Bidirectional Backpropagation

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Abstract—We extend backpropagation (BP) learning from ordinary unidirectional to bidirectional training of deep multilayer neural networks. This gives a form of backward chaining or inverse inference from an observed network output to a candidate input that produced the output. The trained network learns a bidirectional mapping and can apply to some inverse problems. A bidirectional multilayer neural network can exactly represent some invertible functions. We prove that a fixed three-layer network can always exactly represent any finite permutation function and its inverse. The forward pass computes the permutation function value. The backward pass computes the inverse permutation with the same weights and hidden neurons. A joint forward–backward error function allows BP learning in both directions without overwriting learning in either direction. The learning applies to classification and regression. The algorithms do not require that the underlying sampled function has an inverse. A trained regression network tends to map an output back to the centroid of its preimage set.

Index Terms—Backpropagation (BP) learning, backward chaining, bidirectional associative memory, function approximation, function representation, inverse problems.

I. BIDIRECTIONAL BACKPROPAGATION

We extend the familiar unidirectional backpropagation (BP) algorithm [1]–[5] to the bidirectional case. Unidirectional BP maps an input vector to an output vector by passing the input vector forward through the network’s visible and hidden neurons and its connection weights. Bidirectional BP (B-BP) combines this forward pass with a backward pass through the same neurons and weights. It does not use two separate feedforward or unidirectional networks.

B-BP training endows a multilayered neural network \( N: \mathbb{R}^n \rightarrow \mathbb{R}^p \) with a form of backward inference. The forward pass gives the usual predicted neural output \( N(x) \) given a vector input \( x \). The output vector value \( y = N(x) \) answers the what-if question that \( x \) poses: What would we observe if \( x \) occurred? What would be the effect? The backward pass answers the why question that \( y \) poses: Why did \( y \) occur? What type of input would cause \( y \)? Feedback convergence to a resonating bidirectional fixed-point attractor [6], [7] gives a long-term or equilibrium answer to both the what-if and why questions. This paper does not address the global stability of multilayered bidirectional networks.

Bidirectional neural learning applies to large-scale problems and big data because the BP algorithm scales linearly with training data. BP has time complexity \( O(n) \) for \( n \) training samples because both the forward and backward passes have complexity \( O(n) \). So the B-BP algorithm still has \( O(n) \) complexity because \( O(n) + O(n) = O(n) \). This linear scaling does not hold for most machine-learning algorithms. An example is the quadratic complexity \( O(n^2) \) of support-vector kernel methods [8].

We first show that multilayer bidirectional networks have sufficient power to exactly represent permutation mappings. These mappings are invertible and discrete. We then develop the B-BP algorithms that can approximate these and other mappings if the networks have enough hidden neurons.

A neural network \( N \) exactly represents a function \( f \) just in case \( N(x) = f(x) \) for all input vectors \( x \). Exact representation is much stronger than the more familiar property of function approximation: \( N(x) \approx f(x) \). Feedforward multilayer neural networks can uniformly approximate continuous functions on compact sets [9], [10]. Additive fuzzy systems are also uniform function approximators [11]. But additive fuzzy systems have the further property that they can exactly represent any real function if it is bounded [12]. This exact representation needs only two fuzzy rules because the rules absorb the function into their fuzzy sets. This holds more generally for generalized probability mixtures because the fuzzy rules define the mixed probability densities [13], [14].

Figs. 1 and 2 show bidirectional 3-layer networks of zero-threshold neurons. Both networks exactly represent the 3-bit permutation function \( f \) in Table I where \( \{-, -, +\} \) denotes \( \{-1, -1, 1\} \). So \( f \) is a self-bijection that rearranges the 8 vectors in the bipolar hypercube \( \{-1, 1\}^3 \). This \( f \) is just one of the 8! or 40320 permutation maps or rearrangements on the bipolar hypercube \( \{-1, 1\}^3 \). The forward pass converts the input bipolar vector \( (1, 1, 1) \) to the output bipolar vector \( (1, -1, 1) \). The backward pass converts \( (1, -1, 1) \) to \( (1, 1, 1) \) over the same fixed synaptic connection weights. These same weights and neurons similarly convert the other 7 input vectors in the first column of Table I to the corresponding 7 output vectors in the second column and vice versa.

Theorem 1 states that a multilayer bidirectional network can exactly represent any finite bipolar or binary permutation function. This result requires a hidden layer with \( 2^n \) hidden neurons for an \( n \)-bit permutation function on the bipolar hypercube \( \{-1, 1\}^n \). Fig. 3 shows such a network. Using so many hidden neurons is not practical or necessary in most real-world cases. The exact bidirectional representation in Fig. 1 uses only 4 hidden threshold neurons to represent the 3-bit permutation function. This was the smallest hidden layer that we found.
thresholds. The bidirectional network computes \( y = f(x) \) through the same weights and neurons. All neurons are bipolar and use zero thresholds to the output layer. The backward pass feeds the output bipolar vector \( y \) back through the weighted edges and the hidden layer of threshold neurons. It computes the inverse value \( f^{-1}(y) \) on the forward pass. It computes the inverse value \( f^{-1}(y) \) on the backward pass.

The learned approximation tends to improve if we add more hidden neurons. Many other bidirectional representations also use fewer than 8 hidden neurons.

We seek instead a practical learning algorithm that can learn bidirectional approximations from sample data. Fig. 2 shows a learned bidirectional representation of the same 3-bit permutation in Table I. It uses only 3 hidden neurons. The B-BP algorithm tuned the neurons’ threshold values as well as their connection weights. All the learned threshold values were near zero. We rounded them to zero to achieve the bidirectional representation with just 3 hidden neurons.

The rest of this paper derives the B-BP algorithm for regression and classification in both directions and for mixed classification–regression. This takes some care because training the weights in one direction tends to overwrite their BP training in the other direction. The B-BP algorithm solves this problem by minimizing a joint error function. The lone error function is cross entropy for unidirectional classification. It is squared error for unidirectional regression. Fig. 4 compares ordinary BP training and overwriting with B-BP training.

The learned approximation tends to improve if we add more hidden neurons. Fig. 5 shows that the B-BP training cross-entropy error falls as the number of hidden neurons grows when learning the 5-bit permutation in Table II.

The final sections show that similar B-BP algorithms hold for training double-classification networks and mixed classification–regression networks. The B-BP learning laws are the same for regression and classification subject to these conditions: regression minimizes the squared error and uses identity output neurons. Classification minimizes the cross entropy and uses softmax output neurons. Both cases maximize the network likelihood or log-likelihood function. Logistic input and output neurons give the same B-BP learning laws if the network minimizes the bipolar cross entropy in (114). We call this backpropagation invariance.

