



Deep Learning Seminar Day-1

Master of Science in Signal Theory and Communications
TRACK: Signal Processing and Machine Learning for Big Data

Departamento de Señales, Sistemas y Radiocomunicaciones E.T.S. Ingenieros de Telecomunicación Universidad Politécnica de Madrid

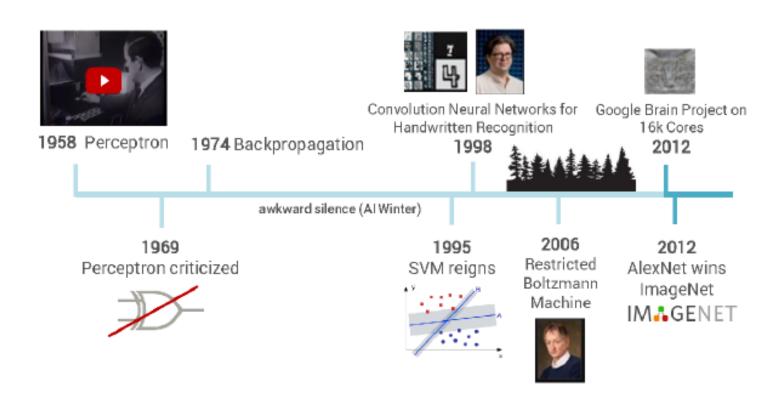
Deep Learning Seminar Overview

- Day-1: Introduction to Deep Learning and Tensorflow
 - Introducing Deep Neural Networks from Linear Classifier (logistic regression)
 - Gradient Descent
 - Simple use of Tensorflow for binary linear classification using artificially generated data
- Day-2: Deep Learning Architectures
 - Backpropagation overview and Deep Learning models
 - Using Tensorflow for Image Classification: Logistic Regression, Feed Forward and Convolutional Networks (CNN)
- Day-3: Recurrent Neural Networks
 - RNN fundamentals, truncated backpropagation
 - Using Vanilla RNN, LSTM, GRU in Tensorflow
 - Simple Natural Language Processing examples
 - Best-practice discussion





A Brief History





DNNs better than humans at image recognition



HUMAN

STANDARD

HOWEVER STANDARD

NOTICE STANDARD

RESEARCH GOLD STANDARD

CRITERIA RESEARCH GOLD STANDARD

CRITERIA RESEARCH GOLD STANDARD

POSSEEN

NATURAL STANDARD

NATURAL STANDARD

NATURAL STANDARD

NATURAL STANDARD

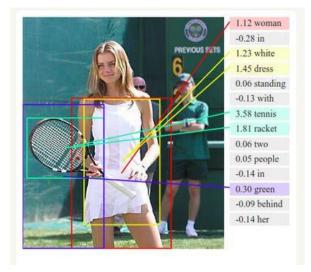
NATURAL STANDARD

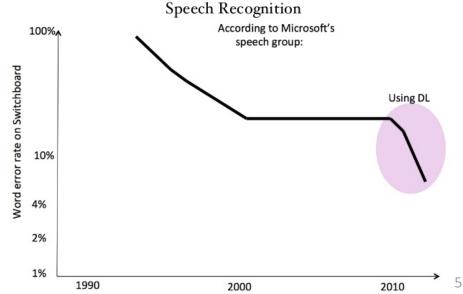
ALGORITHMS

ALGOR

ImageNet
1000 categories
1.3M images
Human error: 5%

DNN: 3%







Just with in Google

- Search
- Search by image
- Driveless cars
- Youtube recommendation
 - Videos
 - Thumbnails
- Maps
 - Reading street addresses





Deep Reinforcement Learning







...going unsupervised! Deep Clustering



Introduction to Deep Learning but what is new?

What Changed? Old wine in new bottles



Big Data (Digitalization)



Computation (Moore's Law, GPUs)



Algorithmic Progress



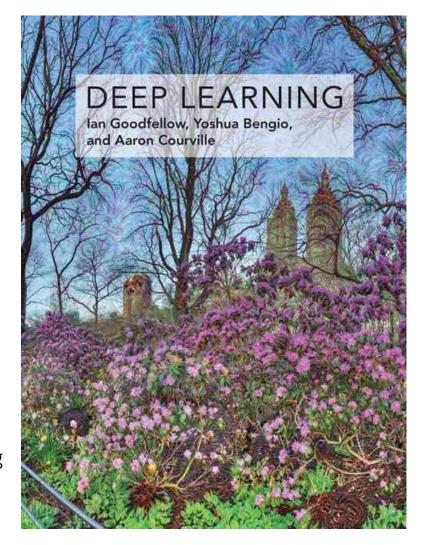




Introduction to Deep Learning ...the Machine Learning background...

Learn the whole Machine Learning context

On line: www.deeplearningbook.org

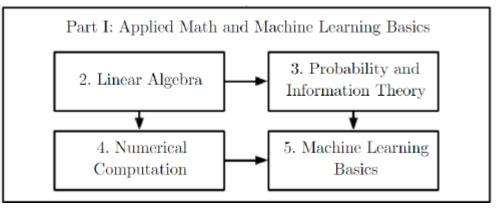


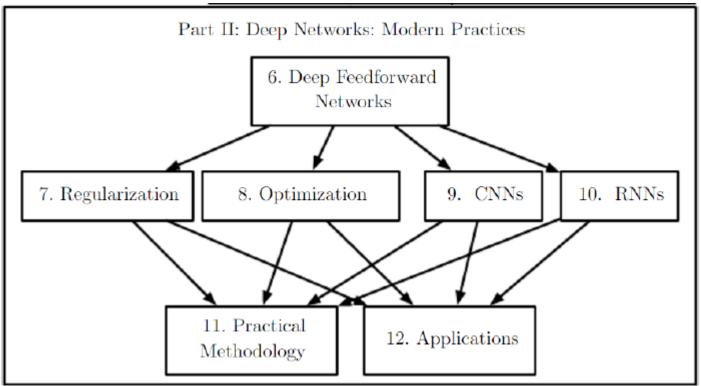
Deep Learning courses

Prof. Hung-yi Lee National Taiwan University (NTU) Taipei



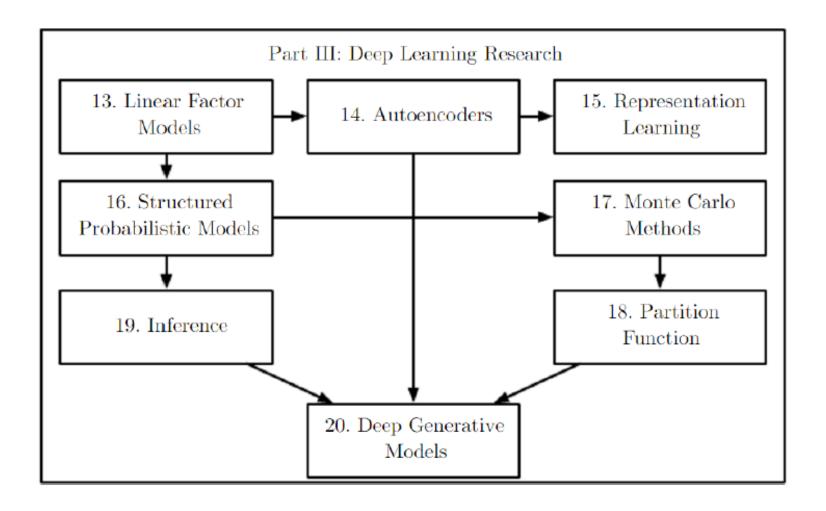
Introduction to Deep Learning ...the Machine Learning background...







Introduction to Deep Learning ... the Machine Learning background...





