# Computer Vision and Deep Learning

Lecture 3

#### Last time — linear classification

Score function: to map inputs (images) to class scores

Loss function: to evaluate a classifier

- Hinge loss
- Softmax loss

**Optimization**: gradient descent

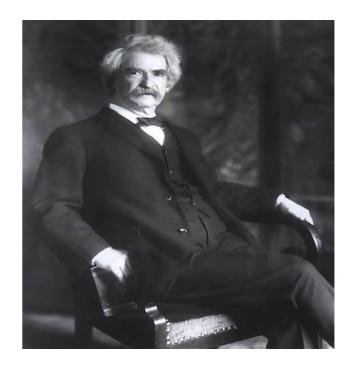
- Numerical gradient
- Analytical gradient

#### Today's agenda

- Evaluating a model's performance
- Computational graphs
- Backpropagation
- Artificial neural networks
  - Activation functions
- Image convolutions (one step forward towards convolutional neural networks)

# Evaluating a model's performance

"Facts are stubborn things, but statistics are more pliable." – Mark Twain
"There are three kinds of lies: lies, damned lies, and statistics." – popularized by
Mark Twain



Mark Twain

#### **Evaluation** metrics

- True positives (TP)
- False positives (FP)
- True negatives (TN)
- False negatives (FN)
- Accuracy: The percent of predictions that the model got right

#### **Evaluation** metrics

- True positives (TP)
- False positives (FP)
- True negatives (TN)
- False negatives (FN)
- Accuracy: The percent of predictions that the model got right
  - Accuracy will yield misleading results if the data set is unbalanced!!!

#### Tumour classification

#### True Positive (TP):

- Reality: Malignant
- ML model predicted: Malignant
- . Number of TP results: 1

#### False Negative (FN):

- · Reality: Malignant
- · ML model predicted: Benign
- . Number of FN results: 8

#### False Positive (FP):

- Reality: Benign
- · ML model predicted: Malignant
- · Number of FP results: 1

#### True Negative (TN):

- · Reality: Benign
- · ML model predicted: Benign
- . Number of TN results: 90

$$ext{Accuracy} = rac{TP + TN}{TP + TN + FP + FN} = rac{1 + 90}{1 + 90 + 1 + 8} = 0.91$$

$$\text{Precision} = \frac{TP}{TP + FP} = \frac{1}{1+1} = 0.5$$

$$ext{Recall} = rac{TP}{TP+FN} = rac{1}{1+8} = 0.11$$

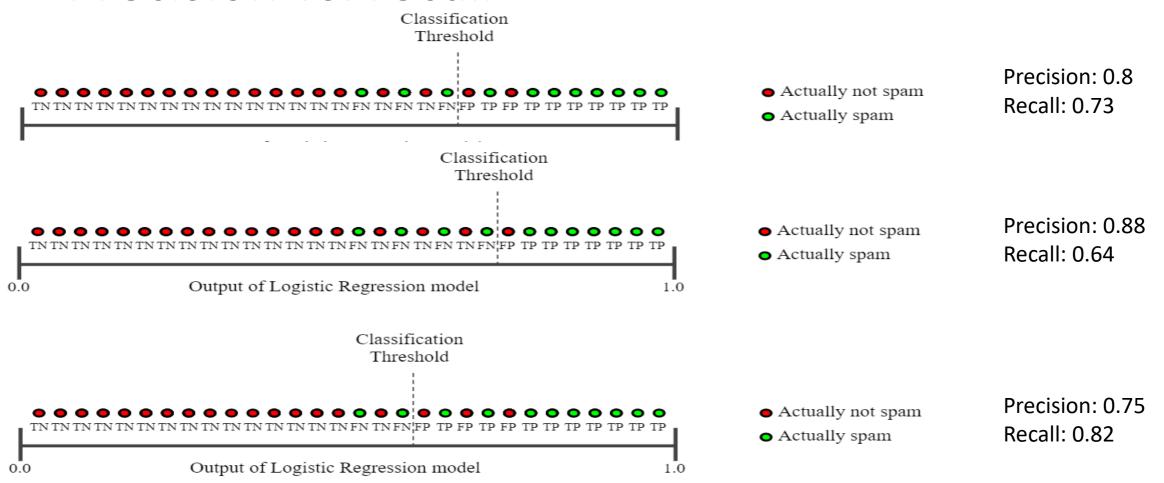
#### Confusion matrix

		True condition				
Predicted condition	Total population	Condition positive	Condition negative	Prevalence = $\frac{\Sigma \text{ Condition positive}}{\Sigma \text{ Total population}}$	Accuracy (ACC) = $\Sigma$ True positive + $\Sigma$ True negative $\Sigma$ Total population	
	Predicted condition positive	True positive	False positive, Type I error	Positive predictive value (PPV), Precision = $\frac{\Sigma \text{ True positive}}{\Sigma \text{ Predicted condition positive}}$	False discovery rate (FDR) = $\frac{\Sigma \text{ False positive}}{\Sigma \text{ Predicted condition positive}}$	
	Predicted condition negative	False negative, Type II error	True negative	False omission rate (FOR) =  Σ False negative Σ Predicted condition negative	Negative predictive value (NPV) = $\frac{\Sigma \text{ True negative}}{\Sigma \text{ Predicted condition negative}}$	
		True positive rate (TPR), Recall, Sensitivity, probability of detection, Power = $\frac{\sum \text{True positive}}{\sum \text{Condition positive}}$	False positive rate (FPR), Fall-out, probability of false alarm = $\frac{\Sigma \text{ False positive}}{\Sigma \text{ Condition negative}}$	Positive likelihood ratio (LR+) = $\frac{TPR}{FPR}$	Diagnostic odds ratio	F <sub>1</sub> score = 2 · Precision · Recall Precision + Recall
		False negative rate (FNR), Miss rate = $\frac{\Sigma \text{ False negative}}{\Sigma \text{ Condition positive}}$	Specificity (SPC), Selectivity, True negative rate $(TNR) = \frac{\Sigma \text{ True negative}}{\Sigma \text{ Condition negative}}$	Negative likelihood ratio (LR-) = $\frac{FNR}{TNR}$	$(DOR) = \frac{LR+}{LR-}$ 2	

#### Precision, Recall, F1 score

- Accuracy
  - The percent of prediction that the model got right
- Precision
  - The ability of a model to identity **only** relevant instances
- Recall
  - The ability of a model to identify **all** relevant instances
- F1 score
  - Harmonic mean between precision and recall

#### Precision vs. recall



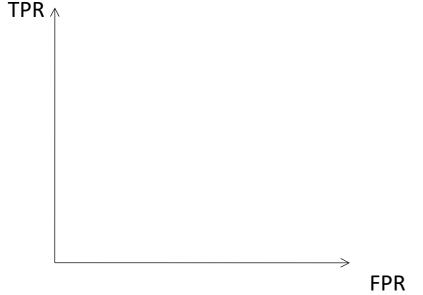
#### Precision vs. recall

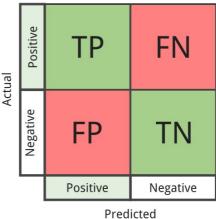
- *Precision*: spam detection, predict when to launch a satellite, pregnancy tests etc.
- *Recall*: airport security (make sure that every suspicions event is investigated), cancer prediction, detecting credit card frauds etc.

## Receiver Operating characteristic curve ROC curve

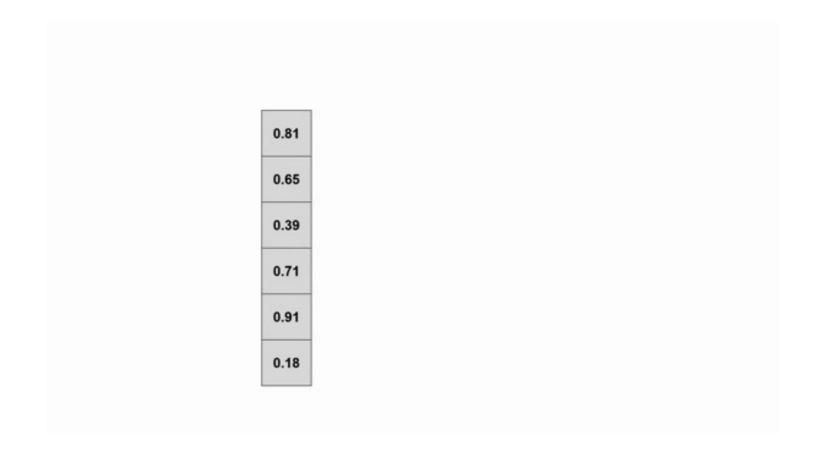
 Shows the performance of a classifier at different classification thresholds

False Positive Rate (1- specificity) — x axis
True Positive Rate (sensitivity) — y axis

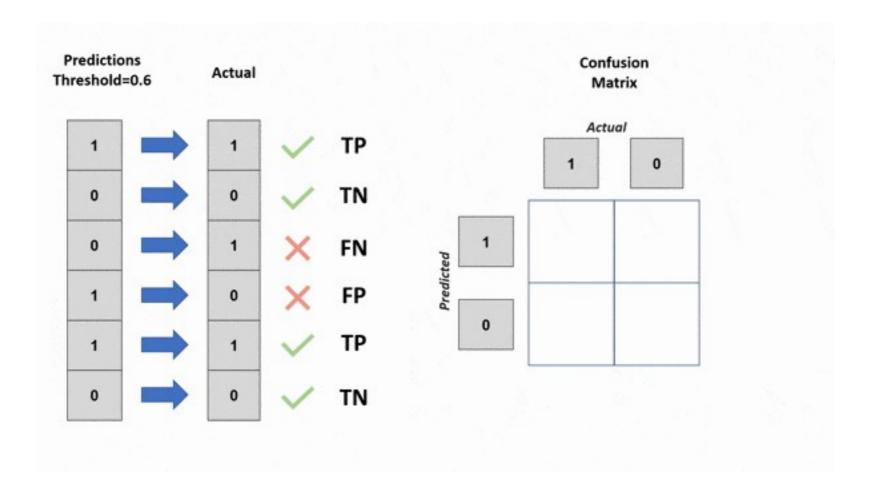




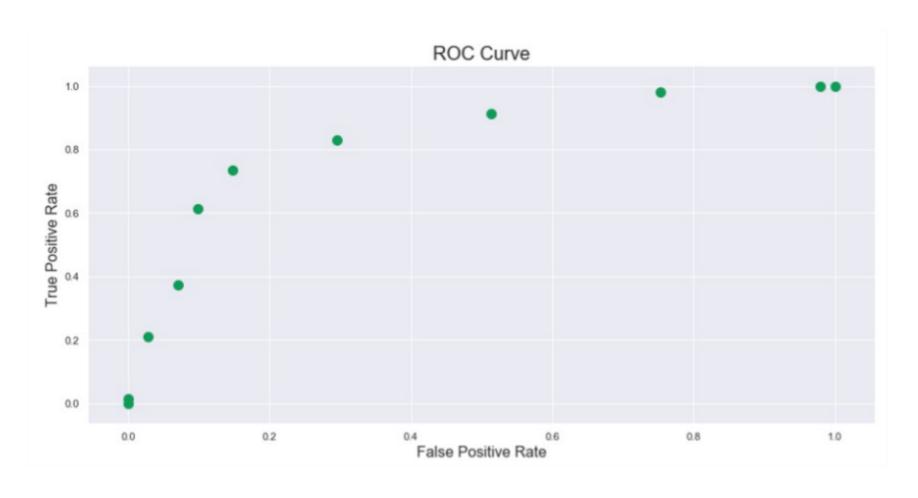
## Receiver Operating characteristic curve ROC curve



