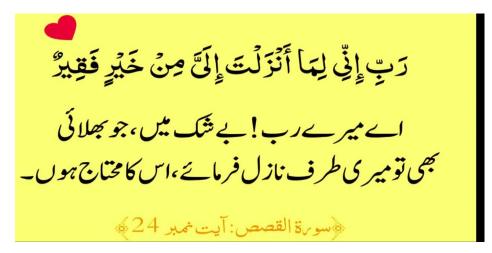


In the Name of Allah, the Most Gracious, the Most Merciful

Surah Taha with Urdu Translation

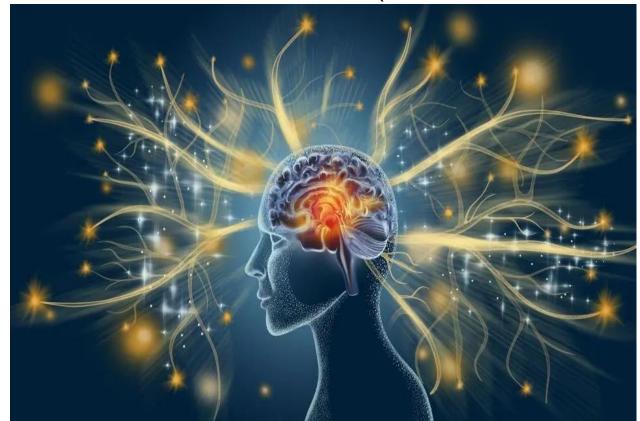






CS4152: Deep Learning and Neural Networks

Lecture 4 (Neural Networks Training and Optimization)



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A Deeper Look

-Computational Graphs

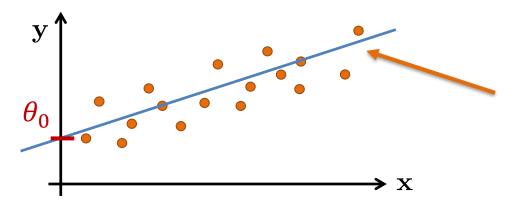
-Loss Functions

-Gradient Descent Optimization

Linear Regression

= a supervised learning method to find a linear model of the form

$$\hat{y}_i = \theta_0 + \sum_{j=1}^d x_{ij}\theta_j = \theta_0 + x_{i1}\theta_1 + x_{i2}\theta_2 + \dots + x_{id}\theta_d$$



Goal: find a model that explains a target y given the input x

Logistic Regression

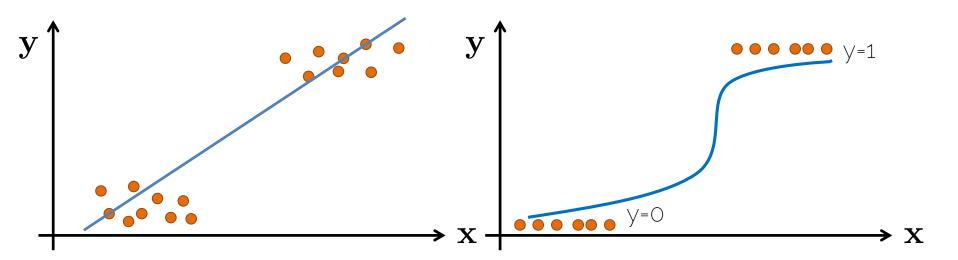
Loss function

$$\mathcal{L}(\hat{y}_i, y_i) = -[y_i \log \hat{y}_i + (1 - y_i) \log(1 - \hat{y}_i)]$$

Cost function

$$\mathcal{C}(\boldsymbol{\theta}) = -\frac{1}{n} \sum_{i=1}^{n} (y_i \cdot \log[\widehat{y_i}] + (1 - y_i) \cdot \log[1 - \widehat{y_i}])$$
Minimization
$$\widehat{y_i} = \sigma(x_i \boldsymbol{\theta})$$

Linear vs Logistic Regression



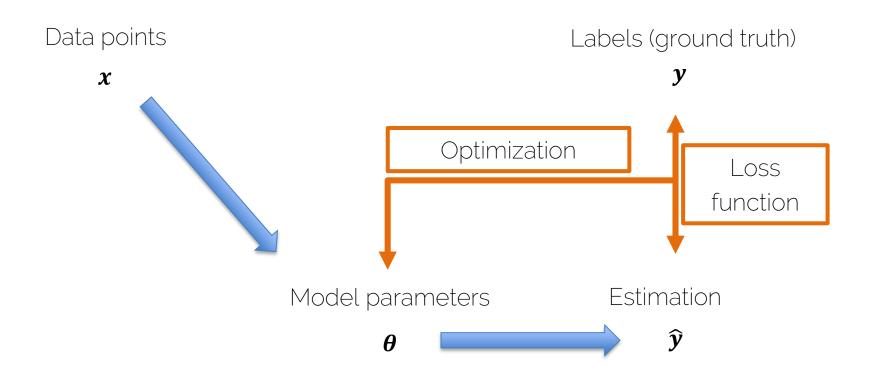
Predictions can exceed the range of the training samples

→ in the case of classification

[0;1] this becomes a real issue

Predictions are guaranteed to be within [0:1]

How to obtain the Model?



