

Artificial neural networks and backpropagation

E. Decencière

MINES ParisTech
PSL Research University
Center for Mathematical Morphology



Contents

1 Artificial neuron

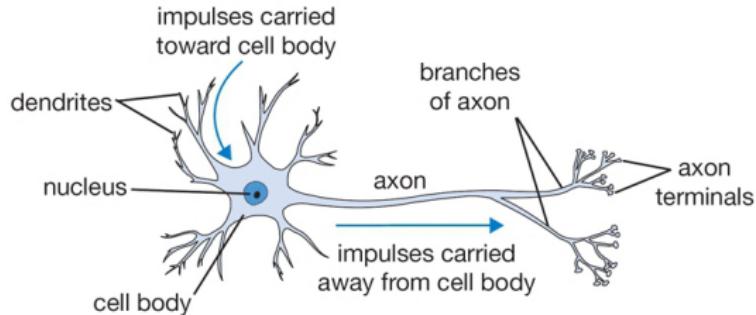
- Activation functions
- Artificial neuron as a classifier

2 Artificial neural networks

3 Training a neural network

4 Conclusion

Biological neuron

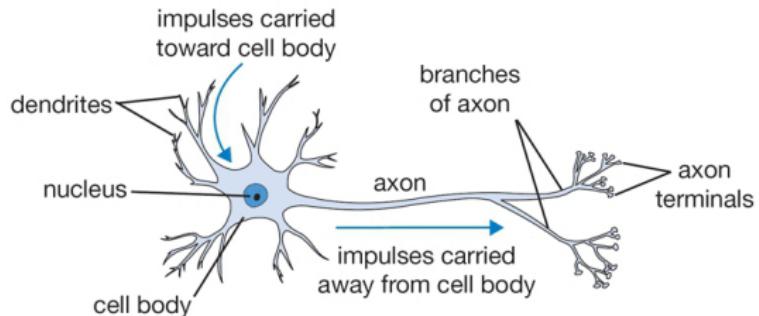


The human brain contains:

- A/ 10^8
- B/ 10^9
- C/ 10^{10}
- D/ 10^{11}

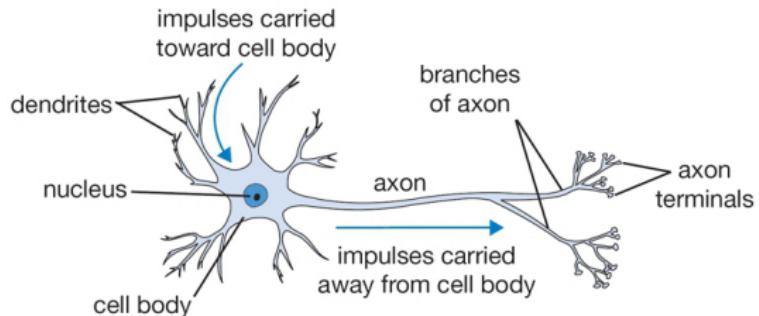
neurons

Biological neuron



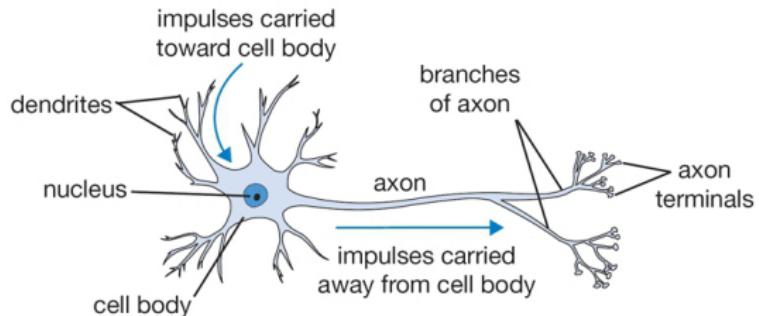
- The human brain contains 100 billion (10^{11}) neurons

Biological neuron



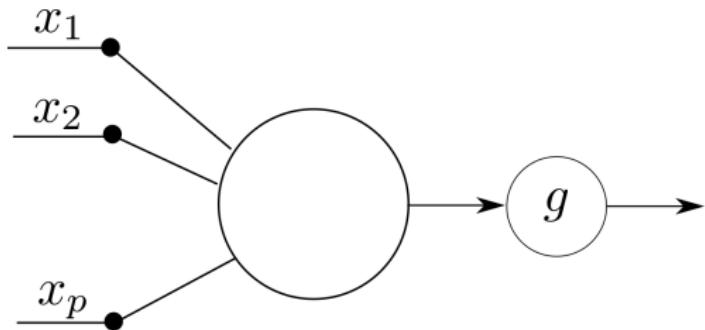
- The human brain contains 100 billion (10^{11}) neurons
- A human neuron can have several thousand dendrites

Biological neuron



- The human brain contains 100 billion (10^{11}) neurons
- A human neuron can have several thousand dendrites
- The neuron sends a signal through its axon if during a given interval of time the net input signal (sum of excitatory and inhibitory signals received through its dendrites) is larger than a threshold.

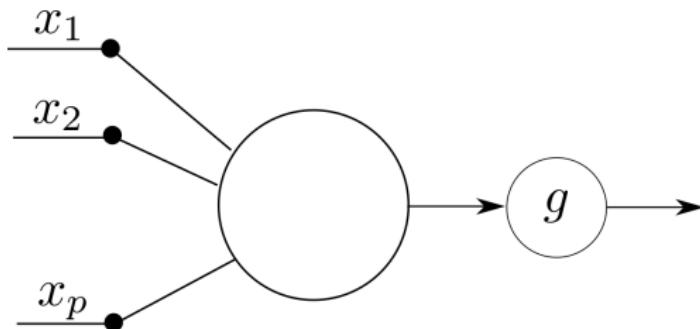
Artificial neuron



General principle

An artificial neuron takes p inputs $\{x_i\}_{1 \leq i \leq p}$, **combines** them to obtain a single value, and applies an **activation function** g to the result.