FROM: humans

• to machines

to Artificial Intelligence (AI)



... so we will proceed

FROM:

- manual classifiers
- linear classifiers

TO:

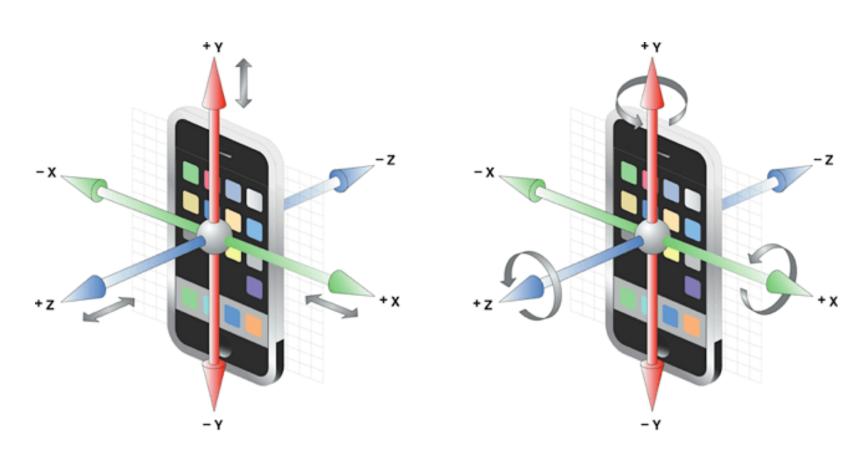
Neural Networks



Drivies use case: www.driviesapp.com



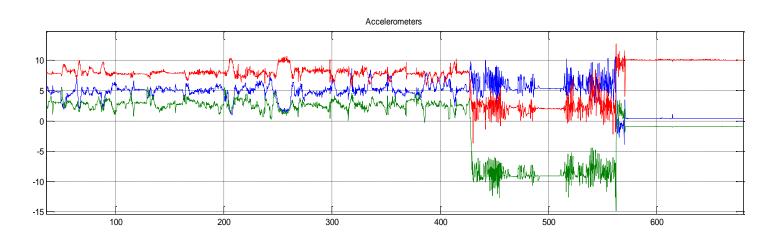


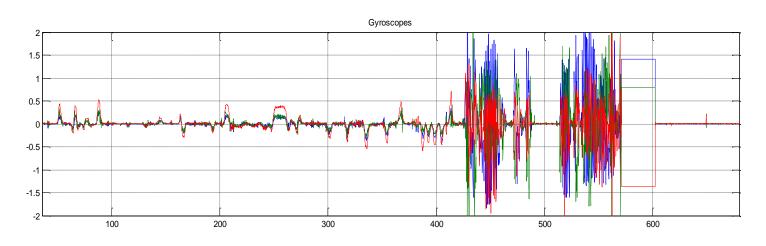


Accelerometer

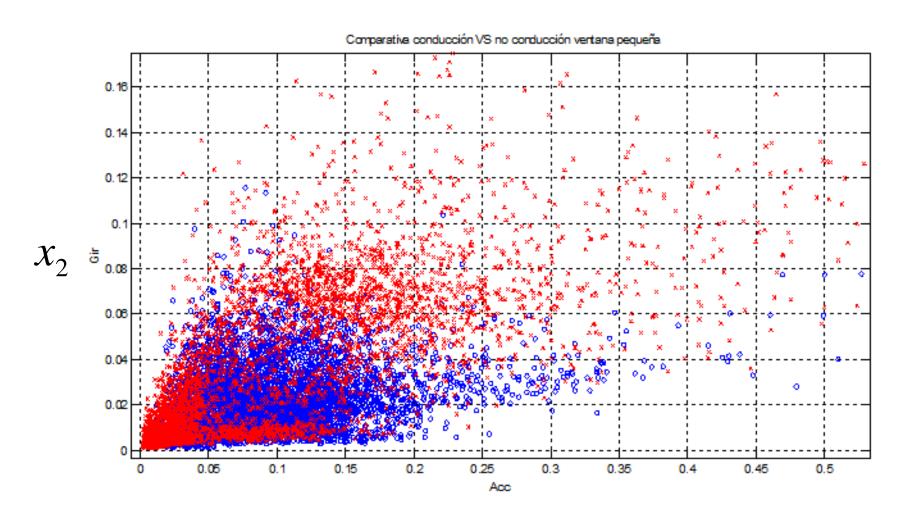
Gyroscope











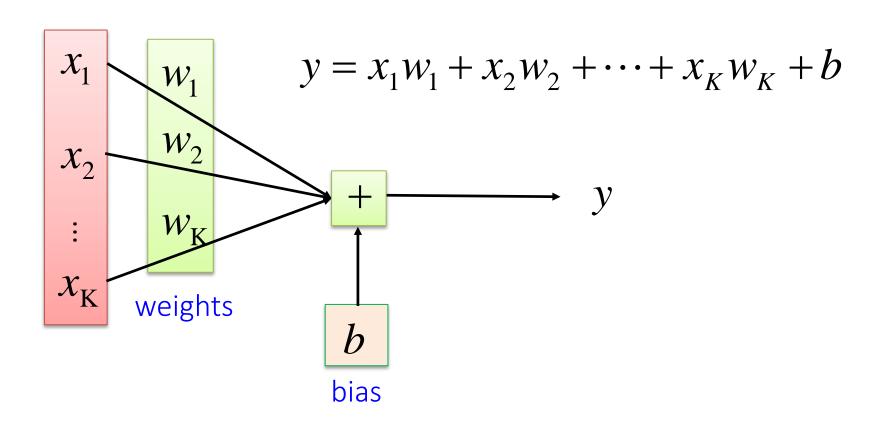


Driving detection (yes/no) = define a **decision function**

 χ_2 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0.16 0



A Linear decision function





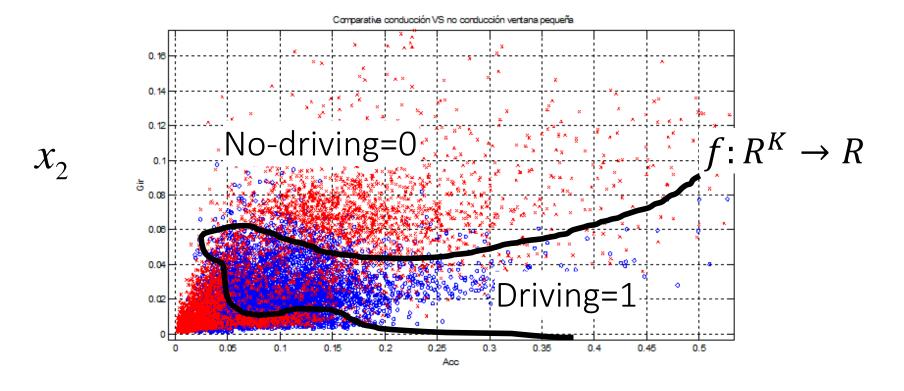
A Linear decision function

$$y = x_1 w_1 + x_2 w_2 + \dots + x_K w_K + b$$

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



Nonlinear decision function?





Non-linear decision functions

$$y = x_1 w_1 + x_1^2 w_2 + x_1^3 w_3 + x_1 x_2 w_4 + \dots + b$$

A linear model of transformed inputs:

$$y = \phi(\mathbf{x})^{\mathrm{T}} \mathbf{w}$$

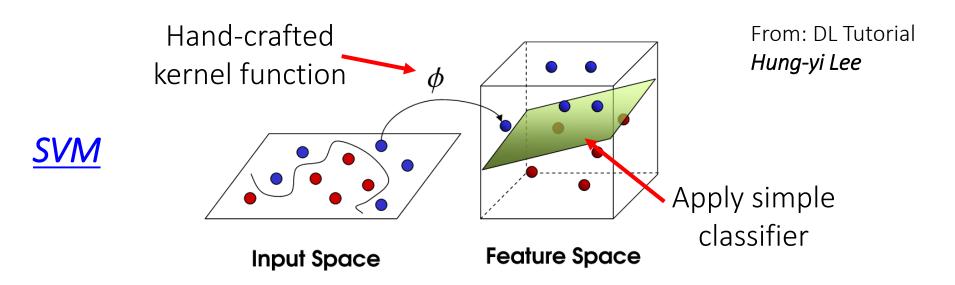
 $\phi(\mathbf{x})$ where ϕ is a non linear transformation



How choosing the mapping $\phi(.)$?

