Introduction to Deep Learning

MIT 6.S191

Alexander Amini

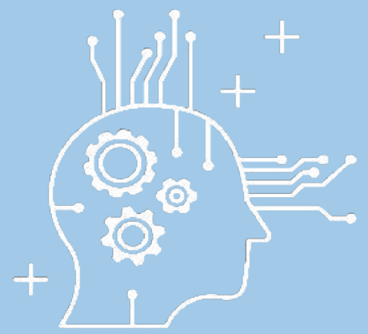
January 28, 2019

The Rise of Deep Learning

What is Deep Learning?

Artificial Intelligence

Any technique that enables computers to mimic human behavior

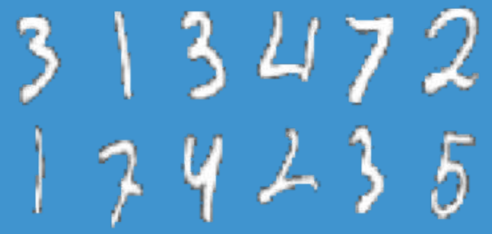


Machine Learning

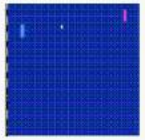
Ability to learn without explicitly being programmed

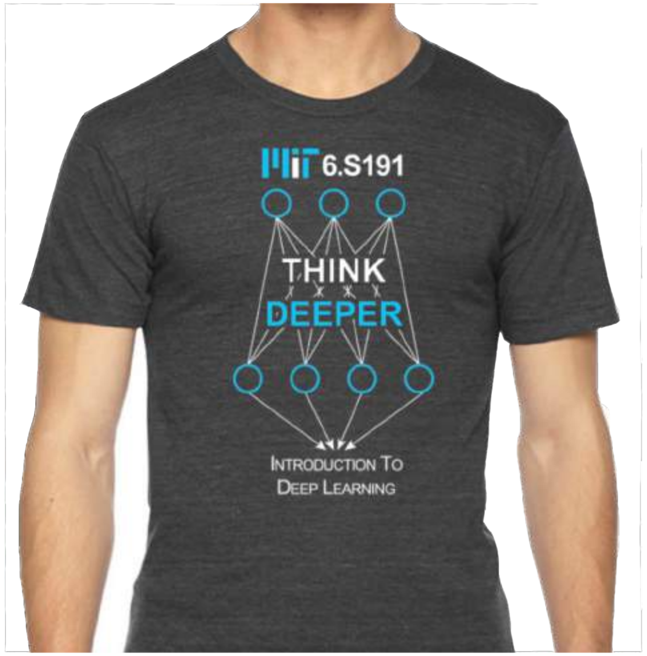
Deep Learning

Extract patterns from data using neural networks



Lecture Schedule

Session	Part 1	Part 2	Lab
1	 Introduction to Deep Learning [Slides] [Video] *coming soon!*	 Deep Sequence Modeling [Slides] [Video] *coming soon!*	 Intro to TensorFlow, Music Generation with RNNs [Code] *coming soon!*
2	 Deep Computer Vision [Slides] [Video] *coming soon!*	 Deep Generative Models [Slides] [Video] *coming soon!*	 De-biasing Facial Recognition Systems [Code] *coming soon!*
3	 Deep Reinforcement Learning [Slides] [Video] *coming soon!*	 Limitations and New Frontiers [Slides] [Video] *coming soon!*	 Model-Free Reinforcement Learning [Code] *coming soon!*
4	 Data Visualization for Machine Learning [Info][Slides] [Video] *coming soon!*	 Biologically Inspired Learning [Info][Slides] [Video] *coming soon!*	 Work time for paper reviews/project proposals
5	 Learing and Perception [Info][Slides] [Video] *coming soon!*	 Final Project Presentations	 Judging and Awards Ceremony



- Mon Jan 28 – Fri Feb 1
- 1:00 pm – 4:00pm
- Lecture + Lab Breakdown
- Graded P/D/F; 3 Units
- 1 Final Assignment

Final Class Project

Option 1: Proposal Presentation

- Groups of 3 or 4
- Present a novel deep learning research idea or application
- 3 minutes (strict)
- List of example proposals on website: introtodeeplearning.com
- Presentations on **Friday, Feb 1**
- Submit groups by **Wednesday 5pm** to be eligible
- Submit slide by **Thursday 9pm** to be eligible

- Judged by a panel of industry judges
- Top winners are awarded:

3x NVIDIA RTX 2080 Ti
MSRP: $4000

4x Google Home
MSRP: $400

Final Class Project

Option 1: Proposal Presentation

- Groups of 3 or 4
- Present a novel deep learning research idea or application
- 3 minutes (strict)
- List of example proposals on website: introtodeeplearning.com
- Presentations on **Friday, Feb 2**
- Submit groups by **Wednesday 5pm** to be eligible
- Submit slide by **Thursday 9pm** to be eligible

Option 2: Write a 1-page review of a deep learning paper

- Grade is based on clarity of writing and technical communication of main ideas
- Due **Friday 1:00pm** (before lecture)

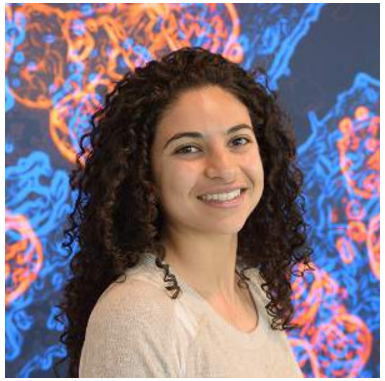
Class Support

- Piazza: http://piazza.com/mit/spring2019/6s191
  - Useful for discussing labs
- Course Website: http://introtodeeplearning.com
  - Lecture schedule
  - Slides and lecture recordings
  - Software labs
  - Grading policy
- Email us: introtodeeplearning-staff@mit.edu
- Office Hours by request

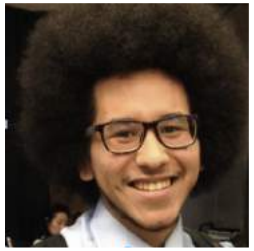
Course Staff

Alexander Amini
Lead Organizer

Ava Soleimany
Lead Organizer



Thomas



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Rohil

Gilbert

\+ Ravi A.

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IBM Research

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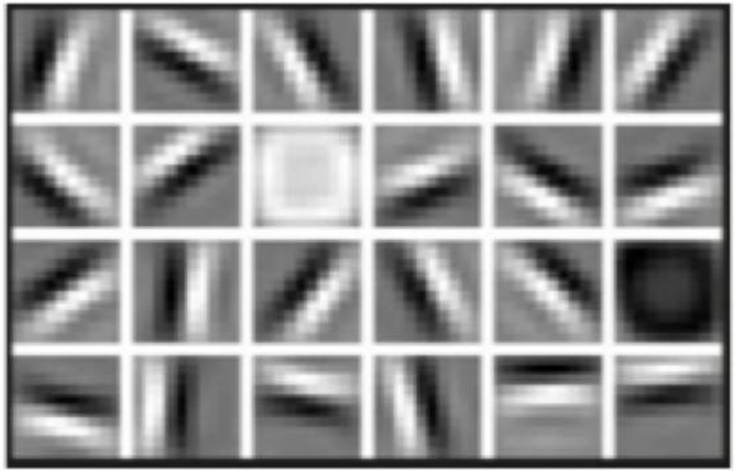
Why Deep Learning and Why Now?

Why Deep Learning?

Hand engineered features are time consuming, brittle and not scalable in practice

Can we learn the **underlying features** directly from data?

Low Level Features



Lines & Edges

Mid Level Features

Eyes & Nose & Ears

High Level Features

Facial Structure

Why Now?

1952	Stochastic Gradient Descent
1958	Perceptron • Learnable Weights
⋮	
1986	Backpropagation • Multi-Layer Perceptron
1995	Deep Convolutional NN • Digit Recognition
⋮	

Neural Networks date back decades, so why the resurgence?

1. Big Data

- Larger Datasets
- Easier Collection & Storage

IMAGENET

WIKIPEDIA
The Free Encyclopedia

2. Hardware

- Graphics Processing Units (GPUs)
- Massively Parallelizable

3. Software

- Improved Techniques
- New Models
- Toolboxes

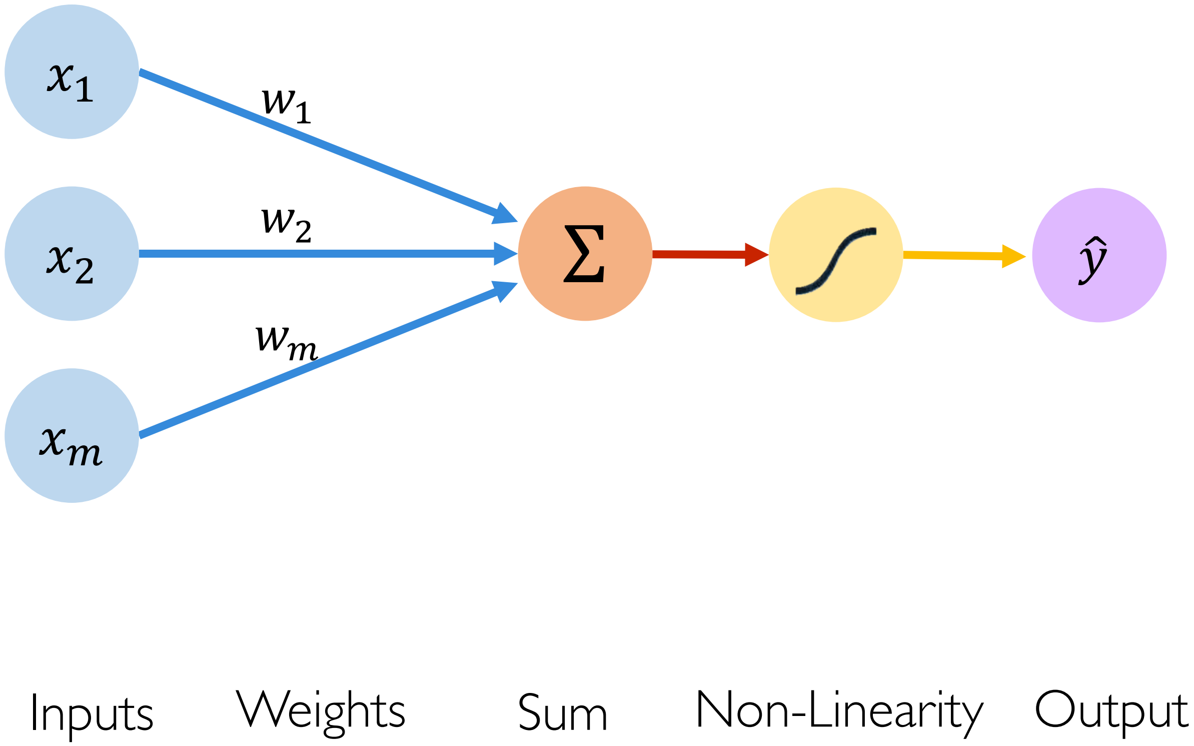
TensorFlow

The Perceptron

The structural building block of deep learning

The Perceptron: Forward Propagation

感知器：前向传播



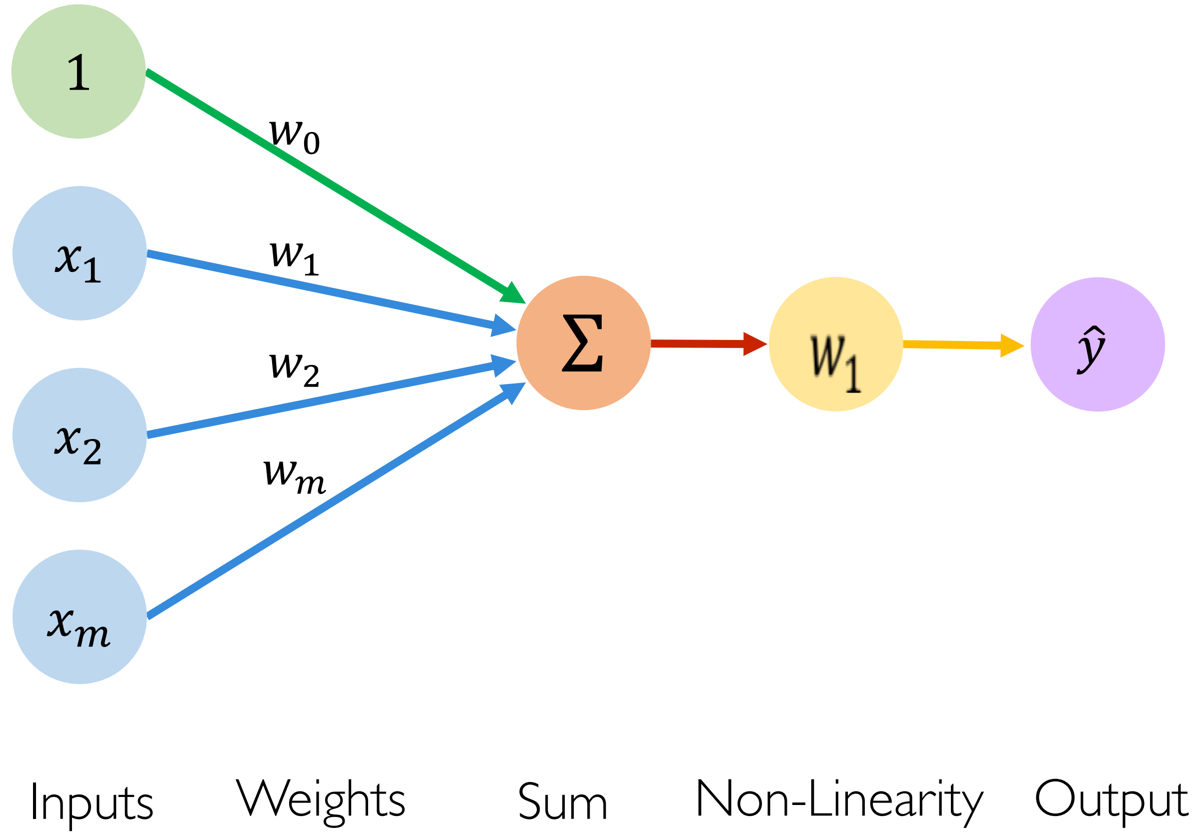
Output

Linear combination of inputs

$$\hat{y} = g\left(\sum_{i=1}^{m} x_i \, w_i\right)$$

Non-linear activation function

The Perceptron: Forward Propagation



Linear combination of inputs

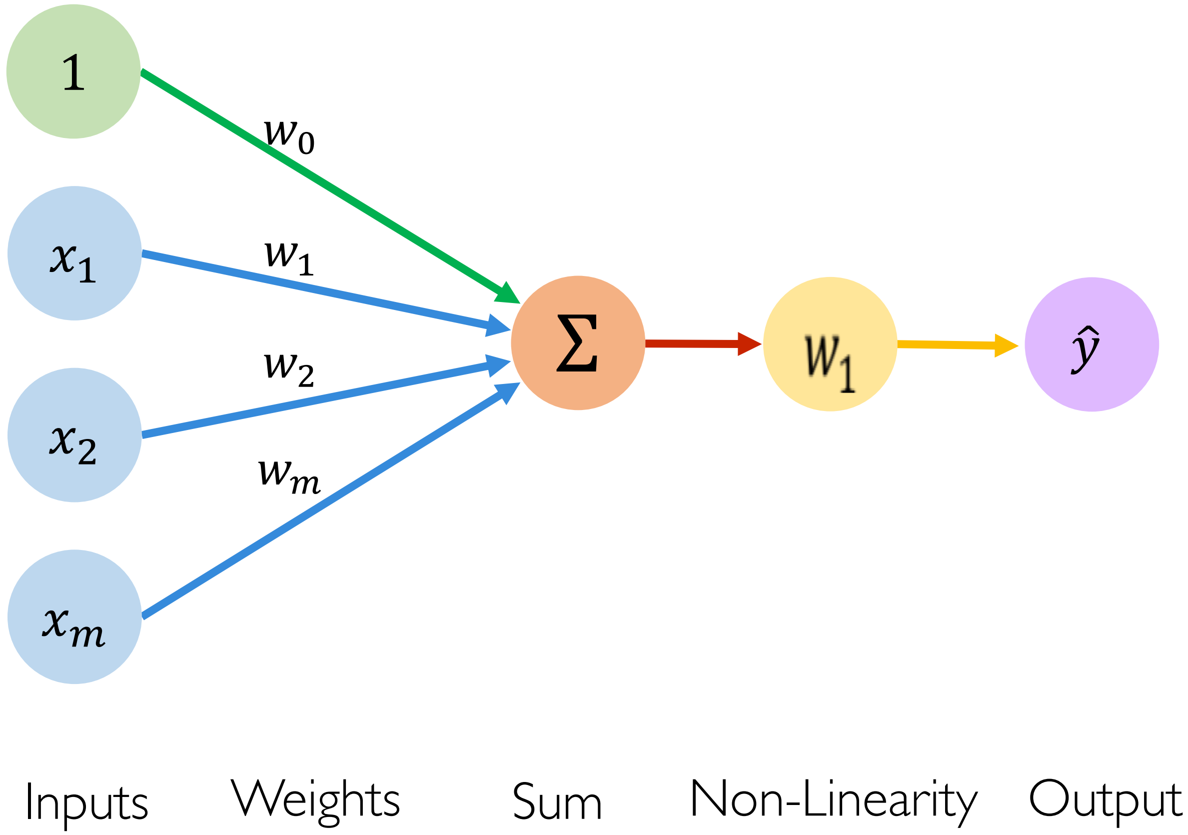
Output

$$\hat{y} = g\left(w_0 + \sum_{i=1}^{m} x_i \, w_i \right)$$

Non-linear activation function

Bias

The Perceptron: Forward Propagation

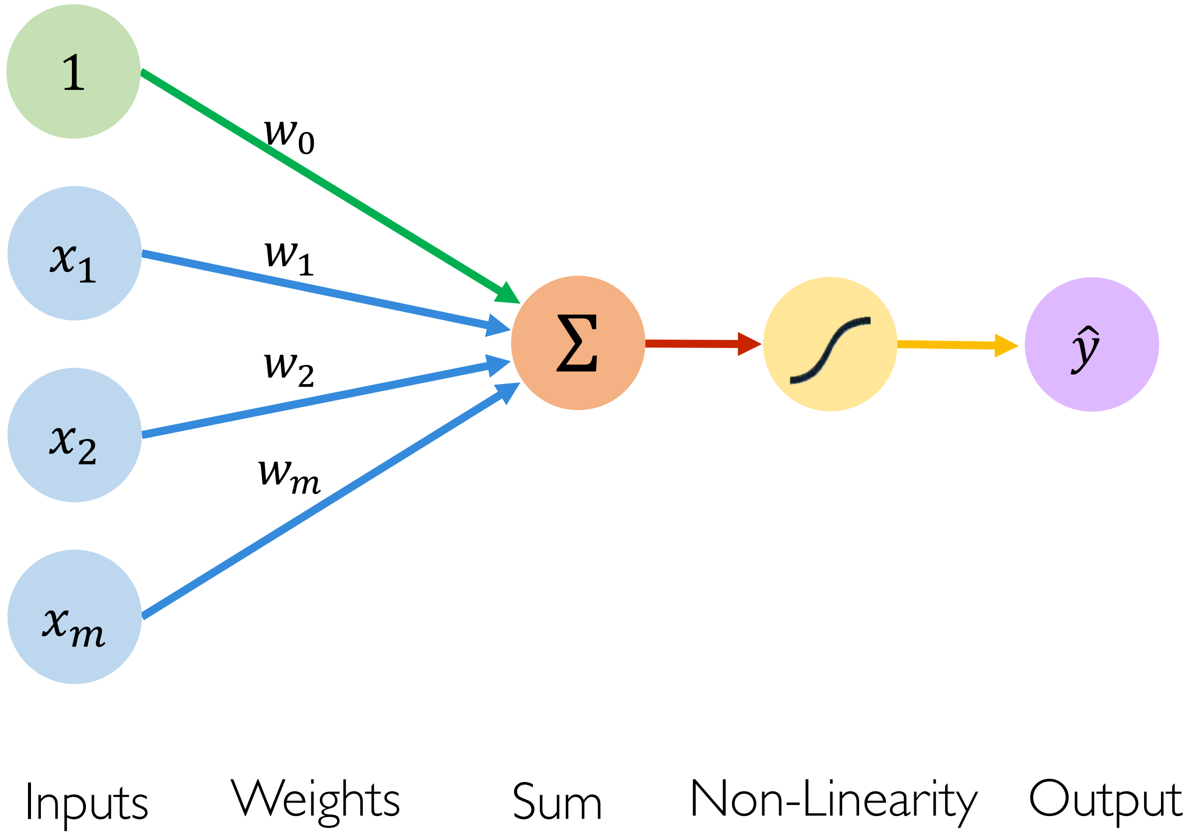


$$\hat{y} = g\left(w_0 + \sum_{i=1}^{m} x_i \, w_i \right)$$

$$\hat{y} = g\left(w_0 + \boldsymbol{X}^T \boldsymbol{W} \right)$$

where: $\boldsymbol{X} = \begin{bmatrix} x_1 \\ \vdots \\ x_m \end{bmatrix}$ and $\boldsymbol{W} = \begin{bmatrix} w_1 \\ \vdots \\ w_m \end{bmatrix}$