Artificial neuron

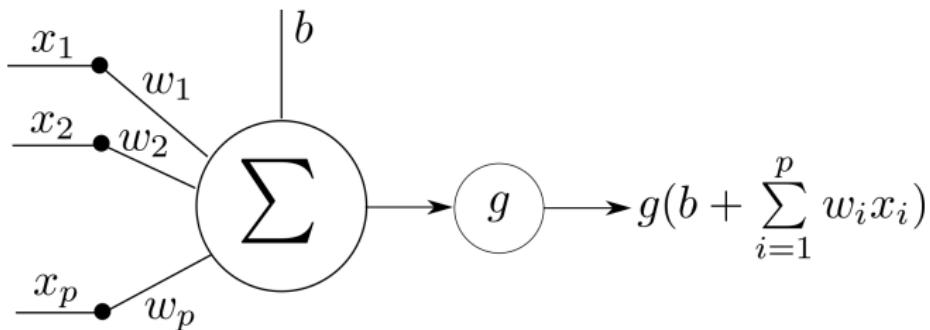


General principle

An artificial neuron takes p inputs $\{x_i\}_{1 \leq i \leq p}$, **combines** them to obtain a single value, and applies an **activation function** g to the result.

- The first artificial neuron model was proposed by [McCulloch and Pitts, 1943]
- Input and output signals were binary
- Input dendrites could be inhibitory or excitatory

Modern artificial neuron



- The neuron computes a linear combination of the **inputs** x_i
 - The **weights** w_i are multiplied with the inputs
 - The **bias** b can be interpreted as a threshold on the sum
- The **activation function** g somehow decides, depending on its input, if a signal (the neuron's **activation**) is produced

Contents

1 Artificial neuron

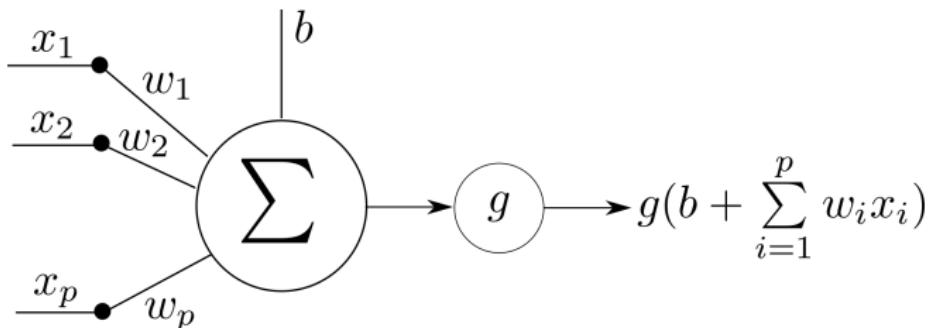
- Activation functions
- Artificial neuron as a classifier

2 Artificial neural networks

3 Training a neural network

4 Conclusion

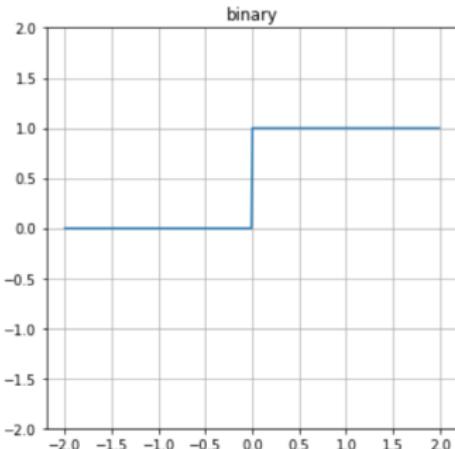
The role of the activation function



- The initial idea behind the activation function is that it works somehow as a gate
- If its input is “high enough”, then the neuron is activated, i.e. a signal (other than zero) is produced
- It can be interpreted as a source of abstraction: information considered as unimportant is ignored

Activation: binary

$$g(x) = \begin{cases} 1, & \text{if } x > 0 \\ 0, & \text{otherwise} \end{cases}$$

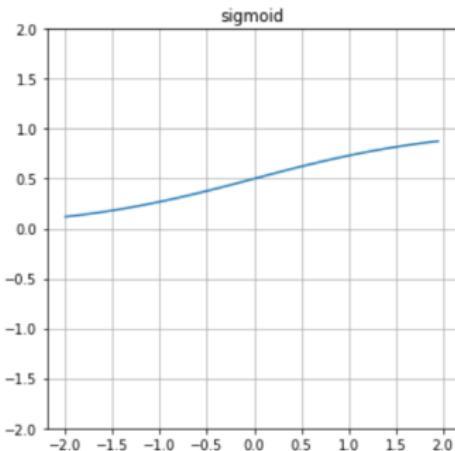


Remarks

- Biologically inspired
- + Simple to compute
- + High abstraction
- Gradient nil except on one point
- In practice, almost never used

Activation: sigmoid

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

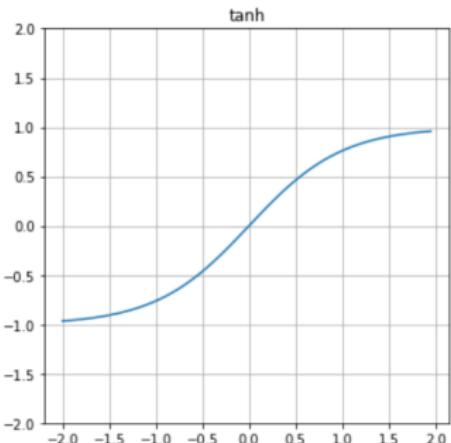


Remarks

- + Similar to binary activation, but with usable gradient
- Bijection between \mathbb{R} and $]0, 1[$: no loss of information
 - Gradient tends to zero when input is far from zero
 - More computationally intensive

Activation: hyperbolic tangent

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

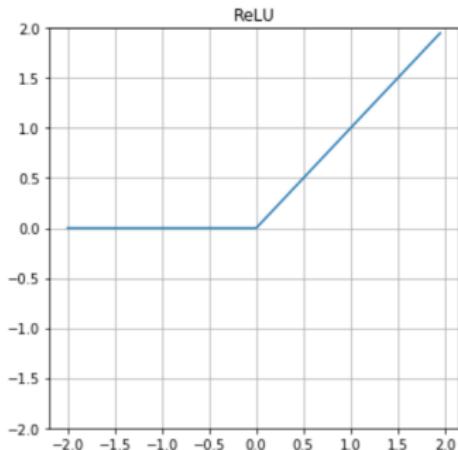


Remarks

- Similar to sigmoid

Activation: rectified linear unit (ReLU)

$$g(x) = \begin{cases} x, & \text{if } x > 0 \\ 0, & \text{otherwise} \end{cases}$$



