

Deep Learning & Applied AI

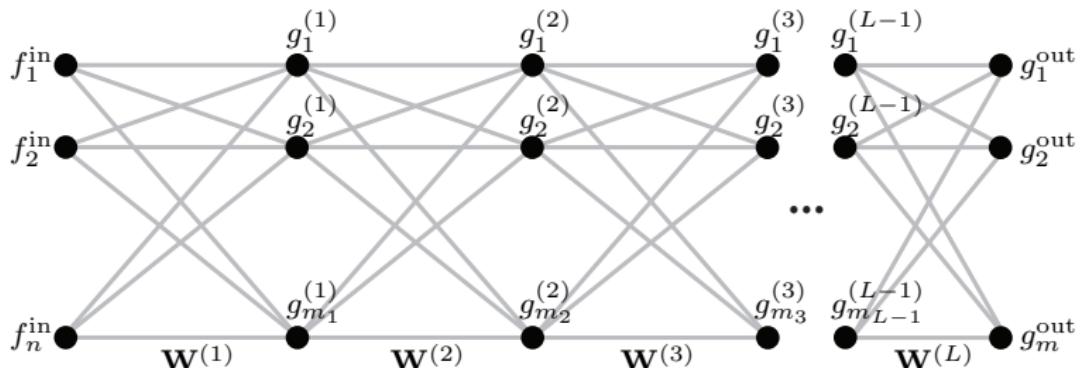
Convolutional neural networks

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SAPIENZA
UNIVERSITÀ DI ROMA

Neural network (NN)



Deep neural network consisting of L layers

Net output $\mathbf{g}^{\text{out}} = \sigma(\dots \mathbf{W}^{(2)} \sigma(\mathbf{W}^{(1)} \mathbf{f}^{\text{in}}))$

Activation, e.g. $\sigma(x) = \max\{x, 0\}$ rectified linear unit (ReLU)

Parameters weights of all layers $\mathbf{W}^{(1)}, \dots, \mathbf{W}^{(L)}$ (including biases)

The need for priors

Deep feed-forward networks are provably **universal**.

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We need additional **priors** as a (partial) remedy to the above.

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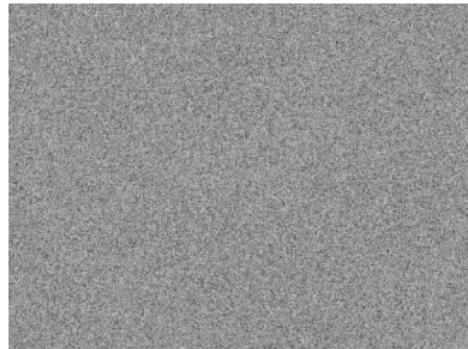
We need additional **priors** as a (partial) remedy to the above.

Look for “universal” priors that are **task-independent** to some extent.

Task-independent priors must come with the **data**.

Structure as a strong prior

Key insight: Data often carries **structural priors** in terms of repeating patterns, compositionality, locality, ...



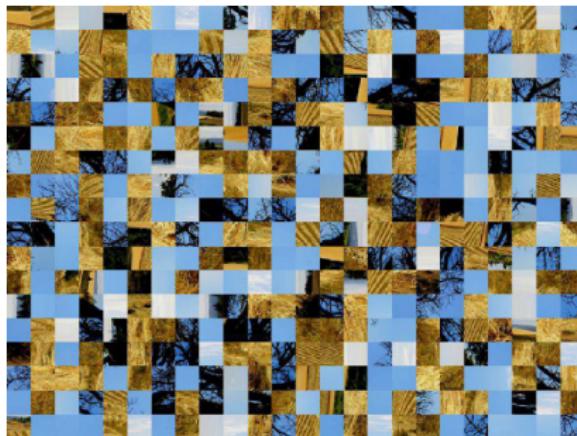
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Questa immagine è stata riordinata. Nel paper qui sotto hanno sviluppato una rete neurale in grado di ricostruire l'immagine originale (senza conoscerla) tramite il riordinamento dei pezzi. Questo viene fatto in base a quanto un pezzo si "sposa" bene con quelli adiacenti. Quindi questa "smoothness" è il prior. Il risultato...

Structure as a strong prior

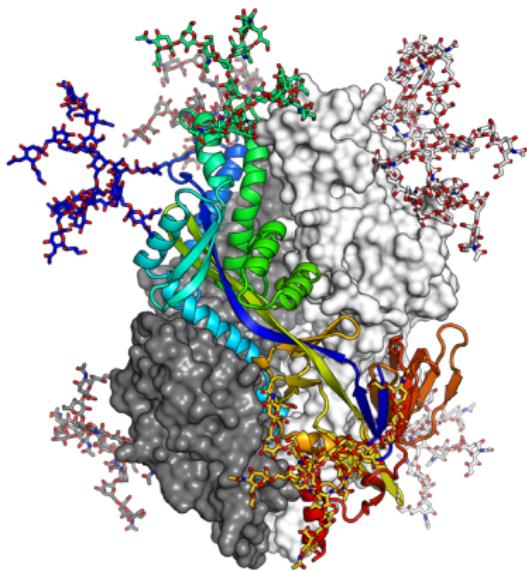
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... è perfetto

