

Neural Networks

Declan Groves

June 30 2016

Outline

Neural Networks

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What is a Neural Network?

Gradient Descent

Backprop

Activations

Convolutional Neural Networks

- 1 What is a Neural Network?
- 2 Gradient Descent
- 3 Backprop
- 4 Activations
- 5 Convolutional Neural Networks

Overview

Neural Networks

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What is a
Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks

- Hypest ML
- Good at unstructured problems
- Suboptimal at structured problems

History

Neural Networks

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What is a
Neural
Network?

Gradient
Descent

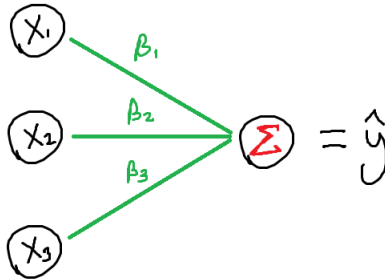
Backprop

Activations

Convolutional
Neural
Networks

- Around since the 1950s
- Resurgence in 1970s
- Resurgence in late 2000s

A graphical linear model



Neural
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Network?

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Backprop

Activations

Convolutional
Neural
Networks

A graphical linear model

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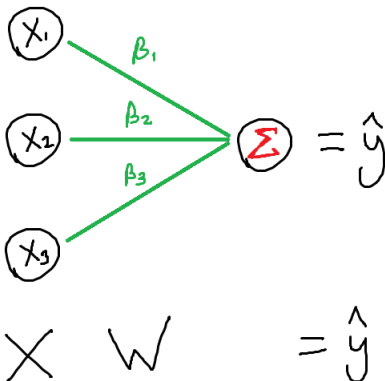
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Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



A graphical linear model

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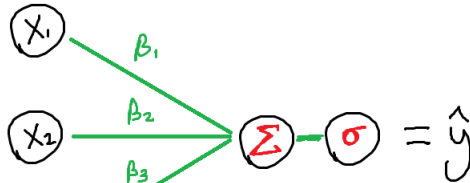
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Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



$$\sigma(XW) = \hat{y}$$

A graphical linear model

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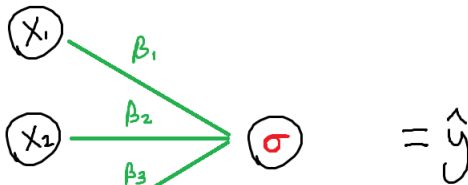
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Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



$$\sigma(XW) = \hat{y}$$

A simple neural network

Neural
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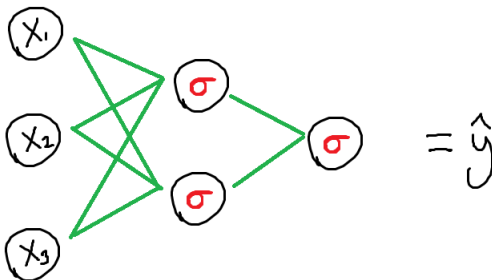
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Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



A simple neural network

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Networks

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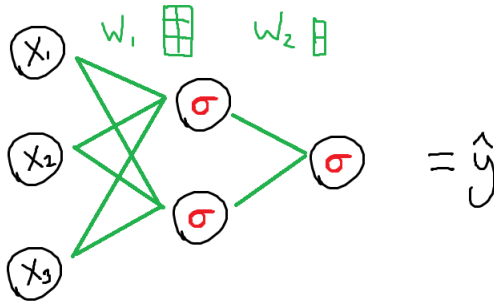
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Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



A simple neural network

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Networks

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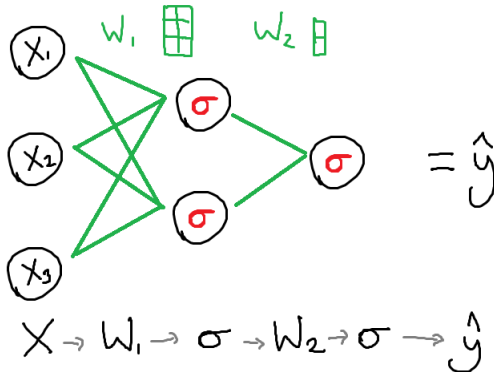
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Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



A simple neural network

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Networks

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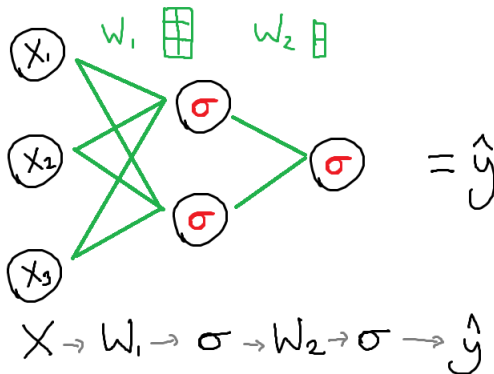
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Gradient
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Backprop

