

Introduction to (Convolutional) Neural Networks

Philipp Grohs



Summer School DL and Vis, Sept 2018

Syllabus

- 1 Motivation and Definition
- 2 Universal Approximation
- 3 Backpropagation
- 4 Stochastic Gradient Descent
- 5 The Basic Recipe
- 6 Going Deep
- 7 Convolutional Neural Networks
- 8 What I didn't tell you

1 Motivation and Definition

Which Method to Choose?

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Is there a universally best method?

No Free Lunch Theorem

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“No Free Lunch” Theorem [Wolpert(1996)], Informal Version

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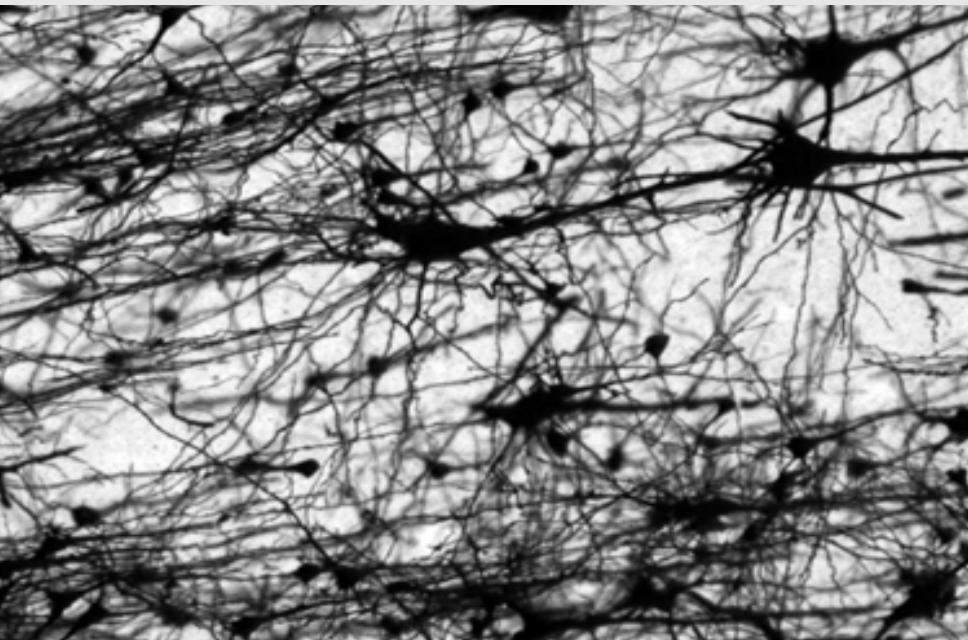
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 We want our algorithm to reproduce the artificial categories produced by our brain – so let's build a hypothesis class that mimicks our thinking!

Neuroscience

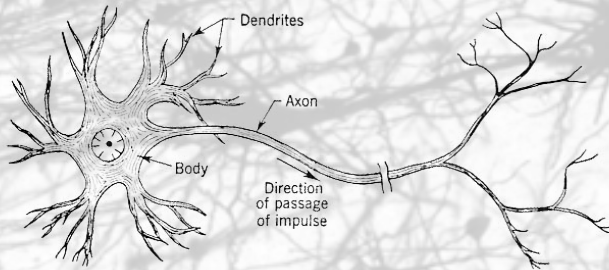


The Brain as Biological Neural Network

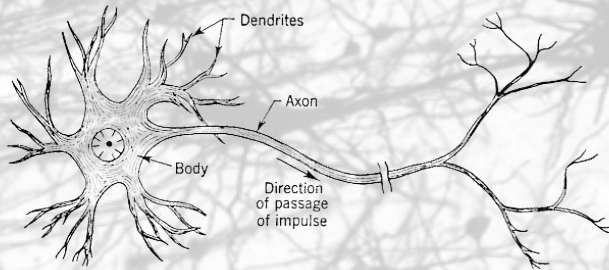
"In neuroscience, a biological neural network is a series of interconnected neurons whose activation defines a recognizable linear pathway. The interface through which neurons interact with their neighbors usually consists of several axon terminals connected via synapses to dendrites on other neurons. If the sum of the input signals into one neuron surpasses a certain threshold, the neuron sends an action potential (AP) at the axon hillock and transmits this electrical signal along the axon."

Source: Wikipedia

Neurons

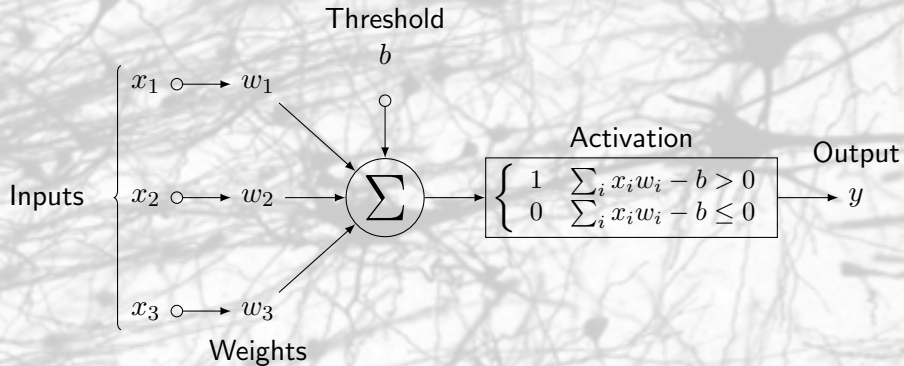


Neurons

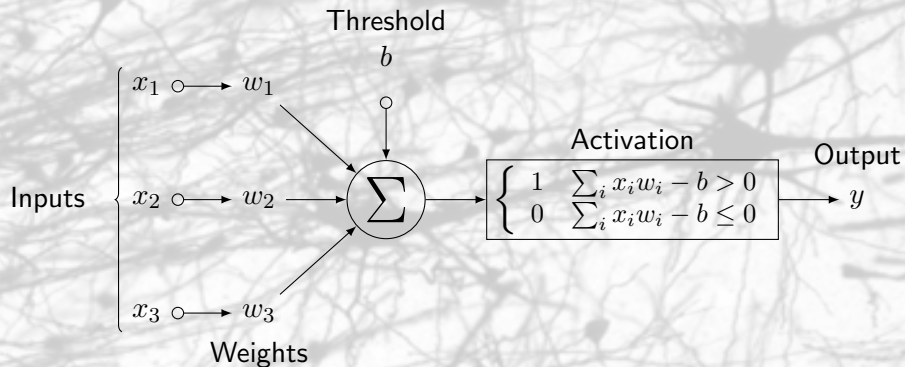


recall: "If the sum of the input signals into one neuron surpasses a certain threshold, [...] the neuron transmits this [...] signal [...]."

Artificial Neurons



Artificial Neurons



Artificial Neuron

An *artificial neuron* with weights w_1, \dots, w_s , bias b and activation function $\sigma : \mathbb{R} \rightarrow \mathbb{R}$ is defined as the function

$$f(x_1, \dots, x_s) = \sigma \left(\sum_{i=1}^s x_i w_i - b \right).$$

Activation Functions

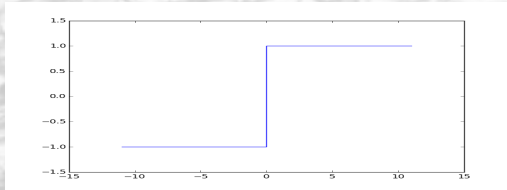


Figure: Heaviside activation function (as in biological motivation)

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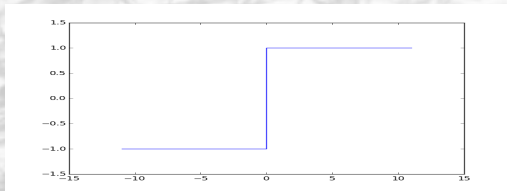


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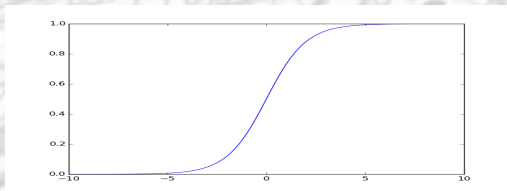
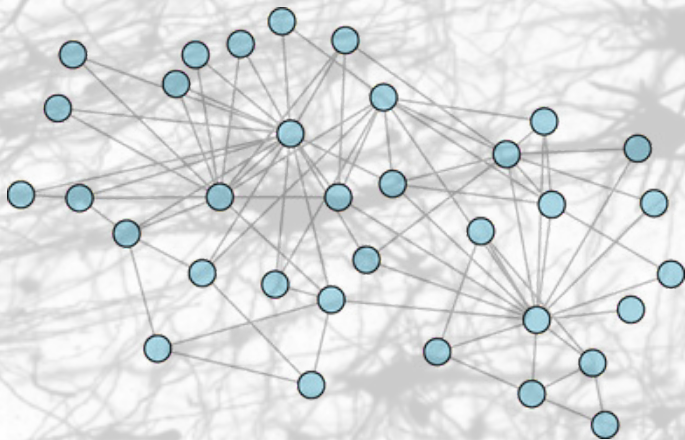
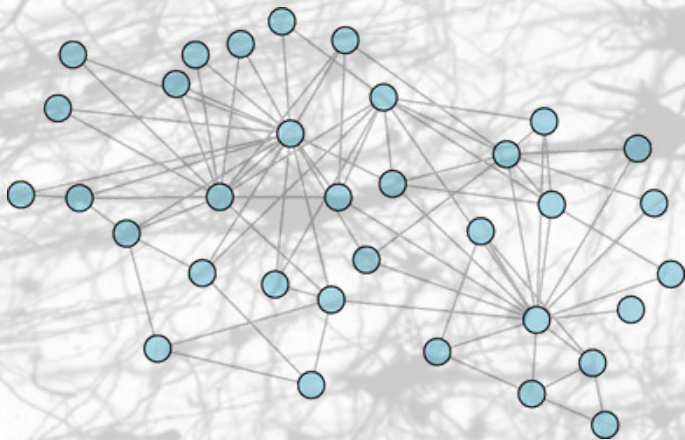


Figure: Sigmoid activation function $\sigma(x) = \frac{1}{1+e^{-x}}$

Artificial Neural Networks

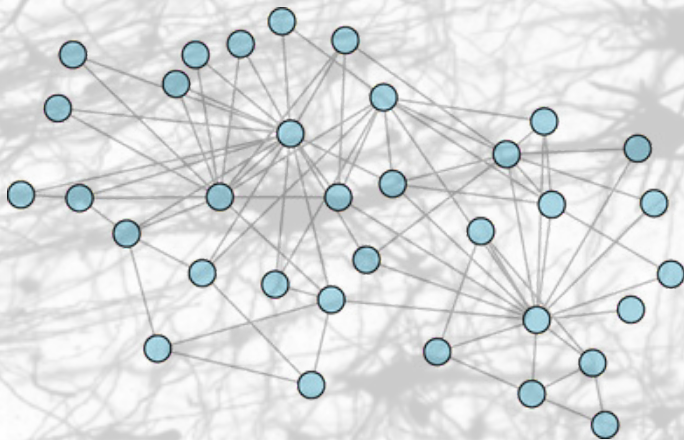


Artificial Neural Networks



- Artificial neural networks consist of a graph, connecting artificial neurons!