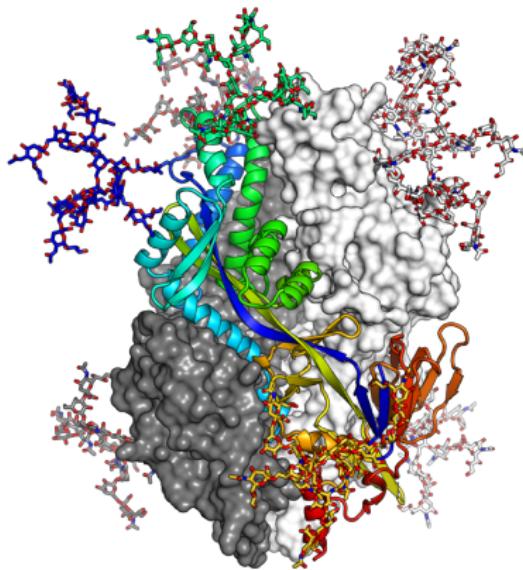
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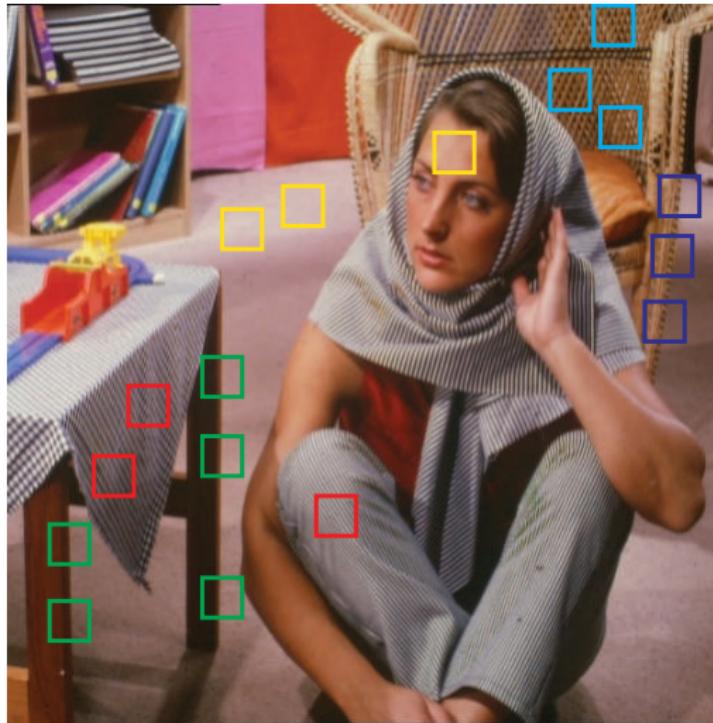


Take advantage of the **structure**  the data.

Self-similarity

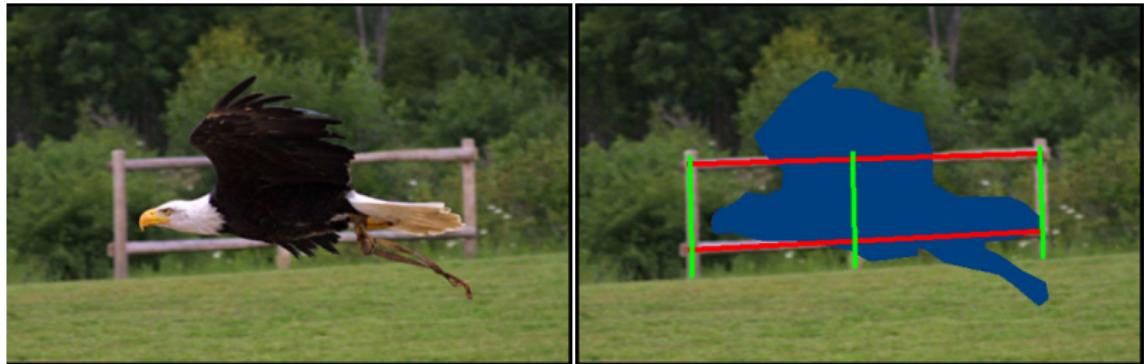
le feature sono locali (si possono trovare analizzando piccole parti dell'immagine)

Data tends to be **self-similar** across the domain:



Self-similarity

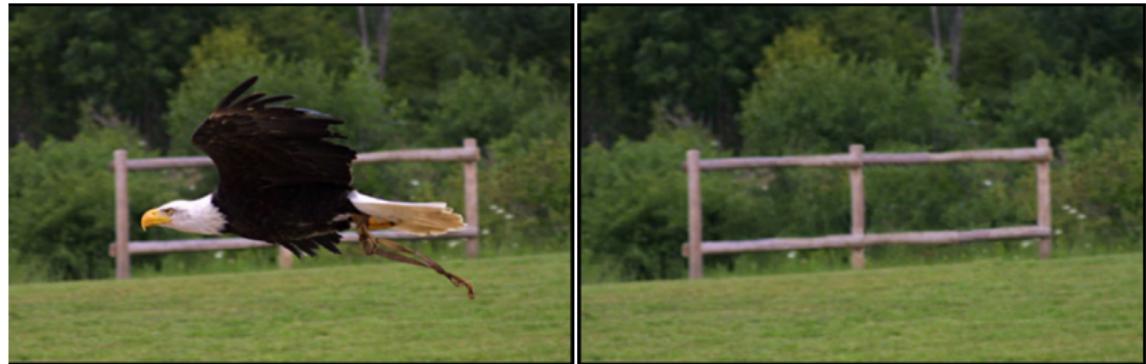
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Barnes et al, "PatchMatch: A Randomized Correspondence Algorithm for Structural Image Editing", TOG 2009

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Translation invariance

Translations do not change the image content.



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Define the (linear!) **translation operator** \mathcal{T} along vector $v \in \mathbb{R}^2$ as:

$$\mathcal{T}_v f(x) = f(x - v)$$



Translation invariance

Translations do not change the image content.

