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[Artificial Neural Networks (ANNs)]

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Levenberg-Marquard (LM)

Modeling of Tabriz Plain Rainfall Using Artificial Neural Networks

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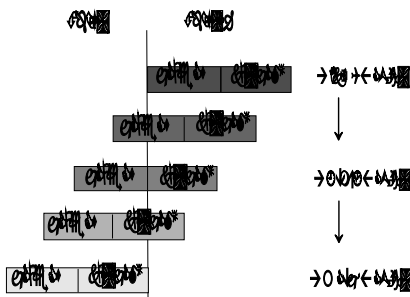
Abstract

Fast spreading of using artificial neural networks (ANNs), black box and qualified models, in different sciences such as hydrology shows its studying necessity and values. The most important applications of the model in hydrology are water quality modeling and prediction, optimization, classification, estimation of hydrological phenomena and parameters. The aim of this paper was to provide application of artificial neural networks, empirical equation of ascertaining hidden nodes and discussing their strengths and limitations for presenting rainfall artificial neural network

forecasting model of Tabriz plain area. In this modeling six different structures of ANNs were used in which the feed forward network with six input nodes and a hidden layer composed the best model. This model was used for showing the effects of learning sample and hidden nodes numbers on minimizing of the model error.

Key Words: ANNs, Black box model, Feed forward network, Rainfall modeling

(1986) (1994) (1992) (1987) (1943)



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(1989 1988 1987)

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5 4

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90

(2)

2000 1998)

(2006 2000

(2 3) 4

$X(x_1, x_2, \dots, x_n)$

w_1

$W(w_1, w_2, \dots, w_n)$

(1)

y

(1982)

$y = f(x.w - b)$ [1]

w x

1

5

b

2.

³Activation Function

⁴Transfer Function

⁵Bias

¹Classification

²Clustering

: (RNN)³ 2

$$f(t) = \frac{1}{1 + \exp(-tn)} \quad [2]$$

n f(t)

t

4

t

t

s
f(t)

: (BP)⁴ 1

(1989)

: (FFN)² 1

(1964)

(1990)

:

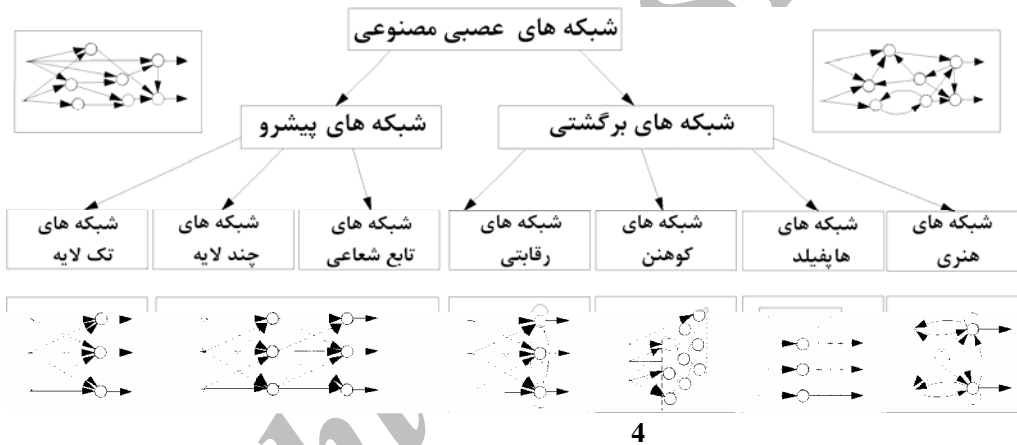
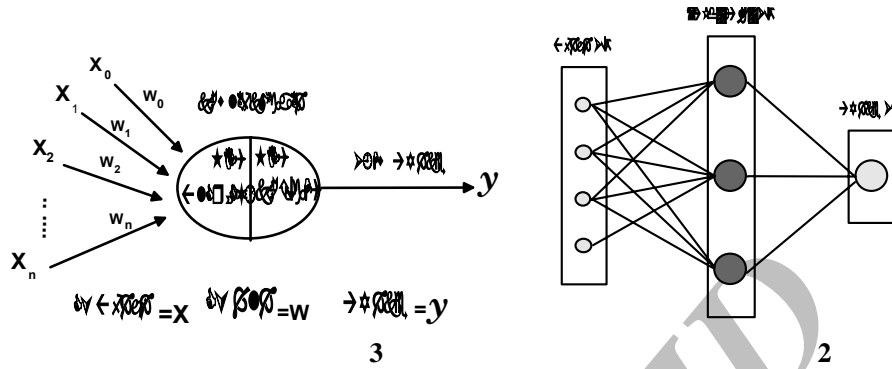
$$S = \sum_o \left| \sum_p (V_p - \bar{V})(E_{p,o} - \bar{E}_o) \right| \quad [3]$$

