

Workshop (Part1) on Deep Learning

facilitator

Shaon Bhatta Shuvo

Ph.D. Candidate, School of Computer Science

University of Windsor, Ontario, Canada.

Email: shuvos@uwindsor.ca



University of Windsor

Key Topics

Why Deep Learning?

What is Deep Learning?

Machine Learning vs Deep Learning.

Why is Deep Learning getting popular now?

Concept Neuron, Artificial Neuron and Neural Networks.

Why do we call it Deep Learning?

How Neural Networks work?

Ingredients to train a Deep Neural Network.

Overview: How do Neural Networks Learn?

Parameters vs. Hyperparameters.

Deep Learning hands-on.

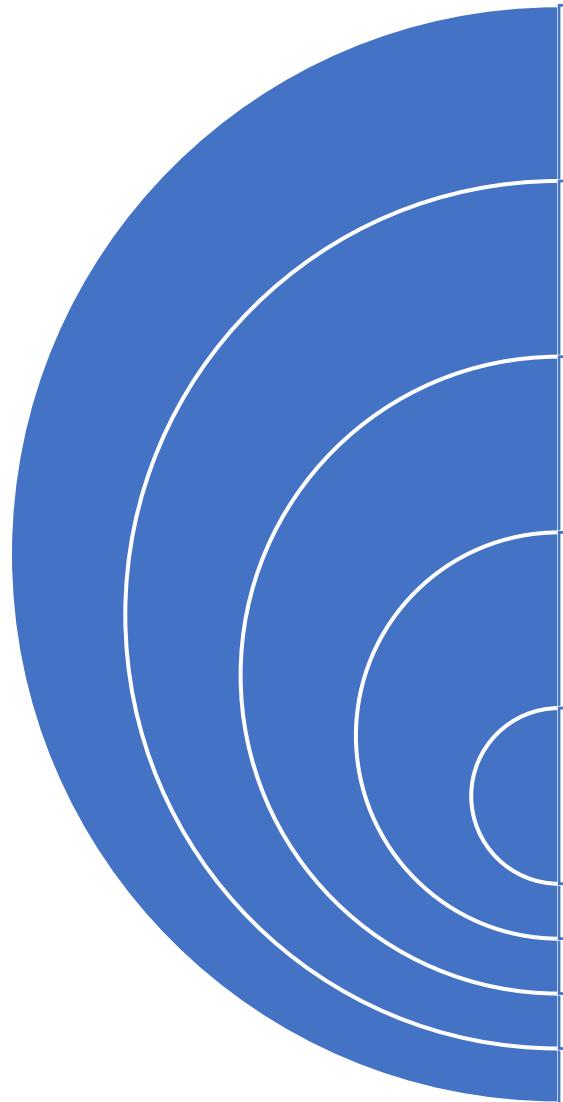
Why Deep Learning? (Applications)

Deep Learning shines when it comes to complex problems such as pattern recognition, image (/video) classification, natural language processing, and speech recognition.

Some major fields of Deep Learning applications include:

- Computer Vision and Pattern recognition
- Autonomous vehicle
- Speech Recognition
- Information Retrieval
- Aerospace and Defense
- Marketing
- Medical Diagnosis and Drug Discovery
- Agriculture and Other Industries
- Natural Language Processing
- Social Network Analysis

Why Deep Learning? (Employment Opportunities)



Artificial Intelligence(AI) and Machine Learning job postings on Indeed rose **29.10%** between May 2018 and May 2019.

Machine Learning and Deep Learning Engineers are the **most popular** jobs posted on Indeed between 2018 and 2019.

Machine Learning Engineers are earning an average salary of **\$142,858.57** in 2019 based on an analysis of all open positions on Indeed.

40 percent say they're adding jobs due to AI

133 million new jobs created by AI by 2022

Source: Forbes.com

Why Deep Learning? (Employment Opportunities)

#2 in-demand AI job: Deep learning engineer

Top 10 jobs involving AI skills

Top jobs seeking machine learning or artificial intelligence skills

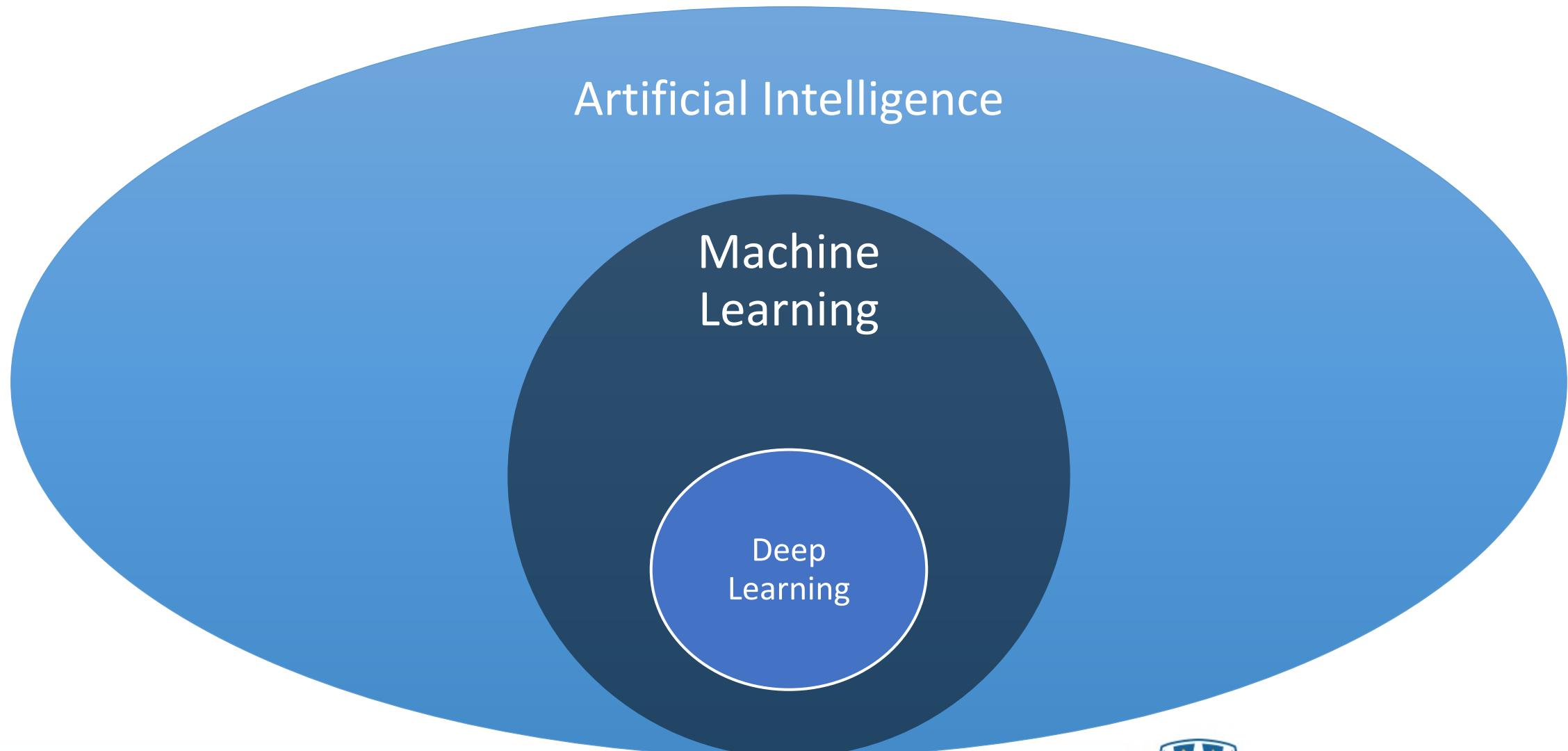
Rank	Job title	% of postings containing AI or machine learning	Rank	Job title	% of postings containing AI or machine learning
1.	Machine learning engineer	75.0%	6.	Algorithm developer	46.9%
2.	Deep learning engineer	60.9%	7.	Junior data scientist	45.7%
3.	Senior data scientist	58.1%	8.	Developer consultant	44.5%
4.	Computer vision engineer	55.2%	9.	Director of data science	41.5%
5.	Data scientist	52.1%	10.	Lead data scientist	32.7%

Source: Indeed



Deep learning didn't even appear on the same list previous year!

What is Deep Learning?



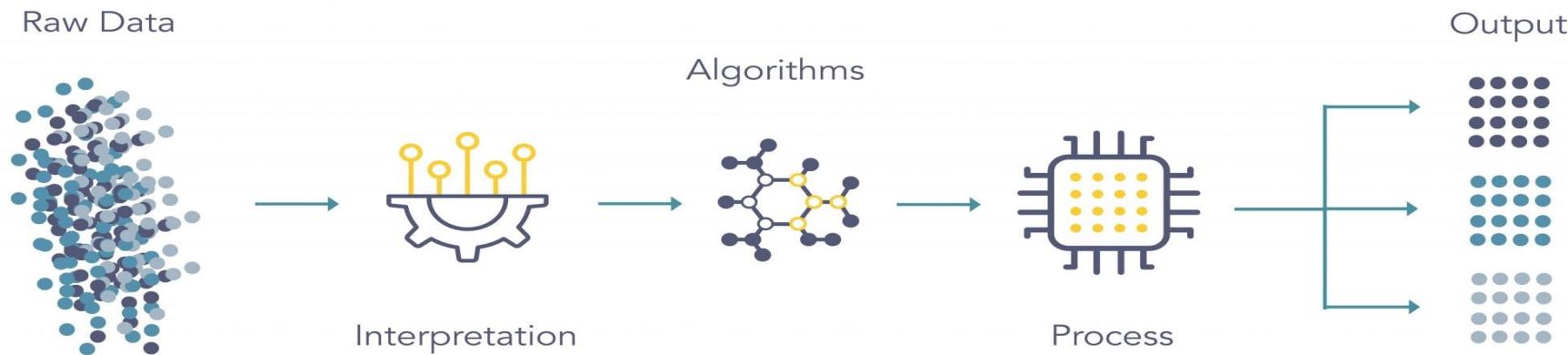
What is Deep Learning?

- ❖ Deep Learning is a subfield of Machine Learning** concerned with algorithms inspired by the structure and function of the brain called artificial neural networks. [source: machinelearningmastery.com]
- ❖ Deep learning is a machine learning technique that teaches computers to do what comes naturally to humans: learn by example. [source: mathworks.com]

Machine learning is an application of artificial intelligence (AI) that provides systems the ability to automatically learn and improve from experience without being explicitly programmed. **Machine learning focuses on the development of computer programs that can access data and use it learn for themselves.

What is Machine Learning?

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- **Machine learning focuses on the development of computer programs** that can access data and use it learn for themselves.



Major Categories of Machine Learning?

- **Supervised Learning:** To learn a mapping between input examples and target variables. Ex: Support vector machine, logistic regression, decision trees, linear regression etc.
 - **Classification Problem:** involves predicting a class level or categorial value.
 - **Regression Problem:** involves predicting a numerical value.
[both cases may have one input variables, which could be numerical or categorical]
- **Unsupervised Learning:** Operates on input data without output or target variables to describe or extract relationship in data. Ex: K-means Clustering, Affinity Propagation etc.
 - **Clustering:** involves finding groups in data.
 - **Density Estimation:** summarizing the distribution of data.
 - **Projection:** involves creating lower dimensional representation of data.
 - **Visualization:** involves creating plots of data.
- **Reinforcement Learning:** Agents operates on an environment must learn to operate using feedback. Ex. Q-Learning, Temporal-difference Learning, Deep reinforcement Learning etc.
 - The use of an environment means that there is no fixed training dataset, rather a goal or set of goals that an agent is required to achieve, actions they may perform, and feedback about performance toward the goal.

Other Categories of Machine Learning?

- Hybrid Learning Problems:

- **Semi-Supervised Learning:** a supervised learning problem where training data contains very few labeled examples and a large number of unlabeled examples.
- **Self-Supervised Learning:** an unsupervised learning problem that is framed as a supervised learning problem in order to apply supervised learning algorithms to solve it. Such as, Autoencoders, Generative-Adversarial Networks(GAN) etc.
- **Multi-Instance Learning:** a supervised learning problem where individual examples are unlabeled; instead, bags or groups of samples are labeled.

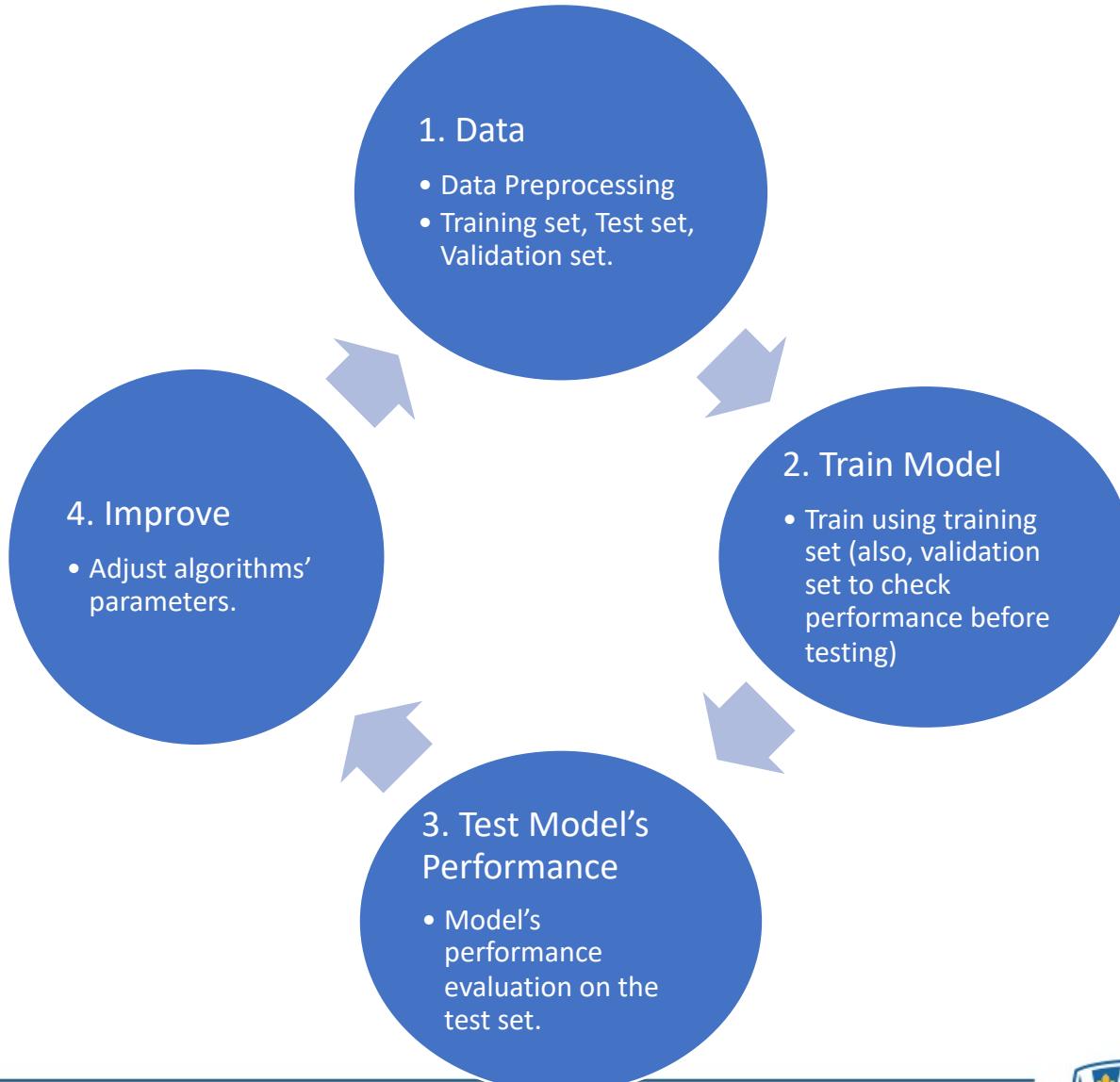
- Statistical Inference:

- **Inductive Learning:** involves using evidence(specific) to determine the outcome(general). Fitting a machine learning model is a process of induction. The model is a generalization of the specific examples in the training dataset.
- **Deductive Learning:** refers to using general rules to determine specific outcomes. Top-down approach. Using trained model to predict specific outcome.
- **Transduction/Transductive Learning:** refer to predicting specific examples given specific examples from a domain. No generalization is required, instead specific examples are used directly each time a prediction is required. Ex. K-Nearest Neighbors.

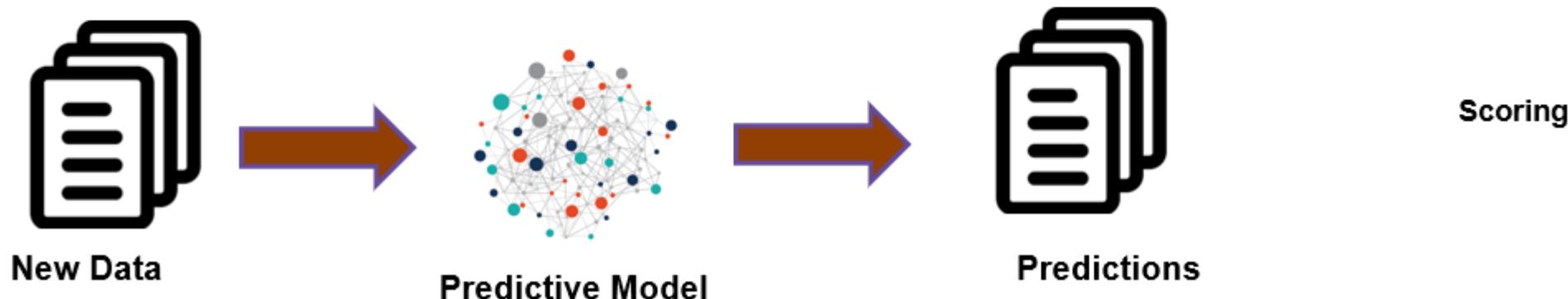
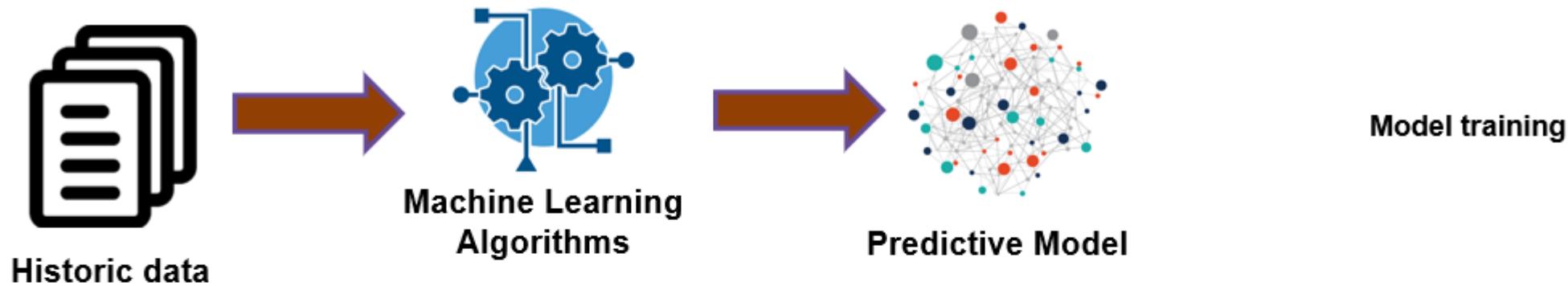
- Learning Techniques:

- **Transfer Learning:** a model is first trained on one task, then some or all of the model is used as the starting point for a related task.
- **Ensemble Learning:** an approach where two or more models are fit on the same data and the predictions from each model are combined.
- **Multi-Task Learning:** supervised learning that involves fitting a model on one dataset that addresses multiple related problems.
- **Online Learning:** involves using the data available and updating the model directly before a prediction is required or after the last observation was made. Where examples or minibatches are drawn from a stream of data.
- **Active Learning:** A supervised or semi-supervised learning, where model is able to query a human user operator during the learning process in order to resolve ambiguity during the learning process. Useful when there is not much data available and new data is expensive to collect or label.

Common Steps in Machine Learning?

