Day 7: Convolutional Neural Networks Summer STEM: Machine Learning

Nikola Janjušević, Akshaj Kumar Veldanda, Jacky Yuan, Tejaishwarya Gagadam

> Department of Electrical and Computer Engineering NYU Tandon School of Engineering Brooklyn, New York

> > July 16, 2019



Outline

- 1 Review of Day 6
- 2 Motivation
- 3 Dealing with Images in Computer
- 4 Convolution
- 5 Kernel



■ Motivation: Feature engineering in the model



- Motivation: Feature engineering in the model
 - Removes need for domain knowledge



Review Motivation Images Convolution Kernel

- Motivation: Feature engineering in the model
 - Removes need for domain knowledge
 - Domain knowledge often doesn't exist: ex. object recognition



- Motivation: Feature engineering in the model
 - Removes need for domain knowledge
 - Domain knowledge often doesn't exist: ex. object recognition
- Logistic Regression Model: $\hat{y} = \sigma(W\mathbf{x} + b)$



- Motivation: Feature engineering in the model
 - Removes need for domain knowledge
 - Domain knowledge often doesn't exist: ex. object recognition
- Logistic Regression Model: $\hat{y} = \sigma(W\mathbf{x} + b)$
- Replace **x** with $\mathbf{z} = f(W\mathbf{x} + b)$: $\hat{y} = \sigma(Wz + b)$



- Motivation: Feature engineering in the model
 - Removes need for domain knowledge
 - Domain knowledge often doesn't exist: ex. object recognition
- Logistic Regression Model: $\hat{y} = \sigma(W\mathbf{x} + b)$
- Replace **x** with $\mathbf{z} = f(W\mathbf{x} + b)$: $\hat{y} = \sigma(Wz + b)$
- So, $\hat{y} = \sigma(W_2 f(W_1 \mathbf{x} + b_1) + b_2)$



- Motivation: Feature engineering in the model
 - Removes need for domain knowledge
 - Domain knowledge often doesn't exist: ex. object recognition
- Logistic Regression Model: $\hat{y} = \sigma(W\mathbf{x} + b)$
- Replace **x** with $\mathbf{z} = f(W\mathbf{x} + b)$: $\hat{y} = \sigma(Wz + b)$
- So, $\hat{y} = \sigma(W_2 f(W_1 \mathbf{x} + b_1) + b_2)$
- Reminder: all linear transforms can be represented as matrix multiplication



- Motivation: Feature engineering in the model
 - Removes need for domain knowledge
 - Domain knowledge often doesn't exist: ex. object recognition
- Logistic Regression Model: $\hat{y} = \sigma(W\mathbf{x} + b)$
- Replace **x** with $\mathbf{z} = f(W\mathbf{x} + b)$: $\hat{y} = \sigma(Wz + b)$
- So, $\hat{y} = \sigma(W_2 f(W_1 \mathbf{x} + b_1) + b_2)$
- Reminder: all linear transforms can be represented as matrix multiplication
- We use non-linear function as *f* to give us a more expressive model



- Motivation: Feature engineering in the model
 - Removes need for domain knowledge
 - Domain knowledge often doesn't exist: ex. object recognition
- Logistic Regression Model: $\hat{y} = \sigma(W\mathbf{x} + b)$
- Replace **x** with $\mathbf{z} = f(W\mathbf{x} + b)$: $\hat{y} = \sigma(Wz + b)$
- So, $\hat{y} = \sigma(W_2 f(W_1 \mathbf{x} + b_1) + b_2)$
- Reminder: all linear transforms can be represented as matrix multiplication
- We use non-linear function as *f* to give us a more expressive model
 - Recall polynomial transformations and exponential transformations of the data



- Motivation: Feature engineering in the model
 - Removes need for domain knowledge
 - Domain knowledge often doesn't exist: ex. object recognition
- Logistic Regression Model: $\hat{y} = \sigma(W\mathbf{x} + b)$
- Replace **x** with $\mathbf{z} = f(W\mathbf{x} + b)$: $\hat{y} = \sigma(Wz + b)$
- So, $\hat{y} = \sigma(W_2 f(W_1 \mathbf{x} + b_1) + b_2)$
- Reminder: all linear transforms can be represented as matrix multiplication
- We use non-linear function as *f* to give us a more expressive model
 - Recall polynomial transformations and exponential transformations of the data
 - These cannot be expressed as matrix multiplication