The Perceptron: Forward Propagation

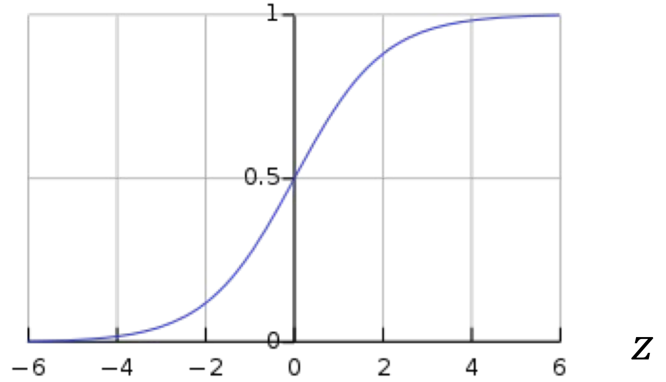


Activation Functions

$$\hat{y} = g\left(w_0 + \boldsymbol{X}^T \boldsymbol{W} \right)$$

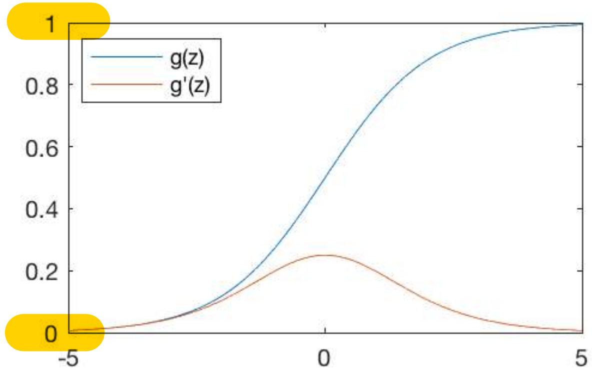
- Example: sigmoid function

$$g(z) = \sigma(z) = \frac{1}{1 + e^{-z}}$$



Common Activation Functions

Sigmoid Function

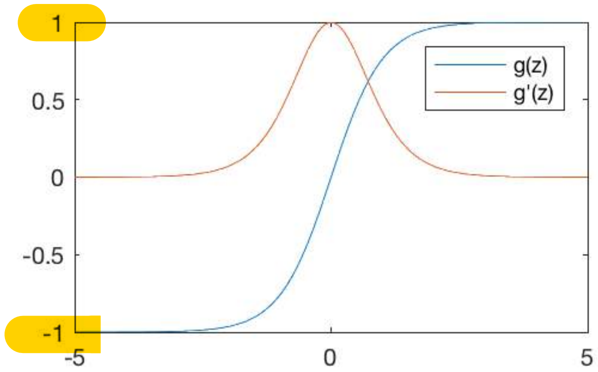


$$g(z) = \frac{1}{1 + e^{-z}}$$

$$g'(z) = g(z)(1 - g(z))$$

```
tf.nn.sigmoid(z)
```

Hyperbolic Tangent (tanh)

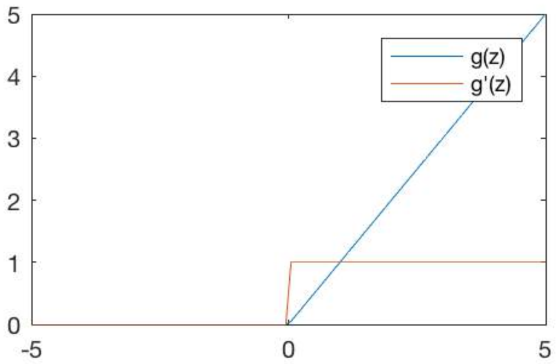


$$g(z) = \frac{e^{z} - e^{-z}}{e^{z} + e^{-z}}$$

$$g'(z) = 1 - g(z)^2$$

```
tf.nn.tanh(z)
```

Rectified Linear Unit (ReLU)



$$g(z) = \max(0, z)$$

$$g'(z) = \begin{cases} 1, & z > 0 \\ 0, & \text{otherwise} \end{cases}$$

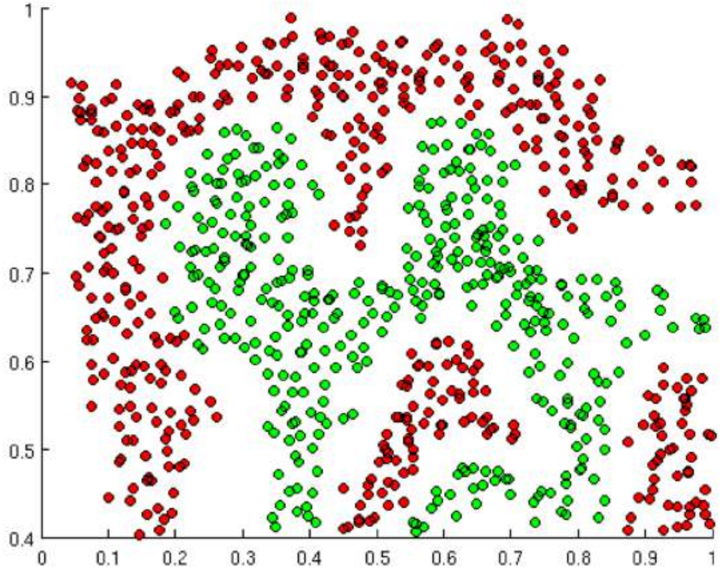
```
tf.nn.relu(z)
```

NOTE: All activation functions are non-linear

Importance of Activation Functions

The purpose of activation functions is to ***introduce non-linearities*** *into the network*

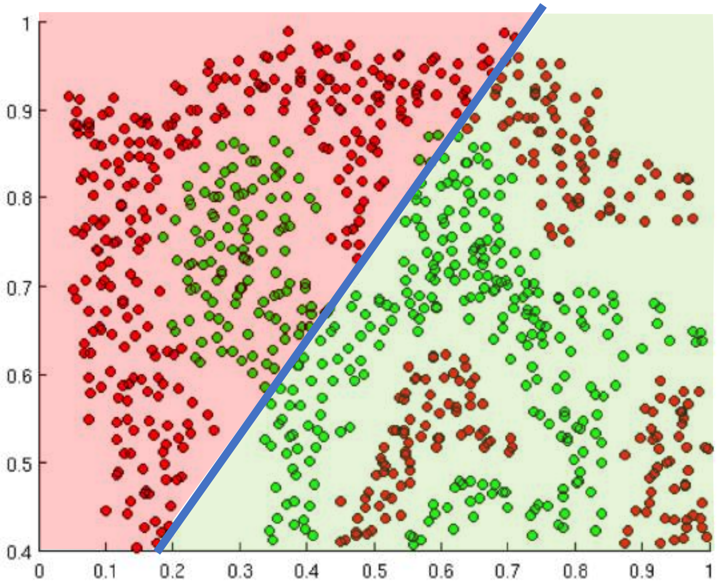
向神经网络引入非线性化



What if we wanted to build a Neural Network to distinguish green vs red points?

Importance of Activation Functions

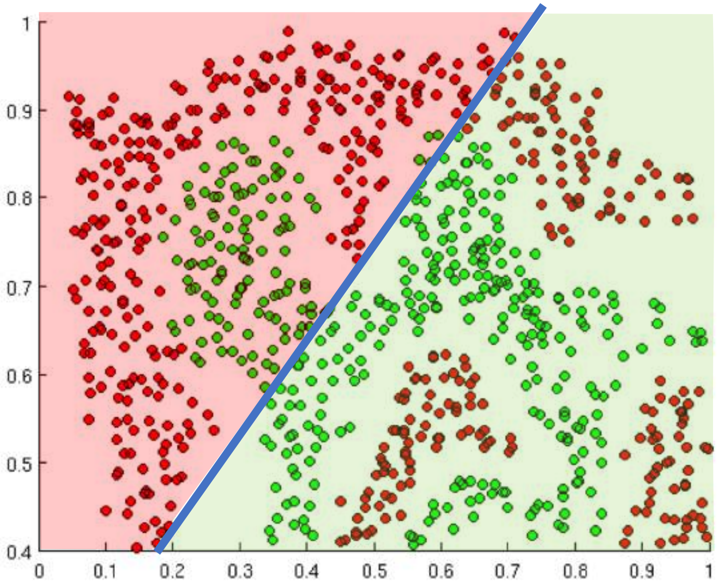
The purpose of activation functions is to ***introduce non-linearities*** *into the network*



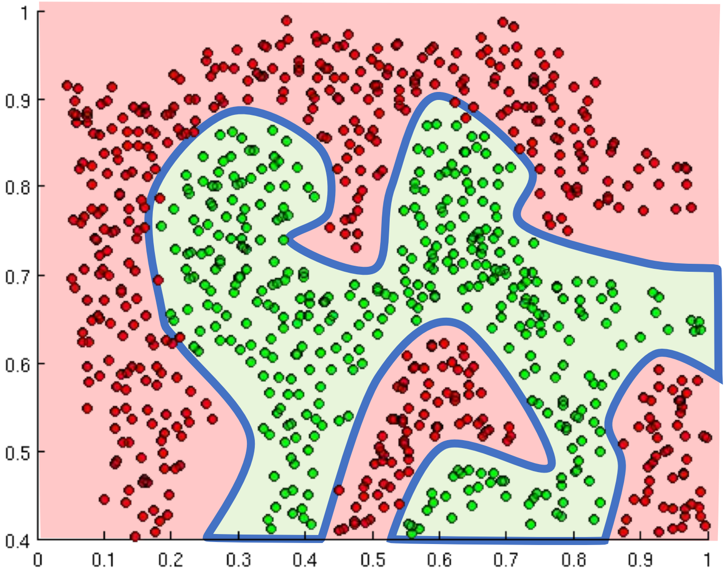
Linear Activation functions produce linear decisions no matter the network size

Importance of Activation Functions

The purpose of activation functions is to ***introduce non-linearities*** *into the network*

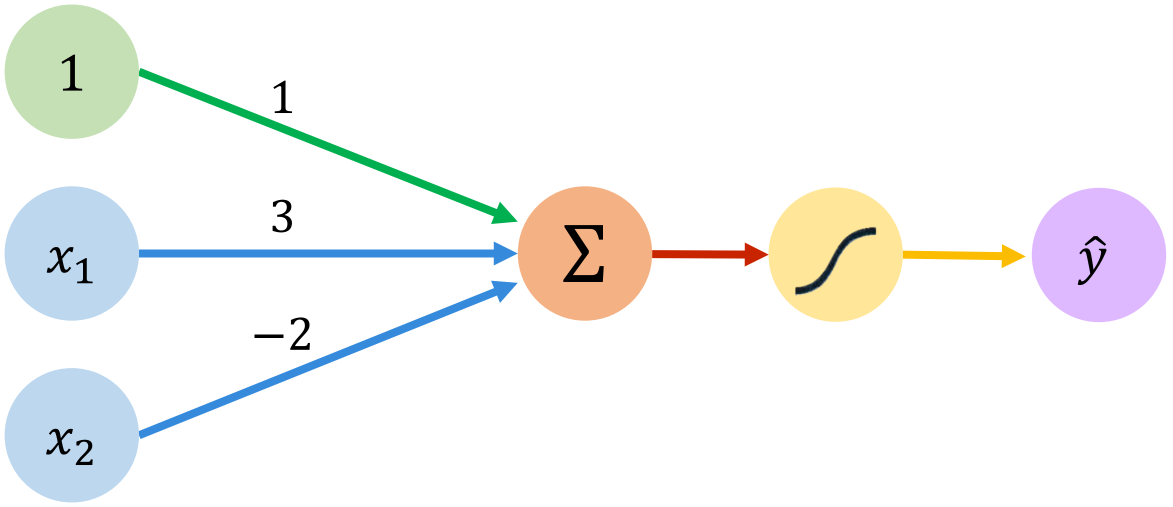


Linear Activation functions produce linear decisions no matter the network size



Non-linearities allow us to approximate arbitrarily complex functions

The Perceptron: Example



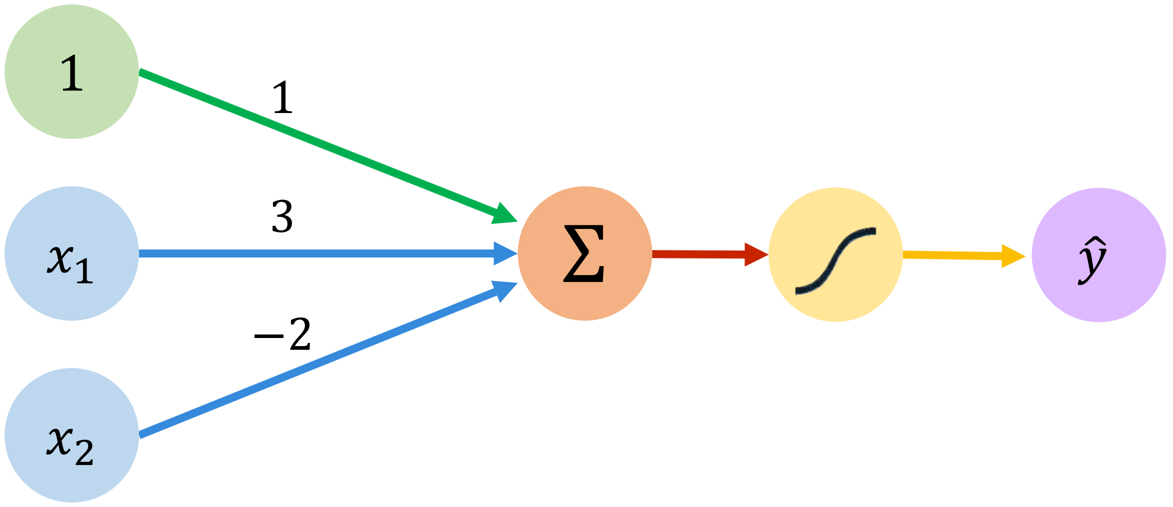
We have: $w_0 = 1$ and $\boldsymbol{W} = \begin{bmatrix} 3 \\ -2 \end{bmatrix}$

$$\hat{y} = g\left(w_0 + \boldsymbol{X}^T \boldsymbol{W} \right)$$

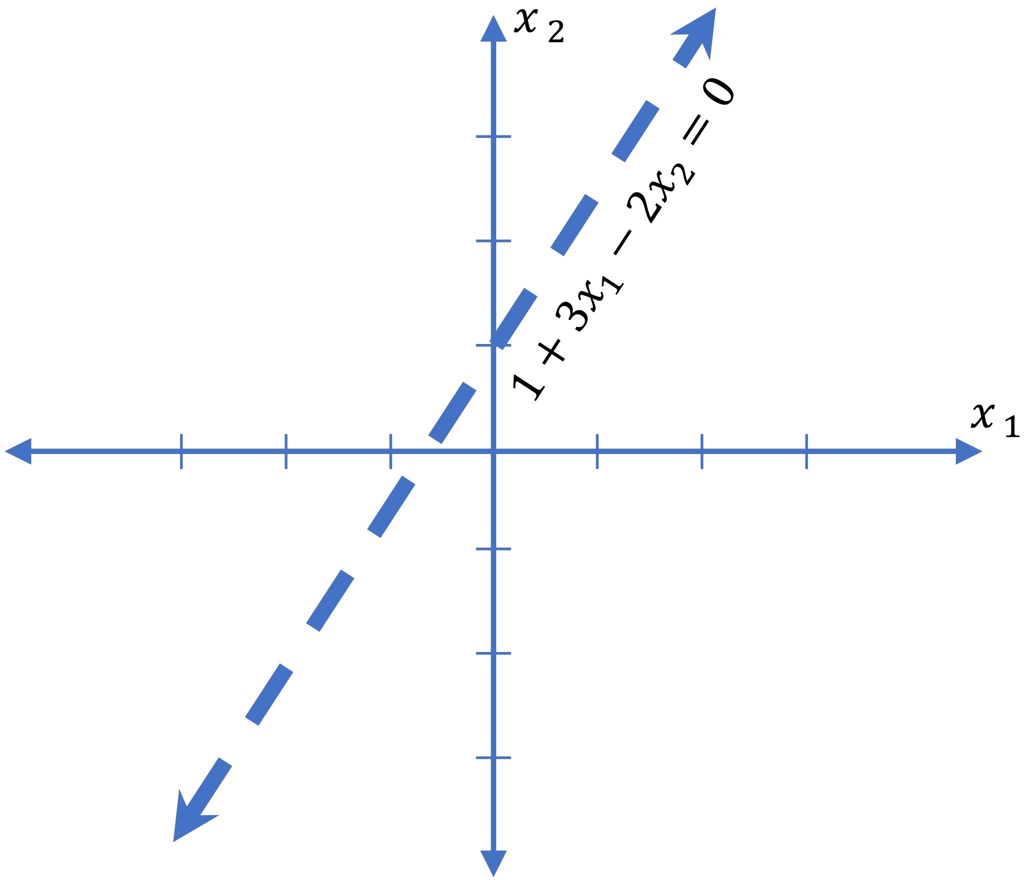
$$= g\left(1 + \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}^T \begin{bmatrix} 3 \\ -2 \end{bmatrix} \right)$$

$$\hat{y} = g(\underbrace{1 + 3x_1 - 2x_2}_{\text{This is just a line in 2D!}})$$

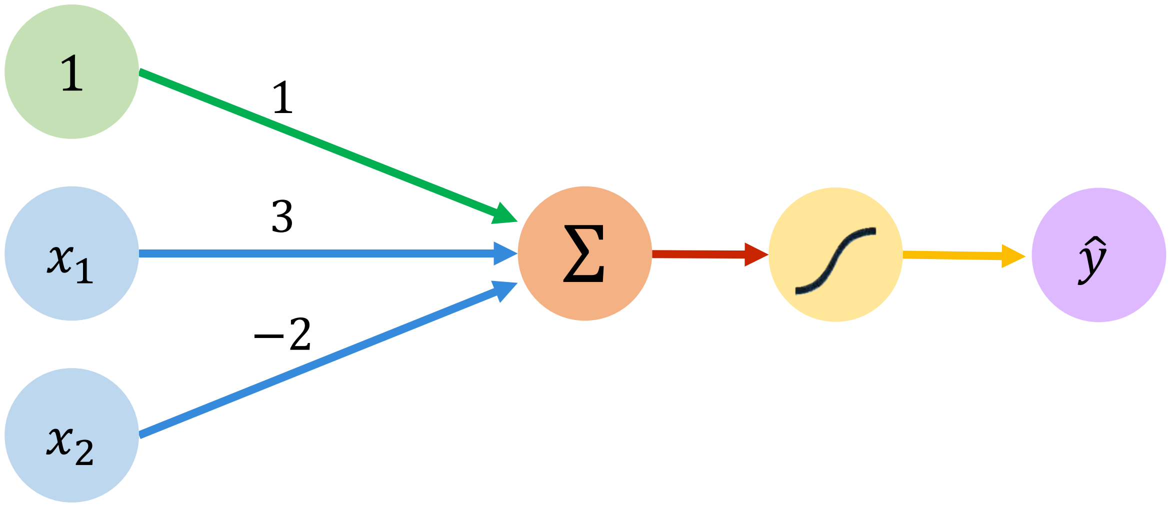
The Perceptron: Example



$$\hat{y} = g(1 + 3x_1 - 2x_2)$$



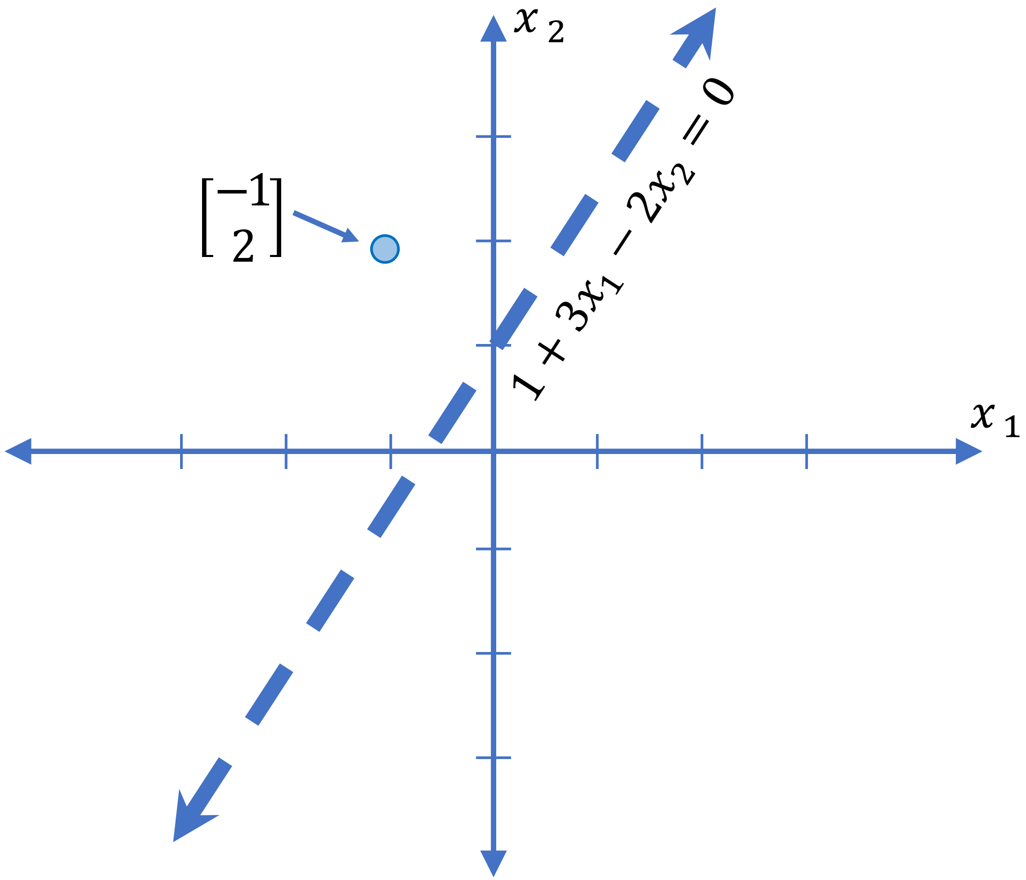
The Perceptron: Example



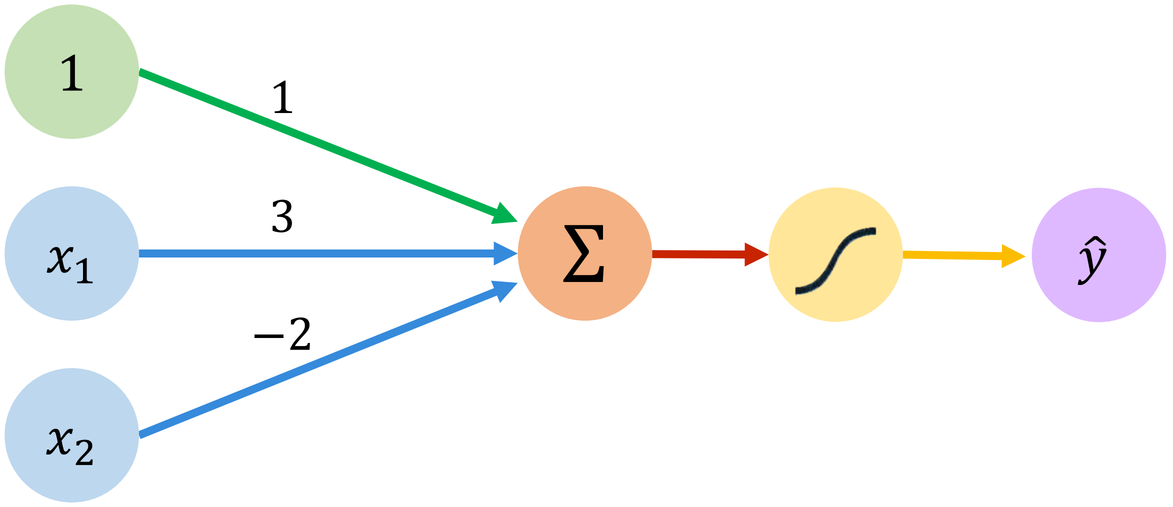
Assume we have input: $\boldsymbol{X} = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$

