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Covid-19 Guidelines

• Effective Aug. 3, the University at Buffalo will require all students, employees and visitors – regardless of their vaccination status – to wear face coverings while inside campus buildings. This includes classrooms, hallways, libraries and other common spaces, as well as UB buses and shuttles.

- Students are expected to wear mask in class during lectures (unless you have a UB approved exception)
- Public Health Behavior Expectations https://www.buffalo.edu/studentlife/who-q

 we-are/departments/conduct/coronavirus-student-compliance-policy.html

Project Details

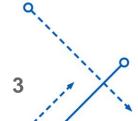
• Team of 3-4 depending upon final enrollment. 40% of the grade

Set of topics provided by us

Two presentations

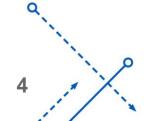
Reports of sample projects posted on Piazza

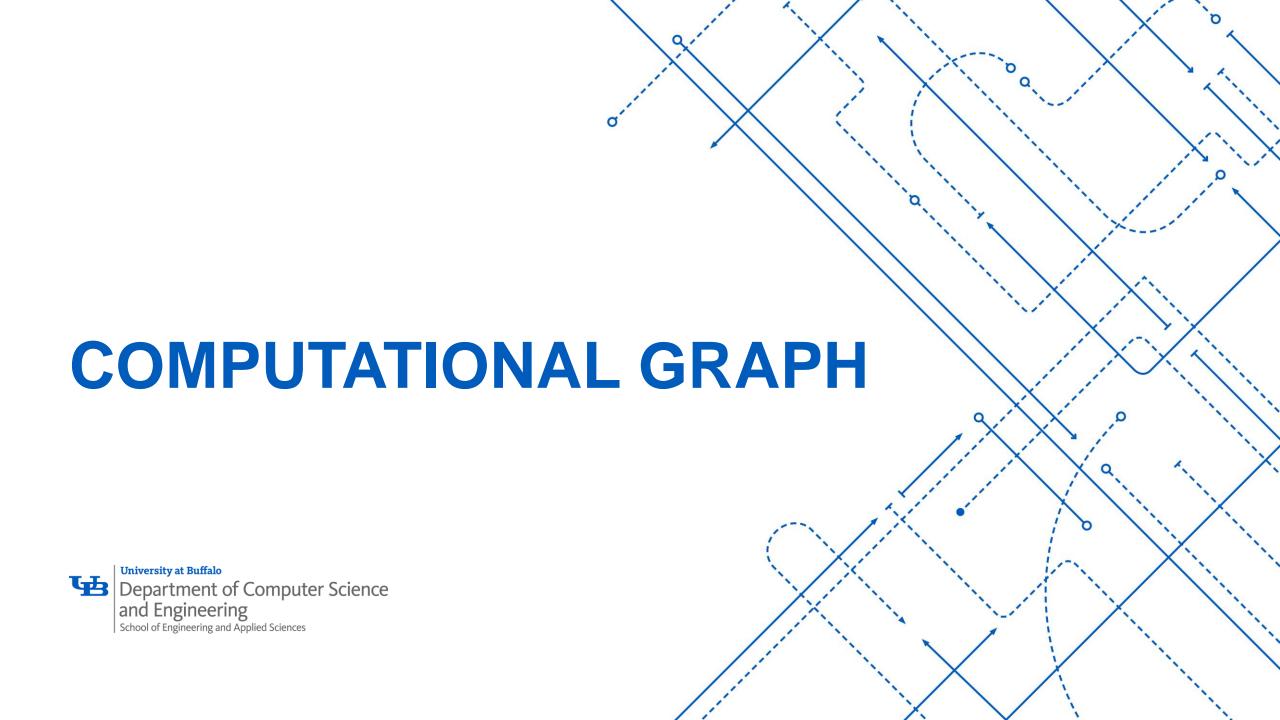
Satisfies Masters Project requirement



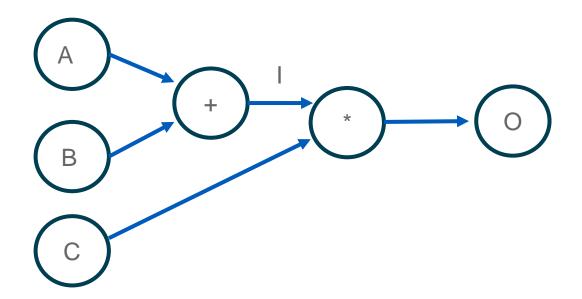
Agenda

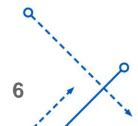
- Computational Graph
- Backpropagation
- How is it implemented?
- Assignment 1



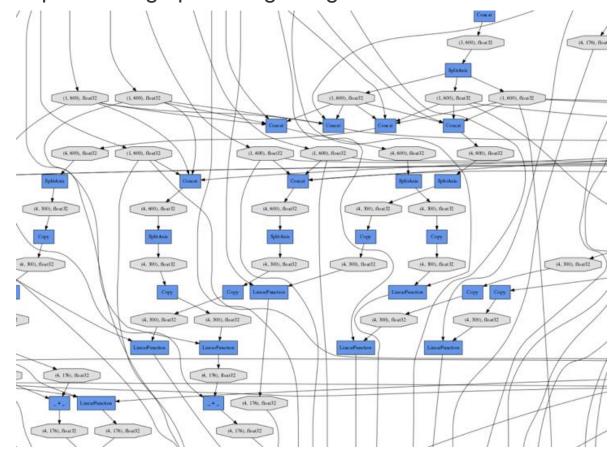


- Computational graphs are a nice way to think about mathematical expressions.
- For example consider O = (A + B) * C. The computational graph for the function would look like this:

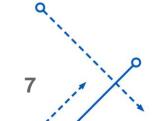


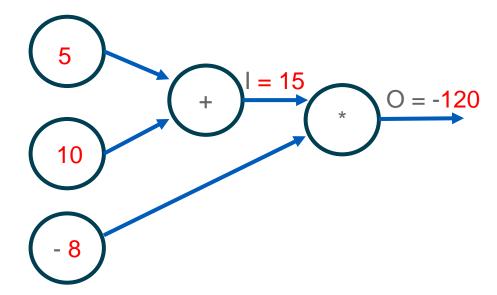


These computational graphs can get large.

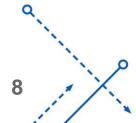


Small section of the computational graph formed from an RNN based model

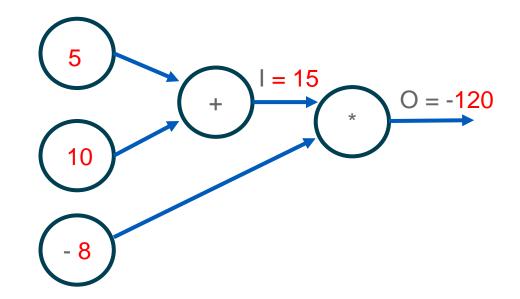


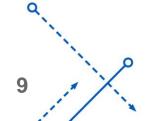


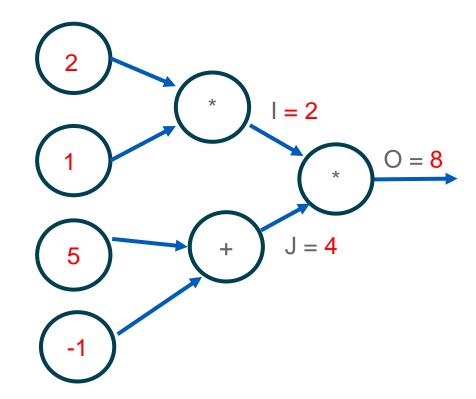
- These values are calculated when the computation is executed
- In the above diagram values flow from left to right



- The computational graph is directed and acyclic in nature
- The values are computed and fed in based on the topological order of the nodes
- The flow of values in the context of neural networks are called forward propagation

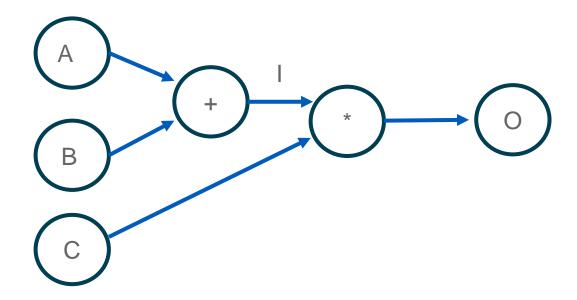






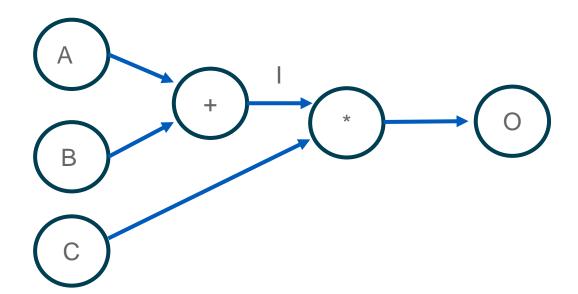


Now let us look at how to compute the influence of each input on the output

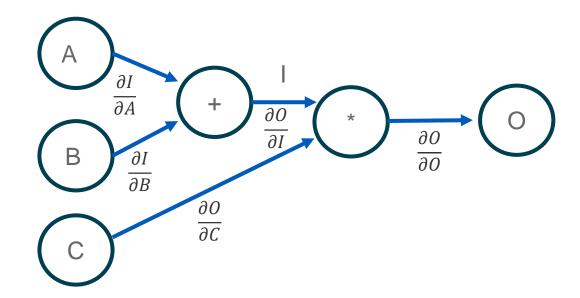


- What is the mathematical tool that we should use to find the influence of the inputs on the output?
 - Partial derivatives to find the gradient

- So for the function O = (A + B) * C , we need to compute
 - $\frac{\partial O}{\partial A}$, $\frac{\partial O}{\partial B}$, $\frac{\partial O}{\partial C}$

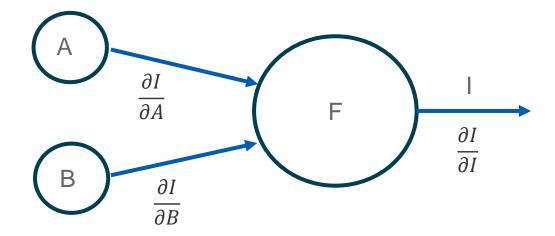


These derivatives are not directly inferable. Let us see what are the derivatives that are directly inferable