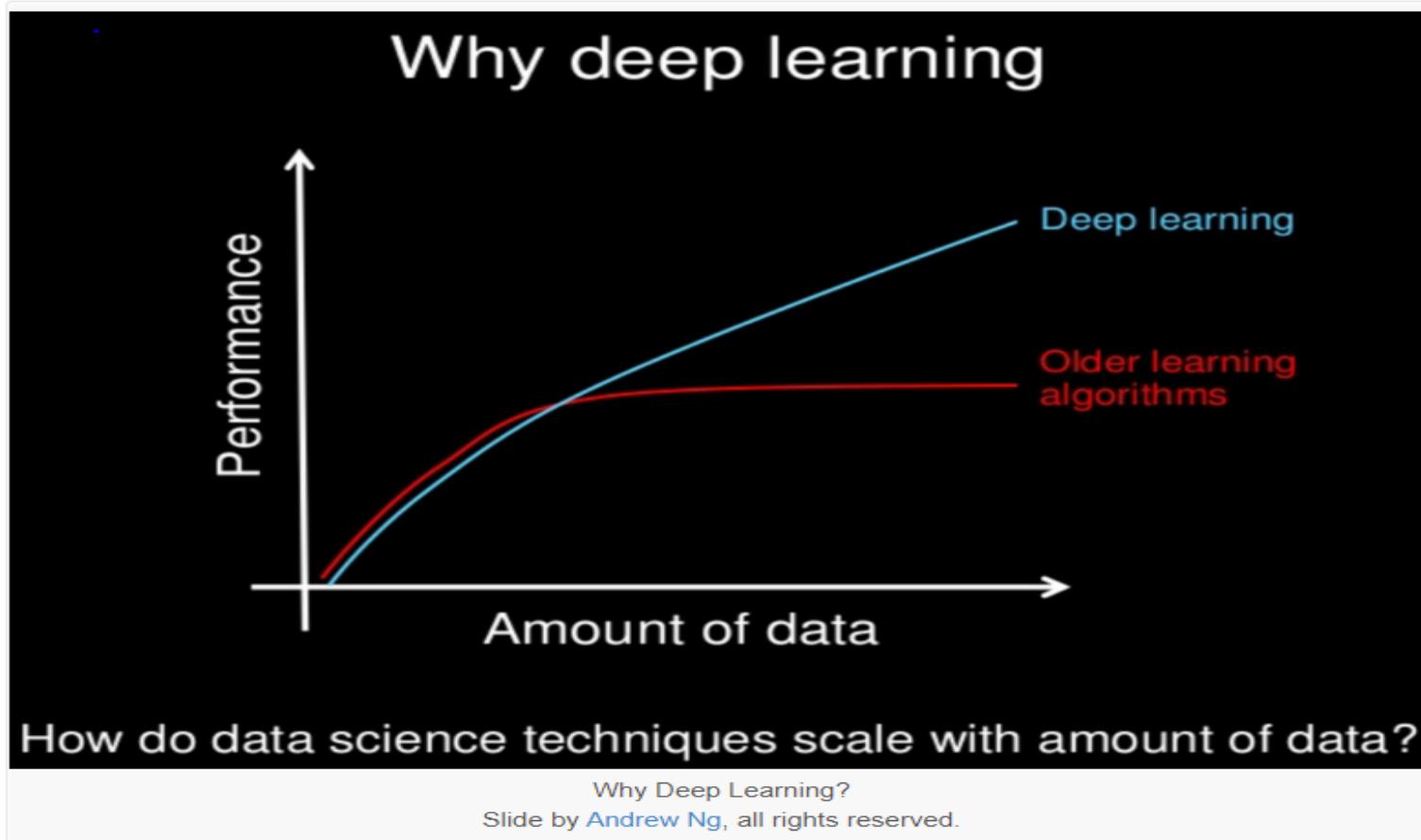


Common Steps in Machine Learning?



Machine Learning vs. Deep Learning

□ Data Dependency:

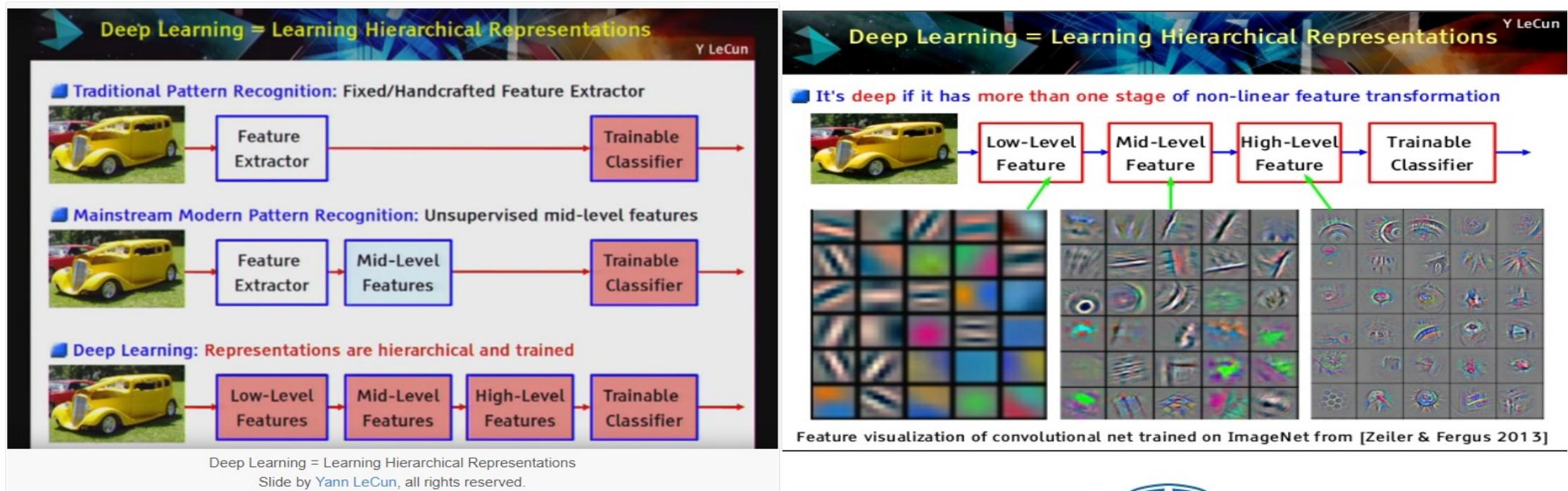


Machine Learning vs. Deep Learning

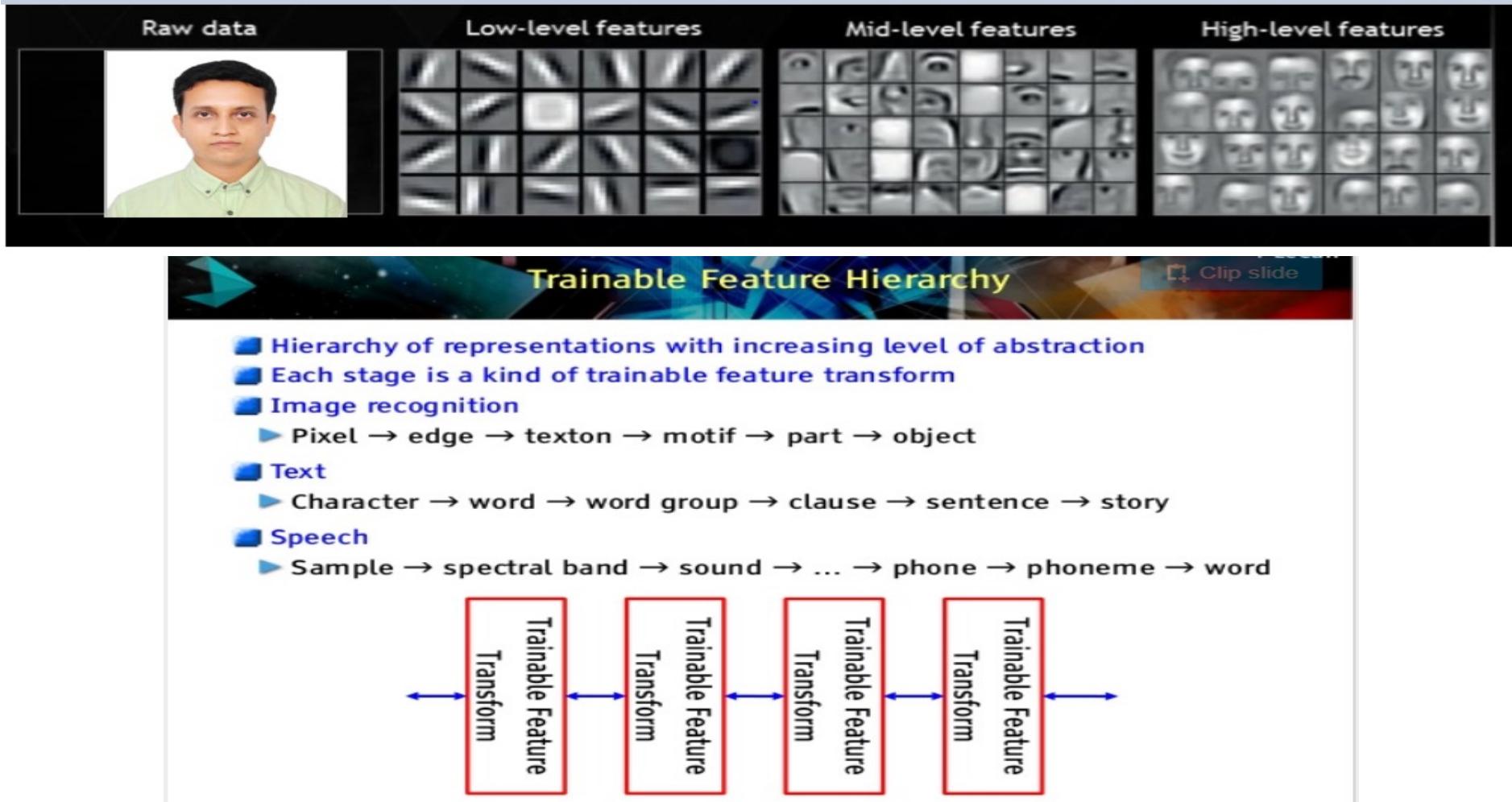
□ Features Engineering:

- In Machine learning, most of the applied features need to be identified by an expert.
- Deep learning algorithms try to learn high-level features from data.

(For example, in case of image classification features can be pixel values, shape, textures, position and orientation.)



Feature Engineering



Machine Learning vs. Deep Learning

❑ Execution Time:

Deep Learning: Requires long time to train.

Machine Learning: Requires comparatively much less time to train.

❑ Hardware Dependencies:

Deep Learning: Requires high-end machines.

Machine Learning: Algorithms can work on low-end machines.

❑ Interpretability:

Deep Learning: It is often difficult to interpret the reason behind the outcome.
(Attention Mechanism may help in that case)

Machine Learning: Comparatively easy to interpret the reasoning behind the result.

Machine Learning vs. Deep Learning

□ Problem Solving Approach:

- Machine Learning: It is generally recommended to divide the problem into smaller parts, then solve them individually and finally combine them to get the result.
- Deep Learning: Advocates to solve the problem end-to-end.

For example:

Problem: Multiple object detection in an image.

ML Approach: Typical ML approach would divide the problem into two steps, object detection and object recognition. In that case, we may need to combine two different algorithms for two different tasks.

Deep Learning: Would process end-to-end. We just pass an image; it would give us the outcome without the help of different algorithm.

God Fathers of Deep Learning

Geoffrey Hinton: Geoffrey Everest Hinton is an English Canadian cognitive psychologist, professor of computer science at the University of Toronto and a part of the Google Brain project. Hinton is considered by many to be the 'godfather of deep learning.'

Some people also add two other scientists in the list:

Yoshua Bengio: A Canadian computer scientist, professor at the University of Montreal, Canada and started an AI company called Element AI.

Yann LeCun: A French-American computer scientist, Facebook's chief AI scientist and a professor at New York University, USA. He is a student of Geoffrey Hinton.



From left to right: Yann LeCun | Photo: Facebook; Geoffrey Hinton | Photo: Google; Yoshua Bengio | Photo: Botler AI

The 2018 **Turing Award**, known as the “Nobel Prize of computing,” has been given to the trio of researchers who laid the foundations for the current boom in artificial intelligence.

is Deep Learning a new concept?

- The history of Deep Learning can be traced back to 1943, when Walter Pitts and Warren McCulloch created a computer model based on the neural networks of the human brain.
- The earliest efforts in developing Deep Learning algorithms came from Alexey Grigoryevich Ivakhnenko (developed the *Group Method of Data Handling*) and Valentin Grigor'evich Lapa (author of *Cybernetics and Forecasting Techniques*) in 1965.

However, the overall progress of Artificial Intelligence got delay during two AI winters. For deep learning even it continued further.

(Details can be found at: <https://www.dataversity.net/brief-history-deep-learning/>)

➤ Why people think it is new?

“There was a dark period between the mid-90s and early-to-mid-2000s when it was impossible to publish research on neural nets, because the community had lost interest in it,” -Yann LeCun.

Why is Deep Learning getting popularity now?

❑ Building traditional model is expensive:

- Designing feature extractor is long, painful and expensive.
- Industry need more and more models.
- The process must be automated.

❑ Computational Power is Increasing:

-Moore's Law(1970): The number of transistors in an integrated circuit would double every two years. In layman's terms, this effectively means that the processing power of computers **will double every two years**.

❑ Data Size and Storage Capacity are Increasing:

-There are **2.5 quintillion bytes** of **data created** each day at our current pace, but that pace is only accelerating with the growth of the Internet of Things (IoT). Over the last two years alone 90 percent of the **data** in the world was generated.

(Forbes.com, May21, 2018)

-The storage cost is also reducing exponentially.

Growth of Computational Power

The accelerating pace of change and exponential growth in computing power will lead to the Singularity.

- 2045: The Year Man Becomes Immortal
Image Source: Time Magazine

1 The accelerating pace of change ...



2 ... and exponential growth in computing power ...

Computer technology, shown here climbing dramatically by powers of 10, is now progressing more each hour than it did in its entire first 90 years

COMPUTER RANKINGS

By calculations per second per \$1,000

Analytical engine
Never fully built, Charles Babbage's invention was designed to solve computational and logical problems



Colossus
The electronic computer, with 1,500 vacuum tubes, helped the British crack German codes during WW II



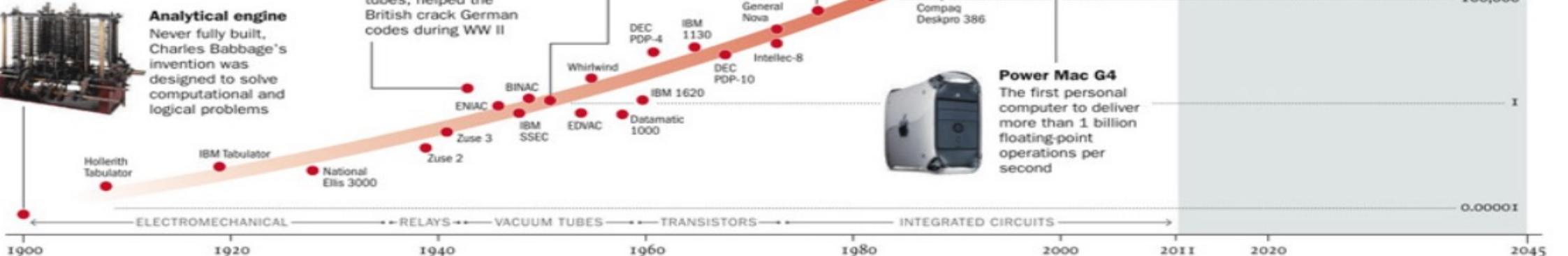
UNIVAC I
The first commercially marketed computer, used to tabulate the U.S. Census, occupied 943 cu. ft.



Apple II
At a price of \$1,298, the compact machine was one of the first massively popular personal computers



Power Mac G4
The first personal computer to deliver more than 1 billion floating-point operations per second



Storage Capacity and Price

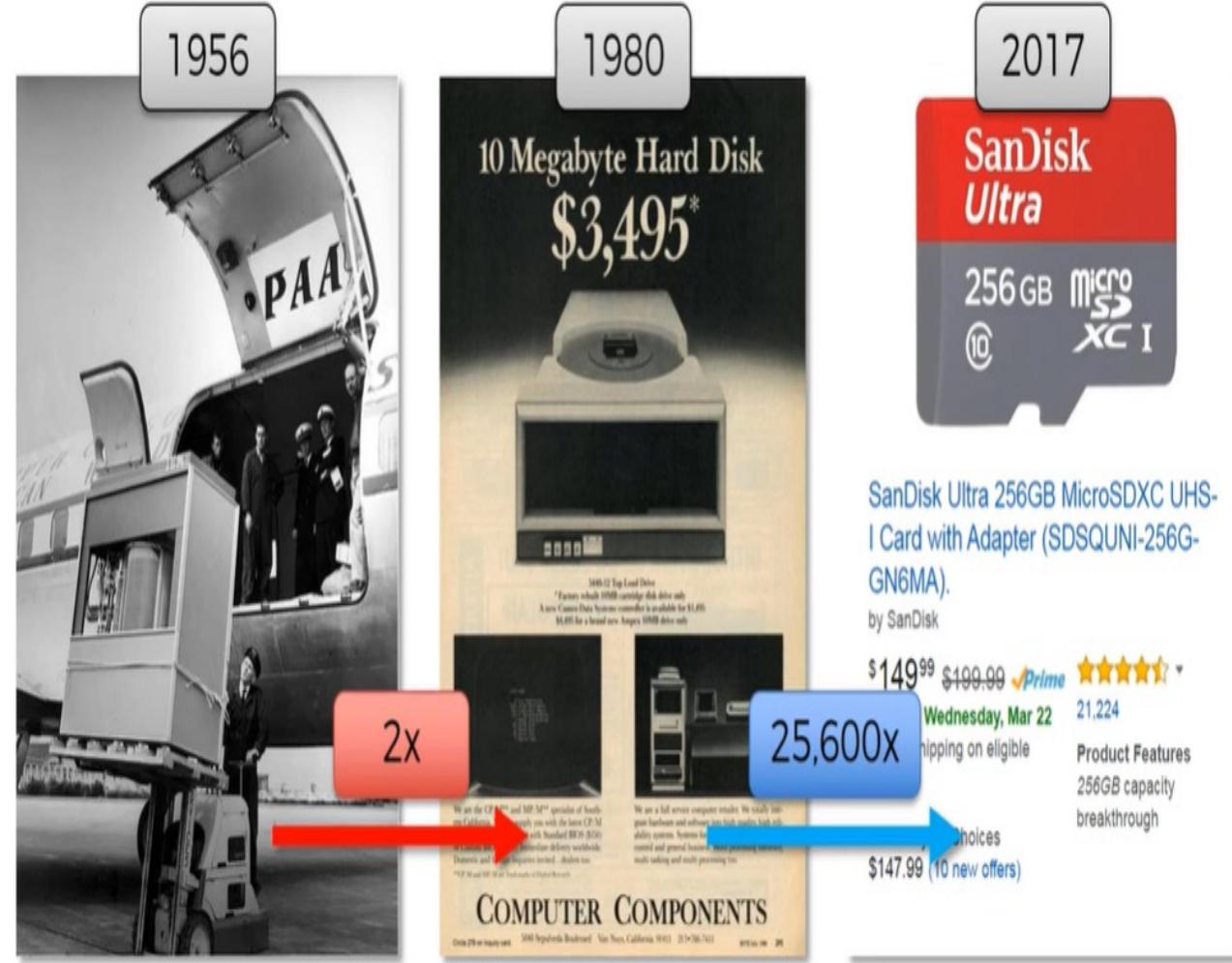
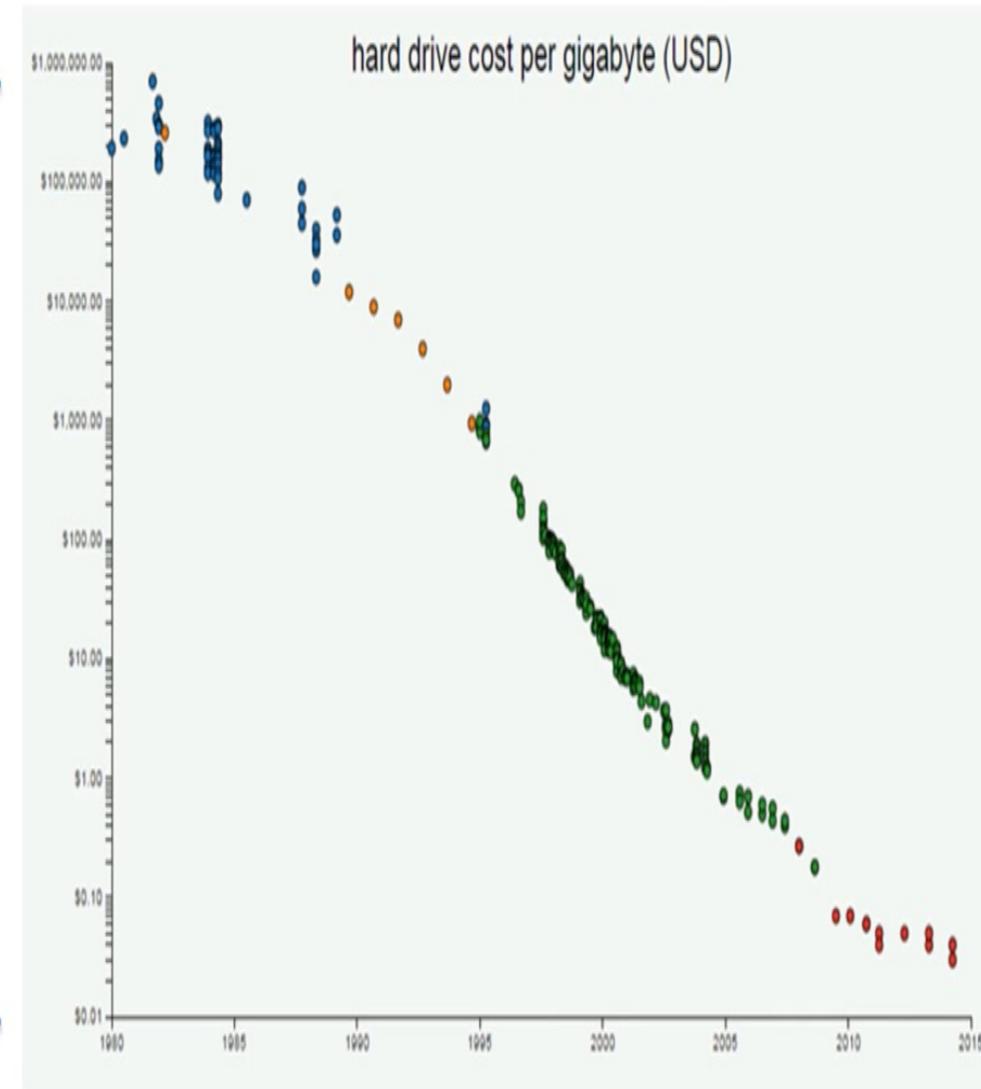


Image source: SuperDataScience

Source: mkomo.com

Neuron (Nervous System)

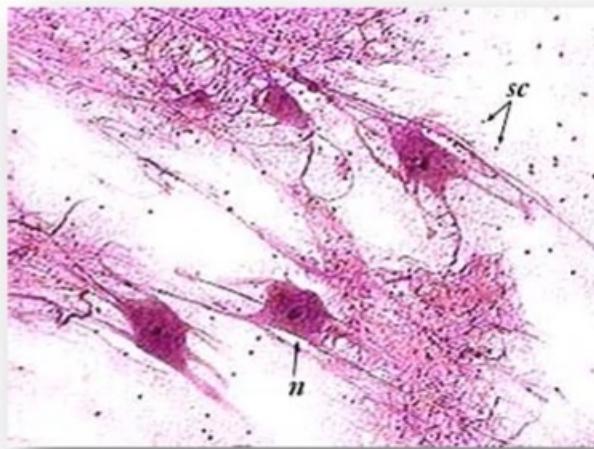
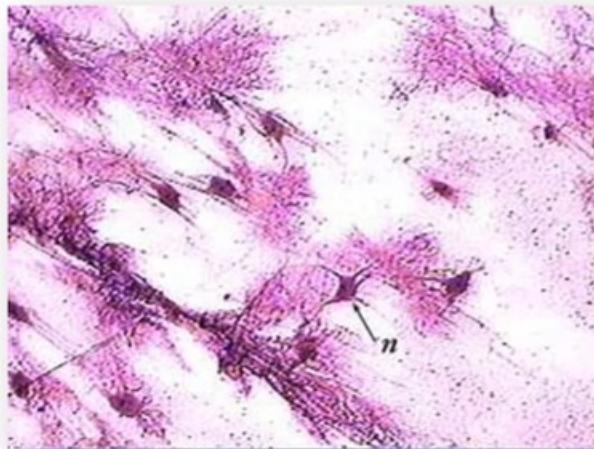


Image source: www.austicc.edu.

