Artificial neural networks and backpropagation

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Contents

Contents

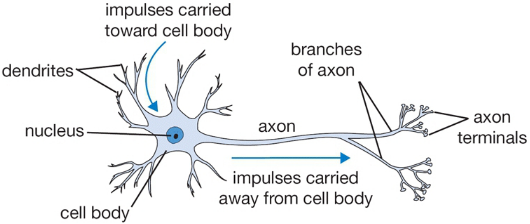
Artificial neural networks and deep learning history

For a very complete state of the art on deep learning, see the overview by Schmidhuber [Schmidhuber, 2015].

- 1958: Rosenblatt's perceptron [Rosenblatt, 1958]
- 1980's: the backpropagation algorithm (see, for example, the work of Le Cun [LeCun, 1985])
- 2006-: CNN implementations using Graphical Processing Units (GPU): up to a 50 speed-up factor.
- 2011-: super-human performances [Cireşan et al., 2011]
- 2012: Imagenet image classification won by a CNN [Krizhevsky et al., 2012].

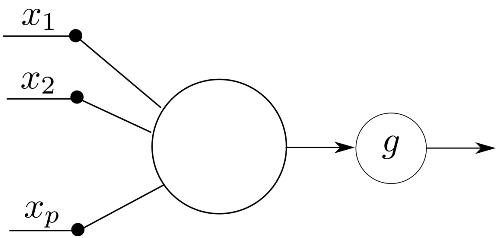
Contents

Neuron



- The human brain contains 100 billion (10^{11}) neurons
- A human neuron can have several thousand dendrites
- The neuron sends a signal through its axon if during a given interval of time the net input signal (sum on excitatory and inhibitory signals received through its dentrites) is larger than a threshold.

Artificial neuron

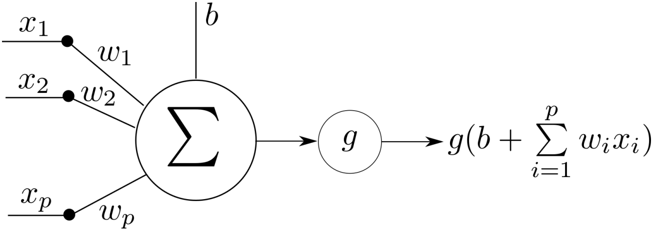


General principle

An artificial neuron takes p inputs $\{x_i\}_{1 \leq i \leq p}$, combines them to obtain a single value, and applies an activation function g to the result.

- The first artificial neuron model was proposed by [McCulloch and Pitts, 1943]
- Input and output signals were binary
- Input dendrites could be inhibitory or excitatory

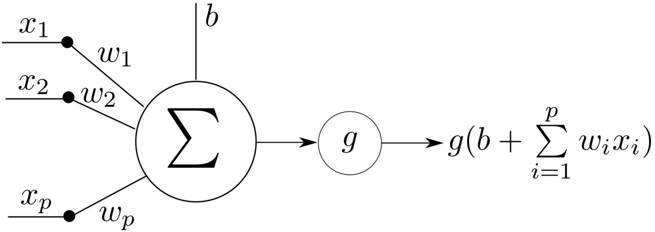
Modern artificial neuron



- The neuron computed a linear combination of the inputs
- The bias **b** is a variable linked to the neuron. It can be interpreted as defining a threshold on the sum
- The activation function g somehow decides, depending on its input, if a signal (the neuron's activation) is produced

Contents

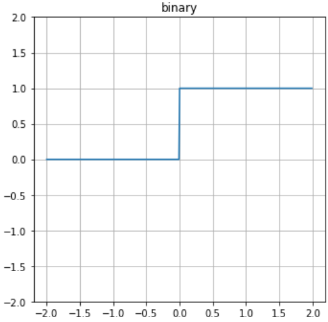
The role of the activation function



- The initial idea behind the activation function is that is works somehow as a gate
- If its input in "high enough", then the neuron is activated, i.e. a signal (other than zero) is produced
- It can be interpreted as a source of abstraction: information considered as unimportant is ignored

Activation: binary

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

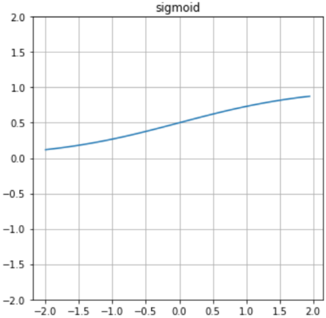


Remarks

- Biologically inspired
- \+ Simple to compute
- \+ High abstraction
- \- Gradient nil except on one point