Artificial Neural Networks



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- Dynamics difficult to model, due to loops, etc...

Artificial Feedforward Neural Networks

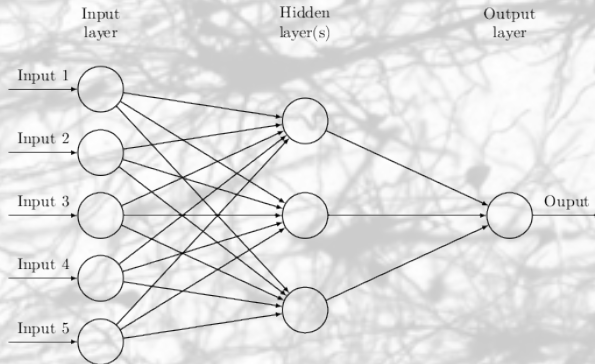


Use directed, acyclic graph!

Artificial Feedforward Neural Networks



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Artificial Feedforward Neural Networks

Definition

Let $L, d, N_1, \dots, N_L \in \mathbb{N}$. A map $\Phi : \mathbb{R}^d \rightarrow \mathbb{R}^{N_L}$ given by

$$\Phi(x) = A_L \sigma (A_{L-1} \sigma (\dots \sigma (A_1(x))))), \quad x \in \mathbb{R}^d,$$

is called a *neural network*. It is composed of affine linear maps $A_\ell : \mathbb{R}^{N_{\ell-1}} \rightarrow \mathbb{R}^{N_\ell}$, $1 \leq \ell \leq L$ (where $N_0 = d$), and non-linear functions—often referred to as *activation function*— σ acting component-wise. Here, d is the *dimension of the input layer*, L denotes the *number of layers*, N_1, \dots, N_{L-1} stands for the *dimensions of the $L - 1$ hidden layers*, and N_L is the *dimension of the output layer*.

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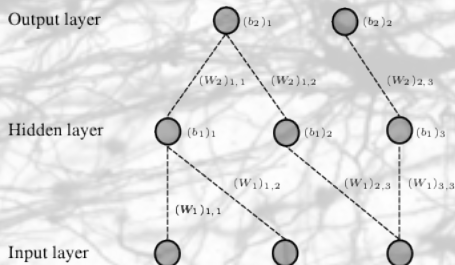
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An affine map $A : \mathbb{R}^{N_{\ell-1}} \rightarrow \mathbb{R}^{N_\ell}$ is given by $x \mapsto Wx + b$ with *weight matrix* $W \in \mathbb{R}^{N_{\ell-1} \times N_\ell}$ and *bias vector* $b \in \mathbb{R}^{N_\ell}$.

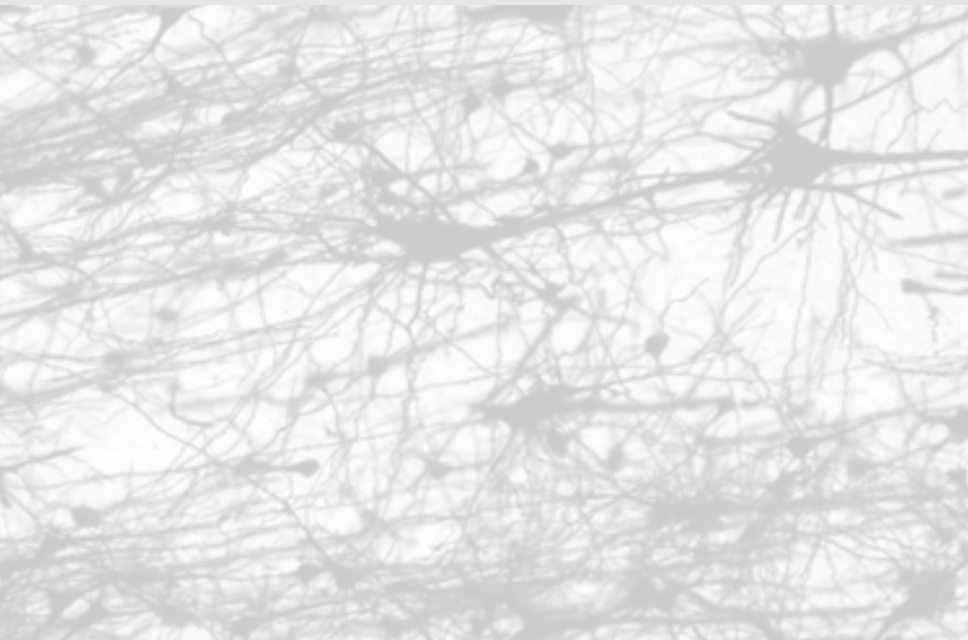
Artificial Feedforward Neural Networks



$$W_2 = \begin{pmatrix} (W_2)_{1,1} & (W_2)_{1,2} & 0 \\ 0 & 0 & (W_2)_{2,3} \end{pmatrix}$$

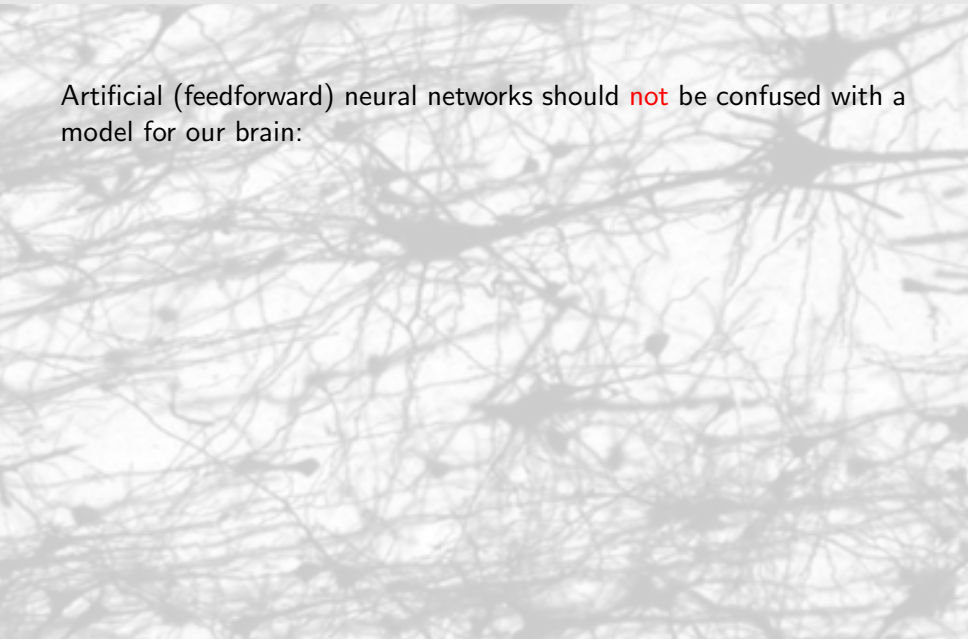
$$W_1 = \begin{pmatrix} (W_1)_{1,1} & (W_1)_{1,2} & 0 \\ 0 & 0 & (W_1)_{2,3} \\ 0 & 0 & (W_1)_{3,3} \end{pmatrix}$$

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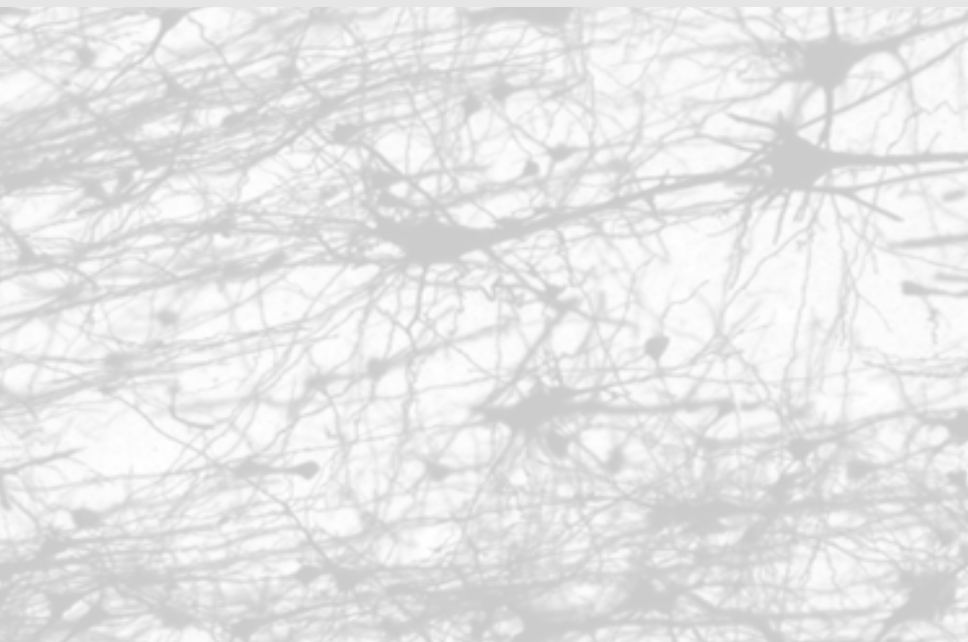
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Artificial feedforward neural networks constitute a mathematically and computationally convenient but very simplistic mathematical construct which is inspired by our understanding of how the brain works.

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- **“Deep Learning”**: Neural network learning with neural networks consisting of many (e.g., ≥ 3) layers.

2 Universal Approximation

Approximation Question

Main Approximation Problem

can every
(continuous, or measurable) function $f : \mathbb{R}^d \rightarrow \mathbb{R}^{N_L}$ be arbitrarily
well approximated by a neural network, provided that we choose
 N_1, \dots, N_{L-1}, L large enough?

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💡 Surely **not!** Suppose that σ is a polynomial of degree r . Then $\sigma(Ax)$ is a polynomial of degree $\leq r$ for all affine maps A and therefore any neural network with activation function σ will be a polynomial of degree $\leq r$.

Approximation Question

Main Approximation Problem

Under which conditions on the activation function σ can every (continuous, or measurable) function $f : \mathbb{R}^d \rightarrow \mathbb{R}^{N_L}$ be arbitrarily well approximated by a neural network, provided that we choose N_1, \dots, N_{L-1}, L large enough?

