A Step by Step Backpropagation Example

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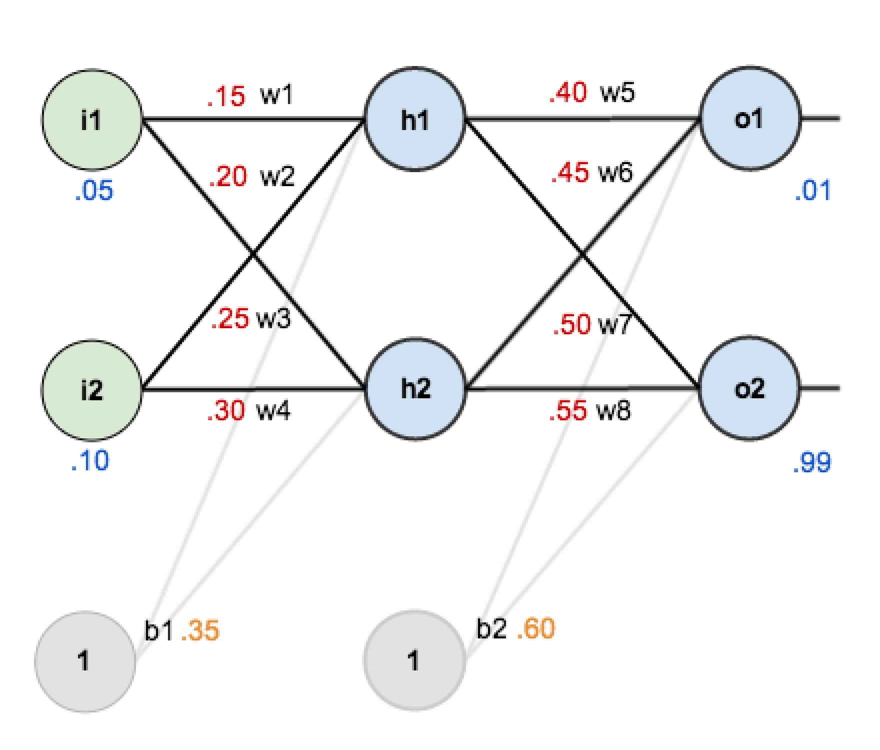
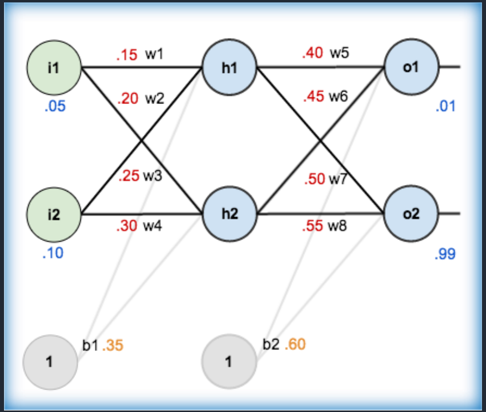

i1
.05
i2
.10
.15 w1
.20 w2
.25 w3
.30 w4
h1
h2
.40 w5
.45 w6
.50 w7
.55 w8
o1
.01
o2
.99
1
b1 .35
1
b2 .60

The Forward Pass



Here's how we calculate the total net input for h_1:

$$net_{h1} = w_1 * i_1 + w_2 * i_2 + b_1 * 1$$

$$net_{h1} = 0.15 * 0.05 + 0.2 * 0.1 + 0.35 * 1 = 0.3775$$

We then squash it using the logistic function to get the output of h_1:

$$out_{h1} = \frac{1}{1+e^{-net_{h1}}} = \frac{1}{1+e^{-0.3775}} = 0.593269992$$

Carrying out the same process for h_2 we get:

$$out_{h2} = 0.596884378$$

We repeat this process for the output layer neurons, using the output from the hidden layer neurons as inputs.

