

Convolutional networks

UE de Master 2, AOS2

Fall 2023

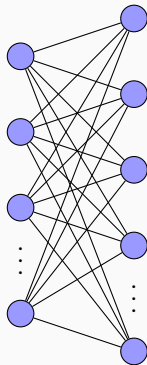
S. Rousseau

Introduction

Introduction

How can we apply neural models to computer vision?

- Flatten image as a vector and feed a MLP?
 - Spatial structure is lost
 - Color band is lost
 - Quadratic number of parameters wrt to number of neurons
- Special features of images:
 - **Translation equivariance**: translate an object should translate extracted features as well
 - **Locality**: Does it make sense to mix for example upper left and lower right pixels?



Which linear transform are **translation equivariant** and **local**?

Translation equivariance for 1-D signal

- What are the translation equivariant 1-D linear transforms?
 - Let $\mathbf{x} = (\dots, x_{-n}, \dots, x_0, \dots, x_n, \dots)$ a (infinite) 1-D signal
 - L a linear transform of 1-D signals
 - S is the (right) shifting operator: $(S(\mathbf{x}))_j = x_{j-1}$
 - $S^k = S \circ \dots \circ S, k \in \mathbb{Z}$
- Translation equivariance reads: $L \circ S^k = S^k \circ L$. Linear transform of shifted signal is the shifted linear transform
 - Vector \mathbf{x} can be written $\mathbf{x} = \sum_{i \in \mathbb{Z}} x_i S^i(\mathbf{e}_0)$
 - Then L is a convolution:

$$L_j(\mathbf{x}) = \sum_{i \in \mathbb{Z}} x_i y_{j-i} \quad \text{with} \quad \mathbf{y} = L(\mathbf{e}_0)$$

- A translation-equivariant linear transform is a convolution!

$$\begin{aligned}
 L_j(\mathbf{x}) &= \langle \mathbf{e}_j, L(\mathbf{x}) \rangle \\
 &= \left\langle \mathbf{e}_j, L\left(\sum_{i \in \mathbb{Z}} x_i S^i(\mathbf{e}_0)\right) \right\rangle \\
 &\quad \text{(decomposition of } \mathbf{x} \text{)} \\
 &= \left\langle \mathbf{e}_j, \sum_{i \in \mathbb{Z}} x_i L S^i(\mathbf{e}_0) \right\rangle \quad \text{(linearity of } L \text{)} \\
 &= \left\langle \mathbf{e}_j, \sum_{i \in \mathbb{Z}} x_i S^i L(\mathbf{e}_0) \right\rangle \\
 &\quad \text{(equivariance of } L \text{)}
 \end{aligned}$$

$$\begin{aligned}
 &= \sum_{i \in \mathbb{Z}} x_i \langle \mathbf{e}_j, S^i \mathbf{y} \rangle \quad \text{(linearity of dot-product)} \\
 &= \sum_{i \in \mathbb{Z}} x_i \langle S^{-i} \mathbf{e}_j, \mathbf{y} \rangle \quad \text{(isometry of } S \text{)} \\
 &= \sum_{i \in \mathbb{Z}} x_i \langle \mathbf{e}_{j-i}, \mathbf{y} \rangle \\
 &= \sum_{i \in \mathbb{Z}} x_i y_{j-i}
 \end{aligned}$$

- A translation-equivariant linear transform reads

$$L_j(\mathbf{x}) = \sum_i x_i y_{j-i}$$

- Locality implies that $L_j(\mathbf{x})$ must only depend on x_{j+k} for $k \in \llbracket -a, a \rrbracket$, $a \in \mathbb{N}^*$
- Translates to $y_k = 0$ except for when $k \in \llbracket -a, a \rrbracket$. Then we have

$$L_j(\mathbf{x}) = \sum_{k \in \llbracket -a, a \rrbracket} x_{j-k} y_k$$

- \mathbf{y} must be a vector with a tiny contiguous support

Notations and properties

- The convolution operator is $*$:

$$(\mathbf{u} * \mathbf{v})_i = \sum_{k \in \mathbb{Z}} \mathbf{u}_k \mathbf{v}_{i-k}$$

- Linear wrt each argument: $\mathbf{u} * (\mathbf{v} + \mathbf{w}) = \mathbf{u} * \mathbf{v} + \mathbf{u} * \mathbf{w}$
- Symmetric: $\mathbf{u} * \mathbf{v} = \mathbf{v} * \mathbf{u}$
- Associativity: $(\mathbf{u} * \mathbf{v}) * \mathbf{w} = \mathbf{u} * (\mathbf{v} * \mathbf{w})$
- Equivalent to polynomial multiplication

$$(1, 2) * (2, -1, 2) = (2, 3, 0, 4) \iff (1 + 2X)(2 - X + 2X^2) = 2 + 3X + 4X^3$$

- Easily generalisable to n -D signals:

$$(\mathbf{C} * \mathbf{K})_{kl} = \sum_{(i,j) \in \mathbb{Z}^2} \mathbf{K}_{ij} \mathbf{C}_{k-i, l-j}$$

2-D convolution

2-D correlation

- For a matrix C of size $H_{\text{in}} \times W_{\text{in}}$ and a kernel K of size $k_h \times k_w$, 2-D convolution is defined as:

$$(C * K)_{kl} = \sum_{\substack{i=0, \dots, k_h-1 \\ j=0, \dots, k_w-1}} K_{ij} C_{k-i, l-j}$$

- In fact we use the **correlation** limited to a given window defined as:

$$C \circledast K = C * K^\dagger \quad \text{where} \quad K_{ij}^\dagger = K_{-i, -j}$$

limited to the indexes $k = 0, \dots, H_{\text{out}} - 1$ and $l = 0, \dots, W_{\text{out}} - 1$.