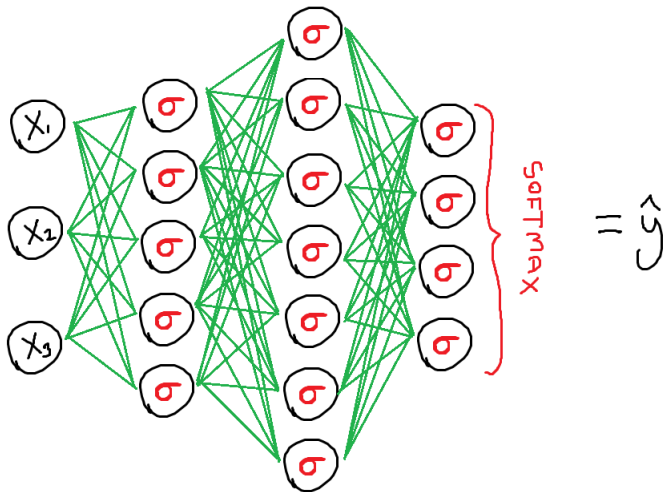
Activations

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$$\sigma(\sigma(XW_1)W_2) = \hat{y}$$

A multilayer multinomial classifier



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Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks

Gradient Descent

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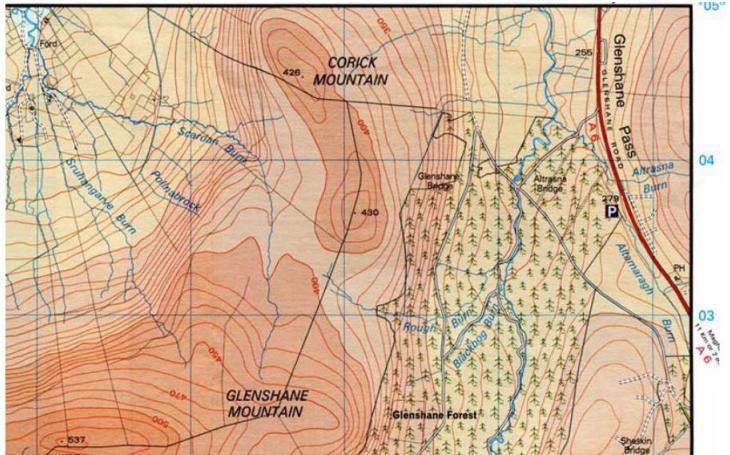
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Gradient Descent

Backprop

Activations

Convolutional Neural Networks



Gradient Descent

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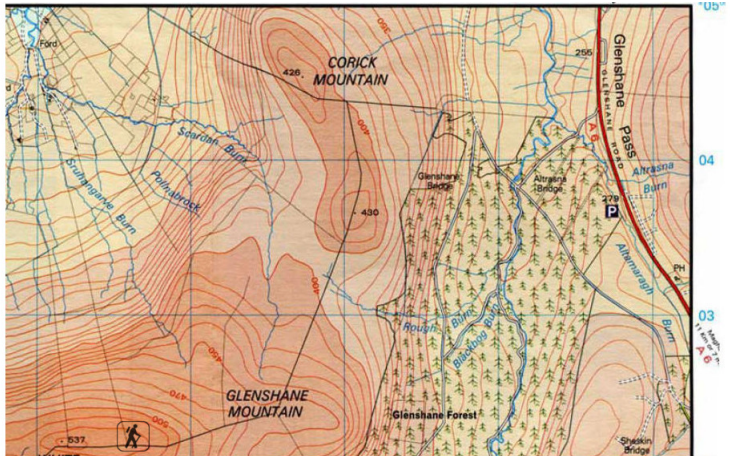
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Gradient Descent

Backprop

Activations

Convolutional Neural Networks



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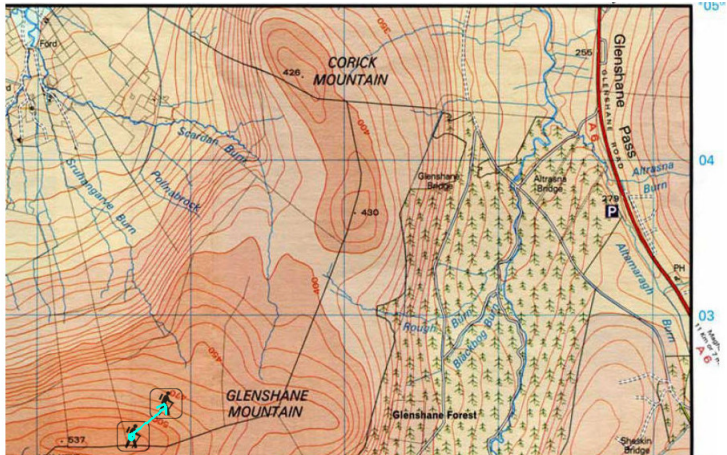
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Gradient Descent

