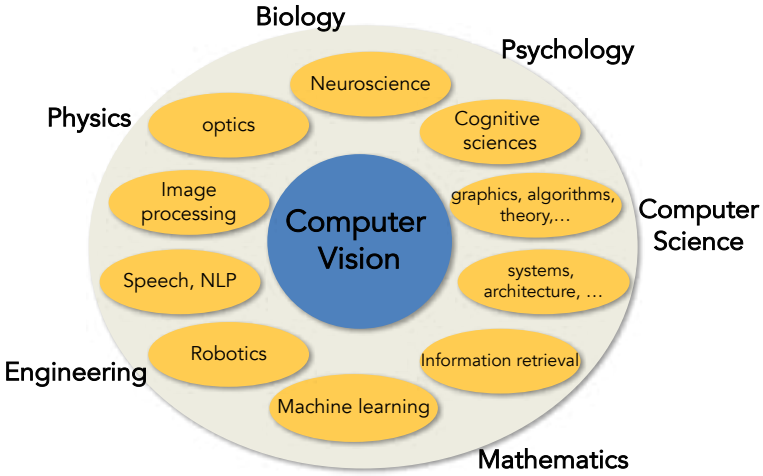
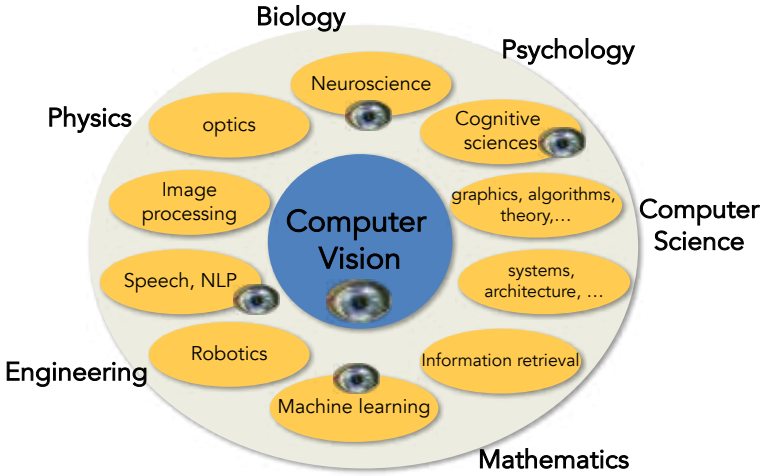
Lecture 1: Introduction

Welcome to CS231n





Related Courses @ Stanford

- CS131: Computer Vision: Foundations and Applications
  - Fall 2017, Juan Carlos Niebles and Ranjay Krishna
  - Undergraduate introductory class
- CS231a: Computer Vision, from 3D Reconstruction to Recognition
  - Winter 2018, Professor Silvio Savarese
  - Core computer vision class for seniors, masters, and PhDs
  - Image processing, cameras, 3D reconstruction, segmentation, object recognition, scene understanding; not just deep learning
- CS 224n: Natural Language Processing with Deep Learning
  - Winter 2018, Richard Socher
- CS 230: Deep Learning
  - Spring 2018, Prof. Andrew Ng and Kian Katanforoosh
- CS231n: Convolutional Neural Networks for Visual Recognition
  - This course, Prof. Fei-Fei Li & Justin Johnson & Serena Yeung
  - Focusing on applications of deep learning to computer vision

Today's agenda

- A brief history of computer vision
- CS231n overview

Evolution's Big Bang

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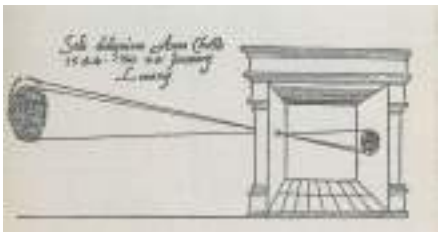
543 million years, B.C.

vision in animals

Camera Obscura

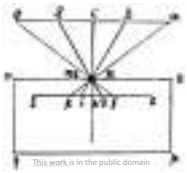
Gemma Frisius, 1545



This work is in the public domain

Encyclopedie, 18th Century

This work is in the public domain



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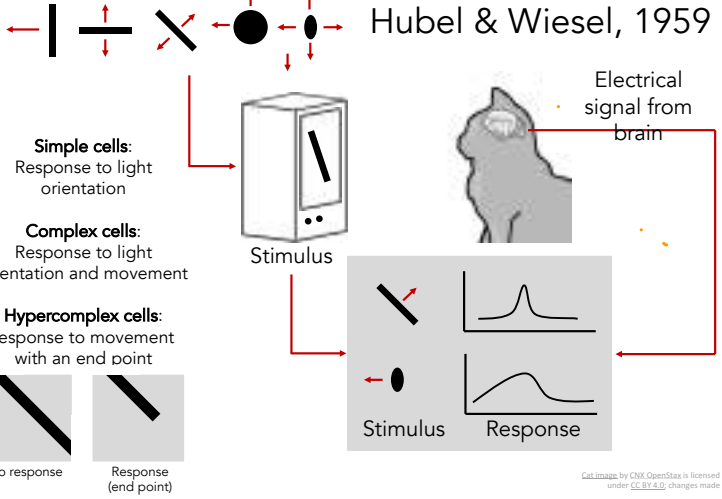
Leonardo da Vinci, 16th Century AD

cat brains

Hubel & Wiesel, 1959



Cat image by CNX OpenStax is licensed under CC BY 4.0; changes made

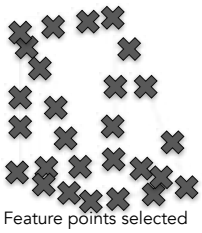
Block world

Larry Roberts, 1963

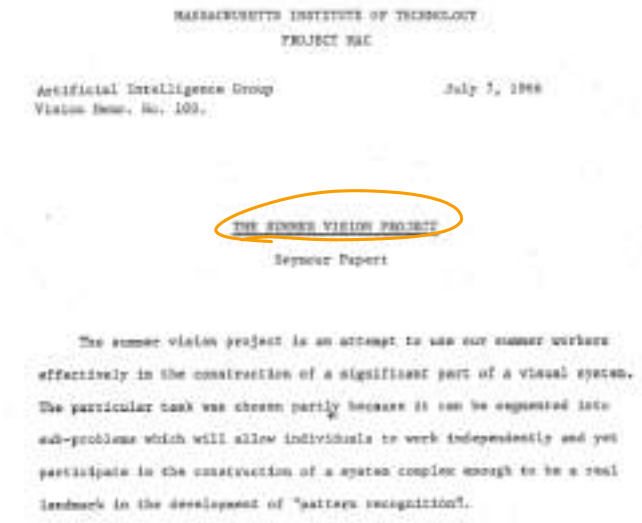
early fos

(a) Original picture

(b) Differentiated picture



(c) Feature points selected



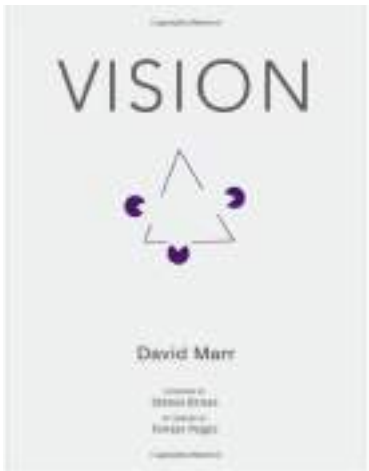
MASSACHUSETTS INSTITUTE OF TECHNOLOGY
PROJECT MAC

Artificial Intelligence Group July 7, 1966
Vision Memo. No. 100.

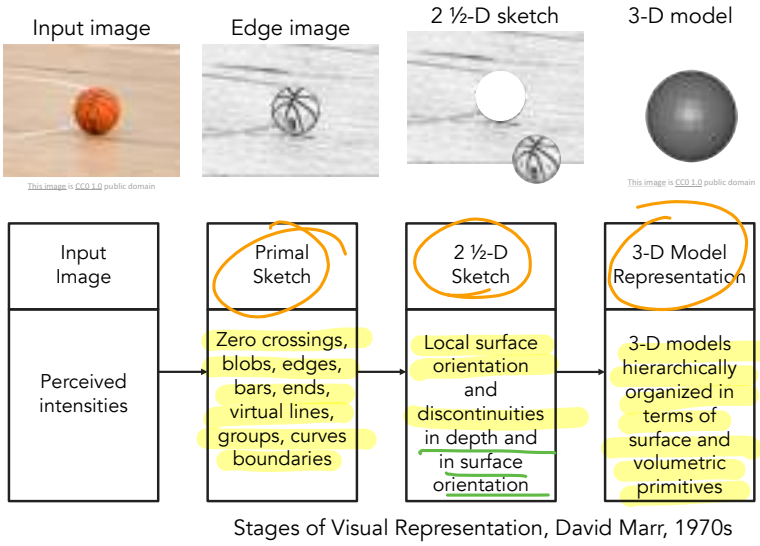
THE SUMMER VISION PROJECT

Seymour Papert

The summer vision project is an attempt to use our summer workers effectively in the construction of a significant part of a visual system. The particular task was chosen partly because it can be segmented into sub-problems which will allow individuals to work independently and yet participate in the construction of a system complex enough to be a real landmark in the development of "pattern recognition".



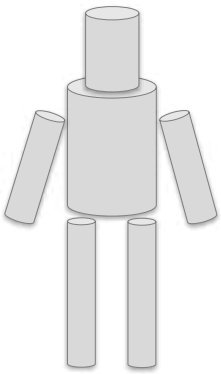
David Marr, 1970s



Stages of Visual Representation, David Marr, 1970s

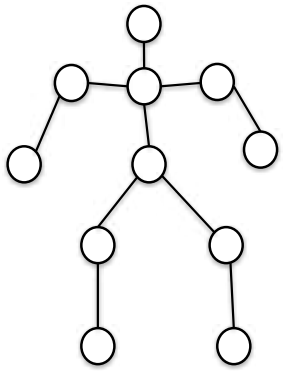
- Generalized Cylinder

Brooks & Binford, 1979



- Pictorial Structure

Fischler and Elschlager, 1973

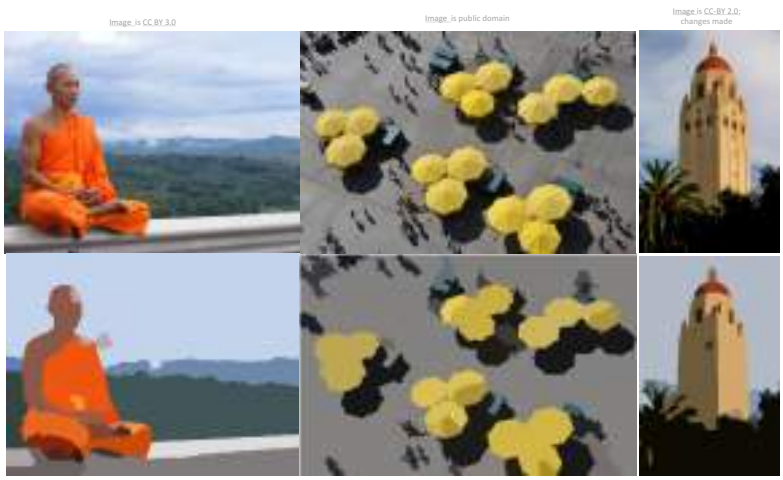


group pixels

Image is CC0 1.0 public domain

David Lowe, 1987

Normalized Cut (Shi & Malik, 1997)

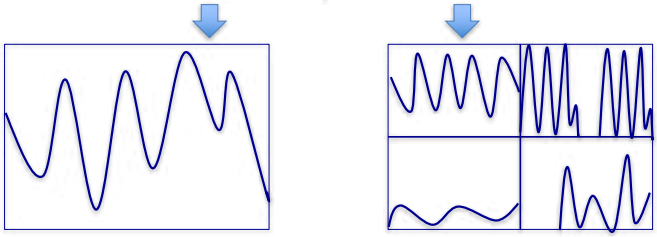


Face Detection, Viola & Jones, 2001

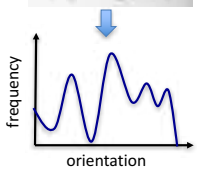
feature-based object recognition

"SIFT" & Object Recognition, David Lowe, 1999

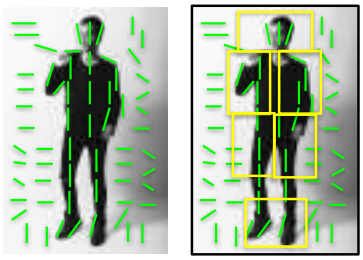
identify visual features



Spatial Pyramid Matching, Lazebnik, Schmid & Ponce, 2006



Histogram of Gradients (HoG)
Dalal & Triggs, 2005

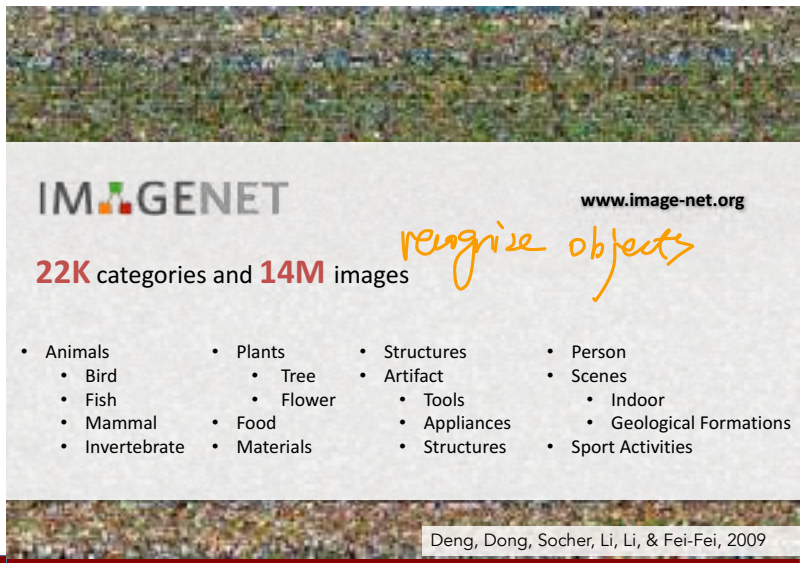


Deformable Part Model
Felzenswalb, McAllester, Ramanan, 2009

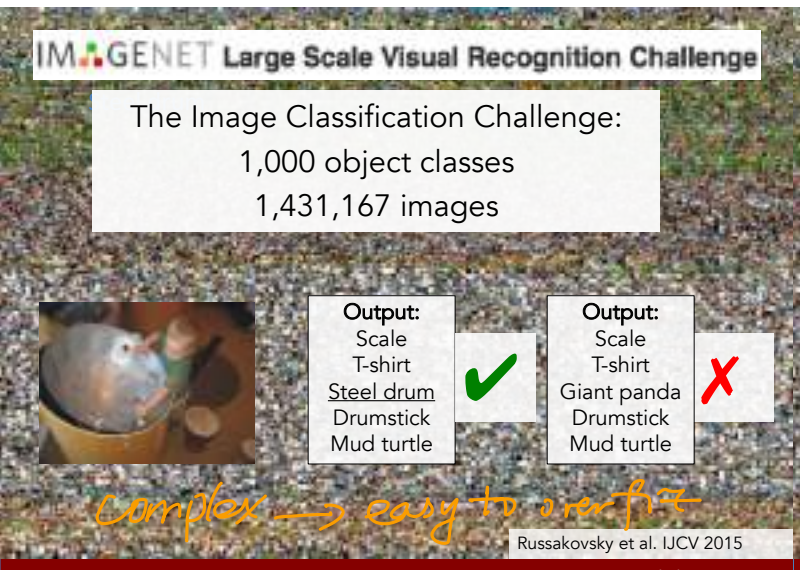
PASCAL Visual Object Challenge (20 object categories)

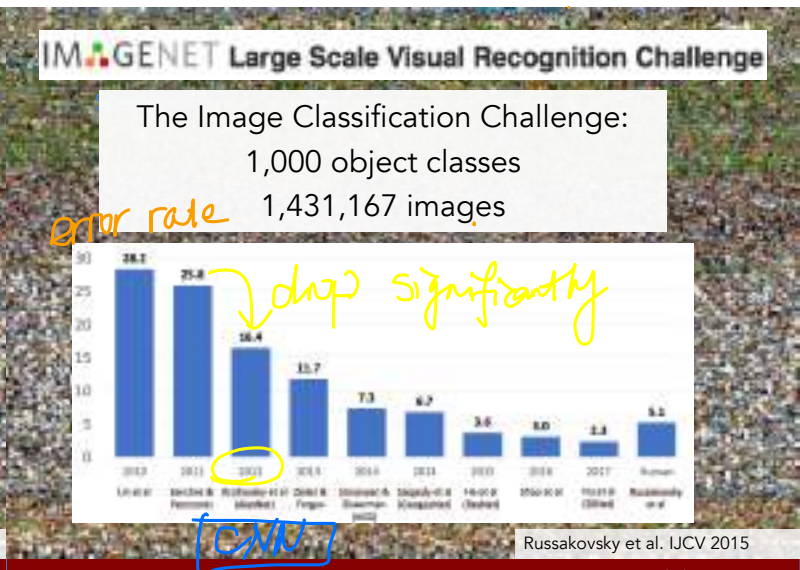
[Everingham et al. 2006-2012]

detect images



Deng, Dong, Socher, Li, Li, & Fei-Fei, 2009





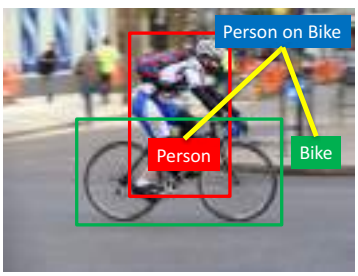
Today's agenda

- A brief history of computer vision
- CS231n overview

CS231n focuses on one of the most fundamental problems of visual recognition – *image classification*

There are many visual recognition problems that are related to image classification, such as *object detection*, *image captioning*

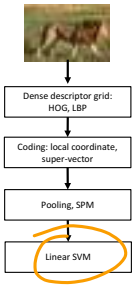
- Object detection
- Action classification
- Image captioning
- …



Convolutional Neural Networks (CNN) have become an important tool for object recognition

IMAGENET Large Scale Visual Recognition Challenge

Year 2010 NEC-UIUC

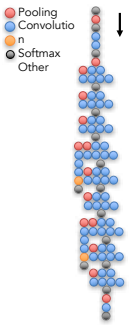


[Lin CVPR 2011]

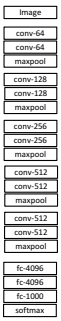
Year 2012 SuperVision

[Krizhevsky NIPS 2012]

Year 2014 GoogLeNet VGG

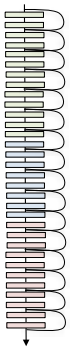


[Szegedy arxiv 2014]



[Simonyan arxiv 2014]

Year 2015 MSRA

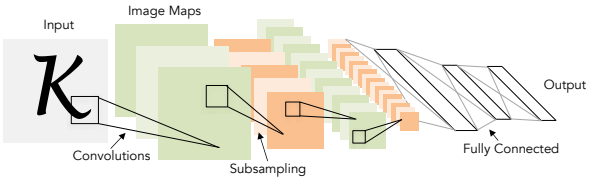


[He ICCV 2015]

AlexNet

Convolutional Neural Networks (CNN) were not invented overnight

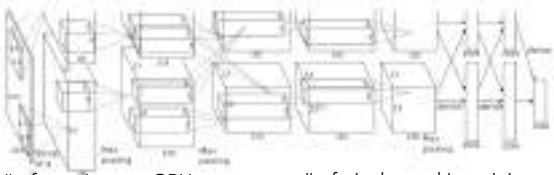
1998 LeCun et al.



# of transistors 10^6

# of pixels used in training 10^7 NIST

2012 Krizhevsky et al.

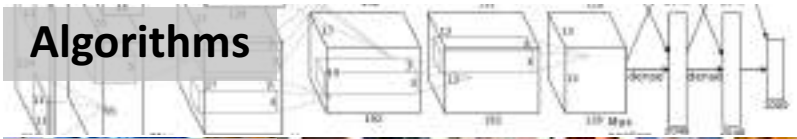


# of transistors 10^9 GPUs

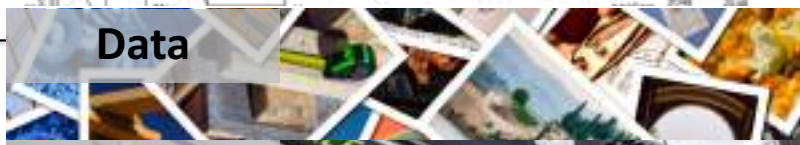
# of pixels used in training 10^{14} IMAGENET

Ingredients for Deep Learning

Algorithms

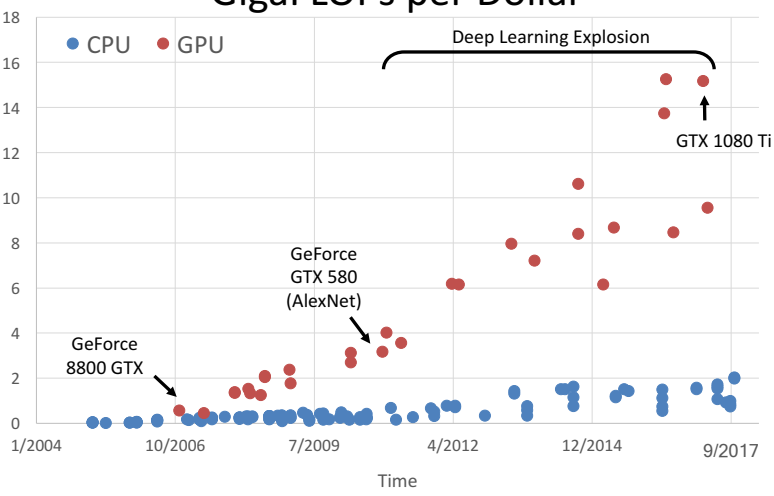


Data

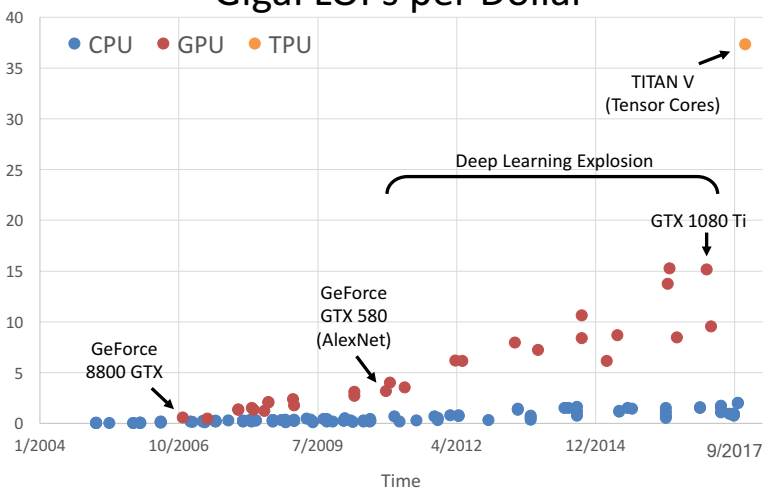


Computation

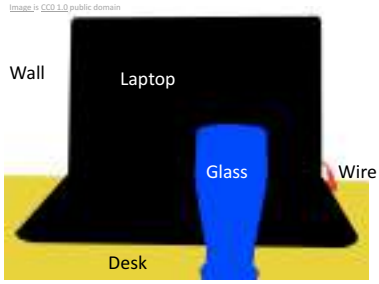
GigaFLOPs per Dollar



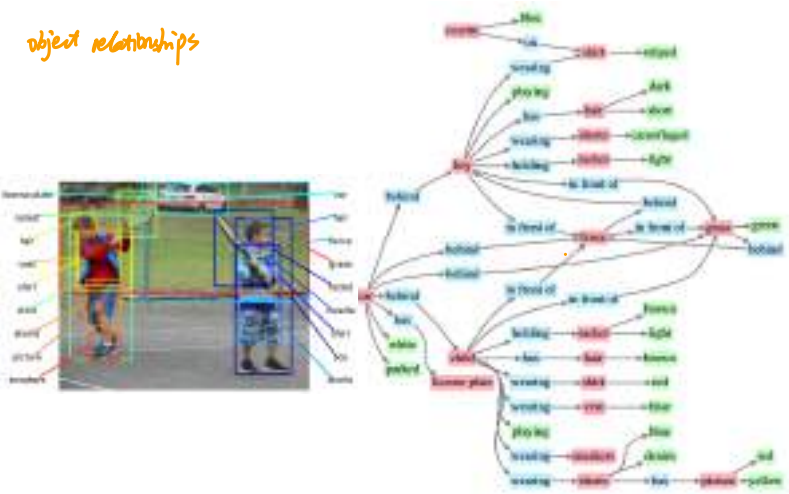
GigaFLOPs per Dollar



The quest for visual intelligence goes far beyond object recognition…



object relationships



Johnson *et al.*, "Image Retrieval using Scene Graphs", CVPR 2015

PT = 500ms

Some kind of game or fight. Two groups of two men? The man on the left is throwing something. Outdoors seemed like because i have an impression of grass and maybe lines on the grass? That would be why I think perhaps a game, rough game though, more like rugby than football because they pairs weren't in pads and helmets, though I did get the impression of similar clothing. maybe some trees? in the background. (Subject: SM)

Fei-Fei, Iyer, Koch, Perona, *JoV*, 2007

Example credit: Andrej Karpathy

Who we are

Instructors

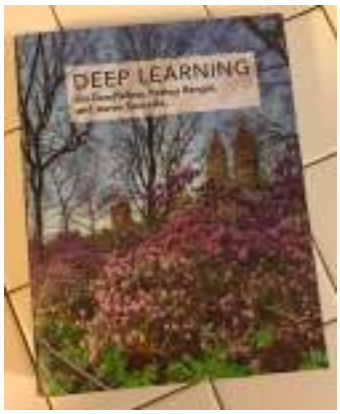
Teaching Assistants

How to Contact Us

- Course Website: http://cs231n.stanford.edu/
  - Syllabus, lecture slides, links to assignment downloads, etc
- Piazza: http://piazza.com/stanford/spring2018/cs231n
  - Use this for most communication with course staff
  - Ask questions about homework, grading, logistics, etc
  - Use private questions if you want to post code
- Gradescope
  - For turning in homework and receiving grades
- Canvas
  - For watching lecture videos

Optional Textbook

- *Deep Learning* by Goodfellow, Bengio, and Courville
- Free online



Our philosophy

- Thorough and Detailed.
  - Understand how to write from scratch, debug and train convolutional neural networks.
- Practical.
  - Focus on practical techniques for training these networks at scale, and on GPUs (e.g. will touch on distributed optimization, differences between CPU vs. GPU, etc.) Also look at state of the art software tools such as TensorFlow, and PyTorch
- State of the art.
  - Most materials are new from research world in the past 1-3 years. Very exciting stuff!

Our philosophy (cont'd)

- Fun.
  - Some fun topics such as Image Captioning (using RNN)
  - Also DeepDream, NeuralStyle, etc.

Pre-requisite

- Proficiency in Python, some high-level familiarity with C/C++
  - All class assignments will be in Python (and use numpy), but some of the deep learning libraries we may look at later in the class are written in C++.
  - A Python tutorial available on course website
- College Calculus, Linear Algebra
- Equivalent knowledge of CS229 (Machine Learning)
  - We will be formulating cost functions, taking derivatives and performing optimization with gradient descent.

Grading Policy

- 3 Problem Sets: 15% x 3 = 45%
- Midterm Exam: 20%
- Course Project: 35%
  - Project Proposal: 1%
  - Milestone: 2%
  - Poster: 2%
  - Project Report: 30%
- Late policy
  - 4 free late days – use up to 2 late days per assignment
  - Afterwards, 25% off per day late
  - No late days for project report

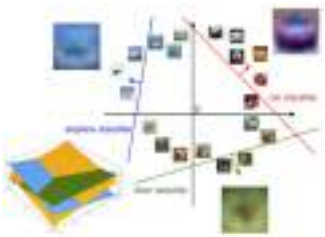
Collaboration Policy

- We follow the Stanford Honor Code and the CS Department Honor Code – read them!
- **Rule 1**: Don't look at solutions or code that are not your own; everything you submit should be your own work
- **Rule 2**: Don't share your solution code with others; however discussing ideas or general strategies is fine and encouraged
- **Rule 3**: Indicate in your submissions anyone you worked with
- Turning in something late / incomplete is better than violating the honor code

Next Time: Image Classification

K-Nearest Neighbor

Linear Classifier



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Lecture 2: Image Classification pipeline

Administrative: Piazza

For questions about midterm, poster session, projects, etc, use Piazza!

SCPD students: Use your @stanford.edu address to register for Piazza; contact scpd-customerservice@stanford.edu for help.

Administrative: Assignment 1

Out yesterday, due 4/18 11:59pm

- K-Nearest Neighbor
- Linear classifiers: SVM, Softmax
- Two-layer neural network
- Image features

Administrative: Friday Discussion Sections

Fridays 12:30pm - 1:20pm in Skilling Auditorium

Hands-on tutorials, with more practical detail than main lecture

Check course website for schedule:
http://cs231n.stanford.edu/syllabus.html

This Friday: Python / numpy / Google Cloud setup

Administrative: Python + Numpy


CS231n Convolutional Neural Networks for Visual Recognition

Python Numpy Tutorial

http://cs231n.github.io/python-numpy-tutorial/

Administrative: Google Cloud

We will be using Google Cloud in this class

We will be distributing coupons coupons to all enrolled students

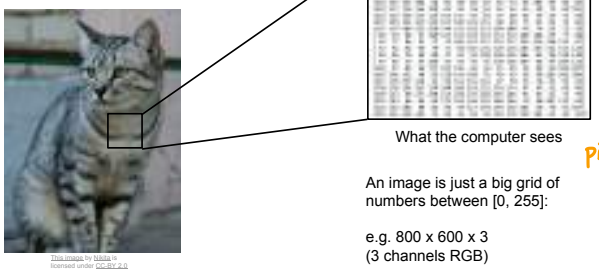
See our tutorial here for walking through Google Cloud setup:
http://cs231n.github.io/gce-tutorial/

Image Classification: A core task in Computer Vision

(assume given set of discrete labels)
{dog, cat, truck, plane, ...}

→ cat

The Problem: Semantic Gap



This image by Nikita is licensed under CC-BY 2.0

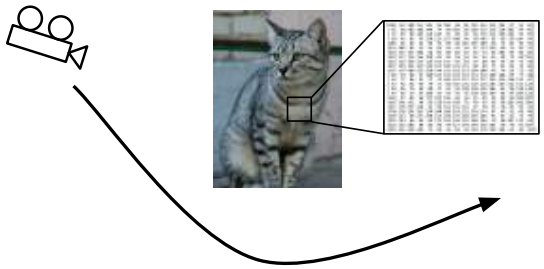
What the computer sees

An image is just a big grid of numbers between [0, 255]:

e.g. 800 x 600 x 3
(3 channels RGB)

pixels

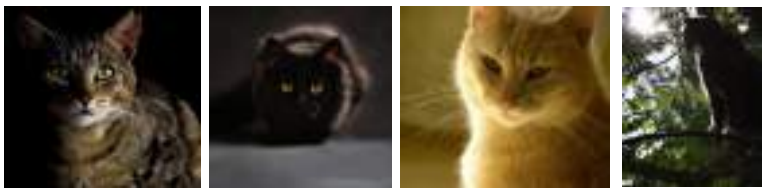
Challenges: Viewpoint variation



All pixels change when the camera moves!

This image by Nikita is licensed under CC-BY 2.0

Challenges: Illumination



This image is CC0 1.0 public domain

Challenges: Deformation

This image by Umberto Salvagnin is licensed under CC-BY 2.0

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This image by sare bear is licensed under CC-BY 2.0

This image by Tom Thai is licensed under CC-BY 2.0

Challenges: Occlusion

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Challenges: Background Clutter

This image is CC0 1.0 public domain

This image is CC0 1.0 public domain

Challenges: Intraclass variation

This image is CC0 1.0 public domain

An image classifier

```
def classify_image(image):
  # Some magic here?
  return class_label
```

Unlike e.g. sorting a list of numbers,

no obvious way to hard-code the algorithm for recognizing a cat, or other classes.

Attempts have been made

John Canny, "A Computational Approach to Edge Detection", IEEE TPAMI 1986

Machine Learning: Data-Driven Approach

1. Collect a dataset of images and labels
2. Use Machine Learning to train a classifier
3. Evaluate the classifier on new images

```
def train(images, labels):
  # Machine learning!
  return model

def predict(model, test_images):
  # Use model to predict labels
  return test_labels
```

Example training set

First classifier: **Nearest Neighbor**

```
def train(images, labels):
  # Machine learning!
  return model
```

→ Memorize all data and labels

```
def predict(model, test_images):
  # Use model to predict labels
  return test_labels
```

→ Predict the label of the most similar training image

Example Dataset: **CIFAR10**

10 classes
50,000 training images
10,000 testing images

Alex Krizhevsky, "Learning Multiple Layers of Features from Tiny Images", Technical Report, 2009.

Example Dataset: **CIFAR10**

10 classes
50,000 training images
10,000 testing images

Test images and nearest neighbors

Alex Krizhevsky, "Learning Multiple Layers of Features from Tiny Images", Technical Report, 2009.

Distance Metric to compare images

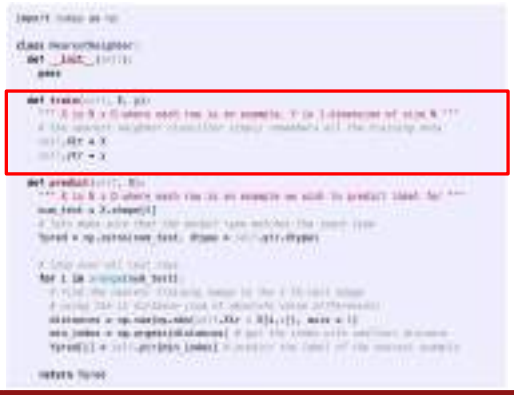
L1 distance: $d_1(I_1, I_2) = \sum_p |I_1^p - I_2^p|$

Manhattan

test image					training image				pixel-wise absolute value differences				
56	32	10	18	−	10	20	24	17	=	46	12	14	1
90	23	128	133		8	10	89	100		82	13	39	33
24	26	178	200		12	16	178	170		12	10	0	30
2	0	255	220		4	32	233	112		2	32	22	108

add → 456

Nearest Neighbor classifier



Nearest Neighbor classifier

Memorize training data

Nearest Neighbor classifier

For each test image:
Find closest train image
Predict label of nearest image

Nearest Neighbor classifier

Q: With N examples, how fast are training and prediction?

Nearest Neighbor classifier

Q: With N examples, how fast are training and prediction?

A: Train O(1), predict O(N)

Nearest Neighbor classifier

Q: With N examples, how fast are training and prediction?

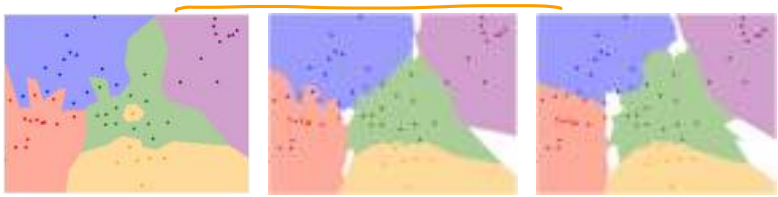
A: Train O(1), predict O(N)

This is bad: we want classifiers that are **fast** at prediction; **slow** for training is ok

What does this look like?

K-Nearest Neighbors

Instead of copying label from nearest neighbor, take **majority vote** from K closest points



K = 1 K = 3 K = 5

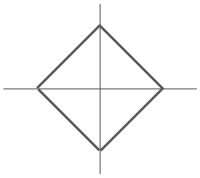
What does this look like?

What does this look like?

K-Nearest Neighbors: Distance Metric

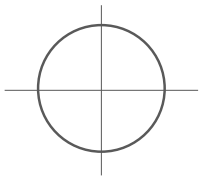
L1 (Manhattan) distance

$$d_1(I_1, I_2) = \sum_p |I_1^p - I_2^p|$$



L2 (Euclidean) distance

$$d_2(I_1, I_2) = \sqrt{\sum_p (I_1^p - I_2^p)^2}$$



K-Nearest Neighbors: Distance Metric

L1 (Manhattan) distance

$$d_1(I_1, I_2) = \sum_p |I_1^p - I_2^p|$$

K = 1

L2 (Euclidean) distance

$$d_2(I_1, I_2) = \sqrt{\sum_p (I_1^p - I_2^p)^2}$$

K = 1

K-Nearest Neighbors: Demo Time

http://vision.stanford.edu/teaching/cs231n-demos/knn/

Hyperparameters

What is the best value of **k** to use?
What is the best **distance** to use?

These are **hyperparameters**: choices about the algorithm that we set rather than learn

Hyperparameters

What is the best value of **k** to use?
What is the best **distance** to use?

These are **hyperparameters**: choices about the algorithm that we set rather than learn

Very problem-dependent.
Must try them all out and see what works best.

Setting Hyperparameters

Idea #1: Choose hyperparameters that work best on the data

Your Dataset

Setting Hyperparameters

Idea #1: Choose hyperparameters that work best on the data

BAD: K = 1 always works perfectly on training data

Your Dataset

Setting Hyperparameters

Idea #1: Choose hyperparameters that work best on the data

BAD: K = 1 always works perfectly on training data

Your Dataset

Idea #2: Split data into **train** and **test**, choose hyperparameters that work best on test data

train	test

Setting Hyperparameters

Idea #1: Choose hyperparameters that work best on the data

BAD: K = 1 always works perfectly on training data

Your Dataset

Idea #2: Split data into **train** and **test**, choose hyperparameters that work best on test data

BAD: No idea how algorithm will perform on new data

train	test

Setting Hyperparameters

Idea #1: Choose hyperparameters that work best on the data

BAD: K = 1 always works perfectly on training data

Your Dataset

Idea #2: Split data into **train** and **test**, choose hyperparameters that work best on test data

BAD: No idea how algorithm will perform on new data

train	test

Idea #3: Split data into **train**, **val**, and **test**; choose hyperparameters on val and evaluate on test

Better!

train	validation	test

Setting Hyperparameters

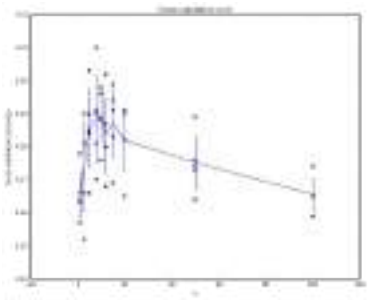
Your Dataset

Idea #4: **Cross-Validation**: Split data into **folds**, try each fold as validation and average the results

fold 1	fold 2	fold 3	fold 4	fold 5	test
fold 1	fold 2	fold 3	fold 4	fold 5	test
fold 1	fold 2	fold 3	fold 4	fold 5	test

Useful for small datasets, but not used too frequently in deep learning

Setting Hyperparameters



Example of 5-fold cross-validation for the value of **k.**

Each point: single outcome.

The line goes through the mean, bars indicated standard deviation

(Seems that k ~= 7 works best for this data)

k-Nearest Neighbor on images **never used.**

- Very slow at test time
- Distance metrics on pixels are not informative

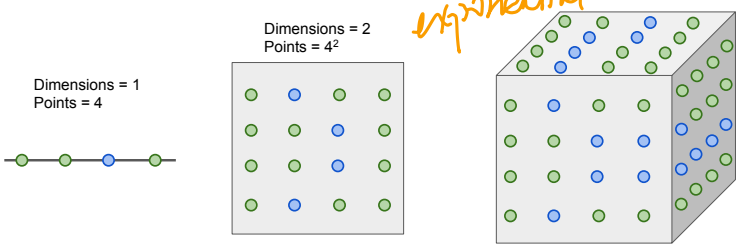
Original image is CC0 public domain

(all 3 images have same L2 distance to the one on the left)

k-Nearest Neighbor on images **never used.**

- Curse of dimensionality

training data exponential



K-Nearest Neighbors: Summary

In **Image classification** we start with a **training set** of images and labels, and must predict labels on the **test set**

The **K-Nearest Neighbors** classifier predicts labels based on nearest training examples

Distance metric and K are **hyperparameters**

Choose hyperparameters using the **validation set**; only run on the test set once at the very end!

Linear Classification

Neural Network

Linear classifiers

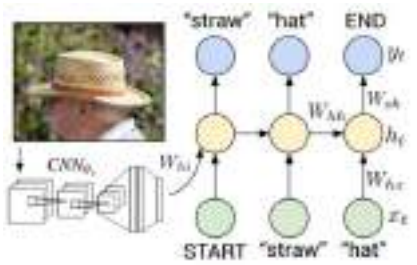
This image is CC0 1.0 public domain

Two young girls are playing with lego toy.

Boy is doing backflip on wakeboard

Man in black shirt is playing guitar.

Construction worker in orange safety vest is working on road.



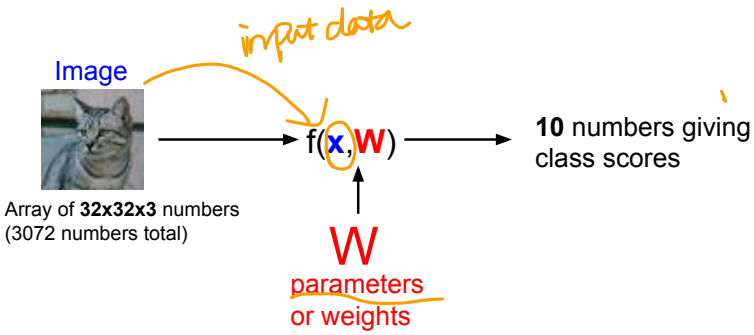
Karpathy and Fei-Fei, "Deep Visual-Semantic Alignments for Generating Image Descriptions", CVPR 2015
Figures copyright IEEE, 2015. Reproduced for educational purposes.

Recall CIFAR10

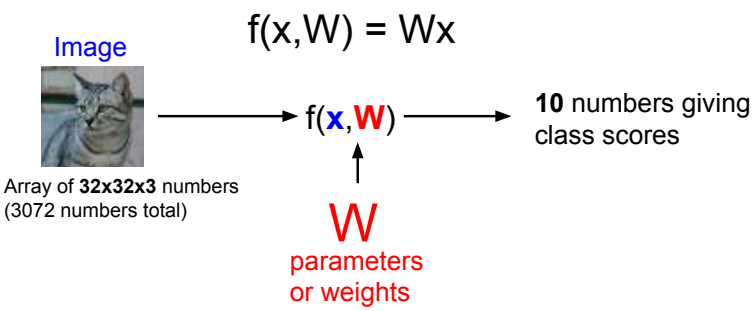
50,000 training images
each image is **32x32x3**

10,000 test images.

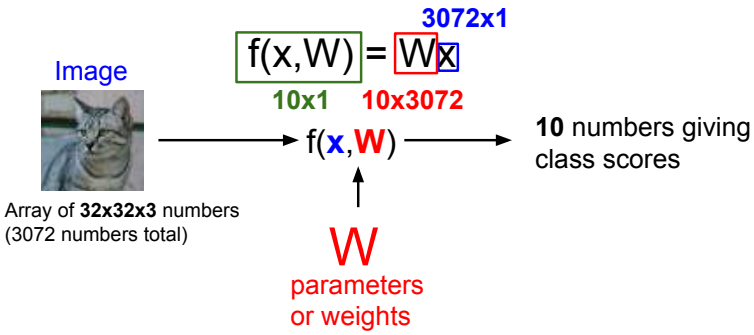
Parametric Approach



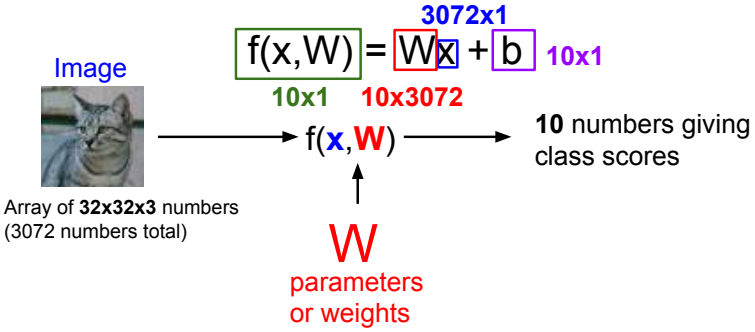
Parametric Approach: Linear Classifier



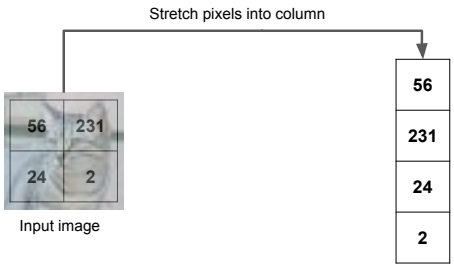
Parametric Approach: Linear Classifier



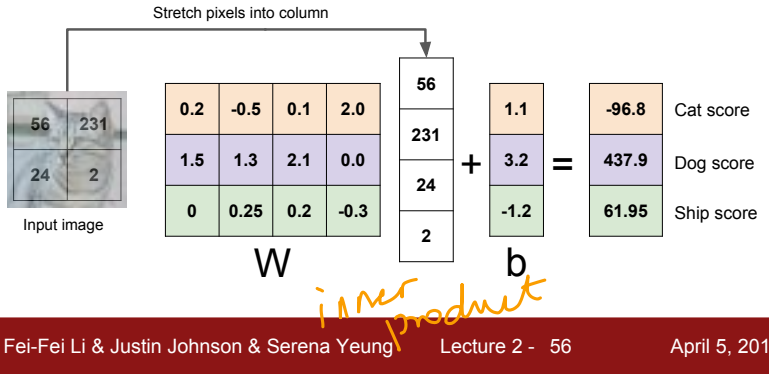
Parametric Approach: Linear Classifier



Example with an image with 4 pixels, and 3 classes (cat/dog/ship)



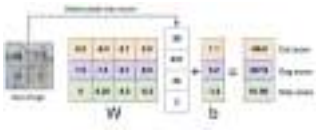
Example with an image with 4 pixels, and 3 classes (cat/dog/ship)



Example with an image with 4 pixels, and 3 classes (cat/dog/ship)

Algebraic Viewpoint

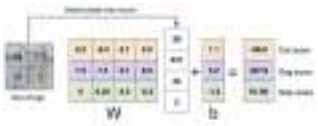
f(x,W) = Wx



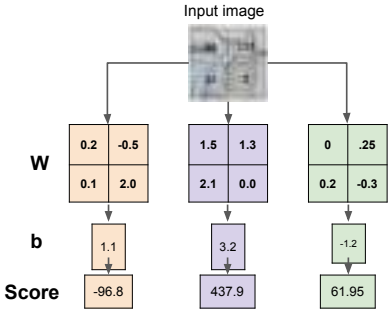
Example with an image with 4 pixels, and 3 classes (cat/dog/ship)

Algebraic Viewpoint

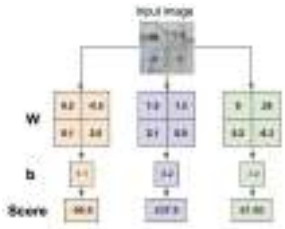
f(x,W) = Wx



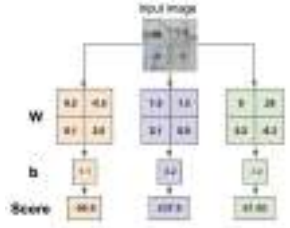
Input image



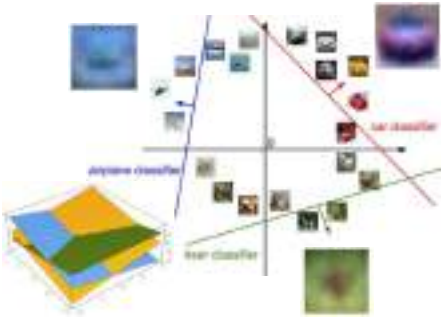
Interpreting a Linear Classifier



Interpreting a Linear Classifier: Visual Viewpoint



Interpreting a Linear Classifier: Geometric Viewpoint



Plot created using Wolfram Cloud

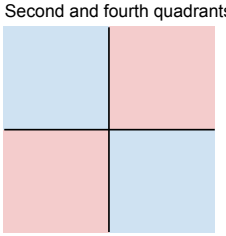
f(x,W) = Wx + b

Array of **32x32x3** numbers
(3072 numbers total)

Hard cases for a linear classifier

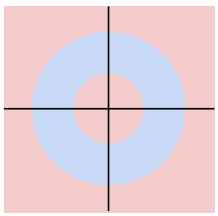
Class 1:
First and third quadrants

Class 2:
Second and fourth quadrants



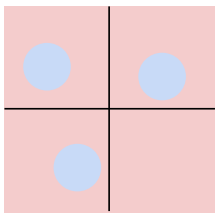
Class 1:
1 <= L2 norm <= 2

Class 2:
Everything else



Class 1:
Three modes

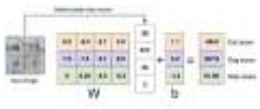
Class 2:
Everything else



Linear Classifier: Three Viewpoints

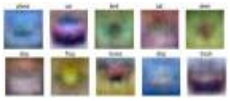
Algebraic Viewpoint

f(x,W) = Wx



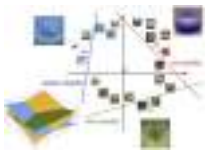
Visual Viewpoint

One template per class



Geometric Viewpoint

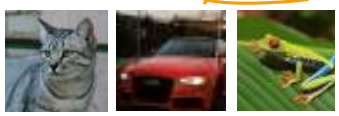
Hyperplanes cutting up space



So far: Defined a (linear) score function f(x,W) = Wx + b

Example class scores for 3 images for some W:

How can we tell whether this W is good or bad?



[illegible]	-3.45	-0.51	3.42
[illegible]	-8.87	**6.04**	4.64
[illegible]	0.09	5.31	2.65
[illegible]	**2.9**	-4.22	5.1
[illegible]	4.48	-4.19	2.64
[illegible]	8.02	3.58	5.55
[illegible]	3.78	4.49	**-4.34**
[illegible]	1.06	-4.37	-1.5
[illegible]	-0.36	-2.09	-4.79
[illegible]	-0.72	-2.93	6.14

f(x,W) = Wx + b

Coming up:
- Loss function
- Optimization
- ConvNets!

(quantifying what it means to have a "good" W)

(start with random W and find a W that minimizes the loss)

(tweak the functional form of f)

Lecture 3: Loss Functions and Optimization

Administrative: Live Questions

We'll use Zoom to take questions from remote students live-streaming the lecture

Check Piazza for instructions and meeting ID:

https://piazza.com/class/jdmurngexkt47x?cid=108

Administrative: Office Hours

Office hours started this week, schedule is on the course website:

http://cs231n.stanford.edu/office_hours.html

Areas of expertise for all TAs are posted on Piazza:

https://piazza.com/class/jdmurnqexkt47x?cid=155

Administrative: Assignment 1

Assignment 1 is released:
http://cs231n.github.io/assignments2018/assignment1/

Due **Wednesday April 18**, 11:59pm

Administrative: Google Cloud

You should have received an email yesterday about claiming a coupon for Google Cloud; make a private post on Piazza if you didn't get it

There was a problem with @cs.stanford.edu emails; this is resolved

If you have problems with coupons: **Post on Piazza**
DO NOT email me, DO NOT email Prof. Phil Levis

Administrative: SCPD Tutors

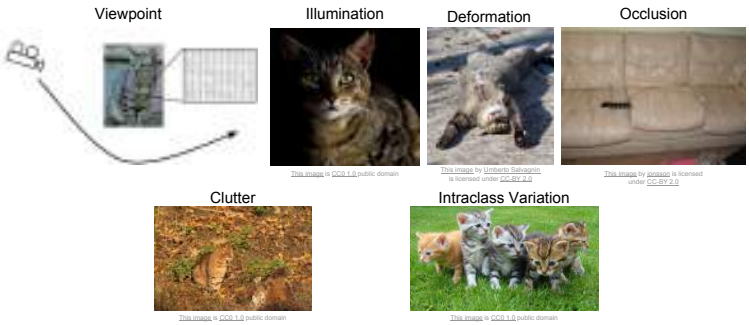
This year the SCPD office has hired tutors specifically for SCPD students taking CS231N; you should have received an email about this yesterday (4/9/2018)

Administrative: Poster Session

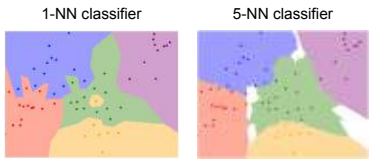
Poster session will be Tuesday June 12 (our final exam slot)

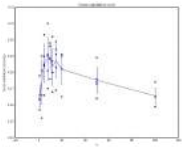
Attendance is mandatory for non-SCPD students; if you don't have a legitimate reason for skipping it then you forfeit the points for the poster presentation

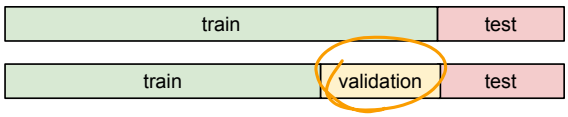
Recall from last time: Challenges of recognition



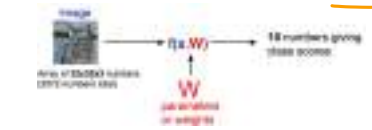
Recall from last time: data-driven approach, kNN







Recall from last time: Linear Classifier



$$f(x,W) = Wx + b$$

Recall from last time: Linear Classifier

TODO:

1. Define a **loss function** that quantifies our unhappiness with the scores across the training data.
2. Come up with a way of efficiently finding the parameters that minimize the loss function. **(optimization)**

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
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frog	-1.7	2.0	**-3.1**

A **loss function** tells how good our current classifier is

Given a dataset of examples

$$\{(x_i, y_i)\}_{i=1}^{N}$$

Where x_i is image and y_i is (integer) label

Loss over the dataset is a sum of loss over examples:

$$L = \frac{1}{N} \sum_i L_i(f(x_i, W), y_i)$$

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**

Multiclass SVM loss:

Given an example (x_i, y_i)
where x_i is the image and
where y_i is the (integer) label.

and using the shorthand for the scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \begin{cases} 0 & \text{if } s_{y_i} \geq s_j + 1 \\ s_j - s_{y_i} + 1 & \text{otherwise} \end{cases}$$

$$= \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
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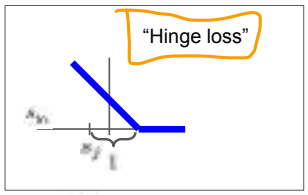
Multiclass SVM loss:

Saying margin



$$L_i = \sum_{j \neq y_i} \begin{cases} 0 & \text{if } s_{y_i} \geq s_j + 1 \\ s_j - s_{y_i} + 1 & \text{otherwise} \end{cases}$$

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car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Losses:	2.9		

Multiclass SVM loss:

Given an example (x_i, y_i)
where x_i is the image and
where y_i is the (integer) label,

and using the shorthand for the scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

= max(0, 5.1 - 3.2 + 1)
+max(0, -1.7 - 3.2 + 1)
= max(0, 2.9) + max(0, -3.9)
= 2.9 + 0
= 2.9

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Losses:	2.9	0	

Multiclass SVM loss:

Given an example (x_i, y_i)
where x_i is the image and
where y_i is the (integer) label,

and using the shorthand for the scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

= max(0, 1.3 - 4.9 + 1)
+max(0, 2.0 - 4.9 + 1)
= max(0, -2.6) + max(0, -1.9)
= 0 + 0
= 0

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i)
where x_i is the image and
where y_i is the (integer) label,

and using the shorthand for the scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

= max(0, 2.2 - (-3.1) + 1)
+max(0, 2.5 - (-3.1) + 1)
= max(0, 6.3) + max(0, 6.6)
= 6.3 + 6.6
= 12.9

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
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Given an example (x_i, y_i)
where x_i is the image and
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and using the shorthand for the scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Loss over full dataset is average:

$$L = \frac{1}{N} \sum_{i=1}^{N} L_i$$

L = (2.9 + 0 + 12.9)/3
= **5.27**

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
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Multiclass SVM loss:

Given an example (x_i, y_i) where x_i is the image and where y_i is the (integer) label,

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the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q: What happens to loss if car scores change a bit?

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
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Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i) where x_i is the image and where y_i is the (integer) label,

and using the shorthand for the scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q2: what is the min/max possible loss?

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i) where x_i is the image and where y_i is the (integer) label,

and using the shorthand for the scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q3: At initialization W is small so all s ≈ 0. What is the loss?

classes - 1

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i) where x_i is the image and where y_i is the (integer) label,

and using the shorthand for the scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q4: What if the sum was over all classes? (including j = y_i)

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i) where x_i is the image and where y_i is the (integer) label,

and using the shorthand for the scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q5: What if we used mean instead of sum?

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Losses:	2.9	0	12.9

Multiclass SVM loss:

Given an example (x_i, y_i) where x_i is the image and where y_i is the (integer) label,

and using the shorthand for the scores vector: $s = f(x_i, W)$

the SVM loss has the form:

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Q6: What if we used

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)^2$$

Multiclass SVM Loss: Example code

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

```
def L_i_vectorized(x, y, W):
  scores = W.dot(x)
  margins = np.maximum(0, scores - scores[y] + 1)
  margins[y] = 0
  loss_i = np.sum(margins)
  return loss_i
```


$$f(x, W) = Wx$$

$$L = \frac{1}{N} \sum_{i=1}^{N} \sum_{j \neq y_i} \max(0, f(x_i; W)_j - f(x_i; W)_{y_i} + 1)$$

E.g. Suppose that we found a W such that L = 0. Is this W unique?

$$f(x, W) = Wx$$

$$L = \frac{1}{N} \sum_{i=1}^{N} \sum_{j \neq y_i} \max(0, f(x_i; W)_j - f(x_i; W)_{y_i} + 1)$$

E.g. Suppose that we found a W such that L = 0. Is this W unique?

No! 2W is also has L = 0!

Suppose: 3 training examples, 3 classes.
With some W the scores $f(x, W) = Wx$ are:

cat	**3.2**	1.3	2.2
car	5.1	**4.9**	2.5
frog	-1.7	2.0	**-3.1**
Losses:	2.9	0	

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

Before:
= max(0, 1.3 - 4.9 + 1)
+max(0, 2.0 - 4.9 + 1)
= max(0, -2.6) + max(0, -1.9)
= 0 + 0
= 0

With W twice as large:
= max(0, 2.6 - 9.8 + 1)
+max(0, 4.0 - 9.8 + 1)
= max(0, -6.2) + max(0, -4.8)
= 0 + 0
= 0

$$f(x, W) = Wx$$

$$L = \frac{1}{N} \sum_{i=1}^{N} \sum_{j \neq y_i} \max(0, f(x_i; W)_j - f(x_i; W)_{y_i} + 1)$$

E.g. Suppose that we found a W such that L = 0. Is this W unique?

No! 2W is also has L = 0!
How do we choose between W and 2W?

Regularization

$$L(W) = \underbrace{\frac{1}{N} \sum_{i=1}^{N} L_i(f(x_i, W), y_i)}$$

Data loss: Model predictions should match training data

Regularization

$$L(W) = \underbrace{\frac{1}{N}\sum_{i=1}^{N} L_i(f(x_i, W), y_i)}_{\text{Data loss}} + \underbrace{\lambda R(W)}_{\text{Regularization}}$$

Data loss: Model predictions should match training data

Regularization: Prevent the model from doing *too* well on training data

Regularization

λ = regularization strength (hyperparameter)

$$L(W) = \underbrace{\frac{1}{N}\sum_{i=1}^{N} L_i(f(x_i, W), y_i)}_{\text{Data loss}} + \underbrace{\lambda R(W)}_{\text{Regularization}}$$

Data loss: Model predictions should match training data

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Data loss: Model predictions should match training data

Regularization: Prevent the model from doing *too* well on training data

Simple examples

L2 regularization: $R(W) = \sum_k \sum_l W_{k,l}^2$

L1 regularization: $R(W) = \sum_k \sum_l |W_{k,l}|$

Elastic net (L1 + L2): $R(W) = \sum_k \sum_l \beta W_{k,l}^2 + |W_{k,l}|$

Regularization

λ = regularization strength (hyperparameter)

$$L(W) = \underbrace{\frac{1}{N}\sum_{i=1}^{N} L_i(f(x_i, W), y_i)}_{\text{Data loss}} + \underbrace{\lambda R(W)}_{\text{Regularization}}$$

Data loss: Model predictions should match training data

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Simple examples

L2 regularization: $R(W) = \sum_k \sum_l W_{k,l}^2$

L1 regularization: $R(W) = \sum_k \sum_l |W_{k,l}|$

Elastic net (L1 + L2): $R(W) = \sum_k \sum_l \beta W_{k,l}^2 + |W_{k,l}|$

More complex:

Dropout

Batch normalization

Stochastic depth, fractional pooling, etc

Regularization

λ = regularization strength (hyperparameter)

$$L(W) = \underbrace{\frac{1}{N}\sum_{i=1}^{N} L_i(f(x_i, W), y_i)}_{\text{Data loss}} + \underbrace{\lambda R(W)}_{\text{Regularization}}$$

Data loss: Model predictions should match training data

Regularization: Prevent the model from doing *too* well on training data

Why regularize?

- Express preferences over weights
- Make the model *simple* so it works on test data
- Improve optimization by adding curvature

Regularization: Expressing Preferences

$$x = [1, 1, 1, 1]$$
$$w_1 = [1, 0, 0, 0]$$
$$w_2 = [0.25, 0.25, 0.25, 0.25]$$

$$w_1^T x = w_2^T x = 1$$

L2 Regularization

$$R(W) = \sum_k \sum_l W_{k,l}^2$$

Regularization: Expressing Preferences

$$x = [1, 1, 1, 1]$$
$$w_1 = [1, 0, 0, 0]$$
$$w_2 = [0.25, 0.25, 0.25, 0.25]$$

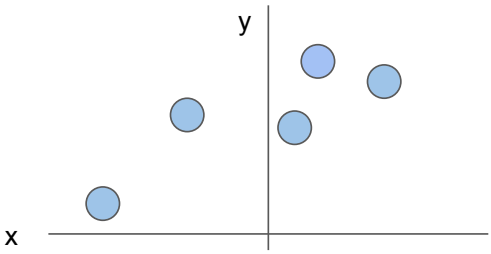
$$w_1^T x = w_2^T x = 1$$

L2 Regularization

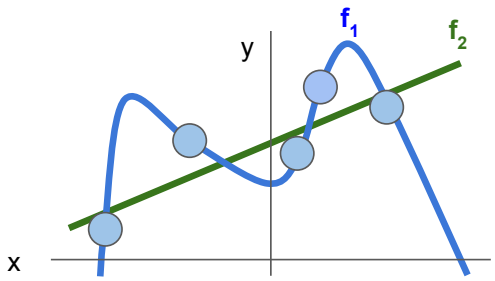
$$R(W) = \sum_k \sum_l W_{k,l}^2$$

L2 regularization likes to "spread out" the weights

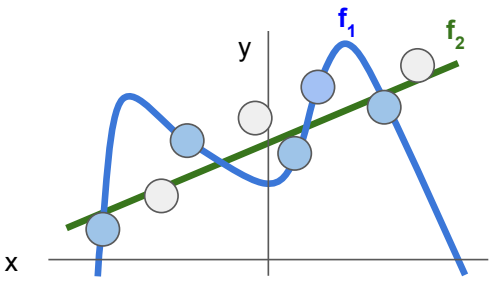
Regularization: Prefer Simpler Models



Regularization: Prefer Simpler Models



Regularization: Prefer Simpler Models



Regularization pushes against fitting the data *too* well so we don't fit noise in the data

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

cat	**3.2**
car	5.1
frog	-1.7

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$$s = f(x_i; W)$$

$$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$$

Softmax Function

cat	**3.2**
car	5.1
frog	-1.7

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Probabilities must be >= 0

cat	**3.2**	exp → **24.5**	
car	5.1	164.0	
frog	-1.7	0.18	

unnormalized probabilities

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Probabilities must be >= 0

Probabilities must sum to 1

cat	**3.2**	exp → **24.5**	normalize → **0.13**	
car	5.1	164.0	0.87	
frog	-1.7	0.18	0.00	

unnormalized probabilities → probabilities

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Probabilities must be >= 0

Probabilities must sum to 1

cat	**3.2**	exp → **24.5**	normalize → **0.13**	
car	5.1	164.0	0.87	
frog	-1.7	0.18	0.00	

Unnormalized log-probabilities / logits → unnormalized probabilities → probabilities

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Probabilities must be >= 0

Probabilities must sum to 1

$L_i = -\log P(Y = y_i|X = x_i)$

cat	**3.2**	exp → **24.5**	normalize → **0.13**	→ L_i = -log(0.13) = **0.89**
car	5.1	164.0	0.87	
frog	-1.7	0.18	0.00	

Unnormalized log-probabilities / logits → unnormalized probabilities → probabilities

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Probabilities must be >= 0

Probabilities must sum to 1

$L_i = -\log P(Y = y_i|X = x_i)$

cat	**3.2**	exp → **24.5**	normalize → **0.13**	→ L_i = -log(0.13) = **2.04**
car	5.1	164.0	0.87	
frog	-1.7	0.18	0.00	

Unnormalized log-probabilities / logits → unnormalized probabilities → probabilities

Maximum Likelihood Estimation
Choose probabilities to maximize the likelihood of the observed data (See CS 229 for details)

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Probabilities must be >= 0

Probabilities must sum to 1

$L_i = -\log P(Y = y_i|X = x_i)$

cat	**3.2**	exp → **24.5**	normalize → **0.13**	compare ←	**1.00**
car	5.1	164.0	0.87		0.00
frog	-1.7	0.18	0.00		0.00

Unnormalized log-probabilities / logits → unnormalized probabilities → probabilities → Correct probs

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Probabilities must be >= 0

Probabilities must sum to 1

$L_i = -\log P(Y = y_i|X = x_i)$

	Unnormalized log-probabilities / logits	exp	unnormalized probabilities	normalize	probabilities	compare	Correct probs
cat	**3.2**		**24.5**		**0.13**		**1.00**
car	5.1		164.0		0.87		0.00
frog	-1.7		0.18		0.00		0.00

Kullback–Leibler divergence

$D_{KL}(P||Q) = \sum_y P(y) \log \frac{P(y)}{Q(y)}$

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Probabilities must be >= 0

Probabilities must sum to 1

$L_i = -\log P(Y = y_i|X = x_i)$

	Unnormalized log-probabilities / logits	exp	unnormalized probabilities	normalize	probabilities	compare	Correct probs
cat	**3.2**		**24.5**		**0.13**		**1.00**
car	5.1		164.0		0.87		0.00
frog	-1.7		0.18		0.00		0.00

Cross Entropy

$H(P, Q) = H(p) + D_{KL}(P||Q)$

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Maximize probability of correct class

$L_i = -\log P(Y = y_i|X = x_i)$

Putting it all together:

$L_i = -\log(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}})$

cat	**3.2**
car	5.1
frog	-1.7

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Maximize probability of correct class

$L_i = -\log P(Y = y_i|X = x_i)$

Putting it all together:

$L_i = -\log(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}})$

cat	**3.2**
car	5.1
frog	-1.7

Q: What is the min/max possible loss L_i?

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Maximize probability of correct class

$L_i = -\log P(Y = y_i|X = x_i)$

Putting it all together:

$L_i = -\log(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}})$

cat	**3.2**
car	5.1
frog	-1.7

Q: What is the min/max possible loss L_i?
A: min 0, max infinity

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Maximize probability of correct class

$L_i = -\log P(Y = y_i|X = x_i)$

Putting it all together:

$L_i = -\log(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}})$

cat	**3.2**
car	5.1
frog	-1.7

Q2: At initialization all s will be approximately equal; what is the loss?

Softmax Classifier (Multinomial Logistic Regression)

Want to interpret raw classifier scores as **probabilities**

$s = f(x_i; W)$

$P(Y = k|X = x_i) = \frac{e^{s_k}}{\sum_j e^{s_j}}$ Softmax Function

Maximize probability of correct class

$L_i = -\log P(Y = y_i|X = x_i)$

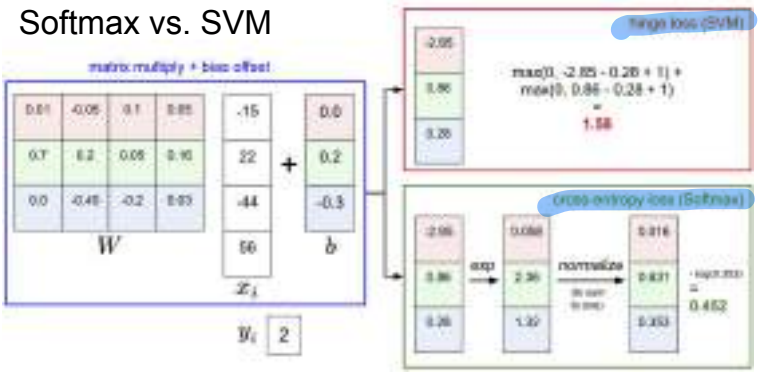
Putting it all together:

$L_i = -\log(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}})$

cat	**3.2**
car	5.1
frog	-1.7

Q2: At initialization all s will be approximately equal; what is the loss?
A: log(C), eg log(10) ≈ 2.3

Softmax vs. SVM



Softmax vs. SVM

$L_i = -\log(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}})$ $L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$

Softmax vs. SVM

$L_i = -\log(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}})$ $L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$

assume scores:
[10, -2, 3]
[10, 9, 9]
[10, -100, -100]
and $y_i = 0$

Q: Suppose I take a datapoint and I jiggle a bit (changing its score slightly). What happens to the loss in both cases?

Recap

- We have some dataset of (x,y)
- We have a **score function:** $s = f(x; W) = Wx$ e.g.
- We have a **loss function**:

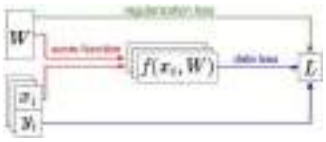
Softmax

$L_i = -\log(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}})$

SVM

$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$

$L = \frac{1}{N} \sum_{i=1}^{N} L_i + R(W)$ Full loss



Recap

How do we find the best W?

optimization

- We have some dataset of (x,y)
- We have a **score function:** $s = f(x; W) = Wx$ e.g.
- We have a **loss function**:

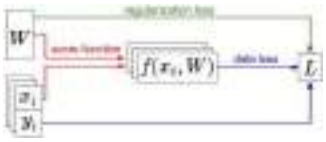
Softmax

$L_i = -\log(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}})$

SVM

$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$

$L = \frac{1}{N} \sum_{i=1}^{N} L_i + R(W)$ Full loss



Optimization

Strategy #1: A first very bad idea solution: **Random search**

Lets see how well this works on the test set...

```
# Assume X_test is [3072 x 10000], Y_test [10000 x 1]
scores = Wbest.dot(Xte_cols) # 10 x 10000, the class scores for all test examples
# find the index with max score in each column (the predicted class)
Yte_predict = np.argmax(scores, axis = 0)
# and calculate accuracy (fraction of predictions that are correct)
np.mean(Yte_predict == Yte)
# returns 0.1555
```

15.5% accuracy! not bad!
(SOTA is ~95%)

Strategy #2: **Follow the slope**

Strategy #2: **Follow the slope**

In 1-dimension, the derivative of a function:

$$\frac{df(x)}{dx} = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

In multiple dimensions, the **gradient** is the vector of (partial derivatives) along each dimension

The slope in any direction is the **dot product** of the direction with the gradient
The direction of steepest descent is the **negative gradient**

current W:

[0.34,
-1.11,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

gradient dW:

[?,
?,
?,
?,
?,
?,
?,
?,
?,…]

current W:

[0.34,
-1.11,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

W + h (first dim)**:**

[0.34 + **0.0001**,
-1.11,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25322

gradient dW:

[?,
?,
?,
?,
?,
?,
?,
?,
?,…]

current W:

[0.34,
-1.11,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

W + h (first dim)**:**

[0.34 + **0.0001**,
-1.11,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25322

gradient dW:

[**-2.5**,
?,
?,

(1.25322 - 1.25347)/0.0001
= -2.5

$$\frac{df(x)}{dx} = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

?,
?,…]

current W:

[0.34,
-1.11,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

W + h (second dim)**:**

[0.34,
-1.11 + **0.0001**,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25353

gradient dW:

[-2.5,
?,
?,
?,
?,
?,
?,
?,…]

current W:

[0.34,
-1.11,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

W + h (second dim)**:**

[0.34,
-1.11 + **0.0001**,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25353

gradient dW:

[-2.5,
0.6,
?,
?,

(1.25353 - 1.25347)/0.0001
= 0.6

$$\frac{df(x)}{dx} = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

?,…]

current W:

[0.34,
-1.11,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

W + h (third dim):

[0.34,
-1.11,
0.78 + **0.0001**,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

gradient dW:

[-2.5,
0.6,
?,
?,
?,
?,
?,
?,
?,…]

current W:

[0.34,
-1.11,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

W + h (third dim):

[0.34,
-1.11,
0.78 + **0.0001**,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

gradient dW:

[-2.5,
0.6,
0,
?,
?,…]

(1.25347 - 1.25347)/0.0001
= 0

$$\frac{df(x)}{dx} = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

current W:

[0.34,
-1.11,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

W + h (third dim):

[0.34,
-1.11,
0.78 + **0.0001**,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

gradient dW:

[-2.5,
0.6,
0,
?,
?,…]

Numeric Gradient
- Slow! Need to loop over all dimensions
- Approximate

This is silly. The loss is just a function of W:

$$L = \frac{1}{N}\sum_{i=1}^{N} L_i + \sum_k W_k^2$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

$$s = f(x; W) = Wx$$

want $\nabla_W L$

This is silly. The loss is just a function of W:

$$L = \frac{1}{N}\sum_{i=1}^{N} L_i + \sum_k W_k^2$$

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$

$$s = f(x; W) = Wx$$

want $\nabla_W L$

Use calculus to compute an **analytic gradient**

current W:

[0.34,
-1.11,
0.78,
0.12,
0.55,
2.81,
-3.1,
-1.5,
0.33,…]
loss 1.25347

dW = ...
(some function
data and W)

gradient dW:

[-2.5,
0.6,
0,
0.2,
0.7,
-0.5,
1.1,
1.3,
-2.1,…]

In summary:

- Numerical gradient: approximate, slow, easy to write
- Analytic gradient: exact, fast, error-prone

=>

In practice: Always use analytic gradient, but check implementation with numerical gradient. This is called a **gradient check.**

Gradient Descent

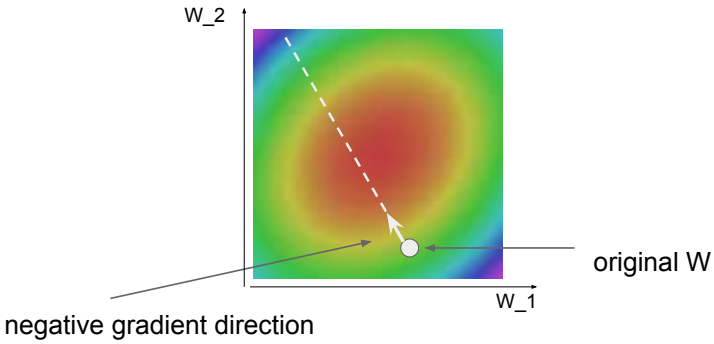
```
# Vanilla Gradient Descent

while True:
  weights_grad = evaluate_gradient(loss_fun, data, weights)
  weights += - step_size * weights_grad # perform parameter update
```

update weights

hyper-parameter

(learning rate)



Stochastic Gradient Descent (SGD)

$$L(W) = \frac{1}{N}\sum_{i=1}^{N} L_i(x_i, y_i, W) + \lambda R(W)$$

$$\nabla_W L(W) = \frac{1}{N}\sum_{i=1}^{N} \nabla_W L_i(x_i, y_i, W) + \lambda \nabla_W R(W)$$

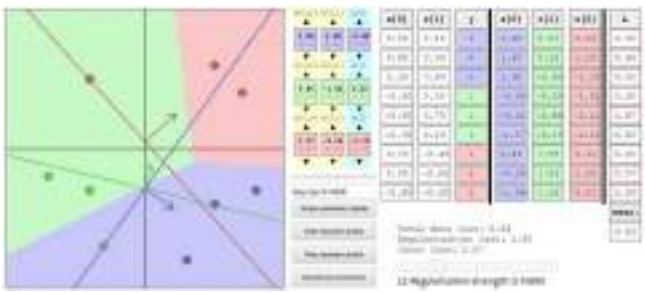
Full sum expensive when N is large!

