Neural Networks

K. Breininger, S. Vesal, B. Geissler, N. Maul, L. Reeb, M. Vornehm, Z. Yang, S. Gündel, F. Denzinger, F. Thamm, C. Bergler, S. Jaganathan, F. Meister, C. Liu, T. Würfl
Pattern Recognition Lab, Friedrich-Alexander University of Erlangen-Nürnberg
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Flexibility vs. Abstraction

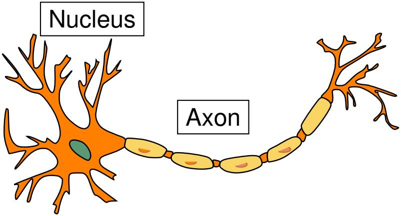
Low level → High level

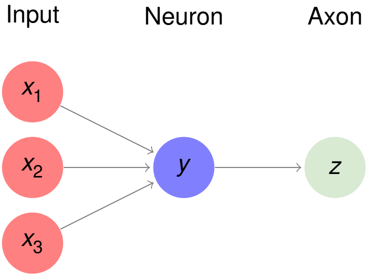
- Linear Algebra operations
- Bare metal

- Compiles graphs of Tensor operations
- High flexibility

- Stacks together elementary layers
- Reduced flexibility

Artifical Neural Networks





$$\mathbf{y} = f\left(\sum_{i}^{N} w_i x_i\right)$$

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- is responsible for holding a **graph of layers**, whereas a "layer" represents a function (e.g. ReLU) or operation (e.g. convolution)
  - we allow only extremely simple graphs
  - with a list of layers
  - and only one data source
  - and one loss function

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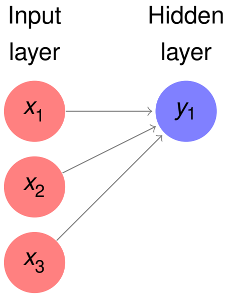
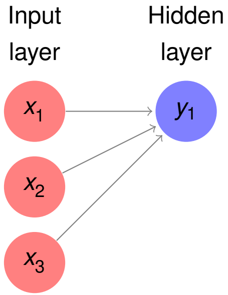
- **recursively calls backward** on its layers passing the error
- in our case stores the loss over iterations, while in other frameworks this is commonly separated into an optimizer class

Fully Connected Layer

Forward



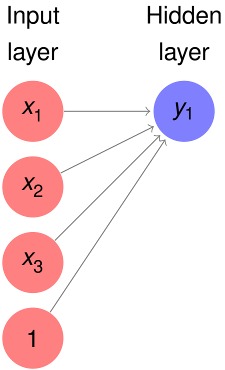
Forward



$$\begin{pmatrix} w_1 \\ \vdots \\ w_n \end{pmatrix}^T \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} + w_{n+1} = \hat{y}$$

$$\mathbf{w}^T \mathbf{x} = \hat{y}$$

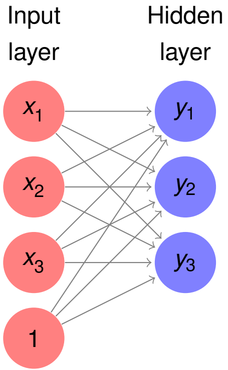
Forward



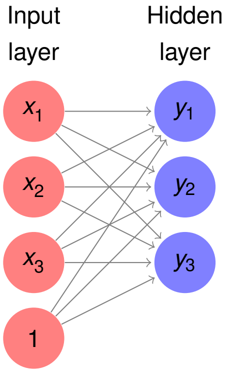
$$\begin{pmatrix} w_1 \\ \vdots \\ w_n \\ w_{n+1} \end{pmatrix}^T \begin{pmatrix} x_1 \\ \vdots \\ x_n \\ 1 \end{pmatrix} = \hat{y}$$

$$\mathbf{w}^T \mathbf{x} = \hat{y}$$

Forward



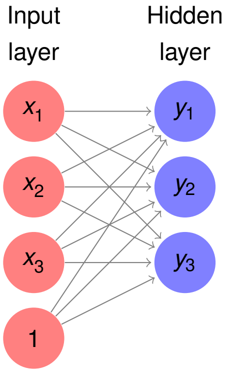
Forward



$$\begin{pmatrix} w_{1,1} & \cdots & w_{1,m} \\ \vdots & \ddots & \vdots \\ w_{n,1} & \cdots & w_{n,m} \\ w_{n+1,1} & \cdots & w_{n+1,m} \end{pmatrix}^T \begin{pmatrix} x_1 \\ \vdots \\ x_n \\ 1 \end{pmatrix} = \begin{pmatrix} \hat{y}_1 \\ \vdots \\ \hat{y}_m \end{pmatrix}$$