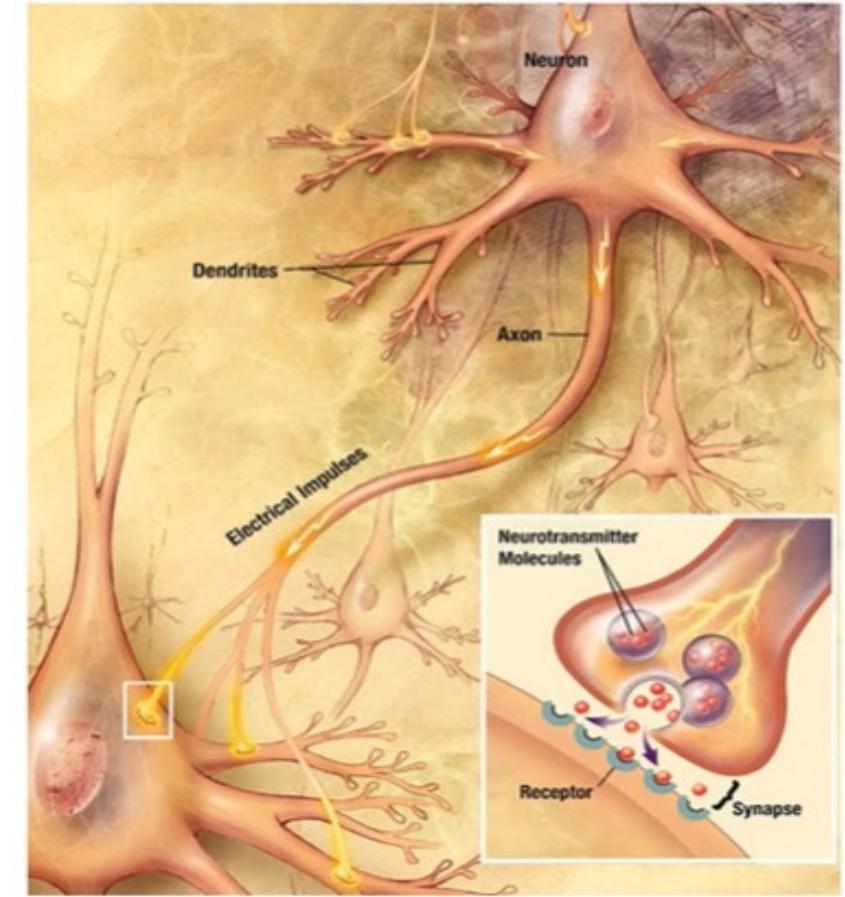
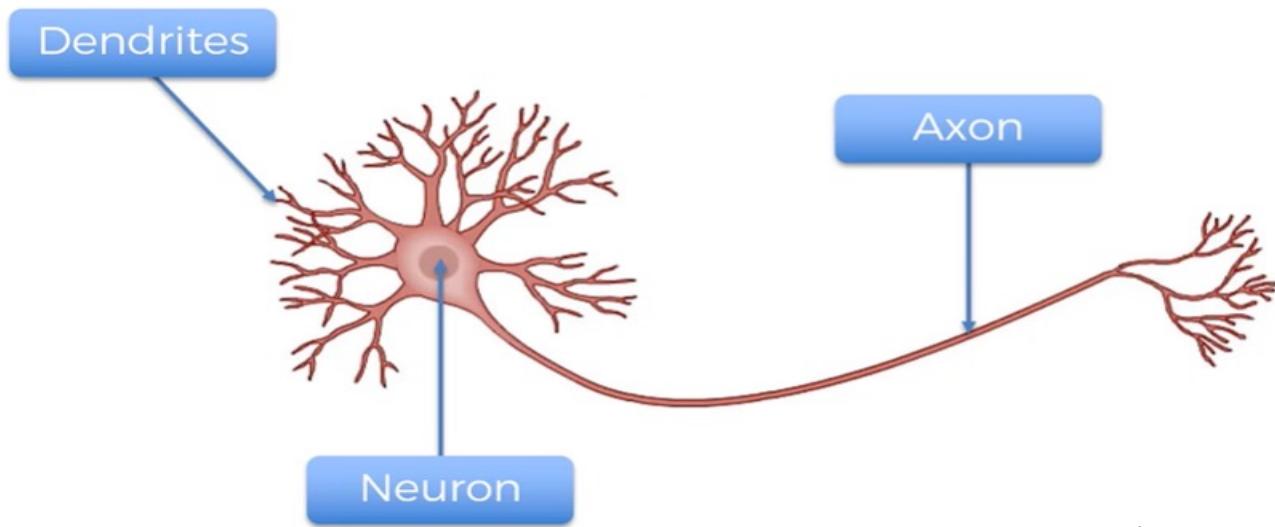
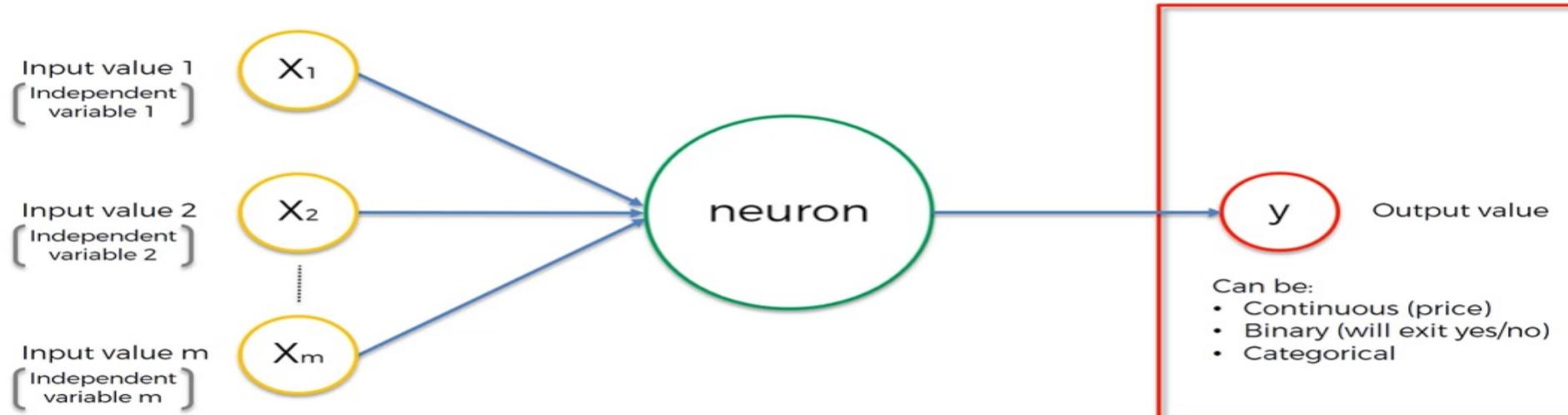


Image source: wikipedia

Neuron (Artificial): also known as Node/Unit in DL

The earliest form of neuron was called perceptron. Professor Frank Rosenblatt introduced the term in 1957. However, earlier perceptron can only handle binary outputs.



Output can have multiple values in case of categorial output (dummy variables) :

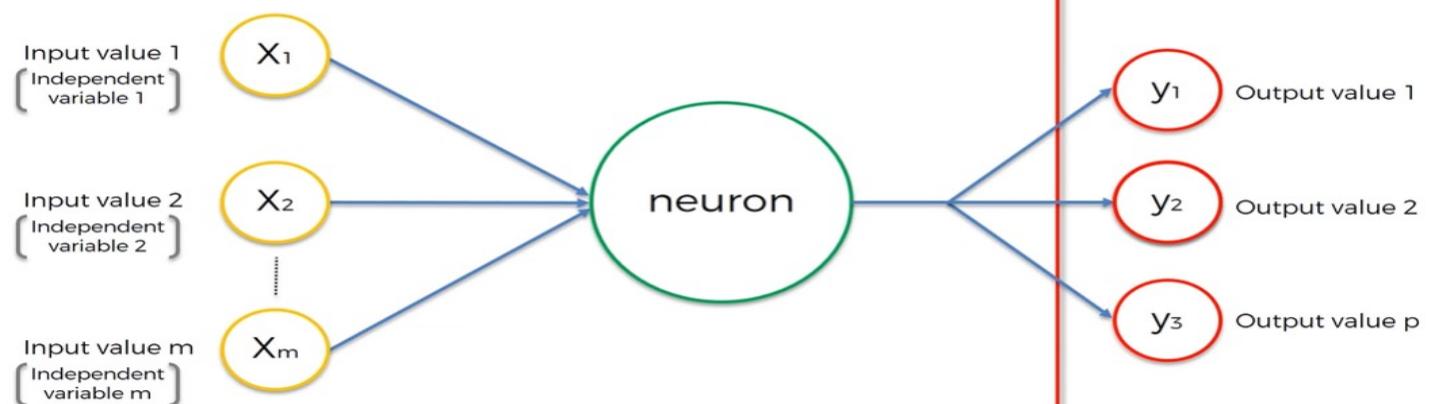
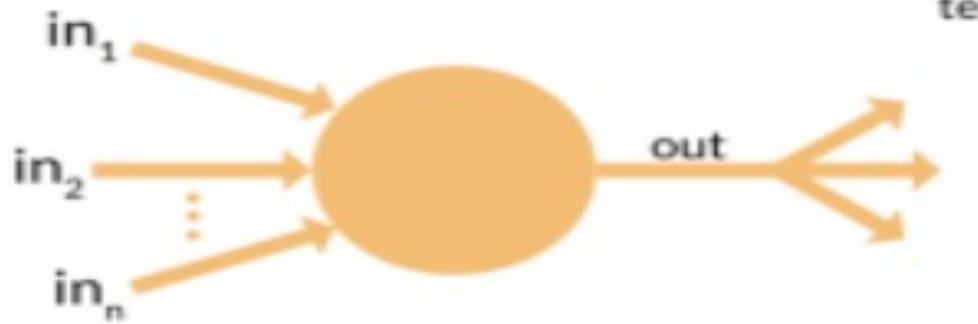
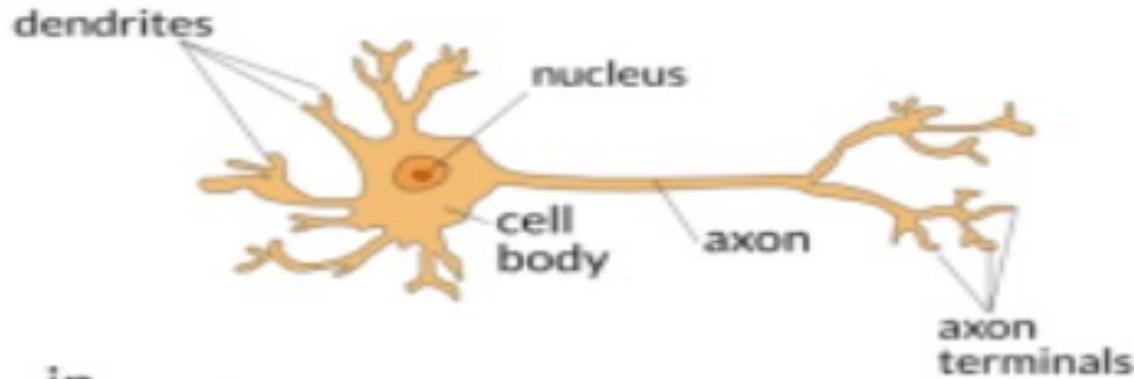


Image source: SuperDataScience

Similarities (Biological Neuron & Artificial Neuron)?



How Biological Neuron produces output?
-It's completely unclear today whether the human brain uses an algorithm.

How an Artificial Neuron produces output?

$$\text{Output} = \text{Activation} \left(\sum_1^n (\text{weight} * \text{input}) + \text{bias} \right)$$

Since we deal with matrix/vectors, therefore, Output = activation(dot(kernel, input) + bias)

Weight and Bias?

(commonly referred to as w and b) are the learnable parameters of a machine learning model. (Bias is like the intercept in linear equation)

Table:1

Input(X)	Output(Y)
1	4
2	9
5	24
8	39
3	14

Table:2

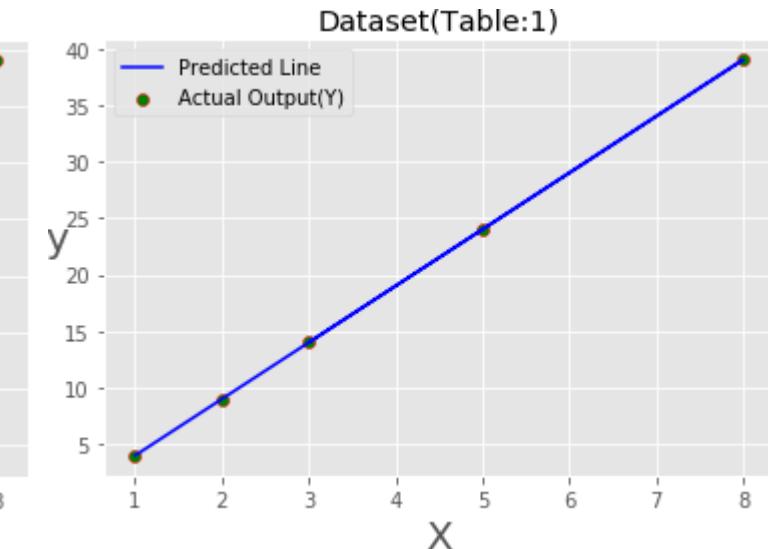
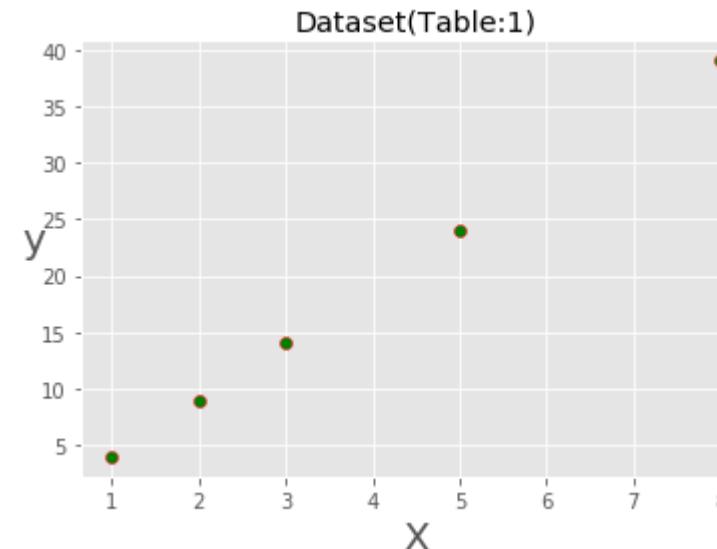
Input(X)		
x1	x2	Y
2	1	4
3	4	8
1	5	7
3	2	6

$$\text{Output} = \text{Activation}(\sum_1^n (\text{weight} * \text{input}) + \text{bias})$$

Let's Calculate Weight and Bias for given tables?

For Table 1: Output (prediction), $y = w*x+b$

$$w = ?, b = ?$$



$$\text{For Table 2: } y = w_1*x_1 + w_2*x_2 + b$$

$$w_1 = ?, w_2 = ?, b = ?$$

Let's look at another example:

X	Y
1	4
2	14
5	24
8	28
3	18

X	Y	\hat{Y}
1	4	10.7
2	14	13.5
5	24	21.7
8	28	29.9
3	18	16.2

Output = Activation ($\sum_1^n (\text{weight} * \text{input}) + \text{bias}$)

For given data : $y_{\text{hat}} (\text{prediction}) = w*x+b$

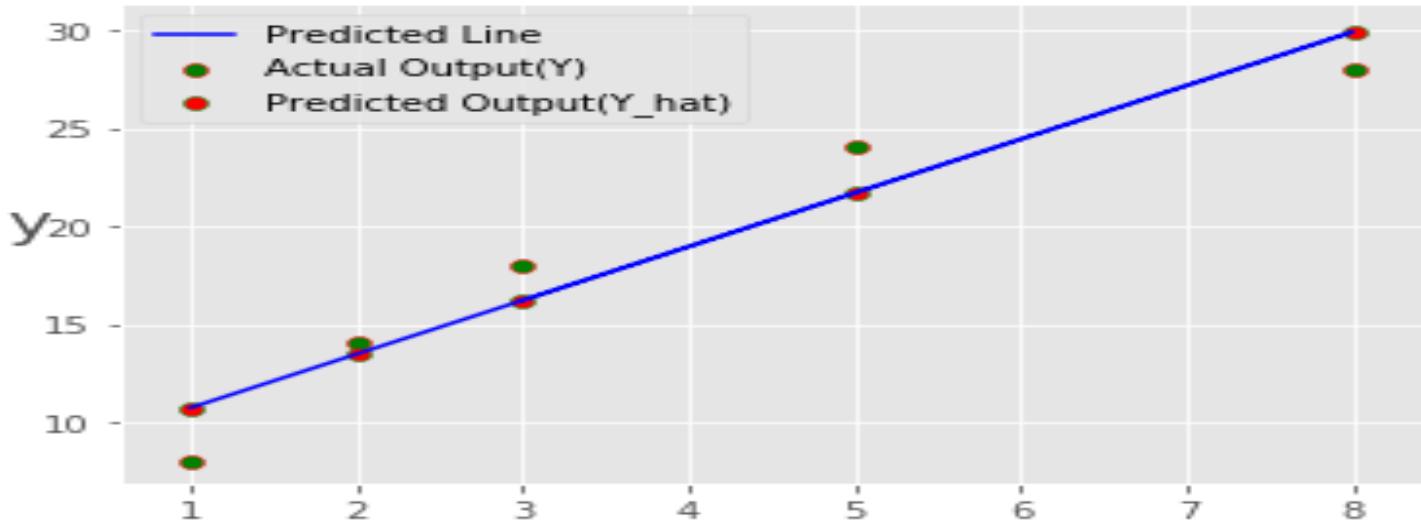
w = ?, b = ?

Not easy to predict the exact output?