$$E_{p,o} \quad \bar{V}_p \quad \bar{E}_o \quad p \quad o$$

(2000)

³Recurrent / Feedback Neural Network
⁴Back Propagation Algorithm

¹Training Process
²Feedforward Network



$W(n+1), W(n)$ $:(CG)^1$ 2
 $P(n)$ ² ε_{n+1} n
 $:(LM)^3$ - 3 (1994)

$X_{k+1} = X_k - [J^T J + \mu I]^{-1} J^T e$ [5]

²Training Rate
³Levenberg-Marquardt
⁴Hessian Matrix

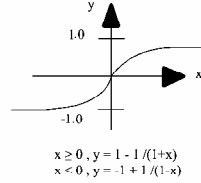
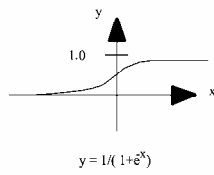
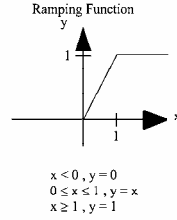
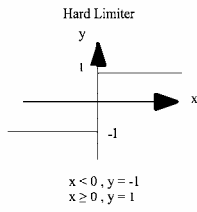
$W(n+1) = W(n) + \varepsilon P(n)$ [4]
¹Conjugate Gradient Algorithm

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 J X
 μ
 e
 μ
 S
 μ
 (1,1) (0,1)
 (5)
 2001 a,b,c 1969
 (2005)
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 () (2000)
)
 -2 (2000)
 (1984)
 (MSE) (2004)

$$MSE = \sum_{i=1}^n \frac{(y_i - \hat{y})^2}{N} \quad [6]$$

¹Threshold Function
²Supervised

(1,1)



0/3 °C

26 °C

11/5 °C

257 (1369 1384) 15

%80 75

%45 35

5
 \hat{y}_i y_i
 MSE N

MSE
 (1) R^2

$$R^2 = 1 - \frac{\sum (y_i - \hat{y}_i)^2}{\sum y_i^2 - \frac{\sum \hat{y}_i^2}{n}} \quad [7]$$

R^2

MSE

(FNN-CC ,FNN-GC ,FNN-LM ,RNN-CC ,RNN-

GC ,RNN-LM)

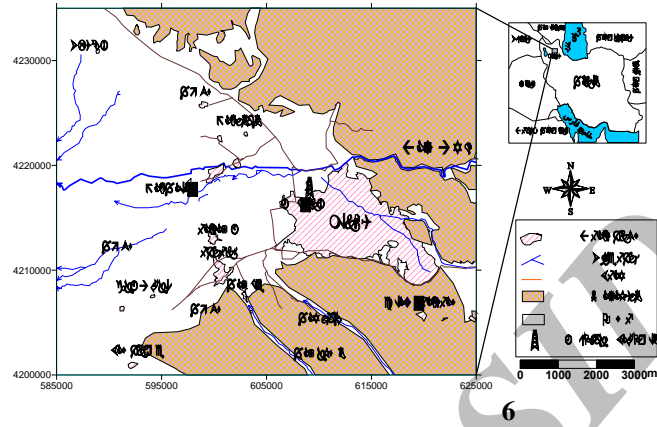
(6)

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()

LM

¹Determination Coefficient



15

(1369 1384)

bias w

Spline)