Remarks

- + Usable gradient when activated
- + Fast to compute
- + High abstraction

Quizz

The most commonly used activation function in feed-forward networks is:

- A/ binary
- B/ sigmoid
- C/ tanh
- D/ relu

Contents

1 Artificial neuron

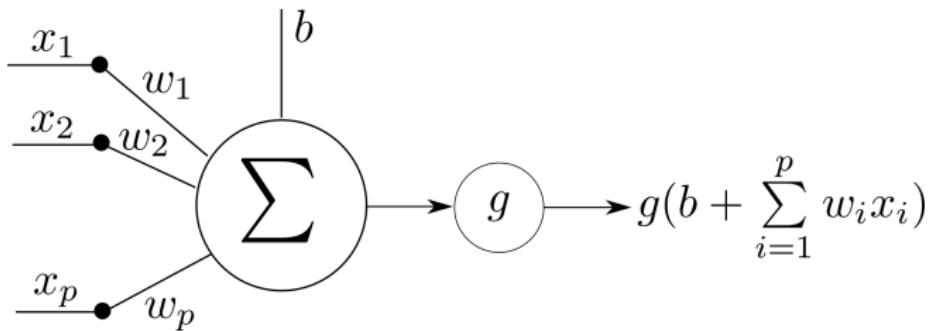
- Activation functions
- Artificial neuron as a classifier

2 Artificial neural networks

3 Training a neural network

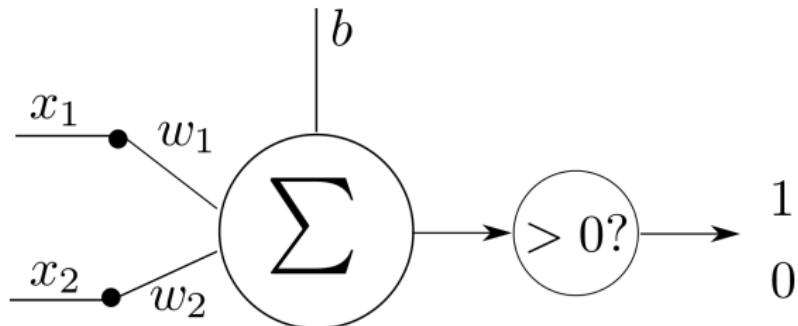
4 Conclusion

What can an artificial neuron compute?



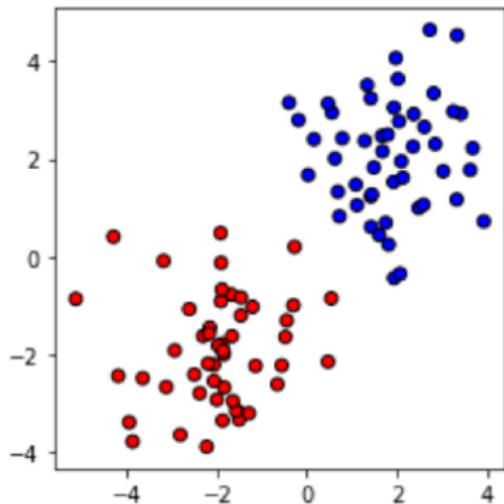
In \mathbb{R}^p , $b + \sum_{i=1}^p w_i x_i = 0$ corresponds to a hyperplane H . For a given point $\mathbf{x} = \{x_1, \dots, x_p\}$, decisions are made according to the side of the hyperplane it belongs to.

Example of what we can do with a neuron

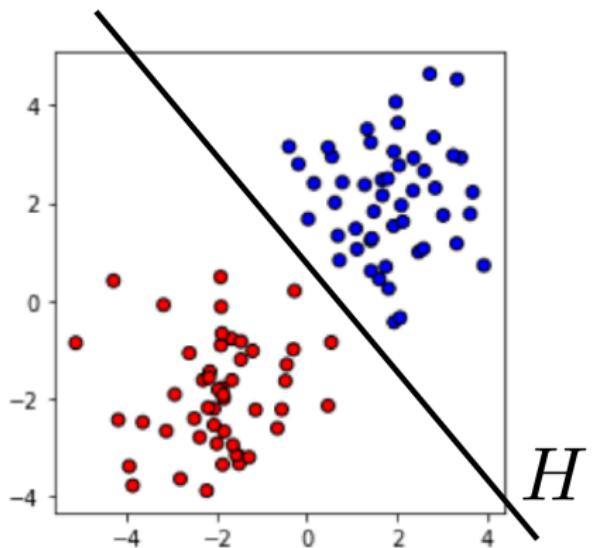


- $p = 2$: 2-dimensional inputs (can be represented on a screen!)
- Activation: binary
- Classification problem