## Receiver Operating characteristic curve

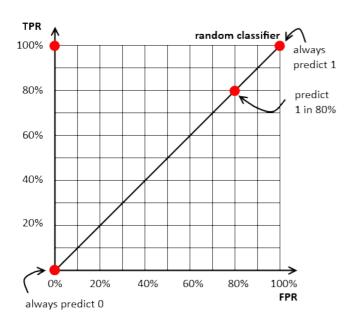


## Receiver Operating characteristic curve ROC curve



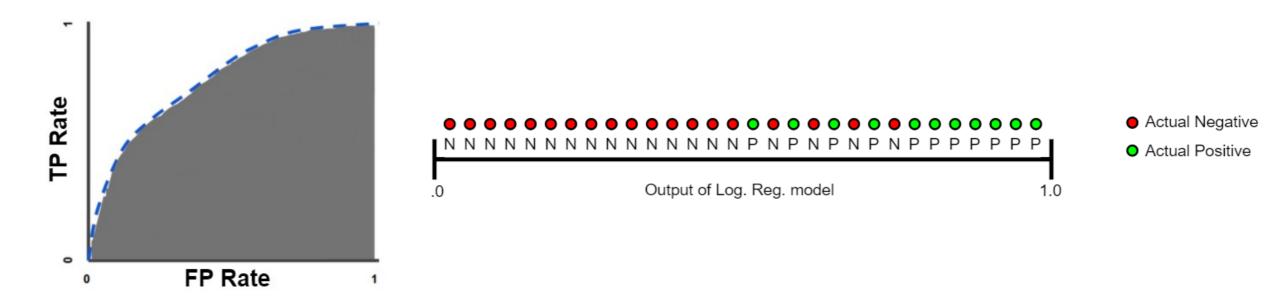
# Receiver Operating characteristic curve ROC curve

 Shows the performance of a classifier at different classification thresholds



# Area under the curve AUC

- Measures the entire two-dimensional area underneath the entire ROC curve
- Makes it easier to compare one ROC curve to another one



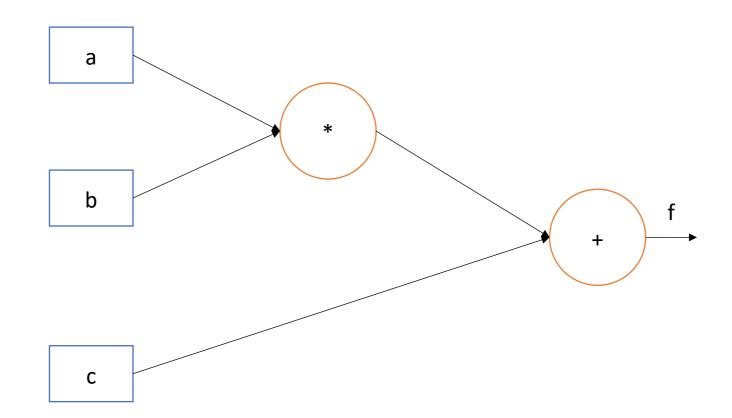
#### How do we compute the gradients?

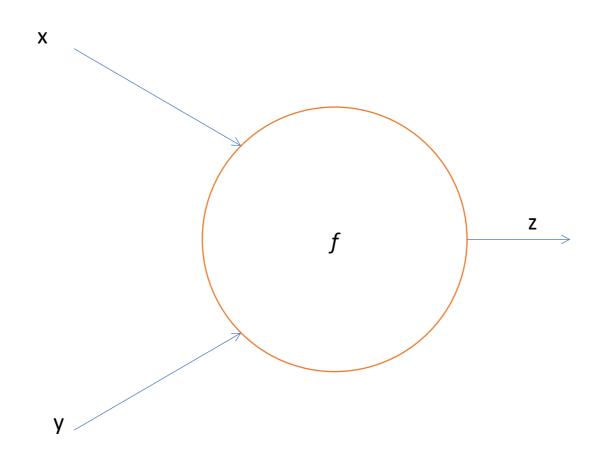
- Numerical gradient
- Analytical gradient
- Better idea: use computational graphs and back-propagation



## Computational graphs

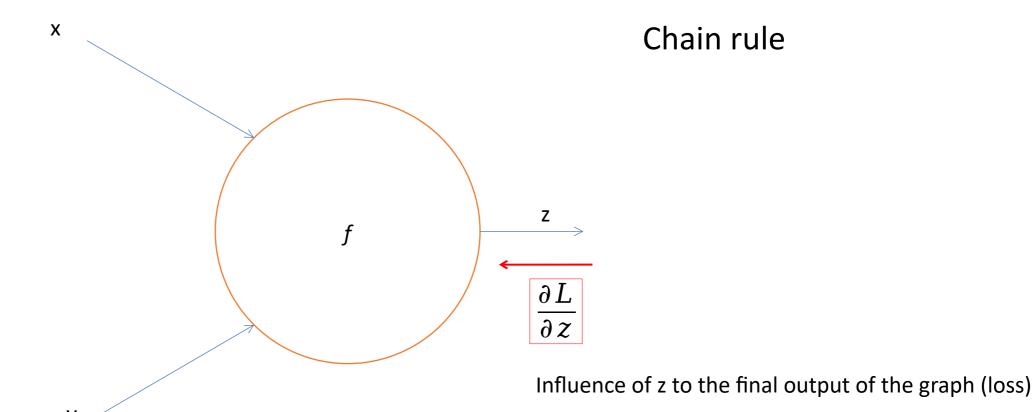
$$f(a, b, c) = a*b + c$$

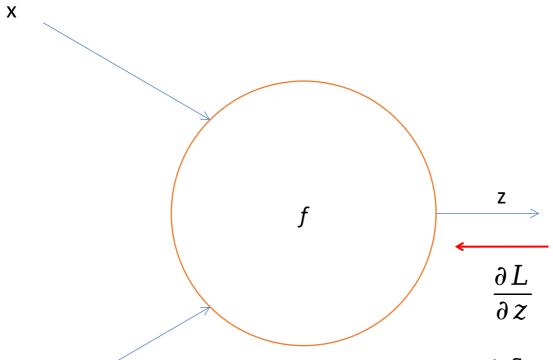




Local gradients

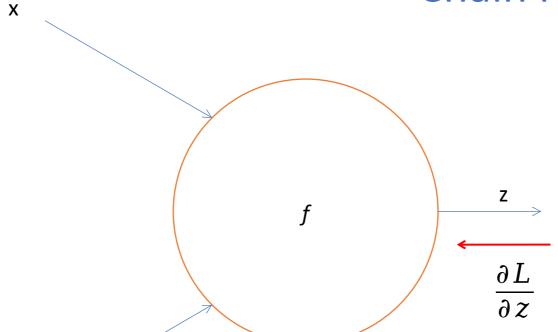
 Influence of x and y on the nodes output z





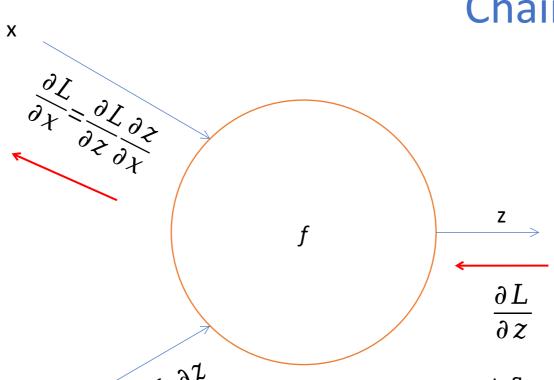
Influence of z to the final output of the graph (loss)

## Chain rule





Influence of z to the final output of the graph (loss)



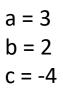
#### Chain rule

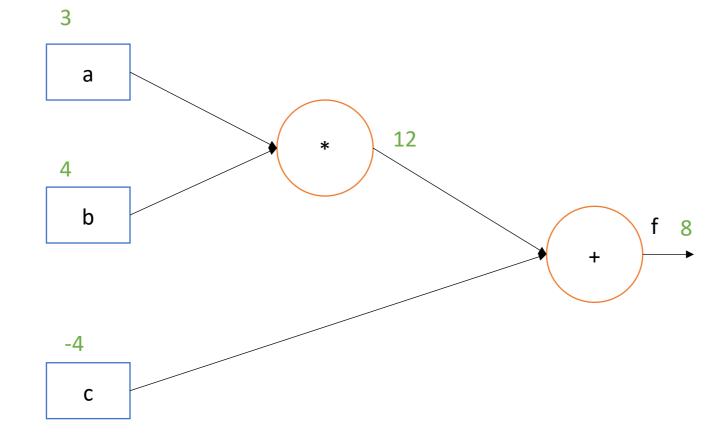


Influence of z to the final output of the graph (loss)

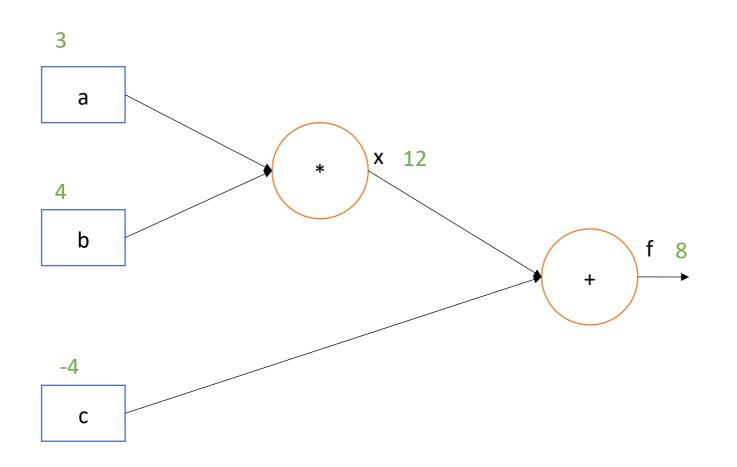
Use a recursive application of the chain rule on every node in the graph to computer influence of all the intermediate nodes on the output of the graph

$$f(a, b, c) = a*b + c$$



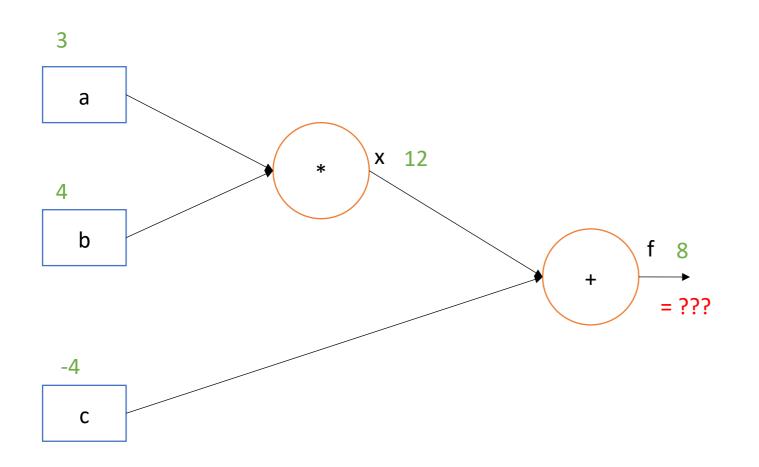


Go backward, from the end of the computational graph, and compute the gradient for each node in the graph



$$f(a, b, c) = a*b + c$$

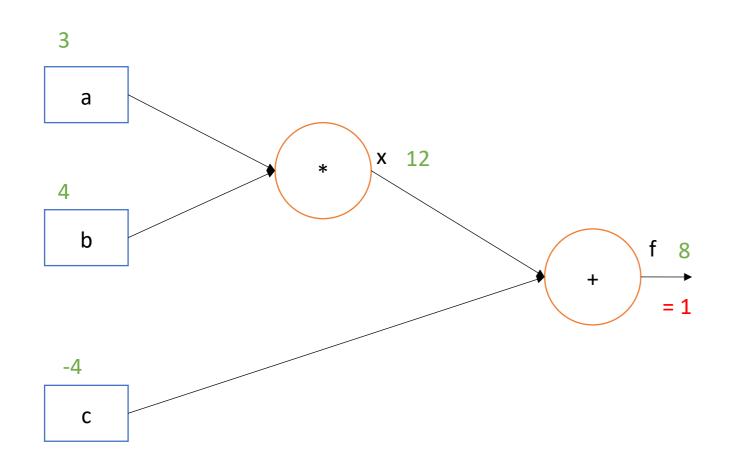
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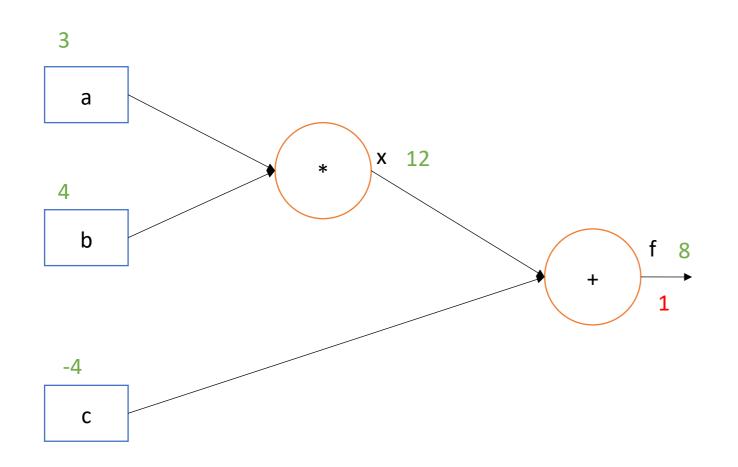
$$f(a, b, c) = a*b + c$$