Activation: sigmoid

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

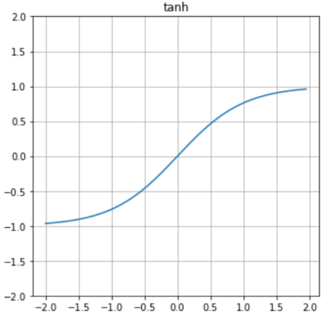


Remarks

+ Similar to binary activation, but with usable gradient
- However, gradient tends to zero when input is far from zero
- More computationally intensive

Activation: hyperbolic tangent

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

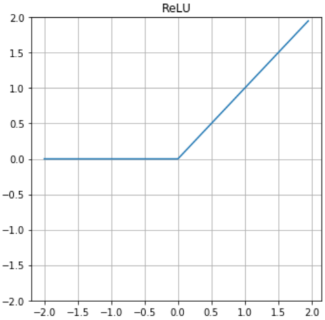


Remarks

- Similar to sigmoid

Activation: rectified linear unit

$$g(x) = \begin{cases} x, & \text{if } x > 0 \\ 0, & \text{otherwise} \end{cases}$$

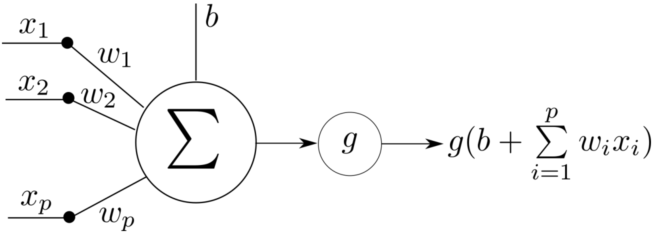


Remarks

+ Usable gradient when activated
+ Fast to compute
+ High abstraction

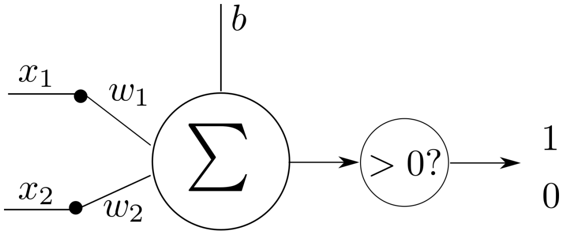
Contents

What can an artifical neuron compute?



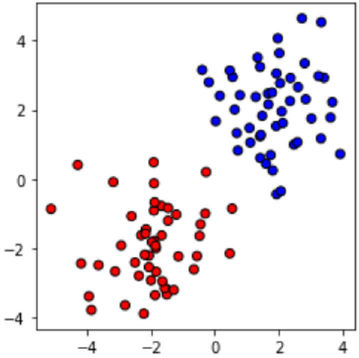
In $\mathbb{R}^p$, $b + \sum_{i=0}^{p} w_i x_i = 0$ corresponds to a hyperplane. For a given point $\mathbf{x} = \{x_0, \ldots, x_p\}$, decisions are made according to the side of the hyperplane it belongs to.

The power of an artificial neuron: illustration

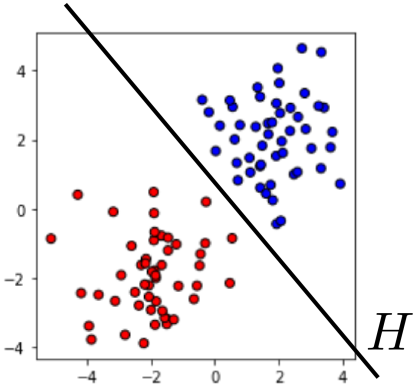


- $p = 2$: 2 dimensional inputs (can be represented on a screen!)
- Activation: binary
- Classification problem

