#### Machine Learning in Graphics and Vision

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# Deep Learning

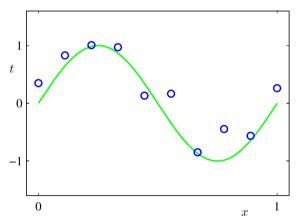


| Oui-                     |  |
|--------------------------|--|
| Quiz                     |  |
| Polynomial Curve Fitting |  |

### Polynomial Curve Fitting

Let  $\mathcal{X}$  denote a dataset of size N and let  $(x_n, t_n) \in \mathcal{X}$  denote its elements.

**Goal:** Predict t for a previously unseen input x.



Example with true model (green) and 10 noisy samples (blue).

# Polynomial Curve Fitting

Model:

► Polynomial of order M

$$y(x, \mathbf{w}) = w_0 + w_1 x + w_2 x^2 + \dots + w_M x^M = \sum_{j=0}^{M} w_j x^j$$

Tasks:

**Training:** Estimate parameters  $\mathbf{w}$  by minimizing error function, e.g.:

$$E(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^{N} (y(x_n, \mathbf{w}) - t_n)^2$$

▶ Inference: Given parameters  $\mathbf{w}$  and novel x, predict  $t = y(x, \mathbf{w})$ 

#### **Polynomial Model:**

$$y(x, \mathbf{w}) = \sum_{j=0}^{M} w_j x^j$$

- ▶ Linear in x?
- ► Linear in w?

#### **Error function:**

$$E(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^{N} (y(x_n, \mathbf{w}) - t_n)^2$$

- ► Functional form of E wrt. w?
- ► How many local optima when optimizing for w?

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#### **Linear Model:**

$$y(x, \mathbf{w}) = w_0 + w_1 x$$

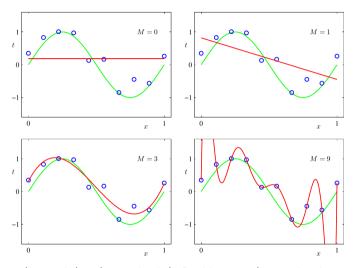
- ► How many observations required?
- ► In which situations will the error be 0?

#### **Quadratic Model:**

$$y(x, \mathbf{w}) = w_0 + w_1 x + w_2 x^2$$

- ► How many observations required?
- ► In which situations will the error be 0?

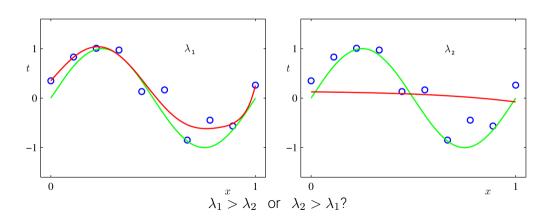
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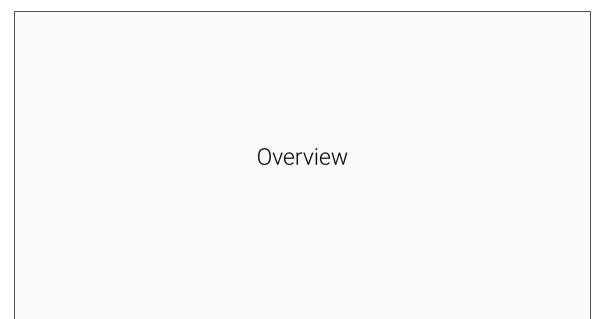
Which polynomial order M is right? How to determine in practice?