- 1. To manually engineer $\phi(.)$
- 2. Use a very generic $\phi(.)$ as kernel machines (e.g. SVM, RBF kernel)
- 3. The strategy of **deep learning**: to learn $\phi(.)$





Source of image: http://www.gipsa-lab.grenoble-inp.fr/transfert/seminaire/455_Kadri2013Gipsa-lab.pdf



The DL approach: learn $\phi(.)$

Now we have:

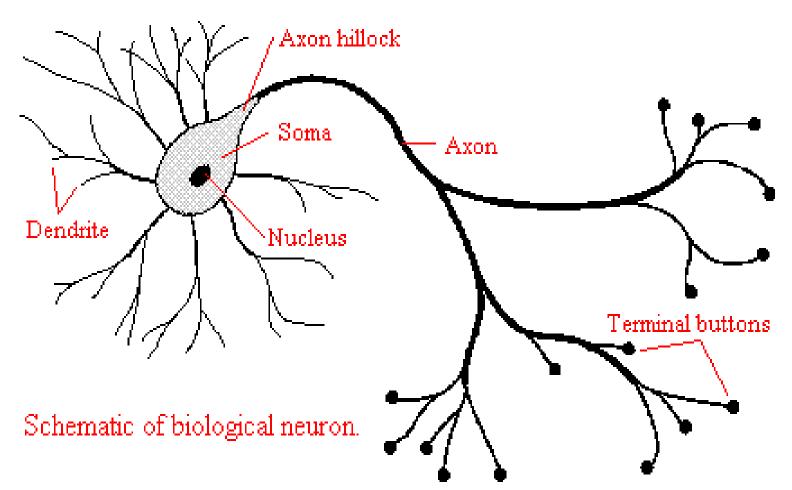
- Parameters $m{\theta}$ that we use to learn $\phi(.)$ from a broad class of functions
- Parameters ${\bf w}$ that map $\phi({\bf x})$ to he desired output

$$y = f(\mathbf{x}; \mathbf{\theta}, \mathbf{w}) = \phi(\mathbf{x})^{\mathrm{T}} \mathbf{w}$$



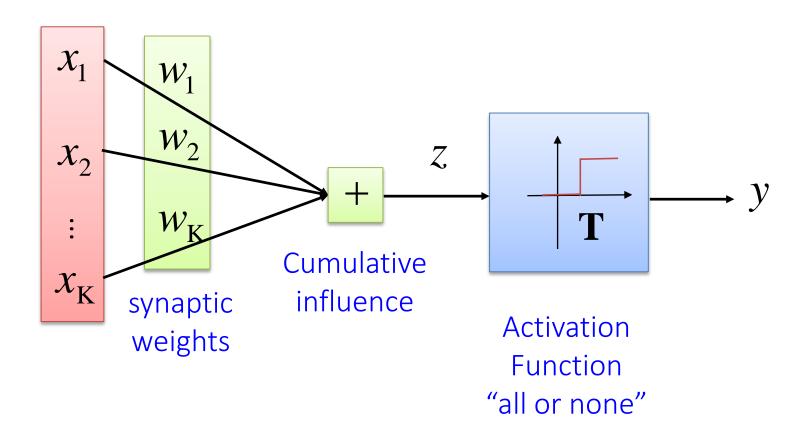
The DL approach: learn $\phi(\mathbf{x})$

...from a broad class of functions



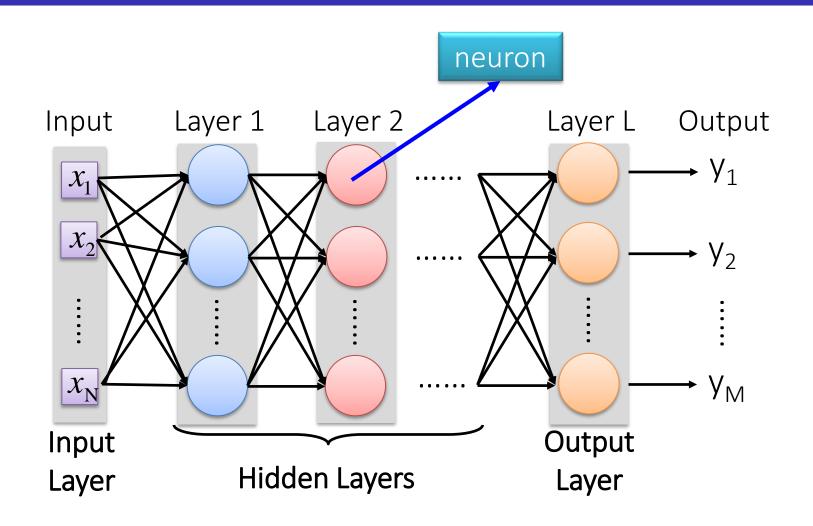


Neuron approach....





Neural Network (from Hung-yi Lee "Deep Learning Tutorial")



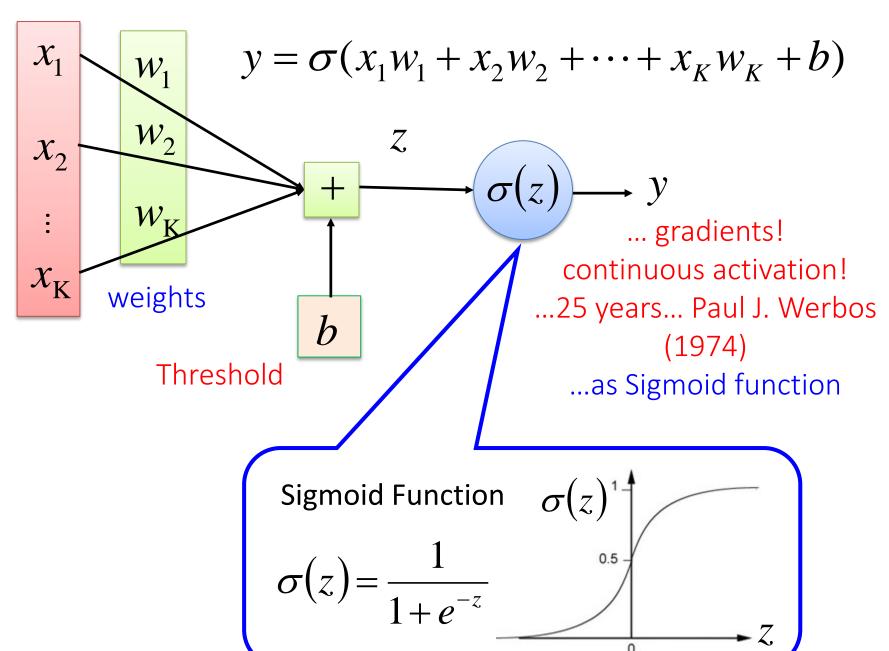
Deep means many hidden layers



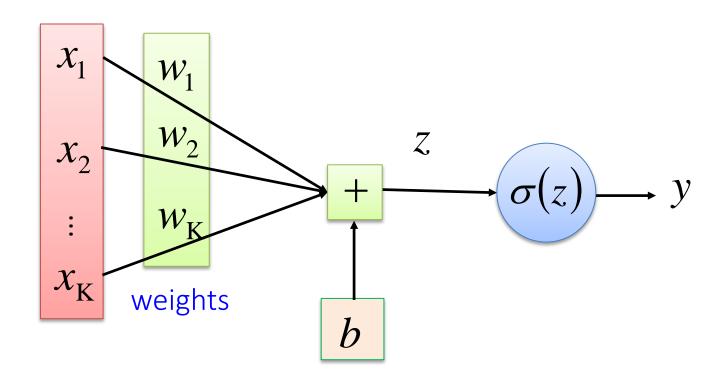
• Parameters $m{\theta}$ that we use to learn $\phi(.)$ from a broad class of functions

- Weights and thresholds are estimated from training examples:
 - o to minimize a **loss function** (i.e. similarity between NN outputs y and desired outputs \hat{y})





But recall that this is also logistic regression!





