b0 = b0 + db0;
        end

    end % pattern loop

    if (la==1)               % epoch updating
        W1 = W1 + dw1;       % update weights
        b1 = b1 + db1;
        W0 = W0 + dw0;
        b0 = b0 + db0;
    end

end % stop iterations

X2 = [];
for p=1:P,                  % output of trained network
    x0 = X0(:,p);
    d = D(:,p);

    u1 = W0*x0 + b0;
    x1 = f(u1);
    u2 = W1*x1 + b1;
    x2 = f(u2);

    X2 = [X2, x2];          % collect outputs for printing
end

if symm==1,
    X0 = (X0 + 1)/2;
    D = (D + 1)/2;
    X2 = (X2 + 1)/2;
end

fprintf('symm = %1d\n', symm);
fprintf('-----\n');
fprintf('  X0   |   D   |      X2\n');
fprintf('-----\n');
fprintf('%1d  %1d  %1d | %1d  %1d | %1.4f  %1.4f\n',[X0; D; X2]);

```

```

% symm = 0
% -----
%      X0      |      D      |      X2
% -----
% 0  0  0 | 0  1 | 0.0136  0.9866
% 0  0  1 | 1  0 | 0.9846  0.0152
% 0  1  0 | 1  0 | 0.9863  0.0136
% 0  1  1 | 0  1 | 0.0119  0.9883
% 1  0  0 | 1  0 | 0.9863  0.0136
% 1  0  1 | 0  1 | 0.0116  0.9885
% 1  1  0 | 0  1 | 0.0198  0.9803
% 1  1  1 | 1  0 | 0.9889  0.0110