#### **Ridge Regression:**

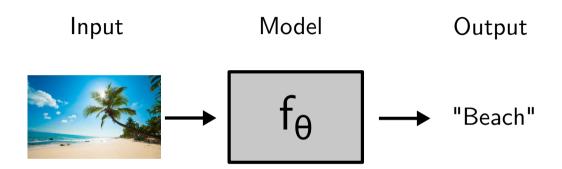
$$E(\mathbf{w}) = \frac{1}{2} \sum_{n=1}^{N} (y(x_n, \mathbf{w}) - t_n)^2 + \frac{\lambda}{2} ||\mathbf{w}||^2$$



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#### Multi-Class Classification

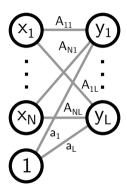


- $f_{\theta} : \mathbf{x} \in \mathbb{R}^{W \times H} \mapsto \mathbf{y} = [0, \dots, \frac{1}{1}, \dots, 0] \in \{0, 1\}^{L}$

▶ Mapping:x = Image



Mapping:  $\mathbf{x} = \text{Image}$   $\mathbf{y} = \mathbf{A}\mathbf{x} + \mathbf{a}$ 

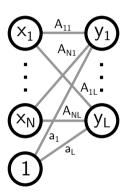


- ► Mapping:
  - $\mathbf{x} = \text{Image}$

$$y = Ax + a$$

► Classification:

$$L^* = \operatorname{argmax}_l y_l$$

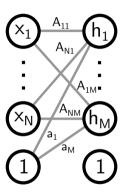


► 3 Layers:

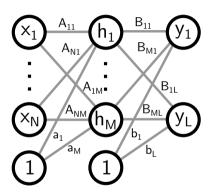
 $\mathbf{x} = \text{Image}$ 



▶ 3 Layers:
 x = Image
 h = Ax + a



**x** = Image
 **h** = **Ax** + **a y** = **Bh** + **b**

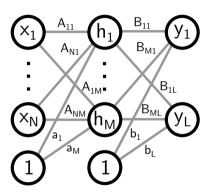


► 3 Layers:

 $\mathbf{x} = \text{Image}$ 

h = Ax + a

y = Bh + b



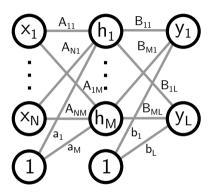
► 3 Layers:

$$\mathbf{x} = \text{Image}$$

$$h = Ax + a$$

$$y = Bh + b$$

$$y = Bh + b$$



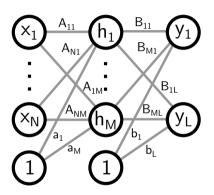
► 3 Layers:

$$\mathbf{x} = \text{Image}$$

$$h = Ax + a$$

$$y = Bh + b$$

$$\mathbf{y} = \mathbf{B}(\mathbf{A}\mathbf{x} + \mathbf{a}) + \mathbf{b}$$



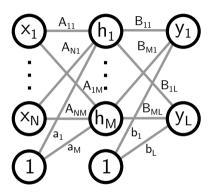
► 3 Layers:

$$\mathbf{x} = \text{Image}$$

$$h = Ax + a$$

$$y = Bh + b$$

$$\mathbf{y} = \mathbf{B}\mathbf{A}\mathbf{x} + \mathbf{B}\mathbf{a} + \mathbf{b}$$



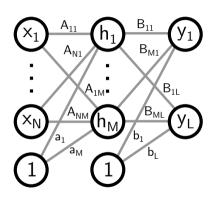
► 3 Layers:

$$\mathbf{x} = \text{Image}$$

$$h = Ax + a$$

$$y = Bh + b$$

$$y = \underbrace{BA}_{=C} x + \underbrace{Ba + b}_{=c}$$



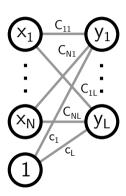
► 3 Layers:

$$\mathbf{x} = \text{Image}$$

$$h = Ax + a$$

$$y = Bh + b$$

$$y = Cx + c$$

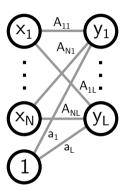


► Mapping:x = Image



▶ Mapping:x = Image

$$y = \sigma(Ax + a)$$

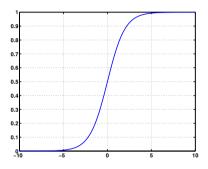


► Mapping:

$$x = Image$$
  
 $y = \sigma(Ax + a)$ 

► With (elementwise):

$$\sigma(x) = \frac{1}{1 + \exp(-x)}$$



► Mapping:

$$\mathbf{x} = \text{Image}$$

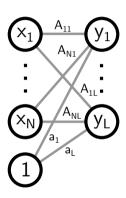
$$y = \sigma(Ax + a)$$

► With (elementwise):

$$\sigma(x) = \frac{1}{1 + \exp(-x)}$$

► Classification:

$$L^* = \operatorname{argmax}_l y_l$$



$$\mathbf{x} = \text{Image}$$

$$\mathbf{h} = \frac{\sigma(\mathbf{A}\mathbf{x} + \mathbf{a})}{\sigma(\mathbf{A}\mathbf{x} + \mathbf{a})}$$

$$\mathbf{y} = \frac{\sigma(\mathbf{B}\mathbf{h} + \mathbf{b})}{\sigma(\mathbf{b}\mathbf{h} + \mathbf{b})}$$







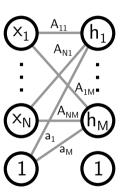


► 3 Layers:

$$\mathbf{x} = \text{Image}$$

$$h = \sigma(Ax + a)$$

$$y = \sigma(Bh + b)$$

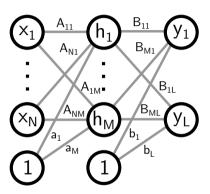


► 3 Layers:

$$\mathbf{x} = \text{Image}$$

$$h = \sigma(Ax + a)$$

$$y = \sigma(Bh + b)$$



► 3 Layers:

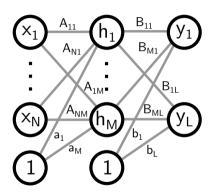
$$\mathbf{x} = \text{Image}$$

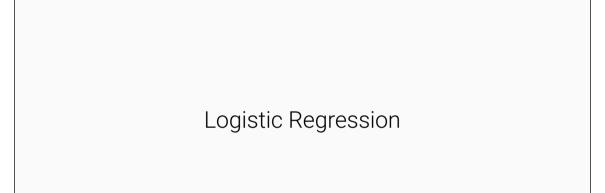
$$h = \sigma(Ax + a)$$

$$y = \sigma(Bh + b)$$

► Now:

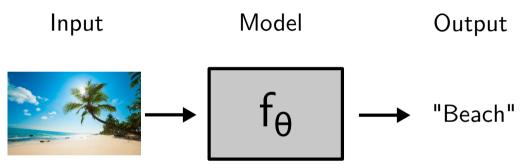
$$\mathbf{y} = \frac{\sigma(\mathbf{B}(\sigma(\mathbf{A}\mathbf{x} + \mathbf{a})) + \mathbf{b})}{\sigma(\mathbf{A}\mathbf{x} + \mathbf{a})}$$





## **Binary Classification**

Let's go back to the binary classification problem again.



•  $f_{\theta}: \mathbf{x} \in \mathbb{R}^{W \times H} \mapsto y \in \{\text{"Beach"}, \text{"No Beach"}\}$ 

#### Generative vs. Discriminative Models

So far we have considered the regression problem.

Now consider the classification problem with two classes:  $c_1$  and  $c_2$ .

#### **Generative Models:**

- lacktriangle We model the class conditional distributions  $p(\mathbf{x}|c_k)$
- lacktriangle Classification by computing the class posterior  $p(c_k|\mathbf{x})$  using Bayes rule

#### **Discriminative Models:**

- ▶ We model the class posterior  $p(c_k|\mathbf{x})$  directly
- ▶ No need to fit the class conditional distributions well

We will shortly see how we can obtain a discriminative model from a generative model!