Approximate sum using a **minibatch** of examples (sample)
32 / 64 / 128 common

```
# Vanilla Minibatch Gradient Descent

while True:
  data_batch = sample_training_data(data, 256) # sample 256 examples
  weights_grad = evaluate_gradient(loss_fun, data_batch, weights)
  weights += - step_size * weights_grad # perform parameter update
```

Interactive Web Demo time....



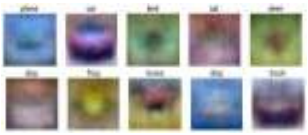
http://vision.stanford.edu/teaching/cs231n-demos/linear-classify/

Interactive Web Demo time....

Aside: Image Features

f(x) = Wx

Class scores



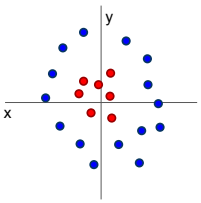
Aside: Image Features

f(x) = Wx

Feature Representation

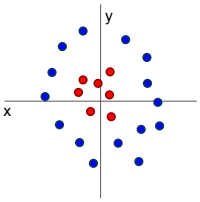
Class scores

Image Features: Motivation



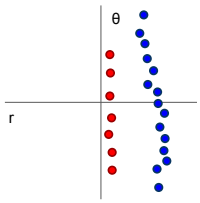
Cannot separate red and blue points with linear classifier

Image Features: Motivation



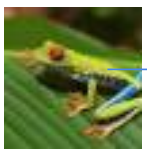
Cannot separate red and blue points with linear classifier

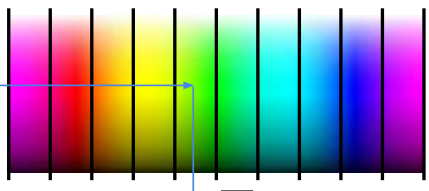
f(x, y) = (r(x, y), θ(x, y))



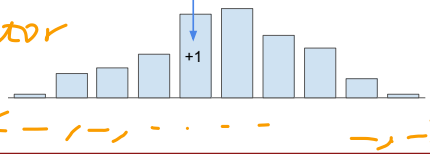
After applying feature transform, points can be separated by linear classifier

Example: Color Histogram



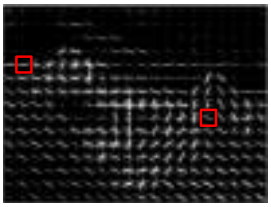


feature vector



Example: Histogram of Oriented Gradients (HoG)

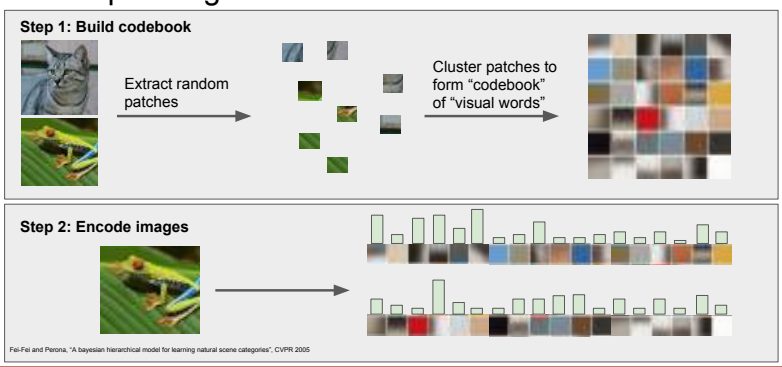
Divide image into 8x8 pixel regions
Within each region quantize edge direction into 9 bins



Example: 320x240 image gets divided into 40x30 bins; in each bin there are 9 numbers so feature vector has 30*40*9 = 10,800 numbers

Lowe, "Object recognition from local scale-invariant features", ICCV 1999
Dalal and Triggs, "Histograms of oriented gradients for human detection," CVPR 2005

Example: Bag of Words



Aside: Image Features

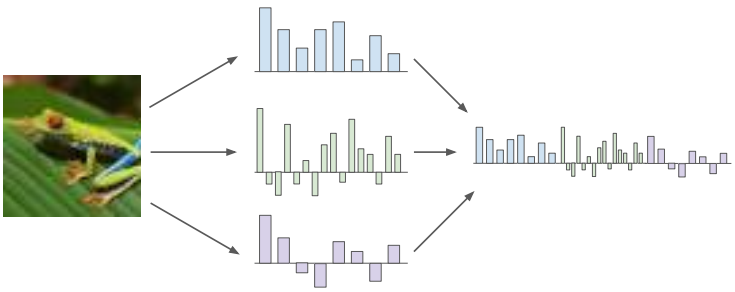
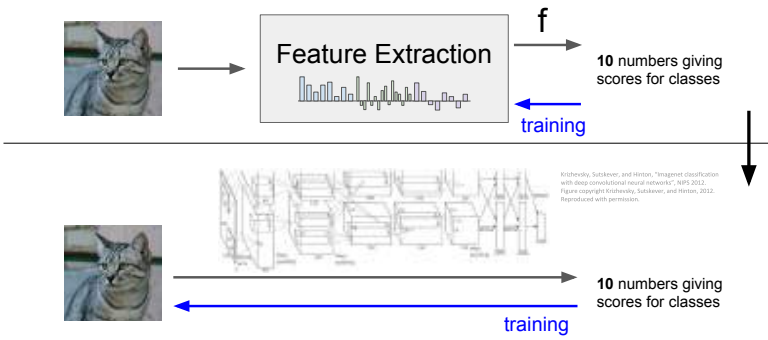


Image features vs ConvNets



Next time:

Introduction to neural networks

Backpropagation

Lecture 4: Backpropagation and Neural Networks

Administrative

Assignment 1 due **Wednesday April 18**, 11:59pm

Administrative

All office hours this week will use queuestatus

Where we are...

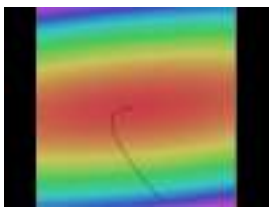
$s = f(x; W) = Wx$ scores function

$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$ SVM loss

$L = \frac{1}{N} \sum_{i=1}^{N} L_i + \sum_k W_k^2$ data loss + regularization

want $\nabla_W L$ minimise "L"

Optimization



```
while True:
  weights_grad = evaluate_gradient(loss_fun, data, weights)
  weights += - step_size * weights_grad # perform parameter update
```

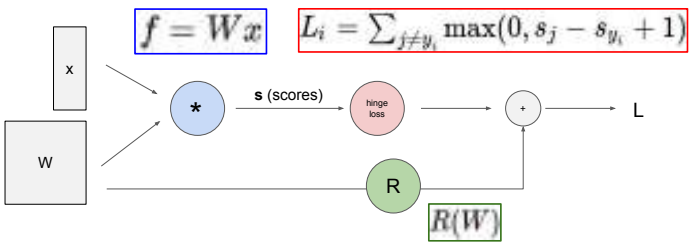

Gradient descent

$$\frac{df(x)}{dx} = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

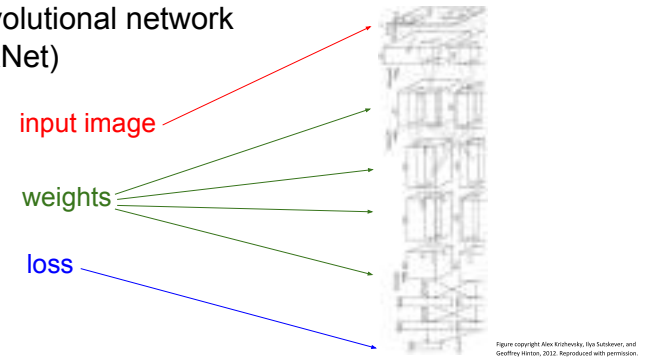
Numerical gradient: slow :(, approximate :(, easy to write :)
Analytic gradient: fast :), exact :), error-prone :(

In practice: Derive analytic gradient, check your implementation with numerical gradient

Computational graphs



Convolutional network (AlexNet)



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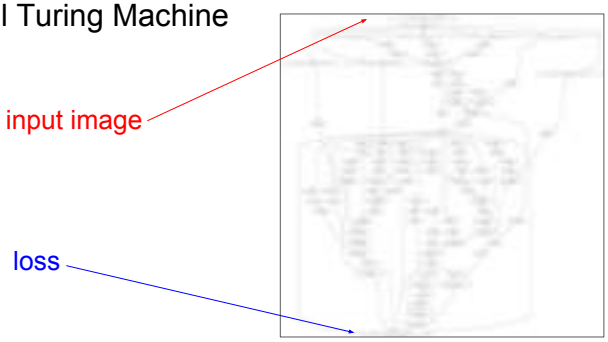
Neural Turing Machine



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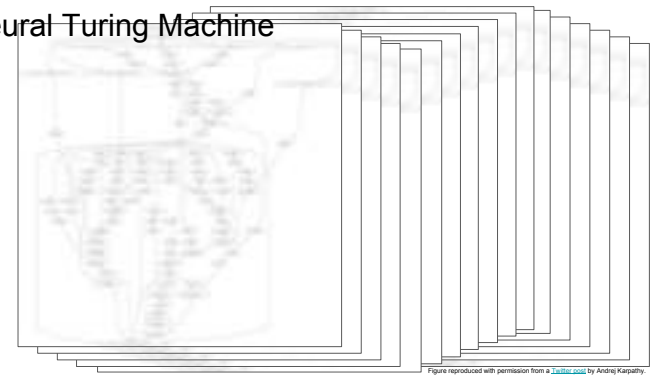

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Backpropagation: a simple example

$$f(x, y, z) = (x + y)z$$

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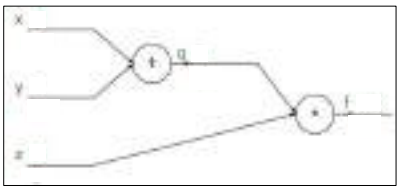

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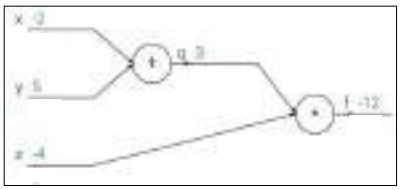

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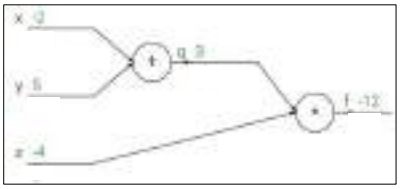

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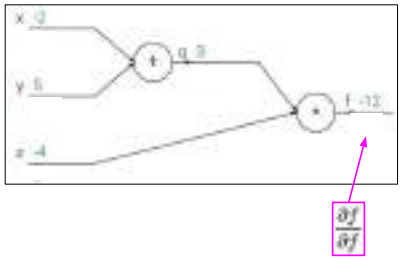

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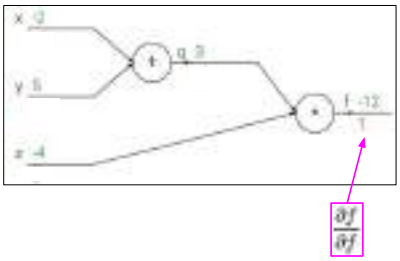

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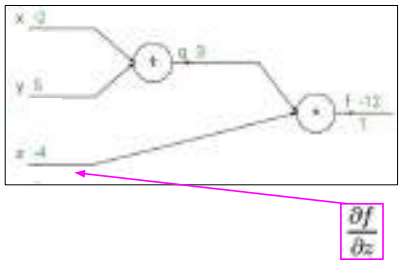

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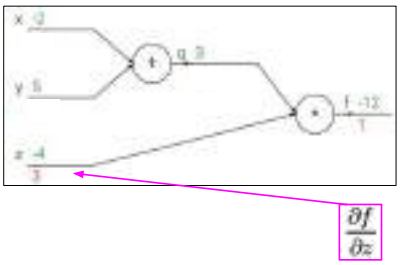

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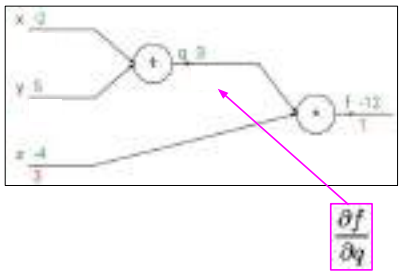

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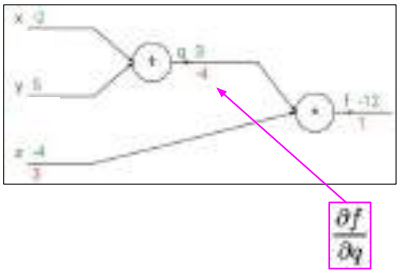

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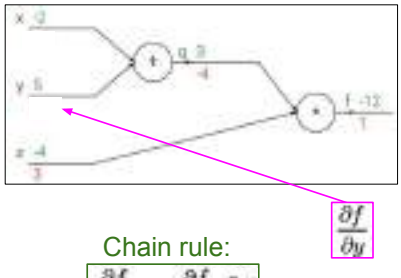

Chain rule:

$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial q}\frac{\partial q}{\partial y}$

Upstream gradient Local gradient

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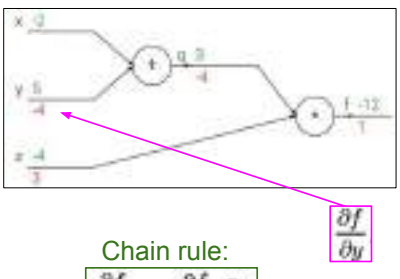

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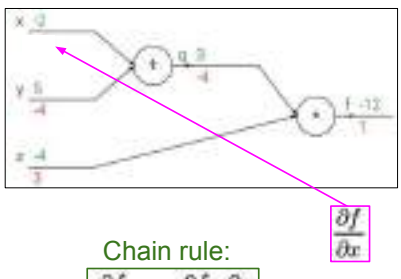

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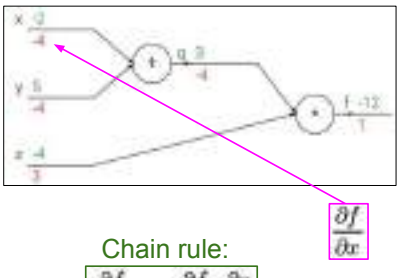

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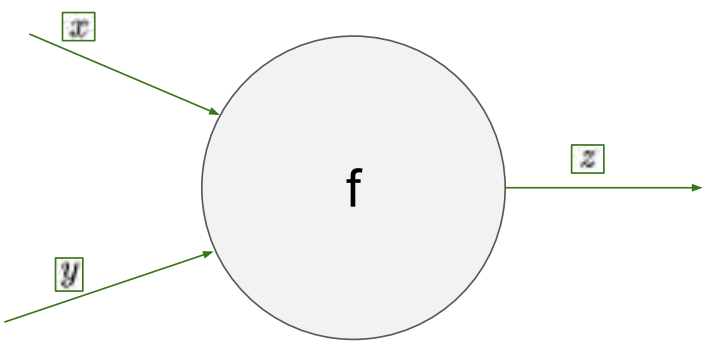

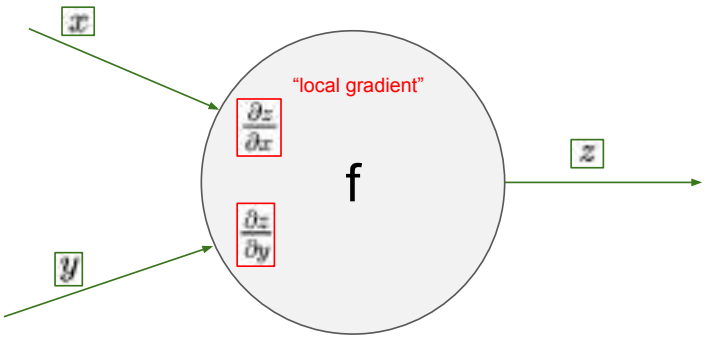

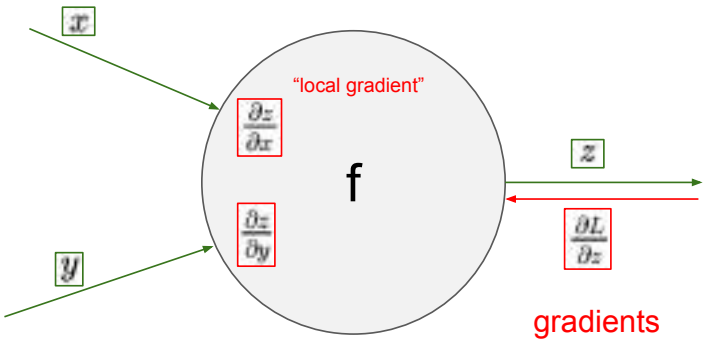

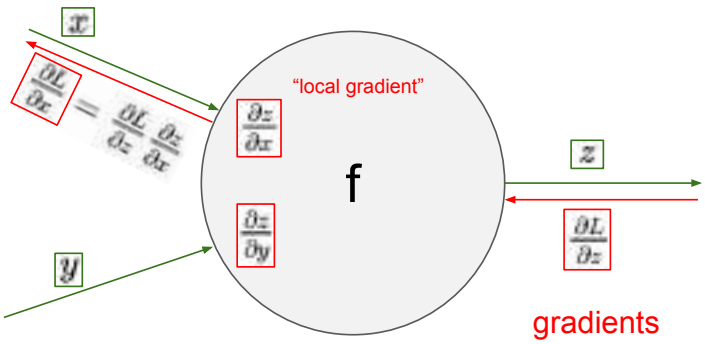

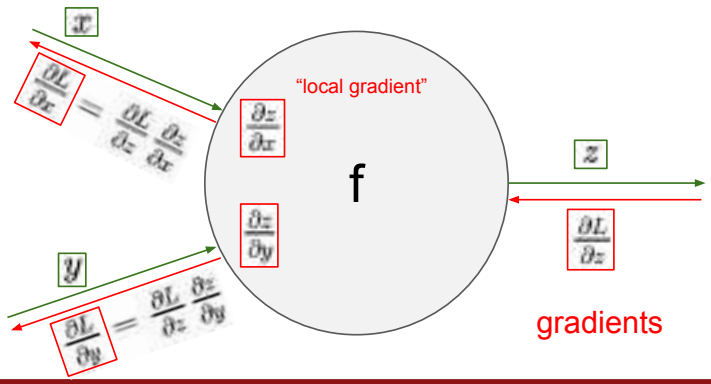

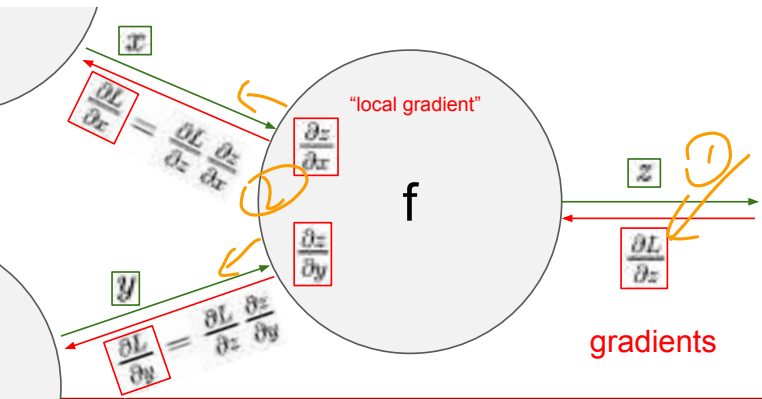

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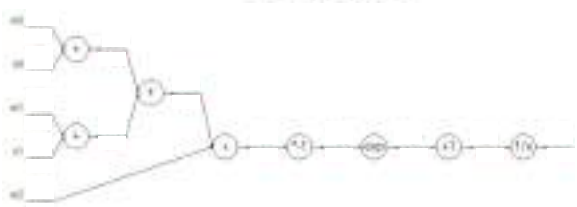

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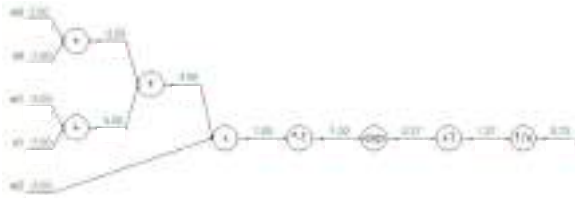

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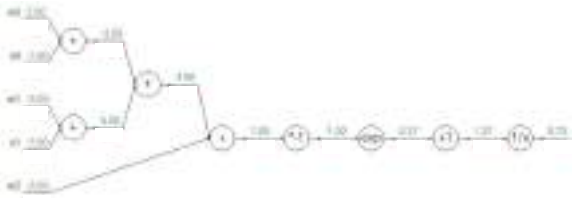

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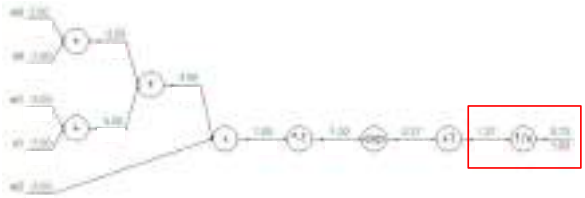

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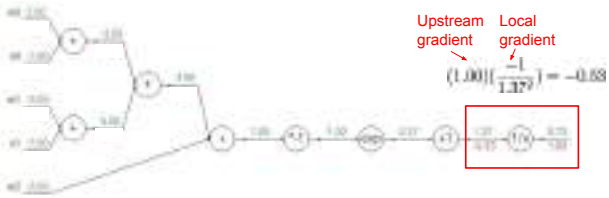

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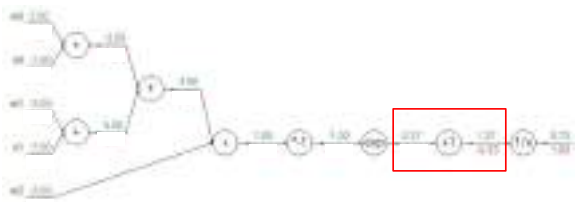

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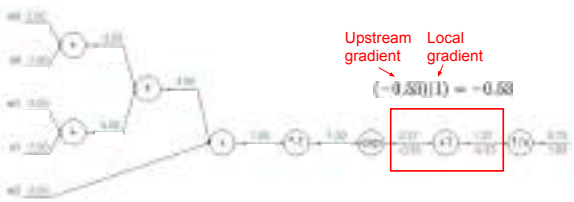

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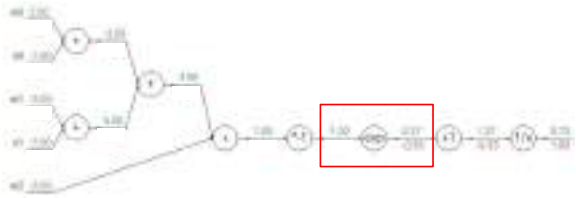

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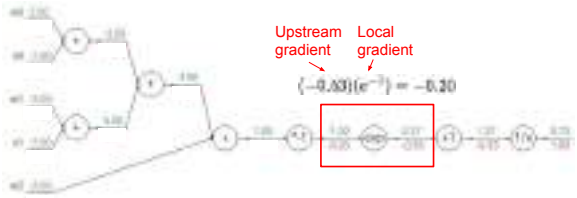

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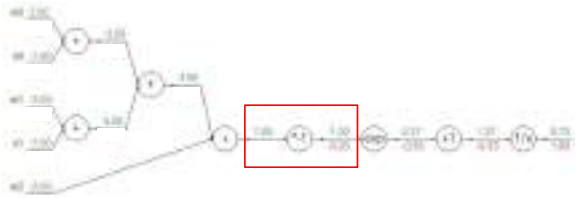

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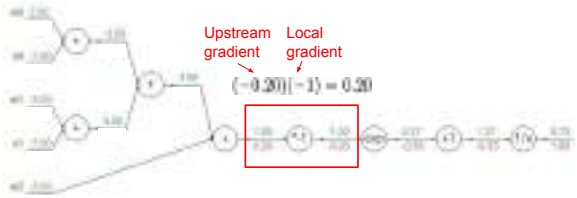

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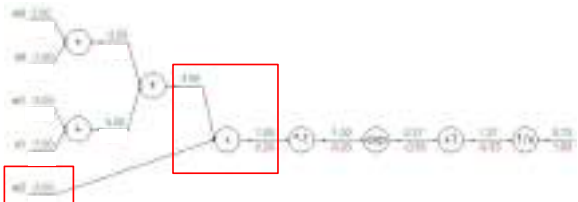

$f(x) = e^x \rightarrow \frac{df}{dx} = e^x$ | $f(x) = \frac{1}{x} \rightarrow \frac{df}{dx} = -1/x^2$

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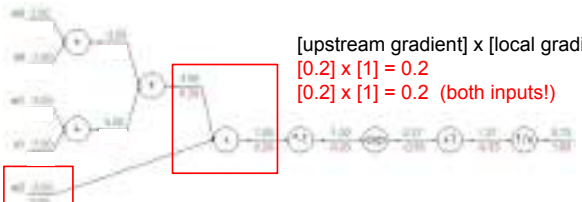

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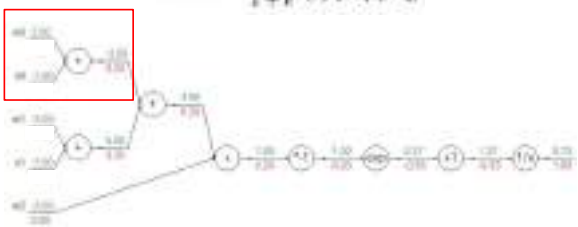

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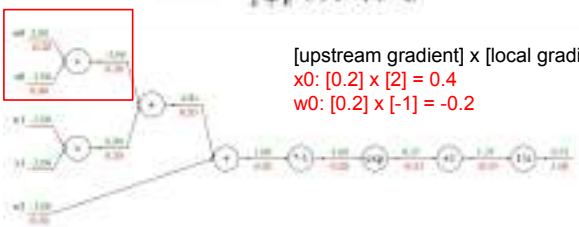


[upstream gradient] x [local gradient]
x0: [0.2] x [2] = 0.4
w0: [0.2] x [-1] = -0.2

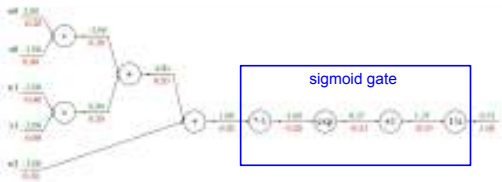
$f(x) = e^x$	$\rightarrow$	$\frac{df}{dx} = e^x$	$f(x) = \frac{1}{x}$	$\rightarrow$	$\frac{df}{dx} = -1/x^2$
$f_a(x) = ax$	$\rightarrow$	$\frac{df}{dx} = a$	$f_c(x) = c + x$	$\rightarrow$	$\frac{df}{dx} = 1$

$f(w,x) = \frac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$

Computational graph representation may not be unique. Choose one where local gradients at each node can be easily expressed!

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

$\frac{d\sigma(x)}{dx} = \frac{e^{-x}}{(1+e^{-x})^2} = \left(\frac{1+e^{-x}-1}{1+e^{-x}}\right)\left(\frac{1}{1+e^{-x}}\right) = (1-\sigma(x))\sigma(x)$



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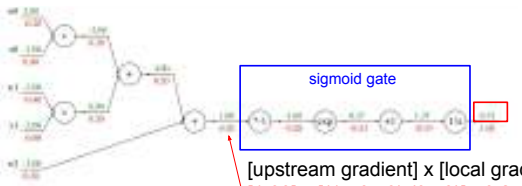
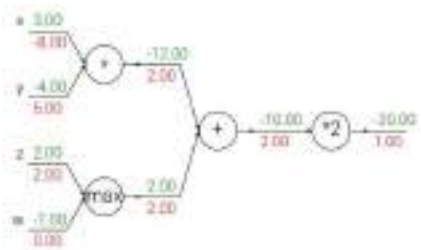


[upstream gradient] x [local gradient]
[1.00] x [(1 - 0.73) (0.73)]= 0.2

Patterns in backward flow

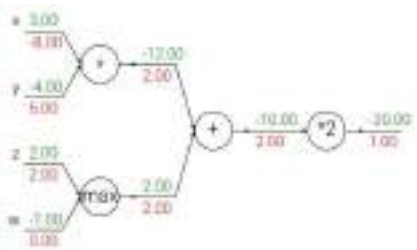
add gate: gradient distributor



Patterns in backward flow

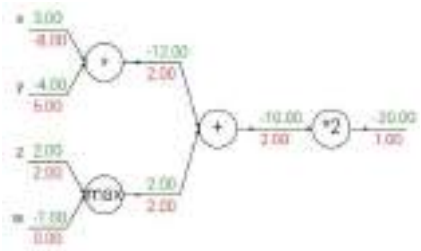
add gate: gradient distributor

Q: What is a **max** gate?



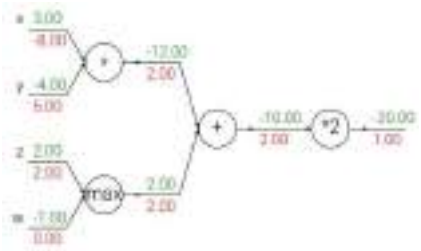
Patterns in backward flow

add gate: gradient distributor
max gate: gradient router



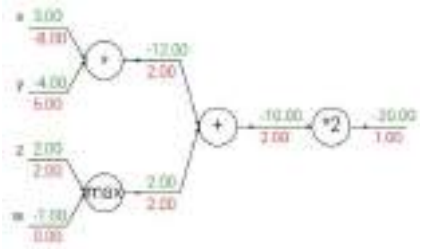
Patterns in backward flow

add gate: gradient distributor
max gate: gradient router
Q: What is a **mul** gate?

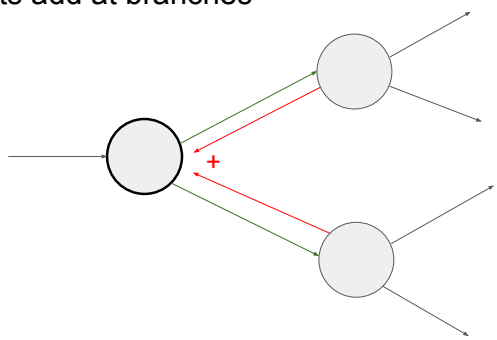


Patterns in backward flow

add gate: gradient distributor
max gate: gradient router
mul gate: gradient switcher



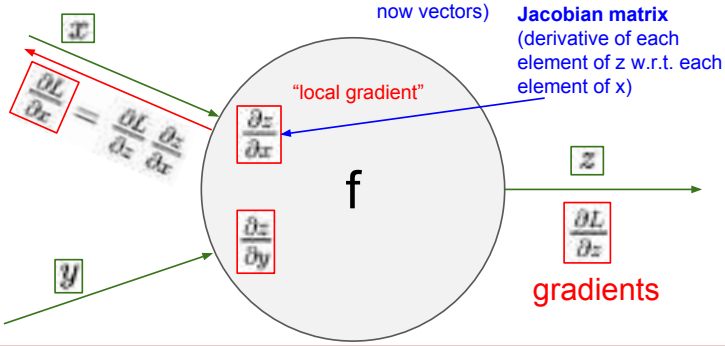
Gradients add at branches



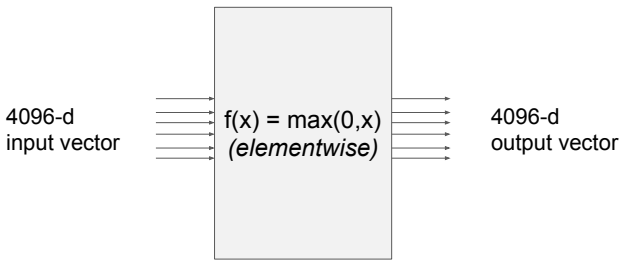
Gradients for vectorized code

(x,y,z are now vectors)

This is now the **Jacobian matrix** (derivative of each element of z w.r.t. each element of x)



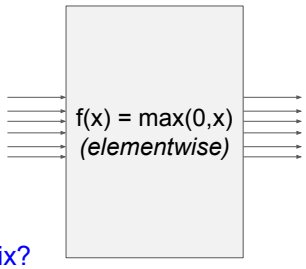
Vectorized operations



Vectorized operations

$$\frac{\partial L}{\partial x} = \boxed{\frac{\partial f}{\partial x}} \frac{\partial L}{\partial f}$$

Jacobian matrix



Q: what is the size of the Jacobian matrix?

Vectorized operations

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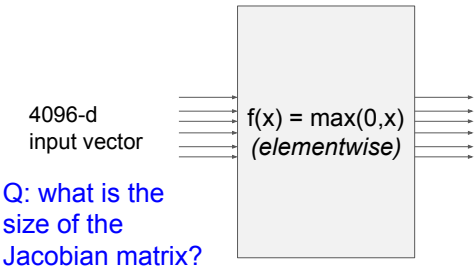
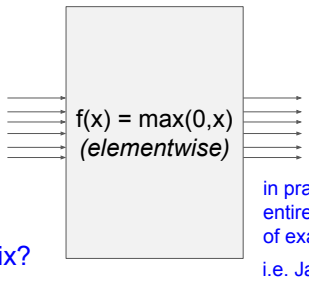
Jacobian matrix



Q: what is the size of the Jacobian matrix?
[4096 x 4096!]

Vectorized operations



Q: what is the size of the Jacobian matrix?
[4096 x 4096!]

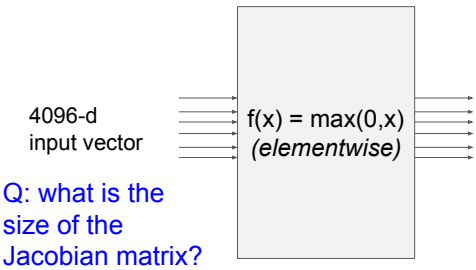
in practice we process an entire minibatch (e.g. 100) of examples at one time:

i.e. Jacobian would technically be a [409,600 x 409,600] matrix :\

Vectorized operations

$$\frac{\partial L}{\partial x} = \boxed{\frac{\partial f}{\partial x}} \frac{\partial L}{\partial f}$$

Jacobian matrix



Q: what is the size of the Jacobian matrix?
[4096 x 4096!]

Q2: what does it look like?

A vectorized example: $f(x, W) = ||W \cdot x||^2 = \sum_{i=1}^{n} (W \cdot x)_i^2$

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$x \in \mathbb{R}^n$ $W \in \mathbb{R}^{n \times n}$

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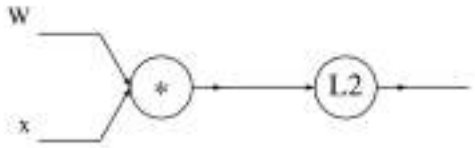

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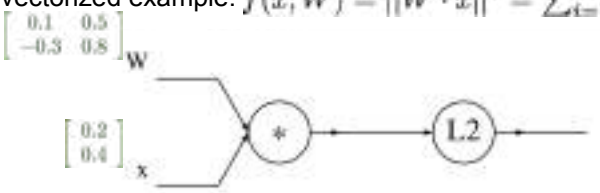

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \cdots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \cdots + W_{n,n}x_n \end{pmatrix}$$

$$f(q) = \|q\|^2 = q_1^2 + \cdots + q_n^2$$

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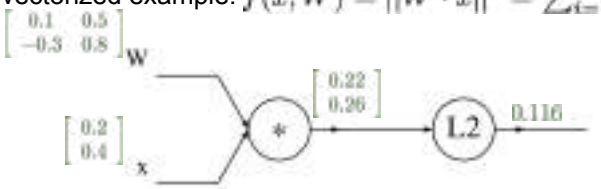

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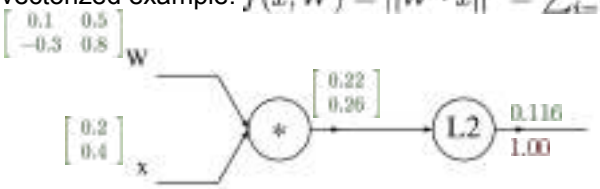

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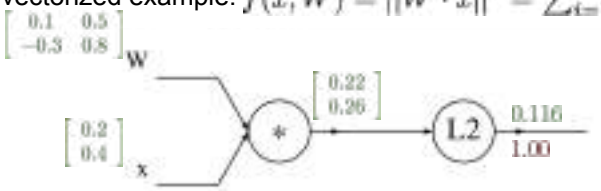

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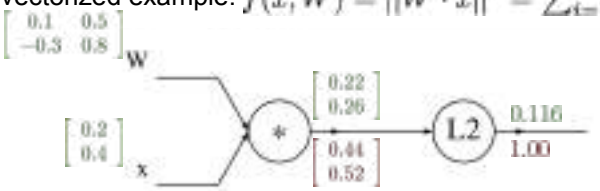
$$f(q) = \|q\|^2 = q_1^2 + \cdots + q_n^2$$

$$\frac{\partial f}{\partial q_i} = 2q_i$$

$$\nabla_q f = 2q$$

A vectorized example: $f(x, W) = ||W \cdot x||^2 = \sum_{i=1}^{n} (W \cdot x)_i^2$



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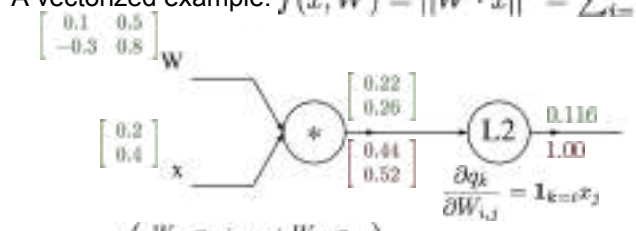

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$$\frac{\partial q_k}{\partial W_{i,j}} = \mathbf{1}_{k=i} x_j$$

A vectorized example: $f(x, W) = ||W \cdot x||^2 = \sum_{i=1}^{n} (W \cdot x)_i^2$

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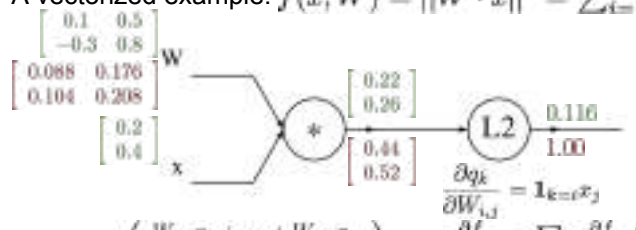

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$$\nabla_W f = 2q \cdot x^T$$

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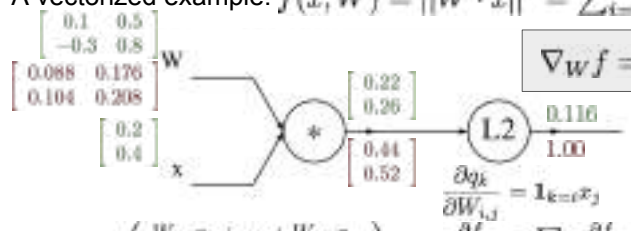

Always check: The gradient with respect to a variable should have the same shape as the variable

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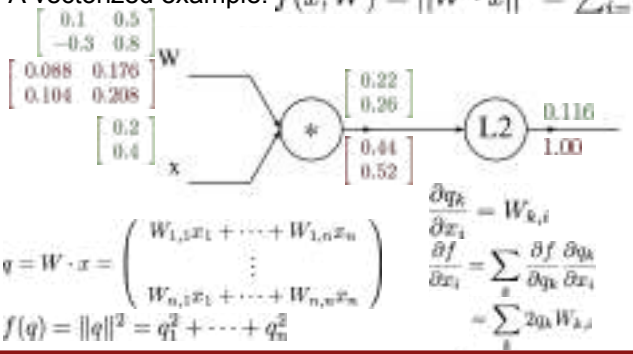

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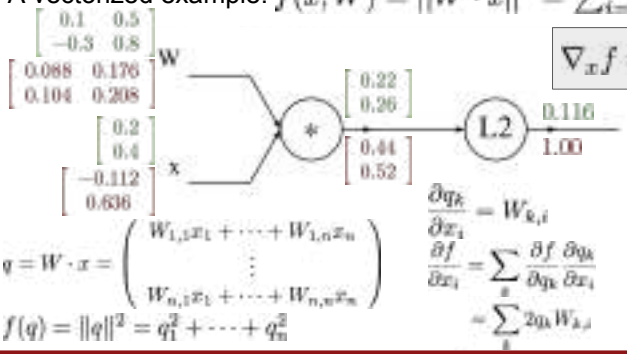
$$f(q) = \|q\|^2 = q_1^2 + \cdots + q_n^2$$

$$\frac{\partial q_k}{\partial x_i} = W_{k,i}$$

$$\frac{\partial f}{\partial x_i} = \sum_k \frac{\partial f}{\partial q_k} \frac{\partial q_k}{\partial x_i} = \sum_k 2q_k W_{k,i}$$

A vectorized example: $f(x, W) = ||W \cdot x||^2 = \sum_{i=1}^{n} (W \cdot x)_i^2$

$$\nabla_x f = 2W^T \cdot q$$



$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \cdots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \cdots + W_{n,n}x_n \end{pmatrix}$$

$$f(q) = \|q\|^2 = q_1^2 + \cdots + q_n^2$$

$$\frac{\partial q_k}{\partial x_i} = W_{k,i}$$

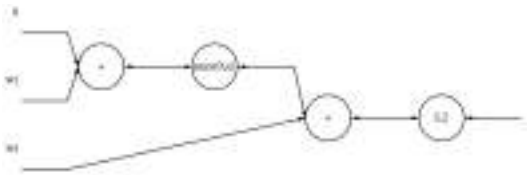
$$\frac{\partial f}{\partial x_i} = \sum_k \frac{\partial f}{\partial q_k} \frac{\partial q_k}{\partial x_i} = \sum_k 2q_k W_{k,i}$$

In discussion section: A matrix example...

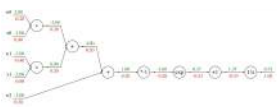
$$z_1 = XW_1$$
$$h_1 = \text{ReLU}(z_1)$$
$$\hat{y} = h_1 W_2$$
$$L = ||\hat{y}||_2^2$$

$$\frac{\partial L}{\partial W_2} = \text{?}$$

$$\frac{\partial L}{\partial W_1} = \text{?}$$



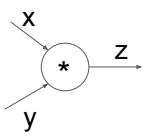
Modularized implementation: forward / backward API



Graph (or Net) object *(rough pseudo code)*

```
class ComputationalGraph(object):
  #...
  def forward(inputs):
    # 1. [pass inputs to input gates...]
    # 2. forward the computational graph:
    for gate in self.graph.nodes_topologically_sorted():
      gate.forward()
    return loss # the final gate in the graph outputs the loss
  def backward():
    for gate in reversed(self.graph.nodes_topologically_sorted()):
      gate.backward() # little piece of backprop (chain rule applied)
    return inputs_gradients
```


Modularized implementation: forward / backward API



(x,y,z are scalars)

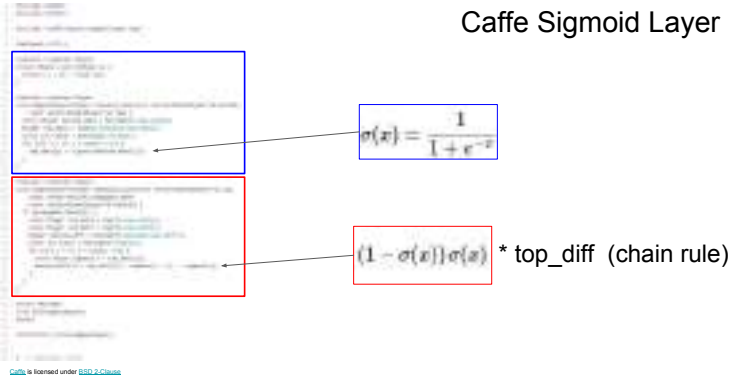
```
class MultiplyGate(object):
  def forward(x,y):
    z = x*y
    self.x = x # must keep these around!
    self.y = y
    return z
  def backward(dz):
    dx = self.y * dz # [dz/dx * dL/dz]
    dy = self.x * dz # [dz/dy * dL/dz]
    return [dx, dy]
```

Local gradient

Upstream gradient variable

Example: Caffe layers

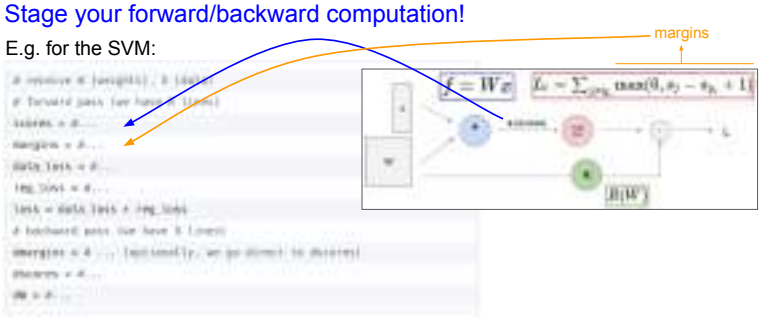
Caffe Sigmoid Layer



In Assignment 1: Writing SVM / Softmax

Stage your forward/backward computation!

E.g. for the SVM:



Summary so far...

- neural nets will be very large: impractical to write down gradient formula by hand for all parameters
- **backpropagation** = recursive application of the chain rule along a computational graph to compute the gradients of all inputs/parameters/intermediates
- implementations maintain a graph structure, where the nodes implement the **forward**() / **backward**() API
- **forward**: compute result of an operation and save any intermediates needed for gradient computation in memory
- **backward**: apply the chain rule to compute the gradient of the loss function with respect to the inputs

Next: Neural Networks

Neural networks: without the brain stuff

(**Before**) Linear score function: $f = Wx$

Neural networks: without the brain stuff

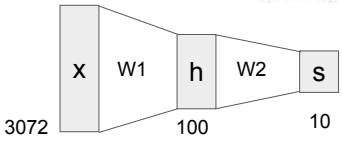
(**Before**) Linear score function: $f = Wx$

(**Now**) 2-layer Neural Network $f = W_2 \max(0, W_1 x)$

Neural networks: without the brain stuff

(**Before**) Linear score function: $f = Wx$

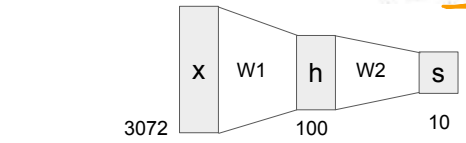
(**Now**) 2-layer Neural Network $f = W_2 \max(0, W_1 x)$



Neural networks: without the brain stuff

(**Before**) Linear score function: $f = Wx$

(**Now**) 2-layer Neural Network $f = W_2 \max(0, W_1 x)$



non-linear

Neural networks: without the brain stuff

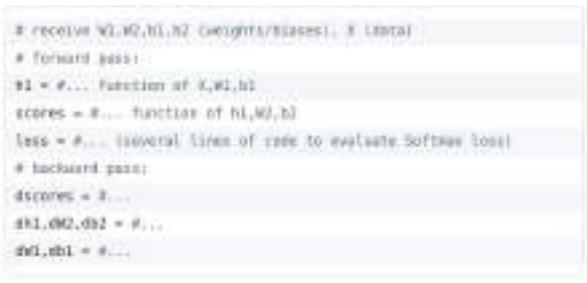
(**Before**) Linear score function: $f = Wx$

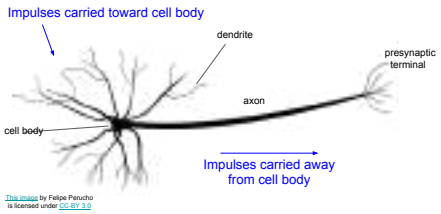
(**Now**) 2-layer Neural Network $f = W_2 \max(0, W_1 x)$

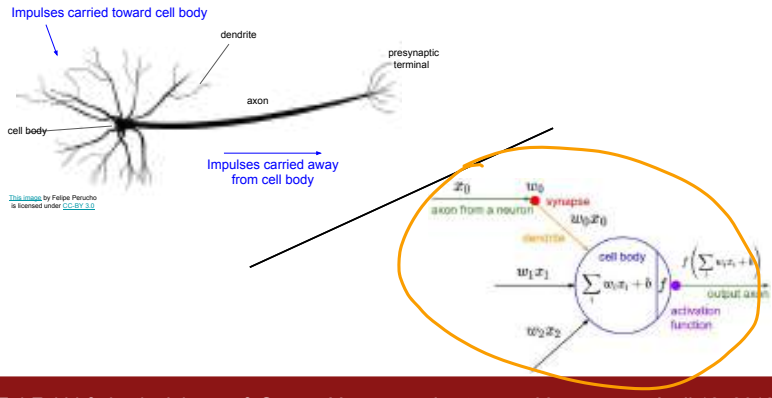
or 3-layer Neural Network $f = W_3 \max(0, W_2 \max(0, W_1 x))$

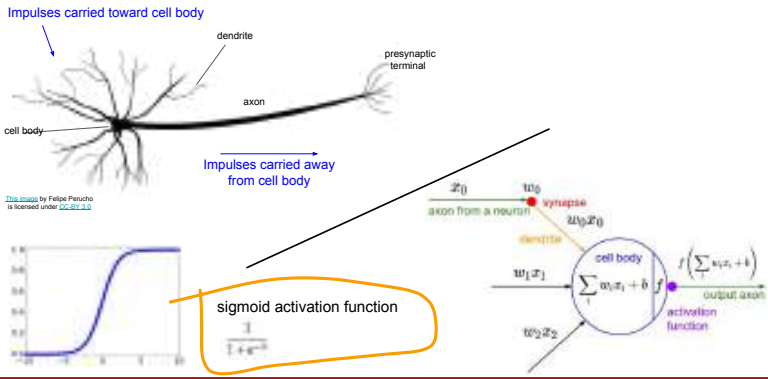
Full implementation of training a 2-layer Neural Network needs ~20 lines:

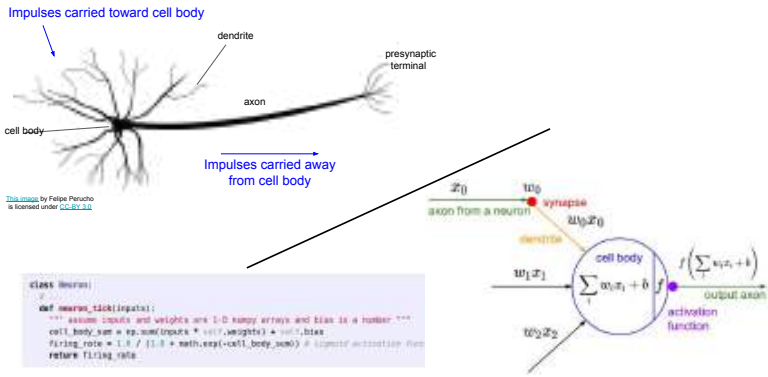
In HW: Writing a 2-layer net











Be very careful with your brain analogies!

Biological Neurons:

- Many different types
- Dendrites can perform complex non-linear computations
- Synapses are not a single weight but a complex non-linear dynamical system
- Rate code may not be adequate

[Dendritic Computation. London and Hausser]

Activation functions

Sigmoid

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

tanh

$$\tanh(x)$$

ReLU

$$\max(0, x)$$

Leaky ReLU

$$\max(0.1x, x)$$

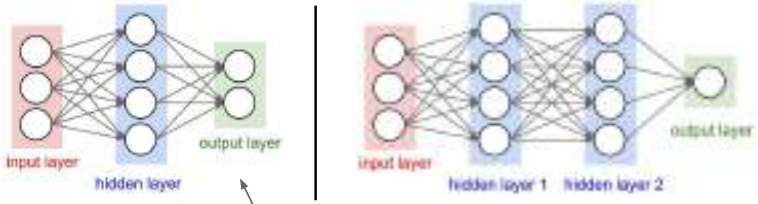
Maxout

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

ELU

$$\begin{cases} x & x \geq 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$$

Neural networks: Architectures



"2-layer Neural Net", or
"1-hidden-layer Neural Net"

"3-layer Neural Net", or
"2-hidden-layer Neural Net"

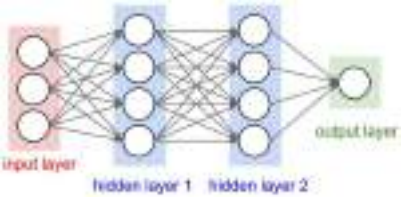
"Fully-connected" layers

Example feed-forward computation of a neural network

```
class Neuron:
  #...
  def neuron_tick(inputs):
    """ assume inputs and weights are 1-D numpy arrays and bias is a number """
    cell_body_sum = np.sum(inputs * self.weights) + self.bias
    firing_rate = 1.0 / (1.0 + math.exp(-cell_body_sum)) # sigmoid activation function
    return firing_rate
```

We can efficiently evaluate an entire layer of neurons.

Example feed-forward computation of a neural network




```
# forward-pass of a 3-layer neural network:
f = lambda x: 1.0/(1.0 + np.exp(-x)) # activation function (use sigmoid)
x = np.random.randn(3, 1) # random input vector of three numbers (3x1)
h1 = f(np.dot(W1, x) + b1) # calculate first hidden layer activations (4x1)
h2 = f(np.dot(W2, h1) + b2) # calculate second hidden layer activations (4x1)
out = np.dot(W3, h2) + b3 # output neuron (1x1)
```

Summary

- We arrange neurons into fully-connected layers
- The abstraction of a **layer** has the nice property that it allows us to use efficient vectorized code (e.g. matrix multiplies)
- Neural networks are not really *neural*
- Next time: Convolutional Neural Networks

Lecture 5: Convolutional Neural Networks

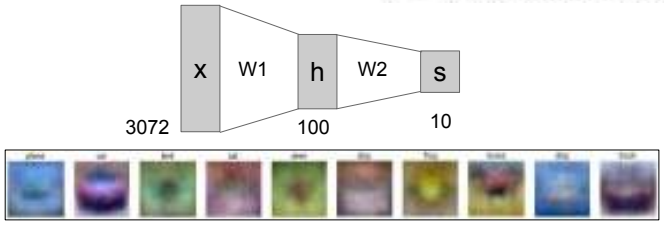
Administrative

Assignment 1 due **Wednesday April 18**, 11:59pm
Assignment 2 will also be released Wednesday

Last time: Neural Networks

Linear score function: $f = Wx$

2-layer Neural Network $f = W_2 \max(0, W_1 x)$



Next: Convolutional Neural Networks

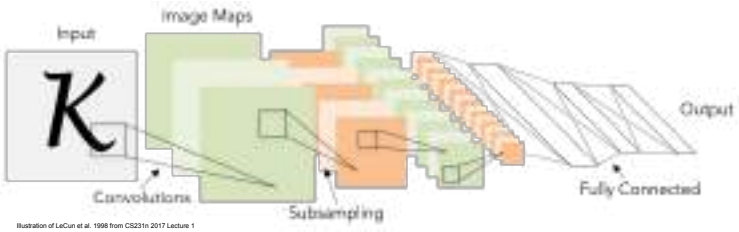


Illustration of LeCun et al. 1998 from CS231n 2017 Lecture 1

A bit of history...

The **Mark I Perceptron** machine was the first implementation of the perceptron algorithm.

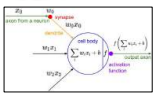
The machine was connected to a camera that used 20×20 cadmium sulfide photocells to produce a 400-pixel image.

recognized letters of the alphabet

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

update rule:

$$w_i(t+1) = w_i(t) + \alpha(d_j - y_j(t))x_{j,i}$$



Frank Rosenblatt, ~1957: Perceptron

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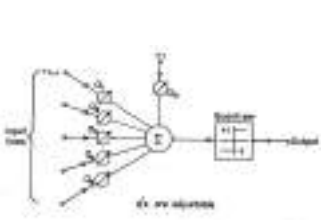
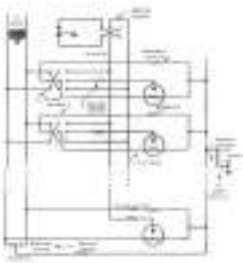
A bit of history...





Widrow and Hoff, ~1960: Adaline/Madaline

These figures are reproduced from Widrow 1960, Stanford Electronics Laboratories Technical Report with permission from Stanford University Special Collections

A bit of history...

$$\frac{\partial E_p}{\partial w_{ji}} = \frac{\partial E_p}{\partial o_{pj}} \frac{\partial o_{pj}}{\partial w_{ji}}$$

recognizable math

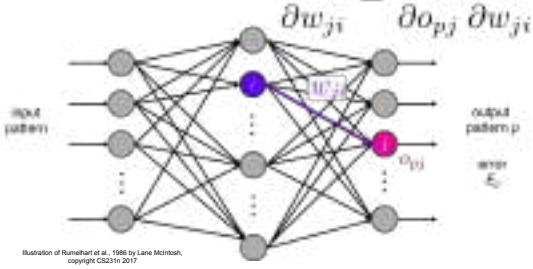


Illustration of Rumelhart et al., 1986 by Lane McIntosh, copyright CS231n 2017

Rumelhart et al., 1986: First time back-propagation became popular

A bit of history...

[Hinton and Salakhutdinov 2006]

Reinvigorated research in Deep Learning

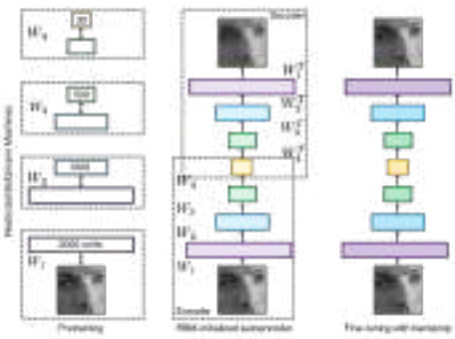


Illustration of Hinton and Salakhutdinov 2006 by Lane McIntosh, copyright CS231n 2017

First strong results

Acoustic Modeling using Deep Belief Networks
Abdel-rahman Mohamed, George Dahl, Geoffrey Hinton, 2010
Context-Dependent Pre-trained Deep Neural Networks for Large Vocabulary Speech Recognition
George Dahl, Dong Yu, Li Deng, Alex Acero, 2012

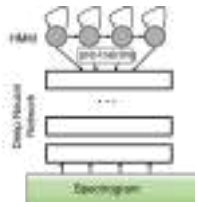
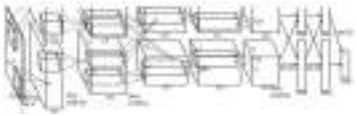


Illustration of Dahl et al. 2012 by Lane McIntosh, copyright CS231n 2017

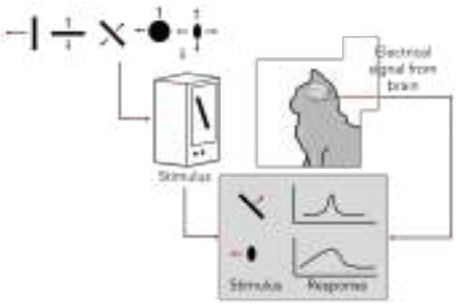
Imagenet classification with deep convolutional neural networks
Alex Krizhevsky, Ilya Sutskever, Geoffrey E Hinton, 2012



Figures copyright Alex Krizhevsky, Ilya Sutskever, and Geoffrey Hinton, 2012. Reproduced with permission.

A bit of history:

Hubel & Wiesel,
1959
RECEPTIVE FIELDS OF SINGLE NEURONES IN THE CAT'S STRIATE CORTEX
1962
RECEPTIVE FIELDS, BINOCULAR INTERACTION AND FUNCTIONAL ARCHITECTURE IN THE CAT'S VISUAL CORTEX
1968...



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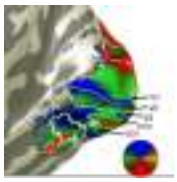
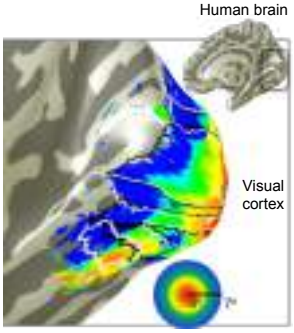
A bit of history

Topographical mapping in the cortex: nearby cells in cortex represent nearby regions in the visual field





Retinotopy images courtesy of Jesse Gomez in the Stanford Vision & Perception Neuroscience Lab.

Hierarchical organization

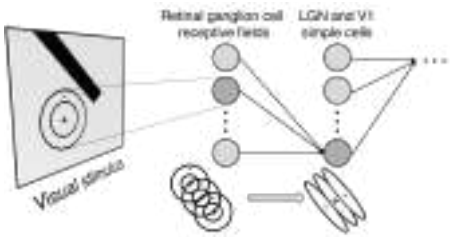
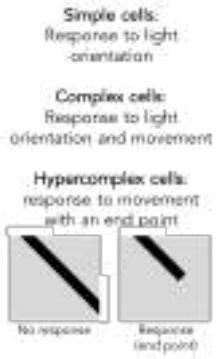


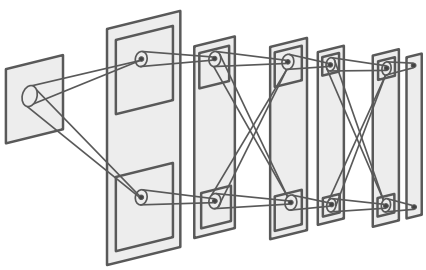
Illustration of hierarchical organization in early visual pathways by Lane McIntosh, copyright CS231n 2017



A bit of history:

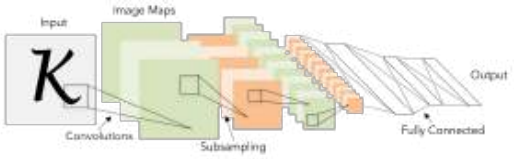
Neocognitron
[Fukushima 1980]

"sandwich" architecture (SCSCSC…)
simple cells: modifiable parameters
complex cells: perform pooling



A bit of history:

Gradient-based learning applied to document recognition
[LeCun, Bottou, Bengio, Haffner 1998]



LeNet-5

A bit of history:

ImageNet Classification with Deep Convolutional Neural Networks

[Krizhevsky, Sutskever, Hinton, 2012]

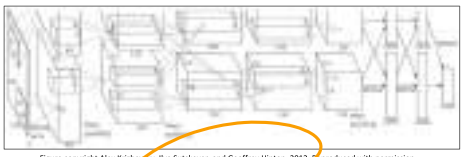


Figure copyright Alex Krizhevsky, Ilya Sutskever, and Geoffrey Hinton, 2012. Reproduced with permission.

"AlexNet"

Fast-forward to today: ConvNets are everywhere

Classification

Retrieval

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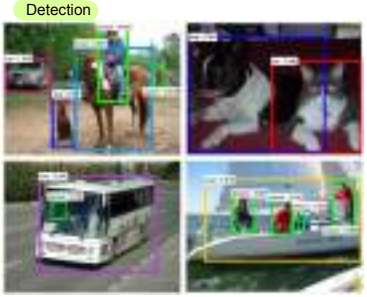
Fast-forward to today: ConvNets are everywhere

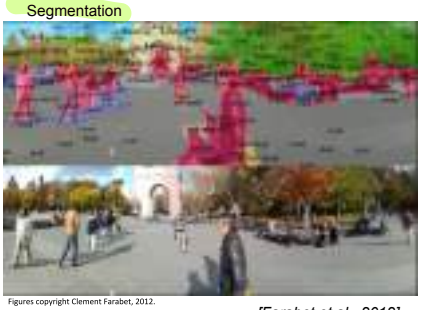
Detection



Figures copyright Shaoqing Ren, Kaiming He, Ross Girschick, Jian Sun, 2015. Reproduced with permission.

[Faster R-CNN: Ren, He, Girshick, Sun 2015]

Segmentation



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[Farabet et al., 2012]

Fast-forward to today: ConvNets are everywhere

Photo by Lane McIntosh. Copyright CS231n 2017.

self-driving cars

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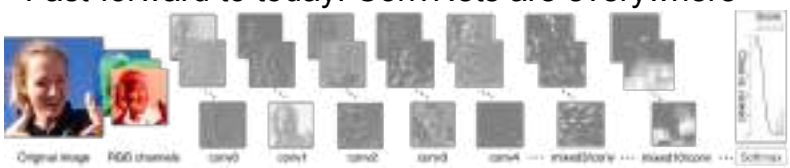
NVIDIA Tesla line

(these are the GPUs on rye01.stanford.edu)

Note that for embedded systems a typical setup would involve NVIDIA Tegras, with integrated GPU and ARM-based CPU cores.

Fast-forward to today: ConvNets are everywhere



[Taigman et al. 2014]

Activations of inception-v3 architecture [Szegedy et al. 2015] to image of Emma McIntosh, used with permission. Figure and architecture not from Taigman et al. 2014.

[Simonyan et al. 2014]

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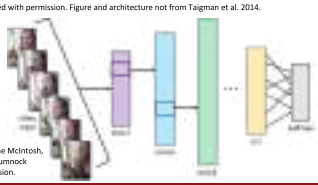
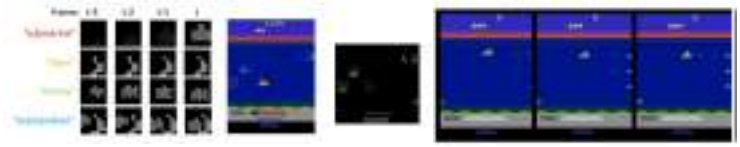


Illustration by Lane McIntosh, photos of Katie Cumnock used with permission.

Fast-forward to today: ConvNets are everywhere

Images are examples of pose estimation, not actually from Toshev & Szegedy 2014. Copyright Lane McIntosh.

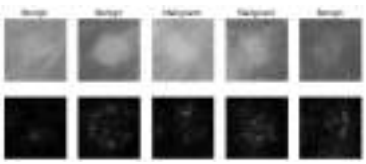
[Toshev, Szegedy 2014]



[Guo et al. 2014]

Figures copyright Xiaoxiao Guo, Satinder Singh, Honglak Lee, Richard Lewis, and Xiaoshi Wang, 2014. Reproduced with permission.

Fast-forward to today: ConvNets are everywhere



[Levy et al. 2016]

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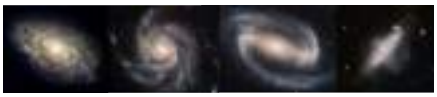

[Dieleman et al. 2014]

From left to right: public domain by NASA, usage permitted by ESA/Hubble, public domain by NASA, and public domain.

[Sermanet et al. 2011]
[Ciresan et al.]

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This image by Christin Khan is in the public domain and originally came from the U.S. NOAA.

Whale recognition, Kaggle Challenge

Photo and figure by Lane McIntosh; not actual example from Mnih and Hinton, 2010 paper.

Mnih and Hinton, 2010

No errors

A white teddy bear sitting in the grass

Minor errors

A man in a baseball uniform throwing a ball

Somewhat related

A woman is holding a cat in her hand

A man riding a wave on top of a surfboard

A cat sitting on a suitcase on the floor

A woman standing on a beach holding a surfboard

Image Captioning

[Vinyals et al., 2015]
[Karpathy and Fei-Fei, 2015]

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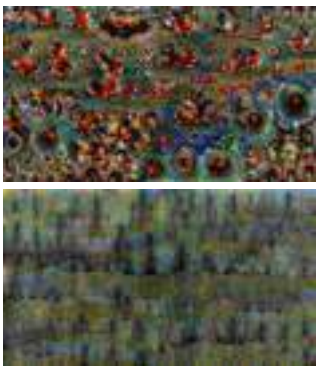
Captions generated by Justin Johnson using NeuralTalk2



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Bokeh image is in the public domain
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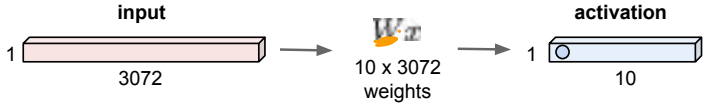
Gatys et al, "Image Style Transfer using Convolutional Neural Networks", CVPR 2016
Gatys et al, "Controlling Perceptual Factors in Neural Style Transfer", CVPR 2017

Convolutional Neural Networks

(First without the brain stuff)

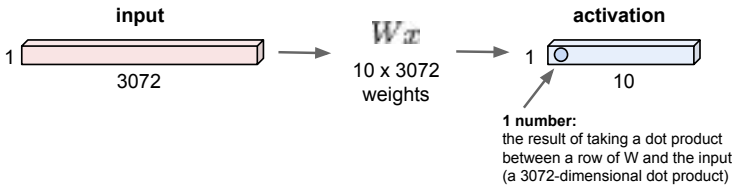
Fully Connected Layer

32x32x3 image -> stretch to 3072 x 1



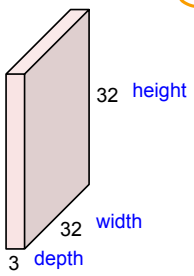
Fully Connected Layer

32x32x3 image -> stretch to 3072 x 1



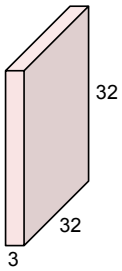
Convolution Layer

32x32x3 image -> preserve spatial structure



Convolution Layer

32x32x3 image



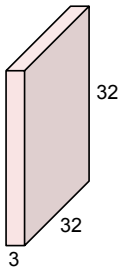
5x5x3 filter

Convolve the filter with the image
i.e. "slide over the image spatially,
computing dot products"

Convolution Layer

Filters always extend the full depth of the input volume

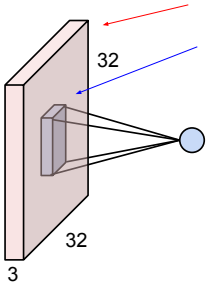
32x32x3 image



5x5x3 filter

Convolve the filter with the image
i.e. "slide over the image spatially,
computing dot products"

Convolution Layer



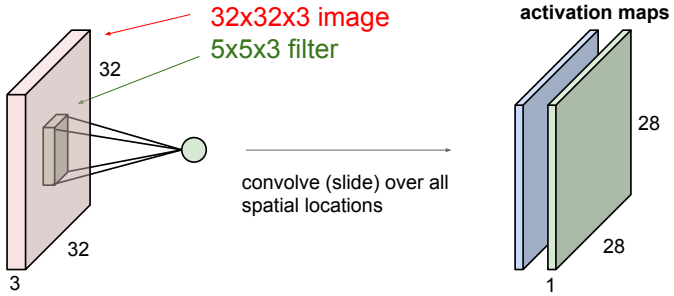
1 number:
the result of taking a dot product between the filter and a small 5x5x3 chunk of the image
(i.e. 5*5*3 = 75-dimensional dot product + bias)

$w^T x + b$

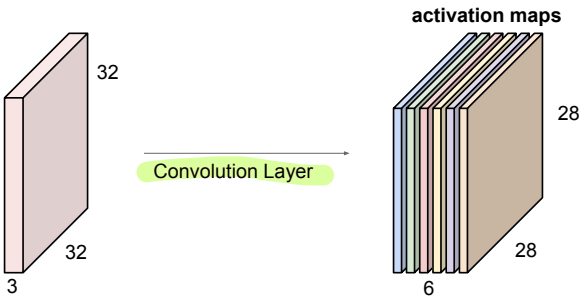
Convolution Layer

Convolution Layer

consider a second, green filter

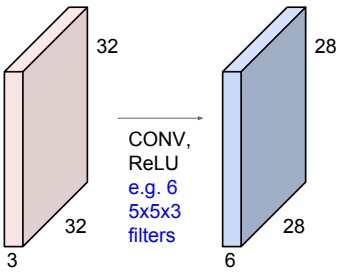


For example, if we had 6 5x5 filters, we'll get 6 separate activation maps:

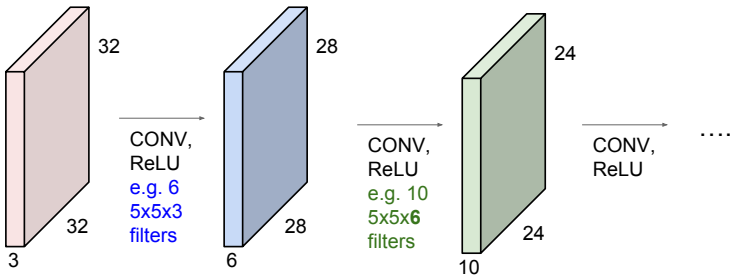


We stack these up to get a "new image" of size 28x28x6!

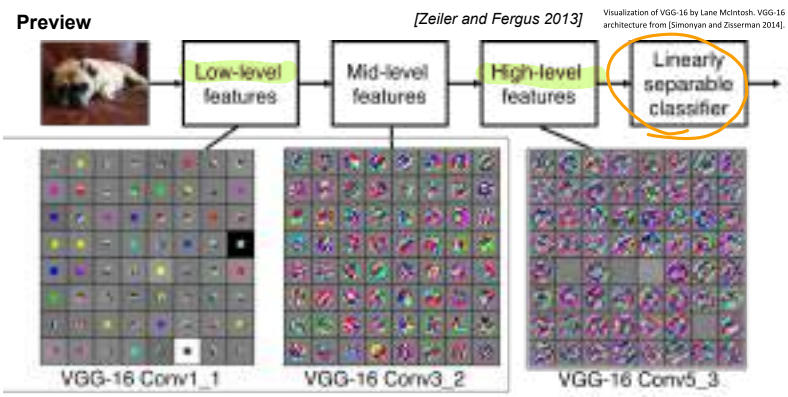
Preview: ConvNet is a sequence of Convolution Layers, interspersed with activation functions



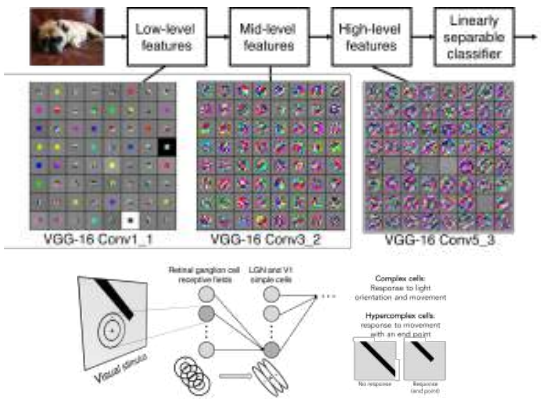
Preview: ConvNet is a sequence of Convolution Layers, interspersed with activation functions

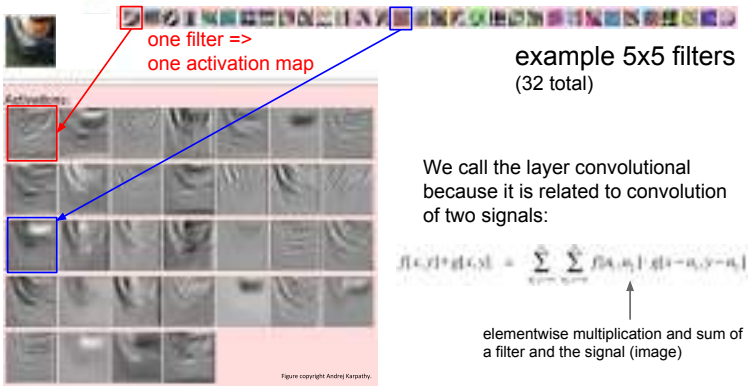


Preview

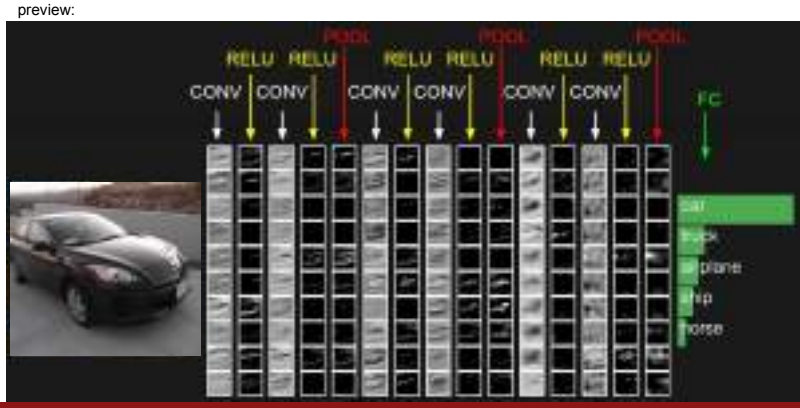


Preview

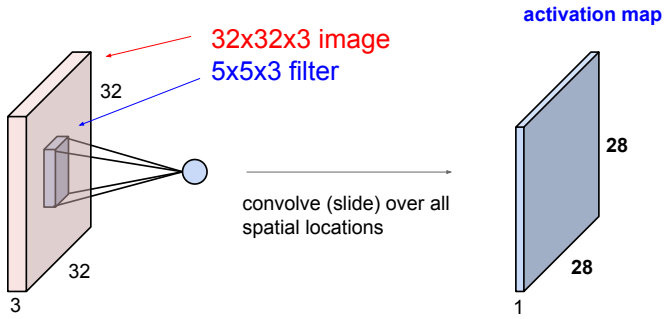




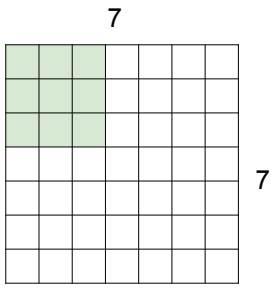
preview:



A closer look at spatial dimensions:

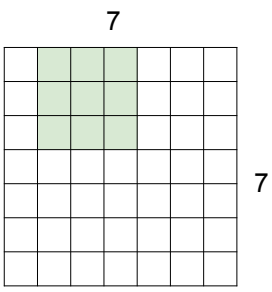


A closer look at spatial dimensions:



7x7 input (spatially)
assume 3x3 filter

A closer look at spatial dimensions:



7x7 input (spatially)
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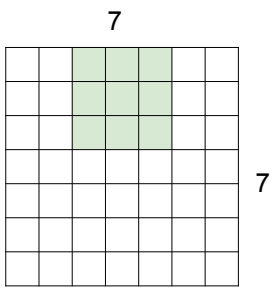
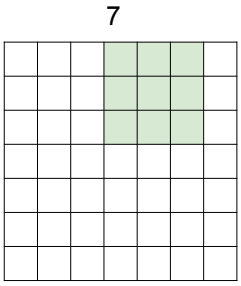
A closer look at spatial dimensions:



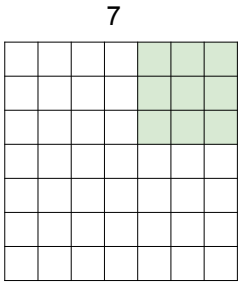
7x7 input (spatially)
assume 3x3 filter

A closer look at spatial dimensions:



7x7 input (spatially)
assume 3x3 filter

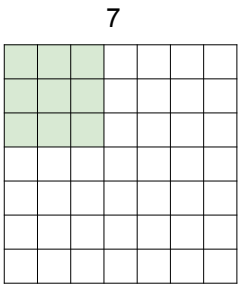
A closer look at spatial dimensions:



7x7 input (spatially)
assume 3x3 filter

=> 5x5 output

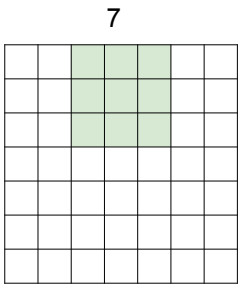
A closer look at spatial dimensions:



7x7 input (spatially)
assume 3x3 filter
applied **with stride 2**

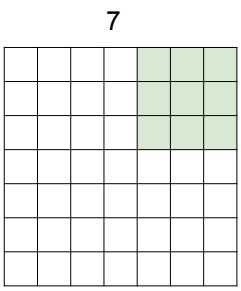
interval

A closer look at spatial dimensions:



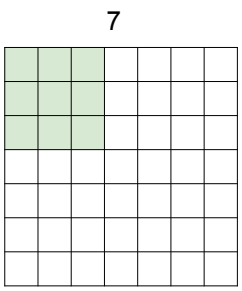
7x7 input (spatially)
assume 3x3 filter
applied **with stride 2**

A closer look at spatial dimensions:



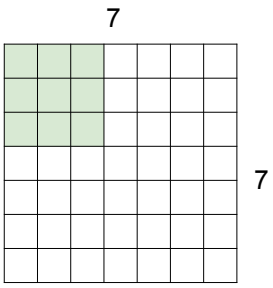
7x7 input (spatially)
assume 3x3 filter
applied **with stride 2**
=> 3x3 output!