$$\hat{y} = g\big(1 + (3 * -1) - (2 * 2)\big)$$
$$= g(-6) \approx 0.002$$

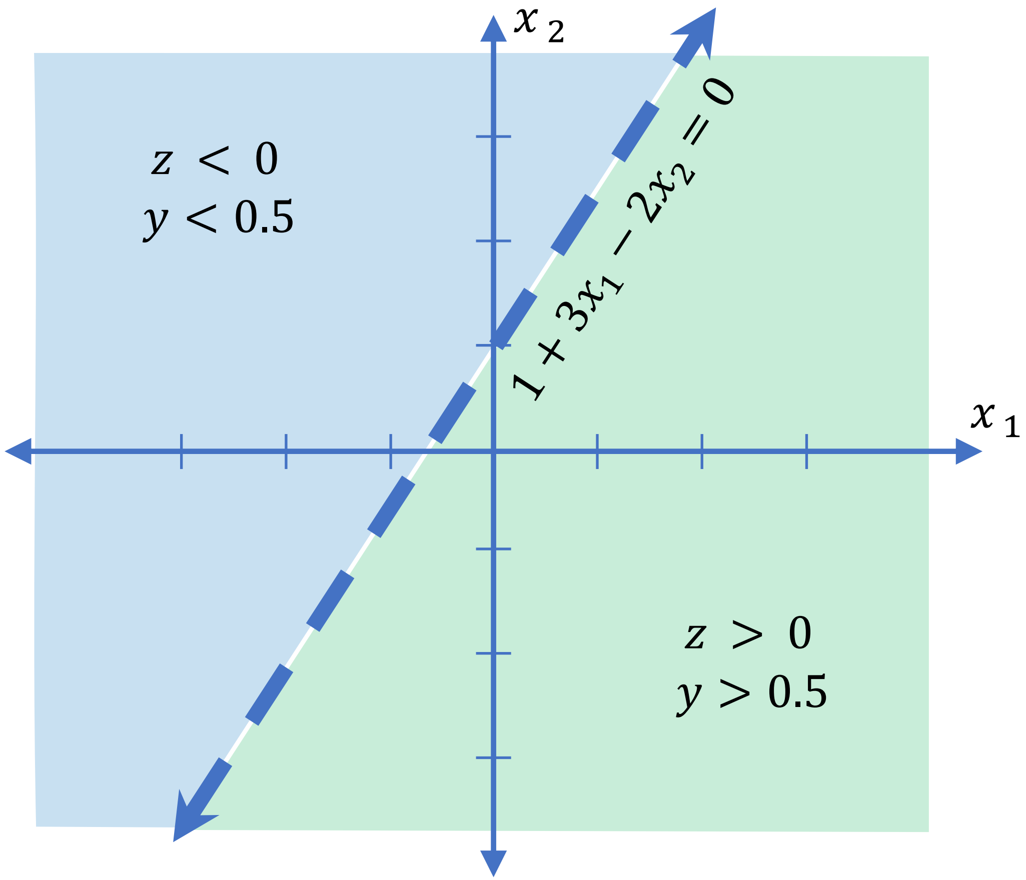
$$\hat{y} = g(1 + 3x_1 - 2x_2)$$



The Perceptron: Example

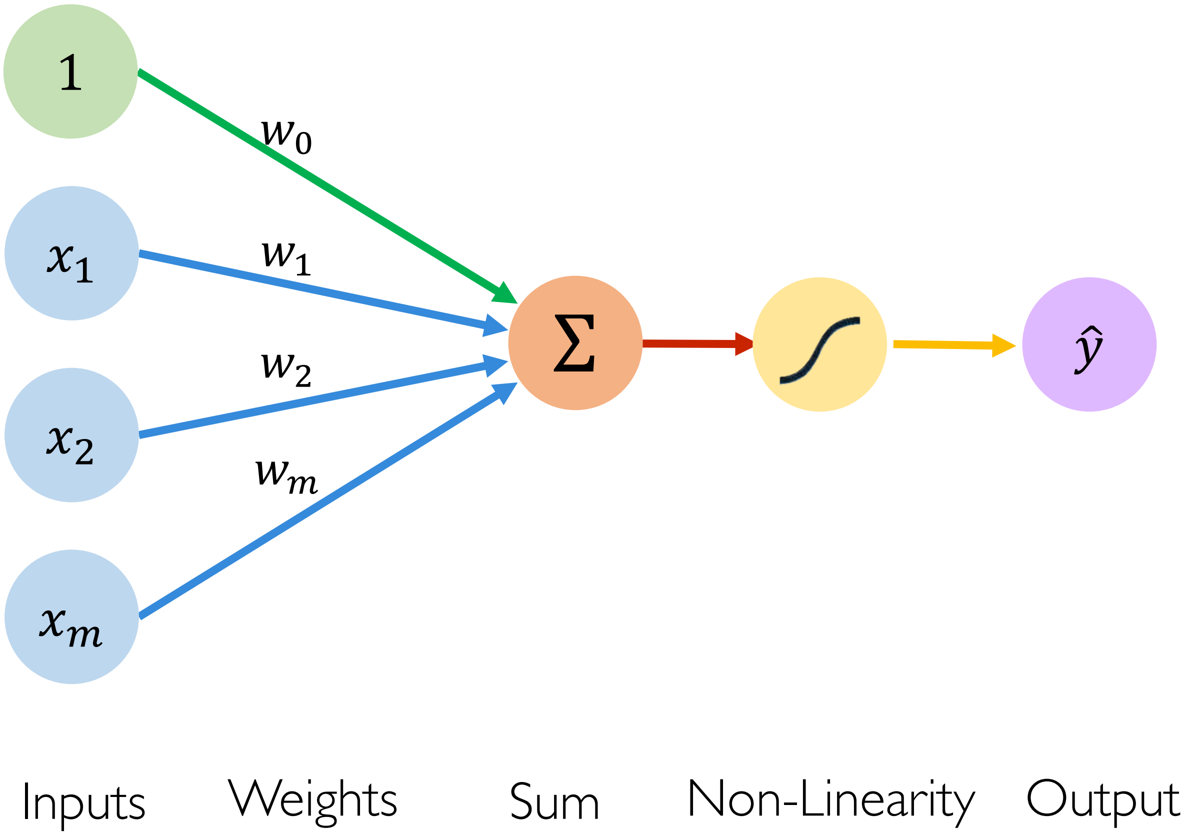


$$\hat{y} = g(1 + 3x_1 - 2x_2)$$

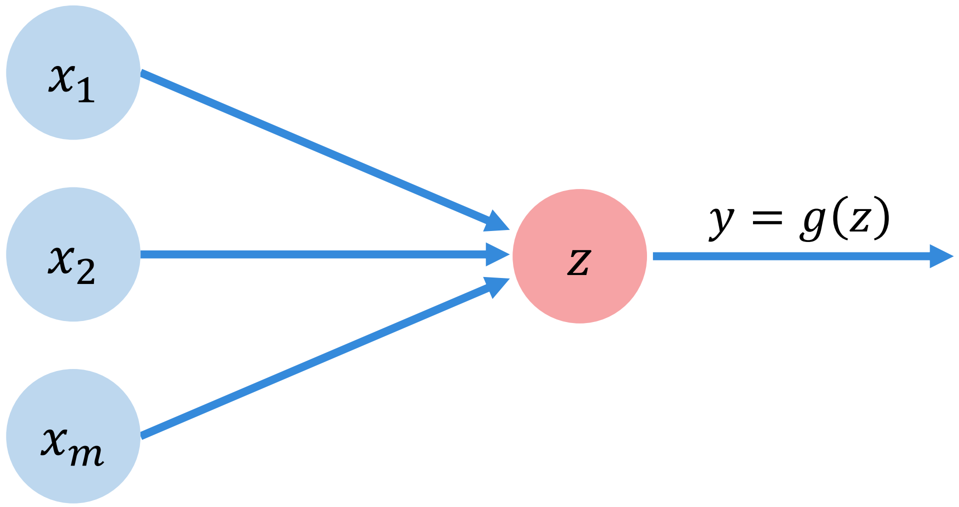


Building Neural Networks with Perceptrons

The Perceptron: Simplified

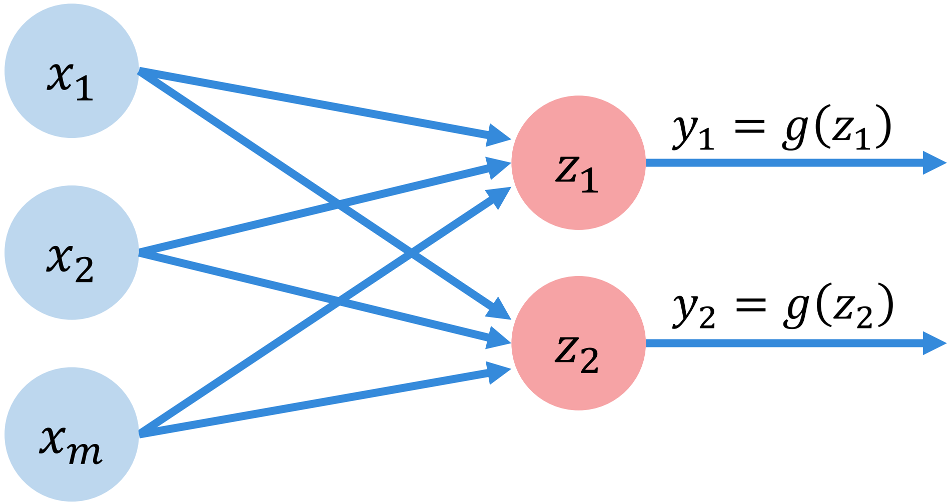


The Perceptron: Simplified



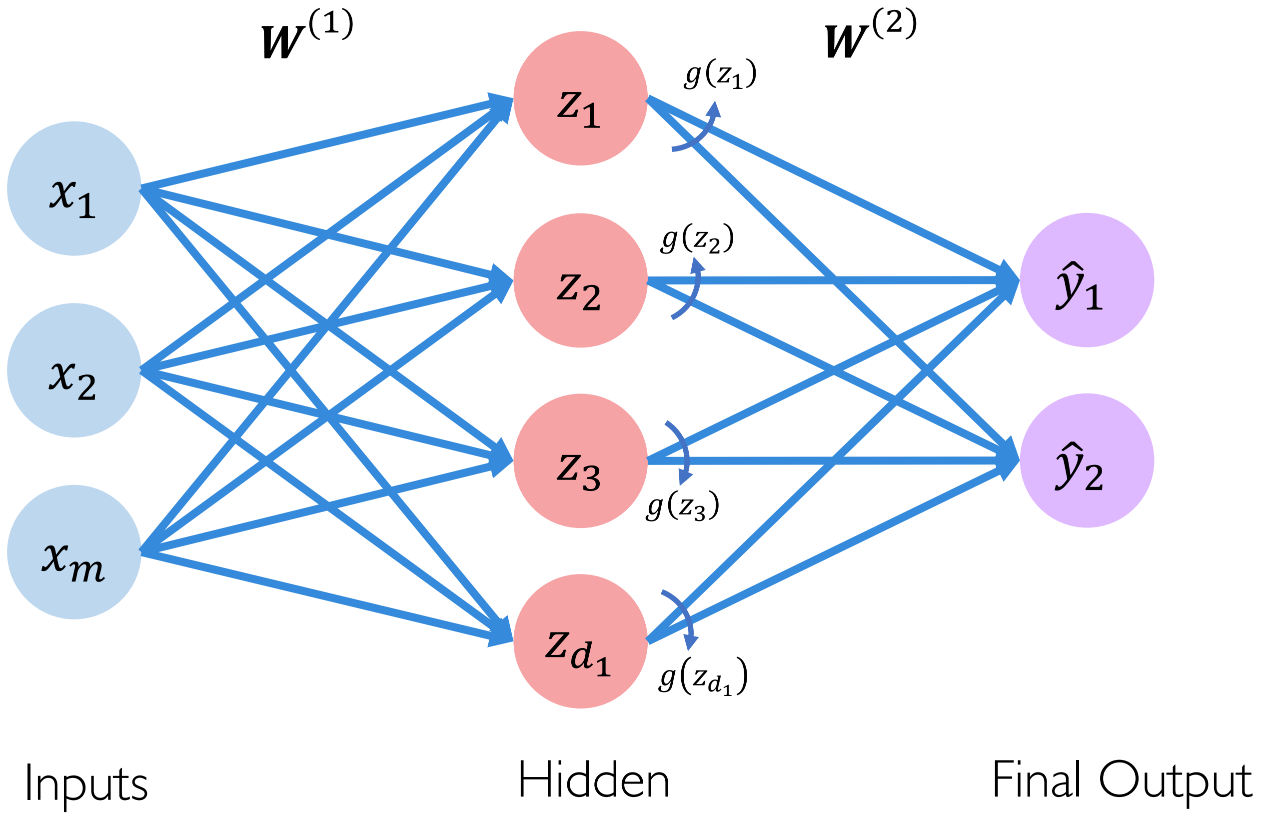
$$z = w_0 + \sum_{j=1}^{m} x_j\, w_j$$

Multi Output Perceptron



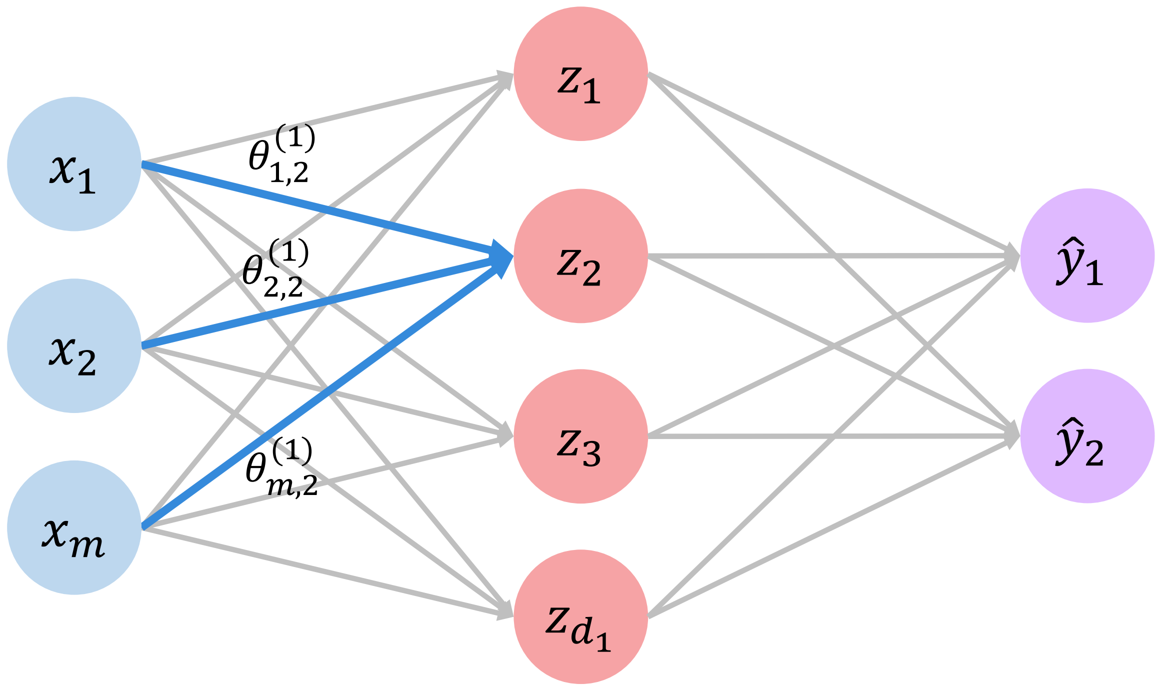
$$z_i = w_{0,i} + \sum_{j=1}^{m} x_j \, w_{j,i}$$

Single Layer Neural Network



$$z_i = w_{0,i}^{(1)} + \sum_{j=1}^{m} x_j\, w_{j,i}^{(1)} \qquad \hat{y}_i = g\left(w_{0,i}^{(2)} + \sum_{j=1}^{d_1} z_j\, w_{j,i}^{(2)} \right)$$

Single Layer Neural Network



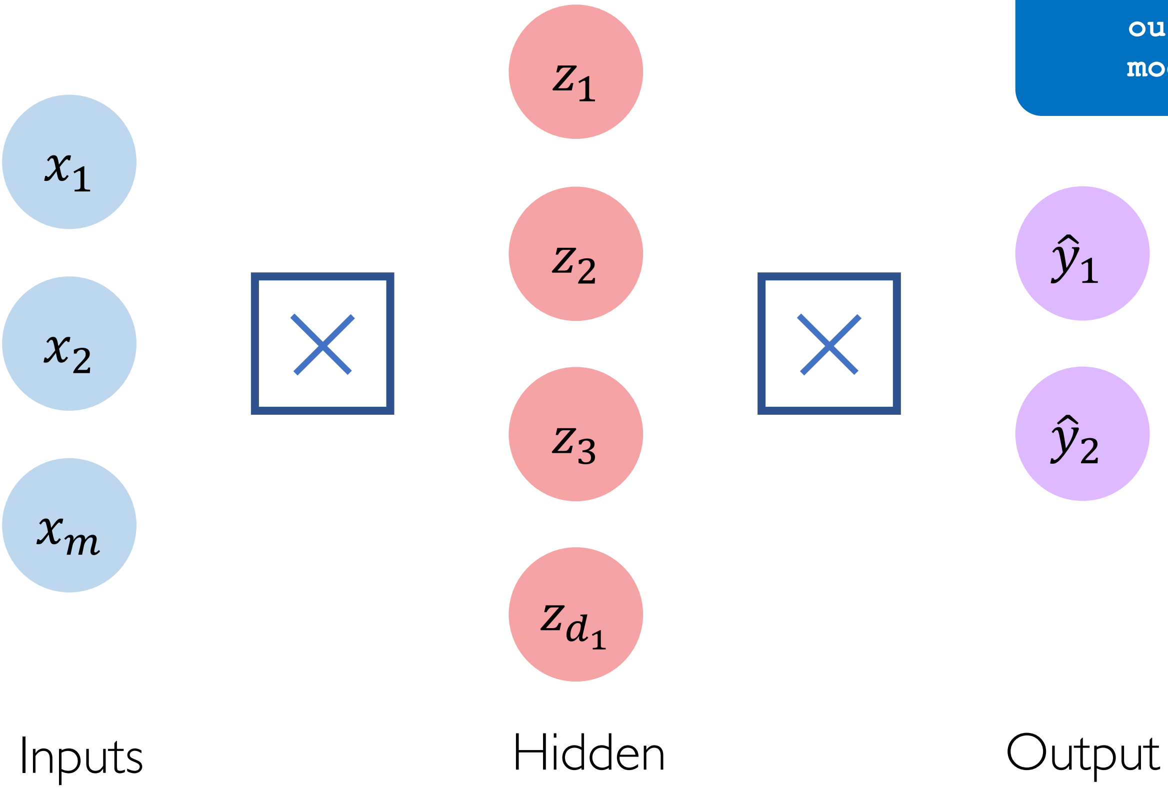
$$z_2 = w_{0,2}^{(1)} + \sum_{j=1}^{m} x_j \, w_{j,2}^{(1)}$$

$$= w_{0,2}^{(1)} + x_1 \, w_{1,2}^{(1)} + x_2 \, w_{2,2}^{(1)} + x_m \, w_{m,2}^{(1)}$$