Let's consider, $w = 2.74$, $b = 7.99$. However, we can minimize the error and adjust the value of w and b to get best fitting line using loss functions, a simple loss function

$$\text{MSE} = \frac{1}{n} \sum_{i=1}^n (Y_i - \hat{Y}_i)^2$$

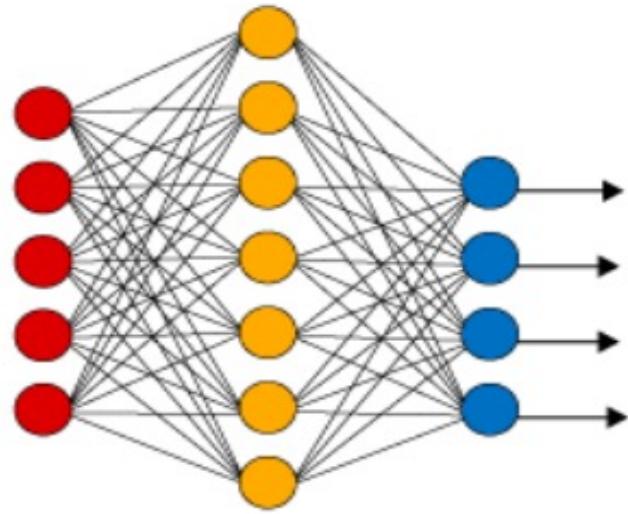
Dataset(Table:1)



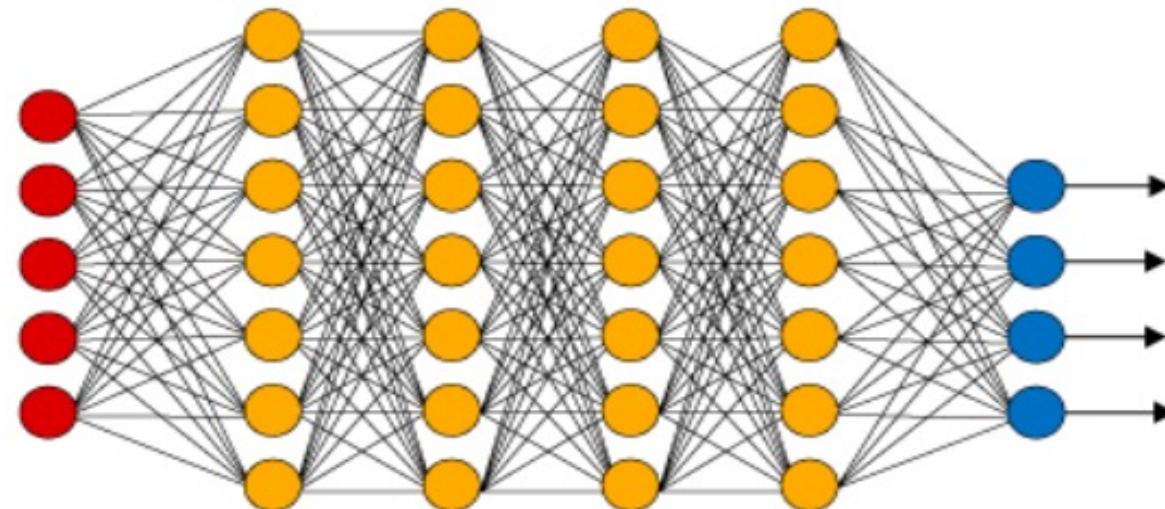
Here, the Value of MSE = 11.5 [we can try for different w, b values to optimize]

Why do we call it Deep Learning?

Simple Neural Network



Deep Learning Neural Network



● Input Layer

● Hidden Layer

● Output Layer

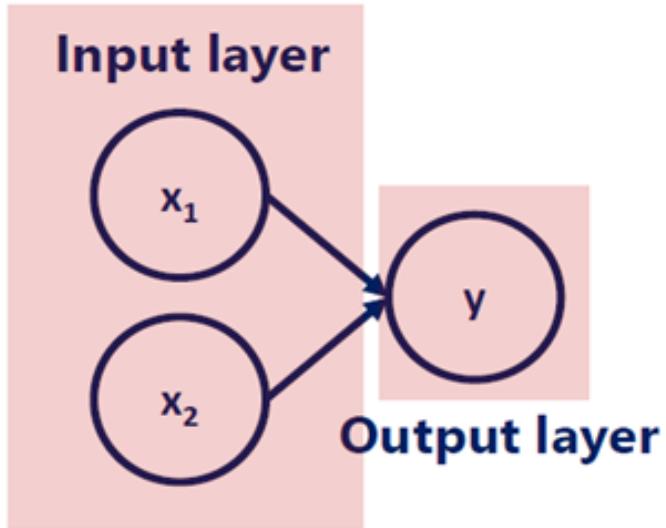
- Row = Depth of Network [The number of hidden layers in a network]
- Column = Width of the Layer. [The number of units(nodes) in a layer is the width of the layer]
- The **width** of the net is the number of units of the biggest layer.
- Neural Networks also known as multilayer perceptron.

Image source: www.kdnuggets.com.

Layers

An initial linear combination and the added non-linearity form a **layer**. The layer is the building block of neural networks.

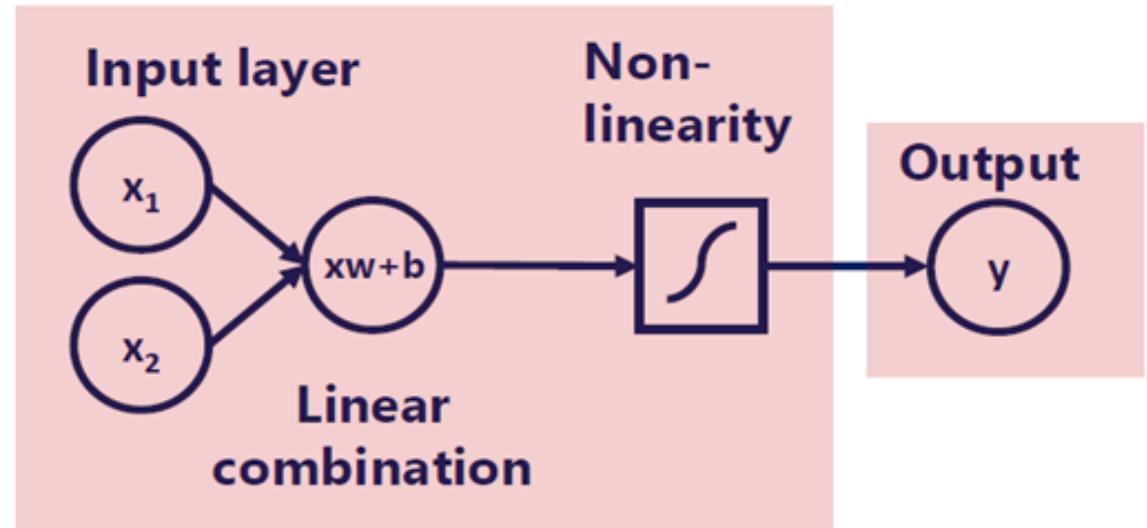
Minimal example (a simple neural network)



In the minimal example we trained a *neural network* which had no depth. There were solely an input layer and an output layer. Moreover, the output was simply **a linear combination** of the input.

Image source: 365DataScience

Neural networks

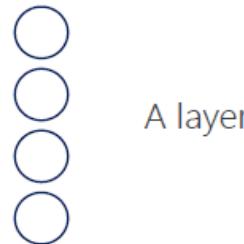


Neural networks step on linear combinations, but add a non-linearity to each one of them. Mixing linear combinations and non-linearities allows us to model arbitrary functions.

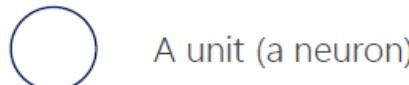
A Deep Neural Network.

This is a deep neural network (deep net) with 5 layers.

How to read this diagram:



A layer



A unit (a neuron)

→ Arrows represent mathematical transformations

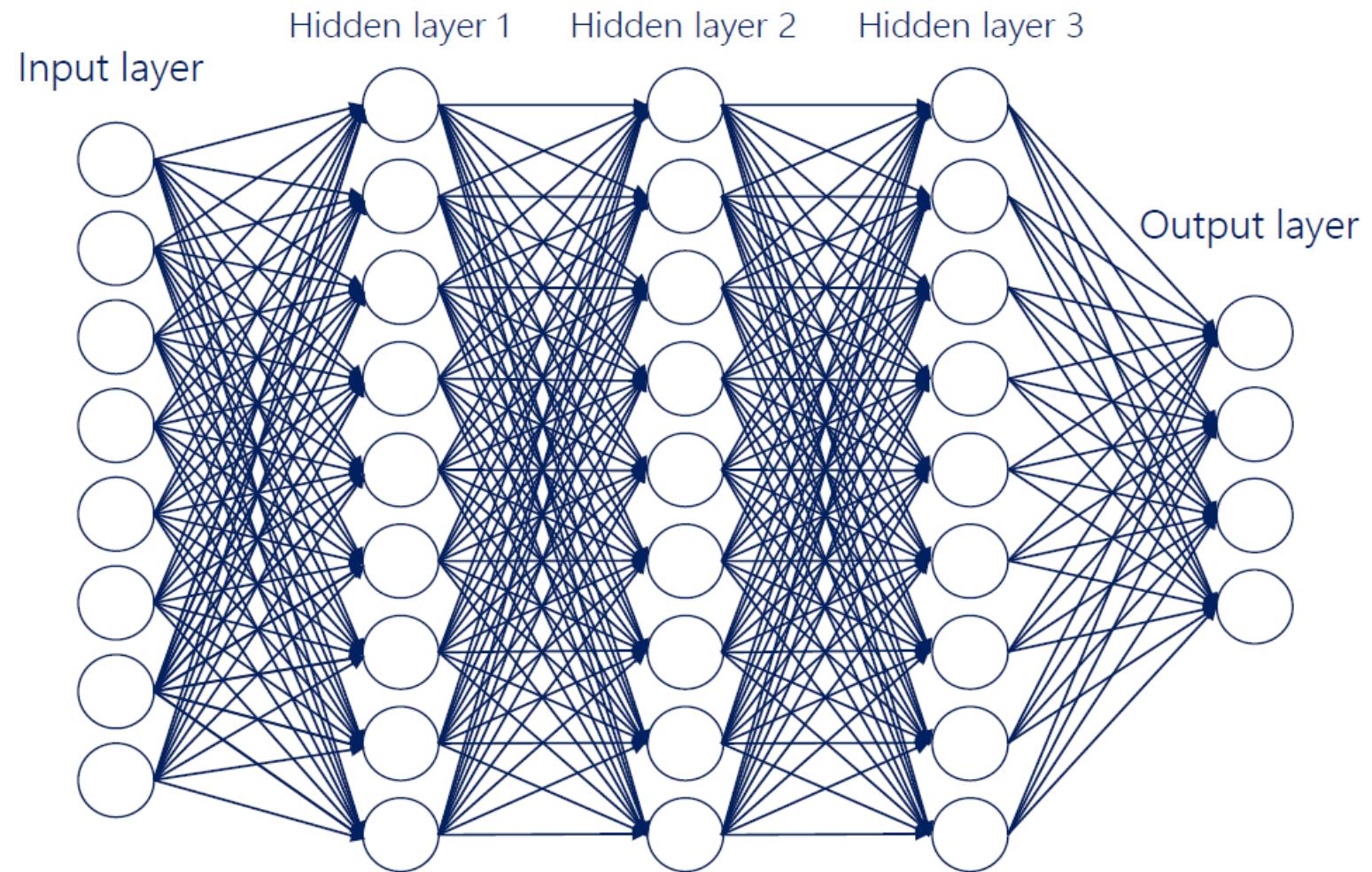
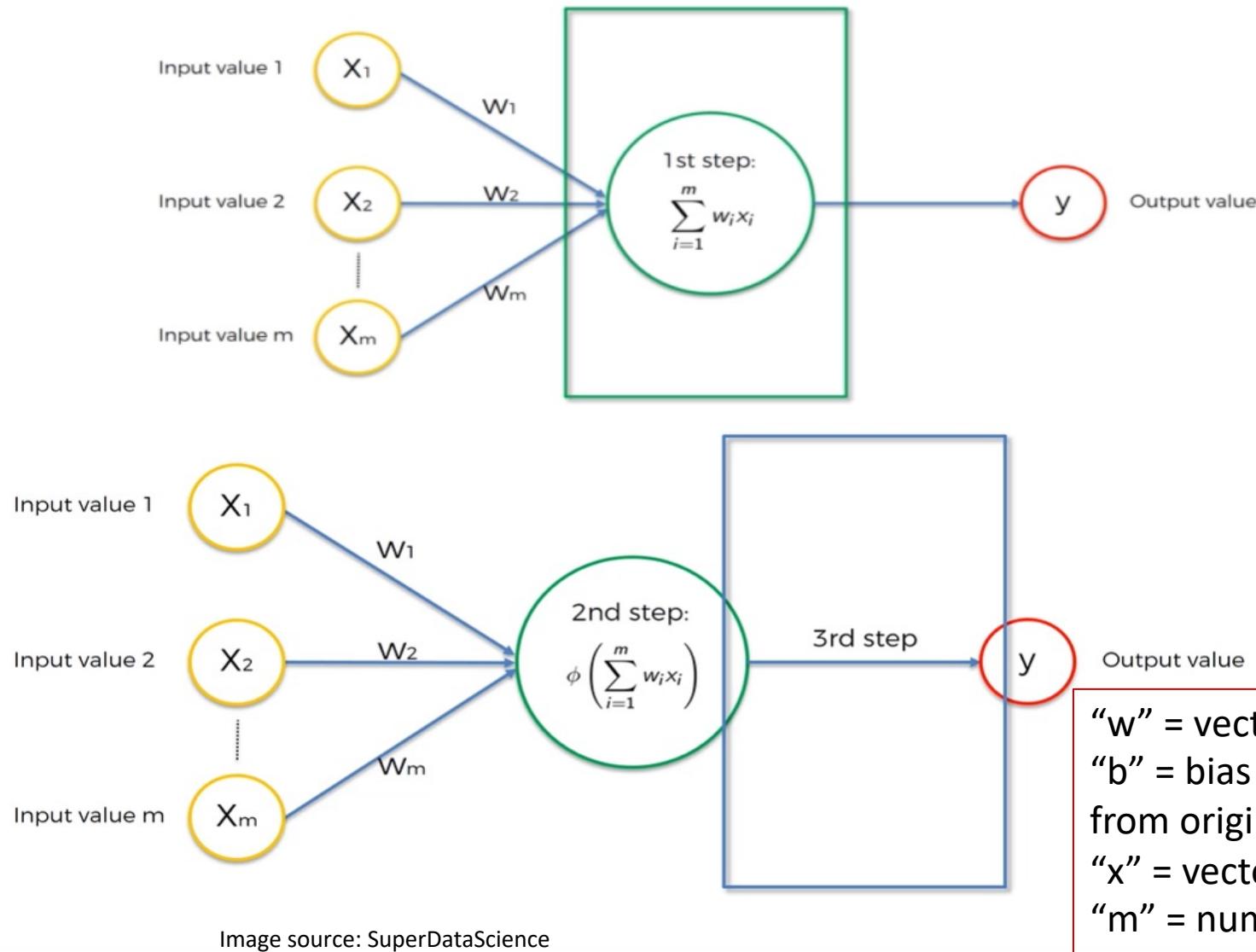


Image source: 365DataScience

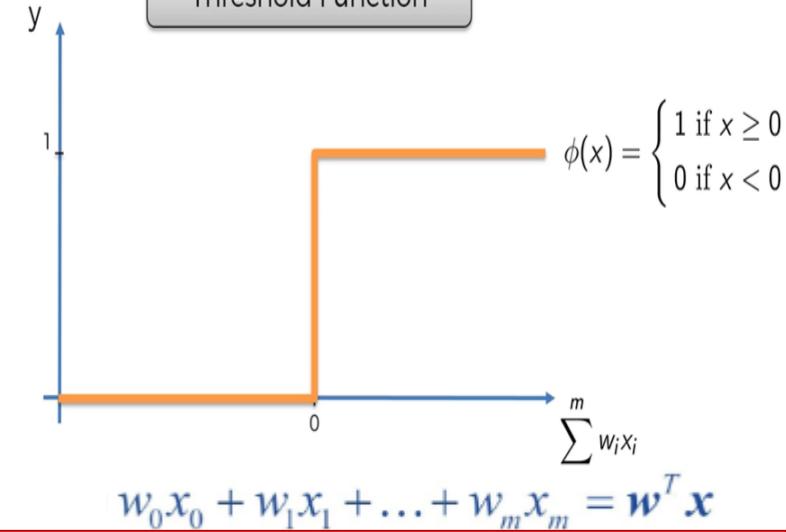
How do Neural Networks work?



Example: Perceptron Learning
(single input) uses threshold activation function.

$$f(x) = \begin{cases} 1 & \text{if } w \cdot x + b > 0 \\ 0 & \text{otherwise} \end{cases}$$

Threshold Function

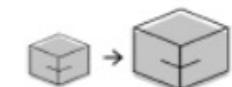


“w” = vector of real-valued weights
“b” = bias (an element that adjusts the boundary away from origin without any dependence on the input value)
“x” = vector of input x values
“m” = number of inputs to the Perceptron

How do Neural Networks work?

The basic process carried out by a neuron in a neural network is:

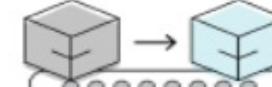
Initialization : Randomly initialized weights to small number close to 0 (but not 0). Then, Input first observation in your dataset in the input layer, each feature in one input node.



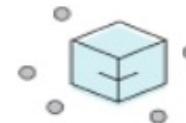
Take input and multiply by the neuron's weight.



Add bias*



Feed the result, x , to the activation function: $f(x)$



Take the output and transmit to the next layer of neurons.

* This is just the number 1, making it possible to represent activation functions that do not cross the origin. Biases are also assigned a weight.

Image source: www.missinglink.ai.

Why Non-Linearity? To Stack Layers

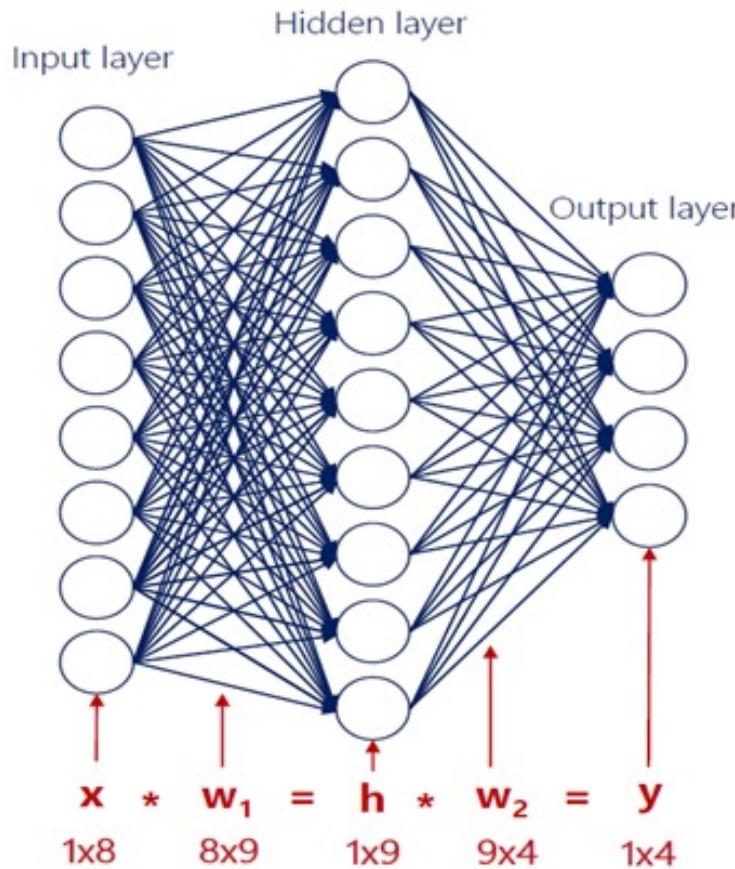
Non-linearities

Stacking Layers

Depth

Deep Learning

You can see a net with no non-linearities: just linear combinations.



$$\begin{aligned} h &= x * w_1 \\ y &= h * w_2 \\ y &= x * w_1 * w_2 \\ &\quad 8 \times 9 \quad 9 \times 4 \\ y &= x * w^* \\ &\quad 8 \times 4 \end{aligned}$$

Two consecutive linear transformations are equivalent to a single one.

Two consecutive linear transformations are equivalent to a single one.

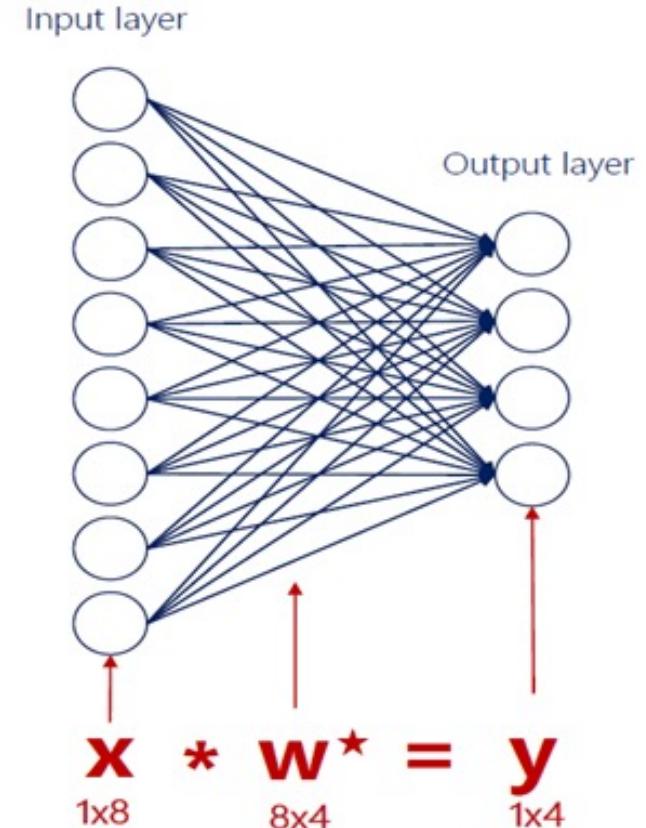
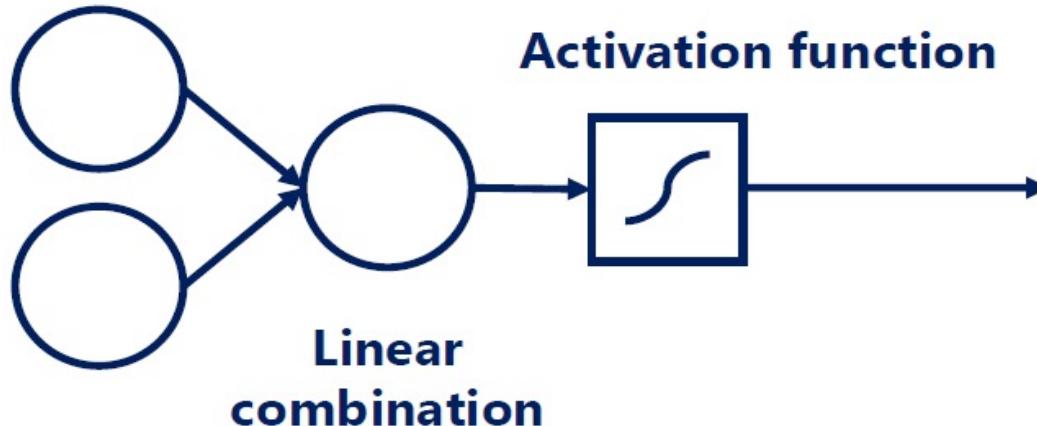


Image source: 365DataScience

Activation Functions (Non-linearities): also called Transfer Function

Input



Non-Linearity does not change the shape of the expression, it only changes its linearity.

