



# 微软 DevX AI 系列课程

# Convolutional Neural Networks



Jingdong Wang | Senior Researcher jingdw@microsoft.com

# Outline

# Convolutional Neural Networks

01 | Overview

02 | Layers

03 | Learning

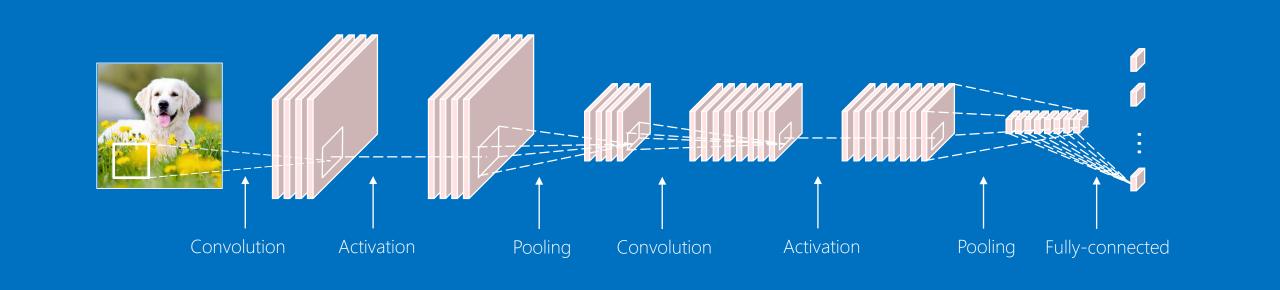
04 | Recent Advanced Techniques



# 01. Overview



# An Example CNN Architecture





02. Layers



# Convolution Layer – Convolution Operation

Continuous domain

$$(f * g)(t) = \int_{-\infty}^{\infty} f(t - \tau)g(\tau)d\tau$$
$$= \int_{-\infty}^{\infty} f(\tau)g(t - \tau)d\tau$$

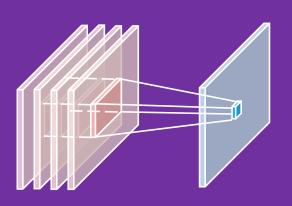
Discrete domain

$$(f * g)[n] = \sum_{m=-\infty}^{\infty} f[n-m]g[m]$$
$$= \sum_{m=-\infty}^{\infty} f[m]g[n-m]$$

• Cross-correlation, implemented in many DNN libraries

$$(f * g)[n] = \sum_{m=-\infty}^{\infty} f[n+m]g[m]$$

$$(I * K)[x, y] = \sum_{i=-1}^{1} \sum_{j=-1}^{1} I[(x+i, y+j)K[i, j]]$$



An example

# Convolution Layer – Convolution Operation

Continuous domain

$$(f * g)(t) = \int_{-\infty}^{\infty} f(t - \tau)g(\tau)d\tau$$
$$= \int_{-\infty}^{\infty} f(\tau)g(t - \tau)d\tau$$

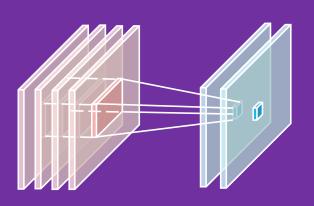
Discrete domain

$$(f * g)[n] = \sum_{m=-\infty}^{\infty} f[n-m]g[m]$$
$$= \sum_{m=-\infty}^{\infty} f[m]g[n-m]$$

• Cross-correlation, implemented in many DNN libraries

$$(f*g)[n] = \sum_{m=-\infty}^{\infty} f[n+m]g[m]$$

$$(I * K)[x, y] = \sum_{i=-1}^{1} \sum_{j=-1}^{1} I[(x+i, y+j)K[i, j]$$



An example

# Convolution Layer – Convolution Operation

Continuous domain

$$(f * g)(t) = \int_{-\infty}^{\infty} f(t - \tau)g(\tau)d\tau$$
$$= \int_{-\infty}^{\infty} f(\tau)g(t - \tau)d\tau$$

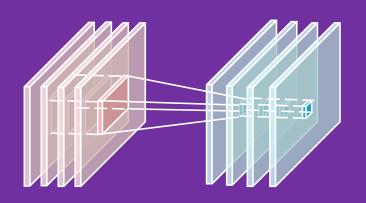
Discrete domain

$$(f * g)[n] = \sum_{m=-\infty}^{\infty} f[n-m]g[m]$$
$$= \sum_{m=-\infty}^{\infty} f[m]g[n-m]$$