#### Recap: Probability Theory

#### **Random Variables**

- ▶ Discrete random variable:  $X \in \{x_1, ..., x_M\}$ 
  - ▶ Probability that X takes value  $x_i$ :  $p(X = x_i)$
- ▶ Continuous random variable:  $X \in \mathbb{R}$ 
  - ▶ Probability that X takes value in  $\mathcal{X} \subset \mathbb{R}$ :  $p(X \in \mathcal{X})$
- ▶ Distribution over X: p(X)

#### **Properties**

- ▶ Joint distribution:  $p(X = x_i, Y = y_i)$ , short notation: p(X, Y)
- ▶ Sum rule (marginal):  $p(X) = \sum_{Y} p(X,Y) / \int_{Y} p(X,Y)$
- ▶ Product rule: p(X,Y) = p(Y|X)p(X)
- ▶ Bayes rule:  $p(Y/X) = \frac{p(X|Y)p(Y)}{p(X)}$

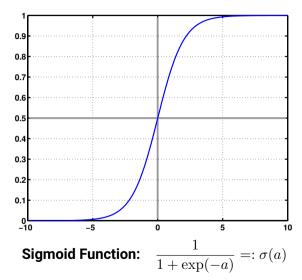
The posterior probability for class 1 given the observation  $\mathbf{x}$  is:

$$p(c_1|\mathbf{x}) = \frac{p(\mathbf{x}|c_1)p(c_1)}{p(\mathbf{x})}$$
$$= \frac{1}{1 + \exp(-a)} =: \sigma(a)$$

with log posterior probability ratio:

$$a = \log \frac{p(c_1|\mathbf{x})}{p(c_2|\mathbf{x})} = \log \frac{p(\mathbf{x}|c_1)p(c_1)}{p(\mathbf{x}|c_2)p(c_2)}$$

The posterior probability for class 2 is given by  $p(c_2|\mathbf{x}) = 1 - p(c_1|\mathbf{x})$ 



Let's consider multivariate class conditionals with shared covariance  $\Sigma$ :

$$p(\mathbf{x}|c_k) = \frac{1}{(2\pi)^{D/2}} \frac{1}{|\mathbf{\Sigma}|^{1/2}} \exp\left\{-\frac{1}{2} (\mathbf{x} - \boldsymbol{\mu}_k)^T \mathbf{\Sigma}^{-1} (\mathbf{x} - \boldsymbol{\mu}_k)\right\}$$

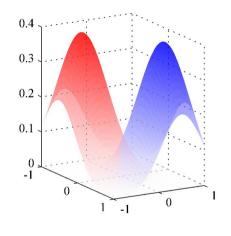
Thus:

$$p(c_1|\mathbf{x}) = \sigma \left( \log \left( \frac{\exp\left\{ -\frac{1}{2}(\mathbf{x} - \boldsymbol{\mu}_1)^T \boldsymbol{\Sigma}^{-1}(\mathbf{x} - \boldsymbol{\mu}_1) p(c_1) \right\}}{\exp\left\{ -\frac{1}{2}(\mathbf{x} - \boldsymbol{\mu}_2)^T \boldsymbol{\Sigma}^{-1}(\mathbf{x} - \boldsymbol{\mu}_2) p(c_2) \right\}} \right) \right)$$

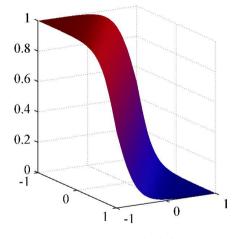
$$= \sigma \left( \underbrace{(\boldsymbol{\mu}_1^T - \boldsymbol{\mu}_2^T) \boldsymbol{\Sigma}^{-1}}_{\mathbf{w}^T} \mathbf{x} \underbrace{-\frac{1}{2} \boldsymbol{\mu}_1^T \boldsymbol{\Sigma}^{-1} \boldsymbol{\mu}_1 + \frac{1}{2} \boldsymbol{\mu}_2^T \boldsymbol{\Sigma}^{-1} \boldsymbol{\mu}_2 + \log \frac{p(c_1)}{p(c_2)}}_{w_0} \right)$$

$$= \sigma \left( \mathbf{w}^T \mathbf{x} + w_0 \right)$$

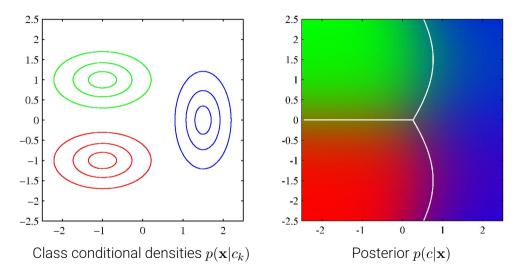
Note: We have obtained a discriminative model from a generative one!