A closer look at spatial dimensions:



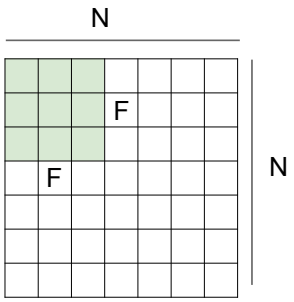
7x7 input (spatially)
assume 3x3 filter
applied **with stride 3?**

A closer look at spatial dimensions:



7x7 input (spatially)
assume 3x3 filter
applied **with stride 3?**

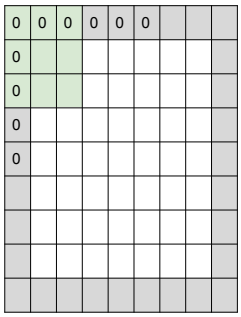
doesn't fit!
cannot apply 3x3 filter on
7x7 input with stride 3.



Output size:
(N - F) / stride + 1

e.g. N = 7, F = 3:
stride 1 => (7 - 3)/1 + 1 = 5
stride 2 => (7 - 3)/2 + 1 = 3
stride 3 => (7 - 3)/3 + 1 = 2.33 :\

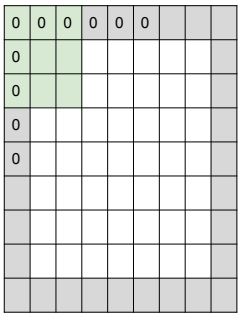
In practice: Common to zero pad the border



e.g. input 7x7
3x3 filter, applied with **stride 1**
pad with 1 pixel border => what is the output?

(recall:)
(N - F) / stride + 1

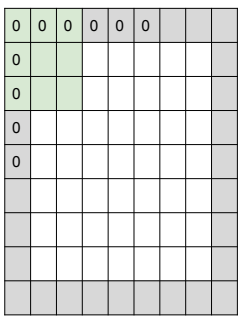
In practice: Common to zero pad the border



e.g. input 7x7
3x3 filter, applied with **stride 1**
pad with 1 pixel border => what is the output?

7x7 output!

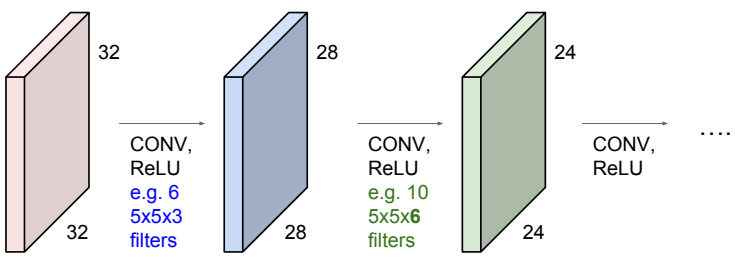
In practice: Common to zero pad the border



e.g. input 7x7
3x3 filter, applied with **stride 1**
pad with 1 pixel border => what is the output?

7x7 output!
in general, common to see CONV layers with stride 1, filters of size FxF, and zero-padding with (F-1)/2. (will preserve size spatially)
e.g. F = 3 => zero pad with 1
F = 5 => zero pad with 2
F = 7 => zero pad with 3

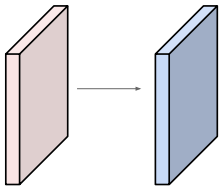
Remember back to…
E.g. 32x32 input convolved repeatedly with 5x5 filters shrinks volumes spatially!
(32 -> 28 -> 24 ...). Shrinking too fast is not good, doesn't work well.



Examples time:

Input volume: **32x32x3**
10 5x5 filters with stride 1, pad 2

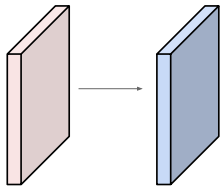
Output volume size: ?



Examples time:

Input volume: **32x32x3**
10 5x5 filters with stride 1, pad 2

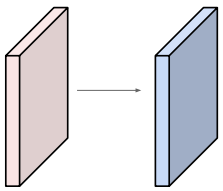
Output volume size:
(32+2*2-5)/1+1 = 32 spatially, so
32x32x10



Examples time:

Input volume: **32x32x3**
10 5x5 filters with stride 1, pad 2

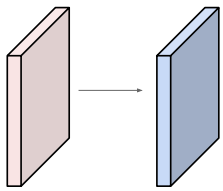
Number of parameters in this layer?



Examples time:

Input volume: **32x32x3**
10 5x5 filters with stride 1, pad 2

Number of parameters in this layer?
each filter has 5*5*3 + 1 = 76 params (+1 for bias)
=> 76*10 = **760**



Summary: To summarize, the Conv Layer:

- Accepts a volume of size $W_1 \times H_1 \times D_1$
- Requires four hyperparameters:
  - Number of filters K,
  - their spatial extent F,
  - the stride S,
  - the amount of zero padding P.
- Produces a volume of size $W_2 \times H_2 \times D_2$ where
  - $W_2 = (W_1 - F + 2P)/S + 1$
  - $H_2 = (H_1 - F + 2P)/S + 1$ (i.e. width and height are computed equally by symmetry)
  - $D_2 = K$
- With parameter sharing, it introduces $F \cdot F \cdot D_1$ weights per filter, for a total of $(F \cdot F \cdot D_1) \cdot K$ weights and K biases.
- In the output volume, the d-th depth slice (of size $W_2 \times H_2$) is the result of performing a valid convolution of the d-th filter over the input volume with a stride of S, and then offset by d-th bias.

Summary: To summarize, the Conv Layer:

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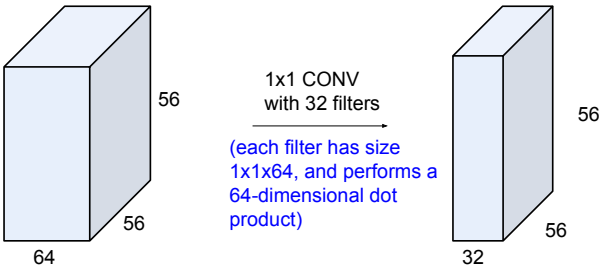
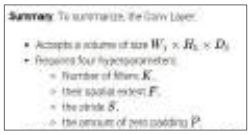
Common settings:

K = (powers of 2, e.g. 32, 64, 128, 512)
- F = 3, S = 1, P = 1
- F = 5, S = 1, P = 2
- F = 5, S = 2, P = ? (whatever fits)
- F = 1, S = 1, P = 0

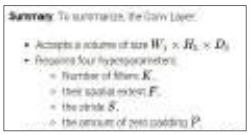
(btw, 1x1 convolution layers make perfect sense)



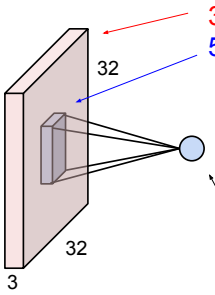
Example: CONV layer in Torch



Example: CONV layer in Caffe

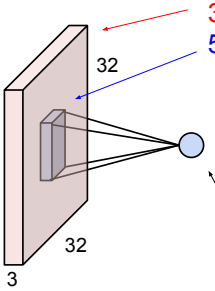


The brain/neuron view of CONV Layer



1 number:
the result of taking a dot product between the filter and this part of the image
(i.e. 5*5*3 = 75-dimensional dot product)

The brain/neuron view of CONV Layer



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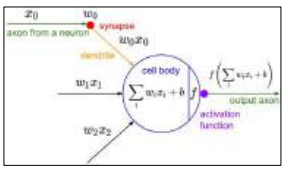
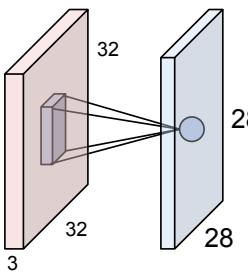


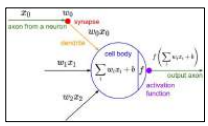
It's just a neuron with local connectivity...

The brain/neuron view of CONV Layer

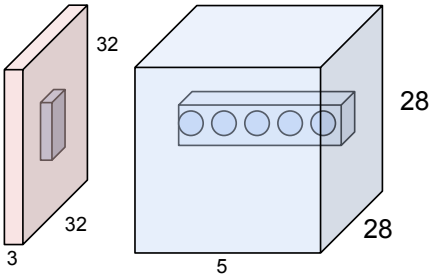


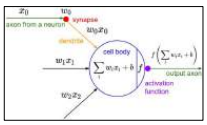
An activation map is a 28x28 sheet of neuron outputs:
1. Each is connected to a small region in the input
2. All of them share parameters

"5x5 filter" -> "5x5 receptive field for each neuron"



The brain/neuron view of CONV Layer





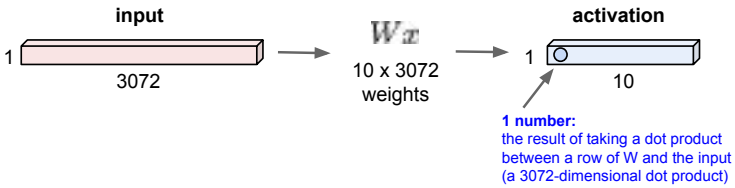
E.g. with 5 filters,
CONV layer consists of neurons arranged in a 3D grid (28x28x5)

There will be 5 different neurons all looking at the same region in the input volume

Reminder: Fully Connected Layer

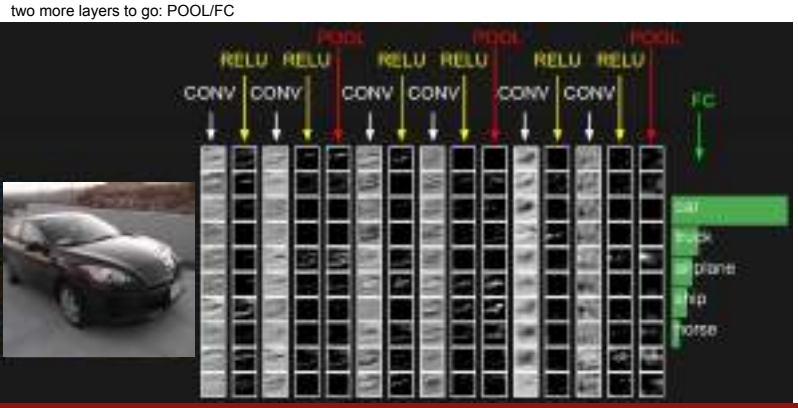
32x32x3 image -> stretch to 3072 x 1

Each neuron looks at the full input volume



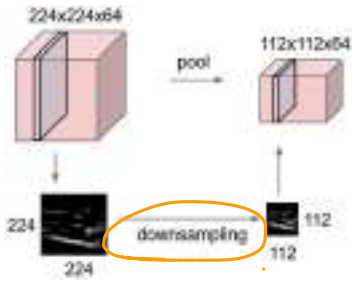
1 number:
the result of taking a dot product between a row of W and the input (a 3072-dimensional dot product)

two more layers to go: POOL/FC



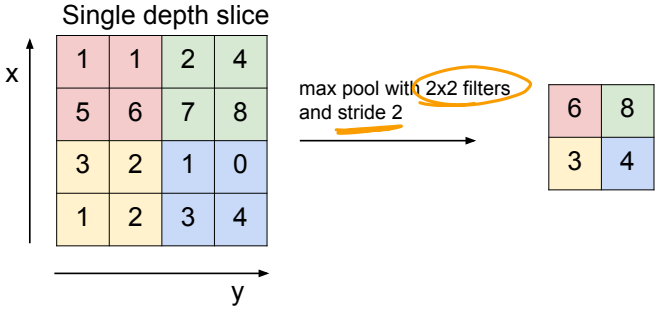
Pooling layer

- makes the representations smaller and more manageable
- operates over each activation map independently:



MAX POOLING

Single depth slice



- Accepts a volume of size $W_1 \times H_1 \times D_1$
- Requires three hyperparameters:
  - their spatial extent F,
  - the stride S,
- Produces a volume of size $W_2 \times H_2 \times D_2$ where:
  - $W_2 = (W_1 - F)/S + 1$
  - $H_2 = (H_1 - F)/S + 1$
  - $D_2 = D_1$
- Introduces zero parameters since it computes a fixed function of the input
- Note that it is not common to use zero-padding for Pooling layers

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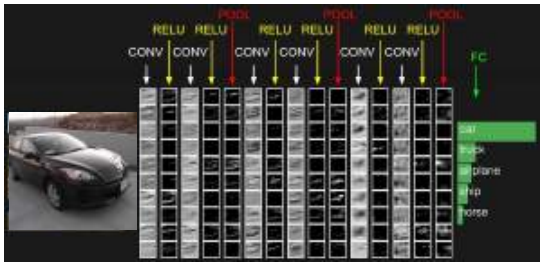
  - $D_2 = D_1$
- Introduces zero parameters since it computes a fixed function of the input
- Note that it is not common to use zero-padding for Pooling layers

Common settings:

F = 2, S = 2
F = 3, S = 2

Fully Connected Layer (FC layer)

- Contains neurons that connect to the entire input volume, as in ordinary Neural Networks



[ConvNetJS demo: training on CIFAR-10]

http://cs.stanford.edu/people/karpathy/convnetjs/demo/cifar10.html

Summary

- ConvNets stack CONV,POOL,FC layers
- Trend towards smaller filters and deeper architectures
- Trend towards getting rid of POOL/FC layers (just CONV)
- Typical architectures look like
  [(CONV-RELU)*N-POOL?]*M-(FC-RELU)*K,SOFTMAX
  where N is usually up to ~5, M is large, 0 <= K <= 2.
  - but recent advances such as ResNet/GoogLeNet challenge this paradigm

Lecture 6: Training Neural Networks, Part I

Administrative

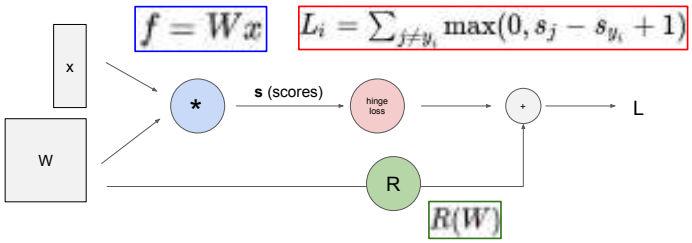
Assignment 1 was due yesterday.

Assignment 2 is out, due Wed May 2. Q5 will be released in a few days, keep an eye out for announcements.

Project proposal due Wed April 25.

Where we are now...

Computational graphs

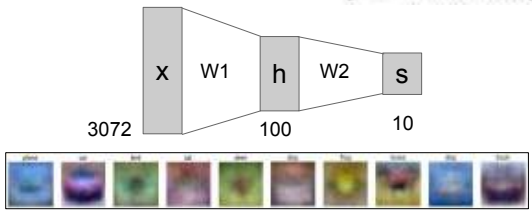


Where we are now...

Neural Networks

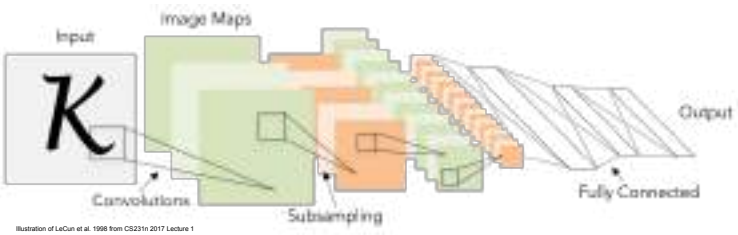
Linear score function: $f = Wx$

2-layer Neural Network $f = W_2 \max(0, W_1 x)$



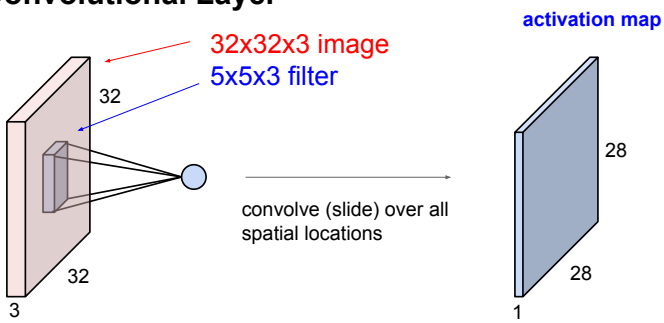
Where we are now...

Convolutional Neural Networks



Where we are now...

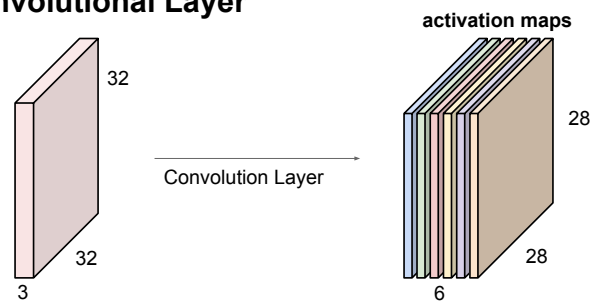
Convolutional Layer



Where we are now...

Convolutional Layer

For example, if we had 6 5x5 filters, we'll get 6 separate activation maps:



We stack these up to get a "new image" of size 28x28x6!

Where we are now...

Learning network parameters through optimization

Where we are now...

Mini-batch SGD

Loop:
1. **Sample** a batch of data
2. **Forward** prop it through the graph (network), get loss
3. **Backprop** to calculate the gradients
4. **Update** the parameters using the gradient

Next: Training Neural Networks

Overview

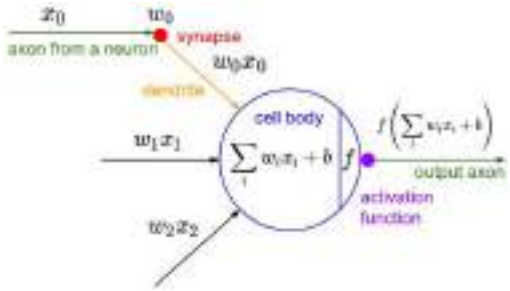
1. **One time setup**
   activation functions, preprocessing, weight initialization, regularization, gradient checking
2. **Training dynamics**
   babysitting the learning process, parameter updates, hyperparameter optimization
3. **Evaluation**
   model ensembles

Part 1

- Activation Functions
- Data Preprocessing
- Weight Initialization
- Batch Normalization
- Babysitting the Learning Process
- Hyperparameter Optimization

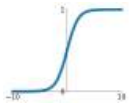
Activation Functions

Activation Functions

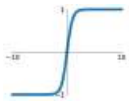


Activation Functions

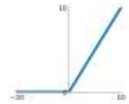
Sigmoid
$\sigma(x) = \frac{1}{1+e^{-x}}$



tanh
$\tanh(x)$



ReLU
$\max(0, x)$



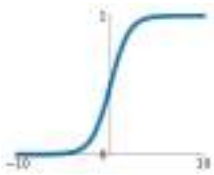
Leaky ReLU
$\max(0.1x, x)$

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

ELU
$\begin{cases} x & x \geq 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$

Activation Functions

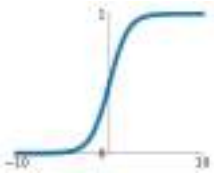
$\sigma(x) = 1/(1+e^{-x})$



Sigmoid

- Squashes numbers to range [0,1]
- Historically popular since they have nice interpretation as a saturating “firing rate” of a neuron

Activation Functions



Sigmoid

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

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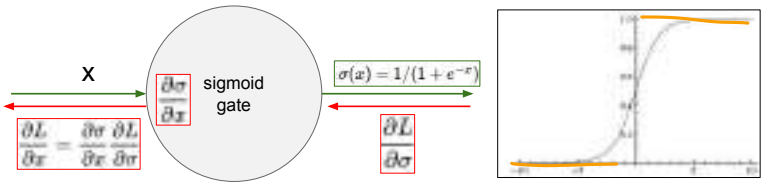
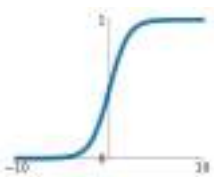
3 problems:

1. Saturated neurons “kill” the gradients



What happens when x = -10?
What happens when x = 0?
What happens when x = 10?

Activation Functions



Sigmoid

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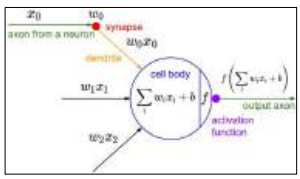
3 problems:

1. Saturated neurons “kill” the gradients
2. Sigmoid outputs are not zero-centered

Consider what happens when the input to a neuron (x) is always positive:

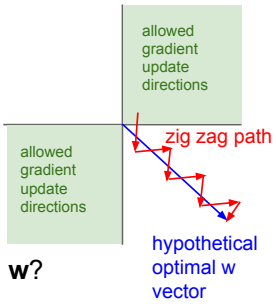


$$f\left(\sum_i w_i x_i + b\right)$$

What can we say about the gradients on **w**?

Consider what happens when the input to a neuron is always positive...

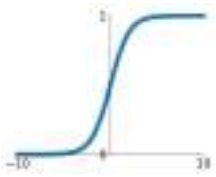
$$f\left(\sum_i w_i x_i + b\right)$$



What can we say about the gradients on **w**?
Always all positive or all negative :(
(this is also why you want zero-mean data!)

Activation Functions

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



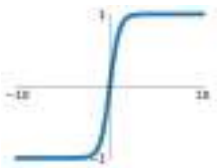
Sigmoid

- Squashes numbers to range [0,1]
- Historically popular since they have nice interpretation as a saturating "firing rate" of a neuron

3 problems:

1. Saturated neurons "kill" the gradients
2. Sigmoid outputs are not zero-centered
3. exp() is a bit compute expensive

Activation Functions

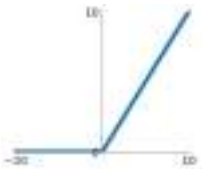


tanh(x)

- Squashes numbers to range [-1,1]
- zero centered (nice)
- still kills gradients when saturated :(

[LeCun et al., 1991]

Activation Functions

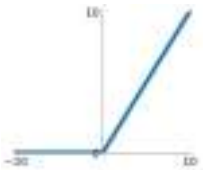


ReLU
(Rectified Linear Unit)

- Computes **f(x) = max(0,x)**
- Does not saturate (in +region)
- Very computationally efficient
- Converges much faster than sigmoid/tanh in practice (e.g. 6x)
- Actually more biologically plausible than sigmoid

[Krizhevsky et al., 2012]

Activation Functions



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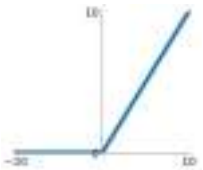
- Does not saturate (in +region)
- Very computationally efficient
- Converges much faster than sigmoid/tanh in practice (e.g. 6x)
- Actually more biologically plausible than sigmoid
- Not zero-centered output

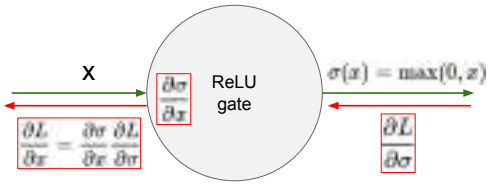
Activation Functions

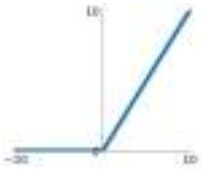


ReLU
(Rectified Linear Unit)

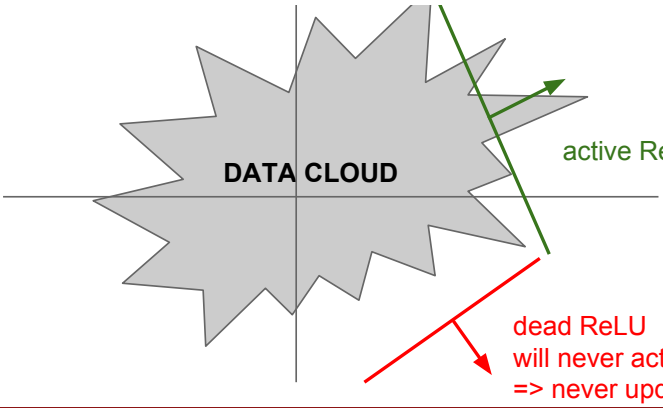
- Computes **f(x) = max(0,x)**
- Does not saturate (in +region)
- Very computationally efficient
- Converges much faster than sigmoid/tanh in practice (e.g. 6x)
- Actually more biologically plausible than sigmoid
- Not zero-centered output
- An annoyance:

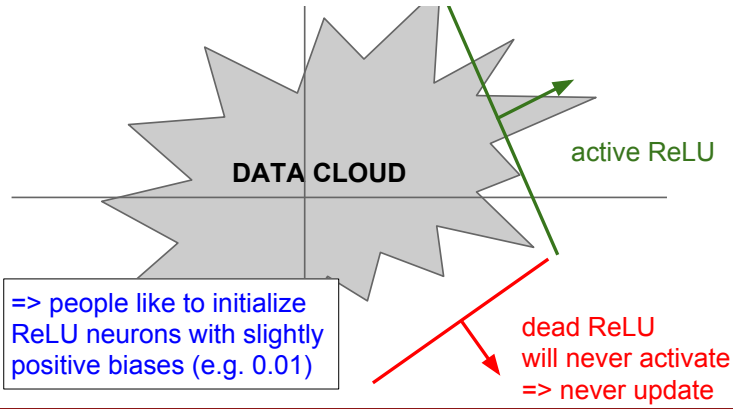
hint: what is the gradient when x < 0?





What happens when x = -10?
What happens when x = 0?
What happens when x = 10?





=> people like to initialize ReLU neurons with slightly positive biases (e.g. 0.01)

Activation Functions

[Mass et al., 2013]
[He et al., 2015]

- Does not saturate
- Computationally efficient
- Converges much faster than sigmoid/tanh in practice! (e.g. 6x)
- **will not "die".**

Leaky ReLU

$$f(x) = \max(0.01x, x)$$

Activation Functions

[Mass et al., 2013]
[He et al., 2015]

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- **will not "die".**

Leaky ReLU

$$f(x) = \max(0.01x, x)$$

Parametric Rectifier (PReLU)

$$f(x) = \max(\alpha x, x)$$

backprop into \alpha (parameter)

Activation Functions

[Clevert et al., 2015]

Exponential Linear Units (ELU)

- All benefits of ReLU
- Closer to zero mean outputs
- Negative saturation regime compared with Leaky ReLU adds some robustness to noise

$$f(x) = \begin{cases} x & \text{if } x > 0 \\ \alpha(\exp(x) - 1) & \text{if } x \leq 0 \end{cases}$$

- Computation requires exp()

Maxout "Neuron"

[Goodfellow et al., 2013]

- Does not have the basic form of dot product -> nonlinearity
- Generalizes ReLU and Leaky ReLU
- Linear Regime! Does not saturate! Does not die!

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

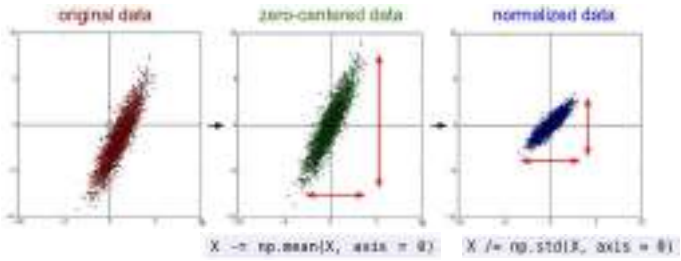
Problem: doubles the number of parameters/neuron :(

TLDR: In practice:

- Use ReLU. Be careful with your learning rates
- Try out Leaky ReLU / Maxout / ELU
- Try out tanh but don't expect much
- Don't use sigmoid

Data Preprocessing

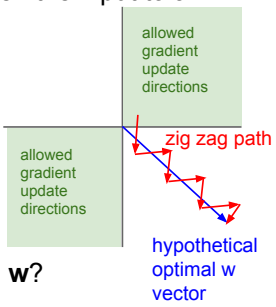
Step 1: Preprocess the data



(Assume X [NxD] is data matrix, each example in a row)

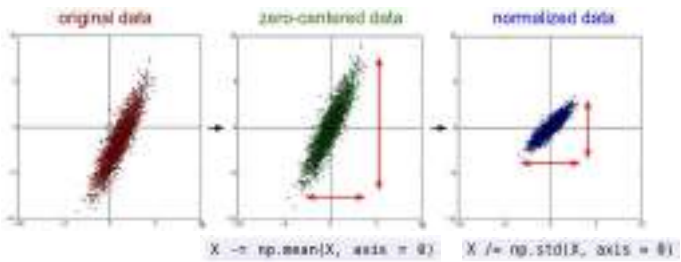
Remember: Consider what happens when the input to a neuron is always positive...

$$f\left(\sum_i w_i x_i + b\right)$$



What can we say about the gradients on **w**?
Always all positive or all negative :(
(this is also why you want zero-mean data!)

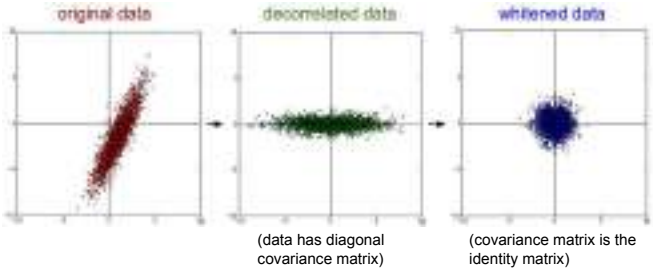
Step 1: Preprocess the data



(Assume X [NxD] is data matrix, each example in a row)

Step 1: Preprocess the data

In practice, you may also see **PCA** and **Whitening** of the data



(data has diagonal covariance matrix)

(covariance matrix is the identity matrix)

TLDR: In practice for Images: center only

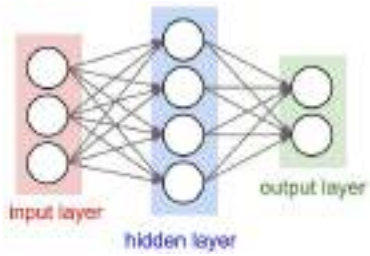
e.g. consider CIFAR-10 example with [32,32,3] images

- Subtract the mean image (e.g. AlexNet)
  (mean image = [32,32,3] array)
- Subtract per-channel mean (e.g. VGGNet)
  (mean along each channel = 3 numbers)

Not common to normalize variance, to do PCA or whitening

Weight Initialization

- Q: what happens when W=constant init is used?



- First idea: **Small random numbers**
(gaussian with zero mean and 1e-2 standard deviation)

```
W = 0.01* np.random.randn(D,H)
```

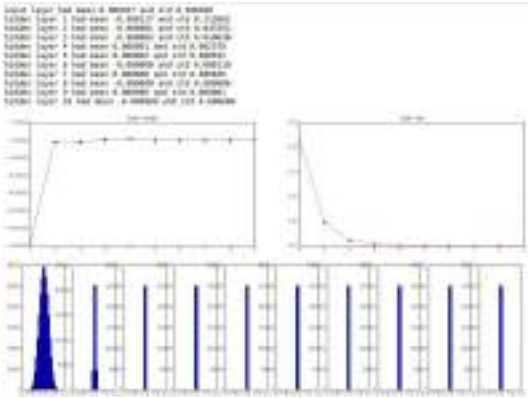

- First idea: **Small random numbers**
(gaussian with zero mean and 1e-2 standard deviation)

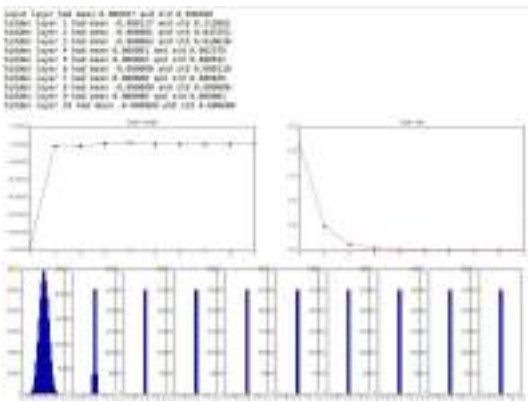
```
W = 0.01* np.random.randn(D,H)
```

Works ~okay for small networks, but problems with deeper networks.

Lets look at some activation statistics

E.g. 10-layer net with 500 neurons on each layer, using tanh non-linearities, and initializing as described in last slide.

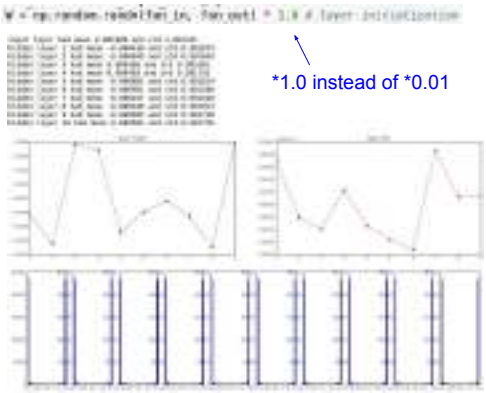




All activations become zero!

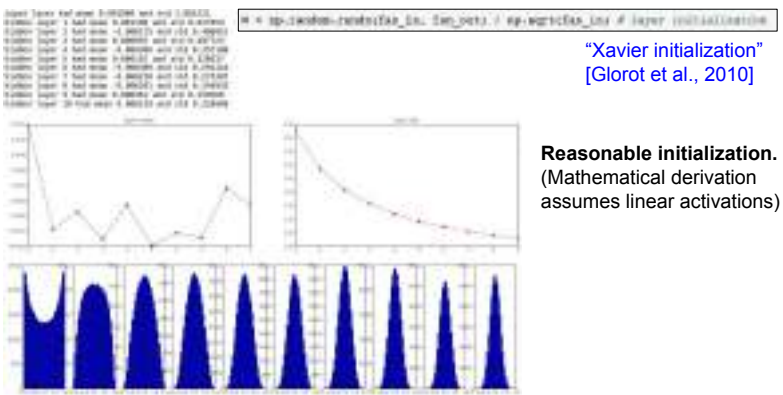
Q: think about the backward pass. What do the gradients look like?

Hint: think about backward pass for a W*X gate.



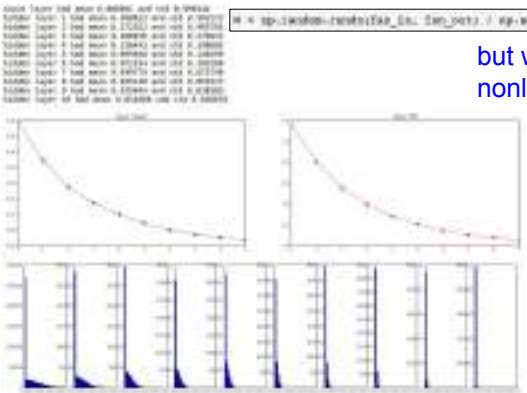
*1.0 instead of *0.01

Almost all neurons completely saturated, either -1 and 1. Gradients will be all zero.

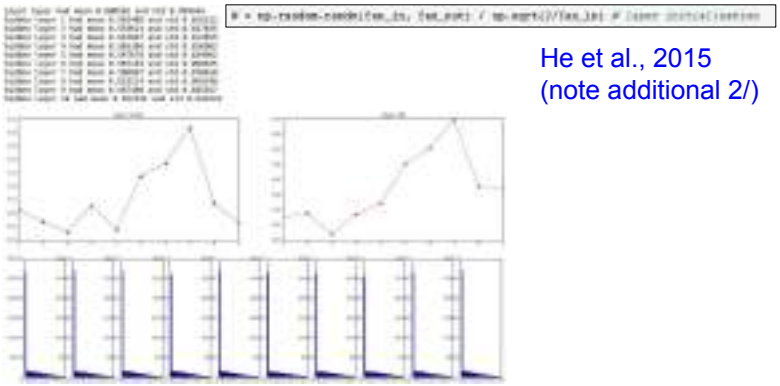


"Xavier initialization" [Glorot et al., 2010]

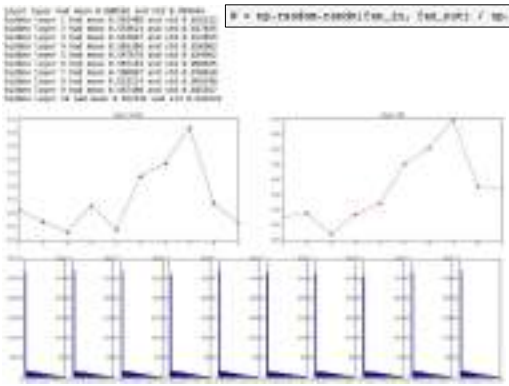
Reasonable initialization. (Mathematical derivation assumes linear activations)



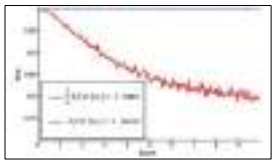
but when using the ReLU nonlinearity it breaks.



He et al., 2015
(note additional 2/)



He et al., 2015
(note additional 2/)



Proper initialization is an active area of research…

Understanding the difficulty of training deep feedforward neural networks by Glorot and Bengio, 2010

Exact solutions to the nonlinear dynamics of learning in deep linear neural networks by Saxe et al, 2013

Random walk initialization for training very deep feedforward networks by Sussillo and Abbott, 2014

Delving deep into rectifiers: Surpassing human-level performance on ImageNet classification by He et al., 2015

Data-dependent Initializations of Convolutional Neural Networks by Krähenbühl et al., 2015

All you need is a good init, Mishkin and Matas, 2015

…

Batch Normalization

Batch Normalization

[Ioffe and Szegedy, 2015]

"you want zero-mean unit-variance activations? just make them so."

consider a batch of activations at some layer. To make each dimension zero-mean unit-variance, apply:

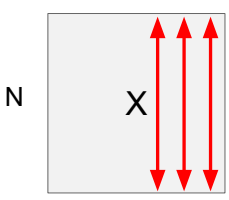
$$\hat{x}^{(k)} = \frac{x^{(k)} - \mathrm{E}[x^{(k)}]}{\sqrt{\mathrm{Var}[x^{(k)}]}}$$

this is a vanilla differentiable function...

Batch Normalization

[Ioffe and Szegedy, 2015]

"you want zero-mean unit-variance activations? just make them so."



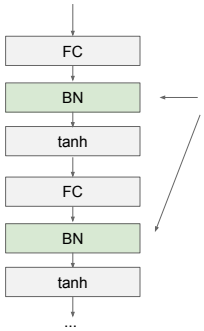
1. compute the empirical mean and variance independently for each dimension.

2. Normalize

$$\hat{x}^{(k)} = \frac{x^{(k)} - \mathrm{E}[x^{(k)}]}{\sqrt{\mathrm{Var}[x^{(k)}]}}$$

Batch Normalization

[Ioffe and Szegedy, 2015]

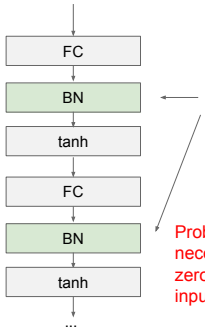


Usually inserted after Fully Connected or Convolutional layers, and before nonlinearity.

$$\hat{x}^{(k)} = \frac{x^{(k)} - \mathrm{E}[x^{(k)}]}{\sqrt{\mathrm{Var}[x^{(k)}]}}$$

Batch Normalization

[Ioffe and Szegedy, 2015]



Usually inserted after Fully Connected or Convolutional layers, and before nonlinearity.

Problem: do we necessarily want a zero-mean unit-variance input?

$$\hat{x}^{(k)} = \frac{x^{(k)} - \mathrm{E}[x^{(k)}]}{\sqrt{\mathrm{Var}[x^{(k)}]}}$$

Batch Normalization

[Ioffe and Szegedy, 2015]

Normalize:

$$\hat{x}^{(k)} = \frac{x^{(k)} - \mathrm{E}[x^{(k)}]}{\sqrt{\mathrm{Var}[x^{(k)}]}}$$

And then allow the network to squash the range if it wants to:

$$y^{(k)} = \gamma^{(k)}\hat{x}^{(k)} + \beta^{(k)}$$

Note, the network can learn:

$$\gamma^{(k)} = \sqrt{\mathrm{Var}[x^{(k)}]}$$

$$\beta^{(k)} = \mathrm{E}[x^{(k)}]$$

to recover the identity mapping.

Batch Normalization

[Ioffe and Szegedy, 2015]

Input: Values of x over a mini-batch: $\mathcal{B} = \{x_{1...m}\}$;
Parameters to be learned: γ, β

Output: $\{y_i = \mathrm{BN}_{\gamma,\beta}(x_i)\}$

$$\mu_{\mathcal{B}} \leftarrow \frac{1}{m}\sum_{i=1}^{m} x_i \qquad \text{// mini-batch mean}$$

$$\sigma_{\mathcal{B}}^2 \leftarrow \frac{1}{m}\sum_{i=1}^{m}(x_i - \mu_{\mathcal{B}})^2 \qquad \text{// mini-batch variance}$$

$$\hat{x}_i \leftarrow \frac{x_i - \mu_{\mathcal{B}}}{\sqrt{\sigma_{\mathcal{B}}^2 + \epsilon}} \qquad \text{// normalize}$$

$$y_i \leftarrow \gamma\hat{x}_i + \beta \equiv \mathrm{BN}_{\gamma,\beta}(x_i) \qquad \text{// scale and shift}$$

- Improves gradient flow through the network
- Allows higher learning rates
- Reduces the strong dependence on initialization
- Acts as a form of regularization in a funny way, and slightly reduces the need for dropout, maybe

Batch Normalization

[Ioffe and Szegedy, 2015]

Input: Values of x over a mini-batch: $\mathcal{B} = \{x_{1...m}\}$;
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$$y_i \leftarrow \gamma\hat{x}_i + \beta \equiv \mathrm{BN}_{\gamma,\beta}(x_i) \qquad \text{// scale and shift}$$

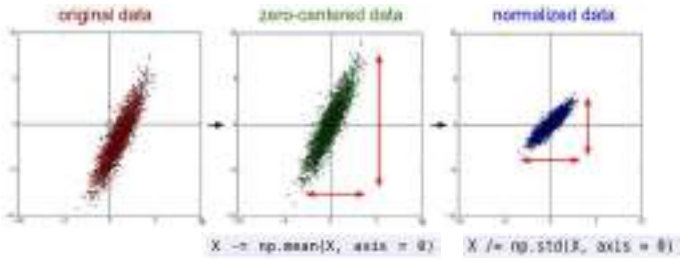
Note: at test time BatchNorm layer functions differently:

The mean/std are not computed based on the batch. Instead, a single fixed empirical mean of activations during training is used.

(e.g. can be estimated during training with running averages)

Babysitting the Learning Process

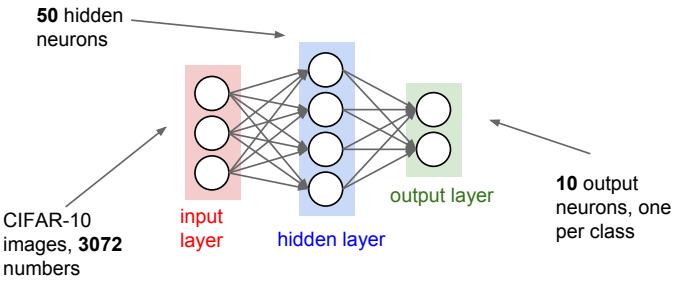
Step 1: Preprocess the data



(Assume X [NxD] is data matrix, each example in a row)

Step 2: Choose the architecture:

say we start with one hidden layer of 50 neurons:



Double check that the loss is reasonable:

```
def init_two_layer_model(input_size, hidden_size, output_size):
  model = {}
  model['W1'] = 0.0001 * np.random.randn(input_size, hidden_size)
  model['b1'] = np.zeros(hidden_size)
  model['W2'] = 0.0001 * np.random.randn(hidden_size, output_size)
  model['b2'] = np.zeros(output_size)
  return model
```

```
model = init_two_layer_model(32*32*3, 50, 10)
loss, grad = two_layer_net(X_train, model, y_train, 0.0)
print loss
2.3026210367
```

disable regularization

loss ~2.3. "correct" for 10 classes

returns the loss and the gradient for all parameters

Double check that the loss is reasonable:

```
def init_two_layer_model(input_size, hidden_size, output_size):
  model = {}
  model['W1'] = 0.0001 * np.random.randn(input_size, hidden_size)
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  model['b2'] = np.zeros(output_size)
  return model
```

```
model = init_two_layer_model(32*32*3, 50, 10)
loss, grad = two_layer_net(X_train, model, y_train, 1.0)
print loss
3.06859716482
```

crank up regularization

loss went up, good. (sanity check)

Lets try to train now…

Tip: Make sure that you can overfit very small portion of the training data

```
model = init_two_layer_model(32*32*3, 50, 10)
trainer = ClassifierTrainer()
X_tiny = X_train[:20]
y_tiny = y_train[:20]
best_model, stats = trainer.train(X_tiny, y_tiny, X_tiny, y_tiny,
                                  model, two_layer_net,
                                  update='sgd', learning_rate_decay=1,
                                  sample_batches=False,
                                  learning_rate=1e-3, reg=0.0,
                                  num_epochs=200, verbose=False)
```

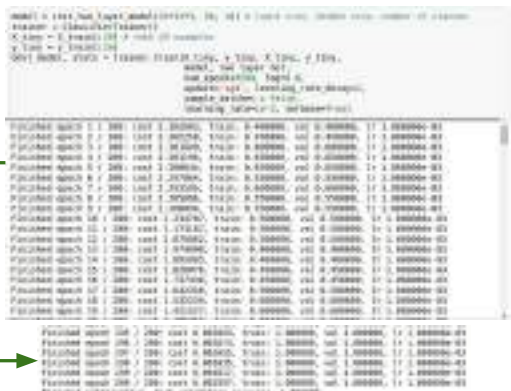
The above code:

- take the first 20 examples from CIFAR-10
- turn off regularization (reg = 0.0)
- use simple vanilla 'sgd'

Lets try to train now…

Tip: Make sure that you can overfit very small portion of the training data

Very small loss, train accuracy 1.00, nice!

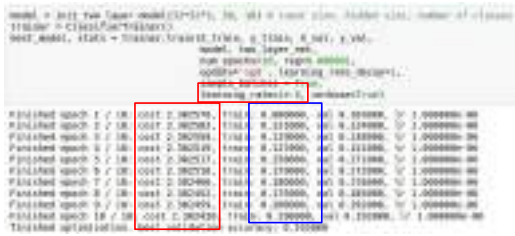


Lets try to train now…

Start with small regularization and find learning rate that makes the loss go down.

Lets try to train now…

Start with small regularization and find learning rate that makes the loss go down.

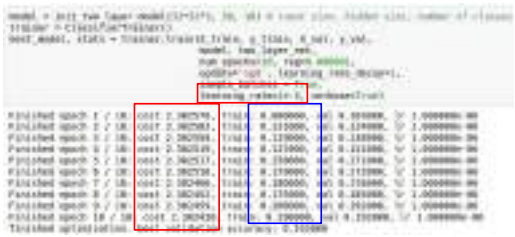


Loss barely changing

Lets try to train now…

Start with small regularization and find learning rate that makes the loss go down.

loss not going down: learning rate too low

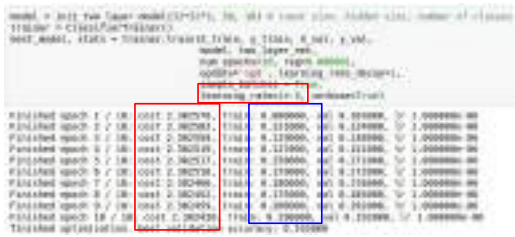


Loss barely changing: Learning rate is probably too low

Lets try to train now…

Start with small regularization and find learning rate that makes the loss go down.

loss not going down: learning rate too low



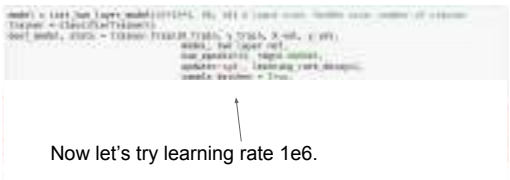
Loss barely changing: Learning rate is probably too low

Notice train/val accuracy goes to 20% though, what's up with that? (remember this is softmax)

Lets try to train now…

Start with small regularization and find learning rate that makes the loss go down.

loss not going down: learning rate too low



Now let's try learning rate 1e6.

Lets try to train now…

Start with small regularization and find learning rate that makes the loss go down.

loss not going down: learning rate too low
loss exploding: learning rate too high

cost: NaN almost always means high learning rate...

Lets try to train now…

Start with small regularization and find learning rate that makes the loss go down.

loss not going down: learning rate too low
loss exploding: learning rate too high

3e-3 is still too high. Cost explodes….

=> Rough range for learning rate we should be cross-validating is somewhere [1e-3 … 1e-5]

Hyperparameter Optimization

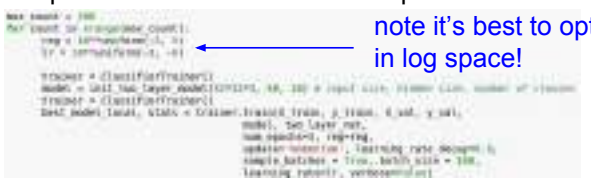
Cross-validation strategy

coarse -> fine cross-validation in stages

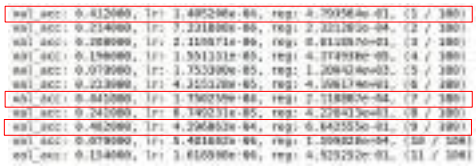
First stage: only a few epochs to get rough idea of what params work
Second stage: longer running time, finer search
… (repeat as necessary)

Tip for detecting explosions in the solver:
If the cost is ever > 3 * original cost, break out early

For example: run coarse search for 5 epochs

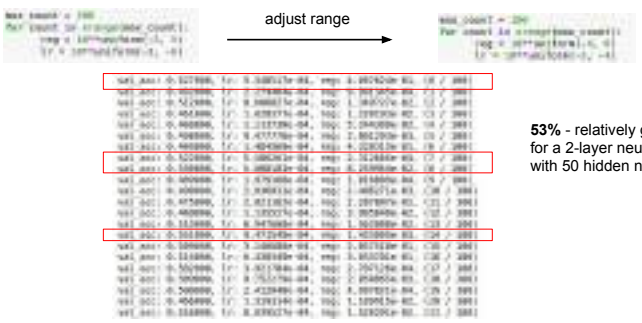


note it's best to optimize in log space!



nice

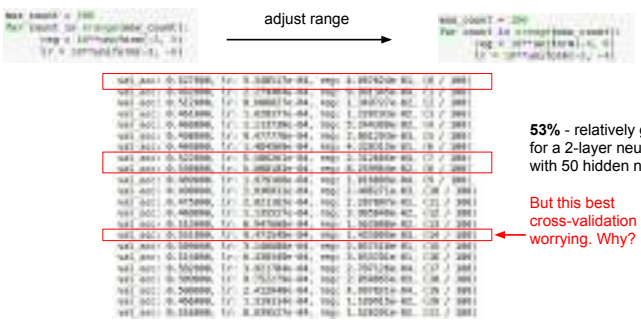
Now run finer search...



adjust range

53% - relatively good for a 2-layer neural net with 50 hidden neurons.

Now run finer search...



adjust range

53% - relatively good for a 2-layer neural net with 50 hidden neurons.

But this best cross-validation result is worrying. Why?

Random Search vs. Grid Search

Random Search for Hyper-Parameter Optimization
Bergstra and Bengio, 2012

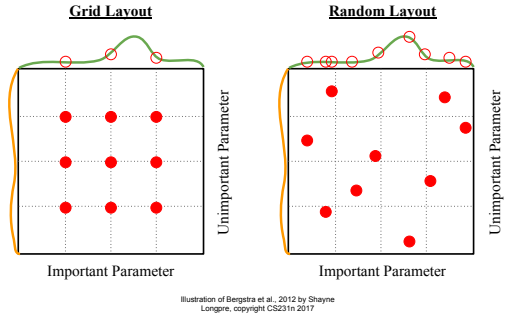


Illustration of Bergstra et al., 2012 by Shayne Longpre, copyright CS231n 2017

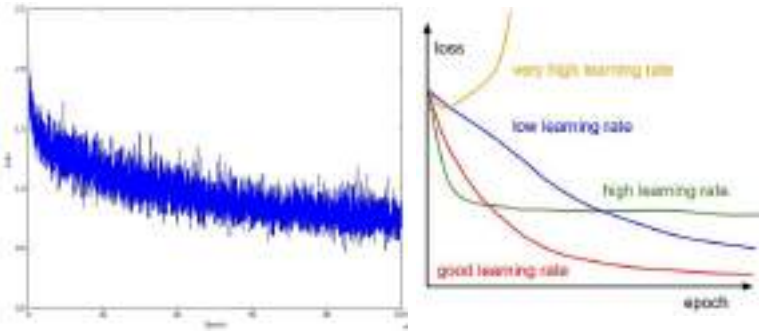
Hyperparameters to play with:

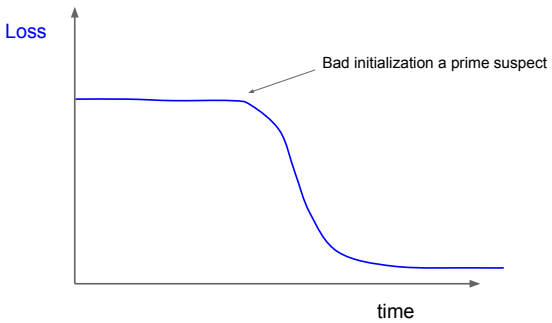
- network architecture
- learning rate, its decay schedule, update type
- regularization (L2/Dropout strength)

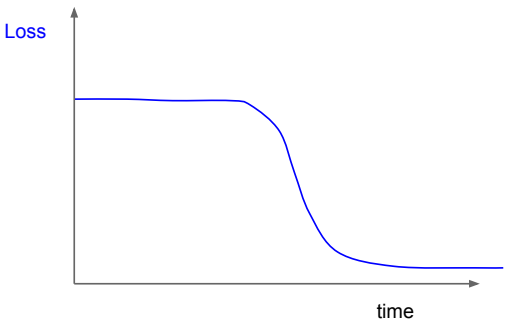
neural networks practitioner
music = loss function

Cross-validation
"command center"

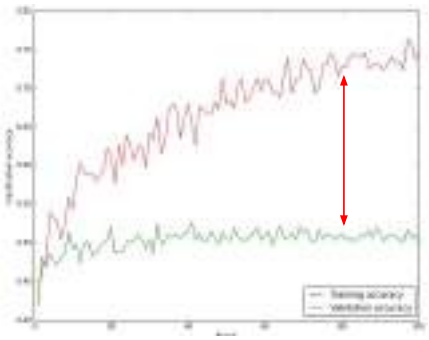
Monitor and visualize the loss curve







Monitor and visualize the accuracy:



big gap = overfitting
=> increase regularization strength?

no gap
=> increase model capacity?

Track the ratio of weight updates / weight magnitudes:

```
# assume parameter vector W and its gradient vector dW
param_scale = np.linalg.norm(W.ravel())
update = -learning_rate*dW # simple SGD update
update_scale = np.linalg.norm(update.ravel())
W += update # the actual update
print update_scale / param_scale # want ~1e-3
```

ratio between the updates and values: ~ 0.0002 / 0.02 = 0.01 (about okay)
want this to be somewhere around 0.001 or so

Summary

TLDRs

We looked in detail at:

- Activation Functions (use ReLU)
- Data Preprocessing (images: subtract mean)
- Weight Initialization (use Xavier/He init)
- Batch Normalization (use)
- Babysitting the Learning process
- Hyperparameter Optimization
  (random sample hyperparams, in log space when appropriate)

Next time:
Training Neural Networks, Part 2

- Parameter update schemes
- Learning rate schedules
- Gradient checking
- Regularization (Dropout etc.)
- Evaluation (Ensembles etc.)
- Transfer learning / fine-tuning

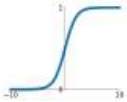
Lecture 7:
Training Neural Networks, Part 2

Administrative

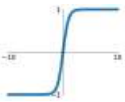
- Assignment 1 is being graded, stay tuned
- Project proposals due tomorrow by 11:59pm on Gradescope
- Assignment 2 is out, due Wednesday 5/2 11:59pm

Last time: Activation Functions

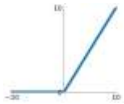
Sigmoid
$\sigma(x) = \frac{1}{1+e^{-x}}$



tanh
$\tanh(x)$



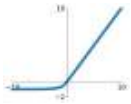
ReLU
$\max(0, x)$



Leaky ReLU
$\max(0.1x, x)$

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

ELU
$\begin{cases} x & x \geq 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$



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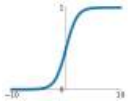
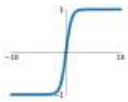
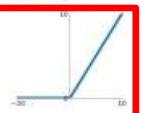


tanh
$\tanh(x)$



ReLU
$\max(0, x)$

Good default choice

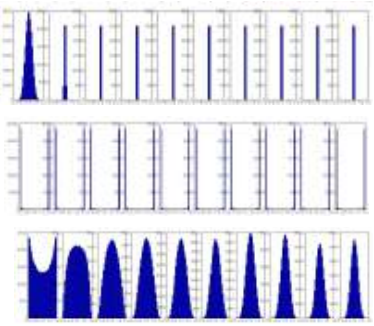


Leaky ReLU
$\max(0.1x, x)$

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

ELU
$\begin{cases} x & x \geq 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$

Last time: Weight Initialization

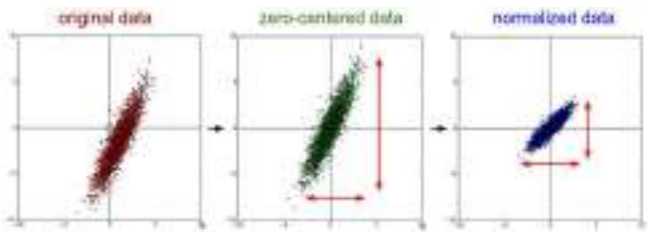


Initialization too small:
Activations go to zero, gradients also zero,
No learning

Initialization too big:
Activations saturate (for tanh),
Gradients zero, no learning

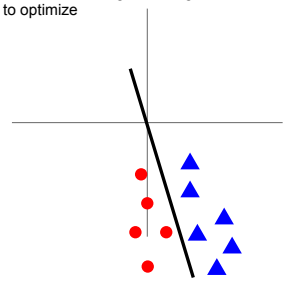
Initialization just right:
Nice distribution of activations at all layers,
Learning proceeds nicely

Last time: Data Preprocessing

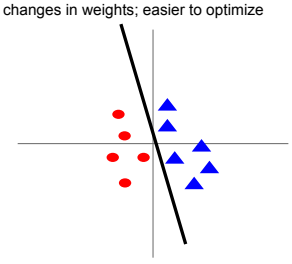


Last time: Data Preprocessing

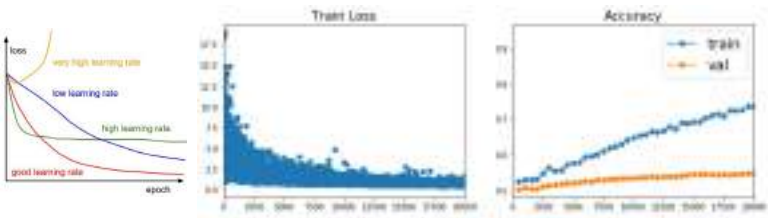
Before normalization: classification loss very sensitive to changes in weight matrix; hard to optimize



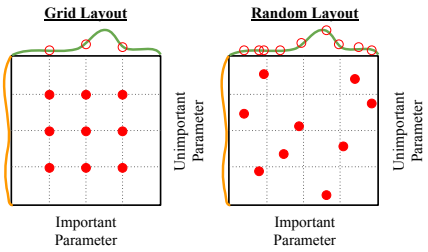
After normalization: less sensitive to small changes in weights; easier to optimize



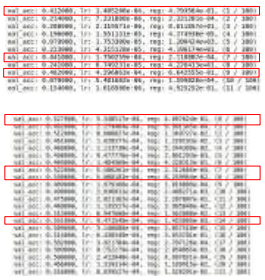
Last time: Babysitting Learning



Last time: Hyperparameter Search



Coarse to fine search



Today

- More normalization
- Fancier optimization
- Regularization
- Transfer Learning

Last time: Batch Normalization

Input: $x : N \times D$

Learnable params:
$\gamma, \beta : D$

Intermediates:
$\mu, \sigma : D$
$\hat{x} : N \times D$

Output: $y : N \times D$

$$\mu_j = \frac{1}{N}\sum_{i=1}^{N} x_{i,j}$$

$$\sigma_j^2 = \frac{1}{N}\sum_{i=1}^{N}(x_{i,j} - \mu_j)^2$$

$$\hat{x}_{i,j} = \frac{x_{i,j} - \mu_j}{\sqrt{\sigma_j^2 + \varepsilon}}$$

$$y_{i,j} = \gamma_j \hat{x}_{i,j} + \beta_j$$

Last time: Batch Normalization

Estimate mean and variance from minibatch; Can't do this at test-time

Input: $x : N \times D$

Learnable params:
$\gamma, \beta : D$

Intermediates:
$\mu, \sigma : D$
$\hat{x} : N \times D$

Output: $y : N \times D$

$$\mu_j = \frac{1}{N}\sum_{i=1}^{N} x_{i,j}$$

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$$\hat{x}_{i,j} = \frac{x_{i,j} - \mu_j}{\sqrt{\sigma_j^2 + \varepsilon}}$$

$$y_{i,j} = \gamma_j \hat{x}_{i,j} + \beta_j$$

Batch Normalization: Test Time

Input: $x : N \times D$

Learnable params:
$\gamma, \beta : D$

Intermediates:
$\mu, \sigma : D$
$\hat{x} : N \times D$

Output: $y : N \times D$

$\mu_j =$ (Running) average of values seen during training

$\sigma_j^2 =$ (Running) average of values seen during training

$$\hat{x}_{i,j} = \frac{x_{i,j} - \mu_j}{\sqrt{\sigma_j^2 + \varepsilon}}$$

$$y_{i,j} = \gamma_j \hat{x}_{i,j} + \beta_j$$

Batch Normalization for ConvNets

Batch Normalization for **fully-connected** networks

```
x: N × D
```
Normalize ↓
```
μ,σ: 1 × D
γ,β: 1 × D
y = γ(x-μ)/σ+β
```

Batch Normalization for **convolutional** networks (Spatial Batchnorm, BatchNorm2D)

```
x: N×C×H×W
```
Normalize ↓ ↓ ↓
```
μ,σ: 1×C×1×1
γ,β: 1×C×1×1
y = γ(x-μ)/σ+β
```

Layer Normalization

Batch Normalization for fully-connected networks

x: N × D

Normalize

μ,σ: 1 × D

γ,β: 1 × D

y = γ(x−μ)/σ+β

Layer Normalization for fully-connected networks
Same behavior at train and test!
Can be used in recurrent networks

x: N × D

Normalize

μ,σ: N × 1

γ,β: 1 × D

y = γ(x−μ)/σ+β

Ba, Kiros, and Hinton, "Layer Normalization", arXiv 2016

Instance Normalization

Batch Normalization for convolutional networks

x: N×C×H×W

Normalize

μ,σ: 1×C×1×1

γ,β: 1×C×1×1

y = γ(x−μ)/σ+β

Instance Normalization for convolutional networks
Same behavior at train / test!

x: N×C×H×W

Normalize

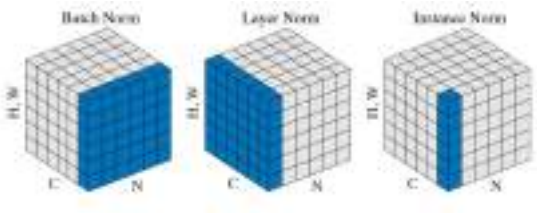
μ,σ: N×C×1×1

γ,β: 1×C×1×1

y = γ(x−μ)/σ+β

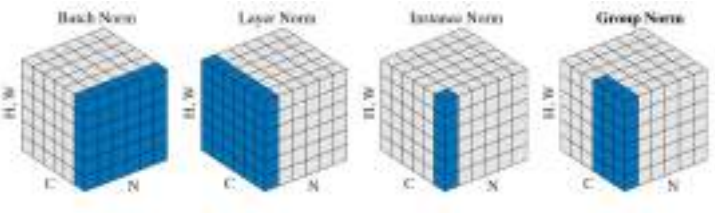
Ulyanov et al, Improved Texture Networks: Maximizing Quality and Diversity in Feed-forward Stylization and Texture Synthesis, CVPR 2017

Comparison of Normalization Layers



Wu and He, "Group Normalization", arXiv 2018

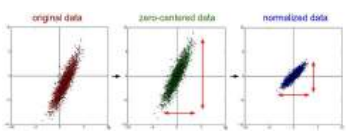
Group Normalization



Wu and He, "Group Normalization", arXiv 2018 (Appeared 3/22/2018)

Decorrelated Batch Normalization

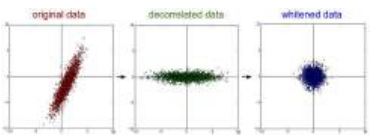
Batch Normalization



$$\hat{x}_{i,j} = \frac{x_{i,j} - \mu_j}{\sqrt{\sigma_j^2 + \varepsilon}}$$

BatchNorm normalizes the data, but cannot correct for correlations among the input features

Decorrelated Batch Normalization



$$\hat{x}_i = \Sigma^{-\frac{1}{2}}(x_i - \mu)$$

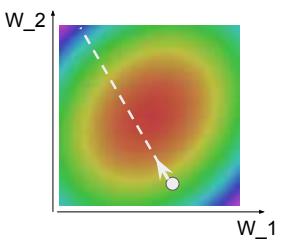
DBN **whitens** the data using the full covariance matrix of the minibatch; this corrects for correlations

Huang et al, "Decorrelated Batch Normalization", arXiv 2018 (Appeared 4/23/2018)

Optimization

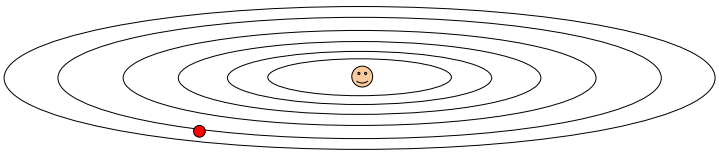
```
# Vanilla Gradient Descent

while True:
  weights_grad = evaluate_gradient(loss_fun, data, weights)
  weights += - step_size * weights_grad # perform parameter update
```



Optimization: Problems with SGD

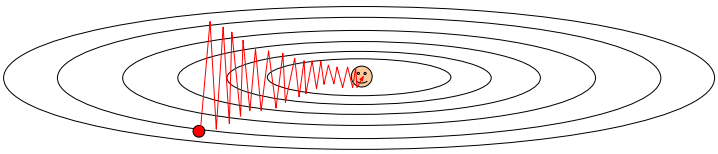
What if loss changes quickly in one direction and slowly in another?
What does gradient descent do?



Loss function has high **condition number**: ratio of largest to smallest singular value of the Hessian matrix is large

Optimization: Problems with SGD

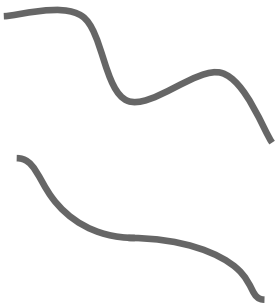
What if loss changes quickly in one direction and slowly in another?
What does gradient descent do?
Very slow progress along shallow dimension, jitter along steep direction



Loss function has high **condition number**: ratio of largest to smallest singular value of the Hessian matrix is large

Optimization: Problems with SGD

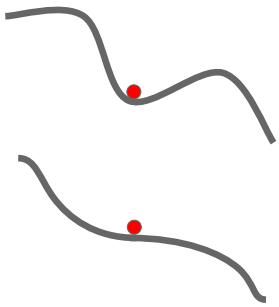
What if the loss function has a **local minima** or **saddle point**?



Optimization: Problems with SGD

What if the loss function has a **local minima** or **saddle point**?

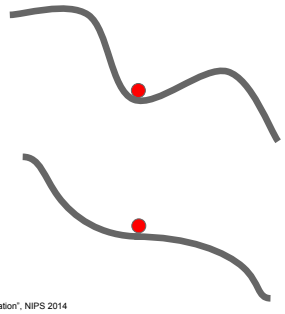
Zero gradient, gradient descent gets stuck



Optimization: Problems with SGD

What if the loss function has a **local minima** or **saddle point**?

Saddle points much more common in high dimension



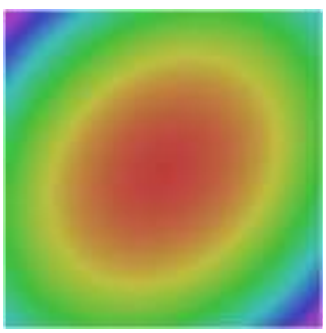
Dauphin et al, "Identifying and attacking the saddle point problem in high-dimensional non-convex optimization", NIPS 2014

Optimization: Problems with SGD

Our gradients come from minibatches so they can be noisy!

$$L(W) = \frac{1}{N}\sum_{i=1}^{N} L_i(x_i, y_i, W)$$

$$\nabla_W L(W) = \frac{1}{N}\sum_{i=1}^{N} \nabla_W L_i(x_i, y_i, W)$$



SGD + Momentum

SGD

$$x_{t+1} = x_t - \alpha \nabla f(x_t)$$

```
while True:
  dx = compute_gradient(x)
  x -= learning_rate * dx
```

SGD+Momentum

$$v_{t+1} = \rho v_t + \nabla f(x_t)$$
$$x_{t+1} = x_t - \alpha v_{t+1}$$

```
vx = 0
while True:
  dx = compute_gradient(x)
  vx = rho * vx + dx
  x -= learning_rate * vx
```

- Build up “velocity” as a running mean of gradients
- Rho gives “friction”; typically rho=0.9 or 0.99

Sutskever et al, “On the importance of initialization and momentum in deep learning”, ICML 2013

SGD + Momentum

SGD+Momentum

$$v_{t+1} = \rho v_t - \alpha \nabla f(x_t)$$
$$x_{t+1} = x_t + v_{t+1}$$

```
vx = 0
while True:
  dx = compute_gradient(x)
  vx = rho * vx - learning_rate * dx
  x += vx
```

SGD+Momentum

$$v_{t+1} = \rho v_t + \nabla f(x_t)$$
$$x_{t+1} = x_t - \alpha v_{t+1}$$

```
vx = 0
while True:
  dx = compute_gradient(x)
  vx = rho * vx + dx
  x -= learning_rate * vx
```

You may see SGD+Momentum formulated different ways, but they are equivalent - give same sequence of x

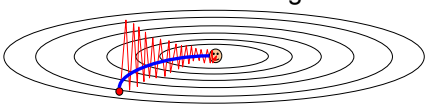
Sutskever et al, “On the importance of initialization and momentum in deep learning”, ICML 2013

SGD + Momentum

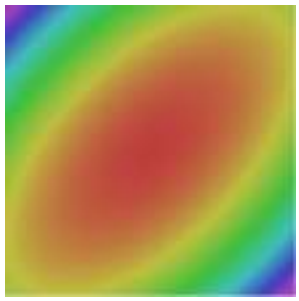
Local Minima

Saddle points

Poor Conditioning



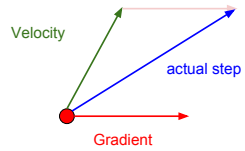
Gradient Noise



SGD SGD+Momentum

SGD+Momentum

Momentum update:

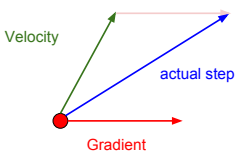


Combine gradient at current point with velocity to get step used to update weights

Nesterov, “A method of solving a convex programming problem with convergence rate O(1/k^2)”, 1983
Nesterov, “Introductory lectures on convex optimization: a basic course”, 2004
Sutskever et al, “On the importance of initialization and momentum in deep learning”, ICML 2013

Nesterov Momentum

Momentum update:



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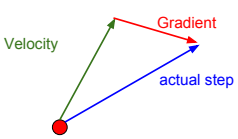
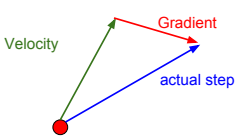
Nesterov Momentum



“Look ahead” to the point where updating using velocity would take us; compute gradient there and mix it with velocity to get actual update direction

Nesterov Momentum

$$v_{t+1} = \rho v_t - \alpha \nabla f(x_t + \rho v_t)$$
$$x_{t+1} = x_t + v_{t+1}$$

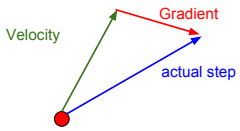


“Look ahead” to the point where updating using velocity would take us; compute gradient there and mix it with velocity to get actual update direction

Nesterov Momentum

$$v_{t+1} = \rho v_t - \alpha \nabla f(x_t + \rho v_t)$$
$$x_{t+1} = x_t + v_{t+1}$$

Annoying, usually we want update in terms of $x_t, \nabla f(x_t)$

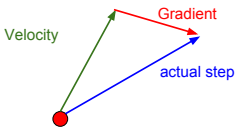


"Look ahead" to the point where updating using velocity would take us; compute gradient there and mix it with velocity to get actual update direction

Nesterov Momentum

$$v_{t+1} = \rho v_t - \alpha \nabla f(x_t + \rho v_t)$$
$$x_{t+1} = x_t + v_{t+1}$$

Annoying, usually we want update in terms of $x_t, \nabla f(x_t)$



Change of variables $\tilde{x}_t = x_t + \rho v_t$ and rearrange:

$$v_{t+1} = \rho v_t - \alpha \nabla f(\tilde{x}_t)$$
$$\tilde{x}_{t+1} = \tilde{x}_t - \rho v_t + (1+\rho) v_{t+1}$$
$$= \tilde{x}_t + v_{t+1} + \rho(v_{t+1} - v_t)$$

"Look ahead" to the point where updating using velocity would take us; compute gradient there and mix it with velocity to get actual update direction

Nesterov Momentum

$$v_{t+1} = \rho v_t - \alpha \nabla f(x_t + \rho v_t)$$
$$x_{t+1} = x_t + v_{t+1}$$

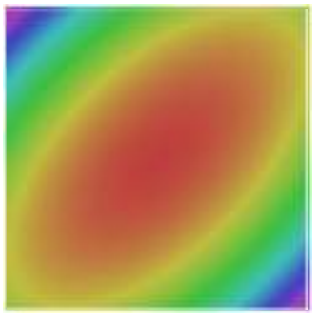
Annoying, usually we want update in terms of $x_t, \nabla f(x_t)$

Change of variables $\tilde{x}_t = x_t + \rho v_t$ and rearrange:

$$v_{t+1} = \rho v_t - \alpha \nabla f(\tilde{x}_t)$$
$$\tilde{x}_{t+1} = \tilde{x}_t - \rho v_t + (1+\rho) v_{t+1}$$
$$= \tilde{x}_t + v_{t+1} + \rho(v_{t+1} - v_t)$$

```
dx = compute_gradient(x)
old_v = v
v = rho * v - learning_rate * dx
x += -rho * old_v + (1 + rho) * v
```


Nesterov Momentum



SGD

SGD+Momentum

Nesterov

AdaGrad

```
grad_squared = 0
while True:
  dx = compute_gradient(x)
  grad_squared += dx * dx
  x -= learning_rate * dx / (np.sqrt(grad_squared) + 1e-7)
```

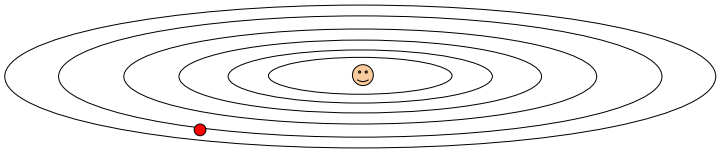
Added element-wise scaling of the gradient based on the historical sum of squares in each dimension

"Per-parameter learning rates" or "adaptive learning rates"

Duchi et al, "Adaptive subgradient methods for online learning and stochastic optimization", JMLR 2011

AdaGrad

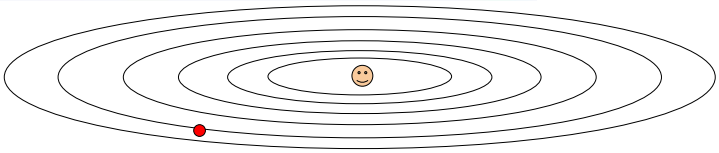
```
grad_squared = 0
while True:
  dx = compute_gradient(x)
  grad_squared += dx * dx
  x -= learning_rate * dx / (np.sqrt(grad_squared) + 1e-7)
```



Q: What happens with AdaGrad?