• Cross-correlation, implemented in many DNN libraries

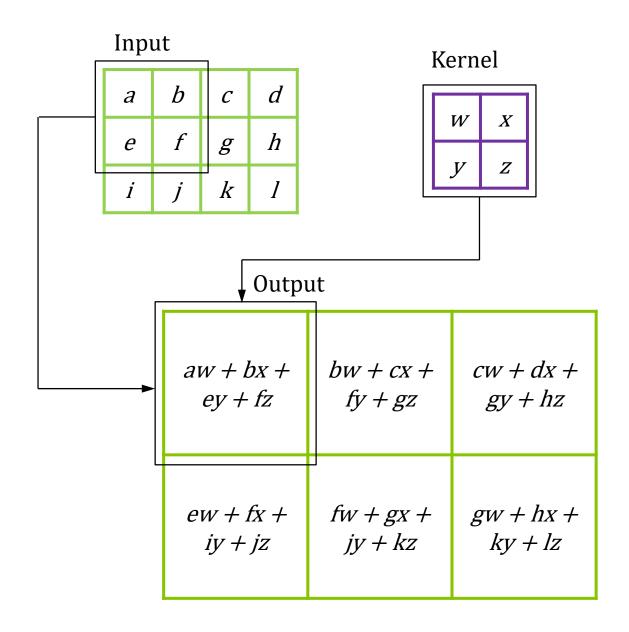
$$(f * g)[n] = \sum_{m=-\infty}^{\infty} f[n+m]g[m]$$

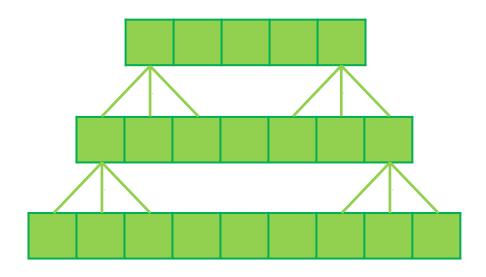
$$(I * K)[x, y] = \sum_{i=-1}^{1} \sum_{j=-1}^{1} I[(x+i, y+j)K[i, j]]$$