So let's stop here and start playing with





Google TensorFlow



- Library for writing "machine intelligence" algorithms
- Very popular for deep learning and neural networks
- Can also be used for general purpose numerical computations
- Interface in C++ and Python

Deep learning libraries: growth over past three months

new o	contributors	from 2016-10-09 to 2017-02-10	new	forks	from 2016-10-09 to 2017-02-10
#1:	192	tensorflow/tensorflow	#1:	6525	tensorflow/tensorflow
#2:	89	dmlc/mxnet	#2:	1822	BVLC/caffe
#3:	78	fchollet/keras	#3:	1316	fchollet/keras
#4:	42	baidu/paddle	#4:	999	dmlc/mxnet
#5:	29	Microsoft/CNTK	#5:	909	<pre>deeplearning4j/deeplearning4j</pre>
#6:	23	pfnet/chainer	#6:	887	Microsoft/CNTK
#7:	21	Theano/Theano	#7:	324	tflearn/tflearn
#8:	20	deeplearning4j/deeplearning4j	#8:	321	baidu/paddle
#9:	20	tflearn/tflearn	#9:	287	Theano/Theano
#10:	19	BVLC/caffe	#10:	257	torch/torch7
#11:	9	torch/torch7	#11:	175	NVIDIA/DIGITS
#12:	3	NVIDIA/DIGITS	#12:	142	pfnet/chainer

new	issues from	2016-10-09	to 2017-02-10	aggr	egate metrics	growth	from 2016-10-09 to 2017-02-10
#1:	1563		tensorflow/tensorflow	#1:	54.01		tensorflow/tensorflow
#2:	979		fchollet/keras	#2:	18.71		fchollet/keras
#3:	871		dmlc/mxnet	#3:	16.38		dmlc/mxnet
#4:	646		baidu/paddle	#4:	12.86		BVLC/caffe
#5:	486		Microsoft/CNTK	#5:	10.17		Microsoft/CNTK
#6:	361		deeplearning4j/deeplearning4j	#6:	9.32		baidu/paddle
#7:	318		BVLC/caffe	#7:	8.75		deeplearning4j/deeplearning4j
#8:	217		NVIDIA/DIGITS	#8:	4.21		Theano/Theano
#9:	214		Theano/Theano	#9:	3.89		tflearn/tflearn
#10:	167		tflearn/tflearn	#10:	3.14		NVIDIA/DIGITS
#11:	150		pfnet/chainer	#11:	2.90		pfnet/chainer
#12:	90		torch/torch7	#12:	2.46		torch/torch7



Deep learning libraries: Accumulated GitHub metrics

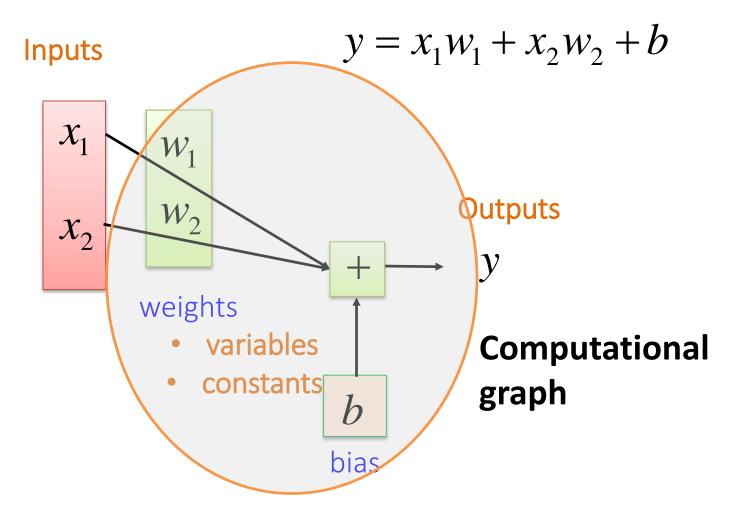
Aggre	egate po	oularity (30 contrib + 10 issues + 5 forks) 1e-3
#1:	172.29	tensorflow/tensorflow
#2:	89.78	BVLC/caffe
#3:	69.70	fchollet/keras
#4:	53.09	dmlc/mxnet
#5:	38.23	Theano/Theano
#6:	29.86	deeplearning4j/deeplearning4j
#7:	27.99	Microsoft/CNTK
#8:	17.36	torch/torch7
#9:	14.43	baidu/paddle
#10:	13.10	pfnet/chainer
#11:	12.37	NVIDIA/DIGITS
#12:	10.42	tflearn/tflearn
#13:	9.20	pytorch/pytorch





Generates a computational graph like Theano Everything about TensorFlow is here:

https://www.tensorflow.org



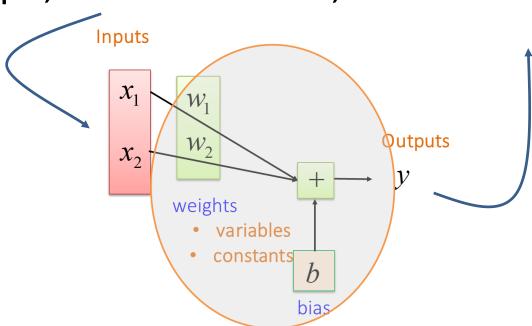


TensorFlow Recipe:



- Define a series of expressions
- Initialize variables
- Start a session (launch a graph)
- Run the graph, feed some data, fetch some

values





TensorFlow Essentials:



Four types of objects make TensorFlow unique from other frameworks

- Session
- Computational graph
- Variables
- Placeholder



Let's start playing with



Where? IBM DSX or your own (be careful with TF versions!!)

 How: we have prepared some Interactive Python notebooks (Jupyter) http://jupyter.org/about.html

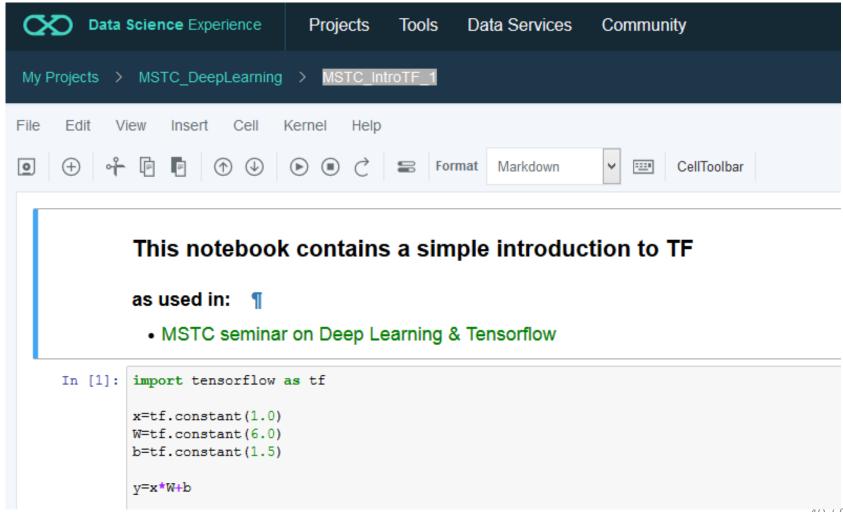
MSTC_IntroTF_1.ipynb



https://github.com/MasterMSTC/DeepLearning_TF/

MSTC_IntroTF_1.ipynb







TensorFlow Docs:



"TensorFlow programs are usually structured into a construction phase, that assembles a graph..."

$$y = x_1 w_1 + b$$

import tensorflow as tf

x=tf.constant(1.0)

W=tf.constant(6.0)

b=tf.constant(1.5)

 $y=x*W+b$

print(y)
Tensor("add:0", shape=(), dtype=float32)



TensorFlow Docs:



- "A <u>Session object</u> encapsulates the environment in which Tensor objects are evaluated..."
- "..and an <u>execution phase</u> that uses a session to execute ops in the graph"

```
import tensorflow as tf
x=tf.constant(1.0)
W=tf.constant(6.0)
b=tf.constant(1.5)
y=x*W+b
with tf.Session() as sess:
        print(sess.run(y))
```



TensorFlow Variables



"... hold and update parameters"

$$y = x_1 w_1 + b$$

```
..and graph (session)
is executed several times
W=tf.variable(tf.random_uniform([1], -1.0, 1.0))
b=tf.variable(tf.zeros([1]))
x=tf.constant(1.0)
# Before starting, initialize the variables init = tf.global_variables_initializer()
```

with tf.Session() as sess:
 sess.run(init)
 for step in range(4):
 print(sess.run(y))

y=x*W+b

TensorFlow Placeholders



"... dummy nodes that provide **entry points** to the computational graph"

```
\mathcal{X}_1
    y = x_1 w_1 + b
W=tf.Variable(tf.random_uniform([1], -1.0, 1.0)
b=tf.Variable(tf.zeros([1]))
x=tf.placeholder(tf.float32)
# Before starting, initialize the variables
init = tf.global_variables_initializer()
y=x*W+b
with tf.Session() as sess:
       sess.run(init)
       for step in range(4):
              print(sess.run(y, feed_dict=(x:1)))
```

Why TensorFlow?



