Introduction to Learning Deep Representations

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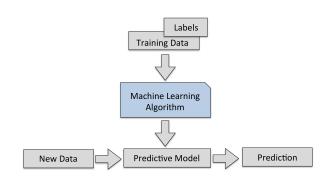
Introduction to Learning Deep Representations



Overview

- Deep learning motivation
- 2 Artificial Neuron
- 3 Gradient Descent & Backpropagation
- Perceptron
- Multilayered Perceptron
- 6 Model Design
- Training

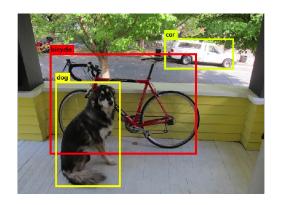
Supervised learning



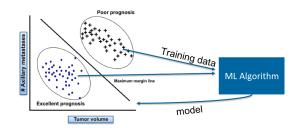
Modeling speech



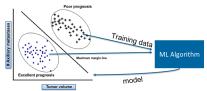
Image processing - localization



Deep Learning - motivation

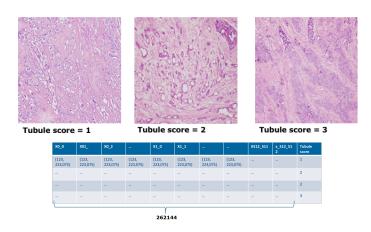


Deep Learning - motivation



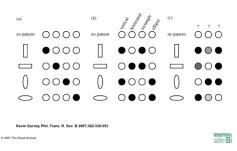
Tumor volume	# Metastasis	Prognosis
3	0	good
4	1	good
12	4	not good

Supervised learning - high dimensional data



Distributed representation

Neural network representations: (a) localist, (b) semilocalist or feature-based and (c) distributed.

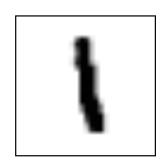


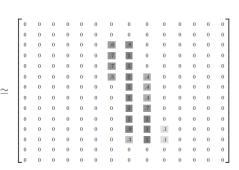
¹ Allows for compositionality

¹Hinton, Geoffrey E., James L. McClelland, and David E. Rumelhart. "Distributed representations." Parallel distributed processing: Explorations in the microstructure of cognition 1.3 (1986): 77-109.

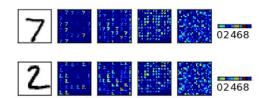
Image data

Image data





Neural network processing images



Sensitivity of neurons to input



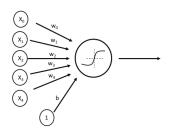




Artificial Neuron

- The input to the neuron is defined by x₀ to x₄, noted as input vector x
- Edges between nodes have parameters w and a bias term b
- A single neuron implements:

$$o(\mathbf{x}; \theta) = \phi(\sum_{i} w_{i} x_{i} + b) = \phi(\mathbf{w}^{T} \mathbf{x})$$

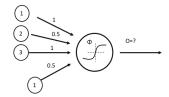


Artificial Neuron

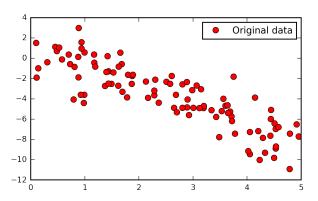
- If the input to the model is a vector $\mathbf{x} = [1, 2, 3]^{\top}$
- parameterized by $\mathbf{w} = [1, 0.5, 1]^{\top}, b = 0.5$
- Computes the following expression:

•
$$o = \phi(\mathbf{w}^{\top}\mathbf{x}) = \phi(1*1+2*0.5+3*1+0.5) = \phi(1+1+3+0.5) = \phi(5.5)$$

- ullet ϕ can be many different functions.
- E.g. $\phi(x) = x$
 - In which case: $o = \phi(5.5) = 5.5$



Linear Regression



How can we use a neuron to model this data?