Linear Score Functions

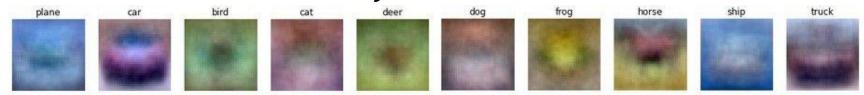
Linear score function as seen in linear regression

$$f_i = \sum_{j} w_{i,j} x_j$$

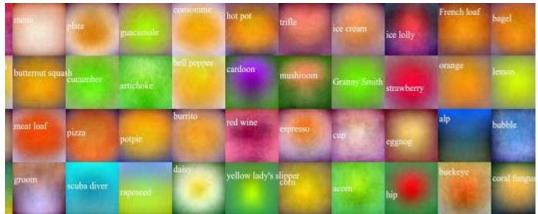
 $f = W x$ (Matrix Notation)

Linear Score Functions on Images

• Linear score function f = Wx



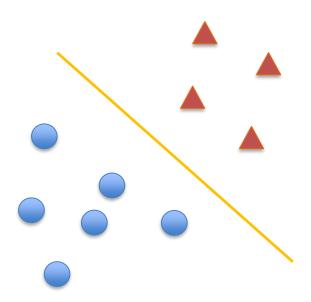
On CIFAR-10



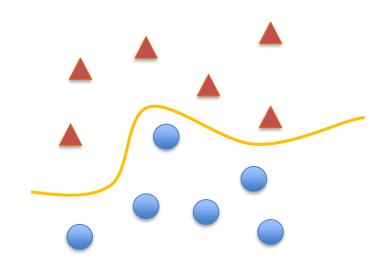
On ImageNet

Linear Score Functions?

Logistic Regression



Linear Separation Impossible!



Linear Score Functions?

- Can we make linear regression better?
 - Multiply with another weight matrix W_2

$$\hat{f} = \mathbf{W_2} \cdot f
\hat{f} = \mathbf{W_2} \cdot \mathbf{W} \cdot \mathbf{x}$$

• Operation is still linear.

$$\widehat{W} = W_2 \cdot W$$

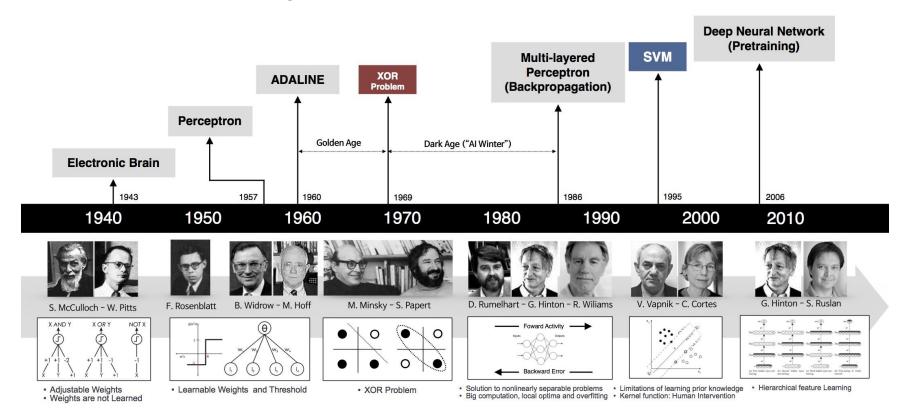
$$\widehat{f} = \widehat{W} x$$

Solution → add non-linearity!!

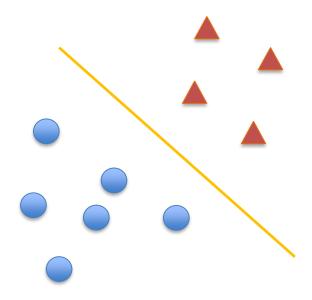
• Linear score function f = Wx

- Neural network is a nesting of 'functions'
 - 2-layers: $f = W_2 \max(0, W_1 x)$
 - 3-layers: $f = W_3 \max(0, W_2 \max(0, W_1 x))$
 - 4-layers: $f = W_4 \tanh(W_3, \max(0, W_2 \max(0, W_1 x)))$
 - 5-layers: $f = W_5 \sigma(W_4 \tanh(W_3, \max(0, W_2 \max(0, W_1 x))))$
 - ... up to hundreds of layers

