

Artificial neural networks and backpropagation

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Artificial neural networks and deep learning history

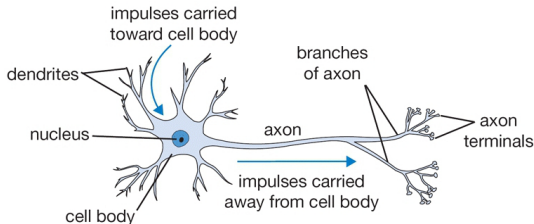
For a very complete state of the art on deep learning, see the overview by Schmidhuber [Schmidhuber, 2015].

- 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].

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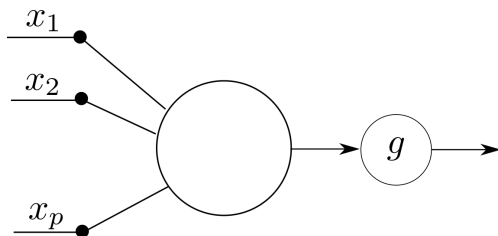
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Neuron



- The human brain contains 100 billion (10^{11}) neurons
- A human neuron can have several thousand dendrites

Artificial neuron

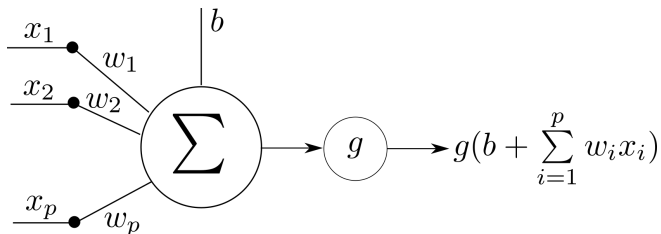


General principle

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** 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

Artificial neuron

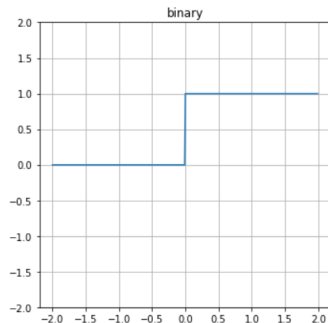


Classical neuron

Bias b is a variable linked to the neuron. The **activation function g** somehow decides, depending on the input, if a signal (the neuron's **activation**) is produced.

Activation: binary

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

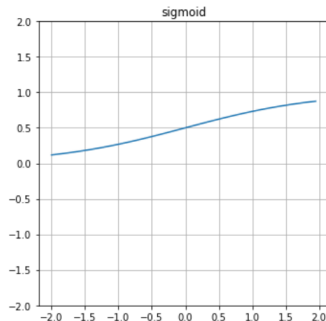


Remarks

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

Activation: sigmoid

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

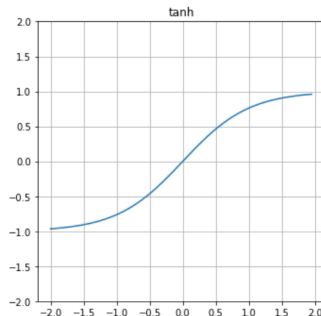


Remarks

- + 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

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

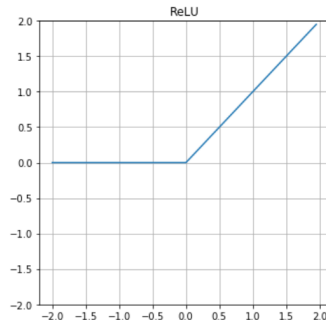


Remarks

- Similar to sigmoid

Activation: rectified linear unit

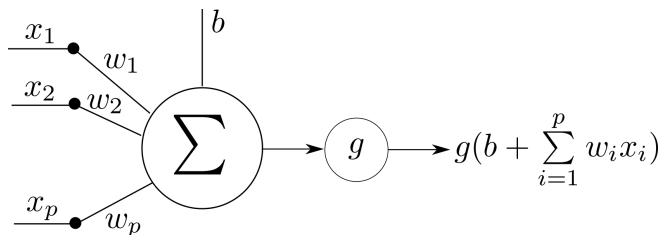
$$g(x) = \begin{cases} x, & \text{if } x > 0 \\ 0, & \text{otherwise} \end{cases}$$



Remarks

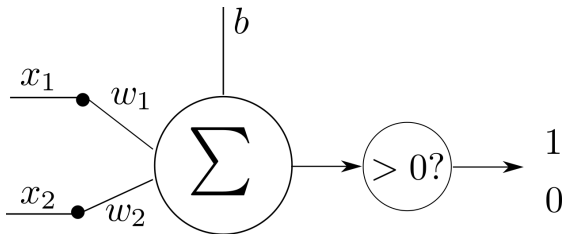
- + Usable gradient when activated
- + Fast to compute
- + High abstraction

What can an artificial neuron compute?