B-BP learning also approximates noninvertible functions. The algorithm tends to learn the centroid of many-to-one functions. Suppose that the target function \( f : \mathbb{R}^n \rightarrow \mathbb{R}^p \) is not one-to-one or injective. So it has no inverse \( f^{-1}(x) \) point mapping. But it does have a set-valued inverse or preimage pullback mapping \( f^{-1} : \mathbb{R}^p \rightarrow \mathbb{R}^n \) such that \( f^{-1}(B) = \{ x \in \mathbb{R}^n : f(x) \in B \} \) for any \( B \subset \mathbb{R}^p \). Suppose that the \( n \) input training samples \( x_1, \ldots, x_n \) map to the same output training sample \( y : f^{-1}(\{ y \}) = \{ x_1, \ldots, x_n \} \). Then B-BP learning tends to map \( y \) to the centroid \( \bar{x} \) of \( f^{-1}(\{ y \}) \) because the centroid minimizes the mean-squared error of regression.
II. BIDIRECTIONAL EXACT REPRESENTATION OF BIPOLAR PERMUTATIONS

This section proves that there exist multilayered neural networks that can exactly bidirectionally represent some invertible functions. We first define the network variables. The proof uses threshold neurons. The B-BP algorithms below use soft-threshold logistic sigmoids for hidden neurons.

A bidirectional neural network is a multilayer network $N : X \rightarrow Y$ that maps the input space $X$ to the output space $Y$ and conversely through the same set of weights. The forward pass uses the matrix transposes of the weight matrices that the forward pass uses. Such a network is a bidirectional associative memory or BAM [6], [7]. The original BAM theorem [6] states that any two-layer neural network is globally bidirectionally stable for any sole rectangular weight matrix $W$ with real entries.

The forward pass sends the input vector $x$ through the weight matrix $W$ that connects the input layer to the hidden layer. The result passes on through matrix $U$ to the output layer. The backward pass sends the output $y$ from the output layer back through the hidden layer to the input layer. Let $I$, $J$, and $K$ denote the respective numbers of input, hidden, and output neurons. Then the $I \times J$ matrix $W$ connects the input layer to the hidden layer. The $J \times K$ matrix $U$ connects the hidden layer to the output layer.

The hidden-neuron input $o^h_i$ has the affine form

$$ o^h_i = \sum_{j=1}^{J} w_{ij} a^h_j(x_i) + b^h_i $$

where weight $w_{ij}$ connects the $i$th input neuron to the $j$th hidden neuron, $a^h_j$ is the activation of the $j$th input neuron, and $b^h_i$ is the bias of the $j$th hidden neuron. The activation $a^h_j$ of the $j$th hidden neuron is a bipolar threshold

$$ a^h_j(o^h_j) = \begin{cases} -1 & \text{if } o^h_j \leq 0 \\ 1 & \text{if } o^h_j > 0. \end{cases} $$

The B-BP algorithm in the next section uses soft-threshold bipolar logistic functions for the hidden activations because such sigmoid functions are differentiable. The proof below also modifies the hidden thresholds to take on binary values in (14) and to fire with a slightly different condition.

The input $o^h_k$ to the $k$th output neuron from the hidden layer is also affine

$$ o^v_k = \sum_{j=1}^{J} u_{jk} a^h_j + b^v_k $$

where weight $u_{jk}$ connects the $j$th hidden neuron to the $k$th output neuron. Term $b^v_k$ is the additive bias of the $k$th output neuron. The output activation vector $a^v$ gives the predicted outcome or target on the forward pass. The $k$th output neuron has bipolar threshold activation $a^v_k$

$$ a^v_k(o^v_k) = \begin{cases} -1 & \text{if } o^v_k \leq 0 \\ 1 & \text{if } o^v_k > 0. \end{cases} $$

The forward pass of an input bipolar vector $x$ from Table I through the network in Fig. 1 gives an output activation vector $a^h$ that equals the table’s corresponding target vector $y$. The backward pass feeds $y$ from the output layer back through the hidden layer to the input layer. Then the backward-pass input $o^{hb}_j$ to the $j$th hidden neuron is

$$ o^{hb}_j = \sum_{k=1}^{K} u_{jk} a^v_k(y_k) + b^{hb}_j $$

where $y_k$ is the output of the $k$th output neuron. The term $a^v_k$ is the activation of the $k$th output neuron. The backward-pass activation of the $j$th hidden neuron $o^{hb}_j$ is

$$ o^{hb}_j(o^{hb}_j) = \begin{cases} -1 & \text{if } o^{hb}_j \leq 0 \\ 1 & \text{if } o^{hb}_j > 0. \end{cases} $$

The backward-pass input $o^{vb}_i$ to the $i$th input neuron is

$$ o^{vb}_i = \sum_{j=1}^{J} w_{ij} o^{hb}_j + b^{vb}_i $$

where $b^{vb}_i$ is the bias for the $i$th input neuron. The input-layer activation $a^{vb}_i$ gives the predicted value for the backward pass. The $i$th input neuron has bipolar activation

$$ a^{vb}_i(o^{vb}_i) = \begin{cases} -1 & \text{if } o^{vb}_i \leq 0 \\ 1 & \text{if } o^{vb}_i > 0. \end{cases} $$

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TABLE I
3-BIT BIPOLAR PERMUTATION FUNCTION $f$

Fig. 7 shows such an approximation for the noninvertible target function $f(x) = \sin x$. The forward regression approximates $\sin x$. The backward regression approximates the average or centroid of the two points in the preimage set of $y = \sin x$. Then $f^{-1}(\{y\}) = \{\sin^{-1}(y) = [\theta, \pi - \theta] \text{ for } 0 < \theta < (\pi/2) \text{ if } 0 < y < 1$. This gives the pullback’s centroid as $(\pi/2)$. The centroid equals $-(\pi/2)$ if $-1 < y < 0$.

B-BP differs from earlier neural approaches to approximating inverses. Hwang et al. [15] developed an inverse algorithm for query-based learning in binary classification. Their BP-based algorithm is not bidirectional. It instead exploits the data-weight inner-product input to neurons. It holds the weights constant while it tunes the data for a given output. Saad et al. [16], [17] have applied this inverse algorithm to problems in aerospace and elsewhere. B-BP also differs from the more recent bidirectional extreme-learning-machine algorithm that uses a two-stage learning process but in a unidirectional network [18].

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We can now state and prove the bidirectional representation theorem for bipolar permutations. The theorem also applies to binary permutations because the input and output neurons have bipolar threshold activations.

**Theorem 1 (Exact Bidirectional Representation of Bipolar Permutation Functions):** Suppose that the invertible function \( f : \{-1, 1\}^n \to \{-1, 1\}^n \) is a permutation. Then there exists a 3-layer bidirectional neural network \( N : \{-1, 1\}^n \to \{-1, 1\}^n \) that exactly represents \( f \) in the sense that \( N(\mathbf{x}) = f(\mathbf{x}) \) and that \( N^{-1}(\mathbf{x}) = f^{-1}(\mathbf{x}) \) for all \( \mathbf{x} \). The hidden layer has \( 2^n \) threshold neurons.