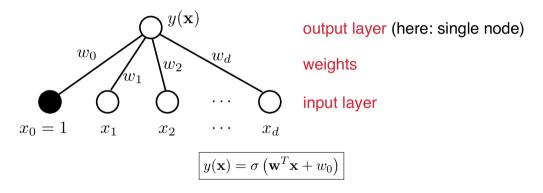
Class conditional densities  $p(\mathbf{x}|c_k)$ 



Posterior  $p(c_1|\mathbf{x})$ 



### **Interpretation as 2-Layer Neural Network:**



- $\blacktriangleright$  Classification result obtained by checking for  $y(\mathbf{x}) > 0.5$  /  $y(\mathbf{x}) < 0.5$
- We obtain linear regression as a special case iff  $\sigma(x) = x$

#### Inference:

- ► Given  $\mathbf{w}, w_0$  and  $\mathbf{x}$ , predict:  $p(c_1|\mathbf{x}) = \sigma\left(\mathbf{w}^T\mathbf{x} + w_0\right)$  and  $p(c_2|\mathbf{x}) = 1 p(c_1|\mathbf{x})$
- ► Choose class with largest posterior probability:  $c = \operatorname{argmax}_k \ p(c_k|\mathbf{x})$

#### Learning:

- ▶ Given dataset  $\mathcal{X} = \{(\mathbf{x}_n, t_n)\}_{n=1}^N$   $\mathbf{x}_n \in \mathbb{R}^D$   $t_n \in \{0, 1\}$   $(t_n = 1 \Leftrightarrow \mathbf{x}_n \text{ in } c_1)$
- ► Maximize likelihood:

$$p(\mathbf{T}|\mathbf{X}; \mathbf{w}, w_0) = \prod_{n=1}^{N} p(t_n|\mathbf{x}_n; \mathbf{w}, w_0)$$

$$= \prod_{n=1}^{N} p(c_1|\mathbf{x}_n; \mathbf{w}, w_0)^{t_n} p(c_2|\mathbf{x}_n; \mathbf{w}, w_0)^{1-t_n}$$

$$= \prod_{n=1}^{N} \sigma(\mathbf{w}^T \mathbf{x}_n + w_0)^{t_n} (1 - \sigma(\mathbf{w}^T \mathbf{x}_n + w_0))^{1-t_n}$$

#### Learning:

- ▶ Given dataset  $\mathcal{X} = \{(\mathbf{x}_n, t_n)\}_{n=1}^N$   $\mathbf{x}_n \in \mathbb{R}^D$   $t_n \in \{0, 1\}$   $(t_n = 1 \Leftrightarrow \mathbf{x}_n \text{ in } c_1)$
- ► Maximize likelihood:

$$p(\mathbf{T}|\mathbf{X}; \mathbf{w}, w_0) = \prod_{n=1}^{N} \sigma(\mathbf{w}^T \mathbf{x}_n + w_0)^{t_n} \left(1 - \sigma(\mathbf{w}^T \mathbf{x}_n + w_0)\right)^{1 - t_n}$$

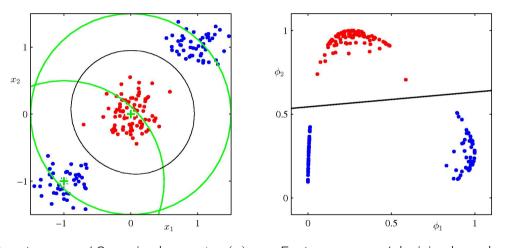
► Minimize negative Log-likelihood (=cross entropy loss):

$$-\log p(\mathbf{T}|\mathbf{X}; \mathbf{w}, w_0) = -\sum_{n=1}^{N} t_n \log \sigma(\mathbf{w}^T \mathbf{x}_n + w_0) + (1 - t_n) \log \left(1 - \sigma(\mathbf{w}^T \mathbf{x}_n + w_0)\right)$$