Universal Approximation Theorem

Theorem

Suppose that $\sigma : \mathbb{R} \rightarrow \mathbb{R}$ continuous is not a polynomial and fix $d \geq 1, L \geq 2, N_L \geq 1 \in \mathbb{N}$ and a compact subset $K \subset \mathbb{R}^d$. Then for any continuous $f : \mathbb{R}^d \rightarrow \mathbb{R}^{N_L}$ and any $\varepsilon > 0$ there exist $N_1, \dots, N_{L-1} \in \mathbb{N}$ and affine linear maps $A_\ell : \mathbb{R}^{N_{\ell-1}} \rightarrow \mathbb{R}^{N_\ell}$, $1 \leq \ell \leq L$ such that the neural network

$$\Phi(x) = A_L \sigma (A_{L-1} \sigma (\dots \sigma (A_1(x))))), \quad x \in \mathbb{R}^d,$$

approximates f to within accuracy ε , i.e.,

$$\sup_{x \in K} |\Phi(x) - f(x)| \leq \varepsilon.$$

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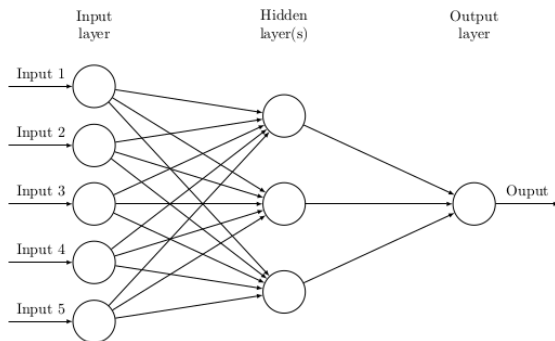


Neural networks are “universal approximators” and one hidden layer is enough if the number of nodes is sufficient!

Skip Proof

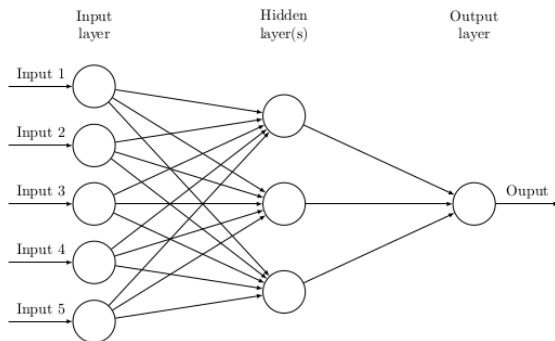
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$$\Phi(x) = \sum_{i=1}^{N_1} c_i \sigma(w_i \cdot x - b_i), \quad w_i \in \mathbb{R}^d, \quad c_i, b_i \in \mathbb{R}.$$

Proof of the Universal Approximation Theorem

We will show the following.

Theorem

For $d \in \mathbb{N}$ and $\sigma : \mathbb{R} \rightarrow \mathbb{R}$ continuous consider

$$\mathcal{R}(\sigma, d) := \text{span} \left\{ \sigma(w \cdot x - b) : w \in \mathbb{R}^d, b \in \mathbb{R} \right\}.$$

Then $\mathcal{R}(\sigma, d)$ is dense in $C(\mathbb{R}^d)$ if and only if σ is not a polynomial.

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- Stone-Weierstrass Theorem yields the result.

General d

- Note that the functions

$$\text{span}\{g(w \cdot x - b) : w \in \mathbb{R}^d, b \in \mathbb{R}, g \in C(\mathbb{R}) \text{ arbitrary}\},$$

are dense in $C(\mathbb{R}^d)$ (just take g as $\sin(w \cdot x)$, $\cos(w \cdot x)$ just as in the Fourier series case).

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- First approximate $f \in C(\mathbb{R}^d)$ by

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- Then apply our univariate result to approximate the univariate functions $t \mapsto g_i(t - e_i)$ using neural networks.

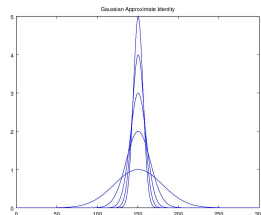
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uniformly on compacta.

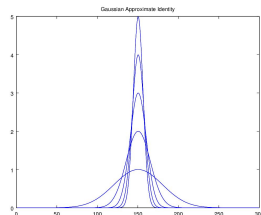


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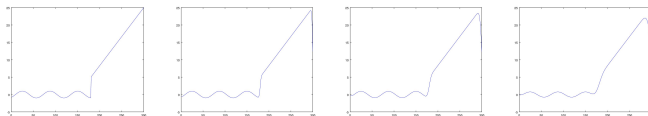
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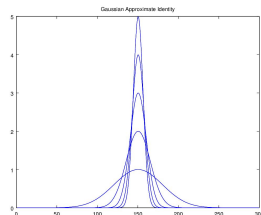


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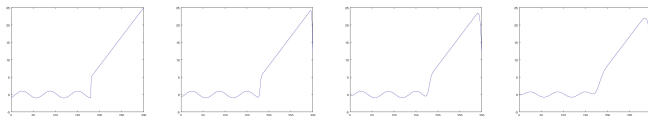
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3 Backpropagation

Regression/Classification with Neural Networks

Neural Network Hypothesis Class

Given d, L, N_1, \dots, N_L and σ define the associated hypothesis class

$$\mathcal{H}_{[d, N_1, \dots, N_L], \sigma} := \{ A_L \sigma (A_{L-1} \sigma (\dots \sigma (A_1(x)))) : A_\ell : \mathbb{R}^{N_{\ell-1}} \rightarrow \mathbb{R}^{N_\ell} \text{ affine linear} \}.$$

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Typical Regression/Classification Task

Given data $\mathbf{z} = ((x_i, y_i))_{i=1}^m \subset \mathbb{R}^d \times \mathbb{R}^{N_L}$, find the empirical regression function

$$f_{\mathbf{z}} \in \operatorname{argmin}_{f \in \mathcal{H}_{[d, N_1, \dots, N_L], \sigma}} \sum_{i=1}^m \mathcal{L}(f, x_i, y_i),$$

where $\mathcal{L} : C(\mathbb{R}^d) \times \mathbb{R}^d \times \mathbb{R}^{N_L} \rightarrow \mathbb{R}_+$ is the *loss function* (in least squares problems we have $\mathcal{L}(f, x, y) = |f(x) - y|^2$).

Example: Handwritten Digits



MNIST Database for hand-
written digit recognition

[http://yann.lecun.com/
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- Every image is given as a 28×28 matrix
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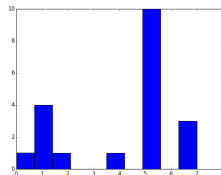


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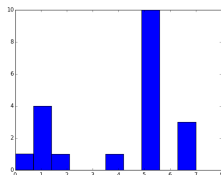
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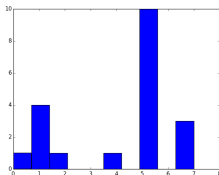


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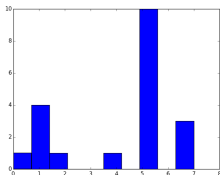
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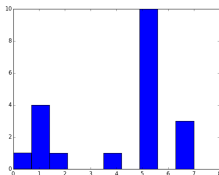
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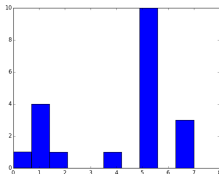
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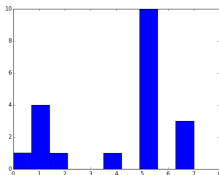
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Non-linear, non-convex

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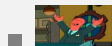
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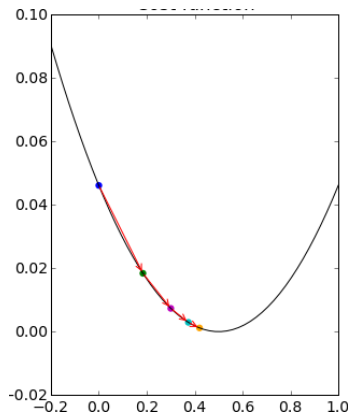
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- Converges (slowly) to stationary point of F .



Backprop

In our problem: $F = \sum_{i=1}^m \mathcal{L}(f, x_i, y_i)$ and $u = ((W_\ell, b_\ell))_{\ell=1}^L$.

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$$\frac{\partial \mathcal{L}(f, x, y)}{\partial (W_\ell)_{i,j}}, \quad \frac{\partial \mathcal{L}(f, x, y)}{\partial (b_\ell)_i}, \quad \ell = 1, \dots, L.$$

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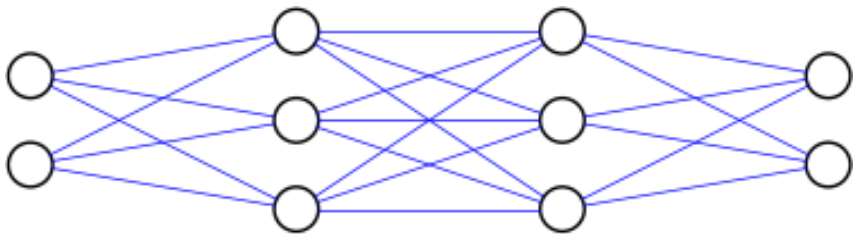
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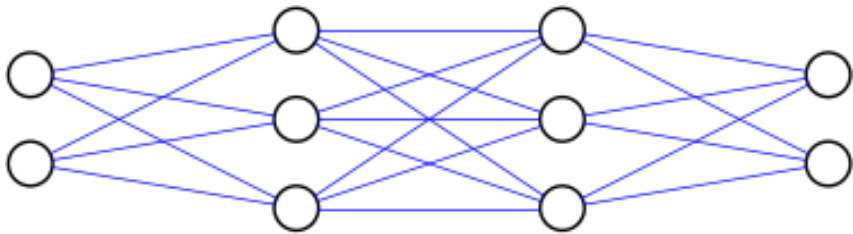
For simplicity suppose that $\mathcal{L}(f, x, y) = (f(x) - y)^2$, so that

$$\frac{\partial \mathcal{L}(f, x, y)}{\partial (W_\ell)_{i,j}} = 2 \cdot (f(x) - y)^T \cdot \frac{\partial f(x)}{\partial (W_\ell)_{i,j}},$$

$$\frac{\partial \mathcal{L}(f, x, y)}{\partial (b_\ell)_i} = 2 \cdot (f(x) - y)^T \cdot \frac{\partial f(x)}{\partial (b_\ell)_i}.$$