- This can be written

$$(C \circledast K)_{kl} = \sum_{\substack{i=0, \dots, k_h-1 \\ j=0, \dots, k_w-1}} K_{ij} C_{i+k, j+l}$$

where $k = 0, \dots, H_{\text{out}} - 1$ and $l = 0, \dots, W_{\text{out}} - 1$.

2-D “convolution”

- We use $*$ instead of \otimes even if it is a correlation
- We use the term “convolution” even if it is a correlation
- Final formulation is

$$(C * K)_{kl} = \sum_{\substack{i=0, \dots, k_h-1 \\ j=0, \dots, k_w-1}} K_{ij} C_{i+k, j+l}$$

1	0	0	1
2	2	0	1
1	1	0	1
1	0	1	2

C

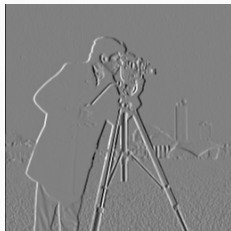
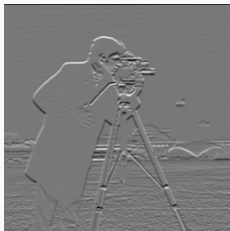
$$* \begin{array}{|c|c|} \hline 0 & 1 \\ \hline 0 & 1 \\ \hline \end{array} \begin{array}{c} \\ K \\ \end{array} = \begin{array}{|c|c|c|} \hline 2 & 0 & 2 \\ \hline 3 & 0 & 2 \\ \hline 1 & 1 & 3 \\ \hline \end{array}$$

$C * K$

Examples

Some handcrafted kernels used in computer vision:

$$K = \begin{pmatrix} -1 & -2 & -1 \\ 0 & 0 & 0 \\ 1 & 2 & 1 \end{pmatrix} \quad K = \begin{pmatrix} -1 & 0 & 1 \\ -2 & 0 & 2 \\ -1 & 0 & 1 \end{pmatrix} \quad K = \begin{pmatrix} 0 & 1 & 0 \\ 1 & -4 & 1 \\ 0 & 1 & 0 \end{pmatrix}$$



Padding

- Convolution operator **decreases size**
- Input of size: $H_{\text{in}} \times W_{\text{in}}$
- Kernel of size: $k_h \times k_w$
- Output of size:

$$H_{\text{out}} = H_{\text{in}} - k_h + 1$$

$$W_{\text{out}} = W_{\text{in}} - k_w + 1$$

1	0	0	1
2	2	0	1
1	1	0	1
1	0	1	2

C

*

0	1
0	1

K

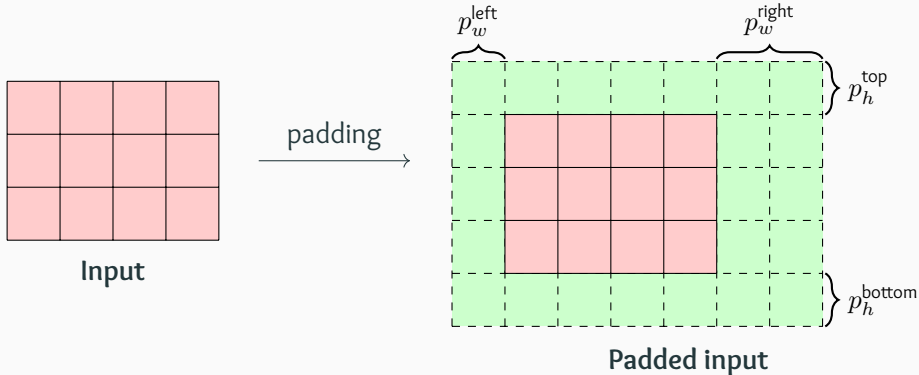
=

2	0	2
3	0	2
1	1	3

C * K

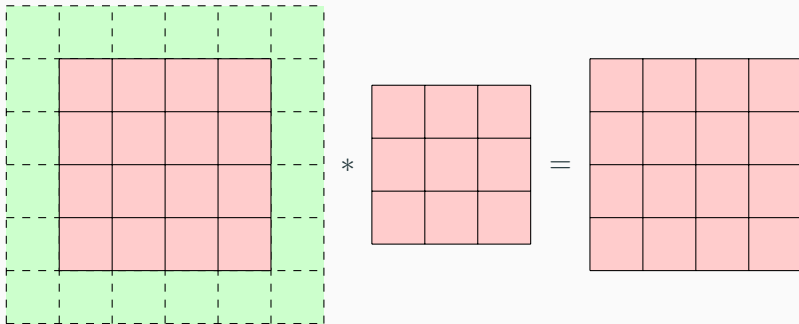
Padding

- **Enlarge size of input** by adding $p_h = p_h^{\text{top}} + p_h^{\text{bottom}}$ rows and $p_w = p_w^{\text{left}} + p_w^{\text{right}}$ columns at borders.
- For example $p_h = 2$ and $p_w = 3$.