Define the (linear!) **translation operator** \mathcal{T} along vector $v \in \mathbb{R}^2$ as:

\mathcal{T} si applica a tutti i dati nel campo
(in questo caso i pixel dell'immagine,
ovvero le x)

$$\mathcal{T}_v f(x) = f(x - v)$$

in pratica, i pixel non cambiano di
posizione, ma cambiano i loro valori
(il colore)



Therefore, it is desirable to enforce **translation invariance**:

$$\mathcal{C}(\mathcal{T}_v f) = \mathcal{C}(f) \quad \forall f, \mathcal{T}_v$$

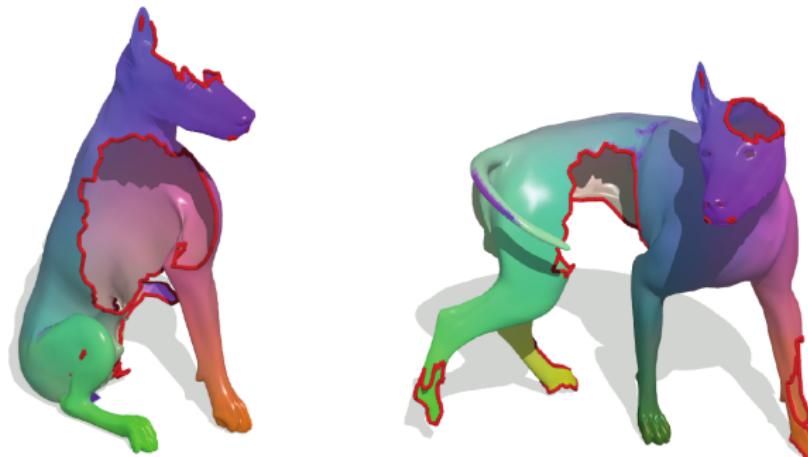
where \mathcal{C} is a classification functional.

Deformation invariance

per altri tipi di invarianze ed equivarianze, guarda l'allegato

Other types of invariance are possible.

Invariance to **partiality** and **isometric deformations**:



In many cases, invariance can be directly injected into the network.

Today we concentrate on **translation** invariance.

Hierarchy and compositionality

Translation invariance is desirable [across multiple scales](#):



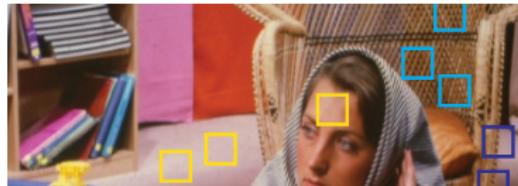
We expect [local features](#) to be invariant to their location in the image:

$$z(\mathcal{T}_v p) = z(p) \quad \forall p, \mathcal{T}_v$$

where p are image patches of variable size.

Hierarchy and compositionality

Translation invariance is desirable **across multiple scales**:

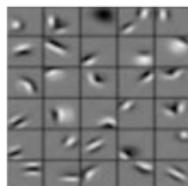


vogliamo poter identificare un pattern singolo indipendentemente dalla sua posizione

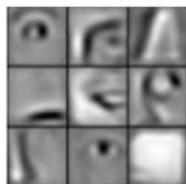
We expect **local features** to be invariant to their location in the image:

$$z \text{ è una feature intermedia nella CNN} \quad z(\mathcal{T}_v p) = z(p) \quad \forall p, \mathcal{T}_v$$

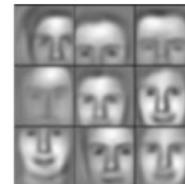
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...



...



scale 1

scale n

Convolutional neural networks (CNN)

Data is often composed of hierarchical, local, shift-invariant patterns.

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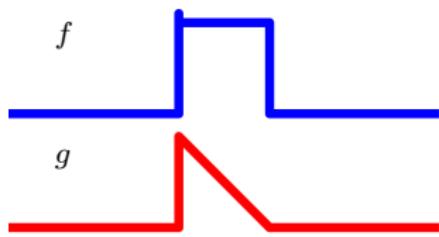
Data is often composed of hierarchical, local, shift-invariant patterns.

CNNs directly exploit this fact as a prior.

Convolution

Given two functions $f, g : [-\pi, \pi] \rightarrow \mathbb{R}$ their **convolution** is a function:

$$(f \star g)(x) = \int_{-\pi}^{\pi} f(t)g(x-t)dt$$

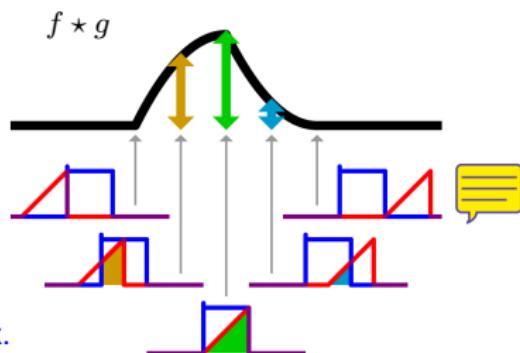
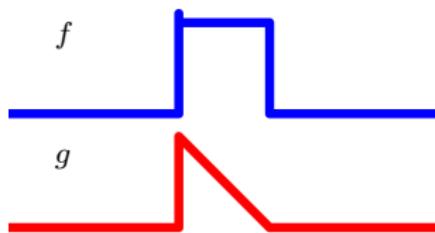


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la convoluzione continua
è quindi l'integrale del prodotto
di una funzione shiftata
(per un certo t) e un'altra funzione



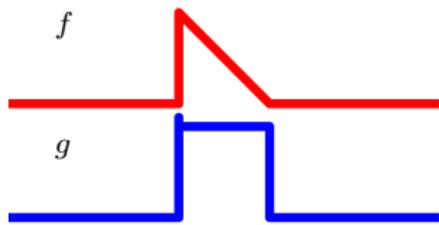
La convoluzione di due funzioni valuta quanto
una funzione si sovrappone all'altra man mano che
una delle funzioni viene traslata lungo l'asse delle x.