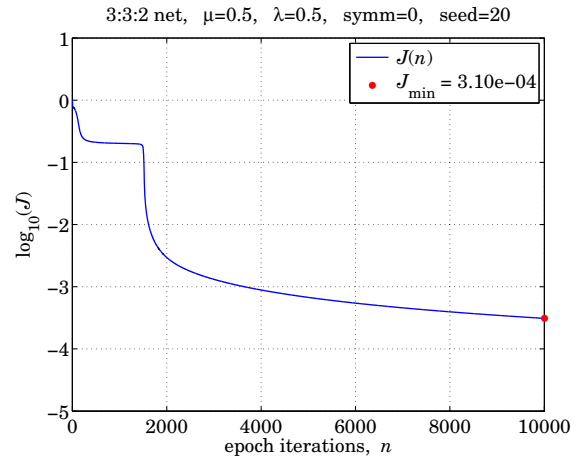
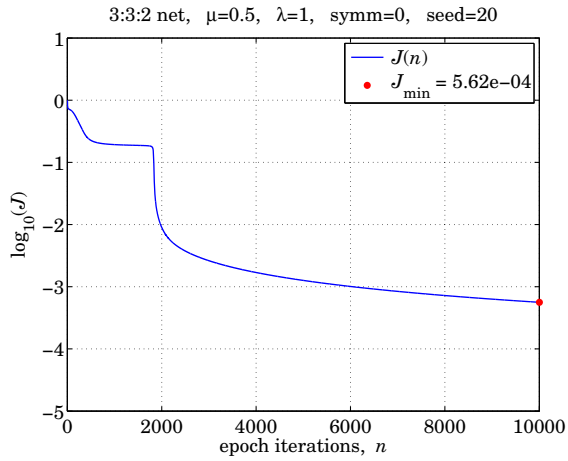
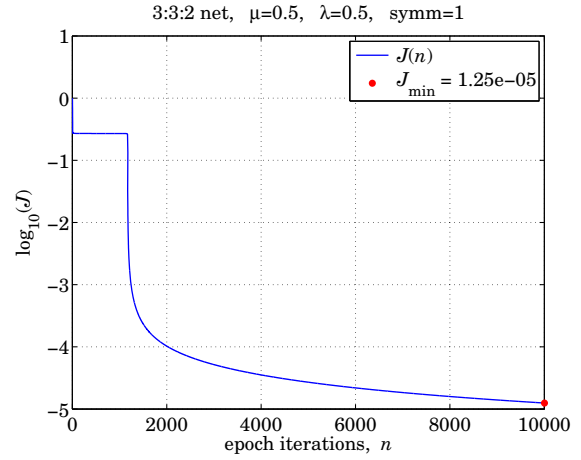
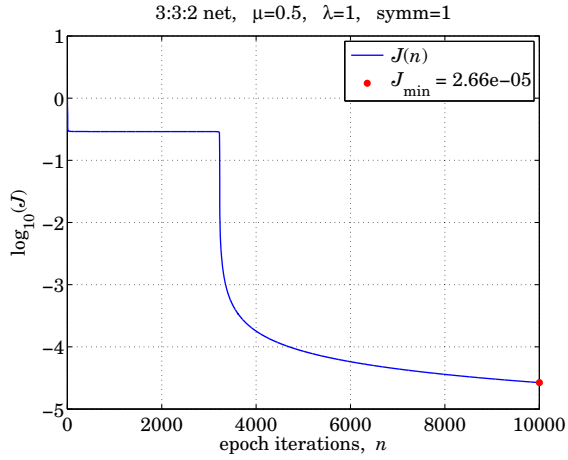
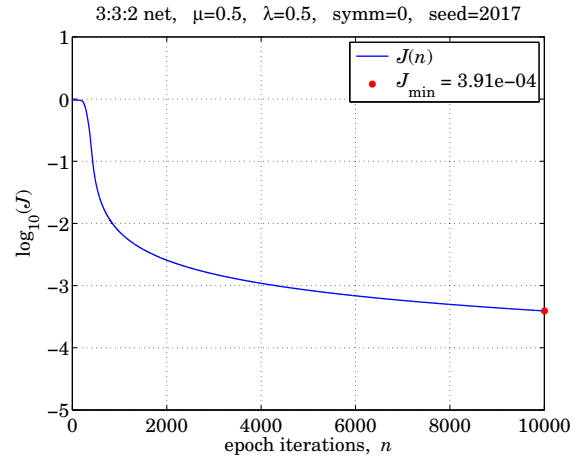
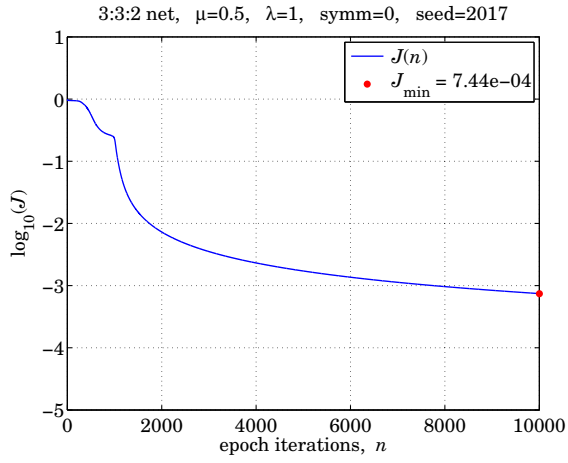
% symm = 1
% -----
%      X0      |      D      |      X2
% -----
% 0  0  0 | 0  1 | 0.0040  0.9970
% 0  0  1 | 1  0 | 0.9958  0.0032
% 0  1  0 | 1  0 | 0.9957  0.0032
% 0  1  1 | 0  1 | 0.0013  0.9991
% 1  0  0 | 1  0 | 0.9964  0.0027
% 1  0  1 | 0  1 | 0.0045  0.9966
% 1  1  0 | 0  1 | 0.0046  0.9965
% 1  1  1 | 1  0 | 0.9970  0.0023

J = J/J(1);

m0m1m2 = [num2str(M0),':',num2str(M1),':',num2str(M2)];
Jmin = J(end);

n = 1:Niter;
figure; plot(n,log10(J),'b-', Niter,log10(Jmin),'r.','markersize',20);
yaxis(-5,1,-5:1); grid
title([m0m1m2,' net, \mu=',num2str(mu), ', \lambda=',num2str(la), ', symm=', num2str(symm)])
xlabel('epoch iterations, {\it n}')
ylabel('log_{10}({\it J})')
legend(' {\it J}({\it n})', [' {\it J}_{min} = ', num2str(Jmin,'%3.2e')], 'location','ne')

```



## XOR problem with 3:3:2:2 network

input			XOR output	
0	0	0	0	1
0	0	1	1	0
0	1	0	1	0
0	1	1	0	1
1	0	0	1	0
1	0	1	0	1
1	1	0	0	1
1	1	1	1	0