Padding

- Size of input: $H_{\text{in}} \times W_{\text{in}}$
- Size after padding: $(H_{\text{in}} + p_h) \times (W_{\text{in}} + p_w)$
- Size of output: $H_{\text{out}} = H_{\text{in}} + p_h - k_h + 1$, $W_{\text{out}} = W_{\text{in}} + p_w - k_w + 1$
- Preserve input size when: $p_h = k_h - 1$ and $p_w = k_w - 1$



Zero padding

Pad with zero

0	0	0	0	0	0	0
0	0	1	0	1	1	0
0	0	0	1	2	2	0
0	0	1	1	1	0	0
0	1	1	0	1	2	0
0	0	1	0	0	2	0
0	0	0	0	0	0	0

 $*$

1	0	1
0	1	2
0	1	0

 $=$

2	1	3	5	3
1	3	8	8	3
3	5	5	5	4
4	3	4	6	5
3	2	2	6	3

Reflection padding

Pad using reflections

0	0	0	1	2	2	2
1	0	1	0	1	1	1
0	0	0	1	2	2	2
1	0	1	1	1	0	1
1	1	1	0	1	2	1
1	0	1	0	0	2	0
1	1	1	0	1	2	1

 $*$

1	0	1
0	1	2
0	1	0

 $=$

2	2	5	8	9
2	3	8	8	8
3	5	5	5	8
5	3	4	6	8
5	3	2	7	6

Symmetric padding

Pad using symmetry

The diagram illustrates the process of symmetric padding and matrix multiplication. On the left, a 7x7 matrix is shown with a central 3x3 pink region and a surrounding green border. The green border is created by mirroring the values of the pink region. A dashed red line indicates the axis of symmetry. The matrix values are as follows:

0	0	1	0	1	1	1
0	0	1	0	1	1	1
0	0	0	1	2	2	2
0	0	1	1	1	0	0
1	1	1	0	1	2	2
0	0	1	0	0	2	2
0	0	1	0	0	2	2

This 7x7 matrix is multiplied (indicated by $*$) by a 3x3 kernel matrix:

1	0	1
0	1	2
0	1	0

The result is a 7x5 matrix (indicated by $=$):

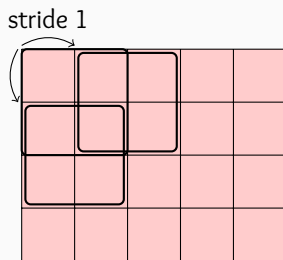
3	1	5	6	7
1	3	8	8	8
3	5	5	5	6
4	3	4	6	9
4	3	2	6	11

Input size is either slowly decreasing or constant. How can we reduce input size?

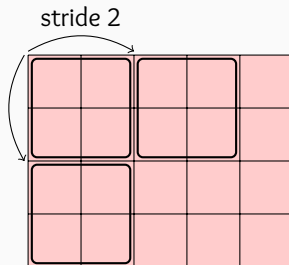
- **Strided convolution:** increasing step
- **Pooling:** summarize locally

Strided convolution

- Shifting by more than one step



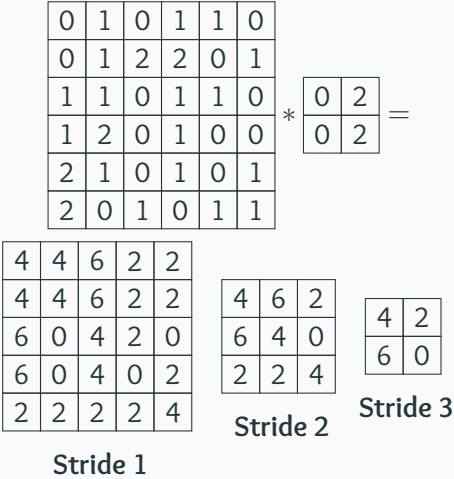
No stride



Stride 2

- Strided convolution is equivalent to classic convolution + subsampling

Examples



Stride formula, no padding

- Kernel k_h, k_w and stride s_h, s_w

$$H_{\text{out}} = \left\lfloor \frac{H_{\text{in}} - k_h + s_h}{s_h} \right\rfloor$$
$$W_{\text{out}} = \left\lfloor \frac{W_{\text{in}} - k_w + s_w}{s_w} \right\rfloor$$

- No stride ($s_h = s_w = 1$) yields previous formula
- Input size is divided by stride: $H_{\text{out}} \sim \frac{1}{s_h} H_{\text{in}}$ and $W_{\text{out}} \sim \frac{1}{s_w} W_{\text{in}}$

Padding and stride formula

- Kernel k_h, k_w , padding p_h, p_w and stride s_h, s_w

$$H_{\text{out}} = \left\lfloor \frac{H_{\text{in}} - k_h + p_h + s_h}{s_h} \right\rfloor$$
$$W_{\text{out}} = \left\lfloor \frac{W_{\text{in}} - k_w + p_w + s_w}{s_w} \right\rfloor$$