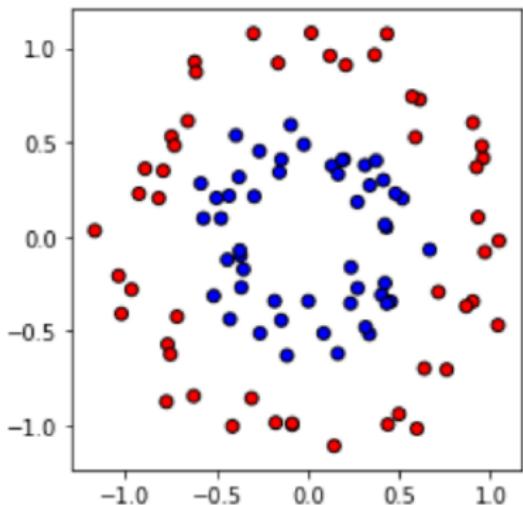
Gaussian clouds



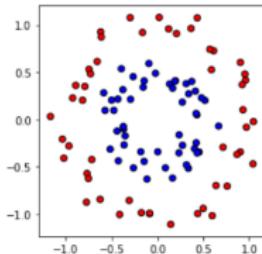
Gaussian clouds



Circles

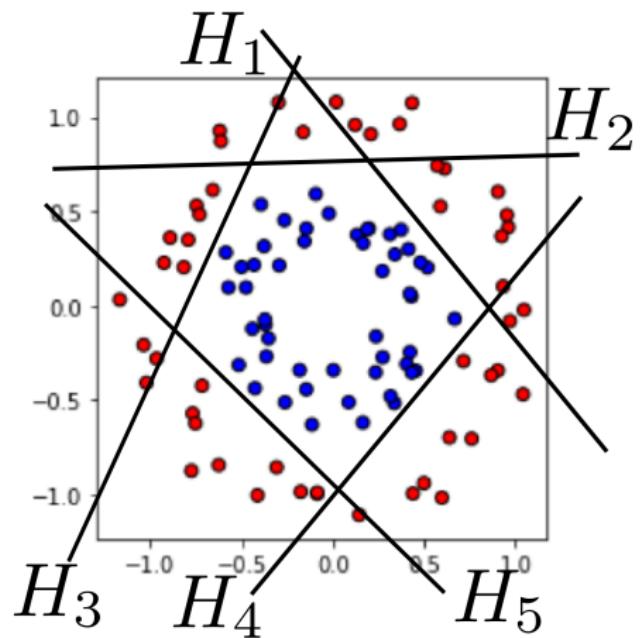


Solution?

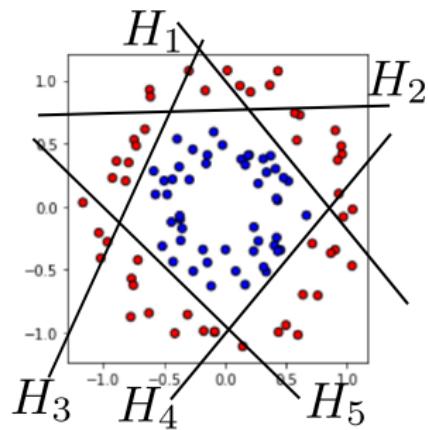
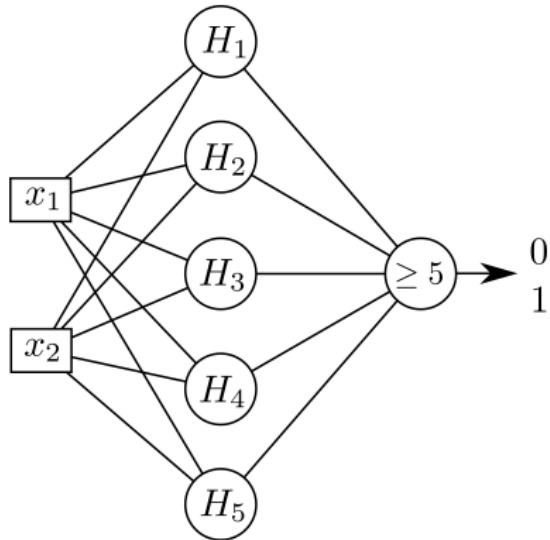


- Transform the input space, for example use a polar transformation
- Increase the number of input dimensions: for example add x_1^2, x_2^2, x_1x_2 to the initial features x_1, x_2
- Combine several neurons

Circles



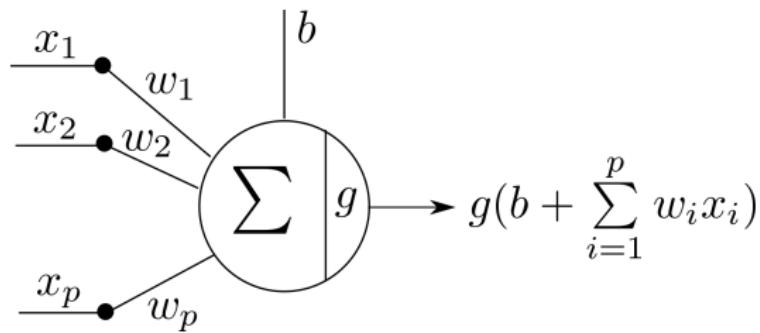
Solution



Intuition

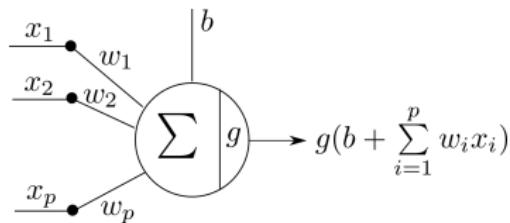
Combining several neurons one can build complex classifiers.

Compact representation



Notations

With



$$\mathbf{w} = \begin{pmatrix} w_1 \\ \vdots \\ w_p \end{pmatrix} = (w_1, \dots, w_p)^T$$

and

$$\mathbf{x} = \begin{pmatrix} x_1 \\ \vdots \\ x_p \end{pmatrix} = (x_1, \dots, x_p)^T$$

We can simply write:

$$g(b + \sum_{i=1}^p w_i x_i) = g(b + \mathbf{w}^T \mathbf{x})$$

Contents

1 Artificial neuron

2 Artificial neural networks

- Computational graph
- First architectures
- Universal approximation theorem

3 Training a neural network

4 Conclusion

Contents

1 Artificial neuron

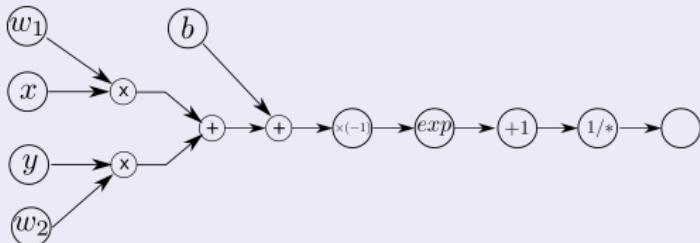
2 Artificial neural networks

- Computational graph
- First architectures
- Universal approximation theorem

3 Training a neural network

4 Conclusion

Computational graph

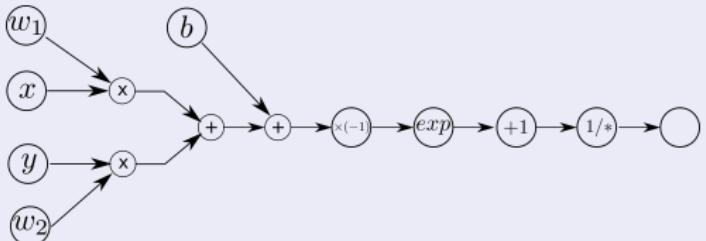


Definition

A computational graph is an acyclic direct graph such that:

- A node is a mathematical operator
- To each edge is associated a value
- Each node can compute the values of its output edges from the values of its input edges
 - Nodes without input edges are *input nodes*. They represent the input values of the graph.
 - Similarly, output values can be held in the *output nodes*.