The temperature starts decreasing (which is a numerical change). Our brain is a kind of an 'activation function'. It tells us whether it is **cold enough** for us to put on a jacket.

Putting on a jacket is a binary action: 0 (no jacket) or 1 (jacket).

This is a very intuitive and visual (yet not so practical) example of how activation functions work.

Activation functions (non-linearities) are needed so we can break the linearity and represent more complicated relationships.

Moreover, activation functions are required in order to **stack layers**.

Activation functions transform inputs into outputs of a different kind.

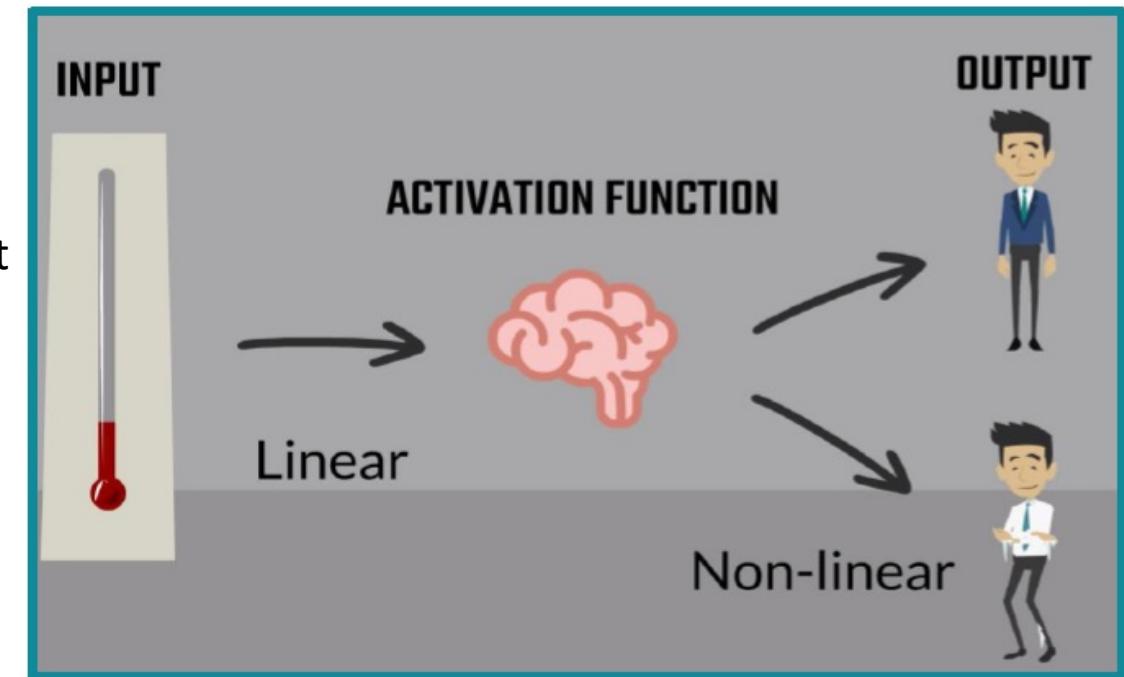
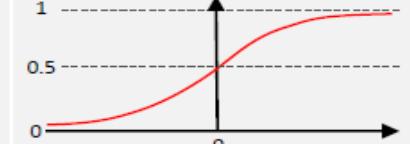
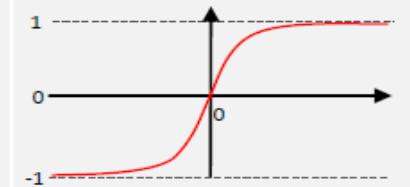
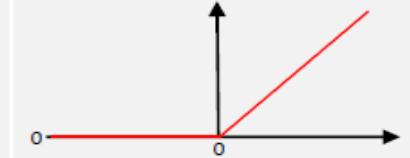


Image source: 365DataScience

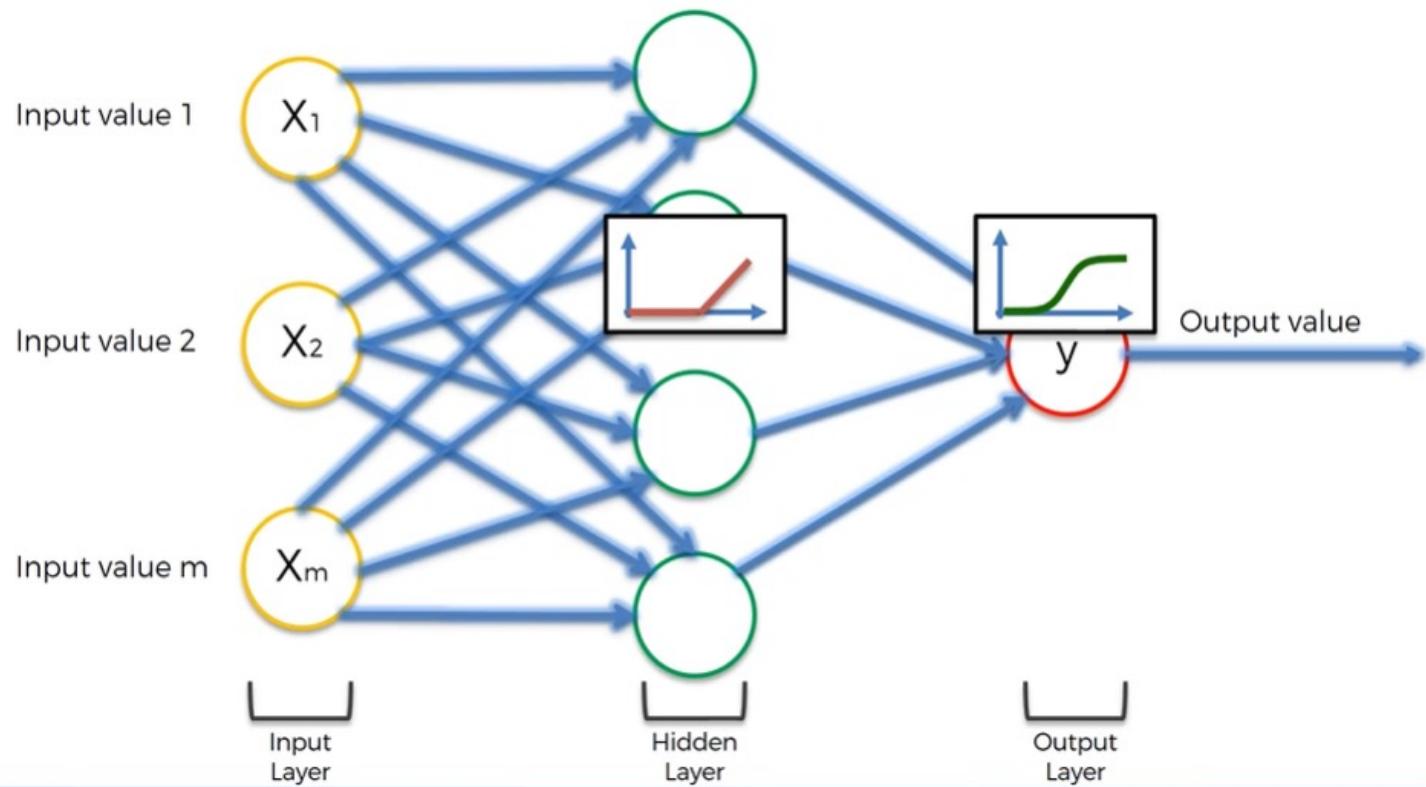
Some commonly used activation functions:

Name	Formula	Derivative	Graph	Range
sigmoid (logistic function)	$\sigma(a) = \frac{1}{1+e^{-a}}$	$\frac{\partial \sigma(a)}{\partial a} = \sigma(a)(1 - \sigma(a))$		(0, 1)
TanH (hyperbolic tangent)	$\tanh(a) = \frac{e^a - e^{-a}}{e^a + e^{-a}}$	$\frac{\partial \tanh(a)}{\partial a} = \frac{4}{(e^a + e^{-a})^2}$		(-1, 1)
ReLU (rectified linear unit)	$\text{relu}(a) = \max(0, a)$	$\frac{\partial \text{relu}(a)}{\partial a} = \begin{cases} 0, & \text{if } a \leq 0 \\ 1, & \text{if } a > 0 \end{cases}$		(0, ∞)
softmax	$\sigma_i(a) = \frac{e^{a_i}}{\sum_j e^{a_j}}$	$\frac{\partial \sigma_i(a)}{\partial a_j} = \sigma_i(a) (\delta_{ij} - \sigma_j(a))$ Where δ_{ij} is 1 if $i=j$, 0 otherwise	different every time	(0, 1)

All common activation functions are: **monotonic**, **continuous**, and **differentiable**. These are important properties needed for the optimization.

Image source: 365DataScience

Common combination of activation functions:

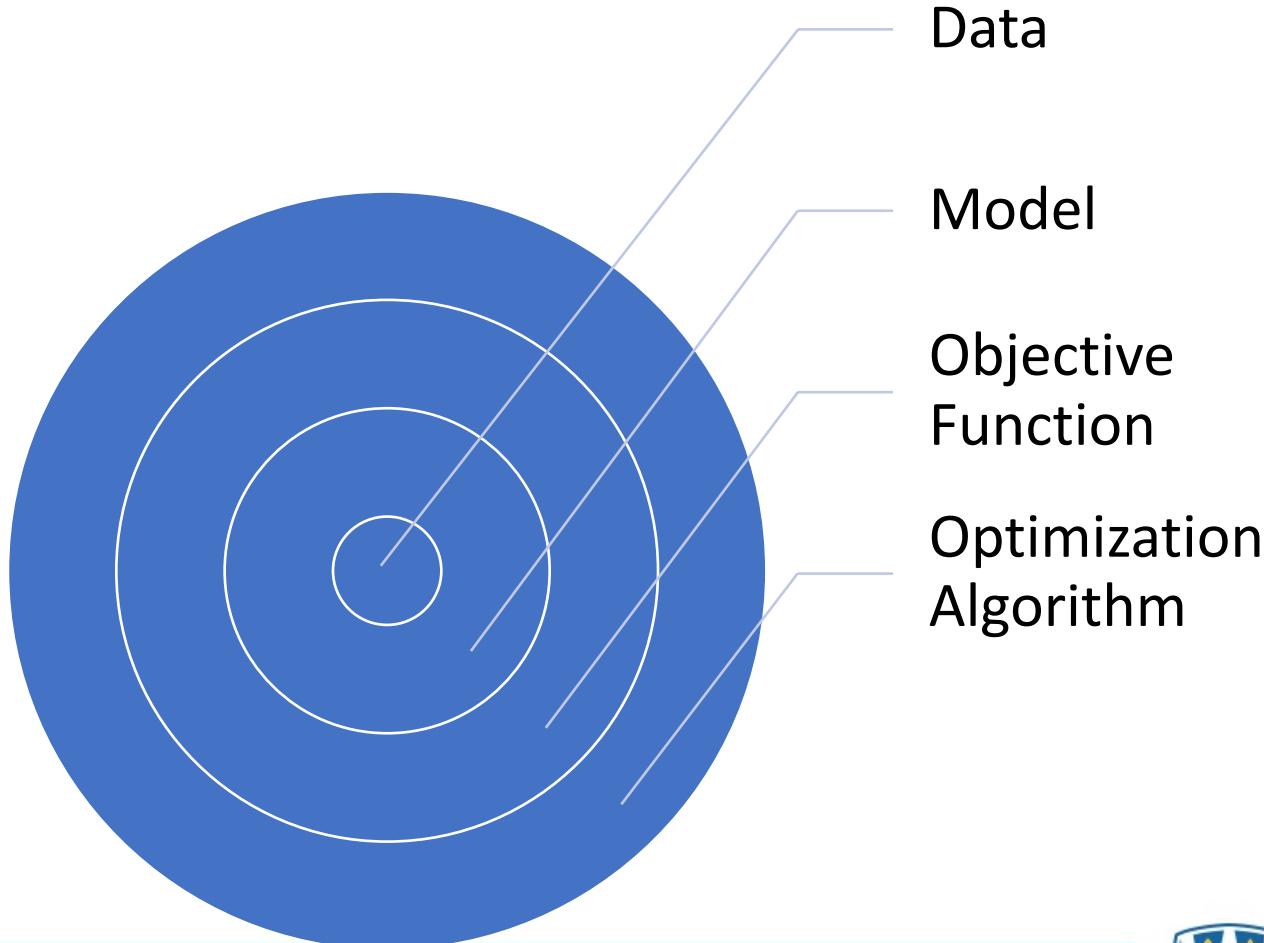


Summary:

- Activation functions are **non-linear** and **differentiable**.
- Differentiable for back propagation (We will discuss later.)
- Non-linear to approximate complex function. (We've already discussed.)

Image source: SuperDataScience

Deep Neural Network : Involves 4 Ingredients



Need to prepare a certain amount of data to train with.

DATA MODEL OBJECTIVE FUNCTION OPTIMIZATION ALGORITHM

	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
1		Weather historical data													
2															
4	Location	Year	Month	Date	Temp	Dew point	Pressure	Visibility	Wind speed	Max wind speed	Max wind gust	Max temp	Min temp	Precipitation	
5	723150	###	'	1	44.7	40.3	1022.00	6	3.2	15	20	64	30.9	0.00D	
6	723150	###	1	2	55.5	50	1022.10	7.2	6.6	15.9	21	66.0*	48.2*	0.00D	
7	723150	###	1	3	58.1	53.6	1019.70	9.5	7.2	15	20	66.9	48	0.00D	
8	723150	###	1	4	57.7	50.8	1012.30	8.2	10.4	18.1	23.9	62.1*	46.4*	0.06G	
9	723150	###	1	5	34.9	23.8	1021.60	10	10.2	17.1	27	46.0*	28.0*	0.14G	
10	723150	###	1	6	31.6	22.1	1030.60	9.6	2.9	8.9	999.9	48	19	0.00G	
11	723150	###	1	7	36.6	24.7	1028.50	9.9	8.2	17.1	23.9	50.0*	27.0*	0.00D	
12	723150	###	1	8	35.7	23.5	1027.50	9.9	3.4	8.9	999.9	50	24.1	0.00C	
13	723150	###	1	9	42.5	30.9	1018.90	6.6	4.2	8.9	999.9	50	24.1	0.44D	
14	723150	###	1	10	52.8	34.1	1008.50	5.7	6.5	17.1	27	60.8*	46.4*	1.42G	
15	723150	###	1	11	46.5	24.1	1013.20	10	6.5	25.1	33	64.9	28.9	0.03G	
16	723150	###	1	12	44.7	24.9	1021.30	9.9	4.4	11.1	999.9	66	28	0.00G	
17	723150	###	1	13	53.7	35	1017.60	9.9	10.6	24.1	34	66	28	0.08D	
18	723150	###	1	14	31.5	12.7	1032.70	9.9	16.4	28.9	37.9	41.0*	24.1*	0.00H	
19	723150	###	1	15	29.4	13.3	1037.00	9.9	3.3	8	999.9	50	15.1	0.00I	
20	723150	###	1	16	38.6	23.9	1028.70	8.8	5.2	10.1	999.9	50	15.1	0.00H	
21	723150	###	1	17	44.3	24.9	1026.30	9.6	6.4	8.9	15	52	27	0.03A	
22	723150	###	1	18	35	25.8	1018.80	7.1	8.6	19	23.9	52	30	0.21G	
23	723150	###	1	19	36.1	25.9	1015.60	9.9	12.2	20	27	45	30	0.01G	
24	723150	###	1	20	35.4	27.7	1005.60	8	17.7	34	42.9	42.1*	26.6*	0.14G	
25	723150	###	1	21	21.8	6.8	1016.30	9.9	16.2	25.1	32.1	39.9	14	0.01G	
26	723150	###	1	22	21.6	11.5	1021.30	7.4	7.2	14	999.9	28.9	14	0.00G	
27	723150	###	1	23	29.6	27.3	1016.30	5.9	4.3	8.9	999.9	36	18	0.03B	

Image source: 365DataScience

Model will find some coefficients(weights) to determine the relationship between input data and output value.

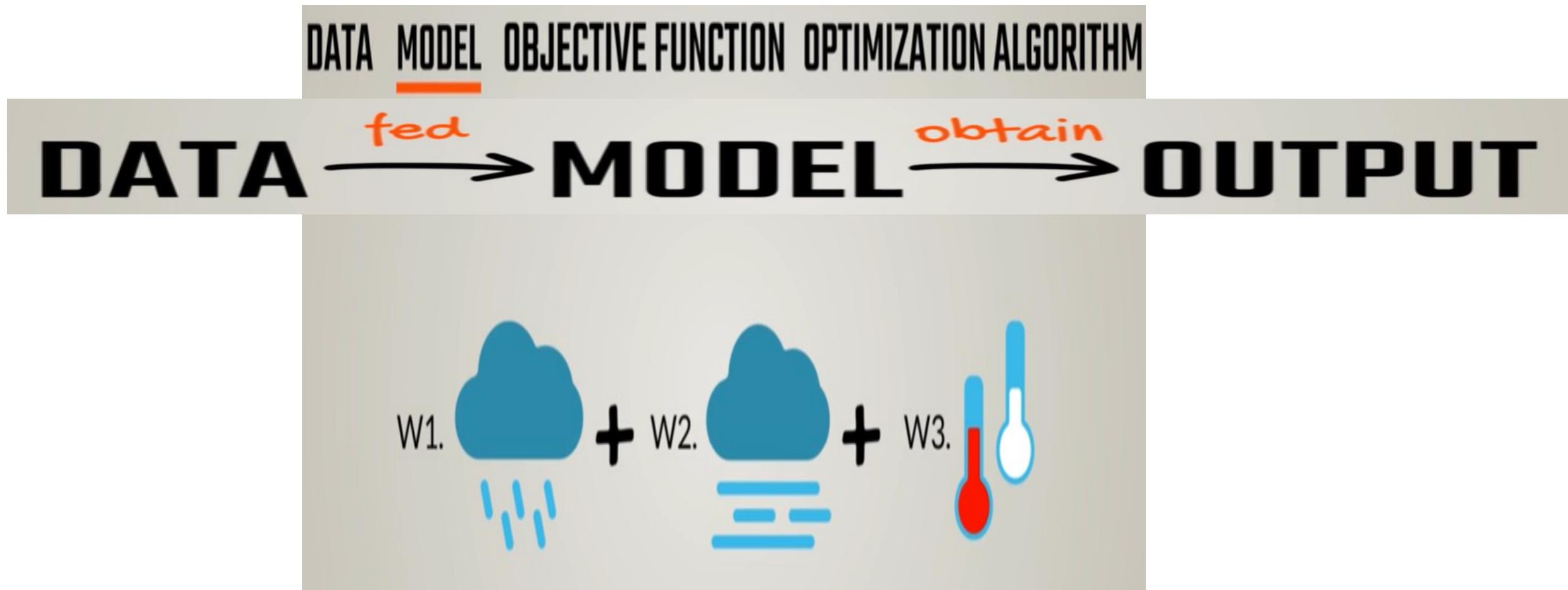


Image source: 365DataScience

Objective function estimates how correct the model's output are on average:(Predicted vs. Actual)

DATA	MODEL	<u>OBJECTIVE FUNCTION</u>	OPTIMIZATION ALGORITHM
OUTPUT	CORRECT VALUE	OBJECTIVE FUN.	VALUE
		far from reality	200
		Closer	100
		Very close	0

365 DataScience

Minimizing Error = Minimizing/Maximizing Objective Function.

Image source: 365DataScience

Objective Function are mainly 2 types:

Loss Function

Reward Function

The lower the loss, the higher the accuracy.

Used mainly in Supervised Learning.

The higher the reward, the higher the accuracy.

Used mainly in Reinforcement Learning.

Loss Function/Cost Function/Error Function calculates model's errors.

Measures the difference between our model's predictions and actual outcome that we want to predict.

Maximum Likelihood Estimation (MLE) is a framework for inference for finding the best statistical estimates of parameters from training data.