Locally summarizing data:

- Same mechanism as for convolution
- No kernel, just a parameterless function operating on a window

Two functions are used:

- Max-pooling
- Average-pooling

Max-pooling

- Take maximum value in window:

$$\text{MaxPool} \left(\begin{array}{|c|c|c|c|c|c|} \hline 0 & 1 & 0 & 1 & 1 & 0 \\ \hline 0 & 1 & 2 & 2 & 0 & 1 \\ \hline 1 & 1 & 0 & 1 & 1 & 0 \\ \hline 1 & 2 & 0 & 1 & 0 & 0 \\ \hline 2 & 1 & 0 & 1 & 0 & 1 \\ \hline 2 & 0 & 1 & 0 & 1 & 1 \\ \hline \end{array} \right), \text{window_size} = (2, 2) = \begin{array}{|c|c|c|} \hline 1 & 2 & 1 \\ \hline 2 & 1 & 1 \\ \hline 2 & 1 & 1 \\ \hline \end{array}$$

- Usually the stride is equal to the kernel size

Average pooling

- Take average value in window:

$$\text{AvgPool} \left(\begin{array}{|c|c|c|c|c|c|} \hline 0 & 1 & 0 & 1 & 1 & 0 \\ \hline 0 & 1 & 2 & 2 & 0 & 1 \\ \hline 1 & 1 & 0 & 1 & 1 & 0 \\ \hline 1 & 2 & 0 & 1 & 0 & 0 \\ \hline 2 & 1 & 0 & 1 & 0 & 1 \\ \hline 2 & 0 & 1 & 0 & 1 & 1 \\ \hline \end{array} \right), \text{window_size} = (3, 3) = \begin{array}{|c|c|} \hline 0.67 & 0.78 \\ \hline 1.0 & 0.56 \\ \hline \end{array}$$

- Usually the stride is equal to the kernel size

3-D convolution

From 2-D convolution to 3-D convolution

Both C and K are now 3-D tensors with **same number of channels**:

- 3-D convolution is the sum of 2-D convolutions channel-wise

The diagram illustrates the process of 3-D convolution as a sum of 2-D convolutions across channels. It shows a 3-D tensor C (4x4x2) being convolved with a 3-D tensor K (2x2x2). The result is a 3-D tensor $C * K$ (4x4x2). The calculation is shown as a sum of two 2-D convolutions:

1	0	0	1
2	2	0	1
1	1	0	1
1	0	1	2

C

0	1
0	1

K

$*$

1	0	0	1
2	2	0	1
1	1	0	1
1	0	1	2

$*$

0	1
0	1

$+$

2	1	0	1
0	1	2	0
1	0	1	1
0	2	0	2

$*$

0	1
0	0

$=$

2	0	2
3	0	2
1	1	3

$C * K$

- Whatever the number of channels there is only one channel after 3-D convolution!

From 2-D convolution to 3-D convolution

Mathematical formulation

- As a sum of simple 2-D convolutions channel-wise

$$C * K = \sum_{k=0, \dots, c_{in}-1} K_{..k} * C_{..k}$$

- Expanded version

$$(C * K)_{ab} = \sum_{\substack{i=0, \dots, k_h-1 \\ j=0, \dots, k_w-1 \\ k=0, \dots, c_{in}-1}} K_{ijk} C_{i+a, j+b, k}$$

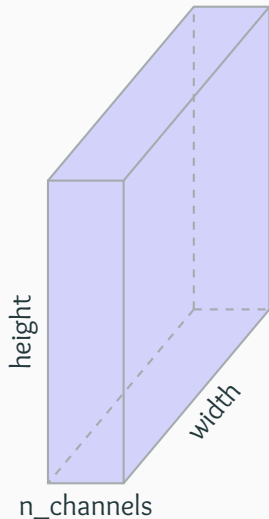
- Result is a 2-D tensor because C and K have the same number of channels

3-D input representation

Input tensor is represented as a block of size:

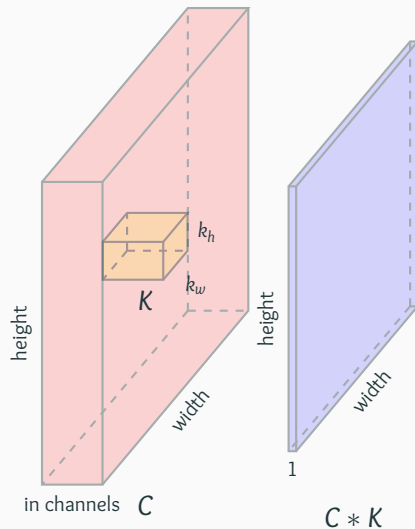
$height \times width \times n_channels$

- Input is a color image
 - $n_channels = 3$
- Input is a grayscale image
 - $n_channels = 1$



Representation of 3-D convolution

- Input tensor is represented as a 3-D block of size $height \times width \times in\ channels$
- Output is 1 channel wide