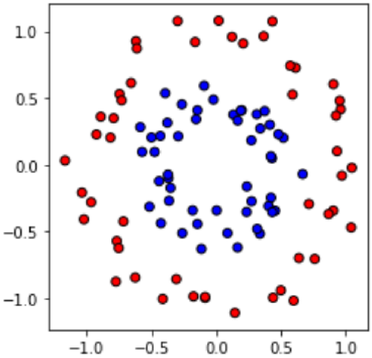
Gaussian clouds



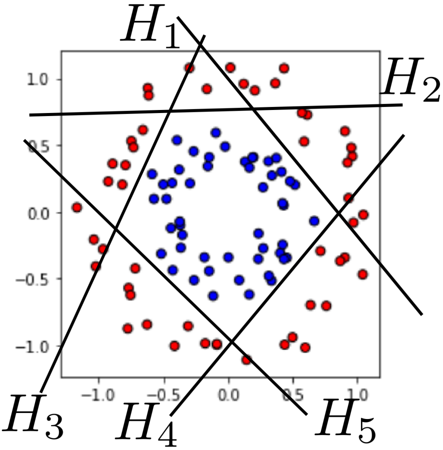
Gaussian clouds



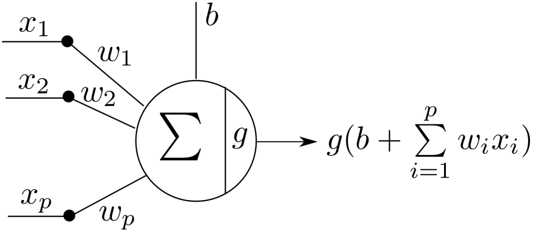
Circles



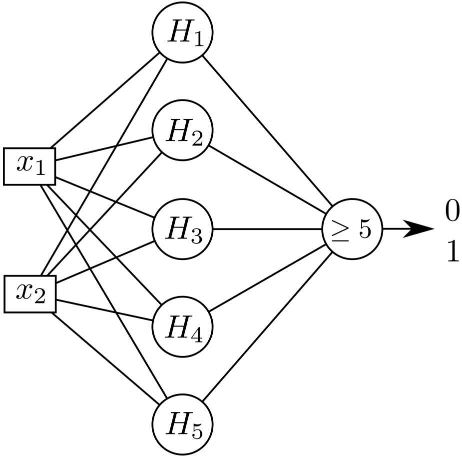
Circles



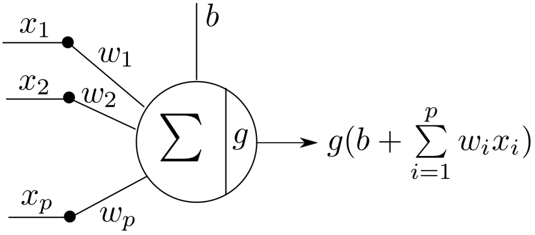
Artificial neuron compact representation



Solution



Notations



We will often use:

$$\mathbf{W} = (w_1, \dots, w_p)^T$$

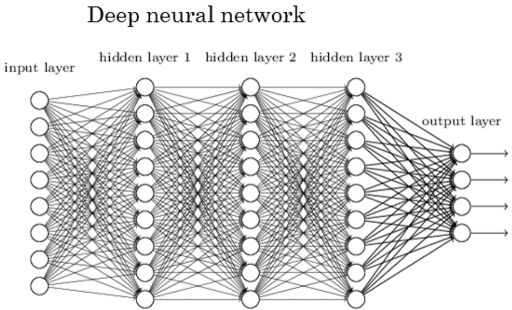
$$\mathbf{x} = (x_1, \dots, x_p)^T$$

Therefore, we can simply write:

$$g(b + \sum_{i=1}^{p} w_i x_i) = g(b + \mathbf{W}^T \mathbf{x})$$

Contents

Artificial Neural Network (ANN)



(from http://www.jtoy.net)

Layers

- Neurons are typically arranged in layers
- The first and last layers are respectively called the input and output layers
- Any intermediate layers are called hidden layers

Artificial Neural Network (ANN)

Definition

Feed-foward artificial Neural Network (ANN)

Definition

Universal approximation theorem

Let f be a continuous real-valued function of $[0,1]^p$ ($p \in \mathbb{N}^*$) and ϵ a strictly positive real. Let g be a non-constant, increasing, bounded real function.
Then there exist an integer n, real vectors $\{\mathbf{W}_i\}_{1 \leq n}$ of $\mathbb{R}^p$, and reals $\{b_i\}_{1 \leq n}$ and $\{v_i\}_{1 \leq n}$ such that for all $\mathbf{x}$ in $[0,1]^p$:

$$\left| f(\mathbf{x}) - \sum_{i=1}^{n} v_i \mathrm{g}(\mathbf{W}_i^T \mathbf{x} + b_i) \right| < \epsilon$$

A first version of this theorem, using sigmoid activation functions, was proposed by [CYBENKO, 1989]. The version above was demonstrated by [Hornik, 1991].

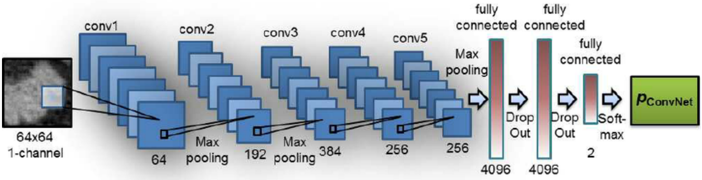
Universal approximation theorem: what does it mean?

$$\left| f(\mathbf{x}) - \sum_{i=1}^{n} v_i \mathrm{g}(\mathbf{W}_i^T \mathbf{x} + b_i) \right| < \epsilon$$

This means that function f can be approximated with a neural network containing

- an input layer of size p;
- a hidden layer containing n neurons with activation function g, weights $\mathbf{W}_i$ and biases b_i ;
- an output layer containing a single neuron, with weigths v_i (and an identity activation function).