**Proof:** The proof constructs weight matrices \( \mathbf{W} \) and \( \mathbf{U} \) so that exactly one hidden neuron fires on both the forward and the backward passes. Fig. 3 shows the proof technique for the special case of a 3-bit bipolar permutation. We structure the network so that an input vector \( \mathbf{x} \) fires only one hidden neuron on the forward pass. The output vector \( \mathbf{y} = \mathbf{N}(\mathbf{x}) \) fires only the same hidden neuron on the backward pass.

The bipolar permutation \( f \) is a bijective map of the bipolar hypercube \( \{-1, 1\}^n \) onto itself. The bipolar hypercube contains the \( 2^n \) input bipolar column vectors \( \mathbf{x}_1, \mathbf{x}_2, \ldots, \mathbf{x}_{2^n} \). It likewise contains the \( 2^n \) output bipolar vectors \( \mathbf{y}_1, \mathbf{y}_2, \ldots, \mathbf{y}_{2^n} \). The network uses \( 2^n \) corresponding hidden threshold neurons. So \( J = 2^n \).

Matrix \( \mathbf{W} \) connects the input layer to the hidden layer. Matrix \( \mathbf{U} \) connects the hidden layer to the output layer. Define \( \mathbf{W} \) so that its columns list all \( 2^n \) bipolar input vectors. Define \( \mathbf{U} \) so that the columns of its transpose \( \mathbf{U}^T \) list all \( 2^n \) transposed bipolar output vectors:

\[
\mathbf{W} = \begin{bmatrix} \mathbf{x}_1 & \mathbf{x}_2 & \ldots & \mathbf{x}_{2^n} \end{bmatrix}
\]

\[
\mathbf{U}^T = \begin{bmatrix} \mathbf{y}_1 & \mathbf{y}_2 & \ldots & \mathbf{y}_{2^n} \end{bmatrix}
\]

We show next both that these weight matrices fire only one hidden neuron and that the forward pass of any input vector \( \mathbf{x}_n \) gives the corresponding output vector \( \mathbf{y}_n \). Assume that each neuron has zero bias.

Pick a bipolar input vector \( \mathbf{x}_m \) for the forward pass. Then the input activation vector \( \mathbf{a}^x(\mathbf{x}_m) = ([a_1^x(x_m^1), a_2^x(x_m^2), \ldots, a_{2^n}^x(x_m^{2^n})]) \) equals the input bipolar vector \( \mathbf{x}_m \) because the input activations (9) are bipolar threshold functions with zero threshold. So \( \mathbf{a}^x \) equals \( \mathbf{x}_m \) because the vector space is bipolar \( \{-1, 1\}^n \).

The hidden layer input \( \mathbf{o}^h \) is the same as (2). It has the matrix-vector form

\[
\mathbf{o}^h = \mathbf{W}^T \mathbf{a}^x
\]

\[
= \mathbf{W}^T \mathbf{x}_m
\]

\[
= ([o_1^h, o_2^h, \ldots, o_{2^n}^h])^T
\]

\[
= ([x_1^T \mathbf{x}_m, x_2^T \mathbf{x}_m, \ldots, x_{2^n}^T \mathbf{x}_m])^T \tag{12}
\]

since \( o_j^h \) is the inner product of the bipolar vectors \( x_j \) and \( x_m \) from the definition of \( \mathbf{W} \).

The inner product \( o_j^h \) to the \( j \)th neuron of the hidden layer obeys \( o_j^h = n \) when \( j = m \). It obeys \( o_j^h < n \) when \( j \neq m \). This holds because the vectors \( x_j \) are bipolar with scalar components in \( \{-1, 1\} \). The magnitude of a bipolar vector in \( \{-1, 1\}^n \) is \( \sqrt{n} \). The inner product \( x_j^T \mathbf{x}_m \) is a maximum when both vectors have the same direction. This occurs when \( j = m \). The inner product is otherwise less than \( n \). Fig. 3 shows a bidirectional neural network that fires just the sixth hidden neuron. The weights for the network in Fig. 3 are

\[
\mathbf{W} = \begin{bmatrix} 1 & 1 & 1 & 1 & -1 & -1 & -1 & -1 \\ 1 & 1 & -1 & -1 & 1 & 1 & -1 & -1 \\ 1 & -1 & 1 & -1 & 1 & 1 & 1 & -1 \\ -1 & 1 & 1 & -1 & -1 & -1 & 1 & 1 \end{bmatrix}
\]

\[
\mathbf{U}^T = \begin{bmatrix} -1 & -1 & 1 & 1 & -1 & -1 & 1 & 1 \\ 1 & 1 & 1 & 1 & -1 & -1 & 1 & 1 \\ 1 & 1 & 1 & 1 & -1 & -1 & 1 & 1 \\ -1 & -1 & -1 & 1 & -1 & -1 & -1 & -1 \end{bmatrix}.
\]

Now comes the key step in the proof. Define the hidden activation \( o_j^h \) as a binary (not bipolar) threshold function where \( n \) is the threshold value

\[
o_j^h = \begin{cases} 1 & \text{if } o_j^h \geq n \\ 0 & \text{if } o_j^h < n \end{cases} \tag{14}
\]
Then the hidden-layer activation $a^h$ is the unit bit vector $(0, 0, \ldots, 1, \ldots, 0)^T$, where $a^h_j = 1$ when $j = m$ and $a^h_j = 0$ when $j \neq m$. This holds because all $2^n$ bipolar vectors $x_m$ in $[-1, 1]^n$ are distinct. So exactly one of these $2^n$ vectors achieves the maximal inner-product value $n = x_m^T x_m$. So $a^h_j(o^h_j) = 0$ for $j \neq m$ and $a^h_m(o^h_m) = 1$. The bidirectional network in Fig. 3 represents the 3-bit bipolar permutation in Table I.

The input vector $o^v$ to the output layer is

$$o^v = U^T a^h = \sum_{j=1}^n y_j d^h_j = y_m$$

(15)

where $d^h_j$ is the activation of the $j$th hidden neuron. The activation $a^v$ of the output layer is

$$a^v(o^v_j) = \begin{cases} 1 & \text{if } o^v_j \geq 0 \\ -1 & \text{if } o^v_j < 0 \end{cases}$$

(16)

The output layer activation leaves $o^v$ unchanged because $o^v$ equals $y_m$ and because $y_m$ is a vector in $[-1, 1]^n$. So

$$a^v = y_m.$$  

(17)

So the forward pass of an input vector $x_m$ through the network yields the desired corresponding output vector $y_m$ if $y_m = f(x_m)$ for the bipolar permutation map $f$.