```
% s21xor2.m - XOR problem - 3:3:2:2 network
% DSA - Spring 2021 - S. J. Orfanidis

symm = 0; % symm=0, sigmoid

if symm==0,
    f = @(u) 1./(1+exp(-u)); % standard sigmoid
    df = @(u) diag(f(u).*(1-f(u))); % sigmoid derivative
else
    f = @(u) tanh(u/2); % symmetric sigmoid, 2*f(u)-1
    df = @(u) diag((1-f(u).^2)/2); % sigmoid derivative
end

X0 = [0 0 0 0 1 1 1 1 % input layer, training patterns
      0 0 1 1 0 0 1 1
      0 1 0 1 0 1 0 1];

D = [0 1 1 0 1 0 0 1 % output layer, training patterns
     1 0 0 1 0 1 1 0];

if symm==1,
    X0 = 2*X0 - 1;
    D = 2*D - 1;
end

P = size(X0,2); % no. patterns

M0 = size(X0,1); % M0:M1:M2:M3 network
M1 = 3;
M2 = 2;
M3 = size(D,1); % 3:3:2:2

randn('state',2017); % initial seed

A=1; B=0;
if symm==1, A=2; B=1; end
W0 = A*randn(M1,M0)-B; % initialize weights & biases
b0 = A*randn(M1,1)-B;
W1 = A*randn(M2,M1)-B;
b1 = A*randn(M2,1)-B;
W2 = A*randn(M3,M2)-B;
b2 = A*randn(M3,1)-B;

mu = 0.5; % adaptation parameter
% la = 0.5; % pattern updating la<1
la = 1.0; % epoch updating la=1

Nit = 10000; % no. iterations/epochs

for n = 1:Nit, % training iterations

    J(n) = 0; % performance index
    dw1=0; db1=0; dw0=0; db0=0; dw2=0; db2=0;
```

```

for p = 1:P,                                % iterate over patterns
    x0 = X0(:,p);                            % input/output training pair
    d = D(:,p);

    u1 = W0*x0 + b0;                        % forward pass
    x1 = f(u1);
    u2 = W1*x1 + b1;
    x2 = f(u2);
    u3 = W2*x2 + b2;
    x3 = f(u3);

    J(n) = J(n) + norm(d-x3)^2;             % accumulate index

    e3 = df(u3)*(d-x3);                    % back-propagation pass
    e2 = df(u2)*W2'*e3;
    e1 = df(u1)*W1'*e2;

    dw2 = la*dw2 + mu * e3 * x2';          % weight corrections
    db2 = la*db2 + mu * e3;
    dw1 = la*dw1 + mu * e2 * x1';
    db1 = la*db1 + mu * e2;
    dw0 = la*dw0 + mu * e1 * x0';
    db0 = la*db0 + mu * e1;

    if (la<1)                               % pattern updating
        W2 = W2 + dw2;                     % update weights
        b2 = b2 + db2;
        W1 = W1 + dw1;
        b1 = b1 + db1;
        W0 = W0 + dw0;
        b0 = b0 + db0;
    end

end                                           % pattern loop

if (la==1)                                  % epoch updating
    W2 = W2 + dw2;                         % update weights
    b2 = b2 + db2;
    W1 = W1 + dw1;
    b1 = b1 + db1;
    W0 = W0 + dw0;
    b0 = b0 + db0;
end

end                                           % stop epoch iterations

X3 = [];
for p=1:P,                                  % output of trained network
    x0 = X0(:,p);
    d = D(:,p);

    u1 = W0*x0 + b0;                        % forward pass
    x1 = f(u1);
    u2 = W1*x1 + b1;
    x2 = f(u2);
    u3 = W2*x2 + b2;
    x3 = f(u3);

    X3 = [X3, x3];                         % collect outputs for printing
end

if symm==1,
    X0 = (X0 + 1)/2;
    D = (D + 1)/2;
    X3 = (X3 + 1)/2;
end

```

