

**Sergey**

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**From:** "Sergey" <tarassov@rogers.com>  
**To:** <timingsolution@yahoogleroups.com>  
**Sent:** Sunday, February 04, 2007 6:52 PM  
**Subject:** Re: [timingsolution] Neural Net questions

Hello, Group

First of all, the major language here is English. So let's use this language. This is the best compromise.

Now, here are the answers to your questions:

1) *In NN, we have maximum two hidden layers as NN topology. Is it technically and theoretically possible to increase this number to, say for instance, five?*

So far it is possible to use up to 2 hidden layers. I can add very easily more layers, but the main question remains - how to work with multilayer perceptron (the name of the used neural net). The usage of more than 1 hidden layer requires a special knowledge and approach. Sooner or later we will do it, but once again, the programming itself is a minor issue, the main issue is HUGE backtesting job to figure out how to use these types of neural nets. From my experience, the neural network with two hidden layers works a lot slower. Usually, I use just one hidden layer. For multilayers, it makes sense to organize the NN topology in a special way that reflects some knowledge paradigm.

2) The question in Russian concerns these parameters:

Random Weights Variance	
Neural Net	<input type="text" value="0.03"/>
Linear Model	<input type="text" value="0.005"/>

Also, a very important parameter for NN training is its learning rate:

Training Process	
Learning Rate	<input type="text" value="0.05"/>
Momentum	<input type="text" value="0.8"/>
Noise	<input type="text" value="0"/>

If the projection line is choppy while training the NN, I recommend to decrease learning rate (for example, set it to 0.01) and after that do random weights variance.

Later I plan to add these parameters to back testing module.

Best regards.

Sergey

----- Original Message -----

**From:** "Serg Lesovikov" <lesovikov@yahoo.com>  
**To:** <timingsolution@yahoogleroups.com>  
**Sent:** Sunday, February 04, 2007 3:58 PM  
**Subject:** [timingsolution] Нейросеть

- > Приветствую Серёж
- > Консультировался по вариантам регулировки нейросети
- > Возник вопрос и пожелание
- > В начальных настройках нейросети(Options- Timin
- > Solutions options - Neyral Net) - есть регулировка -
- > Random Weights Variance. Для нейросети по умолчанию
- > значение 0.03
- > Ребята сказали что нормальное значение для нейросети
- > 0.05 , т е есть вариант изменять эту регулировку.
- > Пробовал расчет модели со значениями от 0.02 до 0.05 -
- > прогностическая линия существенно меняется
- > Вопрос : нельзя ли эту функцию вынести в Back Testing
- > и Нейромодель ?

>  
 > Best regards  
 > Serg Lesovikov

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- >
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