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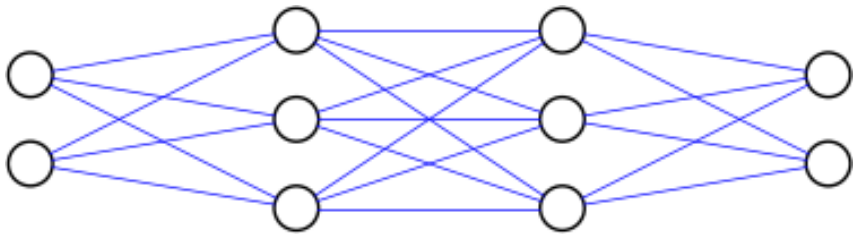
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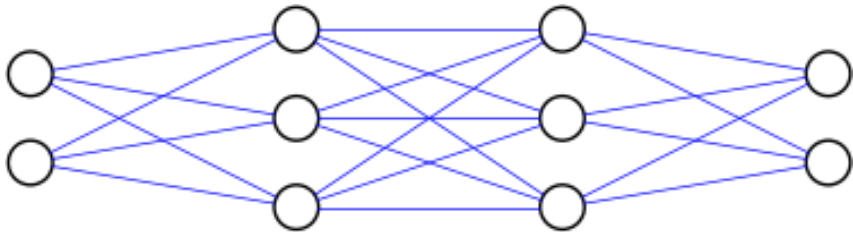
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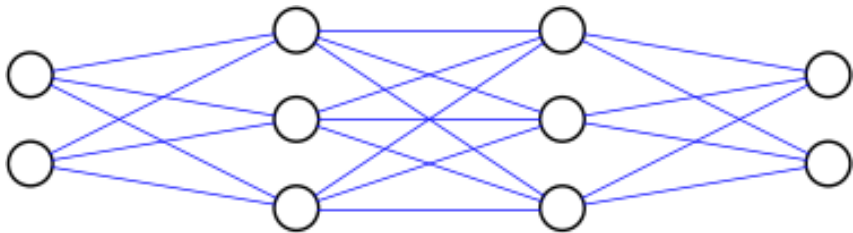
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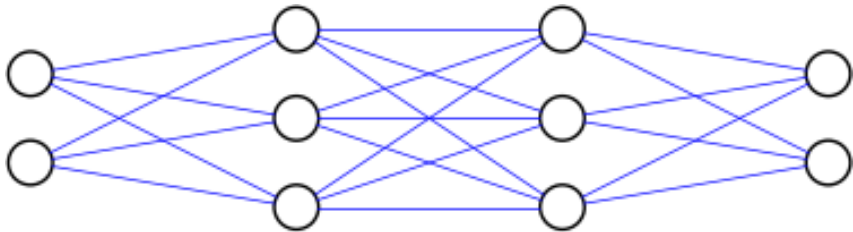
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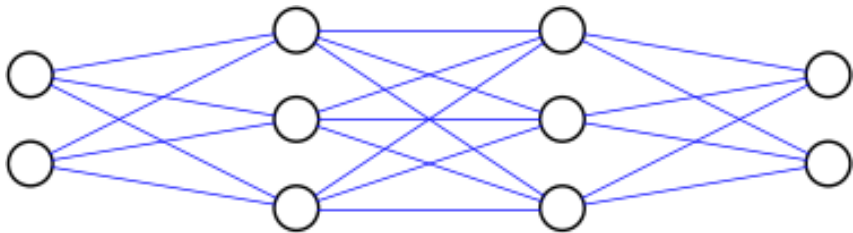
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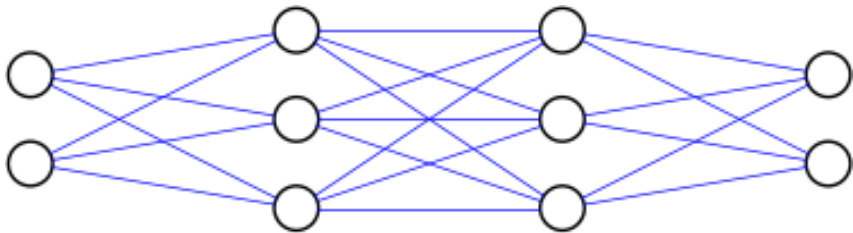
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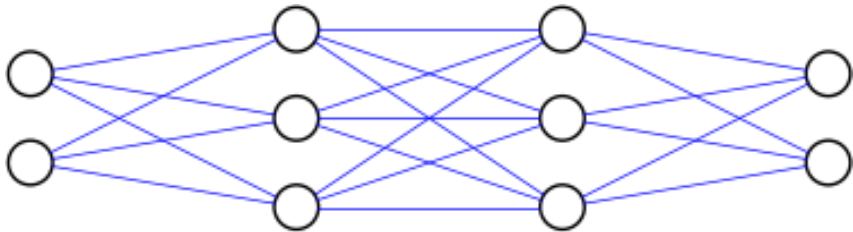
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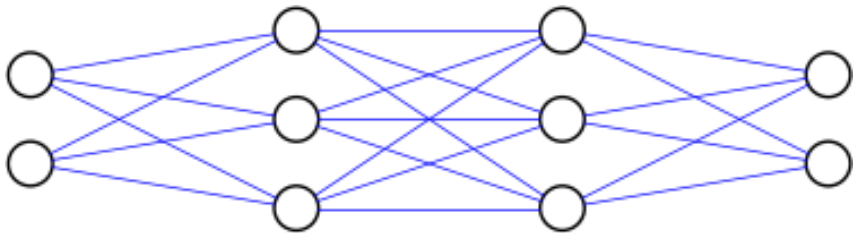
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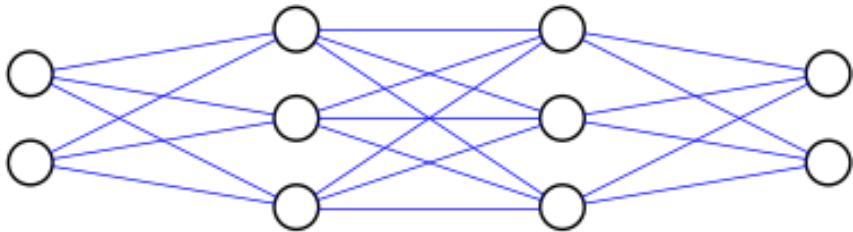
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$$\frac{\partial(z_3)_k}{\partial(W_3)_{i,j}} = \begin{cases} (a_2)_j & i = k \\ 0 & i \neq k \end{cases}$$

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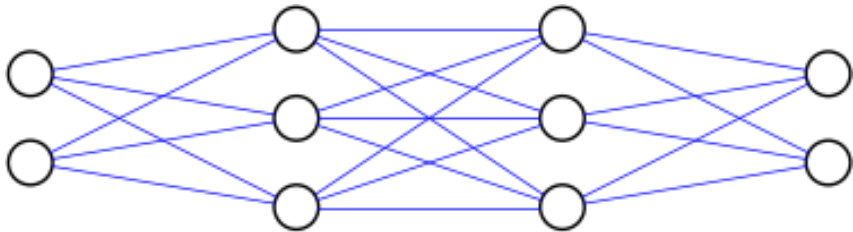
$$= W_3 a_2 + b_3$$

$$\frac{\partial(z_3)_k}{\partial(W_3)_{i,j}} = \begin{cases} (a_2)_j & i = k \\ 0 & i \neq k \end{cases}$$

$$\frac{\partial(z_3)_k}{\partial(b_3)_i} = \begin{cases} 1 & i = k \\ 0 & i \neq k \end{cases}$$

$$W_3 = \begin{pmatrix} (W_3)_{1,1} & (W_3)_{1,2} & (W_3)_{1,3} \\ (W_3)_{2,1} & (W_3)_{2,2} & (W_3)_{2,3} \end{pmatrix}$$

$$b_3 = \begin{pmatrix} (b_3)_1 \\ (b_3)_2 \end{pmatrix}$$



$$x = \begin{pmatrix} (x)_1 \\ (x)_2 \end{pmatrix}$$

$$a_1 = \sigma(z_1)$$

$$= \sigma(W_1 x + b_1)$$

$$W_1 = \begin{pmatrix} (W_1)_{1,1} & (W_1)_{1,2} \\ (W_1)_{2,1} & (W_1)_{2,2} \\ (W_1)_{3,1} & (W_1)_{3,2} \end{pmatrix}$$

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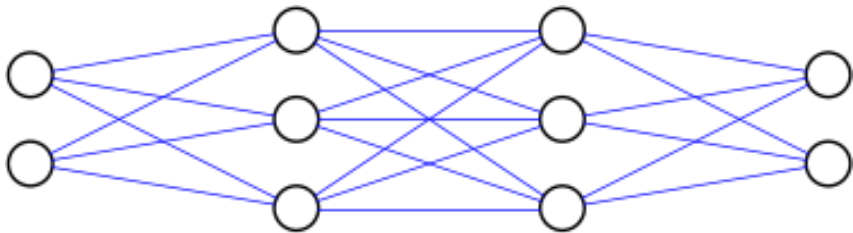
$$= W_3 a_2 + b_3$$

$$\frac{\partial \Phi(x)}{\partial W_3} = \left(\begin{pmatrix} (a_2)_1 \\ 0 \\ (a_2)_1 \end{pmatrix} \begin{pmatrix} (a_2)_2 \\ 0 \\ (a_2)_2 \end{pmatrix} \begin{pmatrix} (a_2)_3 \\ 0 \\ (a_2)_3 \end{pmatrix} \right)$$

$$\frac{\partial \Phi(x)}{\partial b_3} = \begin{pmatrix} 1 \\ 0 \\ 0 \\ 1 \end{pmatrix}$$

$$W_3 = \begin{pmatrix} (W_3)_{1,1} & (W_3)_{1,2} & (W_3)_{1,3} \\ (W_3)_{2,1} & (W_3)_{2,2} & (W_3)_{2,3} \end{pmatrix}$$

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Backprop: Last Layer

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- $$\frac{\partial \mathcal{L}(f, x, y)}{\partial (W_L)_{i,j}} = 2 \cdot (f(x) - y)^T \cdot \frac{\partial f(x)}{\partial (W_L)_{i,j}},$$
$$\frac{\partial \mathcal{L}(f, x, y)}{\partial (b_L)_i} = 2 \cdot (f(x) - y)^T \cdot \frac{\partial f(x)}{\partial (b_L)_i}.$$

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 $\frac{\partial \mathcal{L}(f, x, y)}{\partial (b_L)_i} = 2 \cdot (f(x) - y)^T \cdot \frac{\partial f(x)}{\partial (b_L)_i}.$
- Let $f(x) = W_L \sigma(W_{L-1}(\dots) + b_{L-1}) + b_L$. It follows that
 - $\frac{\partial f(x)}{\partial (W_L)_{i,j}} = (0, \dots, \underbrace{\sigma(W_{L-1}(\dots) + b_{L-1})_j}_i, \dots, 0)^T$
 - $\frac{\partial f(x)}{\partial (b_L)_i} = (0, \dots, \underbrace{1}_i, \dots, 0)^T$

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 - $\frac{\partial f(x)}{\partial (b_L)_i} = (0, \dots, \underbrace{1}_i, \dots, 0)^T$
 - $2(f(x) - y)^T \frac{\partial f(x)}{\partial (W_L)_{i,j}} = 2(f(x) - y)_i \sigma(W_{L-1}(\dots) + b_{L-1})_j,$
 - $2(f(x) - y)^T \frac{\partial f(x)}{\partial (b_L)_i} = 2(f(x) - y)_i$

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 - $2(f(x) - y)^T \frac{\partial f(x)}{\partial (W_L)_{i,j}} = 2(f(x) - y)_i \sigma(W_{L-1}(\dots) + b_{L-1})_j,$
 - $2(f(x) - y)^T \frac{\partial f(x)}{\partial (b_L)_i} = 2(f(x) - y)_i$

In matrix notation:

- $\frac{\partial \mathcal{L}(f, x, y)}{\partial W_L} = \underbrace{2(f(x) - y)}_{\delta_L} \underbrace{(\sigma(W_{L-1}(\dots) + b_{L-1}))^T}_{a_{L-1}},$
- $\frac{\partial \mathcal{L}(f, x, y)}{\partial b_L} = 2(f(x) - y).$

Backprop: Second-to-last Layer

- Define $a_{\ell+1} = \sigma(z_{\ell+1})$ where $z_{\ell+1} = W_{\ell+1}a_{\ell} + b_{\ell+1}$, $a_0 = x$, $f(x) = z_L$.