```

fprintf('symm = %1d\n', symm);
fprintf('-----\n');
fprintf('  X0   |   D   |      X2\n')
fprintf('-----\n');
fprintf('%1d %1d %1d | %1d %1d | %1.4f %1.4f\n',[X0; D; X3]);

```

```

% symm = 0
% -----
%   X0   |   D   |      X2
% -----
% 0 0 0 | 0 1 | 0.0044 0.9953
% 0 0 1 | 1 0 | 0.9852 0.0150
% 0 1 0 | 1 0 | 0.9934 0.0070
% 0 1 1 | 0 1 | 0.0041 0.9957
% 1 0 0 | 1 0 | 0.9957 0.0045
% 1 0 1 | 0 1 | 0.0055 0.9942
% 1 1 0 | 0 1 | 0.0112 0.9886
% 1 1 1 | 1 0 | 0.9959 0.0044

```

```

% symm = 1
% -----
%   X0   |   D   |      X2
% -----
% 0 0 0 | 0 1 | 0.0024 0.9965
% 0 0 1 | 1 0 | 0.9954 0.0068
% 0 1 0 | 1 0 | 0.9973 0.0039
% 0 1 1 | 0 1 | 0.0024 0.9965
% 1 0 0 | 1 0 | 0.9973 0.0040
% 1 0 1 | 0 1 | 0.0019 0.9971
% 1 1 0 | 0 1 | 0.0026 0.9962
% 1 1 1 | 1 0 | 0.9973 0.0040

```

```

J = J/J(1);

```

```

m0m1m2 = [num2str(M0),':',num2str(M1),':',num2str(M2), ':', num2str(M3)];

```

```

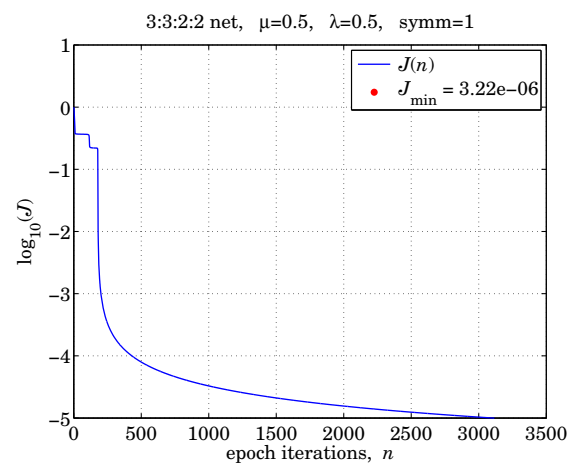
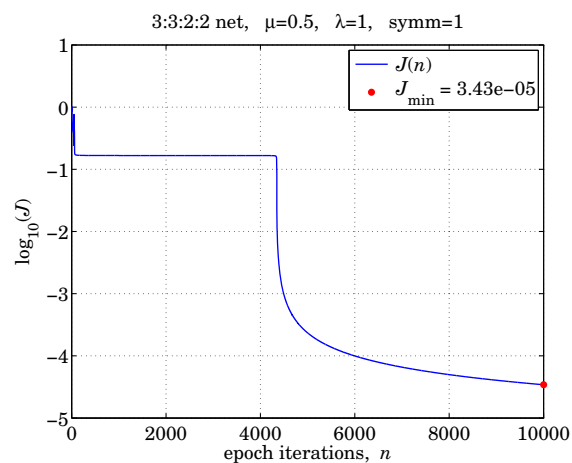
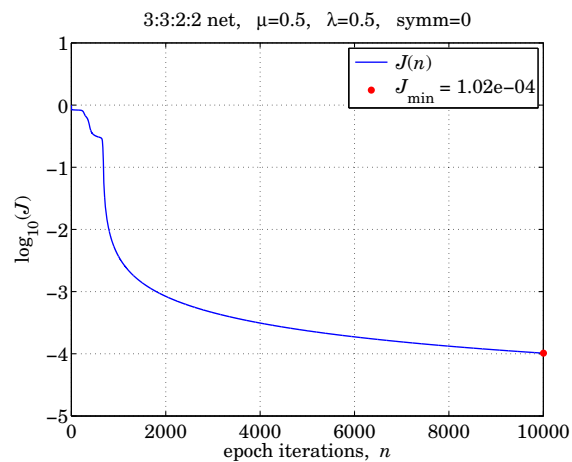
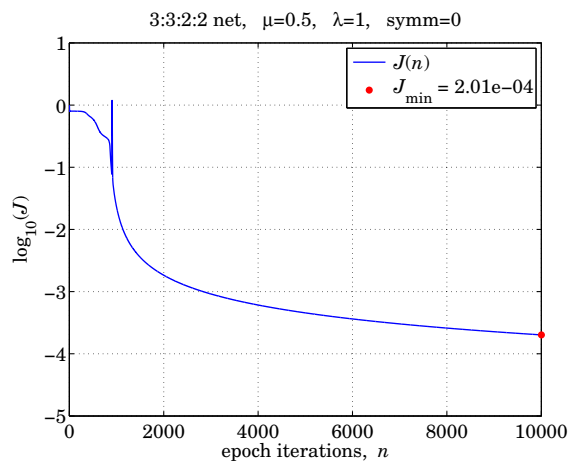
Jmin = J(end);

```