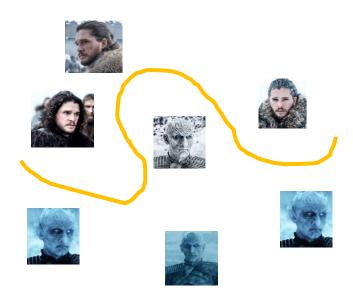
History of Neural Networks



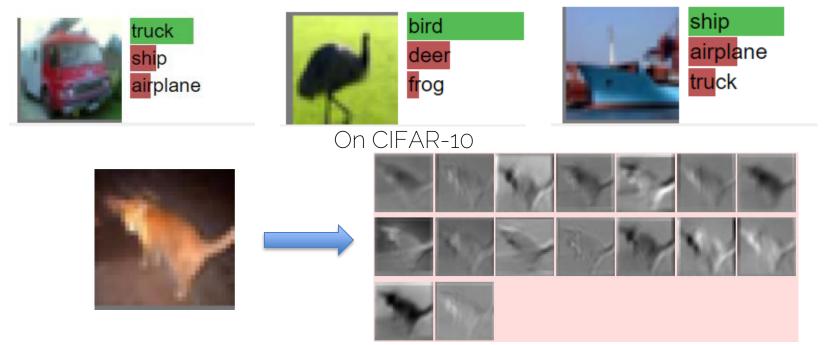
Logistic Regression



Neural Networks



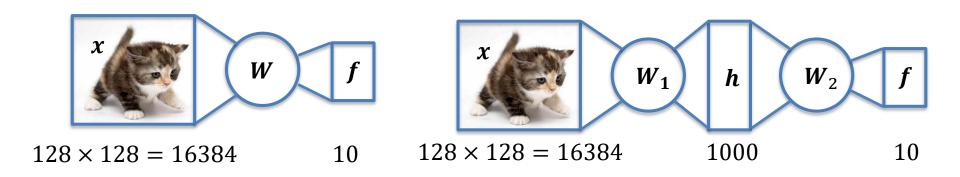
• Non-linear score function $f = ... (\max(0, W_1x))$



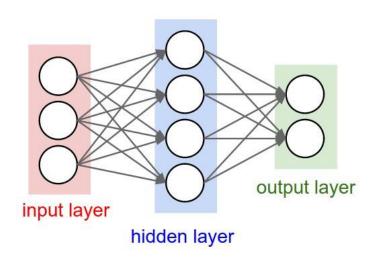
Visualizing activations of the first layer.

1-layer network: f = Wx

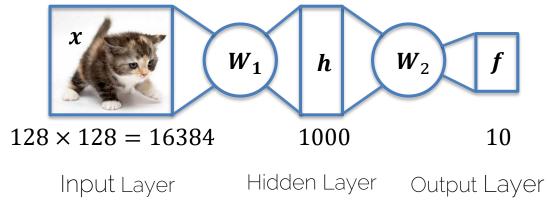
2-layer network: $f = W_2 \max(0, W_1 x)$



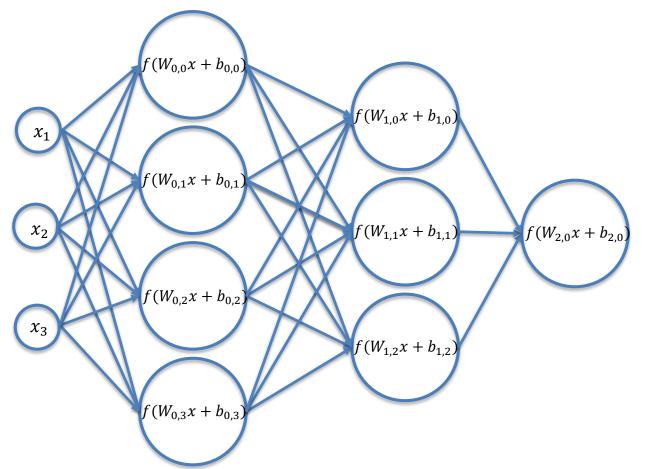
Why is this structure useful?

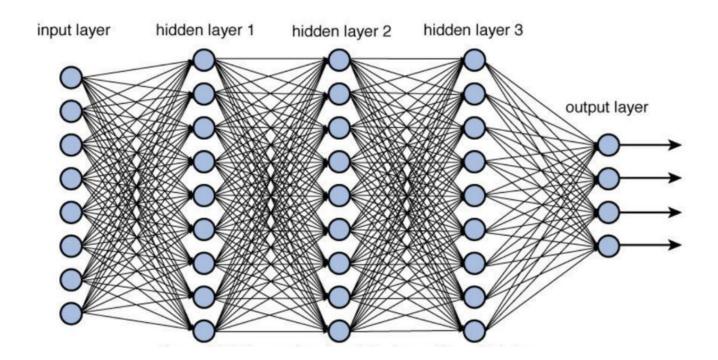


2-layer network: $f = W_2 \max(0, W_1 x)$



Net of Artificial Neurons





Source: https://towardsdatascience.com/training-deep-neural-networks-9fdb1964b964