)

t-1 t

: 8

$$E = \sum_p \sum_b (y - t)^2$$

[8]

(t+1

b y t

(t-1,t)

P

(t-1) (t)

7

(2000)

()

1 3

2 3 :($\delta =$)

1 2

[9]

(8)

داده‌های ورودی : $X_{normalise} = \frac{X_{input} - \bar{X}}{\delta}$

8
33

داده‌های خروجی : $Y_{normalise} = \frac{Y_{input} - \bar{Y}}{\delta}$

X, Y

\bar{X}, \bar{Y}

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(8)

8

(8)

1

8

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(t,t-1,t-2

(10)

t

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(t+1

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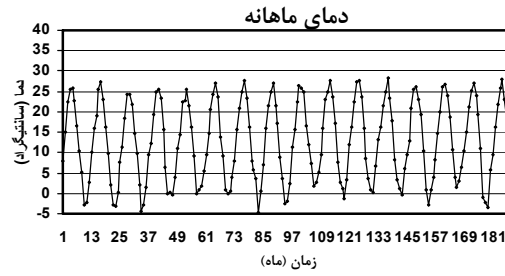
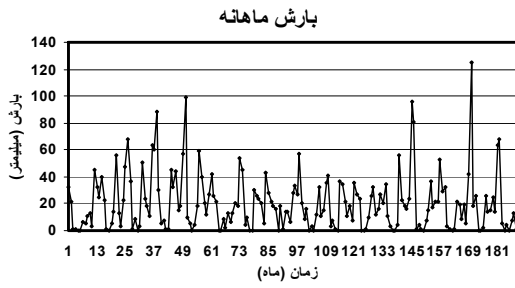
(t+1

:LM

2

LM

¹Over training



(1369 1384)

(7)

(1369 1384)

(0/7 0/3)

0/6

(2000)

$$(A+1)B + (B+1)C \leq \frac{1}{10} \times D$$

[11]

1

B

A

9

C

D

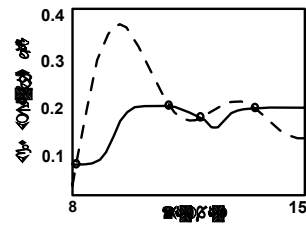
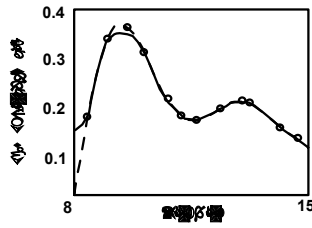
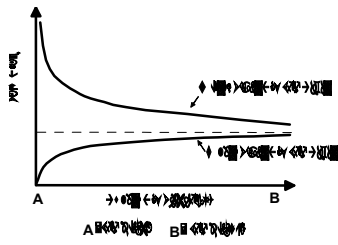
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¹Peaking effect



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((bias)

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11 MSE

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¹Generalization

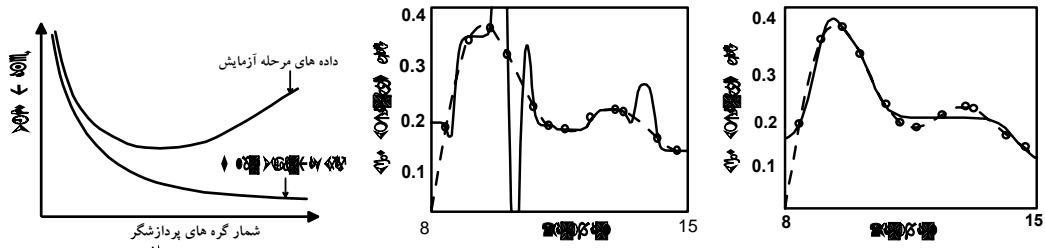


Figure 9: Comparison of observed and calculated normalized rain values over time (months). The correlation coefficient is $R = 0.985$.