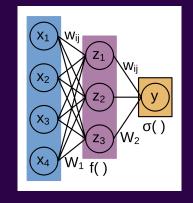
■ Restrict f(x) to non-linear function applied to all input values



- Restrict f(x) to non-linear function applied to all input values
 - Simplest example of a **Neural Network**

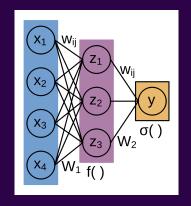


- Restrict f(x) to non-linear function applied to all input values
 - Simplest example of a Neural Network
- $\hat{\mathbf{y}} = \sigma(W_2 f_1(W_1 \mathbf{x} + \mathbf{b}_1) + b_2)$



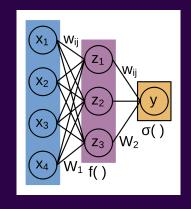


- Restrict f(x) to non-linear function applied to all input values
 - Simplest example of a **Neural Network**
- $\hat{\mathbf{y}} = \sigma(W_2 f_1(W_1 \mathbf{x} + \mathbf{b}_1) + b_2)$
- We can optimize for both W_1 , \mathbf{b}_1 and W_2 , b_2 2 model-parameters





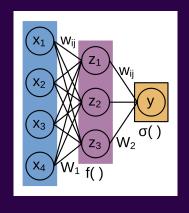
- Restrict f(x) to non-linear function applied to all input values
 - Simplest example of a Neural Network
- $\hat{\mathbf{y}} = \sigma(W_2 f_1(W_1 \mathbf{x} + \mathbf{b}_1) + b_2)$
- We can optimize for both W_1 , \mathbf{b}_1 and W_2 , b_2 2 model-parameters





- Restrict f(x) to non-linear function applied to all input values
 - Simplest example of a Neural Network
- $\hat{\mathbf{y}} = \sigma(W_2 f_1(W_1 \mathbf{x} + \mathbf{b}_1) + b_2)$
- We can optimize for both W_1 , \mathbf{b}_1 and W_2 , b_2 2 model-parameters

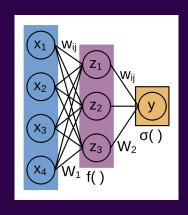
 - Now we're *learning* the feature engineering





- Restrict f(x) to non-linear function applied to all input values
 - Simplest example of a Neural Network
- $\hat{\mathbf{y}} = \sigma(W_2 f_1(W_1 \mathbf{x} + \mathbf{b}_1) + b_2)$
- We can optimize for both W_1 , \mathbf{b}_1 and W_2 , b_2 2 model-parameters

 - Now we're *learning* the feature engineering
- But why stop here?...





■ Model:

$$\hat{\mathbf{y}} = f_{out}(W_{out}\mathbf{z}_L + b_{out})$$



Day 7: Convolutional Neural Networks

■ Model:

$$\hat{\mathbf{y}} = f_{out}(W_{out}\mathbf{z}_L + b_{out})$$

■ Where, $z_l = f_l(W_l \mathbf{z}_{l-1} + b_l)$ for $1 \le l \le L$, $z_0 \mathbf{x}$, and L is the number of hidden layers



$$\hat{\mathbf{y}} = f_{out}(W_{out}\mathbf{z}_L + b_{out})$$

- Where, $z_l = f_l(W_l\mathbf{z}_{l-1} + b_l)$ for $1 \le l \le L$, $z_0\mathbf{x}$, and L is the number of hidden layers
- ie. all hidden layers are non-linear activation of linear transform



$$\mathbf{\hat{y}} = f_{out}(W_{out}\mathbf{z}_L + b_{out})$$

- Where, $z_l = f_l(W_l\mathbf{z}_{l-1} + b_l)$ for $1 \le l \le L$, $z_0\mathbf{x}$, and L is the number of hidden layers
- ie. all hidden layers are non-linear activation of linear transform
- f_{out} depends on type of ML problem: (regression: linear, classification: sigmoid/soft-max)



$$\hat{\mathbf{y}} = f_{out}(W_{out}\mathbf{z}_L + b_{out})$$

- Where, $z_l = f_l(W_l\mathbf{z}_{l-1} + b_l)$ for $1 \le l \le L$, $z_0\mathbf{x}$, and L is the number of hidden layers
- ie. all hidden layers are non-linear activation of linear transform
- f_{out} depends on type of ML problem: (regression: linear, classification: sigmoid/soft-max)
 - Regression: Linear Output