Here's the output for o_1:

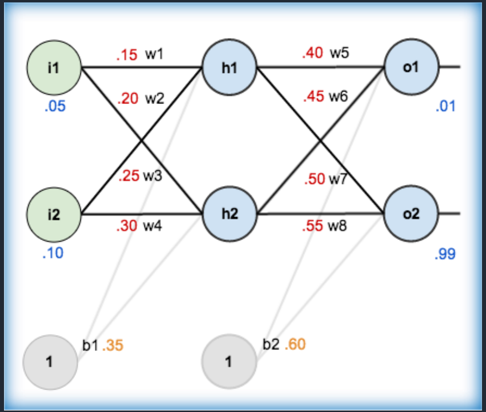
$$net_{o1} = w_5 * out_{h1} + w_6 * out_{h2} + b_2 * 1$$

$$net_{o1} = 0.4 * 0.593269992 + 0.45 * 0.596884378 + 0.6 * 1 = 1.105905967$$

$$out_{o1} = \frac{1}{1+e^{-net_{o1}}} = \frac{1}{1+e^{-1.105905967}} = 0.75136507$$

And carrying out the same process for o_2 we get:

$$out_{o2} = 0.772928465$$



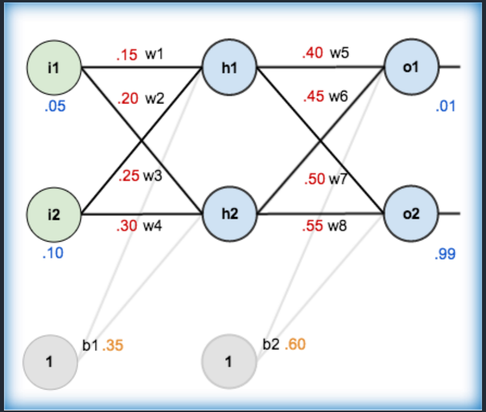
Calculating the Total Error

We can now calculate the error for each output neuron using the squared error function and sum them to get the total error:

$$E_{total} = \sum \frac{1}{2}(target - output)^2$$

Some sources refer to the target as the *ideal* and the output as the *actual*.

The $\frac{1}{2}$ is included so that exponent is cancelled when we differentiate later on. The result is eventually multiplied by a learning rate anyway so it doesn't matter that we introduce a constant here.



For example, the target output for o_1 is 0.01 but the neural network output 0.75136507, therefore its error is:

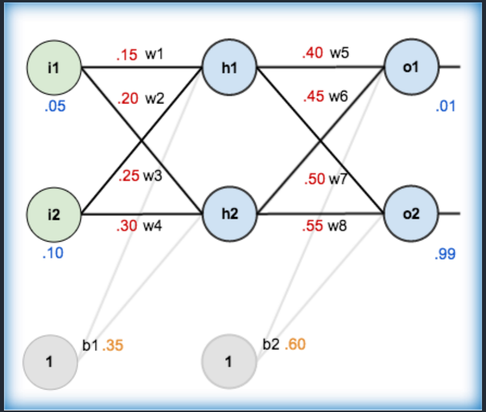
$$E_{o1} = \frac{1}{2}(target_{o1} - out_{o1})^2 = \frac{1}{2}(0.01 - 0.75136507)^2 = 0.274811083$$

Repeating this process for o_2 (remembering that the target is 0.99) we get:

$$E_{o2} = 0.023560026$$

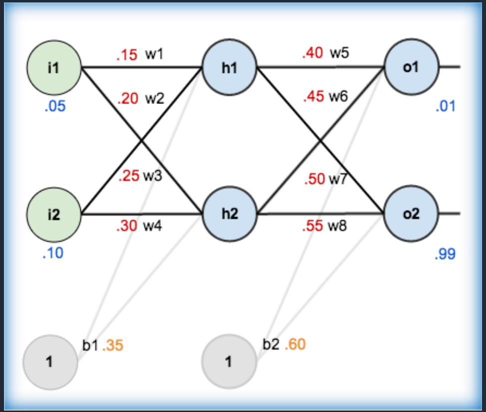
The total error for the neural network is the sum of these errors:

$$E_{total} = E_{o1} + E_{o2} = 0.274811083 + 0.023560026 = 0.298371109$$

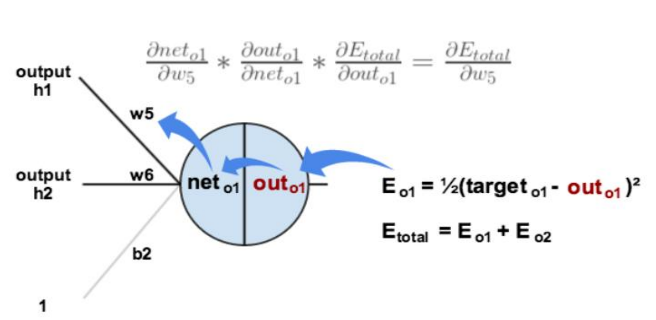


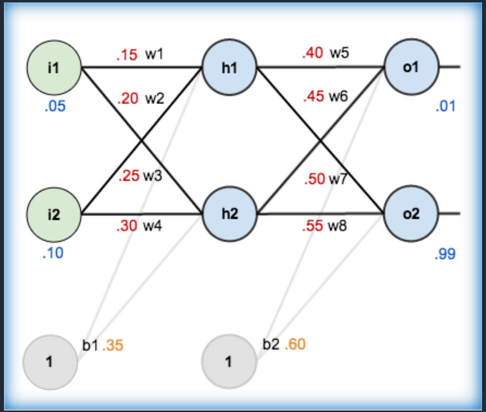
The Backwards Pass

Our goal with backpropagation is to update each of the weights in the network so that they cause the actual output to be closer the target output, thereby minimizing the error for each output neuron and the network as a whole.



Visually, here's what we're doing:





Output Layer

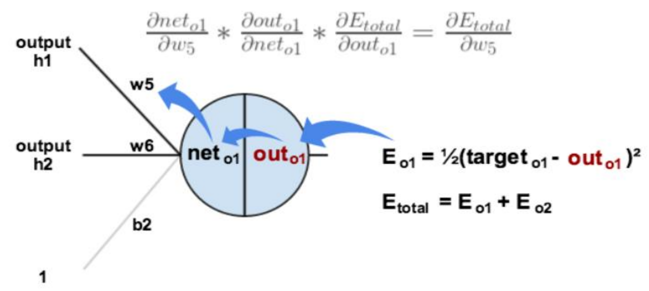
Consider w_5. We want to know how much a change in w_5 affects the total error, aka $\frac{\partial E_{total}}{\partial w_5}$.

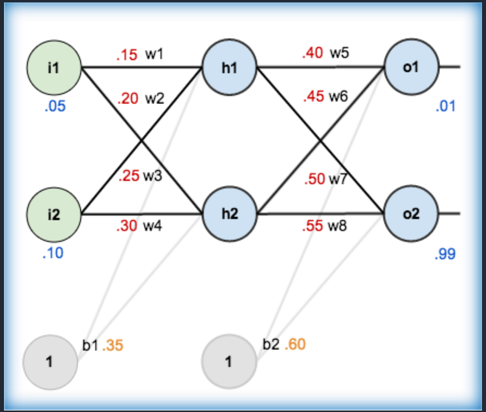
> $\frac{\partial E_{total}}{\partial w_5}$ is read as "the partial derivative of E_{total} with respect to w_5". You can also say "the gradient with respect to w_5".

By applying the chain rule we know that:

$$\frac{\partial E_{total}}{\partial w_5} = \frac{\partial E_{total}}{\partial out_{o1}} * \frac{\partial out_{o1}}{\partial net_{o1}} * \frac{\partial net_{o1}}{\partial w_5}$$

Visually, here's what we're doing:





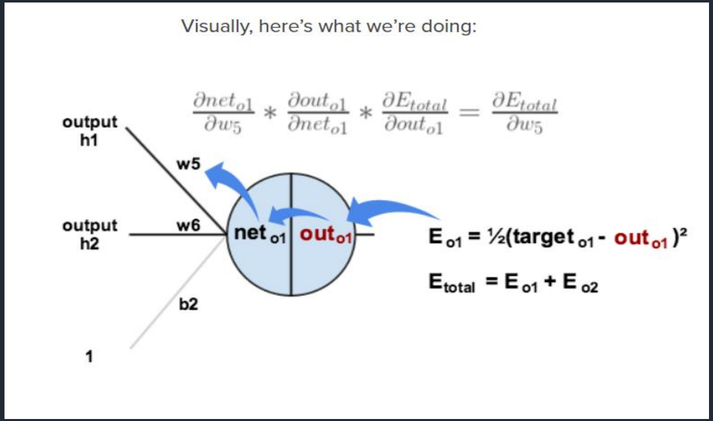
We need to figure out each piece in this equation.

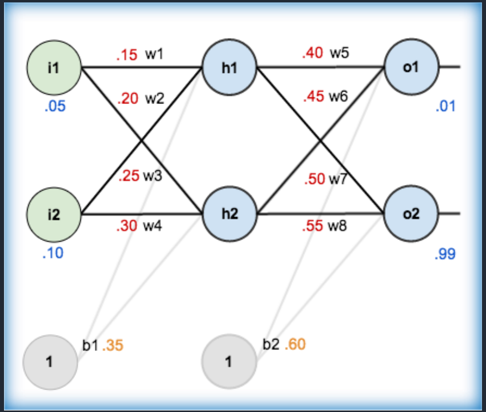
First, how much does the total error change with respect to the output?

$$E_{total} = \frac{1}{2}(target_{o1} - out_{o1})^2 + \frac{1}{2}(target_{o2} - out_{o2})^2$$

$$\frac{\partial E_{total}}{\partial out_{o1}} = 2 * \frac{1}{2}(target_{o1} - out_{o1})^{2-1} * -1 + 0$$

$$\frac{\partial E_{total}}{\partial out_{o1}} = -(target_{o1} - out_{o1}) = -(0.01 - 0.75136507) = 0.74136507$$





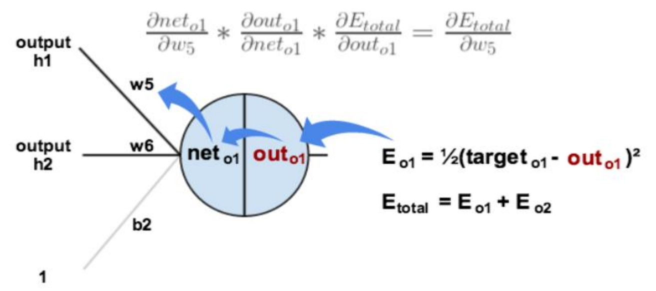
Next, how much does the output of o_1 change with respect to its total net input?

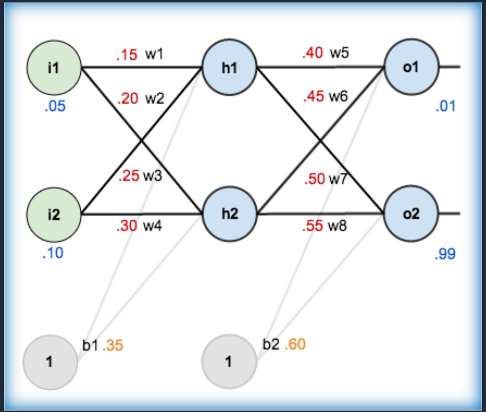
The partial derivative of the logistic function is the output multiplied by 1 minus the output:

$$out_{o1} = \frac{1}{1+e^{-net_{o1}}}$$

$$\frac{\partial out_{o1}}{\partial net_{o1}} = out_{o1}(1 - out_{o1}) = 0.75136507(1 - 0.75136507) = 0.186815602$$

Visually, here's what we're doing:



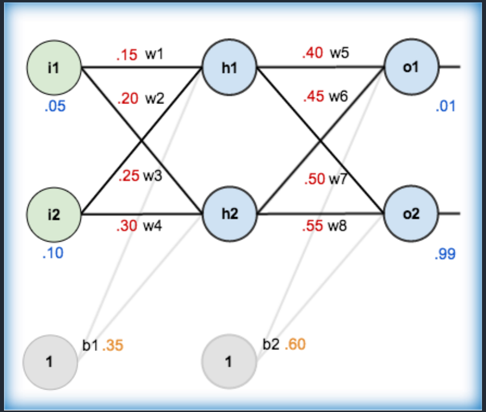


Finally, how much does the total net input of $o1$ change with respect to w_5?

$$net_{o1} = w_5 * out_{h1} + w_6 * out_{h2} + b_2 * 1$$

$$\frac{\partial net_{o1}}{\partial w_5} = 1 * out_{h1} * w_5^{(1-1)} + 0 + 0 = out_{h1} = 0.593269992$$

Updating the Weights



To decrease the error, we then subtract this value from the current weight (optionally multiplied by some learning rate, eta, which we'll set to 0.5):

$$w_5^+ = w_5 - \eta * \frac{\partial E_{total}}{\partial w_5} = 0.4 - 0.5 * 0.082167041 = 0.35891648$$

Some sources use α (alpha) to represent the learning rate, others use η (eta), and others even use ϵ (epsilon).

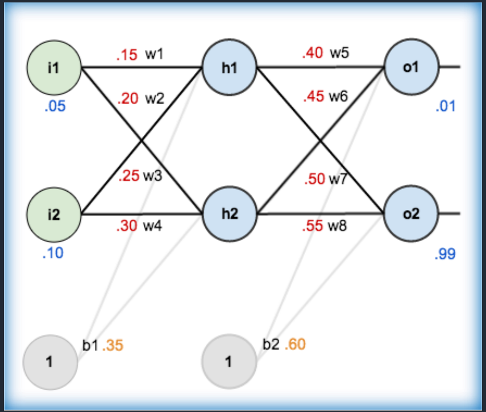
We can repeat this process to get the new weights w_6, w_7, and w_8:

$$w_6^+ = 0.408666186$$

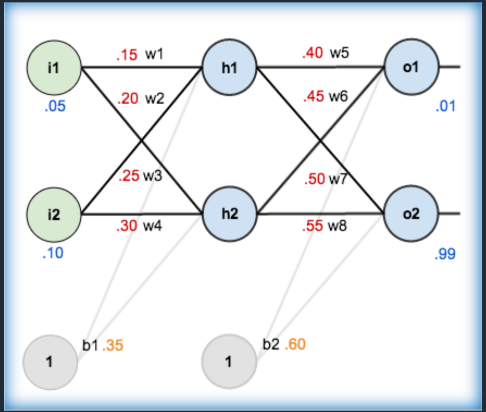
$$w_7^+ = 0.511301270$$

$$w_8^+ = 0.561370121$$

We perform the actual updates in the neural network *after* we have the new weights leading into the hidden layer neurons (ie, we use the original weights, not the updated weights, when we continue the backpropagation algorithm below).



Hidden Layer



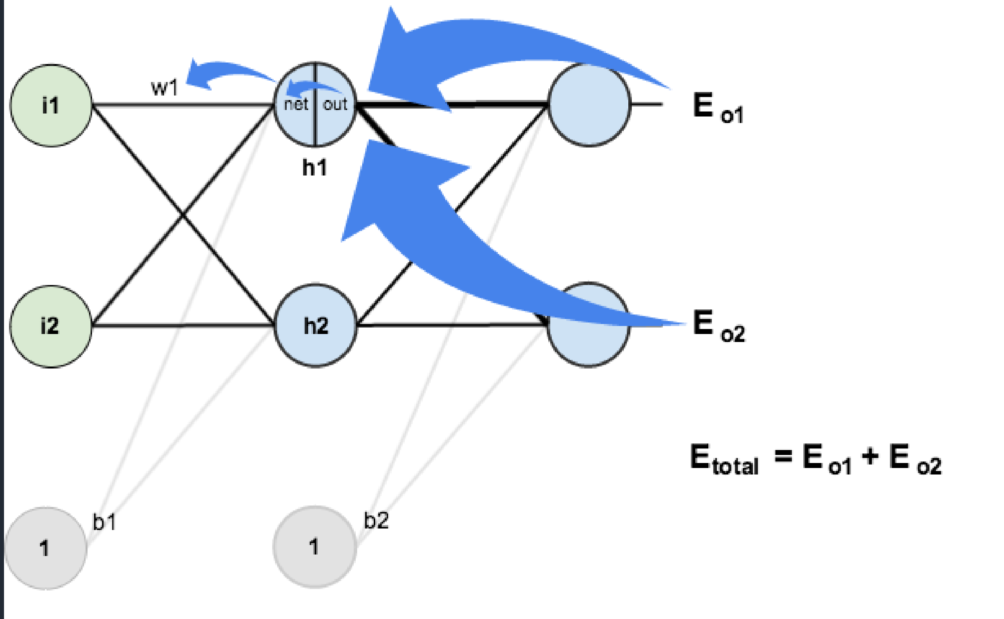
Next, we'll continue the backwards pass by calculating new values for w_1, w_2, w_3, and w_4.