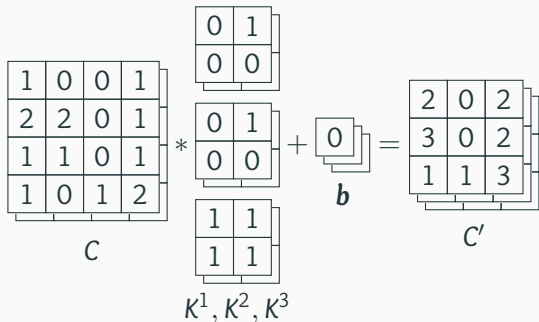


Convolutional layer

Convolutional layer

A **convolutional layer** consists in several 3-D convolutions + bias stacked as channels:

- C' gathers 3-D convolution with filters $K^1, \dots, K^{C_{out}}$
- Channels of C' are called **feature maps**
- Kernel + bias is called a **filter**
- Number of out channels is number of filters



Convolutional layer

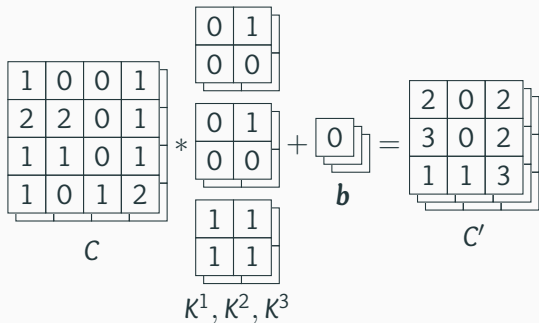
Mathematical formulation

- Per output channel

$$C'_{..c} = b^c + K^c * C$$

- Expanded version

$$C'_{abc} = b^c + \sum_{\substack{i=0,\dots,k_h-1 \\ j=0,\dots,k_w-1 \\ k=0,\dots,c_{in}-1}} K^c_{ijk} C_{i+a,j+b,k}$$

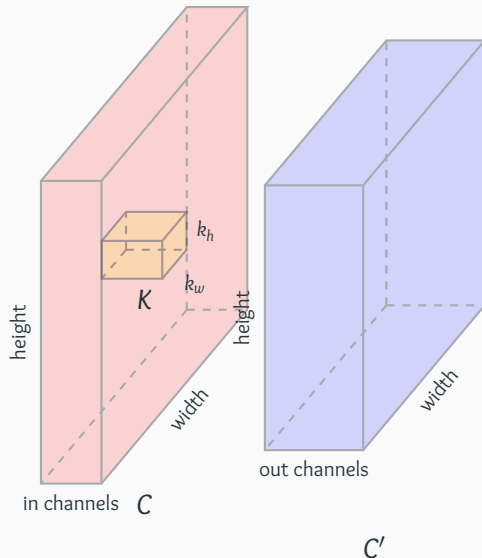


3-D representation of a convolutional layer

- Convolutional layers are often represented as consecutive blocks of size $height \times width \times channels$
- Only one kernel is represented
- Number of learnable parameters is

$$(k_h \times k_w \times c_{in} + 1) \times c_{out}$$

- Biases are not represented



First convolutional networks

LeNet-5 from LeCun et al. 1998

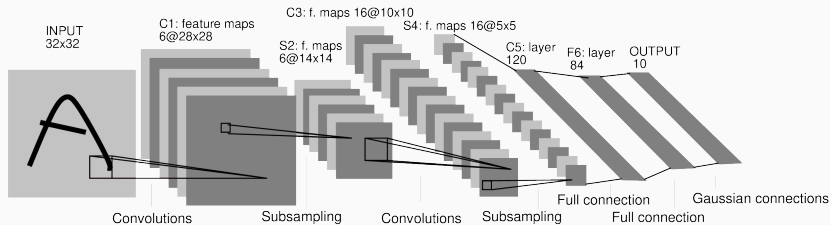
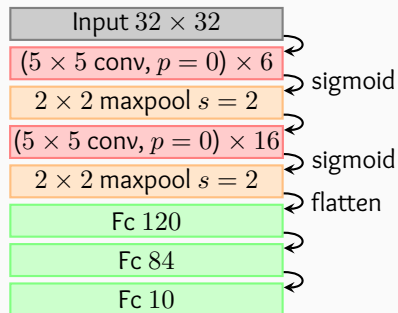


Figure 1: From LeCun et al. 1998

- Consists in two parts:
 - Features: 2 convolutional layers
 - Classification: 3 fully connected layers

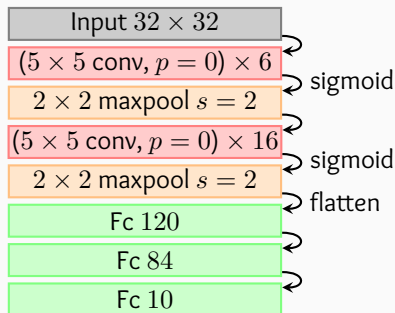
LeNet-5

- Parameters: 60k
- Activation function: sigmoid
- 5 weight layers



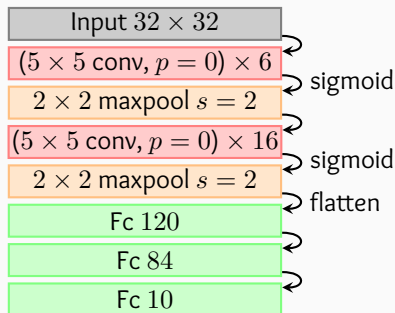
LeNet-5 number of parameters

- First layer: $32 \times 32 \times 1 \rightarrow 28 \times 28 \times 6$
 - 6 filters of size $5 \times 5 \times 1$
 - # of parameters is
$$(5 \times 5 \times 1 + 1) \times 6 = 156$$
- Second layer: $14 \times 14 \times 6 \rightarrow 10 \times 10 \times 16$
 - 16 filters of size $5 \times 5 \times 6$
 - # of parameters is
$$(5 \times 5 \times 6 + 1) \times 16 = 2416$$



