Deep Learning Crash Course



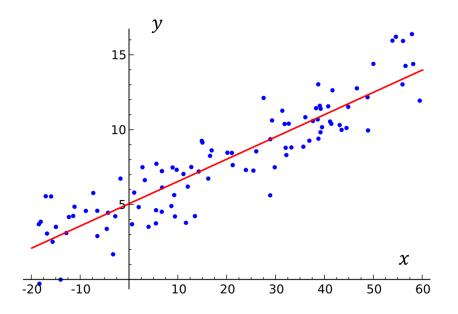
Hui Xue

Fall 2021

Lecture 1

- Deep learning as a data driven approach
- Binary and multi-class classification
- Multi-layer perceptron (MLP)

Linear regression



https://en.wikipedia.org/wiki/Linear_regression#/media/File:Linear_regression.svg

Model:

$$y = wx + b$$

Loss:

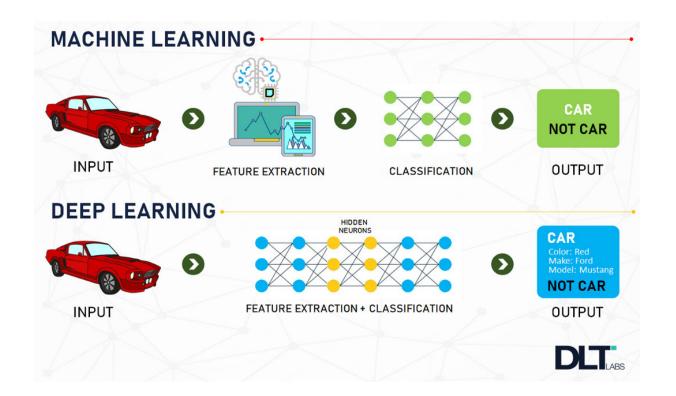
$$\ell(w,b) = \sum_{i=0}^{N-1} [y^{(i)} - (wx^{(i)} + b)]^2$$

Optimization:

$$\min_{w,b} \ell(w,b)$$

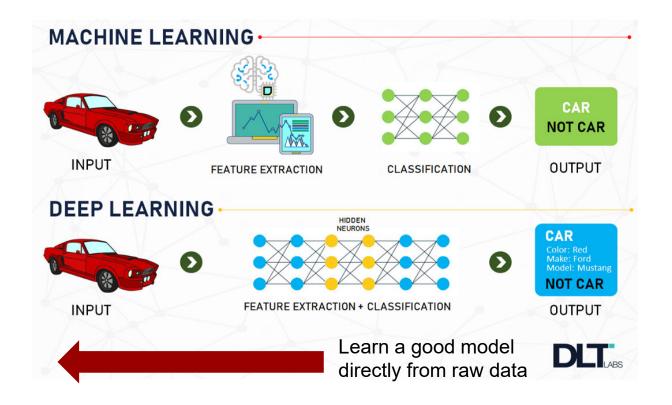
Minimize the empirical risk, computed on the measured data sample $(x^{(i)}, y^{(i)})$

Deep Learning model is data-driven



https://dltlabs.medium.com/understanding-machine-learning-deep-learning-f5aa95264d61

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Feature engineering



histogram of oriented gradients

- Human design and build feature extractor very hard to scale, e.g. to 2000 object classes
- · Model works on the feature vectors, instead of original data
- Limited by the human insights and amount of data

Object Detection with Discriminatively Trained Part Based Models. https://cs.brown.edu/people/pfelzens/papers/lsvm-pami.pdf

Data driven detection



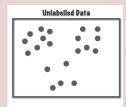
https://youtu.be/VOC3huqHrss

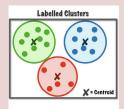
- Start from image to object detection (class and bounding box)
- End-to-end training, without human crafted features
- So powerful, can be done in real-time

Deep Learning Landscapes

Unsupervised Learning

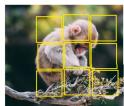
- Unlabeled X
- Learn representation in data





Self-supervised Learning

- Unlabeled X
- Generate selfsupervisory signal
- Learn effective representation of data to help downstream apps





Supervised Learning

- Labelled X and Y
- Learn model: X->Y
- Make prediction



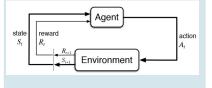
Is a cat?



1

Reinforcement Learning

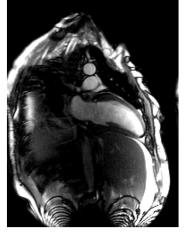
 Learn actions to reach the goal given an environment





