

EE-613

Machine Learning for Engineers

Lab session – MLP

François Fleuret

November 20, 2019

Introduction

The objective of this practical session is to write from scratch a MLP in numpy and test it on a subset of MNIST. You have to download

<https://fleuret.org/ee613/files/lab-mlp.zip>

It contains a data file and an executable that prints the size of the train and test tensors when ran.

1 Activation function

Write the two functions

```
def sigma(x)
def dsigma(x)
```

that take as input a float tensor and returns a tensor of same size, obtained by applying component-wise respectively tanh, and the first derivative of tanh.

Hint: The functions should have no python loop, and use in particular `numpy.tanh`, `numpy.exp`, and the operator `**`. My versions are 36 and 60 character long.

2 Loss

Write the two functions

```
def loss(v, t)
def dloss(v, t)
```

that take as input two float tensors of same dimensions with `v` the predicted tensor and `t` the target one, and return respectively $\|t - v\|_2^2$, and a tensor of same size equal to the gradient of that quantity as a function of `v`.

Hint: The functions should have no python loop, and use in particular `numpy.sum`, and the operator `**`. My versions are 46 and 40 character long.

3 Forward and backward passes

Write a function

```
def forward_pass(w1, b1, w2, b2, x0)
```

whose arguments correspond to an input vector to the network, and the weight and bias of the two layers, and returns a tuple composed of the corresponding $x^{(0)}$, $s^{(1)}$, $x^{(1)}$, $s^{(2)}$, and $x^{(2)}$.

Write a function

```
def backward_pass(w1, b1, w2, b2,
                  x, s1, x1, s2, x2, dloss,
                  dl_dw1, dl_db1, dl_dw2, dl_db2)
```

whose arguments correspond to the network parameters, the quantities computed by the forward pass, the gradient of the loss wrt the output vector, and the tensors used to store the cumulated sums of the gradient on individual samples, and updates the latters according to the formula of the backward pass.

Hint: The functions should have no python loop, and use in particular the operator @, `np.transpose` and `np.reshape`, and the functions previously written. The main difficulty is to deal properly with the tensor size and transpose. My versions are 151 and 415 character long.

4 Training the network

Write the code to train and test a MLP with one hidden layer of 50 units. This network should have an input dimension of 784, which is the dimension of the MNIST training set, and an output dimension of 10, which is the number of classes.

Your code should:

1. Load the data using the provided `prologue.load_data` function, with one-hot label vectors and normalized inputs. Multiply the target label vectors by $\zeta = 0.9$ (so that they are strictly in the value range of \tanh).
2. Create the four weight and bias tensors, and fill them with random values sampled according to $\mathcal{N}(0, \epsilon)$ with $\epsilon = 1e - 6$.
3. Create the four tensors to sum up the gradients on individual samples, with respect to the weights and biases.
4. Perform 1,000 gradient steps with a step size η equal to 0.1 divided by the number of training samples.

Each of these steps requires to reset to zero the tensors for summing up the gradients, and doing a forward and a backward pass for each training example.

Compute and print the training loss, training error and test error after every step using the class of maximum response as the predicted one.

Hint: My solution is 1920 character long and achieves 1.0% training error and 10.20% test error with 50 hidden units. Using the 1,000 samples of the data set provided, it takes 3min20s to finish on a Intel i7 with no GPU.