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- Then, use chain rule:

$$\frac{\partial \mathcal{L}(f, x, y)}{\partial W_{L-1}} = \frac{\partial \mathcal{L}(f, x, y)}{a_{L-1}} \cdot \frac{\partial a_{L-1}}{\partial W_{L-1}} = 2(f(x) - y)^T \cdot W_L \cdot \frac{\partial a_{L-1}}{\partial W_{L-1}}.$$

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$$\begin{aligned}\frac{\partial \mathcal{L}(f, x, y)}{\partial W_{L-1}} &= \frac{\partial \mathcal{L}(f, x, y)}{a_{L-1}} \cdot \frac{\partial a_{L-1}}{\partial W_{L-1}} = 2(f(x) - y)^T \cdot W_L \cdot \frac{\partial a_{L-1}}{\partial W_{L-1}}. \\ &= 2(f(x) - y)^T \cdot W_L \cdot \text{diag}(\sigma'(z_{L-1})) \cdot \frac{\partial z_{L-1}}{\partial W_{L-1}}\end{aligned}$$

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$$= 2(f(x) - y)^T \cdot W_L \cdot \text{diag}(\sigma'(z_{L-1})) \cdot \frac{\partial z_{L-1}}{\partial W_{L-1}}$$

same as
before!

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- Similar arguments yield $\frac{\partial \mathcal{L}(f,x,y)}{\partial b_{L-1}} = \delta_{L-1}$.

The Backprop Algorithm

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- 1 Calculate $a_\ell = \sigma(z_\ell)$, $z_\ell = A_\ell(a_{\ell-1})$ for $\ell = 1, \dots, L$, $a_0 = x$ (forward pass).

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- 4 **for** ℓ from $L - 1$ to 1 **do**:
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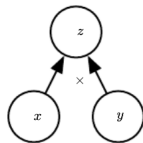
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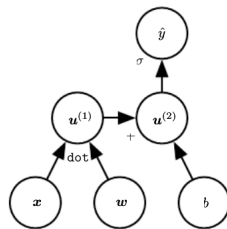
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- 5 **return** $\frac{\partial \mathcal{L}(f, x, y)}{\partial b_\ell}$, $\frac{\partial \mathcal{L}(f, x, y)}{\partial W_\ell}$, $l = 1, \dots, L$.

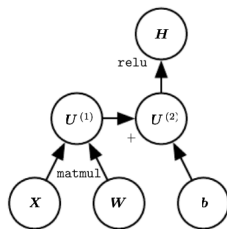
Computational Graphs



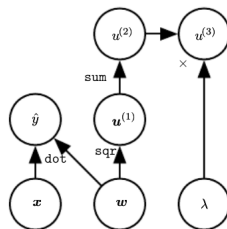
(a)



(b)

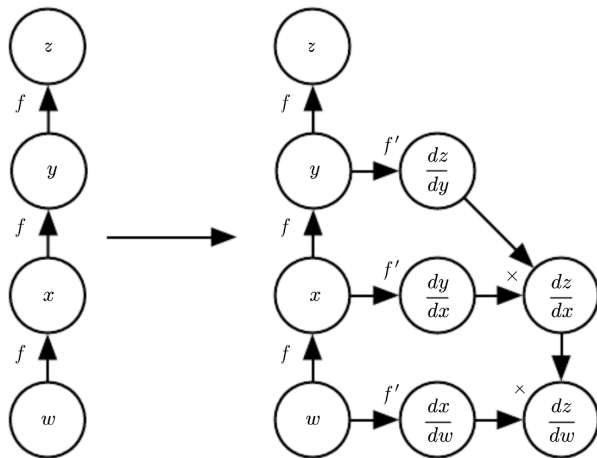


(c)



(d)

Automatic Differentiation



4 Stochastic Gradient Descent

The Complexity of Gradient Descent

Recall that one gradient descent step requires the calculation of

$$\sum_{i=1}^m \nabla_{((W_\ell, b_\ell))_{\ell=1}^L} \mathcal{L}(f, x_i, y_i).$$

and each of the summands requires one backpropagation run.

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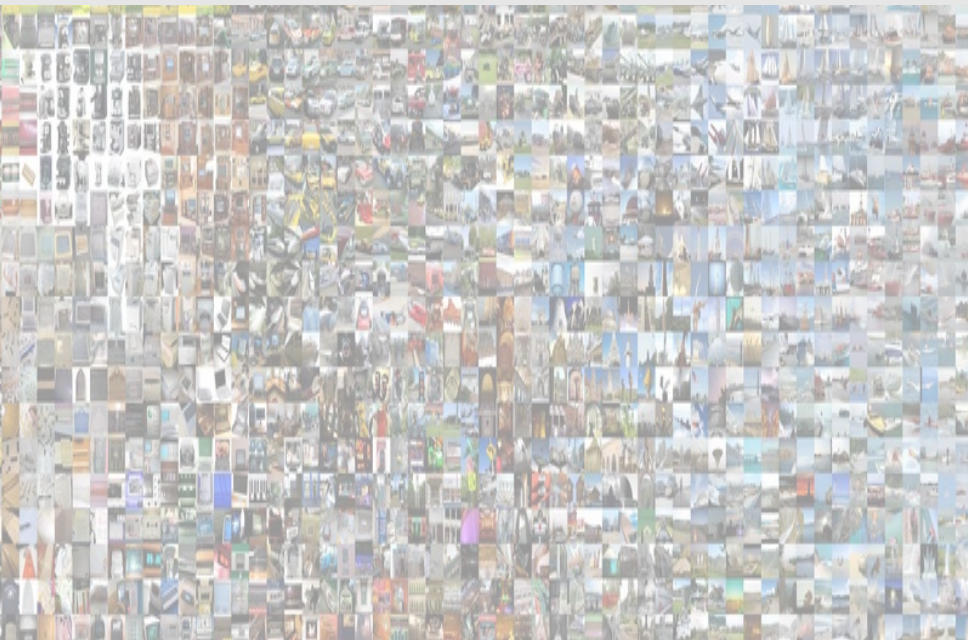
Thus, the total complexity of one gradient descent step is equal to

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The complexity of backprop is asymptotically equal to the number of DOFs of the network:

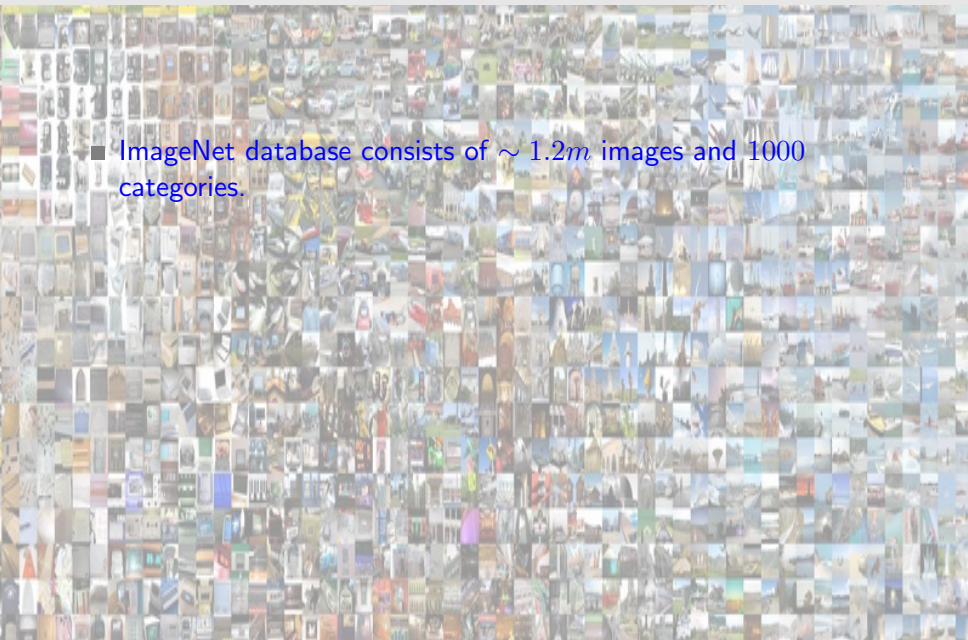
$$\text{complexity}(\text{backprop}) \sim \sum_{\ell=1}^L N_{\ell-1} \times N_\ell + N_\ell.$$

An Example



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- ImageNet database consists of $\sim 1.2m$ images and 1000 categories.



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One step of gradient descent requires $\sim 2 * 10^{14}$ flops (and memory units)!!

Stochastic Gradient Descent (SGD)



Approximate

$$\sum_{i=1}^m \nabla_{((W_\ell, b_\ell))_{\ell=1}^L} \mathcal{L}(f, x_i, y_i)$$

by

$$\nabla_{((W_\ell, b_\ell))_{\ell=1}^L} \mathcal{L}(f, x_{i^*}, y_{i^*})$$

for some i^* chosen *uniformly at random* from $\{1, \dots, m\}$.

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In expectation we have

$$\mathbb{E} \nabla_{((W_\ell, b_\ell))_{\ell=1}^L} \mathcal{L}(f, x_{i^*}, y_{i^*}) = \frac{1}{m} \sum_{i=1}^m \nabla_{((W_\ell, b_\ell))_{\ell=1}^L} \mathcal{L}(f, x_i, y_i)$$

The SGD Algorithm

Goal: Find stationary point of function $F = \sum_{i=1}^m F_i : \mathbb{R}^N \rightarrow \mathbb{R}$.