Heart finding problem

A running example : heart finding from MRI images



Y = 1, if imaging the heart

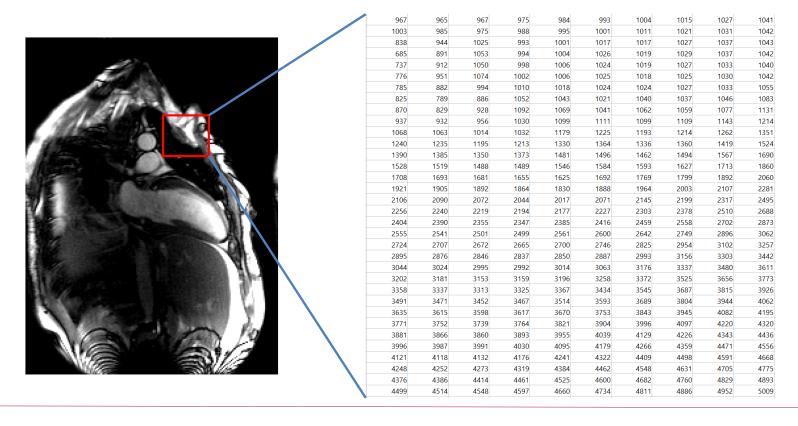
$$\mathbf{X} = \begin{bmatrix} x_0 \\ x_1 \\ \vdots \\ x_N \end{bmatrix} =$$



$$\rightarrow Y = 0$$

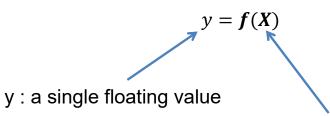
Computer sees the number, not content

What computer sees in this image:



Model as a mapping function

First idea: design a mapping function to map image pixel values to the probability

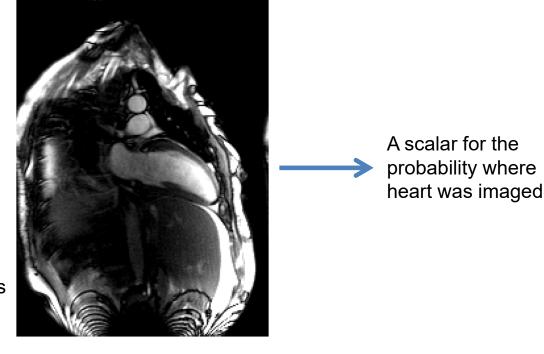


lower case, regular

X: Nx1 vector

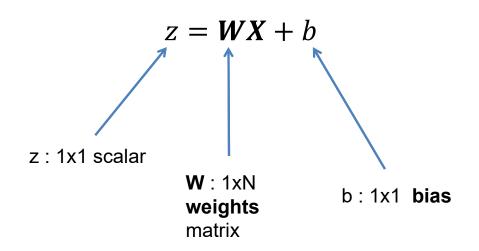
N=HxW, number of pixels

upper case, bold



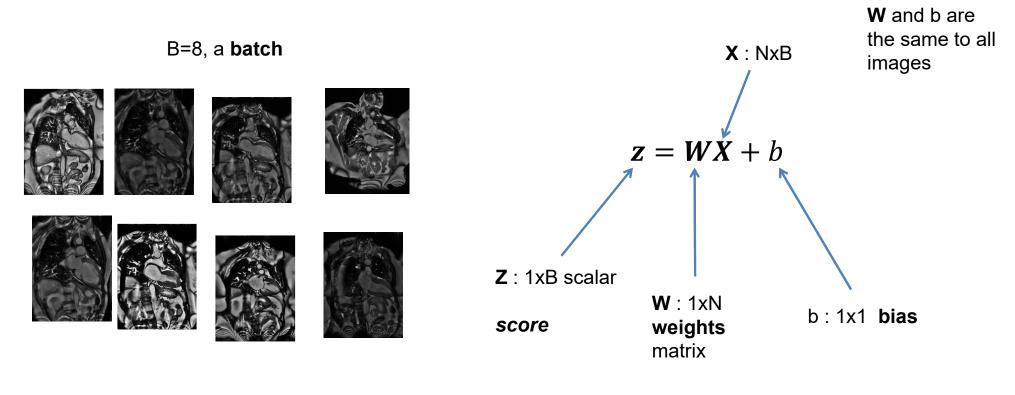
Linear mapping, weights and bias

Start with a linear mapping



Process a Batch

We can process multiple images in one pass



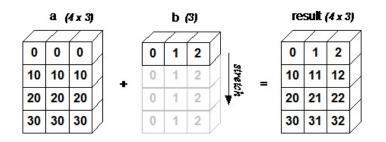


Broadcasting



W: 1xN X: NxB 1x1 scalar

So Z is 1xB



Add same b to every element of **Z**

Broadcasting: repeat the smaller array to make its shape compatible to larger array

- starts with the trailing (i.e. rightmost) dimensions and works its way left
- · Repeat any dimension of 1

A (4d array): 8 x 1 x 6 x 1

B (3d array): 7 x 1 x 5

Result (4d array): 8 x 7 x 6 x 5

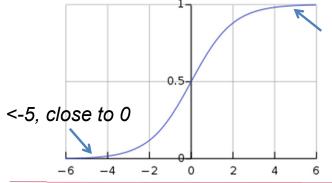
https://numpy.org/doc/stable/user/basics.broadcasting.html