Backprop

Activations

Convolutional Neural Networks



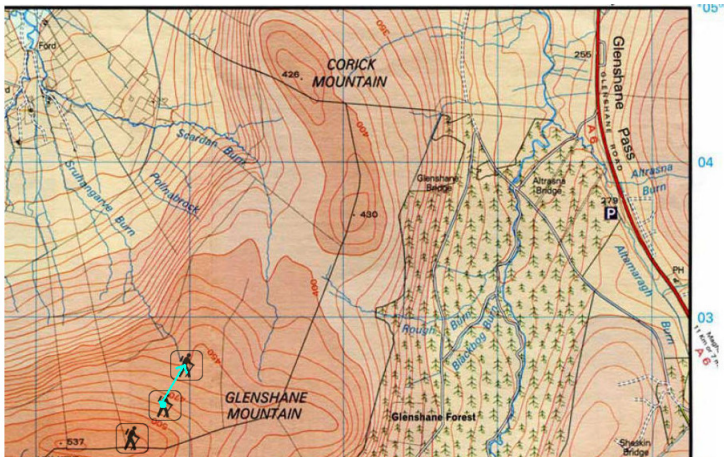
$$L_{N+1} = L_N - \gamma \nabla f(L_N)$$

Gradient Descent

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Gradient Descent



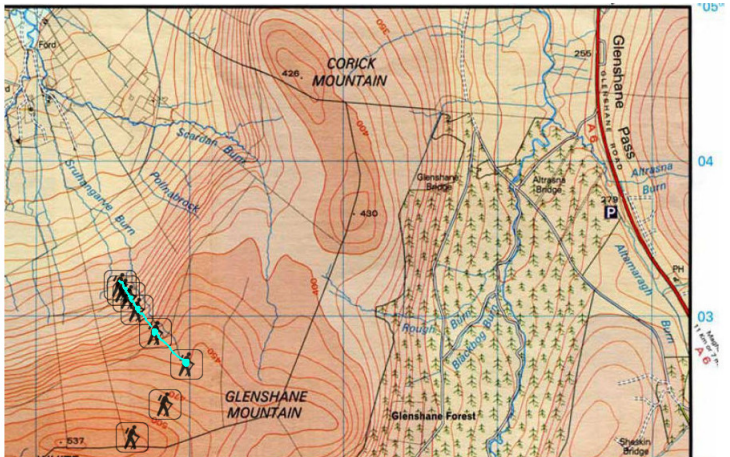
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Gradient Descent

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Gradient Descent



$$L_{N+1} = L_N - \gamma \nabla f(L_N)$$

Gradient Descent and Momentum

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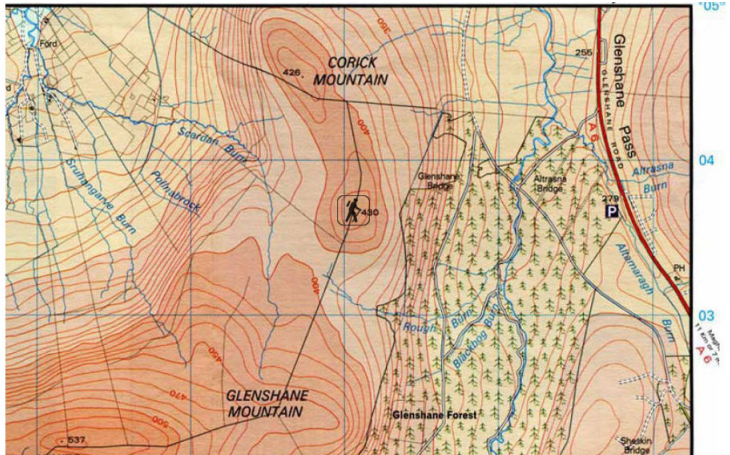
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Gradient Descent