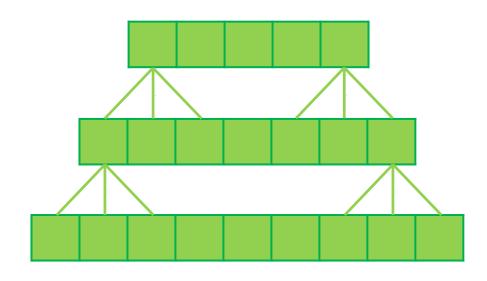
An example

## Convolution Layer – An Example of Convolution Operation





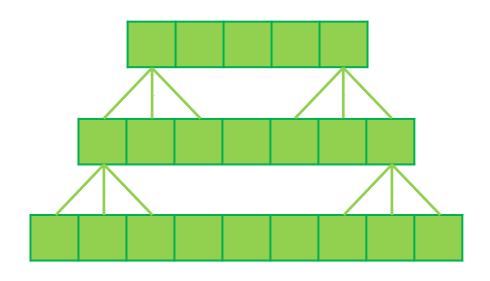
w/o zero padding

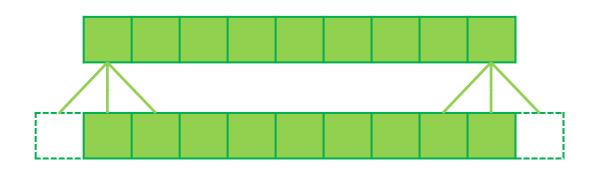




w/o zero padding

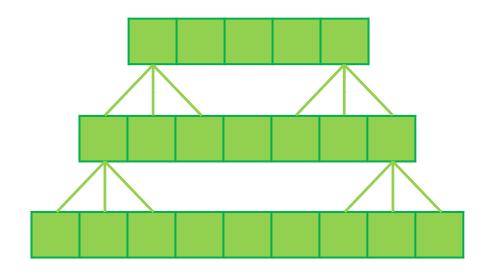
w/ zero padding

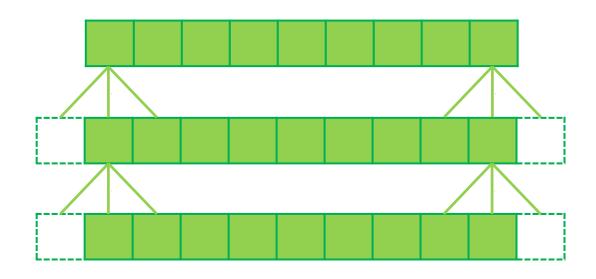




w/o zero padding

w/ zero padding

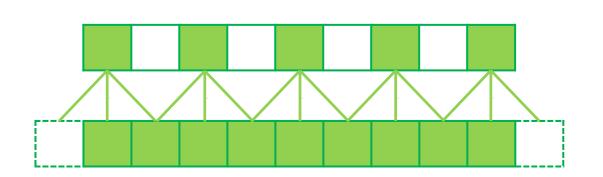


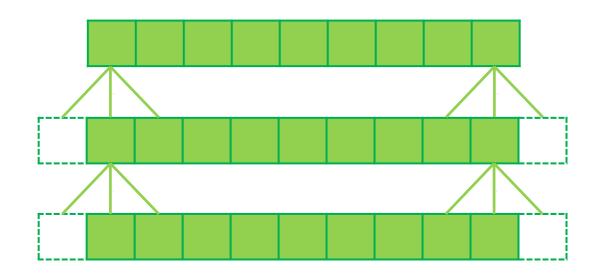


w/o zero padding

w/ zero padding

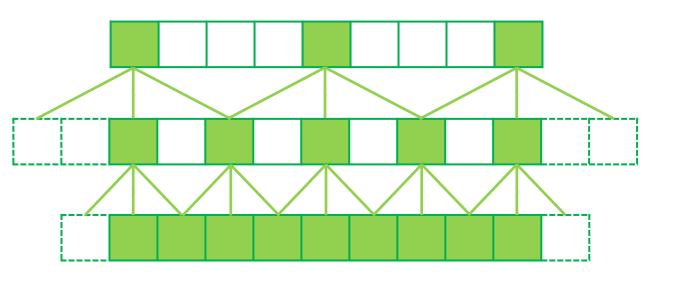
# Convolution Layer – Striding

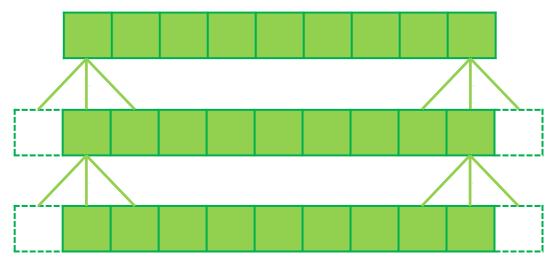




stride = 2 stride = 1

# Convolution Layer – Striding





stride = 2

stride = 1

# Activation Layer

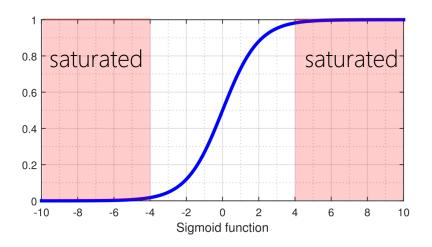
Sigmoid

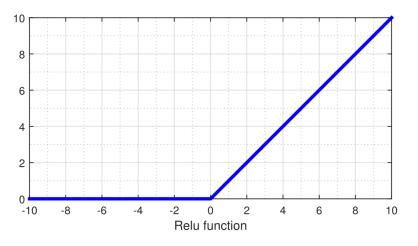
$$S(x) = \frac{1}{1 + e^{-x}}$$

Rectified Linear Units (ReLU) √

$$\operatorname{ReLU}(x) = \max(0, x)$$

- Others
  - Tanh
  - Leaky ReLU (Parametric ReLU)
  - ELU
  - ...