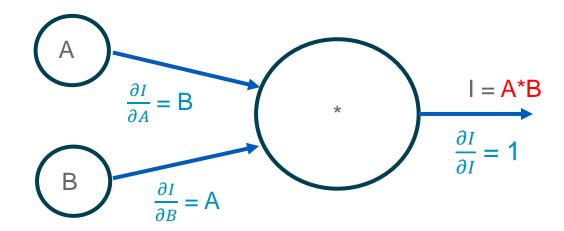


This derivatives are called local derivatives

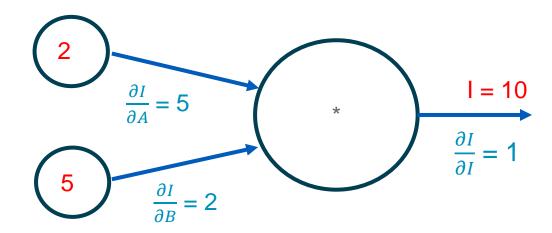
Let us think about the local derivatives a bit more



• F can be any mathematical function that is differentiable

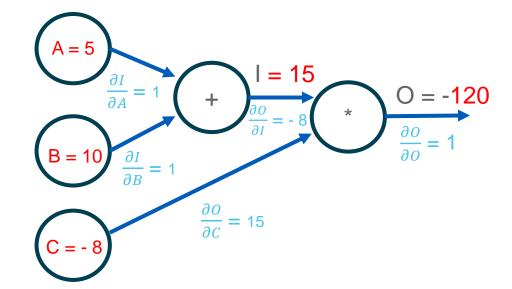


Lets use real values instead

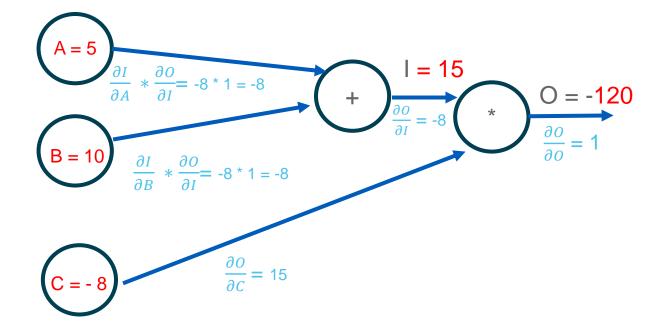


 The take away here should be, If input B is increased by x times it would change the output by a factor of 2x



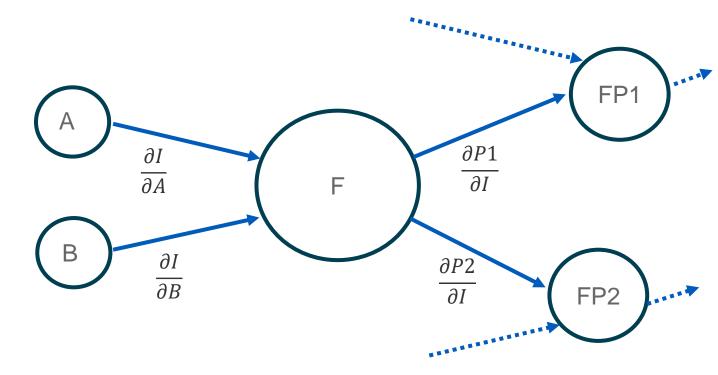


• Now we need to find the gradient with respect to the output. It happens that multiplying these gradients (applying chain rule) is the solution.

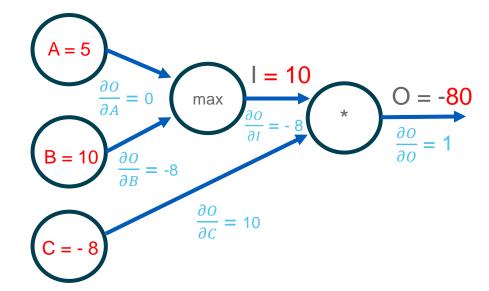


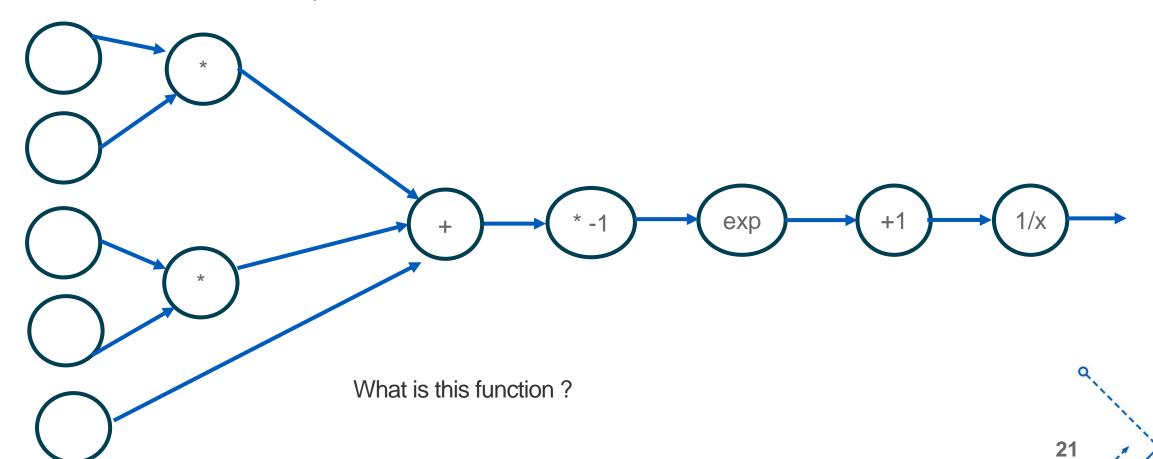
- Some additional details
- Imagine if the intermediate result of the function is used in two different computations FP1 and FP2
- In order to compute the gradient $\frac{\partial output}{\partial A}$ and $\frac{\partial output}{\partial B}$, we will sum up all the gradients at F