Enforce probability

$$z = WX + b$$

z is not a value [0 1], so it is not a probability

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



$$\boldsymbol{a} = \boldsymbol{f}(\boldsymbol{z}) = f(\boldsymbol{W}\boldsymbol{X} + \boldsymbol{b})$$

f is applied element-wise

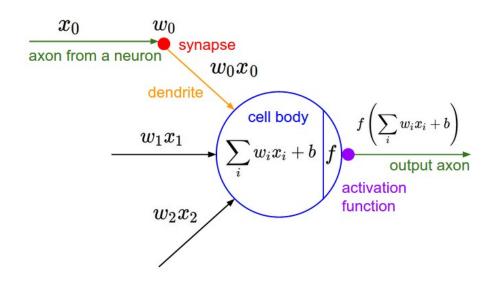
A choice of f is the sigmoid function

$$\frac{d\sigma(x)}{dx} = \sigma(x)[1 - \sigma(x)]$$

Active range -5 to 5

Accept inputs from $-\infty$ to $+\infty$

This is a "neuron" in neural network



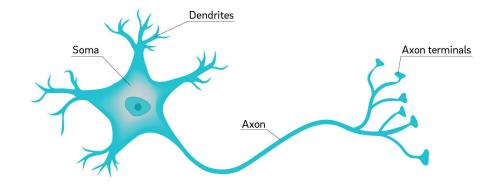
Neuron = linear mapping + nonlinear activation

- · Historically, inspired by biological neuron
- · Building block of DL
- Logistic regression if sigmoid nonlinear activation is used

Picture is from https://cs231n.github.io/neural-networks-1/

This concept was invented in 1958

Neuron







The New Yorker, December 6, 1958 P. 44

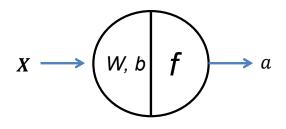
Talk story about the perceptron, a new electronic brain which hasn't been built, but which has been successfully simulated on the I.B.M. 704. Talk with Dr. Frank Rosenblatt, of the Cornell Aeronautical Laboratory, who is one of the two men who developed the prodigy; the other man is Dr. Marshall C. Yovits, of the Office of Naval Research, in Washington. Dr. Rosenblatt defined the perceptron as the first non-biological object which will achieve an organization o its external environment in a meaningful way. It interacts with its environment, forming concepts that have not been made ready for it by a human agent. If a triangle is held up, the perceptron's eye picks up the image & conveys it along a random succession of lines to the response units, where the image is registered. It can tell the difference betw. a cat and a dog,

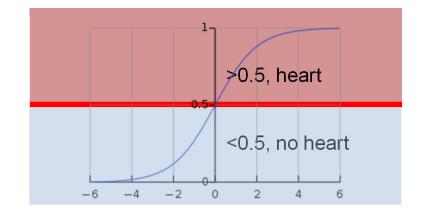
https://www.newyorker.com/magazine/1958/12/06/rival-2

https://medium.datadriveninvestor.com/introduction-to-neural-networks-a0fe9ec0a947

Binary classification

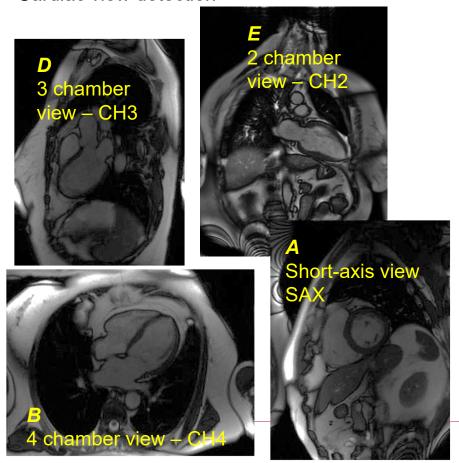
$$a = f(\mathbf{z}) = f(\mathbf{WX} + b)$$

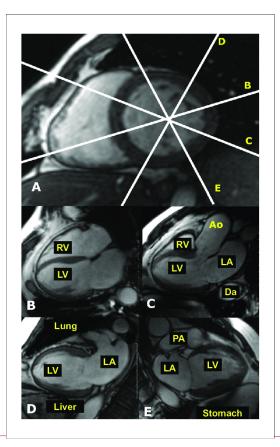




- Only two output status "Yes" or "No"
- · One scalar is needed
- Binary decision

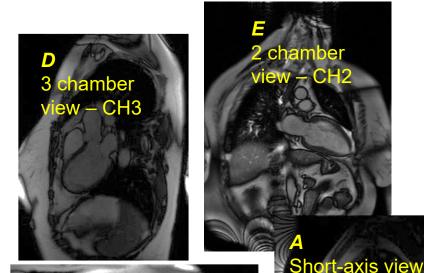
Cardiac view detection





https://www.scielo.br/scielo.php?script=sci_arttext &pid=S0066-782X2010001600014&Ing=pt&nrm=iso&tIng=pt

Cardiac view detection

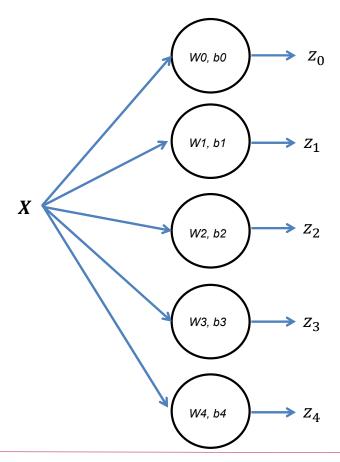


Given an image, decide which imaging view it is

$$Y = \begin{cases} CH3, & 1 & 0 & 0 & 0 & 0 \\ CH2, & 0 & 1 & 0 & 0 & 0 \\ CH4, & 0 & 0 & 1 & 0 & 0 \\ SAX, & 0 & 0 & 0 & 1 & 0 \\ Other, & 0 & 0 & 0 & 0 & 1 \end{cases}$$