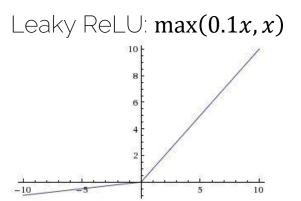
Activation Functions

Sigmoid: $\sigma(x) = \frac{1}{(1+e^{-x})}$ 0.5 tanh: tanh(x)ReLU: $\max(0, x)$

-5

5

10



Parametric ReLU: $max(\alpha x, x)$

Maxout
$$\max(w_1^T x + b_1, w_2^T x + b_2)$$

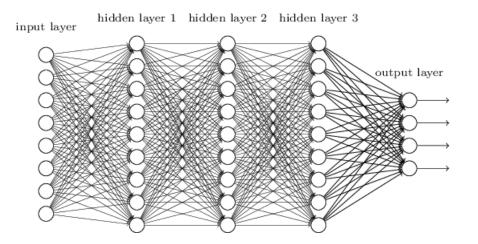
$$\text{ELU } f(x) = \begin{cases} x & \text{if } x > 0 \\ \alpha(e^x - 1) & \text{if } x \le 0 \end{cases}$$

$$f = W_3 \cdot (W_2 \cdot (W_1 \cdot x)))$$

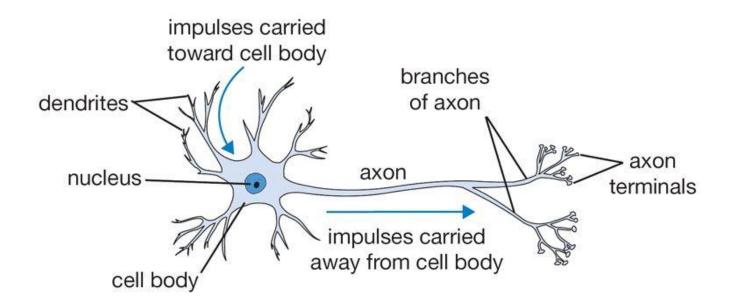
Why activation functions?

Simply concatenating linear layers would be so much cheaper...

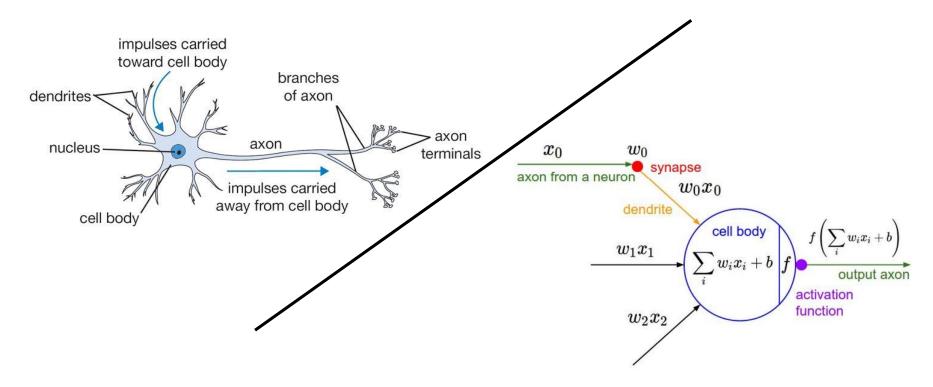
Why organize a neural network into layers?



Biological Neurons



Biological Neurons



Artificial Neural Networks vs Brain





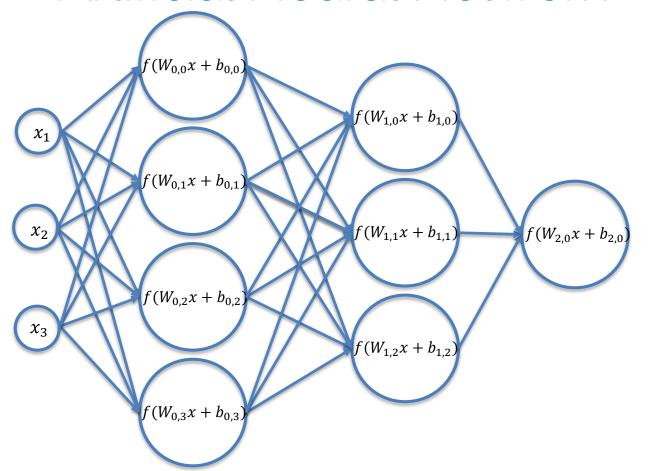
Artificial neural networks are **inspired** by the brain, but not even close in terms of complexity!

The comparison is great for the media and news articles though...