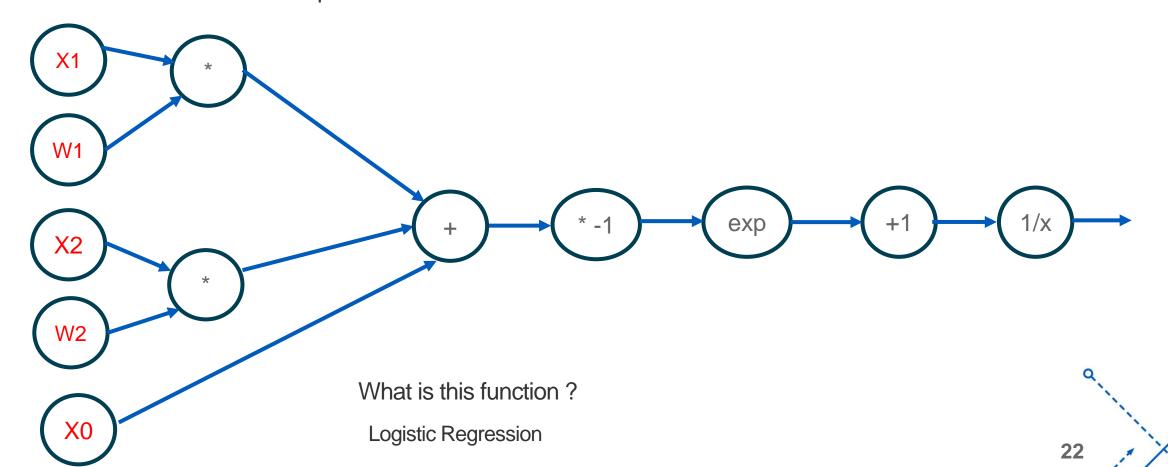
•
$$\frac{\partial Output}{\partial A} = \frac{\partial I}{\partial A} * \left(\frac{\partial P1}{\partial I} + \frac{\partial P2}{\partial I}\right)$$
$$\frac{\partial Output}{\partial B} = \frac{\partial I}{\partial B} * \left(\frac{\partial P1}{\partial I} + \frac{\partial P2}{\partial I}\right)$$