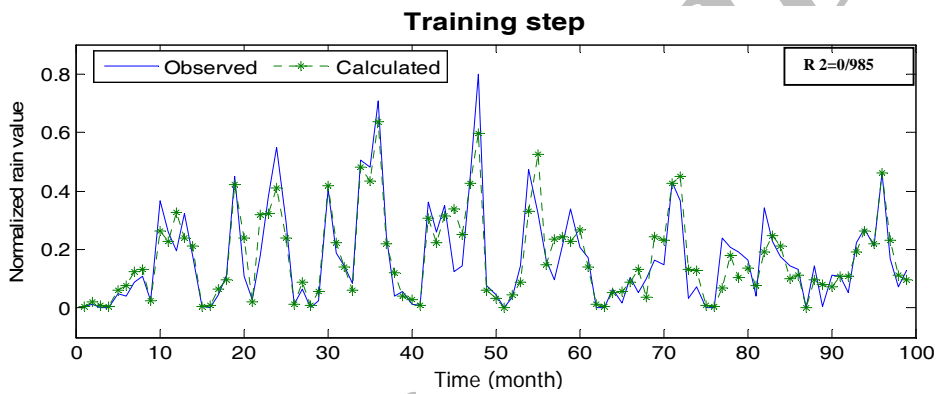


Figure 10: Training step plot showing the correlation between observed and calculated normalized rain values.

II	FNN-BP	FNN-GC	FNN-LM	RNN-LM	RNN-BP	RNN-GC
R^2	---	---	---	---	---	---

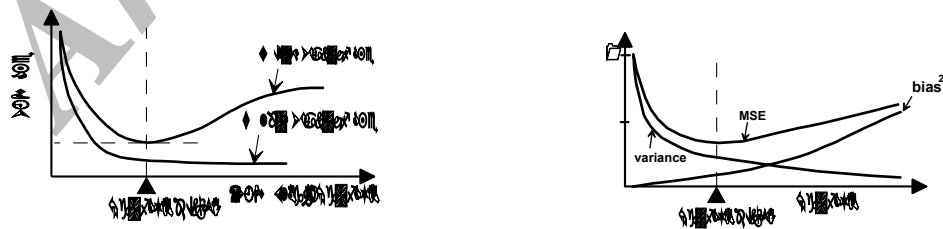
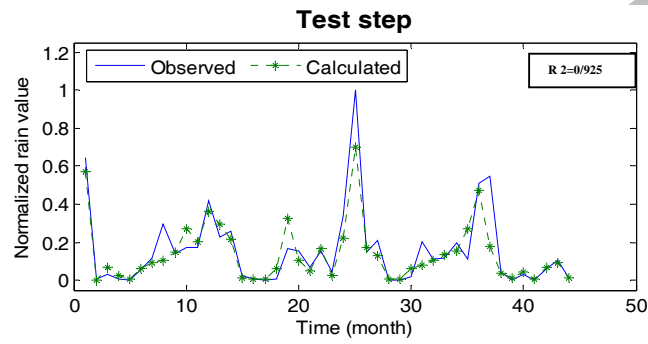
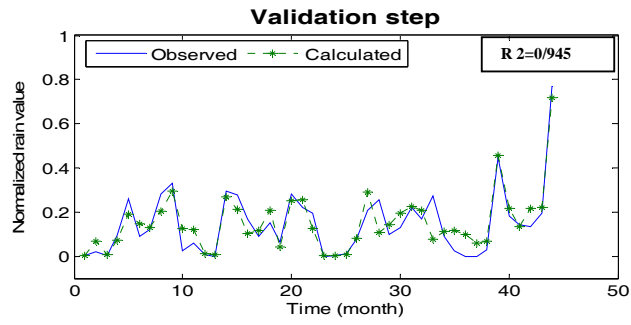


Figure 11: Bias-variance tradeoff and Mean Squared Error (MSE) vs. number of nodes.



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II	---	FNN-BP	FNN-GC	FNN-LM	RNN-LM	RNN-BP	RNN-GC
---	II Q ⊙ II I	R ²	---	---	---	---	---

3

II	---	FNN-BP	FNN-GC	FNN-LM	RNN-LM	RNN-BP	RNN-GC
---	II Q ⊙ II I	R ²	---	---	---	---	---

LM

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