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- 3 **return** u_n

Typical Behavior

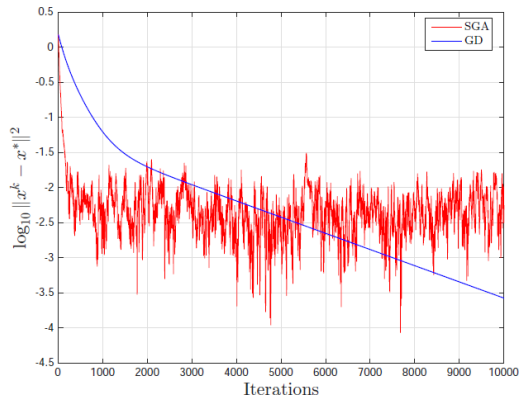


Figure: Comparison btw. GD and SGD. m steps of SGD are counted as one iteration.

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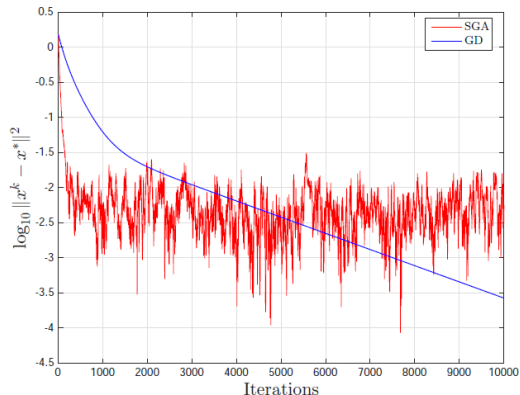


Figure: Comparison btw. GD and SGD. m steps of SGD are counted as one iteration.

Initially very fast convergence, followed by stagnation!

Minibatch SGD



For every $\{i_1^*, \dots, i_K^*\} \subset \{1, \dots, m\}$ chosen uniformly at random, it holds that

$$\mathbb{E} \frac{1}{K} \sum_{l=1}^k \nabla_{((W_\ell, b_\ell))_{\ell=1}^L} \mathcal{L}(f, x_{i_l^*}, y_{i_l^*}) = \frac{1}{m} \sum_{i=1}^m \nabla_{((W_\ell, b_\ell))_{\ell=1}^L} \mathcal{L}(f, x_i, y_i),$$

e.g., we have an *unbiased estimator* for the gradient.

Minibatch SGD



For every $\{i_1^*, \dots, i_K^*\} \subset \{1, \dots, m\}$ chosen uniformly at random, it holds that

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- $K = 1 \rightsquigarrow$ SGD
- $K > 1 \rightsquigarrow$ Minibatch SGD with batchsize K .

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Increasing the batch size by a factor 100 yields an improvement of the variance by a factor 10 while the complexity increases by a factor 100!

Common batchsize for large models: $K = 16, 32$.

5 The Basic Recipe

The basic Neural Network Recipe for Learning



The basic Neural Network Recipe for Learning

1 Neuro-inspired model



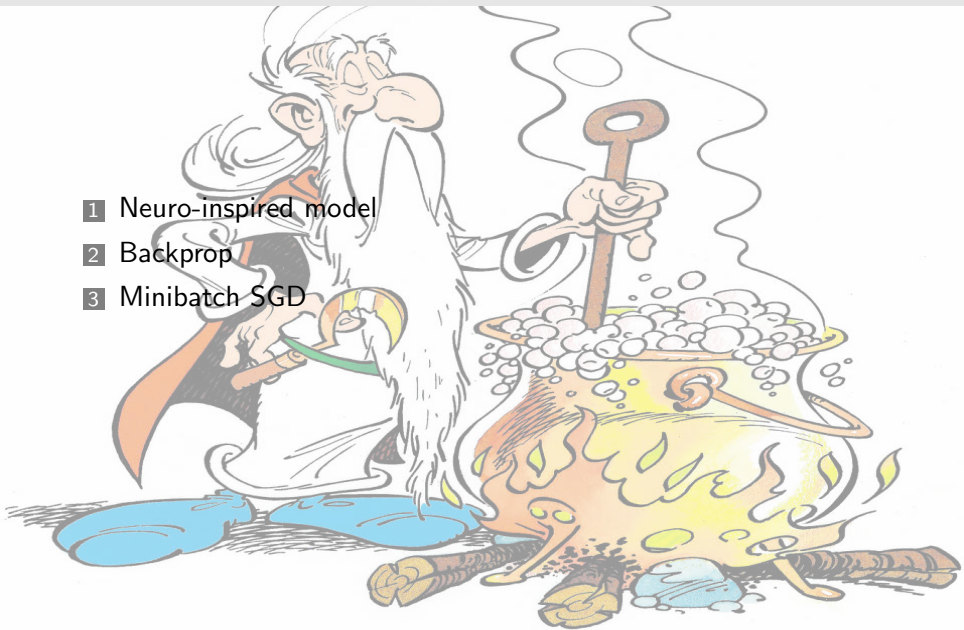
The basic Neural Network Recipe for Learning

- 1 Neuro-inspired model
- 2 Backprop



The basic Neural Network Recipe for Learning

- 1 Neuro-inspired model
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- 3 Minibatch SGD



The basic Neural Network Recipe for Learning

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Now let's try classifying handwritten digits!



Results

MNIST dataset, 30 epochs, learning rate $\eta = 3.0$, minibatch size $K = 10$, training set size $m = 50000$, test set size = 10000.

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Deep learning might not help after all...

6 Going Deep (?)

Problems with Deep Networks

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- Vanishing/Exploding Gradient Problem

Dealing with Overfitting: Regularization

Rather than minimizing

$$\sum_{i=1}^m \mathcal{L}(f, x_i, y_i),$$

minimize

$$\sum_{i=1}^m \mathcal{L}(f, x_i, y_i) + \lambda \Omega((W_\ell)_{\ell=1}^L),$$

for example

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Gradient update has to be augmented by

$$\lambda \cdot \frac{\partial}{\partial (W_\ell)_{i,j}} \Omega((W_\ell)_{\ell=1}^L) = \lambda \cdot p \cdot |(W_\ell)_{i,j}|^{p-1} \cdot \text{sgn}((W_\ell)_{i,j})$$

Sparsity-Promoting Regularization



Since

$$\lim_{p \rightarrow 0} \sum_{l,i,j} |(W_\ell)_{i,j}|^p = \# \text{nonzero weights},$$

regularization with $p \leq 1$ promotes sparse connectivity (and hence small memory requirements)!

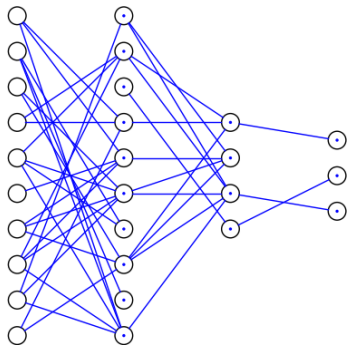
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Dropout

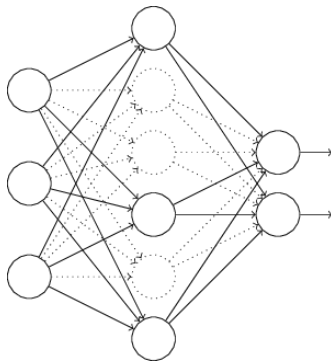


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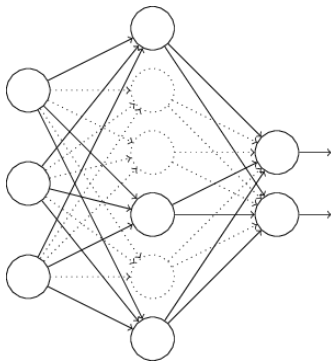


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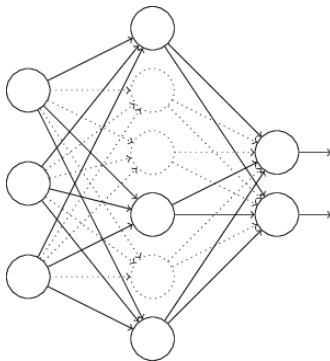


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Final output is “average” over many sparse network models.

Dataset Augmentation



Use invariances in dataset to generate more data!

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Dataset Augmentation



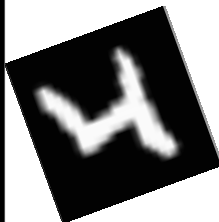
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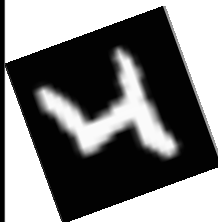
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Dataset Augmentation



Use invariances in dataset to generate more data!



Sometimes also noise is added to the weights to favour 'robust' stationary points.

The Vanishing Gradient Problem

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Figure: “Extremely Deep” Network

The Vanishing Gradient Problem



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$$\Phi(x) = w_5\sigma(w_4\sigma(w_3\sigma(w_2\sigma(w_1x + b_1) + b_2) + b_3) + b_4) + b_5$$

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bottom layers will learn *much* slower than top layers and not contribute to learning. Is depth a nuisance!?

Dealing with the Vanishing Gradient Problem

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Use activation function with 'large' gradient.

Dealing with the Vanishing Gradient Problem



Use activation function with 'large' gradient.

ReLU

The Rectified Linear Unit is defined as

$$\text{ReLU}(x) := \begin{cases} x & x > 0 \\ 0 & \text{else} \end{cases}$$

7 Convolutional Neural Networks

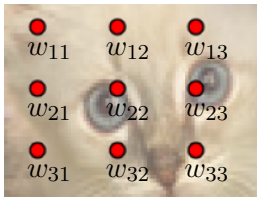


Is there a cat in this image?

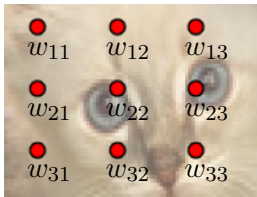


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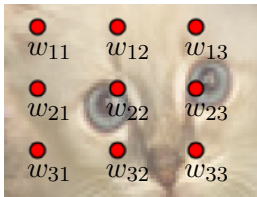


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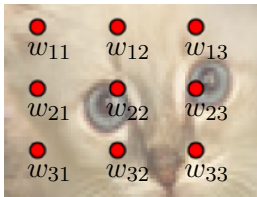
$$X = \begin{pmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \end{pmatrix} \text{ we}$$

have

$$X \cdot W \leq (X \cdot X)^{1/2} (W \cdot W)^{1/2}$$

with equality if and only if X is parallel to a cat.