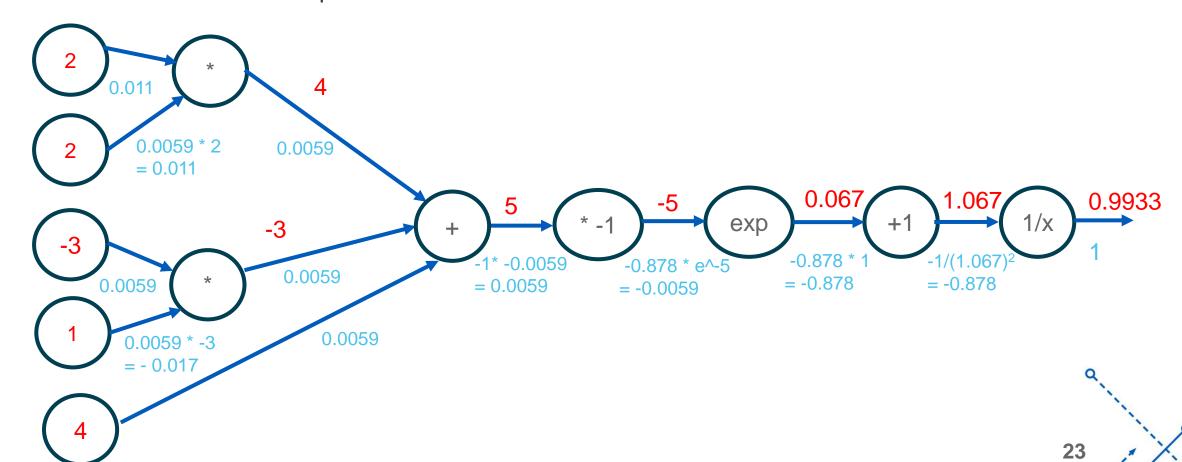


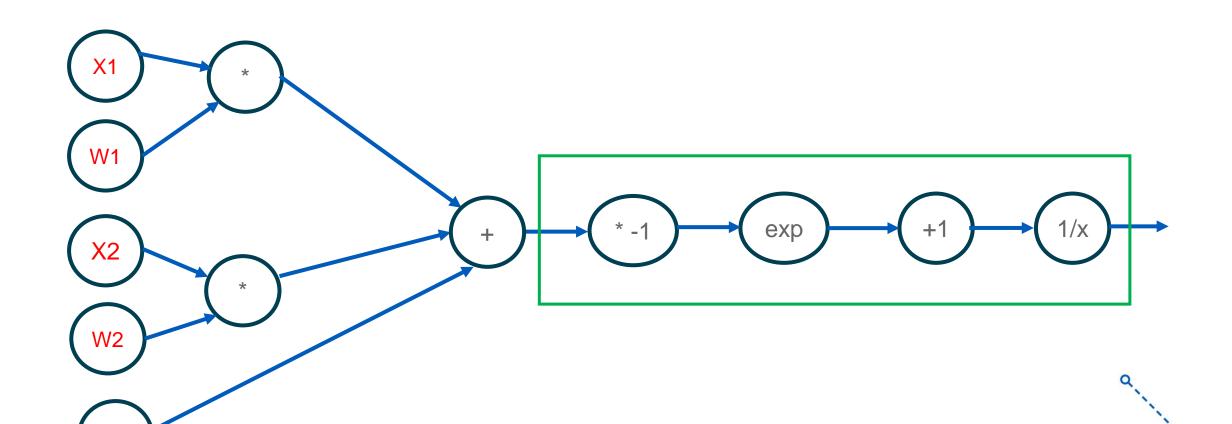


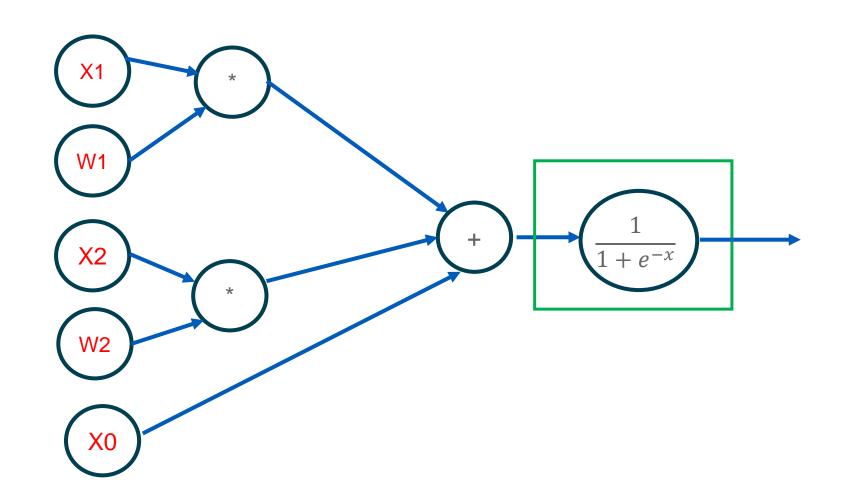






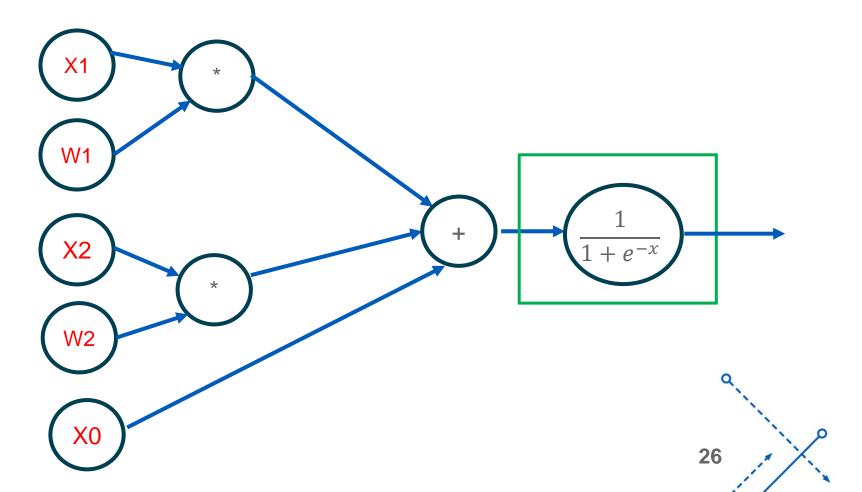




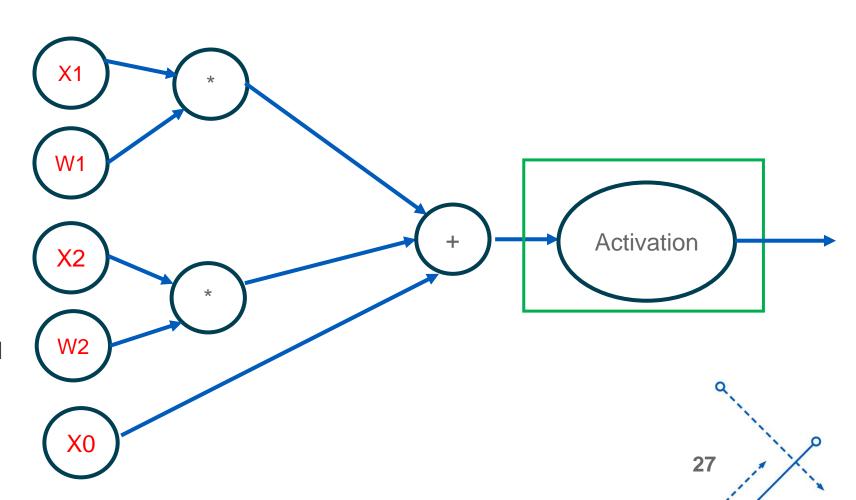


- The granularity of the nodes can be custom
- Need to find the derivative of the custom function
- For example, the derivative of $\sigma(x)$ is