Now we need 5 numbers for K=5 classes

This type of encoding y is "one-hot encoding"



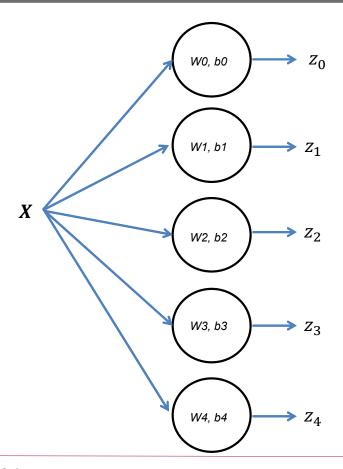
Generate 5 numbers as the score for each class

$$\mathbf{Z} = [z_0, z_1, z_2, z_3, z_4]$$

X : NxB, images

W0, W1, ..., W4: 1XN weights

b0, b1, ..., b4: 1x1 bias



X: NxB, images

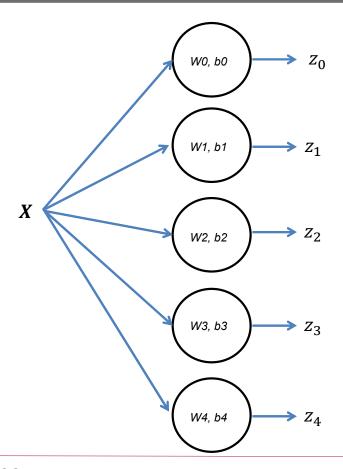
W0, W1, ..., W4: 1XN weights

b0, b1, ..., b4: 1x1 bias

We can put all weights in one matrix and bias

$$\boldsymbol{W} = \begin{bmatrix} - & W0 & - \\ - & W1 & - \\ - & W2 & - \\ - & W3 & - \\ - & W4 & - \end{bmatrix} \text{KxN matrix, every row for each class}$$

$$\boldsymbol{b} = \begin{bmatrix} b0\\b1\\b2\\b3\\b4 \end{bmatrix}$$
 Kx1 vector



Matrix representation:

z = WX + b

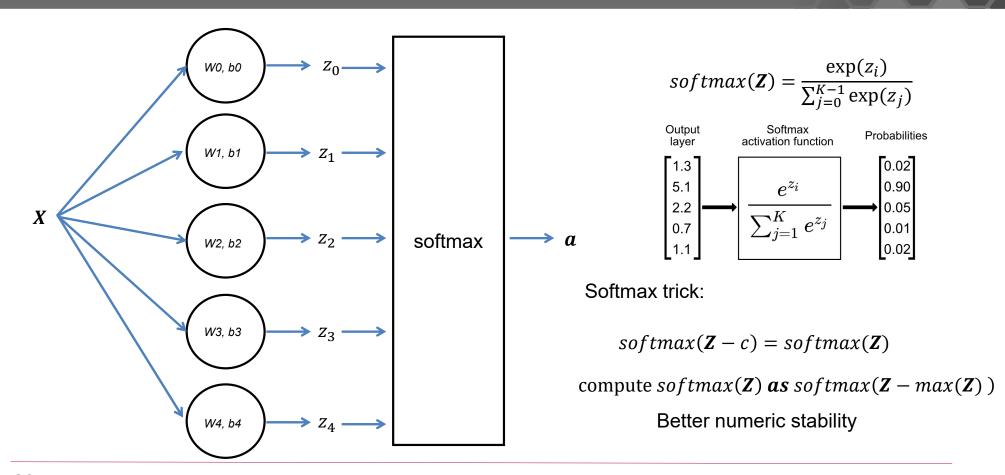
X: NxB, input images

W: KxN, weights

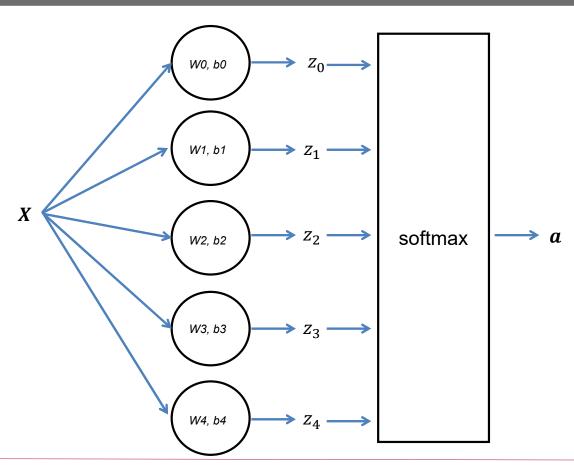
b: Kx1, bias

Z: KxB, score

Softmax



Logits

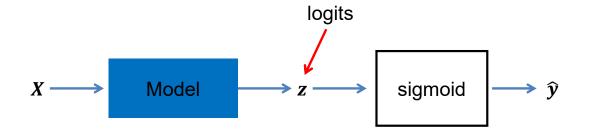


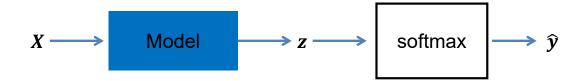
When score **Z** is used as inputs to softmax, it is also called "logits"