Computational graph



- In this course, we will only consider *acyclic* computational graphs.
- Computing a *forward pass* through the graph means choosing its input values, and then progressively computing the values of all edges.

Computational graph example

Computational graph of:

$$\sigma(w_1x + w_2y + b)$$

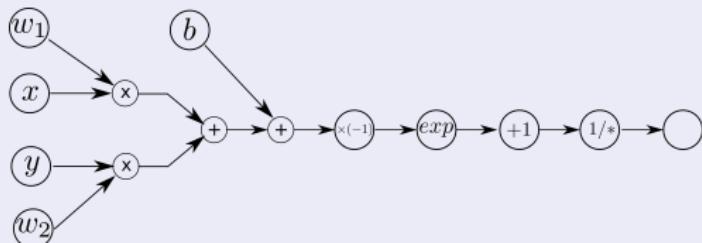
where σ is the sigmoid function: $\sigma(x) = \frac{1}{1+e^{-x}}$

Computational graph example

Computational graph of:

$$\sigma(w_1x + w_2y + b)$$

where σ is the sigmoid function: $\sigma(x) = \frac{1}{1+e^{-x}}$

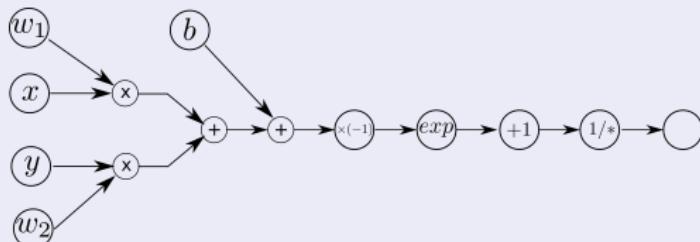


Computational graph example

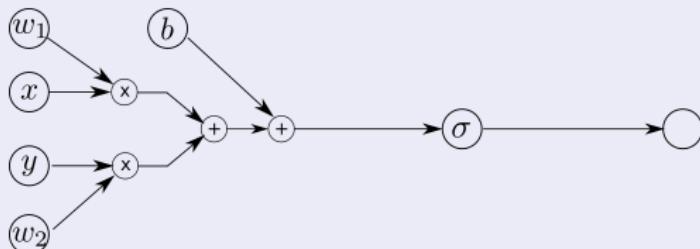
Computational graph of:

$$\sigma(w_1x + w_2y + b)$$

where σ is the sigmoid function: $\sigma(x) = \frac{1}{1+e^{-x}}$



The graph can be represented at different levels of detail:



Differentiable programming

Definition

Differentiable programming refers to the use of computational graphs such that all operators are differentiable. Automatic differentiation then allows to use gradient descent for optimization.

Contents

1 Artificial neuron

2 Artificial neural networks

- Computational graph
- First architectures
- Universal approximation theorem

3 Training a neural network

4 Conclusion

Neural network (NN)

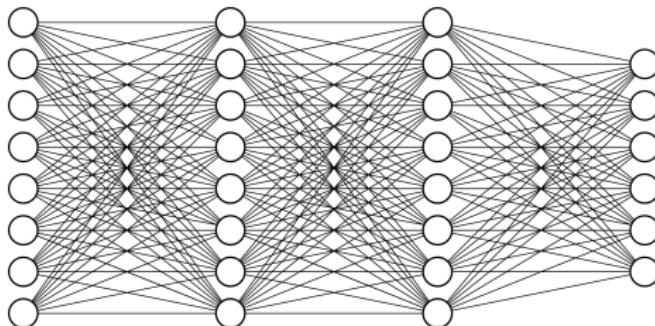
Definitions

- An artificial neural network is a computational graph, where the nodes are artificial neurons
- The **input layer** is the set of neurons without incoming edges.
- The **output layer** is the set of neurons without outgoing edges.

Feed-forward neural networks

Definition

- A feed-forward neural networks is a NN without cycles
- Neurons are organized in **layers**
- Any layers other than input and output layers are called **hidden layers**



Feed-forward neural networks

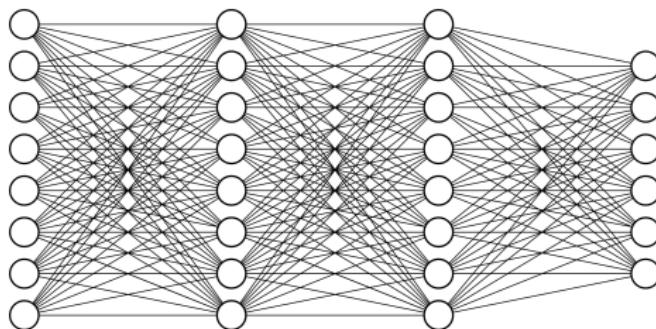
In the following of this course, except when otherwise specified, all NNs will be feed-forward. Indeed, this is the preferred type of NN for image processing.

What about other architectures?

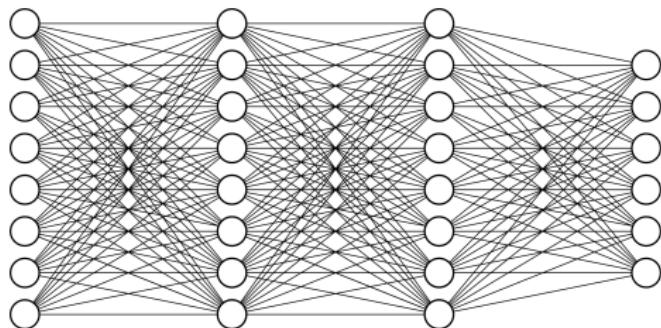
- Recurrent neural networks (RNN)
 - Long short-term memory networks (LSTM)
-
- + More powerful than feed-forward NNs
 - Complex dynamics; more difficult to train
 - Mainly used for processing temporal data