LeNet-5 number of parameters

- Third layer: flattened $5 \times 5 \times 16 \rightarrow 120$
 $(5 \times 5 \times 16 + 1) \times 120 = 48120$
- Fourth layer: $120 \rightarrow 84$
 $(120 + 1) \times 84 = 10164$
- Fifth layer: $84 \rightarrow 10$
 $(84 + 1) \times 10 = 850$
- Total # of parameters: $61706 \approx 60k$



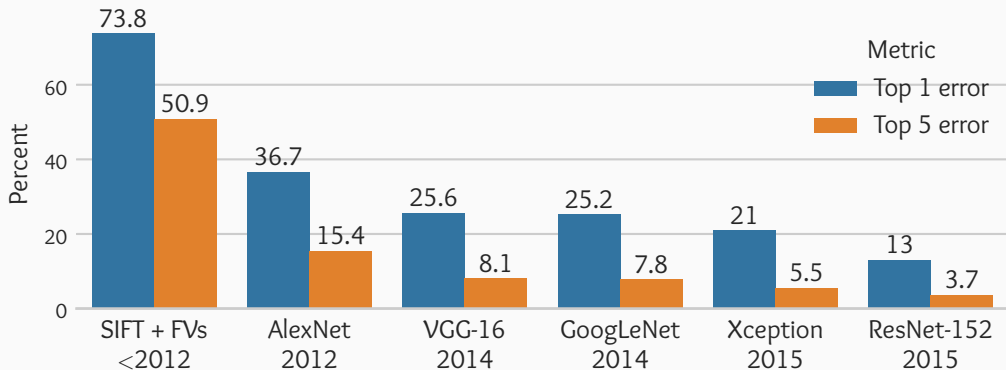
Modern convolutional networks

The ImageNet challenge from Russakovsky et al. 2015

- Since 2010 the Imagenet dataset is used in a the ILSVRC challenge (Large Scale Visual Recognition Challenge)
- Object classification/detection
- Classification task:
 - > 1.2M annotated images of various size
 - 1000 classes



Classification error on ImageNet



AlexNet from Krizhevsky, Sutskever, and Hinton 2012

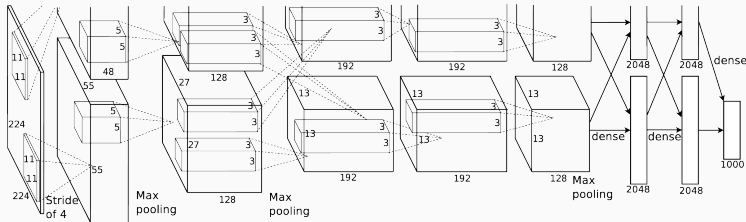
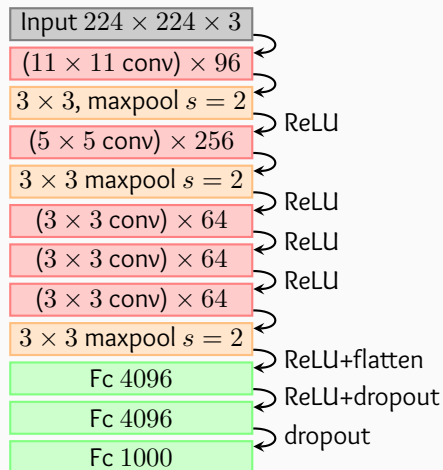


Figure 2: From Krizhevsky, Sutskever, and Hinton 2012

- Won ILSVRC 2012 by a large margin!

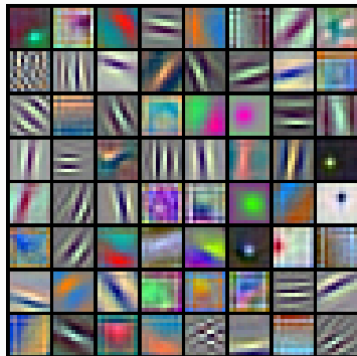
AlexNet from Krizhevsky, Sutskever, and Hinton 2012

- Number of parameters: 60M
- Deeper than LeNet
- ReLU activation instead of sigmoid
- 8 learnable layers