Output

Description:

Artificial Neural Network



- Summary
 - Given a dataset with ground truth training pairs $[x_i; y_i]$,
 - Find optimal weights and biases \boldsymbol{W} using stochastic gradient descent, such that the loss function is minimized
 - Compute gradients with backpropagation (use batch-mode; more later)
 - Iterate many times over training set (SGD; more later)

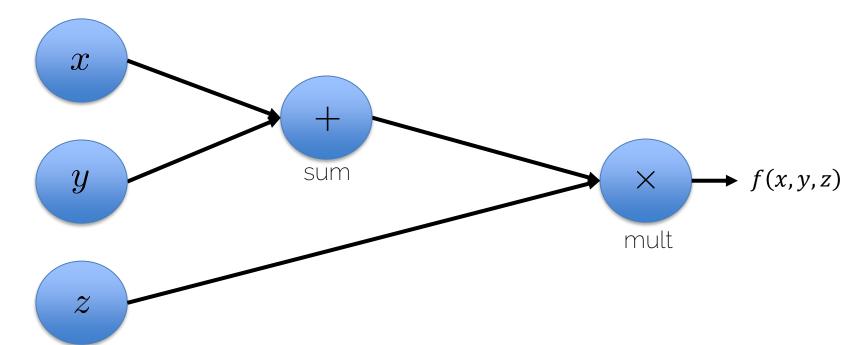
Directional graph

 Matrix operations are represented as compute nodes.

Vertex nodes are variables or operators like +, -, *, /, log(), exp() ...

Directional edges show flow of inputs to vertices

• $f(x, y, z) = (x + y) \cdot z$



Evaluation: Forward Pass

• $f(x, y, z) = (x + y) \cdot z$ Initialization x = 1, y = -3, z = 4 \boldsymbol{x} d = -2sum mult

• Why discuss compute graphs?

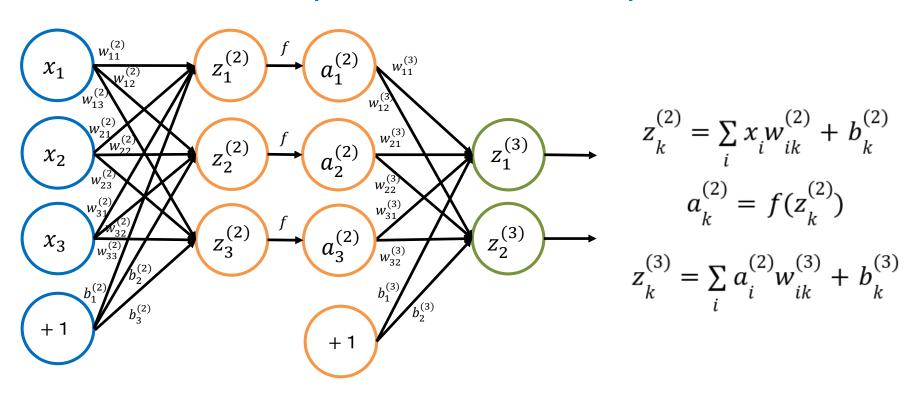
• Neural networks have complicated architectures $f = W_5 \sigma(W_4 \tanh(W_3, \max(0, W_2 \max(0, W_1 x))))$

Lot of matrix operations!

Represent NN as computational graphs!

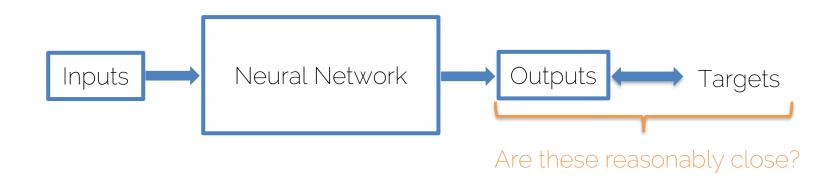
A neural network can be represented as a computational graph...

- it has compute nodes (operations)
- it has edges that connect nodes (data flow)
- it is directional
- it can be organized into 'layers'



Loss Functions

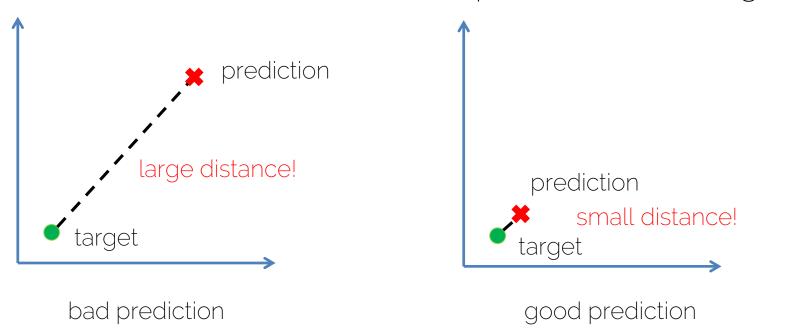
What's Next?



We need a way to describe how close the network's outputs (= predictions) are to the targets!

What's Next?

Idea: calculate a 'distance' between prediction and target!



Loss Functions

• A function to measure the goodness of the predictions (or equivalently, the network's performance)

Intuitively, ...