Empirical Risk minimization

$$\underset{\theta}{\arg\min} \frac{1}{N} \sum_{i=0}^{N} L\left(f(\mathbf{x}^{(i)}; \theta), y^{(i)}\right)$$

Empirical Risk minimization

$$\underset{\theta}{\arg\min} \frac{1}{N} \sum_{i=0}^{N} L\left(f(\mathbf{x}^{(i)}; \theta), y^{(i)}\right)$$

$$\underset{\theta}{\arg\min} \frac{1}{N} \sum_{i=0}^{N} L\left(o_{\theta}(\mathbf{x}^{(i)}), y^{(i)}\right)$$

Gradient Descent Optimization

Empirical Risk minimization

$$\arg\min_{\theta} \frac{1}{N} \sum_{i=0}^{N} L\left(f(\mathbf{x}^{(i)}; \theta), y^{(i)}\right)$$

$$\arg\min_{\theta} \frac{1}{N} \sum_{i=0}^{N} L\left(o_{\theta}(\mathbf{x}^{(i)}), y^{(i)}\right)$$

- Given a set of n examples $\{(\mathbf{x}, y)\}$.
- GD Update rule:
- * repeat until convergence

$$\theta \leftarrow \theta - \alpha \nabla_{\theta} L(\mathbf{x}; \theta)$$



Gradient Descent Optimization

- Given a set of n examples $\{(\mathbf{x}, y)\}$.
- GD Update rule:
 - repeat until convergence

$$w \leftarrow w - \alpha \frac{\partial}{\partial w} L(\mathbf{x}, y; \mathbf{w}, b)$$

$$b \leftarrow b - \alpha \frac{\partial}{\partial b} L(\mathbf{x}, y; \mathbf{w}, b)$$

 α - learning rate



Gradient Descent Optimization

Requirements:

Model:

•
$$o_{\theta} = \mathbf{w}^{\top} x$$

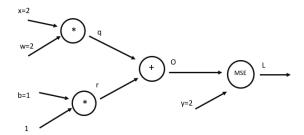
•
$$\theta : \{ \mathbf{w}, b \}$$

Loss function:

•
$$L(\mathbf{x}, y; \mathbf{w}, b) = \frac{1}{2n} \sum_{i=0}^{n-1} (o_{\theta} - y)^2$$

- Gradient of L wrt w and b:
 - $\frac{\partial}{\partial w}L(.)$
 - $\frac{\partial}{\partial h}L(.)$

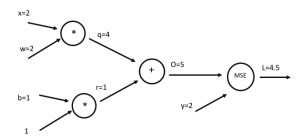
Compute graph - For a single data-point $\{x = 2, y = 2\}$



Compute graph (forward pass)

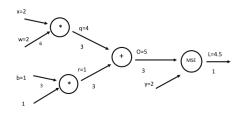
$$o = wx + b = 2 * 2 + 1 = 5$$

•
$$L = \frac{1}{2}(o - y)^2 = \frac{1}{2}(5 - 2)^2 = 0.5 * 3^2 = 4.5$$



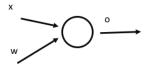
Compute graph (backward pass)

$$\begin{array}{l} \frac{\partial L}{\partial L} = 1 \\ \frac{\partial L}{\partial o} = \frac{2(o-y)}{2} * 1 = (o-y) \\ \frac{\partial L}{\partial q} = \frac{\partial o}{\partial q} \frac{\partial L}{\partial o} = 1 * (o-y) \\ \frac{\partial L}{\partial r} = \frac{\partial o}{\partial r} \frac{\partial L}{\partial o} = 1 * (o-y) \\ \frac{\partial L}{\partial w} = \frac{\partial o}{\partial w} \frac{\partial L}{\partial q} = x * (o-y) \\ \frac{\partial L}{\partial b} = \frac{\partial r}{\partial b} \frac{\partial o}{\partial r} = 1 * (o-y) \end{array}$$



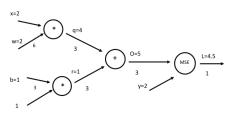
Backpropagation

- Compute forward pass
 - o = x(*)w
- For each node compute the local derivative
 - $\frac{\partial o}{\partial x}$
 - $\frac{\partial \hat{\rho}}{\partial o}$
 - $\bullet \frac{\partial b}{\partial w}$
- Backward pass the derivative
 - apply the chain rule





Compute graph (backward pass)



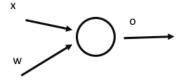
$$w \leftarrow w - \alpha \frac{\partial}{\partial w} L(\mathbf{x}, y; \mathbf{w}, b)$$
$$w \leftarrow 2 - 0.1 * 6$$
$$b \leftarrow b - \alpha \frac{\partial}{\partial b} L(\mathbf{x}, y; \mathbf{w}, b)$$
$$b \leftarrow 1 - 0.1 * 3$$

Backpropagation

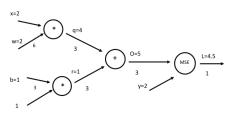
Compute forward pass

•
$$o = x(*)w$$

- For each node compute the local derivative
 - <u>∂o</u>
 - <u>∂o</u>
- Backward pass the derivative
 - apply the chain rule