$$= 1$$
 $f = x + c$ 
 $= 1$ 

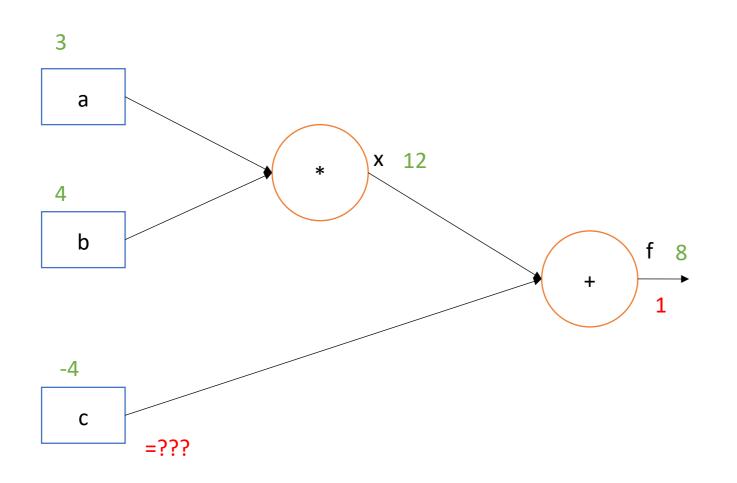
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Go backward, from the end of the computational graph, and compute the gradient for each node in the graph

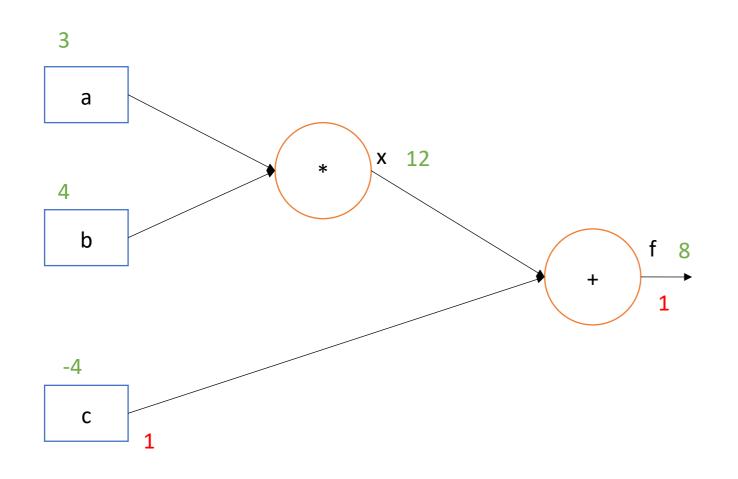


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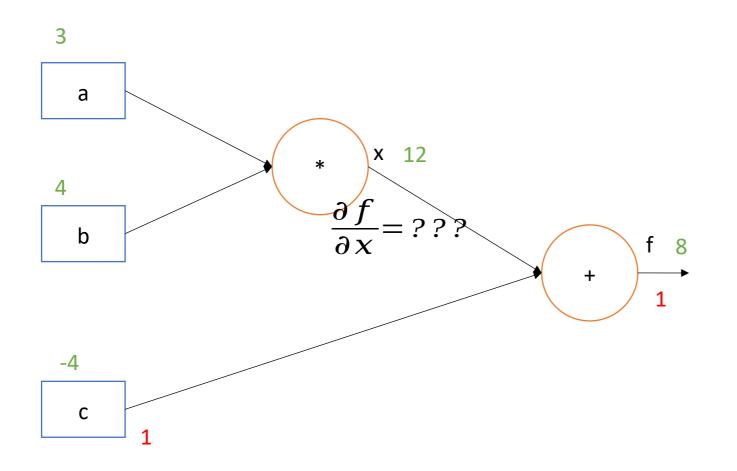


$$f(a, b, c) = a*b + c$$

Go backward, from the end of the computational graph, and compute the gradient for each node in the graph

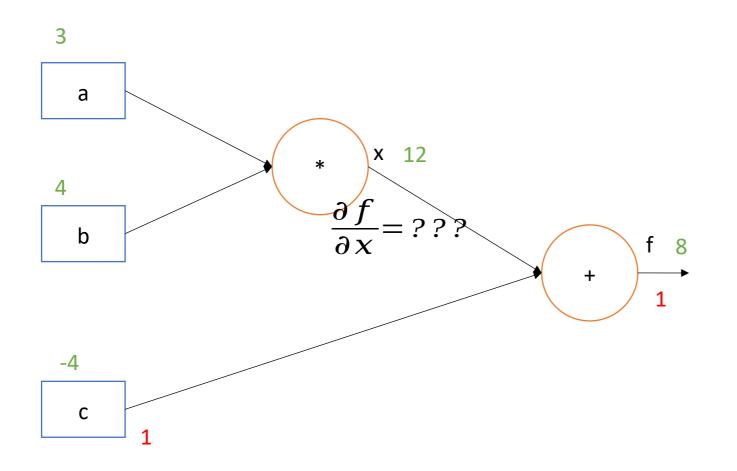


Go backward, from the end of the computational graph, and compute the gradient for each node in the graph



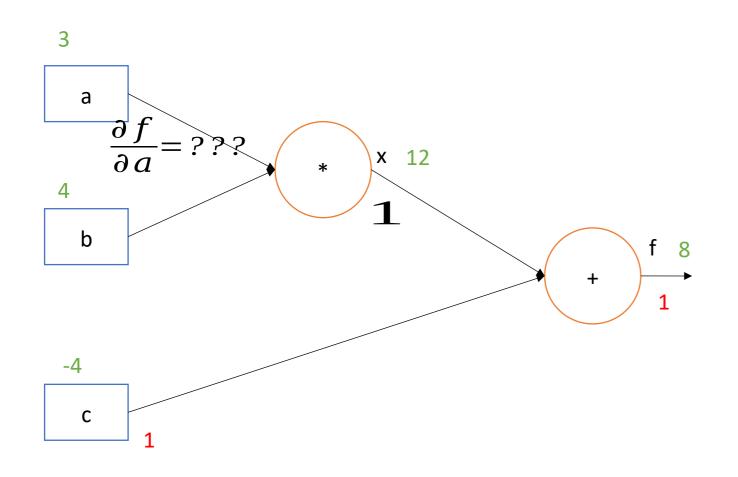
$$= 1$$
 $f = x + c$ 
 $= 1$ 

Go backward, from the end of the computational graph, and compute the gradient for each node in the graph

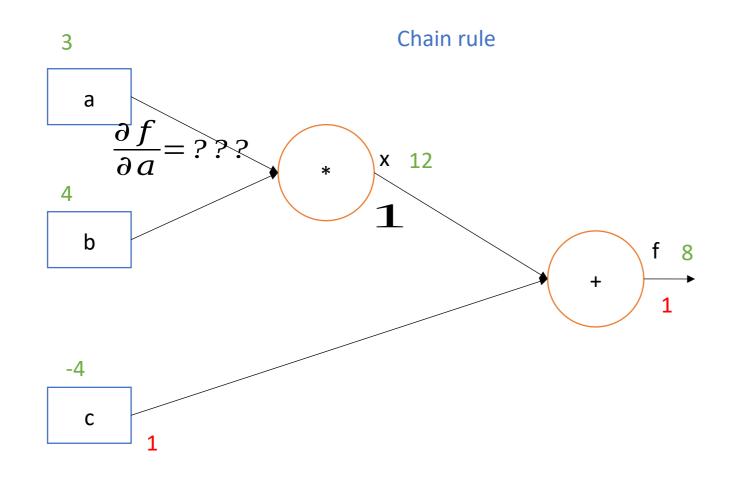


$$= 1$$
 $f = x + c$ 
 $= 1$ 

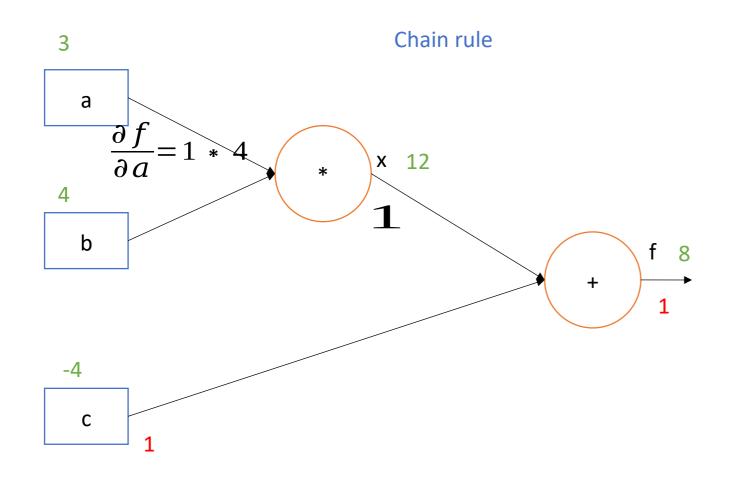
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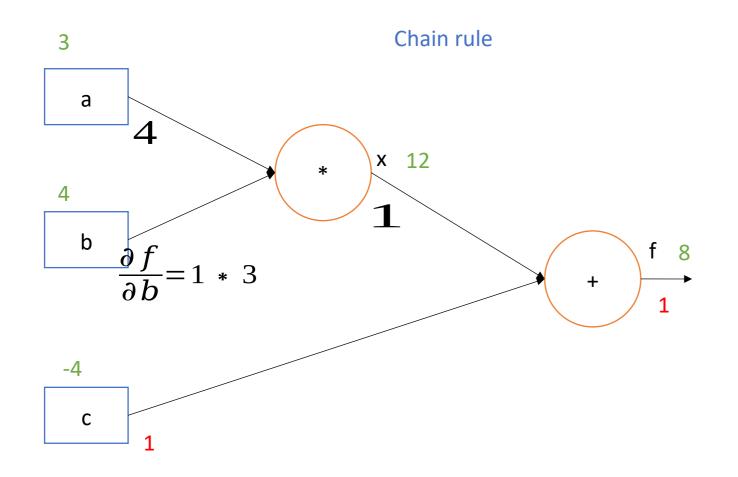
$$= 1$$
 $f = x + c$ 
 $= 1$ 



$$f(a, b, c) = a*b + c$$

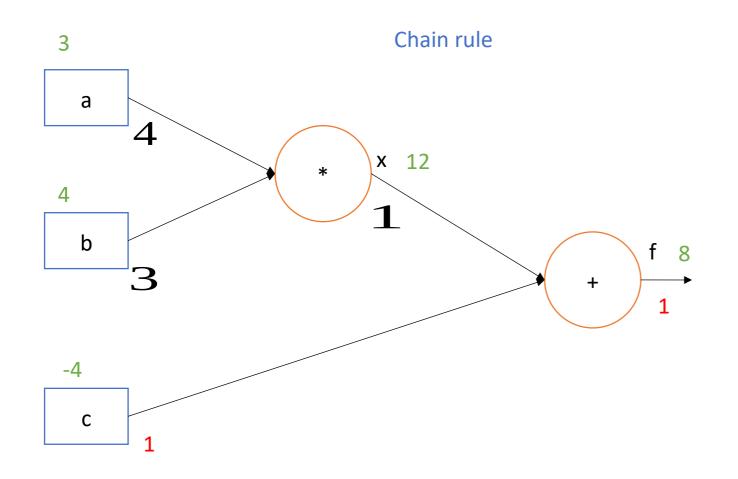


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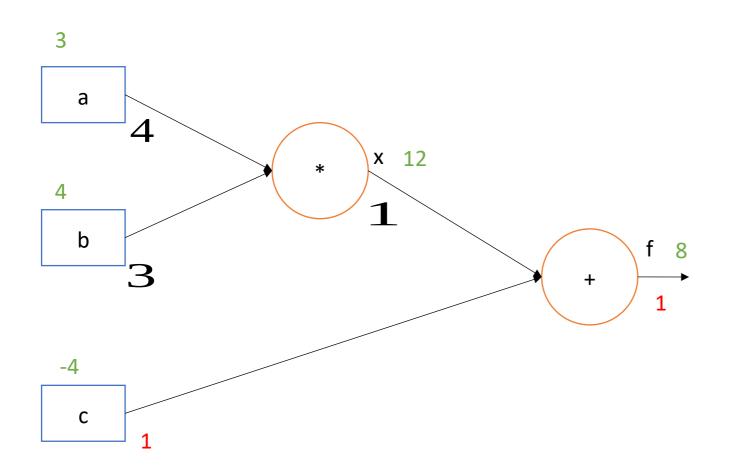