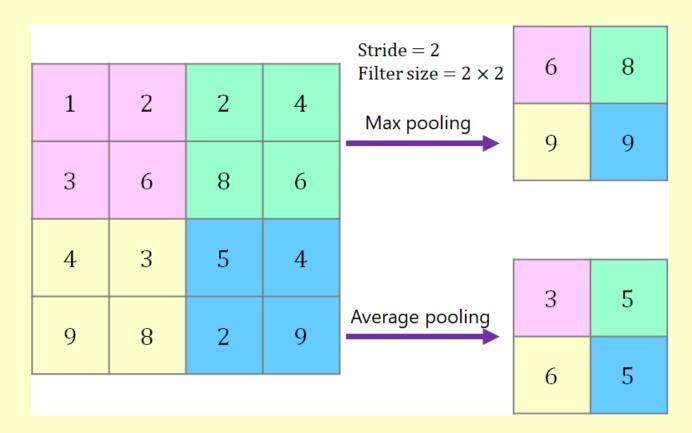
# Pooling Layer

# Max pooling

$$\max - pooling(f[i-1], f[i], f[i+1])$$
=  $\max(f[i-1], f[i], f[i+1])$ 

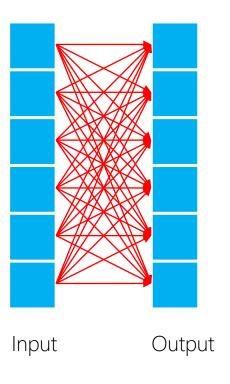
# Average pooling

ave-pooling
$$(f[i-1], f[i], f[i+1])$$
  
=  $\frac{1}{3}(f[i-1] + f[i] + f[i+1])$ 



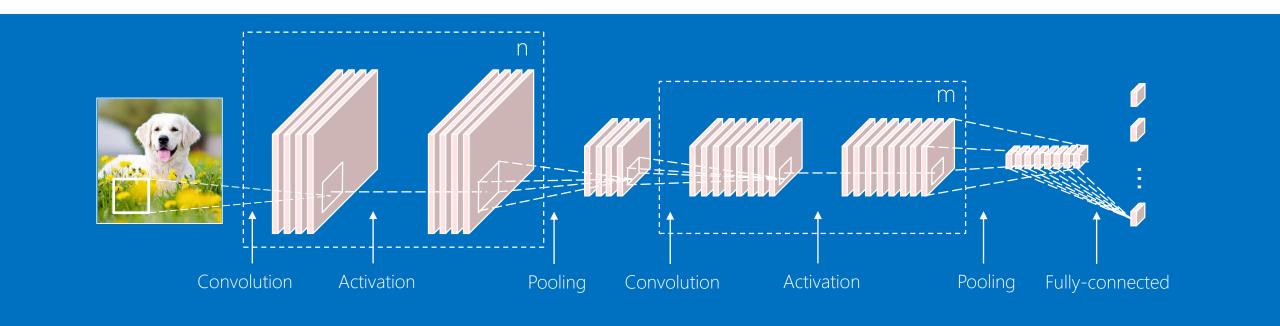
# Fully-Connected Layer

• Each output neuron is connected to each input neuron

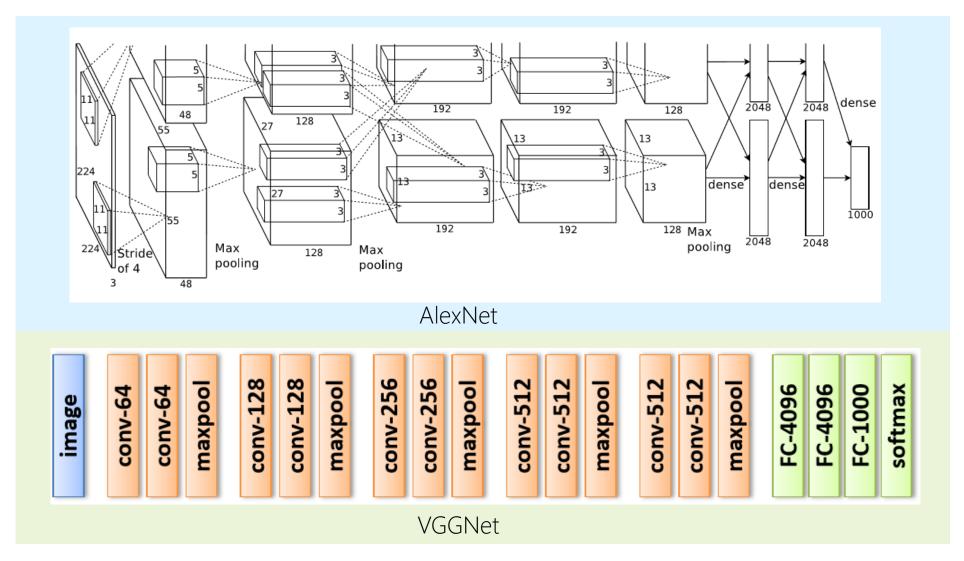


# Deep Convolutional Neural Networks

Many convolutional (+activation) layers --> Deep



### Examples of CNNs



Alex Krizhevsky, Ilya Sutskever, Geoffrey E. Hinton: ImageNet Classification with Deep Convolutional Neural Networks. NIPS 2012: 1106-1114 Karen Simonyan, Andrew Zisserman: Very Deep Convolutional Networks for Large-Scale Image Recognition. CoRR abs/1409.1556 (2014)



# 03. Learning



### Loss Function

- Classification loss function
  - SoftMax loss
  - ...

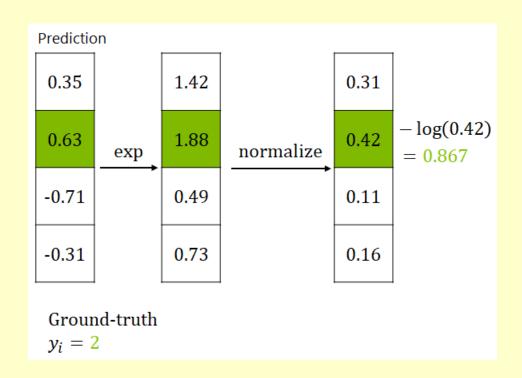
$$L(i) = -\log(\frac{e^{f_{y^i}}}{\sum_j e^{f_j}})$$

- Regression loss function
  - Euclidean loss