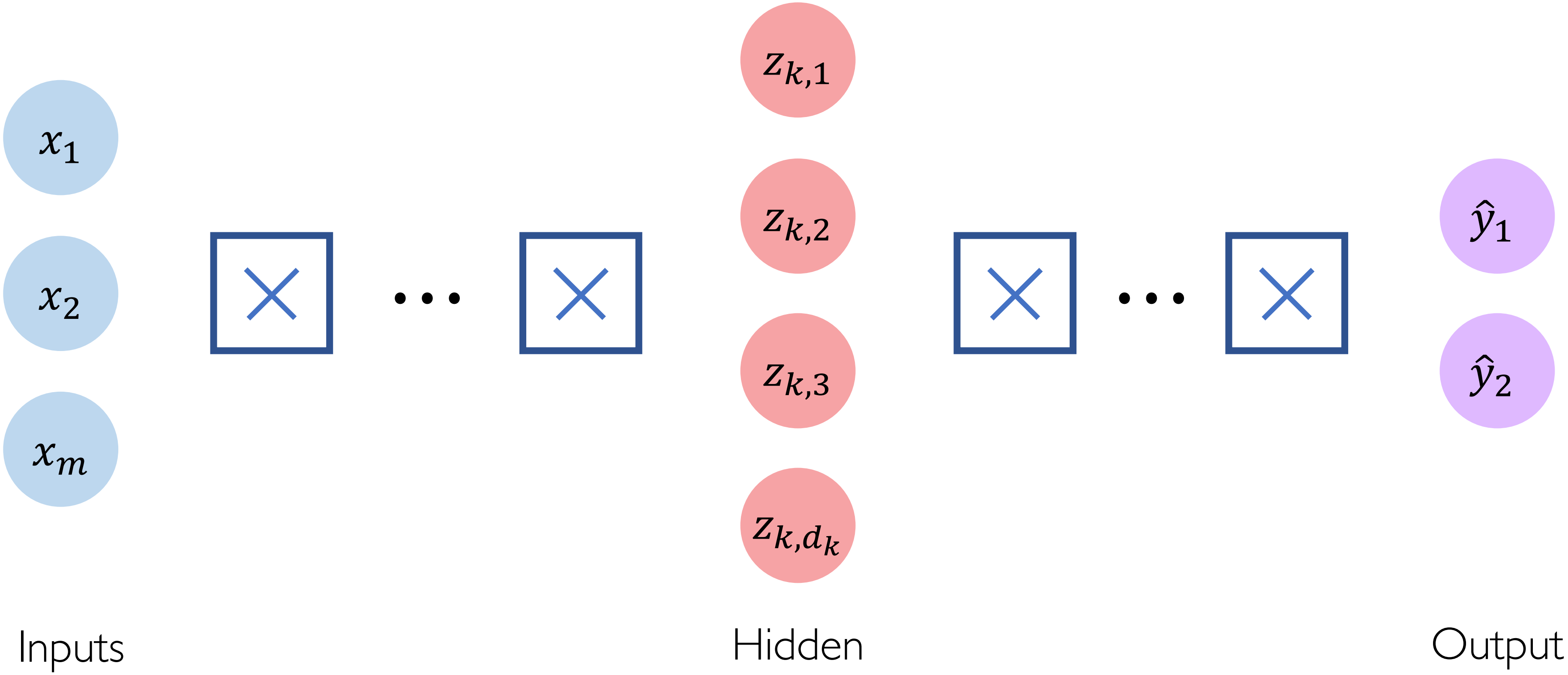
Multi Output Perceptron

```
from tf.keras.layers import *

inputs = Inputs(m)
hidden = Dense(d₁)(inputs)
outputs = Dense(2)(hidden)
model = Model(inputs, outputs)
```



Deep Neural Network



$$z_{k,i} = w_{0,i}^{(k)} + \sum_{j=1}^{d_{k-1}} g(z_{k-1,j})\, w_{j,i}^{(k)}$$

Applying Neural Networks

Example Problem

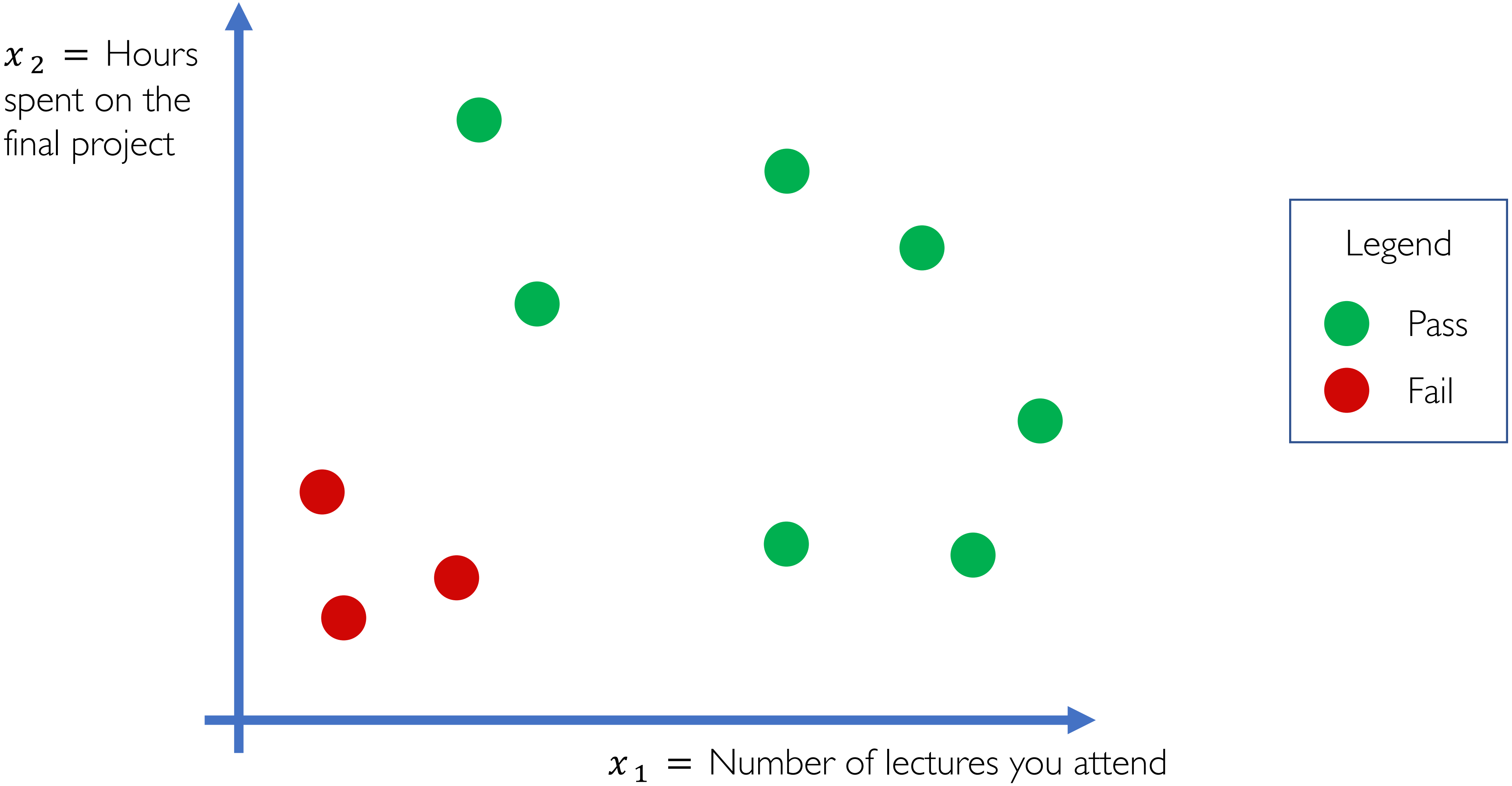
Will I pass this class?

Let's start with a simple two feature model

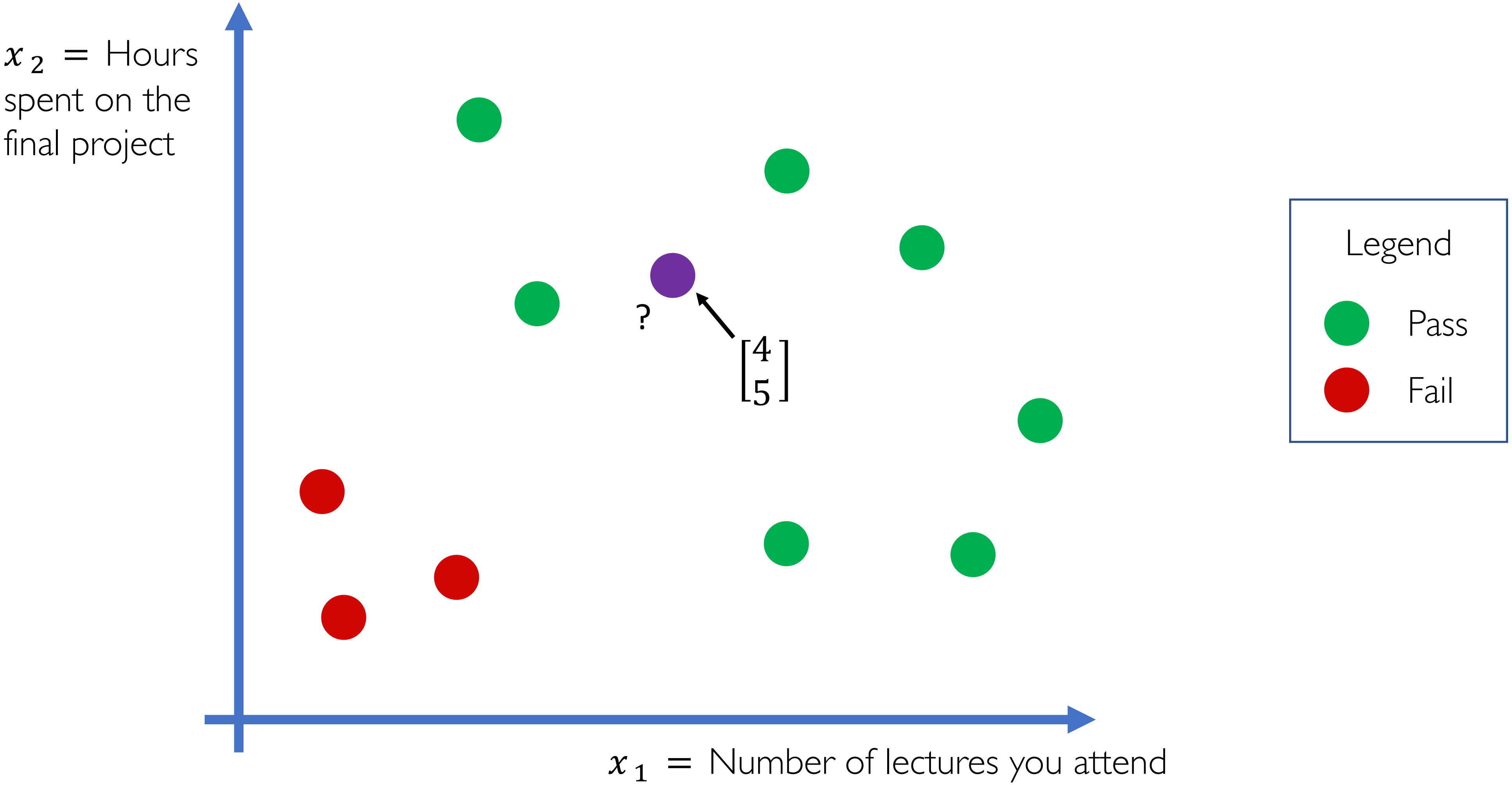
x_1 = Number of lectures you attend

x_2 = Hours spent on the final project

Example Problem: Will I pass this class?

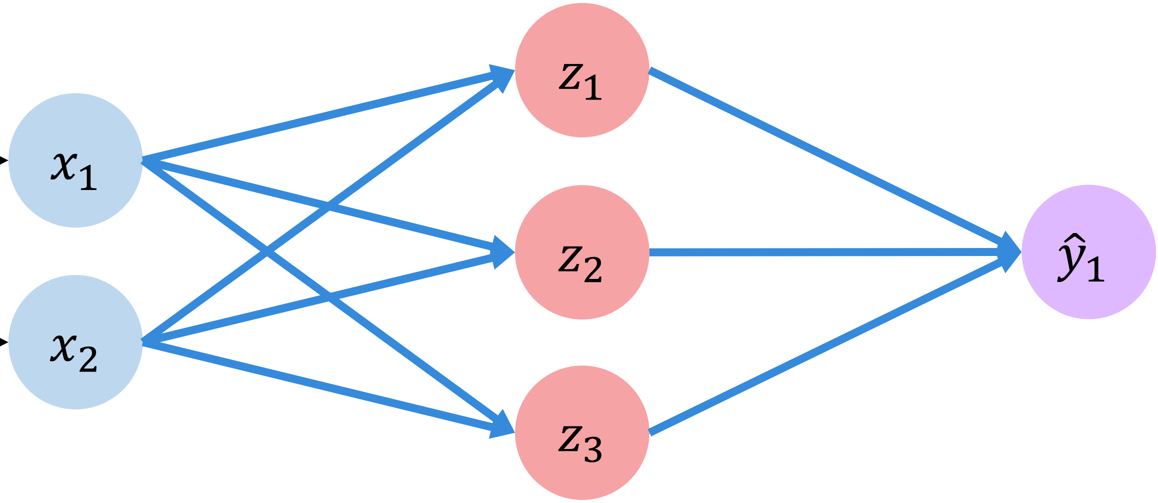


Example Problem: Will I pass this class?



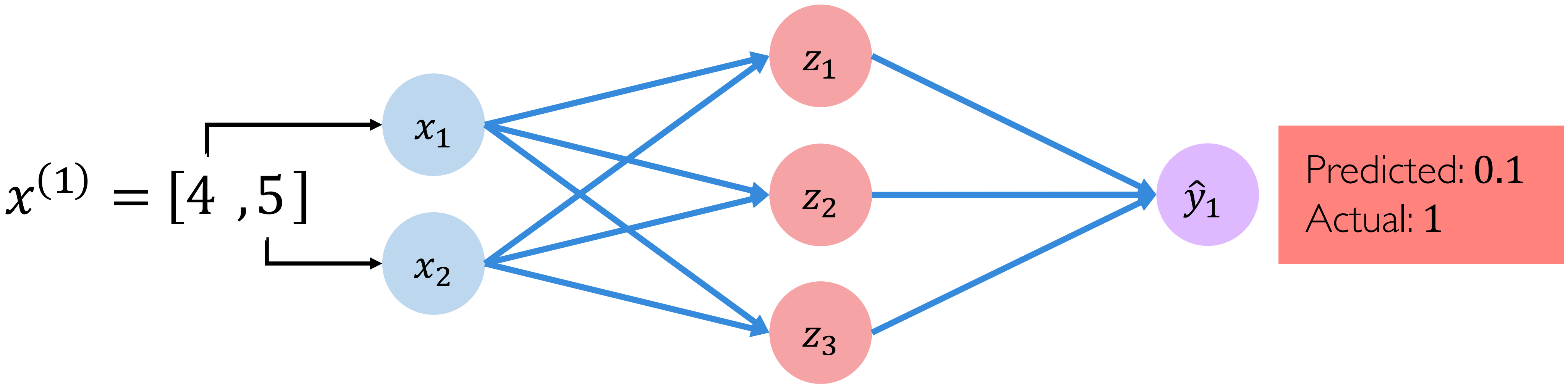
Example Problem: Will I pass this class?

$$x^{(1)} = [4\ ,5]$$



Predicted: 0.1

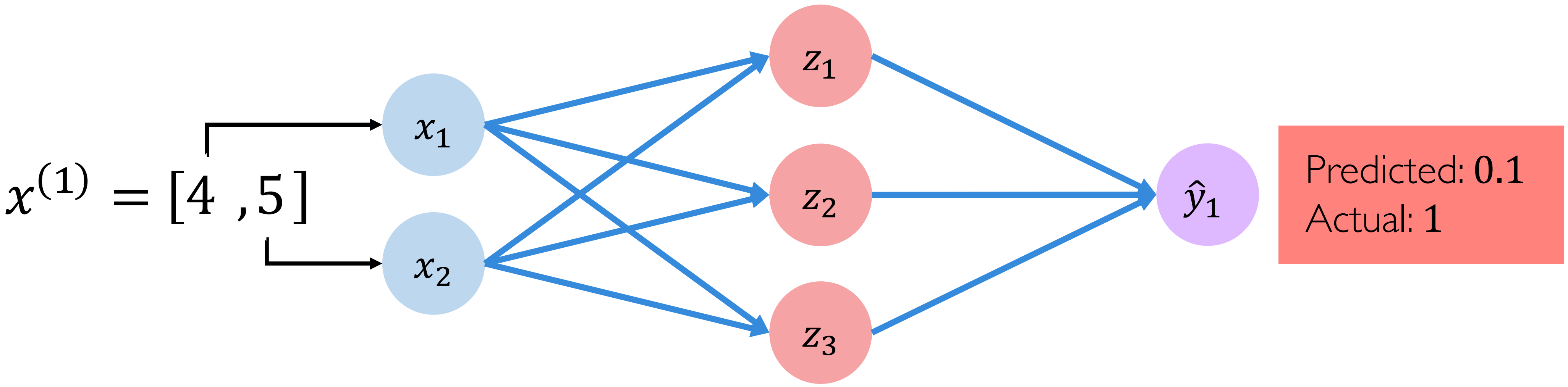
Example Problem: Will I pass this class?



Quantifying Loss

量化损失

*The **loss** of our network measures the cost incurred from incorrect predictions*



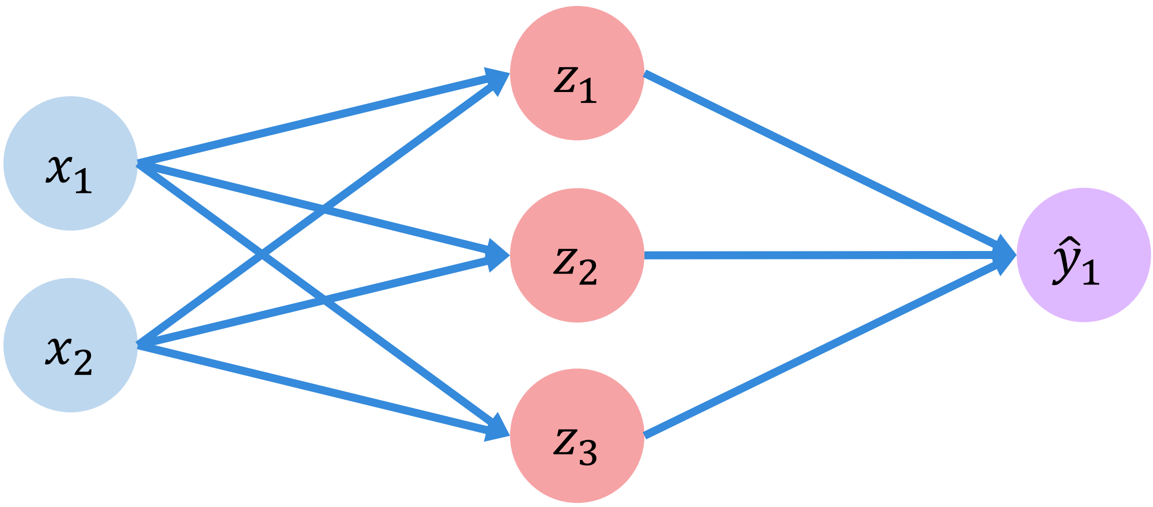
$$\mathcal{L}\left(\underbrace{f\left(x^{(i)}; \boldsymbol{W}\right)}_{\text{Predicted}}, \underbrace{y^{(i)}}_{\text{Actual}}\right)$$

Empirical Loss

经验损失

The ***empirical loss*** *measures the total loss over our entire dataset*

$$\boldsymbol{X} = \begin{bmatrix} 4, & 5 \\ 2, & 1 \\ 5, & 8 \\ \vdots & \vdots \end{bmatrix}$$



$$\begin{array}{cc} f(x) & y \\ \begin{bmatrix} 0.1 \\ 0.8 \\ 0.6 \\ \vdots \end{bmatrix} & \begin{bmatrix} 1 \\ 0 \\ 1 \\ \vdots \end{bmatrix} \end{array}$$

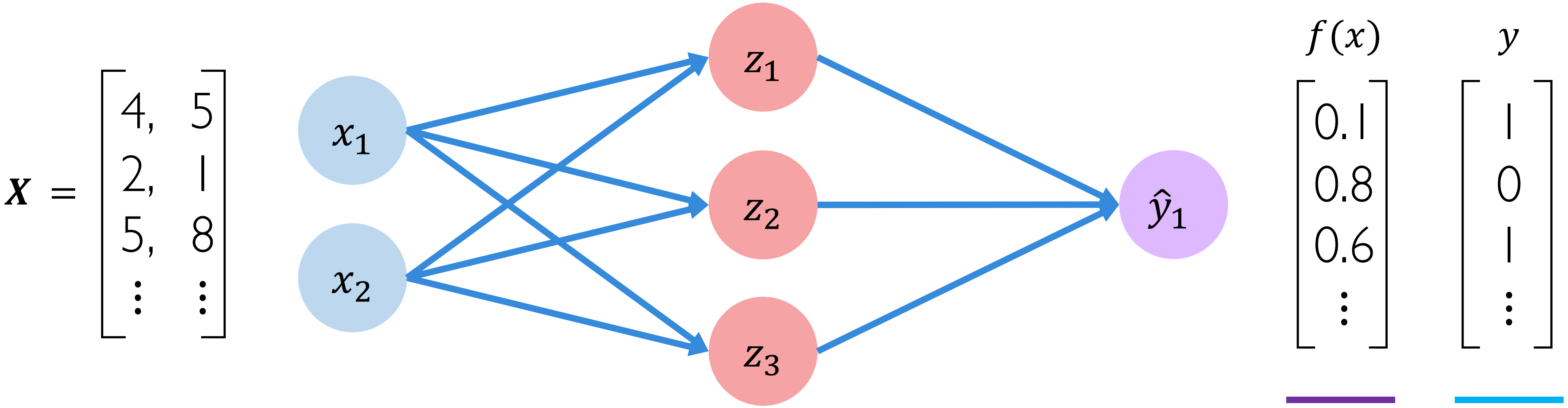
$$\boldsymbol{J}(\boldsymbol{W}) = \frac{1}{n}\sum_{i=1}^{n} \mathcal{L}\Big(\underbrace{f\big(x^{(i)}; \boldsymbol{W}\big)}_{\text{Predicted}}, \underbrace{y^{(i)}}_{\text{Actual}}\Big)$$