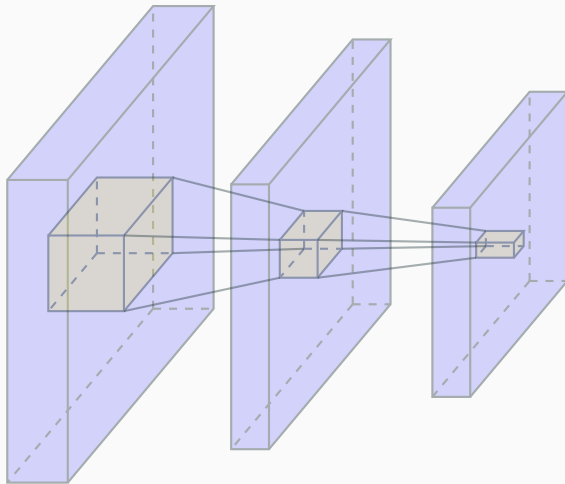
AlexNet: first layer filters

- Learned filters are Gabor-like
- 64 filters of size 11×11



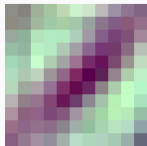
Receptive field

- Given a feature the receptive field is the window in the input that created that feature.



AlexNet: receptive fields

Some $11 \times 11 \times 3$ filters and 9 receptive fields corresponding to best activation across all training set:



(a) filter #7



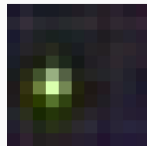
(b) filter #10



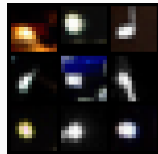
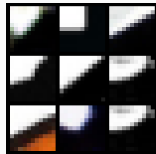
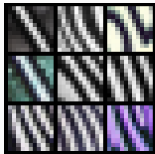
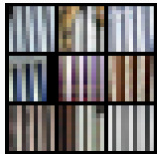
(c) filter #19



(d) filter #27



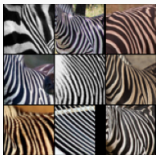
(e) filter #32



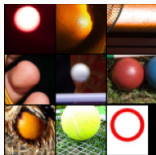
AlexNet: receptive fields

Receptive fields of best activations in feature maps

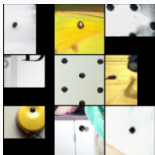
- Second convolutional layer: 51×51 receptive field



(a) filter #25



(b) filter #41

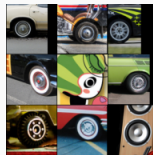


(c) filter #107

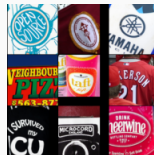
- Third convolutional layer: 99×99 receptive field



(a) filter #90



(b) filter #165



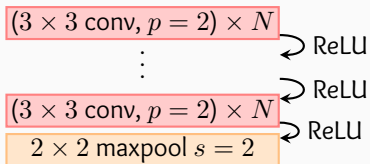
(c) filter #377

VGG networks from Simonyan and Zisserman 2015

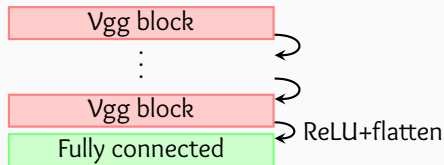
Evolution from AlexNet:

- Replace 11×11 by sequence of 3×3
- Use a block that is repeated
- Same fully connected layers

VGG block with N filters:

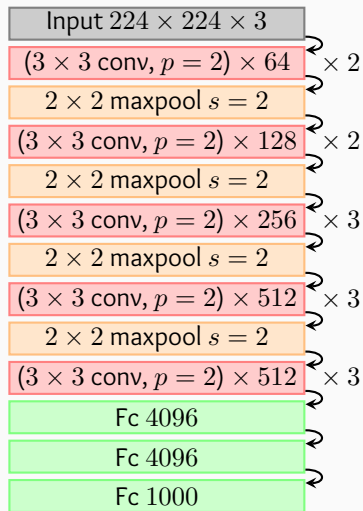


Sequence of VGG blocks:



VGG-16 from Simonyan and Zisserman 2015

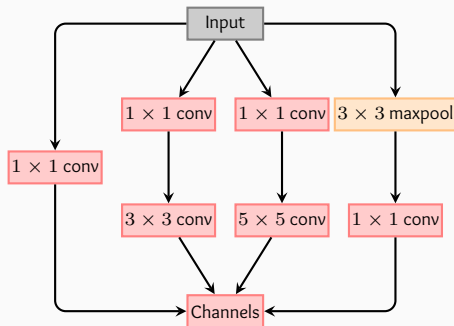
- Example of VGG-16:
 - 16 weight layers
 - 133–144 M parameters
- Drawbacks:
 - Too many parameters
 - Hard to train



GoogLeNet (Inception-v1) from Szegedy et al. 2015

GoogLeNet won ILSVRC 2015, main ingredients are:

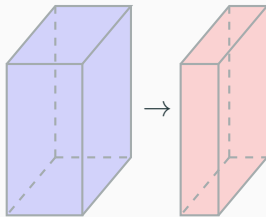
- Use 1×1 convolution
- Use *global average pooling* instead of fully connected layers
- Propose an *inception module* implementing a *split-transform-merge* strategy:
 - Mix filters of different sizes
 - Height and width unchanged
 - Concatenated along channel dimension
- Parametrized by 6 hyperparameters