AdaGrad

```
grad_squared = 0
while True:
  dx = compute_gradient(x)
  grad_squared += dx * dx
  x -= learning_rate * dx / (np.sqrt(grad_squared) + 1e-7)
```

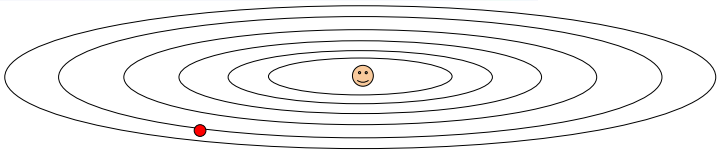


Q: What happens with AdaGrad?

Progress along "steep" directions is damped; progress along "flat" directions is accelerated

AdaGrad

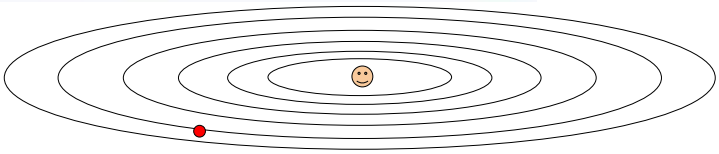
```
grad_squared = 0
while True:
  dx = compute_gradient(x)
  grad_squared += dx * dx
  x -= learning_rate * dx / (np.sqrt(grad_squared) + 1e-7)
```



Q2: What happens to the step size over long time?

AdaGrad

```
grad_squared = 0
while True:
  dx = compute_gradient(x)
  grad_squared += dx * dx
  x -= learning_rate * dx / (np.sqrt(grad_squared) + 1e-7)
```



Q2: What happens to the step size over long time?

Decays to zero

RMSProp

AdaGrad

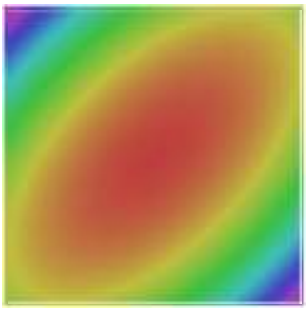
```
grad_squared = 0
while True:
  dx = compute_gradient(x)
  grad_squared += dx * dx
  x -= learning_rate * dx / (np.sqrt(grad_squared) + 1e-7)
```

RMSProp

```
grad_squared = 0
while True:
  dx = compute_gradient(x)
  grad_squared = decay_rate * grad_squared + (1 - decay_rate) * dx * dx
  x -= learning_rate * dx / (np.sqrt(grad_squared) + 1e-7)
```

Tieleman and Hinton, 2012

RMSProp



SGD

SGD+Momentum

RMSProp

Adam (almost)

```
first_moment = 0
second_moment = 0
while True:
  dx = compute_gradient(x)
  first_moment = beta1 * first_moment + (1 - beta1) * dx
  second_moment = beta2 * second_moment + (1 - beta2) * dx * dx
  x -= learning_rate * first_moment / (np.sqrt(second_moment) + 1e-7)
```

Kingma and Ba, "Adam: A method for stochastic optimization", ICLR 2015

Adam (almost)

```
first_moment = 0
second_moment = 0
while True:
  dx = compute_gradient(x)
  first_moment = beta1 * first_moment + (1 - beta1) * dx
  second_moment = beta2 * second_moment + (1 - beta2) * dx * dx
  x -= learning_rate * first_moment / (np.sqrt(second_moment) + 1e-7)
```

Momentum

AdaGrad / RMSProp

Sort of like RMSProp with momentum

Q: What happens at first timestep?

Kingma and Ba, "Adam: A method for stochastic optimization", ICLR 2015

Adam (full form)

```
first_moment = 0
second_moment = 0
for t in range(1, num_iterations):
  dx = compute_gradient(x)
  first_moment = beta1 * first_moment + (1 - beta1) * dx
  second_moment = beta2 * second_moment + (1 - beta2) * dx * dx
  first_unbias = first_moment / (1 - beta1 ** t)
  second_unbias = second_moment / (1 - beta2 ** t)
  x -= learning_rate * first_unbias / (np.sqrt(second_unbias) + 1e-7)
```

Momentum

Bias correction

AdaGrad / RMSProp

Bias correction for the fact that first and second moment estimates start at zero

Kingma and Ba, "Adam: A method for stochastic optimization", ICLR 2015

Adam (full form)

```
first_moment = 0
second_moment = 0
for t in range(1, num_iterations):
  dx = compute_gradient(x)
  first_moment = beta1 * first_moment + (1 - beta1) * dx
  second_moment = beta2 * second_moment + (1 - beta2) * dx * dx
  first_unbias = first_moment / (1 - beta1 ** t)
  second_unbias = second_moment / (1 - beta2 ** t)
  x -= learning_rate * first_unbias / (np.sqrt(second_unbias) + 1e-7)
```

Momentum

Bias correction

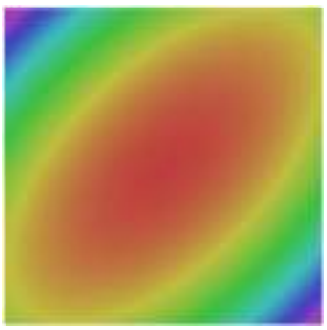
AdaGrad / RMSProp

Bias correction for the fact that first and second moment estimates start at zero

Adam with beta1 = 0.9, beta2 = 0.999, and learning_rate = 1e-3 or 5e-4 is a great starting point for many models!

Kingma and Ba, "Adam: A method for stochastic optimization", ICLR 2015

Adam



SGD

SGD+Momentum

RMSProp

Adam

SGD, SGD+Momentum, Adagrad, RMSProp, Adam all have **learning rate** as a hyperparameter.

Q: Which one of these learning rates is best to use?

SGD, SGD+Momentum, Adagrad, RMSProp, Adam all have **learning rate** as a hyperparameter.

=> Learning rate decay over time!

step decay:
e.g. decay learning rate by half every few epochs.

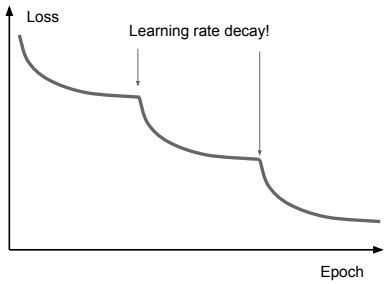
exponential decay:

$$\alpha = \alpha_0 e^{-kt}$$

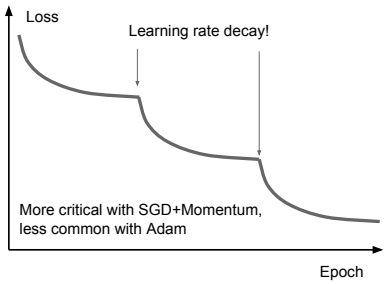
1/t decay:

$$\alpha = \alpha_0 / (1 + kt)$$

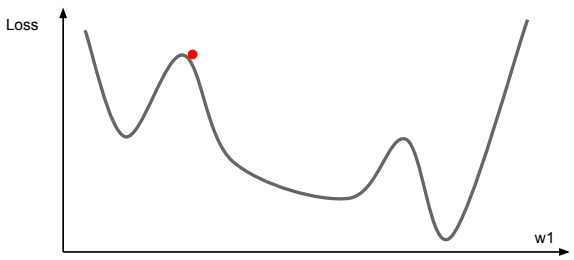
SGD, SGD+Momentum, Adagrad, RMSProp, Adam all have **learning rate** as a hyperparameter.



SGD, SGD+Momentum, Adagrad, RMSProp, Adam all have **learning rate** as a hyperparameter.

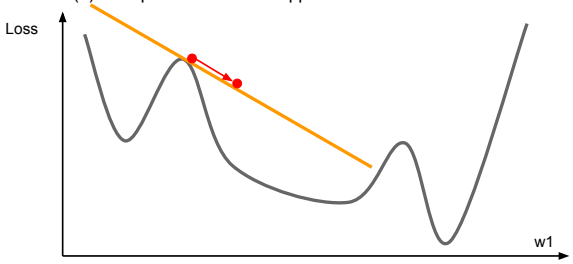


First-Order Optimization



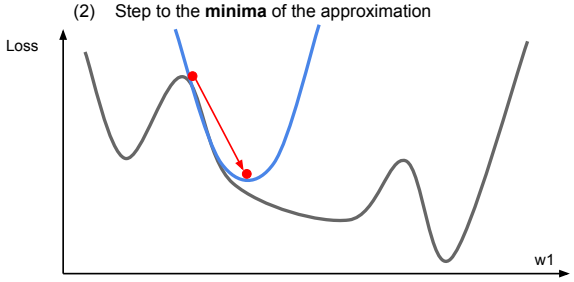
First-Order Optimization

(1) Use gradient form linear approximation
(2) Step to minimize the approximation



Second-Order Optimization

(1) Use gradient **and Hessian** to form **quadratic** approximation
(2) Step to the **minima** of the approximation



Second-Order Optimization

second-order Taylor expansion:

$$J(\theta) \approx J(\theta_0) + (\theta - \theta_0)^\top \nabla_\theta J(\theta_0) + \frac{1}{2}(\theta - \theta_0)^\top H(\theta - \theta_0)$$

Solving for the critical point we obtain the Newton parameter update:

$$\theta^* = \theta_0 - H^{-1}\nabla_\theta J(\theta_0)$$

Q: What is nice about this update?

Second-Order Optimization

second-order Taylor expansion:

$$J(\theta) \approx J(\theta_0) + (\theta - \theta_0)^\top \nabla_\theta J(\theta_0) + \frac{1}{2}(\theta - \theta_0)^\top H(\theta - \theta_0)$$

Solving for the critical point we obtain the Newton parameter update:

$$\theta^* = \theta_0 - H^{-1}\nabla_\theta J(\theta_0)$$

No hyperparameters!
No learning rate!
(Though you might use one in practice)

Q: What is nice about this update?

Second-Order Optimization

second-order Taylor expansion:

$$J(\theta) \approx J(\theta_0) + (\theta - \theta_0)^\top \nabla_\theta J(\theta_0) + \frac{1}{2}(\theta - \theta_0)^\top H(\theta - \theta_0)$$

Solving for the critical point we obtain the Newton parameter update:

$$\theta^* = \theta_0 - H^{-1}\nabla_\theta J(\theta_0)$$

Q2: Why is this bad for deep learning?

Second-Order Optimization

second-order Taylor expansion:

$$J(\theta) \approx J(\theta_0) + (\theta - \theta_0)^\top \nabla_\theta J(\theta_0) + \frac{1}{2}(\theta - \theta_0)^\top H(\theta - \theta_0)$$

Solving for the critical point we obtain the Newton parameter update:

$$\theta^* = \theta_0 - H^{-1}\nabla_\theta J(\theta_0)$$

Hessian has O(N^2) elements
Inverting takes O(N^3)
N = (Tens or Hundreds of) Millions

Q2: Why is this bad for deep learning?

Second-Order Optimization

$$\theta^* = \theta_0 - H^{-1}\nabla_\theta J(\theta_0)$$

- Quasi-Newton methods (**BGFS** most popular):
  instead of inverting the Hessian (O(n^3)), approximate inverse Hessian with rank 1 updates over time (O(n^2) each).
- **L-BFGS** (Limited memory BFGS):
  Does not form/store the full inverse Hessian.

L-BFGS

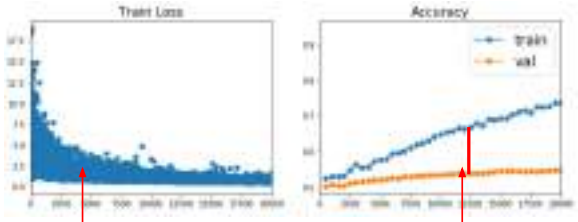
- **Usually works very well in full batch, deterministic mode**
  i.e. if you have a single, deterministic f(x) then L-BFGS will probably work very nicely
- **Does not transfer very well to mini-batch setting**. Gives bad results. Adapting second-order methods to large-scale, stochastic setting is an active area of research.

Le et al, "On optimization methods for deep learning, ICML 2011"
Ba et al, "Distributed second-order optimization using Kronecker-factored approximations", ICLR 2017

In practice:

- **Adam** is a good default choice in many cases
- **SGD+Momentum** with learning rate decay often outperforms Adam by a bit, but requires more tuning
- If you can afford to do full batch updates then try out **L-BFGS** (and don't forget to disable all sources of noise)

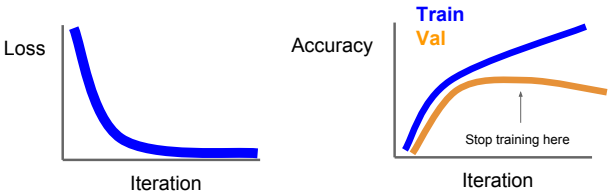
Beyond Training Error



Better optimization algorithms help reduce training loss

But we really care about error on new data - how to reduce the gap?

Early Stopping



Stop training the model when accuracy on the validation set decreases
Or train for a long time, but always keep track of the model snapshot that worked best on val

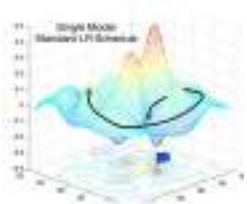
Model Ensembles

1. Train multiple independent models
2. At test time average their results
   (Take average of predicted probability distributions, then choose argmax)

Enjoy 2% extra performance

Model Ensembles: Tips and Tricks

Instead of training independent models, use multiple snapshots of a single model during training!



Loshchilov and Hutter, "SGDR: Stochastic gradient descent with restarts", arXiv 2016
Huang et al, "Snapshot ensembles: train 1, get M for free", ICLR 2017
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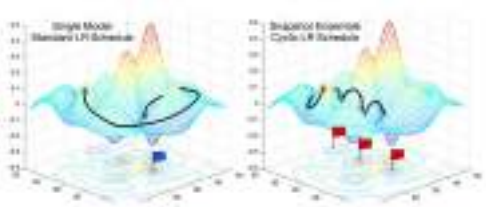
Model Ensembles: Tips and Tricks

Instead of training independent models, use multiple snapshots of a single model during training!



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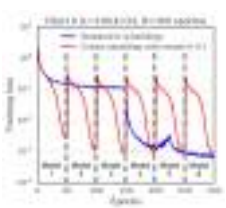


Cyclic learning rate schedules can make this work even better!

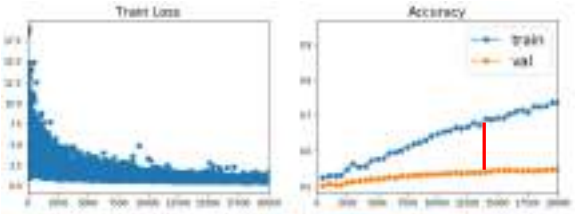
Model Ensembles: Tips and Tricks

Instead of using actual parameter vector, keep a moving average of the parameter vector and use that at test time (Polyak averaging)

```
while True:
  data_batch = dataset.sample_data_batch()
  loss = network.forward(data_batch)
  dx = network.backward()
  x += - learning_rate * dx
  x_test = 0.995*x_test + 0.005*x # use for test set
```

Polyak and Juditsky, "Acceleration of stochastic approximation by averaging", SIAM Journal on Control and Optimization, 1992.

How to improve single-model performance?



Regularization

Regularization: Add term to loss

$$L = \frac{1}{N}\sum_{i=1}^{N}\sum_{j\neq y_i}\max(0, f(x_i;W)_j - f(x_i;W)_{y_i} + 1) + \lambda R(W)$$

In common use:

L2 regularization $R(W) = \sum_k \sum_l W_{k,l}^2$ (Weight decay)

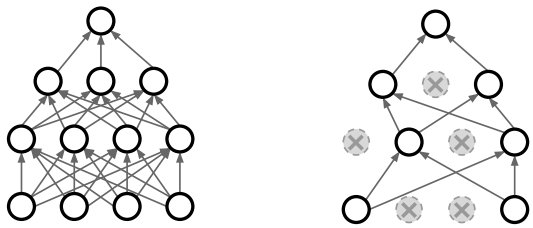
L1 regularization $R(W) = \sum_k \sum_l |W_{k,l}|$

Elastic net (L1 + L2) $R(W) = \sum_k \sum_l \beta W_{k,l}^2 + |W_{k,l}|$

Regularization: Dropout

In each forward pass, randomly set some neurons to zero

Probability of dropping is a hyperparameter; 0.5 is common

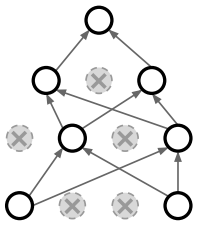


Srivastava et al, "Dropout: A simple way to prevent neural networks from overfitting", JMLR 2014

Regularization: Dropout

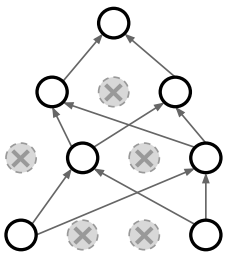
```
p = 0.5 # probability of keeping a unit active. higher = less dropout

def train_step(X):
  """ X contains the data """

  # forward pass for example 3-layer neural network
  H1 = np.maximum(0, np.dot(W1, X) + b1)
  U1 = np.random.rand(*H1.shape) < p # first dropout mask
  H1 *= U1 # drop!
  H2 = np.maximum(0, np.dot(W2, H1) + b2)
  U2 = np.random.rand(*H2.shape) < p # second dropout mask
  H2 *= U2 # drop!
  out = np.dot(W3, H2) + b3

  # backward pass: compute gradients... (not shown)
  # perform parameter update... (not shown)
```

Example forward pass with a 3-layer network using dropout



Regularization: Dropout

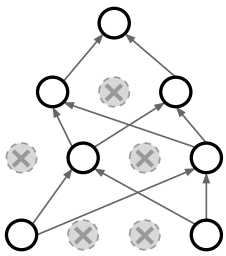
How can this possibly be a good idea?



Forces the network to have a redundant representation;
Prevents co-adaptation of features

Regularization: Dropout

How can this possibly be a good idea?



Another interpretation:

Dropout is training a large **ensemble** of models (that share parameters).

Each binary mask is one model

An FC layer with 4096 units has $2^{4096} \sim 10^{1233}$ possible masks!
Only $\sim 10^{82}$ atoms in the universe...

Dropout: Test time

Dropout makes our output random!

Output (label) Input (image) Random mask

$$y = f_W(x, z)$$

Want to "average out" the randomness at test-time

$$y = f(x) = E_z[f(x, z)] = \int p(z) f(x, z) dz$$

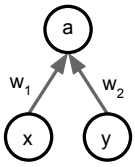
But this integral seems hard …

Dropout: Test time

Want to approximate the integral

$$y = f(x) = E_z[f(x, z)] = \int p(z) f(x, z) dz$$

Consider a single neuron.



Dropout: Test time

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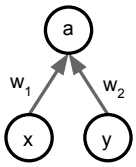

At test time we have: $E[a] = w_1 x + w_2 y$

Dropout: Test time

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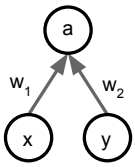


At test time we have: $E[a] = w_1 x + w_2 y$

During training we have:

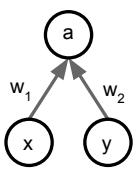
$$E[a] = \frac{1}{4}(w_1 x + w_2 y) + \frac{1}{4}(w_1 x + 0y) + \frac{1}{4}(0x + 0y) + \frac{1}{4}(0x + w_2 y) = \frac{1}{2}(w_1 x + w_2 y)$$

Dropout: Test time

Want to approximate the integral

$$y = f(x) = E_z[f(x, z)] = \int p(z) f(x, z) dz$$

Consider a single neuron.



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At test time, **multiply** by dropout probability

Dropout: Test time

```
def predict(X):
  # ensembled forward pass
  H1 = np.maximum(0, np.dot(W1, X) + b1) * p # NOTE: scale the activations
  H2 = np.maximum(0, np.dot(W2, H1) + b2) * p # NOTE: scale the activations
  out = np.dot(W3, H2) + b3
```

At test time all neurons are active always
=> We must scale the activations so that for each neuron:
output at test time = expected output at training time

Dropout Summary

```
def train_step(X):
    """ X contains the data """

    # forward pass for example 3-layer neural network
    H1 = np.maximum(0, np.dot(W1, X) + b1)
    U1 = np.random.rand(*H1.shape) < p # first dropout mask
    H1 *= U1 # drop!
    H2 = np.maximum(0, np.dot(W2, H1) + b2)
    U2 = np.random.rand(*H2.shape) < p # second dropout mask
    H2 *= U2 # drop!
    out = np.dot(W3, H2) + b3

    # backward pass: compute gradients... (not shown)
    # perform parameter update... (not shown)

def predict(X):
    # ensemble forward pass
    H1 = np.maximum(0, np.dot(W1, X) + b1) * p # NOTE: scale the activations
    H2 = np.maximum(0, np.dot(W2, H1) + b2) * p # NOTE: scale the activations
    out = np.dot(W3, H2) + b3
```

drop in forward pass

scale at test time

More common: "Inverted dropout"

```
p = 0.5 # probability of keeping a unit active. higher = less dropout

def train_step(X):
    # forward pass for example 3-layer neural network
    H1 = np.maximum(0, np.dot(W1, X) + b1)
    U1 = (np.random.rand(*H1.shape) < p) / p # first dropout mask. Notice /p!
    H1 *= U1 # drop!
    H2 = np.maximum(0, np.dot(W2, H1) + b2)
    U2 = (np.random.rand(*H2.shape) < p) / p # second dropout mask. Notice /p!
    H2 *= U2 # drop!
    out = np.dot(W3, H2) + b3

    # backward pass: compute gradients... (not shown)
    # perform parameter update... (not shown)

def predict(X):
    # ensemble forward pass
    H1 = np.maximum(0, np.dot(W1, X) + b1) # no scaling necessary
    H2 = np.maximum(0, np.dot(W2, H1) + b2)
    out = np.dot(W3, H2) + b3
```

test time is unchanged!

Regularization: A common pattern

Training: Add some kind of randomness

$$y = f_W(x, z)$$

Testing: Average out randomness (sometimes approximate)

$$y = f(x) = E_z\left[f(x, z)\right] = \int p(z) f(x, z) dz$$

Regularization: A common pattern

Training: Add some kind of randomness

$$y = f_W(x, z)$$

Testing: Average out randomness (sometimes approximate)

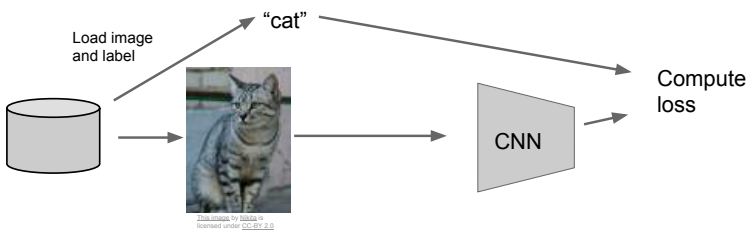
$$y = f(x) = E_z\left[f(x, z)\right] = \int p(z) f(x, z) dz$$

Example: Batch Normalization

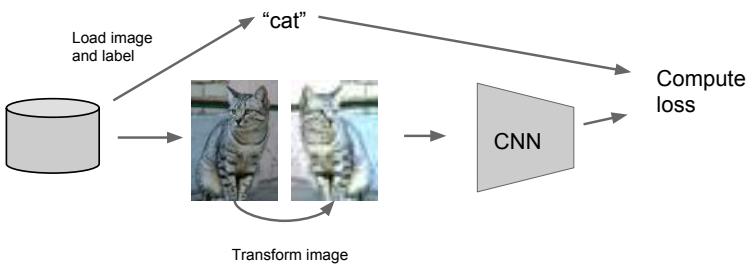
Training: Normalize using stats from random minibatches

Testing: Use fixed stats to normalize

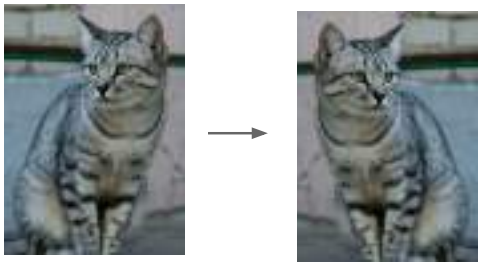
Regularization: Data Augmentation



Regularization: Data Augmentation

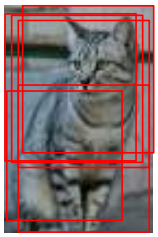


Data Augmentation
Horizontal Flips



Data Augmentation
Random crops and scales

Training: sample random crops / scales
ResNet:
1. Pick random L in range [256, 480]
2. Resize training image, short side = L
3. Sample random 224 x 224 patch



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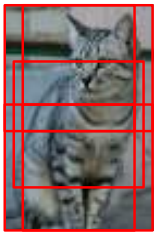


Testing: average a fixed set of crops
ResNet:
1. Resize image at 5 scales: {224, 256, 384, 480, 640}
2. For each size, use 10 224 x 224 crops: 4 corners + center, + flips

Data Augmentation
Color Jitter

Simple: Randomize
contrast and brightness

Data Augmentation
Color Jitter

Simple: Randomize
contrast and brightness

More Complex:

1. Apply PCA to all [R, G, B] pixels in training set
2. Sample a "color offset" along principal component directions
3. Add offset to all pixels of a training image

(As seen in *[Krizhevsky et al. 2012]*, ResNet, etc)

Data Augmentation
Get creative for your problem!

Random mix/combinations of :
- translation
- rotation
- stretching
- shearing,
- lens distortions, … (go crazy)

Regularization: A common pattern

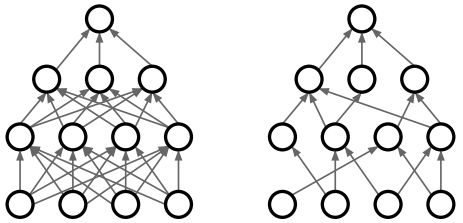
Training: Add random noise
Testing: Marginalize over the noise

Examples:
Dropout
Batch Normalization
Data Augmentation

Regularization: A common pattern

Training: Add random noise
Testing: Marginalize over the noise

Examples:
Dropout
Batch Normalization
Data Augmentation
DropConnect

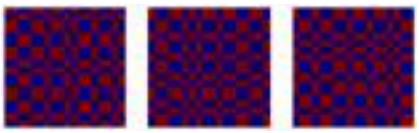


Wan et al, "Regularization of Neural Networks using DropConnect", ICML 2013

Regularization: A common pattern

Training: Add random noise
Testing: Marginalize over the noise

Examples:
Dropout
Batch Normalization
Data Augmentation
DropConnect
Fractional Max Pooling

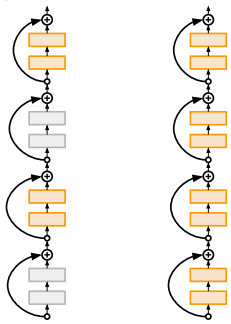


Graham, "Fractional Max Pooling", arXiv 2014

Regularization: A common pattern

Training: Add random noise
Testing: Marginalize over the noise

Examples:
Dropout
Batch Normalization
Data Augmentation
DropConnect
Fractional Max Pooling
Stochastic Depth



Huang et al, "Deep Networks with Stochastic Depth", ECCV 2016

Transfer Learning

"You need a lot of a data if you want to train/use CNNs"

Transfer Learning

"You need a lot of a data if you want to train/use CNNs"

BUSTED

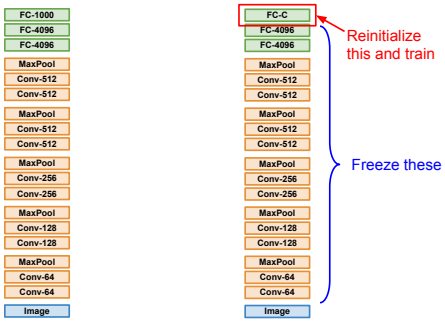
Transfer Learning with CNNs

1. Train on Imagenet

Donahue et al, "DeCAF: A Deep Convolutional Activation Feature for Generic Visual Recognition", ICML 2014
Razavian et al, "CNN Features Off-the-Shelf: An Astounding Baseline for Recognition", CVPR Workshops 2014

Transfer Learning with CNNs

1. Train on Imagenet
2. Small Dataset (C classes)



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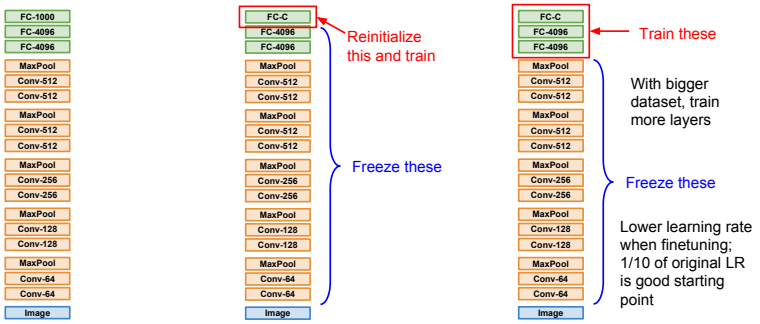
Razavian et al, "CNN Features Off-the-Shelf: An Astounding Baseline for Recognition", CVPR Workshops 2014

Transfer Learning with CNNs

1. Train on Imagenet
2. Small Dataset (C classes)
3. Bigger dataset



Donahue et al, "DeCAF: A Deep Convolutional Activation Feature for Generic Visual Recognition", ICML 2014
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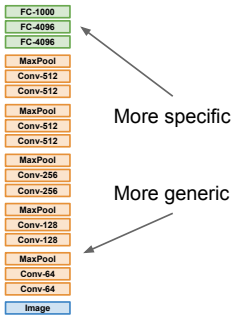
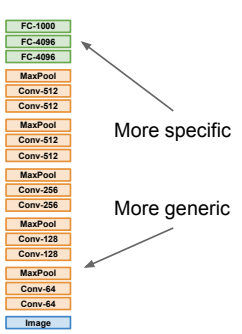
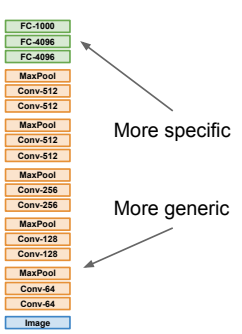


	very similar dataset	very different dataset
very little data	?	?
quite a lot of data	?	?



	very similar dataset	very different dataset
very little data	Use Linear Classifier on top layer	?
quite a lot of data	Finetune a few layers	?



	very similar dataset	very different dataset
very little data	Use Linear Classifier on top layer	You're in trouble… Try linear classifier from different stages
quite a lot of data	Finetune a few layers	Finetune a larger number of layers

Transfer learning with CNNs is pervasive…
(it's the norm, not an exception)

Object Detection
(Fast R-CNN)

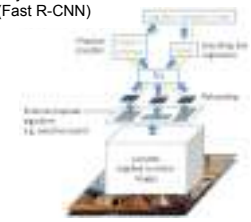
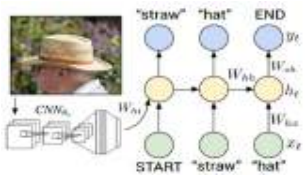


Image Captioning: CNN + RNN



Girshick, "Fast R-CNN", ICCV 2015
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Karpathy and Fei-Fei, "Deep Visual-Semantic Alignments for Generating Image Descriptions", CVPR 2015
Figure copyright IEEE, 2015. Reproduced for educational purposes.

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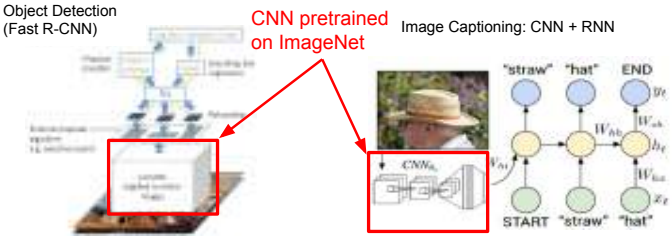
Object Detection
(Fast R-CNN)

CNN pretrained
on ImageNet

Image Captioning: CNN + RNN



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Object Detection
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CNN pretrained
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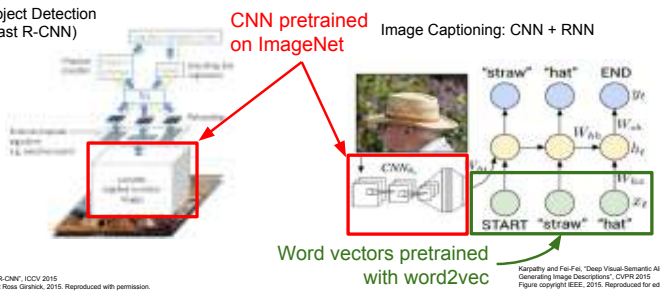

Word vectors pretrained
with word2vec

Girshick, "Fast R-CNN", ICCV 2015
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Karpathy and Fei-Fei, "Deep Visual-Semantic Alignments for Generating Image Descriptions", CVPR 2015
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Takeaway for your projects and beyond:

Have some dataset of interest but it has < ~1M images?

1. Find a very large dataset that has similar data, train a big ConvNet there
2. Transfer learn to your dataset

Deep learning frameworks provide a "Model Zoo" of pretrained models so you don't need to train your own

Caffe: https://github.com/BVLC/caffe/wiki/Model-Zoo
TensorFlow: https://github.com/tensorflow/models
PyTorch: https://github.com/pytorch/vision

Summary

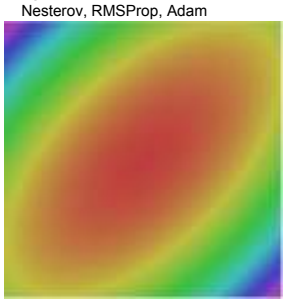
- Lots of Batch Normalization variants
- Optimization
  - Momentum, RMSProp, Adam, etc
- Regularization
  - Dropout, etc
- Transfer learning
  - Use this for your projects!

Next time: Deep Learning Software!

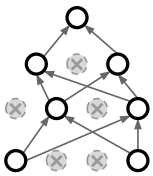
Lecture 8: Hardware and Software

Last time

Optimization: SGD+Momentum, Nesterov, RMSProp, Adam



Regularization: Dropout

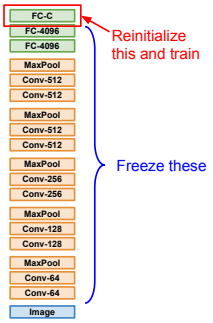


Regularization: Add noise, then marginalize out

Train $y = f_W(x, z)$

Test $y = f(x) = E_z[f(x, z)]$

Transfer Learning



Today

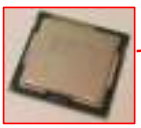
- Deep learning hardware
  - CPU, GPU, TPU
- Deep learning software
  - PyTorch and TensorFlow
  - Static vs Dynamic computation graphs

Deep Learning Hardware

My computer

Spot the CPU!

(central processing unit)



Spot the GPUs!
(graphics processing unit)

NVIDIA vs AMD

Fei-Fei Li & Justin Johnson & Serena Yeung Lecture 8 - 8 April 26, 2018

NVIDIA vs AMD

CPU vs GPU

	Cores	Clock Speed	Memory	Price	Speed
CPU (Intel Core i7-7700k)	4 (8 threads with hyperthreading)	4.2 GHz	System RAM	$339	~540 GFLOPs FP32
GPU (NVIDIA GTX 1080 Ti)	3584	1.6 GHz	11 GB GDDR5 X	$699	~11.4 TFLOPs FP32

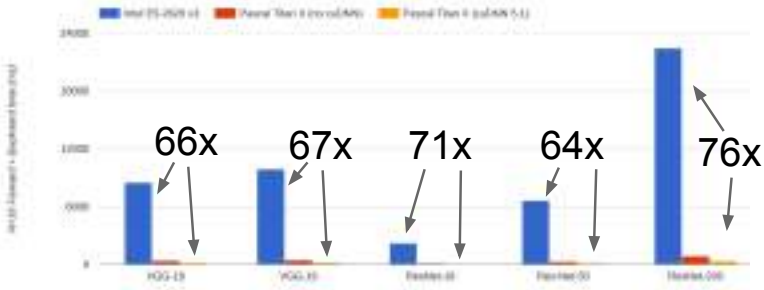
CPU: Fewer cores, but each core is much faster and much more capable; great at sequential tasks

GPU: More cores, but each core is much slower and "dumber"; great for parallel tasks

Fei-Fei Li & Justin Johnson & Serena Yeung Lecture 8 - 10 April 26, 2018

CPU vs GPU in practice

(CPU performance not well-optimized, a little unfair)

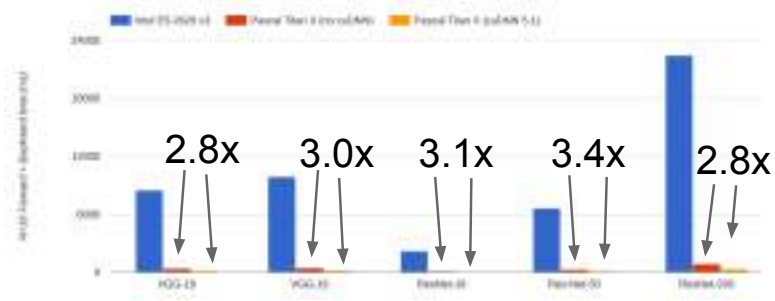


Data from https://github.com/jcjohnson/cnn-benchmarks

Fei-Fei Li & Justin Johnson & Serena Yeung Lecture 8 - 12 April 26, 2018

CPU vs GPU in practice

cuDNN much faster than "unoptimized" CUDA



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TPU NVIDIA TITAN V	5120 CUDA, 640 Tensor	1.5 GHz	12GB HBM2	$2999	~14 TFLOPs FP32 ~112 TFLOP FP16
TPU Google Cloud TPU	?	?	64 GB HBM	$6.50 per hour	~180 TFLOP

CPU: Fewer cores, but each core is much faster and much more capable; great at sequential tasks

GPU: More cores, but each core is much slower and "dumber"; great for parallel tasks

TPU: Specialized hardware for deep learning

CPU vs GPU

	Cores	Clock Speed	Memory	Price	Speed
CPU (Intel Core i7-7700k)	4 (8 threads with hyperthreading)	4.2 GHz	System RAM	$339	~540 GFLOPs FP32
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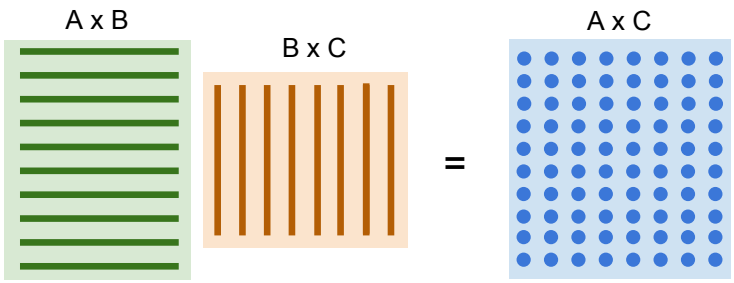
TPU Google Cloud TPU	?	?	64 GB HBM	$6.50 per hour	~180 TFLOP

NOTE: TITAN V isn't technically a "TPU" since that's a Google term, but both have hardware specialized for deep learning

Example: Matrix Multiplication



Programming GPUs

- CUDA (NVIDIA only)
  - Write C-like code that runs directly on the GPU
  - Optimized APIs: cuBLAS, cuFFT, cuDNN, etc
- OpenCL
  - Similar to CUDA, but runs on anything
  - Usually slower on NVIDIA hardware
- HIP https://github.com/ROCm-Developer-Tools/HIP
  - New project that automatically converts CUDA code to something that can run on AMD GPUs
- Udacity: Intro to Parallel Programming https://www.udacity.com/course/cs344
  - For deep learning just use existing libraries

CPU / GPU Communication

CPU / GPU Communication

If you aren't careful, training can bottleneck on reading data and transferring to GPU!

Solutions:
- Read all data into RAM
- Use SSD instead of HDD
- Use multiple CPU threads to prefetch data

Deep Learning Software

A zoo of frameworks!

Caffe (UC Berkeley) → Caffe2 (Facebook)

Torch (NYU / Facebook) → PyTorch (Facebook)

Theano (U Montreal) → TensorFlow (Google)

PaddlePaddle (Baidu)

Chainer

MXNet (Amazon)
Developed by U Washington, CMU, MIT, Hong Kong U, etc but main framework of choice at AWS

CNTK (Microsoft)

Deeplearning4j

And others...

A zoo of frameworks!

Caffe (UC Berkeley) → Caffe2 (Facebook)

Torch (NYU / Facebook) → PyTorch (Facebook)

Theano (U Montreal) → TensorFlow (Google)

We'll focus on these

PaddlePaddle (Baidu)

Chainer

MXNet (Amazon)
Developed by U Washington, CMU, MIT, Hong Kong U, etc but main framework of choice at AWS

CNTK (Microsoft)

Deeplearning4j

And others...

A zoo of frameworks!

Caffe (UC Berkeley) → Caffe2 (Facebook)

Torch (NYU / Facebook) → PyTorch (Facebook)

Theano (U Montreal) → TensorFlow (Google)

I've mostly used these

PaddlePaddle (Baidu)

Chainer

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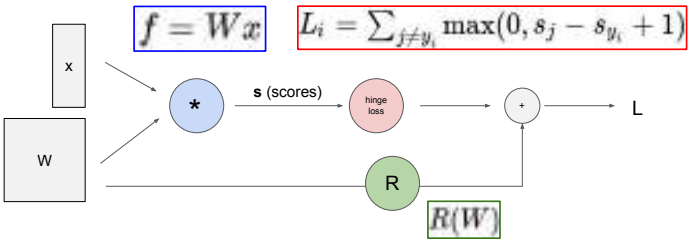
Deeplearning4j

And others...

Recall: Computational Graphs



Recall: Computational Graphs

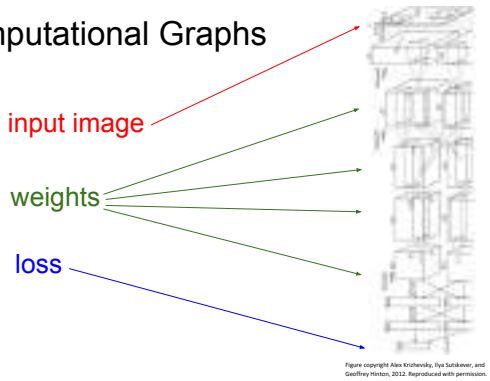


Figure copyright Alex Krizhevsky, Ilya Sutskever, and Geoffrey Hinton, 2012. Reproduced with permission.

Recall: Computational Graphs

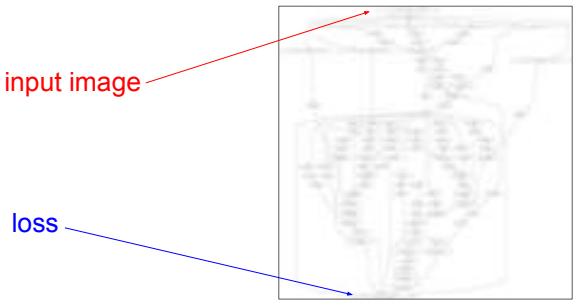


Figure reproduced with permission from a Twitter post by Andrej Karpathy.

The point of deep learning frameworks

(1) Quick to develop and test new ideas
(2) Automatically compute gradients
(3) Run it all efficiently on GPU (wrap cuDNN, cuBLAS, etc)

Computational Graphs

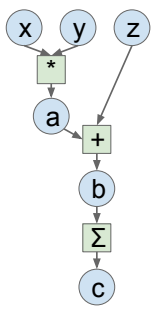
Numpy

```
import numpy as np
np.random.seed(0)

N, D = 3, 4

x = np.random.randn(N, D)
y = np.random.randn(N, D)
z = np.random.randn(N, D)

a = x * y
b = a + z
c = np.sum(b)
```



Computational Graphs

Numpy

```
import numpy as np
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N, D = 3, 4

x = np.random.randn(N, D)
y = np.random.randn(N, D)
z = np.random.randn(N, D)

a = x * y
b = a + z
c = np.sum(b)

grad_c = 1.0
grad_b = grad_c * np.ones((N, D))
grad_a = grad_b.copy()
grad_z = grad_b.copy()
grad_x = grad_a * y
grad_y = grad_a * x
```
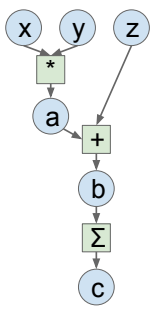
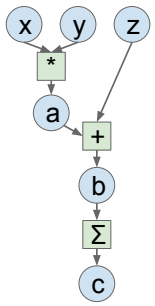



Computational Graphs

Numpy

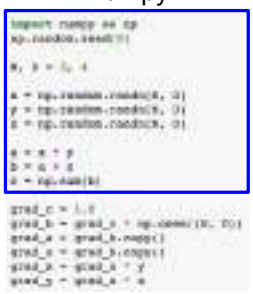


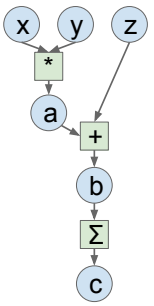
Good:
- Clean API, easy to write numeric code

Bad:
- Have to compute our own gradients
- Can't run on GPU

Computational Graphs

Numpy



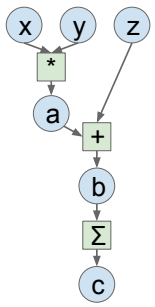


PyTorch

Looks exactly like numpy!

Computational Graphs

Numpy

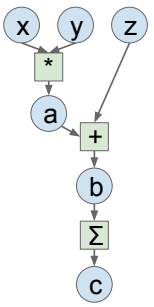


PyTorch

PyTorch handles gradients for us!

Computational Graphs

Numpy



PyTorch

Trivial to run on GPU - just construct arrays on a different device!

PyTorch
(More detail)

PyTorch: Fundamental Concepts

Tensor: Like a numpy array, but can run on GPU

Autograd: Package for building computational graphs out of Tensors, and automatically computing gradients

Module: A neural network layer; may store state or learnable weights

PyTorch: Versions

For this class we are using **PyTorch version 0.4** which was released Tuesday 4/24

This version makes a lot of changes to some of the core APIs around autograd, Tensor construction, Tensor datatypes / devices, etc

Be careful if you are looking at older PyTorch code!

PyTorch: Tensors

Running example: Train a two-layer ReLU network on random data with L2 loss

```
import torch

device = torch.device('cpu')

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D_out, device=device)
w1 = torch.randn(D_in, H, device=device)
w2 = torch.randn(H, D_out, device=device)

learning_rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
    loss = (y_pred - y).pow(2).sum()

    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```


PyTorch: Tensors

PyTorch Tensors are just like numpy arrays, but they can run on GPU.

PyTorch Tensor API looks almost exactly like numpy!

Here we fit a two-layer net using PyTorch Tensors:

```
import torch

device = torch.device('cpu')

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D_out, device=device)
w1 = torch.randn(D_in, H, device=device)
w2 = torch.randn(H, D_out, device=device)

learning_rate = 1e-6
for t in range(500):
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    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
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    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```


PyTorch: Tensors

Create random tensors for data and weights

```
import torch

device = torch.device('cpu')

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D_out, device=device)
w1 = torch.randn(D_in, H, device=device)
w2 = torch.randn(H, D_out, device=device)

learning_rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
    loss = (y_pred - y).pow(2).sum()

    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```


PyTorch: Tensors

Forward pass: compute predictions and loss

```
import torch

device = torch.device('cpu')

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D_out, device=device)
w1 = torch.randn(D_in, H, device=device)
w2 = torch.randn(H, D_out, device=device)

learning_rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
    loss = (y_pred - y).pow(2).sum()

    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```


PyTorch: Tensors

Backward pass: manually compute gradients

```
import torch

device = torch.device('cpu')

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in, device=device)
y = torch.randn(N, D_out, device=device)
w1 = torch.randn(D_in, H, device=device)
w2 = torch.randn(H, D_out, device=device)

learning_rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
    loss = (y_pred - y).pow(2).sum()

    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```

PyTorch: Tensors

```
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w2 = torch.randn(H, D_out, device=device)

learning_rate = 1e-6
for t in range(500):
    h = x.mm(w1)
    h_relu = h.clamp(min=0)
    y_pred = h_relu.mm(w2)
    loss = (y_pred - y).pow(2).sum()

    grad_y_pred = 2.0 * (y_pred - y)
    grad_w2 = h_relu.t().mm(grad_y_pred)
    grad_h_relu = grad_y_pred.mm(w2.t())
    grad_h = grad_h_relu.clone()
    grad_h[h < 0] = 0
    grad_w1 = x.t().mm(grad_h)

    w1 -= learning_rate * grad_w1
    w2 -= learning_rate * grad_w2
```

Gradient descent step on weights

PyTorch: Tensors

To run on GPU, just use a different device!

PyTorch: Autograd

Creating Tensors with requires_grad=True enables autograd

Operations on Tensors with requires_grad=True cause PyTorch to build a computational graph

```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()

    with torch.no_grad():
        w1 -= learning_rate * w1.grad
        w2 -= learning_rate * w2.grad
        w1.grad.zero_()
        w2.grad.zero_()
```


PyTorch: Autograd

We will not want gradients (of loss) with respect to data

Do want gradients with respect to weights

PyTorch: Autograd

Forward pass looks exactly the same as before, but we don't need to track intermediate values - PyTorch keeps track of them for us in the graph

PyTorch: Autograd

Compute gradient of loss with respect to w1 and w2

PyTorch: Autograd

```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()

    with torch.no_grad():
        w1 -= learning_rate * w1.grad
        w2 -= learning_rate * w2.grad
        w1.grad.zero_()
        w2.grad.zero_()
```

Make gradient step on weights, then zero them. Torch.no_grad means “don’t build a computational graph for this part”

PyTorch: Autograd

```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
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    loss = (y_pred - y).pow(2).sum()

    loss.backward()

    with torch.no_grad():
        w1 -= learning_rate * w1.grad
        w2 -= learning_rate * w2.grad
        w1.grad.zero_()
        w2.grad.zero_()
```

PyTorch methods that end in underscore modify the Tensor in-place; methods that don’t return a new Tensor

PyTorch: New Autograd Functions

Define your own autograd functions by writing forward and backward functions for Tensors

Very similar to modular layers in A2! Use ctx object to “cache” values for the backward pass, just like cache objects from A2

```
class MyReLU(torch.autograd.Function):
    @staticmethod
    def forward(ctx, x):
        ctx.save_for_backward(x)
        return x.clamp(min=0)

    @staticmethod
    def backward(ctx, grad_y):
        x, = ctx.saved_tensors
        grad_input = grad_y.clone()
        grad_input[x < 0] = 0
        return grad_input
```


PyTorch: New Autograd Functions

Define your own autograd functions by writing forward and backward functions for Tensors

Very similar to modular layers in A2! Use ctx object to “cache” values for the backward pass, just like cache objects from A2

Define a helper function to make it easy to use the new function

```
class MyReLU(torch.autograd.Function):
    @staticmethod
    def forward(ctx, x):
        ctx.save_for_backward(x)
        return x.clamp(min=0)

    @staticmethod
    def backward(ctx, grad_y):
        x, = ctx.saved_tensors
        grad_input = grad_y.clone()
        grad_input[x < 0] = 0
        return grad_input

def my_relu(x):
    return MyReLU.apply(x)
```


PyTorch: New Autograd Functions

```
class MyReLU(torch.autograd.Function):
    @staticmethod
    def forward(ctx, x):
        ctx.save_for_backward(x)
        return x.clamp(min=0)

    @staticmethod
    def backward(ctx, grad_y):
        x, = ctx.saved_tensors
        grad_input = grad_y.clone()
        grad_input[x < 0] = 0
        return grad_input

def my_relu(x):
    return MyReLU.apply(x)
```

Can use our new autograd function in the forward pass

```
N, D_in, H, D_out = 64, 1000, 100, 10

x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = my_relu(x.mm(w1)).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()

    with torch.no_grad():
        w1 -= learning_rate * w1.grad
        w2 -= learning_rate * w2.grad
        w1.grad.zero_()
        w2.grad.zero_()
```


PyTorch: New Autograd Functions

```
def my_relu(x):
    return x.clamp(min=0)
```

In practice you almost never need to define new autograd functions! Only do it when you need custom backward. In this case we can just use a normal Python function

```
N, D_in, H, D_out = 64, 1000, 100, 10

x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = my_relu(x.mm(w1)).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()

    with torch.no_grad():
        w1 -= learning_rate * w1.grad
        w2 -= learning_rate * w2.grad
        w1.grad.zero_()
        w2.grad.zero_()
```

PyTorch: nn

Higher-level wrapper for working with neural nets

Use this! It will make your life easier

PyTorch: nn

Define our model as a sequence of layers; each layer is an object that holds learnable weights

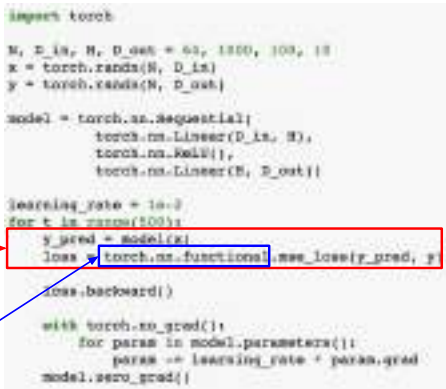
PyTorch: nn

Forward pass: feed data to model, and compute loss

PyTorch: nn

Forward pass: feed data to model, and compute loss

torch.nn.functional has useful helpers like loss functions



PyTorch: nn

Backward pass: compute gradient with respect to all model weights (they have requires_grad=True)

PyTorch: nn

Make gradient step on each model parameter (with gradients disabled)

PyTorch: optim

Use an **optimizer** for different update rules

PyTorch: optim

After computing gradients, use optimizer to update params and zero gradients

Aside: Lua Torch

Direct ancestor of PyTorch (they used to share a lot of C backend)

Written in Lua, not Python

Torch has Tensors and Modules like PyTorch, but no full-featured autograd; much more painful to work with

More details: Check 2016 slides

PyTorch: nn Define new Modules

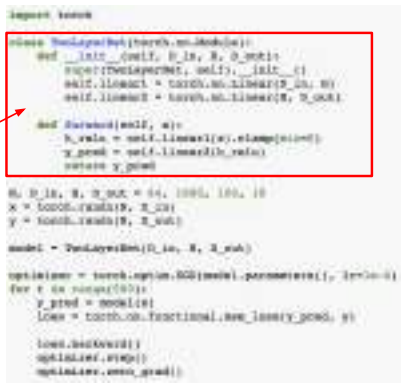
A PyTorch **Module** is a neural net layer; it inputs and outputs Tensors

Modules can contain weights or other modules

You can define your own Modules using autograd!

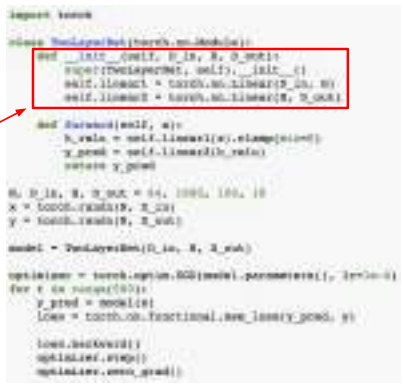
PyTorch: nn Define new Modules

Define our whole model as a single Module



PyTorch: nn Define new Modules

Initializer sets up two children (Modules can contain modules)



PyTorch: nn
Define new Modules

Define forward pass using child modules

No need to define backward - autograd will handle it

PyTorch: nn
Define new Modules

Construct and train an instance of our model

PyTorch: nn
Define new Modules

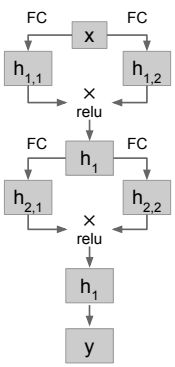
Very common to mix and match custom Module subclasses and Sequential containers

PyTorch: nn
Define new Modules

Define network component as a Module subclass

PyTorch: nn
Define new Modules

Stack multiple instances of the component in a sequential



PyTorch: DataLoaders

A **DataLoader** wraps a **Dataset** and provides minibatching, shuffling, multithreading, for you

When you need to load custom data, just write your own Dataset class

```
import torch
from torch.utils.data import TensorDataset, DataLoader

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)

loader = DataLoader(TensorDataset(x, y), batch_size=8)
model = TwoLayerNet(D_in, H, D_out)

optimizer = torch.optim.SGD(model.parameters(), lr=1e-2)
for epoch in range(20):
    for x_batch, y_batch in loader:
        y_pred = model(x_batch)
        loss = torch.nn.functional.mse_loss(y_pred, y_batch)

        loss.backward()
        optimizer.step()
        optimizer.zero_grad()
```


PyTorch: DataLoaders

Iterate over loader to form minibatches

```
import torch
from torch.utils.data import TensorDataset, DataLoader

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)

loader = DataLoader(TensorDataset(x, y), batch_size=8)
model = TwoLayerNet(D_in, H, D_out)

optimizer = torch.optim.SGD(model.parameters(), lr=1e-2)
for epoch in range(20):
    for x_batch, y_batch in loader:
        y_pred = model(x_batch)
        loss = torch.nn.functional.mse_loss(y_pred, y_batch)

        loss.backward()
        optimizer.step()
        optimizer.zero_grad()
```


PyTorch: Pretrained Models

Super easy to use pretrained models with torchvision
https://github.com/pytorch/vision

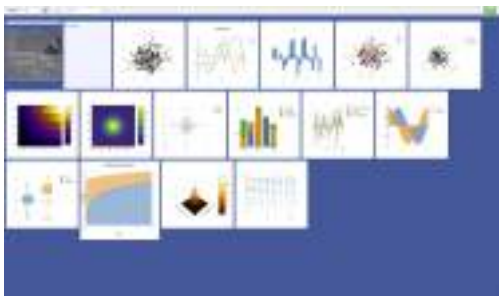
```
import torch
import torchvision

alexnet = torchvision.models.alexnet(pretrained=True)
vgg16 = torchvision.models.vgg16(pretrained=True)
resnet101 = torchvision.models.resnet101(pretrained=True)
```


PyTorch: Visdom

Visualization tool: add logging to your code, then visualize in a browser

Can't visualize computational graph structure (yet?)

https://github.com/facebookresearch/visdom



PyTorch: **Dynamic** Computation Graphs

```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()
```

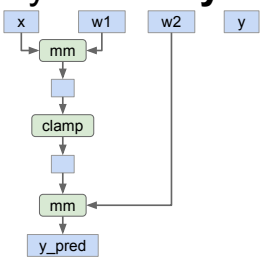

PyTorch: **Dynamic** Computation Graphs

x w1 w2 y

```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()
```

Create Tensor objects

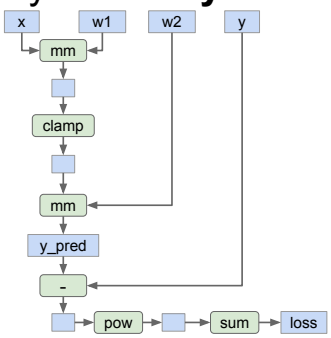
PyTorch: **Dynamic** Computation Graphs




```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()
```

Build graph data structure AND perform computation

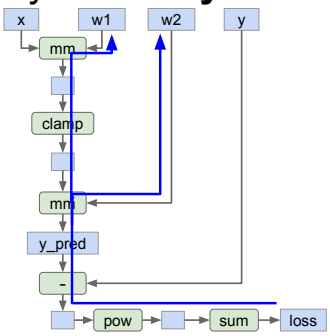
PyTorch: **Dynamic** Computation Graphs




```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()
```

Build graph data structure AND perform computation

PyTorch: **Dynamic** Computation Graphs




```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()
```

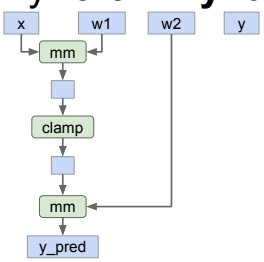
Search for path between loss and w1, w2 (for backprop) AND perform computation

PyTorch: **Dynamic** Computation Graphs


```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()
```

Throw away the graph, backprop path, and rebuild it from scratch on every iteration

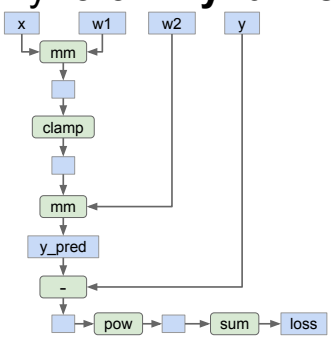
PyTorch: **Dynamic** Computation Graphs




```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()
```

Build graph data structure AND perform computation

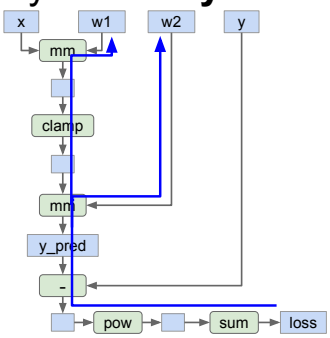
PyTorch: **Dynamic** Computation Graphs




```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()
```

Build graph data structure AND perform computation

PyTorch: **Dynamic** Computation Graphs




```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()
```

Search for path between loss and w1, w2 (for backprop) AND perform computation

PyTorch: **Dynamic** Computation Graphs

Building the graph and **computing** the graph happen at the same time.

Seems inefficient, especially if we are building the same graph over and over again...

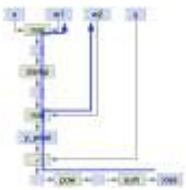
```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()
```


Static Computation Graphs

Alternative: **Static** graphs

Step 1: Build computational graph describing our computation (including finding paths for backprop)

Step 2: Reuse the same graph on every iteration



```
graph = build_graph()

for x_batch, y_batch in loader:
    run_graph(graph, x=x_batch, y=y_batch)
```


TensorFlow

TensorFlow: Neural Net

```
import numpy as np
import tensorflow as tf
```

(Assume imports at the top of each snipppet)

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                   feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```


TensorFlow: Neural Net

First **define** computational graph

Then **run** the graph many times

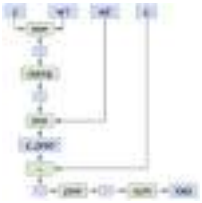
```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                   feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: Neural Net

Create **placeholders** for input x, weights w1 and w2, and targets y

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                   feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

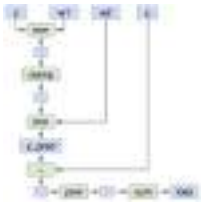

TensorFlow: Neural Net



Forward pass: compute prediction for y and loss. No computation - just building graph

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                   feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

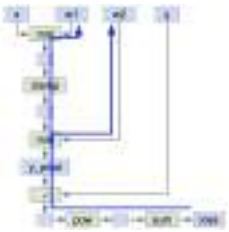

TensorFlow: Neural Net



Tell TensorFlow to compute loss of gradient with respect to w1 and w2. No compute - just building the graph

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                   feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

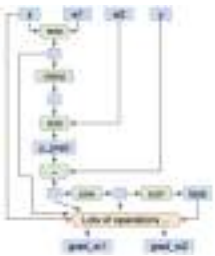

TensorFlow: Neural Net



Find paths between loss and w1, w2

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                   feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```


TensorFlow: Neural Net



Add new operators to the graph which compute grad_w1 and grad_w2

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                   feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```


TensorFlow: Neural Net

Now done building our graph, so we enter a **session** so we can actually run the graph

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                   feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```

TensorFlow: Neural Net

Create numpy arrays that will fill in the placeholders above

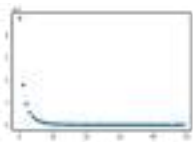
```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                   feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```


TensorFlow: Neural Net

Run the graph: feed in the numpy arrays for x, y, w1, and w2; get numpy arrays for loss, grad_w1, and grad_w2

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))

grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    out = sess.run([loss, grad_w1, grad_w2],
                   feed_dict=values)
    loss_val, grad_w1_val, grad_w2_val = out
```


TensorFlow: Neural Net



Train the network: Run the graph over and over, use gradient to update weights

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    learning_rate = 1e-5
    for t in range(50):
        out = sess.run([loss, grad_w1, grad_w2],
                       feed_dict=values)
        loss_val, grad_w1_val, grad_w2_val = out
        values[w1] -= learning_rate * grad_w1_val
        values[w2] -= learning_rate * grad_w2_val
```


TensorFlow: Neural Net

Problem: copying weights between CPU / GPU each step

Train the network: Run the graph over and over, use gradient to update weights

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(H, D))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

with tf.Session() as sess:
    values = {x: np.random.randn(N, D),
              w1: np.random.randn(D, H),
              w2: np.random.randn(H, D),
              y: np.random.randn(N, D),}
    learning_rate = 1e-5
    for t in range(50):
        out = sess.run([loss, grad_w1, grad_w2],
                       feed_dict=values)
        loss_val, grad_w1_val, grad_w2_val = out
        values[w1] -= learning_rate * grad_w1_val
        values[w2] -= learning_rate * grad_w2_val
```


TensorFlow: Neural Net

Change w1 and w2 from **placeholder** (fed on each call) to **Variable** (persists in the graph between calls)

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, = sess.run([loss], feed_dict=values)
```


TensorFlow: Neural Net

Add **assign** operations to update w1 and w2 as part of the graph!

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, = sess.run([loss], feed_dict=values)
```

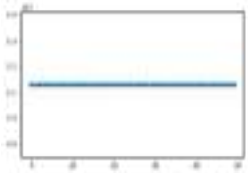
TensorFlow: Neural Net

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, = sess.run([loss], feed_dict=values)
```

Run graph once to initialize w1 and w2

Run many times to train

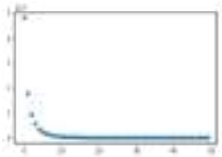
TensorFlow: Neural Net



Problem: loss not going down! Assign calls not actually being executed!

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, = sess.run([loss], feed_dict=values)
```


TensorFlow: Neural Net



Add dummy graph node that depends on updates

Tell TensorFlow to compute dummy node

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)
updates = tf.group(new_w1, new_w2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    losses = []
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                               feed_dict=values)
```


TensorFlow: Optimizer

Can use an **optimizer** to compute gradients and update weights

Remember to execute the output of the optimizer!

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff * diff, axis=1))

optimizer = tf.train.GradientDescentOptimizer(1e-5)
updates = optimizer.minimize(loss)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    losses = []
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                               feed_dict=values)
```


TensorFlow: Loss

Use predefined common lossees

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
loss = tf.losses.mean_squared_error(y_pred, y)

optimizer = tf.train.GradientDescentOptimizer(1e-3)
updates = optimizer.minimize(loss)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                               feed_dict=values)
```


TensorFlow: Layers

Use He initializer

tf.layers automatically sets up weight and (and bias) for us!

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))

init = tf.variance_scaling_initializer()
h = tf.layers.dense(inputs=x, units=H,
                    activation=tf.nn.relu, kernel_initializer=init)
y_pred = tf.layers.dense(inputs=h, units=D,
                         kernel_initializer=init)

loss = tf.losses.mean_squared_error(y_pred, y)

optimizer = tf.train.GradientDescentOptimizer(1e0)
updates = optimizer.minimize(loss)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                               feed_dict=values)
```

Keras: High-Level Wrapper

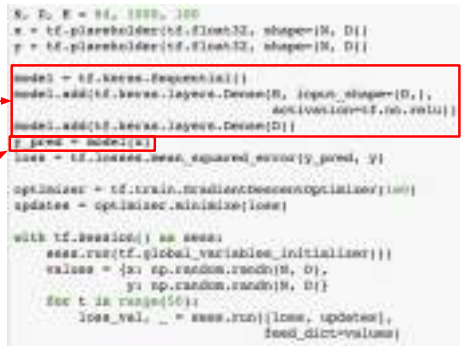
Keras is a layer on top of TensorFlow, makes common things easy to do

(Used to be third-party, now merged into TensorFlow)

Keras: High-Level Wrapper

Define model as a sequence of layers

Get output by calling the model



Keras: High-Level Wrapper

Keras can handle the training loop for you! No sessions or feed_dict

TensorFlow: High-Level Wrappers

- tf.keras (https://www.tensorflow.org/api_docs/python/tf/keras)
- tf.layers (https://www.tensorflow.org/api_docs/python/tf/layers)

TensorFlow: High-Level Wrappers

- Keras (https://keras.io/)
- tf.keras (https://www.tensorflow.org/api_docs/python/tf/keras)
- tf.layers (https://www.tensorflow.org/api_docs/python/tf/layers)

TensorFlow: High-Level Wrappers

- Keras (https://keras.io/)
- tf.keras (https://www.tensorflow.org/api_docs/python/tf/keras)
- tf.layers (https://www.tensorflow.org/api_docs/python/tf/layers)
- tf.estimator (https://www.tensorflow.org/api_docs/python/tf/estimator)

TensorFlow: High-Level Wrappers

Keras (https://keras.io/) Ships with TensorFlow

tf.keras (https://www.tensorflow.org/api_docs/python/tf/keras)

tf.layers (https://www.tensorflow.org/api_docs/python/tf/layers)

tf.estimator (https://www.tensorflow.org/api_docs/python/tf/estimator)

tf.contrib.estimator (https://www.tensorflow.org/api_docs/python/tf/contrib/estimator)

tf.contrib.layers (https://www.tensorflow.org/api_docs/python/tf/contrib/layers)

tf.contrib.slim (https://github.com/tensorflow/tensorflow/tree/master/tensorflow/contrib/slim)

tf.contrib.learn (https://www.tensorflow.org/api_docs/python/tf/contrib/learn)

TensorFlow: High-Level Wrappers

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tf.estimator (https://www.tensorflow.org/api_docs/python/tf/estimator)

tf.contrib.estimator (https://www.tensorflow.org/api_docs/python/tf/contrib/estimator)

tf.contrib.layers (https://www.tensorflow.org/api_docs/python/tf/contrib/layers)

tf.contrib.slim (https://github.com/tensorflow/tensorflow/tree/master/tensorflow/contrib/slim)

~~tf.contrib.learn (https://www.tensorflow.org/api_docs/python/tf/contrib/learn)~~ DEPRECATED

TensorFlow: High-Level Wrappers

Keras (https://keras.io/) Ships with TensorFlow

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tf.contrib.layers (https://www.tensorflow.org/api_docs/python/tf/contrib/layers)

tf.contrib.slim (https://github.com/tensorflow/tensorflow/tree/master/tensorflow/contrib/slim)

~~tf.contrib.learn (https://www.tensorflow.org/api_docs/python/tf/contrib/learn)~~ DEPRECATED

Sonnet (https://github.com/deepmind/sonnet) By DeepMind

TensorFlow: High-Level Wrappers

Keras (https://keras.io/) Ships with TensorFlow

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tf.layers (https://www.tensorflow.org/api_docs/python/tf/layers)

tf.estimator (https://www.tensorflow.org/api_docs/python/tf/estimator)

tf.contrib.estimator (https://www.tensorflow.org/api_docs/python/tf/contrib/estimator)

tf.contrib.layers (https://www.tensorflow.org/api_docs/python/tf/contrib/layers)

tf.contrib.slim (https://github.com/tensorflow/tensorflow/tree/master/tensorflow/contrib/slim)

~~tf.contrib.learn (https://www.tensorflow.org/api_docs/python/tf/contrib/learn)~~ DEPRECATED

Sonnet (https://github.com/deepmind/sonnet) By DeepMind

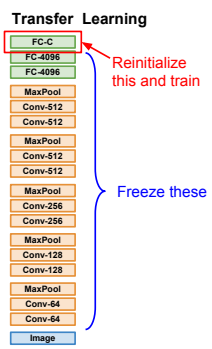
TFLearn (http://tflearn.org/)

TensorLayer (http://tensorlayer.readthedocs.io/en/latest/) Third-Party

TensorFlow: Pretrained Models

tf.keras: (https://www.tensorflow.org/api_docs/python/tf/keras/applications)

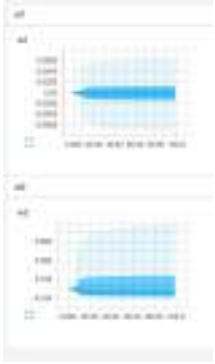
TF-Slim: (https://github.com/tensorflow/models/tree/master/slim/nets)



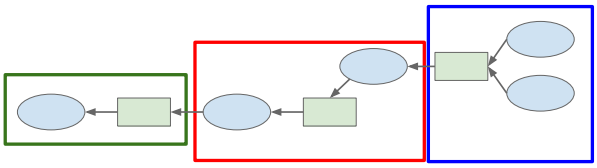
TensorFlow: Tensorboard

Add logging to code to record loss, stats, etc

Run server and get pretty graphs!



TensorFlow: Distributed Version



Split one graph over multiple machines!

https://www.tensorflow.org/deploy/distributed

TensorFlow: Tensor Processing Units

Google Cloud TPU
= 180 TFLOPs of compute!

TensorFlow: Tensor Processing Units

Google Cloud TPU
= 180 TFLOPs of compute!