Two most commonly used loss functions when training Neural Network models used under MLE framework:

Mean Squared Error (MSE)
[Suitable for Regression]

Cross-Entropy
(Also known as Log loss/ Logistic Loss/Logarithmic Loss)
[Suitable for Classification]

Commonly used combination of Activation Function and Loss Function:

Regression Problem:

- **Output Layer Configuration:** One node with a linear activation unit.
- **Loss Function:** Mean Squared Error (MSE), L-2 Norm(Euclidian Distance).

Binary Classification Problem:

- **Output Layer Configuration:** One node with a sigmoid activation unit.
- **Loss Function:** Cross-Entropy, also referred to as Logarithmic loss.

Multi-Class Classification Problem:

- **Output Layer Configuration:** One node for each class using the softmax activation function.
- **Loss Function:** Cross-Entropy, also referred to as Logarithmic loss.

Optimization Algorithm varies the model's parameters, i.e., weights and bias to optimize the objective function, i.e., loss function/reward function.

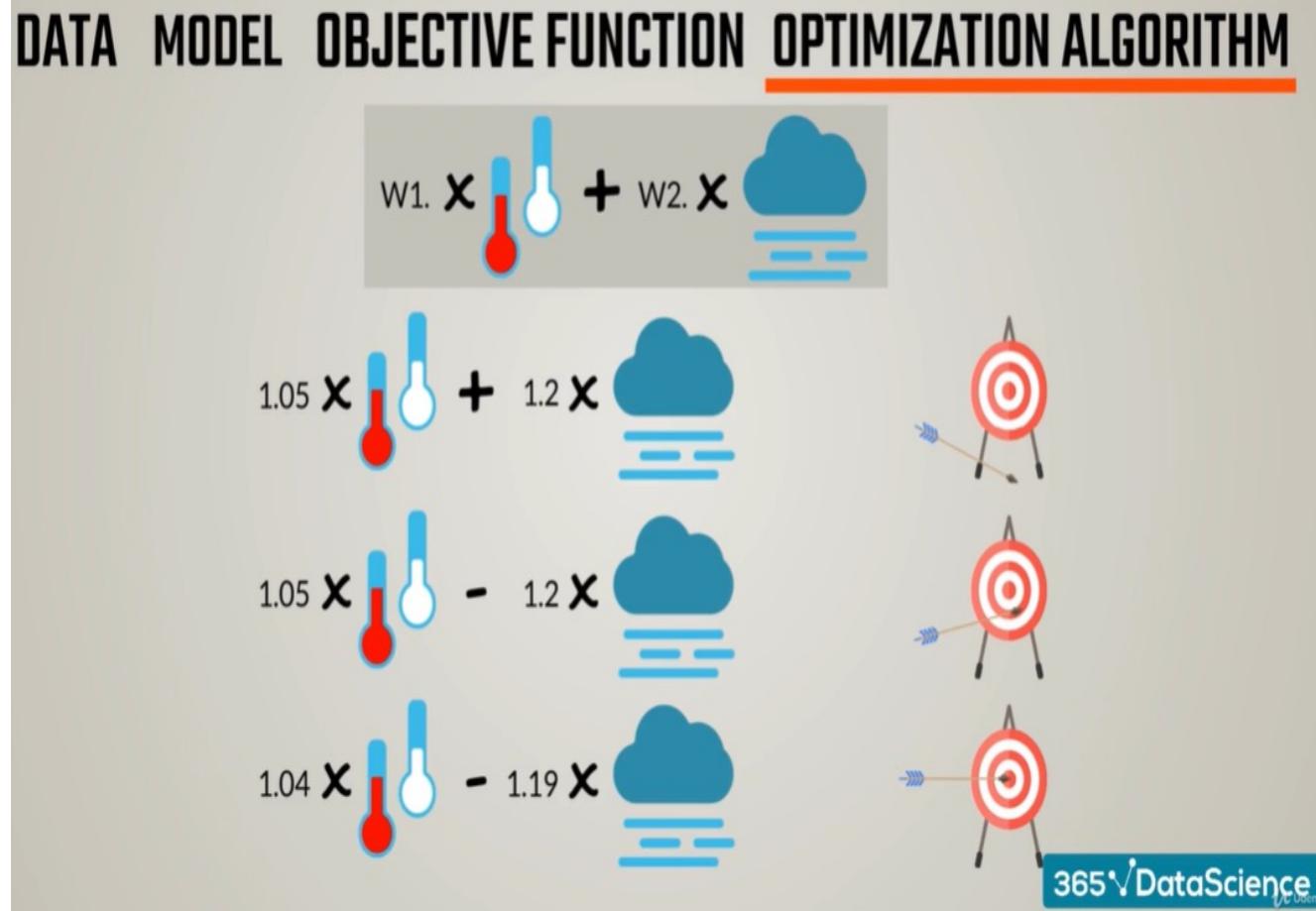
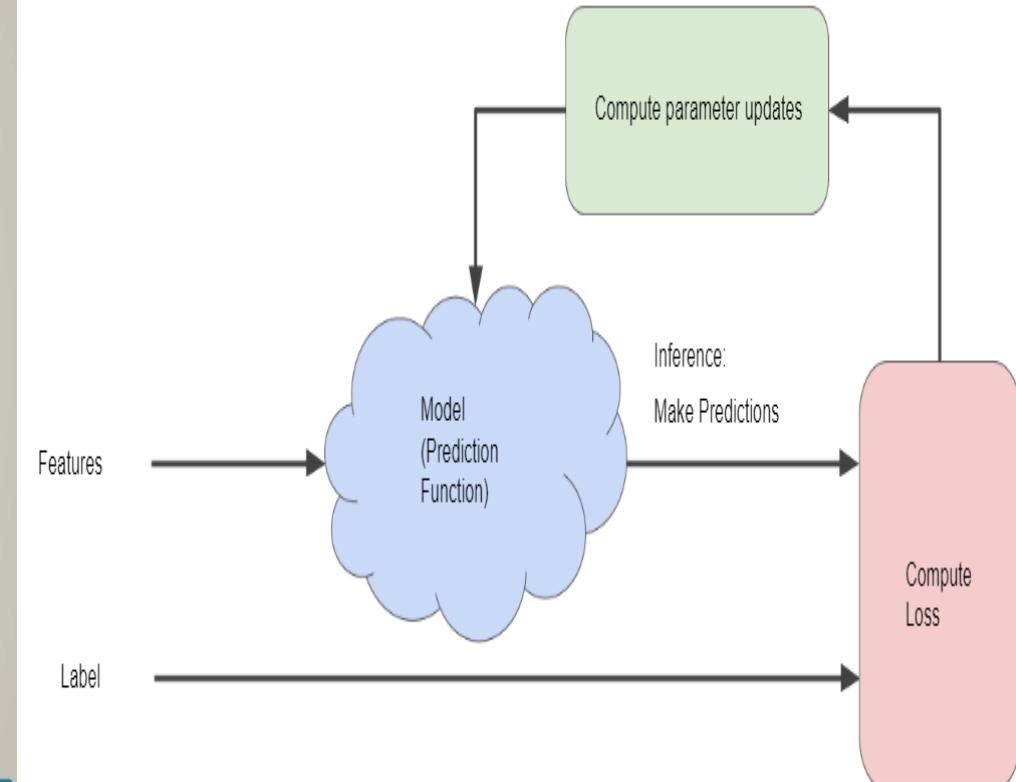


Image source: 365DataScience



Some commonly used Optimization Algorithms:

Batch Gradient Descent

Stochastic Gradient Descent (SGD)

Mini-batch SGD / with
Momentum

AdaGrad

RMSProp

Adam



Optimization Algorithms help taking two crucial decisions:

1. Which way to go:

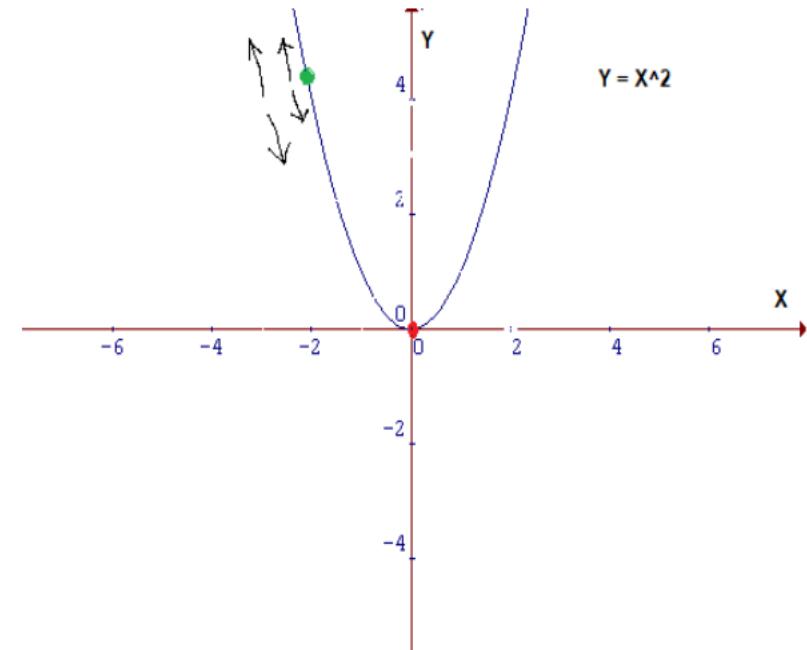
- Upward or Downward?

2. How you take the step to reach the destination:

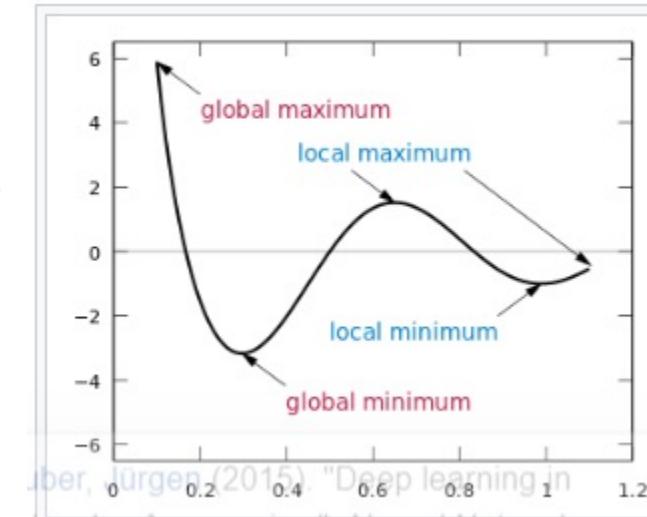
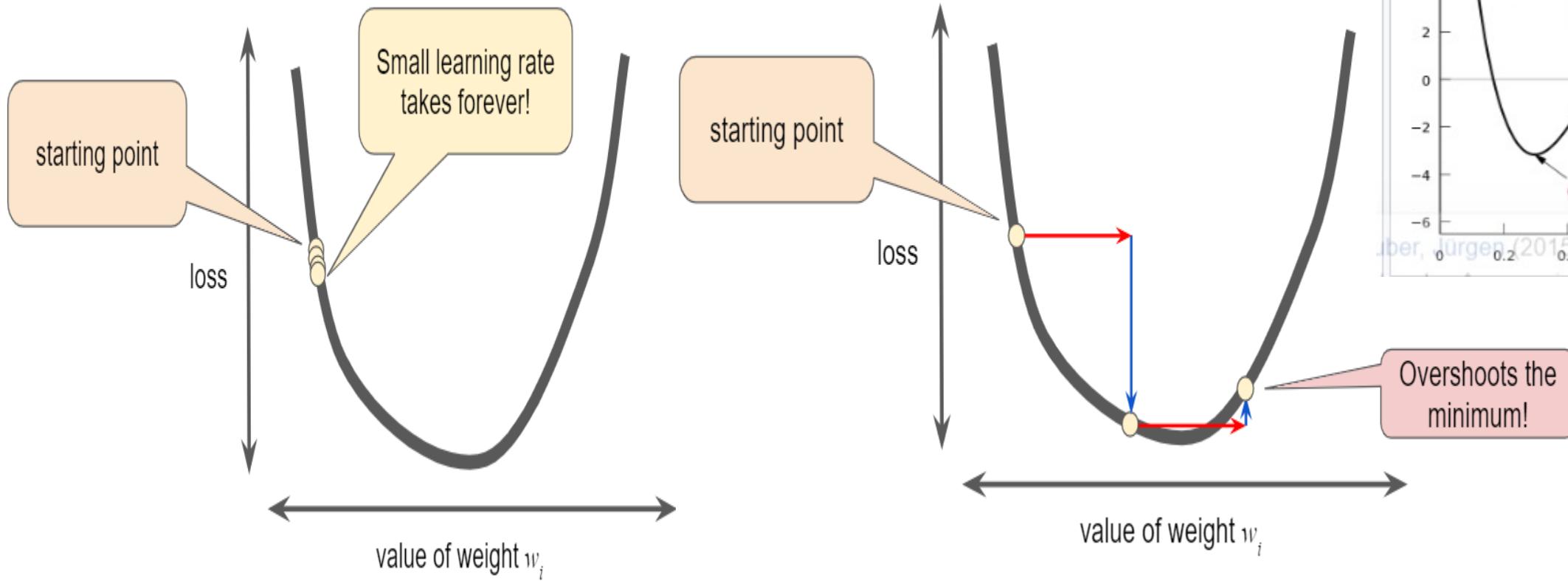
- Big or Small?

The idea is that by being able to compute the derivative/slope of the function, we can find the minimum of a function.

- If we are able to compute the derivative of a function, we know in which direction to proceed to minimize it.
- Learning Rate decides the steps size towards the direction. [learning rate * derivatives]
- Here, Function indicates the objective function of our model.



Learning Rate: size of steps taken to reach the minimum or bottom Too Small vs Too Large



Try and visualize at : <https://developers.google.com/machine-learning/crash-course/fitter/graph>

Backpropagation: Calculates gradient descent(partial derivatives) of cost function and repeat the steps by going back and updating the weights (and biases) to get the optimum values.

Backpropagation was invented in 1960. Later, the term in neural networks was announced by Rumelhart, Hinton & Williams (1986).

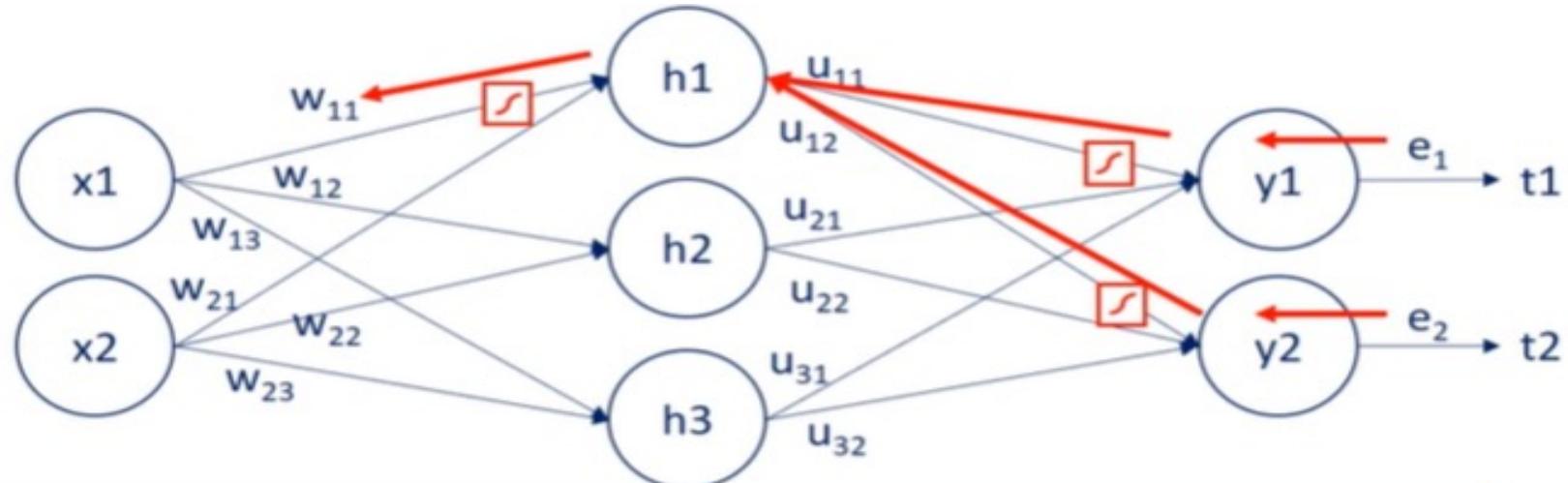
What was actually wrong with backpropagation in 1986?

- We all drew the wrong conclusions about why it failed. The real reasons were:
 1. Our labeled datasets were thousands of times too small.
 2. Our computers were millions of times too slow.
 3. We initialized the weights in a stupid way.
 4. We used the wrong type of non-linearity.

What Was Actually Wrong With Backpropagation in 1986?
Slide by [Geoff Hinton](#), all rights reserved.

Backpropagation: is one of the biggest challenges for the speed of an algorithm.

At the end of epoch the network back propagates and change the parameters accordingly



The algorithm adjusts:

the weights that have a **bigger** contribution to the errors by **more**;
the weights that have a **smaller** contribution to the errors by **less**

Image source: 365DataScience

Backpropagation: Why Computing Gradients?

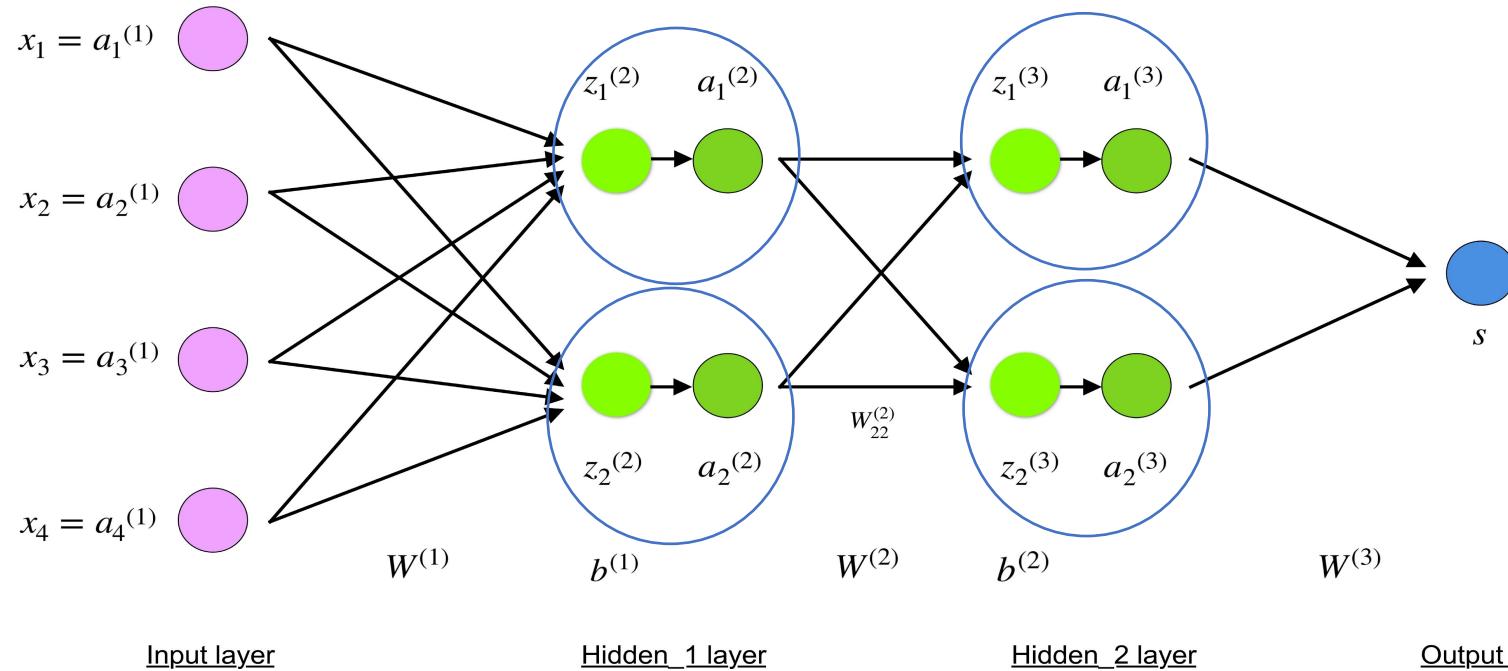
To answer this, we first need to revisit some calculus terminology:

- *Gradient of a function $C(x_1, x_2, \dots, x_m)$ in point x is a vector of the partial derivatives of C in x .*

$$\frac{\partial C}{\partial x} = \left[\frac{\partial C}{\partial x_1}, \frac{\partial C}{\partial x_2}, \dots, \frac{\partial C}{\partial x_m} \right]$$

- The derivative of a function C measures the sensitivity to change of the function value (output value) with respect to a change in its argument x (input value).
In other words, the derivative tells us the direction C is going.
- The gradient shows how much the parameter x needs to change (in positive or negative direction) to minimize C .

Backpropagation: How to Compute Gradients?