```

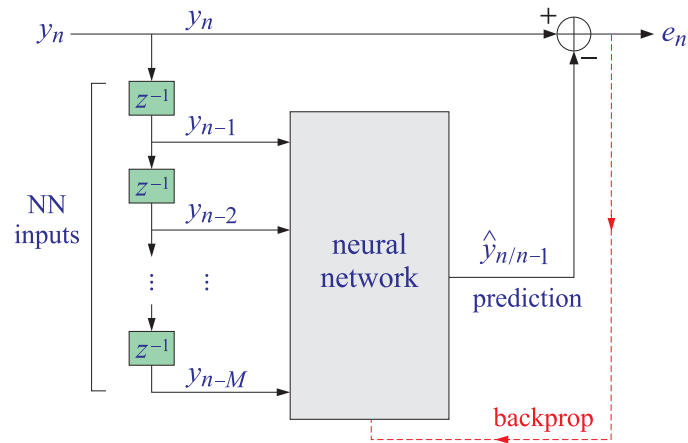
n = 1:Nit;
figure; plot(n,log10(J),'b-', Nit,log10(Jmin),'r.','markersize',20);
yaxis(-5,1,-5:1); grid
title([m0m1m2,' net, \mu=',num2str(mu), ', \lambda=',num2str(la), ', symm=', num2str(symm)])
xlabel('epoch iterations, {\it n}')
ylabel('log_{10}({\it J})')
legend(' {\it J}({\it n})', [' {\it J}_{min} = ', num2str(Jmin,'%3.2e')], 'location','ne')

```





## NN prediction of suspot data



```
% s2l1nnsun.m - NN prediction of sunspot data
% DSA - Spring 2021 - S. J. Orfanidis

symm = 0; % symmetric sigmoid

if symm==0,
    f = @(u) 1./(1+exp(-u)); % standard sigmoid
    D = @(u) diag(f(u).*(1-f(u))); % sigmoid derivative
elseif symm==1
    f = @(u) tanh(u); % symmetric sigmoid
    D = @(u) diag((1-tanh(u).^2)); % sigmoid derivative
else
    c = 0.01;
    f = @(u) max(c*u,u); % leaky ReLU
    D = @(u) diag((u>=0) + c*(u<0));
end

Y = loadfile('sunspots.dat');

i = find(Y(:,1)==1709); % start in the year 1709
y = Y(i:end,2);
maxy = max(abs(y));
y = y/maxy; % optional normalization

N = length(y); % here, N=300
my = mean(y);
s2 = std(y)^2;

p = 4; % 4:4:1 network

X = datamat(y-my,p,1)'; % cov method
% X = flipud(buffer(y-my,p+1,p,'nodelay')); % equivalent
%
% rearranges data in the form (for p=4):
%
% y4 y5 y6 y7 y(n) = NN desired output
% y3 y4 y5 y6 y(n-1) =
% y2 y3 y4 y5 etc. y(n-2) = NN inputs
% y1 y2 y3 y4 y(n-3) =
% y0 y1 y2 y3 y(n-4) =