NVIDIA Tesla V100
= 125 TFLOPs of compute

TensorFlow: Tensor Processing Units

Google Cloud TPU
= 180 TFLOPs of compute!

NVIDIA Tesla V100
= 125 TFLOPs of compute

NVIDIA Tesla P100 = 11 TFLOPs of compute
GTX 580 = 0.2 TFLOPs

TensorFlow: Tensor Processing Units

Google Cloud TPU
= 180 TFLOPs of compute!

Google Cloud TPU Pod
= 64 Cloud TPUs
= 11.5 PFLOPs of compute!

https://www.tensorflow.org/versions/master/programmers_guide/using_tpu

Static vs Dynamic Graphs

TensorFlow: Build graph once, then run many times (**static**)

```
N, D, H = 64, 1000, 100
x = tf.placeholder(tf.float32, shape=(N, D))
y = tf.placeholder(tf.float32, shape=(N, D))
w1 = tf.Variable(tf.random_normal((D, H)))
w2 = tf.Variable(tf.random_normal((H, D)))

h = tf.maximum(tf.matmul(x, w1), 0)
y_pred = tf.matmul(h, w2)
diff = y_pred - y
loss = tf.reduce_mean(tf.reduce_sum(diff ** 2, axis=1))
grad_w1, grad_w2 = tf.gradients(loss, [w1, w2])

learning_rate = 1e-5
new_w1 = w1.assign(w1 - learning_rate * grad_w1)
new_w2 = w2.assign(w2 - learning_rate * grad_w2)
updates = tf.group(new_w1, new_w2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    values = {x: np.random.randn(N, D),
              y: np.random.randn(N, D),}
    losses = []
    for t in range(50):
        loss_val, _ = sess.run([loss, updates],
                               feed_dict=values)
```

Build graph

Run each iteration

PyTorch: Each forward pass defines a new graph (**dynamic**)

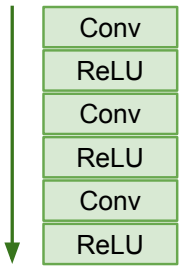
```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
x = torch.randn(N, D_in)
y = torch.randn(N, D_out)
w1 = torch.randn(D_in, H, requires_grad=True)
w2 = torch.randn(H, D_out, requires_grad=True)

learning_rate = 1e-6
for t in range(500):
    y_pred = x.mm(w1).clamp(min=0).mm(w2)
    loss = (y_pred - y).pow(2).sum()

    loss.backward()
```

New graph each iteration

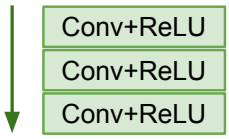
Static vs Dynamic: Optimization

With static graphs, framework can **optimize** the graph for you before it runs!

The graph you wrote



Equivalent graph with **fused operations**



Static vs Dynamic: Serialization

Static

Once graph is built, can **serialize** it and run it without the code that built the graph!

Dynamic

Graph building and execution are intertwined, so always need to keep code around

Static vs Dynamic: Conditional

$$y = \begin{cases} w1 * x & \text{if } z > 0 \\ w2 * x & \text{otherwise} \end{cases}$$

Static vs Dynamic: Conditional

$$y = \begin{cases} w1 * x & \text{if } z > 0 \\ w2 * x & \text{otherwise} \end{cases}$$

PyTorch: Normal Python

```
N, D, H = 1, 4, 3

x = torch.randn(N, D, requires_grad=True)
w1 = torch.randn(D, H)
w2 = torch.randn(D, H)

a = 10
if z > 0:
    y = x.mm(w1)
else:
    y = x.mm(w2)
```


Static vs Dynamic: Conditional

$$y = \begin{cases} w1 * x & \text{if } z > 0 \\ w2 * x & \text{otherwise} \end{cases}$$

PyTorch: Normal Python

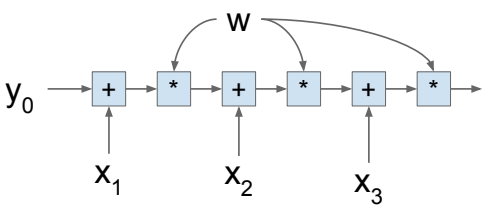
```
N, D, H = 1, 4, 3

x = torch.randn(N, D, requires_grad=True)
w1 = torch.randn(D, H)
w2 = torch.randn(D, H)

a = 10
if z > 0:
    y = x.mm(w1)
else:
    y = x.mm(w2)
```

TensorFlow: Special TF control flow operator!

```
N, D, H = 1, 4, 3
x = tf.placeholder(tf.float32, shape=(N, D))
z = tf.placeholder(tf.float32, shape=None)
w1 = tf.placeholder(tf.float32, shape=(D, H))
w2 = tf.placeholder(tf.float32, shape=(D, H))

def f1(): return tf.matmul(x, w1)
def f2(): return tf.matmul(x, w2)
y = tf.cond(tf.less(z, 0), f1, f2)

with tf.Session() as sess:
    values = {
        x: np.random.randn(N, D),
        z: 10,
        w1: np.random.randn(D, H),
        w2: np.random.randn(D, H),
    }
    y_val = sess.run(y, feed_dict=values)
```

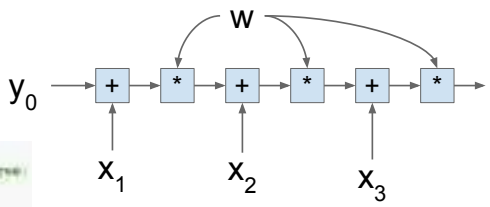

Static vs Dynamic: Loops

$$y_t = (y_{t-1} + x_t) * w$$



Static vs Dynamic: Loops

$y_t = (y_{t-1} + x_t) * w$



PyTorch: Normal Python

```
T, D = 3, 4
y0 = torch.randn(D, requires_grad=True)
x = torch.randn(T, D)
w = torch.randn(D)

y = [y0]
for t in range(T):
    prev_y = y[-1]
    next_y = (prev_y + x[t]) * w
    y.append(next_y)
```


Static vs Dynamic: Loops

$y_t = (y_{t-1} + x_t) * w$

PyTorch: Normal Python

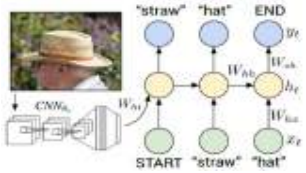
```
T, D = 3, 4
y0 = torch.randn(D, requires_grad=True)
x = torch.randn(T, D)
w = torch.randn(D)

y = [y0]
for t in range(T):
    prev_y = y[-1]
    next_y = (prev_y + x[t]) * w
    y.append(next_y)
```

TensorFlow: Special TF control flow

```
T, N, D = 3, 4, 5
x = tf.placeholder(tf.float32, shape=(T, D))
y0 = tf.placeholder(tf.float32, shape=(D,))
w = tf.placeholder(tf.float32, shape=(D,))

def f(prev_y, cur_x):
    return (prev_y + cur_x) * w

y = tf.foldl(f, x, y0)

with tf.Session() as sess:
    values = {
        x: np.random.randn(T, D),
        y0: np.random.randn(D),
        w: np.random.randn(D),
    }
    y_val = sess.run(y, feed_dict=values)
```


Dynamic Graph Applications

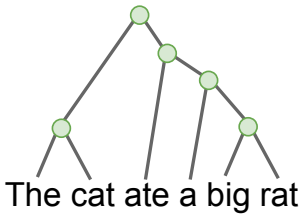
- Recurrent networks



Karpathy and Fei-Fei, "Deep Visual-Semantic Alignments for Generating Image Descriptions", CVPR 2015
Figure copyright IEEE, 2015. Reproduced for educational purposes.

Dynamic Graph Applications

- Recurrent networks
- Recursive networks



Dynamic Graph Applications

- Recurrent networks
- Recursive networks
- Modular Networks

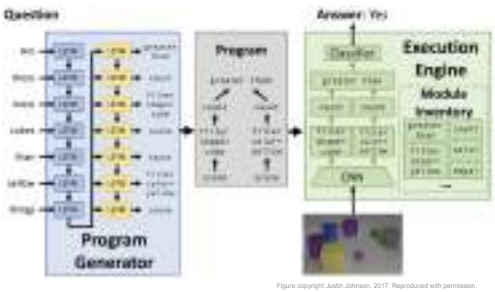


Figure copyright Justin Johnson, 2017. Reproduced with permission.

Andreas et al, "Neural Module Networks", CVPR 2016
Andreas et al, "Learning to Compose Neural Networks for Question Answering", NAACL 2016
Johnson et al, "Inferring and Executing Programs for Visual Reasoning", ICCV 2017

Dynamic Graph Applications

- Recurrent networks
- Recursive networks
- Modular Networks
- (Your creative idea here)

PyTorch vs TensorFlow, Static vs Dynamic

PyTorch
Dynamic Graphs

TensorFlow
Static Graphs

PyTorch vs TensorFlow, Static vs Dynamic

PyTorch
Dynamic Graphs

TensorFlow
Static Graphs

Lines are blurring! PyTorch is adding static features, and TensorFlow is adding dynamic features.

Dynamic TensorFlow: Dynamic Batching

TensorFlow Fold make dynamic graphs easier in TensorFlow through **dynamic batching**

Looks et al, "Deep Learning with Dynamic Computation Graphs", ICLR 2017
https://github.com/tensorflow/fold

Dynamic TensorFlow: Eager Execution

TensorFlow 1.7 added **eager execution** which allows dynamic graphs!

```
import tensorflow as tf
import tensorflow.contrib.eager as tfe

tf.enable_eager_execution()

N, D = 3, 4
x = tfe.Variable(tf.random_normal((N, D)))
y = tfe.Variable(tf.random_normal((N, D)))
z = tfe.Variable(tf.random_normal((N, D)))
with tfe.GradientTape() as tape:
    a = x * y
    b = a + z
    c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tape.gradient(c, [x, y, z])
print(grad_x)
```


Dynamic TensorFlow: Eager Execution

Enable eager mode at the start of the program: it's a global switch

```
import tensorflow as tf
import tensorflow.contrib.eager as tfe

tf.enable_eager_execution()

N, D = 3, 4
x = tfe.Variable(tf.random_normal((N, D)))
y = tfe.Variable(tf.random_normal((N, D)))
z = tfe.Variable(tf.random_normal((N, D)))
with tfe.GradientTape() as tape:
    a = x * y
    b = a + z
    c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tape.gradient(c, [x, y, z])
print(grad_x)
```


Dynamic TensorFlow: Eager Execution

These calls to tf.random_normal produce concrete values! No need for placeholders / sessions

Wrap values in a tfe.Variable if we might want to compute grads for them

```
import tensorflow as tf
import tensorflow.contrib.eager as tfe

tf.enable_eager_execution()

N, D = 3, 4
x = tfe.Variable(tf.random_normal((N, D)))
y = tfe.Variable(tf.random_normal((N, D)))
z = tfe.Variable(tf.random_normal((N, D)))
with tfe.GradientTape() as tape:
    a = x * y
    b = a + z
    c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tape.gradient(c, [x, y, z])
print(grad_x)
```

Dynamic TensorFlow: Eager Execution

Operations scoped under a GradientTape will build a dynamic graph, similar to PyTorch

```
import tensorflow as tf
import tensorflow.contrib.eager as tfe

tf.enable_eager_execution()

N, D = 3, 4
x = tfe.Variable(tf.random_normal((N, D)))
y = tfe.Variable(tf.random_normal((N, D)))
z = tfe.Variable(tf.random_normal((N, D)))
with tfe.GradientTape() as tape:
    a = x * y
    b = a + z
    c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tape.gradient(c, [x, y, z])
print(grad_x)
```


Dynamic TensorFlow: Eager Execution

Use the tape to compute gradients, like .backward() in PyTorch. The print statement works!

```
import tensorflow as tf
import tensorflow.contrib.eager as tfe

tf.enable_eager_execution()

N, D = 3, 4
x = tfe.Variable(tf.random_normal((N, D)))
y = tfe.Variable(tf.random_normal((N, D)))
z = tfe.Variable(tf.random_normal((N, D)))
with tfe.GradientTape() as tape:
    a = x * y
    b = a + z
    c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tape.gradient(c, [x, y, z])
print(grad_x)
```


Dynamic TensorFlow: Eager Execution

Eager execution still pretty new, not fully supported in all TensorFlow APIs

Try it out!

```
import tensorflow as tf
import tensorflow.contrib.eager as tfe

tf.enable_eager_execution()

N, D = 3, 4
x = tfe.Variable(tf.random_normal((N, D)))
y = tfe.Variable(tf.random_normal((N, D)))
z = tfe.Variable(tf.random_normal((N, D)))
with tfe.GradientTape() as tape:
    a = x * y
    b = a + z
    c = tf.reduce_sum(b)

grad_x, grad_y, grad_z = tape.gradient(c, [x, y, z])
print(grad_x)
```


Static PyTorch: Caffe2 https://caffe2.ai/

- Deep learning framework developed by Facebook
- Static graphs, somewhat similar to TensorFlow
- Core written in C++
- Nice Python interface
- Can train model in Python, then serialize and deploy without Python
- Works on iOS / Android, etc

Static PyTorch: ONNX Support

ONNX is an open-source standard for neural network models

Goal: Make it easy to train a network in one framework, then run it in another framework

Supported by PyTorch, Caffe2, Microsoft CNTK, Apache MXNet

https://github.com/onnx/onnx

Static PyTorch: ONNX Support

You can export a PyTorch model to ONNX

Run the graph on a dummy input, and save the graph to a file

Will only work if your model doesn't actually make use of dynamic graph - must build same graph on every forward pass, no loops / conditionals

```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
model = torch.nn.Sequential(
            torch.nn.Linear(D_in, H),
            torch.nn.ReLU(),
            torch.nn.Linear(H, D_out))

dummy_input = torch.randn(N, D_in)
torch.onnx.export(model, dummy_input,
                  'model.proto',
                  verbose=True)
```

Static PyTorch: ONNX Support

```
graph(%0 : Float(64, 1000)
      %1 : Float(100, 1000)
      %2 : Float(100)
      %3 : Float(10, 100)
      %4 : Float(10)) {
  %5 : Float(64, 100) =
onnx::Gemm[alpha=1, beta=1, broadcast=1,
transB=1](%0, %1, %2), scope:
Sequential/Linear[0]
  %6 : Float(64, 100) = onnx::Relu(%5),
scope: Sequential/ReLU[1]
  %7 : Float(64, 10) = onnx::Gemm[alpha=1,
beta=1, broadcast=1, transB=1](%6, %3,
%4), scope: Sequential/Linear[2]
  return (%7);
}
```

```
import torch

N, D_in, H, D_out = 64, 1000, 100, 10
model = torch.nn.Sequential(
            torch.nn.Linear(D_in, H),
            torch.nn.ReLU(),
            torch.nn.Linear(H, D_out))

dummy_input = torch.randn(N, D_in)
torch.onnx.export(model, dummy_input,
                  'model.proto',
                  verbose=True)
```

After exporting to ONNX, can run the PyTorch model in Caffe2

Static PyTorch: Future???

https://github.com/pytorch/pytorch/commit/90afedb6e222d430d5c9333ff27adb42aa4bb900

PyTorch vs TensorFlow, Static vs Dynamic

PyTorch	**TensorFlow**
Dynamic Graphs	Static Graphs
Static: ONNX, Caffe2	Dynamic: Eager

My Advice:

PyTorch is my personal favorite. Clean API, dynamic graphs make it very easy to develop and debug. Can build model in PyTorch then export to Caffe2 with ONNX for production / mobile

TensorFlow is a safe bet for most projects. Not perfect but has huge community, wide usage. Can use same framework for research and production. Probably use a high-level framework. Only choice if you want to run on TPUs.

Next Time:
CNN Architecture Case Studies

Lecture 9:
CNN Architectures

Administrative

A2 due Wed May 2

Midterm: In-class Tue May 8. Covers material through Lecture 10 (Thu May 3).

Sample midterm released on piazza.

Midterm review session: Fri May 4 discussion section

Last time: Deep learning frameworks

PaddlePaddle (Baidu)

Chainer

Caffe (UC Berkeley) → Caffe2 (Facebook)

MXNet (Amazon)
Developed by U Washington, CMU, MIT, Hong Kong U, etc but main framework of choice at AWS

CNTK (Microsoft)

Torch (NYU / Facebook) → PyTorch (Facebook)

Deeplearning4j

Theano (U Montreal) → TensorFlow (Google)

And others...

Last time: Deep learning frameworks

(1) Easily build big computational graphs
(2) Easily compute gradients in computational graphs
(3) Run it all efficiently on GPU (wrap cuDNN, cuBLAS, etc)

Today: CNN Architectures

Case Studies

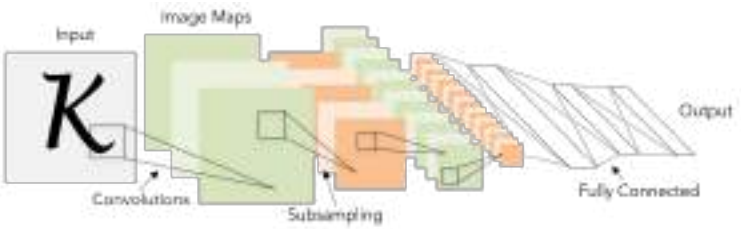
- AlexNet
- VGG
- GoogLeNet
- ResNet

Also....

- NiN (Network in Network)
- Wide ResNet
- ResNeXT
- Stochastic Depth
- Squeeze-and-Excitation Network
- DenseNet
- FractalNet
- SqueezeNet
- NASNet

Review: LeNet-5

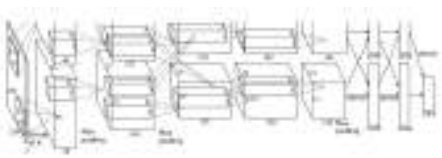
[LeCun et al., 1998]



Conv filters were 5x5, applied at stride 1
Subsampling (Pooling) layers were 2x2 applied at stride 2
i.e. architecture is [CONV-POOL-CONV-POOL-FC-FC]

Case Study: AlexNet

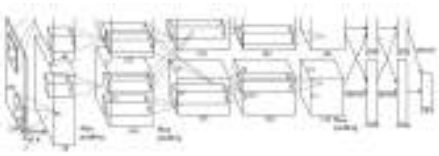
[Krizhevsky et al. 2012]



Architecture:
CONV1
MAX POOL1
NORM1
CONV2
MAX POOL2
NORM2
CONV3
CONV4
CONV5
Max POOL3
FC6
FC7
FC8

Case Study: AlexNet

[Krizhevsky et al. 2012]

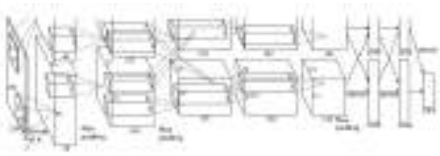


Input: 227x227x3 images

First layer (CONV1): 96 11x11 filters applied at stride 4
=>
Q: what is the output volume size? Hint: (227-11)/4+1 = 55

Case Study: AlexNet

[Krizhevsky et al. 2012]



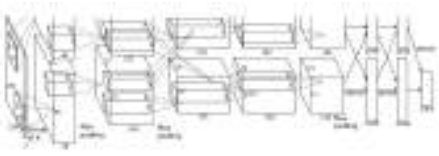
Input: 227x227x3 images

First layer (CONV1): 96 11x11 filters applied at stride 4
=>
Output volume **[55x55x96]**

Q: What is the total number of parameters in this layer?

Case Study: AlexNet

[Krizhevsky et al. 2012]

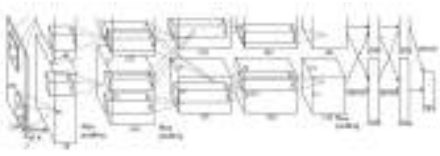


Input: 227x227x3 images

First layer (CONV1): 96 11x11 filters applied at stride 4
=>
Output volume **[55x55x96]**
Parameters: (11*11*3)*96 = **35K**

Case Study: AlexNet

[Krizhevsky et al. 2012]



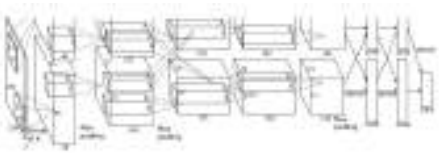
Input: 227x227x3 images
After CONV1: 55x55x96

Second layer (POOL1): 3x3 filters applied at stride 2

Q: what is the output volume size? Hint: (55-3)/2+1 = 27

Case Study: AlexNet

[Krizhevsky et al. 2012]



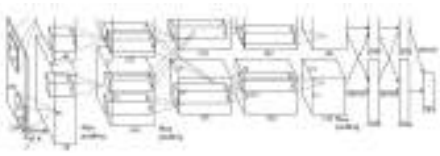
Input: 227x227x3 images
After CONV1: 55x55x96

Second layer (POOL1): 3x3 filters applied at stride 2
Output volume: 27x27x96

Q: what is the number of parameters in this layer?

Case Study: AlexNet

[Krizhevsky et al. 2012]

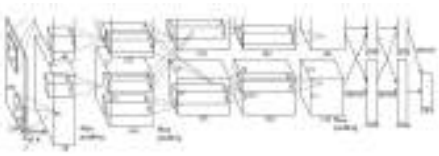


Input: 227x227x3 images
After CONV1: 55x55x96

Second layer (POOL1): 3x3 filters applied at stride 2
Output volume: 27x27x96
Parameters: 0!

Case Study: AlexNet

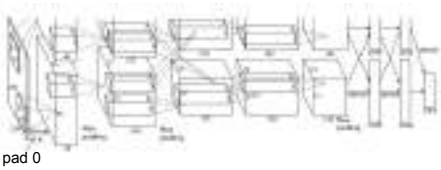
[Krizhevsky et al. 2012]



Input: 227x227x3 images
After CONV1: 55x55x96
After POOL1: 27x27x96
...

Case Study: AlexNet

[Krizhevsky et al. 2012]



Full (simplified) AlexNet architecture:
[227x227x3] INPUT
[55x55x96] CONV1: 96 11x11 filters at stride 4, pad 0
[27x27x96] MAX POOL1: 3x3 filters at stride 2
[27x27x96] NORM1: Normalization layer
[27x27x256] CONV2: 256 5x5 filters at stride 1, pad 2
[13x13x256] MAX POOL2: 3x3 filters at stride 2
[13x13x256] NORM2: Normalization layer
[13x13x384] CONV3: 384 3x3 filters at stride 1, pad 1
[13x13x384] CONV4: 384 3x3 filters at stride 1, pad 1
[13x13x256] CONV5: 256 3x3 filters at stride 1, pad 1
[6x6x256] MAX POOL3: 3x3 filters at stride 2
[4096] FC6: 4096 neurons
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[1000] FC8: 1000 neurons (class scores)

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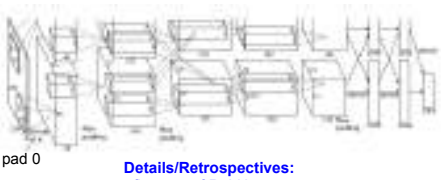

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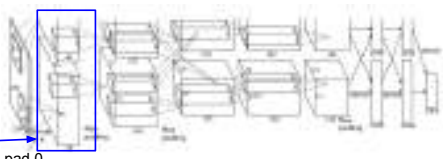
Details/Retrospectives:
- first use of ReLU
- used Norm layers (not common anymore)
- heavy data augmentation
- dropout 0.5
- batch size 128
- SGD Momentum 0.9
- Learning rate 1e-2, reduced by 10 manually when val accuracy plateaus
- L2 weight decay 5e-4
- 7 CNN ensemble: 18.2% -> 15.4%

Case Study: AlexNet

[Krizhevsky et al. 2012]



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[55x55x48] x 2

Historical note: Trained on GTX 580 GPU with only 3 GB of memory. Network spread across 2 GPUs, half the neurons (feature maps) on each GPU.

Case Study: AlexNet

[Krizhevsky et al. 2012]

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CONV1, CONV2, CONV4, CONV5: Connections only with feature maps on same GPU

Case Study: AlexNet

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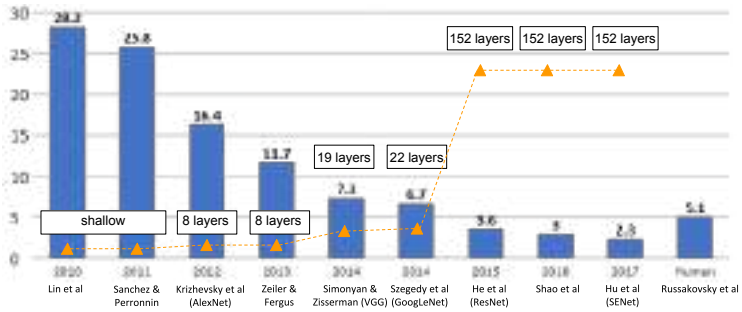
CONV3, FC6, FC7, FC8: Connections with all feature maps in preceding layer, communication across GPUs

ImageNet Large Scale Visual Recognition Challenge (ILSVRC) winners



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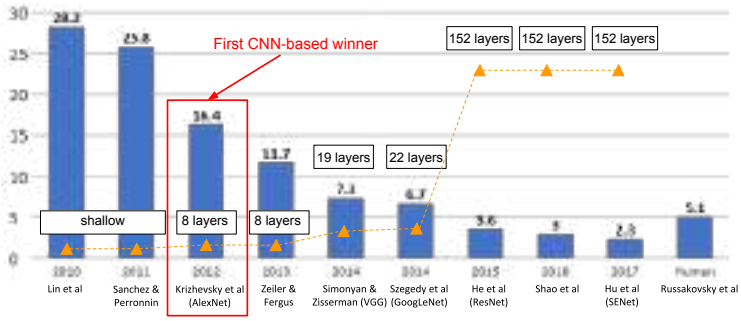

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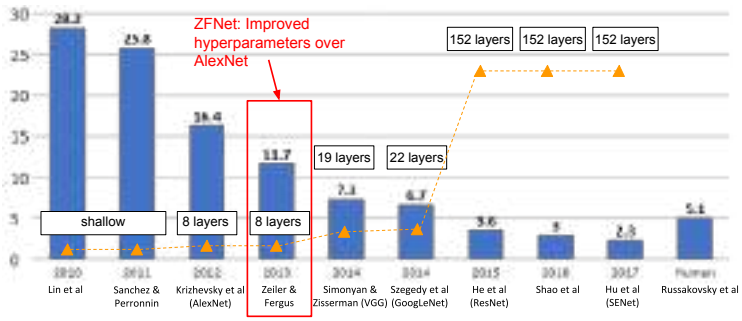
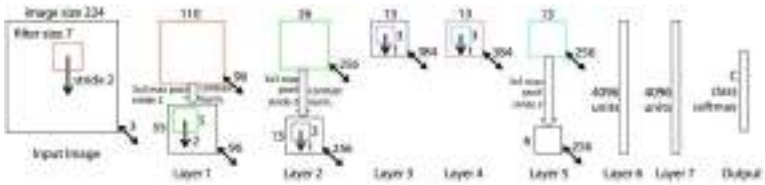


ZFNet

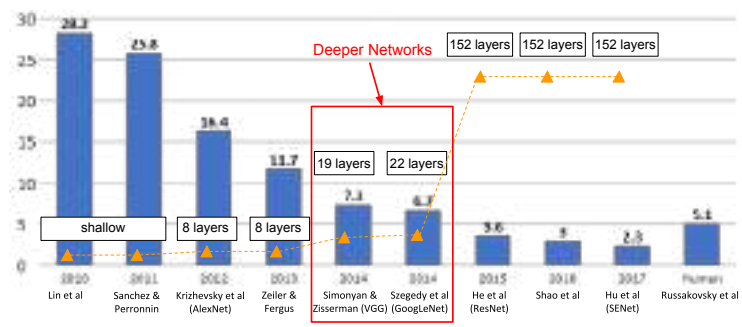
[Zeiler and Fergus, 2013]



AlexNet but:
CONV1: change from (11x11 stride 4) to (7x7 stride 2)
CONV3,4,5: instead of 384, 384, 256 filters use 512, 1024, 512

ImageNet top 5 error: 16.4% -> 11.7%

ImageNet Large Scale Visual Recognition Challenge (ILSVRC) winners



Case Study: VGGNet

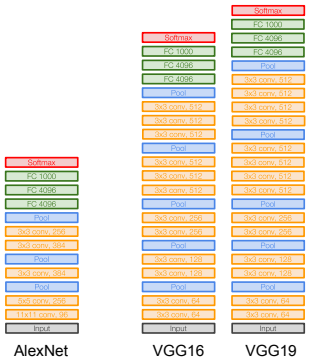
[Simonyan and Zisserman, 2014]

Small filters, Deeper networks

8 layers (AlexNet)
-> 16 - 19 layers (VGG16Net)

Only 3x3 CONV stride 1, pad 1
and 2x2 MAX POOL stride 2

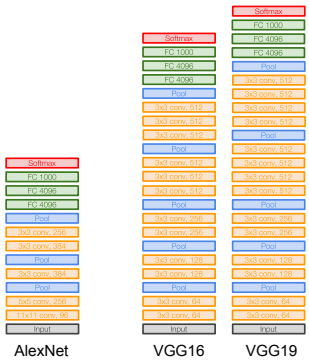
11.7% top 5 error in ILSVRC'13
(ZFNet)
-> 7.3% top 5 error in ILSVRC'14



Case Study: VGGNet

[Simonyan and Zisserman, 2014]

Q: Why use smaller filters? (3x3 conv)



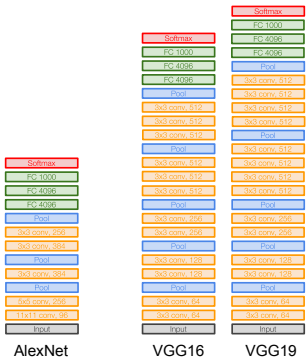
Case Study: VGGNet

[Simonyan and Zisserman, 2014]

Q: Why use smaller filters? (3x3 conv)

Stack of three 3x3 conv (stride 1) layers has same **effective receptive field** as one 7x7 conv layer

Q: What is the effective receptive field of three 3x3 conv (stride 1) layers?



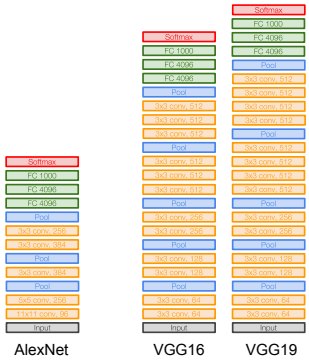
Case Study: VGGNet

[Simonyan and Zisserman, 2014]

Q: Why use smaller filters? (3x3 conv)

Stack of three 3x3 conv (stride 1) layers has same **effective receptive field** as one 7x7 conv layer

[7x7]



Case Study: VGGNet

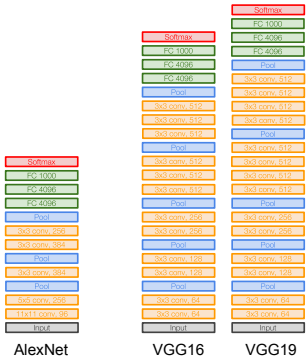
[Simonyan and Zisserman, 2014]

Q: Why use smaller filters? (3x3 conv)

Stack of three 3x3 conv (stride 1) layers has same **effective receptive field** as one 7x7 conv layer

But deeper, more non-linearities

And fewer parameters: $3 * (3^2C^2)$ vs. 7^2C^2 for C channels per layer



INPUT: [224x224x3] memory: 224*224*3=150K params: 0 (not counting biases)
CONV3-64: [224x224x64] memory: 224*224*64=3.2M params: (3*3*3)*64 = 1,728
CONV3-64: [224x224x64] memory: 224*224*64=3.2M params: (3*3*64)*64 = 36,864
POOL2: [112x112x64] memory: 112*112*64=800K params: 0
CONV3-128: [112x112x128] memory: 112*112*128=1.6M params: (3*3*64)*128 = 73,728
CONV3-128: [112x112x128] memory: 112*112*128=1.6M params: (3*3*128)*128 = 147,456
POOL2: [56x56x128] memory: 56*56*128=400K params: 0
CONV3-256: [56x56x256] memory: 56*56*256=800K params: (3*3*128)*256 = 294,912
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CONV3-512: [28x28x512] memory: 28*28*512=400K params: (3*3*256)*512 = 1,179,648
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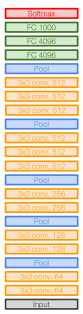
POOL2: [7x7x512] memory: 7*7*512=25K params: 0
FC: [1x1x4096] memory: 4096 params: 7*7*512*4096 = 102,760,448
FC: [1x1x4096] memory: 4096 params: 4096*4096 = 16,777,216
FC: [1x1x1000] memory: 1000 params: 4096*1000 = 4,096,000



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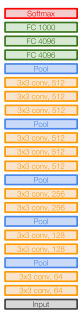
POOL2: [7x7x512] memory: 7*7*512=25K params: 0
FC: [1x1x4096] memory: 4096 params: 7*7*512*4096 = 102,760,448
FC: [1x1x4096] memory: 4096 params: 4096*4096 = 16,777,216
FC: [1x1x1000] memory: 1000 params: 4096*1000 = 4,096,000

TOTAL memory: 24M * 4 bytes ~= 96MB / image (for a forward pass)
TOTAL params: 138M parameters



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FC: [1x1x4096] memory: 4096 params: 4096*4096 = 16,777,216
FC: [1x1x1000] memory: 1000 params: 4096*1000 = 4,096,000

Note:

Most memory is in early CONV

Most params are in late FC

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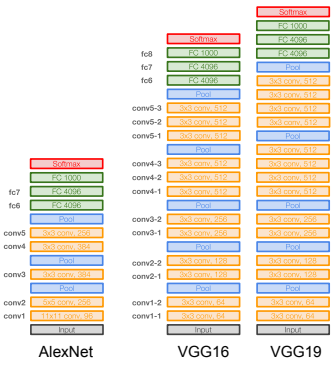
TOTAL memory: 24M * 4 bytes ~= 96MB / image (only forward! ~*2 for bwd)
TOTAL params: 138M parameters

Case Study: VGGNet

[Simonyan and Zisserman, 2014]

Details:
- ILSVRC'14 2nd in classification, 1st in localization
- Similar training procedure as Krizhevsky 2012
- No Local Response Normalisation (LRN)
- Use VGG16 or VGG19 (VGG19 only slightly better, more memory)
- Use ensembles for best results
- FC7 features generalize well to other tasks



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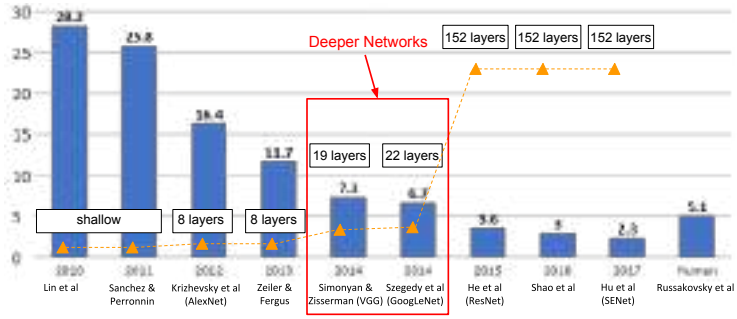
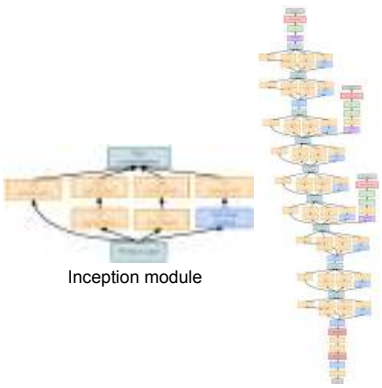


Case Study: GoogLeNet

[Szegedy et al., 2014]

Deeper networks, with computational efficiency

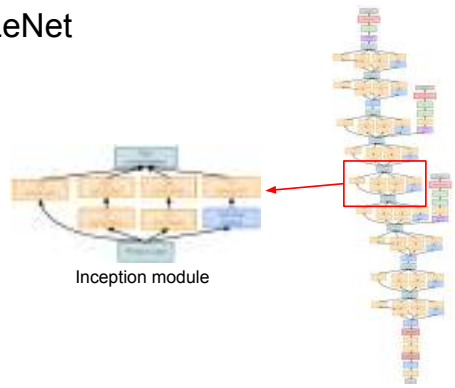
- 22 layers
- Efficient "Inception" module
- No FC layers
- Only 5 million parameters!
  12x less than AlexNet
- ILSVRC'14 classification winner
  (6.7% top 5 error)



Case Study: GoogLeNet

[Szegedy et al., 2014]

"Inception module": design a good local network topology (network within a network) and then stack these modules on top of each other



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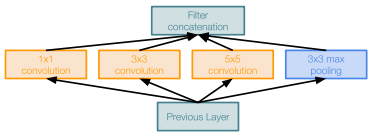

Naive Inception module

Apply parallel filter operations on the input from previous layer:
- Multiple receptive field sizes for convolution (1x1, 3x3, 5x5)
- Pooling operation (3x3)

Concatenate all filter outputs together depth-wise

Case Study: GoogLeNet

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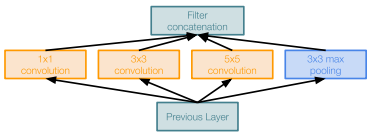

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Q: What is the problem with this? [Hint: Computational complexity]

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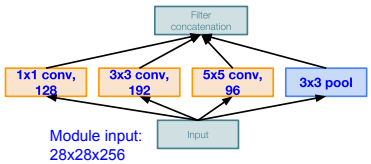
Example:



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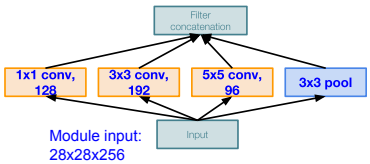
Q1: What is the output size of the 1x1 conv, with 128 filters?



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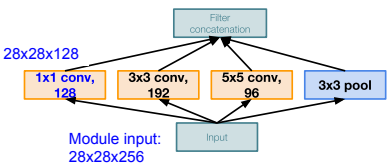

Naive Inception module

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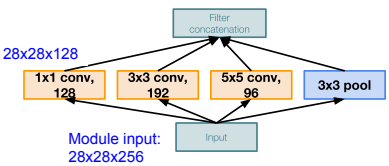
Case Study: GoogLeNet

[Szegedy et al., 2014]

Example:

Q2: What are the output sizes of all different filter operations?



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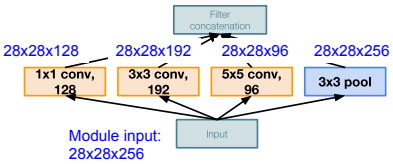

Naive Inception module

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Case Study: GoogLeNet

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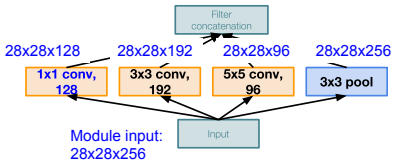
Example:

Q3:What is output size after filter concatenation?



Naive Inception module

Q: What is the problem with this? [Hint: Computational complexity]

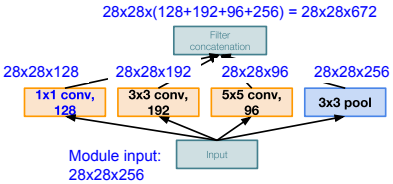
Case Study: GoogLeNet

[Szegedy et al., 2014]

Example:

Q3:What is output size after filter concatenation?

28x28x(128+192+96+256) = 28x28x672



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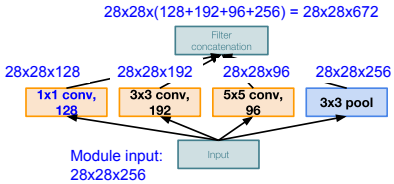

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Conv Ops:
[1x1 conv, 128] 28x28x128x1x1x256
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[5x5 conv, 96] 28x28x96x5x5x256
Total: 854M ops

Case Study: GoogLeNet

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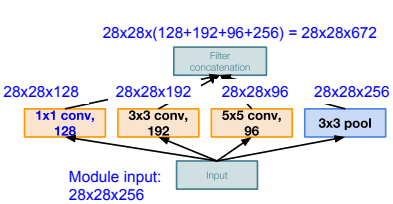

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Total: 854M ops

Very expensive compute

Pooling layer also preserves feature depth, which means total depth after concatenation can only grow at every layer!

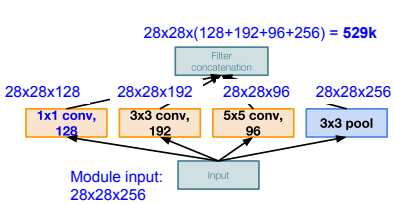
Case Study: GoogLeNet

[Szegedy et al., 2014]

Example:

Q3:What is output size after filter concatenation?

28x28x(128+192+96+256) = **529k**

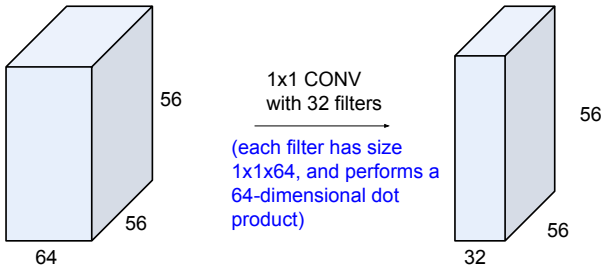


Naive Inception module

Q: What is the problem with this? [Hint: Computational complexity]

Solution: “bottleneck” layers that use 1x1 convolutions to reduce feature depth

Reminder: 1x1 convolutions



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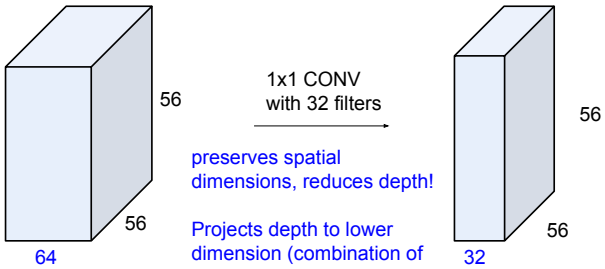
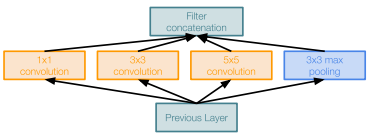
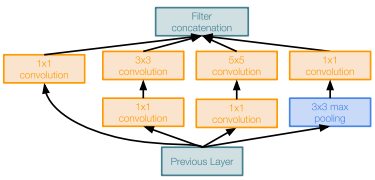


Case Study: GoogLeNet

[Szegedy et al., 2014]



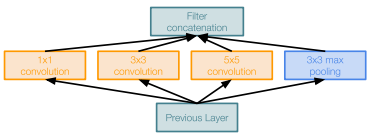
Naive Inception module



Inception module with dimension reduction

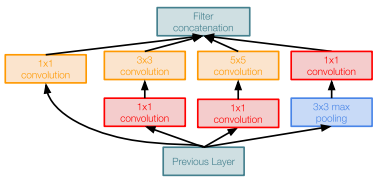
Case Study: GoogLeNet

[Szegedy et al., 2014]



Naive Inception module

1x1 conv "bottleneck" layers



Inception module with dimension reduction

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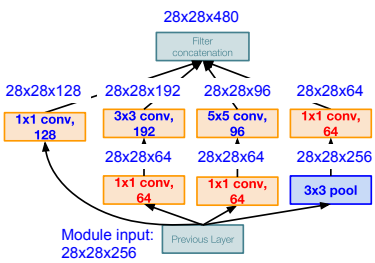


Inception module with dimension reduction

Using same parallel layers as naive example, and adding "1x1 conv, 64 filter" bottlenecks:

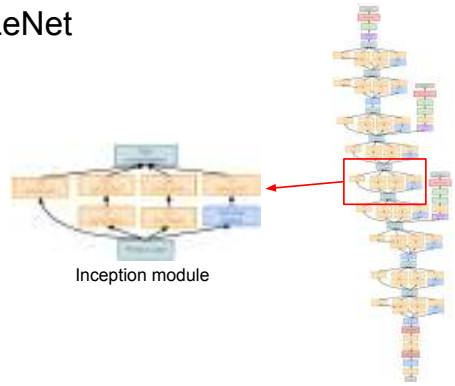
Conv Ops:
[1x1 conv, 64] 28x28x64x1x1x256
[1x1 conv, 64] 28x28x64x1x1x256
[1x1 conv, 128] 28x28x128x1x1x256
[3x3 conv, 192] 28x28x192x3x3x64
[5x5 conv, 96] 28x28x96x5x5x64
[1x1 conv, 64] 28x28x64x1x1x256
Total: 358M ops

Compared to 854M ops for naive version
Bottleneck can also reduce depth after pooling layer

Case Study: GoogLeNet

[Szegedy et al., 2014]

Stack Inception modules with dimension reduction on top of each other



Inception module

Case Study: GoogLeNet

[Szegedy et al., 2014]

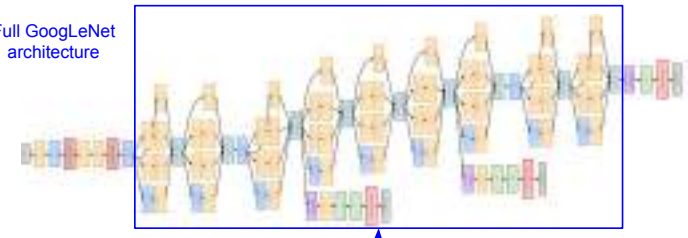
Full GoogLeNet architecture

Stem Network: Conv-Pool- 2x Conv-Pool

Case Study: GoogLeNet

[Szegedy et al., 2014]

Full GoogLeNet architecture

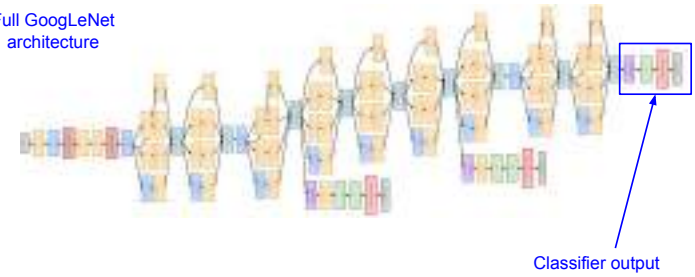


Stacked Inception Modules

Case Study: GoogLeNet

[Szegedy et al., 2014]

Full GoogLeNet architecture

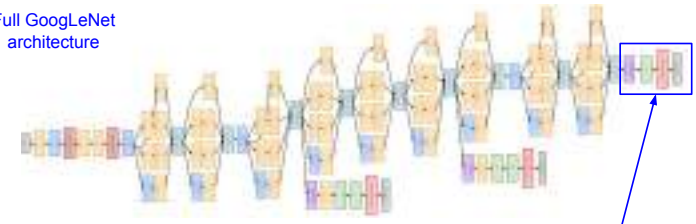


Classifier output

Case Study: GoogLeNet

[Szegedy et al., 2014]

Full GoogLeNet architecture

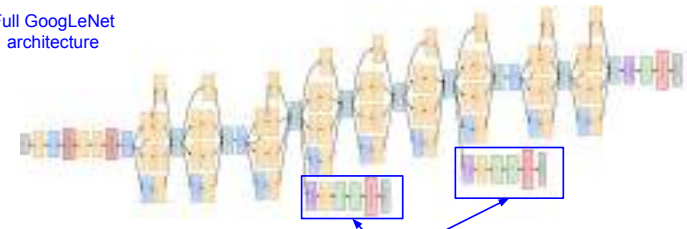


Classifier output (removed expensive FC layers!)

Case Study: GoogLeNet

[Szegedy et al., 2014]

Full GoogLeNet architecture



Auxiliary classification outputs to inject additional gradient at lower layers (AvgPool-1x1Conv-FC-FC-Softmax)

Case Study: GoogLeNet

[Szegedy et al., 2014]

Full GoogLeNet architecture

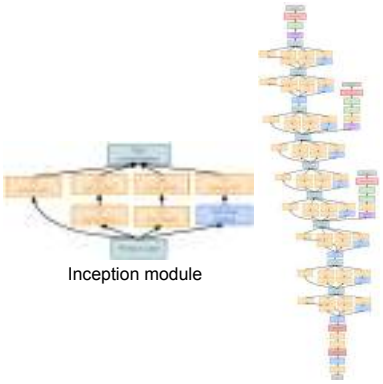
22 total layers with weights
(parallel layers count as 1 layer => 2 layers per Inception module. Don't count auxiliary output layers)

Case Study: GoogLeNet

[Szegedy et al., 2014]

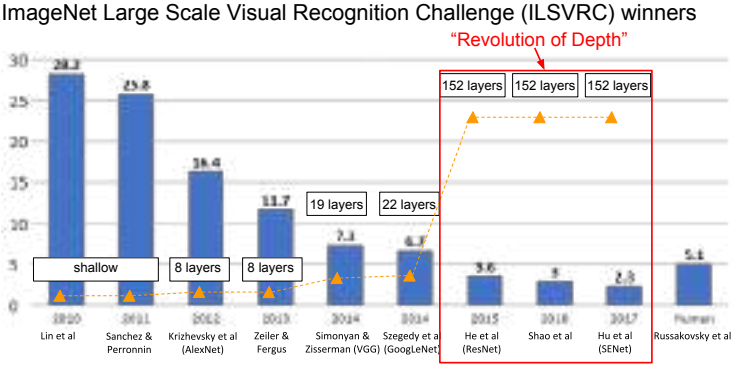
Deeper networks, with computational efficiency

- 22 layers
- Efficient "Inception" module
- No FC layers
- 12x less params than AlexNet
- ILSVRC'14 classification winner (6.7% top 5 error)



Inception module

ImageNet Large Scale Visual Recognition Challenge (ILSVRC) winners

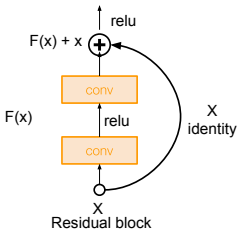


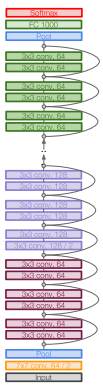
Case Study: ResNet

[He et al., 2015]

Very deep networks using residual connections

- 152-layer model for ImageNet
- ILSVRC'15 classification winner (3.57% top 5 error)
- Swept all classification and detection competitions in ILSVRC'15 and COCO'15!





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What happens when we continue stacking deeper layers on a "plain" convolutional neural network?

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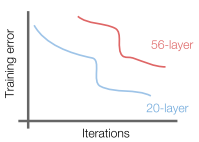

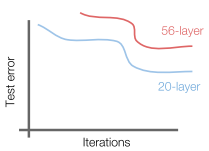

Q: What's strange about these training and test curves?
[Hint: look at the order of the curves]

Case Study: ResNet

[He et al., 2015]

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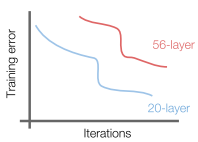

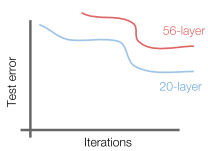

56-layer model performs worse on both training and test error
-> The deeper model performs worse, but it's not caused by overfitting!

Case Study: ResNet

[He et al., 2015]

Hypothesis: the problem is an *optimization* problem, deeper models are harder to optimize

Case Study: ResNet

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Hypothesis: the problem is an *optimization* problem, deeper models are harder to optimize

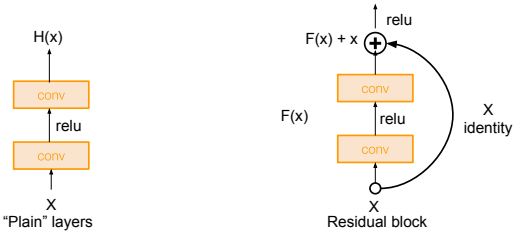
The deeper model should be able to perform at least as well as the shallower model.

A solution by construction is copying the learned layers from the shallower model and setting additional layers to identity mapping.

Case Study: ResNet

[He et al., 2015]

Solution: Use network layers to fit a residual mapping instead of directly trying to fit a desired underlying mapping



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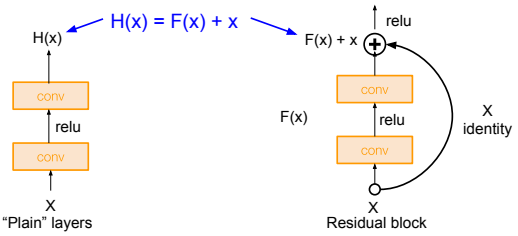
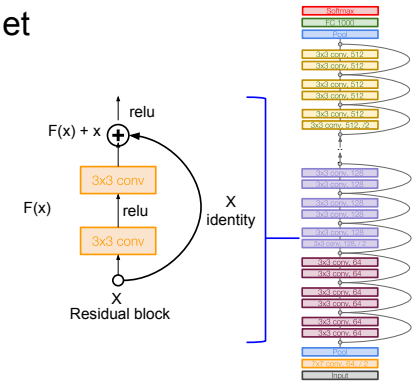


Use layers to fit residual F(x) = H(x) - x instead of H(x) directly

Case Study: ResNet

[He et al., 2015]

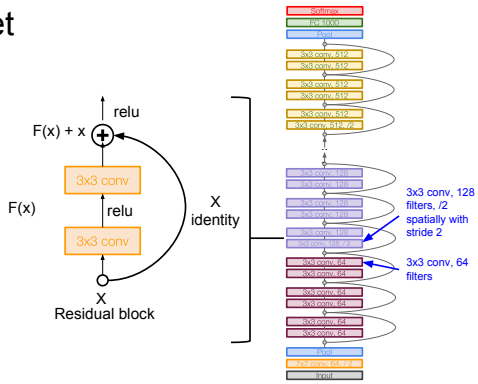
Full ResNet architecture:
- Stack residual blocks
- Every residual block has two 3x3 conv layers



Case Study: ResNet

[He et al., 2015]

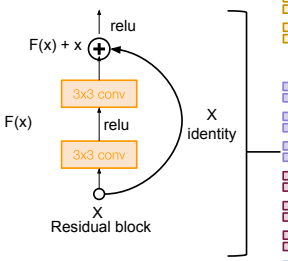
Full ResNet architecture:
- Stack residual blocks
- Every residual block has two 3x3 conv layers
- Periodically, double # of filters and downsample spatially using stride 2 (/2 in each dimension)

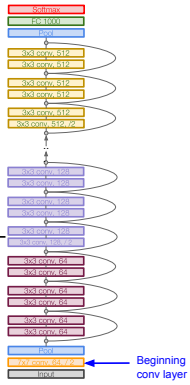


Case Study: ResNet

[He et al., 2015]

Full ResNet architecture:
- Stack residual blocks
- Every residual block has two 3x3 conv layers
- Periodically, double # of filters and downsample spatially using stride 2 (/2 in each dimension)
- Additional conv layer at the beginning

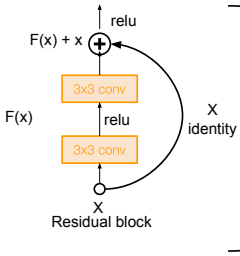


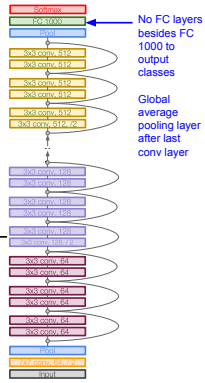


Case Study: ResNet

[He et al., 2015]

Full ResNet architecture:
- Stack residual blocks
- Every residual block has two 3x3 conv layers
- Periodically, double # of filters and downsample spatially using stride 2 (/2 in each dimension)
- Additional conv layer at the beginning
- No FC layers at the end (only FC 1000 to output classes)

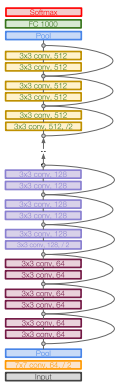




Case Study: ResNet

[He et al., 2015]

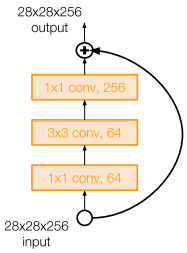
Total depths of 34, 50, 101, or 152 layers for ImageNet



Case Study: ResNet

[He et al., 2015]

For deeper networks (ResNet-50+), use "bottleneck" layer to improve efficiency (similar to GoogLeNet)



Case Study: ResNet

[He et al., 2015]

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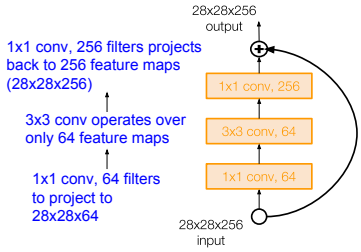


Case Study: ResNet

[He et al., 2015]

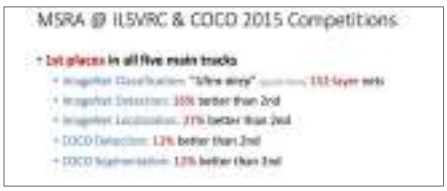
Training ResNet in practice:

- Batch Normalization after every CONV layer
- Xavier 2/ initialization from He et al.
- SGD + Momentum (0.9)
- Learning rate: 0.1, divided by 10 when validation error plateaus
- Mini-batch size 256
- Weight decay of 1e-5
- No dropout used

Case Study: ResNet

[He et al., 2015]

Experimental Results
- Able to train very deep networks without degrading (152 layers on ImageNet, 1202 on Cifar)
- Deeper networks now achieve lowing training error as expected
- Swept 1st place in all ILSVRC and COCO 2015 competitions



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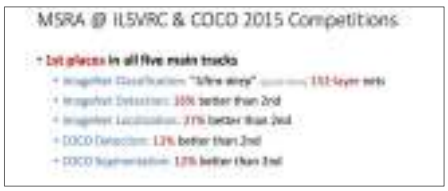
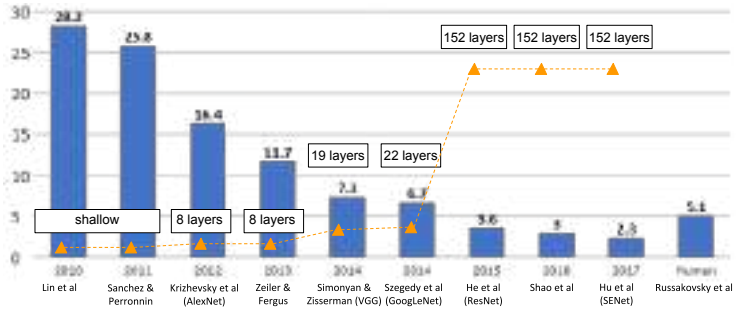
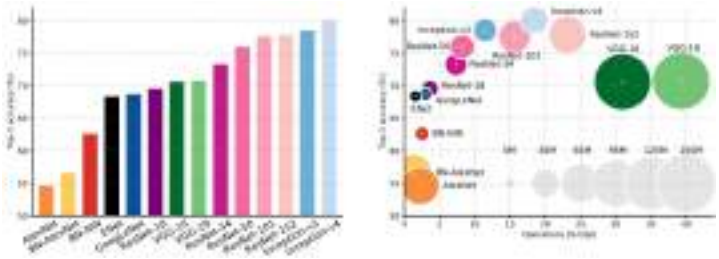


ILSVRC 2015 classification winner (3.6% top 5 error) -- better than "human performance"! (Russakovsky 2014)

ImageNet Large Scale Visual Recognition Challenge (ILSVRC) winners



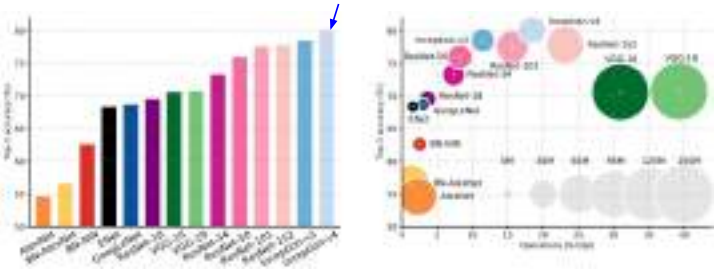
Comparing complexity...



An Analysis of Deep Neural Network Models for Practical Applications, 2017.

Comparing complexity...

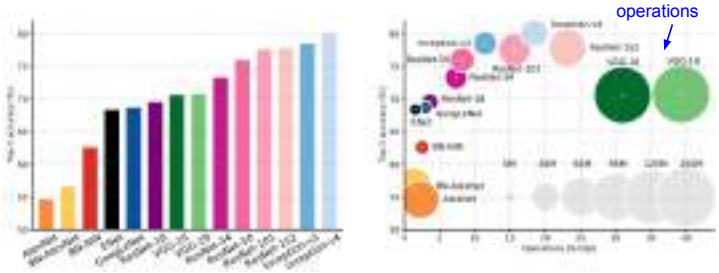
Inception-v4: Resnet + Inception!



An Analysis of Deep Neural Network Models for Practical Applications, 2017.

Comparing complexity...

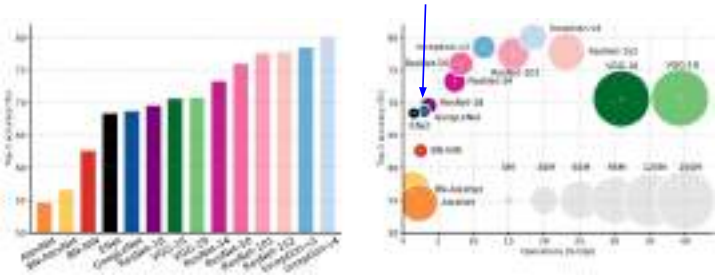
VGG: Highest memory, most operations



An Analysis of Deep Neural Network Models for Practical Applications, 2017.

Comparing complexity...

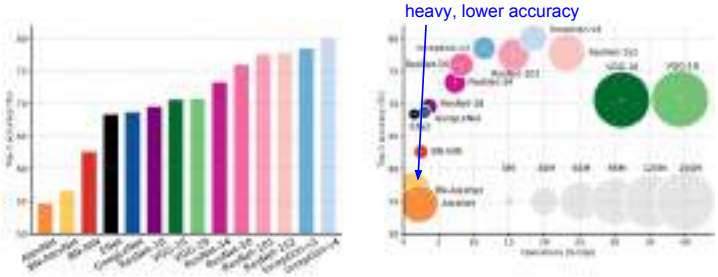
GoogLeNet:
most efficient



An Analysis of Deep Neural Network Models for Practical Applications, 2017.

Comparing complexity...

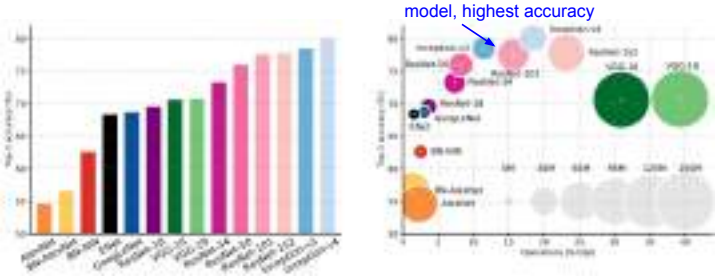
AlexNet:
Smaller compute, still memory heavy, lower accuracy



An Analysis of Deep Neural Network Models for Practical Applications, 2017.

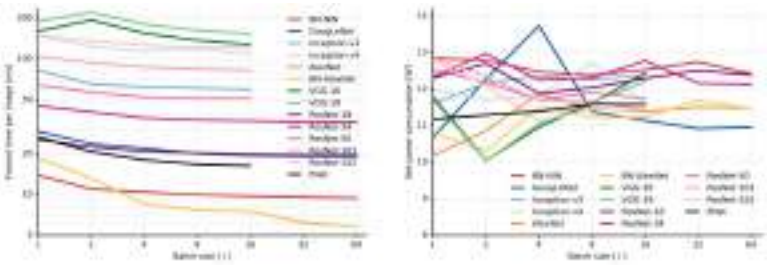
Comparing complexity...

ResNet:
Moderate efficiency depending on model, highest accuracy



An Analysis of Deep Neural Network Models for Practical Applications, 2017.

Forward pass time and power consumption



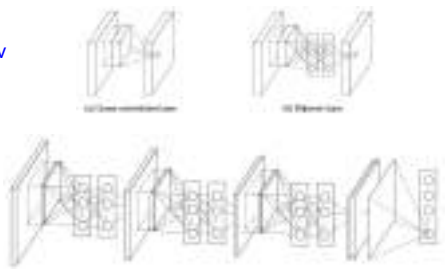
An Analysis of Deep Neural Network Models for Practical Applications, 2017.

Other architectures to know...

Network in Network (NiN)

[Lin et al. 2014]

- Mlpconv layer with "micronetwork" within each conv layer to compute more abstract features for local patches
- Micronetwork uses multilayer perceptron (FC, i.e. 1x1 conv layers)
- Precursor to GoogLeNet and ResNet "bottleneck" layers
- Philosophical inspiration for GoogLeNet

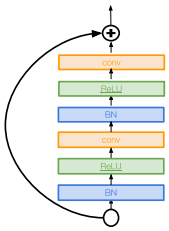


Improving ResNets...

Identity Mappings in Deep Residual Networks

[He et al. 2016]

- Improved ResNet block design from creators of ResNet
- Creates a more direct path for propagating information throughout network (moves activation to residual mapping pathway)
- Gives better performance

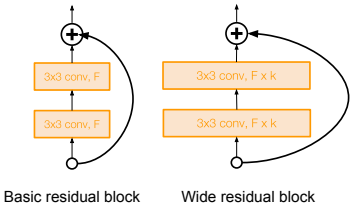


Improving ResNets...

Wide Residual Networks

[Zagoruyko et al. 2016]

- Argues that residuals are the important factor, not depth
- User wider residual blocks (F x k filters instead of F filters in each layer)
- 50-layer wide ResNet outperforms 152-layer original ResNet
- Increasing width instead of depth more computationally efficient (parallelizable)



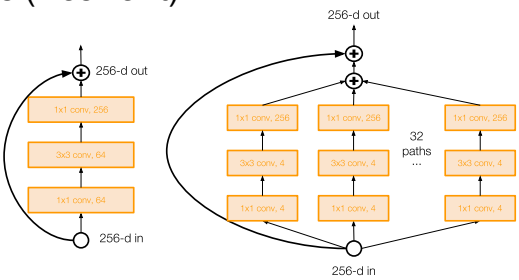
Basic residual block Wide residual block

Improving ResNets...

Aggregated Residual Transformations for Deep Neural Networks (ResNeXt)

[Xie et al. 2016]

- Also from creators of ResNet
- Increases width of residual block through multiple parallel pathways ("cardinality")
- Parallel pathways similar in spirit to Inception module

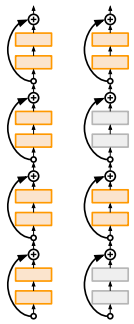


Improving ResNets...

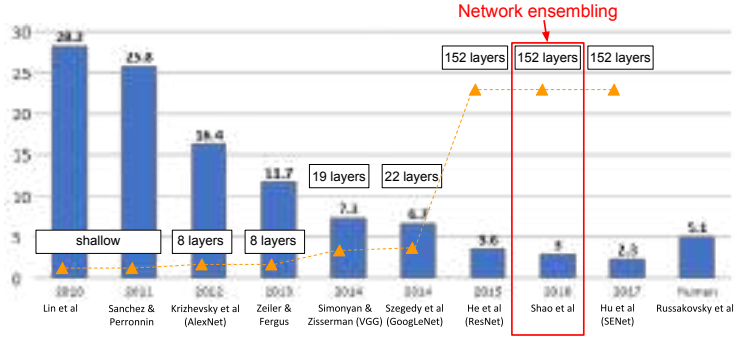
Deep Networks with Stochastic Depth

[Huang et al. 2016]

- Motivation: reduce vanishing gradients and training time through short networks during training
- Randomly drop a subset of layers during each training pass
- Bypass with identity function
- Use full deep network at test time



ImageNet Large Scale Visual Recognition Challenge (ILSVRC) winners



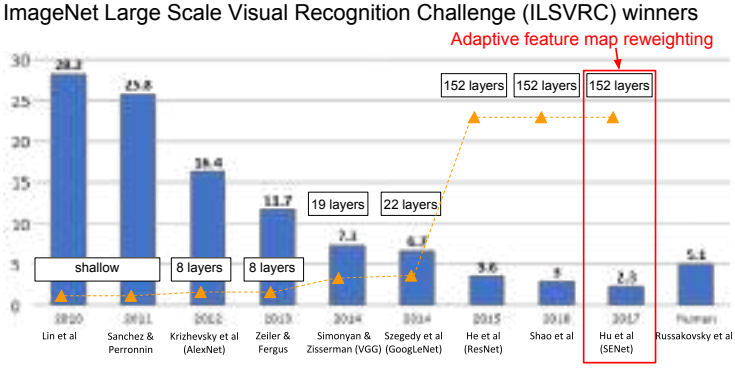
Improving ResNets...

"Good Practices for Deep Feature Fusion"

[Shao et al. 2016]

- Multi-scale ensembling of Inception, Inception-Resnet, Resnet, Wide Resnet models
- ILSVRC'16 classification winner

ImageNet Large Scale Visual Recognition Challenge (ILSVRC) winners

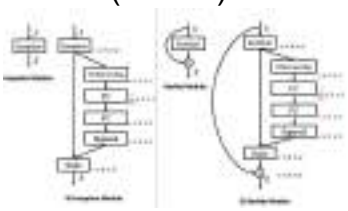


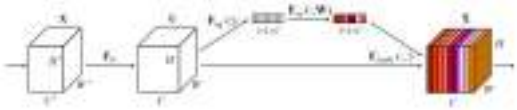
Improving ResNets...

Squeeze-and-Excitation Networks (SENet)

[Hu et al. 2017]

- Add a "feature recalibration" module that learns to adaptively reweight feature maps
- Global information (global avg. pooling layer) + 2 FC layers used to determine feature map weights
- ILSVRC'17 classification winner (using ResNeXt-152 as a base architecture)



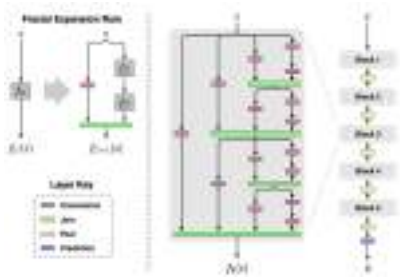


Beyond ResNets...

FractalNet: Ultra-Deep Neural Networks without Residuals

[Larsson et al. 2017]

- Argues that key is transitioning effectively from shallow to deep and residual representations are not necessary
- Fractal architecture with both shallow and deep paths to output
- Trained with dropping out sub-paths
- Full network at test time



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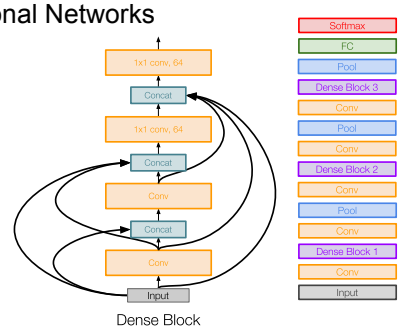
Beyond ResNets...

Densely Connected Convolutional Networks

[Huang et al. 2017]

- Dense blocks where each layer is connected to every other layer in feedforward fashion
- Alleviates vanishing gradient, strengthens feature propagation, encourages feature reuse



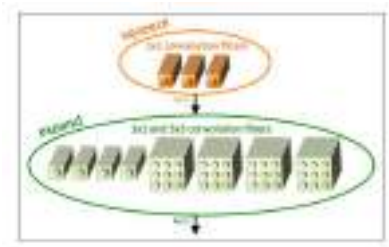
Dense Block

Efficient networks...

SqueezeNet: AlexNet-level Accuracy With 50x Fewer Parameters and <0.5Mb Model Size

[Iandola et al. 2017]

- Fire modules consisting of a 'squeeze' layer with 1x1 filters feeding an 'expand' layer with 1x1 and 3x3 filters
- AlexNet level accuracy on ImageNet with 50x fewer parameters
- Can compress to 510x smaller than AlexNet (0.5Mb)



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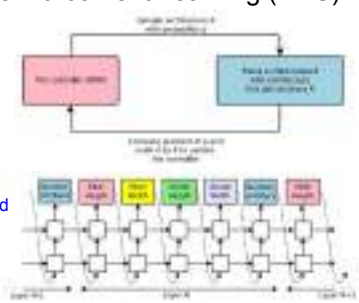
Meta-learning: Learning to learn network architectures...

Neural Architecture Search with Reinforcement Learning (NAS)

[Zoph et al. 2016]

- "Controller" network that learns to design a good network architecture (output a string corresponding to network design)
- Iterate:
  1) Sample an architecture from search space
  2) Train the architecture to get a "reward" R corresponding to accuracy
  3) Compute gradient of sample probability, and scale by R to perform controller parameter update (i.e. increase likelihood of good architecture being sampled, decrease likelihood of bad architecture)

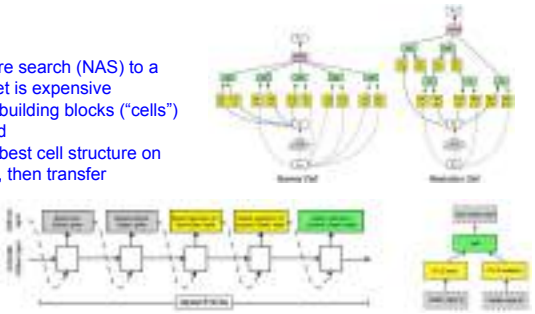


Meta-learning: Learning to learn network architectures...

Learning Transferable Architectures for Scalable Image Recognition

[Zoph et al. 2017]

- Applying neural architecture search (NAS) to a large dataset like ImageNet is expensive
- Design a search space of building blocks ("cells") that can be flexibly stacked
- NASNet: Use NAS to find best cell structure on smaller CIFAR-10 dataset, then transfer architecture to ImageNet



Summary: CNN Architectures

Case Studies

- AlexNet
- VGG
- GoogLeNet
- ResNet

Also....

- NiN (Network in Network)
- Wide ResNet
- ResNeXT
- Stochastic Depth
- Squeeze-and-Excitation Network
- DenseNet
- FractalNet
- SqueezeNet
- NASNet

Summary: CNN Architectures

- VGG, GoogLeNet, ResNet all in wide use, available in model zoos
- ResNet current best default, also consider SENet when available
- Trend towards extremely deep networks
- Significant research centers around design of layer / skip connections and improving gradient flow
- Efforts to investigate necessity of depth vs. width and residual connections
- Even more recent trend towards meta-learning

- Next time: Recurrent neural networks

Lecture 10: Recurrent Neural Networks

Administrative

A1 regrade deadline is tonight

A2 due yesterday

Redeem your Google Cloud coupons by Sunday 5/6

Administrative: Midterm

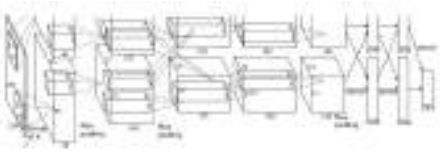
In-class midterm on Tuesday!
Details on Piazza

If you need an alternate exam time then let us know by tomorrow

Midterm review session tomorrow

Last Time: CNN Architectures

AlexNet



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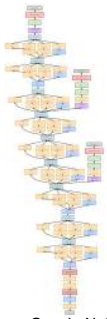
Last Time: CNN Architectures

VGG16 VGG19



GoogLeNet

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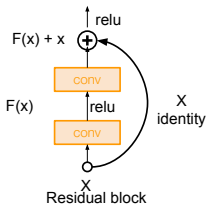
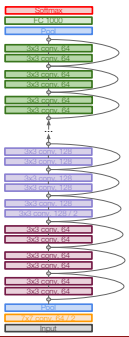
Last Time: CNN Architectures





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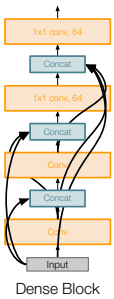
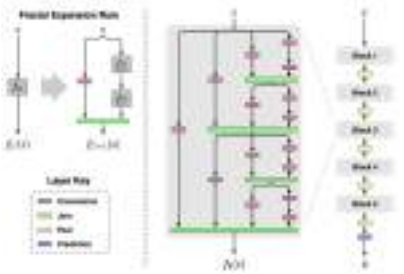
DenseNet



Dense Block

FractalNet



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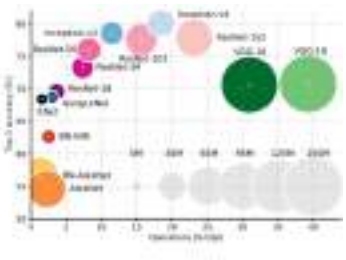
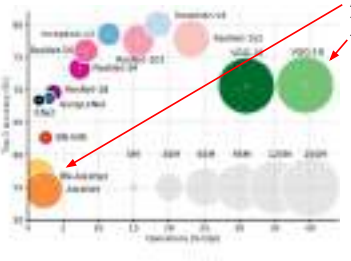
Last Time: CNN Architectures



Last Time: CNN Architectures



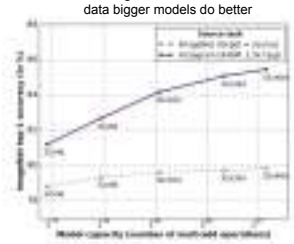
AlexNet and VGG have tons of parameters in the fully connected layers

AlexNet: ~62M parameters

FC6: 256x6x6 -> 4096: 38M params
FC7: 4096 -> 4096: 17M params
FC8: 4096 -> 1000: 4M params
~59M params in FC layers!