Compute graph (backward pass)

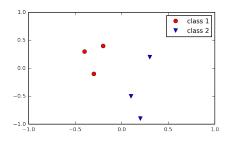


$$w \leftarrow w - \alpha \frac{\partial}{\partial w} L(\mathbf{x}, y; \mathbf{w}, b)$$
$$w \leftarrow 2 - 0.1 * 6$$
$$b \leftarrow b - \alpha \frac{\partial}{\partial b} L(\mathbf{x}, y; \mathbf{w}, b)$$
$$b \leftarrow 1 - 0.1 * 3$$

Tensorflow implementation

(browser)

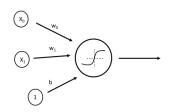
Classification



- Input: x_0 , x_1
- Output is

$$f_c(\mathbf{x}) = P(y = c|\mathbf{x})$$

Artificial Neuron Classification



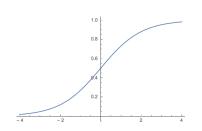
- Input: by x_0 , x_1 , vector notation **x**
- Edge parameters: \mathbf{w} + bias term b
- A single neuron implements:

$$o(\mathbf{x}; \theta) = \phi(\sum_{i} w_{i} \mathbf{x}_{i} + b) = \phi(\mathbf{w}^{\top} \mathbf{x})$$

$$\phi(\mathbf{x}) = logit(\mathbf{w}^T \mathbf{x}) = \frac{1}{1 + e^{-\mathbf{w}^T \mathbf{x}}}$$

 Bounded from 0 to 1. Smooth, positive function.

Artificial Neuron Classification



- Input: by x_0 , x_1 , vector notation **x**
- Edge parameters: \mathbf{w} + bias term b
- A single neuron implements:

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$$\phi(\mathbf{x}) = logit(\mathbf{w}^T \mathbf{x}) = \frac{1}{1 + e^{-\mathbf{w}^T \mathbf{x}}}$$

 Bounded from 0 to 1. Smooth, positive function.

Binary classification

- Output is $o_c(\mathbf{x}) = P(y = c|\mathbf{x})$
- $o_1(\mathbf{x}) = P(y = 1|\mathbf{x}) = \phi(\mathbf{w}^\top \mathbf{x}) = logit(\mathbf{w}^\top \mathbf{x})$
- $o_0 = (1 o_1)$

Gradient Descent Optimization:

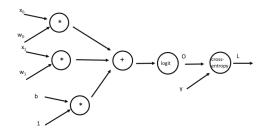
- Model:
 - $o_{\theta} = logit(\mathbf{w}^{\top}x + b) = \frac{1}{1 + e^{-\mathbf{w}^{\top}x + b}}$
 - $\theta : \{ \mathbf{w}, b \}$
 - Loss function:
 - $L(\mathbf{x}, y; \theta) = -\sum_{c} 1_{(y=c)} \log o_c = -\log o_y$
 - Log for numerical stability and math simplicity
 - Gradient of L wrt w and b:
 - $\frac{\partial}{\partial w} L(.)$ for both w_0 and w_1
 - $\frac{\partial}{\partial b}L(.)$

Compute Graph

•
$$\frac{\partial L}{\partial I} = 1$$

•
$$\frac{\partial L}{\partial o} = \frac{\partial -\log o}{\partial o} = -\frac{1}{o}$$

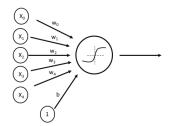
•
$$\frac{\partial o_{\theta}(\mathbf{x})}{\partial \theta} = \frac{\partial logit(\mathbf{x}; \theta)}{\partial \theta} = (1 - logit(\mathbf{x}; \theta))(logit(\mathbf{x}; \theta))$$



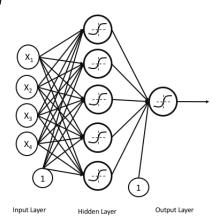
Perceptron

(browser)

Artificial Neuron



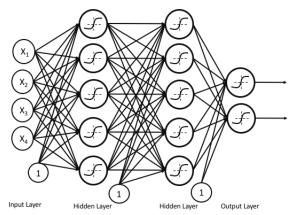
Can be stacked



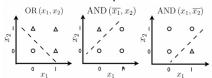
Deep learning motivation
Artificial Neuron
Gradient Descent & Backpropagation
Perceptron
Multilayered Perceptron
Model Design