Fully-connected layer

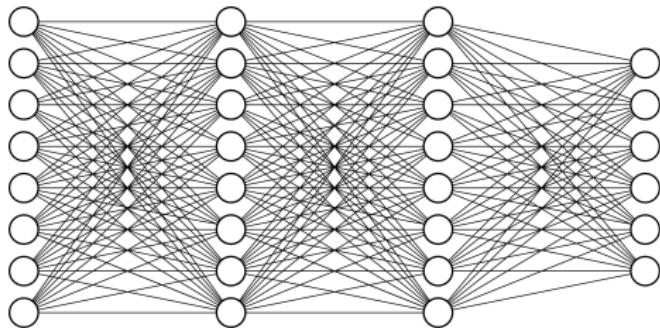
- A layer is said to be fully-connected (FC) if each of its neurons is connected to all the neurons of the previous layer
- If a FC layer contains r neurons, and the previous layer q , then its weights are a 2D dimensional array (a matrix) of size $q \times r$



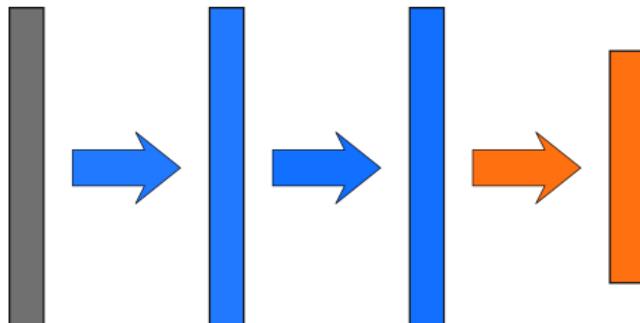
Graphical representation of NNs



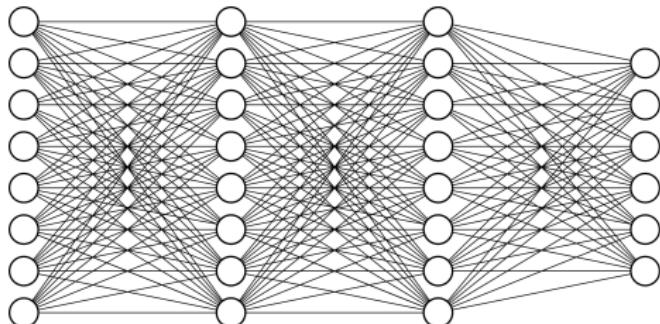
Graphical representation of NNs



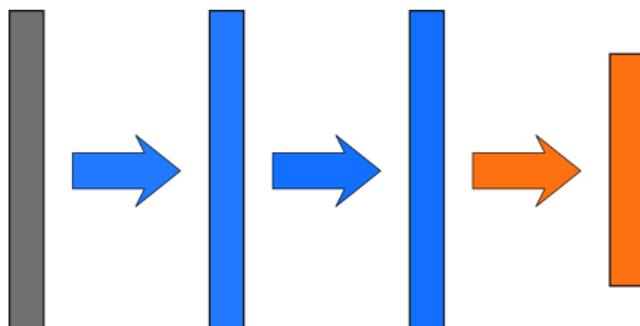
- Data is organized into arrays, linked with operators



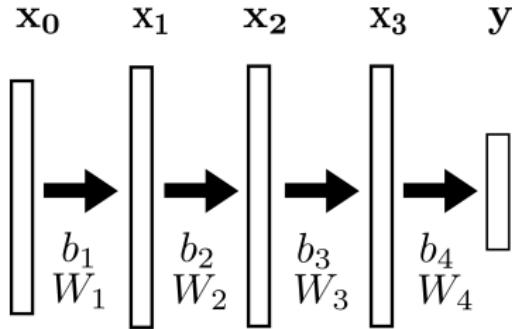
Graphical representation of NNs



- Data is organized into arrays, linked with operators
- A layer corresponds to an operator between arrays.



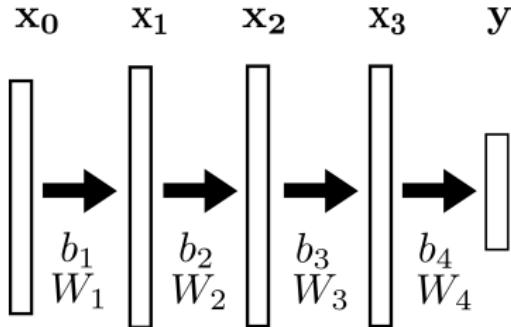
The equations of a fully connected neural network



$$\mathbf{x}^i = \mathbf{g}_i(\mathbf{x}_{i-1}^t \mathbf{W}_i + \mathbf{b}_i), i = 1, 2, 3$$

$$\mathbf{y} = \mathbf{g}_4(\mathbf{x}_4^t \mathbf{W}_4 + \mathbf{b}_4)$$

The equations of a fully connected neural network

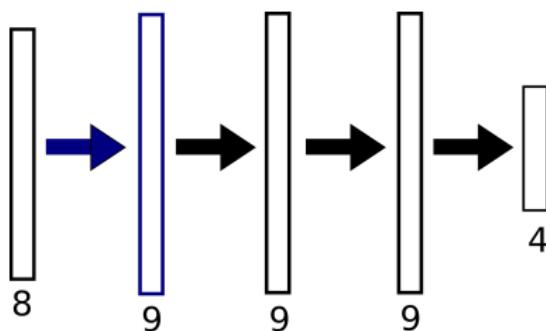


$$\mathbf{x}^i = \mathbf{g}_i(\mathbf{x}_{i-1}^t \mathbf{W}_i + \mathbf{b}_i), i = 1, 2, 3$$

$$\mathbf{y} = \mathbf{g}_4(\mathbf{x}_3^t \mathbf{W}_4 + \mathbf{b}_4)$$

What would happen if all activation functions \mathbf{g}_i were equal to the identity function?

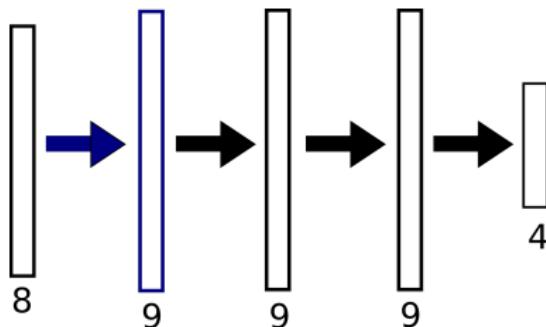
Number of parameters



• How many parameters does the above network contain?