ImageNet pretraining -> Instagram pretraining

Bigger models are saturated on ImageNet, but with more data bigger models do better



Biggest network was pretrained on 3.5B Instagram images

Trained on 336 GPUs for 22 days

Mahajan et al, "Exploring the Limits of Weakly Supervised Pretraining", arXiv 2018

ImageNet pretraining -> Instagram pretraining

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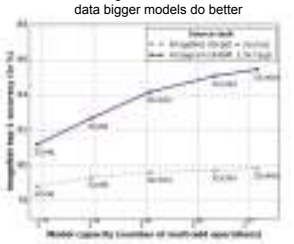


Biggest network was pretrained on 3.5B Instagram images

Trained on 336 GPUs for 22 days
≈ $129,000 on Google Cloud

Mahajan et al, "Exploring the Limits of Weakly Supervised Pretraining", arXiv 2018

Today: Recurrent Neural Networks

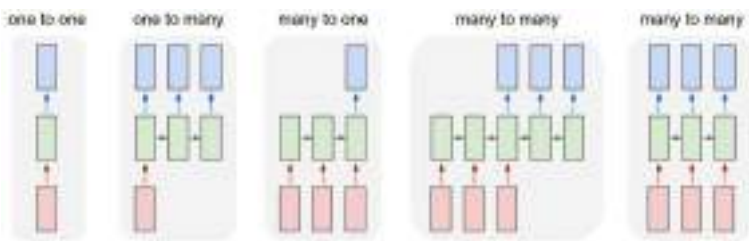
"Vanilla" Neural Network

Vanilla Neural Networks

Recurrent Neural Networks: Process Sequences

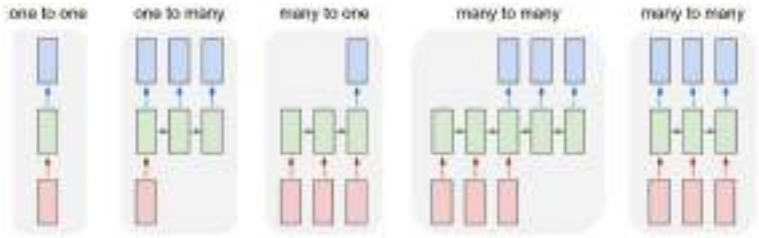
e.g. **Image Captioning**
image -> sequence of words

Recurrent Neural Networks: Process Sequences



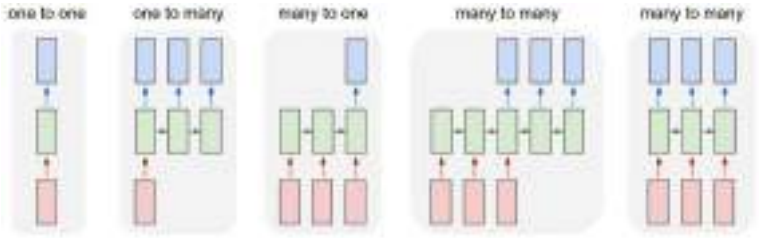
e.g. **Sentiment Classification**
sequence of words -> sentiment

Recurrent Neural Networks: Process Sequences



e.g. **Machine Translation**
seq of words -> seq of words

Recurrent Neural Networks: Process Sequences



e.g. **Video classification on frame level**

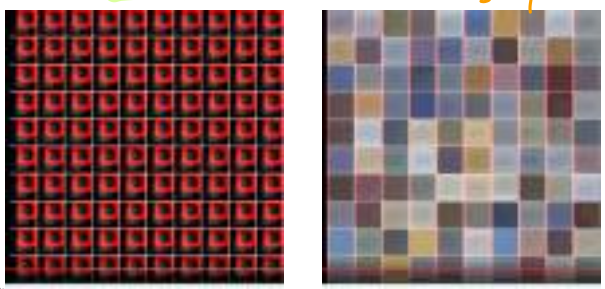
Sequential Processing of Non-Sequence Data

Classify images by taking a series of "glimpses"

Ba, Mnih, and Kavukcuoglu, "Multiple Object Recognition with Visual Attention", ICLR 2015.
Gregor et al, "DRAW: A Recurrent Neural Network For Image Generation", ICML 2015
Figure copyright Karol Gregor, Ivo Danihelka, Alex Graves, Danilo Jimenez Rezende, and Daan Wierstra, 2015. Reproduced with permission.

Sequential Processing of Non-Sequence Data

Generate images one piece at a time! sequentially



Gregor et al, "DRAW: A Recurrent Neural Network For Image Generation", ICML 2015
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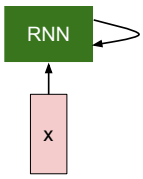
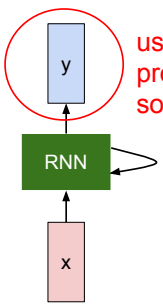
Recurrent Neural Network



Recurrent Neural Network



usually want to predict a vector at some time steps

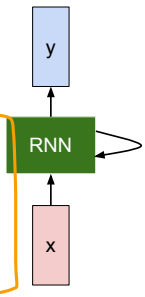
Recurrent Neural Network

We can process a sequence of vectors **x** by applying a **recurrence formula** at every time step:

$$h_t = f_W(h_{t-1}, x_t)$$

new state — old state — input vector at some time step

some function with parameters W

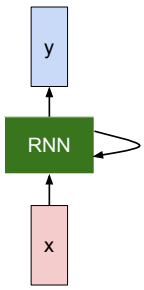


Recurrent Neural Network

We can process a sequence of vectors **x** by applying a **recurrence formula** at every time step:

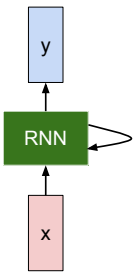
$$h_t = f_W(h_{t-1}, x_t)$$

Notice: the same function and the same set of parameters are used at every time step.



(Simple) Recurrent Neural Network

The state consists of a single *"hidden"* vector **h**:



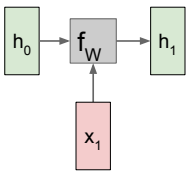
$$h_t = f_W(h_{t-1}, x_t)$$

$$h_t = \tanh(W_{hh}h_{t-1} + W_{xh}x_t)$$

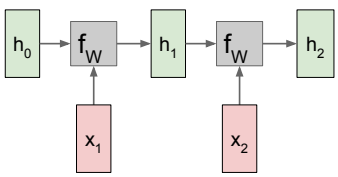
$$y_t = W_{hy}h_t$$

Sometimes called a "Vanilla RNN" or an "Elman RNN" after Prof. Jeffrey Elman

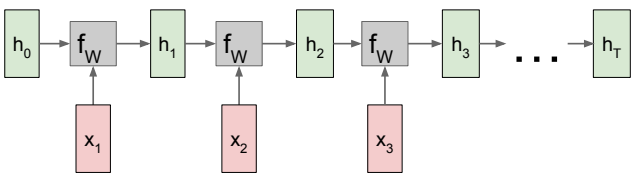
RNN: Computational Graph



RNN: Computational Graph

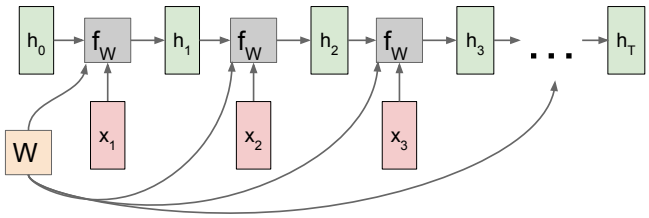


RNN: Computational Graph

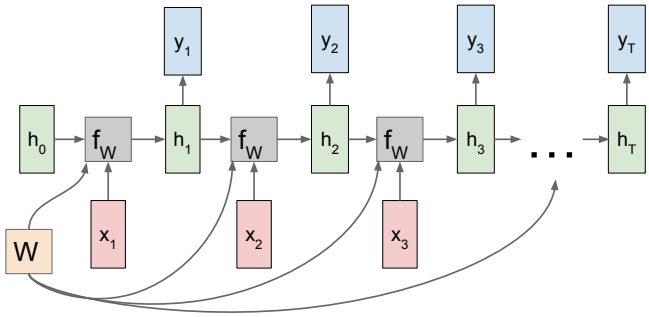


RNN: Computational Graph

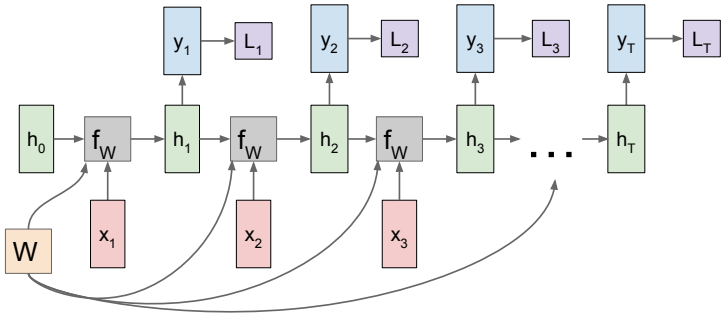
Re-use the same weight matrix at every time-step



RNN: Computational Graph: Many to Many



RNN: Computational Graph: Many to Many



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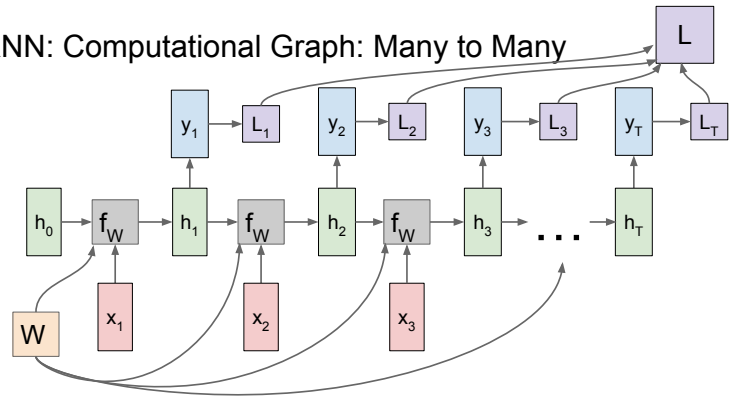
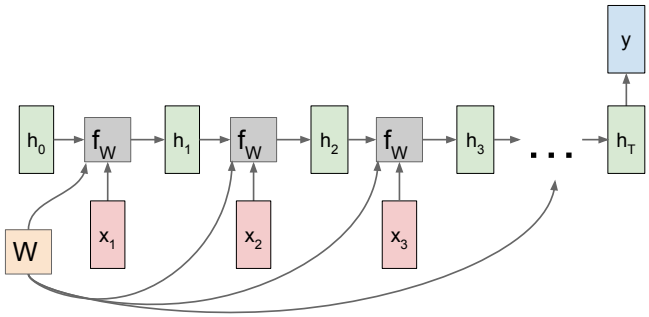
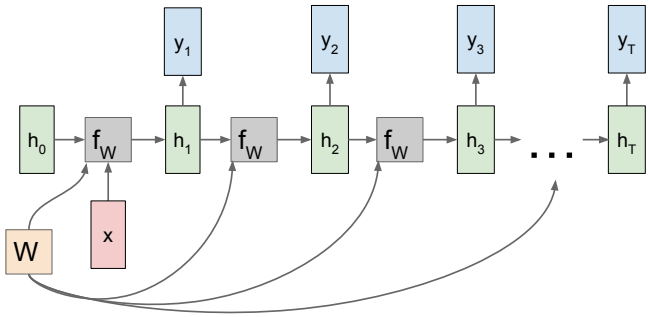


RNN: Computational Graph: Many to One

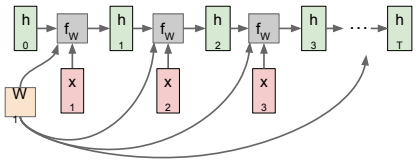


RNN: Computational Graph: One to Many



Sequence to Sequence: Many-to-one + one-to-many

Many to one: Encode input sequence in a single vector

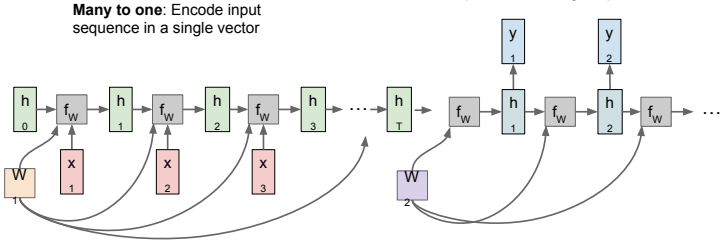


Sutskever et al, "Sequence to Sequence Learning with Neural Networks", NIPS 2014

Sequence to Sequence: Many-to-one + one-to-many

Many to one: Encode input sequence in a single vector

One to many: Produce output sequence from single input vector

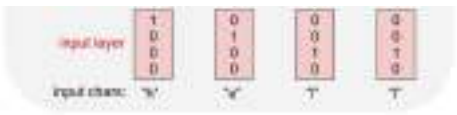


Sutskever et al, "Sequence to Sequence Learning with Neural Networks", NIPS 2014

Example: Character-level Language Model

Vocabulary:
[h,e,l,o]

Example training sequence:
"hello"



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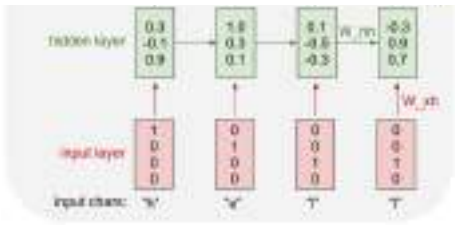

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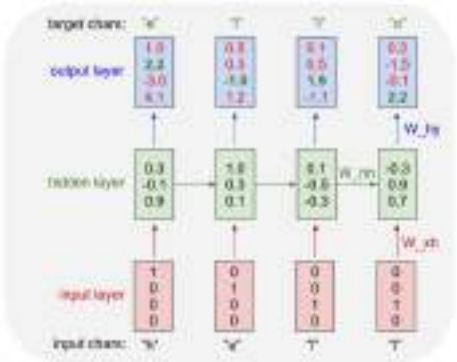
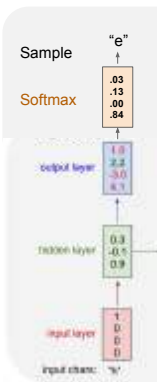


Example: Character-level Language Model Sampling

Vocabulary:
[h,e,l,o]

At test-time sample characters one at a time, feed back to model



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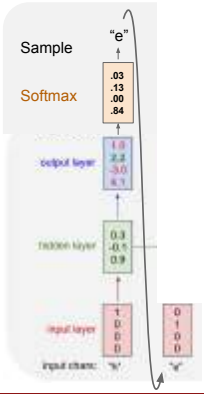

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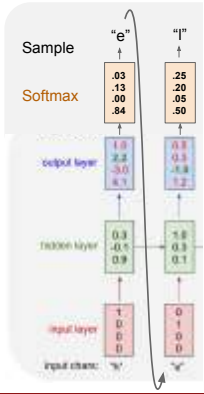

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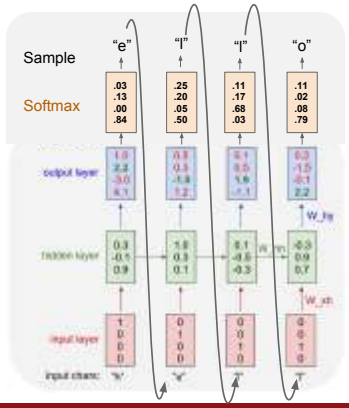
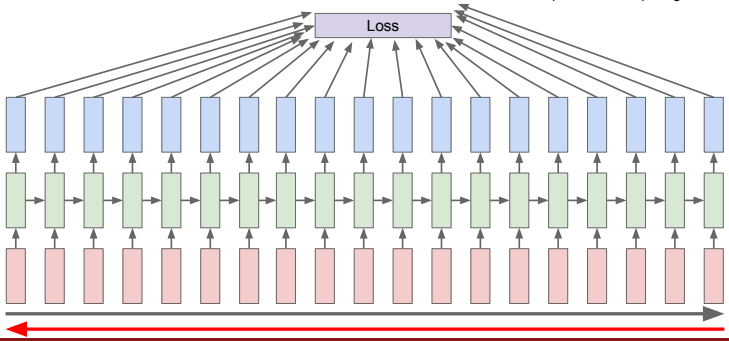
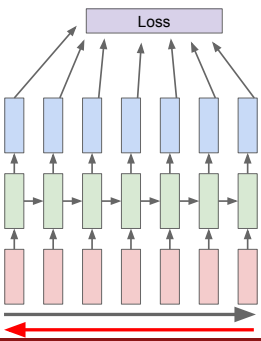


Backpropagation through time

Forward through entire sequence to compute loss, then backward through entire sequence to compute gradient

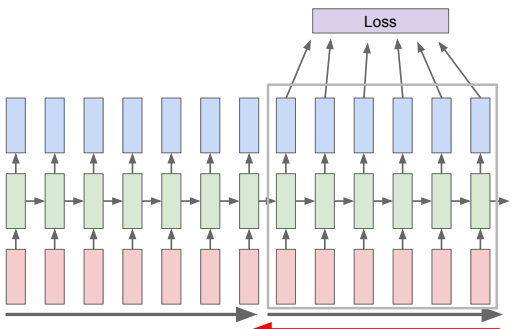


Truncated Backpropagation through time



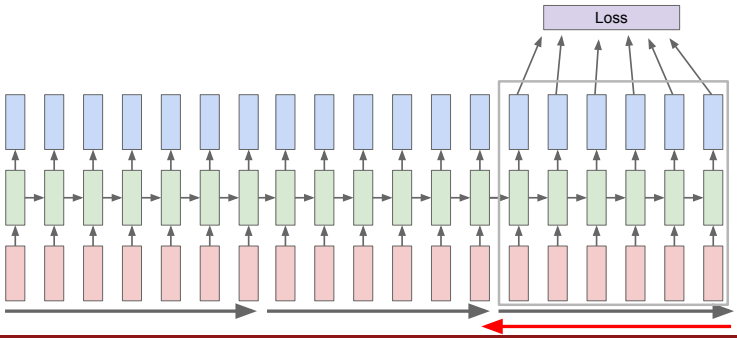
Run forward and backward through chunks of the sequence instead of whole sequence

Truncated Backpropagation through time



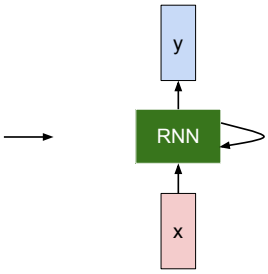
Carry hidden states forward in time forever, but only backpropagate for some smaller number of steps

Truncated Backpropagation through time

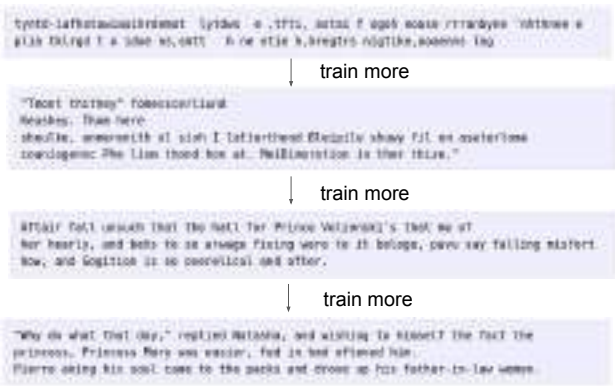


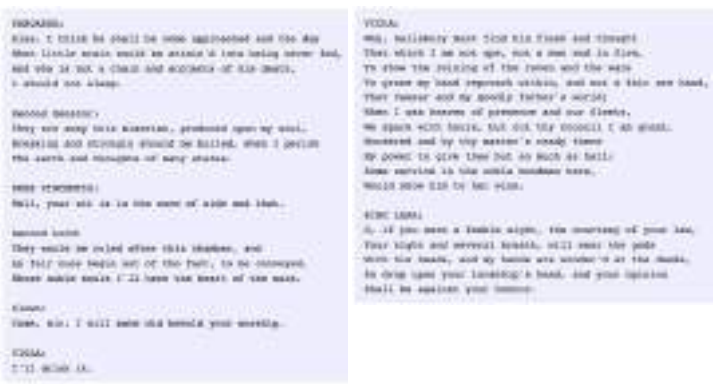
min-char-rnn.py gist: 112 lines of Python

(https://gist.github.com/karpathy/d4dee566867f8291f086)



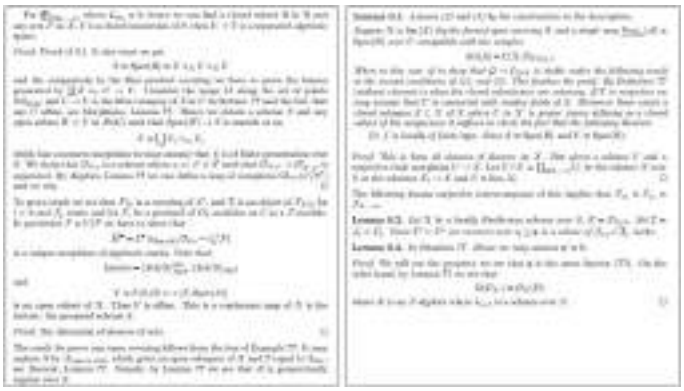
at first:

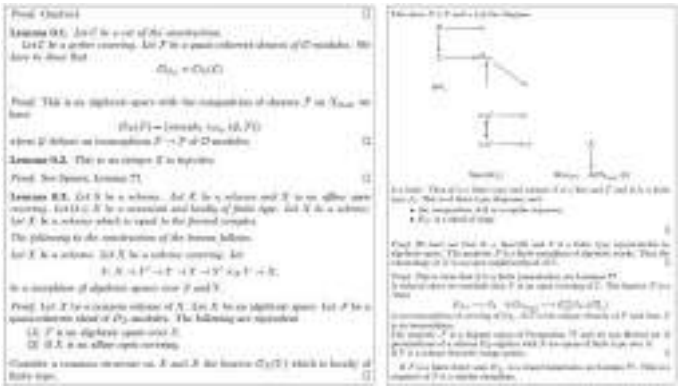


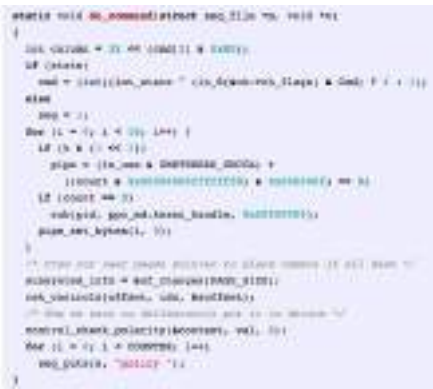


The Stacks Project: open source algebraic geometry textbook

Latex source

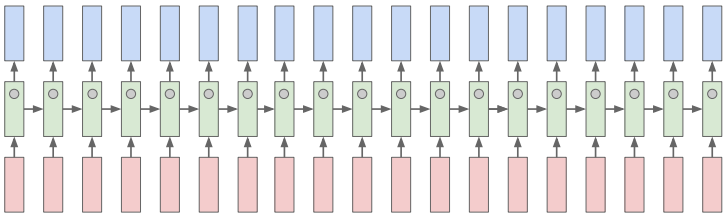






Generated C code

Searching for interpretable cells



Karpathy, Johnson, and Fei-Fei: Visualizing and Understanding Recurrent Networks, ICLR Workshop 2016

Searching for interpretable cells

Karpathy, Johnson, and Fei-Fei: Visualizing and Understanding Recurrent Networks, ICLR Workshop 2016

Searching for interpretable cells

quote detection cell

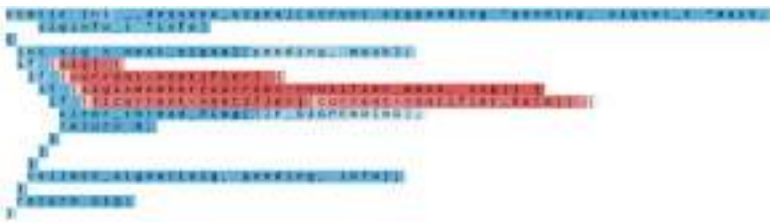
Karpathy, Johnson, and Fei-Fei: Visualizing and Understanding Recurrent Networks, ICLR Workshop 2016

Searching for interpretable cells

line length tracking cell

Karpathy, Johnson, and Fei-Fei: Visualizing and Understanding Recurrent Networks, ICLR Workshop 2016

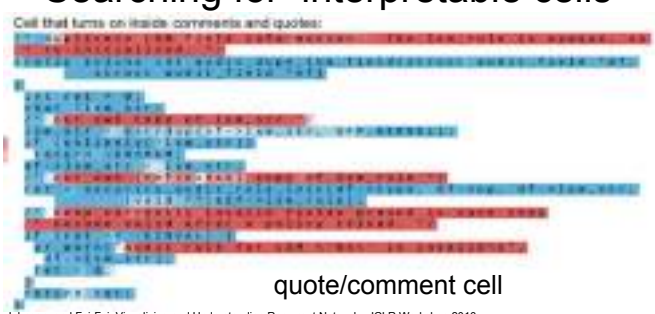
Searching for interpretable cells



if statement cell

Karpathy, Johnson, and Fei-Fei: Visualizing and Understanding Recurrent Networks, ICLR Workshop 2016

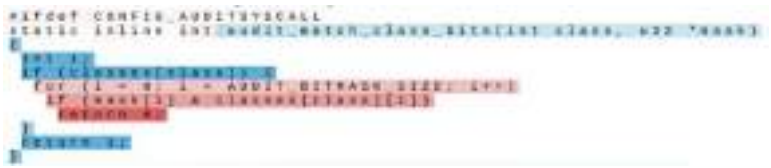
Searching for interpretable cells



quote/comment cell

Karpathy, Johnson, and Fei-Fei: Visualizing and Understanding Recurrent Networks, ICLR Workshop 2016

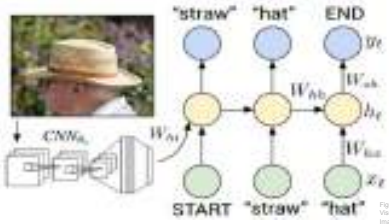
Searching for interpretable cells



code depth cell

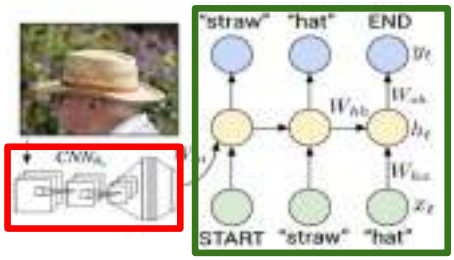
Karpathy, Johnson, and Fei-Fei: Visualizing and Understanding Recurrent Networks, ICLR Workshop 2016

Image Captioning



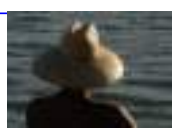
Explain Images with Multimodal Recurrent Neural Networks, Mao et al.
Deep Visual-Semantic Alignments for Generating Image Descriptions, Karpathy and Fei-Fei
Show and Tell: A Neural Image Caption Generator, Vinyals et al.
Long-term Recurrent Convolutional Networks for Visual Recognition and Description, Donahue et al.
Learning a Recurrent Visual Representation for Image Caption Generation, Chen and Zitnick

Recurrent Neural Network



Convolutional Neural Network

test image



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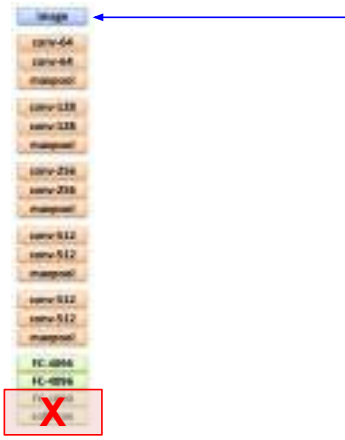

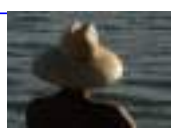

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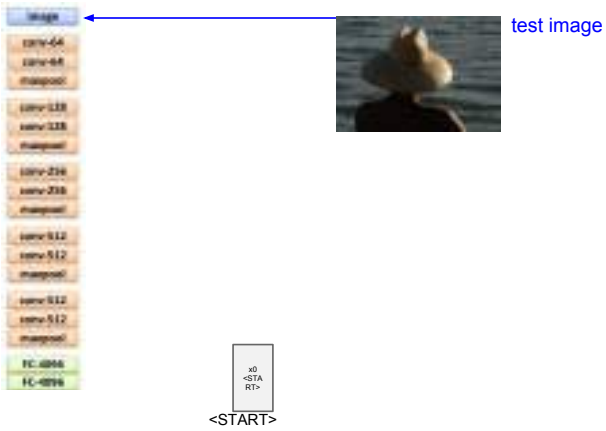
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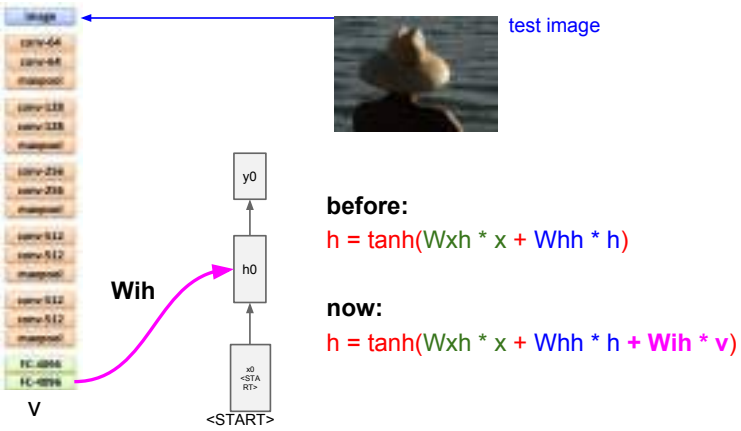
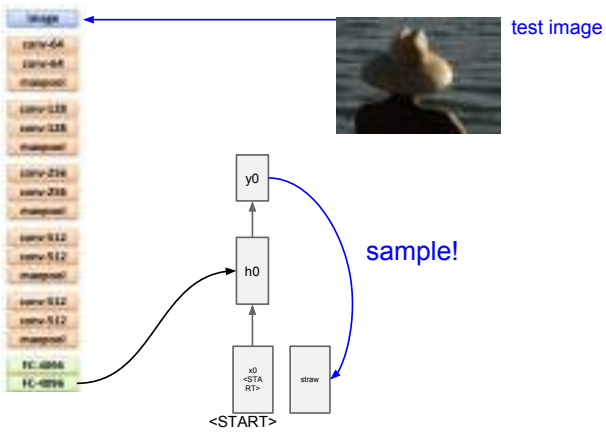
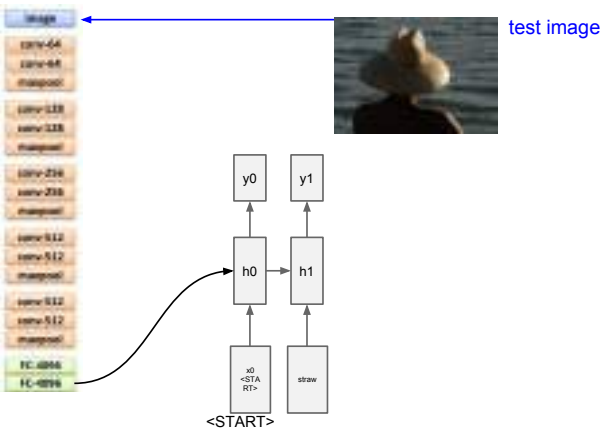
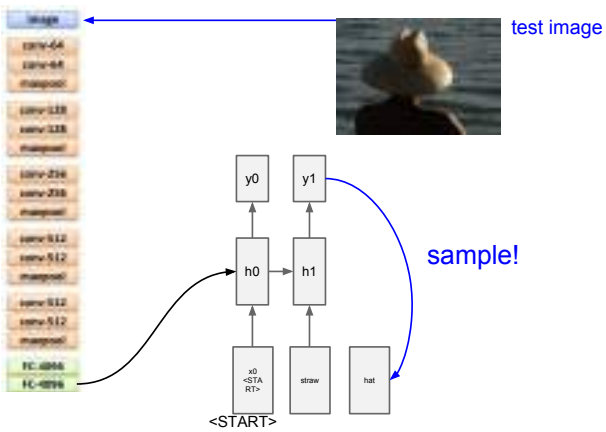
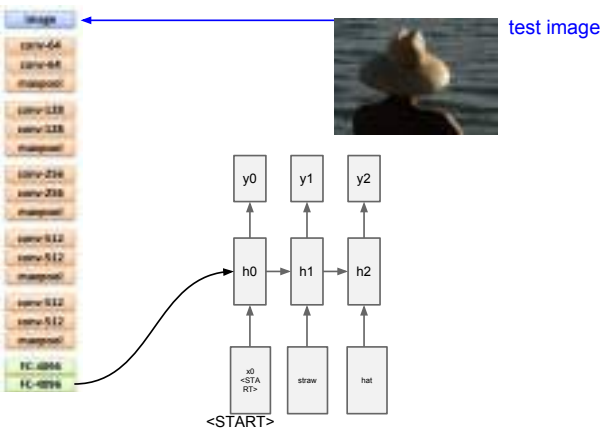

test image
y0
h0
Wih
<START>
V
before:
h = tanh(Wxh * x + Whh * h)
now:
h = tanh(Wxh * x + Whh * h + Wih * v)


test image
y0
h0
sample!
straw
<START>


test image
y0
y1
h0
h1
straw
<START>


test image
y0
y1
h0
h1
sample!
straw
hat
<START>


test image
y0
y1
y2
h0
h1
h2
straw
hat
<START>

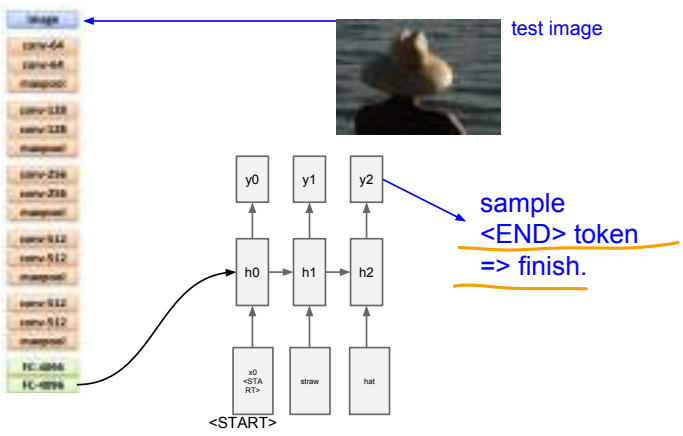


Image Captioning: Example Results


A cat sitting on a suitcase on the floor


A cat is sitting on a tree branch


A dog is running in the grass with a frisbee


A white teddy bear sitting in the grass


Two people walking on the beach with surfboards


A tennis player in action on the court


Two giraffes standing in a grassy field


A man riding a dirt bike on a dirt track

Image Captioning: Failure Cases


A woman is holding a cat in her hand


A person holding a computer mouse on a desk

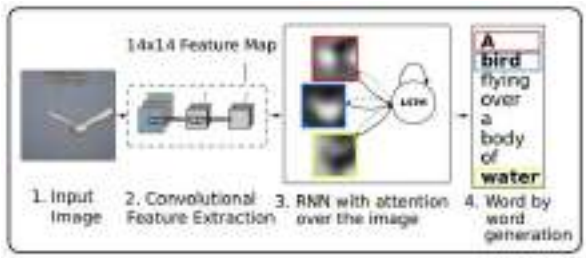

A woman standing on a beach holding a surfboard


A bird is perched on a tree branch


A man in a baseball uniform throwing a ball

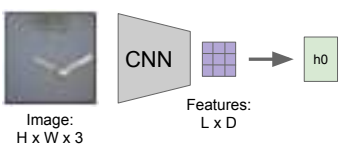
Image Captioning with Attention

RNN focuses its attention at a different spatial location when generating each word



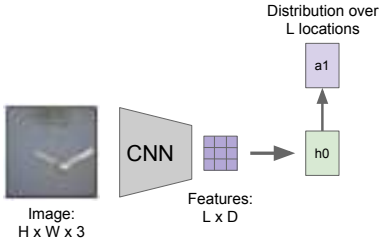
Xu et al, "Show, Attend, and Tell: Neural Image Caption Generation with Visual Attention", ICML 2015

Image Captioning with Attention



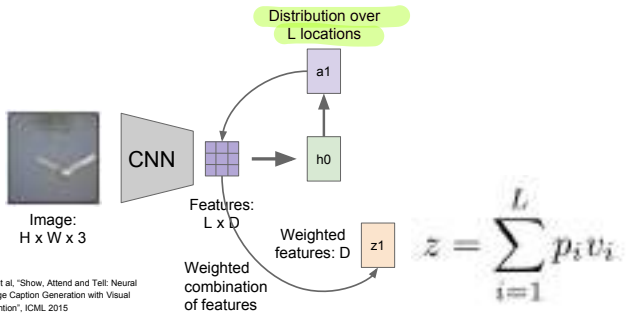
Xu et al, "Show, Attend and Tell: Neural Image Caption Generation with Visual Attention", ICML 2015

Image Captioning with Attention



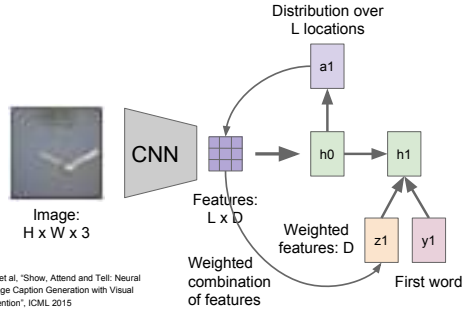
Xu et al, "Show, Attend and Tell: Neural Image Caption Generation with Visual Attention", ICML 2015

Image Captioning with Attention



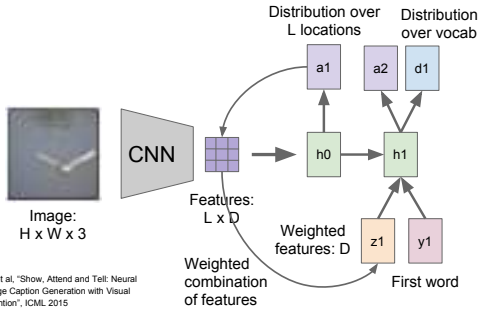
Xu et al, "Show, Attend and Tell: Neural Image Caption Generation with Visual Attention", ICML 2015

Image Captioning with Attention



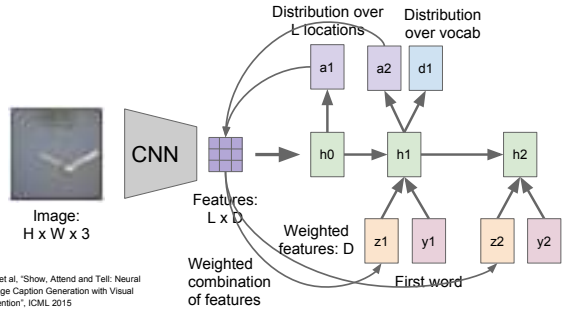
Xu et al, "Show, Attend and Tell: Neural Image Caption Generation with Visual Attention", ICML 2015

Image Captioning with Attention



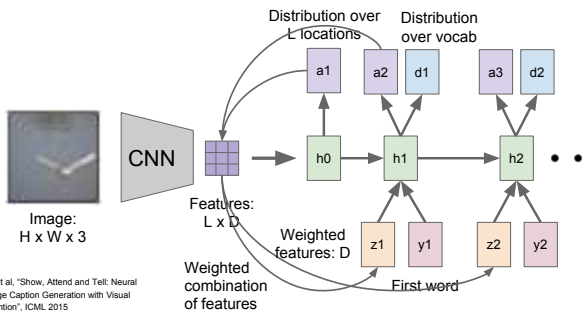
Xu et al, "Show, Attend and Tell: Neural Image Caption Generation with Visual Attention", ICML 2015

Image Captioning with Attention



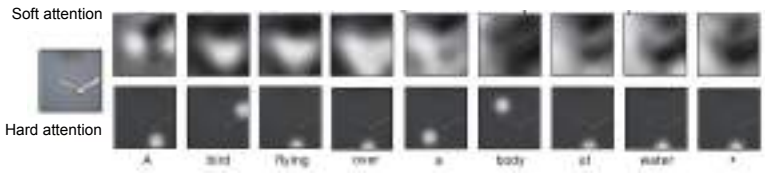
Xu et al, "Show, Attend and Tell: Neural Image Caption Generation with Visual Attention", ICML 2015

Image Captioning with Attention



Xu et al, "Show, Attend and Tell: Neural Image Caption Generation with Visual Attention", ICML 2015

Image Captioning with Attention



Xu et al, "Show, Attend, and Tell: Neural Image Caption Generation with Visual Attention", ICML 2015

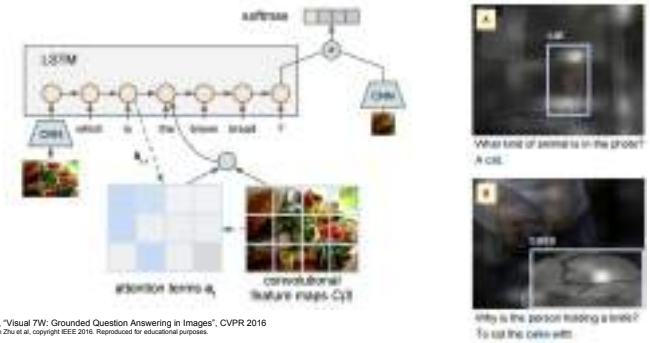
Image Captioning with Attention

Xu et al, "Show, Attend, and Tell: Neural Image Caption Generation with Visual Attention", ICML 2015
Figure copyright Kelvin Xu, Jimmy Lei Ba, Jamie Kiros, Kyunghyun Cho, Aaron Courville, Ruslan Salakhutdinov, Richard S. Zemel, and Yoshua Bengio, 2015. Reproduced with permission.

Visual Question Answering

Agrawal et al, "VQA: Visual Question Answering", ICCV 2015
Zhu et al, "Visual 7W: Grounded Question Answering in Images", CVPR 2016
Figure from Zhu et al, copyright IEEE 2016. Reproduced for educational purposes.

Visual Question Answering: RNNs with Attention



Zhu et al, "Visual 7W: Grounded Question Answering in Images", CVPR 2016
Figures from Zhu et al, copyright IEEE 2016. Reproduced for educational purposes.

Multilayer RNNs

$$h_t^l = \tanh W^l \begin{pmatrix} h_t^{l-1} \\ h_{t-1}^l \end{pmatrix}$$

$h \in \mathbb{R}^n \qquad W^l \ [n \times 2n]$

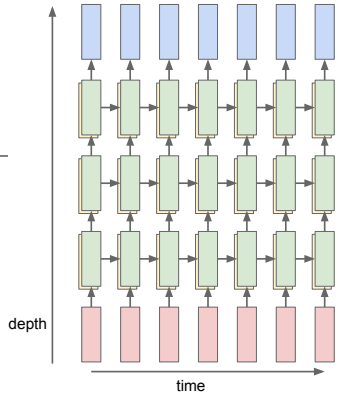
LSTM:

$W^l \ [4n \times 2n]$

$$\begin{pmatrix} i \\ f \\ o \\ g \end{pmatrix} = \begin{pmatrix} \text{sigm} \\ \text{sigm} \\ \text{sigm} \\ \tanh \end{pmatrix} W^l \begin{pmatrix} h_t^{l-1} \\ h_{t-1}^l \end{pmatrix}$$

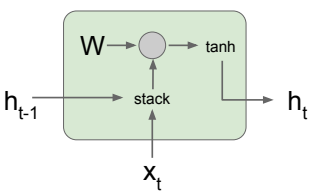
$$c_t^l = f \odot c_{t-1}^l + i \odot g$$

$$h_t^l = o \odot \tanh(c_t^l)$$



Vanilla RNN Gradient Flow

Bengio et al, "Learning long-term dependencies with gradient descent is difficult", IEEE Transactions on Neural Networks, 1994
Pascanu et al, "On the difficulty of training recurrent neural networks", ICML 2013



$$h_t = \tanh(W_{hh} h_{t-1} + W_{xh} x_t)$$

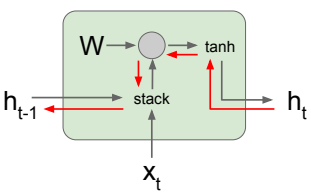
$$= \tanh\left(\begin{pmatrix} W_{hh} & W_{xh} \end{pmatrix} \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix} \right)$$

$$= \tanh\left(W \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix} \right)$$

Vanilla RNN Gradient Flow

Bengio et al, "Learning long-term dependencies with gradient descent is difficult", IEEE Transactions on Neural Networks, 1994
Pascanu et al, "On the difficulty of training recurrent neural networks", ICML 2013

Backpropagation from h_t to h_{t-1} multiplies by W (actually W_{hh}^T)



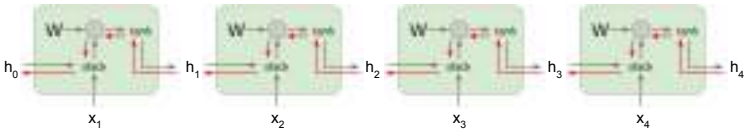
$$h_t = \tanh(W_{hh} h_{t-1} + W_{xh} x_t)$$

$$= \tanh\left(\begin{pmatrix} W_{hh} & W_{xh} \end{pmatrix} \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix} \right)$$

$$= \tanh\left(W \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix} \right)$$

Vanilla RNN Gradient Flow

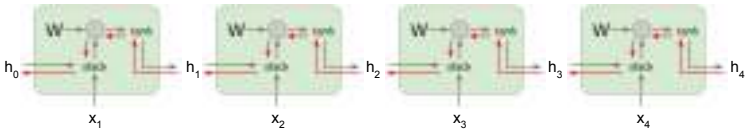
Bengio et al, "Learning long-term dependencies with gradient descent is difficult", IEEE Transactions on Neural Networks, 1994
Pascanu et al, "On the difficulty of training recurrent neural networks", ICML 2013



Computing gradient of h_0 involves many factors of W (and repeated tanh)

Vanilla RNN Gradient Flow

Bengio et al, "Learning long-term dependencies with gradient descent is difficult", IEEE Transactions on Neural Networks, 1994
Pascanu et al, "On the difficulty of training recurrent neural networks", ICML 2013



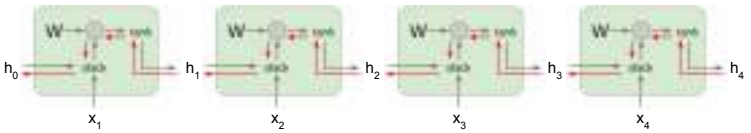
Computing gradient of h_0 involves many factors of W (and repeated tanh)

Largest singular value > 1:
Exploding gradients

Largest singular value < 1:
Vanishing gradients

Vanilla RNN Gradient Flow

Bengio et al, "Learning long-term dependencies with gradient descent is difficult", IEEE Transactions on Neural Networks, 1994
Pascanu et al, "On the difficulty of training recurrent neural networks", ICML 2013



Computing gradient of h_0 involves many factors of W (and repeated tanh)

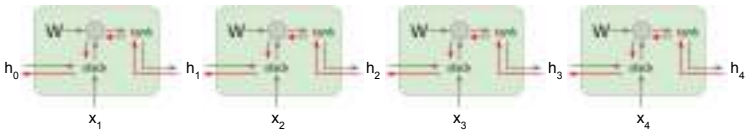
Largest singular value > 1:
Exploding gradients → **Gradient clipping**: Scale gradient if its norm is too big

```
grad_norm = np.sum(grad * grad)
if grad_norm > threshold:
  grad *= (threshold / grad_norm)
```

Largest singular value < 1:
Vanishing gradients

Vanilla RNN Gradient Flow

Bengio et al, "Learning long-term dependencies with gradient descent is difficult", IEEE Transactions on Neural Networks, 1994
Pascanu et al, "On the difficulty of training recurrent neural networks", ICML 2013



Computing gradient of h_0 involves many factors of W (and repeated tanh)

Largest singular value > 1:
Exploding gradients

Largest singular value < 1:
Vanishing gradients → Change RNN architecture

Long Short Term Memory (LSTM)

Vanilla RNN

$$h_t = \tanh\left(W\begin{pmatrix}h_{t-1}\\x_t\end{pmatrix}\right)$$

LSTM

$$\begin{pmatrix}i\\f\\o\\g\end{pmatrix} = \begin{pmatrix}\sigma\\\sigma\\\sigma\\\tanh\end{pmatrix} W\begin{pmatrix}h_{t-1}\\x_t\end{pmatrix}$$

$$c_t = f \odot c_{t-1} + i \odot g$$

$$h_t = o \odot \tanh(c_t)$$

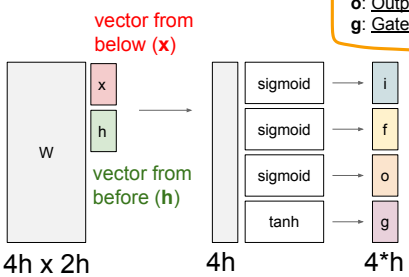
cell state

Hochreiter and Schmidhuber, "Long Short Term Memory", Neural Computation 1997

Long Short Term Memory (LSTM)

[Hochreiter et al., 1997]

i: Input gate, whether to write to cell
f: Forget gate, Whether to erase cell
o: Output gate, How much to reveal cell
g: Gate gate (?), How much to write to cell



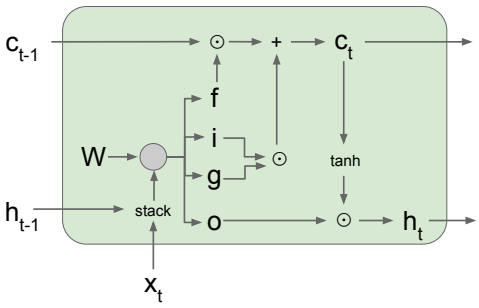
$$\begin{pmatrix}i\\f\\o\\g\end{pmatrix} = \begin{pmatrix}\sigma\\\sigma\\\sigma\\\tanh\end{pmatrix} W\begin{pmatrix}h_{t-1}\\x_t\end{pmatrix}$$

$$c_t = f \odot c_{t-1} + i \odot g$$

$$h_t = o \odot \tanh(c_t)$$

Long Short Term Memory (LSTM)

[Hochreiter et al., 1997]



$$\begin{pmatrix} i \\ f \\ o \\ g \end{pmatrix} = \begin{pmatrix} \sigma \\ \sigma \\ \sigma \\ \tanh \end{pmatrix} W \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix}$$

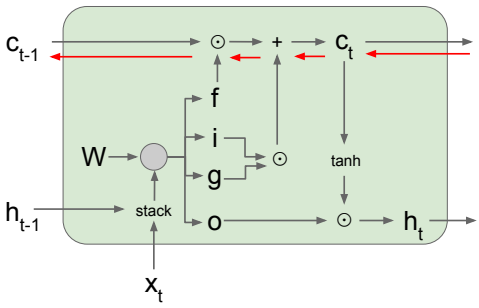
$$c_t = f \odot c_{t-1} + i \odot g$$

$$h_t = o \odot \tanh(c_t)$$

Long Short Term Memory (LSTM): Gradient Flow

[Hochreiter et al., 1997]

Backpropagation from c_t to c_{t-1} only elementwise multiplication by f, no matrix multiply by W



$$\begin{pmatrix} i \\ f \\ o \\ g \end{pmatrix} = \begin{pmatrix} \sigma \\ \sigma \\ \sigma \\ \tanh \end{pmatrix} W \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix}$$

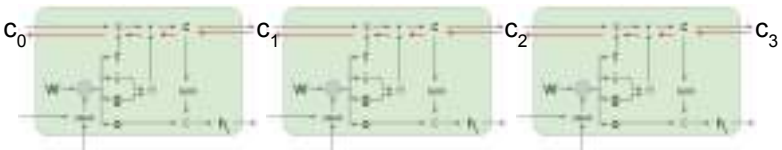
$$c_t = f \odot c_{t-1} + i \odot g$$

$$h_t = o \odot \tanh(c_t)$$

Long Short Term Memory (LSTM): Gradient Flow

[Hochreiter et al., 1997]

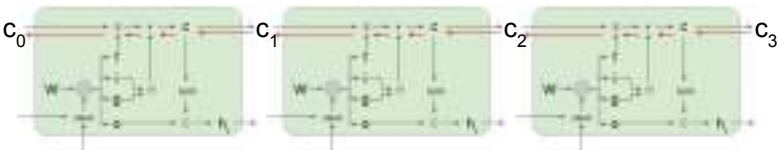
Uninterrupted gradient flow!



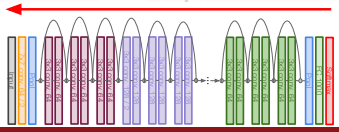
Long Short Term Memory (LSTM): Gradient Flow

[Hochreiter et al., 1997]

Uninterrupted gradient flow!



Similar to ResNet!

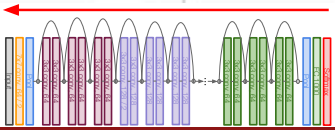


Long Short Term Memory (LSTM): Gradient Flow

[Hochreiter et al., 1997]

Uninterrupted gradient flow!

Similar to ResNet!



In between:
Highway Networks

$$g = \sigma(x, W_1)$$

$$y = g \odot H(x, W_H) + (1 - g) \odot x$$

Srivastava et al, "Highway Networks", ICML DL Workshop 2015

Other RNN Variants

GRU *[Learning phrase representations using rnn encoder-decoder for statistical machine translation*, Cho et al. 2014]

$$r_t = \sigma(W_{xr} x_t + W_{hr} h_{t-1} + b_r)$$

$$z_t = \sigma(W_{xz} x_t + W_{hz} h_{t-1} + b_z)$$

$$\tilde{h}_t = \tanh(W_{xh} x_t + W_{hh}(r_t \odot h_{t-1}) + b_h)$$

$$h_t = z_t \odot h_{t-1} + (1 - z_t) \odot \tilde{h}_t$$

[*LSTM: A Search Space Odyssey*, Greff et al., 2015]

[*An Empirical Exploration of Recurrent Network Architectures*, Jozefowicz et al., 2015]

Summary

- RNNs allow a lot of flexibility in architecture design
- Vanilla RNNs are simple but don't work very well
- Common to use LSTM or GRU: their additive interactions improve gradient flow
- Backward flow of gradients in RNN can explode or vanish. Exploding is controlled with gradient clipping. Vanishing is controlled with additive interactions (LSTM)
- Better/simpler architectures are a hot topic of current research
- Better understanding (both theoretical and empirical) is needed.

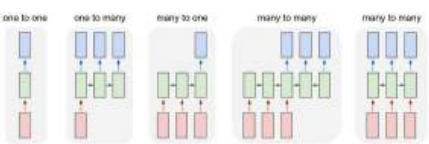
Next time: Midterm!

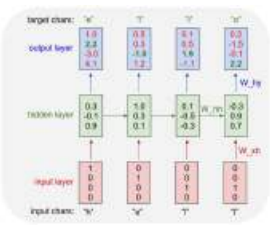
Lecture 11: Detection and Segmentation

Administrative

1. Midterms being graded
   - **Please don't** discuss midterms until next week - some students not yet taken
2. A2 being graded
3. Project milestones due Wed 5/16

Last Time: Recurrent Networks





Last Time: Recurrent Networks

Last Time: Recurrent Networks

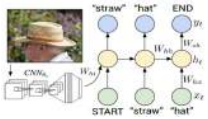


Figure from Karpathy et a, "Deep Visual-Semantic Alignments for Generating Image Descriptions", CVPR 2015; figure copyright IEEE, 2015.
Reproduced for educational purposes.

A cat sitting on a suitcase on the floor

A cat is sitting on a tree branch

A woman is holding a cat in her hand

Two people walking on the beach with surfboards

A tennis player in action on the court

A person holding a computer mouse on a desk

So far: Image Classification

This image is CC0 public domain

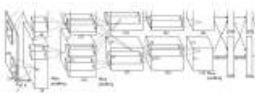


Figure copyright Alex Krizhevsky, Ilya Sutskever, and Geoffrey Hinton, 2012. Reproduced with permission.

Vector: 4096

Fully-Connected: 4096 to 1000

Class Scores
Cat: 0.9
Dog: 0.05
Car: 0.01
...

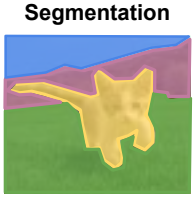
Today: Detection, Segmentation

Other Computer Vision Tasks

This image is CC0 public domain

Other Computer Vision Tasks

Semantic Segmentation



GRASS, CAT, TREE, SKY

No objects, just pixels

2D Object Detection

DOG, DOG, CAT

Object categories + 2D bounding boxes

3D Object Detection

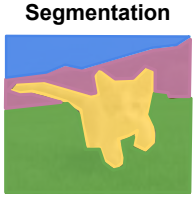
Car

Object categories + 3D bounding boxes

This image is CC0 public domain

Semantic Segmentation

Semantic Segmentation



GRASS, CAT, TREE, SKY

No objects, just pixels

2D Object Detection

DOG, DOG, CAT

Object categories + 2D bounding boxes

3D Object Detection

Car

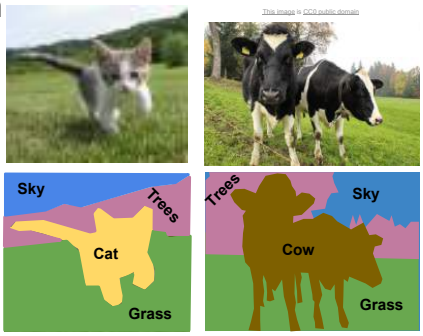
Object categories + 3D bounding boxes

This image is CC0 public domain

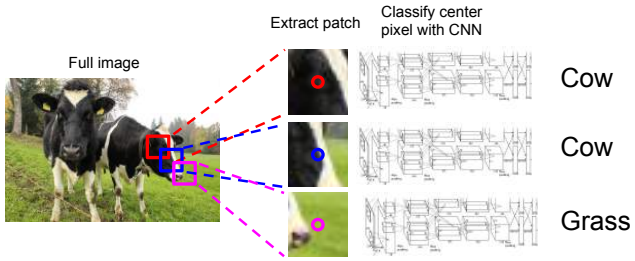
Semantic Segmentation

Label each pixel in the image with a category label

Don't differentiate instances, only care about pixels

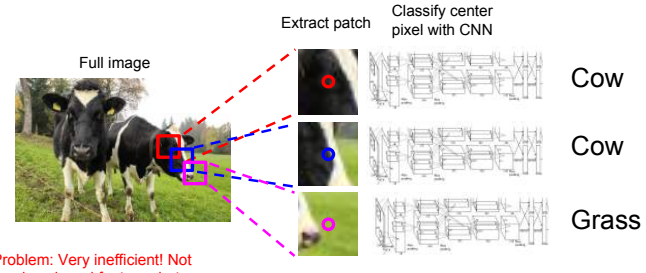


Semantic Segmentation Idea: Sliding Window



Farabet et al, "Learning Hierarchical Features for Scene Labeling," TPAMI 2013
Pinheiro and Collobert, "Recurrent Convolutional Neural Networks for Scene Labeling", ICML 2014

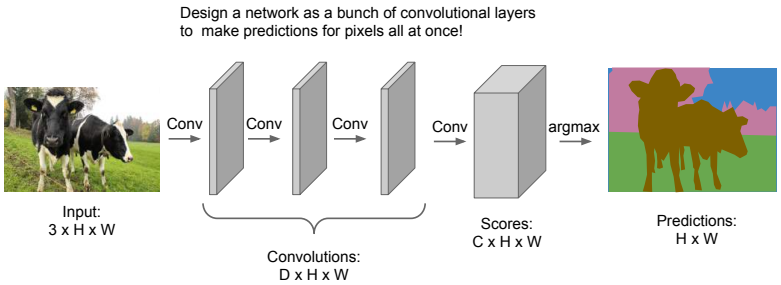
Semantic Segmentation Idea: Sliding Window



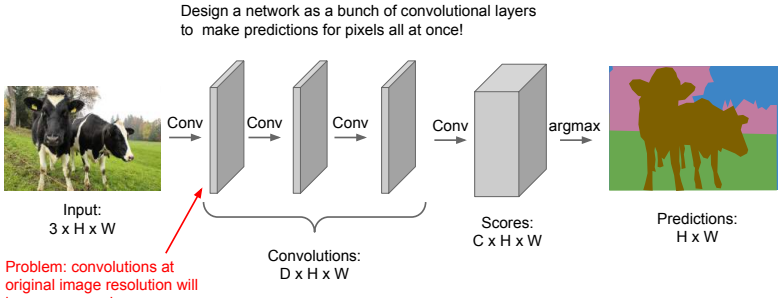
Problem: Very inefficient! Not reusing shared features between overlapping patches

Farabet et al, "Learning Hierarchical Features for Scene Labeling," TPAMI 2013
Pinheiro and Collobert, "Recurrent Convolutional Neural Networks for Scene Labeling", ICML 2014

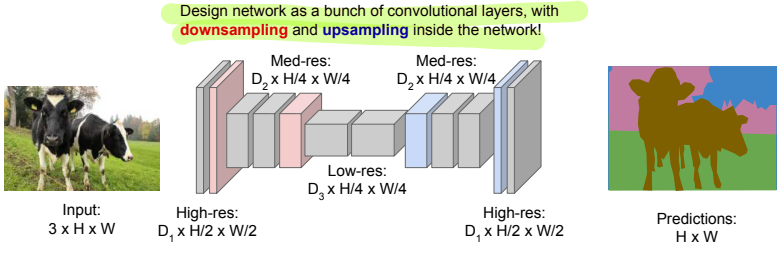
Semantic Segmentation Idea: Fully Convolutional



Semantic Segmentation Idea: Fully Convolutional



Semantic Segmentation Idea: Fully Convolutional



Long, Shelhamer, and Darrell, "Fully Convolutional Networks for Semantic Segmentation", CVPR 2015
Noh et al, "Learning Deconvolution Network for Semantic Segmentation", ICCV 2015

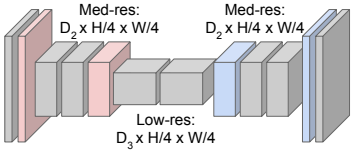
Semantic Segmentation Idea: Fully Convolutional

Downsampling: Pooling, strided convolution

Design network as a bunch of convolutional layers, with **downsampling** and **upsampling** inside the network!

Upsampling: ???

Input: 3 x H x W



High-res: D1 x H/2 x W/2

High-res: D1 x H/2 x W/2

Predictions: H x W

Long, Shelhamer, and Darrell, "Fully Convolutional Networks for Semantic Segmentation", CVPR 2015
Noh et al, "Learning Deconvolution Network for Semantic Segmentation", ICCV 2015

In-Network upsampling: "Unpooling"

Nearest Neighbor

1	2
3	4

Input: 2 x 2

1	1	2	2
1	1	2	2
3	3	4	4
3	3	4	4

Output: 4 x 4

"Bed of Nails"

1	2
3	4

Input: 2 x 2

1	0	2	0
0	0	0	0
3	0	4	0
0	0	0	0

Output: 4 x 4

In-Network upsampling: "Max Unpooling"

Max Pooling
Remember which element was max!

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

Input: 4 x 4

5	6
7	8

Output: 2 x 2

Rest of the network

Max Unpooling
Use positions from pooling layer

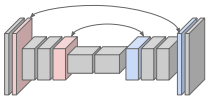
1	2
3	4

Input: 2 x 2

0	0	2	0
0	1	0	0
0	0	0	0
3	0	0	4

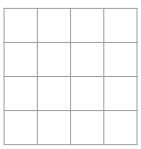
Output: 4 x 4

Corresponding pairs of downsampling and upsampling layers

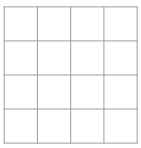


Learnable Upsampling: Transpose Convolution

Recall: Typical 3 x 3 convolution, stride 1 pad 1



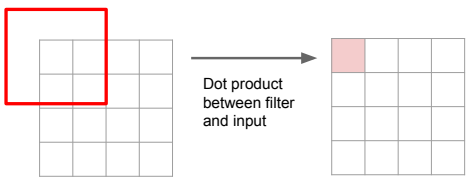
Input: 4 x 4



Output: 4 x 4

Learnable Upsampling: Transpose Convolution

Recall: Normal 3 x 3 convolution, stride 1 pad 1

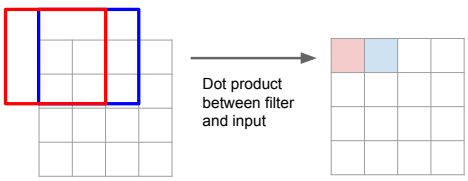


Input: 4 x 4

Output: 4 x 4

Learnable Upsampling: Transpose Convolution

Recall: Normal 3 x 3 convolution, stride 1 pad 1

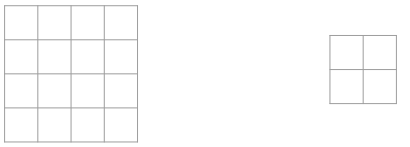


Input: 4 x 4

Output: 4 x 4

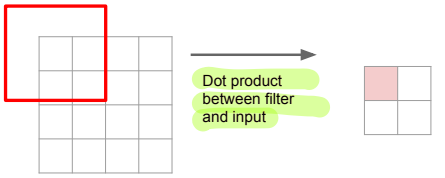
Learnable Upsampling: Transpose Convolution

Recall: Normal 3 x 3 convolution, stride 2 pad 1



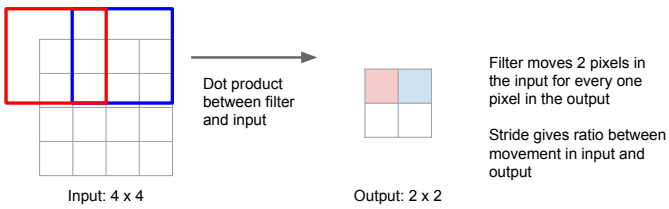
Learnable Upsampling: Transpose Convolution

Recall: Normal 3 x 3 convolution, stride 2 pad 1



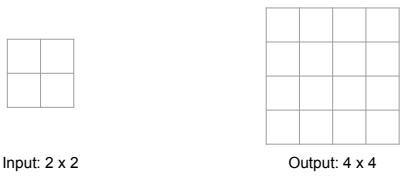
Learnable Upsampling: Transpose Convolution

Recall: Normal 3 x 3 convolution, stride 2 pad 1



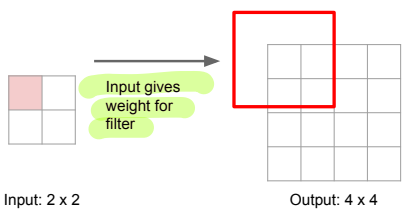
Learnable Upsampling: Transpose Convolution

3 x 3 **transpose** convolution, stride 2 pad 1



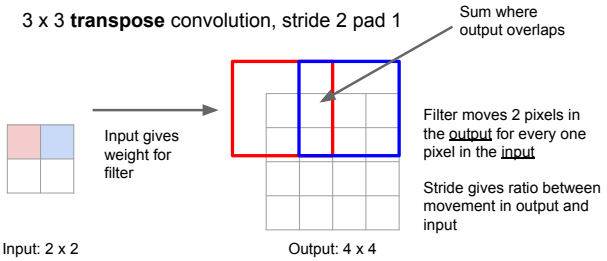
Learnable Upsampling: Transpose Convolution

3 x 3 **transpose** convolution, stride 2 pad 1

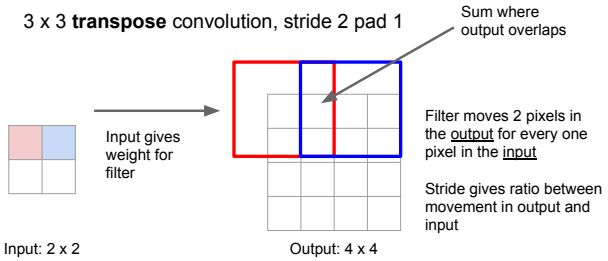


Learnable Upsampling: Transpose Convolution

3 x 3 **transpose** convolution, stride 2 pad 1

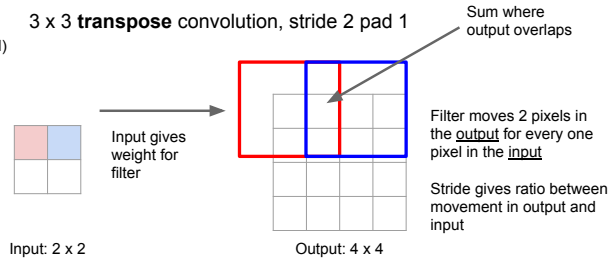


Learnable Upsampling: Transpose Convolution

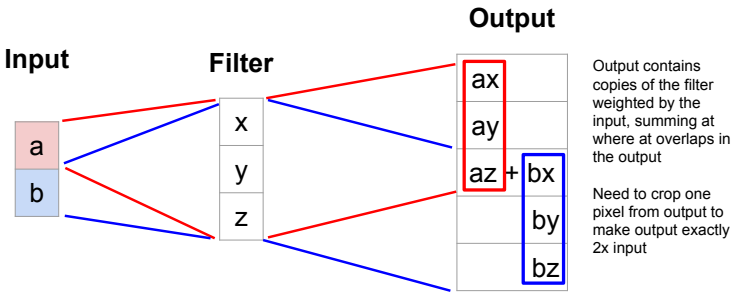


Learnable Upsampling: Transpose Convolution

Other names:
-Deconvolution (bad)
-Upconvolution
-Fractionally strided convolution
-Backward strided convolution



Learnable Upsampling: 1D Example



Output contains copies of the filter weighted by the input, summing at where at overlaps in the output

Need to crop one pixel from output to make output exactly 2x input

Convolution as Matrix Multiplication (1D Example)

We can express convolution in terms of a matrix multiplication

$$\vec{x} * \vec{a} = X\vec{a}$$

$$\begin{bmatrix} x & y & z & 0 & 0 & 0 \\ 0 & x & y & z & 0 & 0 \\ 0 & 0 & x & y & z & 0 \\ 0 & 0 & 0 & x & y & z \end{bmatrix} \begin{bmatrix} 0 \\ a \\ b \\ c \\ d \\ 0 \end{bmatrix} = \begin{bmatrix} ay + bz \\ ax + by + cz \\ bx + cy + dz \\ cx + dy \end{bmatrix}$$

Example: 1D conv, kernel size=3, stride=1, padding=1

Convolution as Matrix Multiplication (1D Example)

We can express convolution in terms of a matrix multiplication

$$\vec{x} * \vec{a} = X\vec{a}$$

$$\begin{bmatrix} x & y & z & 0 & 0 & 0 \\ 0 & x & y & z & 0 & 0 \\ 0 & 0 & x & y & z & 0 \\ 0 & 0 & 0 & x & y & z \end{bmatrix} \begin{bmatrix} 0 \\ a \\ b \\ c \\ d \\ 0 \end{bmatrix} = \begin{bmatrix} ay + bz \\ ax + by + cz \\ bx + cy + dz \\ cx + dy \end{bmatrix}$$

Example: 1D conv, kernel size=3, stride=1, padding=1

Convolution as Matrix Multiplication (1D Example)

Convolution transpose multiplies by the transpose of the same matrix:

$$\vec{x} *^T \vec{a} = X^T\vec{a}$$

$$\begin{bmatrix} x & 0 & 0 & 0 \\ y & x & 0 & 0 \\ z & y & x & 0 \\ 0 & z & y & z \\ 0 & 0 & z & y \\ 0 & 0 & 0 & z \end{bmatrix} \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix} = \begin{bmatrix} az \\ ay + bx \\ ax + by + cz \\ bz + cy + dx \\ cz + dy \\ dz \end{bmatrix}$$

When stride=1, convolution transpose is just a regular convolution (with different padding rules)

Convolution as Matrix Multiplication (1D Example)

We can express convolution in terms of a matrix multiplication

$$\vec{x} * \vec{a} = X\vec{a}$$

$$\begin{bmatrix} x & y & z & 0 & 0 & 0 \\ 0 & 0 & x & y & z & 0 \end{bmatrix} \begin{bmatrix} 0 \\ a \\ b \\ c \\ d \\ 0 \end{bmatrix} = \begin{bmatrix} ay + bz \\ bx + cy + dz \end{bmatrix}$$

Example: 1D conv, kernel size=3, stride=2, padding=1

Convolution as Matrix Multiplication (1D Example)

We can express convolution in terms of a matrix multiplication

$$\vec{x} * \vec{a} = X\vec{a}$$

$$\begin{bmatrix} x & y & z & 0 & 0 & 0 \\ 0 & 0 & x & y & z & 0 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \\ d \\ e \\ 0 \end{bmatrix} = \begin{bmatrix} ay + bz \\ bx + cy + dz \end{bmatrix}$$

Example: 1D conv, kernel size=3, stride=2, padding=1

Convolution transpose multiplies by the transpose of the same matrix:

$$\vec{x} *^T \vec{a} = X^T \vec{a}$$

$$\begin{bmatrix} x & 0 \\ y & 0 \\ z & x \\ 0 & y \\ 0 & z \\ 0 & 0 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} ax \\ ay \\ az + bx \\ by \\ bz \\ 0 \end{bmatrix}$$

When stride>1, convolution transpose is no longer a normal convolution!

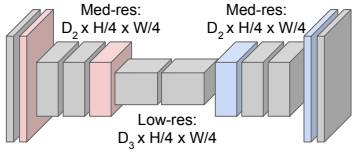
Semantic Segmentation Idea: Fully Convolutional

Downsampling: Pooling, strided convolution

Design network as a bunch of convolutional layers, with **downsampling** and **upsampling** inside the network!

Upsampling: Unpooling or strided transpose convolution

Input: 3 x H x W



High-res: D_1 x H/2 x W/2

High-res: D_1 x H/2 x W/2

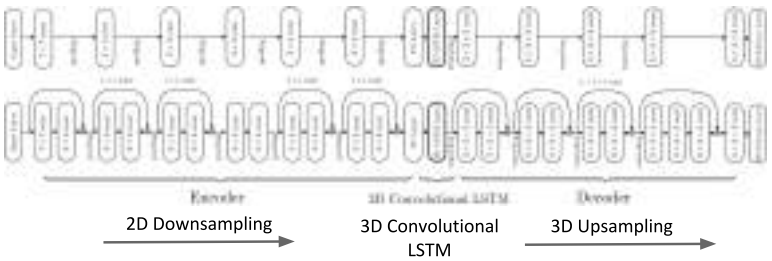
Predictions: H x W

Long, Shelhamer, and Darrell, "Fully Convolutional Networks for Semantic Segmentation", CVPR 2015
Noh et al, "Learning Deconvolution Network for Semantic Segmentation", ICCV 2015

Aside: Multi-view 3D Reconstruction

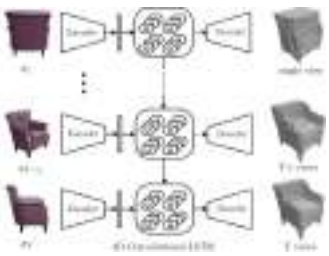
Choy, C. B., Xu, D., Gwak, J., Chen, K., & Savarese, S. (2016, October). 3d-r2n2: A unified approach for single and multi-view 3d object reconstruction. In European Conference on Computer Vision (pp. 628-644). Springer, Cham.

Aside: Multi-view 3D Reconstruction



Choy, C. B., Xu, D., Gwak, J., Chen, K., & Savarese, S. (2016, October). 3d-r2n2: A unified approach for single and multi-view 3d object reconstruction. In European Conference on Computer Vision (pp. 628-644). Springer, Cham.