$x = a^{(1)}$ *Input layer*

$z^{(2)} = W^{(1)}x + b^{(1)}$ *neuron value at Hidden₁ layer*

$a^{(2)} = f(z^{(2)})$ *activation value at Hidden₁ layer*

$z^{(3)} = W^{(2)}a^{(2)} + b^{(2)}$ *neuron value at Hidden₂ layer*

$a^{(3)} = f(z^{(3)})$ *activation value at Hidden₂ layer*

$s = W^{(3)}a^{(3)}$ *Output layer*

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} \quad W^{(1)} = \begin{bmatrix} W_{11}^{(1)} & W_{12}^{(1)} & W_{13}^{(1)} & W_{14}^{(1)} \\ W_{21}^{(1)} & W_{22}^{(1)} & W_{23}^{(1)} & W_{24}^{(1)} \end{bmatrix} \quad b^{(1)} = \begin{bmatrix} b_1^{(1)} \\ b_2^{(1)} \end{bmatrix} \quad z^{(2)} = \begin{bmatrix} W_{11}^{(1)}x_1 + W_{12}^{(1)}x_2 + W_{13}^{(1)}x_3 + W_{14}^{(1)}x_4 \\ W_{21}^{(1)}x_1 + W_{22}^{(1)}x_2 + W_{23}^{(1)}x_3 + W_{24}^{(1)}x_4 \end{bmatrix} + \begin{bmatrix} b_1^{(1)} \\ b_2^{(1)} \end{bmatrix} = \begin{bmatrix} z_1^{(2)} \\ z_2^{(2)} \end{bmatrix}$$

Image source: towardsdatascience.com

Backpropagation: How to Compute Gradients?

Computing those gradients happens using a technique called **chain rules**:

For a single weight W_{jk}^l , the gradient is:

$$\frac{\partial C}{\partial w_{jk}^l} = \frac{\partial C}{\partial z_j^l} \frac{\partial z_j^l}{\partial w_{jk}^l} \quad \text{chain rule}$$

$$z_j^l = \sum_{k=1}^m w_{jk}^l a_k^{l-1} + b_j^l \quad \text{by definition}$$

m – number of neurons in $l-1$ layer

$$\frac{\partial z_j^l}{\partial w_{jk}^l} = a_k^{l-1} \quad \text{by differentiation (calculating derivative)}$$

$$\frac{\partial C}{\partial w_{jk}^l} = \frac{\partial C}{\partial z_j^l} a_k^{l-1} \quad \text{final value}$$

Similar set of equations can be applied to b_j^l is:

$$\frac{\partial C}{\partial b_j^l} = \frac{\partial C}{\partial z_j^l} \frac{\partial z_j^l}{\partial b_j^l} \quad \text{chain rule}$$

$$\frac{\partial z_j^l}{\partial b_j^l} = 1 \quad \text{by differentiation (calculating derivative)}$$

$$\frac{\partial C}{\partial b_j^l} = \frac{\partial C}{\partial z_j^l} 1 \quad \text{final value}$$

Backpropagation: How to Compute Gradients?

- The common part in both equations is often called “*local gradient*” and is expressed as follows:

$$\delta_j^l = \frac{\partial C}{\partial z_j^l} \quad \text{local gradient}$$

The “*local gradient*” can easily be determined using the chain rule.

- Algorithm for optimizing weights and biases (also called “Gradient descent”)

while (termination condition not met)

$$w := w - \epsilon \frac{\partial C}{\partial w}$$

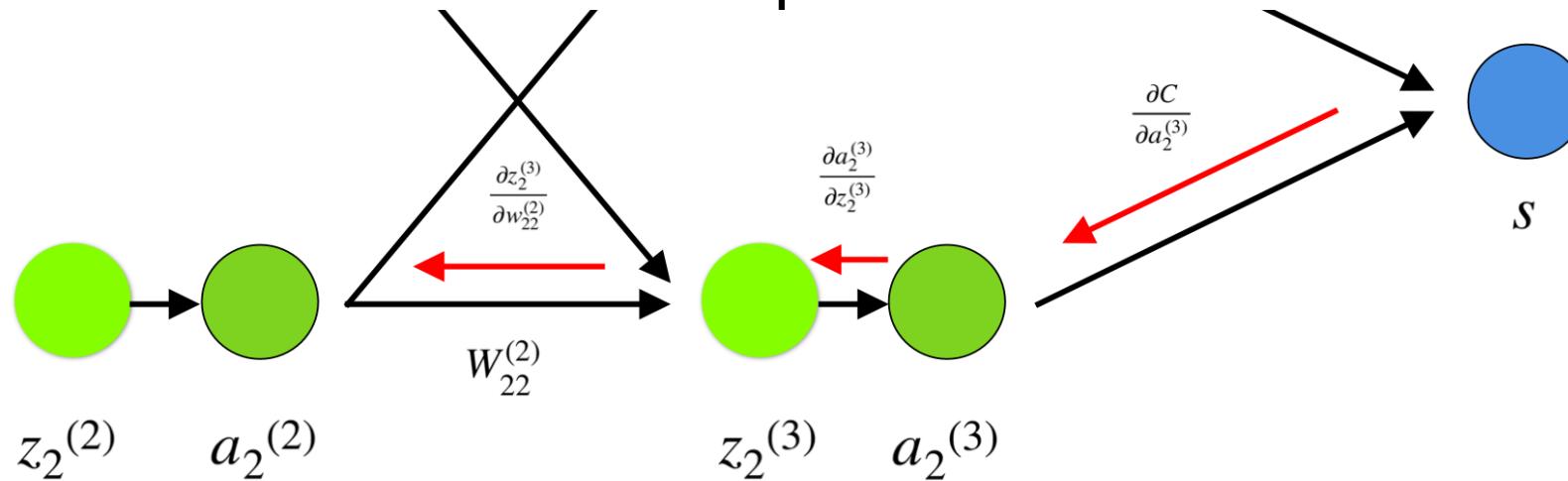
$$b := b - \epsilon \frac{\partial C}{\partial b}$$

end

- Initial values of w and b are randomly chosen.
- Epsilon (ϵ) is the learning rate. It determines the gradient’s influence (Also represented as Eta(η)).
- w and b are matrix representations of the weights and biases. Derivative of C in w or b can be calculated using partial derivatives of C in the individual weights or biases.
- Termination condition is met once the cost function is minimized (Can be terminated by setting number of epochs/early stopping)

Back Propagation: How to Compute Gradients?

Let's look into the bottom part of the neural network:



Weight $W_{22}^{(2)}$ connects $a_2^{(2)}$ and $z_2^{(2)}$, so computing the gradient requires applying the chain rule through $z_2^{(3)}$ and $a_2^{(3)}$

$$\frac{\partial C}{\partial w_{22}^{(2)}} = \frac{\partial C}{\partial z_2^{(3)}} \cdot \frac{\partial z_2^{(3)}}{\partial w_{22}^{(2)}} = \frac{\partial C}{\partial a_2^{(3)}} \cdot \frac{\partial a_2^{(3)}}{\partial z_2^{(3)}} \cdot a_2^{(2)} = \frac{\partial C}{\partial a_2^{(3)}} \cdot f'(z_2^{(3)}) \cdot a_2^{(2)}$$

Calculating the final value of derivative of C in $a_2^{(3)}$ requires knowledge of the function C . Since C is dependent on $a_2^{(3)}$, calculating the derivative should be fairly straightforward.

Image source: towardsdatascience.com

Steps to train a Model:

1. • Randomly **initialized weights** to small number close to 0 (but not 0).
2. • Input first observation in your dataset in the input layer, **each feature in one input node.**
3. • **Forward-Propagation:** From left to right, the neuron are activated in such a way the impact of each neuron activation is limited by the weights associates with the neuron. Propagate the activation until getting the predicted result y .
4. • **Compare** the predicted result with the actual result and measure the error.
5. • **Back-Propagation:** From right to left, the error is back-propagated. Update the weights according to how much they are responsible for the error. The learning rate decides by how much the model updates the weights.
6. • **Repeat** the steps **1 to 5** and update the weights after each observation (Reinforcement Learning).
Or,
• Repeat the steps 1 to 5 but update the weights after a batch of observations (Batch Learning).
7. • When the whole training set passed throw the model (ANN), that makes an epoch. **Redo more epochs.**

Training a model: Summary

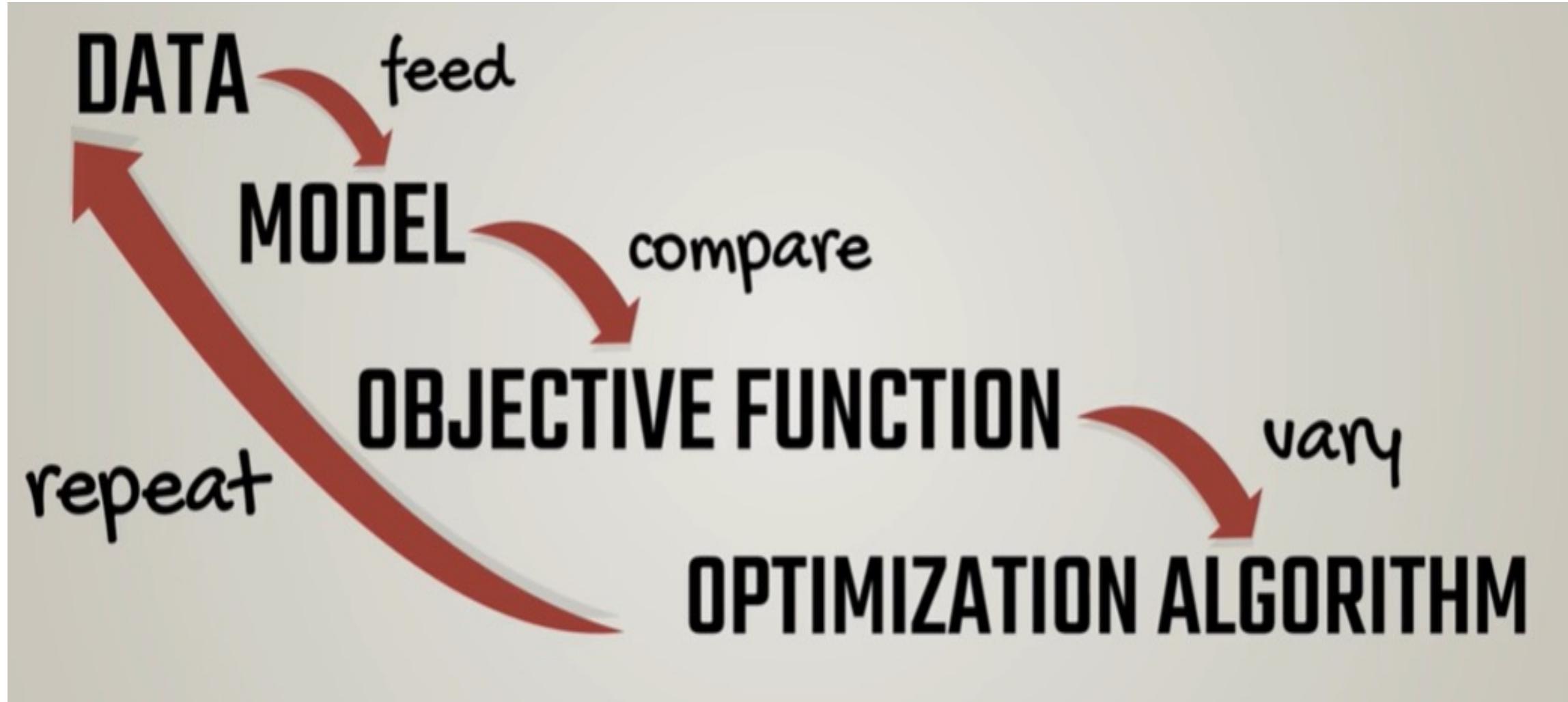


Image source: 365DataScience

How do Neural Networks Learn ?

[Single Neuron(Node) with Single observation]

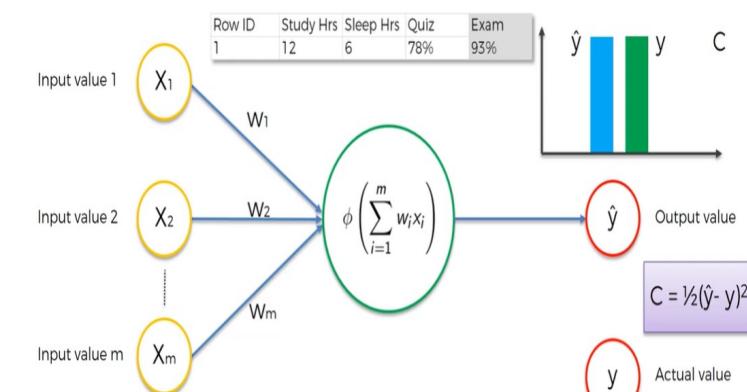
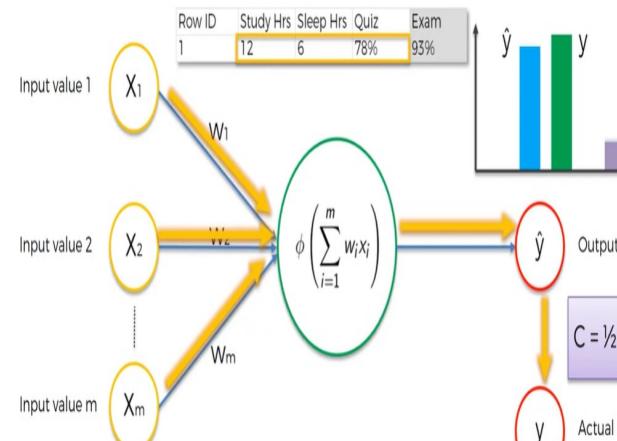
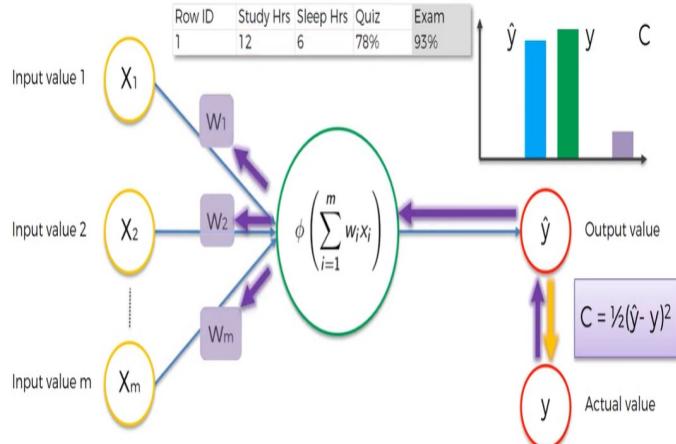
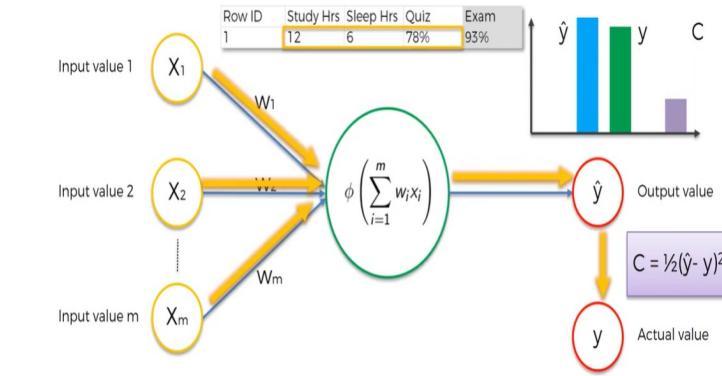
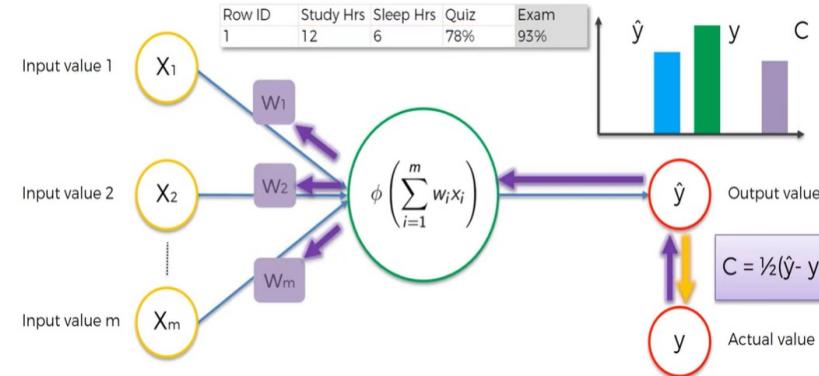
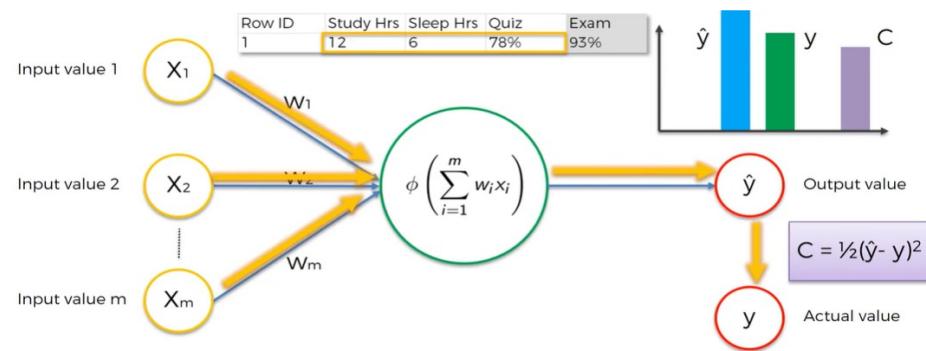
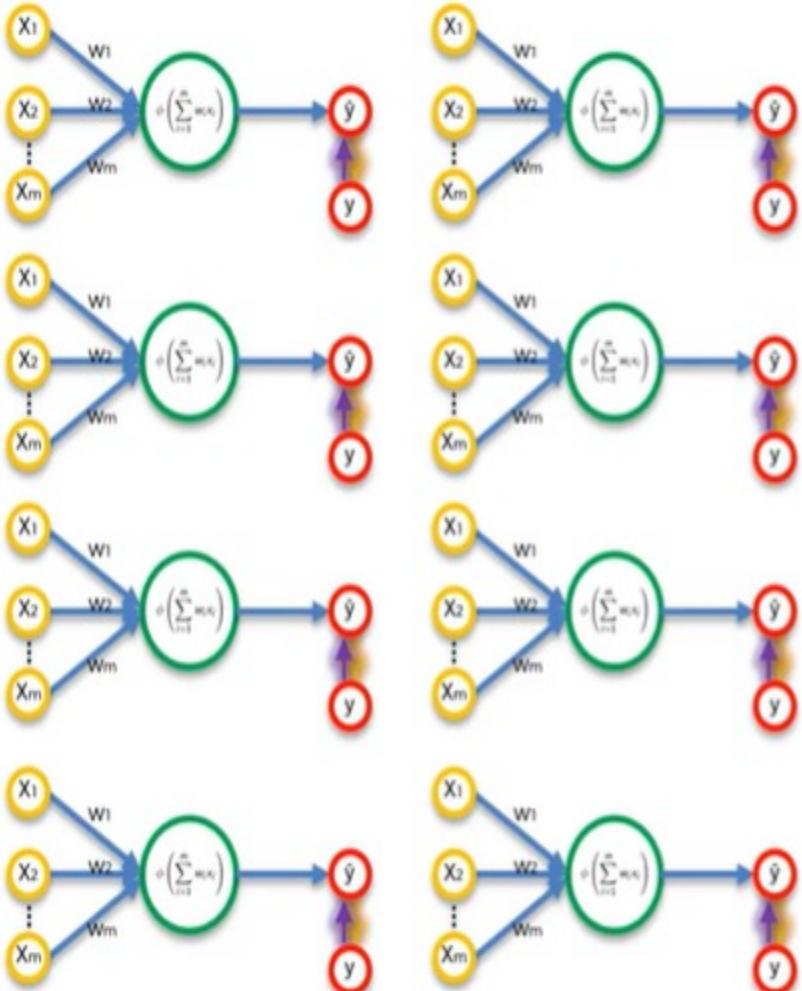


Image source: SuperDataScience

How do Neural Networks Learn ?

(Single Neuron(Node) with multiple observations)



Row ID	Study Hrs	Sleep Hrs	Quiz	Exam
1	12	6	78%	93%
2	22	6.5	24%	68%
3	115	4	100%	95%
4	31	9	67%	75%
5	0	10	58%	51%
6	5	8	78%	60%
7	92	6	82%	89%
8	57	8	91%	97%

$$C = \sum \frac{1}{2}(\hat{y} - y)^2$$

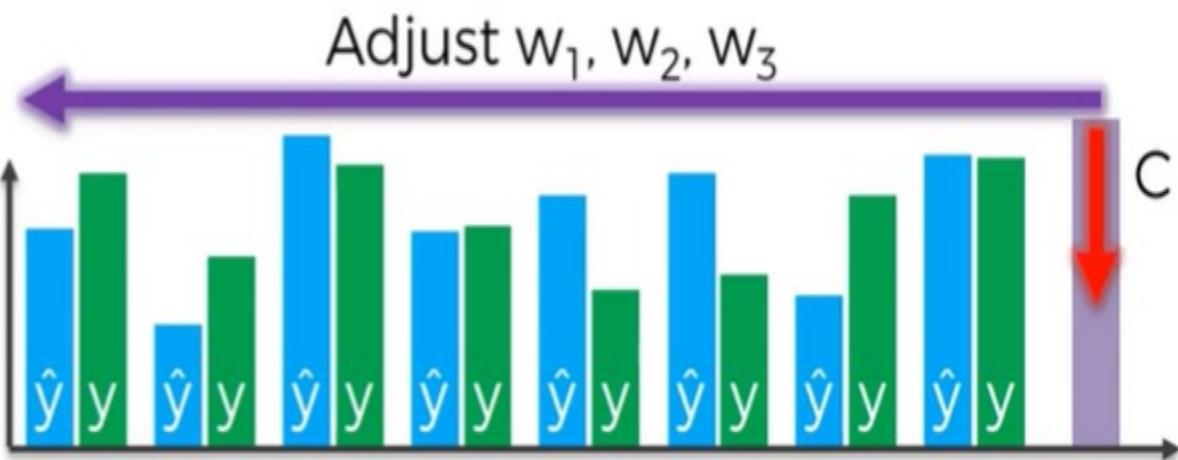


Image source: SuperDataScience

How do Neural Networks Learn ?