▶ Use gradient descent. Gradient can be derived as (absorbing  $w_0$  into  $\mathbf{w}$ ):

$$\frac{\partial}{\partial \mathbf{w}} - \log p(\mathbf{T}|\mathbf{X}; \mathbf{w}, w_0) = \sum_{n=1}^{N} (\sigma(\mathbf{w}^T \mathbf{x}_n) - t_n) \mathbf{x}_n$$

Logistic regression in non-linear feature space to model non-linear separations:

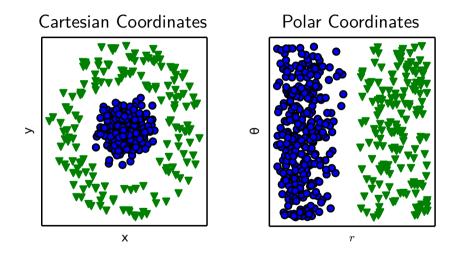


Input space w/ Gaussian bases  $\phi_{1/2}(\mathbf{x})$ 

Feature space w/ decision boundary



# Representation Learning



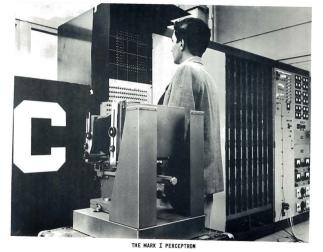
# Deep Learning

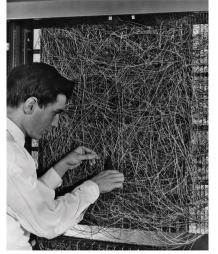


"Deep learning is just a buzzword for neural nets, and neural nets are just a stack of matrix-vector multiplications, interleaved with some non-linearities. No magic there."

Ronan Collobert (developed Torch), 2011

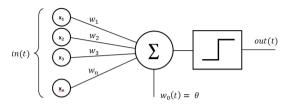
# Perceptron





Mark 1 Perceptron, Frank Rosenblatt, 1958

# Perceptron



$$f(\mathbf{x}) = \begin{cases} 1 & \text{if } \mathbf{w}^T \mathbf{x} + w_0 > 0 \\ 0 & \text{otherwise} \end{cases}$$

- ▶ 2 layers (input & output layer) like logistic regression
- lacktriangle We obtain logistic regression if we replace  $f(\mathbf{x})$  with a sigmoid  $\sigma(\mathbf{x})$
- lacktriangledown Activation function  $f(\mathbf{x})$  not differentiable wrt.  $\mathbf{w}, w_0$
- ▶ w can be optimized using the perceptron algorithm (see Bishop, p.193)

#### **Generalizes Perceptron to**

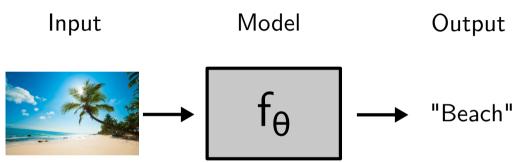
- Arbitrary activation functions (sigmoid, tanh, ReLU)
- Multiple outputs
- ▶ Multiple layers: simplest form of deep net ( $\geq 3$  layers = "deep")

#### Layer j in a Multilayer Perceptron:

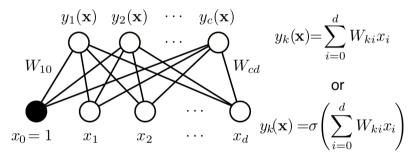
$$y_j = \underbrace{\frac{1}{1 + \exp\{-x_j\}}}_{\text{activation function}} \qquad x_j = \underbrace{\sum_i w_{ji} y_i}_{\text{weighted sum}}$$

- ► Linearly combines *all* outputs of prev. layer *i*
- ▶ Applies non-linear activiation function (here: sigmoid  $y_j = \sigma(x_j)$ )

So far: 2 classes. Now consider the multi-class classification problem.