Aside: Multi-view 3D Reconstruction



2D image sequence

3D Voxelized Reconstruction

Choy, C. B., Xu, D., Gwak, J., Chen, K., & Savarese, S. (2016, October). 3d-r2n2: A unified approach for single and multi-view 3d object reconstruction. In European Conference on Computer Vision (pp. 628-644). Springer, Cham.

2D Object Detection

Semantic Segmentation

GRASS, CAT, TREE, SKY

No objects, just pixels

2D Object Detection

DOG, **DOG**, **CAT**

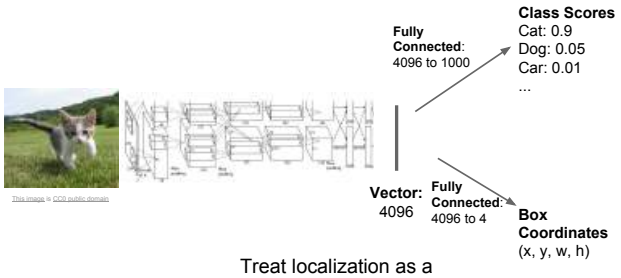
Object categories + 2D bounding boxes

3D Object Detection

Car

Object categories + 3D bounding boxes

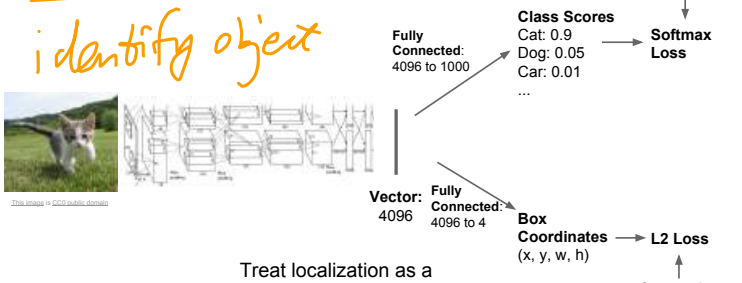
Classification + Localization



Treat localization as a regression problem!

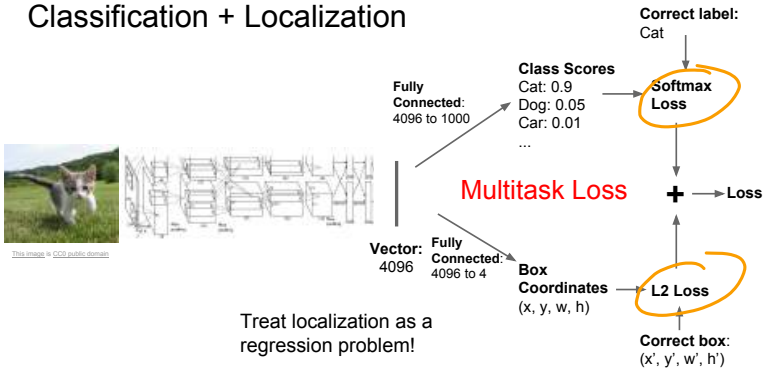
Classification + Localization

identify object



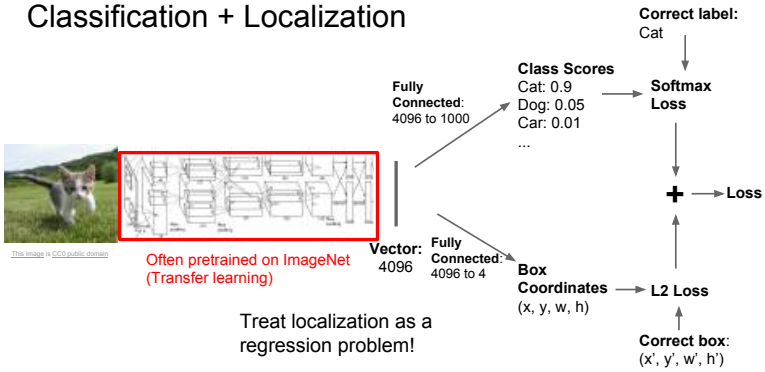
Treat localization as a regression problem!

Classification + Localization



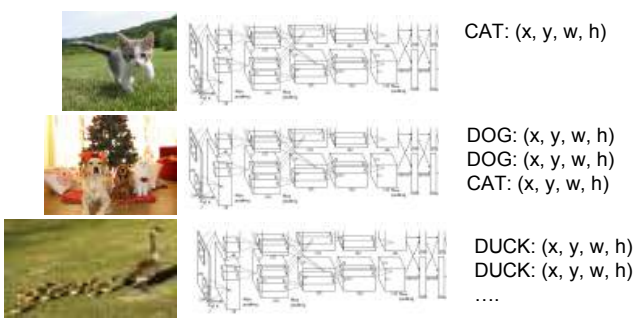
Treat localization as a regression problem!

Classification + Localization



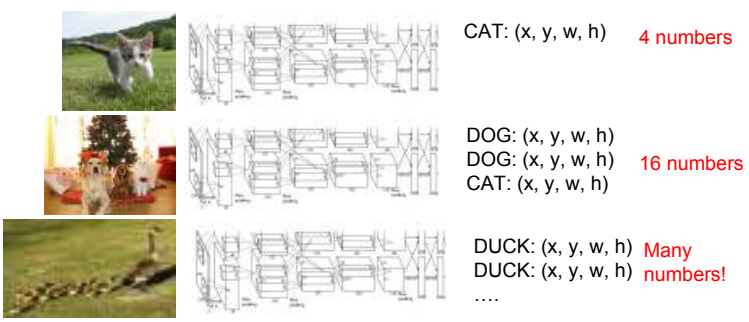
Treat localization as a regression problem!

Object Detection as Regression?



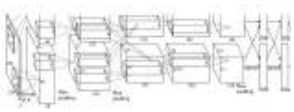
Object Detection as Regression?

Each image needs a different number of outputs!



Object Detection as Classification: Sliding Window

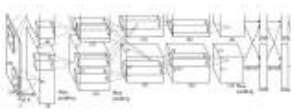
Apply a CNN to many different crops of the image, CNN classifies each crop as object or background



Dog? NO
Cat? NO
Background? YES

Object Detection as Classification: Sliding Window

Apply a CNN to many different crops of the image, CNN classifies each crop as object or background



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Object Detection as Classification: Sliding Window

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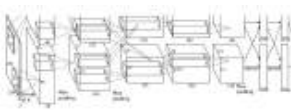
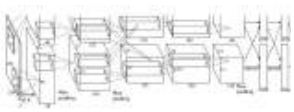


Dog? YES
Cat? NO
Background? NO

Object Detection as Classification: Sliding Window

Apply a CNN to many different crops of the image, CNN classifies each crop as object or background



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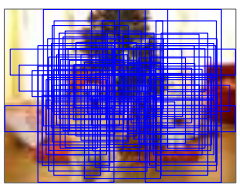
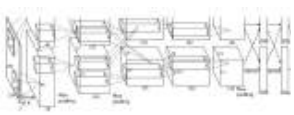


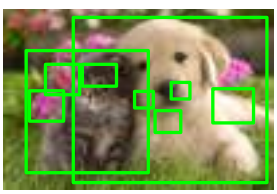


Dog? NO
Cat? YES
Background? NO

Problem: Need to apply CNN to huge number of locations, scales, and aspect ratios, very computationally expensive!

Region Proposals / Selective Search

- Find “blobby” image regions that are likely to contain objects
- Relatively fast to run; e.g. Selective Search gives 2000 region proposals in a few seconds on CPU

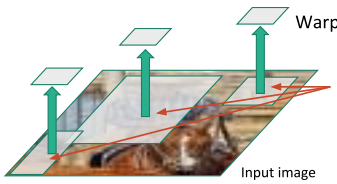


Alexe et al, “Measuring the objectness of image windows”, TPAMI 2012
Uijlings et al, “Selective Search for Object Recognition”, IJCV 2013
Cheng et al, “BING: Binarized normed gradients for objectness estimation at 300fps”, CVPR 2014
Zitnick and Dollar, “Edge boxes: Locating object proposals from edges”, ECCV 2014

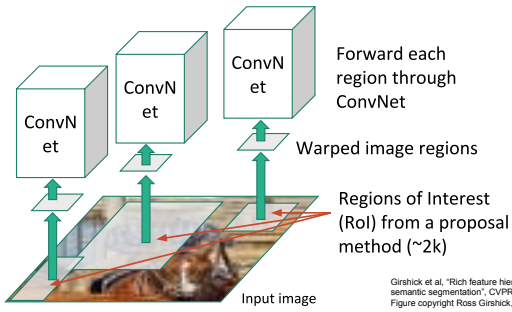
R-CNN

R-CNN

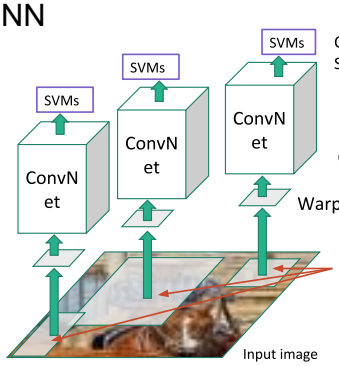
R-CNN



R-CNN

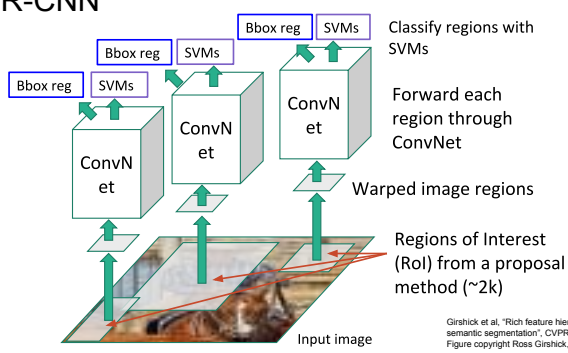


R-CNN



R-CNN

Linear Regression for bounding box offsets



R-CNN: Problems

- Ad hoc training objectives
  - Fine-tune network with softmax classifier (log loss)
  - Train post-hoc linear SVMs (hinge loss)
  - Train post-hoc bounding-box regressions (least squares)
- Training is slow (84h), takes a lot of disk space
- Inference (detection) is slow
  - 47s / image with VGG16 [Simonyan & Zisserman. ICLR15]
  - Fixed by SPP-net [He et al. ECCV14]

Girshick et al. "Rich feature hierarchies for accurate object detection and semantic segmentation", CVPR 2014.
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Fast R-CNN

Girshick, "Fast R-CNN", ICCV 2015.
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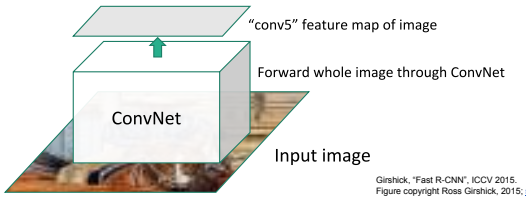
Fast R-CNN



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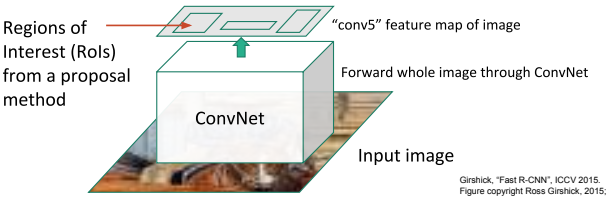
Fast R-CNN



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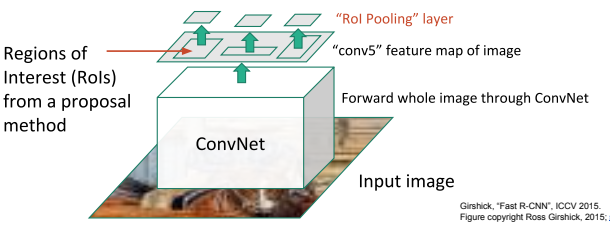
Fast R-CNN



Girshick, "Fast R-CNN", ICCV 2015.
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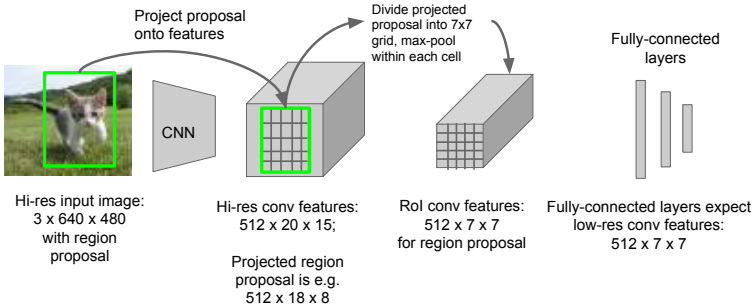
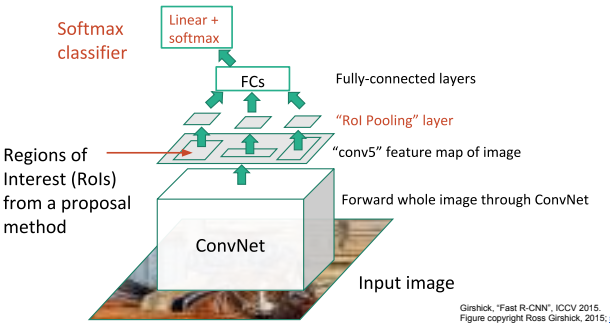
Fast R-CNN: RoI Pooling



Girshick, "Fast R-CNN", ICCV 2015.

Fast R-CNN



Girshick, "Fast R-CNN", ICCV 2015.
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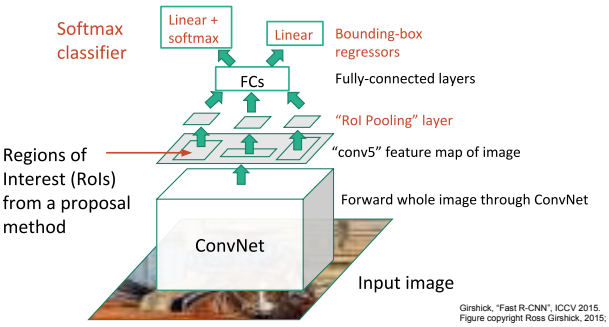
Fast R-CNN



Girshick, "Fast R-CNN", ICCV 2015.
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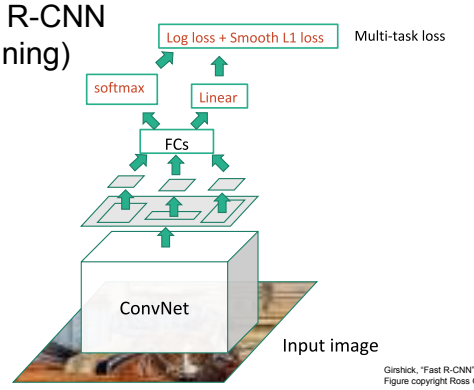
Fast R-CNN (Training)



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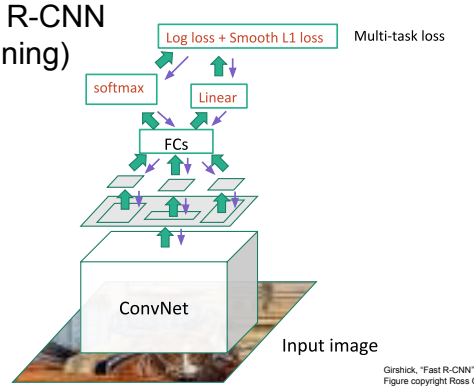
Fast R-CNN (Training)



Girshick, "Fast R-CNN", ICCV 2015.
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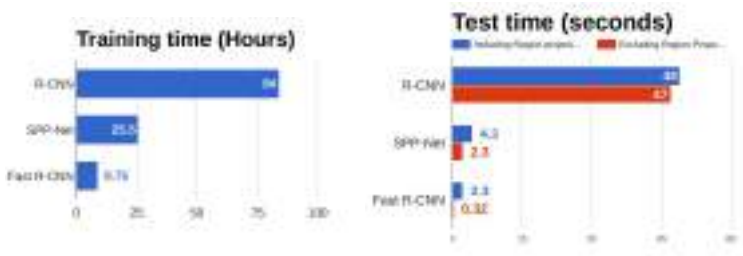
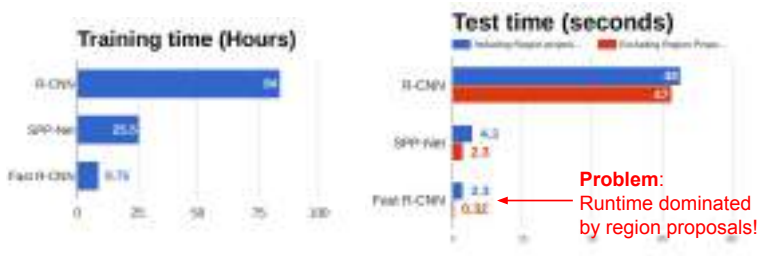
R-CNN vs SPP vs Fast R-CNN



Girshick et al, "Rich feature hierarchies for accurate object detection and semantic segmentation", CVPR 2014.
He et al, "Spatial pyramid pooling in deep convolutional networks for visual recognition", ECCV 2014
Girshick, "Fast R-CNN", ICCV 2015

R-CNN vs SPP vs Fast R-CNN

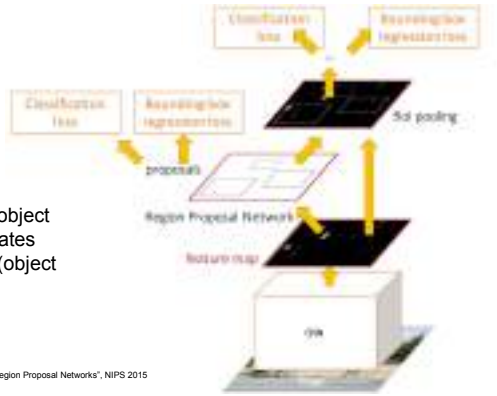


Girshick et al, "Rich feature hierarchies for accurate object detection and semantic segmentation", CVPR 2014.
He et al, "Spatial pyramid pooling in deep convolutional networks for visual recognition", ECCV 2014
Girshick, "Fast R-CNN", ICCV 2015

Faster R-CNN:
Make CNN do proposals!

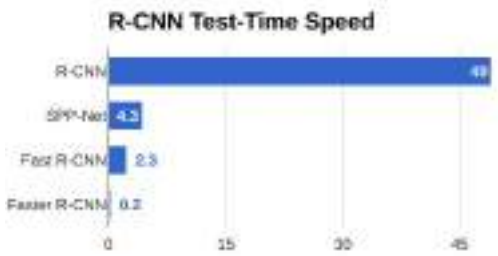
Insert **Region Proposal Network (RPN)** to predict proposals from features

Jointly train with 4 losses:
1. RPN classify object / not object
2. RPN regress box coordinates
3. Final classification score (object classes)
4. Final box coordinates

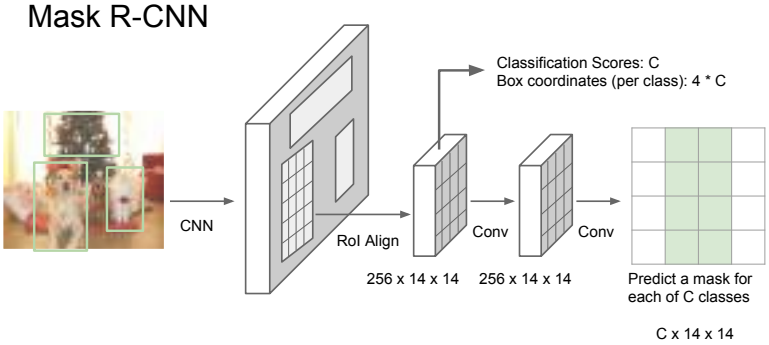


Ren et al, "Faster R-CNN: Towards Real-Time Object Detection with Region Proposal Networks", NIPS 2015
Figure copyright 2015, Ross Girshick; reproduced with permission

Faster R-CNN:
Make CNN do proposals!



Mask R-CNN



He et al, "Mask R-CNN", arXiv 2017

Mask R-CNN: Very Good Results!

He et al, "Mask R-CNN", arXiv 2017
Figures copyright Kaiming He, Georgia Gkioxari, Piotr Dollár, and Ross Girshick, 2017.
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Mask R-CNN
Also does pose

He et al, "Mask R-CNN", arXiv 2017
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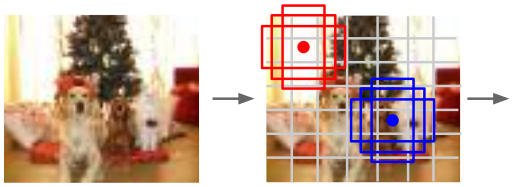
Detection without Proposals: YOLO / SSD



Input image
3 x H x W

Divide image into grid
7 x 7

Image a set of **base boxes** centered at each grid cell
Here B = 3

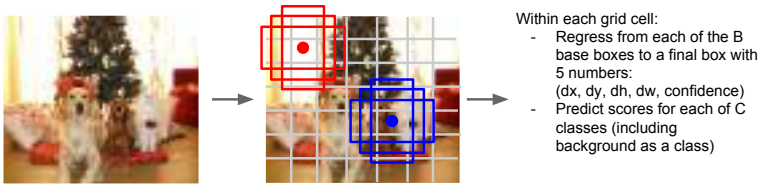
Within each grid cell:
- Regress from each of the B base boxes to a final box with 5 numbers: (dx, dy, dh, dw, confidence)
- Predict scores for each of C classes (including background as a class)

Output:
7 x 7 x (5 * B + C)

Redmon et al, "You Only Look Once: Unified, Real-Time Object Detection", CVPR 2016
Liu et al, "SSD: Single-Shot MultiBox Detector", ECCV 2016

Detection without Proposals: YOLO / SSD

Go from input image to tensor of scores with one big convolutional network!



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7 x 7 x (5 * B + C)

Redmon et al, "You Only Look Once: Unified, Real-Time Object Detection", CVPR 2016
Liu et al, "SSD: Single-Shot MultiBox Detector", ECCV 2016

Object Detection: Lots of variables ...

Base Network
VGG16
ResNet-101
Inception V2
Inception V3
Inception
ResNet
MobileNet

Object Detection architecture
Faster R-CNN
R-FCN
SSD

Image Size
 # Region Proposals
...

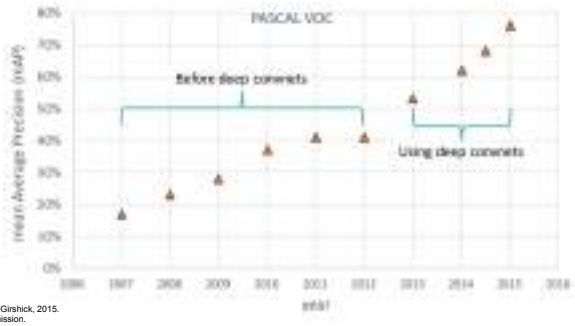
Takeaways
Faster R-CNN is slower but more accurate

SSD is much faster but not as accurate

Huang et al, "Speed/accuracy trade-offs for modern convolutional object detectors", CVPR 2017

R-FCN: Dai et al, "R-FCN: Object Detection via Region-based Fully Convolutional Networks", NIPS 2016
Inception-V2: Ioffe and Szegedy, "Batch Normalization: Accelerating Deep Network Training by Reducing Internal Covariate Shift", ICML 2015
Inception V3: Szegedy et al, "Rethinking the Inception Architecture for Computer Vision", arXiv 2016
Inception ResNet: Szegedy et al, "Inception-V4, Inception-ResNet and the Impact of Residual Connections on Learning", arXiv 2016
MobileNet: Howard et al, "Efficient Convolutional Neural Networks for Mobile Vision Applications", arXiv 2017

Object Detection: Impact of Deep Learning



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Open Source Frameworks

Lots of good implementations on GitHub!

TensorFlow Detection API:
https://github.com/tensorflow/models/tree/master/research/object_detection
Faster RCNN, SSD, RFCN, Mask R-CNN

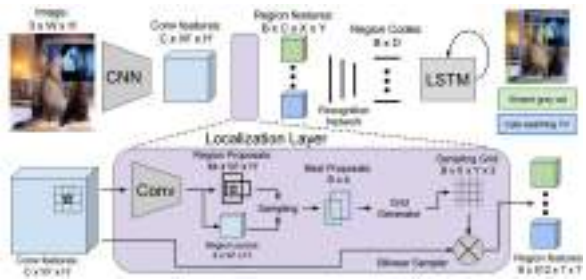
Caffe2 Detectron:
https://github.com/facebookresearch/Detectron
Mask R-CNN, RetinaNet, Faster R-CNN, RPN, Fast R-CNN, R-FCN

Finetune on your own dataset with pre-trained models

Aside: Object Detection + Captioning = Dense Captioning

Johnson, Karpathy, and Fei-Fei, "DenseCap: Fully Convolutional Localization Networks for Dense Captioning", CVPR 2016
Figure copyright IEEE, 2016. Reproduced for educational purposes.

Aside: Object Detection + Captioning = Dense Captioning



Johnson, Karpathy, and Fei-Fei, "DenseCap: Fully Convolutional Localization Networks for Dense Captioning", CVPR 2016
Figure copyright IEEE, 2016. Reproduced for educational purposes.

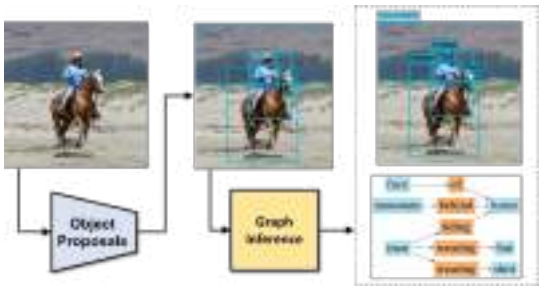
Aside: VisualGenome

108,077 Images
5.4 Million Region Descriptions
1.7 Million Visual Question Answers
3.8 Million Object Instances
2.8 Million Attributes
2.3 Million Relationships
Everything Mapped to Wordnet Synsets

VISUALGENOME

Krishna, Ranjay, Yuke Zhu, Oliver Groth, Justin Johnson, Kenji Hata, Joshua Kravitz, Stephanie Chen et al. "Visual genome: Connecting language and vision using crowdsourced dense image annotations." International Journal of Computer Vision 123, no. 1 (2017): 32-73.

Aside: Scene Graph Generation



Xu, Zhu, Choy, and Fei-Fei, "Scene Graph Generation by Iterative Message Passing", CVPR 2017
Figure copyright IEEE, 2018. Reproduced for educational purposes.

3D Object Detection

Semantic Segmentation

GRASS, CAT, TREE, SKY

No objects, just pixels

2D Object Detection

DOG, DOG, CAT

Object categories + 2D bounding boxes

3D Object Detection

Car

Object categories + 3D bounding boxes

This image is CC0 public domain

Simplified Camera Model

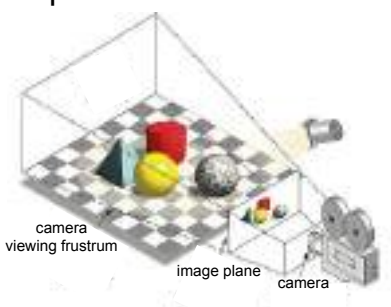
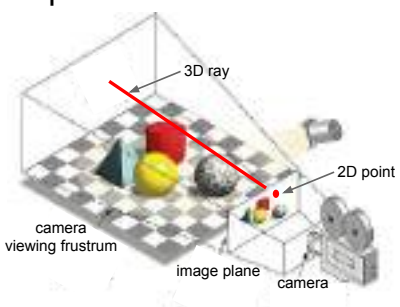


Image source: https://www.pcmag.com/encyclopedia_images/_FRUSTUM.GIF

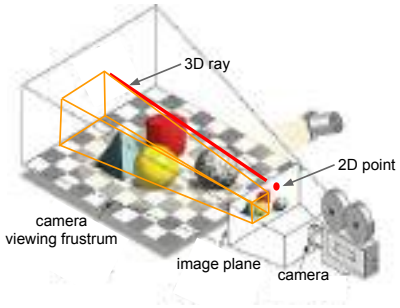
Simplified Camera Model



A point on the image plane corresponds to a **ray** in the 3D space

Image source: https://www.pcmag.com/encyclopedia_images/_FRUSTUM.GIF

Simplified Camera Model

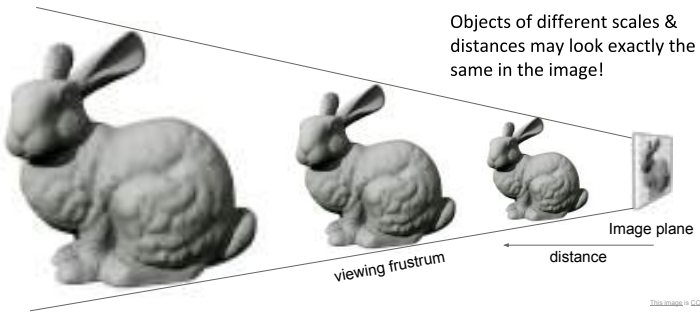


A point on the image plane corresponds to a **ray** in the 3D space

A 2D bounding box on an image is a **frustrum** in the 3D space

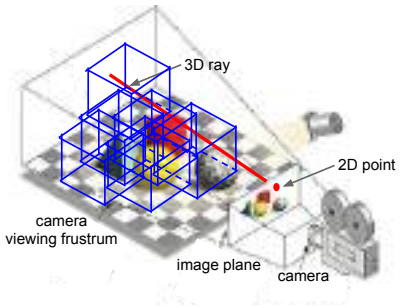
Image source: https://www.pcmag.com/encyclopedia_images/_FRUSTUM.GIF

Scale & Distance Ambiguity



Objects of different scales & distances may look exactly the same in the image!

Simplified Camera Model



A point on the image plane corresponds to a **ray** in the 3D space

A 2D bounding box on an image is a **frustrum** in the 3D space

Localize an object in 3D:
The object can be anywhere in the **camera viewing frustrum**!

Image source: https://www.pcmag.com/encyclopedia_images/_FRUSTUM.GIF

3D Object Detection

2D Object Detection:
2D bounding box
(x, y, w, h)

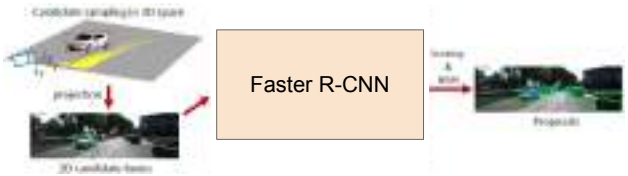
3D Object Detection:
3D oriented bounding box
(x, y, z, w, h, l, r, p, y)

Simplified bbox: no roll & pitch

Much harder problem than 2D object detection!

3D Object Detection

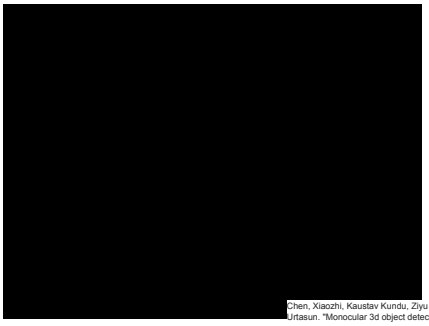
3D Object Detection: Monocular Camera



- Same idea as Faster RCNN, but proposals are in 3D
- 3D bounding box proposal, regress 3D box parameters + class score

Chen, Xiaozhi, Kaustav Kundu, Ziyu Zhang, Huimin Ma, Sanja Fidler, and Raquel Urtasun. "Monocular 3d object detection for autonomous driving." CVPR 2016.

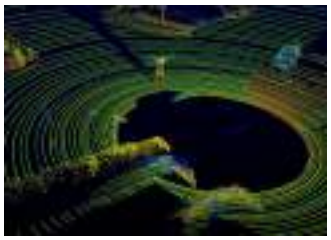
3D Object Detection: Monocular View



Chen, Xiaozhi, Kaustav Kundu, Ziyu Zhang, Huimin Ma, Sanja Fidler, and Raquel Urtasun. "Monocular 3d object detection for autonomous driving." CVPR 2016.

3D Object Detection: Camera + LiDAR

Velodyne (HDL-64e)



3D Point Cloud

3D Object Detection: Camera + LiDAR

- Combine 3D proposals from multiple views & sensors
- regress 3D box parameters + class score

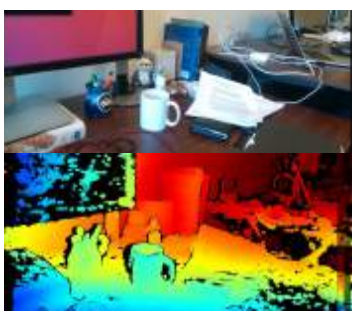
Chen, Xiaozhi, Huimin Ma, Ji Wan, Bo Li, and Tian Xia. "Multi-view 3d object detection network for autonomous driving." *CVPR* 2017

3D Object Detection: Camera + LiDAR

Chen, Xiaozhi, Huimin Ma, Ji Wan, Bo Li, and Tian Xia. "Multi-view 3d object detection network for autonomous driving." *CVPR* 2017

RGB-Depth Camera

Kinect (Xbox One)



RGB

Depth

RGB-Depth Camera

Registered RGB + depth point cloud

Point Cloud Voxelization

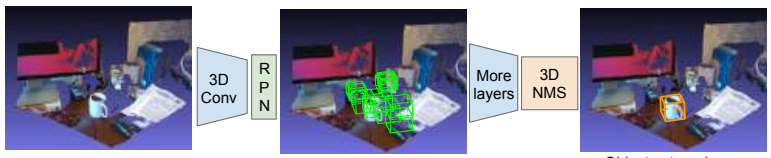
1. Capture RGB-D point cloud of a scene.

2. Partition the 3D space into a regular 3D grid.

3. For each grid cell that has a point fall into it, fill the cell with the RGB value of that point.

A bit like "3D image"

3D Object Detection: RGB-Depth Camera



Voxelized RGB-D point cloud | 3D region proposals | Object categories + 3D bounding boxes

"Faster RCNN in 3D"

S. Song, and J. Xiao. Deep Sliding Shapes for Amodal 3D Object Detection in RGB-D Images. CVPR 2016

Recap

Semantic Segmentation

GRASS, CAT, TREE, SKY

No objects, just pixels

2D Object Detection

DOG, DOG, CAT

Object categories + 2D bounding boxes

3D Object Detection

Car

Object categories + 3D bounding boxes

Next time:
Visualizing CNN features
DeepDream + Style Transfer

Lecture 12: Generative Models

Administrative

Project Milestone due tomorrow (Wed 5/16)

A3 due next Wed, 5/23

Overview

- Unsupervised Learning
- Generative Models
  - PixelRNN and PixelCNN
  - Variational Autoencoders (VAE)
  - Generative Adversarial Networks (GAN)

Supervised vs Unsupervised Learning

Supervised Learning

Data: (x, y)
x is data, y is label

Goal: Learn a *function* to map x -> y

Examples: Classification, regression, object detection, semantic segmentation, image captioning, etc.

Supervised vs Unsupervised Learning

Supervised Learning

Data: (x, y)
x is data, y is label

Goal: Learn a *function* to map x -> y

Examples: Classification, regression, object detection, semantic segmentation, image captioning, etc.

Cat

Classification

Supervised vs Unsupervised Learning

Supervised Learning

Data: (x, y)
x is data, y is label

Goal: Learn a *function* to map x -> y

Examples: Classification, regression, object detection, semantic segmentation, image captioning, etc.

DOG, DOG, CAT

Object Detection

Supervised vs Unsupervised Learning

Supervised Learning

Data: (x, y)
x is data, y is label

Goal: Learn a *function* to map x -> y

Examples: Classification, regression, object detection, semantic segmentation, image captioning, etc.

GRASS, CAT,
TREE, SKY

Semantic Segmentation

Supervised vs Unsupervised Learning

Supervised Learning

Data: (x, y)
x is data, y is label

Goal: Learn a *function* to map x -> y

Examples: Classification, regression, object detection, semantic segmentation, image captioning, etc.

A cat sitting on a suitcase on the floor

Image captioning

Supervised vs Unsupervised Learning

Unsupervised Learning

Data: x
Just data, no labels!

Goal: Learn some underlying hidden *structure* of the data

Examples: Clustering, dimensionality reduction, feature learning, density estimation, etc.

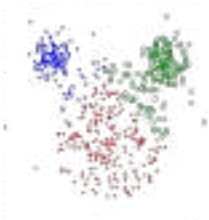
Supervised vs Unsupervised Learning

Unsupervised Learning

Data: x
Just data, no labels!

Goal: Learn some underlying hidden *structure* of the data

Examples: Clustering, dimensionality reduction, feature learning, density estimation, etc.



K-means clustering

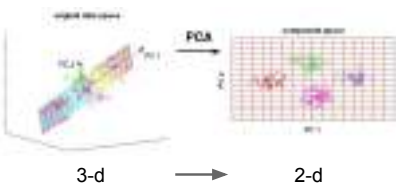
Supervised vs Unsupervised Learning

Unsupervised Learning

Data: x
Just data, no labels!

Goal: Learn some underlying hidden *structure* of the data

Examples: Clustering, dimensionality reduction, feature learning, density estimation, etc.



3-d → 2-d

Principal Component Analysis
(Dimensionality reduction)

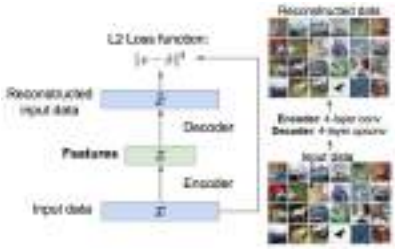
Supervised vs Unsupervised Learning

Unsupervised Learning

Data: x
Just data, no labels!

Goal: Learn some underlying hidden *structure* of the data

Examples: Clustering, dimensionality reduction, feature learning, density estimation, etc.



Autoencoders
(Feature learning)

Supervised vs Unsupervised Learning

Unsupervised Learning

Data: x
Just data, no labels!

Goal: Learn some underlying hidden *structure* of the data

Examples: Clustering, dimensionality reduction, feature learning, density estimation, etc.

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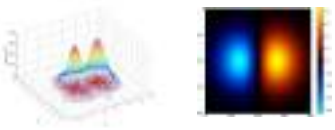
1-d density estimation



2-d density estimation

Supervised vs Unsupervised Learning

Supervised Learning

Data: (x, y)
x is data, y is label

Goal: Learn a *function* to map x -> y

Examples: Classification, regression, object detection, semantic segmentation, image captioning, etc.

Unsupervised Learning

Data: x
Just data, no labels!

Goal: Learn some underlying hidden *structure* of the data

Examples: Clustering, dimensionality reduction, feature learning, density estimation, etc.

Supervised vs Unsupervised Learning

Supervised Learning

Data: (x, y)
x is data, y is label

Goal: Learn a *function* to map x -> y

Examples: Classification, regression, object detection, semantic segmentation, image captioning, etc.

Unsupervised Learning

Training data is cheap

Data: x
Just data, no labels!

Holy grail: Solve unsupervised learning => understand structure of visual world

Goal: Learn some underlying hidden *structure* of the data

Examples: Clustering, dimensionality reduction, feature learning, density estimation, etc.

Generative Models

Given training data, generate new samples from same distribution

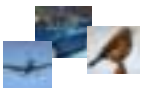
Training data ~ $p_{data}(x)$

Generated samples ~ $p_{model}(x)$

Want to learn $p_{model}(x)$ similar to $p_{data}(x)$

Generative Models

Given training data, generate new samples from same distribution



Training data ~ $p_{data}(x)$

Generated samples ~ $p_{model}(x)$

Want to learn $p_{model}(x)$ similar to $p_{data}(x)$

Addresses density estimation, a core problem in unsupervised learning

Several flavors:

- Explicit density estimation: explicitly define and solve for $p_{model}(x)$
- Implicit density estimation: learn model that can sample from $p_{model}(x)$ w/o explicitly defining it

Why Generative Models?

- Realistic samples for artwork, super-resolution, colorization, etc.

- Generative models of time-series data can be used for simulation and planning (reinforcement learning applications!)
- Training generative models can also enable inference of latent representations that can be useful as general features

Taxonomy of Generative Models

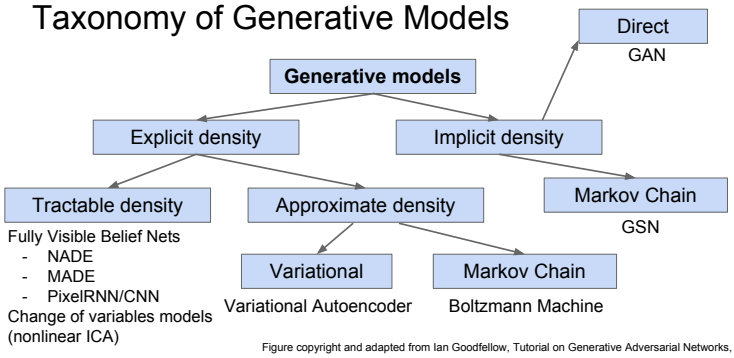


Figure copyright and adapted from Ian Goodfellow, Tutorial on Generative Adversarial Networks, 2017.

Taxonomy of Generative Models

Today: discuss 3 most popular types of generative models today

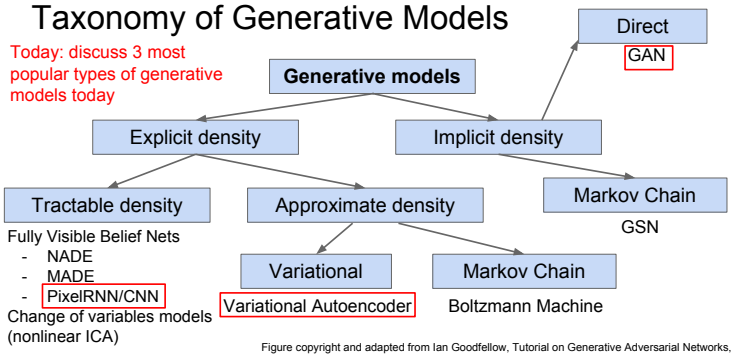


Figure copyright and adapted from Ian Goodfellow, Tutorial on Generative Adversarial Networks, 2017.

PixelRNN and PixelCNN

Fully visible belief network

Explicit density model

Use chain rule to decompose likelihood of an image x into product of 1-d distributions:

$$p(x) = \prod_{i=1}^{n} p(x_i | x_1, ..., x_{i-1})$$

Likelihood of image x

Probability of i'th pixel value given all previous pixels

Then maximize likelihood of training data

Fei-Fei Li & Justin Johnson & Serena Yeung Lecture 12 - 22 May 15, 2018

Fully visible belief network

Explicit density model

Use chain rule to decompose likelihood of an image x into product of 1-d distributions:

$$p(x) = \prod_{i=1}^{n} p(x_i | x_1, ..., x_{i-1})$$

Likelihood of image x

Probability of i'th pixel value given all previous pixels

Then maximize likelihood of training data

Complex distribution over pixel values => Express using a neural network!

Fully visible belief network

Explicit density model

Use chain rule to decompose likelihood of an image x into product of 1-d distributions:

$$p(x) = \prod_{i=1}^{n} p(x_i | x_1, ..., x_{i-1})$$

Likelihood of image x

Probability of i'th pixel value given all previous pixels

Will need to define ordering of "previous pixels"

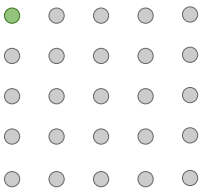
Then maximize likelihood of training data

Complex distribution over pixel values => Express using a neural network!

PixelRNN *[van der Oord et al. 2016]*

Generate image pixels starting from corner

Dependency on previous pixels modeled using an RNN (LSTM)



PixelRNN *[van der Oord et al. 2016]*

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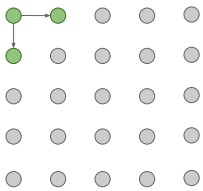
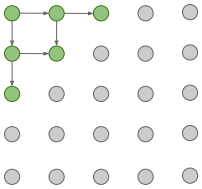


PixelRNN *[van der Oord et al. 2016]*

Generate image pixels starting from corner

Dependency on previous pixels modeled using an RNN (LSTM)

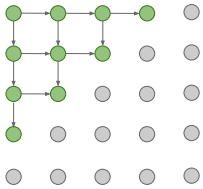


PixelRNN *[van der Oord et al. 2016]*

Generate image pixels starting from corner

Dependency on previous pixels modeled using an RNN (LSTM)

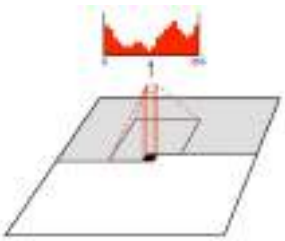
Drawback: sequential generation is slow!



PixelCNN *[van der Oord et al. 2016]*

Still generate image pixels starting from corner

Dependency on previous pixels now modeled using a CNN over context region



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PixelCNN *[van der Oord et al. 2016]*

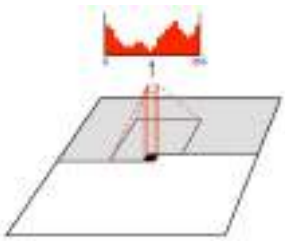
Still generate image pixels starting from corner

Dependency on previous pixels now modeled using a CNN over context region

Training: maximize likelihood of training images

$$p(x) = \prod_{i=1}^{n} p(x_i | x_1, ..., x_{i-1})$$

Softmax loss at each pixel



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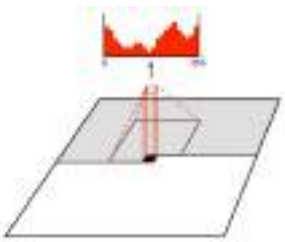
PixelCNN *[van der Oord et al. 2016]*

Still generate image pixels starting from corner

Dependency on previous pixels now modeled using a CNN over context region

Training is faster than PixelRNN
(can parallelize convolutions since context region values known from training images)

Generation must still proceed sequentially
=> still slow



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Generation Samples

32x32 CIFAR-10

32x32 ImageNet

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PixelRNN and PixelCNN

Pros:
- Can explicitly compute likelihood p(x)
- Explicit likelihood of training data gives good evaluation metric
- Good samples

Con:
- Sequential generation => slow

Improving PixelCNN performance
- Gated convolutional layers
- Short-cut connections
- Discretized logistic loss
- Multi-scale
- Training tricks
- Etc…

See
- Van der Oord et al. NIPS 2016
- Salimans et al. 2017 (PixelCNN++)

Variational Autoencoders (VAE)

So far...

PixelCNNs define tractable density function, optimize likelihood of training data:

$$p_\theta(x) = \prod_{i=1}^{n} p_\theta(x_i | x_1, \ldots, x_{i-1})$$

So far...

PixelCNNs define tractable density function, optimize likelihood of training data:

$$p_\theta(x) = \prod_{i=1}^{n} p_\theta(x_i | x_1, \ldots, x_{i-1})$$

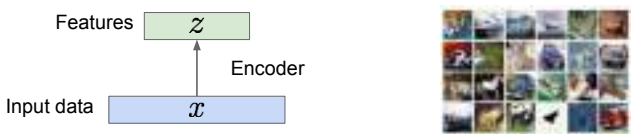
VAEs define intractable density function with latent **z**:

$$p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$$

Cannot optimize directly, derive and optimize lower bound on likelihood instead

Some background first: Autoencoders

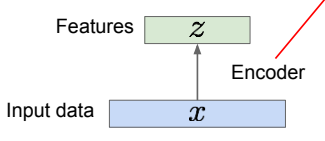
Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data



Some background first: Autoencoders

Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

Originally: Linear + nonlinearity (sigmoid)
Later: Deep, fully-connected
Later: ReLU CNN



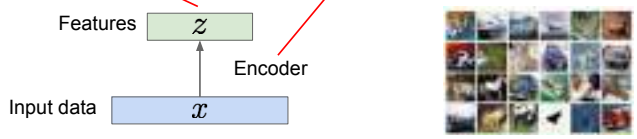
Some background first: Autoencoders

Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

z usually smaller than **x** (dimensionality reduction)

Q: Why dimensionality reduction?

Originally: Linear + nonlinearity (sigmoid)
Later: Deep, fully-connected
Later: ReLU CNN



Some background first: Autoencoders

Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

z usually smaller than **x** (dimensionality reduction)

Q: Why dimensionality reduction?

A: Want features to capture meaningful factors of variation in data

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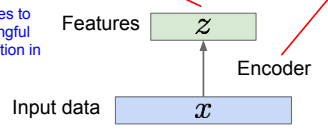
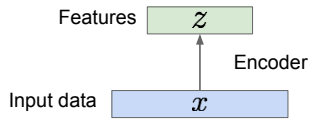


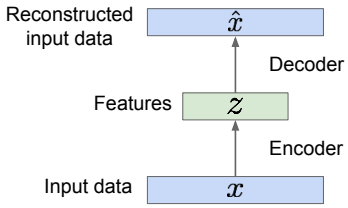
Some background first: Autoencoders

How to learn this feature representation?



Some background first: Autoencoders

How to learn this feature representation?
Train such that features can be used to reconstruct original data
"Autoencoding" - encoding itself



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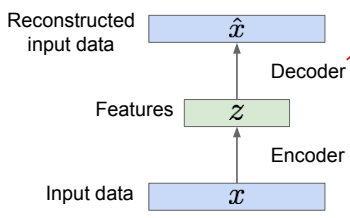

Originally: Linear + nonlinearity (sigmoid)
Later: Deep, fully-connected
Later: ReLU CNN (upconv)

Some background first: Autoencoders

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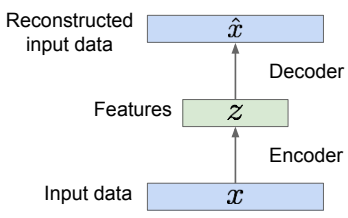


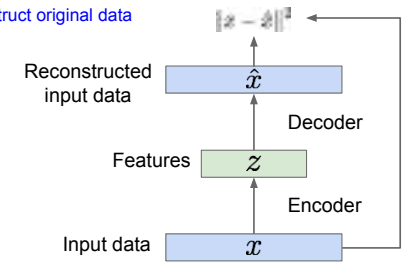
Reconstructed data

Encoder: 4-layer conv
Decoder: 4-layer upconv

Input data

Some background first: Autoencoders

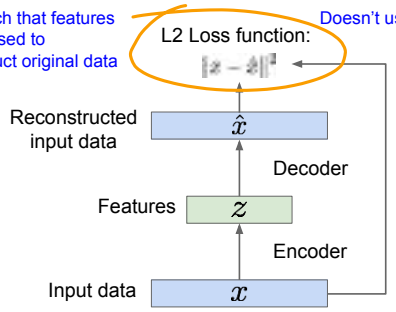
Train such that features can be used to reconstruct original data

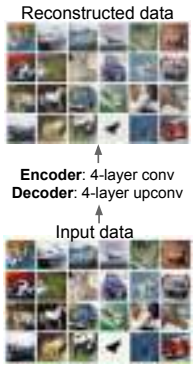


Some background first: Autoencoders

Train such that features can be used to reconstruct original data

Doesn't use labels!





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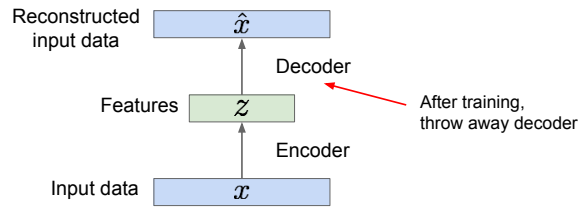

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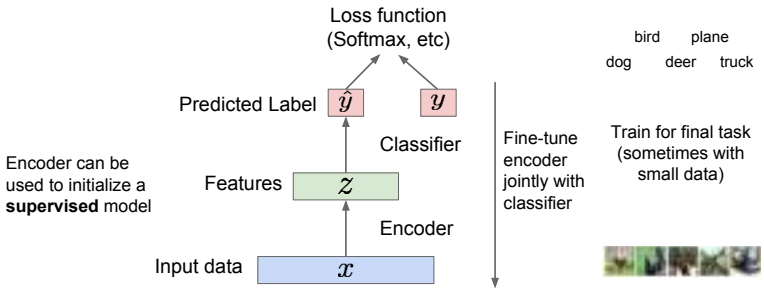

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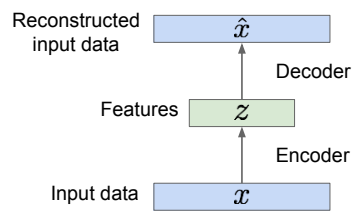


Autoencoders can reconstruct data, and can learn features to initialize a supervised model

Features capture factors of variation in training data. Can we generate new images from an autoencoder?

Variational Autoencoders

Probabilistic spin on autoencoders - will let us sample from the model to generate data!

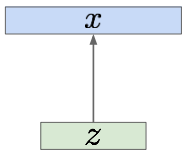
Variational Autoencoders

Probabilistic spin on autoencoders - will let us sample from the model to generate data!

Assume training data $\{x^{(i)}\}_{i=1}^{N}$ is generated from underlying unobserved (latent) representation **z**

Sample from true conditional $p_{\theta^*}(x \mid z^{(i)})$

Sample from true prior $p_{\theta^*}(z)$



Kingma and Welling, "Auto-Encoding Variational Bayes", ICLR 2014

Variational Autoencoders

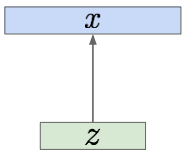
Probabilistic spin on autoencoders - will let us sample from the model to generate data!

Assume training data $\{x^{(i)}\}_{i=1}^{N}$ is generated from underlying unobserved (latent) representation **z**

Intuition (remember from autoencoders!): **x** is an image, **z** is latent factors used to generate **x:** attributes, orientation, etc.

Sample from true conditional $p_{\theta^*}(x \mid z^{(i)})$

Sample from true prior $p_{\theta^*}(z)$



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Variational Autoencoders

We want to estimate the true parameters θ^* of this generative model.

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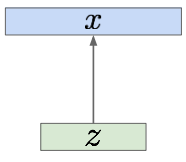

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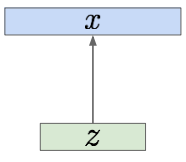


Kingma and Welling, "Auto-Encoding Variational Bayes", ICLR 2014

Variational Autoencoders

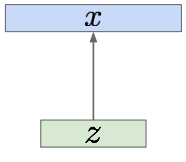
We want to estimate the true parameters θ^* of this generative model.

How should we represent this model?

Choose prior p(z) to be simple, e.g. Gaussian. Reasonable for latent attributes, e.g. pose, how much smile.

Sample from true conditional $p_{\theta^*}(x \mid z^{(i)})$

Sample from true prior $p_{\theta^*}(z)$



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Variational Autoencoders

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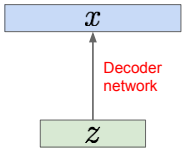
Choose prior p(z) to be simple, e.g. Gaussian.

Conditional p(x|z) is complex (generates image) => represent with neural network

Sample from true conditional $p_{\theta^*}(x \mid z^{(i)})$

Sample from true prior $p_{\theta^*}(z)$



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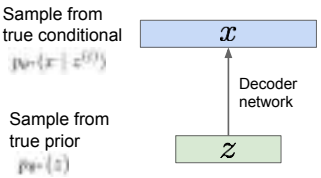
Variational Autoencoders



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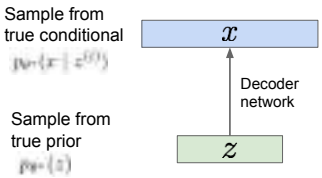
How to train the model?

Variational Autoencoders



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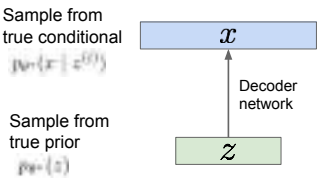
How to train the model?

Remember strategy for training generative models from FVBNs. Learn model parameters to maximize likelihood of training data

$$p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$$

Variational Autoencoders



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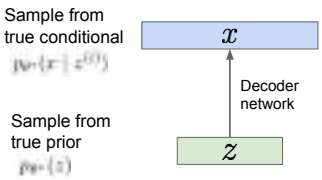
Now with latent z

Variational Autoencoders



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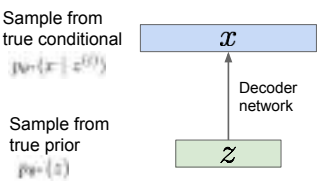
Q: What is the problem with this?

Variational Autoencoders



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Intractable!

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z)p_\theta(x|z)dz$ ✔

Simple Gaussian prior

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z)p_\theta(x|z)dz$ ✔ ✔

Decoder neural network

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z)p_\theta(x|z)dz$ 😞 ✔ ✔

Intractible to compute p(x|z) for every z!

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z)p_\theta(x|z)dz$ 😞 ✔ ✔

Posterior density also intractable: $p_\theta(z|x) = p_\theta(x|z)p_\theta(z)/p_\theta(x)$

Variational Autoencoders: Intractability

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Posterior density also intractable: $p_\theta(z|x) = p_\theta(x|z)p_\theta(z)/p_\theta(x)$ ✔ ✔ 😞

Intractable data likelihood

Variational Autoencoders: Intractability

Data likelihood: $p_\theta(x) = \int p_\theta(z)p_\theta(x|z)dz$ 😞 ✔ ✔

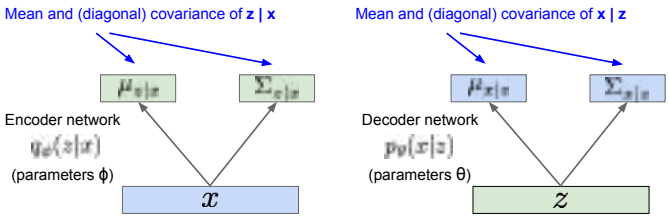
Posterior density also intractable: $p_\theta(z|x) = p_\theta(x|z)p_\theta(z)/p_\theta(x)$ ✔ ✔ 😞

Solution: In addition to decoder network modeling $p_\theta(x|z)$, define additional encoder network $q_\phi(z|x)$ that approximates $p_\theta(z|x)$

Will see that this allows us to derive a lower bound on the data likelihood that is tractable, which we can optimize

Variational Autoencoders

Since we're modeling probabilistic generation of data, encoder and decoder networks are probabilistic



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Variational Autoencoders

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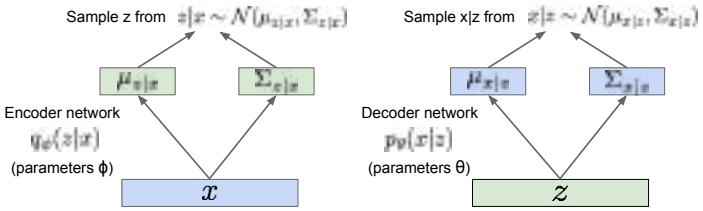

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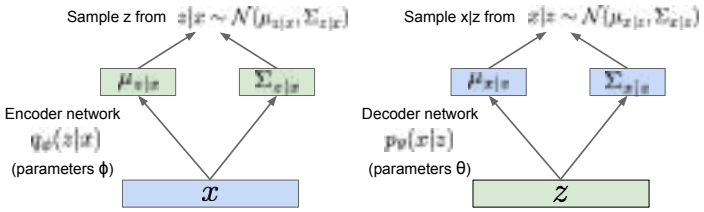

Encoder and decoder networks also called "recognition"/"inference" and "generation" networks

Kingma and Welling, "Auto-Encoding Variational Bayes", ICLR 2014

Variational Autoencoders

Now equipped with our encoder and decoder networks, let's work out the (log) data likelihood:

$$\log p_\theta(x^{(i)}) = \mathbb{E}_{z \sim q_\phi(z|x^{(i)})}\left[\log p_\theta(x^{(i)})\right] \quad (p_\theta(x^{(i)}) \text{ Does not depend on } z)$$

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Taking expectation wrt. z (using encoder network) will come in handy later

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$$= \mathbb{E}_z\left[\log \frac{p_\theta(x^{(i)}|z)p_\theta(z)}{p_\theta(z|x^{(i)})}\right] \quad \text{(Bayes' Rule)}$$

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$$= \mathbb{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \| p_\theta(z)) + D_{KL}(q_\phi(z \mid x^{(i)}) \| p_\theta(z \mid x^{(i)}))$$

Variational Autoencoders

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$$= \mathbb{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - \mathbb{E}_z\left[\log \frac{q_\phi(z \mid x^{(i)})}{p_\theta(z)}\right] + \mathbb{E}_z\left[\log \frac{q_\phi(z \mid x^{(i)})}{p_\theta(z \mid x^{(i)})}\right] \quad \text{(Logarithms)}$$

$$= \mathbb{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \| p_\theta(z)) + D_{KL}(q_\phi(z \mid x^{(i)}) \| p_\theta(z \mid x^{(i)}))$$

The expectation wrt. z (using encoder network) let us write nice KL terms

Variational Autoencoders

Now equipped with our encoder and decoder networks, let's work out the (log) data likelihood:

$$\log p_\theta(x^{(i)}) = \mathbb{E}_{z \sim q_\phi(z|x^{(i)})}\left[\log p_\theta(x^{(i)})\right] \quad (p_\theta(x^{(i)}) \text{ Does not depend on } z)$$

$$= \mathbb{E}_z\left[\log \frac{p_\theta(x^{(i)} \mid z) p_\theta(z)}{p_\theta(z \mid x^{(i)})}\right] \quad \text{(Bayes' Rule)}$$

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Decoder network gives $p_\theta(x|z)$, can compute estimate of this term through sampling. (Sampling differentiable through reparam. trick, see paper.)

This KL term (between Gaussians for encoder and z prior) has nice closed-form solution!

$p_\theta(z|x)$ intractable (saw earlier), can't compute this KL term :(But we know KL divergence always >= 0.

Variational Autoencoders

Now equipped with our encoder and decoder networks, let's work out the (log) data likelihood:

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$$= \underbrace{\mathbb{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \| p_\theta(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)} + \underbrace{D_{KL}(q_\phi(z \mid x^{(i)}) \| p_\theta(z \mid x^{(i)}))}_{\geq 0}$$

Tractable lower bound which we can take gradient of and optimize! ($p_\theta(x|z)$ differentiable, KL term differentiable)

Variational Autoencoders

Now equipped with our encoder and decoder networks, let's work out the (log) data likelihood:

$$\log p_\theta(x^{(i)}) = \mathbb{E}_{z\sim q_\phi(z|x^{(i)})}\left[\log p_\theta(x^{(i)})\right] \quad (p_\theta(x^{(i)}) \text{ Does not depend on } z)$$

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$\log p_\theta(x^{(i)}) \geq \mathcal{L}(x^{(i)},\theta,\phi)$

Variational lower bound ("ELBO")

$\theta^*,\phi^* = \arg\max_{\theta,\phi}\sum_{i=1}^{N}\mathcal{L}(x^{(i)},\theta,\phi)$

Training: Maximize lower bound

Variational Autoencoders

Now equipped with our encoder and decoder networks, let's work out the (log) data likelihood:

$$\log p_\theta(x^{(i)}) = \mathbb{E}_{z\sim q_\phi(z|x^{(i)})}\left[\log p_\theta(x^{(i)})\right] \quad (p_\theta(x^{(i)}) \text{ Does not depend on } z)$$

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Reconstruct the input data

Make approximate posterior distribution close to prior

$\log p_\theta(x^{(i)}) \geq \mathcal{L}(x^{(i)},\theta,\phi)$

Variational lower bound ("ELBO")

$\theta^*,\phi^* = \arg\max_{\theta,\phi}\sum_{i=1}^{N}\mathcal{L}(x^{(i)},\theta,\phi)$

Training: Maximize lower bound

Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbb{E}_z\left[\log p_\theta(x^{(i)}|z)\right] - D_{KL}(q_\phi(z|x^{(i)})\|p_\theta(z))}_{\mathcal{L}(x^{(i)},\theta,\phi)}$$

Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbb{E}_z\left[\log p_\theta(x^{(i)}|z)\right] - D_{KL}(q_\phi(z|x^{(i)})\|p_\theta(z))}_{\mathcal{L}(x^{(i)},\theta,\phi)}$$

Let's look at computing the bound (forward pass) for a given minibatch of input data

Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbb{E}_z\left[\log p_\theta(x^{(i)}|z)\right] - D_{KL}(q_\phi(z|x^{(i)})\|p_\theta(z))}_{\mathcal{L}(x^{(i)},\theta,\phi)}$$

Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

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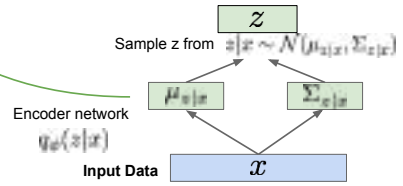
Make approximate posterior distribution close to prior

Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbb{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \| p(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)}$$

Make approximate posterior distribution close to prior



Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbb{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \| p(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)}$$

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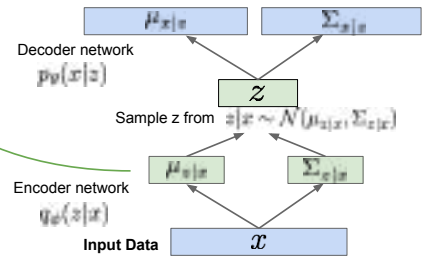


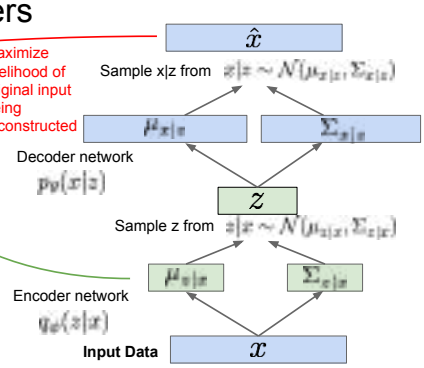
Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

$$\underbrace{\mathbb{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \| p(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)}$$

Maximize likelihood of original input being reconstructed

Make approximate posterior distribution close to prior



Variational Autoencoders

Putting it all together: maximizing the likelihood lower bound

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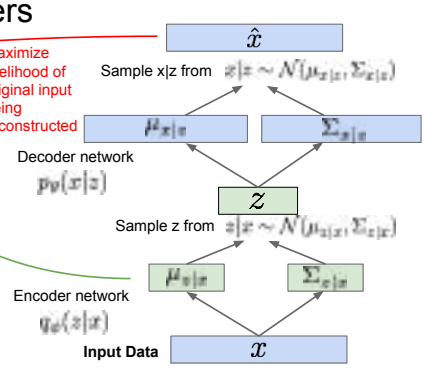
Maximize likelihood of original input being reconstructed

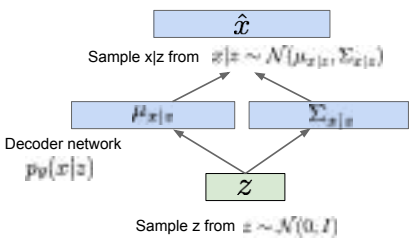
Make approximate posterior distribution close to prior

For every minibatch of input data: compute this forward pass, and then backprop!



Variational Autoencoders: Generating Data!

Use decoder network. Now sample z from prior!



Kingma and Welling, "Auto-Encoding Variational Bayes", ICLR 2014

Variational Autoencoders: Generating Data!

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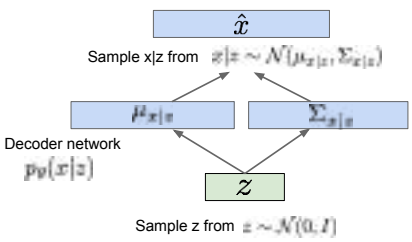

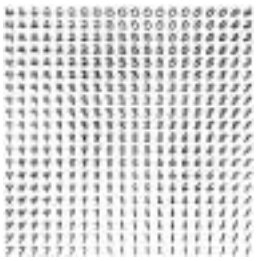

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Variational Autoencoders: Generating Data!

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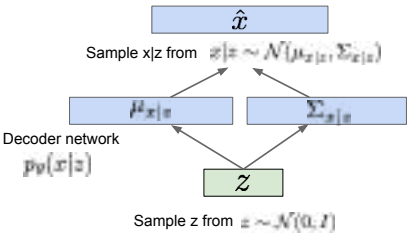
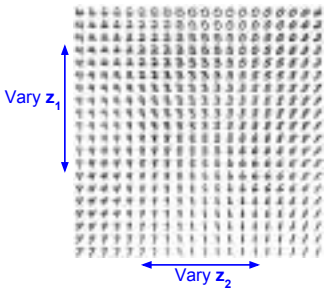


Data manifold for 2-d **z**

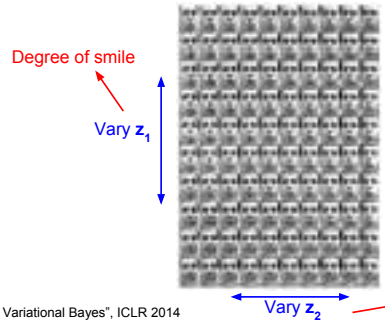


Kingma and Welling, "Auto-Encoding Variational Bayes", ICLR 2014

Variational Autoencoders: Generating Data!

Diagonal prior on **z**
=> independent
latent variables

Different
dimensions of **z**
encode
interpretable factors
of variation



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Variational Autoencoders: Generating Data!

Diagonal prior on **z**
=> independent
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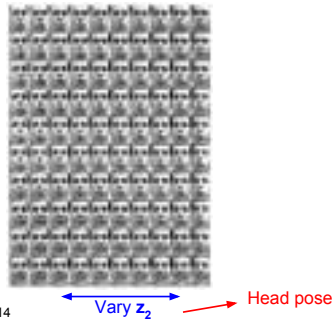
Different
dimensions of **z**
encode
interpretable factors
of variation

Also good feature representation that can be computed using $q_\phi(z|x)$!



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Variational Autoencoders: Generating Data!

32x32 CIFAR-10

Labeled Faces in the Wild

Variational Autoencoders

Probabilistic spin to traditional autoencoders => allows generating data
Defines an intractable density => derive and optimize a (variational) lower bound

Pros:
- Principled approach to generative models
- Allows inference of q(z|x), can be useful feature representation for other tasks

Cons:
- Maximizes lower bound of likelihood: okay, but not as good evaluation as PixelRNN/PixelCNN
- Samples blurrier and lower quality compared to state-of-the-art (GANs)

Active areas of research:
- More flexible approximations, e.g. richer approximate posterior instead of diagonal Gaussian
- Incorporating structure in latent variables

Generative Adversarial Networks (GAN)

So far...

PixelCNNs define tractable density function, optimize likelihood of training data:

$$p_\theta(x) = \prod_{i=1}^{n} p_\theta(x_i | x_1, \ldots, x_{i-1})$$

VAEs define intractable density function with latent **z**:

$$p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$$

Cannot optimize directly, derive and optimize lower bound on likelihood instead

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What if we give up on explicitly modeling density, and just want ability to sample?

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VAEs define intractable density function with latent **z**:

$$p_\theta(x) = \int p_\theta(z) p_\theta(x|z) dz$$

Cannot optimize directly, derive and optimize lower bound on likelihood instead

What if we give up on explicitly modeling density, and just want ability to sample?

GANs: don't work with any explicit density function!
Instead, take game-theoretic approach: learn to generate from training distribution through 2-player game

Generative Adversarial Networks

Ian Goodfellow et al., "Generative Adversarial Nets", NIPS 2014

Problem: Want to sample from complex, high-dimensional training distribution. No direct way to do this!

Solution: Sample from a simple distribution, e.g. random noise. Learn transformation to training distribution.

Q: What can we use to represent this complex transformation?

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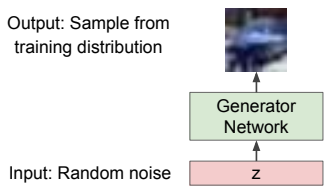
Solution: Sample from a simple distribution, e.g. random noise. Learn transformation to training distribution.

Q: What can we use to represent this complex transformation?

A: A neural network!



Training GANs: Two-player game

Ian Goodfellow et al., "Generative Adversarial Nets", NIPS 2014

Generator network: try to fool the discriminator by generating real-looking images
Discriminator network: try to distinguish between real and fake images

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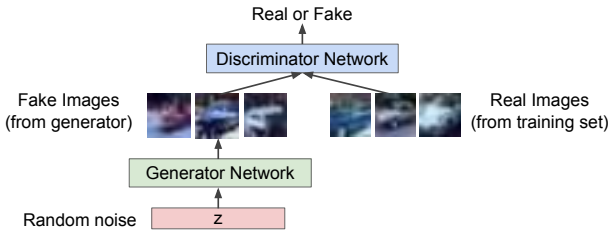

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Generator network: try to fool the discriminator by generating real-looking images
Discriminator network: try to distinguish between real and fake images

Train jointly in **minimax game**

Minimax objective function:

$$\min_{\theta_g} \max_{\theta_d} \left[\mathbb{E}_{x \sim p_{data}} \log D_{\theta_d}(x) + \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z))) \right]$$

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Discriminator outputs likelihood in (0,1) of real image

Discriminator output for real data x

Discriminator output for generated fake data G(z)

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Discriminator outputs likelihood in (0,1) of real image

Discriminator output for real data x

Discriminator output for generated fake data G(z)

- Discriminator (θ_d) wants to **maximize objective** such that D(x) is close to 1 (real) and D(G(z)) is close to 0 (fake)
- Generator (θ_g) wants to **minimize objective** such that D(G(z)) is close to 1 (discriminator is fooled into thinking generated G(z) is real)

Training GANs: Two-player game

Ian Goodfellow et al., "Generative Adversarial Nets", NIPS 2014

Minimax objective function:

$$\min_{\theta_g} \max_{\theta_d} \left[\mathbb{E}_{x \sim p_{data}} \log D_{\theta_d}(x) + \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z))) \right]$$

Alternate between:

1. **Gradient ascent** on discriminator

$$\max_{\theta_d} \left[\mathbb{E}_{x \sim p_{data}} \log D_{\theta_d}(x) + \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z))) \right]$$

2. **Gradient descent** on generator

$$\min_{\theta_g} \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z)))$$

Training GANs: Two-player game

Ian Goodfellow et al., "Generative Adversarial Nets", NIPS 2014

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Alternate between:

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$$\max_{\theta_d} \left[\mathbb{E}_{x \sim p_{data}} \log D_{\theta_d}(x) + \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z))) \right]$$

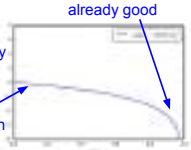
2. **Gradient descent** on generator

$$\min_{\theta_g} \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z)))$$

In practice, optimizing this generator objective does not work well!

When sample is likely fake, want to learn from it to improve generator. But gradient in this region is relatively flat!

Gradient signal dominated by region where sample is already good



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Ian Goodfellow et al., "Generative Adversarial Nets", NIPS 2014

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Alternate between:

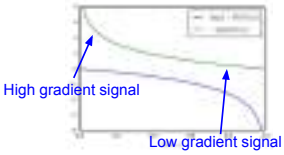
1. **Gradient ascent** on discriminator

$$\max_{\theta_d} \left[\mathbb{E}_{x \sim p_{data}} \log D_{\theta_d}(x) + \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z))) \right]$$

2. **Instead: Gradient ascent** on generator, different objective

$$\max_{\theta_g} \mathbb{E}_{z \sim p(z)} \log(D_{\theta_d}(G_{\theta_g}(z)))$$

Instead of minimizing likelihood of discriminator being correct, now maximize likelihood of discriminator being wrong.
Same objective of fooling discriminator, but now higher gradient signal for bad samples => works much better! Standard in practice.



Training GANs: Two-player game

Ian Goodfellow et al., "Generative Adversarial Nets", NIPS 2014

Minimax objective function:

$$\min_{\theta_g} \max_{\theta_d} \left[\mathbb{E}_{x \sim p_{data}} \log D_{\theta_d}(x) + \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z))) \right]$$

Alternate between:

1. **Gradient ascent** on discriminator

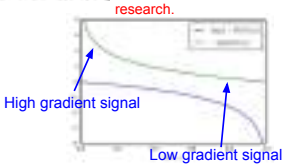
$$\max_{\theta_d} \left[\mathbb{E}_{x \sim p_{data}} \log D_{\theta_d}(x) + \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z))) \right]$$

2. **Instead: Gradient ascent** on generator, different objective

$$\max_{\theta_g} \mathbb{E}_{z \sim p(z)} \log(D_{\theta_d}(G_{\theta_g}(z)))$$

Aside: Jointly training two networks is challenging, can be unstable. Choosing objectives with better loss landscapes helps training, is an active area of research.

Instead of minimizing likelihood of discriminator being correct, now maximize likelihood of discriminator being wrong.
Same objective of fooling discriminator, but now higher gradient signal for bad samples => works much better! Standard in practice.