Nt = 250; % size of training set
Xin = X(2:end, 1:Nt); % NN inputs of training set
Xout = X(1,1:Nt); % NN outputs of training set
```

```

P = size(Xin,2);          % no.trainign patterns, here, P = 250

M0 = size(Xin,1);         % M0:M1:M2 network, here M0 = p
M1 = p;                   % p:p:1 network, M1 = 2*p+1 is OK, too
M2 = size(Xout,1);        % here M2 = 1

seed = 2015;
randn('state',seed);      % initial seed

A=1; B=0;
% if symm==1, A=2; B=1; end
W0 = A*randn(M1,M0)-B;    % initialize weights & biases
b0 = 0*A*randn(M1,1)-B;  % bias weights set to zero, optional
W1 = A*randn(M2,M1)-B;
b1 = 0*A*randn(M2,1)-B;

mu = 0.1/P;              % here, mu = 0.0004
la = 1;                   % epoch updating la=1, pattern updating la<1

Nit = 5000;               % no. epoch iterations

for n = 1:Nit,             % training iterations

    J(n) = 0;              % performance index
    dW1=0; db1=0; dW0=0; db0=0;

    for p = 1:P,           % iterate over patterns
        x0 = Xin(:,p);     % input/output training pair
        d = Xout(:,p);

        u1 = W0*x0 + b0;    % forward pass
        x1 = f(u1);
        u2 = W1*x1 + b1;
        % x2 = f(u2);       % network output with activation function
        x2 = u2;            % w/o activation function

        J(n) = J(n) + norm(d-x2)^2; % accumulate index

        % e2 = D(u2)*(d-x2); % back-propagation pass
        e2 = (d-x2);        % back-propagation pass
        e1 = D(u1)*W1'*e2;

        dW1 = la*dW1 + mu * e2 * x1'; % weight corrections
        db1 = la*db1 + mu * e2;
        dW0 = la*dW0 + mu * e1 * x0';
        db0 = la*db0 + mu * e1;

        if (la<1)           % pattern updating
            W1 = W1 + dW1;   % update weights
            b1 = b1 + db1;
            W0 = W0 + dW0;
            b0 = b0 + db0;
        end

    end

    if (la==1)               % epoch updating
        W1 = W1 + dW1;       % update weights
        b1 = b1 + db1;
        W0 = W0 + dW0;
        b0 = b0 + db0;
    end

end

end                          % stop training iterations

```

```

m0m1m2 = [num2str(M0),':',num2str(M1),':',num2str(M2)];

J = J/J(1);

Jmin = J(end);
n = 1:Nit;
figure; plot(n,log10(J),'b-', Nit,log10(Jmin),'r.','markersize',20);
yaxis(-5,1,-5:1); grid
title([m0m1m2,' \mu = ',num2str(mu*P), '/{\itP}, \lambda=',num2str(la), ', symm=', num2str(symm)])
xlabel('epoch iterations, {\itn}')
ylabel('log_{10}({\itJ})')
legend(' {\itJ}({\itn})', [' {\itJ}_{min} = ', num2str(Jmin,'%3.2e')], 'location','ne')

for t = 1:length(Xout), % iterate over patterns
    x0 = Xin(:,t); % input/output training pair

    u1 = W0*x0 + b0; % forward pass
    x1 = f(u1);
    u2 = W1*x1 + b1;
%    x2 = f(u2); % network output
    Xpred(t) = u2; % outputs over the training set
end

Xin2 = X(2:end, Nt+1:end); % prediction set
Xout2 = X(1,Nt+1:end); % observed output of prediction set