Also known as:
- Objective function
- Cost function
- Empirical Risk

Binary Cross Entropy Loss

二元交叉熵损失——输出为概率

Cross entropy loss *can be used with models that output a probability between 0 and 1*



$$J(\boldsymbol{W}) = \frac{1}{n}\sum_{i=1}^{n} \underbrace{y^{(i)}}_{\text{Actual}} \log\Big(\underbrace{f\big(x^{(i)};\boldsymbol{W}\big)}_{\text{Predicted}}\Big) + \big(1-\underbrace{y^{(i)}}_{\text{Actual}}\big)\log\Big(1-\underbrace{f\big(x^{(i)};\boldsymbol{W}\big)}_{\text{Predicted}}\Big)$$

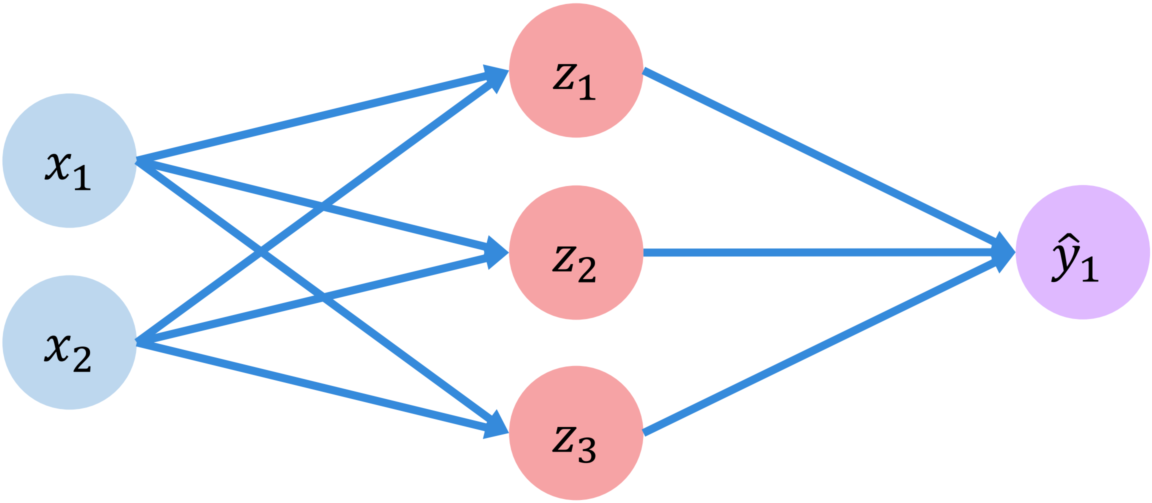
```
loss = tf.reduce_mean( tf.nn.softmax_cross_entropy_with_logits(model.y, model.pred) )
```

Mean Squared Error Loss

均方误差损失——回归模型、输出为连续数字

Mean squared error loss *can be used with regression models that output continuous real numbers*

$$\boldsymbol{X} = \begin{bmatrix} 4, & 5 \\ 2, & 1 \\ 5, & 8 \\ \vdots & \vdots \end{bmatrix}$$



$$\begin{array}{cc} f(x) & y \\ \begin{bmatrix} 30 \\ 80 \\ 85 \\ \vdots \end{bmatrix} & \begin{bmatrix} 90 \\ 20 \\ 95 \\ \vdots \end{bmatrix} \end{array}$$

Final Grades (percentage)

$$J(\boldsymbol{W}) = \frac{1}{n} \sum_{i=1}^{n} \left(\underbrace{y^{(i)}}_{\text{Actual}} - \underbrace{f\left(x^{(i)}; \boldsymbol{W}\right)}_{\text{Predicted}} \right)^2$$

```
loss = tf.reduce_mean( tf.square(tf.subtract(model.y, model.pred) )
```

Training Neural Networks

Loss Optimization

*We want to find the network weights that **achieve the lowest loss***

$$\boldsymbol{W}^* = \underset{\boldsymbol{W}}{\operatorname{argmin}} \frac{1}{n} \sum_{i=1}^{n} \mathcal{L}\left(f\left(x^{(i)}; \boldsymbol{W}\right), y^{(i)}\right)$$

$$\boldsymbol{W}^* = \underset{\boldsymbol{W}}{\operatorname{argmin}} \, J(\boldsymbol{W})$$

Loss Optimization

We want to find the network weights that ***achieve the lowest loss***

$$\boldsymbol{W}^* = \underset{\boldsymbol{W}}{\operatorname{argmin}} \frac{1}{n} \sum_{i=1}^{n} \mathcal{L}\left(f\left(x^{(i)}; \boldsymbol{W}\right), y^{(i)}\right)$$

$$\boldsymbol{W}^* = \underset{\boldsymbol{W}}{\operatorname{argmin}}\, J(\boldsymbol{W})$$

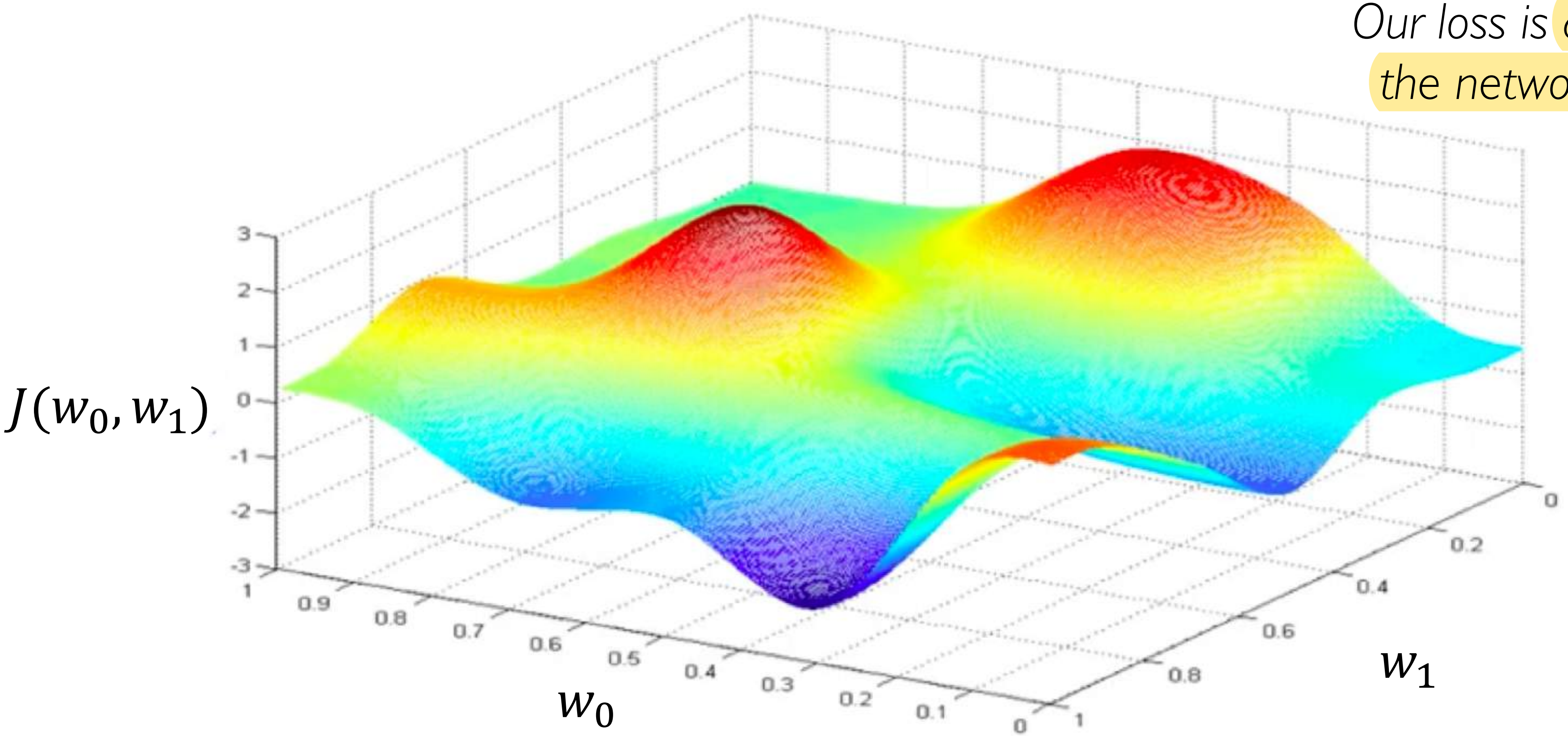
Remember:

$$\boldsymbol{W} = \{\boldsymbol{W}^{(0)}, \boldsymbol{W}^{(1)}, \cdots\}$$

Loss Optimization

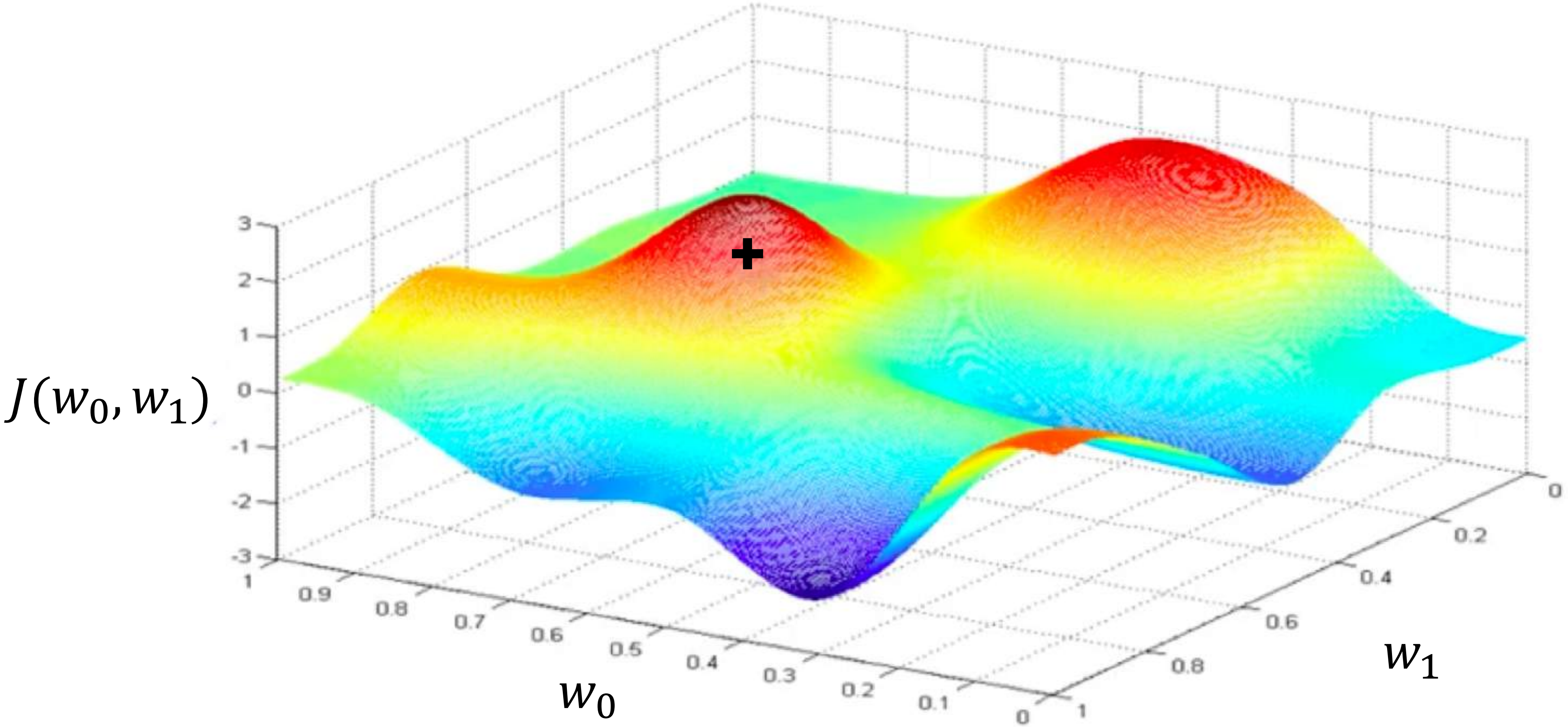
$$\boldsymbol{W}^* = \underset{\boldsymbol{W}}{\operatorname{argmin}} J(\boldsymbol{W})$$

Remember:
Our loss is a function of the network weights!



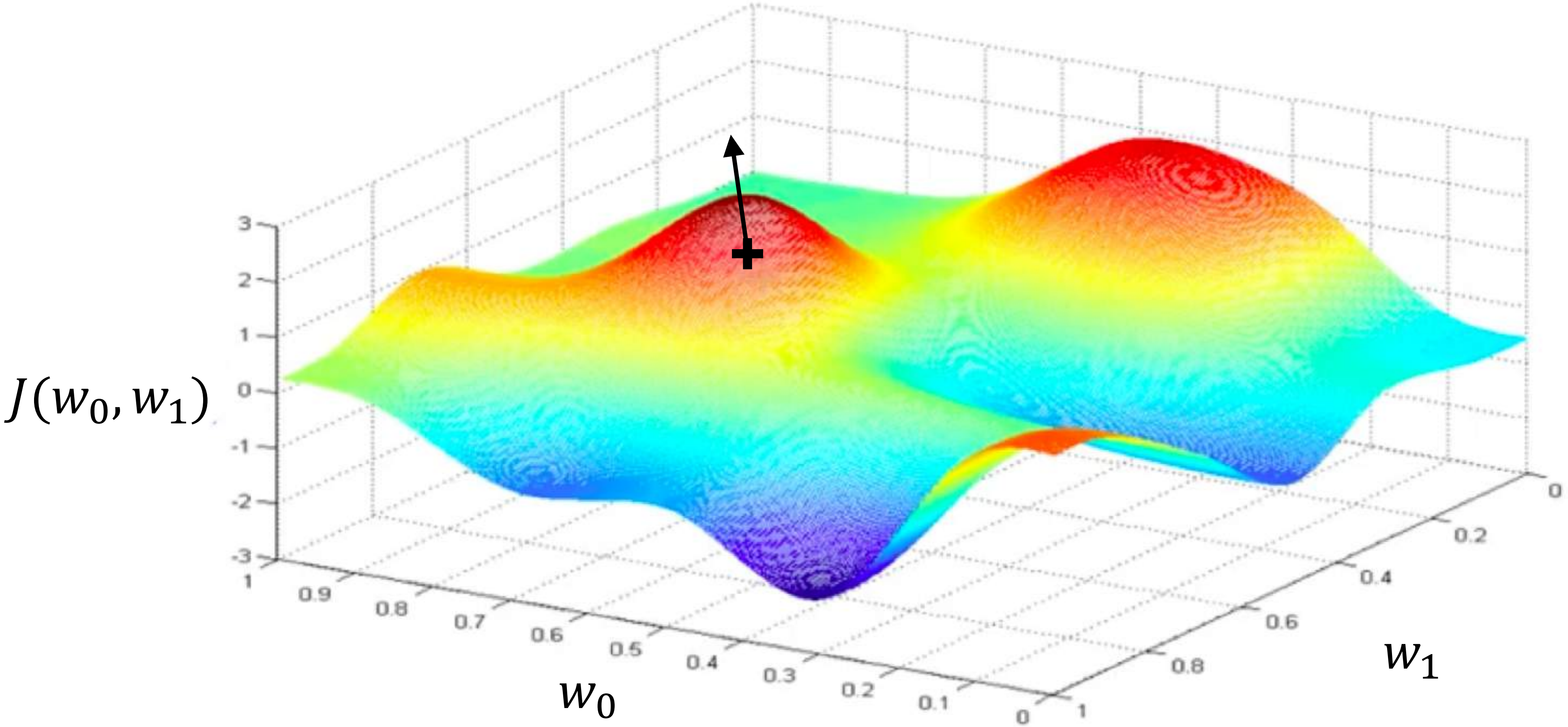
Loss Optimization

Randomly pick an initial (w_0, w_1)



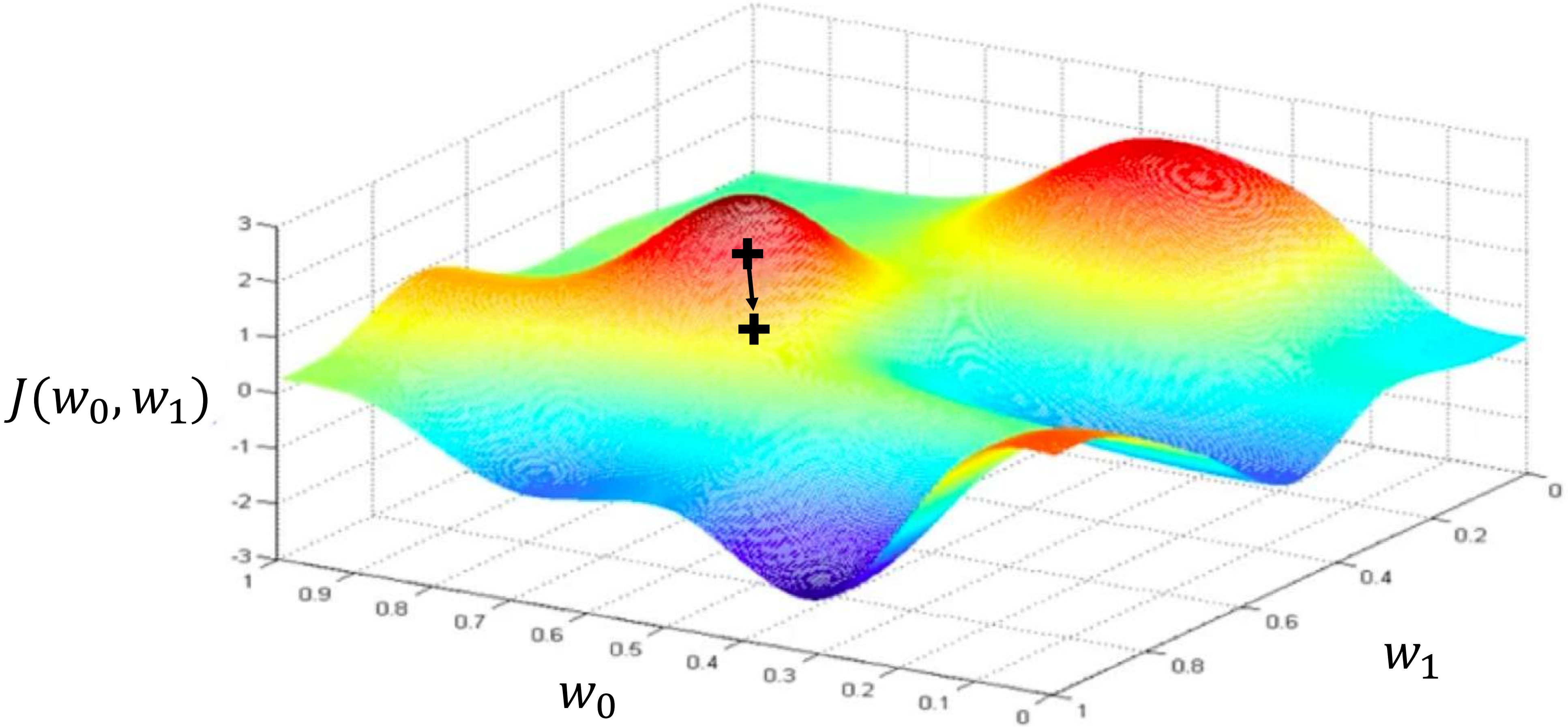
Loss Optimization

Compute gradient, $\frac{\partial J(\boldsymbol{W})}{\partial \boldsymbol{W}}$



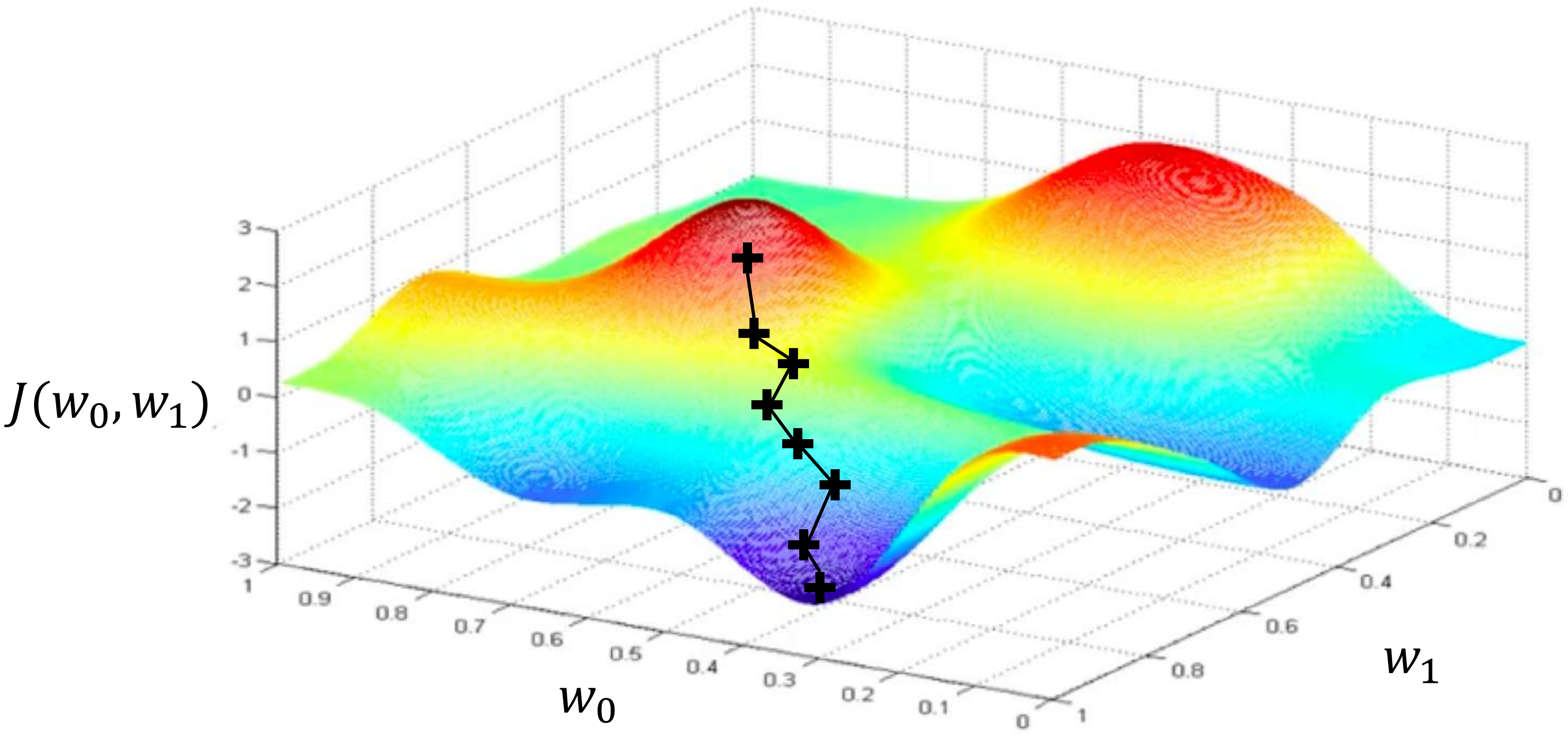
Loss Optimization

Take small step in opposite direction of gradient



Gradient Descent

Repeat until convergence



Gradient Descent

Algorithm

1. Initialize weights randomly $\sim\mathcal{N}(0, \sigma^2)$
2. Loop until convergence:
3. Compute gradient, $\frac{\partial J(\boldsymbol{W})}{\partial \boldsymbol{W}}$
4. Update weights, $\boldsymbol{W} \leftarrow \boldsymbol{W} - \eta \frac{\partial J(\boldsymbol{W})}{\partial \boldsymbol{W}}$
5. Return weights

```
weights = tf.random_normal(shape, stddev=sigma)
```

```
grads = tf.gradients(ys=loss, xs=weights)
```

```
weights_new = weights.assign(weights - lr * grads)
```