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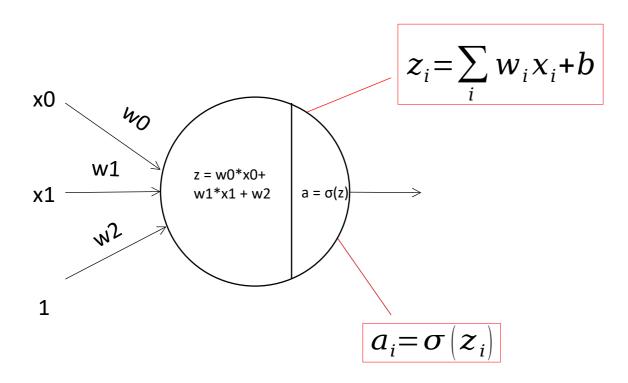
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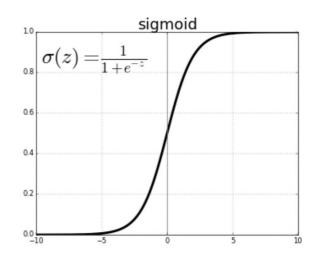


$$f(a, b, c) = a*b + c$$

In a neural network a neuron computes a linear function, followed by a

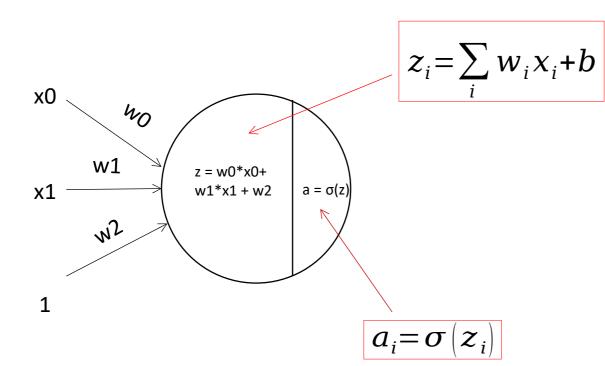
non-linearity (activation function).



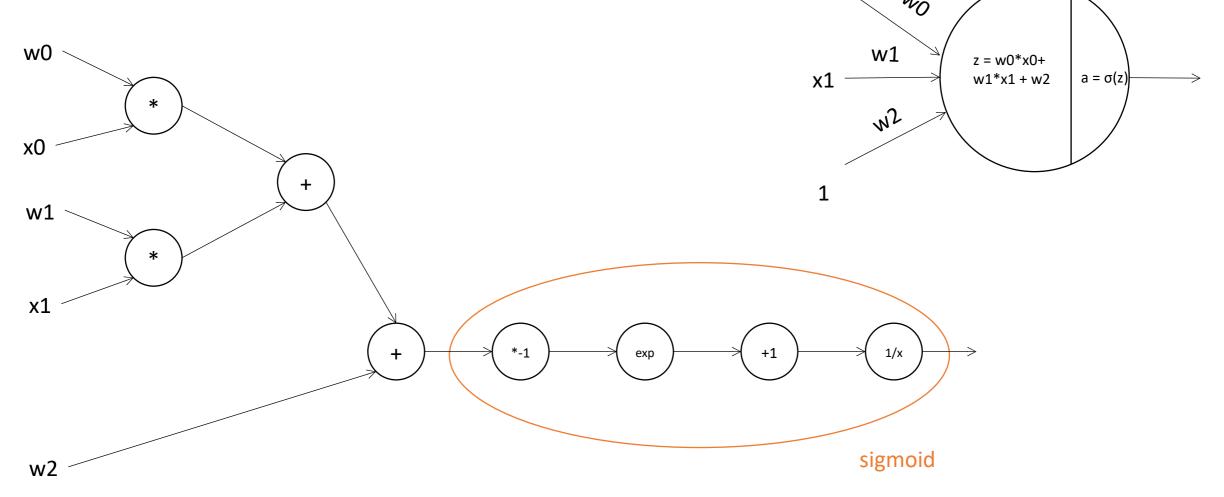


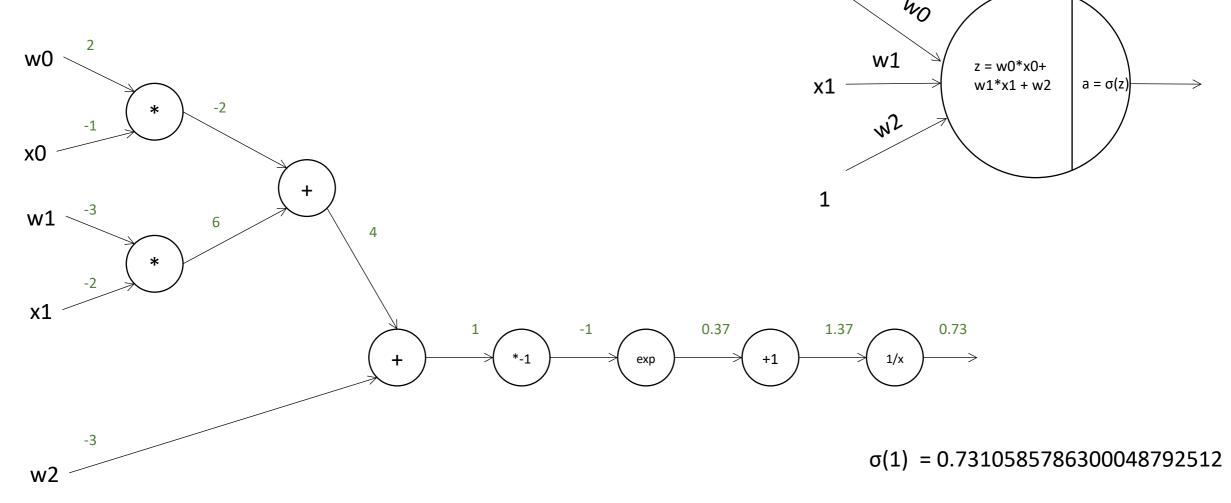
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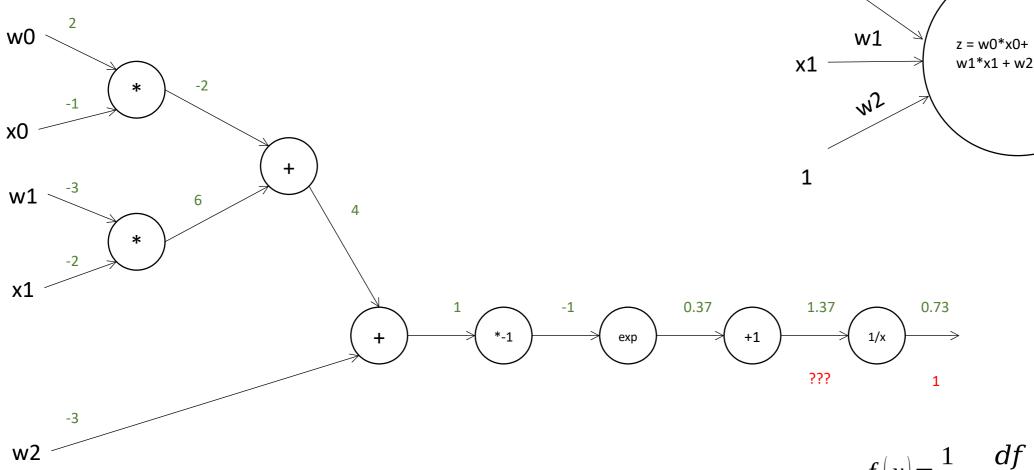
non-linearity (activation function).



Let's write this basic neuron as a computational graph!



