## A Comparative Study of Back-propagation Algorithms: Levenberg-Marquardt and BFGS for the Formation of Multilayer Neural Networks for Estimation of Fluoride

R. El Chaal 😳<sup>a</sup>, M. O. Aboutafail

Engineering Sciences Laboratory. Data Analysis, Mathematical Modeling, and Optimization Team, Department of Computer Science, Logistics and Mathematics, Ibn Tofail University. National School of Applied Sciences ENSA, Kenitra 14 000 Morocco

Keywords: back-propagation algorithm, multilayer perceptron, prediction, optimization, statistical indicators

Abstract: This work describes a comparative approach between the two back-propagation algorithms: the Levenberg-Marquardt (LM) and the Broyden Fletcher Goldfarb Shanno (BFGS); For the prediction of Fluoride in the Inaouène basin, using artificial neural networks (ANN) of the multilayer perceptron type (MLP), from the concentrations of sixteen physicochemical parameters. We have developed several models based on the evolution of combinations of activation functions and neurons number in the hidden layer. The performance of the different ANN model training algorithms was evaluated using the mean square error (MSE) and the correlation coefficient (R). The evaluation shows that the LM training algorithms perform better than the BFGS training algorithm. The results obtained demonstrate the efficiency of the LM algorithm for the prediction of Fluoride compared to the BFGS algorithm by MLP type neural networks, as shown by the statistical indicators ({R = 0.99 and MSE = 0.135 for LM} and {R = 0.95 and MSE = 41.22 for BFGS}).

### **1** INTRODUCTION

The most popular learning algorithm is Backpropagation (BP) (Rumelhart et al., 1986), and it is the most common and widely used supervised training algorithm for solving approximation problems, recognition of shapes, classifying and discovering patterns, and making predictions from data, and other well-known issues. Based on statistics, data mining, pattern recognition, and predictive analyzes. The BP algorithm(BPA) is the most widely used example of supervised learning because of the media coverage of some spectacular applications, such as the demonstration of Sejnowski and Rosenberg (1987) and Adamson and Damper(1996), in which BPA is used in a system that learns to pronounce a text in English(Adamson & Damper, 1996; Sejnowski & Rosenberg, 1987). Another success was the prediction of stock market prices (Refenes & Azema-Barac, 1994) and, the Comparative study of different artificial neural network (ANN) training algorithms for atmospheric

temperature forecasting in Tabuk, Saudi Arabia (Perera et al., 2020) and, more recently, a study on cumulative hazards evaluation for the water environment(Shi et al., 2021).

The gradient BP technique is a method that calculates the error gradient for each Neuron in the network, from the last layer to the first. The publication history shows that BPA has been discovered independently by different authors but under different names. The principle of BP can be described in three basic steps: routing information through the network; BP of sensitivities and calculation of the gradient; and adjust the parameters by the approximate gradient rule. It is important to note that BPA suffers from the inherent limitations of the gradient technique because of the risk of being trapped in a local minimum. If the gradients or their derivatives are zero, the network is trapped in a local minimum. Add to this the slowness of convergence, especially when dealing with large networks (Govindaraju, R. S., Rao, 2000) (i.e., for which the number of connection weights to be determined is

#### 558

A Comparative Study of Back-propagation Algorithms: Levenberg-Marquardt and BFGS for the Formation of Multilayer Neural Networks for Estimation of Fluoride. DOI: 10.5220/0010746300003101

Copyright © 2022 by SCITEPRESS - Science and Technology Publications, Lda. All rights reserved

<sup>&</sup>lt;sup>a</sup> https://orcid.org/0000-0002-4705-2006

El Chaal, R. and Aboutafail, M.

In Proceedings of the 2nd International Conference on Big Data, Modelling and Machine Learning (BML 2021), pages 558-565 ISBN: 978-989-758-559-3

A Comparative Study of Back-propagation Algorithms: Levenberg-Marquardt and BFGS for the Formation of Multilayer Neural Networks for Estimation of Fluoride

essential). To make the optimization more efficient, we can use second-order methods such as the socalled Quasi-Newton or modified Newton methods.