In the machine learning, logits can be defined as a vector of raw predictions that are inputted into normalization function to generate probabilities.

$$logits(\mathbf{a}) = \log(\frac{a}{1-a})$$
$$a \in [0,1], logits \in (-\infty, +\infty)$$

Logits





- The term "logits" is often used in DL frameworks
- Same concept for binary classification
- When models are illustrated, often the sigmoid/softmax are included in the model plotting
- Loss is computed on $L(y, \hat{y})$; every sample is (x, y); model outputs \hat{y}

Binary vs. multi-class classification

Binary Multi-class

 $a = \sigma(WX + b)$ a = softmax(WX + b)

 X: NxB

 W: 1xN
 W: KxN

 b: 1x1
 b: Kx1

 a: 1xB
 a: KxB

Apply sigmoid element-wise Apply softmax along class K

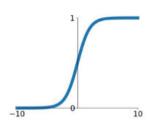
We used one layer of linear mapping and one nonlinear activation function



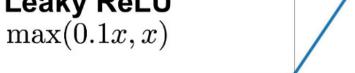
Activation functions

Sigmoid

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

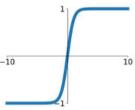


Leaky ReLU



tanh

tanh(x)

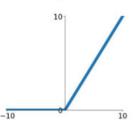


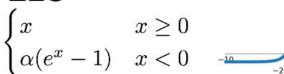
Maxout

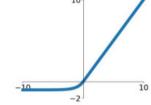
$$\max(w_1^T x + b_1, w_2^T x + b_2)$$

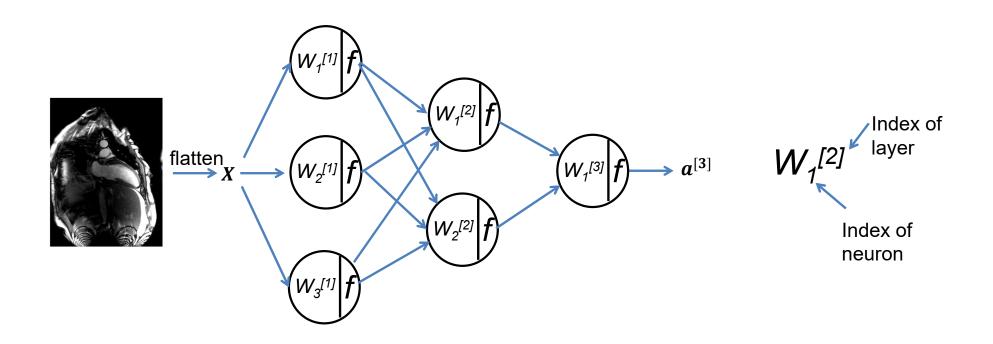
ReLU

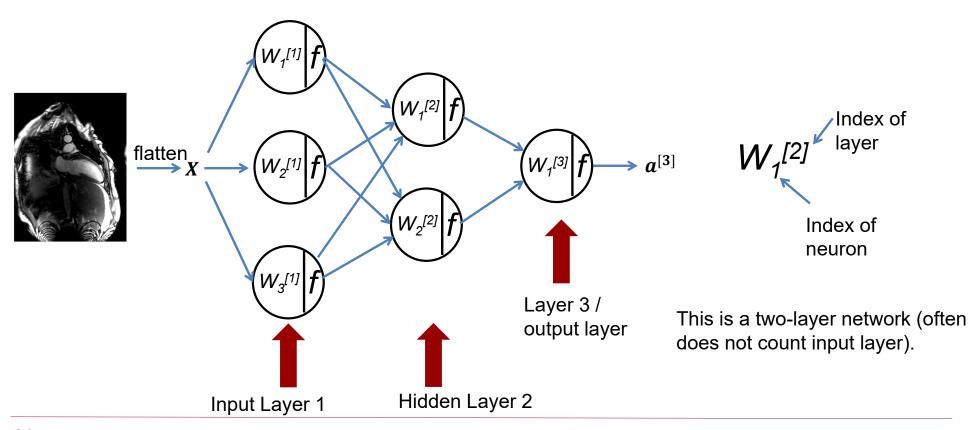
 $\max(0, x)$

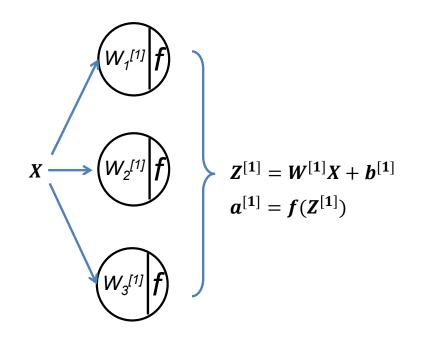












X: N x1

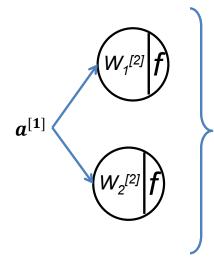
W^[1]: 3xN

b^[1]: 3x1

Z^[1]: 3x1, score

a^[1]: 3x1, activation

f : applied element-wise



$$egin{aligned} & Z^{[2]} = W^{[2]} a^{[1]} + b^{[2]} \ & a^{[2]} = f(Z^{[2]}) \end{aligned}$$