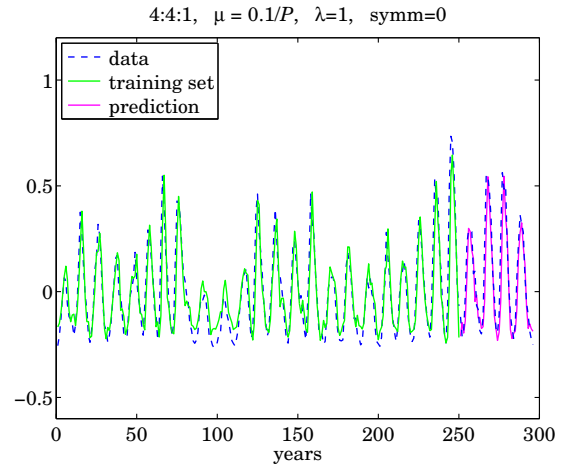
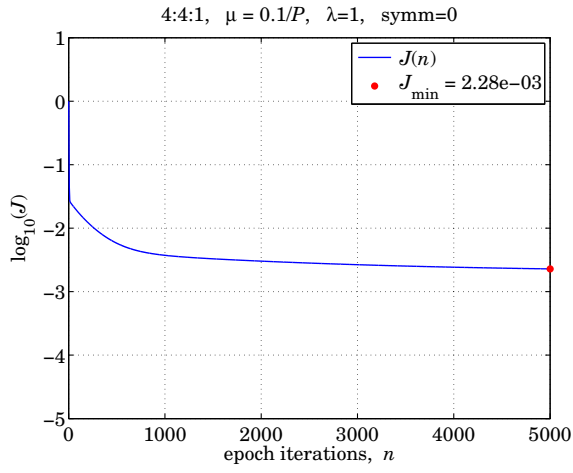
for t = 1:length(Xout2), % iterate over patterns
    x0 = Xin2(:,t); % input/output training pair

    u1 = W0*x0 + b0; % forward pass
    x1 = f(u1);
    u2 = W1*x1 + b1;
%    x2 = f(u2); % network output
    Xpred2(t) = u2; % predicted output
end

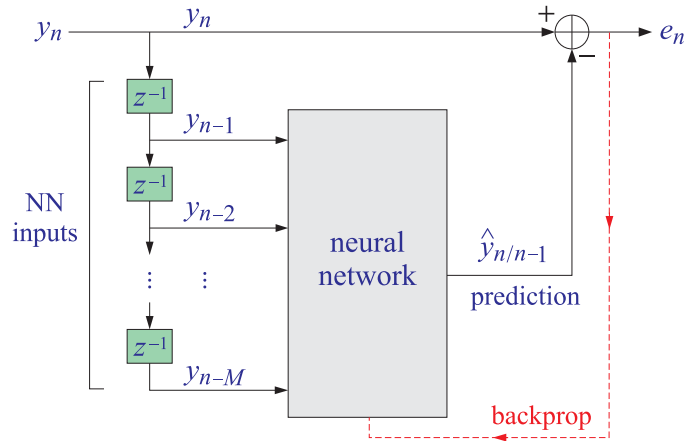
t = 1:length(Xout); % time range of training set
t2 = Nt+(1:length(Xout2)); % time range of prediction horizon

figure; plot(t,Xout,'b--', t,Xpred,'g-') % plot training set
hold on
plot(t2,Xpred2,'m-', t2,Xout2,'b--') % plot predictions
hold off
title([m0m1m2,' \mu = ',num2str(mu*P), '/{\itP}, \lambda=',num2str(la), ', symm=', num2str(symm)])
xlabel('years')
legend(' data', ' training set', ' prediction', 'location','nw')
yaxis(-0.6,1.2, -0.5:0.5:1.0)
xaxis(0,300,0:50:300);

```



## NN prediction of airline data



```
% s2l1nnair.m - NN prediction of airline data
% DSA - Spring 2021 - S. J. Orfanidis

symm = 1; % symmetric sigmoid

if symm==0,
    f = @(u) 1./(1+exp(-u)); % standard sigmoid
    D = @(u) diag(f(u).*(1-f(u))); % sigmoid derivative
elseif symm==1
    f = @(u) tanh(u); % symmetric sigmoid
    D = @(u) diag((1-tanh(u).^2)); % sigmoid derivative
else
    c = 0.01;
    f = @(u) max(c*u,u); % leaky ReLU
    D = @(u) diag((u>=0) + c*(u<0));
end