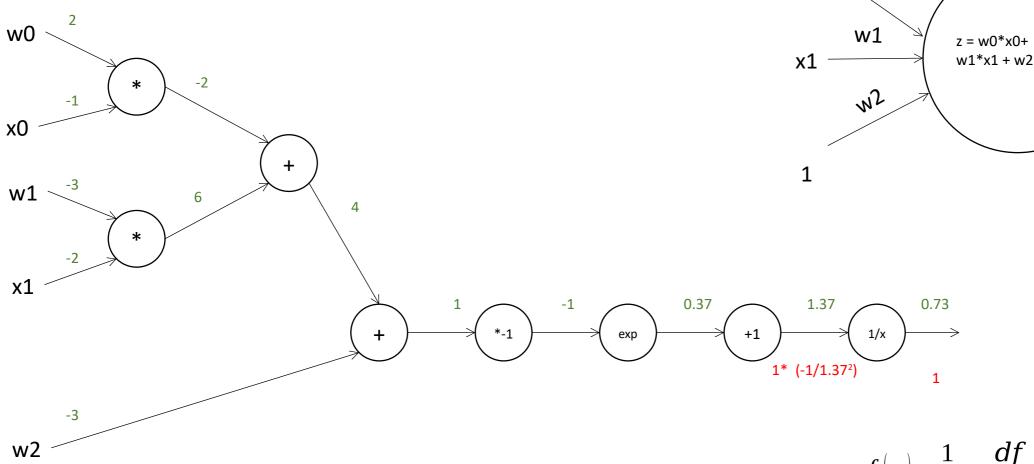




$$f(x) = \frac{1}{x} \to \frac{df}{dx} = -\frac{1}{x^2}$$

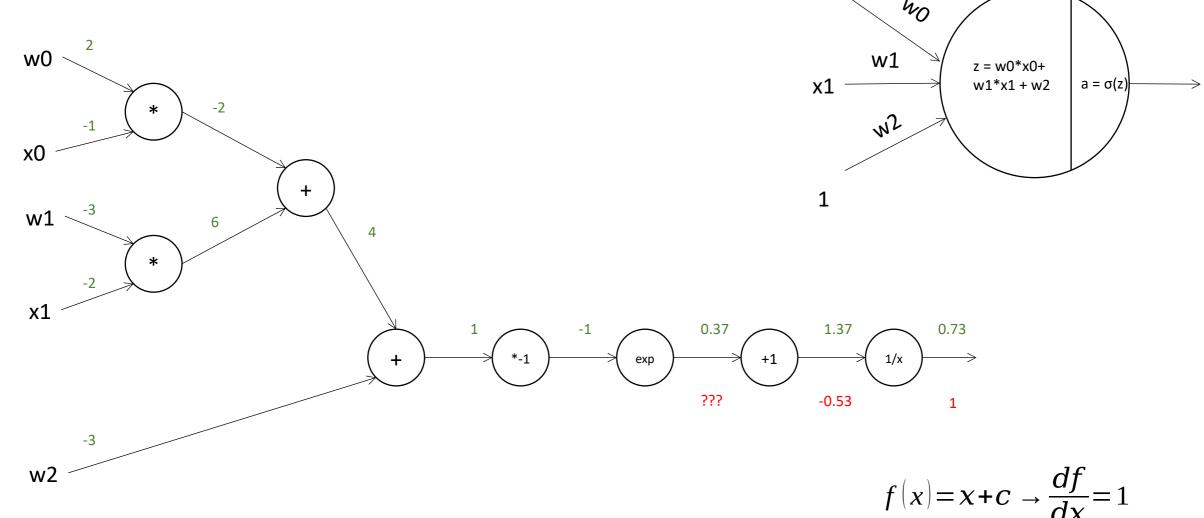
 $a = \sigma(z)$ 

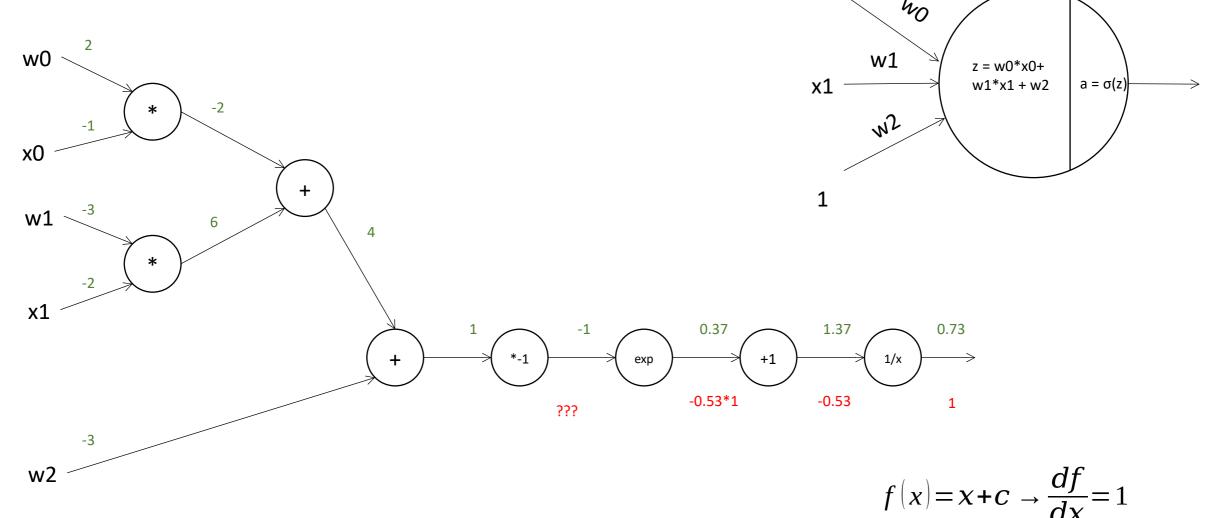
Example credit: https://cs231n.github.io/optimization-2/, figure 2

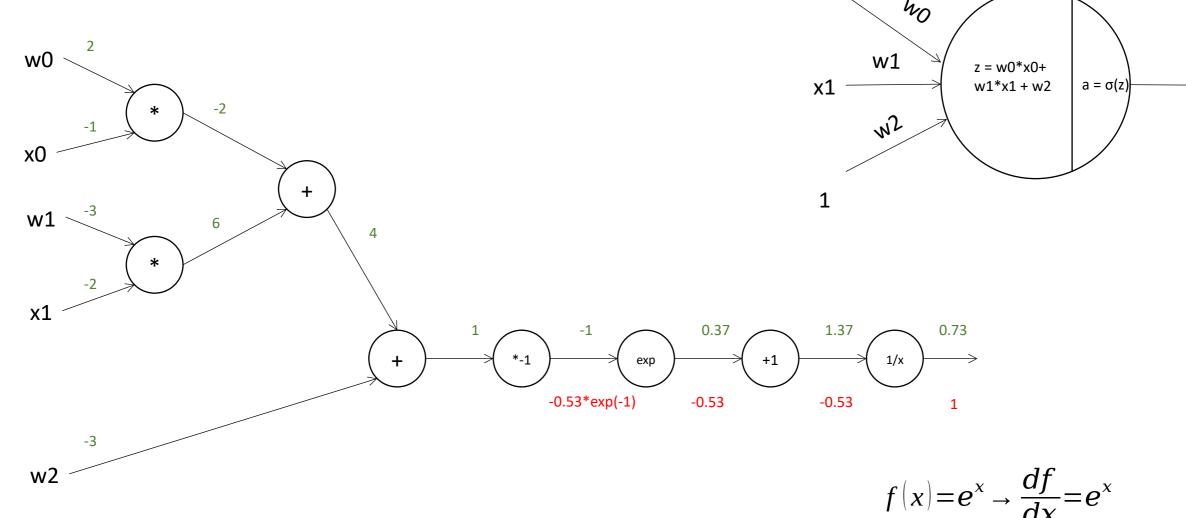


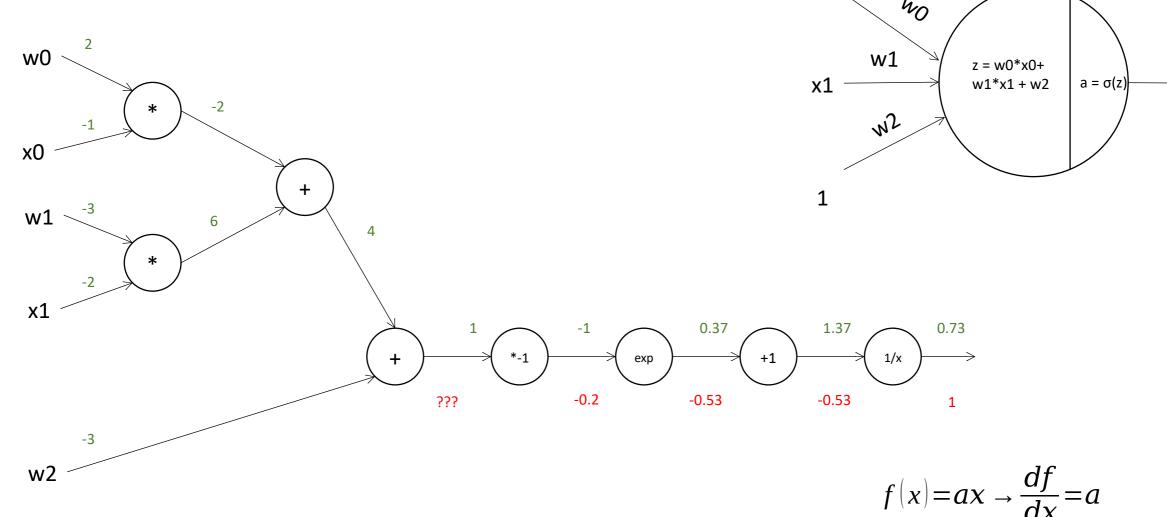
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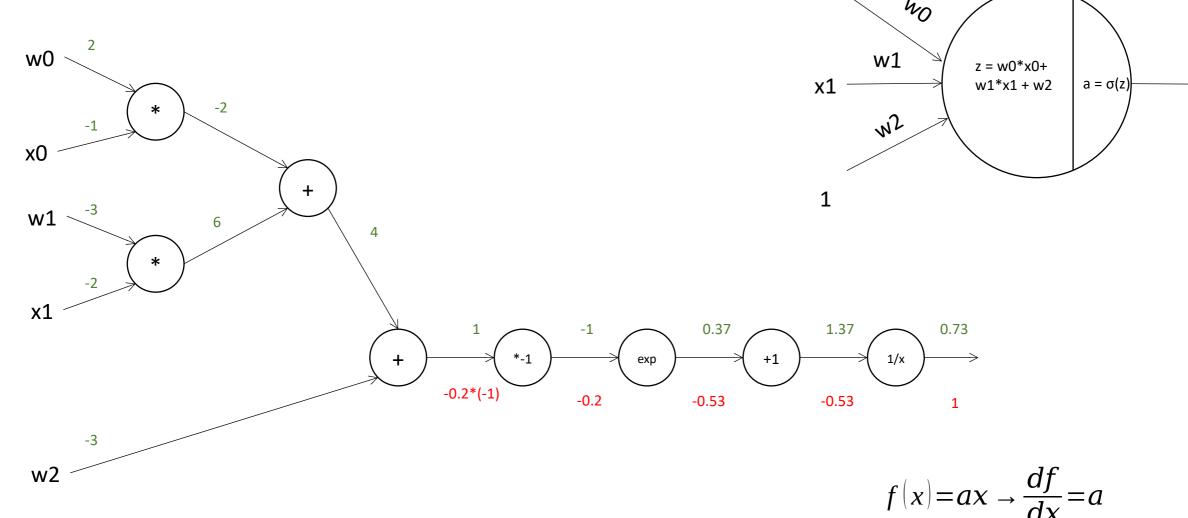
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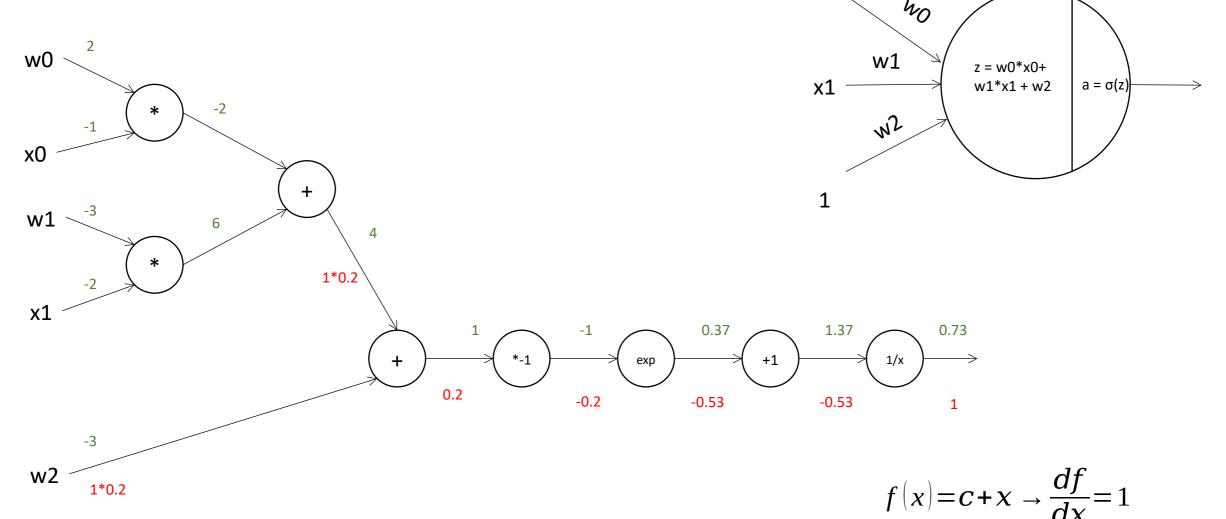