a^[1]: 3x1

W^[2]: 2x3

b^[2]: 2x1

 $Z^{[2]}: 2x1$

a^[2]: 2x1

f : applied element-wise

a^[2]: 2x1

W^[3]: 1x2

b^[3]: 1x1

 $Z^{[3]}: 1x1$

a^[3]: 1x1

f : applied element-wise



$$Z^{[3]} = W^{[3]}a^{[2]} + b^{[3]}$$

$$a^{[3]} = f(Z^{[3]})$$

Forward Pass

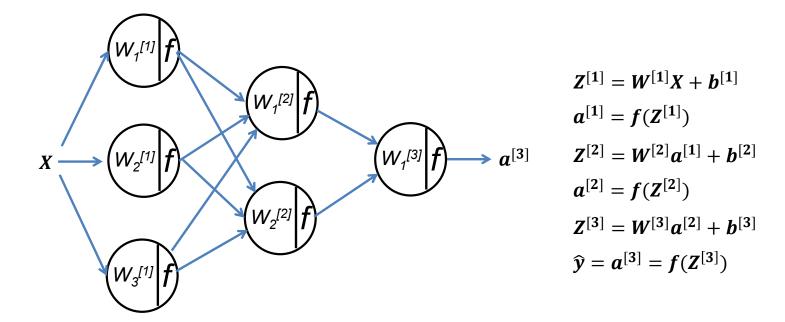
$$Z^{[1]} = W^{[1]}X + b^{[1]}$$
 $a^{[1]} = f(Z^{[1]})$
 $Z^{[2]} = W^{[2]}a^{[1]} + b^{[2]}$
 $a^{[2]} = f(Z^{[2]})$
 $Z^{[3]} = W^{[3]}a^{[2]} + b^{[3]}$
 $\hat{y} = a^{[3]} = f(Z^{[3]})$

Forward pass: from input X to output \hat{y}

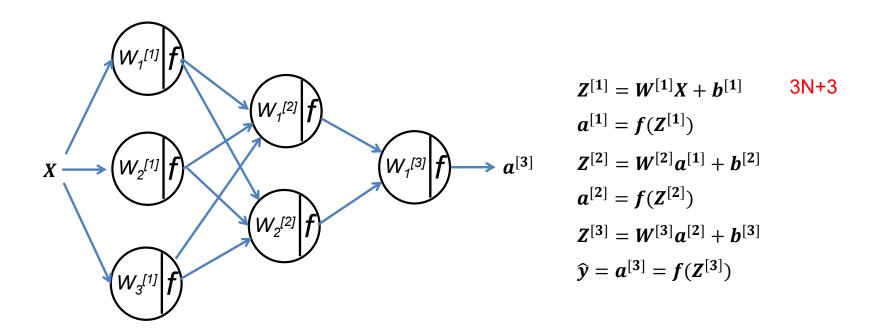
For every layer,

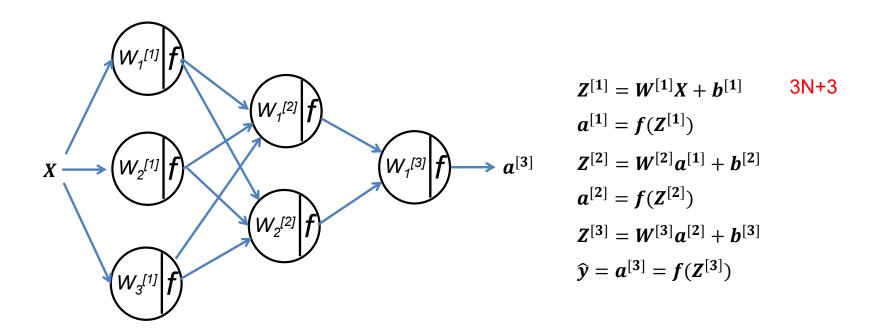
W.shape is [number of output, number of input] b.shape is [number of input, 1]

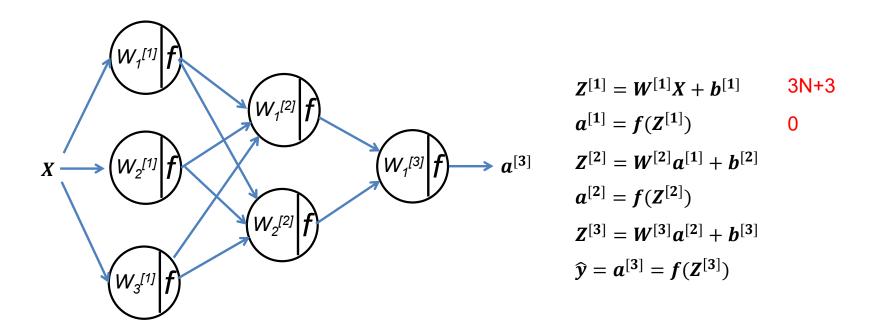
Number of parameters?