Consider next the backward pass through the network $N$. The backward pass propagates the output vector $y_m$ through the hidden layer back to the input layer. The hidden layer input $o^{hb}$ has the same inner-product form as in (6):

$$o^{hb} = y_m$$

(18)

where $o^{hb} = (y_1^Ty_m, y_2^Ty_m, \ldots, y_n^Ty_m, y_1^Ty_m)^T$.

The input $o^{jhb}$ of the $j$th neuron in the hidden layer equals the inner product of $y_j$ and $y_m$. So $o^{jhb} = n$ when $j = m$. But now $o^{jhb} < n$ when $j \neq m$. This holds because again the magnitude of a bipolar vector in $[-1, 1]^n$ is $\sqrt{n}$. The inner product $o^{jhb}$ is a maximum when vectors $y_m$ and $y_j$ lie in the same direction. The activation $a^{jhb}$ for the hidden layer has the same components as in (14). So the hidden-layer activation $a^{jhb}$ again equals the unit bit vector $(0, 0, \ldots, 1, \ldots, 0)^T$ where $a^{jhb}_j = 1$ when $j = m$ and $a^{jhb}_j = 0$ when $j \neq m$.

Then the input vector $o^{vb}$ for the input layer is

$$o^{vb} = W a^{hb} = \sum_{j=1}^n x_j a^{hb}_j = x_m.$$  

(19)

The $i$th input neuron has a threshold activation that is the same as

$$a^{ihb}(x^i_m) = \begin{cases} 1 & \text{if } x^i_m \geq 0 \\ -1 & \text{if } x^i_m < 0 \end{cases}$$

(20)

where $a^{ihb}_i$ is the input of $i$th neuron in the input layer. This activation leaves $o^{vb}$ unchanged because $o^{vb}$ equals $x_m$ and because the vector $x_m$ lies in $[-1, 1]^n$. So

$$a^{hb} = o^{vb}$$

(21)

(22)

(23)

(24)

(25)

(26)

So the backward pass of any target vector $y_m$ yields the desired input vector $x_m$ if $f^{-1}(y_m) = x_m$. This completes the backward pass and the proof.

III. BIDIRECTIONAL BACKPROPAGATION ALGORITHMS

A. Double Regression

We now derive the first of three B-BP learning algorithms. The first case is double regression where the network performs regression in both directions.

B-BP training minimizes both the forward error $E_f$ and backward error $E_b$. B-BP alternates between backward training and forward training. Forward training minimizes $E_f$ while holding $E_b$ constant. Backward training minimizes $E_b$ while holding $E_f$ constant. $E_f$ is the error at the output layer. $E_b$ is the error at the input layer. Double regression uses squared error for both error functions.

The forward pass sends the input vector $x$ through the hidden layer to the output layer. The network uses only one hidden layer for simplicity and with no loss of generality. The B-BP double-regression algorithm applies to any number of hidden layers in a deep network.

The hidden-layer input values $o^{h}$ are the same as in (2). The $j$th hidden activation $a^{j}$ is the binary logistic map

$$a^{j}(o^{j}_k) = \frac{1}{1 + e^{-o^{j}_k}}$$

(27)

where (4) gives the input $o^{v}_k$ to the $k$th output neuron. The hidden activations can be logistic or any other sigmoidal function so long as they are differentiable. The activation for an output neuron is the identity function

$$a^{v}_k = o^{v}_k$$

(28)

(29)

(30)
The input \( a_i^h \) for the \( i \)th input neuron is the same as (8). The activation at the input layer is the identity function

\[
a_i^h (a_i^h) = a_i^h.
\]  

(31)

A nonlinear sigmoid (or Gaussian) activation can replace the linear function.

The backward-pass error \( E_b \) is also squared error

\[
E_b = \frac{1}{2} \sum_{i=1}^l (x_i - a_i^l)^2.
\]  

(32)

The partial derivative of the hidden-layer activation in the forward direction is

\[
\frac{\partial a^h}{\partial a_j^h} = \frac{\partial}{\partial a_j^h} \left( \frac{1}{1 + e^{-a_j^h}} \right) = \frac{e^{-a_j^h}}{(1 + e^{-a_j^h})^2} \]  

(33)

\[
= \frac{1}{1 + e^{-a_j^h}} \left[ 1 - \frac{1}{1 + e^{-a_j^h}} \right] \]  

(34)

\[
= a_j^h (1 - a_j^h). \]  

(35)

Let \( a^h_j'^{'} \) denote the derivative of \( a_j^h \) with respect to the inner-product term \( a^h_k \). We again use the superscript \( b \) to denote the backward pass.

The partial derivative of \( E_f \) with respect to the weight \( u_{jk} \) is

\[
\frac{\partial E_f}{\partial u_{jk}} = \frac{1}{2} \frac{\partial}{\partial u_{jk}} \sum_{k=1}^K (y_k - a_k^y)^2 = \frac{\partial E_f}{\partial a_k^y} \frac{\partial a_k^y}{\partial a_j^h} \frac{\partial a_j^h}{\partial u_{jk}} = (a_k^y - y_k) a_j^h. \]  

(36)

The partial derivative of \( E_f \) with respect to \( w_{ij} \) is

\[
\frac{\partial E_f}{\partial w_{ij}} = \frac{1}{2} \frac{\partial}{\partial w_{ij}} \sum_{k=1}^K (y_k - a_k^y)^2 = \frac{\partial E_f}{\partial a_k^y} \frac{\partial a_k^y}{\partial a_i^b} \frac{\partial a_i^b}{\partial w_{ij}} = \sum_{k=1}^K (a_k^y - y_k) u_{jk} a_j^h \]  

(37)

where \( a^h_j'^{'} \) is the same as in (36). The partial derivative of \( E_f \) with respect to the bias \( b^h_i \) of the \( i \)th output neuron is

\[
\frac{\partial E_f}{\partial b^h_i} = \frac{1}{2} \frac{\partial}{\partial b^h_i} \sum_{k=1}^K (y_k - a_k^y)^2 = \frac{\partial E_f}{\partial a_k^y} \frac{\partial a_k^y}{\partial a_i^b} \frac{\partial a_i^b}{\partial b^h_i} = a_k^y - y_k. \]  

(38)

The partial derivative of \( E_f \) with respect to the bias \( b^h_i \) of the \( j \)th hidden neuron is

\[
\frac{\partial E_f}{\partial b^h_j} = \frac{1}{2} \frac{\partial}{\partial b^h_j} \sum_{k=1}^K (y_k - a_k^y)^2 \]  