### 2 SECOND-DEGREE OPTIMIZATION METHOD (QUASI-NEWTONIAN METHODS)

#### 2.1 Levenberg-Marquardt Back-Propagation Method (LM)

The LM algorithm is a variation of Newton's method (Basterrech et al., 2011), which was designed for minimizing functions that are sums of squares of nonlinear functions (Bishop, 2006; Dreyfus, 2005). This is very well suited to artificial neural network (ANN) training; this is known to be very efficient when applied to ANN (Ampazis & Perantonis, 2000; Hagan & Menhaj, 1994), where the root mean square error is the performance index. Newton's; update for optimizing a performance index  $\mathbf{F}(\mathbf{x})$  is  $x_{k+1} = x_k - A_k^{-1}g_k$  where  $A_k \equiv \nabla^2 F(x)\Big|_{x=x_k}$  and  $g_k \equiv \nabla F(x)\Big|_{x=x_k}$ 

supposing that F(X) is a sum of the square function

$$F(\mathbf{x}) = \sum_{i=1}^{n} v^{T}(\mathbf{x})v(\mathbf{x})$$
(1)

therefore the j th element of the gradient is

$$\left[\nabla F(\mathbf{x})\right]_{j} = \frac{\partial F(\mathbf{x})}{\partial x_{j}} = 2\sum_{i=1}^{N} v_{i}(\mathbf{x}) \frac{\partial v_{i}(\mathbf{x})}{\partial x_{j}}$$
(2)

The gradient is written in matrix form

$$\nabla F(\mathbf{x}) = 2\mathbf{J}^{\mathsf{T}}(\mathbf{x})\mathbf{v}(\mathbf{x}) \tag{3}$$

where(Chen & Zhang, 2012)

$$\begin{bmatrix} \frac{\partial v_{1}(\mathbf{x})}{\partial x_{1}} & \frac{\partial v_{1}(\mathbf{x})}{\partial x_{2}} & \cdots & \frac{\partial v_{1}(\mathbf{x})}{\partial x_{n}} \\ \frac{\partial v_{2}(\mathbf{x})}{\partial x_{1}} & \frac{\partial v_{2}(\mathbf{x})}{\partial x_{2}} & \cdots & \frac{\partial v_{2}(\mathbf{x})}{\partial x_{n}} \\ \vdots & \vdots & \vdots & \vdots \\ \frac{\partial v_{N}(\mathbf{x})}{\partial x_{1}} & \frac{\partial v_{N}(\mathbf{x})}{\partial x_{2}} & \cdots & \frac{\partial v_{N}(\mathbf{x})}{\partial x_{n}} \end{bmatrix}$$
(4)

it is the Jacobian matrix. to determine the Hesse matrix, the element k, j of this matrix would be

$$\begin{bmatrix} \nabla^2 F(\mathbf{x}) \end{bmatrix}_{k,j} = \frac{\partial^2 F(\mathbf{x})}{\partial x_k \partial x_j} = 2 \sum_{i=1}^{N} \left\{ \frac{\partial \gamma(\mathbf{x})}{\partial x_k} \frac{\partial \gamma(\mathbf{x})}{\partial x_j} + \gamma_i(\mathbf{x}) \frac{\partial^2 \gamma_i(\mathbf{x})}{\partial x_k \partial x_j} \right\}$$
(5)

The Hessian matrix can then be expressed in matrix form

$$\nabla^2 F(\mathbf{x}) = 2\mathbf{J}^T(\mathbf{x})\mathbf{J}(\mathbf{x}) + 2\mathbf{S}(\mathbf{x})$$
<sub>N</sub>
(6)

$$\mathbf{S}(\mathbf{x}) = \sum_{i=1}^{n} v_i(\mathbf{x}) \nabla^2 v_i(\mathbf{x})$$
  
Where:

(7)

If S(x) it is assumed to be minor, the Hessian matrix can be approximated as

$$\nabla^2 F(\mathbf{x}) \cong 2\mathbf{J}^T(\mathbf{x})\mathbf{J}(\mathbf{x})$$
(8)