Gradient Descent

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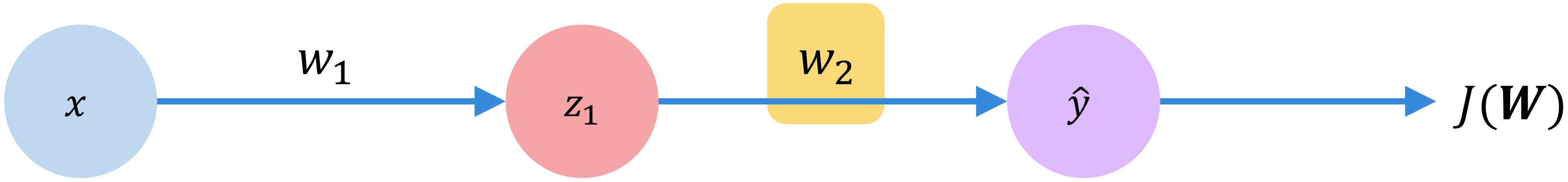
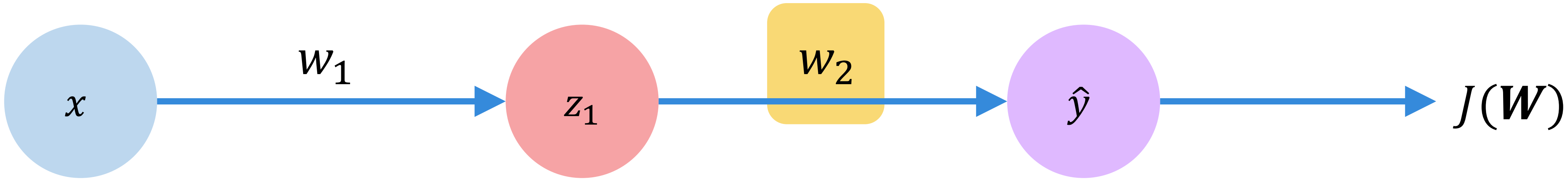
Computing Gradients: Backpropagation

反向传播



How does a small change in one weight (ex. $\boldsymbol{w_2}$) affect the final loss $\boldsymbol{J(W)}$?

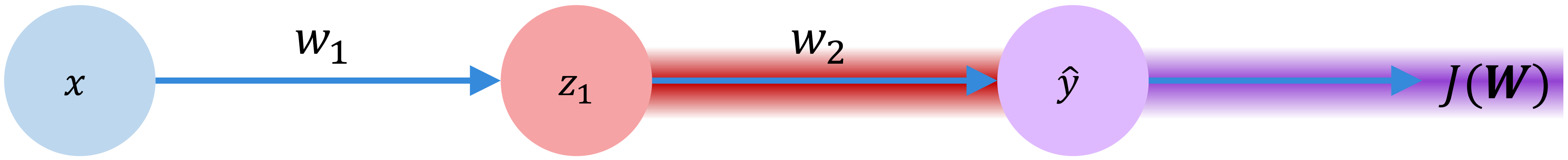
Computing Gradients: Backpropagation



$$\frac{\partial J(\boldsymbol{W})}{\partial \boxed{w_2}} =$$

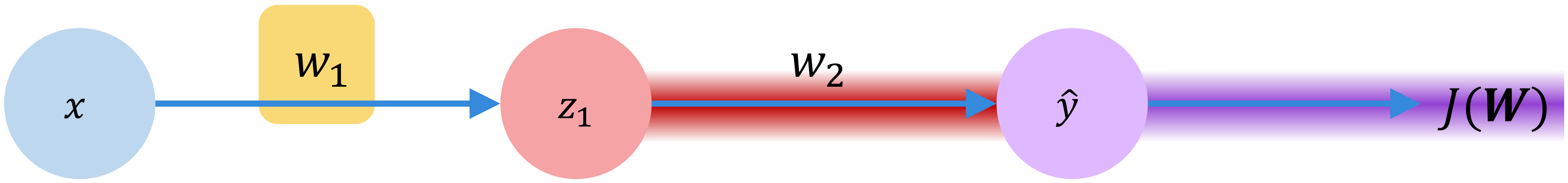
Let's use the chain rule!

Computing Gradients: Backpropagation



$$\frac{\partial J(\boldsymbol{W})}{\partial w_2} = \frac{\partial J(\boldsymbol{W})}{\partial \hat{y}} * \frac{\partial \hat{y}}{\partial w_2}$$

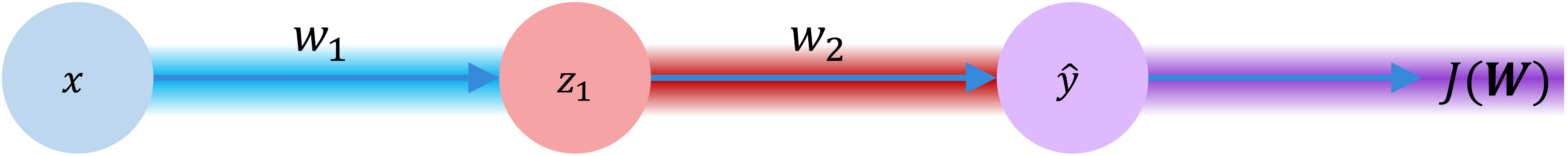
Computing Gradients: Backpropagation



$$\frac{\partial J(\boldsymbol{W})}{\partial w_1} = \frac{\partial J(\boldsymbol{W})}{\partial \hat{y}} * \frac{\partial \hat{y}}{\partial w_1}$$

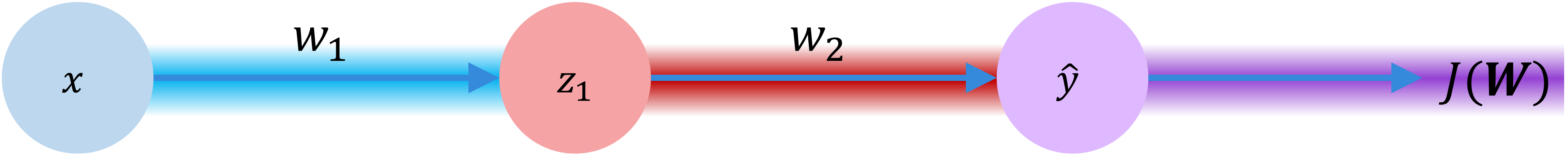
Apply chain rule! Apply chain rule!

Computing Gradients: Backpropagation



$$\frac{\partial J(\boldsymbol{W})}{\partial w_1} = \frac{\partial J(\boldsymbol{W})}{\partial \hat{y}} * \frac{\partial \hat{y}}{\partial z_1} * \frac{\partial z_1}{\partial w_1}$$

Computing Gradients: Backpropagation

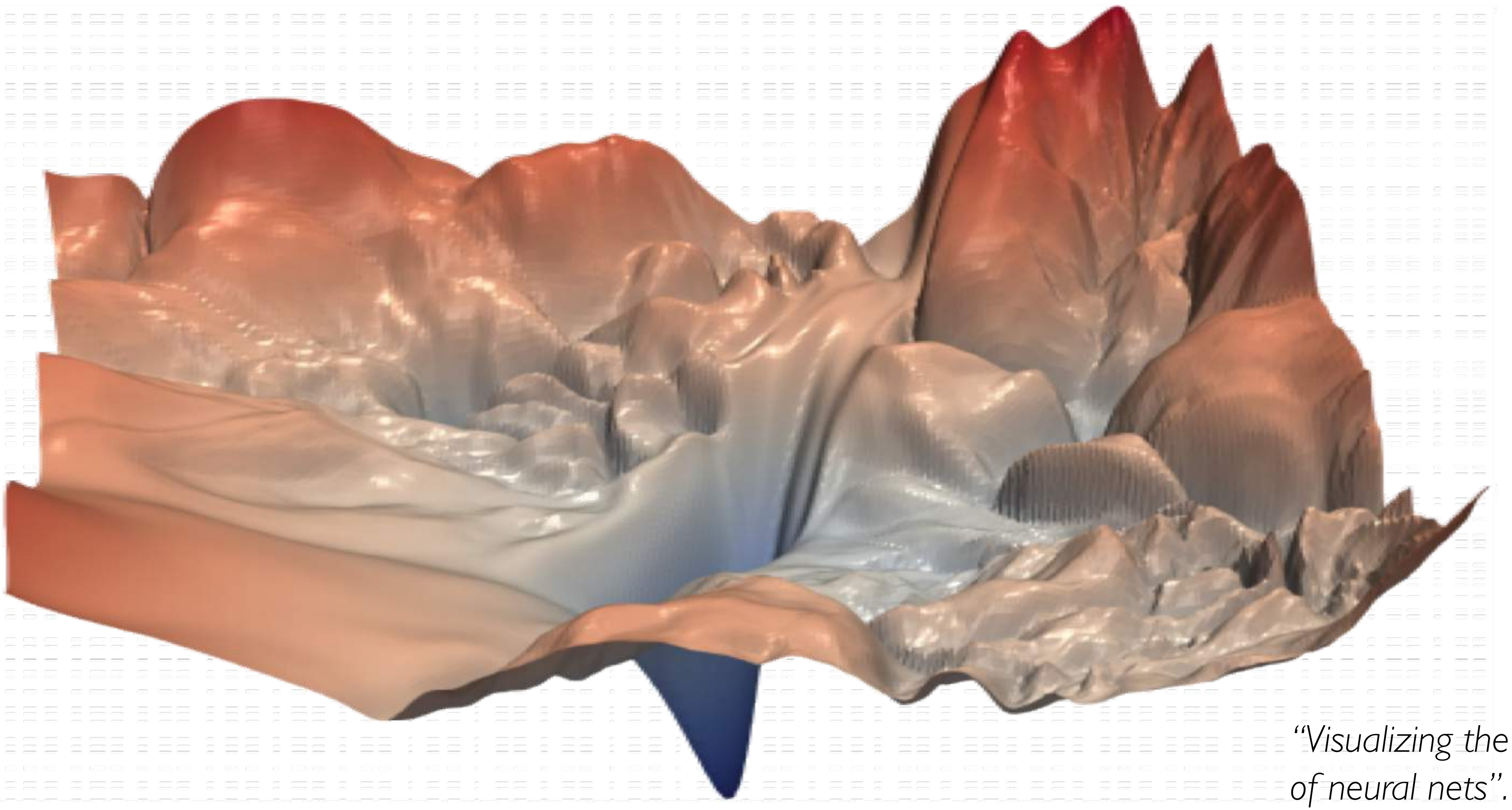


$$\frac{\partial J(\boldsymbol{W})}{\partial w_1} = \frac{\partial J(\boldsymbol{W})}{\partial \hat{y}} * \frac{\partial \hat{y}}{\partial z_1} * \frac{\partial z_1}{\partial w_1}$$

Repeat this for ***every weight in the network*** *using gradients from later layers*

Neural Networks in Practice: Optimization

Training Neural Networks is Difficult



"Visualizing the loss landscape of neural nets". Dec 2017.

Loss Functions Can Be Difficult to Optimize

Remember:

Optimization through gradient descent

$$\boldsymbol{W} \leftarrow \boldsymbol{W} - \eta \frac{\partial J(\boldsymbol{W})}{\partial \boldsymbol{W}}$$

Loss Functions Can Be Difficult to Optimize

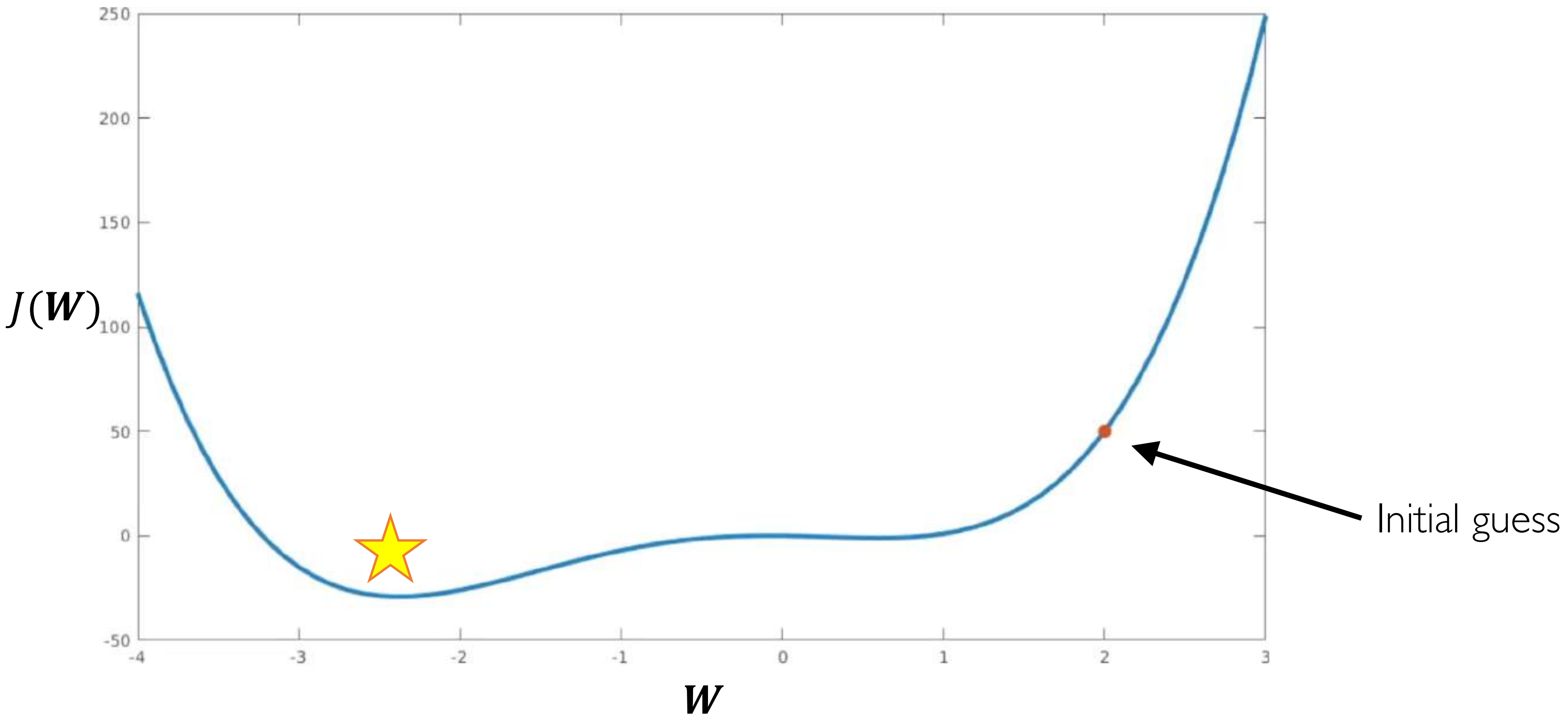
Remember:
Optimization through gradient descent

$$\boldsymbol{W} \leftarrow \boldsymbol{W} - \boxed{\eta} \frac{\partial J(\boldsymbol{W})}{\partial \boldsymbol{W}}$$

How can we set the
learning rate?

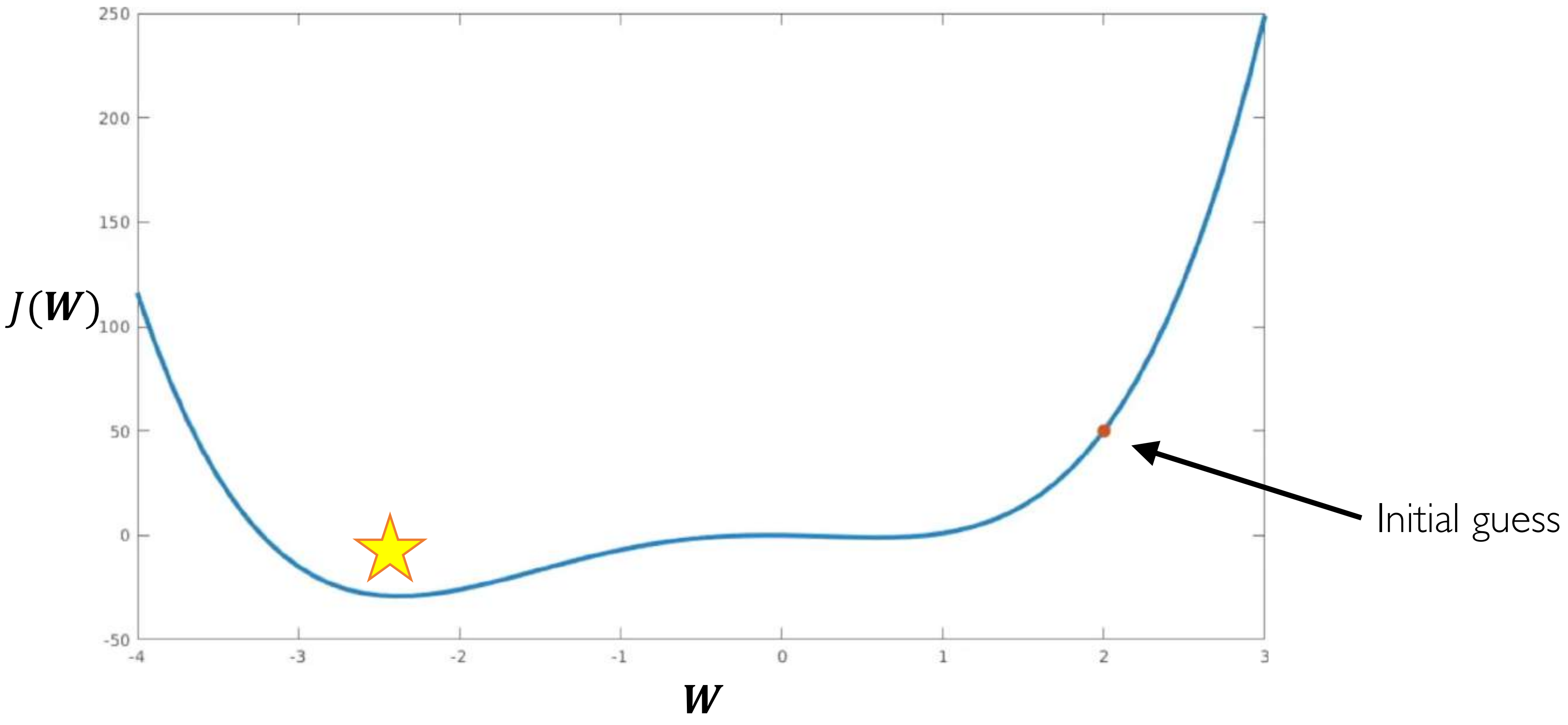
Setting the Learning Rate

Small learning rate *converges slowly and gets stuck in false local minima*



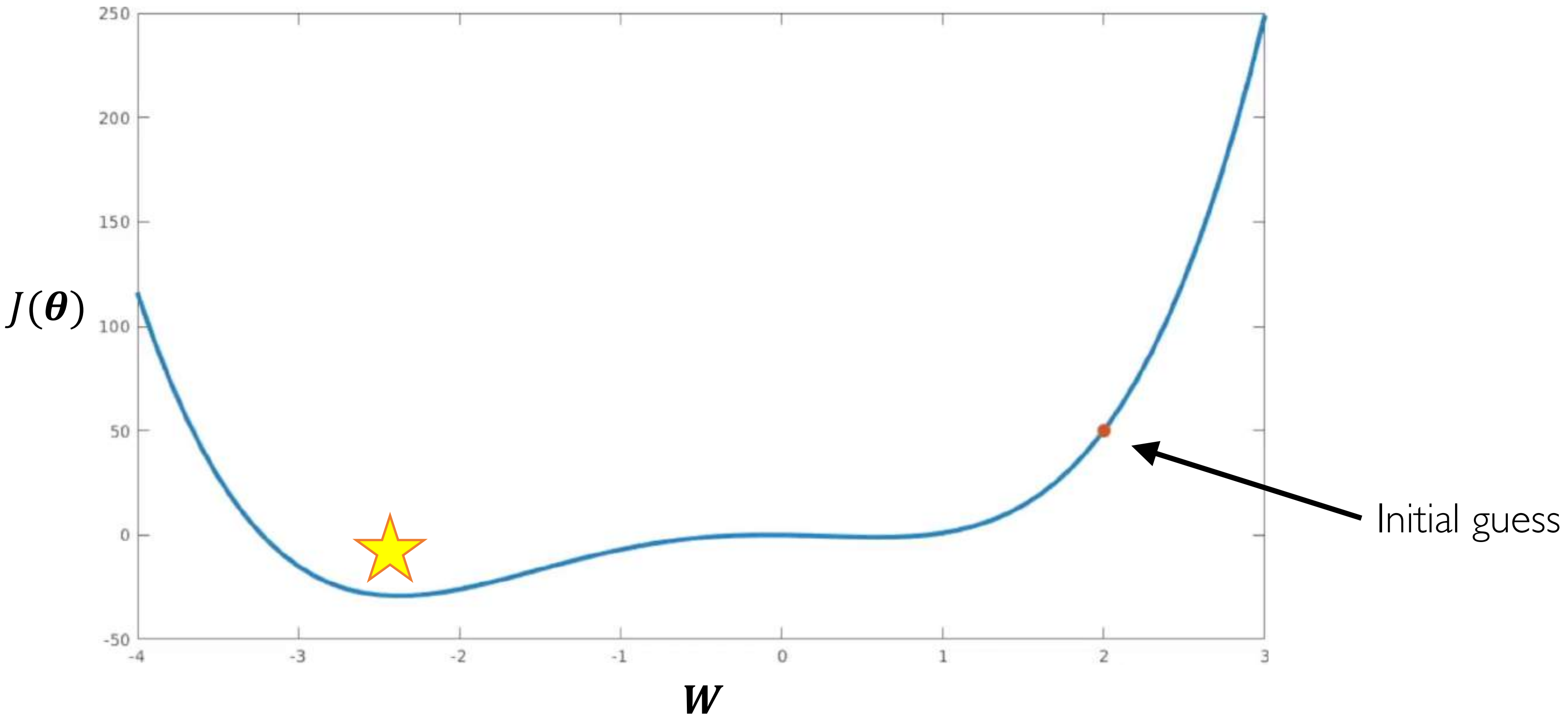
Setting the Learning Rate

Large learning rates *overshoot, become unstable and diverge*



Setting the Learning Rate

Stable learning rates *converge smoothly and avoid local minima*



How to deal with this?