1×1 convolution from Lin, Chen, and Yan 2014

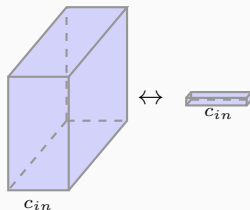
Convolution with a kernel of size 1×1

- Properties:
 - No spatial transformation
 - Height and width are unchanged
 - Change de number of channels
 - Each output channel is a linear combination of input channels
- Can be used to:
 - Reduce the number of channels
 - Reduce number of parameters
 - Apply an MLP pixel-wise



Average pooling with maximum window

- Properties
 - Same as averaging each channel
 - $H_{in} \times W_{in} \times c_{in}$ becomes $1 \times 1 \times c_{in}$
- Is used to
 - Replace flatten + fully connected layer



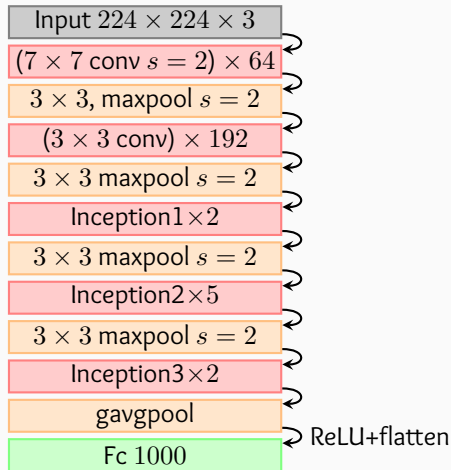
GoogLeNet (Inception-v1)

Inception-v1:

- Parameters $\simeq 6.8$ M
- ReLU activation

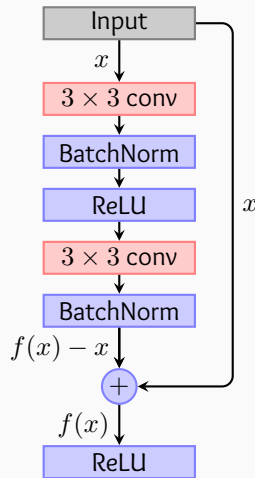
Improvements (Inception-v2, Inception-v3)

- Replace 5×5 by two 3×3 convolution layers
- Spatially separable convolutions
- Batch normalization



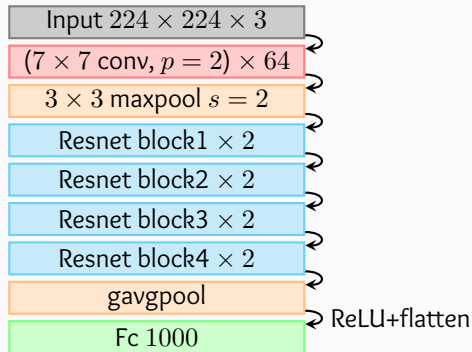
Residual Networks (ResNets) from He et al. 2016

- Use **skip connections** around VGG-like block
- Learn residual mapping instead of full mapping



Resnet-18

- 18 learnable layers
- 11M parameters
- Deeper models by changing multipliers



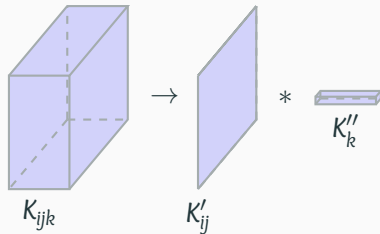
Depthwise Separable Convolution

- Make convolution separable to reduce parameters:

$$K_{ijk} \rightarrow K'_{ij} * K''_k$$

- K'_{ij} is applied to each channel
- K''_k is a 1×1 convolution
- Number of parameters:

$$k_h k_w c_{in} \rightarrow k_h k_w + c_{in}$$



- [1] Yann LeCun et al. **“Gradient-Based Learning Applied to Document Recognition”**. In: *PROC. OF THE IEEE* (1998), p. 1.
- [2] Alex Krizhevsky, Ilya Sutskever, and Geoffrey E. Hinton. **“Imagenet Classification with Deep Convolutional Neural Networks”**. In: *Advances in neural information processing systems* 25 (2012), pp. 1097–1105.
- [3] Min Lin, Qiang Chen, and Shuicheng Yan. **“Network In Network”**. Mar. 4, 2014. arXiv: 1312.4400 [cs]. URL: <http://arxiv.org/abs/1312.4400> (visited on 08/24/2021).
- [4] Olga Russakovsky et al. **“ImageNet Large Scale Visual Recognition Challenge”**. Jan. 29, 2015. arXiv: 1409.0575 [cs]. URL: <http://arxiv.org/abs/1409.0575> (visited on 11/23/2021).

- [5] Karen Simonyan and Andrew Zisserman. **“Very Deep Convolutional Networks for Large-Scale Image Recognition”**. Apr. 10, 2015. arXiv: 1409.1556 [cs]. URL: <http://arxiv.org/abs/1409.1556> (visited on 08/30/2021).
- [6] Christian Szegedy et al. **“Going Deeper with Convolutions”**. In: *Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition*. 2015, pp. 1–9.
- [7] Kaiming He et al. **“Deep Residual Learning for Image Recognition”**. In: *Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition*. 2016, pp. 770–778. arXiv: 1512.03385.