$$\mathbf{W}\mathbf{x} = \hat{\mathbf{y}}$$

Forward



$$\begin{pmatrix} w_{1,1} & \cdots & w_{1,m} \\ \vdots & \ddots & \vdots \\ w_{n,1} & \cdots & w_{n,m} \\ w_{n+1,1} & \cdots & w_{n+1,m} \end{pmatrix}^T \begin{pmatrix} x_{1,1} & \cdots & x_{1,b} \\ \vdots & \ddots & \vdots \\ x_{n,1} & \cdots & x_{n,b} \\ 1 & \cdots & 1 \end{pmatrix}$$

$$\mathbf{W}\mathbf{X} = \hat{\mathbf{Y}} \tag{1}$$

Backward

- Return gradient with respect to **X**:

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$$\mathbf{E}_{n-1} = \mathbf{W}^{\mathbf{T}}\mathbf{E}_n \tag{2}$$

- $\mathbf{E_n}$: **error_tensor** passed downward

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- Return gradient with respect to $\mathbf{X}$:

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- Update $\mathbf{W}$ using gradient with respect to $\mathbf{W}$:

- $\mathbf{E_n}$: **error_tensor** passed downward

Backward

- Return gradient with respect to **X**:

$$\mathbf{E}_{n-1} = \mathbf{W}^{\mathbf{T}}\mathbf{E}_n \tag{2}$$

- Update **W** using gradient with respect to **W**:

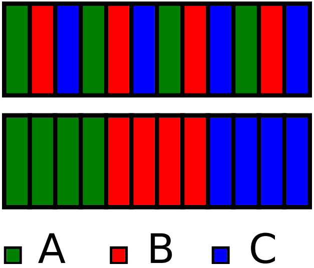
$$\mathbf{W}^{t+1} = \mathbf{W}^{t} - \eta \cdot \mathbf{E_n}\mathbf{X}^{T} \tag{3}$$

Note: Dynamic programming part of Backpropagation

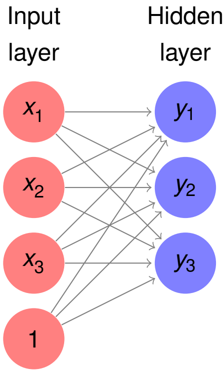
- $\mathbf{E_n}$: **error_tensor** passed downward
- η: learning rate

Memory Layout

- Numpy uses C ordering by default
- Wrong ordering will cause strided data access
- We want the batch size to be the outermost loop
  $\rightarrow$ We have to adjust our formulas for the implementation



Forward - Our Memory Layout



$$\begin{pmatrix} x_{1,1} & \dots & x_{1,b} \\ \vdots & \ddots & \vdots \\ x_{n,1} & \dots & x_{n,b} \\ 1 & \dots & 1 \end{pmatrix}^T \begin{pmatrix} w_{1,1} & \dots & w_{1,m} \\ \vdots & \ddots & \vdots \\ w_{n,1} & \dots & w_{n,m} \\ w_{n+1,1} & \dots & w_{n+1,m} \end{pmatrix}$$

$$\mathbf{X}'\mathbf{W}' = \hat{\mathbf{Y}}' \tag{4}$$

with

$$\mathbf{X}' = \mathbf{X}^{\mathsf{T}},\ \mathbf{W}' = \mathbf{W}^{\mathsf{T}},\ \hat{\mathbf{Y}}' = \hat{\mathbf{Y}}^{\mathsf{T}} \tag{5}$$

$$\hat{\mathbf{Y}}^{\mathsf{T}} = (\mathbf{W}\mathbf{X})^{\mathsf{T}} = \mathbf{X}^{\mathsf{T}}\mathbf{W}^{\mathsf{T}} \tag{6}$$