- Python + Numpy
- Graph based, easy to model
- Faster compile times than Theano
- Tensorboard for Visualization
- Open Sourced
- Data and Model Paralllelism
- Distributed supported





Tensor Ranks, Shapes, and Types

Briefly: A tensor is an array of n-dimension containing the same type of data

 Tensor rank (sometimes referred to as order or degree or n-dimension) is the number of dimensions of the tensor.

Rank	Math entity	Python example
0	Scalar (magnitude only)	s = 483
1	Vector (magnitude and direction)	v = [1.1, 2.2, 3.3]
2	Matrix (table of numbers)	m = [[1, 2, 3], [4, 5, 6], [7, 8, 9]]
3	3-Tensor (cube of numbers)	t = [[[2], [4], [6]], [[8], [10], [12]], [[14], [16], [18]]]
n	n-Tensor (you get the idea)	



TensorFlow

Tensor Ranks, Shapes, and Types

 Tensor shape: The TensorFlow documentation uses three notational conventions to describe tensor dimensionality: rank, shape, and dimension number.

Rank	Shape	Dimension number	Example
0	0	0-D	A 0-D tensor. A scalar.
1	[D0]	1-D	A 1-D tensor with shape [5].
2	[D0, D1]	2-D	A 2-D tensor with shape [3, 4].
3	[D0, D1, D2]	3-D	A 3-D tensor with shape [1, 4, 3].
n	[D0, D1, Dn-1]	n-D	A tensor with shape [D0, D1, Dn-1].

Shapes can be represented via Python lists / tuples of ints, or with the tf.TensorShape.



TensorFlow

Tensor Ranks, Shapes, and Types

Data type	Python type	Description
DT_FLOAT	tf.float32	32 bits floating point.
DT_DOUBLE	tf.float64	64 bits floating point.
DT_INT8	tf.int8	8 bits signed integer.
DT_INT16	tf.int16	16 bits signed integer.
DT_INT32	tf.int32	32 bits signed integer.
DT_INT64	tf.int64	64 bits signed integer.
DT_UINT8	tf.uint8	8 bits unsigned integer.
DT_UINT16	tf.uint16	16 bits unsigned integer.
DT_STRING	tf.string	Variable length byte arrays. Each element of a Tensor is a byte array.
DT_B00L	tf.bool	Boolean.

• • • • • •





A Tensor in TensorFlow has 2 shapes! The **static shape** AND the **dynamic shape**

 The static shape can be read using the tf.Tensor.get_shape() method: this shape is inferred from the operations that were used to create the tensor, and may be partially complete.

```
x = tf.placeholder(tf.int32, shape=[4])
print x.get_shape()
# ==> '(4,)'
```

• If the static shape is not fully defined, the dynamic shape of a Tensor t can be determined by evaluating tf.shape(t).

```
y, _ = tf.unique(x)
print y.get_shape()
# ==> '(?,)'
```



TensorFlow

A Tensor in TensorFlow has 2 shapes! The **static shape** AND the **dynamic shape**

 getting dynamic shape of a Tensor t can be determined by evaluating tf.shape(t).

```
y, _ = tf.unique(x)

sess = tf.Session()
print sess.run(y, feed_dict={x: [0, 1, 2, 3]}).shape
# ==> '(4,)'

print sess.run(y, feed_dict={x: [0, 0, 0, 0]}).shape
# ==> '(1,)'
```



mathematical operations to manipulate the tensors

Operation	Description
tf.add	sum
tf.sub	substraction
tf.mul	multiplication
tf.div	division
tf.mod	module
tf.abs	return the absolute value
tf.neg	return negative value
tf.sign	return the sign
tf.inv	returns the inverse
tf.square	calculates the square
tf.round	returns the nearest integer
tf.sqrt	calculates the square root
tf.pow	calculates the power
tf.exp	calculates the exponential
tf.log	calculates the logarithm





Dealing with shapes is one of the major issues when working with TensorFlow!



Placeholders: Feeding data...



tf.placeholder()

- Arguments: data type (mandatory), shape (optional), name (optional)
- Specifying (the entirety or part of) shape restricts shapes of possible inputs to the node
- At run time, we feed using a feed_dic

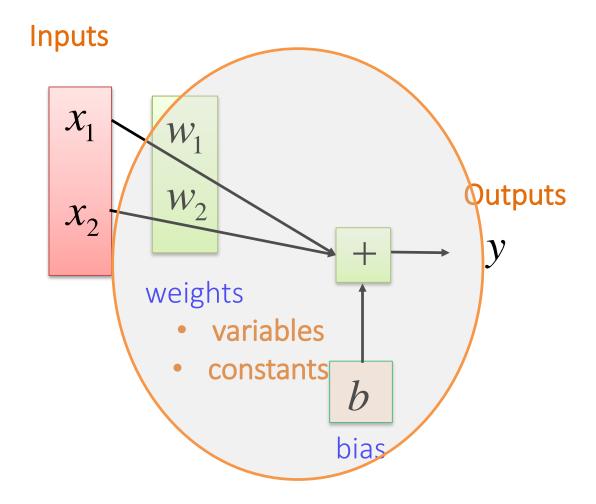
Placeholders allow you to pass in numpy arrays of data





Let's try a simple linear classifier

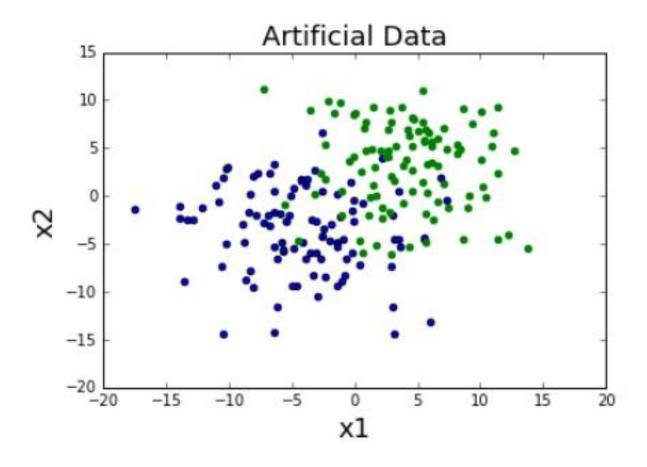
$$y = x_1 w_1 + x_2 w_2 + b$$







Binary (two-class) classifier from synthetic data

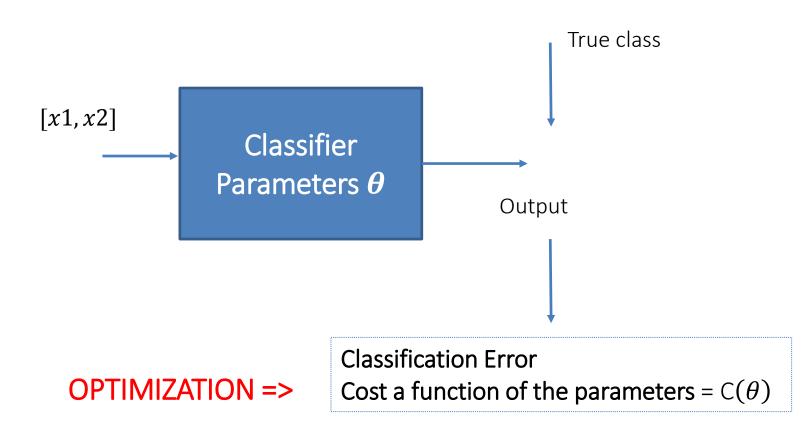






Binary (two-class) classifier from synthetic data

Training: How to find the parameters θ : W, b?