Substituting (8) and (3) into  $x_{k+1} = x_k - A_k^{-1}g_k$ , the Gauss-Newton method is obtained(Scales, 1985)

$$\mathbf{x}_{k+1} = \mathbf{x}_{k} - \left[ 2\mathbf{J}^{T}(\mathbf{x}_{k}) \mathbf{J}(\mathbf{x}_{k}) \right]^{-1} 2\mathbf{J}^{T}(\mathbf{x}_{k}) \mathbf{v}(\mathbf{x}_{k})$$
$$= \mathbf{x}_{k} - \left[ \mathbf{J}^{T}(\mathbf{x}_{k}) \mathbf{J}(\mathbf{x}_{k}) \right]^{-1} \mathbf{J}^{T}(\mathbf{x}_{k}) \mathbf{v}(\mathbf{x}_{k})$$
(9)

From this, the advantage of the Gauss-Newton method over Newton's standard method is that it does not require the calculation of second-order derivatives. A problem with the Gauss-Newton method is that the matrix  $H = J^T J$  may not be invertible. This can be overcome by using the following modification to the approximate Hessian matrix:  $G = H + \mu I$ 

To make this matrix invertible, we first assumed that the eigenvalues and the eigenvectors of **H** are respectively the following:  $\{\lambda_1, \lambda_2, ..., \lambda_n\}$  and

$$\left\{z_1, z_2, ..., z_n\right\}$$
 .

Then

$$G\mathbf{z}_{i} = [\mathbf{H} + \mu \mathbf{I}]\mathbf{z}_{i} = \mathbf{H}\mathbf{u}_{i} + \mu \mathbf{z}_{i}$$
  
=  $\lambda_{i}\mathbf{z}_{i} + \mu \mathbf{z}_{i} = (\lambda_{i} + \mu)\mathbf{z}_{i}$  (10)

herefore, the eigenvectors of **G** are the same as the eigenvectors of **H**, and the eigenvalues of **G** are  $(\lambda_j + \mu).G$  can be made positive definite by increasing  $\mu$  until  $(\lambda_j + \mu) > 0$  for all is,

$$\mathbf{x}_{k+1} = \mathbf{x}_{k} - \left[\mathbf{J}^{T}(\mathbf{x}_{k})\mathbf{J}(\mathbf{x}_{k}) + \boldsymbol{\mu}_{k}\mathbf{I}\right]^{-1}\mathbf{J}^{T}(\mathbf{x}_{k})\mathbf{v}(\mathbf{x}_{k})$$
(11)

or

$$\Delta \mathbf{x}_{k} = - \left[ \mathbf{J}^{T} \left( \mathbf{x}_{k} \right) \mathbf{J} \left( \mathbf{x}_{k} \right) + \mu_{k} \mathbf{I} \right]^{-1} \mathbf{J}^{T} \left( \mathbf{x}_{k} \right) \mathbf{v} \left( \mathbf{x}_{k} \right)$$
(12)

This algorithm has a helpful feature that as  $\mu_k$  is increased, it approaches the steepest descent algorithm with a small learning rate.

$$\mathbf{x}_{k+1} \cong \mathbf{x}_{k} - \frac{1}{\mu_{k}} \mathbf{J}^{T}(\mathbf{x}_{k}) \mathbf{v}(\mathbf{x}_{k}) = \mathbf{x}_{k} - \frac{1}{2\mu_{k}} \nabla F(\mathbf{x})$$
(13)

for large  $\mu_k$  and if  $\mu_k$  is decreased to zero, the algorithm becomes Gauss-Newton.

The algorithm begins with  $\mu_k$  a set to some small value (e.g.,  $\mu_k = 0.01$ ). If a step does not yield a smaller value for  $\mathbf{F}(\mathbf{x})$  then the step is repeated with  $\mu_k$  multiplied by some factor  $\mathcal{P} \succ 1(e.g.\mathcal{P}=10)$ . Eventually;  $\mathbf{F}(\mathbf{x})$  should decrease, as a small step is taken in the direction of the steepest descent. If the step does produce a smaller value for  $\mathbf{F}(\mathbf{x})$  then  $\mu_k$  is divided by  $\mathcal{P}$  for the next step, so that the algorithm will approach Gauss-Newton, which should provide faster convergence.