(39)

\[
= \frac{\partial E_f}{\partial a_k^y} \frac{\partial a_k^y}{\partial a_j^b} \frac{\partial a_j^b}{\partial b^h_j} = \sum_{k=1}^K (a_k^y - y_k) u_{jk} a_j^h. \]  

(40)

\[
= \sum_{k=1}^K (a_k^y - y_k) u_{jk} a_j^h. \]  

(41)

\[
= \sum_{k=1}^K (a_k^y - y_k) u_{jk} a_j^h. \]  

(42)

The partial derivative of \( E_f \) with respect to \( w_{ij} \) is

\[
\frac{\partial E_b}{\partial w_{ij}} = \frac{1}{2} \frac{\partial}{\partial w_{ij}} \sum_{k=1}^K (y_k - a_k^y)^2 \]  

(43)

\[
= \sum_{k=1}^K (a_k^y - y_k) w_{ij} a_j^h. \]  

(44)

where \( a^h_j'^{'} \) is the same as in (52). The partial derivative of \( E_b \) with respect to the bias \( b^h_i \) of the \( i \)th input neuron is

\[
\frac{\partial E_b}{\partial b^h_i} = \frac{1}{2} \frac{\partial}{\partial b^h_i} \sum_{k=1}^l (x_k - a_k^i)^2 \]  

(45)

\[
= \frac{\partial E_b}{\partial a_k^i} \frac{\partial a_k^i}{\partial a_i^b} \frac{\partial a_i^b}{\partial b^h_i} = \sum_{k=1}^l (a_k^i - x_k) a_i^b. \]  

(46)

\[
= \sum_{k=1}^l (a_k^i - x_k) a_i^b. \]  

(47)

where \( a^h_j'^{'} \) is the same as in (36).

The partial derivative of \( E_b \) with respect to \( u_{jk} \) is

\[
\frac{\partial E_b}{\partial u_{jk}} = \frac{1}{2} \frac{\partial}{\partial u_{jk}} \sum_{k=1}^l (x_k - a_k^i)^2 \]  

(48)

\[
= \sum_{k=1}^l (a_k^i - x_k) u_{jk} a_j^h. \]  

(49)

\[
= \sum_{k=1}^l (a_k^i - x_k) u_{jk} a_j^h. \]  

(50)

\[
= \sum_{k=1}^l (a_k^i - x_k) u_{jk} a_j^h. \]  

(51)

\[
= \sum_{k=1}^l (a_k^i - x_k) u_{jk} a_j^h. \]  

(52)
The partial derivative of $E_b$ with respect to the bias $b^b_j$ of $j$th hidden neuron is

$$\frac{\partial E_b}{\partial b^b_j} = \frac{1}{2} \sum_{i=1}^{l} (x_i - a^b_i)^2$$

where $a^b_i = \sigma(b^b_i + \sum_{j=1}^{K} \theta_{ij} a^h_j)$.

The error function at the output layer is the forward-pass error $E_b$. The error function at the output layer is the forward-pass error $E_f$.

The above update laws for forward regression have the final form (for learning rate $\eta > 0$):

$$u^{(n+1)}_j = u^{(n)}_j - \eta (a^b_j - y_j) a^b_j$$

$$w^{(n+1)}_{ij} = w^{(n)}_{ij} - \eta \left( \sum_{k=1}^{K} (a^b_k - y_k) u_j a^h_j x_i \right)$$

$$b^{b(n+1)}_j = b^{b(n)}_j - \eta \left( \sum_{k=1}^{K} (a^b_k - y_k) u_j a^h_j \right)$$

$$b^{h(n+1)}_k = b^{h(n)}_k - \eta (a^y_k - y_k).$$

The dual update laws for backward regression have the final form

$$u^{(n+1)}_j = u^{(n)}_j - \eta \left( \sum_{i=1}^{l} (a^b_i - x_i) w_{ij} a^h_j y_k \right)$$

$$w^{(n+1)}_{ij} = w^{(n)}_{ij} - \eta (a^b_i - x_i) a^h_j$$

$$b^{h(n+1)}_k = b^{h(n)}_k - \eta (a^b_i - x_i)$$

$$b^{b(n+1)}_j = b^{b(n)}_j - \eta \left( \sum_{i=1}^{l} (a^b_i - x_i) w_{ij} a^h_j \right).$$

B-BP training minimizes $E_f$ while holding $E_b$ constant. It then minimizes $E_b$ while holding $E_f$ constant. Equations (65)–(68) state the update rules for forward training. Equations (69)–(72) state the update rules for backward training. Each training iteration involves forward training and then backward training.

Algorithm 1 summarizes the B-BP algorithm. It shows how to combine forward and backward training in B-BP. Fig. 6 shows how double-regression B-BP approximates the invertible function $f(x) = 0.5\sigma(6x + 3) + 0.5\sigma(4x - 1.2)$ if $\sigma(x)$ denotes the bipolar logistic function in (1). The approximation used a deep 8-layer network with six layers of ten bipolar logistic neurons each. The input and output layer each contained only a single identity neuron.

B. Double Classification

We now derive a B-BP algorithm where the network’s forward pass acts as a classifier network and so does its backward pass. We call this double classification.
softmax activations or many other functions. Hidden activations can also be ReLU or hyperbolic tangents forward error forward error.

The forward pass sends the input vector \( \mathbf{x} \) through the hidden layer to the output layer. The input activation vector \( \mathbf{a}^x \) is the vector \( \mathbf{x} \).

We assume only one hidden layer for simplicity. The derivation applies to deep networks with any number of hidden layers. The input to the \( j \)th hidden neuron \( o_j^h \) has the same linear form as in (2). The \( j \)th hidden activation \( a_j^h \) is the same ordinary unit-interval-valued logistic function in (27). The input \( o_j^h \) to the \( k \)th output neuron is the same as in (4). The hidden activations can also be ReLU or hyperbolic tangents or many other functions.

The forward classifier’s output-layer neurons use Gibbs or softmax activations
\[
a_k^y = \frac{e^{(o_k^y)}}{\sum_{l=1}^{K} e^{(o_l^y)}}
\]

where \( a_k^y \) is the activation of the \( k \)th output neuron. Then the forward error \( E_f \) is the cross entropy
\[
E_f = -\sum_{k=1}^{K} y_k \ln a_k^y
\]

between the binary target values \( y_k \) and the actual output activations \( a_k^y \).

We next describe the backward pass through the classifier network. The backward pass sends the output target vector \( \mathbf{y} \) through the hidden layer to the input layer. So the initial activation vector \( \mathbf{a}^x \) equals the target vector \( \mathbf{y} \). The input to the \( j \)th neuron of the hidden layer \( o_j^h \) has the same linear form as (6). The activation of the \( j \)th hidden neuron is the same as (30).