MSTC_IntroTF_2.ipynb

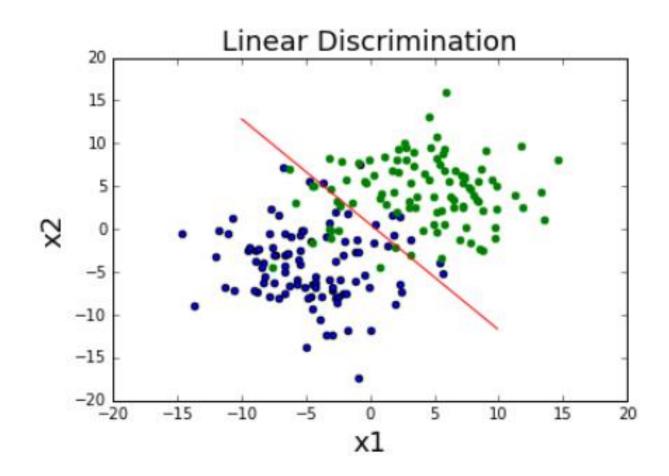




For particular values of W and b:

Red line is the set of points defined by: $x_1w_1 + x_2w_2 + b = 0$

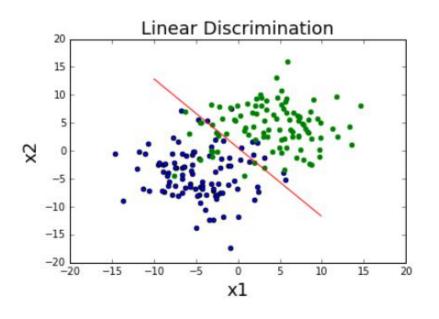
$$x_2 + 1.23 * x_1 - 0.55 = 0$$

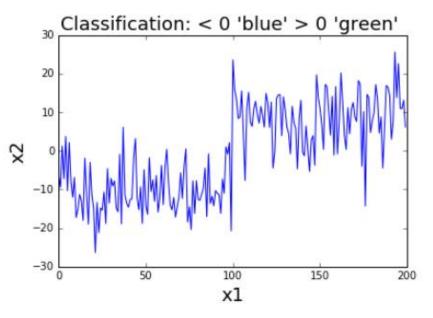




Green points will give: $x_2 + 1.23 * x_1 - 0.55 > 0$

Blue points will give: $x_2 + 1.23 * x_1 - 0.55 < 0$







Next Slides are from: Deep Learning Tutorial

李宏毅

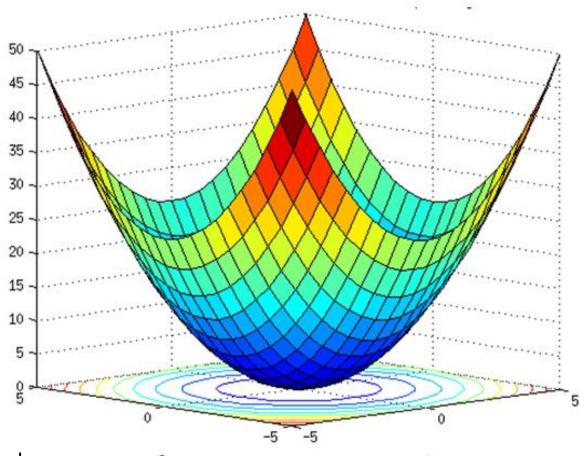
Hung-yi Lee

OPTIMIZATION

Gradient Descent

Cost
Or
Loss function

 $C(\theta)$



Assume there are only two parameters w_1 and w_2 in a network.

$$\theta = \{w_1, w_2\}$$

OPTIMIZATION

Gradient Descent

Assume there are only two parameters w_1 and w_2 in a network.

$$\theta = \{w_1, w_2\}$$

Randomly pick a starting point θ^0

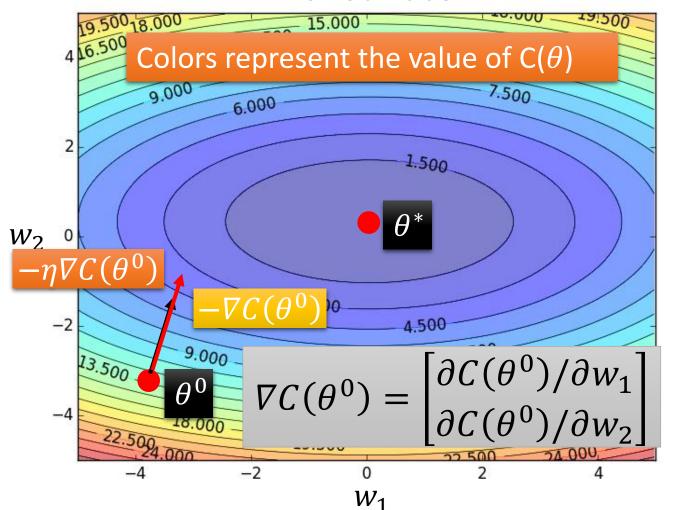
Compute the negative gradient at θ^0

$$-\nabla C(\theta^0)$$

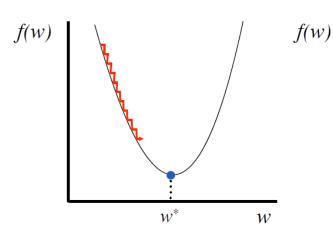
Times the learning rate η

$$-\eta \nabla C(\theta^0)$$

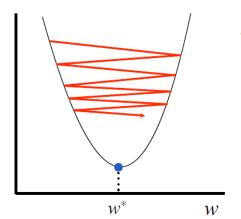
Error Surface



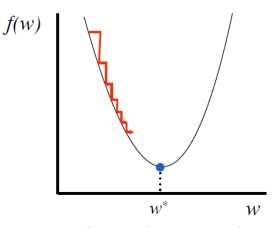
Choosing Step Size



Too small: converge very slowly



Too big: overshoot and even diverge



Reduce size over time

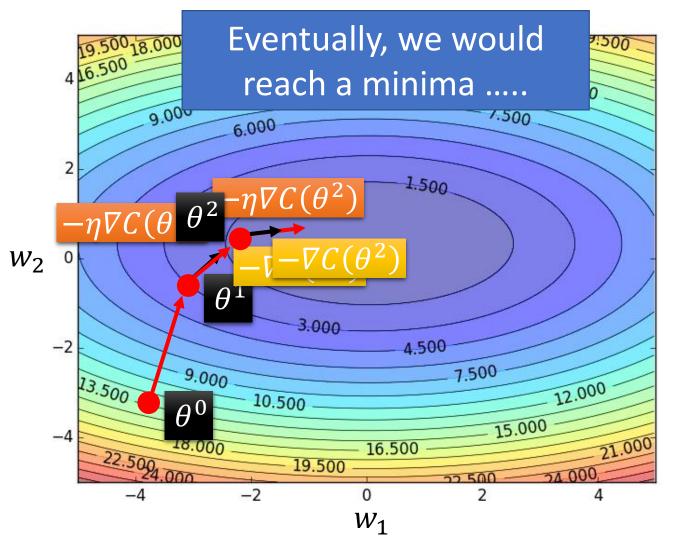
Theoretical convergence results for various step sizes

A common step size is
$$\alpha_i = \frac{\alpha}{n\sqrt{i}}$$
 Constant # Training Points Training Points

Source:



Gradient Descent



Randomly pick a starting point θ^0

Compute the negative gradient at θ^0

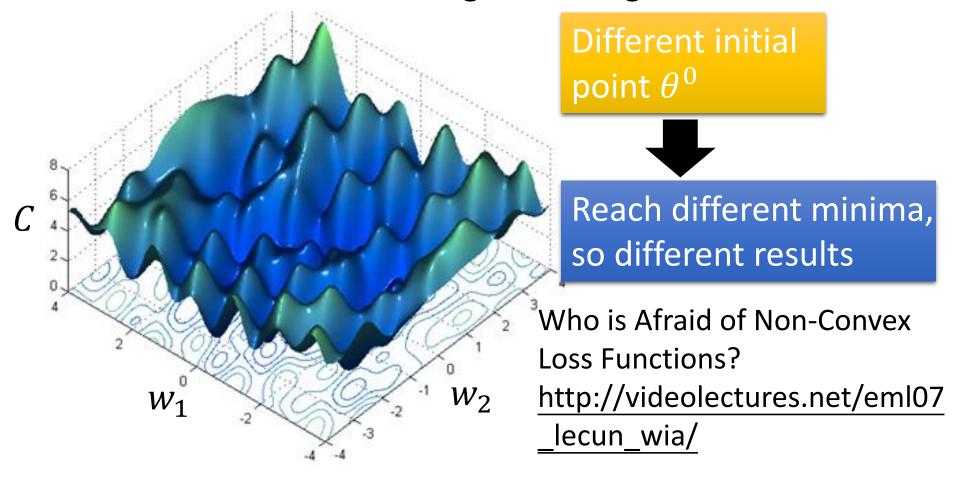
$$-\nabla C(\theta^0)$$

Times the learning rate η

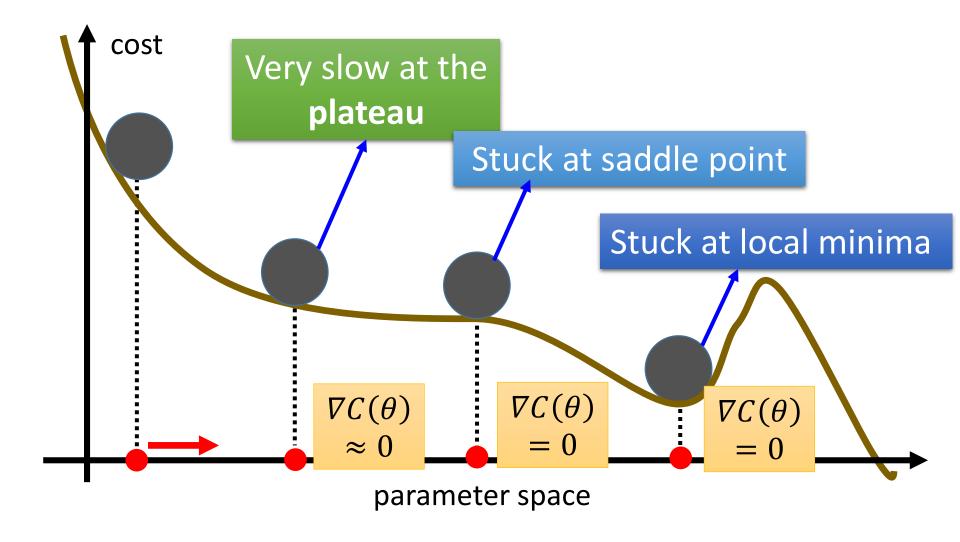
$$-\eta \nabla C(\theta^0)$$

Local Minima

Gradient descent never guarantee global minima

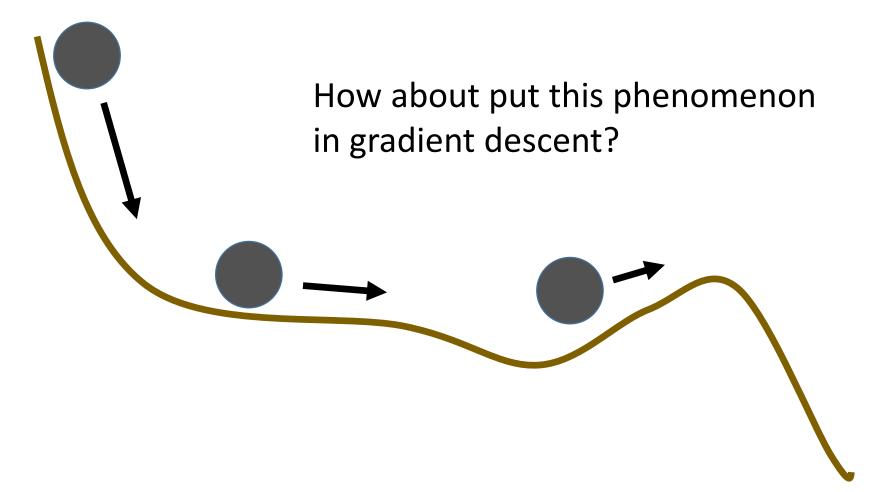


Besides local minima



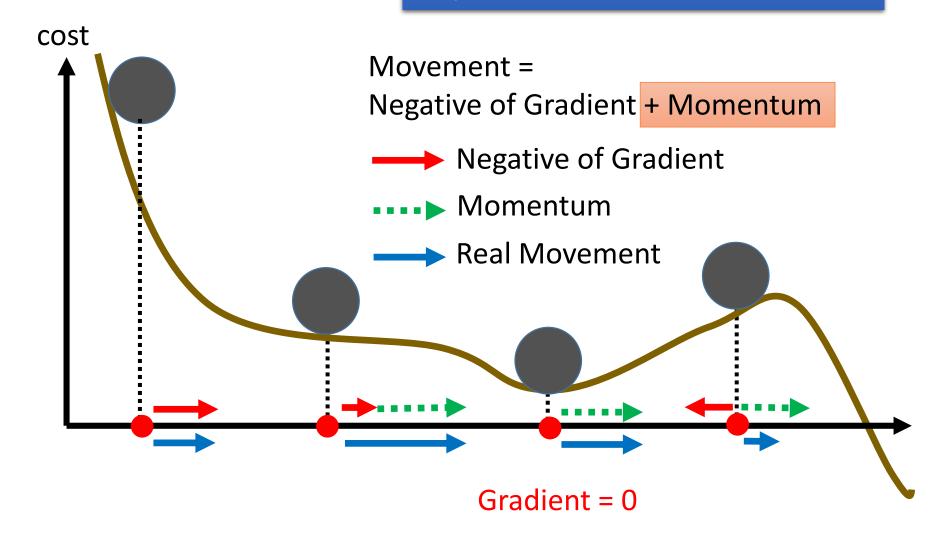
In physical world

Momentum



Momentum

Still not guarantee reaching global minima, but give some hope

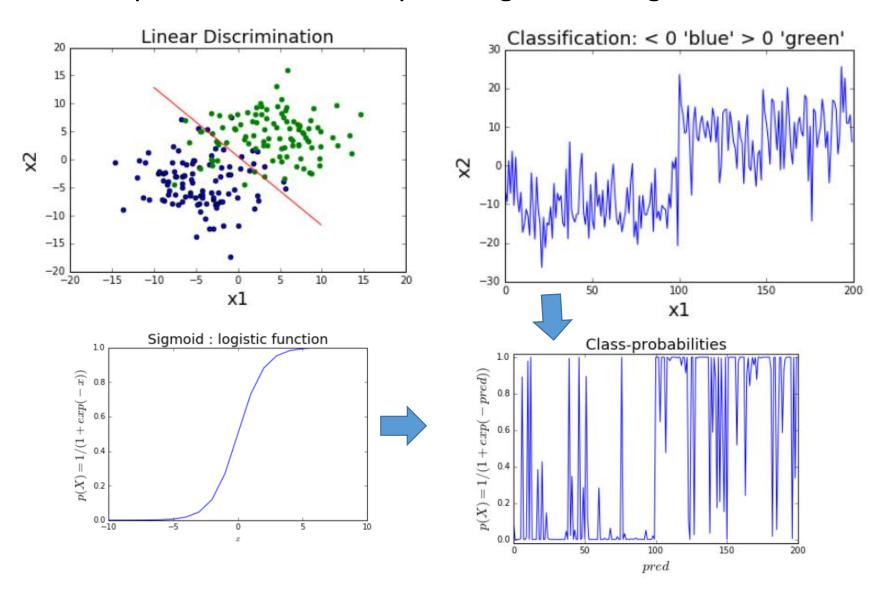


What Cost Function?

- Classification error (number of errors)? How derivate? gradient?
- Better think on terms of probability & look for nice ways to derivate...