#### 2.2 Broyden-Fletcher-Goldfarb-Shanno Back- Propagation Method (BFGS)

Newton's method is based on a quadratic approximation instead of a linear approximation of the function F(x). The following approximate solution is obtained at a point that minimizes the quadratic function:

$$F(\mathbf{x}_{k+1}) = F(\mathbf{x}_{k} + \Delta \mathbf{x}_{k}) = F(\mathbf{x}_{k}) + \mathbf{g}_{k}^{T} \mathbf{A} \mathbf{x}_{k} + \frac{1}{2} \Delta \mathbf{x}_{k}^{T} \mathbf{A}_{k} \Delta \mathbf{x}_{k}$$
(14)

The sequence obtained is  $x_{k+1} = x_k - A_k^{-1} g_k$ 

The main advantage of Newton's method is that it has a quadratic convergence rate, while the steepest descent has a much slower, linear convergence rate. However, each step of Newton's method requires a large amount of computation. Assuming that the problem's dimensionality is N an  $O(N^3)$  the floating-point operation is needed to compute the search direction  $d^k$ . A method that uses an approximate (Goldfarb, 1970) Hessian matrix in computing the search direction is the quasi-Newton method. Let  $H_k$ , be an N\*N symmetric matrix that approximates the Hessian matrix  $A_k$ ; Then the search direction for the quasi-Newton method is obtained by minimizing the quadratic function:

$$F(\mathbf{x}_{k+1}) = F(\mathbf{x}_{k} + \Delta \mathbf{x}_{k}) = F(\mathbf{x}_{k}) + \mathbf{g}_{k}^{T} \Delta \mathbf{x}_{k} + \frac{1}{2} \Delta \mathbf{x}_{k}^{T} \mathbf{H}_{k} \Delta \mathbf{x}_{k}$$
(15)

If  $H_k$  it is invertible, a descent direction can be obtained from the solution of the quadratic program:

$$\mathbf{d}^{k} = \mathbf{x} - \mathbf{x}_{k} = -\left(\mathbf{H}_{k}^{-1}\right) \nabla F(\mathbf{x})^{T} \Big|_{\mathbf{x} = \mathbf{x}_{k}}$$
(16)

As the matrix,  $H_k$  is to approximate the Hessian of the function  $\mathbf{F}(\mathbf{x})$  at  $x = x_k$  it needs to be updated from iteration to iteration by incorporating the most recent gradient information.

The matrix  $H_k$  is updated according to the following equation(Battiti, 1992; Battiti & Masulli, 1990):

$$H_{k+1} = H_{k} + \frac{y_{k}y_{k}}{y_{k}s_{k}} - \frac{H_{k}s_{k}s_{k}^{*}H_{k}}{s_{k}H_{k}s_{k}}$$
(17)

Where 
$$s_k = x_{k+1} - x_k$$
;  $y_k = g_{k+1} - g_k$  (18).

#### 2.3 Collection of Data

TAZA is a city located in the northeast of Morocco in the Taza corridor, a pass where the Rif and Middle Atlas Mountains meet. Apart from the "corridor" formed by the valley of the Wadi Inaouen and the plain of Guercif, the rest of the province is dominated by mountains. Indeed, the province occupies the area which connects the Rif to the Middle Atlas, the two mountain ranges narrowing at the level of the Touaher pass (559 m above sea level). The Inaouen is a Moroccan river, that forms near the city of TAZA, by the confluence of the Boulejraf and Larbaâ wadis, and borrows from east to west the breach of Taza, which marks the limit between the Rif and the Middle Atlas.

Our database consists of 100 surface water samples (notes) taken in the governorate of Taza (The Inaouen watershed), between the periods 2014 to 2015, and the collection, transport, and storage of water samples refer to the protocol and procedures, it was required by the National Bureau of Drinking Water. Part of the analysis was carried out on-site (temperature, dissolved oxygen, etc.). The rest was done in the Regional University Interface Center (CURI), backed by the Sidi Mohamed Ben Abdellah University (USMBA) in Fez.