Il risultato della convoluzione continua è la funzione espressa
dalla linea nera che ha il valore massimo quando le due funzioni
sono perfettamente sovrapposte

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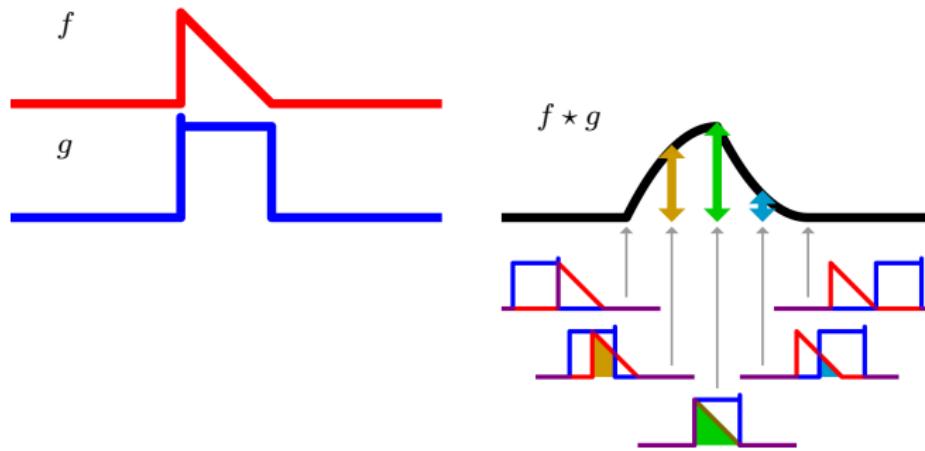
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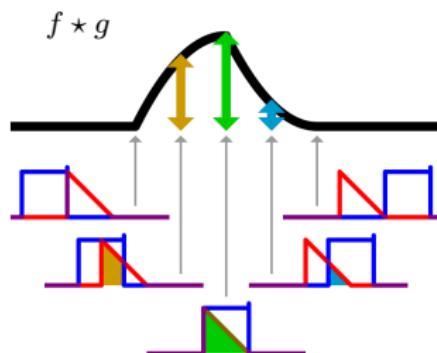
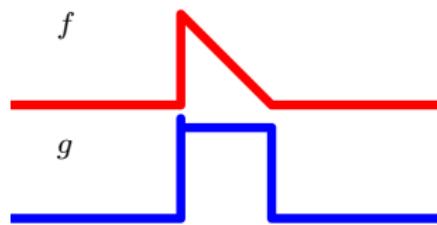
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Given two functions $f, g : [-\pi, \pi] \rightarrow \mathbb{R}$ their **convolution** is a function:

$$\underbrace{(f \star g)(x)}_{\text{feature map}} = \int_{-\pi}^{\pi} f(t) \underbrace{g(x-t)}_{\text{filter kernel}} dt$$



cambiando l'ordine delle funzioni,
il risultato non cambia. La convoluzione
è quindi una operazione commutativa

Convolution: Commutativity

Given two functions $f, g : [-\pi, \pi] \rightarrow \mathbb{R}$ their **convolution** is a function:

$$(f \star g)(x) = \underbrace{\int_{-\pi}^{\pi} f(t) g(x-t) dt}_{\text{feature map} \quad \text{filter}}$$

Convolution is **commutative**:

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Further, convolution is **shift-equivariant** (or **translation-equivariant**):

$$f(x - x_0) \star g(x) = (f \star g)(x - x_0)$$

Convolution: Shift-equivariance



shift
⇒



convolve
↓



shift
⇒



Convolution: Shift-equivariance



shift
⇒



convolve
↓



shift
⇒



convolve
↓

In fact, equivariance is a **defining property** of convolutions.
(any linear operator that is shift-equivariant, is a convolution)

Convolution: Linearity

We can see convolution as the application of a **linear** operator \mathcal{G} :

$$\mathcal{G}f(x) = (f \star g)(x) = \int_{-\pi}^{\pi} f(t) \underbrace{g(x-t)}_{\text{filter}} dt$$

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Translation **equivariance** can then be phrased as:

$$\mathcal{G}(\mathcal{T}f) = \mathcal{T}(\mathcal{G}f)$$

i.e., the convolution and translation operators **commute**.

Discrete convolution

In the **discrete** setting, we deal with vectors \mathbf{f}, \mathbf{g} .

We define the **convolution sum**:

$$(\mathbf{f} \star \mathbf{g})[n] = \sum_{k=-\infty}^{\infty} \mathbf{f}[k] \mathbf{g}[n - k]$$

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usa la somma e
non l'integrazione

la convoluzione discreta
combină due sequenze discrete
(array di numeri) per produrre
una terza sequenza discreta.
Questo è un esempio di
convoluzione 1D (perché i
vettori sono delle sequenze di
reali)



Quando calcoliamo la convoluzione, stiamo valutando $(f \star g)$ in un punto specifico n . Ogni valore di n ci dà un singolo punto del segnale convoluto risultante.