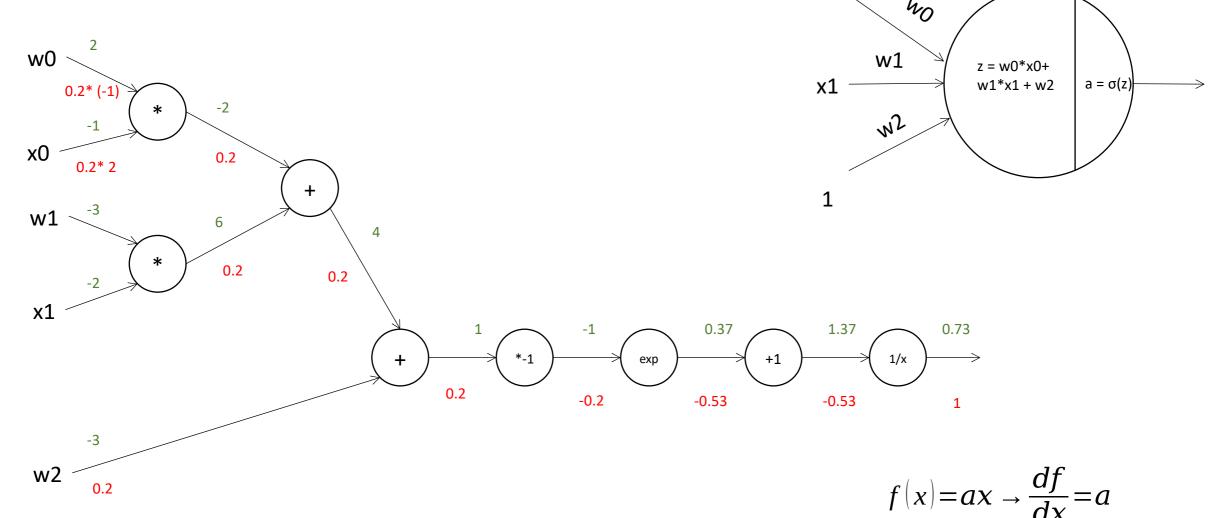


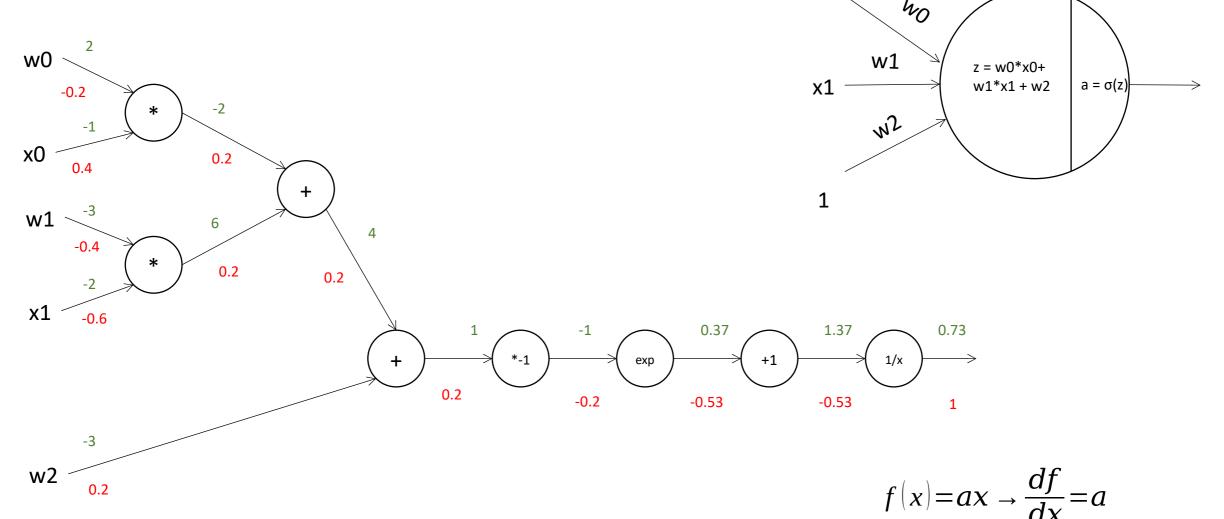




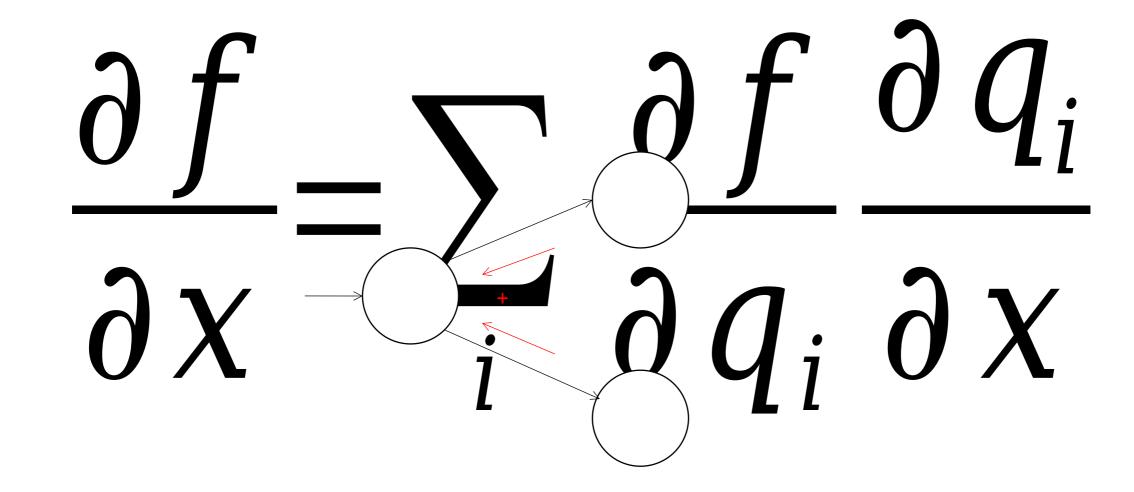
Example credit: https://cs231n.github.io/optimization-2/, figure 2





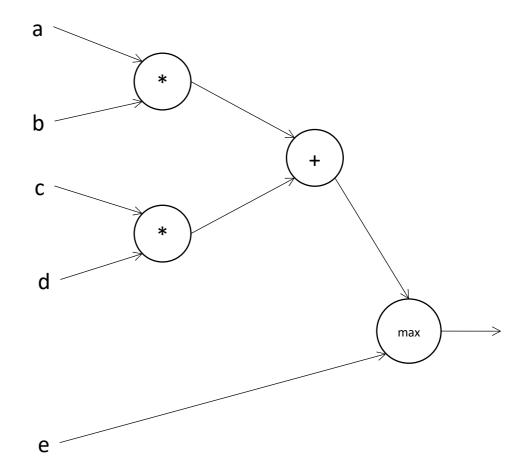


### Multivariate chain rule



## Patterns in backpropagation

- Addition gate: gradient distributor
- Multiplication gate: gradient switcher
- Max gate: gradient router
- Copy gate: gradient adder



### Back-propagation for vectors

#### Scalar to Scalar

$$x \in \mathbb{R}, y \in \mathbb{R}$$

Regular derivative:

$$\frac{\partial y}{\partial x} \in \mathbb{R}$$

If x changes by a small amount, how much will y change?

#### Vector to Scalar

$$x \in \mathbb{R}^N, y \in \mathbb{R}$$

Derivative is **Gradient**:

$$\frac{\partial y}{\partial x} \in \mathbb{R}^N \quad \left(\frac{\partial y}{\partial x}\right)_n = \frac{\partial y}{\partial x_n}$$

For each element of x, if it changes by a small amount then how much will y change?

#### Vector to Vector

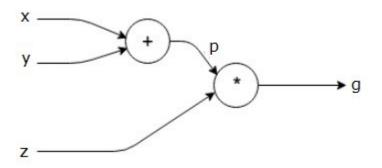
$$x \in \mathbb{R}^N, y \in \mathbb{R}^M$$

Derivative is **Jacobian**:

$$\frac{\partial y}{\partial x} \in \mathbb{R}^N \quad \left(\frac{\partial y}{\partial x}\right)_n = \frac{\partial y}{\partial x_n} \quad \frac{\partial y}{\partial x} \in \mathbb{R}^{N \times M} \quad \left(\frac{\partial y}{\partial x}\right)_{n,m} = \frac{\partial y_m}{\partial x_n}$$

For each element of x, if it changes by a small amount then how much will each element of y change?

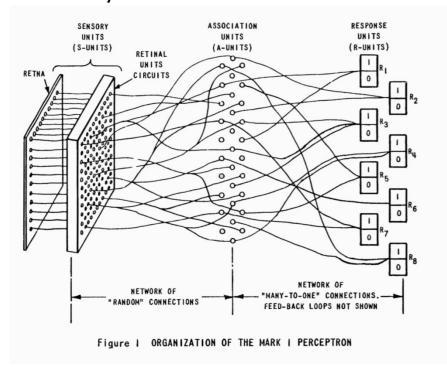
## Forward/backward API



```
class ComputationalGraph():
       for node in topological sort(self.nodes):
           node.forward()
       return predictions
       for node in reversed(topological_sort(self.nodes)):
           node.backward()
       return input gradients
```

# Mark I Perceptron machine: first implementation of the perceptron algorithm (~1957)

- It was connected to a camera with 20×20 cadmium sulfide photocells to make a 400-pixel image
- Weights were encoded in <u>potentiometers</u>, and weight updates during learning were performed by electric motors



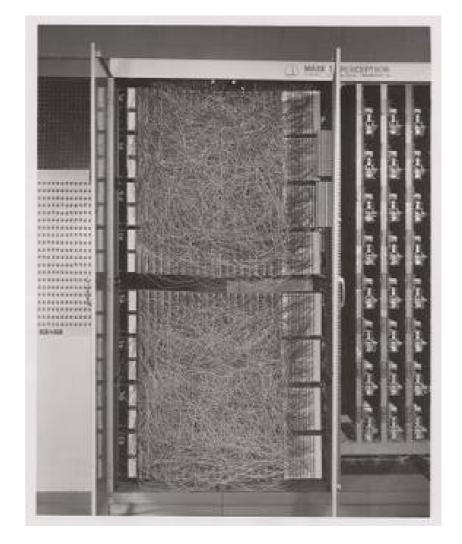
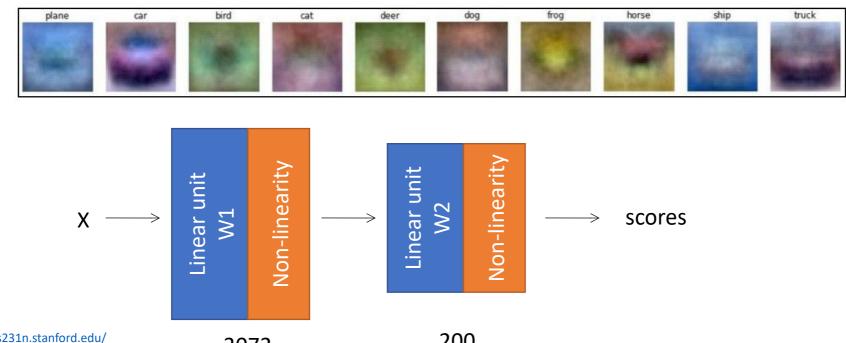


Image source: https://en.wikipedia.org/wiki/Perceptron

https://www.youtube.com/watch?v=cNxadbrN\_al

### Neural networks

- Neural network (multi layer perceptron, fully connected networks) :
  - Stack two (or more) linear classifiers on top of each other with a non-linear activation function in between



Templates image source: http://cs231n.stanford.edu/

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## Why do we need activation functions?

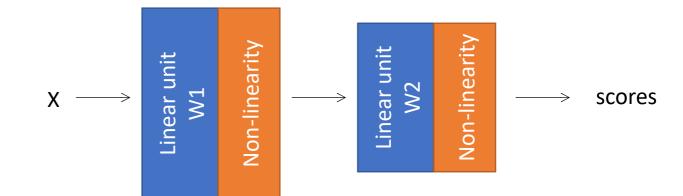
Layer 1:

 $Z1 = W1 \cdot X$ 

Layer 2:

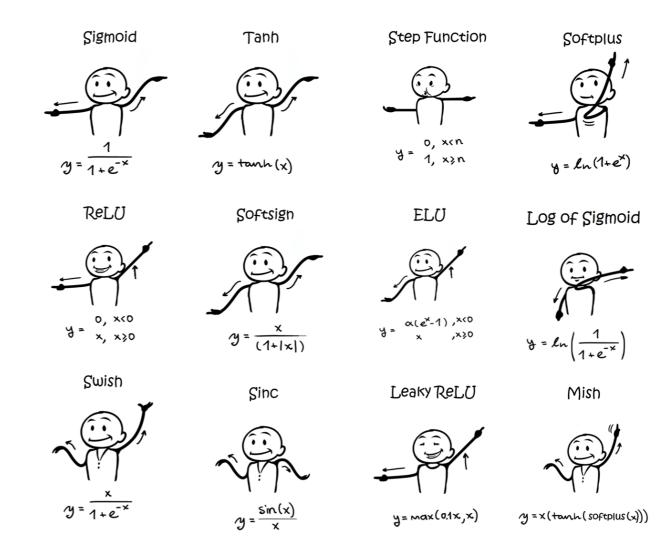
 $Z2 = W2 \cdot g(W1 \cdot X)$ , where g is the activation function

What happens if we didn't use a non-linearity?