- a large loss indicates bad predictions/performance
 (→ performance needs to be improved by training the model)
- the choice of the loss function depends on the concrete problem or the distribution of the target variable

Regression Loss

• L1 Loss:

$$L(\mathbf{y}, \widehat{\mathbf{y}}; \boldsymbol{\theta}) = \frac{1}{n} \sum_{i=1}^{n} ||y_i - \widehat{y}_i||_1$$

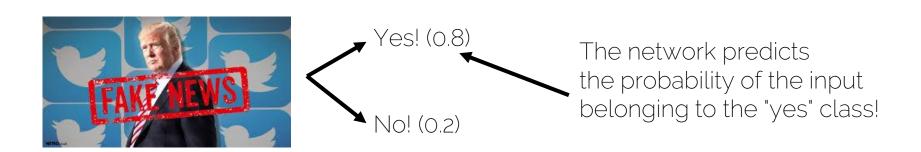
MSE Loss:

$$L(\mathbf{y}, \widehat{\mathbf{y}}; \boldsymbol{\theta}) = \frac{1}{n} \sum_{i=1}^{n} ||y_i - \widehat{y}_i||_2^2$$

Binary Cross Entropy

Loss function for binary (yes/no) classification

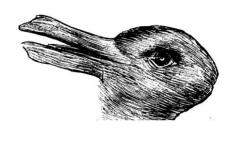
$$L(\mathbf{y}, \widehat{\mathbf{y}}; \boldsymbol{\theta}) = -\frac{1}{n} \sum_{i=1}^{n} [y_i \log \widehat{y}_i + (1 - y_i) \log(1 - \widehat{y}_i)]$$

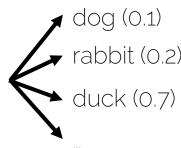


Cross Entropy

= loss function for multi-class classification

$$L(\mathbf{y}, \widehat{\mathbf{y}}; \boldsymbol{\theta}) = -\sum_{i=1}^{n} \sum_{k=1}^{k} (y_{ik} \cdot \log \widehat{y}_{ik})$$



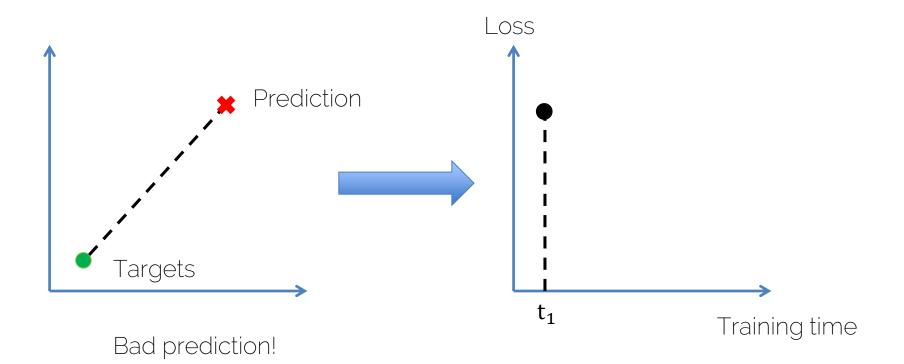


This generalizes the binary case from the slide before!

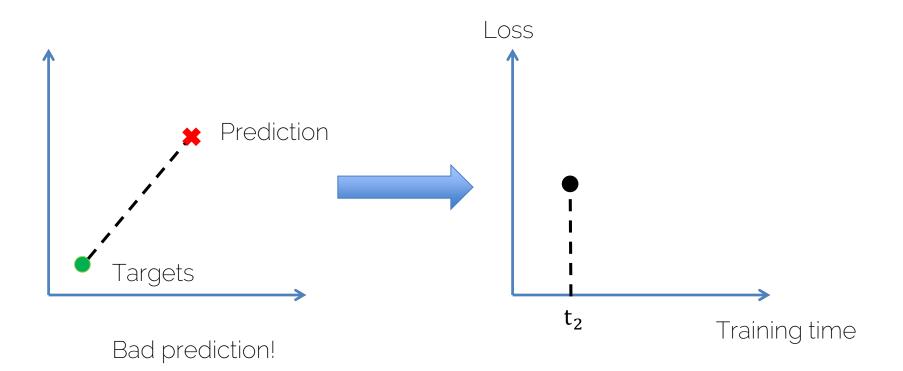
More General Case

- Ground truth: y
- Prediction: \widehat{y}
- Loss function: $L(y, \hat{y})$
- Motivation:
 - minimize the loss <=> find better predictions
 - predictions are generated by the NN
 - find better predictions <=> find better NN