# 2.4 Reduction and Preprocessing of Data

#### 2.4.1 Selection of Inputs

Use The independent (explanatory) variables are the physical-chemical characteristics determined in these samples, which are sixteen: Temperature (T ° C), pH, dissolved oxygen (DO), Conductivity (Cond), total dissolved solids (TDS) ), Bicarbonate (HCO3), Total Alkalinity (as CaCO3), Magnesium (Mg), Sodium (Na), Potassium (K), Chlorides (Cl), Calcium (Ca), Sulfates (SO4), Nitrate (NO3), Phosphorus (P) and Ammoniacal nitrogen (NH4),

The dependent variable (to be predicted), it is Fluoride (F).

The distribution of the database is as follows: 70% of the samples, chosen at random, from the totality of the samples, for the learning phase of a predictive model of the dependent variable. The remaining 30% samples were used to verify network performance and to avoid over-learning. This is to test the validity and performance of the prediction of these models (15% for the test and 15% for the validation).

#### 2.4.2 Data Formatting

Normalization is a method of preprocessing data that helps reduce the complexity of models. The input data (16 independent variables) are raw, untransformed values. They have very different orders of magnitude. In order to standardize the measurement scales, these data are converted into standardized variables. Indeed, the values of each independent variable (i) have been normalized with respect to its means and its standard deviation according to the relation: $X(v_i)$ (Abdallaoui et al., 2015; Bayatzadeh Fard et al., 2017; Patro et al., 2015)

$$X_{s}(v_{i}) = \left(\frac{X(v_{i}) - \bar{X}(v_{i})}{\sigma(v_{i})}\right) \qquad i \in \left\{1.....16\right\}$$
(19)  
With:

 $X_s(v_i)$ : Standardized value relating to the variable i.  $X(v_i)$ : Observed value relating to variable i.

$$\overline{X}(v_i)$$
: Average value relating to variable i.

$$\bar{X}(v_i) = \frac{1}{100} \sum_{k=1}^{100} X_k(v_i)$$
(20)

 $\sigma(v_i)$ : standard deviation relating to the variable i.

$$\sigma(v_i) = \sqrt{\frac{1}{100} \sum_{k=1}^{100} (X_k(v_i) - \bar{X}(v_i))^2}$$
(21)

The purpose of normalizing the values for all variables is to avoid very large or minimal exponential calculations and to limit the increase in variance with the mean.

The values corresponding to the dependent variables were also normalized in the interval [0;1] to fit the

requirements of the transfer function used by neural networks. This normalization was carried out according to the relation:

$$\mathbf{Y}_{n} = \left(\frac{Y - Y_{\min}}{Y_{\max} - Y_{\min}}\right)$$
(22)  
With:  
$$\mathbf{Y}_{n} : \text{Standardized value;}$$

Y: Original value;

Y<sub>min</sub> : Minimum value;

 $Y_{max}$  : Maximum value.

## 2.4.3 Neural Network Implementation with MATLAB

The multilayer perceptron (MLP) type networks are much more potent than simple single-layer networks. The network used in this study consists of three layers: an input layer, a hidden layer, and an output layer. The number of neurons in the hidden layer is not fixed a priori. This is determined during learning. The neural network simulations were performed using MATLAB 2018 software.

The implementation of multilayer neural networks has two parts of the design: determining the architecture of the network, and an optimization numerical calculation part. This calculation is the determination of the synaptic coefficients and the updating of these coefficients by a supervised learning algorithm. The algorithm chosen for our study is the LM and BFGS algorithm. These two algorithms seek to minimize, by non-linear optimization methods, a cost function (the mean squared error (MSE)) which constitutes a measure of the difference between the actual responses of the network and its desired responses. This optimization is done iteratively by modifying the weights as a function of the gradient of the cost function: the gradient is estimated by a specific method to neural networks, called the BP method. It is used by the algorithm optimization. The weights initialize randomly before learning.