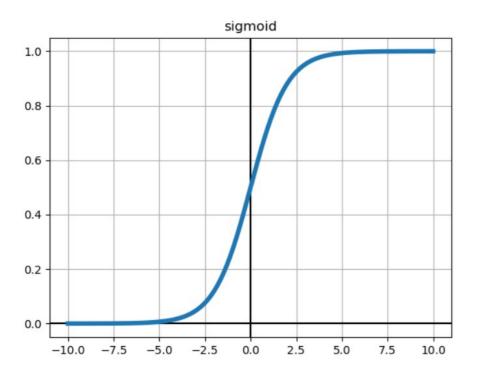


#### Two properties:

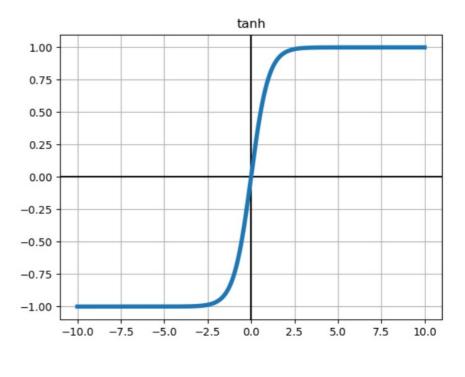
- Differentiable
- Non linear

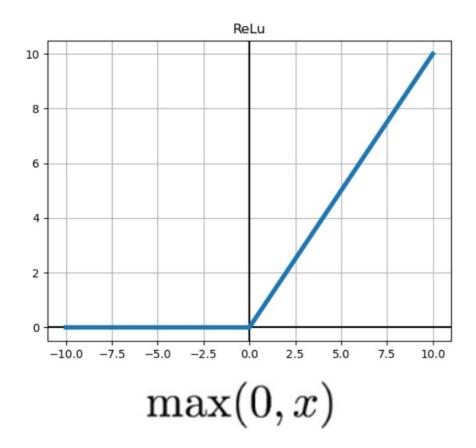


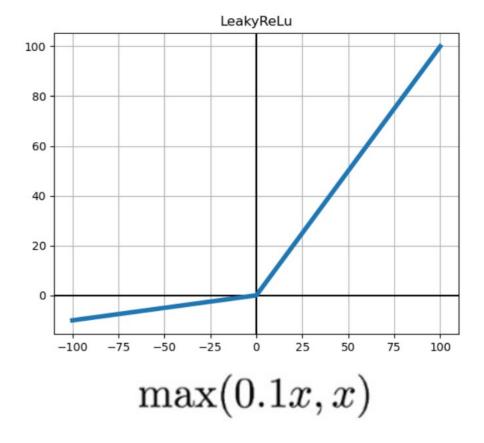
Commonly used activation functions and their derivative <a href="https://ml-cheatsheet.readthedocs.io/en/latest/activation\_functions.html">https://ml-cheatsheet.readthedocs.io/en/latest/activation\_functions.html</a>



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







#### • GELU

$$0.5x(1 + \tanh[\sqrt{2/\pi}(x + 0.044715x^3)])$$

#### • ELU

$$R(z) = \left\{egin{array}{ll} z & z > 0 \ lpha.\left(e^z - 1
ight) & z <= 0 \end{array}
ight\}$$

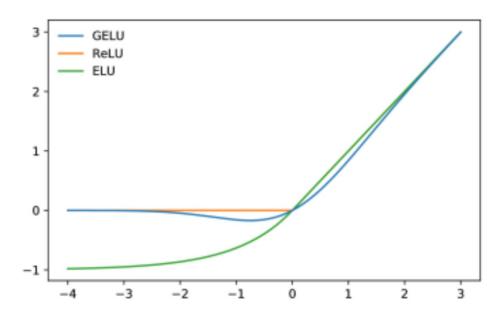
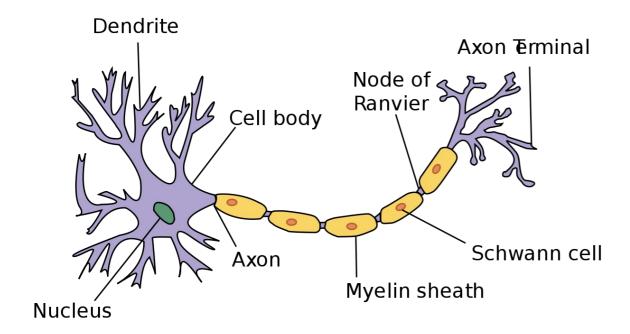
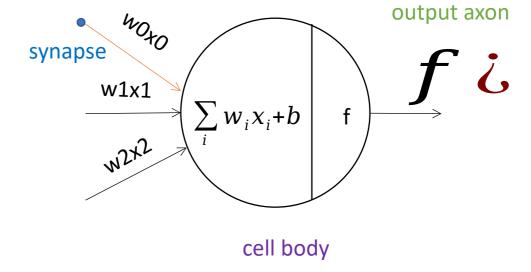


Figure 1: The Gaussian Error Linear Unit ( $\mu=0,\sigma=1$ ), the Rectified Linear Unit, and the Exponential Linear Unit ( $\alpha=1$ ).

### Neural networks



#### dendrites

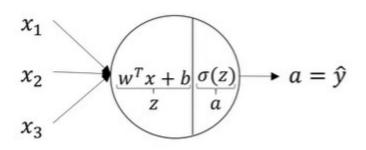


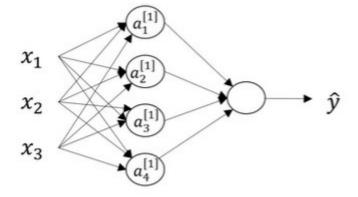
### Neural network and the brain

- deeplearning.ai Course 1, Week 4: What does this have to do with the brain?
  - https:// www.coursera.org/lecture/neural-networks-deep-learning/what -does-this-have-to-do-with-the-brain-obJnR

- We should be more reserved about the brain analogies
  - There are actually many different types of biological neurons
  - Dendrites can perform complex non-linear operations
  - Complex connectivity patterns

### Neural networks- notation



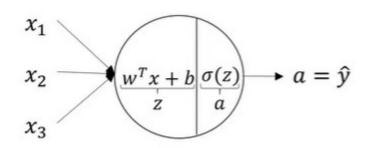


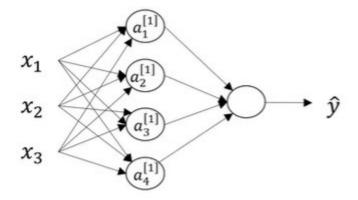
a<sup>[l]</sup> - the activations of the l<sup>th</sup> layer a<sup>[l]</sup> - the activations of i<sup>th</sup> neuron in the l<sup>th</sup> layer

2 layer neural network We don't count the input layer!

$$z_1^{[1]} = w_1^{[1]T} x + b_1^{[1]}, \ \alpha_1^{[1]} = \sigma(z_1^{[1]})$$
$$z_2^{[1]} = w_2^{[1]T} x + b_2^{[1]}, \ \alpha_2^{[1]} = \sigma(z_2^{[1]})$$

### Neural networks- notation





a<sup>[l]</sup> - the activations of the l<sup>th</sup> layer a<sup>[l]</sup> - the activations of i<sup>th</sup> neuron in the l<sup>th</sup> layer

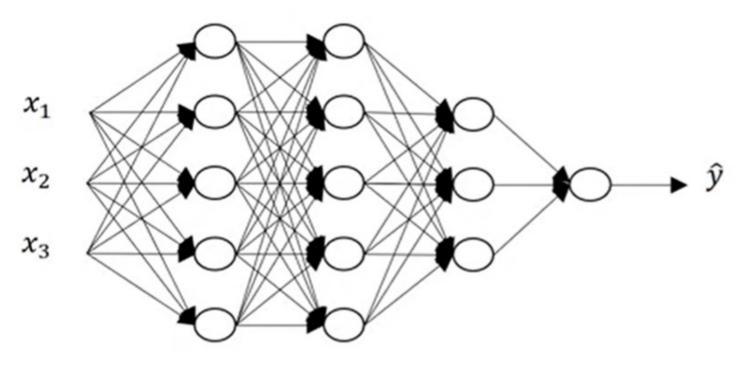
$$z_1^{[1]} = w_1^{[1]T} x + b_1^{[1]}, \ a_1^{[1]} = \sigma(z_1^{[1]})$$
$$z_2^{[1]} = w_2^{[1]T} x + b_2^{[1]}, \ a_2^{[1]} = \sigma(z_2^{[1]})$$

$$Z^{[1]} = W^{[1]} \cdot X + b^{[1]}$$

2 layer neural network We don't count the input layer!

X: (3, 1)	a <sup>[2]</sup> : (4, 1)
W <sup>[1]</sup> : (4, 3)	W <sup>[2]</sup> : (1, 4)
b <sup>[1]</sup> : (4, 1)	b <sup>[2]</sup> : (1, 1)
z <sup>[1]</sup> : (4, 1)	z <sup>[2]</sup> : (1, 1)
a <sup>[1]</sup> : (4, 1)	a <sup>[2]</sup> : (1, 1)

## Multiple layer hidden network



L – number of layers

n[1] – number of hidden layers in each unit

 $\mathbf{n}^{[0]} = \mathbf{n}_{\mathbf{x}}$ 

W<sup>[I]</sup> – weight matrix of the I<sup>th</sup> layer

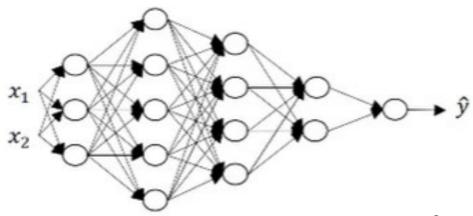
b[I] – bias vector for the Ith layer

 $a^{\left[ I \right]}$  – activations computed by the  $I^{th}$  layer

 $Z^{[1]} = W^{[1]} \cdot X + b^{[1]}$ 

 $Z^{[2]} = W^{[2]} \cdot a^{[1]} + b^{[2]}$ 

### Multiple layer hidden network Notation and matrix dimensions



$$Z^{[1]} = W^{[1]} \cdot X + b^{[1]}$$

$$Z^{[2]} = W^{[2]} \cdot a^{[1]} + b^{[2]}$$

#### Matrix dimensions for layer L:

 $z^{[i]}:(n^{[/]},1)$ 

 $a^{[1]}:(n^{[/]},1)$ 

 $W^{[l]}:(n^{[l]},n^{[l-1]})$ 

b<sup>[i]</sup>: (n<sup>[/]</sup>,1)

 $\mathsf{dW}^{[1]}:(n^{[/]},\,n^{[/-1]})$ 

 $db^{[l]}$ :  $(n^{[l]},1)$ 

L – number of layers  $n^{[l]}$  – number of hidden layers in each unit  $n^{[0]} = n_{\star}$ 

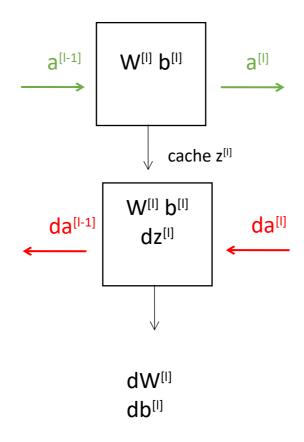
W<sup>[I]</sup> – weight matrix of the I<sup>th</sup> layer

b[I] – bias vector for the Ith layer

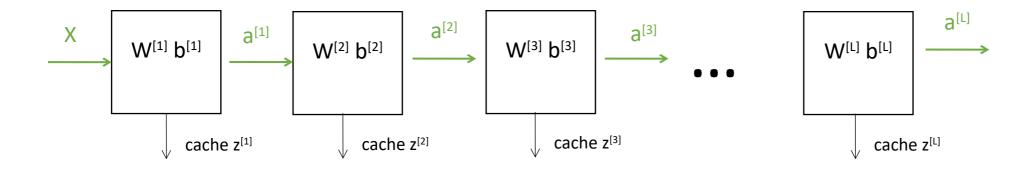
a<sup>[I]</sup> – activations computed by the I<sup>th</sup> layer

# Putting it all together

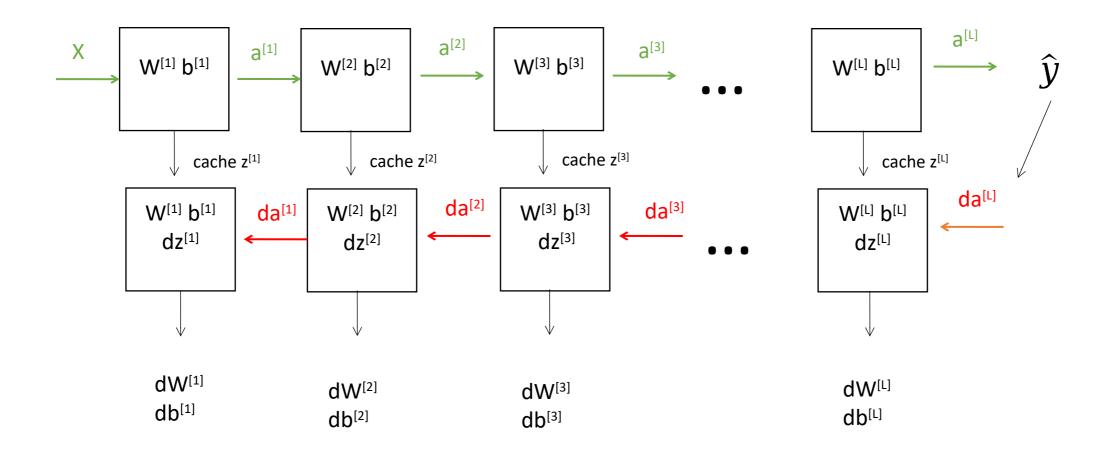
# Forward and backward computations at a given layer *l*