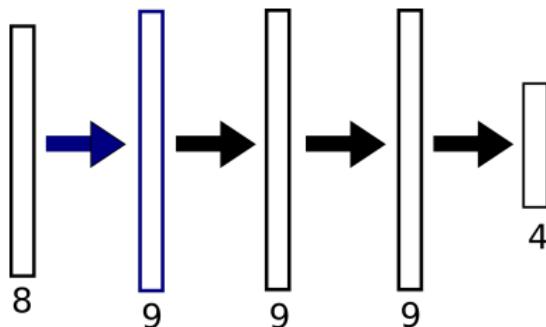
- A/ 270
- B/ 274
- C/ 301
- D/ 39

Number of parameters



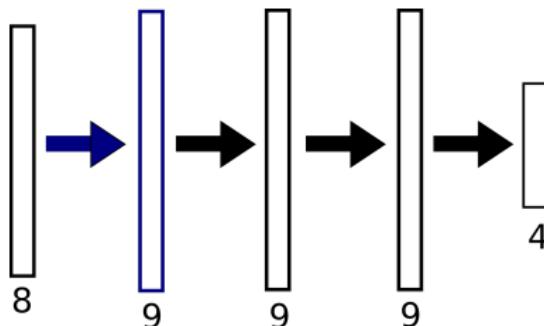
- How many parameters does the above network contain?

Number of parameters



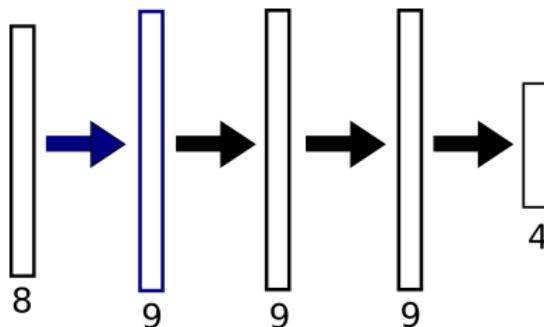
- How many parameters does the above network contain?
- First hidden layer:

Number of parameters



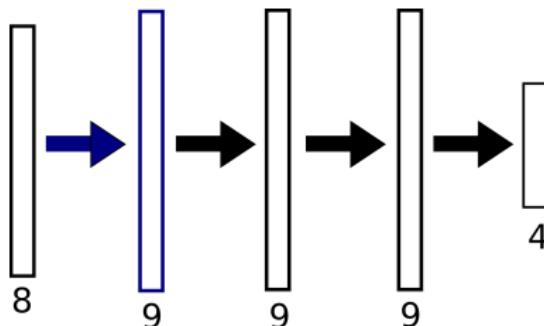
- How many parameters does the above network contain?
- First hidden layer:
 - $9 \text{ neurons} \times 8 \text{ neurons in the previous layer} + 9 \text{ biases} = 81$

Number of parameters



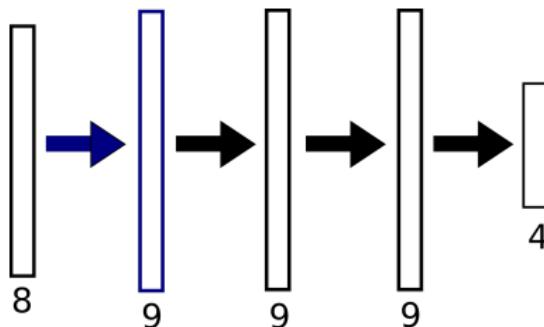
- How many parameters does the above network contain?
- First hidden layer:
 - $9 \text{ neurons} \times 8 \text{ neurons in the previous layer} + 9 \text{ biases} = 81$
- Second and third layers:

Number of parameters



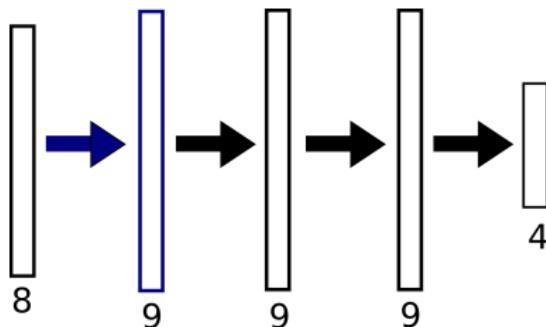
- How many parameters does the above network contain?
- First hidden layer:
 - $9 \text{ neurons} \times 8 \text{ neurons in the previous layer} + 9 \text{ biases} = 81$
- Second and third layers: $9 \times 9 + 9 = 90$

Number of parameters



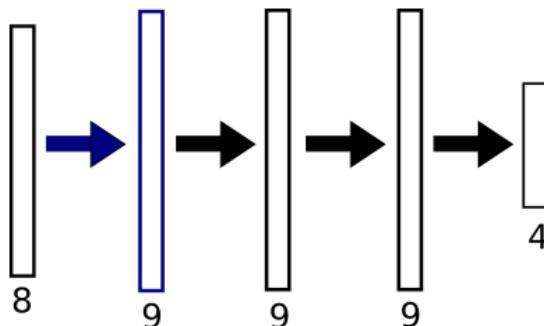
- How many parameters does the above network contain?
- First hidden layer:
 - $9 \text{ neurons} \times 8 \text{ neurons in the previous layer} + 9 \text{ biases} = 81$
- Second and third layers: $9 \times 9 + 9 = 90$
- Output layer:

Number of parameters



- How many parameters does the above network contain?
- First hidden layer:
 - $9 \text{ neurons} \times 8 \text{ neurons in the previous layer} + 9 \text{ biases} = 81$
- Second and third layers: $9 \times 9 + 9 = 90$
- Output layer: $4 \times 9 + 4 = 40$

Number of parameters



- How many parameters does the above network contain?
- First hidden layer:
 - $9 \text{ neurons} \times 8 \text{ neurons in the previous layer} + 9 \text{ biases} = 81$
- Second and third layers: $9 \times 9 + 9 = 90$
- Output layer: $4 \times 9 + 4 = 40$
- Total: 301 parameters

Batch processing

In a learning context, one may want to process n vectors of length p at the same time. They can be grouped into a matrix \mathbf{X} of size $n \times p$. The n corresponding outputs \mathbf{y}_i can also be grouped into a matrix \mathbf{Y} . The resulting equations are:

$$\mathbf{X}_i = \mathbf{g}_i(\mathbf{X}_{i-1}\mathbf{W}_i + \mathbf{b}_i), \quad i = 1, 2, 3$$

$$\mathbf{Y} = \mathbf{g}_4(\mathbf{X}_4\mathbf{W}_4 + \mathbf{b}_4)$$

This can accelerate processing thanks to hardware architectures such as Graphical Processing Units (GPUs) but can also play an important role in optimization.