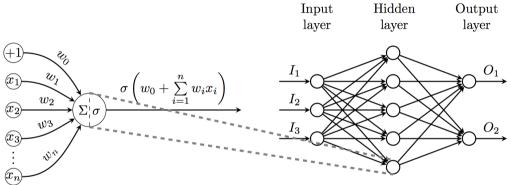


#### **Multi-class Neural Network:**



- ► Extension of logistic regression/perceptron model to multiple classes is easy
- ► Can be used for multidimensional linear regression (with linear activation)

### **Extension to Multiple Layers (here: 3):**



#### Inference:

- ► Apply the equations layer-by-layer, reuse intermediate results
- ► Resembles processing in the brain (activations indeed correlate)

# Multilayer Perceptron - Learning



# Multilayer Perceptron - Learning

#### Learning:

▶ Define error function over all data points  $\{(\mathbf{x}_n, \mathbf{t}_n)\}_{n=1}^N$ , e.g.:

$$E = \frac{1}{2} \sum_{n} \sum_{j} (y_{jn} - t_{jn})^{2}$$

- ▶ Here  $y_{jn}$  is an element of the last layer j of the network
- ► Calculate  $\nabla_{\mathbf{W}} E = \sum_{n} \nabla_{\mathbf{W}} E_{n}$  with  $E_{n} = \frac{1}{2} \sum_{j} (y_{jn} t_{jn})^{2}$
- ullet Gradient descent:  $\mathbf{W}^{t+1} = \mathbf{W}^t \eta \, \nabla_{\mathbf{W}} E|_{\mathbf{W}^t}$   $(\eta = \text{``learning rate''})$

#### **Problem?**

- ightharpoonup Gradient needs to be computed for all data points (problematic when N is large)
  - ► Solution: Perform Stochastic Gradient Descent (SGD) using mini batches:
  - lacktriangle Approximate gradient with M << N randomly picked data points at each iteration (typically  $M=16,\ldots,128$  as gradients too noisy for M=1)
- ▶ In other words:  $\nabla_{\mathbf{W}}E \approx \sum_{m} \nabla_{\mathbf{W}}E_{m}$ . But how to calculate  $\nabla_{\mathbf{W}}E_{m}$ ?

# Backpropagation

[Rumelhart et al., Nature 1986]

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### Backpropagation

#### **Multilayer Perceptron (MLP):**

$$y_j = \frac{1}{1 + \exp\{-x_j\}}$$
  $x_j = \sum_i w_{ji} y_i$ 

**Goal:** Calculate gradient  $\nabla_{\mathbf{W}} E_m = \nabla_{\mathbf{W}} \frac{1}{2} \sum_j (y_{jm} - t_{jm})^2$  (dropping m for simplicity)

$$\frac{\partial E}{\partial y_{j}} = y_{j} - t_{j} \qquad \frac{\partial E}{\partial w_{ji}} = \frac{\partial E}{\partial x_{j}} \frac{\partial x_{j}}{\partial w_{ji}} = \delta_{j} y_{i}$$

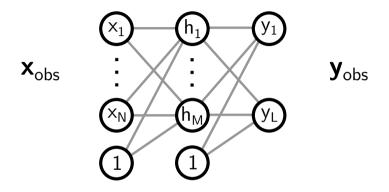
$$\frac{\partial E}{\partial x_{j}} = \frac{\partial E}{\partial y_{j}} \frac{\partial y_{j}}{\partial x_{j}} = (y_{j} - t_{j}) y_{j} (1 - y_{j}) \qquad \frac{\partial E}{\partial y_{i}} = \sum_{j} \frac{\partial E}{\partial x_{j}} \frac{\partial x_{j}}{\partial y_{i}} = \sum_{j} \delta_{j} w_{ji}$$

$$\frac{\partial E}{\partial x_i} = \frac{\partial E}{\partial y_i} \frac{\partial y_i}{\partial x_i} = \underbrace{\delta_i := y_i (1 - y_i) \sum_j \delta_j w_{ji}}_{\text{Backpropagation formula}}$$