#### 2.4.4 Evaluation of Performances

For the evaluation of the quality of our predictive model, and the judgment of these performances, MATLAB 2018 uses the function of cost, which is most often used in statistics, and called the leastsquares criterion, and consists of minimizing the sum of the squares of the residuals, in this case, the network will learn a discriminant function. The mean squared error (MSE) is simply given by the sum of the differences between the target values and the expected outputs defined for the training set. The result of the evaluation is expressed in two ways: by statistical indicators and by examining graphs. The indicators used in this study are the correlation coefficient (R) and the mean squared error (MSE), which are defined as follows:

The correlation coefficient:

$$\mathbf{R} = \frac{\sum_{i=1}^{100} \left(Y_i^{obs} - \overline{Y^{obs}}\right) \left(Y_i^{predi} - \overline{Y^{predi}}\right)}{\sqrt{\sum_{i=1}^{100} \left(Y_i^{obs} - \overline{Y^{obs}}\right)^2 \left(Y_i^{predi} - \overline{Y^{predi}}\right)^2}}$$
(23)

The mean squared error (MSE)

$$MSE = \frac{1}{100} \sum_{i=1}^{100} \left( Y_i^{obs} - Y_i^{predi} \right)^2$$
(24)

With  $Y_i^{obs}$  is the observed (actual) value of the studied metal,  $Y_i^{predi}$  is the estimated value of the metal by the model at observation i,  $\overline{Y}$  is the mean value. The best prediction is when |R| on the one hand and SSE, on the other hand, tends towards 1 and 0, respectively.

#### **3 RESULTS AND DISCUSSION**

Tests have shown us that to improve the performance of a model established by MLP (Multilayer Perceptron) type neural networks, we must modify the architecture of the network, we change the number of hidden layers, or the number of hidden neurons and, or the number of training cycles (number of iterations). For this, we successively modified the number of hidden neurons (NHN = 1, 2, 33, ..., 15). In this study, we used two learning algorithms, called high-performance algorithms LM and BFGS. For each learning algorithm, we changed the number of neurons in the hidden layer and the pairs of transfer functions. Performance was assessed using the mean square error (MSE) and the correlation coefficient (R). The algorithms are implemented and developed in a computer with the MATLAB 2018 platform. The processor of the computer is an Intel Core i5-7200U CPU 2.50GHZ processor, 4 GB RAM.

# 3.1 Training ANN with LM Algorithm

**Table 1** represents the best performance found for the different combinations of transfer function pairs for the LM algorithm; they converge quickly and result in

low values of the mean square error MSE and high values of the correlation coefficient R in a time of no more than a few seconds.

Table1: Recap of the best architectures offered by Matlab
for prediction fluoride with algorithm LM.

Hidden layer	Output layer	R	MSE	Architecture	Number of iterations
Tansig	Tansig	0,980	33.96	[16-3-1]	11
Tansig	Logsig	0,994	26.14	[16-4-1]	15
Tansig	Purelin	0,910	95.12	[16-5-1]	9
Logsig	Logsig	0,911	92.31	[16-6-1]	12
Logsig	Purelin	0,970	41.4	[16-7-1]	18
Logsig	Purelin	0,999	0.135	[16-8-1]	22

From this table, we note that:

\* The [16-8-1] architecture, with a Logsig function for the input layer and a Purelin function for the output layer, gave the best performance for the LM algorithm: R=0.99 and MSE=0.135.

\* The LM algorithm converges with the minimum number of iterations (22iterations) for all combinations of transfer functions; this algorithm is reputed to be very efficient in the approximation of functions, mainly when the network contains less than a hundredweight to be updated, which is the case here.

The network reached overtraining after 22 iterations; it is interesting to keep learning until this stage for the test to reduce the gradient and improve our network (Figure.3). From the obtained results in Figure.2; 3, and 4, we note the different values of training parameters found in this study:

- Maximum number of iterations (Epochs) = 22
- coefficients of determination = 0.99
- Mean square error (MSE) = 0.135
- Rate of learning (Mu) = 0.0001
- Gradient minimum = 0.875

A Comparative Study of Back-propagation Algorithms: Levenberg-Marquardt and BFGS for the Formation of Multilayer Neural Networks for Estimation of Fluoride



Figure 1: Trend line showing the relationship between the observed values and values estimated by the MLP model with algorithm ML for fluoride for the training and test phase



Figure 2: evolution of the error gradient, the learning rate and the validation error (for fluoride) as a function of the number of iterations.

Figure.3 describes network training. It shows that at the end of the sixteenth iterations, the desired result is achieved. With eight hidden neurons, the three curves relating to the evolution of the mean square error of the three phases converge correctly to the minimum mean square error (MSE)



Figure 3: the representative graph concerning the development of the mean square error for a network architecture [16-8-1].