From scores to probabilities:

Binary classification is easy: use sigmoid or logistic function



Cost function:

How to measure accuracy?

Cross-entropy
and
Maximum Likelihood Estimation



Intuitive approach for a two-class (binary) classifier

Take a data set:

 $\{x_n, l_n\}$ of N vectors x_n belonging to two classes (labels l_n =0,1)

Consider our classifier as an estimator of the conditional probability:

- $p(l_n = 1|x_n) = p_{1n}$
- ...and so... $p(l_n = 0 | x_n) = 1 p_{1n}$

A PERFECT classifier

• If
$$l_n=1$$
 then $p(l_n=1|x_n)=p_{1n}=1$

• If
$$l_n = 0$$
 then $p(l_n = 1 | x_n) = p_{1n} = 0$

In a single expression:

$$p_{1n}^{l_n}(1-p_{1n})^{(1-l_n)}$$

In a perfect classifier this must be: a "probability" always 1 for every data n!!!

A PERFECT classifier

All the probabilities/likelihood for each sample should be 1

Maximum Likelihood estimation of θ

$$\theta_{ML} = \prod_{n=1}^{N} p_{1n}^{l_n} (1 - p_{1n})^{(1-l_n)}$$

From that a Cost Function can be obtained taking: the negative logarithm = Cross-entropy

Cross entropy =
$$-\sum_{n=1}^{N} (l_n \log(p_{1n}) + (1 - l_n) \log(1 - p_{1n}))$$

Cross entropy loss function

From Maximum Likelihood to Minimum Cross-entropy

Cross entropy =
$$-\sum_{n=1}^{N} (l_n \log(p_{1n}) + (1 - l_n) \log(1 - p_{1n}))$$

Shannon entropy H(.): of uncertainty in a probability distribution P

$$H(x) = -E_{x \sim P} [\log(P(x))]$$

Cross-entropy (two distributions : Pdata and Pmodel)

$$-E_{x\sim P_{data}}[\log(P_{model}(x))]$$

Cross entropy loss function

ANOTHER "PRACTICAL" POINT OF VIEW:

Cross entropy =
$$-\sum_{n=1}^{N} (l_n \log(p_{1n}) + (1 - l_n) \log(1 - p_{1n}))$$

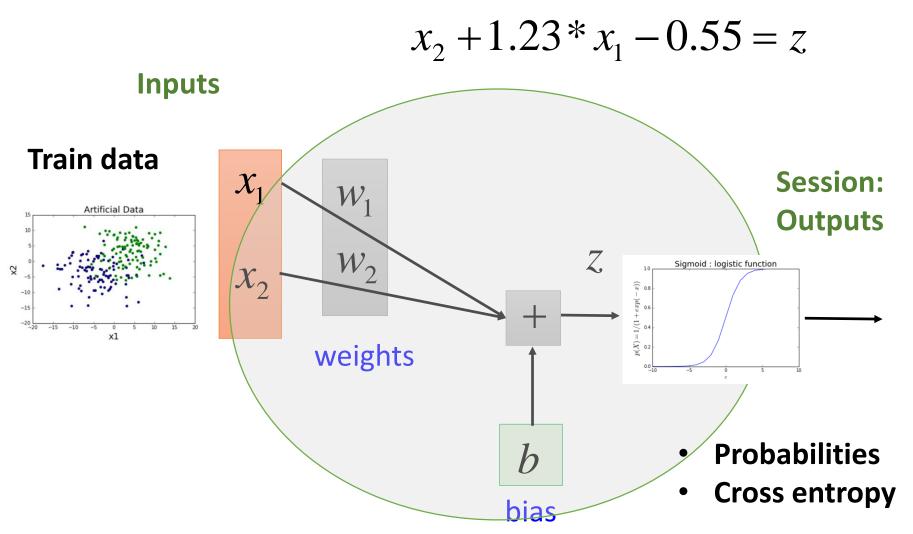
HEAVILY PENALIZES gross errors:

• $l_n = 1$ and p_{1n} close to 0 $\log(0)!!$

• $l_n = 0$ and p_{1n} close to 1!! as $(1 - p_{1n})$ close to $0 \log(0)!!$



Now let's feed our Training data to a simple linear classifier





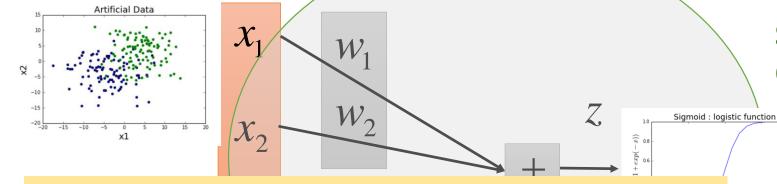
W=tf.constant([[1.23], [1.0]],name="weights") b=tf.constant(-0.55,name="bias")

$$x_2 + 1.23 * x_1 - 0.55 = z$$

X = tf.placeholder("float", shape=[None, 2]

Train data

labels = tf.placeholder("float", shape=[None])



Predictor is now the logistic function
pred = tf.sigmoid(tf.to_double(tf.reduce_sum(tf.matmul(X, W),
axis=[1]) + b))

Cost function is cross-entropy
cost = -tf.reduce_sum(tf.to_double(labels) * tf.log(pred) + (1tf.to_double(labels)) * tf.log(1-pred))

Session: Outputs

Probabilities
Cross entropy



with tf.Session() as sess: **Inputs** sess.run(init) **Train data** pred, cost=sess.run(pred, cost, feed_dict={X: train_X}) Artificial Data **Session:** W_1 **Outputs** W_2 Sigmoid: logistic function x_2 weights **Probabilities Cross entropy** bias



Check that our results are the same as before

Now let's train!:



W and b will be variables (tensors)

```
W = tf.Variable(tf.zeros([2, 1], "float"), name="weight")
b = tf.Variable(tf.zeros([1], "float"), name="bias")
```

and we use cross-entropy and gradient descend

```
cost = -tf.reduce_sum(tf.to_double(labels) * tf.log(pred) + (1-
tf.to_double(labels)) * tf.log(1-pred))
```

```
# Gradient descent
learning_rate = 0.001
optimizer = tf.train.GradientDescentOptimizer(learning_rate).minimize(cost)
```

We have used all the training data several runs (Epochs)



```
with tf.Session() as sess:
    sess.run(init)

# We can Run the optimization algorithm several times
for i in range(100):
    cost_out,W_out,b_out,_=sess.run([cost, W,b, optimizer], feed_dict={X:
train_X, labels: train_labels})
    print("Epoch : %d Cost= %s "%(i,cost_out))
    print(W_out)
    print(b_out)
```

When large amounts of data divide data into mini-batches



- Most optimization algorithms converge much faster (in terms of total computation, not in terms of number of updates) if they are allowed to rapidly compute approximate estimates of the gradient rather than slowly computing the exact gradient.
- Another consideration motivating statistical estimation of the gradient from a small number of samples is redundancy in the training set.



- Optimization algorithms that use the entire training set are called batch or deterministic gradient
- Stochastic Gradient Descend (SGD): Optimization algorithms that use only a single example at a time
- Most algorithms used for deep learning fall somewhere in between: minibatch or minibatch stochastic methods



Confusing terminology:

- The word "batch" is also often used to describe the minibatch used by minibatch stochastic gradient descent.
- It is very common to use the term "batch size" to describe the size of a minibatch

See more details on how choosing minibatch size on Deep Learning Book (Chap 8 : Optimization)



.... See details in Notebook

... and practice with it....

- Random initialization of variables
- Stepsize
- Optimizers
- Interactive Session
- Tf Debugging?

Deep Learning Seminar (materials)

Deep Learning using TensorFlow and TensorFlow-Slim

Dipendra Jha Northwestern University

dipendra009@gmail.com https://www.linkedin.com/in/dipendra009

Deep Learning courses

Prof. Hung-yi Lee National Taiwan University (NTU) Taipei

Introduction to Deep Learning

Yingyu Liang Princeton University

http://jrmeyer.github.io/tutorial/2016/02/01/TensorFlow-Tutorial.html

http://www.psi.toronto.edu/~jimmy/ece521/Tut1.pdf