$$\hat{\mathbf{y}} = f_{out}(W_{out}\mathbf{z}_L + b_{out})$$

- Where, $z_l = f_l(W_l\mathbf{z}_{l-1} + b_l)$ for $1 \le l \le L$, $z_0\mathbf{x}$, and L is the number of hidden layers
- ie. all hidden layers are non-linear activation of linear transform
- f_{out} depends on type of ML problem: (regression: linear, classification: sigmoid/soft-max)
 - Regression: Linear Output
 - Binary Classification: Sigmoid Output



$$\hat{\mathbf{y}} = f_{out}(W_{out}\mathbf{z}_L + b_{out})$$

- Where, $z_l = f_l(W_l\mathbf{z}_{l-1} + b_l)$ for $1 \le l \le L$, $z_0\mathbf{x}$, and L is the number of hidden layers
- ie. all hidden layers are non-linear activation of linear transform
- f_{out} depends on type of ML problem: (regression: linear, classification: sigmoid/soft-max)
 - Regression: Linear Output
 - Binary Classification: Sigmoid Output
 - Multi-Class Classification: Soft-max Output



■ Input: feature vector, x



- Input: feature vector, x
- Output: target vector, $\hat{\mathbf{y}}$



- Input: feature vector, x
- Output: target vector, ŷ
 - linear/logistic regression



- Input: feature vector, x
- Output: target vector, ŷ
 - linear/logistic regression
- Hidden: intermediate vectors, **z** or **a**



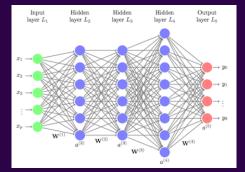
- Input: feature vector, x
- Output: target vector, ŷ
 - linear/logistic regression
- Hidden: intermediate vectors, z or a
 - feature extraction



■ Input: feature vector, x
 ■ Output: target vector, ŷ
 ■ linear/logistic regression

■ Hidden: intermediate vectors, z or a

feature extraction





■ Sigmoid:
$$\sigma(z) = \frac{1}{1+e^{-z}}$$



■ Sigmoid:
$$\sigma(z) = \frac{1}{1+e^{-z}}$$
■ $\sigma(z) \in (0,1)$

- Sigmoid: $\sigma(z) = \frac{1}{1+e^{-z}}$
 - $\sigma(z) \in (0,1)$
- Tanh (hyperbolic tangent): $tanh(z) = \frac{e^z e^{-z}}{e^z + e^{-z}}$



- Sigmoid: $\sigma(z) = \frac{1}{1+e^{-z}}$
 - $\sigma(z) \in (0,1)$
- Tanh (hyperbolic tangent): $tanh(z) = \frac{e^z e^{-z}}{e^z + e^{-z}}$
 - \blacksquare tanh $(z) \in [-1,1]$

Common Activation Functions

- Sigmoid: $\sigma(z) = \frac{1}{1+e^{-z}}$
- Tanh (hyperbolic tangent): $tanh(z) = \frac{e^z e^{-z}}{e^z + e^{-z}}$
 - \blacksquare $tanh(z) \in [-1,1]$
- ReLu (Rectified Linear Unit): relu(z) = max(0, z)



Common Activation Functions

- Sigmoid: $\sigma(z) = \frac{1}{1+e^{-z}}$
 - $\sigma(z) \in (0,1)$
- Tanh (hyperbolic tangent): $tanh(z) = \frac{e^z e^{-z}}{e^z + e^{-z}}$
 - \blacksquare tanh(z) \in [-1, 1]
- ReLu (Rectified Linear Unit): relu(z) = max(0, z)
 - easy to compute, performs well in practice



- The design space for NN is HUGE
- Hyper-parameters so far:



- The design space for NN is HUGE
- Hyper-parameters so far:
 - *L*: # of layers



- The design space for NN is HUGE
- Hyper-parameters so far:
 - *L*: # of layers
 - N_L : # hidden units per layer



- The design space for NN is HUGE
- Hyper-parameters so far:
 - *L*: # of layers
 - N_L : # hidden units per layer
 - \blacksquare f: activation function for each layer



- Hyper-parameters so far:
 - *L*: # of layers
 - N_L : # hidden units per layer
 - \blacksquare f: activation function for each layer
 - *bs*: batch-size



Guidelines for Designing a NN

- Hyper-parameters so far:
 - *L*: # of layers
 - N_L : # hidden units per layer
 - \blacksquare f: activation function for each layer
 - *bs*: batch-size
 - Ir: learning-rate