$$L(i) = \sum_{j} (f_j^i - \bar{f}_j^i)^2$$

• ...

#### SoftMax loss



# Optimization - SGD

# Stochastic gradient descent (SGD)

In each iteration

1. Sample a minibatch:

 $\{\mathbf{x}^1,\ldots,\mathbf{x}^i,\ldots,\mathbf{x}^m\}$ 

2. Compute the gradient over the mini-batch

$$\mathbf{g} \leftarrow \boxed{\frac{1}{m} \Delta_{\boldsymbol{\theta}} \sum_{i=1}^{m} L(f(\mathbf{x}^{i}; \boldsymbol{\theta}), y^{i})} + \boxed{\lambda \boldsymbol{\theta}}$$

3. Update the velocity

$$\mathbf{v} \leftarrow \alpha \mathbf{v} - \epsilon \mathbf{g}$$

4. Update the parameters

$$oldsymbol{ heta} \leftarrow oldsymbol{ heta} + \mathbf{v}$$

Gradient of loss function

Weight decay

Momentum

# Gradient Computation by Back Propagation

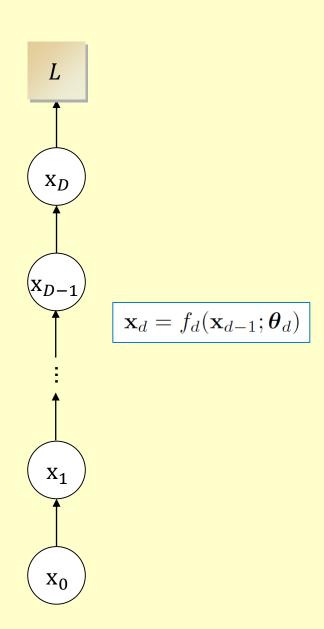
### Chain rule of Calculus

• w.r.t hidden responses

$$\frac{\partial L}{\partial \mathbf{x}_d} = \left(\frac{\partial \mathbf{x}_{d+1}}{\partial \mathbf{x}_d}\right)^{\top} \dots \left(\frac{\partial \mathbf{x}_D}{\partial \mathbf{x}_{D-1}}\right)^{\top} \frac{\partial L}{\partial \mathbf{x}_D}$$