Backprop

Activations

Convolutional Neural Networks

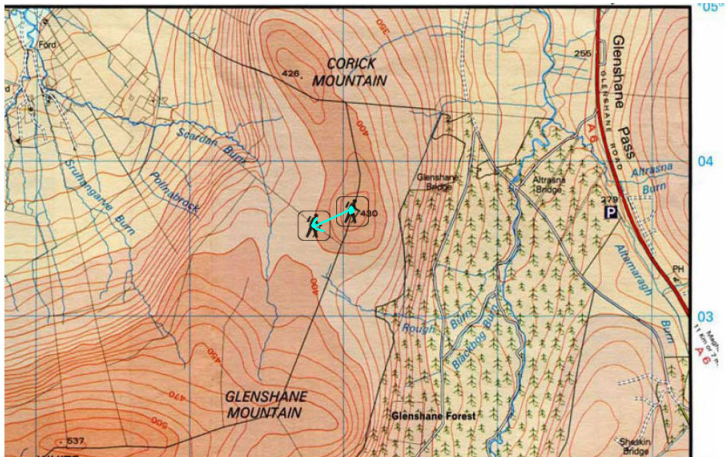


Gradient Descent and Momentum

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Gradient Descent



Gradient Descent and Momentum

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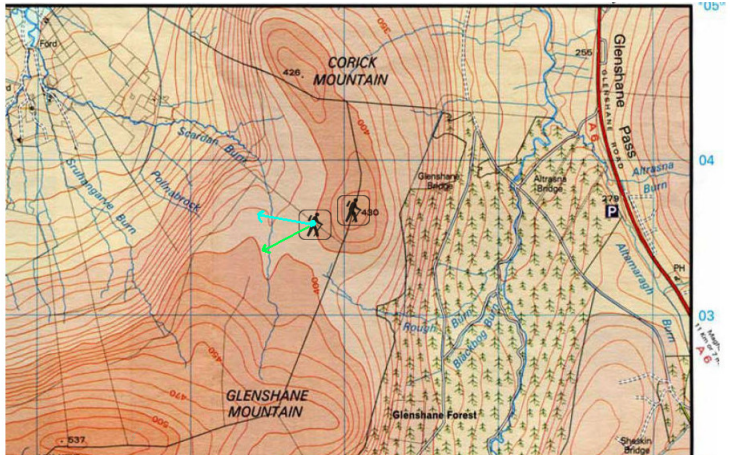
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Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



$$L_{N+1} = L_N - \gamma \nabla f(L_N) - m\gamma \nabla f(L_{N-1})$$

Gradient Descent and Momentum

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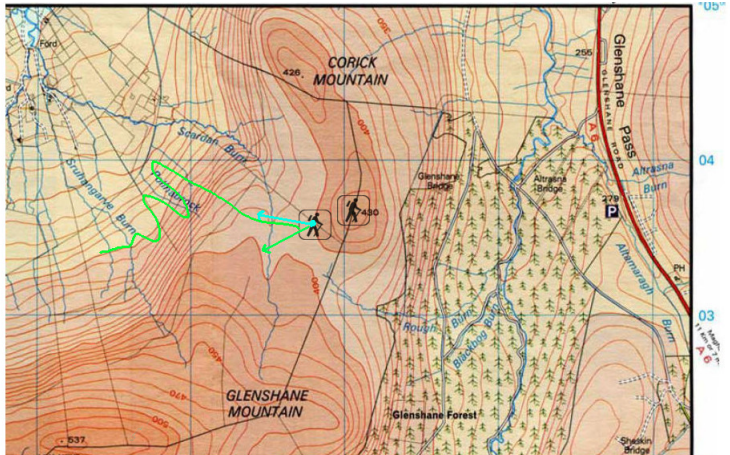
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Gradient
Descent

Backprop

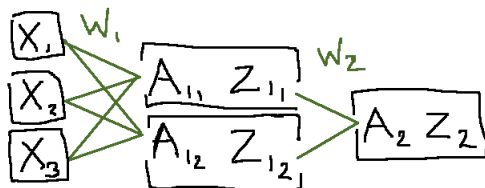
Activations

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$$L_{N+1} = L_N - \gamma \nabla f(L_N) - m \gamma \nabla f(L_{N-1})$$

Forward pass



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Gradient
Descent

Backprop

Activations

Convolutional
Neural
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Forward pass

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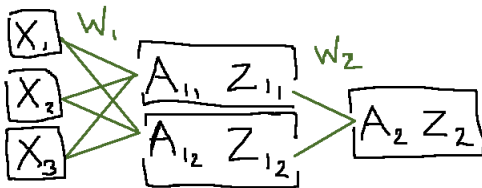
What is a Neural Network?