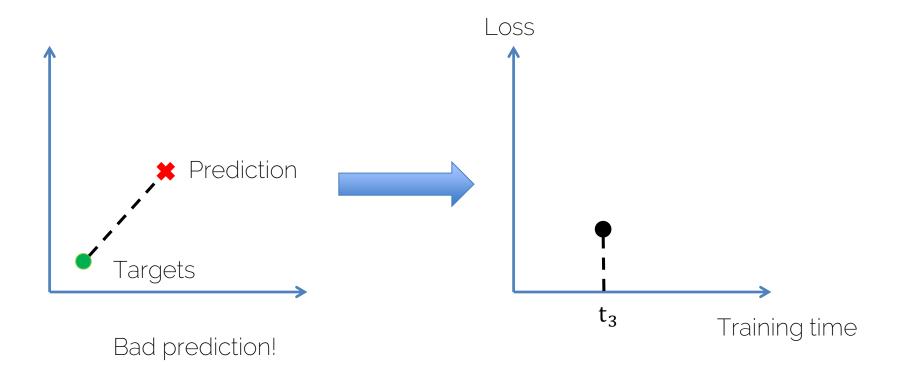
Initially



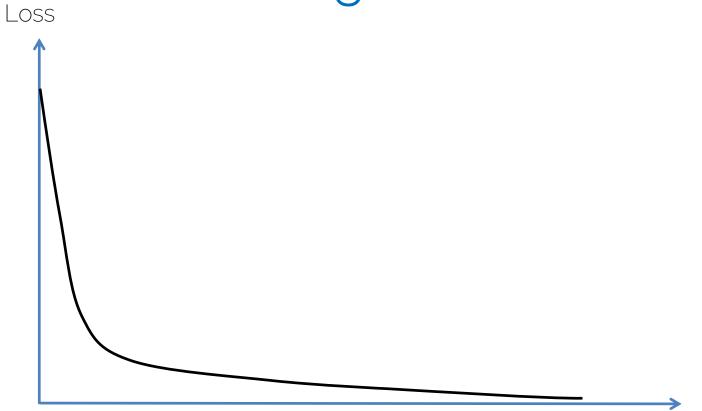
During Training...

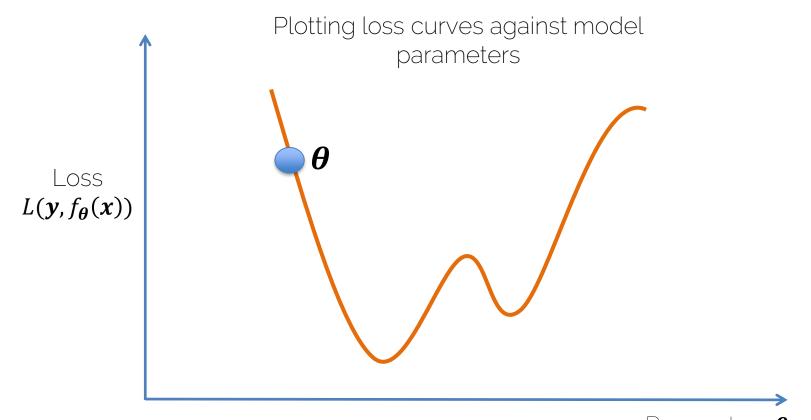


During Training...



Training Curve





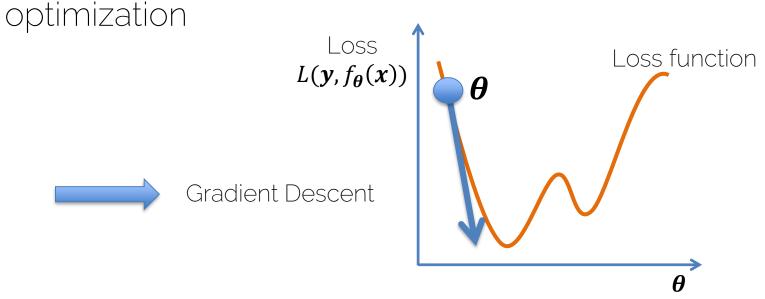
- Loss function: $L(y, \hat{y}) = L(y, f_{\theta}(x))$
- Neural Network: $f_{\theta}(x)$
- Goal:
 - minimize the loss w. r. t. θ



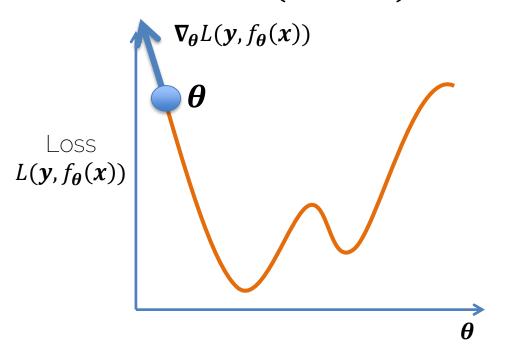
Optimization! We train compute graphs with some optimization techniques!