• w.r.t. model parameters

$$\frac{\partial L}{\partial \boldsymbol{\theta}_d} = \left(\frac{\partial \mathbf{x}_d}{\partial \boldsymbol{\theta}_d}\right)^{\top} \frac{\partial L}{\partial \mathbf{x}_d}$$



# Optimization - Weight Decay

• *L*<sub>2</sub> Regularization

$$Reg(\boldsymbol{\theta}) = \lambda \|\boldsymbol{\theta}\|_2^2$$

Overall objective function

$$\boxed{\frac{1}{m} \sum_{i=1}^{m} L(i) + \lambda \|\boldsymbol{\theta}\|_{2}^{2}}$$

$$\mathbf{g} \leftarrow \frac{1}{m} \Delta_{\boldsymbol{\theta}} \sum_{i=1}^{m} L(f(\mathbf{x}^{i}; \boldsymbol{\theta}), y^{i}) + \lambda \boldsymbol{\theta}$$

Gradient update

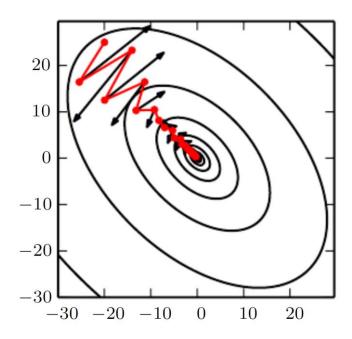
## Optimization - Momentum

# Handle two problems

Variance in the stochastic gradient

$$\mathbf{v} \leftarrow \alpha \mathbf{v} - \epsilon \mathbf{g}$$

Poor conditioning of the Hessian matrix



### Optimization .....

- Initialization
  - Gaussian
  - MSRA
- SGD variants
  - AdaGrad (Adaptive gradient algorithm)
  - RMSProp (Root Mean Square Propagation)
  - Adam (Adaptive Moment Estimation)
  - •
- Second-order optimization
- •



# 04. Recent Advanced Techniques



# Batch Normalization – Make Training Easier

<u>Input</u>: response values over a mini-batch  $\mathcal{B} = \{x_1, x_2, \dots, x_m\}$ 

$$\mathcal{B} = \{x_1, x_2, \dots, x_m\}$$

Output:  $\{y_i = BN_{\gamma,\beta}(x_i)\}$ 

# Algorithm:

Compute the mean

$$\mu \leftarrow \frac{1}{m} \sum_{i=1}^{m} x_i$$

Compute the variance

$$\sigma^2 \leftarrow \frac{1}{m-1} \sum_{i=1}^m (x_i - \mu)^2$$

Normalize

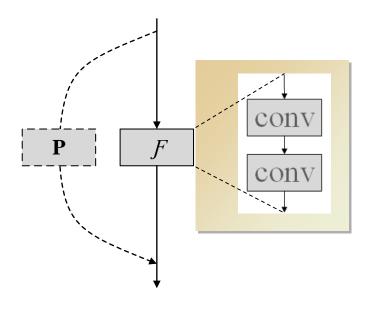
$$x_i' \leftarrow \frac{x_i - \mu}{\sqrt{\sigma^2 + \epsilon}}$$