Gradient Descent

Backprop

Activations

Convolutional Neural Networks



$$\left. \begin{array}{l} A_1 = XW_1 \\ Z_1 = \sigma(A_1) \\ A_2 = Z_1W_2 \\ Z_2 = \sigma(A_2) = \hat{y} \end{array} \right\} \text{Forward pass}$$

Backwards pass

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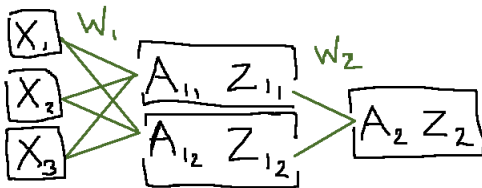
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Gradient Descent

Backprop

Activations

Convolutional Neural Networks



$$J = \text{err}(y, \hat{y}); J \leftarrow \frac{1}{2}(y - \hat{y})^2$$

Backwards pass

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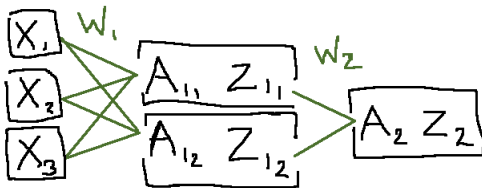
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Gradient Descent

Backprop

Activations

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$$J = \text{err}(y, \hat{y}); J \leftarrow \frac{1}{2}(y - \hat{y})^2$$

$$\partial J / \partial W_2 =$$

Backwards pass

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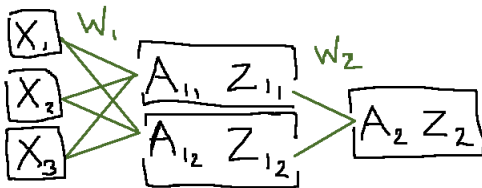
What is a Neural Network?

Gradient Descent

Backprop

Activations

Convolutional Neural Networks



$$J = \text{err}(y, \hat{y}); J \leftarrow \frac{1}{2}(y - \hat{y})^2$$

$$\partial J / \partial w_2 = \partial J / \partial \hat{y} \quad \partial \hat{y} / \partial w_2$$

Backwards pass

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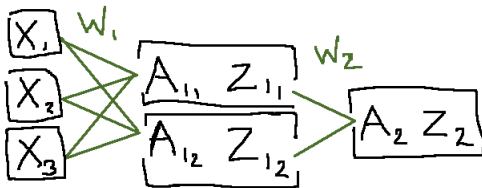
What is a Neural Network?

Gradient Descent

Backprop

Activations

Convolutional Neural Networks



$$J = \text{err}(y, \hat{y}); J \leftarrow \frac{1}{2}(y - \hat{y})^2$$

$$\frac{\partial J}{\partial w_2} = \frac{\partial J}{\partial \hat{y}} \frac{\partial \hat{y}}{\partial A_2} \frac{\partial A_2}{\partial w_2}$$

Backwards pass

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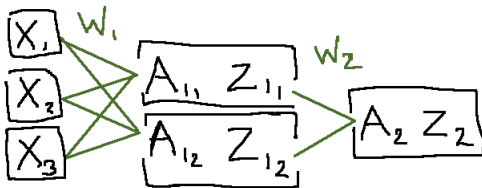
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Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



$$J = \text{err}(y, \hat{y}); J \leftarrow \frac{1}{2}(y - \hat{y})^2$$

$$\begin{aligned} \partial J / \partial w_2 &= \partial J / \partial \hat{y} \quad \partial \hat{y} / \partial A_2 \quad \partial A_2 / \partial w_2 \\ &= \underbrace{(y - \hat{y}) \sigma'(A_2)}_{\delta} Z_1 \end{aligned}$$

Backwards pass

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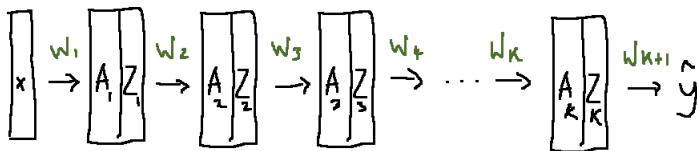
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Gradient Descent

Backprop

Activations

Convolutional Neural Networks



$$\partial J / \partial w_i =$$

$$\left(\partial J / \partial \hat{y} \right) \sigma'(A_k) w_k \sigma'(A_{k-1}) w_{k-1} \dots \\ \dots w_{i+1} \sigma'(A_i) Z_{i-1}$$

Backwards pass

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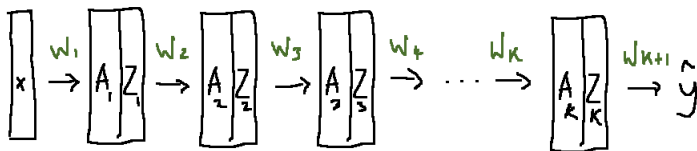
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Gradient Descent