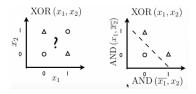
Multilayered Perceptron

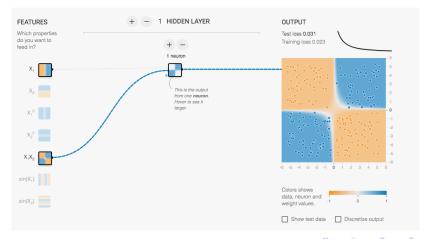
Multiple layers of stacked neurons



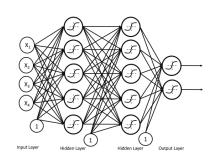
Motivation - Compositional features







- Directed acyclic graph
- Nodes are artificial neurons
- Edges are connections between them
- Feedforward Neural Network
 - Neurons are organized in layers
 - No connection between neurons within a layer
 - All neurons in the same layer of the same type



Each layer creates a new representation of the input data:

$$h^{(0)} = f^{(0)}(\mathbf{x}) \ h^{(1)} = f^{(1)}(\mathbf{h}^{(0)})$$

 $y = f^{(2)}(\mathbf{h}^{(1)})$

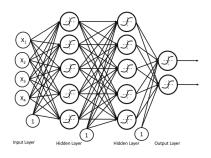
Overall MLP is a function f

$$y = f(x, \theta)$$

Nested functions:

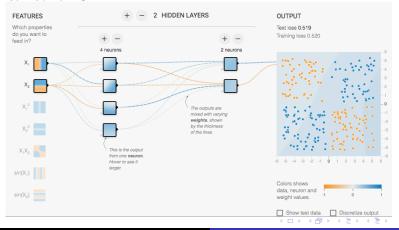
$$f^{(3)}(f^{(2)}(f^{(1)}(x)))$$

- First layer: $f^{(1)}$
- Second layer: $f^{(2)}$
- Third layer: $f^{(3)}$



MLP & XOR

Can solve XOR



MLP model

Model:

$$o_{\theta} = \phi_3(\mathbf{w_3}^{\top}\phi_1(\mathbf{w_2}^{\top}\phi_1(\mathbf{w_1}^{\top}x)))$$

• $\theta : \{ W \}$

Loss function:

•
$$L(\mathbf{x}, y; \mathbf{W}) = \frac{1}{2n} \sum_{i=0}^{n} (o_{\theta} - y)^2$$

Gradient of L wrt W:

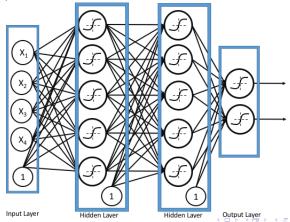
•
$$\frac{\partial}{\partial W}L(.)$$

- biases omitted for brevity

Deep learning motivation
Artificial Neuron
Gradient Descent & Backpropagation
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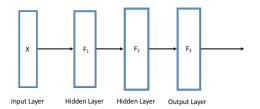
MLP consolidated

Layered representation



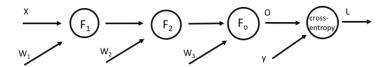
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MLP consolidated

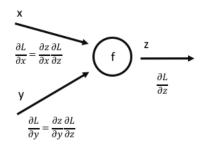


MLP Compute Graph

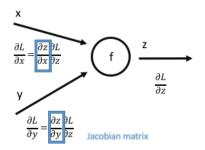
Compute Graph - Vectorized form



Backprop Node



Backprop Node



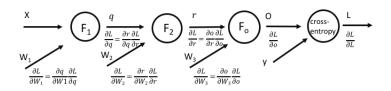
Backprop MLP

$$J = \frac{\partial(\mathbf{F})}{\partial(\mathbf{W})} = \begin{vmatrix} \frac{\partial f_1}{\partial w_1} & \frac{\partial f_1}{\partial w_2} & \frac{\partial f_1}{\partial w_3} \\ \frac{\partial f_2}{\partial w_1} & \frac{\partial f_2}{\partial w_2} & \frac{\partial f_2}{\partial w_3} \\ \frac{\partial f_3}{\partial w_1} & \frac{\partial f_3}{\partial w_2} & \frac{\partial f_3}{\partial w_2} & \frac{\partial f_3}{\partial w_3} \end{vmatrix}$$