## 3.2 Training ANN with BFGS Algorithm

Table 2 represents the best architecture found for the different combinations of transfer function pairs for the BFGS algorithm.

Table 2: Recap of the best architectures offered by Matlab for prediction Fluoride with algorithm BFGS.

Hidden layer	Output layer	R	MSE	Architecture	Number of iterations
Tansig	Tansig	0,920	82.16	[16-3-1]	180
Tansig	Logsig	0,916	100.85	[16-4-1]	215
Tansig	Purelin	0,901	111.12	[16-5-1]	149
Logsig	Logsig	0,953	41.22	[16-6-1]	222
Logsig	Purelin	0,932	63.12	[16-7-1]	482
Logsig	Purelin	0,945	48.45	[16-8-1]	237

From this table, we note that:

- The [16-6-1] architecture, with a Logsig function for the input layer and a Purelin function for the output layer, gave the best performance for the Broyden-Fletcher-Goldfarb-Shanno algorithm and her indicator statistical (R=0.95 and MSE=41.22)

The network reached overtraining after 222 iterations; it is interesting to keep learning until this stage for the test, to minimize the gradient and improve our network (Figure 6). According to the results obtained in Figures 5; 6 and 7, we note the different values of the training parameters found in this study:

- Maximum number of iterations (Epochs) = 222
- coefficients of determination = 0.95
- Mean square error (MSE) = 41.22



Figure 4: Trend line showing the relationship between the observed values and values estimated by the MLP model with algorithm BFGS for fluoride for the training and test phase.



Figure 5: evolution of the error gradient, the learning rate and the validation error (for fluoride) as a function of the number of iterations.

Fig.6 describes network training. It shows that at the end of the 216 iterations, the desired result is achieved. With six hidden neurons, the three curves relating to the evolution of the mean square error of the three phases converge correctly to the minimum mean square error (MSE=41.28).



Figure 6: the representative graph concerning the development of the mean square error for a network architecture [16-6-1].

Figures 3 and 6 give the mean square error (MSE) values for LM algorithm of ANN. The LM algorithms showed a lowest MSE value at the point of convergence. However, the BFGS algorithm took more epochs (216) to converge to the smallest MSE (41.22). compared to the LM algorithms training. Nevertheless, the LM algorithm took only 16 epochs to reach 0.135 MSE.

### 4 CONCLUSIONS

Artificial neural networks are potent tools for prediction. They can deal with non-linear problems. However, they have a significant drawback in the choice of network architecture, as this choice often belongs to the user. In our study, we have developed several models based on the two learning algorithms LM and BFGS, which are qualified as highperforming. The results obtained show that the LM algorithm has the best performance in terms of statistical indicators (R=0.99 and MSE=0.135) and convergence speed (22 iterations). Indeed, the model established bv the ML algorithm allows improvements of up to 4% in the explanation of the variance compared to that established by the BFGS algorithm. The evaluation shows that the LM training algorithms perform better than the BFGS training algorithm.

Consequently, the analysis results demonstrate that the LM algorithm has a more efficient approach than the BFGS for prediction of the Fluoride in Inaouen basin. However, the BFGS algorithm can be viewed as a best substitute method. A Comparative Study of Back-propagation Algorithms: Levenberg-Marquardt and BFGS for the Formation of Multilayer Neural Networks for Estimation of Fluoride

In perspective, we can continue in the development of this subject through the following suggestions:

- Work on other types of networks such as recurring networks.
- Use other activation function.
- The results obtained prompt us to reflect subsequently on the method which makes it possible to improve the work accomplished so far. It would be very interesting for example to use other algorithms.
- Moreover, the models are based on actual measured data. As a result, they can also be used to predict future Fluoride concentrations as a function of physicochemical parameters.
- Test another RNA architecture to see which architecture provides a better result.