Backward - Our Memory Layout

- Return gradient with respect to **X**:

$$\mathbf{E'_{n-1}} = \mathbf{E'_n} \mathbf{W'}^{\mathbf{T}} \tag{7}$$

- Update $\mathbf{W'}$ using gradient with respect to $\mathbf{W'}$:

$$\mathbf{W'}^{t+1} = \mathbf{W'}^{t} - \eta \cdot \mathbf{X'}^{\mathbf{T}} \mathbf{E'_n} \tag{8}$$

Note: Dynamic programming part of Backpropagation

- $\mathbf{E'_n}$: **error_tensor** passed downward
- η: learning rate

Basic Optimization

SGD

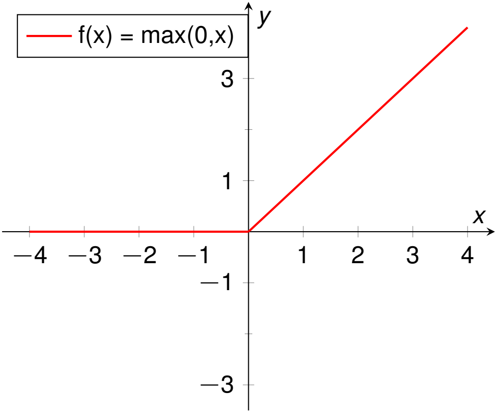
- In order to perform the aforementioned weight update we make use of a dedicated optimizer.
- In the first exercise we implement the Stochastic Gradient Descent Algorithm

$$\mathbf{w}^{(k+1)} = \mathbf{w}^{(k)} - \eta \underbrace{\nabla L(\mathbf{w}^{(k)})}_{\textit{Gradient}}$$

where η denotes the learning rate.

ReLU Activation Function

Forward



Backward

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$$e_{n-1} = \begin{cases} 0 & \text{if } x \leq 0 \\ e_n & \text{else} \end{cases} \tag{9}$$

Note: DP part of Backpropagation yet again

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Note: DP part of Backpropagation yet again

- The scalar e is because activation functions operate elementwise on $\mathbf{E}$
- If you wonder about e_n instead of 1 consider that this is $\underbrace{\frac{\partial L}{\partial \hat{\mathbf{y}}}}_{\mathbf{E}} \cdot \underbrace{\frac{\partial \hat{\mathbf{y}}}{\partial \mathbf{x}}}_{\text{ReLU}}$

SoftMax Activation Function

Forward

Labels as N-dimensional **one hot vector y**: $\begin{pmatrix} \vdots \\ 1 \\ \vdots \end{pmatrix}$

Forward

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- Activation(Prediction) $\hat{\mathbf{y}}$ for every element of the batch of size B:

$$\hat{y}_k = \frac{\exp(x_k)}{\sum_{j=1}^{N} \exp(x_j)} \tag{10}$$

Numeric

- If $x_k > 0 \rightarrow e^{x_k}$ might become very large
- To increase numerical stability x_k can be shifted
- $\tilde{x}_k = x_k - \max(\mathbf{x})$
- This leaves the scores unchanged!

Backward

- Compute for every element of the batch:

$$\mathbf{E}_{n-1} = \hat{y}\left(\mathbf{E}_n - \sum_{j=1}^{N} \mathbf{E}_{n,j}\hat{y}_j\right) \tag{11}$$

Backward

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- All operations are element-wise
- Notice the similarity to the sigmoid gradient $\hat{y}(1 - \hat{y})$

Cross Entropy Loss

Forward

$$loss = \sum_{b=1}^{B} -\ln\left(\hat{y}_k + \epsilon\right) \textbf{ where } y_k = 1 \tag{12}$$

- ϵ represents the smallest representable number. Take a look into *np.finfo.eps*
- ϵ increases stability for very wrong predictions to prevent values close to $log(0)$

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- ϵ represents the smallest representable number. Take a look into *np.finfo.eps*
- ϵ increases stability for very wrong predictions to prevent values close to $log(0)$
- Notice: the CrossEntropy Loss requires predictions to be greater than 0,
- thus the CrossEntropyLoss works most stable with softmax predictions.

Backward

$$\mathbf{E}_n = -\frac{y}{\hat{y}} \tag{13}$$

- ϵ cancels out due to derivation. An additional ϵ would distort the gradient dramatically!
- The gradient prohibits predictions of 0 as well.

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- The gradient prohibits predictions of 0 as well.
- Notice that this does **not** depend on an error **E**.
  $\rightarrow$ it's the starting point of the recursive computation of gradients.

Thanks for listening.

Any questions?