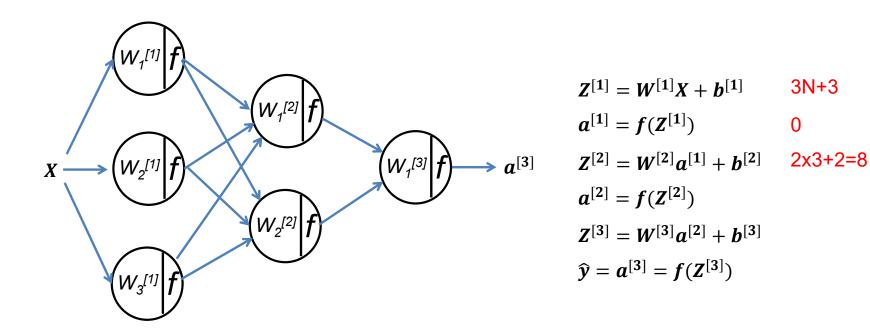


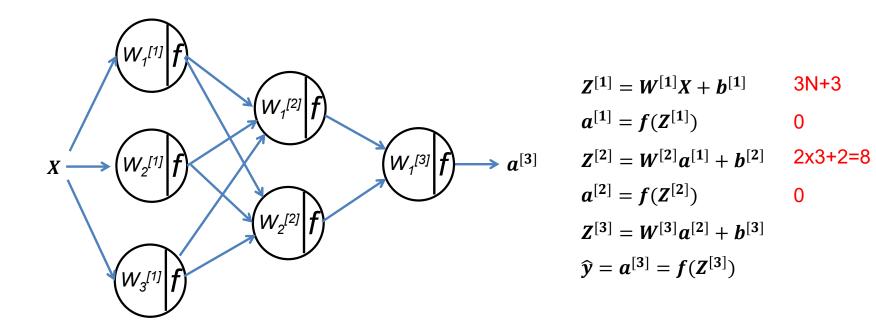
Number of parameters?