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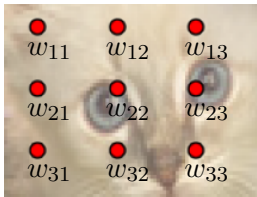
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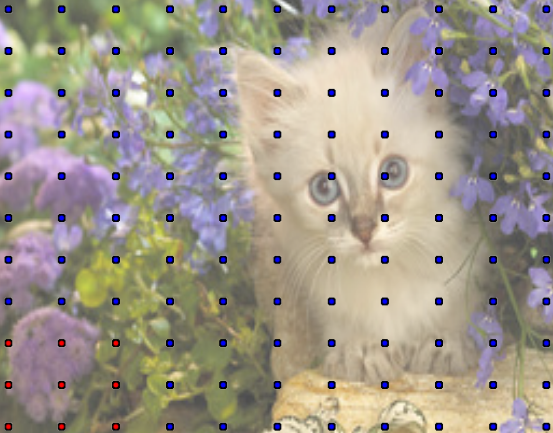
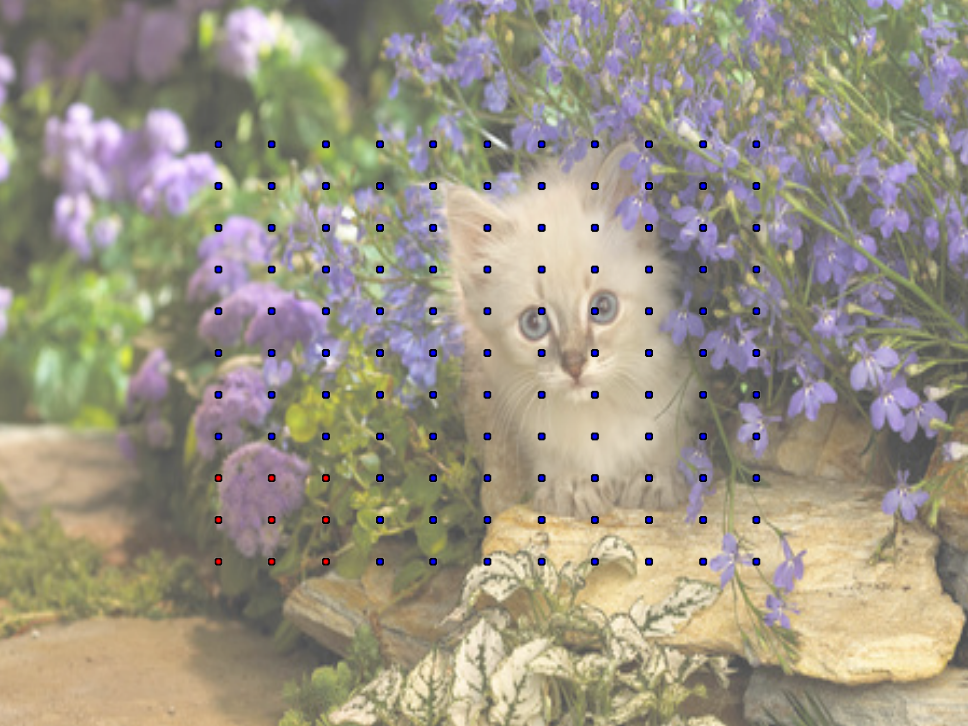
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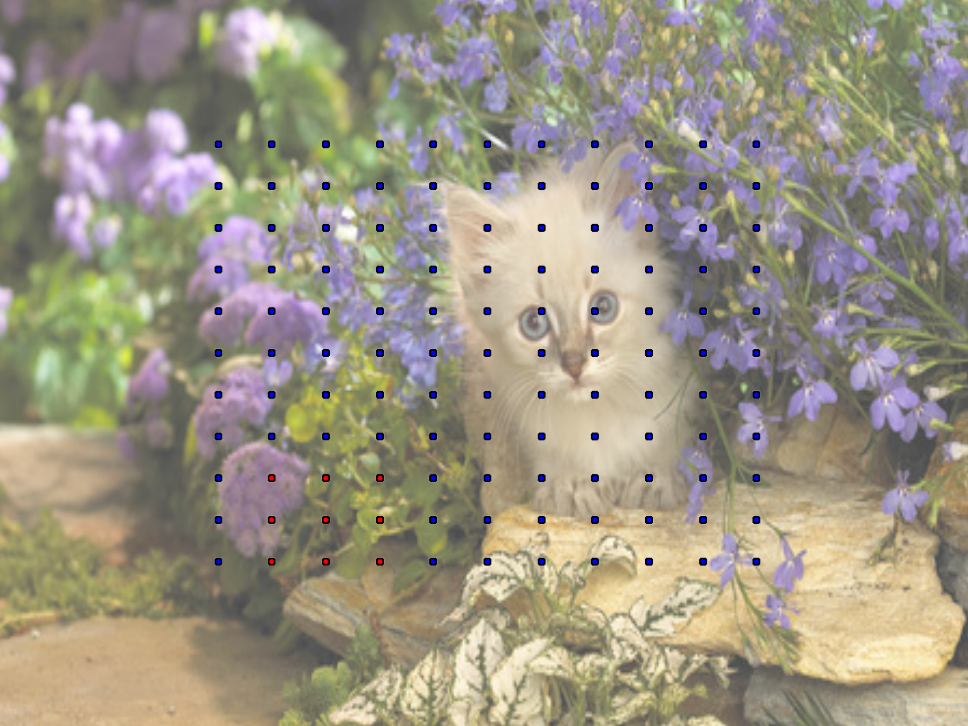
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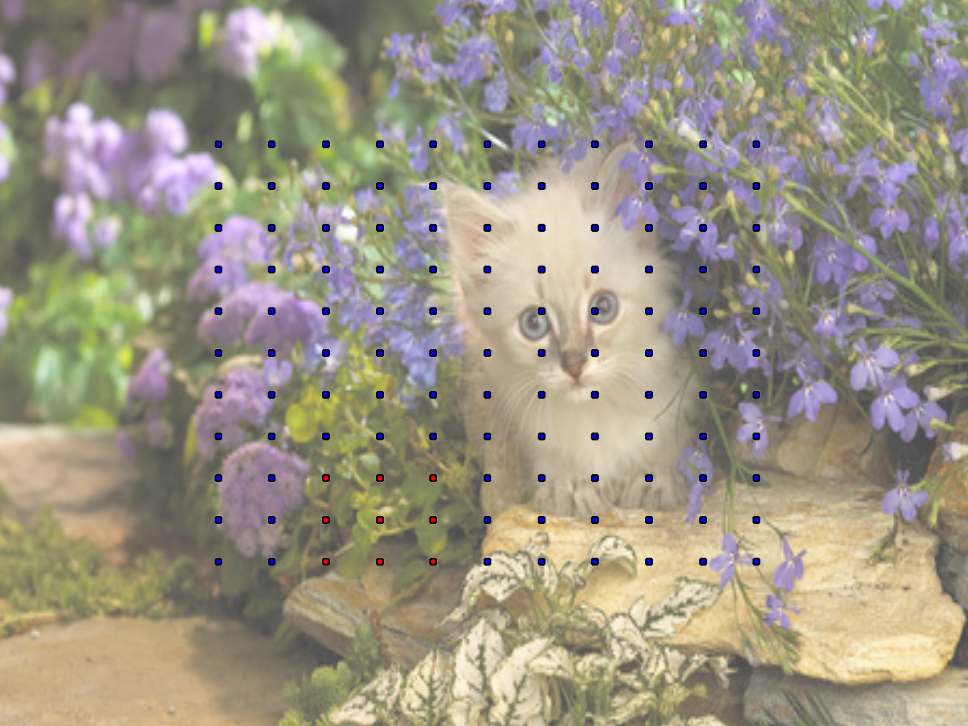


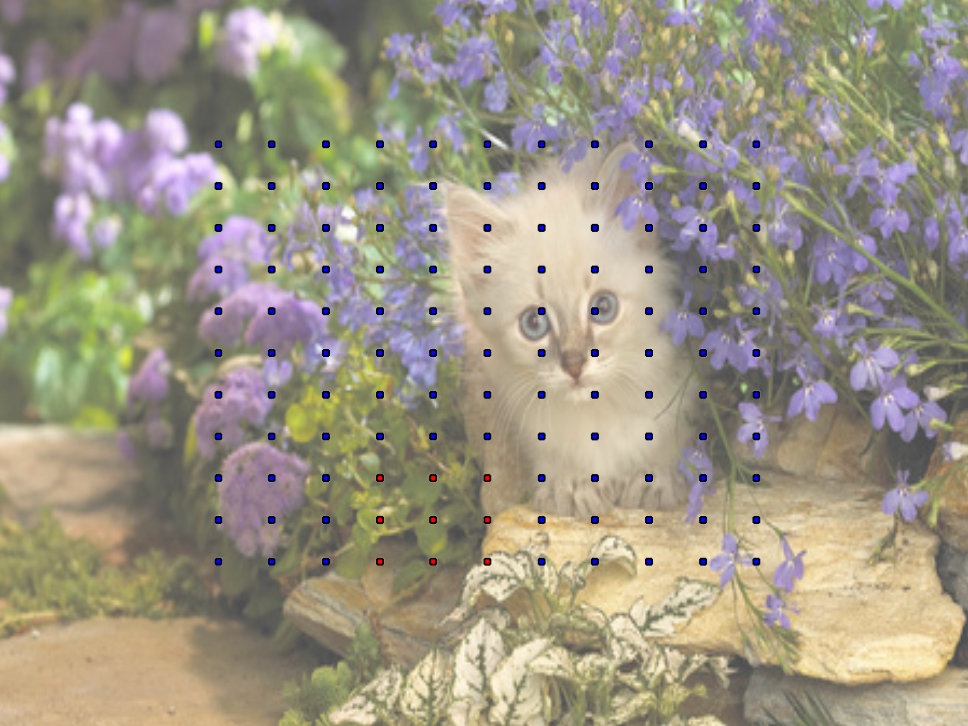
perform cat-test on all 3×3 image subpatches!





