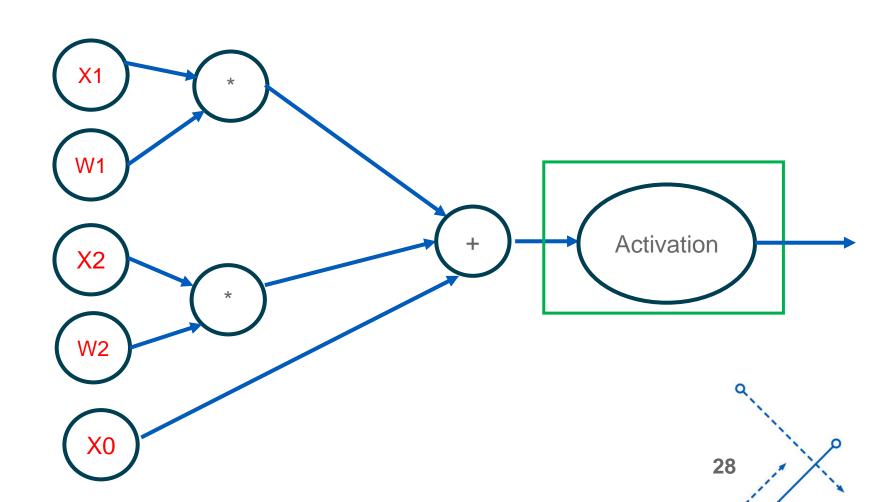
$$= \sigma(x) \big(1 - \sigma(x) \big)$$



- This is often called a perceptron model
- When training the model, there would be an expected output Y associated with each data point
- Objective/Loss function is designed to estimate the error associated with the prediction and the expected value



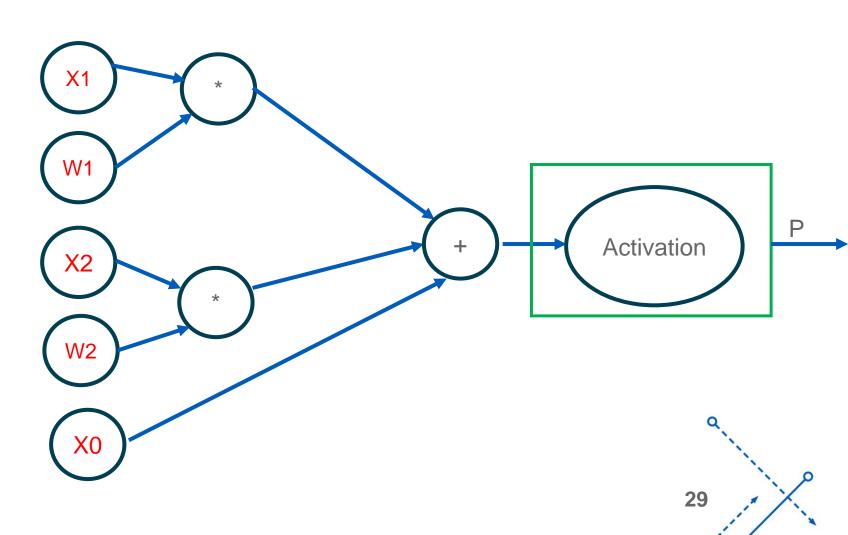
- Some of the common loss functions you might know are MSE, Cross Entropy, Hinge etc.
- The derivative of the objective function with respect to the prediction is computed
- This is the first step in the backpropagation



- If we consider P as the prediction and MSE loss
- The loss formulation would be

$$J = \frac{1}{N} \sum_{i=1}^{N} (y - p)^{2}$$

• The first derivative found during the backward pass is $\frac{\partial J}{\partial p}$



Let us look at some code

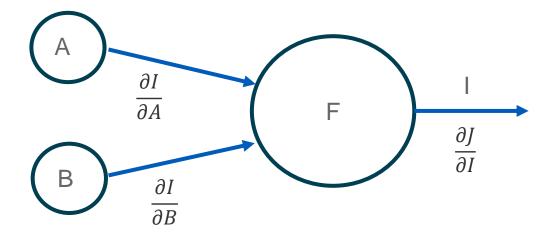
```
class MaxNode:

def \ \ forward(A,B): \\ I = max(A,B) \\ return \ I
def \ \ backward(dI): \\ dA = \dots \ \# \ derivative \ of \ I \ with \ respect \ to \ A * dI \\ dB = \dots \ \# \ derivative \ of \ I \ with \ respect \ to \ B * dI
return \ [dA,dB]
```

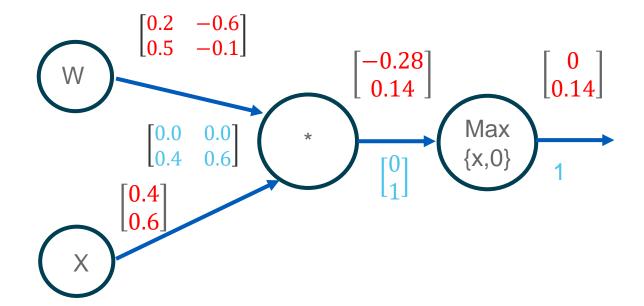
We need one more thing to get it to work

```
class GraphNet:
   def __init__(self,graphnodes):
        self.graphnodes = graphnodes # Some representation of nodes in the computational graph
   def forward(input):
       for eachNode in topologically sorted(self.graphnodes):
            eachNode.forward()
                # logic to manipulate the output produced in the forward pass of each node
       return loss
   def backward():
       for eachNode in reversed(self.topologically_sorted(self.graphnodes)):
            eachNode.backward()
            ... # chain the gradients produced in the backward of each node
       return gradients
```

- The examples we saw until now consider X and W to be scalars
- But in real computations, X and W are vectors and the local gradients are Jacobians
- Jacobians are matrices
- The final computation for chained gradient will be a vector-matrix multiplication.