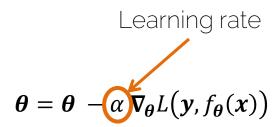
• Minimize: $L(y, f_{\theta}(x))$ w.r.t. θ

• In the context of NN, we use gradient-based



• Minimize: $L(\boldsymbol{y}, f_{\boldsymbol{\theta}}(\boldsymbol{x}))$ w.r.t. $\boldsymbol{\theta}$





$$\boldsymbol{\theta}^* = \arg\min L(\boldsymbol{y}, f_{\boldsymbol{\theta}}(\boldsymbol{x}))$$

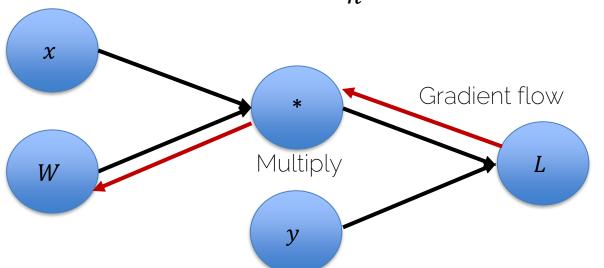
- Given inputs ${m x}$ and targets ${m y}$
- Given one layer NN with no activation function

$$f_{\theta}(x) = Wx$$
, $\theta = W$

Later
$$\theta = \{W, b\}$$

• Given MSE Loss: $L(\boldsymbol{y}, \widehat{\boldsymbol{y}}; \boldsymbol{\theta}) = \frac{1}{n} \sum_{i=1}^{n} ||y_i - \widehat{y}_i||_2^2$

- Given inputs \boldsymbol{x} and targets \boldsymbol{y}
- Given one layer NN with no activation function
- Given MSE Loss: $L(\boldsymbol{y}, \widehat{\boldsymbol{y}}; \boldsymbol{\theta}) = \frac{1}{n} \sum_{i=1}^{n} ||y_i| W \cdot x_i||_2^2$



- Given inputs \boldsymbol{x} and targets \boldsymbol{y}
- Given one layer NN with no activation function

$$f_{\theta}(x) = Wx, \qquad \theta = W$$

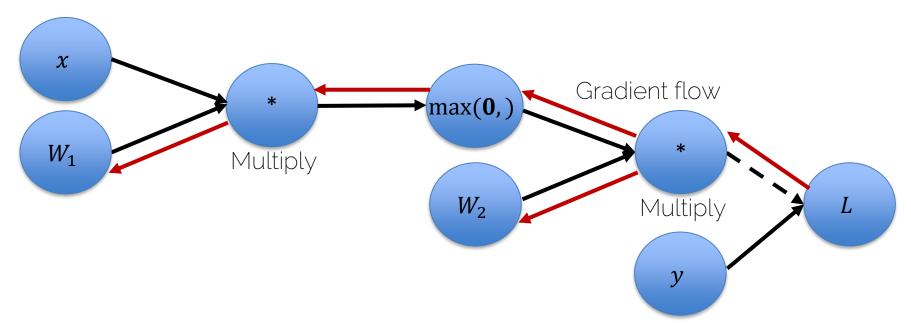
- Given MSE Loss: $L(\boldsymbol{y}, \widehat{\boldsymbol{y}}; \boldsymbol{\theta}) = \frac{1}{n} \sum_{i=1}^{n} ||\boldsymbol{W} \cdot \boldsymbol{x}_i \boldsymbol{y}_i||_2^2$
- $\nabla_{\theta} L(\mathbf{y}, f_{\theta}(\mathbf{x})) = \frac{2}{n} \sum_{i=1}^{n} (\mathbf{W} \cdot \mathbf{x}_{i} \mathbf{y}_{i}) \cdot \mathbf{x}_{i}^{T}$

- Given inputs \boldsymbol{x} and targets \boldsymbol{y}
- Given a multi-layer NN with many activations

$$f = W_5 \sigma(W_4 \tanh(W_3, \max(0, W_2 \max(0, W_1 x))))$$

- Gradient descent for $L(\boldsymbol{y},f_{\boldsymbol{\theta}}(\boldsymbol{x}))$ w. r. t. $\boldsymbol{\theta}$
 - Need to propagate gradients from end to first layer (W_1).

- Given inputs ${m x}$ and targets ${m y}$
- Given multi-layer NN with many activations



- Given inputs \boldsymbol{x} and targets \boldsymbol{y}
- Given multilayer layer NN with many activations $f = W_5 \sigma(W_4 \tanh(W_3, \max(0, W_2 \max(0, W_1 x))))$
- Gradient descent solution for $L(y,f_{m{ heta}}(x))$ w. r. t. $m{ heta}$
 - Need to propagate gradients from end to first layer (W_1)
- Backpropagation: Use chain rule to compute gradients
 - Compute graphs come in handy!

- Why gradient descent?
 - Easy to compute using compute graphs
- Other methods include
 - Newtons method
 - L-BFGS
 - Adaptive moments
 - Conjugate gradient

Summary

- Neural Networks are computational graphs
- Goal: for a given train set, find optimal weights

- Optimization is done using gradient-based solvers
 - Many options (more in the next lectures)

- Gradients are computed via backpropagation
 - Nice because can easily modularize complex functions