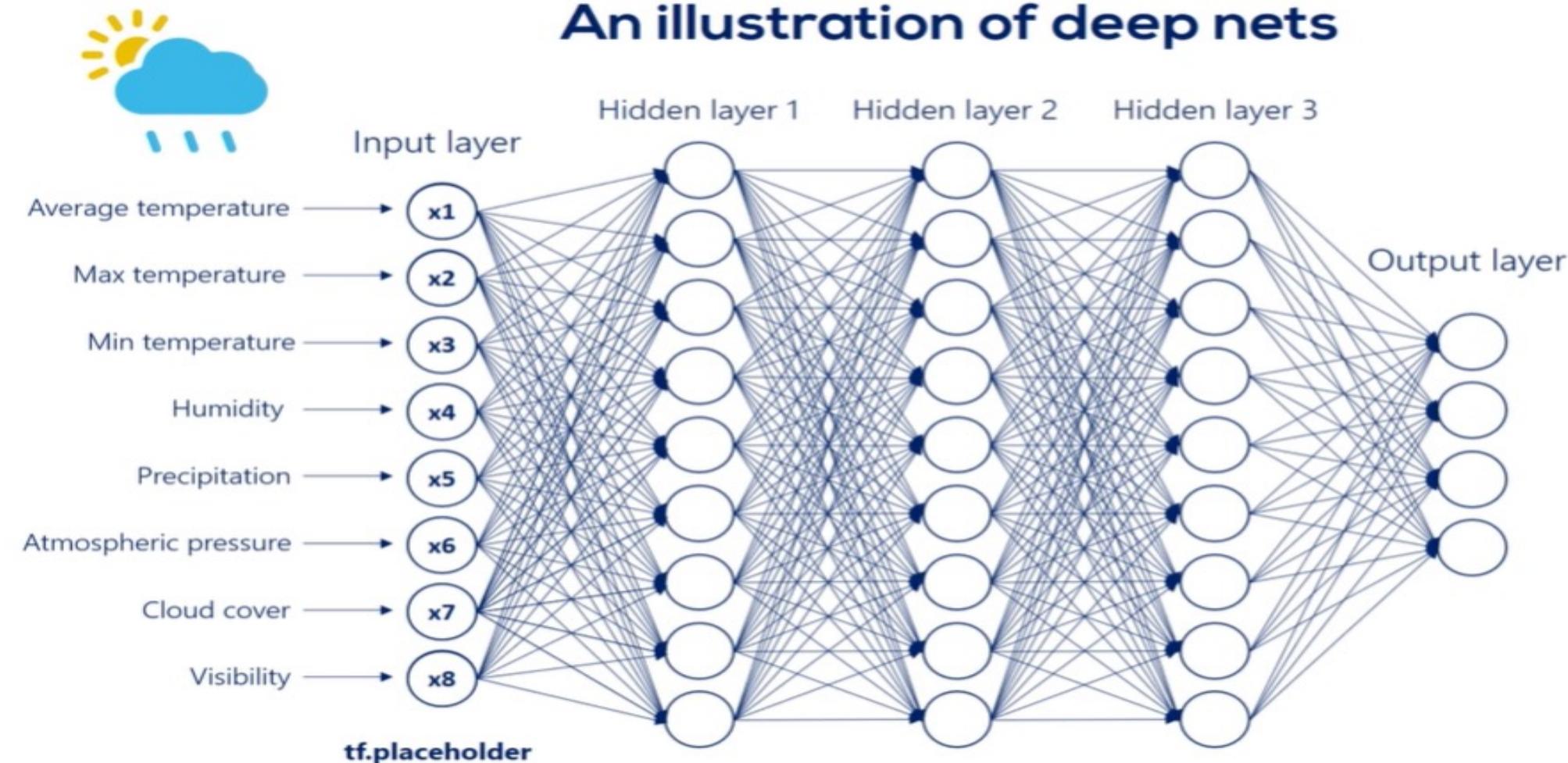
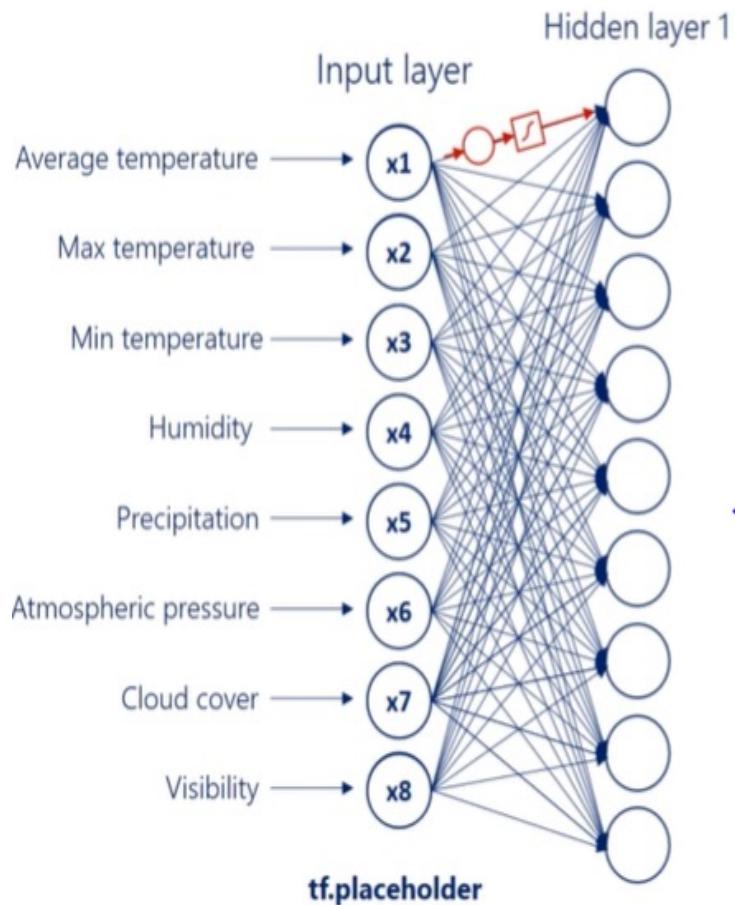


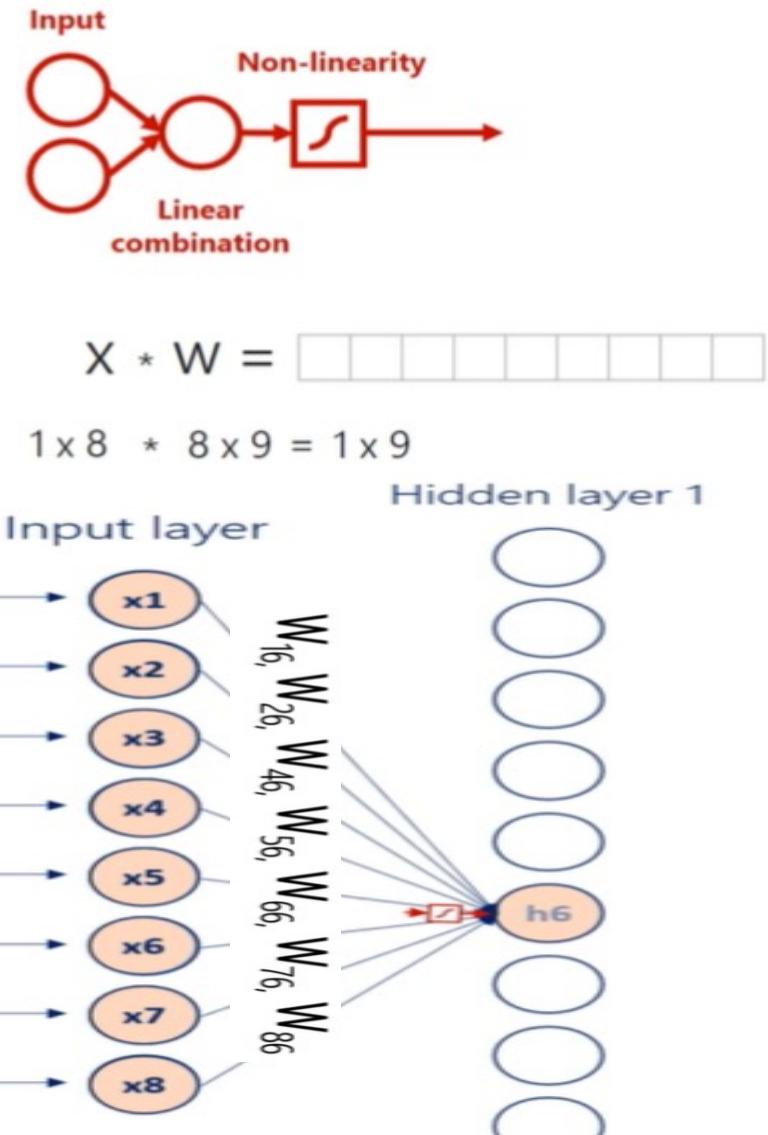
Image source: 365DataScience

How do Neural Networks Learn ?

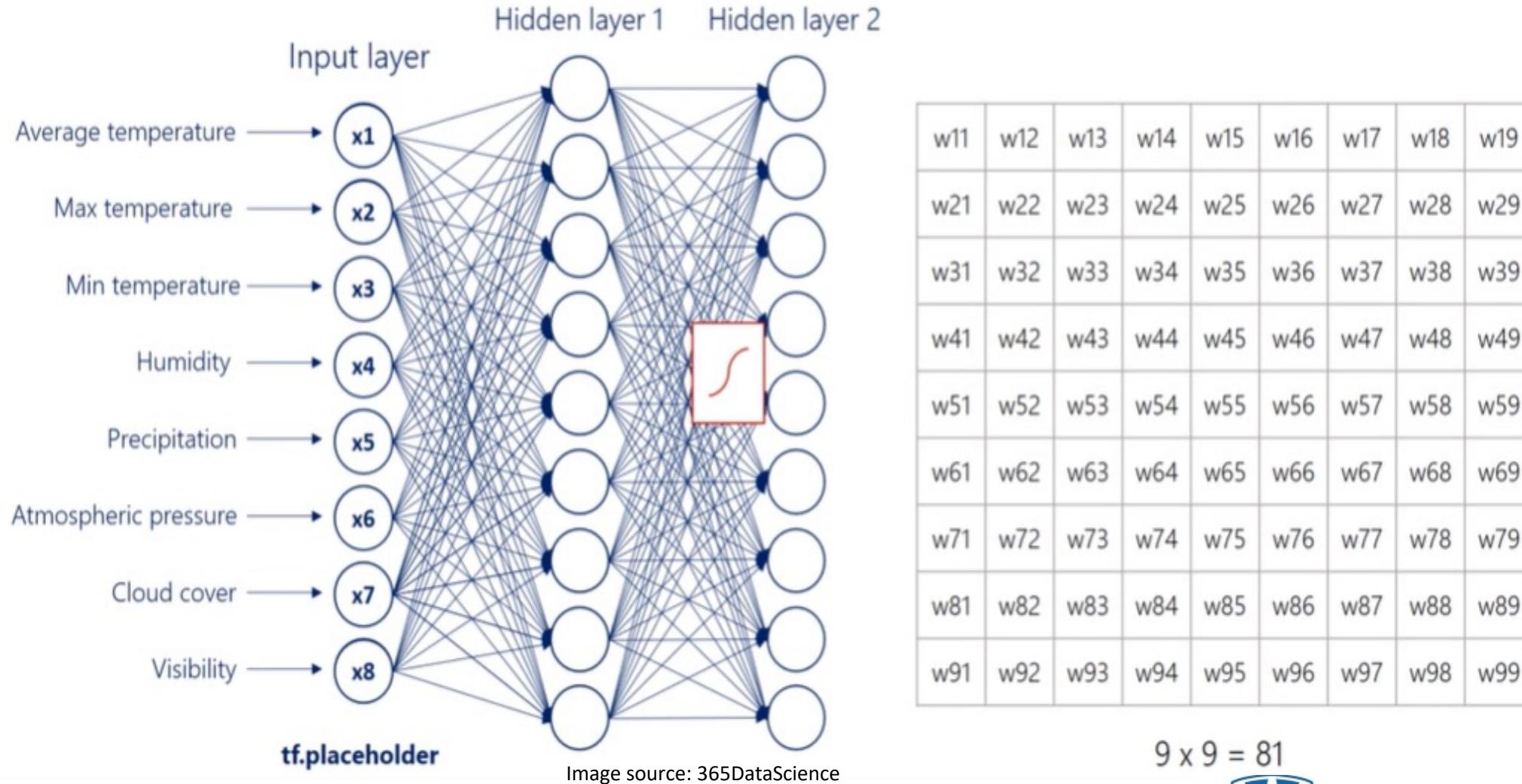


Each arrows multiplies weights (also added bias).
Then applies non-linearity.

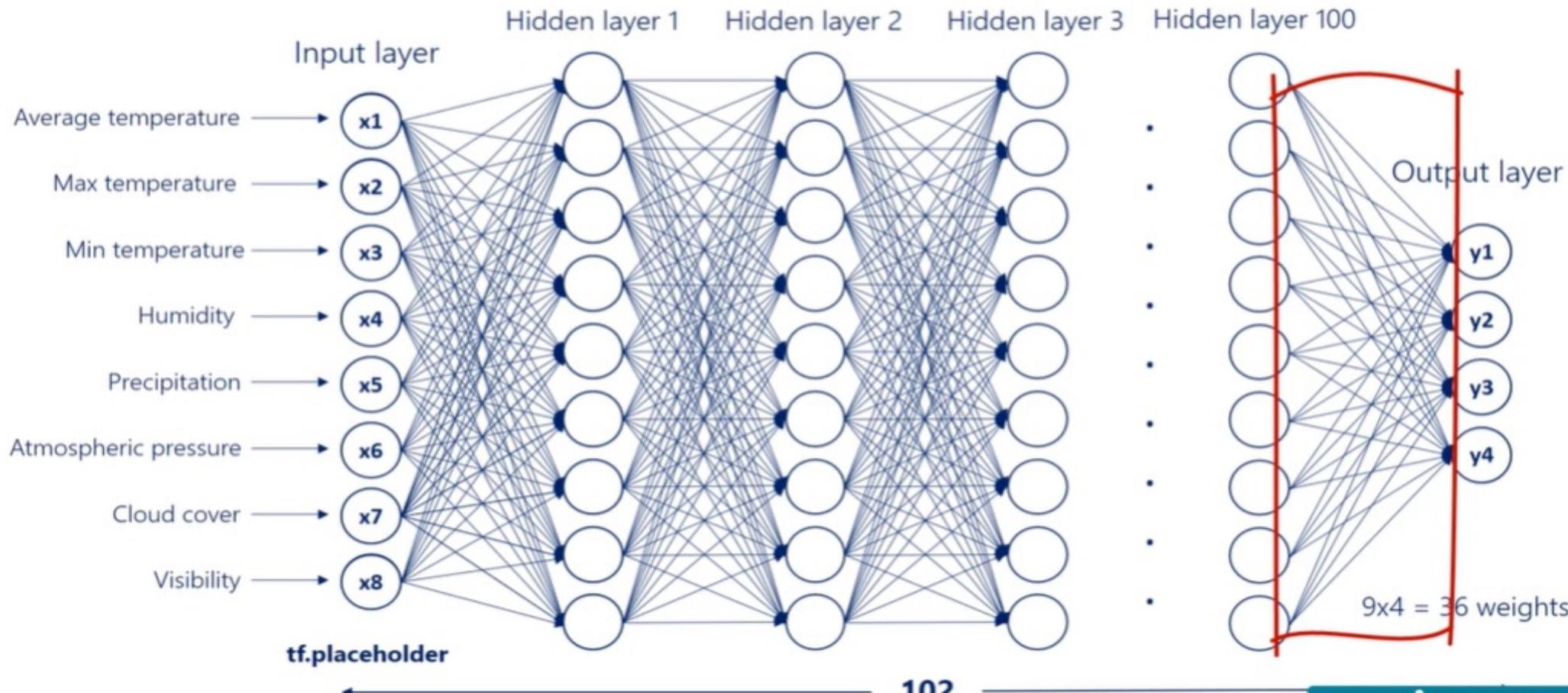
Image source: 365DataScience



How do Neural Networks Learn ?



How do Neural Networks Learn ?



Try and visualize at: <http://playground.tensorflow.org/>

Parameters vs. Hyperparameters

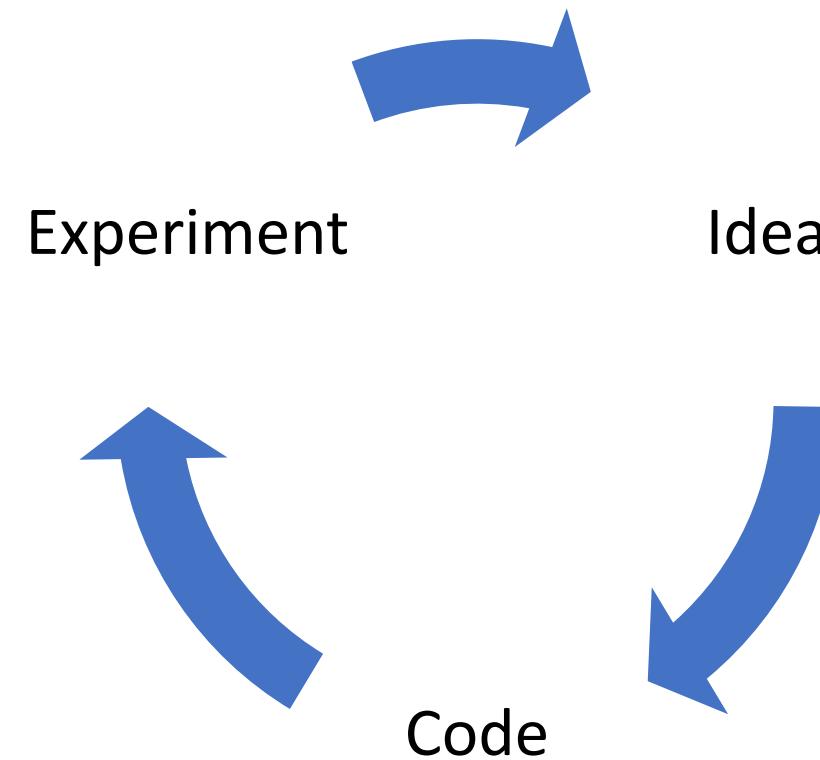
Parameters

- Estimated or learned from Data (founded by optimization).
- Are not often set manually.
- Examples: Weights($w/\theta/j$), Biases(b) etc.

Hyperparameters

- To help estimate model's parameter.
- Are often pre-set manually.
- Examples:
Width, Depth, Epochs, Learning Rate(η), Batch Size, Momentum Coefficient(α), Decay Coefficient(c) etc.

Experiment by tuning Hyperparameter to get the optimal result.
[Applied ML/Deep Learning is a highly iterative process]



Deep Learning Hands-On:

During the rest of the workshop, we will implement the theoretical concept we learned so far.

Please get the python codes from the following GitHub repository:

[https://github.com/ShaonBhattaShuvo/Deep-Learning-Workshop/blob/master/Workshop%20\(Part%201\)/WorkshopDL_\(Part1\).py](https://github.com/ShaonBhattaShuvo/Deep-Learning-Workshop/blob/master/Workshop%20(Part%201)/WorkshopDL_(Part1).py)

Some useful contents came in handy to prepare the lecture:

1. <https://machinelearningmastery.com/what-is-deep-learning/>
2. <https://www.mathworks.com/discovery/deep-learning.html>
3. <https://www.analyticsvidhya.com/blog/2017/04/comparison-between-deep-learning-machine-learning/>
4. <http://content.time.com/time/interactive/0,31813,2048601,00.html>
5. <https://www.cs.toronto.edu/~tijmen/csc321/>
6. <https://cs.nyu.edu/~yann/talks/lecun-ranzato-icml2013.pdf>
7. <https://www.analyticsvidhya.com/blog/2020/01/fundamentals-deep-learning-activation-functions-when-to-use-them/>
8. <https://www.sebastianraschka.com/faq/docs/diff-perceptron-adaline-neuralnet.html>
9. <https://www.coursera.org/specializations/deep-learning#courses>
10. <https://www.udemy.com/course/artificial-intelligence-az/>
11. <https://www.udemy.com/course/machinelearning/>
12. <https://www.udemy.com/course/the-data-science-course-complete-data-science-bootcamp/>
13. <https://towardsdatascience.com/understanding-backpropagation-algorithm-7bb3aa2f95fd>
14. http://neuralnetworksanddeeplearning.com/chap5.html#the_vanishing_gradient_problem
15. https://ml-cheatsheet.readthedocs.io/en/latest/activation_functions.html
16. <http://www.deeplearningbook.org/>
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