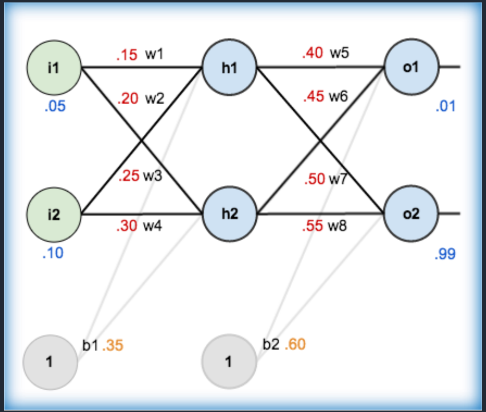
Big picture, here's what we need to figure out:

$$\frac{\partial E_{total}}{\partial w_1} = \frac{\partial E_{total}}{\partial out_{h1}} * \frac{\partial out_{h1}}{\partial net_{h1}} * \frac{\partial net_{h1}}{\partial w_1}$$

$$\frac{\partial E_{total}}{\partial w_1} = \frac{\partial E_{total}}{\partial out_{h1}} * \frac{\partial out_{h1}}{\partial net_{h1}} * \frac{\partial net_{h1}}{\partial w_1}$$

$$\frac{\partial E_{total}}{\partial out_{h1}} = \frac{\partial E_{o1}}{\partial out_{h1}} + \frac{\partial E_{o2}}{\partial out_{h1}}$$





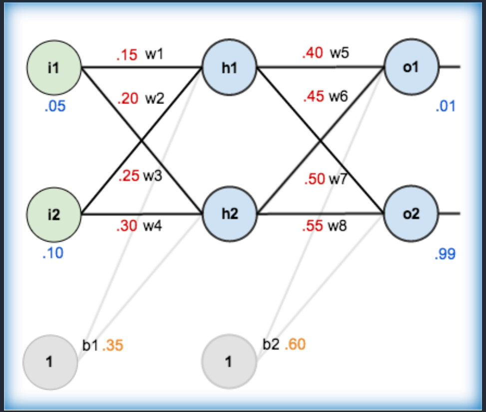
$$\frac{\partial E_{total}}{\partial out_{h1}} = \boxed{\frac{\partial E_{o1}}{\partial out_{h1}}} + \frac{\partial E_{o2}}{\partial out_{h1}}$$

Starting with $\frac{\partial E_{o1}}{\partial out_{h1}}$:

$$\frac{\partial E_{o1}}{\partial out_{h1}} = \frac{\partial E_{o1}}{\partial net_{o1}} * \frac{\partial net_{o1}}{\partial out_{h1}}$$

We can calculate $\frac{\partial E_{o1}}{\partial net_{o1}}$ using values we calculated earlier:

$$\frac{\partial E_{o1}}{\partial net_{o1}} = \frac{\partial E_{o1}}{\partial out_{o1}} * \frac{\partial out_{o1}}{\partial net_{o1}} = 0.74136507 * 0.186815602 = 0.138498562$$