### REFERENCES

- Abdallaoui, A., & El Badaoui, H. (2015). Comparative study of two stochastic models using the physicochemical characteristics of river sediment to predict the concentration of toxic metals. *Journal of Materials and Environmental Science*, 6(2), 445–454.
- Adamson, M. J., & Damper, R. I. (1996). A Recurrent Network That Learns To Pronounce EnglishText. *IEEE Proceeding of Fourth International Conference on Spoken Language Processing. ICSLP '96, 3,* 1704– 1707. https://doi.org/10.1109 / ICSLP.1996.607955
- Ampazis, N., & Perantonis, S. J. (2000). Levenberg-Marquardt algorithm with adaptive momentum for the efficient training of feedforward networks. *Proceedings* of the International Joint Conference on Neural Networks, 1, 126–131. https://doi.org/10.1109/ijcnn.2000.857825
- Basterrech, S., Mohammed, S., Rubino, G., & Soliman, M. (2011). Levenberg - Marquardt training algorithms for random neural networks. *Computer Journal*, 54(1), 125–135. https://doi.org/10.1093/comjnl/bxp101
- Battiti, R. (1992). First- and Second-Order Methods for Learning: Between Steepest Descent and Newton's Method. Neural Computation, 4(2), 141–166. https://doi.org/10.1162/neco.1992.4.2.141
- Battiti, R., & Masulli, F. (1990). BFGS Optimization for Faster and Automated Supervised Learning. *International Neural Network Conference*, 757–760. https://doi.org/10.1007/978-94-009-0643-3\_68
- Bayatzadeh Fard, Z., Ghadimi, F., & Fattahi, H. (2017). Use of artificial intelligence techniques to predict distribution of heavy metals in groundwater of Lakan lead-zinc mine in Iran. *Journal of Mining and Environment*, 8(1), 35–48. https://doi.org/10.22044/jme.2016.592

- Bishop, C. M. (2006). Pattern recognition and machine learning (Springer (ed.); springer).
- Chen, Y., & Zhang, S. (2012). Research on EEG classification with neural networks based on the Levenberg-Marquardt algorithm. *Communications in Computer and Information Science*, 308 CCIS(PART 2), 195–202. https://doi.org/10.1007/978-3-642-34041-3 29
- Dreyfus, G. (2005). Neural Networks Methodology and Applications. In *Springer Science & Business Media*.
- Goldfarb, D. (1970). A Family of Variable-Metric Methods
  Derived by Variational Means. *Mathematics of Computation*, 24(109), 23. https://doi.org/10.2307/2004873
- Govindaraju, R. S., Rao, A. R. (2000). Artificial Neural Networks in Hydrology. In Water Science and Technology Library: Vol. 10.1007/97. https://doi.org/10.1007/978-94-015-9341-0
- Hagan, M. T., & Menhaj, M. B. (1994). Training Feedforward Networks with the Marquardt Algorithm. *IEEE Transactions on Neural Networks*, 5(6), 989–993. https://doi.org/10.1109/72.329697
- Patro, S. G. K., & sahu, K. K. (2015). Normalization: A Preprocessing Stage. *Iarjset*, 20–22. https://doi.org/10.17148/iarjset.2015.2305
- Perera, A., Azamathulla, H. M. D., & Rathnayake, U. (2020). Comparison of different artificial neural network (ANN) training algorithms to predict the atmospheric temperature in Tabuk, Saudi Arabia. *Mausam*, *71*(2).
- Refenes, A. N., & Azema-Barac, M. (1994). Neural network applications in financial asset management. *Neural Computing & Applications*, 2(1), 13–39. https://doi.org/10.1007/BF01423096
- Rumelhart, D. E., Hinton, G. E., & Williams, R. J. (1986). Learning representations by back-propagating errors. *Nature*, 323(6088), 533–536. https://doi.org/10.1038/323533a0
- Scales, L. E. (1985). Introduction to Non-Linear Optimization. In *Introduction to Non-Linear Optimization* (springer). Macmillan Education UK. https://doi.org/10.1007/978-1-349-17741-7
- Sejnowski, T. J., & Rosenberg, C. R. (1987). Parallel systems that learn to pronounce English text. *Complex Systems*, 1, 145–168.
- Shi, E., Shang, Y., Li, Y., & Zhang, M. (2021). A cumulative-risk assessment method based on an artificial neural network model for the water environment. *Environmental Science and Pollution Research*. https://doi.org/10.1007/s11356-021-12540-6