#### Forward and backward functions in NN



#### Forward and backward functions in NN



#### Forward propagation for a layer /

- Input
  - a<sup>[|-1]</sup>
- Output:
  - a<sup>[I]</sup>
  - Cache: z<sup>[1]</sup>, W<sup>[1]</sup>,b<sup>[1]</sup>

```
z^{[i]} = W^{[i]} a^{[i-1]} + b^{[i]}
a^{[i]} = g^{[i]} (z^{[i]})
```

#### Backward propagation for a layer /

- Input
  - da<sup>[1]</sup>
- Output
  - da<sup>[l-1]</sup>,dW<sup>[l]</sup>, db<sup>[l]</sup>,

$$dz^{[i]} = da^{[i]*}g^{[i]'}(z^{[i]})$$
 $dW^{[i]} = dz^{[i]} \cdot a^{[i-1]T}$ 
 $db^{[i]} = dz^{[i]}$ 
 $da^{[i-1]} = W^{[i]T} \cdot dz^{[i]}$ 

## Why do we need deep representation?

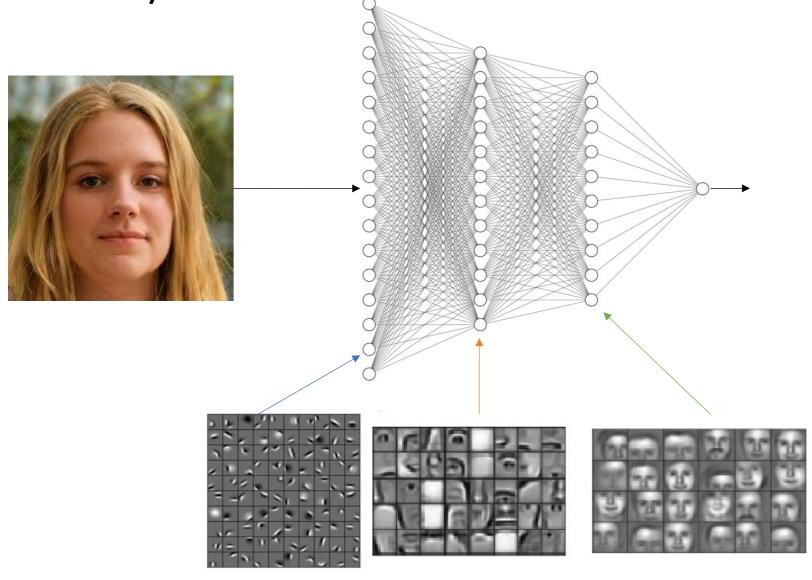
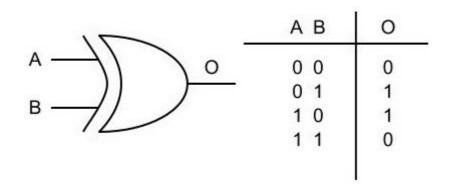
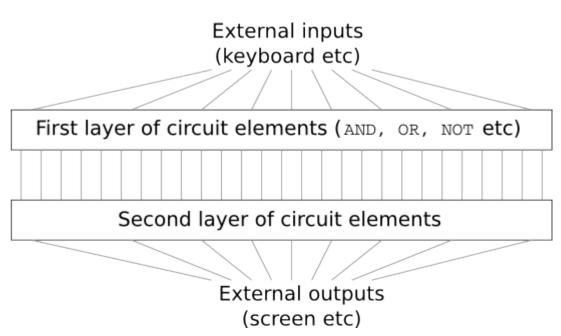


Image source: https://developer.nvidia.com/blog/deep-learning-nutshell-core-concepts/#activation-function

#### Why do we need deep representation?

- Compute logical functions :
  - AND, OR, NOT etc.
  - XOR
    - requires log(n) layers (where n is the number of inputs)
    - If you were to use a single layer, it would require exponentially neurons in that layer 2<sup>n-1</sup>





- Option 1
  - Initialize all weights to 0

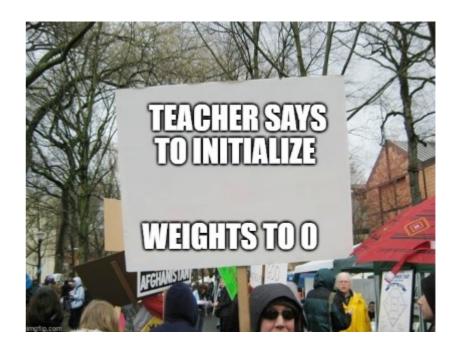


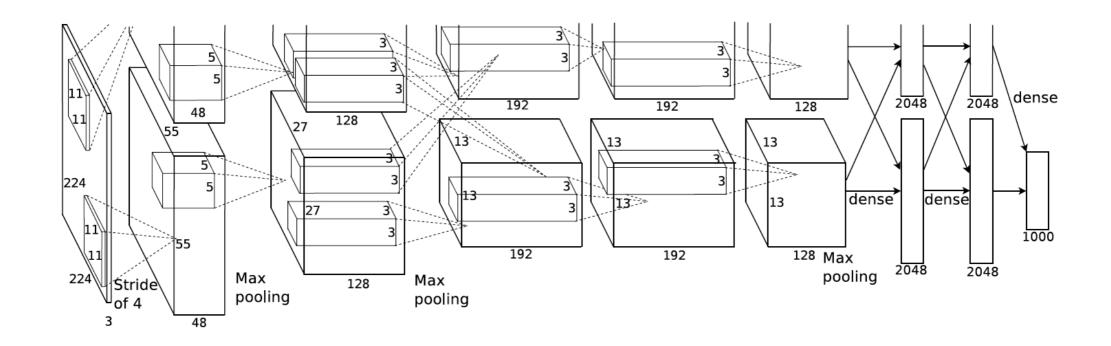
Image credit: A.S., UBB student 2020

- Option 1
  - Initialize all weights to 0
  - All neurons will compute the same output (and implicitly they will have the same gradients during backprop → same parameter output)
  - No source of asymmetry
  - Bad idea!

- Option 1: Initialize all weights to 0
- Option 2: Small random numbers
  - Symmetry breaking
  - Sample from a uniform distribution: 0.01\*np.random.rand(D, H)
  - Sample from a normal distribution: 0.01\*np.random.randn(D, H)

- Option 1: Initialize all weights to 0
- Option 2: Small random numbers
  - Symmetry breaking
  - Sample from a uniform distribution: 0.01\*np.random.rand(D, H)
  - Sample from a normal distribution: 0.01\*np.random.randn(D, H)
- Option 3: Sparse initialization
  - initialize weights to 0, but break symmetry: every neuron is randomly connected to a fixed number of neurons below it (with weights randomly sampled)

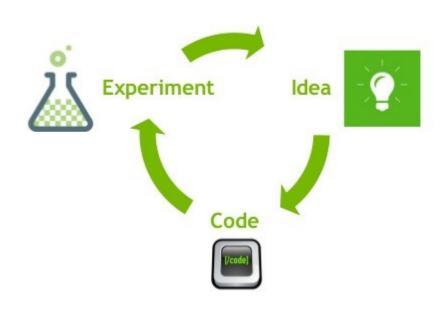




#### Parameters vs Hyperparameters

- Parameters: W, b
- Hyper-parameters: control/ determine the values of the parameters we compute
  - Learning rate (for gradient descent)
  - Number of iterations for gradient descent
  - Number of hidden layers L
  - Number of hidden units: n<sup>[1]</sup>, n<sup>[2]</sup>
  - Activation functions: ReLu, Leaky ReLu, tanh, sigmoid
- Deep learning is an empirical and iterative process
  - Idea
  - Code
  - Experiment

REPEAT



#### Data Preprocessing

#### Mean subtraction

 subtracting the mean across every individual feature in the data, and has the geometric interpretation of centering the cloud of data around the origin along every dimension

#### Normalization

- normalizing the data so that they are of approximately the same scale
- divide each dimension by its standard deviation, once it has been zerocentered
- normalize each dimension so that the min and max along the dimension is -1 and 1 respectively

!!Any pre-processing statistics must only be computed on the training data, and then applied to the validation / test data !!

#### Playground

https://playground.tensorflow.org/

## Convolutions

#### Image convolutions

$$g(i,j) = \sum_{m=1}^{M} \sum_{n=1}^{N} f(m,n)h(i-m,j-n)$$

10	20	30	15	12
11	200	34	23	45
32	35	255	255	10
10	33	6	7	59
13	43	13	45	3

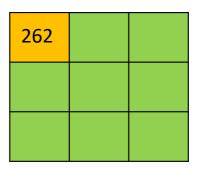
-1	-1	-1	
0	0	0	
1	1	1	

#### Image convolutions

$$g(i,j) = \sum_{m=1}^{M} \sum_{n=1}^{N} f(m,n)h(i-m,j-n)$$

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-1	-1	-1	
0	0	0	
1	1	1	



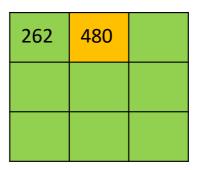
$$-10 - 20 - 30 + 32 + 35 + 255 = 262$$

#### Image convolutions

$$g(i,j) = \sum_{m=1}^{M} \sum_{n=1}^{N} f(m,n)h(i-m,j-n)$$

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11	200	34	23	45
32	35	255	255	10
10	33	6	7	59
13	43	13	45	3

-1	-1	-1	
0	0	0	
1	1	1	



#### Convolutional filters

What do you think is the effect of the following filters?

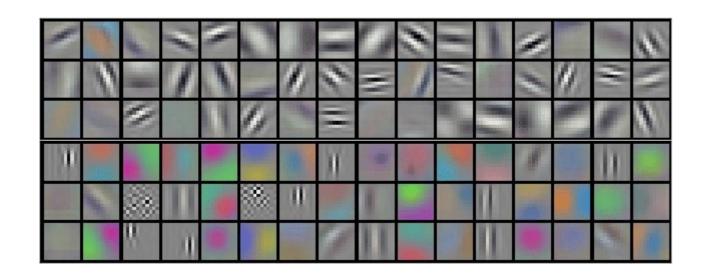
$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \qquad \begin{bmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & -1 \\ 2 & 0 & -2 \\ 1 & 0 & -1 \end{bmatrix}$$

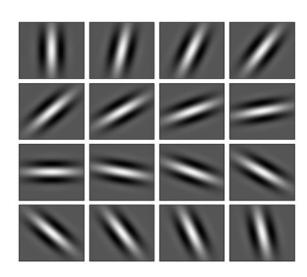
$$\begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & 0 \\ -1 & -2 & -1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & -1 \\ 2 & 0 & -2 \\ 1 & 0 & -1 \end{bmatrix} \qquad \begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & 0 \\ -1 & -2 & -1 \end{bmatrix} \qquad \begin{bmatrix} -1 & -1 & -1 \\ -1 & 8 & -1 \\ -1 & -1 & -1 \end{bmatrix} \qquad \begin{bmatrix} 0 & -1 & 0 \\ -1 & 4 & -1 \\ 0 & -1 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & -1 & 0 \\ -1 & 4 & -1 \\ 0 & -1 & 0 \end{bmatrix}$$







Gabor filters

#### What did we learn today?

- Backpropagation
  - Forward pass, backward pass
- Artificial neural networks
  - Input, output, hidden layers
  - Activation functions
- Image convolution (final step towards CNN)

#### Recommended resources

- Course 1: deeplearning.ai Neural networks fundamentals
  - week 1, 2, 3, 4
- http://cs231n.stanford.edu/
- <a href="https://example.com/https://example

://medium.com/@karpathy/yes-you-should-understand-backprop-e2f 06eab496b

 https://developer.nvidia.com/blog/deep-learning-nutshell-core-conce pts/#activation-function