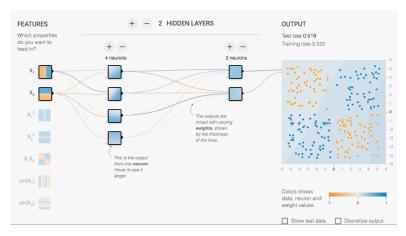
- Activation of neuron n:
 - f_n
- Parameters of neuron n:
 - W_n

$$J = \frac{\partial(\mathbf{F})}{\partial(\mathbf{W})} = \begin{vmatrix} \frac{\partial f_1}{\partial w_1} & 0 & 0\\ 0 & \frac{\partial f_2}{\partial w_2} & 0\\ 0 & 0 & \frac{\partial f_3}{\partial w_3} \end{vmatrix}$$

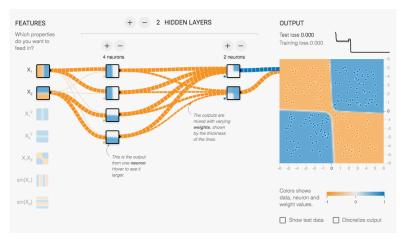
MLP backprop compute graph



MLP XOR Start



MLP XOR Start



Deep learning motivation Artificial Neuron Gradient Descent & Backpropagation Perceptron Multilayered Perceptron Model Design Training

MLP Classification

MNIST dataset

Classification output Softmax

- We would like to output the probability distribution over a set of classes
- We need a output neuron for each class, such that each value corresponds to
 - $P(y = i | \mathbf{x})$ for computing the *i* class with the *i*-th neuron
- Softmax units → Multinoulli output distributions
 - multiple neurons output the probability of each class
 - Normalized with the softmax function

•
$$p(y = j|x) = \frac{e^{x^{+}w_{j}}}{\sum_{k=1}^{n} e^{x^{\top}w}}$$

- strictly positive
- sums to one



MNIST

Dataset

- 784 dimensional vector x for each datapoint
- 10 dimensional vector, y for output
 - represents: probability distribution over the classes

Design decisions

- Output activation function
- Hidden layer activation function
- Architecture of the model
 - Number of hidden layers
 - Number neurons per layer
- Loss function
 - Properties of the loss function: differentiable (smooth)
 - Monotonically increasing with the distance from the target value

Design decisions

Design decisions

• Output activation function : Softmax

•
$$p(y=j|x) = \frac{e^{x^\top w_j}}{\sum_{k=1}^n e^{x^\top w}}$$

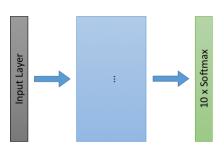
- Hidden layer activation function: RelU
- Architecture of the model
 - Number of hidden layers: 2
 - Number neurons per layer: 256
- Loss function: Cross entropy

•
$$L(\mathbf{x}, y; \theta) = -\sum_{c} 1_{(y=c)} \log o_{c} = -\log o_{y}$$



Model Design

- Input format
- Output layer
- Loss function(s)
- Model Architecture
- Optimization parameters



Output layer

Regression

- Linear units → Gaussian output distributions
 - Given a vector of feature activations h

•
$$\hat{\mathbf{y}} = \mathbf{W}^T \mathbf{h} + \mathbf{b}$$

•
$$p(y|x) = \mathcal{N}(y; \hat{y}, I)$$

Classification

- Sigmoid units → Bernoulli output distributions
 - p(y = 1|x)
- Softmax units → Multinoulli output distributions
 - multiple neurons output the probability of each class
 - Normalized with the softmax function

•
$$p(y = j|x) = \frac{e^{x^\top w_j}}{\sum_{k=1}^n e^{x^\top w}}$$

- strictly positive
 - sums to one

Linear activation functions

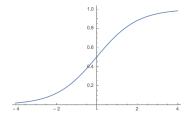
$$g(z) = z$$

$$h = g(W^{T}x + b)$$

- Usually used as a last layer activation for doing regression
- If all neurons are linear, the MLP is linear, which limits the generalization

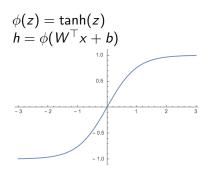
Sigmoid activation

$$\phi(z) = \frac{1}{1 + e^{-z}}$$
$$h = \phi(W^{\top}x + b)$$



Positive, bounded, strictly increasing

Hyperbolic Tangent



Positive, negative, bounded, strictly increasing

Rectified Linear Unit

$$\phi(z) = \max\{0, z\}$$

$$h = \phi(W^{\top}x + b)$$

- Bounded below by 0, no upper bound, monotonically increasing
- Not differentiable at 0
- Produces sparse activations
- Addresses the vanishing gradient problem
- Tip: Bias initialization to small positive values
- Variations: Leaky ReLU, PReLU, Maxout