Backprop

Activations

Convolutional Neural Networks



$$\frac{\partial J}{\partial w_i} =$$

$$\left(\frac{\partial J}{\partial \hat{y}}\right) \underline{\sigma'}(A_k) w_k \underline{\sigma'}(A_{k-1}) w_{k-1} \dots$$

$$\dots w_{i+1} \underline{\sigma'}(A_i) Z_{i-1} \quad !!$$

Backwards pass

Neural Networks

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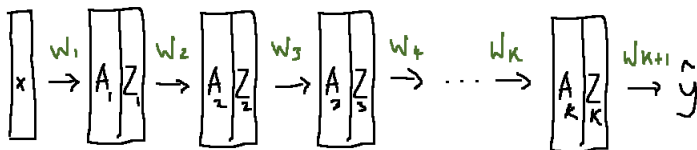
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Gradient Descent

Backprop

Activations

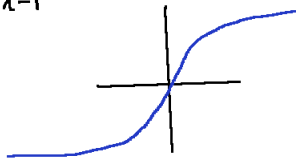
Convolutional Neural Networks



$$\partial J / \partial w_i =$$

$$(\partial J / \partial \hat{y}) \underline{\sigma'(A_k)} w_k \underline{\sigma'(A_{k-1})} w_{k-1} \dots$$

$$\dots w_{i+1} \underline{\sigma'(A_i)} z_{i-1}$$



Resources

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What is a
Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
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- Cool youtube series:
<https://www.youtube.com/watch?v=bxe2T-V8XR8>
- Pain and toil: Elements of Statistical Learning ch11

Linear

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What is a
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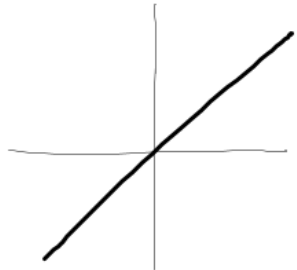
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Backprop

Activations

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■ Useless



Threshold

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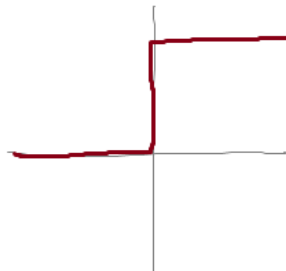
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Backprop

Activations

Convolutional Neural Networks

- Similar to biological neuron
- No gradient



Sigmoid

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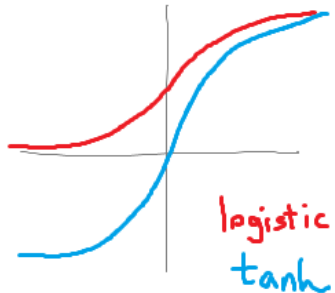
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Backprop

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- *tanh* preferred
- Gradients can vanish



ReLU

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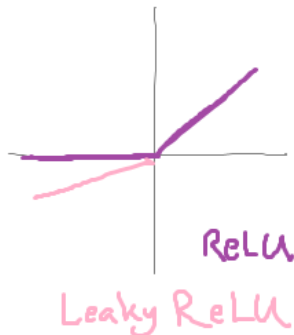
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Backprop

Activations

Convolutional Neural Networks

- No vanishing gradient
- Cheap to compute
- Can explode and die
- Popular with CNNs



Radial basis functions

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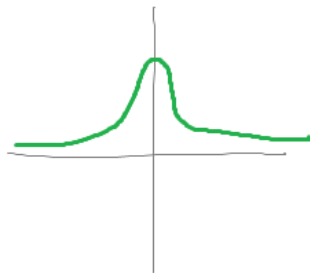
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Backprop

Activations

Convolutional Neural Networks

- Gaussian + others
- Train very quickly
- Good at interpolation



Convolutional Neural Networks

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Gradient
Descent

Backprop

Activations

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Networks

- Image recognition killer

Conceptual structure

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Gradient
Descent

Backprop

Activations

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MLP \rightarrow too many weights!

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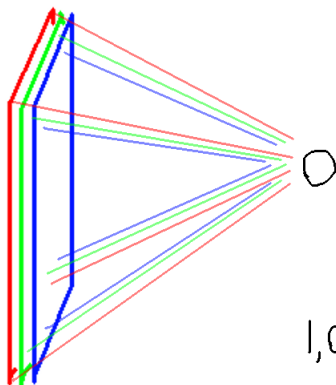
What is a Neural Network?

Gradient Descent

Backprop

Activations

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$32 \times 32 \times 3$

$= 3,072$
weights N^{-1}

1,024 Neurons
 $\rightarrow > 3M$ weights

Local connectivity

Neural Networks

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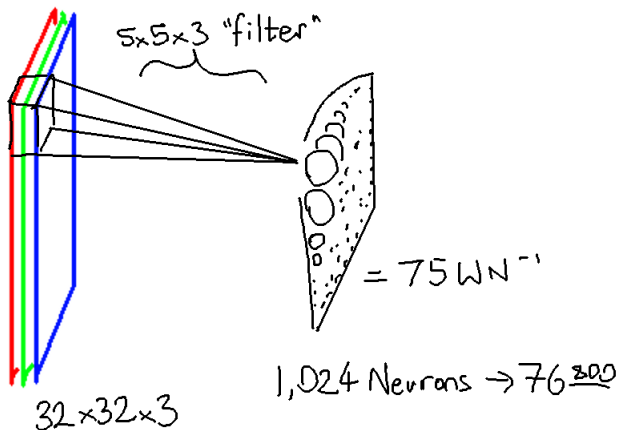
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Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