Y = log(loadfile('airline.dat'));
y = Y'; y = y(:)';
yd = y;
N = length(yd); t = 0:N-1; % N = 144 months
P0 = 36; % prediction distance, 36 months
n0 = N-P0; % training distance, 108 months
my = mean(yd);

p = 8;
X = flipud(buffer(yd-my,p+1,p,'nodelay'));

Nt = n0;
Xin = X(2:end, 1:Nt);
Xout = X(1,1:Nt);

P = size(Xin,2); % no. patterns

M0 = size(Xin,1); % M0:M1:M2 network
M1 = 4; % 8:4:1 network
M2 = size(Xout,1);

randn('state',2017); % initial seed

A=1/2; B=0;
W0 = A*randn(M1,M0)-B; % initialize weights & biases
b0 = A*randn(M1,1)-B;
W1 = A*randn(M2,M1)-B;
b1 = A*randn(M2,1)-B;
```

```

mu = 0.01/P; % adaptation parameter
la = 1; % epoch updating la=1, pattern updating la<1

Nit = 5000; % no. epoch iterations

for n = 1:Nit, % training iterations

    J(n) = 0; % performance index
    dw1=0; db1=0; dw0=0; db0=0;

    for p = 1:P, % iterate over patterns
        x0 = Xin(:,p); % input/output training pair
        d = Xout(:,p);

        u1 = W0*x0 + b0; % forward pass
        x1 = f(u1);
        u2 = W1*x1 + b1;
        % x2 = f(u2); % network output
        x2 = u2;

        J(n) = J(n) + norm(d-x2)^2; % accumulate index

        % e2 = D(u2)*(d-x2); % back-propagation pass
        e2 = (d-x2); % back-propagation pass
        e1 = D(u1)*W1'*e2;

        dw1 = la*dw1 + mu * e2 * x1'; % weight corrections
        db1 = la*db1 + mu * e2;
        dw0 = la*dw0 + mu * e1 * x0';
        db0 = la*db0 + mu * e1;

        if (la<1) % pattern updating
            W1 = W1 + dw1; % update weights
            b1 = b1 + db1;
            W0 = W0 + dw0;
            b0 = b0 + db0;
        end

    end

    if (la==1) % epoch updating
        W1 = W1 + dw1; % update weights
        b1 = b1 + db1;
        W0 = W0 + dw0;
        b0 = b0 + db0;
    end

end % stop iterations

m0m1m2 = [num2str(M0),':',num2str(M1),':',num2str(M2)];

J = J/J(1);

Jmin = J(end);
n = 1:Nit;
figure; plot(n,log10(J),'b-', Nit,log10(Jmin),'r.','markersize',20);
axis(-5,0.5,-5:0); grid
title([m0m1m2,', \mu = ',num2str(mu*P), '/{\it P}, \lambda=',num2str(la), ', symm=', num2str(symm)])
xlabel('epoch iterations, {\it n}')
ylabel('log_{10}({\it J})')
legend(' {\it J}({\it n})', [' {\it J}_{min} = ', num2str(Jmin,'%3.2e')], 'location','sw')

```

```

for t = 1:length(Xout),      % iterate over patterns
    x0 = Xin(:,t);          % input/output training pair

    u1 = W0*x0 + b0;        % forward pass
    x1 = f(u1);
    u2 = W1*x1 + b1;
%    x2 = f(u2);            % network output
    Xpred(t) = u2;
end

Xin2 = X(2:end, Nt+1:end);
Xout2 = X(1,Nt+1:end);

for t = 1:length(Xout2),    % iterate over patterns
    x0 = Xin2(:,t);         % input/output training pair

    u1 = W0*x0 + b0;        % forward pass
    x1 = f(u1);
    u2 = W1*x1 + b1;
%    x2 = f(u2);            % network output
    Xpred2(t) = u2;
end

t = 1:length(Xout);         % time range of training set
t2 = Nt+(1:length(Xout2));  % time range of prediction set

figure;
plot(t,Xout,'b--', t,Xpred,'g-')
hold on
plot(t2,Xpred2,'r-', t2,Xout2,'b--')
hold off
axis(0,150, 0:50:150)
title('airline data, \mu = 0.01{/\itP}, symm = 1')
xlabel('months')
legend(' data', ' training set', ' prediction', 'location','se')

```