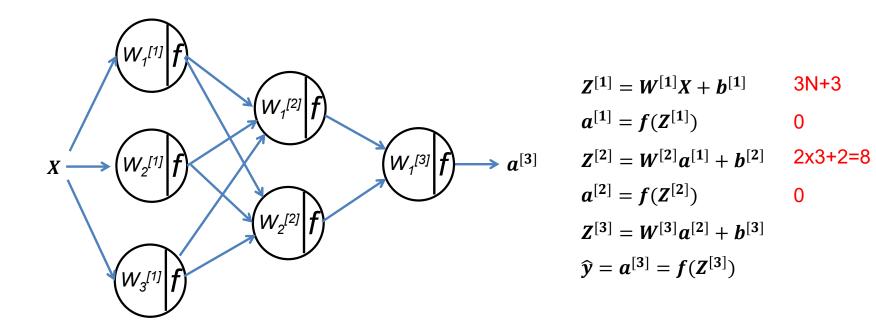


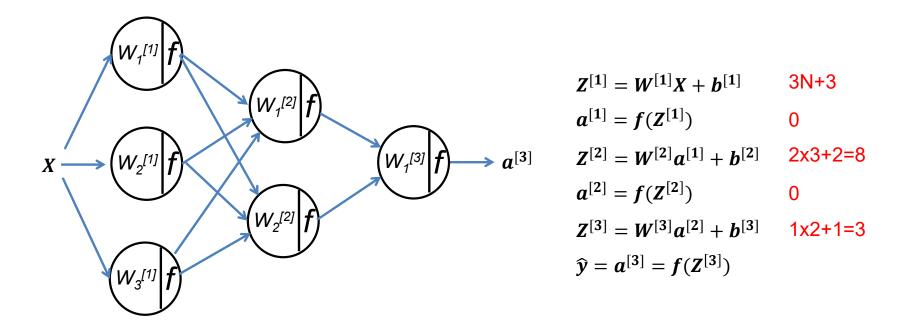


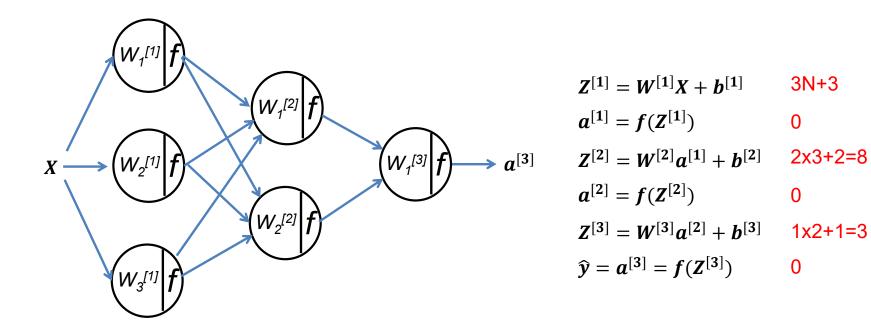


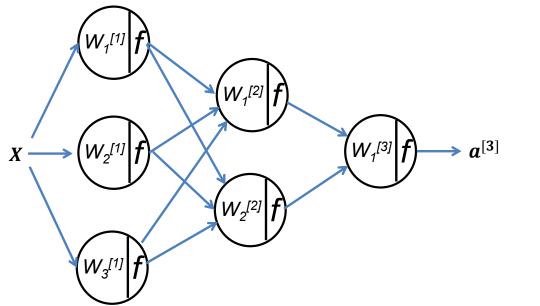






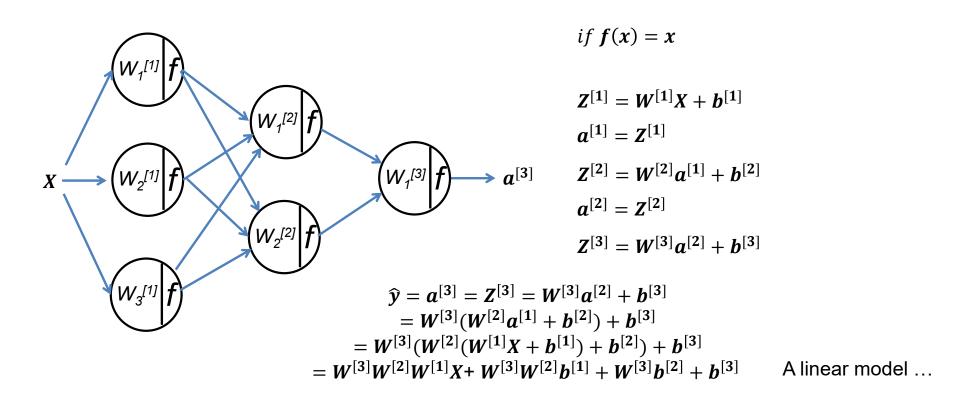






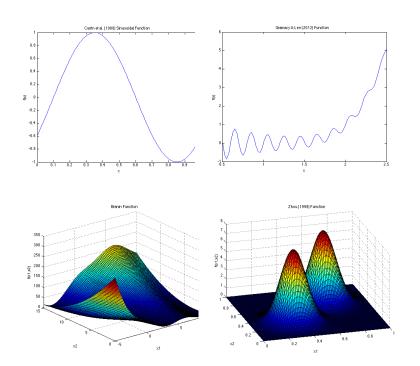
$$Z^{[1]} = W^{[1]}X + b^{[1]}$$
 3N+3
 $a^{[1]} = f(Z^{[1]})$ 0
 $Z^{[2]} = W^{[2]}a^{[1]} + b^{[2]}$ 2x3+2=8
 $a^{[2]} = f(Z^{[2]})$ 0
 $Z^{[3]} = W^{[3]}a^{[2]} + b^{[3]}$ 1x2+1=3
 $\hat{y} = a^{[3]} = f(Z^{[3]})$ 0
3N+14

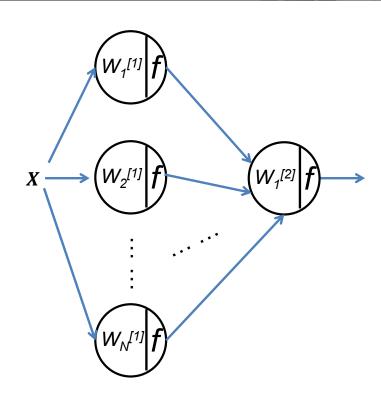
Nonlinear activation is necessary





Universal Approximation





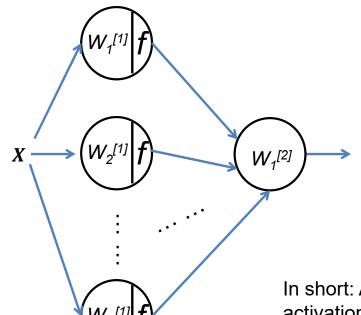
Can a MLP approximate any functions?

https://www.sfu.ca/~ssurjano



Universal Approximation

Can a MLP approximate any functions?



Approximation Capabilities of Multilayer Feedforward Networks

KURT HORNIK

Technische Universität Wien, Vienna, Austria

(Received 30 January 1990; revised and accepted 25 October 1990)

Abstract—We show that standard multilayer feedforward networks with as few as a single hidden layer and arbitrary bounded and nonconstant activation function are universal approximators with respect to $L^p(\mu)$ performance criteria, for arbitrary finite input environment measures μ , provided only that sufficiently many hidden units are available. If the activation function is continuous, bounded and nonconstant, then continuous mappings can be learned uniformly over compact input sets. We also give very general conditions ensuring that networks with sufficiently smooth activation functions are capable of arbitrarily accurate approximation to a function and its derivatives.

CNN and other conditions

https://doi.org/10.1016/0893-6080(91)90009-T

In short: A MLP with at least one hidden layer and nonlinear activation function can approximate any continuous function (Arbitrary Width).

Similar conclusions exist for arbitrary depth,

https://en.wikipedia.org/wiki/Universal_approximation_theorem