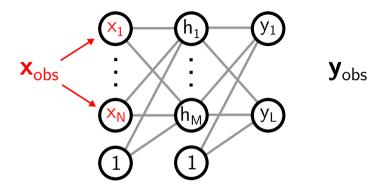
# Backpropagation

### **Algorithm** for training a neural network using SGD:

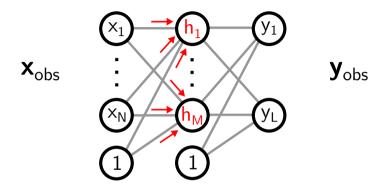
- 1. Initialize  ${f W}$ , pick learning rate  $\eta$  and mini batch size M
- 2. Randomly pick M data points  $\mathcal{X}_{\mathsf{batch}} \subset \mathcal{X}$
- 3. For each data point  $\mathbf{x}_m \in \mathcal{X}_{\mathsf{batch}}$  do:
  - 3.1 Forward propagate  $\mathbf{x}_m$  through network:  $y_j = \sigma\left(\sum_i w_{ji}y_i\right)$  (here:  $\{y_0\} = \mathbf{x}_m$ )
  - 3.2 Evaluate errors  $\delta_j$  at output nodes:  $\delta_j = (y_j t_j)y_j(1-y_j)$
  - 3.3 Backpropagate errors  $\delta_i$  through network:  $\delta_i = y_i (1-y_i) \sum_j \delta_j w_{ji}$
  - 3.4 Calculate derivatives:  $\frac{\partial E_m}{\partial w_{ii}} = \delta_j y_i$
- 4. Update gradients:  $\mathbf{W}^{t+1} = \mathbf{W}^t \eta \sum_{m=1}^{M} \nabla_{\mathbf{W}} E_m |_{\mathbf{W}^t}$
- 5. If validation error decreases, go to step 2, otherwise stop



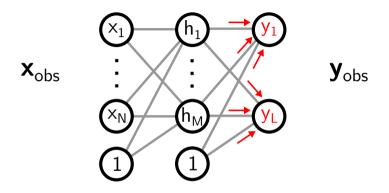
- ► Forward pass: resembles processing in the brain
- ► Backward pass: relationship to neural learning less clear / less well understood



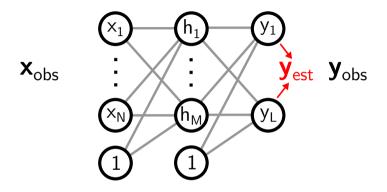
- ► Forward pass: resembles processing in the brain
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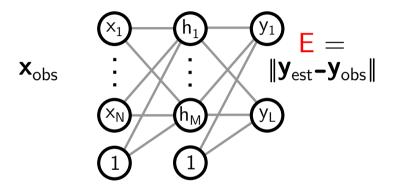


- ► Forward pass: resembles processing in the brain
- ► Backward pass: relationship to neural learning less clear / less well understood



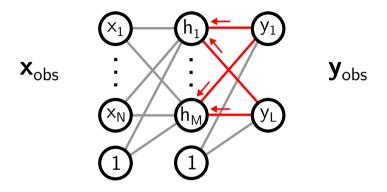
- ► Forward pass: resembles processing in the brain
- ► Backward pass: relationship to neural learning less clear / less well understood

#### **Error Calculation**



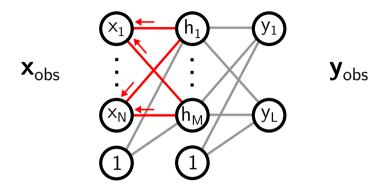
- ► Forward pass: resembles processing in the brain
- ► Backward pass: relationship to neural learning less clear / less well understood

## Error Backpropagation



- ► Forward pass: resembles processing in the brain
- ► Backward pass: relationship to neural learning less clear / less well understood

## **Error Backpropagation**



- ► Forward pass: resembles processing in the brain
- ► Backward pass: relationship to neural learning less clear / less well understood

# Tensorflow Playground