Convolutional neural networks (ConvNets or CNNs)



(from https://www.researchgate.net)

The triggering factor to the success of neural networks

- Appropriate architectures: graphical processing units (GPUs)
- Optimized software
- Large annotated databases

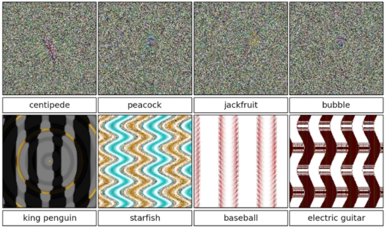
Contents

Practical considerations

For a deep-learning solution to work, you need:

- A lot of annotated data
- A lot of fiddling (different architectures; hyper-parameters)
- GPUs, at least from training

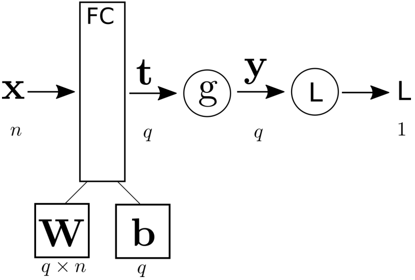
Deep learning can produce astonishing results
[Nguyen et al., 2015]...



The web giants

- Google, Facebook, Microsoft, Amazon etc. are actively investing in deep-learning
- Competition is intense
- Most of them are sharing their deep learning libraries

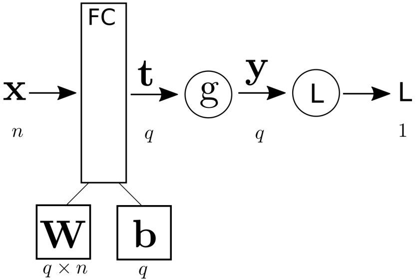
Backpropagation through a fully connected layer



Setup:

$$
\begin{aligned}
n, q &\in \mathbb{N}^* \\
\mathbf{x} &\in \mathbb{R}^n \\
\mathbf{W} &\in \mathbb{R}^q \times \mathbb{R}^n \\
\mathbf{b}, \mathbf{t}, \mathbf{y} &\in \mathbb{R}^q \\
L &\in \mathbb{R}
\end{aligned}
$$

Backpropagation through a fully connected layer



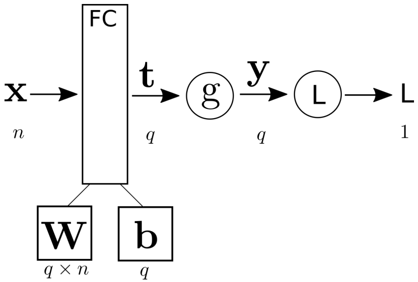
Local gradients:

Forward pass:

$$
\begin{aligned}
\mathbf{t} &= \mathbf{W}\mathbf{x} + \mathbf{b} \\
\mathbf{y} &= \mathrm{g}(\mathbf{W}\mathbf{x} + \mathbf{b}) \\
L &= L(\mathbf{y})
\end{aligned}
$$

$$
\begin{aligned}
\frac{\partial \mathbf{t}}{\partial \mathbf{W}} &= \mathbf{x}^t \\
\frac{\partial \mathbf{t}}{\partial \mathbf{b}} &= 1 \\
\frac{\partial \mathbf{y}}{\partial \mathbf{t}} &= \mathrm{g}'
\end{aligned}
$$

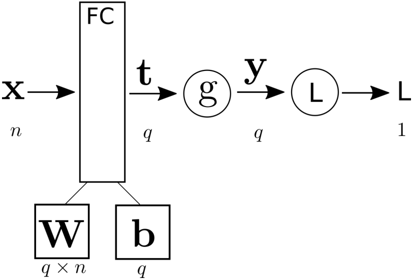
Backpropagation through a fully connected layer



Backpropagation:

$$
\begin{aligned}
\frac{\partial L}{\partial \mathbf{t}} &= \frac{\partial L}{\partial \mathbf{y}} \cdot \frac{\partial \mathbf{y}}{\partial \mathbf{t}} \\
&= \frac{\partial L}{\partial \mathbf{y}} \odot g'(\mathbf{t})
\end{aligned}
$$

Backpropagation through a fully connected layer



Backpropagation:

$$\begin{aligned} \frac{\partial L}{\partial \mathbf{W}} &= \frac{\partial L}{\partial \mathbf{t}} . \frac{\partial \mathbf{t}}{\partial \mathbf{W}} \\ &= \frac{\partial L}{\partial \mathbf{y}} \odot g'(\mathbf{t}).\mathbf{x}^t \end{aligned}$$

$$\frac{\partial L}{\partial \mathbf{b}} = \frac{\partial L}{\partial \mathbf{y}} \odot g'(\mathbf{t})$$

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