Local connectivity + convolution

Neural Networks

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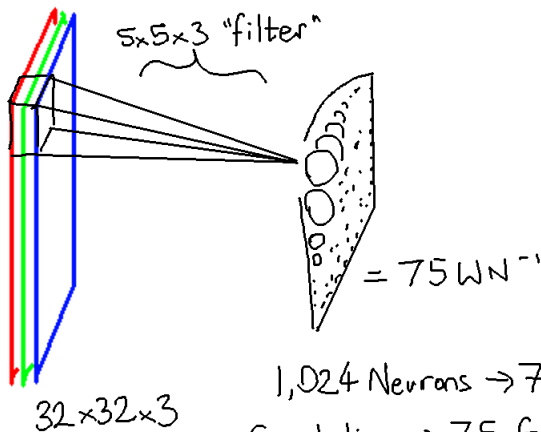
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Gradient Descent

Backprop

Activations

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1,024 Neurons \rightarrow 76 ⁸⁰⁰
Convolution \rightarrow 75 for Layer

Local connectivity + convolution

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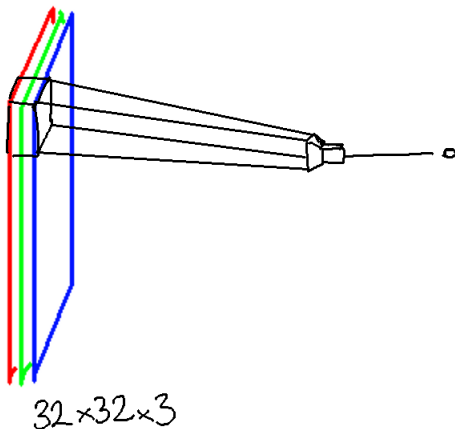
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Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



Local connectivity + convolution

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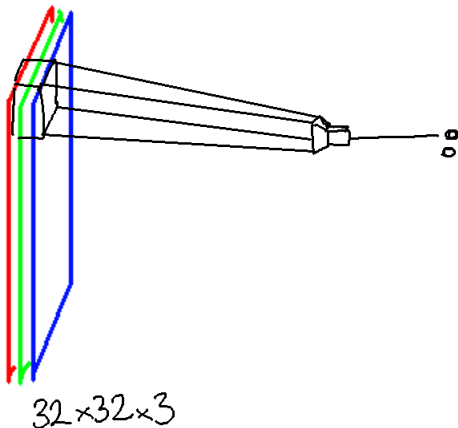
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Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



Local connectivity + convolution

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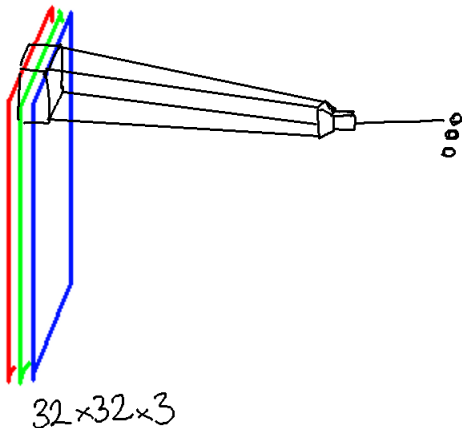
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Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



Local connectivity + convolution

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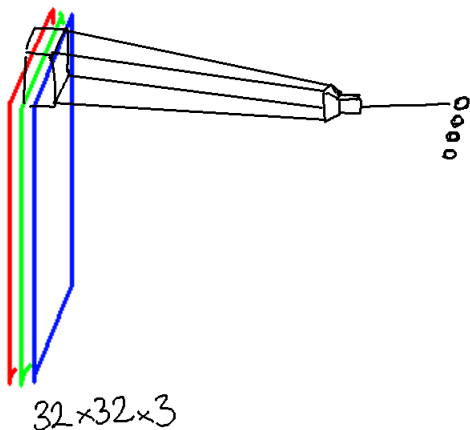
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Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