Idea 1:

Try lots of different learning rates and see what works "just right"

How to deal with this?

Idea 1:

Try lots of different learning rates and see what works "just right"

Idea 2:

Do something smarter!

Design an adaptive learning rate that "adapts" to the landscape

Adaptive Learning Rates

- Learning rates are no longer fixed
- Can be made larger or smaller depending on:
  - how large gradient is
  - how fast learning is happening
  - size of particular weights
  - etc...

Adaptive Learning Rate Algorithms

- Momentum — `tf.train.MomentumOptimizer` — Qian et al. "On the momentum term in gradient descent learning algorithms." 1999.
- Adagrad — `tf.train.AdagradOptimizer` — Duchi et al. "Adaptive Subgradient Methods for Online Learning and Stochastic Optimization." 2011.
- Adadelta — `tf.train.AdadeltaOptimizer` — Zeiler et al. "ADADELTA: An Adaptive Learning Rate Method." 2012.
- Adam — `tf.train.AdamOptimizer` — Kingma et al. "Adam: A Method for Stochastic Optimization." 2014.
- RMSProp — `tf.train.RMSPropOptimizer`

Additional details: http://ruder.io/optimizing-gradient-descent/

Neural Networks in Practice: Mini-batches

Gradient Descent

Algorithm

1. Initialize weights randomly $\sim\mathcal{N}(0, \sigma^2)$
2. Loop until convergence:
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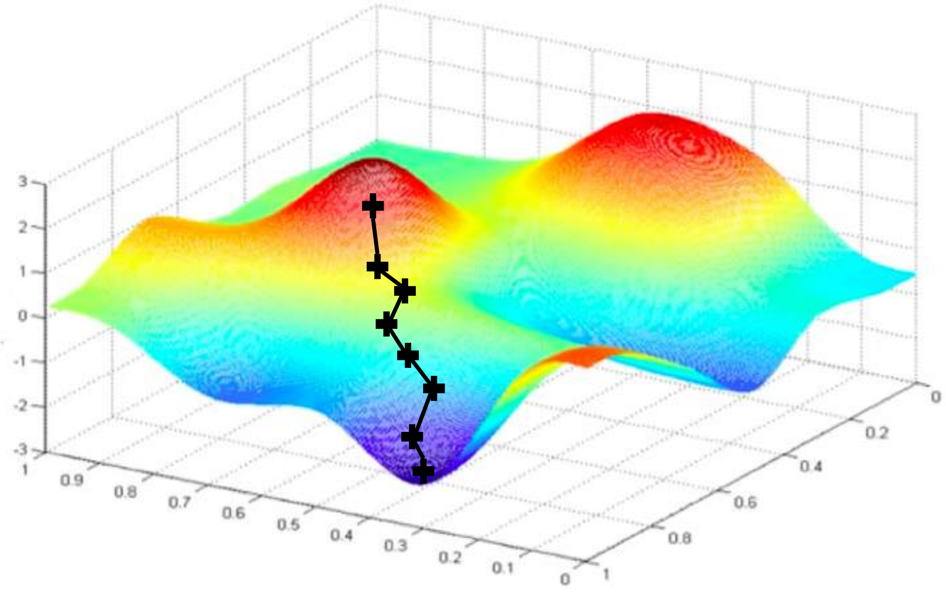
5. Return weights



Gradient Descent

Algorithm

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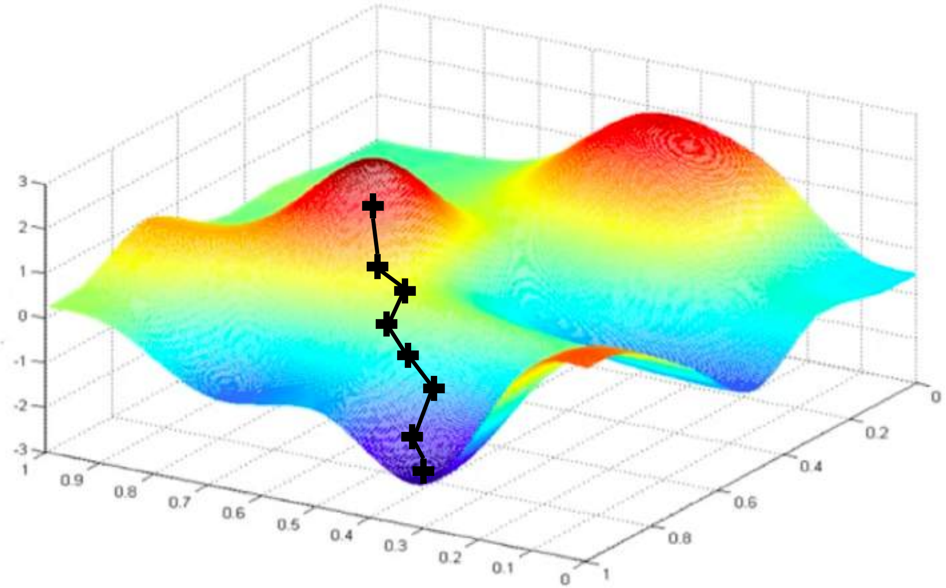
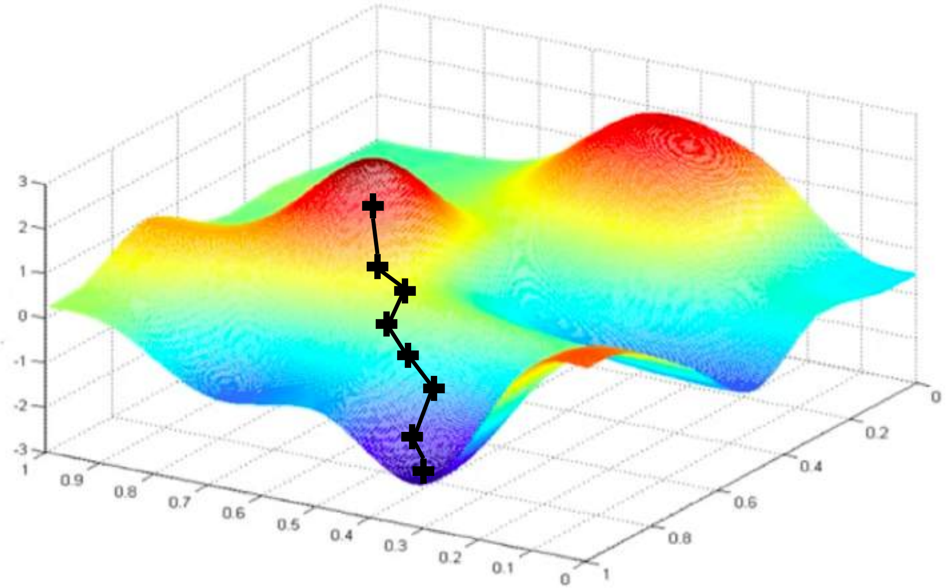
Can be very computational to compute!



Stochastic Gradient Descent

Algorithm

1. Initialize weights randomly $\sim\mathcal{N}(0, \sigma^2)$
2. Loop until convergence:
3. Pick single data point $\boldsymbol{i}$
4. Compute gradient, $\frac{\partial J_i(\boldsymbol{W})}{\partial \boldsymbol{W}}$
5. Update weights, $\boldsymbol{W} \leftarrow \boldsymbol{W} - \eta \frac{\partial J(\boldsymbol{W})}{\partial \boldsymbol{W}}$
6. Return weights



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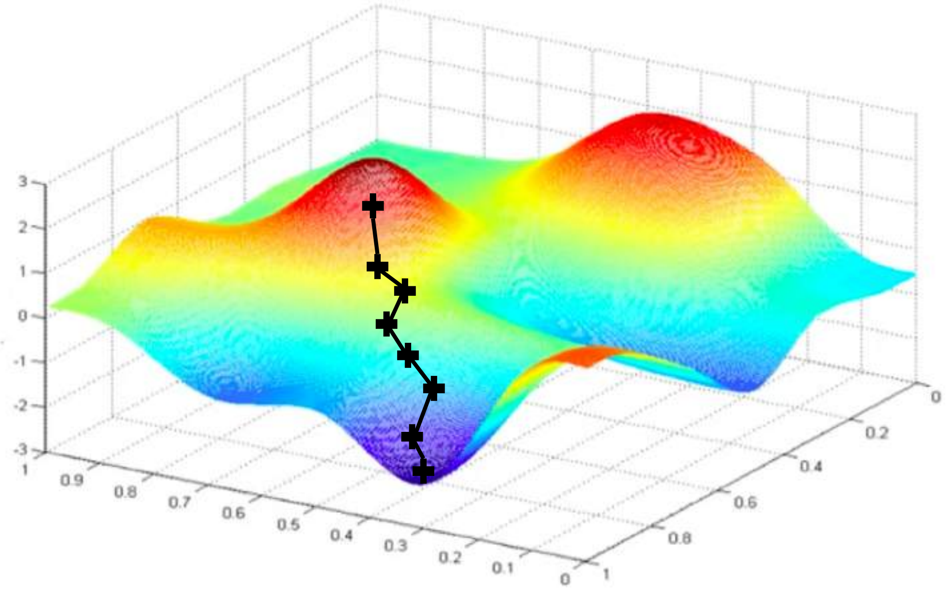

Easy to compute but
very noisy
(stochastic)!

Stochastic Gradient Descent

Algorithm

1. Initialize weights randomly $\sim\mathcal{N}(0, \sigma^2)$
2. Loop until convergence:
3. Pick batch of B data points
4. Compute gradient, $\frac{\partial J(\boldsymbol{W})}{\partial \boldsymbol{W}} = \frac{1}{B}\sum_{k=1}^{B} \frac{\partial J_k(\boldsymbol{W})}{\partial \boldsymbol{W}}$
5. Update weights, $\boldsymbol{W} \leftarrow \boldsymbol{W} - \eta \frac{\partial J(\boldsymbol{W})}{\partial \boldsymbol{W}}$
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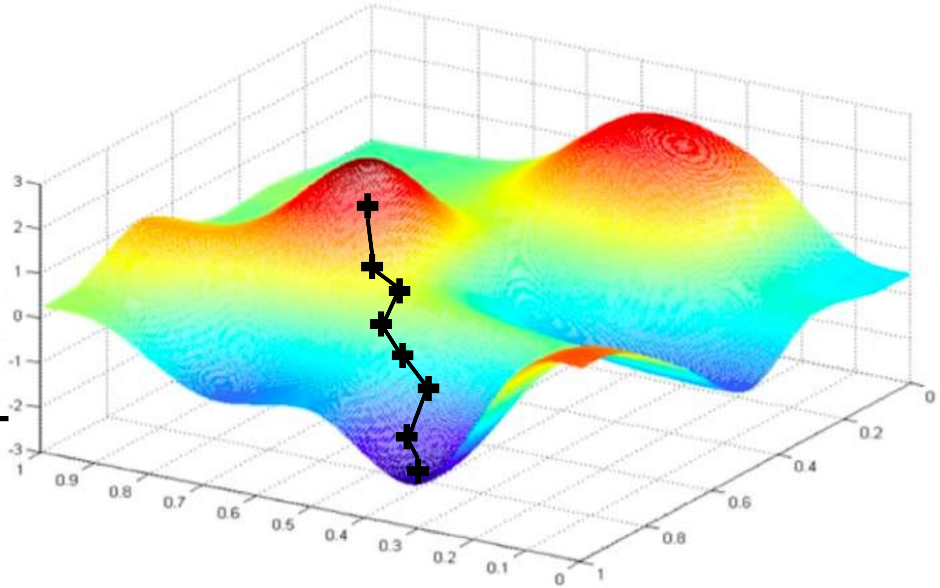

Stochastic Gradient Descent

当每次是对整个训练集进行梯度下降的时候，就是 batch 梯度下降，
当每次只对一个样本进行梯度下降的时候，是 stochastic 梯度下降，
当每次处理样本的个数在上面二者之间，就是 mini batch 梯度下降。

Algorithm

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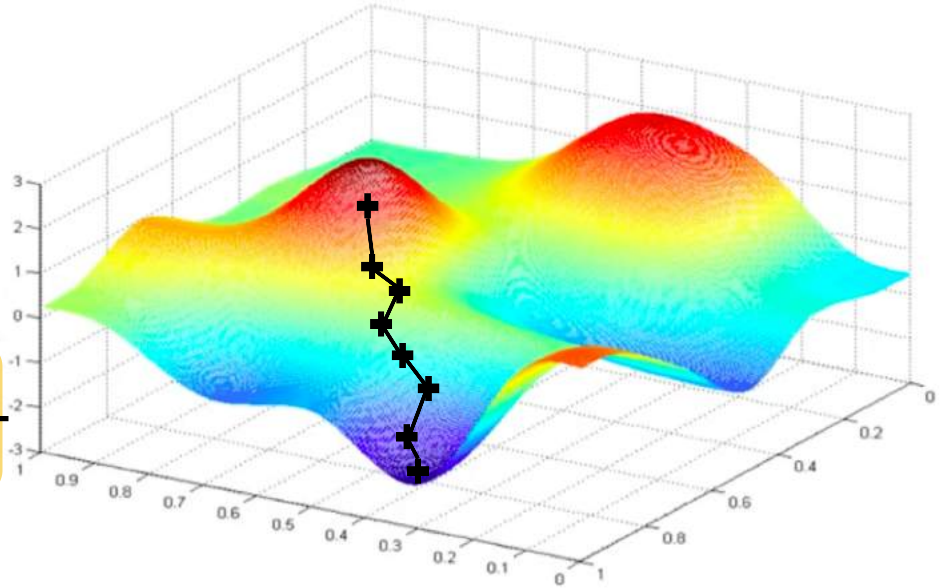

Fast to compute and a much better estimate of the true gradient!

Mini-batches while training

More accurate estimation of gradient

Smoother convergence

Allows for larger learning rates

Mini-batches while training

More accurate estimation of gradient

Smoother convergence

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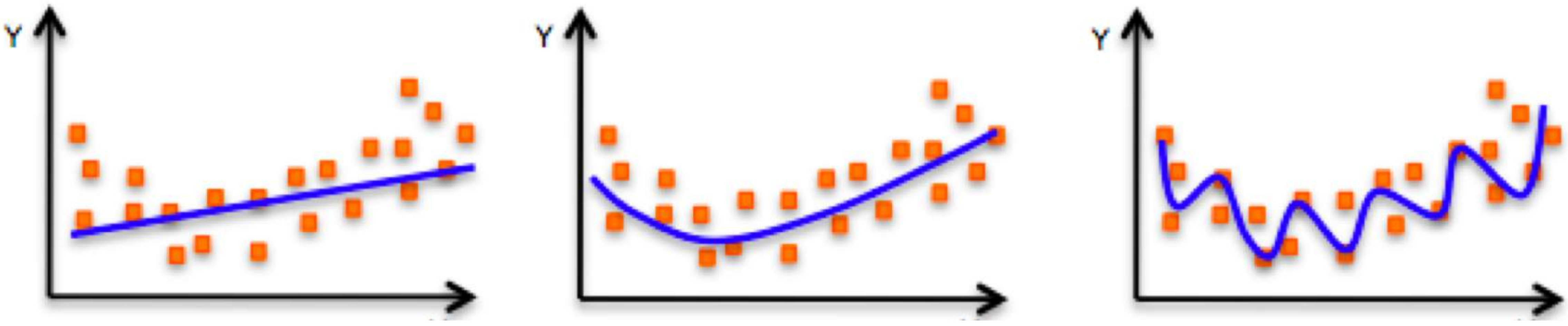
Mini-batches lead to fast training!

Can parallelize computation + achieve significant speed increases on GPU's

Neural Networks in Practice: Overfitting

The Problem of Overfitting



Underfitting
Model does not have capacity to fully learn the data

Ideal fit

Overfitting
Too complex, extra parameters, does not generalize well

Regularization

What is it?

Technique that constrains our optimization problem to discourage complex models

Regularization

正则化，用于防止模型出现过拟合的现象。
方法有：Dropout和Early Stopping

What is it?

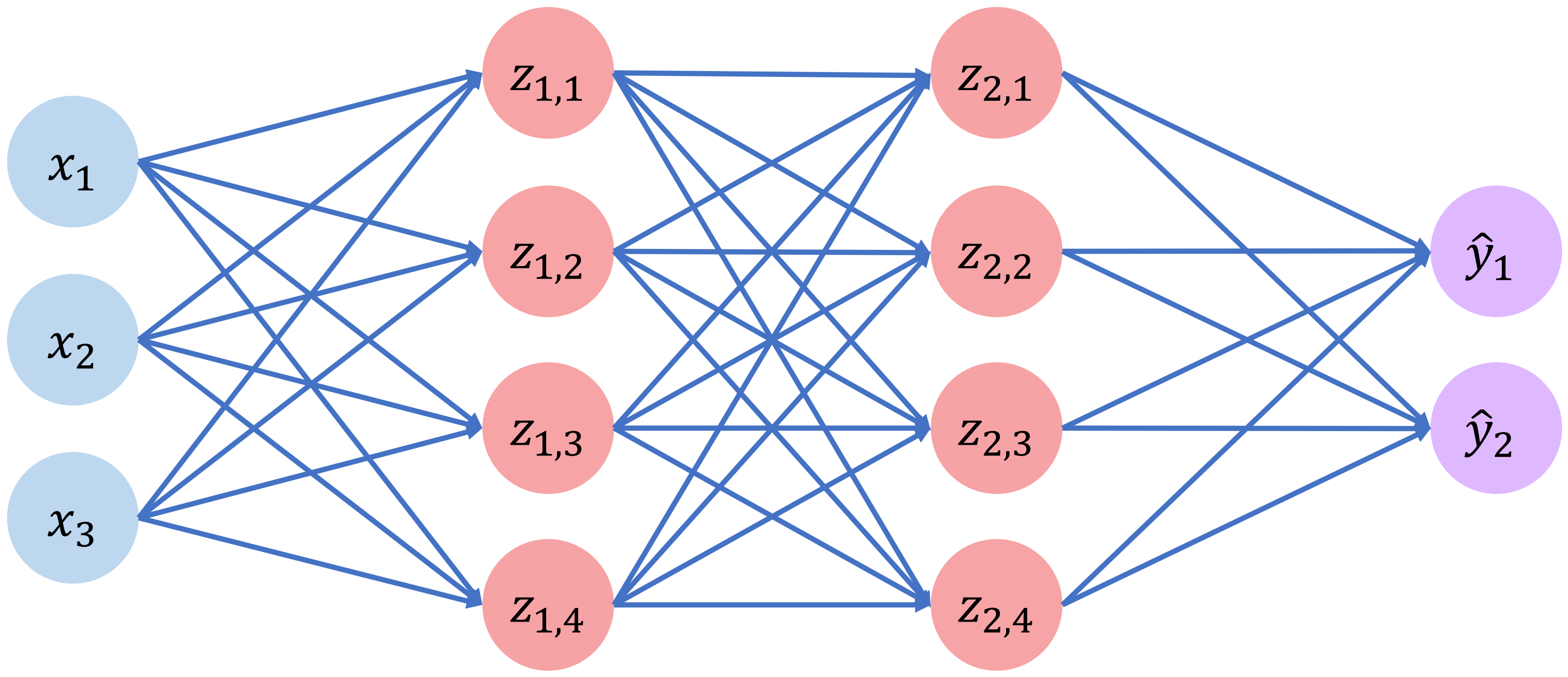
Technique that constrains our optimization problem to discourage complex models

Why do we need it?