Scale and shift

$$y_i \leftarrow \gamma x_i' + \beta$$

# Skip Connection – Make Training Easier

### Skip connection



 $\mathbf{y} = \mathbf{P}\mathbf{x} + \mathcal{F}(\mathbf{x}, \mathcal{W})$ 

### For improving information flow

Identity transformation

$$P = I$$

Idempotent transformation

$$\mathbf{P}^n = \mathbf{P}, n = 1, 2, \dots$$

Orthogonal transformation

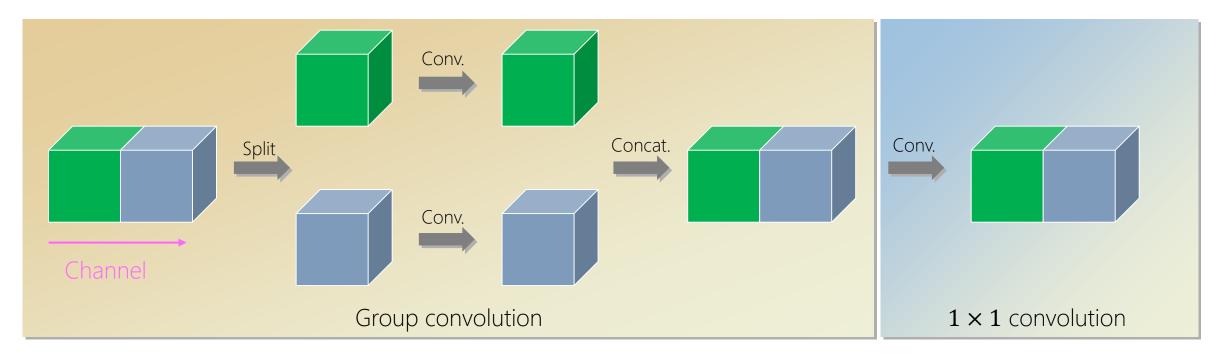
$$\mathbf{P}^{\top}\mathbf{P} = \mathbf{P}\mathbf{P}^{\top} = \mathbf{I}$$

Kaiming He, Xiangyu Zhang, Shaoqing Ren, Jian Sun: Deep Residual Learning for Image Recognition. CVPR 2016: 770-778

Jingdong Wang, Yajie Xing, Kexin Zhang, Cha Zhang: Orthogonal and Idempotent Transformations for Learning Deep Neural Networks. CoRR abs/1707.05974 (2017)

# Group Convolution – Improve Parameter Efficiency

- Group convolution
  - Split + separate convolution + concatenation
  - Extreme: channel-wise
- Combination with  $1 \times 1$  convolution



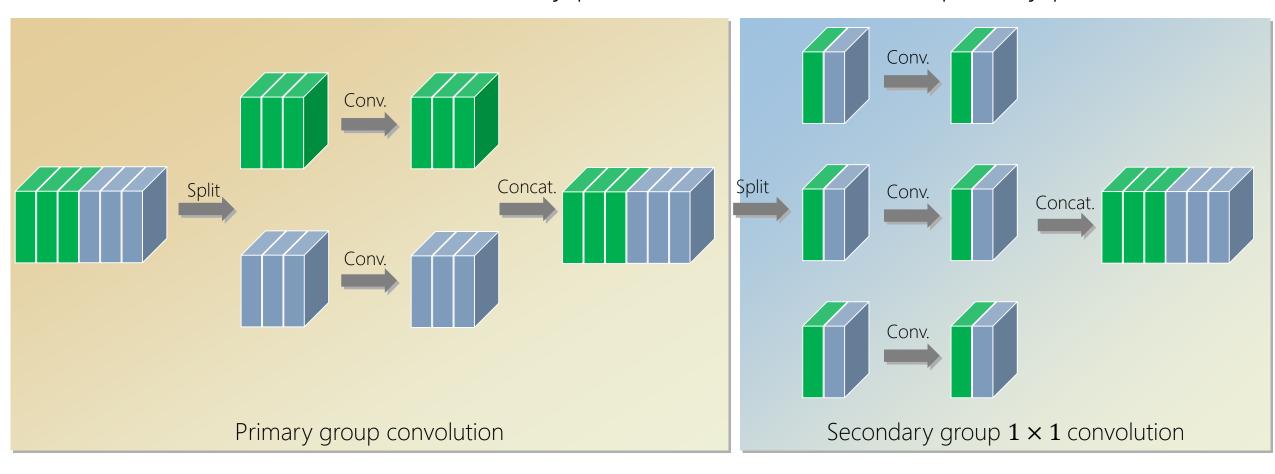
François Chollet: Xception: Deep Learning with Depthwise Separable Convolutions. CoRR abs/1610.02357 (2016)

Yani Ioannou, Duncan P. Robertson, Roberto Cipolla, Antonio Criminisi: Deep Roots: Improving CNN Efficiency with Hierarchical Filter Groups. CoRR abs/1605.06489 (2016)

# Interleaved Group Convolution – Improve Parameter Efficiency

### Group convolutions are complementary

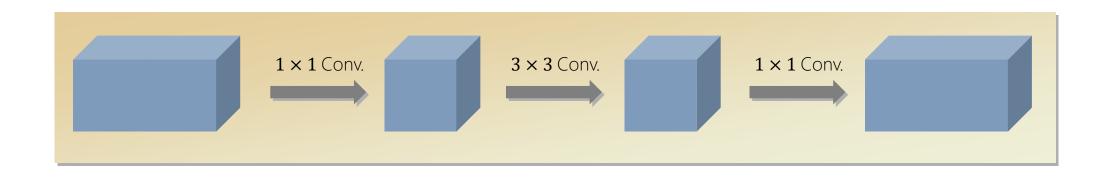
• The channels in the same secondary partition are from different primary partitions