Deep learning motivation
Artificial Neuron
Gradient Descent & Backpropagation
Perceptron
Multilayered Perceptron
Model Design
Training

Model design - depth and width

Depth and Width

- Capacity
- Compositional features

Model design - number of layers

Number of layers

Single hidden layer - Universal approximation theorem (Hornik, 1991)

- a single hidden layer neural network with a linear output unit can approximate any continuous function arbitrarily well, given enough units
 - Capacity scales poorly
 - To learn a complex function the model needs exponentially many neurons

Model capacity

- Shallow and deep network can learn the same functions
- Models with sequence of layers:
 - Each layer can partitioning the original input space piecewise linearly
 - Each subsequent layer recognizes pieces of the original input
 - Apply the same computation across different regions







- The segments grows:
 - exponentially with the number of layers
 - polynomial with the number of neurons
- Should we use very deep networks for any problem?

Gradient Descent

*
$$\theta \leftarrow \theta - \alpha \nabla_{\theta} L(\mathbf{x}; \theta)$$

- Overfitting
 - Early stop, Learning rate adaptation
 - Weight decay L1/L2 regularization (ridge regression)
- Momentum

•
$$\mathbf{v} \leftarrow \gamma \mathbf{v} - \alpha \nabla_{\theta} \mathbf{L}(\mathbf{x}; \theta)$$

•
$$\theta \leftarrow \theta - v$$

- Nestorov momentum
- AdaGrad
- AdaDelta
- Adam
- RMSProp

Deep learning motivation Artificial Neuron Gradient Descent & Backpropagation Perceptron Multilayered Perceptron Model Design Training

Stochastic Gradient Descent

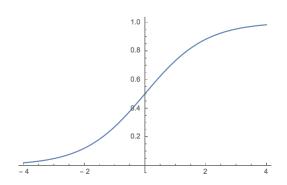
- Learn in Batches
- Reduce learning rate when it plateaus
 - Learning rate adaptation

Deep learning motivation Artificial Neuron Gradient Descent & Backpropagation Perceptron Multilayered Perceptron Model Design Training

SGD algorithms

See animated GIF in browser

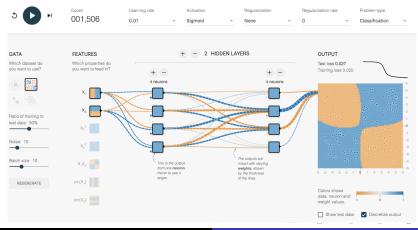
Vanishing gradient



Deep learning motivation Artificial Neuron Gradient Descent & Backpropagation Perceptron Multilayered Perceptron Model Design Training

Sigmoid activations 2 layers

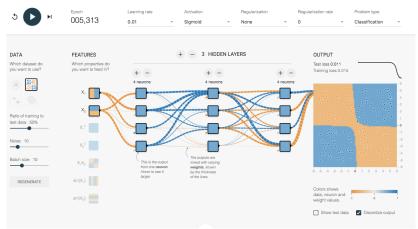
Sigmoid activations 2 layers



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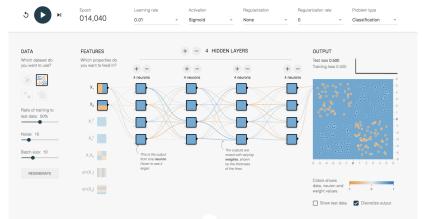
Sigmoid activations 3 layers

Sigmoid activations 3 layers



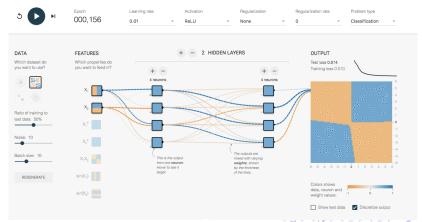
Sigmoid activations 4 layers

Sigmoid activations 4 layers



Sigmoid activations ReLU

Sigmoid activations ReLU



Regularization

Regularization

- L1/L2
 - Weights
 - Activations
- Sparsity
- https://keras.io/regularizers/
- https://www.tensorflow.org/api_guides/python/ contrib.layers#Regularizers

Initialization

Initialization

Depends on the activation function

- ReLU, small positive weights
- (Grolot et al. 2010)
- https: //keras.io/initializers/https://keras.io/initializers/
- https://www.tensorflow.org/api_guides/python/ contrib.layers#Initializers

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Dropout