The backward pass input to the \( i \)th input neuron is also the same as (8). The input activation is Gibbs or softmax
\[
a_i^{ib} = \frac{e^{(o_i^{ib})}}{\sum_{l=1}^{K} e^{(o_l^{ib})}}
\]

where \( a_i^{ib} \) is the backward pass activation for the \( i \)th input neuron of the input neuron. Then the backward error \( E_b \) is the cross entropy
\[
E_b = -\sum_{i=1}^{I} x_i \ln a_i^{ib}
\]

where \( x_i \) is the target value of the \( i \)th input neuron.

The partial derivatives of the hidden activation \( a_j^h \) and \( a_j^{ib} \) are the same as in (36) and (52).

The partial derivative of the output activation \( a_k^y \) for the forward classification pass is
\[
\frac{\partial a_k^y}{\partial a_k^y} = \frac{\partial}{\partial o_k^y} \left( \frac{e^{(o_k^y)}}{\sum_{l=1}^{K} e^{(o_l^y)}} \right)
\]

\[
= \frac{e^{(o_k^y)} \left( \sum_{l=1}^{K} e^{(o_l^y)} \right) - e^{(o_k^y)} e^{(o_k^y)}}{\left( \sum_{l=1}^{K} e^{(o_l^y)} \right)^2}
\]

\[
= \frac{e^{(o_k^y)} \left( \sum_{l=1}^{K} e^{(o_l^y)} - e^{(o_k^y)} \right)}{\left( \sum_{l=1}^{K} e^{(o_l^y)} \right)^2}
\]

\[
= a_k^y \left( 1 - a_k^y \right).
\]

The partial derivative when \( l \neq k \) is
\[
\frac{\partial a_k^y}{\partial a_l^y} = \frac{\partial}{\partial o_l^y} \left( \frac{e^{(o_l^y)}}{\sum_{m=1}^{K} e^{(o_m^y)}} \right)
\]

\[
= -e^{(o_l^y)} e^{(o_l^y)}
\]

\[
= -a_l^y a_k^y.
\]

So the partial derivative of \( a_k^y \) with respect to \( a_l^y \) is
\[
\frac{\partial a_k^y}{\partial a_l^y} = \begin{cases} -a_k^y a_l^y & \text{if } l \neq k \\ a_k^y & \text{if } l = k. \end{cases}
\]

Denote this derivative as \( a_k^{y'} \). The derivative \( a_i^{ib'} \) of the backward classification pass has the same form because both sets of classifier neurons have softmax activations.

The partial derivative of the forward cross entropy \( E_f \) with respect to \( u_{jk} \) is
\[
\frac{\partial E_f}{\partial u_{jk}} = -\frac{\partial}{\partial u_{jk}} \sum_{k=1}^{K} y_k \ln a_k^y
\]

\[
= \sum_{k=1}^{K} \left( \frac{\partial E_f}{\partial a_k^y} \frac{\partial a_k^y}{\partial a_l^y} \frac{\partial a_l^y}{\partial u_{jk}} \right)
\]

\[
= \left( y_k \frac{a_k^y}{a_k^y - y_k} \right) a_j^h - \sum_{i \neq k} y_i a_i^h a_j^h \left( 1 - a_k^y \right)
\]

\[
= \left( a_k^y - y_k \right) a_j^h.
\]
The partial derivative of the forward cross entropy $E_f$ with respect to the bias $b_k^y$ of the $k$th output neuron is

$$ \frac{\partial E_f}{\partial b_k^y} = \frac{\partial}{\partial b_k^y} \sum_{k=1}^{K} y_k \ln a_k^y = k \left( \frac{\partial E_f}{\partial a_k^y} \frac{\partial a_k^y}{\partial b_k^y} \right) = -\left( \frac{y_k}{a_k^y} (1 - a_k^y) a_k^y - \sum_{l \neq k} y_l a_l^y a_l^y \right) = a_k^y - y_k. \tag{97} $$

Equations (93) and (97) show that the derivatives of $E_f$ with respect to $u_k$ and $b_k^y$ for double classification are the same as for double regression in (39) and (45). Thus, the activations of the hidden neurons are the same as for double regression. So the derivatives of $E_f$ with respect to $w_{ij}$ and $b_j^y$ are the same as the respective ones in (42) and (48).

The partial derivative of $E_b$ with respect to $w_{ij}$ is

$$ \frac{\partial E_b}{\partial w_{ij}} = \frac{\partial}{\partial w_{ij}} \sum_{i=1}^{l} x_i \ln a_i^{ab} = l \left( \frac{\partial E_b}{\partial a_i^{ab}} \frac{\partial a_i^{ab}}{\partial w_{ij}} \right) = -\left( \frac{x_i}{a_i^{ab}} (1 - a_i^{ab}) a_i^{ab} - \sum_{l \neq i} \frac{x_l}{a_l^{ab}} a_l^{ab} a_i^{ab} \right) = (a_i^{ab} - x_i) a_i^{ab}. \tag{101} $$

The partial derivative of $E_b$ with respect to the bias $b_i^y$ of the $i$th input neuron is

$$ \frac{\partial E_b}{\partial b_i^y} = \frac{\partial}{\partial b_i^y} \sum_{i=1}^{l} x_i \ln a_i^{ab} = l \left( \frac{\partial E_b}{\partial a_i^{ab}} \frac{\partial a_i^{ab}}{\partial b_i^y} \right) = -\left( \frac{x_i}{a_i^{ab}} (1 - a_i^{ab}) a_i^{ab} - \sum_{l \neq i} \frac{x_l}{a_l^{ab}} a_l^{ab} a_i^{ab} \right) = a_i^{ab} - x_i. \tag{105} $$

Equations (101) and (105) likewise show that the derivatives of $E_b$ with respect to $w_{ij}$ and $b_i^y$ for double classification are the same as for double regression in (53) and (59). Thus, the activations of the hidden neurons are the same as for double regression. So the derivatives of $E_b$ with respect to $u_k$ and $b_j^y$ are the same as the respective ones in (58) and (64).

B-BP training for double classification also alternates between minimizing $E_f$ while holding $E_b$ constant and minimizing $E_b$ while holding $E_f$ constant. The forward and backward errors are again cross entropies.