# Bottleneck Layer – Improve Parameter Efficiency

Reduce the model size and the time complexity

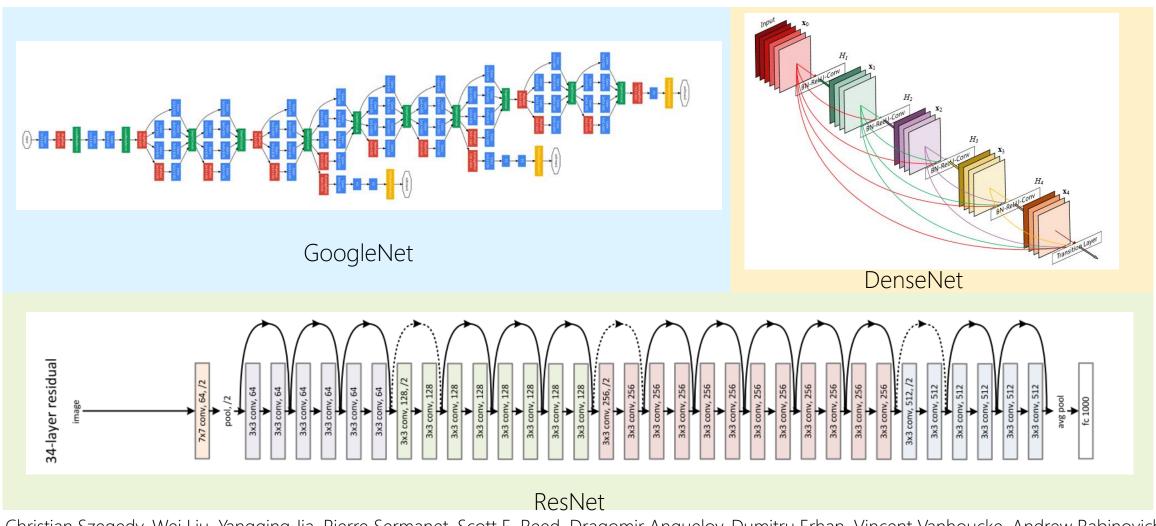
- ✓1 × 1 convolution: reduce the width
- ✓ convolution
- $\checkmark 1 \times 1$  convolution: increase the width



Christian Szegedy, Wei Liu, Yangqing Jia, Pierre Sermanet, Scott E. Reed, Dragomir Anguelov, Dumitru Erhan, Vincent Vanhoucke, Andrew Rabinovich: Going deeper with convolutions. CVPR 2015: 1-9

Kaiming He, Xiangyu Zhang, Shaoqing Ren, Jian Sun: Deep Residual Learning for Image Recognition. CVPR 2016: 770-778

### Examples of Advanced CNNs



Christian Szegedy, Wei Liu, Yangqing Jia, Pierre Sermanet, Scott E. Reed, Dragomir Anguelov, Dumitru Erhan, Vincent Vanhoucke, Andrew Rabinovich: Going deeper with convolutions. CVPR 2015: 1-9

Kaiming He, Xiangyu Zhang, Shaoqing Ren, Jian Sun: Deep Residual Learning for Image Recognition. CVPR 2016: 770-778

Gao Huang, Zhuang Liu, Kilian Q. Weinberger, Laurens van der Maaten: Densely Connected Convolutional Networks. CVPR 2017

### References

- Ian Goodfellow and Yoshua Bengio and Aaron Courville: Deep Learning. MIT Press, 2016
- The Stanford CS class CS231n: Convolutional Neural Networks for Visual Recognition <a href="http://cs231n.github.io/">http://cs231n.github.io/</a>



© 2017 Microsoft

The information herein is for informational purposes only and represents the current view of Microsoft Corporation as of the date of this presentation. Because Microsoft must respond to changing market conditions, it should not be interpreted to be a commitment on the part of Microsoft, and Microsoft cannot guarantee the accuracy of any information provided after the date of this presentation.