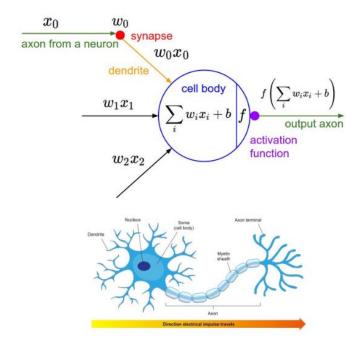


Let us look at an example with matrices



Artificial Neural Networks

- Inspired from the biological neural network in the brain
- Perceptron architecture was inspired from the working of a neuron





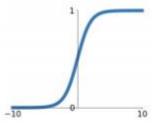


Artificial Neural Networks

Today there are many activations

Sigmoid

$$\sigma(x) = \frac{1}{1 + e^{-x}}$$

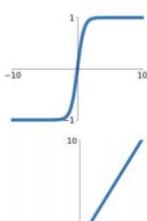


tanh

tanh(x)

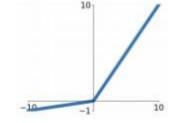
ReLU

 $\max(0,x)$



$\max(0.1x, x)$

Leaky ReLU

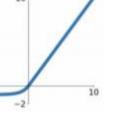


Maxout

$$\max(w_1^T x + b_1, w_2^T x + b_2)$$

ELU

$$\begin{cases} x & x \ge 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$$

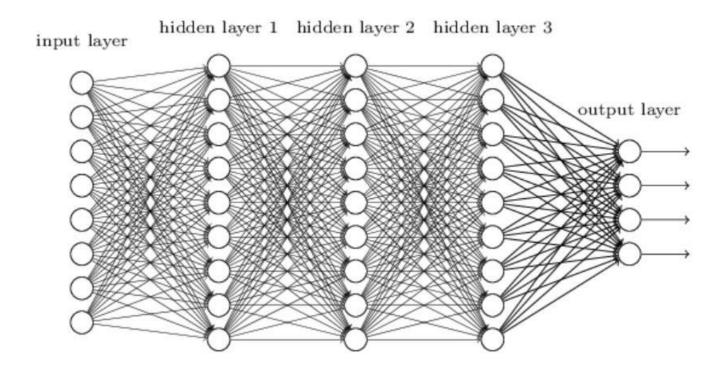






Artificial Neural Networks

Lets look at how the neural network is setup

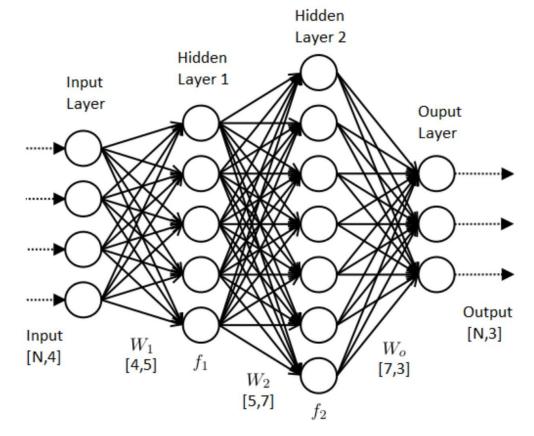








• A closer look



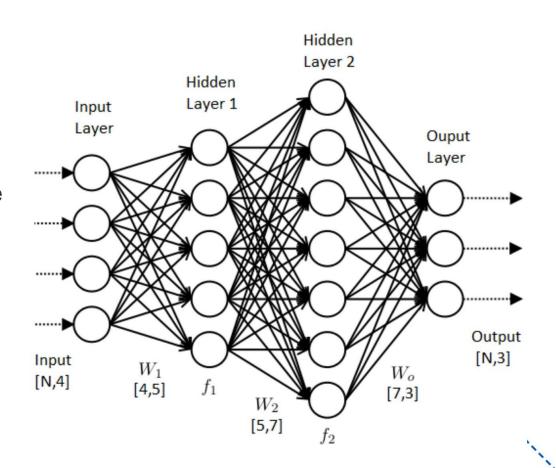
Each column look like a stack of computational nodes. These stacks are called layers



This neural network can be mathematically written as

Output =
$$w_0^T \left(f_2 \left(w_2^T \left(f_1(w_1^T x) \right) \right) \right)$$

- Where f_1 , f_2 are activation functions and w_1 , w_2 , w_0 are the parameters of the network
- This can be modelled as a computational graph
- In order to improve computational efficiency, the basic computational unit can be the layer



Let us look at some code

```
class GraphNet:
    def __init__(self,graphnodes):
        self.graphnodes = graphnodes # Some representation of layers in the computational graph
    def forward(input):
       for eachNode in topologically_sorted(self.graphnodes):
            eachNode.forward()
                 # logic to manipulate the output produced in the forward pass of each layer
       return loss
    def backward():
       for eachNode in reversed(self.topologically sorted(self.graphnodes)):
            eachNode.backward()
               # chain the gradients produced in the backward of each layer
       return gradients
```

But now instead of the nodes we have layers

```
class BaseLayer:
    def __init__(self,):
             # initialize some parameters common to all the layers
    def forward():
        pass
    def backward():
        pass
```