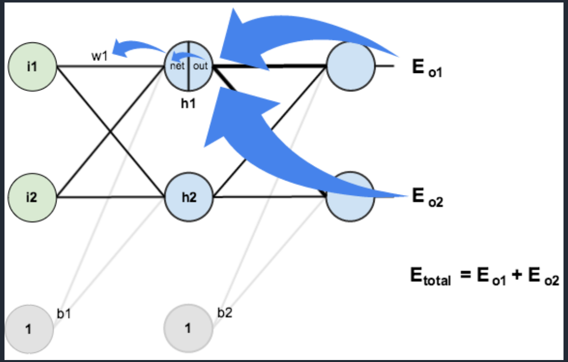
And $\frac{\partial net_{o1}}{\partial out_{h1}}$ is equal to w_5:

$$net_{o1} = w_5 * out_{h1} + w_6 * out_{h2} + b_2 * 1$$

$$\frac{\partial net_{o1}}{\partial out_{h1}} = w_5 = 0.40$$

Plugging them in:

$$\frac{\partial E_{o1}}{\partial out_{h1}} = \frac{\partial E_{o1}}{\partial net_{o1}} * \frac{\partial net_{o1}}{\partial out_{h1}} = 0.138498562 * 0.40 = 0.055399425$$

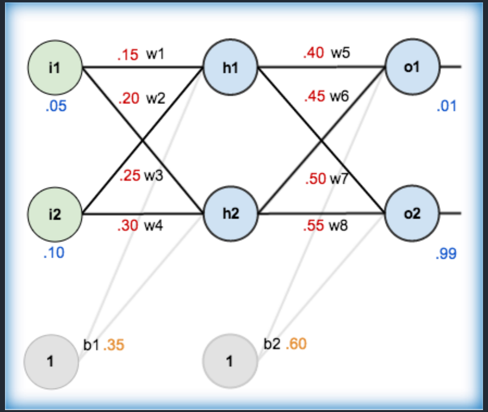


Following the same process for $\frac{\partial E_{o2}}{\partial out_{h1}}$, we get:

$$\frac{\partial E_{o2}}{\partial out_{h1}} = -0.019049119$$

Therefore:

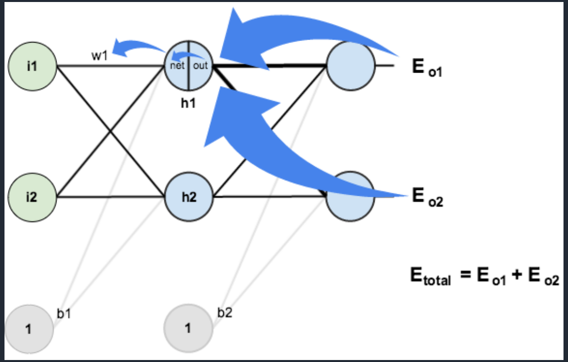
$$\frac{\partial E_{total}}{\partial out_{h1}} = \frac{\partial E_{o1}}{\partial out_{h1}} + \frac{\partial E_{o2}}{\partial out_{h1}} = 0.055399425 + -0.019049119 = 0.036350306$$



Now that we have $\frac{\partial E_{total}}{\partial out_{h1}}$, we need to figure out $\frac{\partial out_{h1}}{\partial net_{h1}}$ and then $\frac{\partial net_{h1}}{\partial w}$ for each weight:

$$out_{h1} = \frac{1}{1+e^{-net_{h1}}}$$

$$\frac{\partial out_{h1}}{\partial net_{h1}} = out_{h1}(1 - out_{h1}) = 0.59326999(1 - 0.59326999) = 0.241300709$$



We calculate the partial derivative of the total net input to h_1 with respect to w_1 the same as we did for the output neuron:

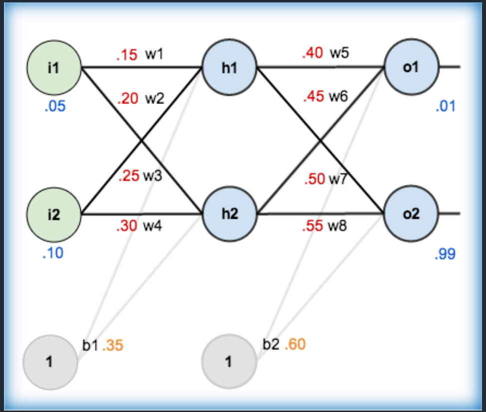
$$net_{h1} = w_1 * i_1 + w_3 * i_2 + b_1 * 1$$

$$\frac{\partial net_{h1}}{\partial w_1} = i_1 = 0.05$$

Putting it all together:

$$\frac{\partial E_{total}}{\partial w_1} = \frac{\partial E_{total}}{\partial out_{h1}} * \frac{\partial out_{h1}}{\partial net_{h1}} * \frac{\partial net_{h1}}{\partial w_1}$$

$$\frac{\partial E_{total}}{\partial w_1} = 0.036350306 * 0.241300709 * 0.05 = 0.000438568$$



We can now update w_1:

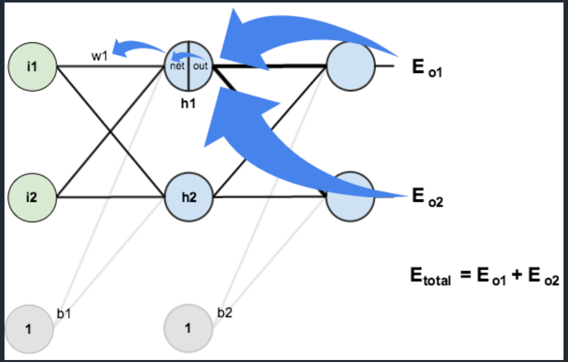
$$w_1^+ = w_1 - \eta * \frac{\partial E_{total}}{\partial w_1} = 0.15 - 0.5 * 0.000438568 = 0.149780716$$

Repeating this for w_2, w_3, and w_4

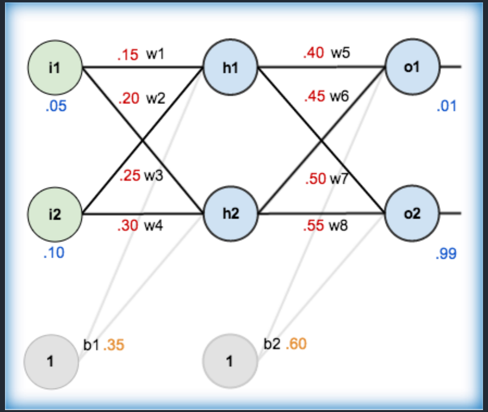
$$w_2^+ = 0.19956143$$

$$w_3^+ = 0.24975114$$

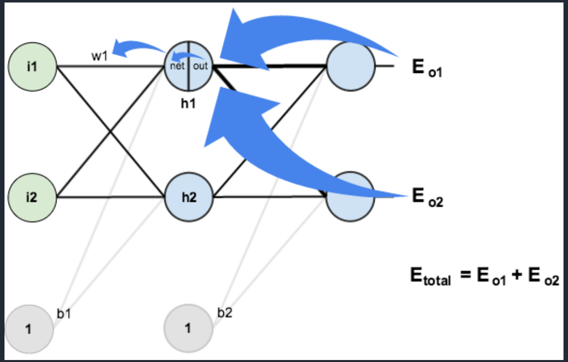
$$w_4^+ = 0.29950229$$



Summary



- We've updated all of our weights!
- When we fed forward the 0.05 and 0.1 inputs originally, the error on the network was 0.298371109.
- After this first round of backpropagation, the total error is now down to 0.291027924.
- It might not seem like much, but after repeating this process 10,000 times, for example, the error plummets to 0.0000351085.
- At this point, when we feed forward 0.05 and 0.1, the two outputs neurons generate 0.015912196 (vs 0.01 target) and 0.984065734 (vs 0.99 target).



ACKNOWLEDGEMENTS

https://mattmazur.com/2015/03/17/a-step-by-step-backpropagation-example/