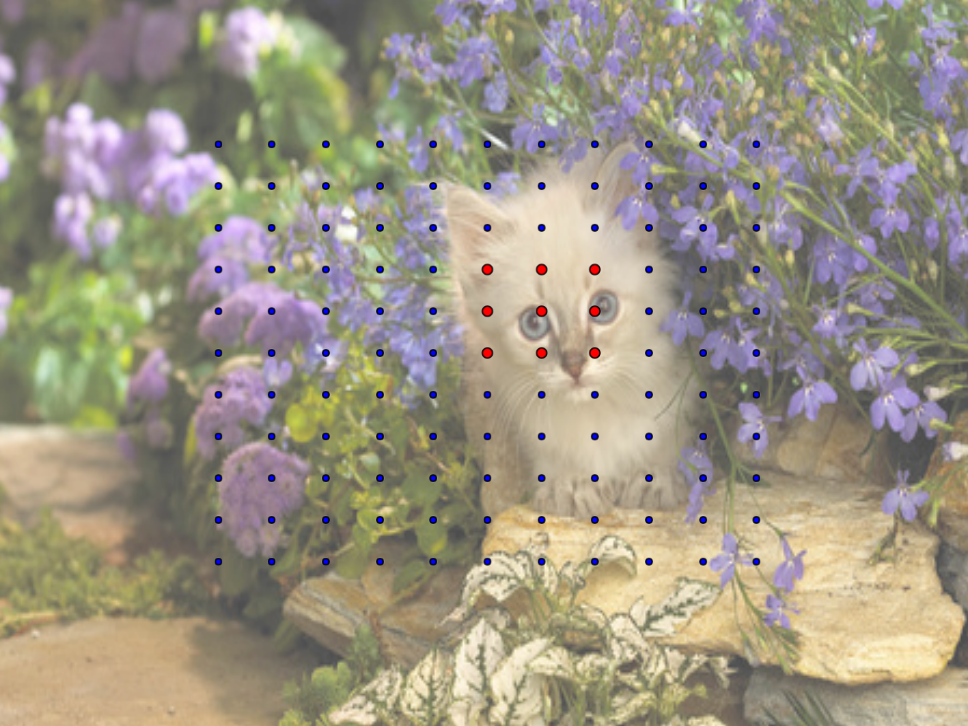












Convolution

Definition

Suppose that $X, Y \in \mathbb{R}^{n \times n}$. Then $Z = X * Y \in \mathbb{R}^{n \times n}$ is defined as

$$Z[i, j] = \sum_{k, l=0}^{n-1} X[i - k, j - l] Y[k, l],$$

where periodization or zero-padding of X, Y is used if $i - k$ or $j - l$ is not in $\{0, \dots, n - 1\}$.

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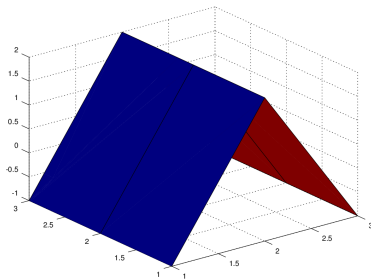
Efficient computation possible via FFT (or directly if X or Y are sparse)!

Example: Detecting Vertical Edges

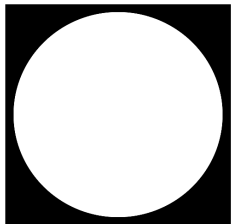
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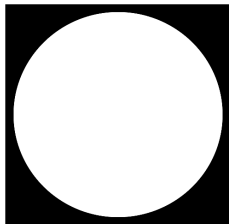
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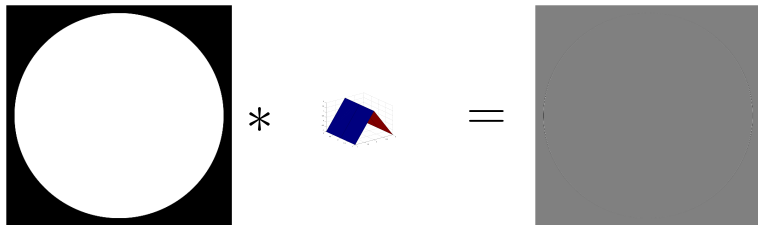
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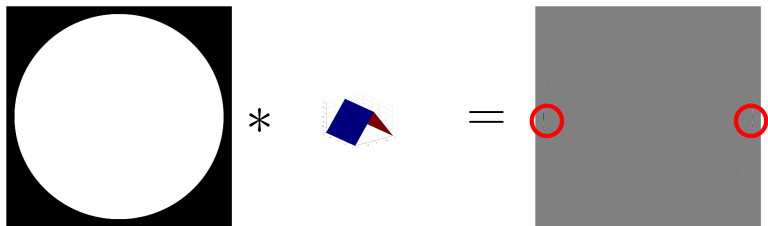
*



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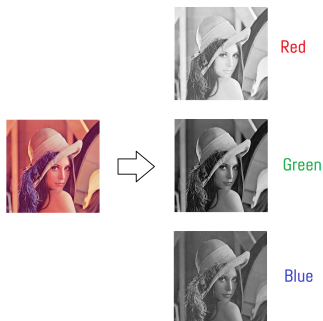


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A convolutional layer can be written as a conventional neural network layer!

Activation Layers

The activation layer is defined in the same way as before, e.g., $Z \in \mathbb{R}^{n_1 \times n_2 \times K}$ is mapped to

$$A = \text{ReLU}(Z)$$

where ReLU is applied component-wise.

Pooling Layers



Reduce dimensionality after filtering.

Pooling Layers



Reduce dimensionality after filtering.

Definition

A *pooling operator* \mathbf{R} acts layer-wise on a tensor $X \in \mathbb{R}^{n_1 \times n_2 \times S}$ to result in a tensor $\mathbf{R}(X) \in \mathbb{R}^{m_1 \times m_2 \times S}$, where $m_1 < n_1$ and $m_2 < n_2$.

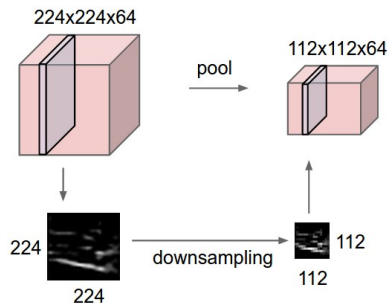
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Downsampling

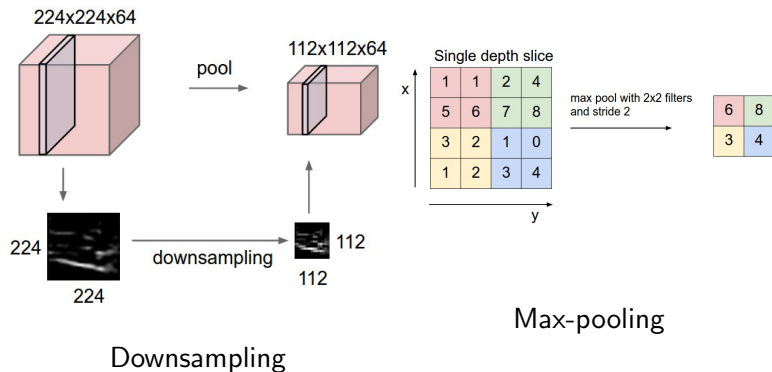
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Convolutional Neural Networks (CNNs)

Definition

A CNN with L layers consists of L iterative applications of a convolutional layer, followed by an activation layer, (possibly) followed by a pooling layer.

Convolutional Neural Networks (CNNs)

Definition

A CNN with L layers consists of L iterative applications of a convolutional layer, followed by an activation layer, (possibly) followed by a pooling layer.



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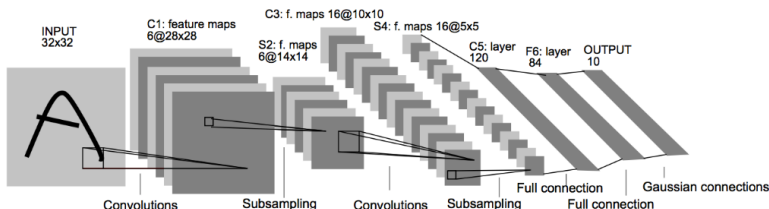


Figure: LeNet (1998, LeCun et al): the first successful CNN architecture, used for reading handwritten digits

Feature Extractor vs. Classifier



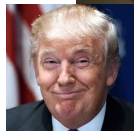
Feature Extractor vs. Classifier



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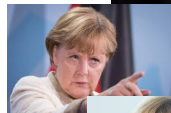
D. Trump



B. Sanders



A. Merkel



B. Johnson



```
x_image = tf.reshape(x, [-1, 28, 28, 1])
# First convolutional layer - maps one grayscale image to 32 feature maps.
W_conv1 = weight_variable([5, 5, 1, 32])
b_conv1 = bias_variable([32])
h_conv1 = tf.nn.conv2d(x_image, W_conv1) + b_conv1
# Pooling layer - downsamples by 2X.
h_pool1 = max_pool_2x2(h_conv1)
# Second convolutional layer -- maps 32 feature maps to 64.
W_conv2 = weight_variable([5, 5, 32, 64])
b_conv2 = bias_variable([64])
h_conv2 = tf.nn.conv2d(h_pool1, W_conv2) + b_conv2
# Second pooling layer.
h_pool2 = max_pool_2x2(h_conv2)
# Fully connected layer 1 -- after 2 round of downsampling, our 28x28 image
W_fc1 = weight_variable([7 * 7 * 64, 1024])
b_fc1 = bias_variable([1024])
h_pool2_flat = tf.reshape(h_pool2, [-1, 7*7*64])
h_fc1 = tf.nn.relu(tf.matmul(h_pool2_flat, W_fc1) + b_fc1)
# Map the 1024 features to 10 classes, one for each digit
W_fc2 = weight_variable([1024, 10])
b_fc2 = bias_variable([10])
y_conv = tf.matmul(h_fc1, W_fc2) + b_fc2
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```

Python Library *Tensor Flow*,
developed by Google Brain, based
on symbolic computational graphs

www.tensorflow.org.

```

x_image = tf.reshape(x, [-1, 28, 28, 1])
# Flatten -- maps one grayscale image to 32 feature maps.
W_conv1 = tf.get_variable('W_conv1', [[5, 5, 1, 32]])
b_conv1 = tf.get_variable('b_conv1', [32])
h_conv1 = tf.nn.conv2d(x_image, W_conv1) + b_conv1
# Pooling -- maps 32 feature maps to 16.
h_pool1 = tf.nn.max_pool(h_conv1, [1, 2, 2, 1], [0, 0, 0, 0], 'VALID')
# Second convolutional layer -- maps 32 feature maps to 64.
W_conv2 = tf.get_variable('W_conv2', [[5, 5, 32, 64]])
b_conv2 = tf.get_variable('b_conv2', [64])
h_conv2 = tf.nn.conv2d(h_pool1, W_conv2) + b_conv2
# Pooling -- maps 64 feature maps to 16.
h_pool2 = tf.nn.max_pool(h_conv2, [1, 2, 2, 1], [0, 0, 0, 0], 'VALID')
# Fully connected layer -- maps 16 feature maps to 100.
W_fc1 = tf.get_variable('W_fc1', [7 * 7 * 64, 1024])
b_fc1 = tf.get_variable('b_fc1', [1024])
h_fc1 = tf.nn.matmul(h_pool2_flat, W_fc1) + b_fc1
# Map to 10 classes, one for each digit.
W_fc2 = tf.get_variable('W_fc2', [1024, 10])
b_fc2 = tf.get_variable('b_fc2', [10])
y_conv = tf.nn.matmul(h_fc1, W_fc2) + b_fc2

```

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8 What I didn't tell you

- 1 Data structures & algorithms for efficient deep learning
(computational graphs, automatic differentiation, adaptive learning rate, hardware, ...)

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- 2 Things to do besides regression or classification
- 3 Finetuning (choice of activation function, choice of loss function, ...)
- 4 More sophisticated training procedures for feature extractor layers (Autoencoder, Restricted Boltzmann Machines, ...)
- 5 Recurrent Neural Networks

Questions?