Then inherit the base class for implementing a layer with some specific functionality

```
class DenseLayer(BaseLayer):
    def __init__(self,input_param):
        ... # initialize the base class constructor
        ... # initialize layer specific parameters
    def forward(input):
        ... # perform foward propagation
        return layerOutput
    def backward(dz):
        ... # perform backprop
        return gradient
```

Consider the derivative of error function with respect to the weight from the hidden unit j to unit l where $j = 1, 2, \dots, M + 1$ and $l = 1, \dots, K$:

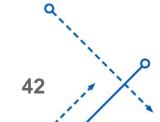
$$\frac{\partial J_i}{\partial w_{lj}^{(2)}} = \frac{\partial J_i}{\partial o_l} \frac{\partial o_l}{\partial b_l} \frac{\partial b_l}{\partial w_{lj}^{(2)}} \\
= \delta_l z_j$$

On the other hand, the derivative of error function with respect to the weight from the p^{th} input to hidden unit j where $p = 1, 2, \dots, D + 1$ and $j = 1, \dots, M$ can be computed as follow:

$$\frac{\partial J_i}{\partial w_{jp}^{(1)}} = \sum_{l=1}^K \frac{\partial J_i}{\partial o_l} \frac{\partial o_l}{\partial b_l} \frac{\partial b_l}{\partial z_j} \frac{\partial z_j}{\partial a_j} \frac{\partial a_j}{\partial w_{jp}^{(1)}}$$

$$= \sum_{l=1}^K \delta_l w_{lj}^{(2)} (1 - z_j) z_j x_p$$

$$= (1 - z_j) z_j (\sum_{l=1}^k \delta_l w_{lj}^{(2)}) x_p$$

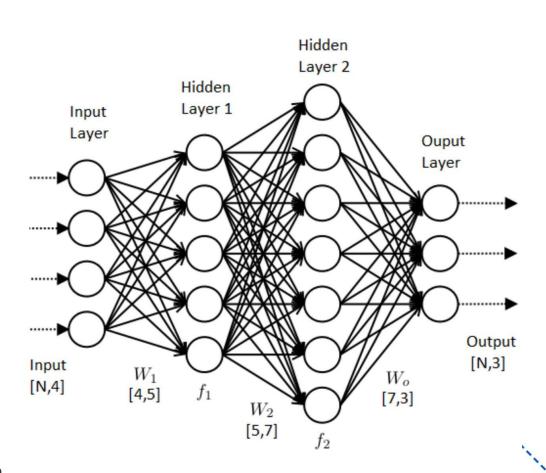




 Once the gradients with respect to the necessary parameters are computed, update step is performed

•
$$w_{new} = w_{Old} - \eta \frac{\partial J}{\partial w_{Old}}$$

- Here η is the learning rate
- All the parameters are updated after the gradients are computed
- We will look at other methods of parameter update in a later lecture

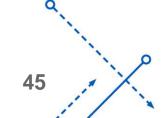


Assignment 1

- Create a Toy Deep Learning framework called "PyTorchNano".
- PyTorchNano should support the following layers
 - Dense Layer
 - Convolutional Layer
 - Max and Average Pooling Layer
 - Flatten Layer
- It should also support the following activations
 - ReLU
 - Softmax
 - Sigmoid

Assignment 1

- The user should be able to train the model with following loss functions:
 - Cross-Entropy
 - Hinge Loss
 - MSE
- The framework should allow the user to create a custom network architecture (not more than 10 layers deep) and train it on the MNIST dataset.
- The Implementation of Layers and Activation functions should be using classes having the forward and backward method.
- The Layers should be customizable (number of hidden neurons, filter size etc.)
- The framework should also provide the capability to measure the accuracy of the model.





Assignment 1

- Framework should provide capability to visualize filter responses of a convolutional layer
- Bonus points will be awarded if the framework has Batch Norm Layer and Dropout Layer implemented.
- The implementation should not use any Deep Learning frameworks like Pytorch, Keras, Tensorflow etc.
- More specific details will be mentioned in the assignment document, which will be released before next class
- The numbers of members in a team might be from 1-2 depending upon final enrollment

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References

- ☐ This lecture is inspired from cse 231n https://www.youtube.com/watch?v=i940vYb6noo&t=2051
- □ http://neuralnetworksanddeeplearning.com/chap5.html
- https://mlcourse-ub.readthedocs.io/en/latest/
- □ https://developer.nvidia.com/blog/recursive-neural-networks-pytorch/
- □ http://cs231n.stanford.edu/
- https://www.google.com/imgres?imgurl=https%3A%2F%2Fmiro.medium.com%2Fmax%2F1400%2F1*Di4V69e4 gC16ooF6PZPt-A.png&imgrefurl=https%3A%2F%2Ftowardsdatascience.com%2Feverything-you-need-to-know-about-neural-networks-and-backpropagation-machine-learning-made-easy-e5285bc2be3a&tbnid=PFKzBNejYXM4hM&vet=12ahUKEwism4altO3yAhVrqnIEHSHUCNkQMyhDegQIARBf..i &docid=OXeL--Z4fRwo6M&w=1250&h=1057&q=neural%20networks%20with%20math&hl=en&client=firefox-b-1-d&ved=2ahUKEwism4altO3yAhVrqnIEHSHUCNkQMyhDegQIARBf