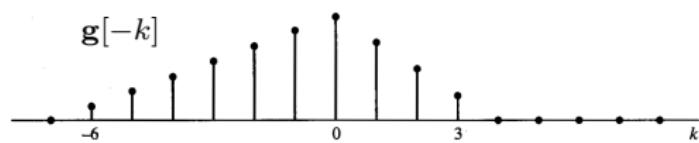
L'indice n scorre lungo l'intero dominio dei vettori f e g . Per ogni n , l'indice k scorre attraverso tutti i possibili valori per calcolare la somma dei prodotti.

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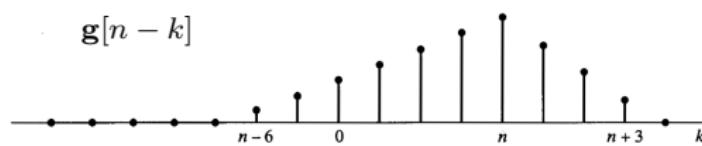


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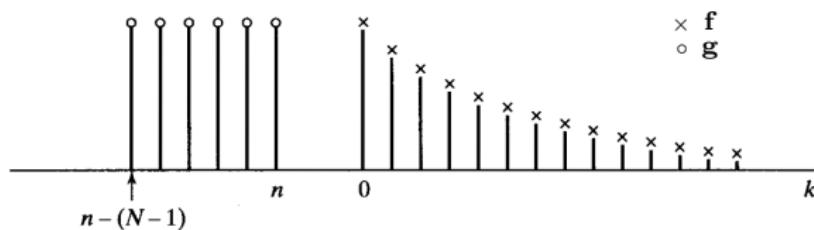


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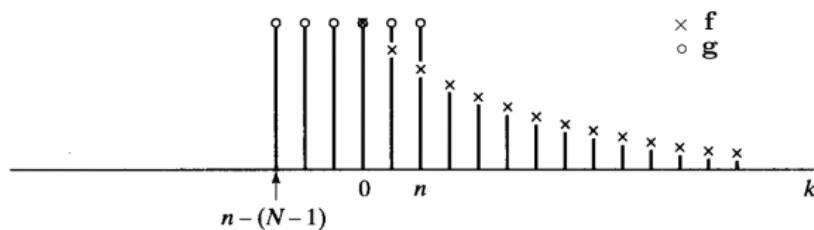


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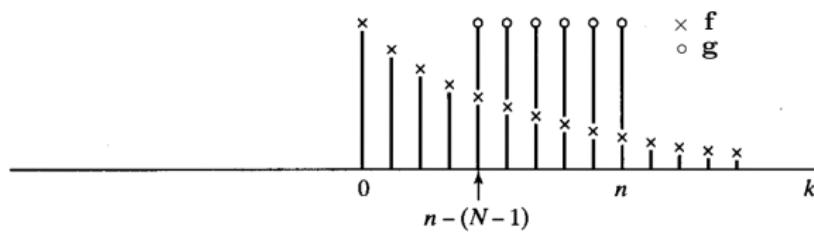


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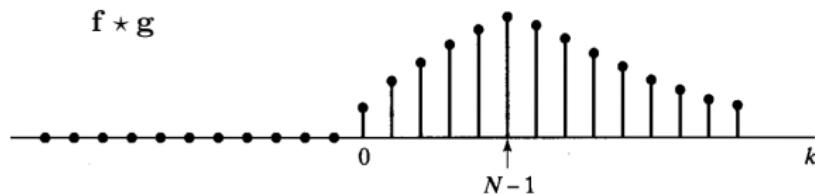


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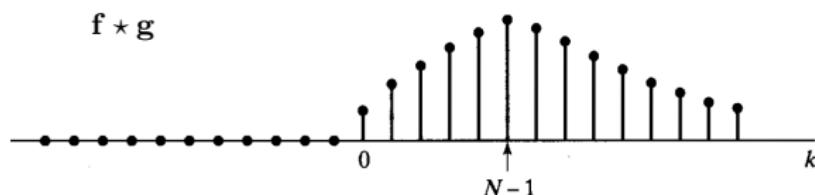


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The specific discretization depends on the **boundary conditions**.

In the example above, \mathbf{f} was **zero-padded** in order for the products to be well defined for all shifts.

Discrete convolution

On 2D domains (e.g. RGB images $f : \mathbb{R}^2 \rightarrow \mathbb{R}^3$), for each channel:

$$(\mathbf{f} \star \mathbf{g})[m, n] = \sum_k \sum_{\ell} \mathbf{f}[k, \ell] \mathbf{g}[m - k, n - \ell]$$

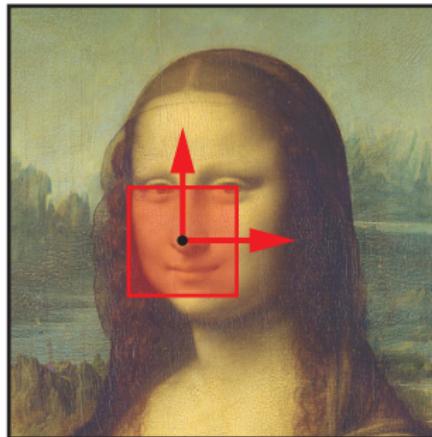
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We get the classical interpretation in terms of a moving window:

questo è un esempio di
convoluzione 2D, perché
i vettori f e g sono in realtà delle
matrici (perché prendono due
parametri in input).
 f è l'immagine e g è il kernel

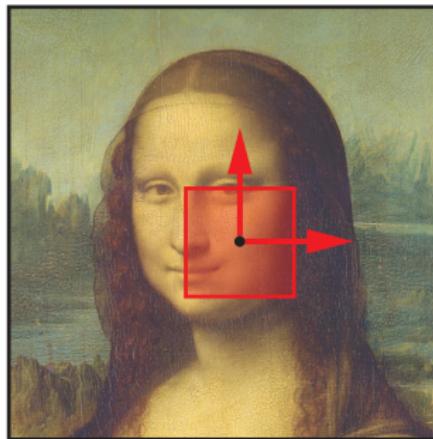


Discrete convolution

On 2D domains (e.g. RGB images $f : \mathbb{R}^2 \rightarrow \mathbb{R}^3$), for each channel:

$$(\mathbf{f} \star \mathbf{g})[m, n] = \sum_k \sum_{\ell} \mathbf{f}[k, \ell] \mathbf{g}[m - k, n - \ell]$$

We get the classical interpretation in terms of a moving window:



Boundary conditions and stride

No padding: The convolution kernel is directly applied within the boundaries of the underlying function (an image in this example).