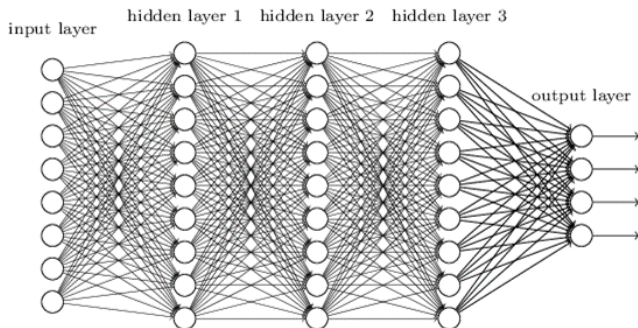
In \mathbb{R}^p , $b + \sum_{i=1}^p w_i x_i = 0$ gives a hyperplane. For a given point $\mathbf{x} = \{x_0, \dots, x_p\}$, decisions are made according to the side of the hyperplane it belongs to.

The power of an artificial neuron: illustration



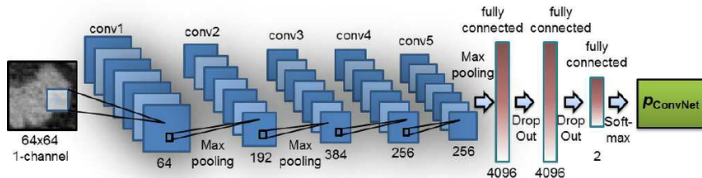
Neural network

Deep neural network



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

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

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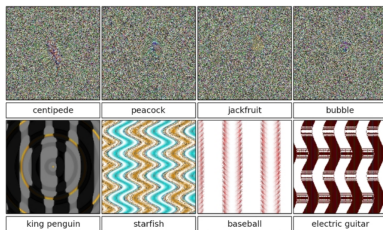
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Practical considerations

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

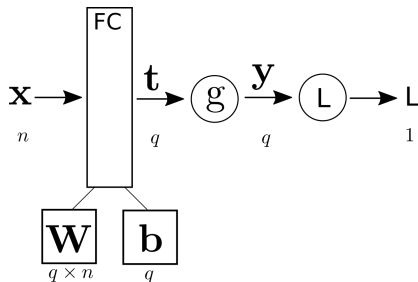
Deep learning can produce astonishing results
[Nguyen et al., 2015]...



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:

$$n, q \in \mathbb{N}^*$$

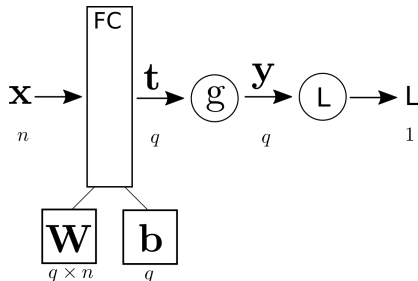
$$\mathbf{x} \in \mathbb{R}^n$$

$$\mathbf{W} \in \mathbb{R}^q \times \mathbb{R}^n$$

$$\mathbf{b}, \mathbf{t}, \mathbf{y} \in \mathbb{R}^q$$

$$L \in \mathbb{R}$$

Backpropagation through a fully connected layer



Local gradients:

Forward pass:

$$\mathbf{t} = \mathbf{W}\mathbf{x} + \mathbf{b}$$

$$\mathbf{y} = g(\mathbf{W}\mathbf{x} + \mathbf{b})$$

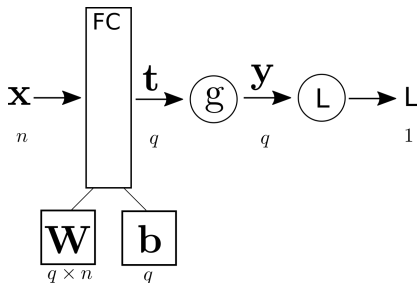
$$L = L(\mathbf{y})$$

$$\frac{\partial \mathbf{t}}{\partial \mathbf{W}} = \mathbf{x}^t$$

$$\frac{\partial \mathbf{t}}{\partial \mathbf{b}} = \mathbf{1}$$

$$\frac{\partial \mathbf{y}}{\partial \mathbf{t}} = g'$$

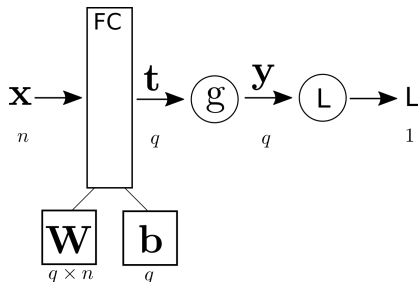
Backpropagation through a fully connected layer



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:

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

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

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