Guidelines for Designing a NN

- Hyper-parameters so far:
 - *L*: # of layers
 - N_L : # hidden units per layer
 - \blacksquare f: activation function for each layer
 - *bs*: batch-size
 - Ir: learning-rate
 - # of epochs



Guidelines for Designing a NN

- Hyper-parameters so far:
 - L: # of layers
 - \blacksquare N_L : # hidden units per layer
 - \blacksquare f: activation function for each layer
 - *bs*: batch-size
 - Ir: learning-rate
 - # of epochs
 - lacksquare λ : weight-regularization constant



Guidelines for Designing a NN

- Hyper-parameters so far:
 - *L*: # of layers
 - \blacksquare N_L : # hidden units per layer
 - \blacksquare f: activation function for each layer
 - *bs*: batch-size
 - Ir: learning-rate
 - # of epochs
 - lacksquare λ : weight-regularization constant
 - *J*: cost/loss function



Guidelines for Designing a NN

- Hyper-parameters so far:
 - *L*: # of layers
 - \blacksquare N_L : # hidden units per layer
 - \blacksquare f: activation function for each layer
 - *bs*: batch-size
 - Ir: learning-rate
 - # of epochs
 - lacksquare λ : weight-regularization constant
 - *J*: cost/loss function
- This can be overwhelming...



■ Start Small: 1 or 2 layers



- Start Small: 1 or 2 layers
 - \blacksquare # hidden units \sim 128



- Start Small: 1 or 2 layers
 - \blacksquare # hidden units \sim 128
 - make sure code is working



- Start Small: 1 or 2 layers
 - \blacksquare # hidden units \sim 128
 - make sure code is working
 - increase size if val good



- Start Small: 1 or 2 layers
 - \blacksquare # hidden units \sim 128
 - make sure code is working
 - increase size if val good
 - classification acc ≥ guessing



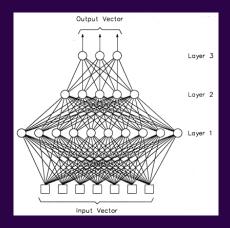
- Start Small: 1 or 2 layers
 - \blacksquare # hidden units \sim 128
 - make sure code is working
 - increase size if val good
 - classification acc ≥ guessing
- One activation function



- Start Small: 1 or 2 layers
 - \blacksquare # hidden units \sim 128
 - make sure code is working
 - increase size if val good
 - classification acc ≥ guessing
- One activation function
 - for all hidden layers

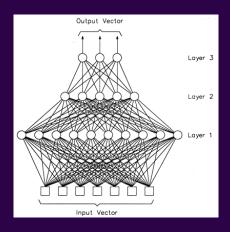


- Start Small: 1 or 2 layers
 - \blacksquare # hidden units \sim 128
 - make sure code is working
 - increase size if val good
 - classification acc ≥ guessing
- One activation function
 - for all hidden layers
- Simple MLP Arch:



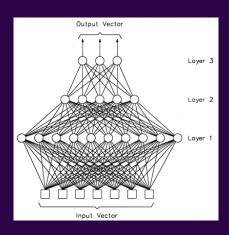


- Start Small: 1 or 2 layers
 - \blacksquare # hidden units \sim 128
 - make sure code is working
 - increase size if val good
 - classification acc ≥ guessing
- One activation function
 - for all hidden layers
- Simple MLP Arch:
 - Pyramid





- Start Small: 1 or 2 layers
 - \blacksquare # hidden units \sim 128
 - make sure code is working
 - increase size if val good
 - classification acc ≥ guessing
- One activation function
 - for all hidden layers
- Simple MLP Arch:
 - Pyramid
 - Expand, combine & reduce





Outline

- 1 Review of Day
- 2 Motivation
- 3 Dealing with Images in Computer
- 4 Convolution
- 5 Kernels



Better performance with images

- Encoding locality
- How does an MLP see an image?
- Is this how we see images?