Local connectivity + convolution

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Networks

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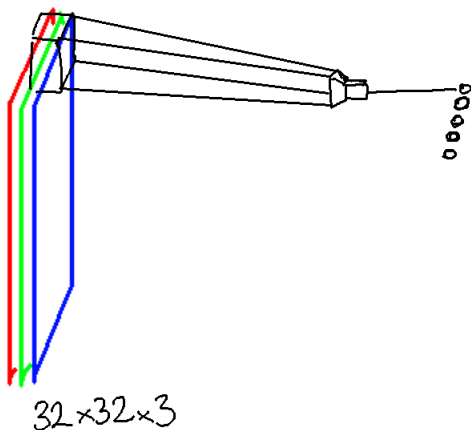
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Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



One filter forms a surface

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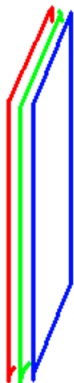
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Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



$32 \times 32 \times 3$



$32 \times 32 \times 1$

Many filters form a volume

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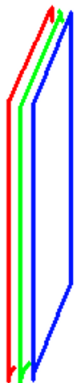
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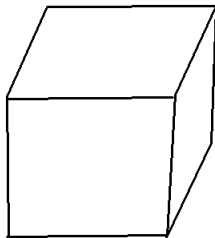
Backprop

Activations

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$$32 \times 32 \times 3$$



$$32 \times 32 \times N_F$$

Typical processing structure

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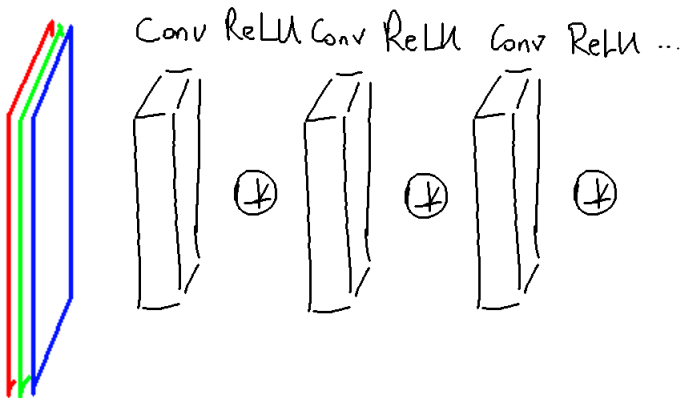
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Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



AlexNet's filters

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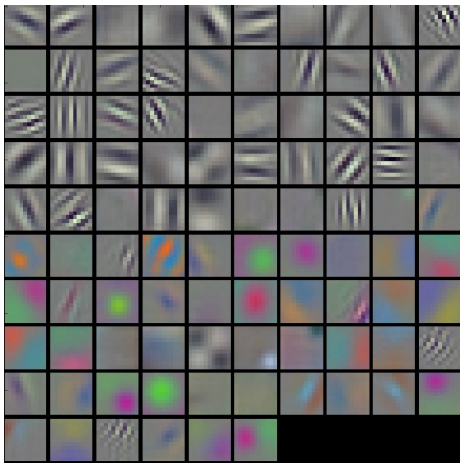
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Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



Pooling

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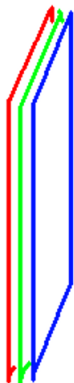
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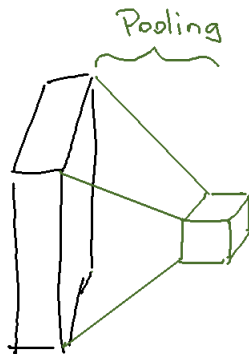
Backprop

Activations

Convolutional Neural Networks



$\{\text{Conv}, \text{ReLU}\}_m$



$\{x, y, 3\} \rightarrow \{x, y, k\} \rightarrow \{\ll x, \ll y, k\}$

Pooling

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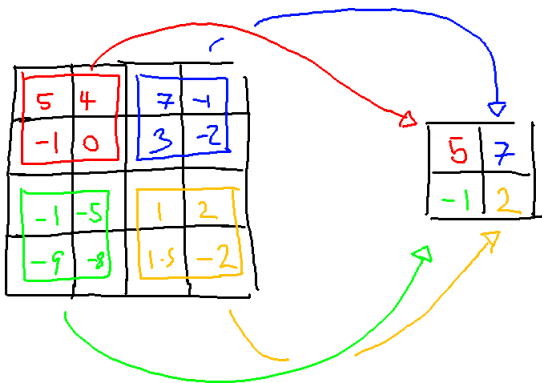
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Gradient Descent

Backprop

Activations

Convolutional Neural Networks



Typical structure of a CNN

Neural
Networks

Declan Groves

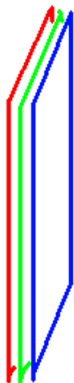
What is a
Neural
Network?

Gradient
Descent

Backprop

Activations

Convolutional
Neural
Networks



Standard Convnet

$$\{\{Conv, ReLU\}_m Pool\}_N \quad \{FC\}_K \rightarrow \hat{y}$$