The result of the convolution is a smaller image.

Boundary conditions and stride

Full zero-padding: The domain is enlarged and padded with zeroes. The convolution kernel is applied within the (now larger) boundaries.

The result of the convolution is a larger image.

Boundary conditions and stride

Arbitrary  padding, with stride: The domain is enlarged and padded with zeroes, but not enough to capture the boundary pixels. Further, each discrete step skips one pixel.

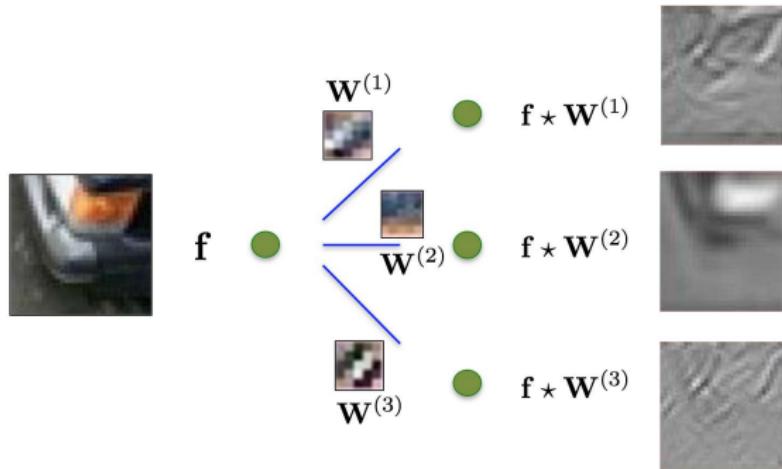
The result is the same as no stride followed by downsampling.

CNN vs. MLP

We are replacing the large matrices of MLPs with small [local filters](#).

CNN vs. MLP

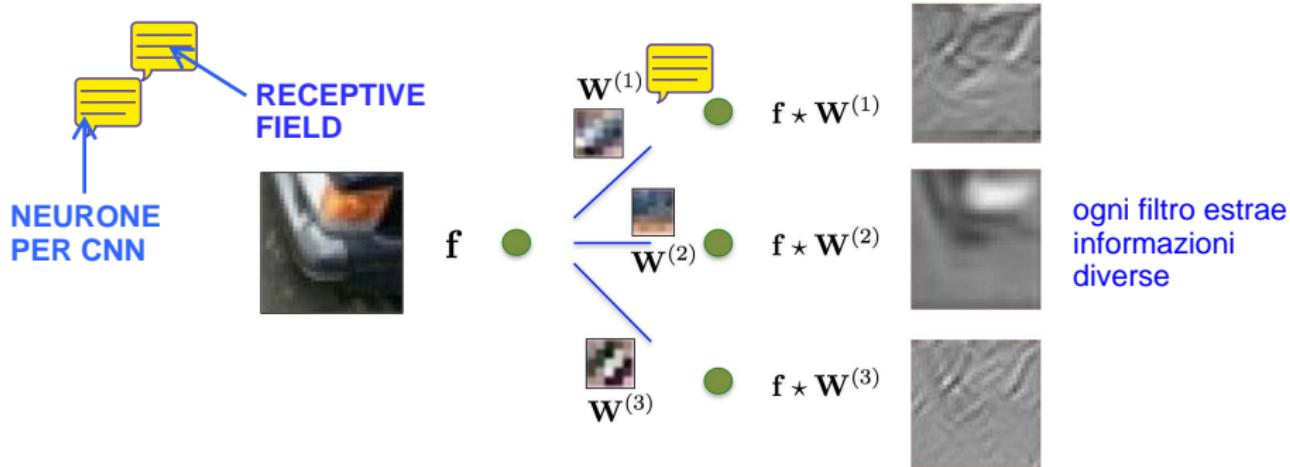
We are replacing the large matrices of MLPs with small **local filters**.



- $O(1)$ parameters per filter; huge gain compared to the MLP.

CNN vs. MLP

We are replacing the large matrices of MLPs with small **local filters**.

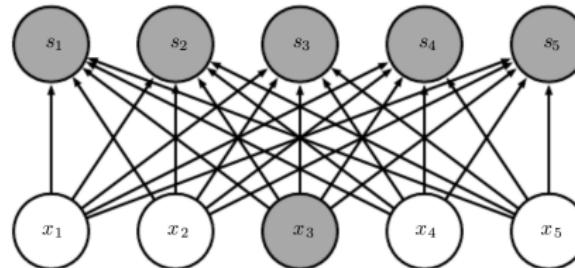


- $O(1)$ parameters per filter; huge gain compared to the MLP.
- Filter weights are applied across the entire image \Rightarrow weight sharing, which implements the notion of self-similarity and shift-equivariance.

quindi i pesi della rete sono i valori del kernel e c'è weight sharing perché il kernel ha una dimensione prefissata

Sparse interactions

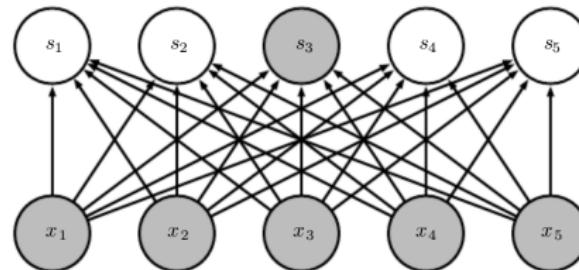
Fully-connected layer:



i pesi (le frecce) di ogni dimensione dell'input (le x) sono condivisi con tutti i nodi dell'hidden layer...