Training GANs: Two-player game

Ian Goodfellow et al., "Generative Adversarial Nets", NIPS 2014

Putting it together: GAN training algorithm

Training GANs: Two-player game

Ian Goodfellow et al., "Generative Adversarial Nets", NIPS 2014

Putting it together: GAN training algorithm

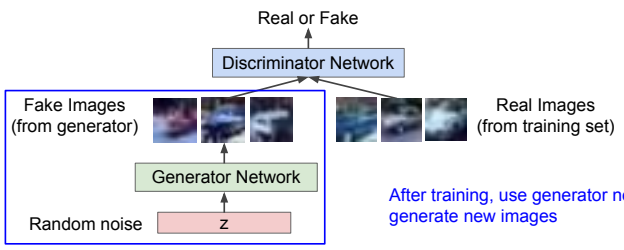
Some find k=1 more stable, others use k > 1, no best rule.

Recent work (e.g. Wasserstein GAN) alleviates this problem, better stability!

Training GANs: Two-player game

Ian Goodfellow et al., "Generative Adversarial Nets", NIPS 2014

Generator network: try to fool the discriminator by generating real-looking images
Discriminator network: try to distinguish between real and fake images



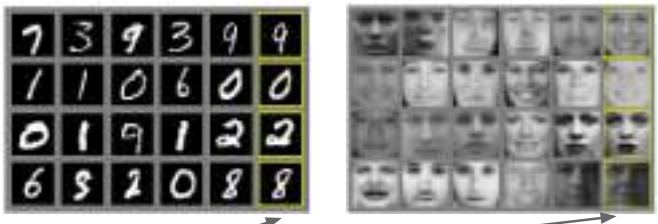
After training, use generator network to generate new images

Fake and real images copyright Emily Denton et al. 2015. Reproduced with permission.

Generative Adversarial Nets

Ian Goodfellow et al., "Generative Adversarial Nets", NIPS 2014

Generated samples



Nearest neighbor from training set

Figures copyright Ian Goodfellow et al., 2014. Reproduced with permission.

Generative Adversarial Nets

Ian Goodfellow et al., "Generative Adversarial Nets", NIPS 2014

Generated samples (CIFAR-10)

Nearest neighbor from training set

Generative Adversarial Nets: Convolutional Architectures

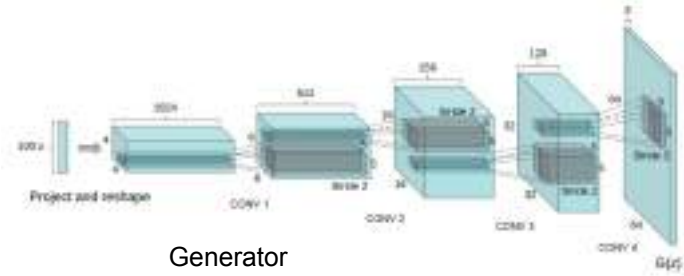
Generator is an upsampling network with fractionally-strided convolutions
Discriminator is a convolutional network

Architecture guidelines for stable Deep Convolutional GANs

- Replace any pooling layers with strided convolutions (discriminator) and fractional-strided convolutions (generator).
- Use batchnorm in both the generator and the discriminator.
- Remove fully connected hidden layers for deeper architectures.
- Use ReLU activation in generator for all layers except for the output, which uses Tanh.
- Use LeakyReLU activation in the discriminator for all layers.

Radford et al, "Unsupervised Representation Learning with Deep Convolutional Generative Adversarial Networks", ICLR 2016

Generative Adversarial Nets: Convolutional Architectures



Generator

Radford et al, "Unsupervised Representation Learning with Deep Convolutional Generative Adversarial Networks", ICLR 2016

Generative Adversarial Nets: Convolutional Architectures

Samples from the model look much better!

Radford et al, ICLR 2016

Generative Adversarial Nets: Convolutional Architectures

Interpolating between random points in laten space

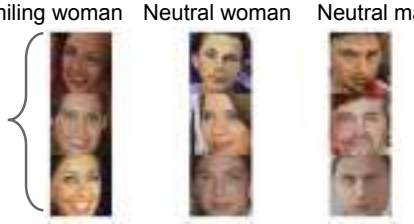
Radford et al, ICLR 2016

Generative Adversarial Nets: Interpretable Vector Math

Radford et al, ICLR 2016

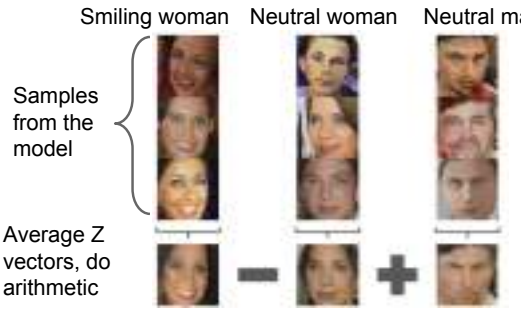
Smiling woman | Neutral woman | Neutral man

Samples from the model



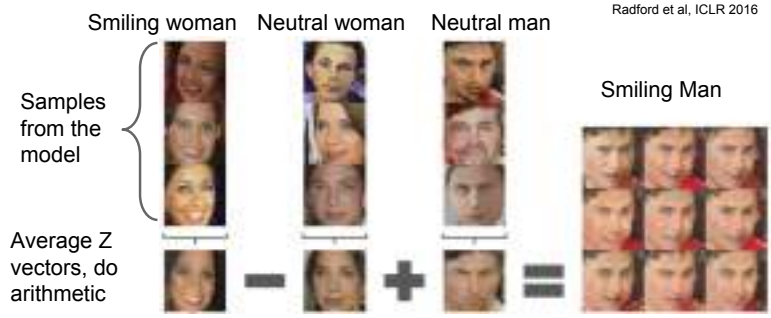
Generative Adversarial Nets: Interpretable Vector Math

Radford et al, ICLR 2016

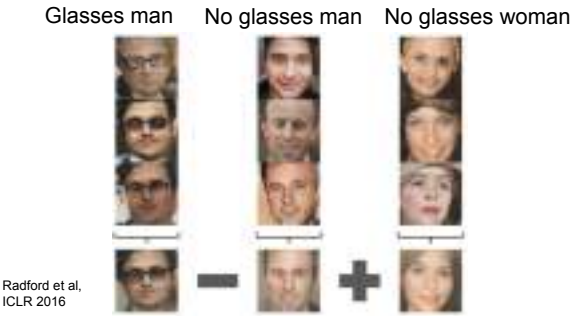


Generative Adversarial Nets: Interpretable Vector Math

Radford et al, ICLR 2016



Generative Adversarial Nets: Interpretable Vector Math



Radford et al, ICLR 2016

Generative Adversarial Nets: Interpretable Vector Math

Radford et al, ICLR 2016

2017: Explosion of GANs

"The GAN Zoo"

https://github.com/hindupuravinash/the-gan-zoo

2017: Explosion of GANs

See also: https://github.com/soumith/ganhacks for tips and tricks for trainings GANs

"The GAN Zoo"

https://github.com/hindupuravinash/the-gan-zoo

2017: Explosion of GANs

Better training and generation

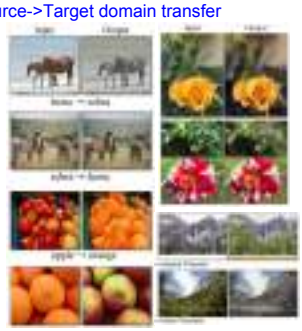
LSGAN, Zhu 2017.

Wasserstein GAN, Arjovsky 2017. Improved Wasserstein GAN, Gulrajani 2017.

Progressive GAN, Karras 2018.

2017: Explosion of GANs

Source->Target domain transfer



CycleGAN. Zhu et al. 2017.

Text -> Image Synthesis

Reed et al. 2017.

Many GAN applications

Pix2pix. Isola 2017. Many examples at https://phillipi.github.io/pix2pix/

GANs

Don't work with an explicit density function
Take game-theoretic approach: learn to generate from training distribution through 2-player game

Pros:
- Beautiful, state-of-the-art samples!

Cons:
- Trickier / more unstable to train
- Can't solve inference queries such as p(x), p(z|x)

Active areas of research:
- Better loss functions, more stable training (Wasserstein GAN, LSGAN, many others)
- Conditional GANs, GANs for all kinds of applications

Recap

Generative Models

- PixelRNN and PixelCNN — Explicit density model, optimizes exact likelihood, good samples. But inefficient sequential generation.
- Variational Autoencoders (VAE) — Optimize variational lower bound on likelihood. Useful latent representation, inference queries. But current sample quality not the best.
- Generative Adversarial Networks (GANs) — Game-theoretic approach, best samples! But can be tricky and unstable to train, no inference queries.

Recap

Generative Models

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- Generative Adversarial Networks (GANs) — Game-theoretic approach, best samples! But can be tricky and unstable to train, no inference queries.

Also recent work in combinations of these types of models! E.g. Adversarial Autoencoders (Makhanzi 2015) and PixelVAE (Gulrajani 2016)

Recap

Generative Models

- PixelRNN and PixelCNN — Explicit density model, optimizes exact likelihood, good samples. But inefficient sequential generation.
- Variational Autoencoders (VAE) — Optimize variational lower bound on likelihood. Useful latent representation, inference queries. But current sample quality not the best.
- Generative Adversarial Networks (GANs) — Game-theoretic approach, best samples! But can be tricky and unstable to train, no inference queries.

Next time: Visualizing and understanding networks

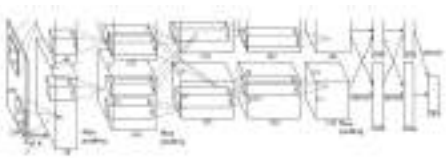
Lecture 13: Visualizing and Understanding

Administrative

- Project milestone was due yesterday 5/16
- Assignment 3 due a week from yesterday 5/23
- Google Cloud:
  - See pinned Piazza post about GPUs
  - Make a private post on Piazza if you need more credits

What's going on inside ConvNets?

Input Image:
3 x 224 x 224



Class Scores:
1000 numbers

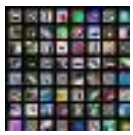
What are the intermediate features looking for?

Krizhevsky et al, "ImageNet Classification with Deep Convolutional Neural Networks", NIPS 2012.
Figure reproduced with permission.

First Layer: Visualize Filters

AlexNet:
64 x 3 x 11 x 11

ResNet-18:
64 x 3 x 7 x 7



ResNet-101:
64 x 3 x 7 x 7

DenseNet-121:
64 x 3 x 7 x 7

Krizhevsky, "One weird trick for parallelizing convolutional neural networks", arXiv 2014
He et al, "Deep Residual Learning for Image Recognition", CVPR 2016
Huang et al, "Densely Connected Convolutional Networks", CVPR 2017

Visualize the filters/kernels (raw weights)

We can visualize filters at higher layers, but not that interesting

(these are taken from ConvNetJS CIFAR-10 demo)

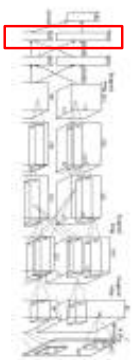
layer 1 weights
16 x 3 x 7 x 7

layer 2 weights
20 x 16 x 7 x 7

layer 3 weights
20 x 20 x 7 x 7

Last Layer

FC7 layer

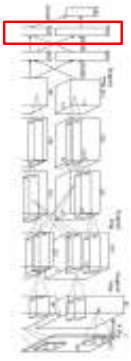


4096-dimensional feature vector for an image
(layer immediately before the classifier)

Run the network on many images, collect the feature vectors

Last Layer: Nearest Neighbors

4096-dim vector

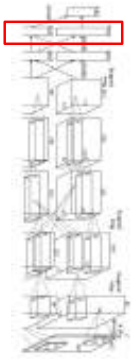


Test image L2 Nearest neighbors in feature space

Recall: Nearest neighbors in pixel space

Krizhevsky et al, "ImageNet Classification with Deep Convolutional Neural Networks", NIPS 2012. Figures reproduced with permission.

Last Layer: Dimensionality Reduction



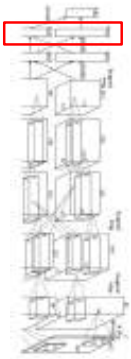
Visualize the "space" of FC7 feature vectors by reducing dimensionality of vectors from 4096 to 2 dimensions

Simple algorithm: Principal Component Analysis (PCA)

More complex: **t-SNE**

Van der Maaten and Hinton, "Visualizing Data using t-SNE", JMLR 2008
Figure copyright Laurens van der Maaten and Geoff Hinton, 2008. Reproduced with permission.

Last Layer: Dimensionality Reduction

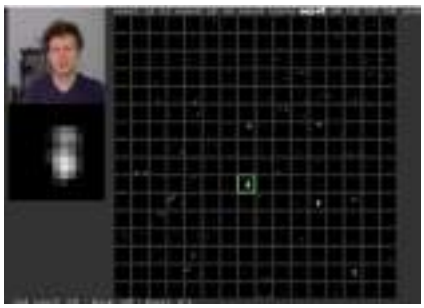


Van der Maaten and Hinton, "Visualizing Data using t-SNE", JMLR 2008
Krizhevsky et al, "ImageNet Classification with Deep Convolutional Neural Networks", NIPS 2012. Figure reproduced with permission.

See high-resolution versions at
http://cs.stanford.edu/people/karpathy/cnnembed/

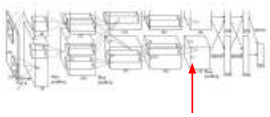
Visualizing Activations

conv5 feature map is 128x13x13; visualize as 128 13x13 grayscale images



Yosinski et al, "Understanding Neural Networks Through Deep Visualization", ICML DL Workshop 2014.
Figure copyright Jason Yosinski, 2014. Reproduced with permission.

Maximally Activating Patches



Pick a layer and a channel; e.g. conv5 is 128 x 13 x 13, pick channel 17/128

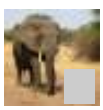
Run many images through the network, record values of chosen channel

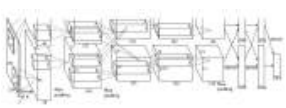
Visualize image patches that correspond to maximal activations

Springenberg et al, "Striving for Simplicity: The All Convolutional Net", ICLR Workshop 2015
Figure copyright Jost Tobias Springenberg, Alexey Dosovitskiy, Thomas Brox, Martin Riedmiller, 2015; reproduced with permission.

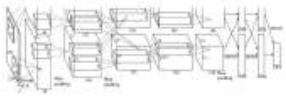
Which pixels matter: Saliency vs Occlusion

Mask part of the image before feeding to CNN, check how much predicted probabilities change





P(elephant) = 0.95



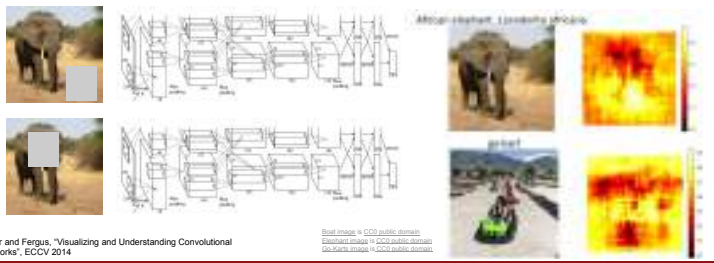
P(elephant) = 0.75

Zeiler and Fergus, "Visualizing and Understanding Convolutional Networks", ECCV 2014

Boat image is CC0 public domain
Elephant image is CC0 public domain
Go-Karts image is CC0 public domain

Which pixels matter: Saliency vs Occlusion

Mask part of the image before feeding to CNN, check how much predicted probabilities change

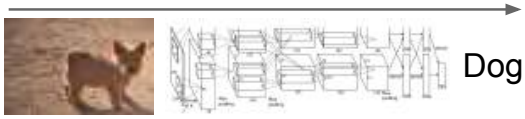


Zeiler and Fergus, "Visualizing and Understanding Convolutional Networks", ECCV 2014

Boat image is CC0 public domain
Elephant image is CC0 public domain
Go Karts image is CC0 public domain

Which pixels matter: Saliency via Backprop

Forward pass: Compute probabilities



Simonyan, Vedaldi, and Zisserman, "Deep Inside Convolutional Networks: Visualising Image Classification Models and Saliency Maps", ICLR Workshop 2014.
Figures copyright Karen Simonyan, Andrea Vedaldi, and Andrew Zisserman, 2014; reproduced with permission.

Which pixels matter: Saliency via Backprop

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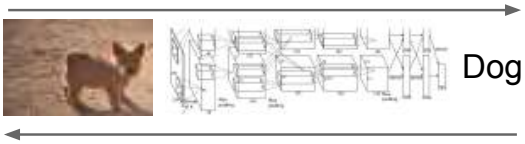
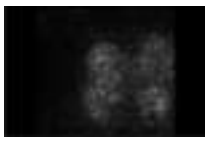


Compute gradient of (unnormalized) class score with respect to image pixels, take absolute value and max over RGB channels



Simonyan, Vedaldi, and Zisserman, "Deep Inside Convolutional Networks: Visualising Image Classification Models and Saliency Maps", ICLR Workshop 2014.
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Saliency Maps

Simonyan, Vedaldi, and Zisserman, "Deep Inside Convolutional Networks: Visualising Image Classification Models and Saliency Maps", ICLR Workshop 2014.
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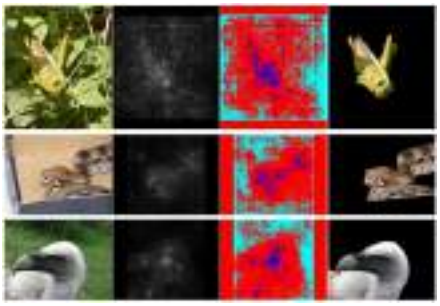
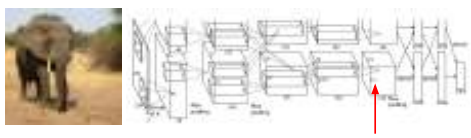
Saliency Maps: Segmentation without supervision

Use GrabCut on saliency map



Simonyan, Vedaldi, and Zisserman, "Deep Inside Convolutional Networks: Visualising Image Classification Models and Saliency Maps", ICLR Workshop 2014.
Figures copyright Karen Simonyan, Andrea Vedaldi, and Andrew Zisserman, 2014; reproduced with permission.
Rother et al., "Grabcut: Interactive foreground extraction using iterated graph cuts", ACM TOG 2004

Intermediate Features via (guided) backprop

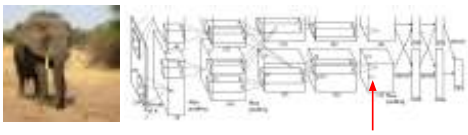


Pick a single intermediate neuron, e.g. one value in 128 x 13 x 13 conv5 feature map

Compute gradient of neuron value with respect to image pixels

Zeiler and Fergus, "Visualizing and Understanding Convolutional Networks", ECCV 2014
Springenberg et al, "Striving for Simplicity: The All Convolutional Net", ICLR Workshop 2015

Intermediate Features via (guided) backprop



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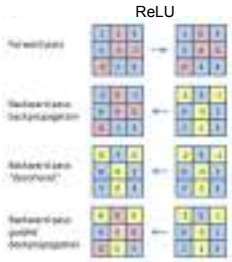


Images come out nicer if you only backprop positive gradients through each ReLU (guided backprop)

Intermediate features via (guided) backprop

Maximally activating patches
(Each row is a different neuron)

Guided Backprop

Intermediate features via (guided) backprop

Maximally activating patches
(Each row is a different neuron)

Guided Backprop

Visualizing CNN features: Gradient Ascent

(Guided) backprop:
Find the part of an image that a neuron responds to

Gradient ascent:
Generate a synthetic image that maximally activates a neuron

$$I^* = \arg\max_I f(I) + R(I)$$

Neuron value

Natural image regularizer

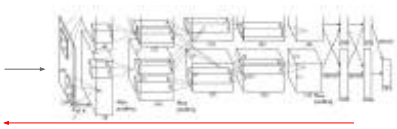
Visualizing CNN features: Gradient Ascent

1. Initialize image to zeros

$$\arg\max_I S_c(I) - \lambda \|I\|_2^2$$

score for class c (before Softmax)

zero image



Repeat:
2. Forward image to compute current scores
3. Backprop to get gradient of neuron value with respect to image pixels
4. Make a small update to the image

Visualizing CNN features: Gradient Ascent

$$\arg\max_I S_c(I) - \lambda \|I\|_2^2$$

Simple regularizer: Penalize L2 norm of generated image

Visualizing CNN features: Gradient Ascent

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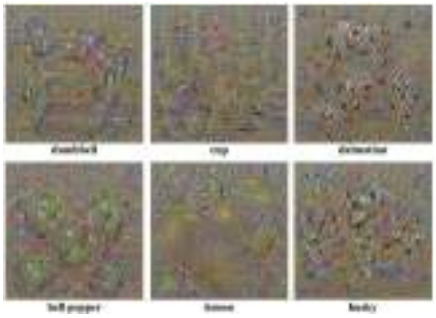

Simonyan, Vedaldi, and Zisserman, "Deep Inside Convolutional Networks: Visualising Image Classification Models and Saliency Maps", ICLR Workshop 2014.
Figures copyright Karen Simonyan, Andrea Vedaldi, and Andrew Zisserman, 2014; reproduced with permission.

Visualizing CNN features: Gradient Ascent

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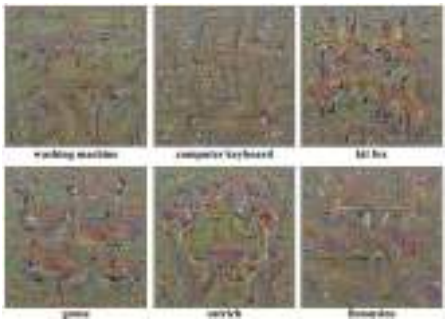

Yosinski et al, "Understanding Neural Networks Through Deep Visualization", ICML DL Workshop 2014.
Figure copyright Jason Yosinski, Jeff Clune, Anh Nguyen, Thomas Fuchs, and Hod Lipson, 2014.
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Visualizing CNN features: Gradient Ascent

$$\arg\max_I S_c(I) - \lambda \|I\|_2^2$$

Better regularizer: Penalize L2 norm of image; also during optimization periodically

(1) Gaussian blur image
(2) Clip pixels with small values to 0
(3) Clip pixels with small gradients to 0

Yosinski et al, "Understanding Neural Networks Through Deep Visualization", ICML DL Workshop 2014.

Visualizing CNN features: Gradient Ascent

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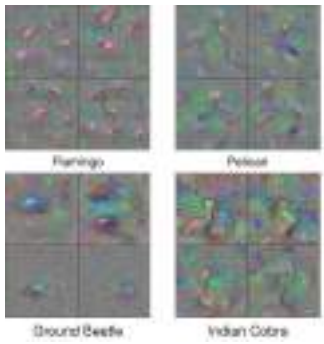

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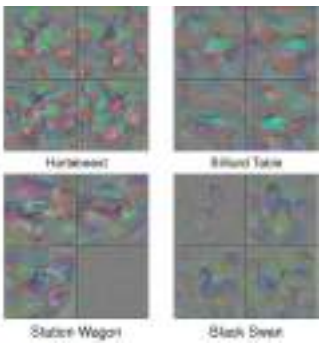

Yosinski et al, "Understanding Neural Networks Through Deep Visualization", ICML DL Workshop 2014.
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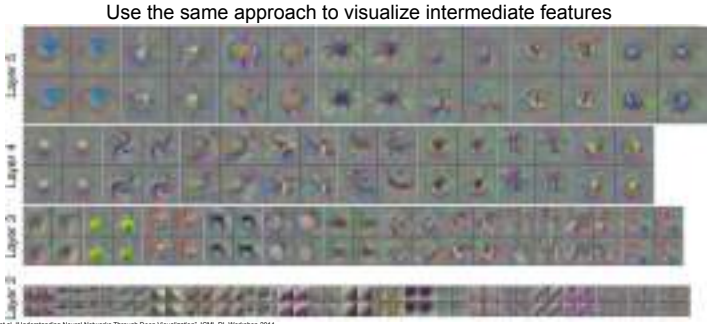
Visualizing CNN features: Gradient Ascent

Use the same approach to visualize intermediate features



Yosinski et al, "Understanding Neural Networks Through Deep Visualization", ICML DL Workshop 2014.
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Visualizing CNN features: Gradient Ascent

Adding "multi-faceted" visualization gives even nicer results:
(Plus more careful regularization, center-bias)

Nguyen et al, "Multifaceted Feature Visualization: Uncovering the Different Types of Features Learned By Each Neuron in Deep Neural Networks", ICML Visualization for Deep Learning Workshop 2016.
Figures copyright Anh Nguyen, Jason Yosinski, and Jeff Clune, 2016; reproduced with permission.

Visualizing CNN features: Gradient Ascent

Nguyen et al, "Multifaceted Feature Visualization: Uncovering the Different Types of Features Learned By Each Neuron in Deep Neural Networks", ICML Visualization for Deep Learning Workshop 2016.
Figures copyright Anh Nguyen, Jason Yosinski, and Jeff Clune, 2016; reproduced with permission.

Visualizing CNN features: Gradient Ascent

Optimize in FC6 latent space instead of pixel space:

Nguyen et al, "Synthesizing the preferred inputs for neurons in neural networks via deep generator networks," NIPS 2016
Figure copyright Nguyen et al, 2016; reproduced with permission.

Fooling Images / Adversarial Examples

(1) Start from an arbitrary image
(2) Pick an arbitrary class
(3) Modify the image to maximize the class
(4) Repeat until network is fooled

Fooling Images / Adversarial Examples

Boat image is CC0 public domain
Elephant image is CC0 public domain

Fooling Images / Adversarial Examples

Boat image is CC0 public domain
Elephant image is CC0 public domain

Check out Ian Goodfellow's lecture from last year

DeepDream: Amplify existing features

Rather than synthesizing an image to maximize a specific neuron, instead try to **amplify** the neuron activations at some layer in the network

Choose an image and a layer in a CNN; repeat:

1. Forward: compute activations at chosen layer
2. Set gradient of chosen layer *equal to its activation*
3. Backward: Compute gradient on image
4. Update image

DeepDream: Amplify existing features

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1. Forward: compute activations at chosen layer
2. Set gradient of chosen layer *equal to its activation*
3. Backward: Compute gradient on image
4. Update image

Equivalent to:

$$I^* = \arg\max_I \sum_i f_i(I)^2$$

DeepDream: Amplify existing features

Code is very simple but it uses a couple tricks:

(Code is licensed under Apache 2.0)

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DeepDream: Amplify existing features

Code is very simple but it uses a couple tricks:

(Code is licensed under Apache 2.0)

Also uses multiscale processing for a fractal effect (not shown)


"Admiral Dog!"
"The Pig Snail"
"The Camel Bird"
"The Dog Fish"

Feature Inversion

Given a CNN feature vector for an image, find a new image that:
- Matches the given feature vector
- "looks natural" (image prior regularization)

$$\mathbf{x}^* = \underset{\mathbf{x} \in \mathbb{R}^{H \times W \times C}}{\operatorname{argmin}} \ell(\Phi(\mathbf{x}), \Phi_0) + \lambda \mathcal{R}(\mathbf{x})$$

Given feature vector

Features of new image

$$\ell(\Phi(\mathbf{x}), \Phi_0) = \|\Phi(\mathbf{x}) - \Phi_0\|^2$$

$$\mathcal{R}_{TV}(\mathbf{x}) = \sum_{i,j} \left((x_{i,j+1} - x_{ij})^2 + (x_{i+1,j} - x_{ij})^2 \right)^{\frac{\beta}{2}}$$

Total Variation regularizer (encourages spatial smoothness)

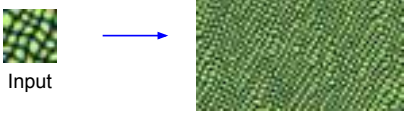
Mahendran and Vedaldi, "Understanding Deep Image Representations by Inverting Them", CVPR 2015

Feature Inversion

Reconstructing from different layers of VGG-16

Texture Synthesis

Given a sample patch of some texture, can we generate a bigger image of the same texture?

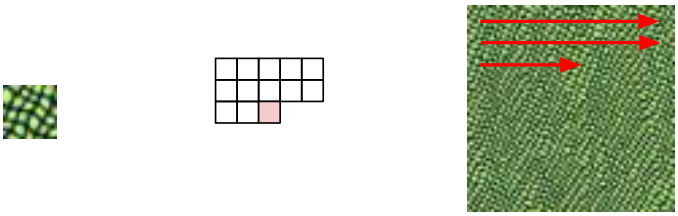


Input

Output

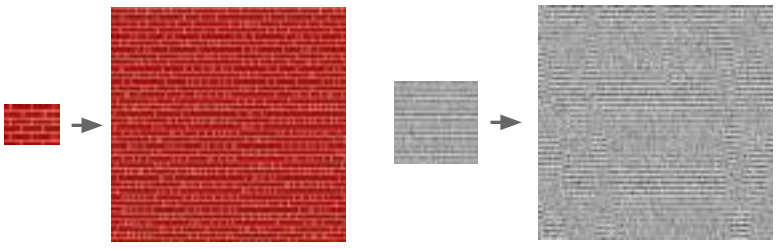
Texture Synthesis: Nearest Neighbor

Generate pixels one at a time in scanline order; form neighborhood of already generated pixels and copy nearest neighbor from input

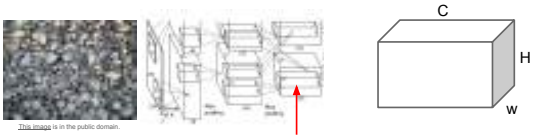


Wei and Levoy, "Fast Texture Synthesis using Tree-structured Vector Quantization", SIGGRAPH 2000
Efros and Leung, "Texture Synthesis by Non-parametric Sampling", ICCV 1999

Texture Synthesis: Nearest Neighbor

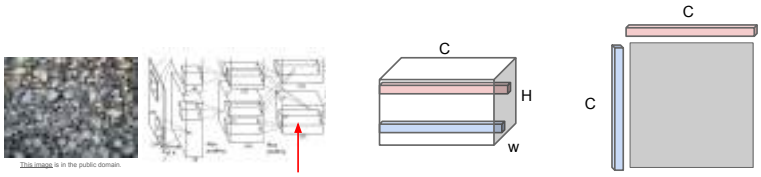


Neural Texture Synthesis: Gram Matrix



Each layer of CNN gives C x H x W tensor of features; H x W grid of C-dimensional vectors

Neural Texture Synthesis: Gram Matrix

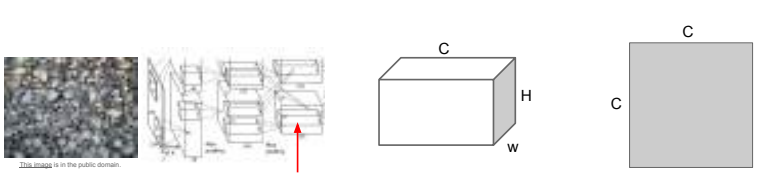


This image is in the public domain.

Each layer of CNN gives C x H x W tensor of features; H x W grid of C-dimensional vectors

Outer product of two C-dimensional vectors gives C x C matrix measuring co-occurrence

Neural Texture Synthesis: Gram Matrix



This image is in the public domain.

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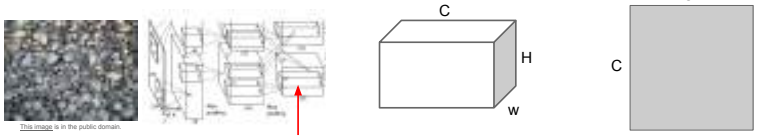
Average over all HW pairs of vectors, giving **Gram matrix** of shape C x C

Gram Matrix

Neural Texture Synthesis: Gram Matrix



This image is in the public domain.

Each layer of CNN gives C x H x W tensor of features; H x W grid of C-dimensional vectors

Outer product of two C-dimensional vectors gives C x C matrix measuring co-occurrence

Average over all HW pairs of vectors, giving **Gram matrix** of shape C x C

Efficient to compute; reshape features from

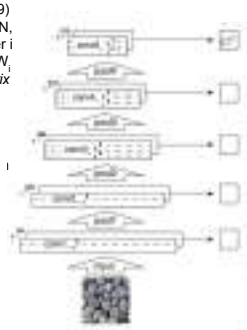
C x H x W to =C x HW

then compute G = FF^T

Neural Texture Synthesis

1. Pretrain a CNN on ImageNet (VGG-19)
2. Run input texture forward through CNN, record activations on every layer; layer i gives feature map of shape $C_i \times H_i \times W_i$
3. At each layer compute the *Gram matrix* giving outer product of features:

$$G_{ij} = \sum_k F_{ik} F_{jk}$$ (shape $C_i \times C_i$)



Gatys, Ecker, and Bethge, "Texture Synthesis Using Convolutional Neural Networks", NIPS 2015
Figure copyright Leon Gatys, Alexander S. Ecker, and Matthias Bethge, 2015. Reproduced with permission.

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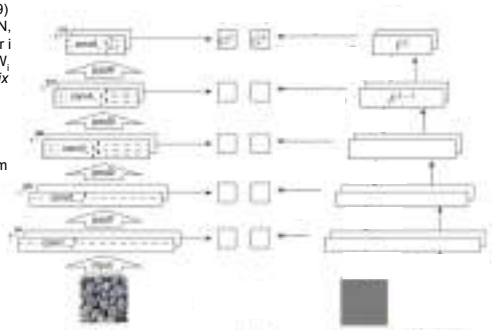
4. Initialize generated image from random noise
5. Pass generated image through CNN, compute Gram matrix on each layer



Gatys, Ecker, and Bethge, "Texture Synthesis Using Convolutional Neural Networks", NIPS 2015
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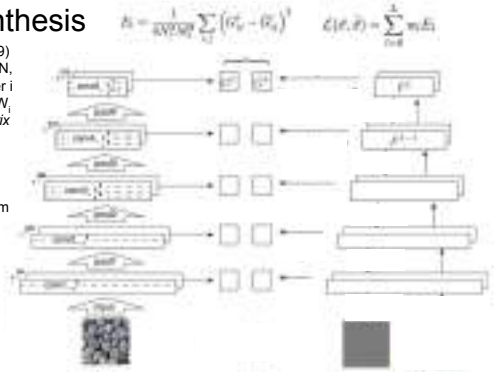
5. Pass generated image through CNN, compute Gram matrix on each layer
6. Compute loss: weighted sum of L2 distance between Gram matrices



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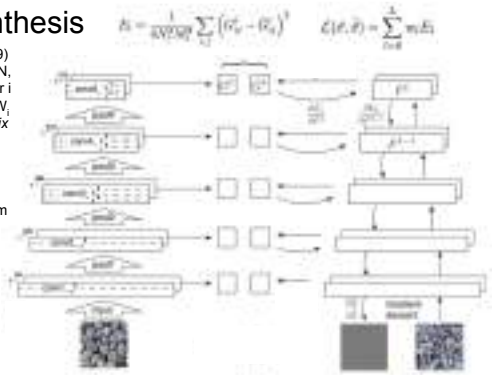
4. Initialize generated image from random noise
5. Pass generated image through CNN, compute Gram matrix on each layer
6. Compute loss: weighted sum of L2 distance between Gram matrices
7. Backprop to get gradient on image
8. Make gradient step on image
9. GOTO 5



Gatys, Ecker, and Bethge, "Texture Synthesis Using Convolutional Neural Networks", NIPS 2015
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Neural Texture Synthesis

Reconstructing texture from higher layers recovers larger features from the input texture

Gatys, Ecker, and Bethge, "Texture Synthesis Using Convolutional Neural Networks", NIPS 2015
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Neural Texture Synthesis: Texture = Artwork

Texture synthesis (Gram reconstruction)

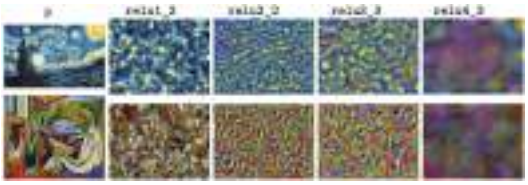

Figure from Johnson, Alahi, and Fei-Fei, "Perceptual Losses for Real-Time Style Transfer and Super-Resolution", ECCV 2016. Copyright Springer, 2016.
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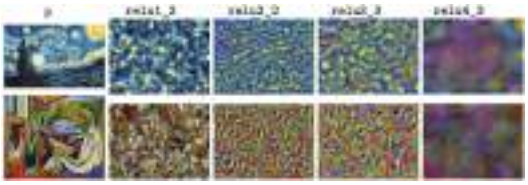
Neural Style Transfer: Feature + Gram Reconstruction

Texture synthesis (Gram reconstruction)



Feature reconstruction

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Neural Style Transfer

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Style Image

Starry Night by Van Gogh is in the public domain

Gatys, Ecker, and Bethge, "Texture Synthesis Using Convolutional Neural Networks", NIPS 2015

Neural Style Transfer

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Style Image

Starry Night by Van Gogh is in the public domain

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Style Transfer!

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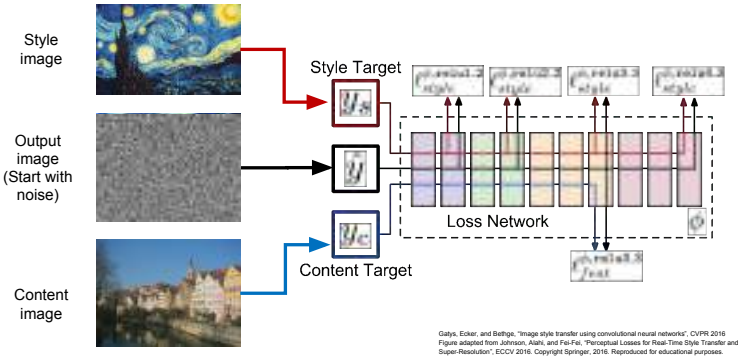
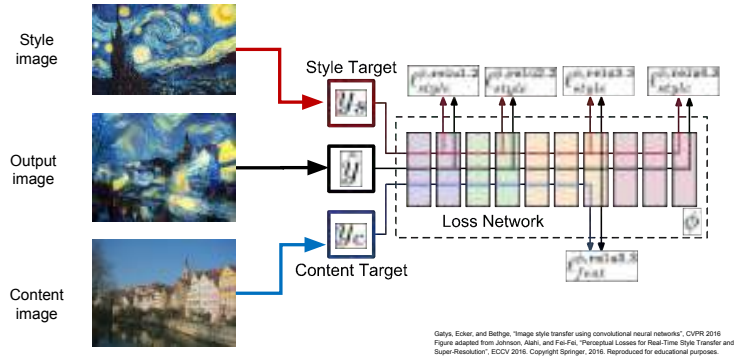
Gatys, Ecker, and Bethge, "Image style transfer using convolutional neural networks", CVPR 2016



Gatys, Ecker, and Bethge, "Image style transfer using convolutional neural networks", CVPR 2016
Figure adapted from Johnson, Alahi, and Fei-Fei, "Perceptual Losses for Real-Time Style Transfer and Super-Resolution", ECCV 2016. Copyright Springer, 2016. Reproduced for educational purposes.



Gatys, Ecker, and Bethge, "Image style transfer using convolutional neural networks", CVPR 2016
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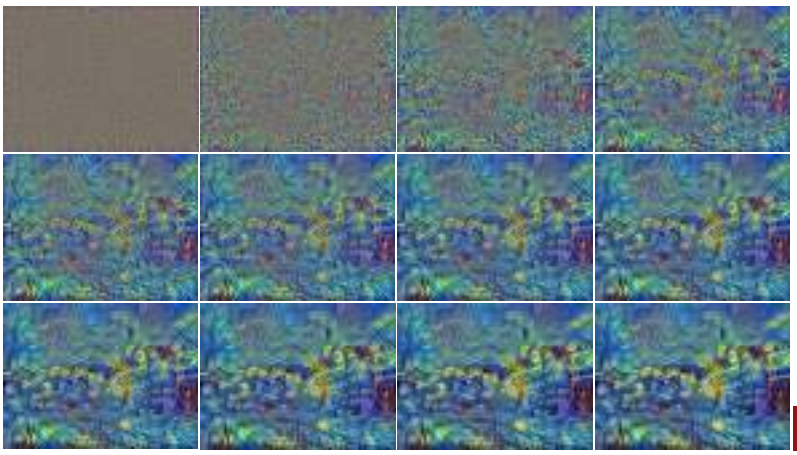


Neural Style Transfer

Example outputs from [my implementation](#) (in Torch)

Gatys, Ecker, and Bethge, "Image style transfer using convolutional neural networks", CVPR 2016
Figure copyright Justin Johnson, 2015.

Neural Style Transfer

More weight to content loss ⟷ More weight to style loss

Neural Style Transfer

Resizing style image before running style transfer algorithm can transfer different types of features

Larger style image ⟷ Smaller style image

Gatys, Ecker, and Bethge, "Image style transfer using convolutional neural networks", CVPR 2016
Figure copyright Justin Johnson, 2015.

Neural Style Transfer: Multiple Style Images

Mix style from multiple images by taking a weighted average of Gram matrices

Gatys, Ecker, and Bethge, "Image style transfer using convolutional neural networks", CVPR 2016
Figure copyright Justin Johnson, 2015.

Neural Style Transfer

Problem: Style transfer requires many forward / backward passes through VGG; very slow!

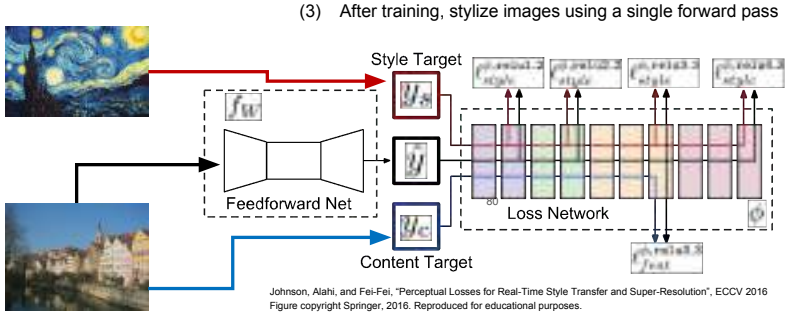
Neural Style Transfer

Problem: Style transfer requires many forward / backward passes through VGG; very slow!

Solution: Train another neural network to perform style transfer for us!

Fast Style Transfer

(1) Train a feedforward network for each style
(2) Use pretrained CNN to compute same losses as before
(3) After training, stylize images using a single forward pass



Johnson, Alahi, and Fei-Fei, "Perceptual Losses for Real-Time Style Transfer and Super-Resolution", ECCV 2016
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Fast Style Transfer

Johnson, Alahi, and Fei-Fei, "Perceptual Losses for Real-Time Style Transfer and Super-Resolution", ECCV 2016
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https://github.com/jcjohnson/fast-neural-style

Fast Style Transfer

Concurrent work from Ulyanov et al, comparable results

Ulyanov et al, "Texture Networks: Feed-forward Synthesis of Textures and Stylized Images", ICML 2016
Ulyanov et al, "Instance Normalization: The Missing Ingredient for Fast Stylization", arXiv 2016
Figures copyright Dmitry Ulyanov, Vadim Lebedev, Andrea Vedaldi, and Victor Lempitsky, 2016. Reproduced with permission.

Fast Style Transfer

Replacing batch normalization with Instance Normalization improves results

Ulyanov et al, "Texture Networks: Feed-forward Synthesis of Textures and Stylized Images", ICML 2016
Ulyanov et al, "Instance Normalization: The Missing Ingredient for Fast Stylization", arXiv 2016
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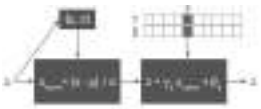
One Network, Many Styles

Dumoulin, Shlens, and Kudlur, "A Learned Representation for Artistic Style", ICLR 2017.
Figure copyright Vincent Dumoulin, Jonathon Shlens, and Manjunath Kudlur, 2016; reproduced with permission.

One Network, Many Styles

Use the same network for multiple styles using *conditional instance normalization*: learn separate scale and shift parameters per style



Dumoulin, Shlens, and Kudlur, "A Learned Representation for Artistic Style", ICLR 2017. Figure copyright Vincent Dumoulin, Jonathon Shlens, and Manjunath Kudlur, 2016; reproduced with permission

Single network can blend styles after training

Summary

Many methods for understanding CNN representations

Activations: Nearest neighbors, Dimensionality reduction, maximal patches, occlusion
Gradients: Saliency maps, class visualization, fooling images, feature inversion
Fun: DeepDream, Style Transfer.

Next time: **(Deep) Reinforcement Learning**

Lecture 14: Reinforcement Learning

Administrative

- All projects must be registered online (see Piazza for instructions), due Fri 11:59pm
- Midterm and A2 regrade requests also due Fri 11:59pm

So far… Supervised Learning

Data: (x, y)
x is data, y is label

Goal: Learn a *function* to map x -> y

Examples: Classification, regression, object detection, semantic segmentation, image captioning, etc.

Cat

Classification

So far… Unsupervised Learning

Data: x
Just data, no labels!

Goal: Learn some underlying hidden *structure* of the data

Examples: Clustering, dimensionality reduction, feature learning, density estimation, etc.

Figure copyright Ian Goodfellow, 2016. Reproduced with permission.

1-d density estimation

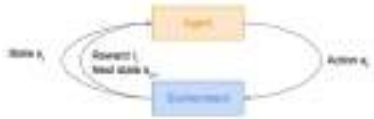
2-d density estimation

2-d density images left and right are CC0 public domain

Today: Reinforcement Learning

Problems involving an **agent** interacting with an **environment**, which provides numeric **reward** signals

Goal: Learn how to take actions in order to maximize reward



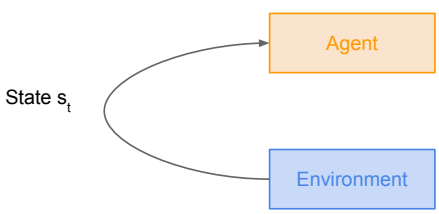
Atari games figure copyright Volodymyr Mnih et al., 2013. Reproduced with permission.

Overview

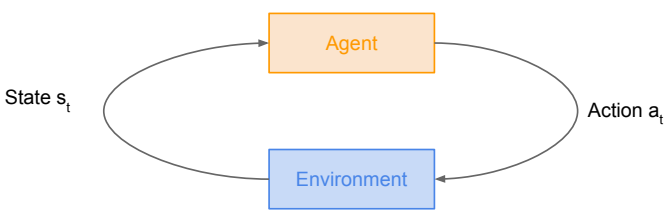
- What is Reinforcement Learning?
- Markov Decision Processes
- Q-Learning
- Policy Gradients

Reinforcement Learning

Reinforcement Learning



Reinforcement Learning



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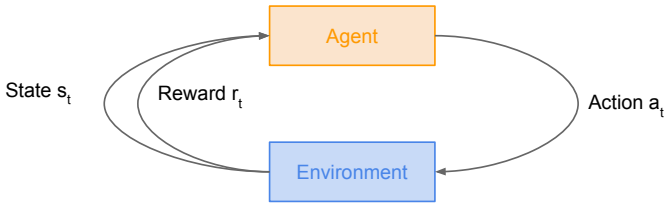

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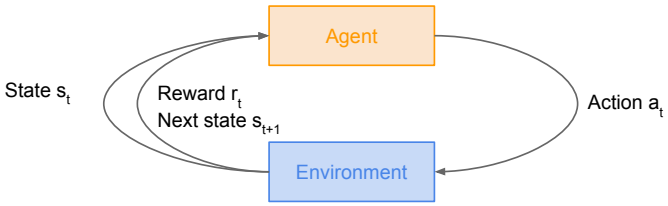
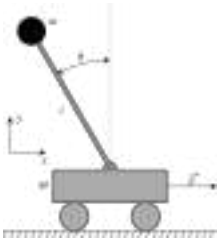


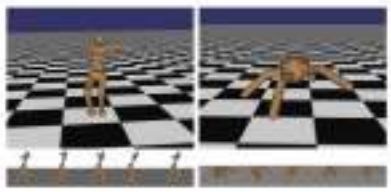
Cart-Pole Problem



Objective: Balance a pole on top of a movable cart

State: angle, angular speed, position, horizontal velocity
Action: horizontal force applied on the cart
Reward: 1 at each time step if the pole is upright

Robot Locomotion



Objective: Make the robot move forward

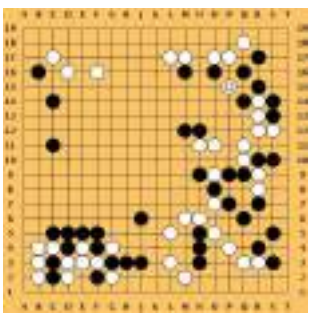
State: Angle and position of the joints
Action: Torques applied on joints
Reward: 1 at each time step upright + forward movement

Atari Games

Objective: Complete the game with the highest score

State: Raw pixel inputs of the game state
Action: Game controls e.g. Left, Right, Up, Down
Reward: Score increase/decrease at each time step

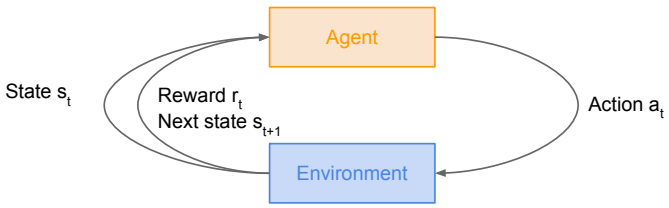
Go



Objective: Win the game!

State: Position of all pieces
Action: Where to put the next piece down
Reward: 1 if win at the end of the game, 0 otherwise

How can we mathematically formalize the RL problem?



Markov Decision Process

- Mathematical formulation of the RL problem
- **Markov property**: Current state completely characterises the state of the world

Defined by: $(\mathcal{S}, \mathcal{A}, \mathcal{R}, \mathbb{P}, \gamma)$

$\mathcal{S}$: set of possible states
$\mathcal{A}$: set of possible actions
$\mathcal{R}$: distribution of reward given (state, action) pair
$\mathbb{P}$: transition probability i.e. distribution over next state given (state, action) pair
γ : discount factor

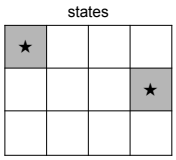
Markov Decision Process

- At time step t=0, environment samples initial state $s_0 \sim p(s_0)$
- Then, for t=0 until done:
  - Agent selects action a_t
  - Environment samples reward $r_t \sim R(. \mid s_t, a_t)$
  - Environment samples next state $s_{t+1} \sim P(. \mid s_t, a_t)$
  - Agent receives reward r_t and next state s_{t+1}

- A policy π is a function from S to A that specifies what action to take in each state
- **Objective**: find policy π^* that maximizes cumulative discounted reward: $\sum_{t \geq 0} \gamma^t r_t$

A simple MDP: Grid World

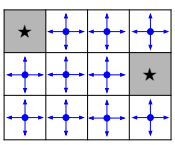
actions = {
1. right
2. left
3. up
4. down
}



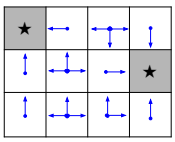
Set a negative "reward" for each transition (e.g. r = -1)

Objective: reach one of terminal states (greyed out) in least number of actions

A simple MDP: Grid World



Random Policy



Optimal Policy

The optimal policy π^*

We want to find optimal policy π^* that maximizes the sum of rewards.

How do we handle the randomness (initial state, transition probability…)?

The optimal policy π^*

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How do we handle the randomness (initial state, transition probability…)?
Maximize the **expected sum of rewards!**

Formally: $\pi^* = \arg\max_\pi \mathbb{E}\left[\sum_{t \geq 0} \gamma^t r_t | \pi\right]$ with $s_0 \sim p(s_0), a_t \sim \pi(\cdot|s_t), s_{t+1} \sim p(\cdot|s_t, a_t)$

Definitions: Value function and Q-value function

Following a policy produces sample trajectories (or paths) $s_0, a_0, r_0, s_1, a_1, r_1, \ldots$

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How good is a state?
The **value function** at state s, is the expected cumulative reward from following the policy from state s:

$$V^\pi(s) = \mathbb{E}\left[\sum_{t \geq 0} \gamma^t r_t | s_0 = s, \pi\right]$$

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How good is a state-action pair?
The **Q-value function** at state s and action a, is the expected cumulative reward from taking action a in state s and then following the policy:

$$Q^\pi(s, a) = \mathbb{E}\left[\sum_{t \geq 0} \gamma^t r_t | s_0 = s, a_0 = a, \pi\right]$$

Bellman equation

The optimal Q-value function Q* is the maximum expected cumulative reward achievable from a given (state, action) pair:

$$Q^*(s, a) = \max_\pi \mathbb{E}\left[\sum_{t \geq 0} \gamma^t r_t | s_0 = s, a_0 = a, \pi\right]$$

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Q* satisfies the following **Bellman equation**:

$$Q^*(s, a) = \mathbb{E}_{s' \sim \mathcal{E}}\left[r + \gamma \max_{a'} Q^*(s', a') | s, a\right]$$

Intuition: if the optimal state-action values for the next time-step Q*(s',a') are known, then the optimal strategy is to take the action that maximizes the expected value of $r + \gamma Q^*(s', a')$

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The optimal policy π^* corresponds to taking the best action in any state as specified by Q*

Solving for the optimal policy

Value iteration algorithm: Use Bellman equation as an iterative update

$$Q_{i+1}(s,a) = \mathbb{E}\left[r + \gamma \max_{a'} Q_i(s',a') | s,a\right]$$

Q_i will converge to Q* as i -> infinity

Solving for the optimal policy

Value iteration algorithm: Use Bellman equation as an iterative update

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Not scalable. Must compute Q(s,a) for every state-action pair. If state is e.g. current game state pixels, computationally infeasible to compute for entire state space!

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Solution: use a function approximator to estimate Q(s,a). E.g. a neural network!

Solving for the optimal policy: Q-learning

Q-learning: Use a function approximator to estimate the action-value function

$$Q(s,a;\theta) \approx Q^*(s,a)$$

Solving for the optimal policy: Q-learning

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$$Q(s, a; \theta) \approx Q^*(s, a)$$

If the function approximator is a deep neural network => **deep q-learning**!

Solving for the optimal policy: Q-learning

Q-learning: Use a function approximator to estimate the action-value function

$$Q(s, a; \theta) \approx Q^*(s, a)$$

function parameters (weights)

If the function approximator is a deep neural network => **deep q-learning**!

Solving for the optimal policy: Q-learning

Remember: want to find a Q-function that satisfies the Bellman Equation:

$$Q^*(s, a) = \mathbb{E}_{s' \sim \mathcal{E}}\left[r + \gamma \max_{a'} Q^*(s', a') | s, a\right]$$

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$$Q^*(s, a) = \mathbb{E}_{s' \sim \mathcal{E}}\left[r + \gamma \max_{a'} Q^*(s', a') | s, a\right]$$

Forward Pass

Loss function: $L_i(\theta_i) = \mathbb{E}_{s,a \sim \rho(\cdot)}\left[(y_i - Q(s, a; \theta_i))^2\right]$

where $y_i = \mathbb{E}_{s' \sim \mathcal{E}}\left[r + \gamma \max_{a'} Q(s', a'; \theta_{i-1}) | s, a\right]$

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Backward Pass

Gradient update (with respect to Q-function parameters θ):

$$\nabla_{\theta_i} L_i(\theta_i) = \mathbb{E}_{s,a \sim \rho(\cdot); s' \sim \mathcal{E}}\left[r + \gamma \max_{a'} Q(s', a'; \theta_{i-1}) - Q(s, a; \theta_i)) \nabla_{\theta_i} Q(s, a; \theta_i)\right]$$

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[Mnih et al. NIPS Workshop 2013; Nature 2015]

Case Study: Playing Atari Games

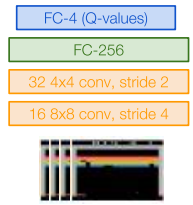
Objective: Complete the game with the highest score

State: Raw pixel inputs of the game state
Action: Game controls e.g. Left, Right, Up, Down
Reward: Score increase/decrease at each time step

[Mnih et al. NIPS Workshop 2013; Nature 2015]

Q-network Architecture

$Q(s, a; \theta)$:
neural network
with weights θ



Current state s_t: 84x84x4 stack of last 4 frames
(after RGB->grayscale conversion, downsampling, and cropping)

[Mnih et al. NIPS Workshop 2013; Nature 2015]

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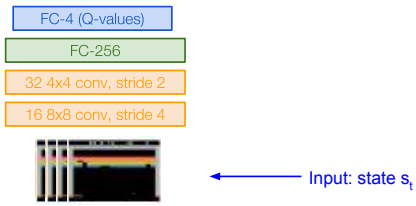

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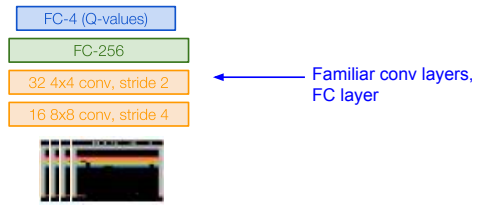

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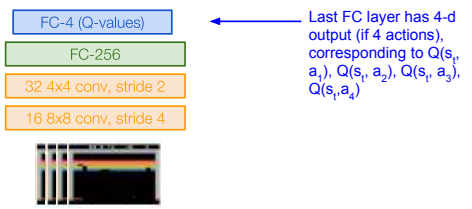

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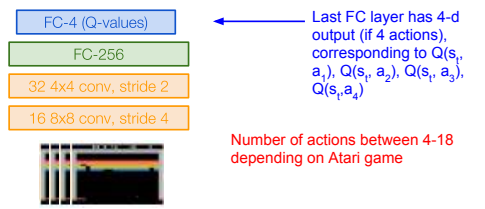

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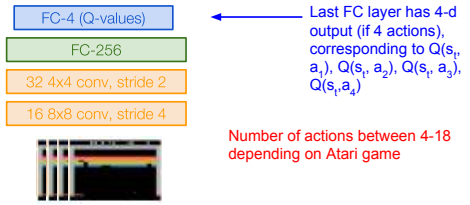
Q-network Architecture

$Q(s, a; \theta)$: neural network with weights θ

A single feedforward pass to compute Q-values for all actions from the current state => efficient!



Last FC layer has 4-d output (if 4 actions), corresponding to $Q(s_t, a_1)$, $Q(s_t, a_2)$, $Q(s_t, a_3)$, $Q(s_t, a_4)$

Number of actions between 4-18 depending on Atari game

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[Mnih et al. NIPS Workshop 2013; Nature 2015]

Training the Q-network: Loss function (from before)

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Training the Q-network: Experience Replay

Learning from batches of consecutive samples is problematic:
- Samples are correlated => inefficient learning
- Current Q-network parameters determines next training samples (e.g. if maximizing action is to move left, training samples will be dominated by samples from left-hand size) => can lead to bad feedback loops

[Mnih et al. NIPS Workshop 2013; Nature 2015]

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Address these problems using **experience replay**
- Continually update a **replay memory** table of transitions (s_t, a_t, r_t, s_{t+1}) as game (experience) episodes are played
- Train Q-network on random minibatches of transitions from the replay memory, instead of consecutive samples

[Mnih et al. NIPS Workshop 2013; Nature 2015]

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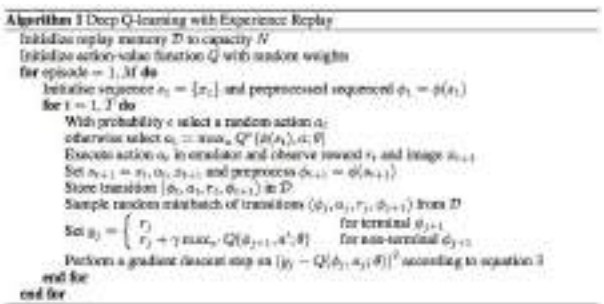
Each transition can also contribute to multiple weight updates => greater data efficiency

[Mnih et al. NIPS Workshop 2013; Nature 2015]

Putting it together: Deep Q-Learning with Experience Replay



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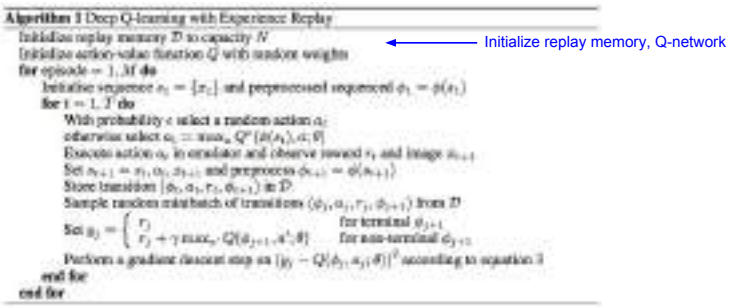
Putting it together: Deep Q-Learning with Experience Replay



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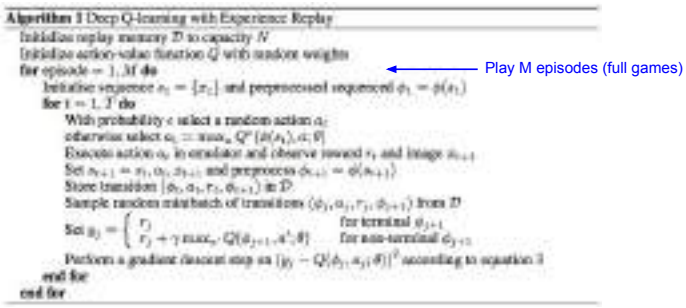

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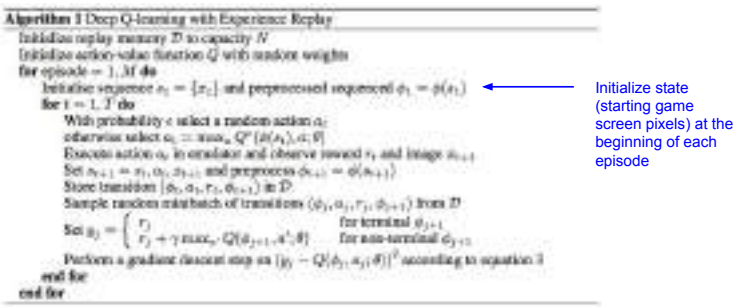

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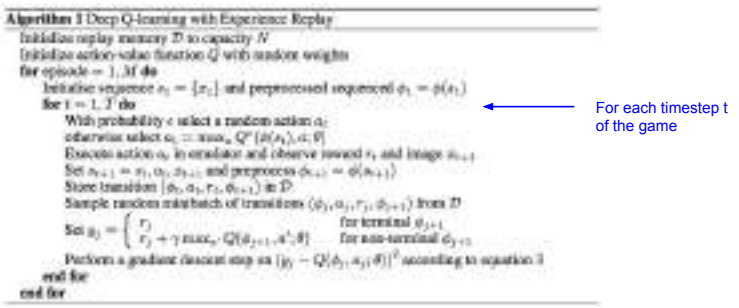

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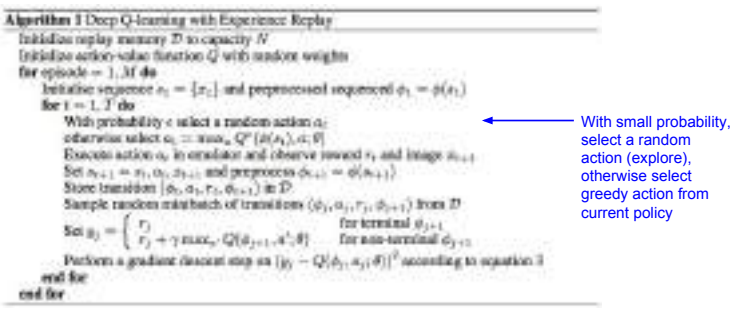

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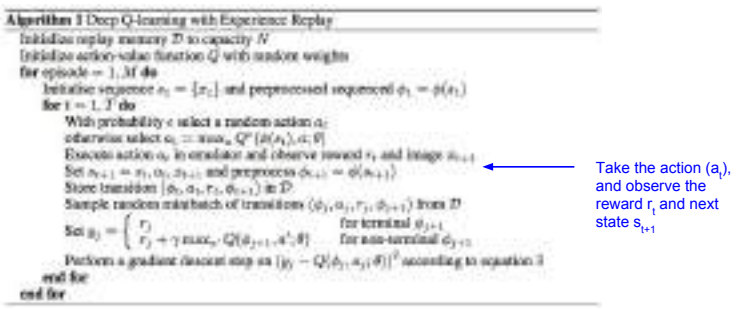

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Putting it together: Deep Q-Learning with Experience Replay

Algorithm 1 Deep Q-learning with Experience Replay

Initialize replay memory $\mathcal{D}$ to capacity N
Initialize action-value function Q with random weights
for episode = 1, M do
  Initialize sequence $s_1 = \{x_1\}$ and preprocessed sequenced $\phi_1 = \phi(s_1)$
  for $t = 1, T$ do
    With probability ϵ select a random action a_t
    otherwise select $a_t = \max_a Q^*(\phi(s_t), a; \theta)$
    Execute action a_t in emulator and observe reward r_t and image x_{t+1}
    Set $s_{t+1} = s_t, a_t, x_{t+1}$ and preprocess $\phi_{t+1} = \phi(s_{t+1})$
    Store transition $(\phi_t, a_t, r_t, \phi_{t+1})$ in $\mathcal{D}$
    Sample random minibatch of transitions $(\phi_j, a_j, r_j, \phi_{j+1})$ from $\mathcal{D}$
    Set $y_j = \begin{cases} r_j & \text{for terminal } \phi_{j+1} \\ r_j + \gamma \max_{a'} Q(\phi_{j+1}, a'; \theta) & \text{for non-terminal } \phi_{j+1} \end{cases}$
    Perform a gradient descent step on $(y_j - Q(\phi_j, a_j; \theta))^2$ according to equation 3
  end for
end for

Store transition in replay memory

[Mnih et al. NIPS Workshop 2013; Nature 2015]

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Experience Replay: Sample a random minibatch of transitions from replay memory and perform a gradient descent step

https://www.youtube.com/watch?v=V1eYniJ0Rnk

Video by Károly Zsolnai-Fehér. Reproduced with permission.

Policy Gradients

What is a problem with Q-learning?
The Q-function can be very complicated!

Example: a robot grasping an object has a very high-dimensional state => hard to learn exact value of every (state, action) pair

Policy Gradients

What is a problem with Q-learning?
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Example: a robot grasping an object has a very high-dimensional state => hard to learn exact value of every (state, action) pair

But the policy can be much simpler: just close your hand
Can we learn a policy directly, e.g. finding the best policy from a collection of policies?

Policy Gradients

Formally, let's define a class of parameterized policies: $\Pi = \{\pi_\theta, \theta \in \mathbb{R}^m\}$

For each policy, define its value:

$$J(\theta) = \mathbb{E}\left[\sum_{t \geq 0} \gamma^t r_t | \pi_\theta\right]$$

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How can we do this?

Gradient ascent on policy parameters!

REINFORCE algorithm

Mathematically, we can write:

$$\begin{aligned} J(\theta) &= \mathbb{E}_{\tau \sim p(\tau;\theta)}\left[r(\tau)\right] \\ &= \int_\tau r(\tau) p(\tau;\theta) \mathrm{d}\tau \end{aligned}$$

Where r(τ) is the reward of a trajectory $\tau = (s_0, a_0, r_0, s_1, \ldots)$

REINFORCE algorithm

Expected reward: $\begin{aligned} J(\theta) &= \mathbb{E}_{\tau \sim p(\tau;\theta)}\left[r(\tau)\right] \\ &= \int_\tau r(\tau) p(\tau;\theta) \mathrm{d}\tau \end{aligned}$

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If we inject this back:

$$\nabla_\theta J(\theta) = \int_\tau (r(\tau) \nabla_\theta \log p(\tau;\theta)) p(\tau;\theta) d\tau = \mathbb{E}_{\tau \sim p(\tau;\theta)}[r(\tau) \nabla_\theta \log p(\tau;\theta)]$$

Can estimate with Monte Carlo sampling

REINFORCE algorithm

Can we compute those quantities without knowing the transition probabilities?

We have: $p(\tau;\theta) = \prod_{t \geq 0} p(s_{t+1}|s_t, a_t) \pi_\theta(a_t|s_t)$

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Doesn't depend on transition probabilities!

REINFORCE algorithm

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Doesn't depend on transition probabilities!

Therefore when sampling a trajectory τ, we can estimate J(θ) with

$$\nabla_\theta J(\theta) \approx \sum_{t \geq 0} r(\tau) \nabla_\theta \log \pi_\theta(a_t|s_t)$$

Intuition

Gradient estimator: $\nabla_\theta J(\theta) \approx \sum_{t \geq 0} r(\tau) \nabla_\theta \log \pi_\theta(a_t | s_t)$

Interpretation:
- If r(τ) is high, push up the probabilities of the actions seen
- If r(τ) is low, push down the probabilities of the actions seen

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However, this also suffers from high variance because credit assignment is really hard. Can we help the estimator?

Variance reduction

Gradient estimator: $\nabla_\theta J(\theta) \approx \sum_{t \geq 0} r(\tau) \nabla_\theta \log \pi_\theta(a_t | s_t)$

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First idea: Push up probabilities of an action seen, only by the cumulative future reward from that state

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Second idea: Use discount factor γ to ignore delayed effects

$$\nabla_\theta J(\theta) \approx \sum_{t \geq 0} \left(\sum_{t' \geq t} \gamma^{t'-t} r_{t'} \right) \nabla_\theta \log \pi_\theta(a_t | s_t)$$

Variance reduction: Baseline

Problem: The raw value of a trajectory isn't necessarily meaningful. For example, if rewards are all positive, you keep pushing up probabilities of actions.

What is important then? Whether a reward is better or worse than what you expect to get

Idea: Introduce a baseline function dependent on the state. Concretely, estimator is now:

$$\nabla_\theta J(\theta) \approx \sum_{t \geq 0} \left(\sum_{t' \geq t} \gamma^{t'-t} r_{t'} - b(s_t) \right) \nabla_\theta \log \pi_\theta(a_t | s_t)$$

How to choose the baseline?

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A simple baseline: constant moving average of rewards experienced so far from all trajectories

Variance reduction techniques seen so far are typically used in "Vanilla REINFORCE"

How to choose the baseline?

A better baseline: Want to push up the probability of an action from a state, if this action was better than the **expected value of what we should get from that state**.

Q: What does this remind you of?

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Using this, we get the estimator: $\nabla_\theta J(\theta) \approx \sum_{t \geq 0} [Q^{\pi_\theta}(s_t, a_t) - V^{\pi_\theta}(s_t)] \nabla_\theta \log \pi_\theta(a_t | s_t)$

Actor-Critic Algorithm

Problem: we don't know Q and V. Can we learn them?

Yes, using Q-learning! We can combine Policy Gradients and Q-learning by training both an **actor** (the policy) and a **critic** (the Q-function).

- The actor decides which action to take, and the critic tells the actor how good its action was and how it should adjust
- Also alleviates the task of the critic as it only has to learn the values of (state, action) pairs generated by the policy
- Can also incorporate Q-learning tricks e.g. experience replay
- **Remark:** we can define by the **advantage function** how much an action was better than expected

$$A^\pi(s, a) = Q^\pi(s, a) - V^\pi(s)$$

Actor-Critic Algorithm

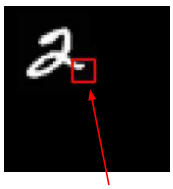
Initialize policy parameters θ, critic parameters ϕ
For iteration=1, 2 … **do**
  Sample m trajectories under the current policy
  $\Delta\theta \leftarrow 0$
  For i=1, …, m **do**
    For t=1, … , T **do**
      $A_t = \sum_{t' \geq t} \gamma^{t'-t} r_{t'}^i - V_\phi(s_t^i)$
      $\Delta\theta \leftarrow \Delta\theta + A_t \nabla_\theta \log \pi_\theta(a_t^i | s_t^i)$
  $\Delta\phi \leftarrow \sum_i \sum_t \nabla_\phi \|A_t^i\|^2$
  $\theta \leftarrow \alpha \Delta\theta$
  $\phi \leftarrow \beta \Delta\phi$
End for

REINFORCE in action: Recurrent Attention Model (RAM)

Objective: Image Classification

Take a sequence of "glimpses" selectively focusing on regions of the image, to predict class
- Inspiration from human perception and eye movements
- Saves computational resources => scalability
- Able to ignore clutter / irrelevant parts of image

State: Glimpses seen so far
Action: (x,y) coordinates (center of glimpse) of where to look next in image
Reward: 1 at the final timestep if image correctly classified, 0 otherwise



[Mnih et al. 2014]

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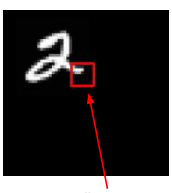

Glimpsing is a non-differentiable operation => learn policy for how to take glimpse actions using REINFORCE
Given state of glimpses seen so far, use RNN to model the state and output next action

[Mnih et al. 2014]

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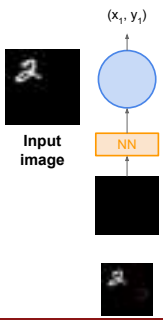

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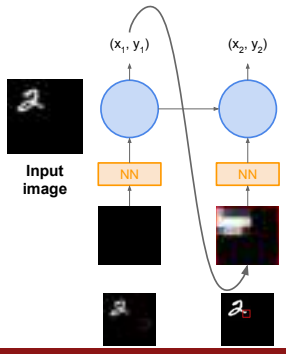

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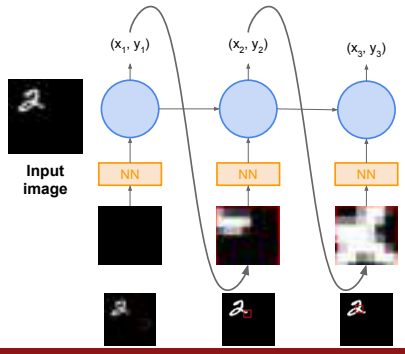

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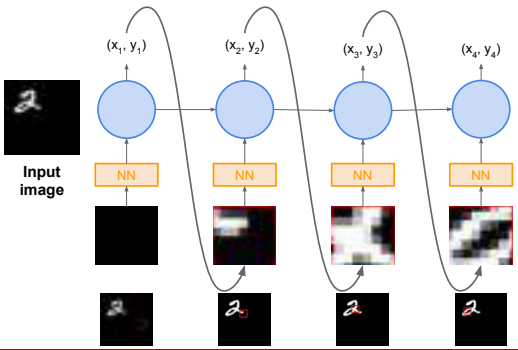

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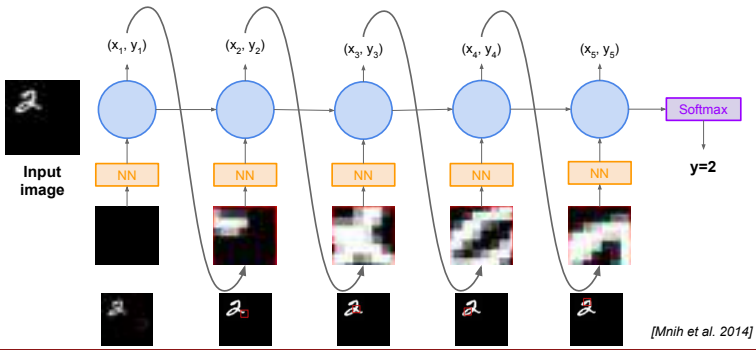

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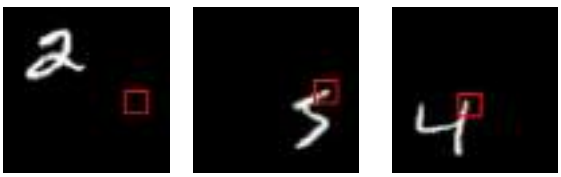

Has also been used in many other tasks including fine-grained image recognition, image captioning, and visual question-answering!

[Mnih et al. 2014]

More policy gradients: AlphaGo

AlphaGo [Nature 2016]:
- Required many engineering tricks
- Bootstrapped from human play
- Beat 18-time world champion Lee Sedol

AlphaGo Zero [Nature 2017]:
- Simplified and elegant version of AlphaGo
- No longer bootstrapped from human play
- Beat (at the time) #1 world ranked Ke Jie

Alpha Zero: Dec. 2017
- Generalized to beat world champion programs on chess and shogi as well

Summary

- **Policy gradients**: very general but suffer from high variance so requires a lot of samples. **Challenge**: sample-efficiency
- **Q-learning**: does not always work but when it works, usually more sample-efficient. **Challenge**: exploration

- Guarantees:
  - **Policy Gradients**: Converges to a local minima of J(θ), often good enough!
  - **Q-learning**: Zero guarantees since you are approximating Bellman equation with a complicated function approximator

Next Time

Guest Lecture: Andrej Karpathy