The update laws for forward classification have the final form

$$ u^{(n+1)}_{jk} = u^{(n)}_{jk} - \eta \left( \frac{\partial}{\partial u_{jk}} \sum_{l=1}^{I} (a_l^{ab} - x_l) w_{lj} d_j^{bb} y_k \right) \tag{106} $$

$$ w^{(n+1)}_{ij} = w^{(n)}_{ij} - \eta \left( \frac{\partial}{\partial w_{ij}} \sum_{k=1}^{K} (a_k^y - y_k) u_{jk} d_j^{hy} x_i \right) \tag{107} $$

$$ b_j^{(n+1)} = b_j^{(n)} - \eta \left( \frac{\partial}{\partial b_j} \sum_{k=1}^{K} (a_k^y - y_k) u_{jk} d_j^{hy} \right) \tag{108} $$

$$ b_k^{(n+1)} = b_k^{(n)} - \eta (a_k^y - y_k). \tag{109} $$

The dual update laws for backward classification have the final form

$$ u^{(n+1)}_{jk} = u^{(n)}_{jk} - \eta \left( \frac{\partial}{\partial u_{jk}} \sum_{l=1}^{I} (a_l^{ab} - x_l) w_{lj} d_j^{bb} y_k \right) \tag{110} $$

$$ w^{(n+1)}_{ij} = w^{(n)}_{ij} - \eta \left( \frac{\partial}{\partial w_{ij}} \sum_{k=1}^{K} (a_k^y - y_k) u_{jk} d_j^{hy} x_i \right) \tag{111} $$

$$ b_j^{(n+1)} = b_j^{(n)} - \eta (a_j^y - x_i) \tag{112} $$

$$ b_k^{(n+1)} = b_k^{(n)} - \eta \left( \frac{\partial}{\partial b_k^y} \sum_{l=1}^{I} (a_l^{ab} - x_l) w_{lj} d_j^{bb} \right). \tag{113} $$

The derivation shows that the update rules for double classification are the same as the update rules for double regression.

B-BP training minimizes $E_f$ while holding $E_b$ constant. It then minimizes $E_b$ while holding $E_f$ constant. Equations (106)–(109) are the update rules for forward training. Equations (110)–(113) are the update rules for backward training. Each training iteration involves first running forward training and then running backward training. Algorithm 1 again summarizes the B-BP algorithm.

The more general case of double classification uses logistic neurons at the input and output layer. Then the BP derivation requires the slightly more general logistic cross-entropy performance measure. We used the logistic cross-entropy $E_{\log}$ for double classification training because the input and output neurons were logistic (rather than softmax)

$$ E_{\log} = -\sum_{k=1}^{K} y_k \ln a_k^y - \sum_{k=1}^{K} (1 - y_k) \ln(1 - a_k^y). \tag{114} $$

Partially differentiating $E_{\log}$ for logistic input and output neurons gives back the same B-BP learning laws as does differentiating cross entropy for softmax input and output neurons.

C. Mixed Case: Classification and Regression

We last derive the B-BP learning algorithm for the mixed case of a neural classifier network in the forward direction and a regression network in the backward direction.

This mixed case describes the common case of neural image classification. The user needs only add backward-regression training to allow the same classifier net to predict which image input produced a given output classification. Backward regression estimates this answer as the centroid of the inverse set-theoretic mapping or preimage. The B-BP
algorithm achieves this by alternating between minimizing $E_f$ and minimizing $E_b$. The forward error $E_f$ is the same as the cross entropy in the double-classification network above. The backward error $E_b$ is the same as the squared error in double regression.

The input space is likewise the $I$-dimensional real space $\mathbb{R}^I$ for regression. The output space uses 1-in-$K$ binary encoding for classification. The output neurons of regression networks use identity functions as activations. The output neurons of classifier networks use softmax activations.

The forward pass sends the input vector $x$ through the hidden layer to the output layer. The input activation vector $a^x$ equals $x$. We again consider only a single hidden layer for simplicity. The input $o^h_j$ to the $j$th hidden neuron is the same as in (2). The activation $a^h_j$ of the $j$th hidden layer is the ordinary logistic activation in (27). Equation (4) defines the input $o^h_j$ to the $j$th output neuron. The activation output is softmax. So the output activation $a^y_k$ is the same as in (78). The forward error $E_f$ is the cross entropy in (79). The backward pass in this mixed case is the same as the forward pass for double classification. So (42), (48), (93), and (97) give the respective derivatives of the forward error $E_f$ with respect to $w_{ij}$, $b^b_j$, $u_{jk}$, and $b^b_j$.

The backward pass propagates the 1-in-$K$ vector $y$ from the output through the hidden layer to the input layer. The output layer activation vector $a^y$ equals $y$. The input $o^{bh}_j$ to the $j$th hidden neuron for the backward pass is the same as in (6). Equation (30) gives the activation $a^{bh}_j$ for the $j$th hidden unit in the backward pass. Equation (8) gives the input $o^{xb}_i$ for the $i$th input neuron. The activation $a^{xb}_i$ of the $i$th input neuron for the backward pass is the same as in (31). The backward error $E_b$ is the squared error in (32).

The backward pass in this mixed case is the same as the backward pass for double regression. So (55), (58), (61), and (64) give the respective derivatives of the backward error $E_b$ with respect to $w_{ij}$, $b^b_j$, $u_{jk}$, and $b^b_j$.

The update laws for forward classification–regression training have the final form

$$u^{(n+1)}_{jk} = u^{(n)}_{jk} - \eta (a^y_k - y_k) a^{bh}_j$$

(115)

$$w^{(n+1)}_{ij} = w^{(n)}_{ij} - \eta \left( \sum_{k=1}^K (a^y_k - y_k) u_{jk} a^{bh}_j x_i \right)$$

(116)

$$b^{b(n+1)}_j = b^{b(n)}_j - \eta \left( \sum_{k=1}^K (a^y_k - y_k) u_{jk} a^{bh}_j \right)$$

(117)

$$b^{y(n+1)}_k = b^{y(n)}_k - \eta (a^y_k - y_k)$$

(118)

The update laws for backward classification–regression training have the final form

$$u^{(n+1)}_{jk} = u^{(n)}_{jk} - \eta \left( \sum_{i=1}^I (a^{xb}_i - x_i) w_{ij} a^{b}_j y_k \right)$$

(119)

$$w^{(n+1)}_{ij} = w^{(n)}_{ij} - \eta (a^{xb}_i - x_i) a^{b}_j$$

(120)

$$b^{x(n+1)}_i = b^{x(n)}_i - \eta (a^{xb}_i - x_i)$$

(121)

B-BP training minimizes $E_f$ while holding $E_b$ constant. It then minimizes the $E_b$ while holding $E_f$ constant. Equations (115)–(118) state the update rules for forward training. Equations (119)–(122) state the update rules for backward training. Algorithm 1 shows how forward learning combines with backward learning in B-BP.

### IV. Simulation Results

We tested the B-BP algorithm for double classification on a 5-bit permutation function. We used 3-layer networks with different numbers of hidden neurons. The neurons used bipolar logistic activations. The performance measure was the logistic cross entropy in (114). The B-BP algorithm produced either an exact representation or an approximation. The permutation function bijectively mapped the 5-bit bipolar vector space $\{-1, 1\}^5$ of 32 bipolar vectors onto itself. Table II displays the permutation test function. We compared the forward and backward forms of unidirectional BP with B-BP. We also tested whether adding more hidden neurons improved network approximation accuracy.