Sparse interactions

Fully-connected layer:



...e quindi ogni nodo
dell'hidden layer calcola le
informazioni riguardo tutte
le dimensioni dell'input

Sparse interactions

Fully-connected layer:

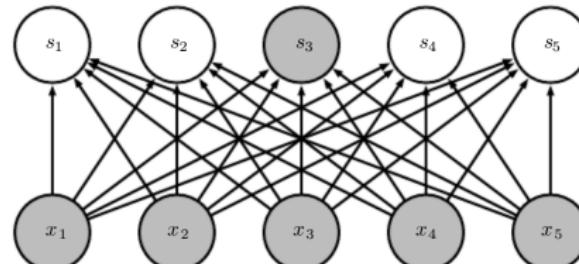
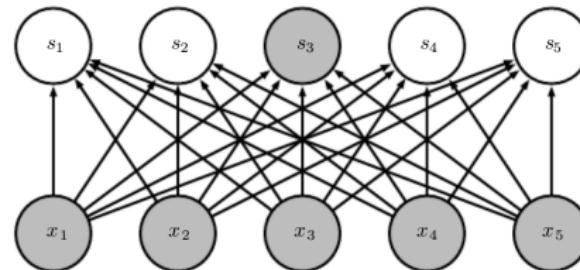


Image: Goodfellow et al, 2016

Sparse interactions

Fully-connected layer:



each edge is a different weight

Convolutional layer:

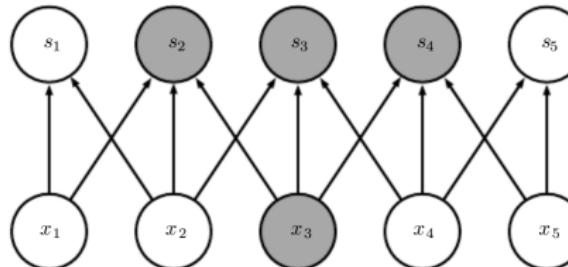
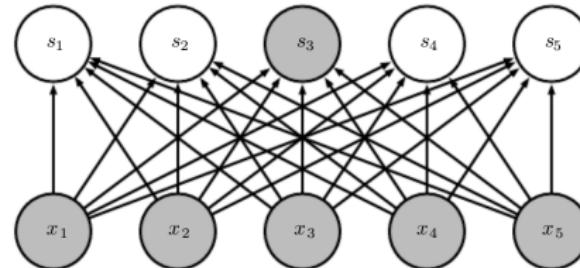


Image: Goodfellow et al, 2016

Sparse interactions

Fully-connected layer:



each edge is a different weight

Convolutional layer:

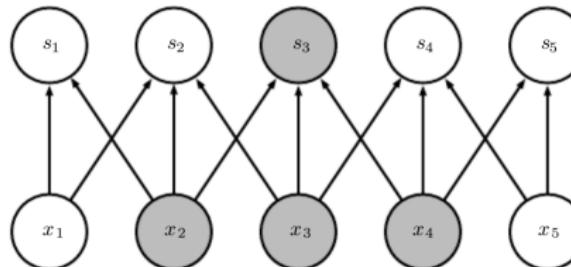
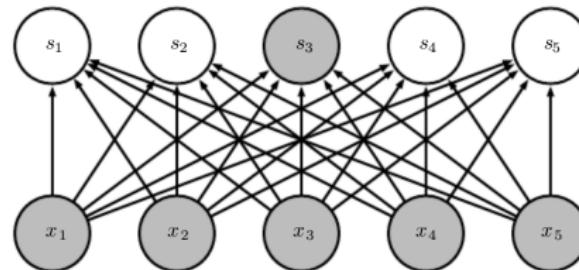


Image: Goodfellow et al, 2016

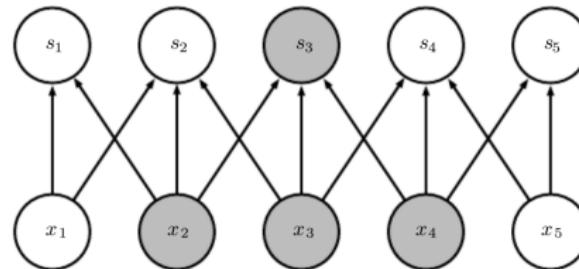
Sparse interactions

Fully-connected layer:



each edge is a different weight

Convolutional layer:



the outgoing edges have the same weights
for each input variable (**weight sharing**)

Ad ogni movimento del kernel, solo i nodi input x in grigio influiscono sulla dimensione s_3 dell'output (receptive field)

Pooling

At deep layers, filters interact with larger portions of the input.