Improve generalization of our model on unseen data

Regularization 1: Dropout

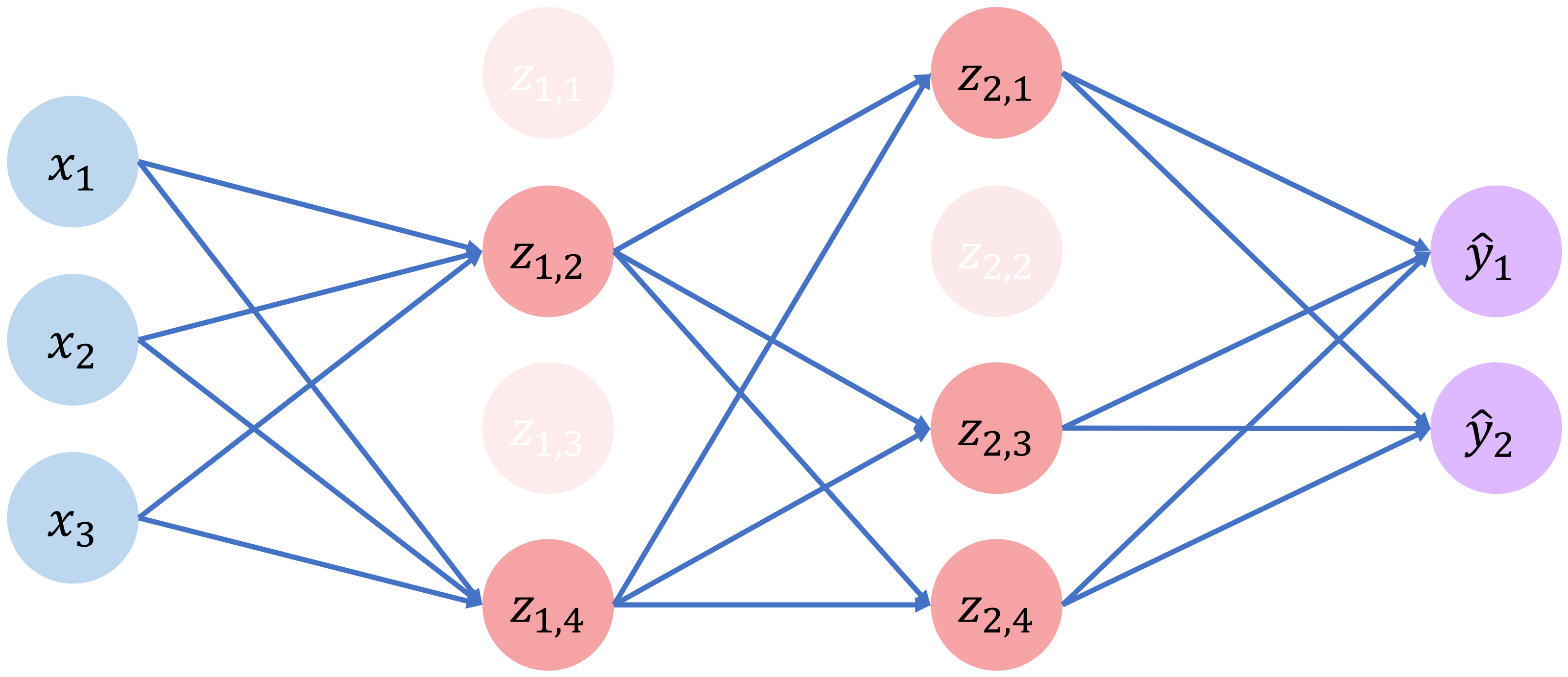
- During training, randomly set some activations to 0



Regularization 1: Dropout

- During training, randomly set some activations to 0
  - Typically 'drop' 50% of activations in layer
  - Forces network to not rely on any 1 node

```
tf.keras.layers.Dropout(p=0.5)
```



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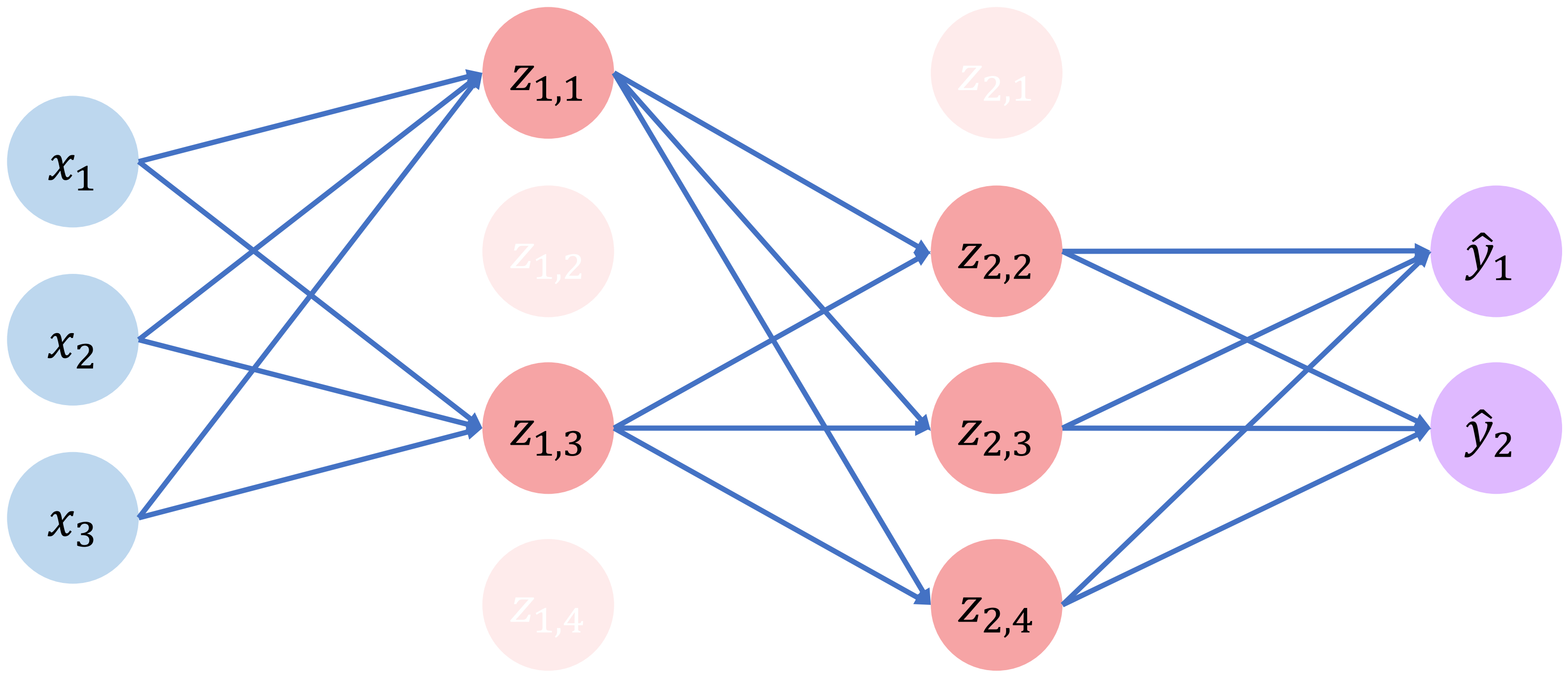

Regularization 2: Early Stopping

- Stop training before we have a chance to overfit

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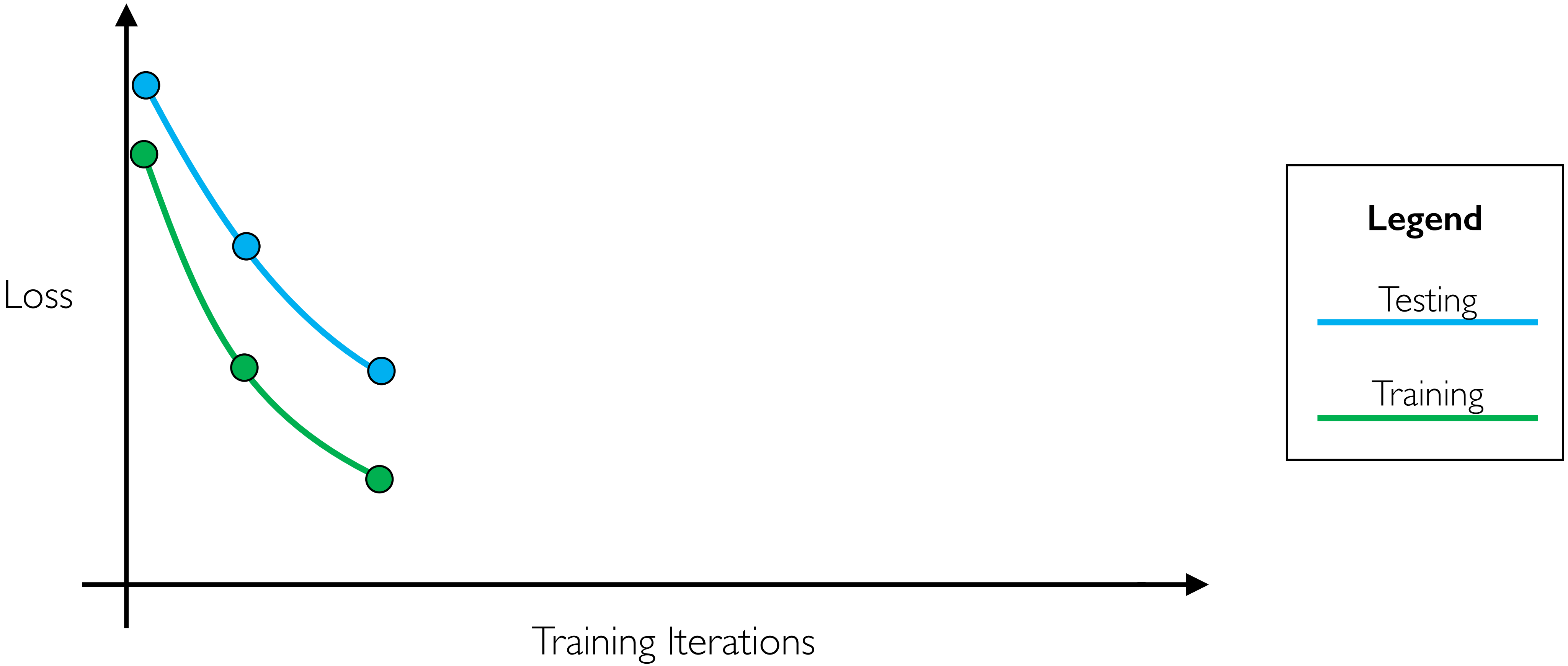

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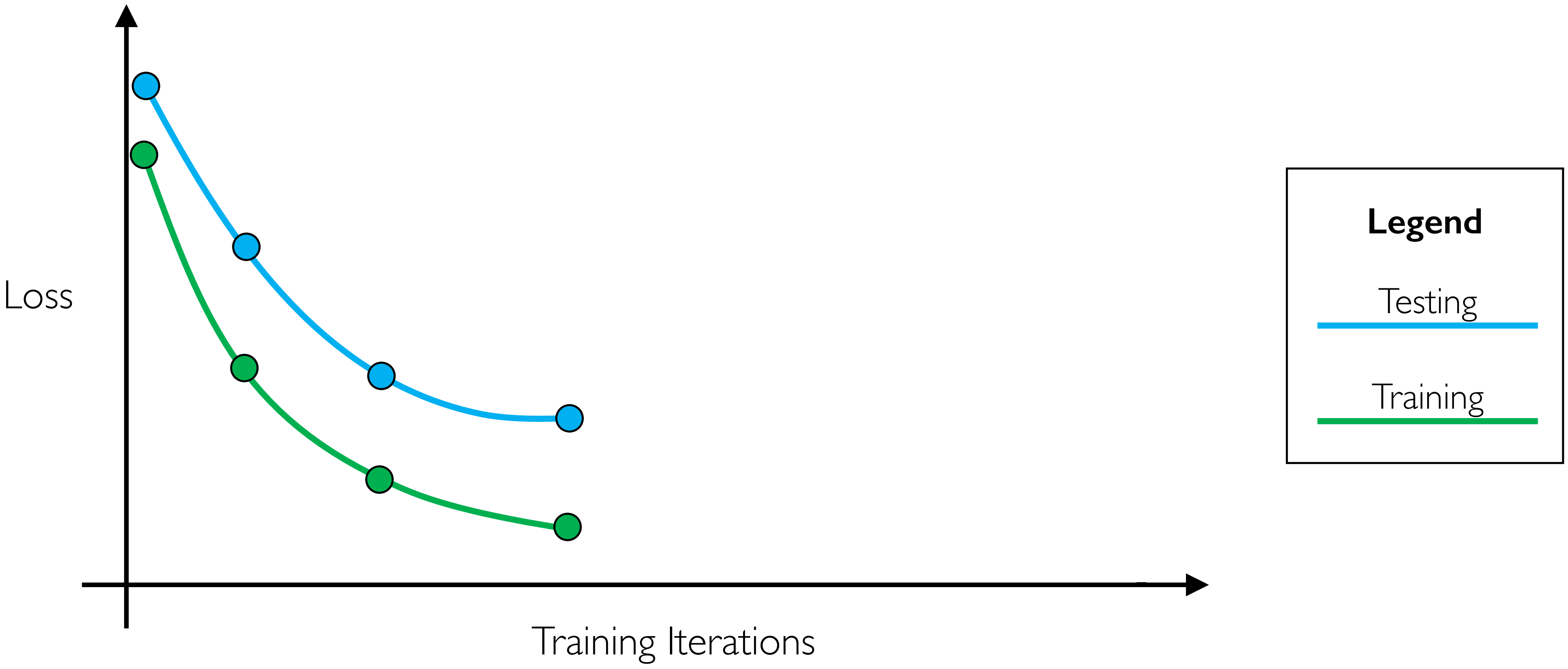

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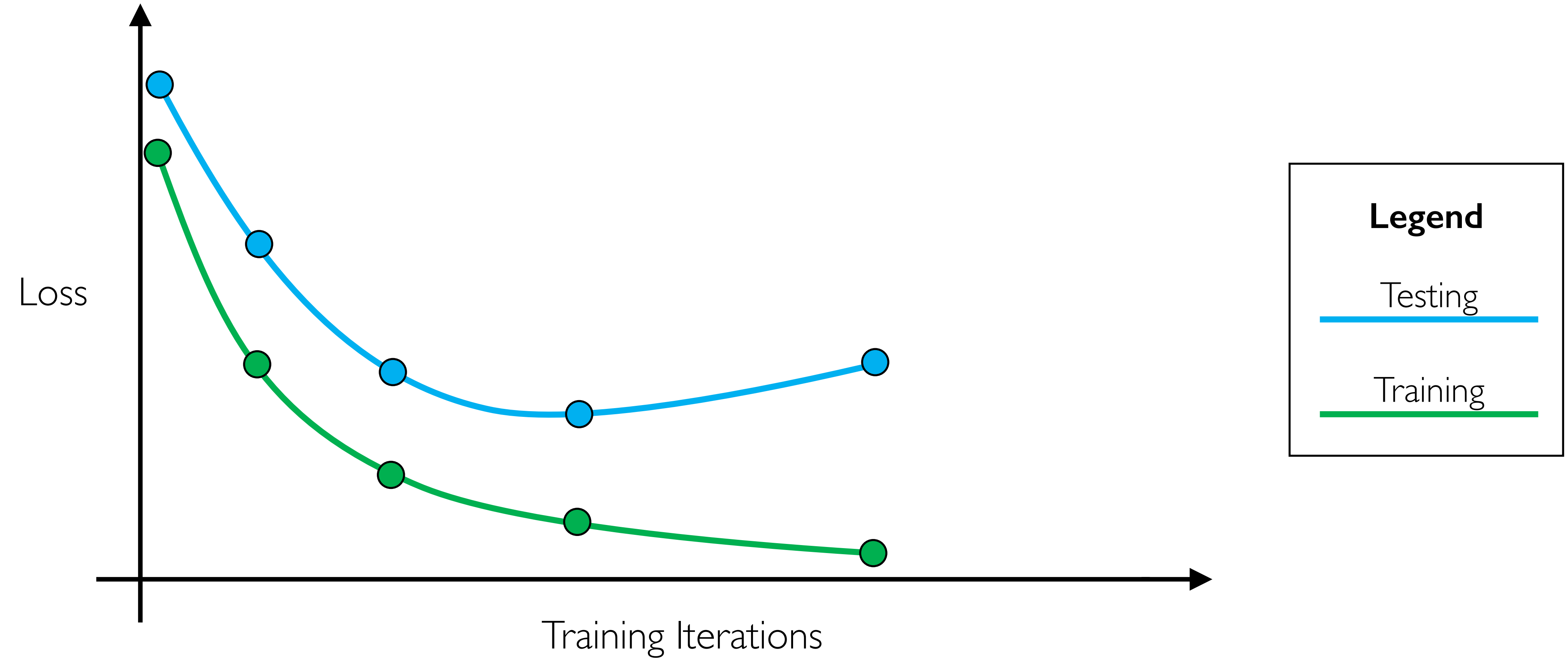

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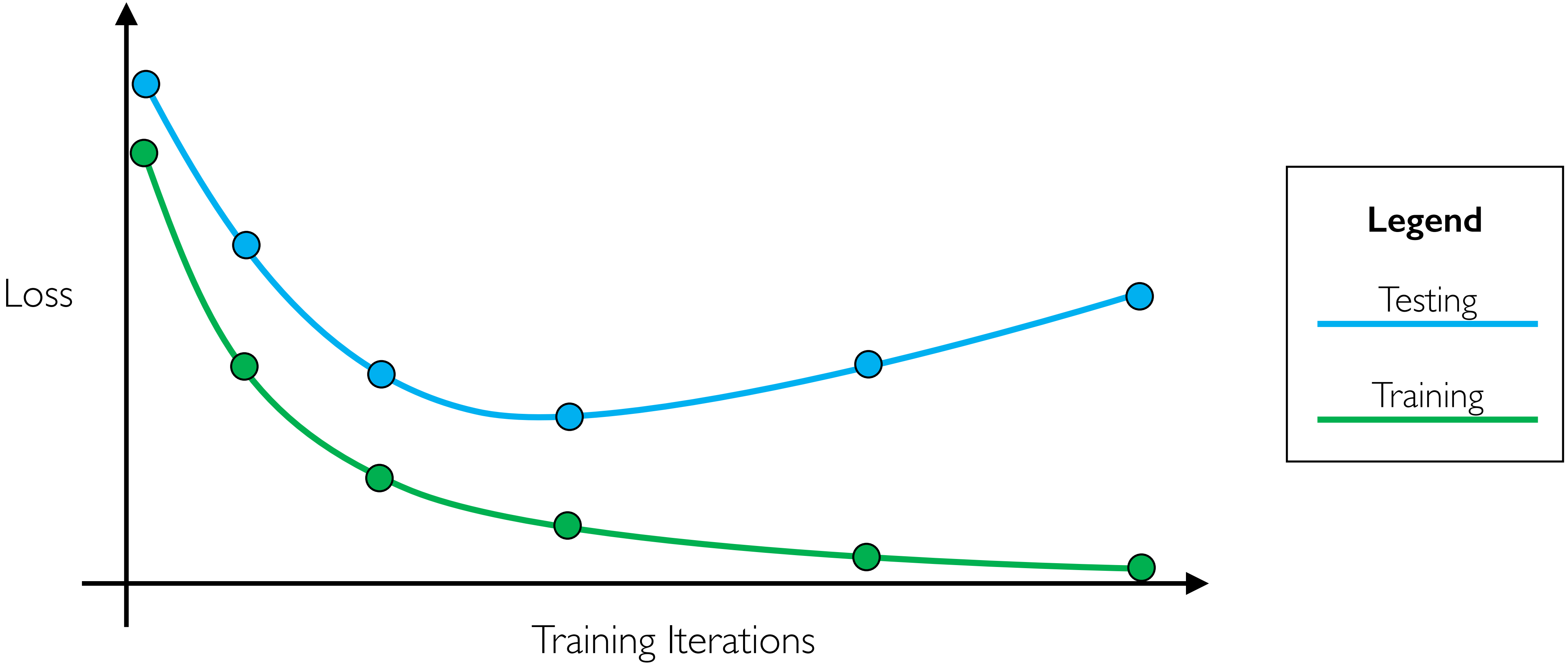

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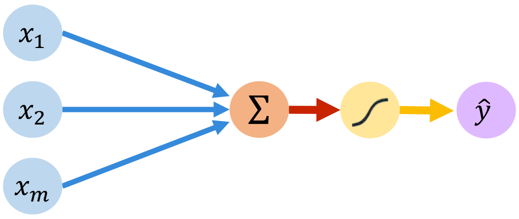
Core Foundation Review

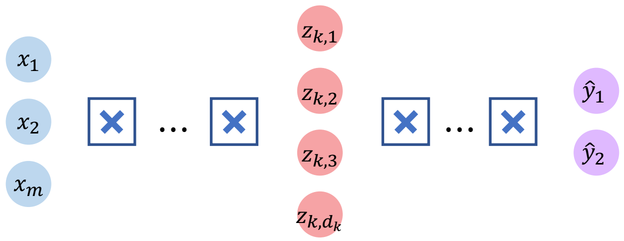
The Perceptron

- Structural building blocks
- Nonlinear activation functions



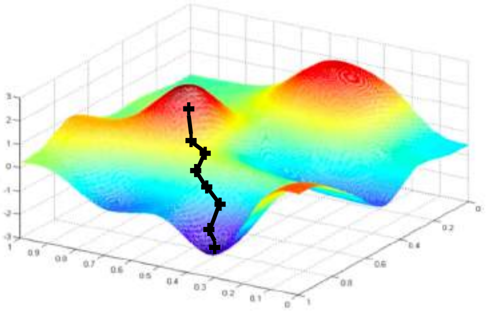
Neural Networks

- Stacking Perceptrons to form neural networks
- Optimization through backpropagation



Training in Practice

- Adaptive learning
- Batching
- Regularization



Questions?