The forward pass of standard BP used logistic cross entropy as its error function. The backward pass did as well. B-BP summed the forward and backward errors for its joint error. We computed the test error for the forward and backward passes. Each plotted error value averaged 20 runs.
Fig. 4. Logistic-cross-entropy learning for double classification using 100 hidden neurons with forward BP training, backward BP training, and B-BP training. The trained network represents the 5-bit permutation function in Table II. (a) Forward BP tuned the network with respect to logistic cross entropy for the forward pass using $E_f$ only. (b) Backward BP training tuned the network with respect to logistic cross entropy for the backward pass using $E_b$ only. (c) B-BP training summed the logistic cross entropies for both the forward-pass error term $E_f$ and the backward-pass error term $E_b$ to update the network parameters.

Fig. 5. B-BP training error for the 5-bit permutation in Table II using different numbers of hidden neurons. Training used the double-classification B-BP algorithm. The two curves describe the logistic cross entropy for the forward and backward passes through the 3-layer network. Each test used 640 samples. The number of hidden neurons increased from 5, 10, 20, 50, to 100.

Table III shows the forward-pass cross entropy $E_f$ for learning 3-layer classification neural networks as the number of hidden neurons grows. We again compared the three forms of BP for the network training: two forms of unidirectional BP and B-BP. The forward-pass error for forward BP fell substantially as the number of hidden neurons grew. The forward-pass error of backward BP decreased slightly as the number of hidden neurons grew. It gave the worst performance. B-BP performed well on the test set. Its forward-pass error also...
Fig. 7. B-BP double-regression learning of the noninvertible target function \( f(x) = \sin x \). (a) Forward pass learned the function \( y = f(x) = \sin x \). (b) Backward pass approximated the centroid of the values in the set-theoretic preimage \( f^{-1}(y) \) for \( y \) values in \((-1, 1)\). The two centroids were \(-\pi/2\) and \(\pi/2\).

**Algorithm 1 B-BP Algorithm**

Data: \( T \) input vectors \( \{x^{(1)}, x^{(2)}, \ldots, x^{(T)}\} \) and \( T \) corresponding output vectors \( \{y^{(1)}, y^{(2)}, \ldots, y^{(T)}\} \) such that \( f(x^{(i)}) = y^{(i)} \). Number of hidden neurons \( J \). Batch size \( S \) and number of epochs \( E \). Choose the learning rate \( \eta \).

Result: Bidirectional neural network representation for function \( f \).

Initialize: Randomly select the initial weights \( W^{(0)} \) and \( b^{(0)} \). Randomly pick the bias weights for input, hidden, and output neurons \( (b^{(0)}, b^{(0)}, b^{(0)}) \).

while epoch \( e = 0 \rightarrow E \) do

Select \( S \) random samples from the training dataset.

Initialize: \( \Delta W = 0, \Delta U = 0, \Delta b^h = 0, \Delta b^o = 0 \).

FORWARD TRAINING

while batch size \( j = 1 \rightarrow S \) do

\[-\text{Randomly pick input vector} x^{(j)} \text{ and its corresponding output vector} y^{(j)}\]
\[-\text{Compute hidden layer input} a^h \text{ and the corresponding hidden activation} a^h \]
\[-\text{Compute output layer input} a^o \text{ and the corresponding output activation} a^o \]
\[-\text{Compute the forward error} E_f \]
\[-\text{Compute the following derivatives:} \Delta W = \Delta W + \Delta W; \quad \Delta b^h = \Delta b^h + \Delta b^h \]
\[-\Delta U = \Delta U + \Delta U; \quad \Delta b^o = \Delta b^o + \Delta b^o \]
\[\text{End}\]

BACKWARD TRAINING

while batch size \( j = 1 \rightarrow S \) do

\[-\text{Pick input vector} x^{(j)} \text{ and its corresponding output vector} y^{(j)} \]
\[-\text{Compute hidden layer input} a^h \text{ and the corresponding hidden activation} a^h \]
\[-\text{Compute input} a^o \text{ at the input layer and input activation} a^o \]
\[-\text{Compute the backward error} E_b \]
\[-\text{Compute the following derivatives:} \Delta W = \Delta W + \Delta W; \quad \Delta b^h = \Delta b^h + \Delta b^h \]
\[-\Delta U = \Delta U + \Delta U; \quad \Delta b^o = \Delta b^o + \Delta b^o \]
\[\text{End}\]

Update:
\[-W^{(e+1)} = W^{(e)} - \eta \Delta W \]
\[-b^{(e+1)} = b^{(e)} - \eta \Delta b \]
\[-b^{(e+1)} = b^{(e)} - \eta \Delta b \]
\[-b^{(e+1)} = b^{(e)} - \eta \Delta b \]
\[-b^{(e+1)} = b^{(e)} - \eta \Delta b \]
\[\text{End}\]

We also tested the B-BP double-regression algorithm on the noninvertible function \( f(x) = \sin x \) for \( x \in [-\pi, \pi] \). The forward mapping \( f(x) = \sin x \) is a well-defined point function. The backward mapping \( y = \sin^{-1}(f(x)) \) is not. It defines instead a set-based pullback or preimage \( f^{-1}(y) \) over \( y \) values in \([-\pi, \pi] \). The B-BP-trained neural network tends to map each output point \( y \) to the centroid of its preimage \( f^{-1}(y) \) on the backward pass because centroids minimize squared error and because backward-regression training uses squared error as its performance measure. Fig. 7 shows that forward regression learns the target function \( \sin x \) while backward regression approximates the centroids \(-\pi/2\) and \(\pi/2\) of the two preimage sets.

**V. CONCLUSION**

Unidirectional BP learning extends to B-BP learning if the algorithm uses the appropriate joint error function for...
both forward and backward passes. This bidirectional extension applies to classification networks as well as to regression networks and to their combinations. Most classification networks can easily acquire a backward-inference capability if they include a backward-regression step in their training. So most networks simply ignore this inverse property of their weight structure.

Theorem 1 shows that a bidirectional multilayer threshold network can exactly represent a permutation mapping if the hidden layer contains an exponential number of hidden threshold neurons. An open question is whether these bidirectional networks can represent an arbitrary invertible mapping with far fewer hidden neurons. A simpler question holds for the weaker case of uniform approximation of invertible mappings.

Another open question deals with noise: to what extent does carefully injected noise speed B-BP convergence and accuracy? There are two bases for this question. The first is that the likelihood structure of BP implies that BP is itself a special case of the expectation–maximization algorithm [19]. The second basis is that appropriate noise can boost the EM family of hill-climbing algorithms on average because such noise makes signals more probable on average [21, 23].

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