3	3	2	1	0	0
3	3	2	1	0	0
3	3	2	1	0	0
3	3	3	2	0	0
3	3	2	1	0	0
3	2	1	1	0	0

Input data

$$\begin{matrix} * & \begin{matrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{matrix} & = \\ & \text{Filter} & \end{matrix}$$

6	8	6	3	1	0
9	13	10	5	2	0
9	14	11	6	3	0
9	13	11	6	2	0
8	13	10	5	3	0
6	7	5	3	1	0

Feature map

Pooling

At deep layers, filters interact with larger portions of the input.

3	3	2	1	0	0
3	3	2	1	0	0
3	3	2	1	0	0
3	3	3	2	0	0
3	3	2	1	0	0
3	2	1	1	0	0

Input data

\ast $=$

1	0	1
0	1	0
1	0	1

Filter

6	8	6	3	1	0
9	13	10	5	2	0
9	14	11	6	3	0
9	13	11	6	2	0
8	13	10	5	3	0
6	7	5	3	1	0

Feature map

13	10	2
14	11	3
13	10	3

Max pooling

Pooling

At deep layers, filters interact with larger portions of the input.

3	3	2	1	0	0
3	3	2	1	0	0
3	3	2	1	0	0
3	3	3	2	0	0
3	3	2	1	0	0
3	2	1	1	0	0

Input data



1	0	1
0	1	0
1	0	1

Filter

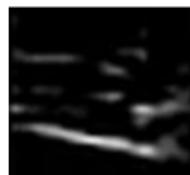


6	8	6	3	1	0
9	13	10	5	2	0
9	14	11	6	3	0
9	13	11	6	2	0
8	13	10	5	3	0
6	7	5	3	1	0

Feature map

13	10	2
14	11	3
13	10	3

Max pooling
dato da una
finestra 2x2



2x2 Max
pooling

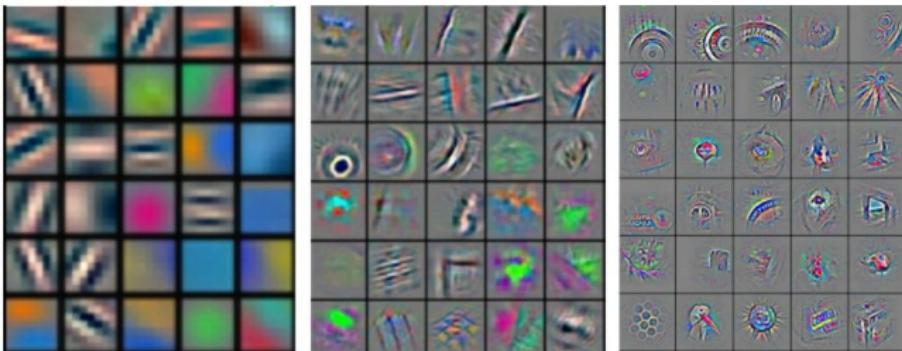


This allows to capture complicated **non-local interactions** via simple building blocks that only describe sparse interactions.

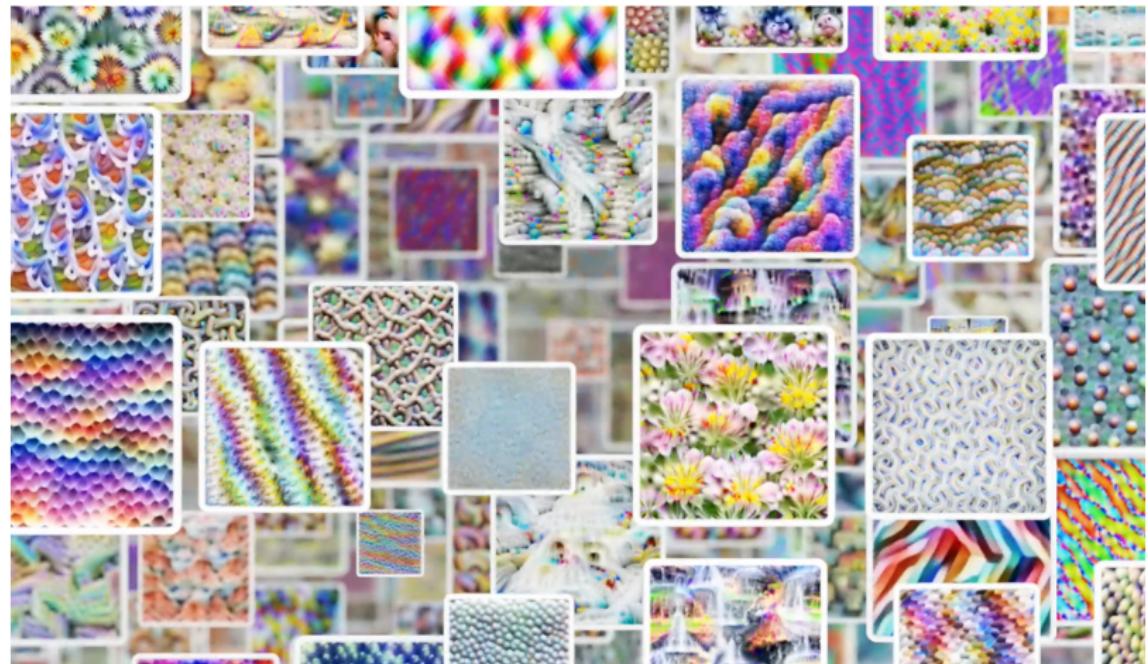
Learned features



→ low-level features → mid-level features → hi-level features → “car”



Learned features



<https://openai.com/blog/microscope/>

Suggested reading

Convolution animations, including variants:

https://github.com/vdumoulin/conv_arithmetic

Seminal paper on CNN, seen as a set of feature detectors:

<http://yann.lecun.com/exdb/publis/pdf/lecun-89e.pdf>