Examples: Lena & Mandrill





Outline

- 1 Review of Day
- 2 Motivation
- 3 Dealing with Images in Computers
- 4 Convolution
- 5 Kernels



Images in Computer

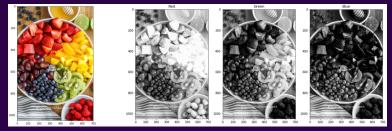
- Images are stored as arrays of quantized numbers in computers
- Gray scale image: 2D matrices with each entry specifying the intensity (brightness) of a pixel
 - Pixel values range from 0 to 255, 0 being the darkest, 255 being the brightest

```
[[255 255 255]
[255 0 255]
[255 255 255]]
```



Color Images

- Color image: 3D array, 2 dimensions for space, 1 dimension for color
 - Can be thought of as three 2D matrices stacked together into a cube, each 2D matrix specify the amount of each color: Red ,Green ,Blue value at each pixel



- Shape of this image: (1050,700,3)
- There are 1050×700 pixels, 3 channels: R,G,B



Outline

- 1 Review of Day
- 2 Motivation
- 3 Dealing with Images in Computer
- 4 Convolution
- 5 Kernels



Limitations of Fully Connected Network

■ In Fashion MNIST, we used a fully connected network, in which each neuron in the hidden layer is connected to all 28x28 = 784 pixels



Limitations of Fully Connected Network

- In Fashion MNIST, we used a fully connected network, in which each neuron in the hidden layer is connected to all 28x28 = 784 pixels
- \blacksquare Higher definition images often contain millions of pixels \to It is not practical to use fully connected network



Limitations of Fully Connected Network

- In Fashion MNIST, we used a fully connected network, in which each neuron in the hidden layer is connected to all 28x28 = 784 pixels
- \blacksquare Higher definition images often contain millions of pixels \to It is not practical to use fully connected network
- Fully connected network treat each individual pixel as a feature, it does not utilize the positional relationship between pixels



■ Introducing a new operation: Convolution



- Introducing a new operation: Convolution
- lacksquare An operation on an image(matrix) X with a kernel W



- Introducing a new operation: Convolution
- An operation on an image(matrix) X with a kernel W
- $Z = X \circledast W$



- Introducing a new operation: Convolution
- \blacksquare An operation on an image(matrix) X with a kernel W
- $Z = X \circledast W$

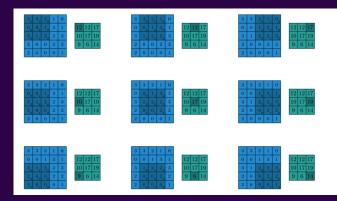
At each offset
$$(j_1, j_2)$$
 compute:

At each offset
$$(j_1,j_2)$$
 compute:
$$Z[j_1,j_2] = \sum_{k_1=0}^{K_1-1} \sum_{k_2=0}^{K_2-1} W[k_1,k_2] X[j_1+k_1,j_2+k_2]$$
 at ion:

■ Equation:



Example of a Convolultion



Kernel

$$W = \begin{bmatrix} 0 & 1 & 2 \\ 2 & 2 & 0 \\ 0 & 1 & 2 \end{bmatrix}$$



Why Convolution?

■ With convolution, each output pixel depends on only the neighboring pixels in the input



Why Convolution?

- With convolution, each output pixel depends on only the neighboring pixels in the input
- This allows us to learn the positional relationship between pixels



Why Convolution?

- With convolution, each output pixel depends on only the neighboring pixels in the input
- This allows us to learn the positional relationship between pixels
- Use of different kernels allows us to detect features





Convolution for Multiple Channels

- A kernel for each channel. Could be same kernel, or different
- Perform a convolution for each of the channel, with the respective kernel
- Sum the results



Outline

- 1 Review of Day
- 2 Motivation
- 3 Dealing with Images in Computer
- 4 Convolution
- 5 Kernels



Averaging Kernels

- Uniform Kernel: $\frac{1}{K_x K_y} \begin{bmatrix} 1 & .. & 1 \\ 1 & .. & 1 \\ 1 & .. & 1 \end{bmatrix}$
 - $K_x = \text{Number of Columns}$ $K_y = \text{Number of Rows}$
- Gaussian Kernel is a blurring kernel too.



Day 7: Convolutional Neural Networks

Edge Detection

- Initial layers in a deep neural networks detect small patterns like lines, curves or edges.
- Subsequent layers combine these local features to create more complex features.





Edge Detection

- **Using Sobel filters:**
 - Vertical Edge Detection $G_x = \begin{bmatrix} 1 & 0 & -1 \\ 2 & 0 & -2 \\ 1 & 0 & -1 \end{bmatrix}$ Horizontal Edge Detection $G_y = \begin{bmatrix} 1 & 2 & 1 \\ 0 & 0 & 0 \\ -1 & -2 & -1 \end{bmatrix}$



Thank You!

■ Next Class: Deep Learning and Applications of CNNs