From neurons to arrays

- Neurons are organized into arrays (0-D, 1-D, 2-D, 3-D ...)
- Artificial neural networks can be seen as computational graphs processing arrays

Contents

1 Artificial neuron

2 Artificial neural networks

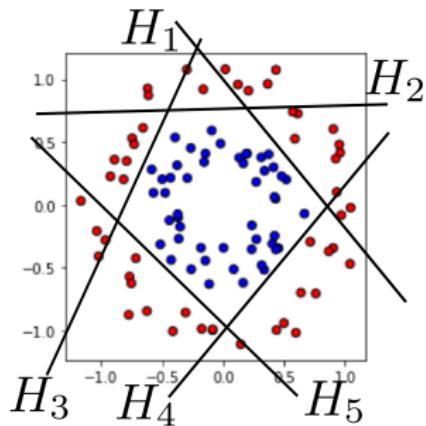
- Computational graph
- First architectures
- Universal approximation theorem

3 Training a neural network

4 Conclusion

Universal approximation theorem

- We have previously seen that a neuron can be used as a linear classifier and that combining several of them one can build complex classifiers
- We will see that this observation can be generalized



Universal approximation theorem

Let f be a **continuous** real-valued function of $[0, 1]^p$ ($p \in \mathbb{N}^*$) and ϵ a strictly positive real. Let g be a non-constant, increasing, bounded real function (*the activation function*).

Then there exists an integer q , real vectors $\{\mathbf{w}_i\}_{1 \leq i \leq q}$ of \mathbb{R}^p , and reals $\{b_i\}_{1 \leq i \leq q}$ and $\{v_i\}_{1 \leq i \leq q}$ such that for all \mathbf{x} in $[0, 1]^p$:

$$\left| f(\mathbf{x}) - \sum_{i=1}^q v_i g(\mathbf{w}_i \mathbf{x} + b_i) \right| < \epsilon$$

A first version of this theorem, using sigmoidal activation functions, was proposed by [Cybenko, 1989]. The version above was demonstrated by [Hornik, 1991].

Universal approximation theorem: what does it mean?

$$\left| f(\mathbf{x}) - \sum_{i=1}^q v_i g(\mathbf{w}_i \mathbf{x} + b_i) \right| < \epsilon$$

This means that function f can be approximated with a neural network containing:

- an input layer of size p ;
- a hidden layer containing q neurons with activation function g , weights \mathbf{w}_i and biases b_i ;
- an output layer containing a single neuron, with weights v_i (and an identity activation function).

Universal approximation theorem in practice

- The number of neurons increases very rapidly with the complexity of the function
- Empirical evidence has shown that **multi-layer architectures give better results**
- The theorem does not say how to optimize the architecture or the parameters for a given learning task

Universal approximation theorem in practice

- The number of neurons increases very rapidly with the complexity of the function
- Empirical evidence has shown that **multi-layer architectures give better results**
- The theorem does not say how to optimize the architecture or the parameters for a given learning task

A NN can potentially have a lot of parameters. How can we set them?

Contents

- 1 Artificial neuron
- 2 Artificial neural networks
- 3 Training a neural network
 - Loss functions
 - Gradient descent
 - Backpropagation
 - Weights initialization
- 4 Conclusion

Introduction

- We have seen that NNs have a lot of potential. However, how can the parameters $\theta = (\mathbf{W}_i, \mathbf{b}_i)$ be set?
- What is our objective ?

Supervised learning problem

We recall that our training set contains n samples:

$$(\mathbf{x}_i, y_i) \in \mathbb{R}^p \times \mathcal{Y}$$

Where $\mathcal{Y} = \mathbb{R}$ in the regression case and $\mathcal{Y} = \{0, 1\}$ in the binary classification case.

Supervised learning problem

We recall that our training set contains n samples:

$$(\mathbf{x}_i, y_i) \in \mathbb{R}^p \times \mathcal{Y}$$

Where $\mathcal{Y} = \mathbb{R}$ in the regression case and $\mathcal{Y} = \{0, 1\}$ in the binary classification case.

We choose a loss function l and a family f_{θ} of functions from \mathbb{R}^p into \mathbb{R} , depending on a set of parameters θ , and find the value θ^* of θ that minimizes:

$$\frac{1}{n} \sum_{i=1}^n l(f_{\theta}(\mathbf{x}_i), y_i)$$

Supervised learning problem

We recall that our training set contains n samples:

$$(\mathbf{x}_i, y_i) \in \mathbb{R}^p \times \mathcal{Y}$$

Where $\mathcal{Y} = \mathbb{R}$ in the regression case and $\mathcal{Y} = \{0, 1\}$ in the binary classification case.

We choose a loss function l and a family f_{θ} of functions from \mathbb{R}^p into \mathbb{R} , depending on a set of parameters θ , and find the value θ^* of θ that minimizes:

$$\frac{1}{n} \sum_{i=1}^n l(f_{\theta}(\mathbf{x}_i), y_i)$$

For the sake of simplicity, we have dropped the regularization term.

Contents

- 1 Artificial neuron
- 2 Artificial neural networks
- 3 Training a neural network
 - Loss functions
 - Gradient descent
 - Backpropagation
 - Weights initialization
- 4 Conclusion

Choosing a loss function

- The choice of the loss function depends on the type of problem (regression or classification) and is tightly linked to the application.
- In the following slides we will see two classical loss functions used respectively for regression and classification problems: the squared error loss and the cross-entropy loss.

The standard loss for regression problems: Squared error loss

In the regression case, we have $\mathcal{Y} = \mathbb{R}$.

Squared error loss

$$l(f_{\theta}(x), y) = (f_{\theta}(x) - y)^2$$

Binary cross-entropy

In the simplest classification case, we have $\mathcal{Y} = \{0, 1\}$.

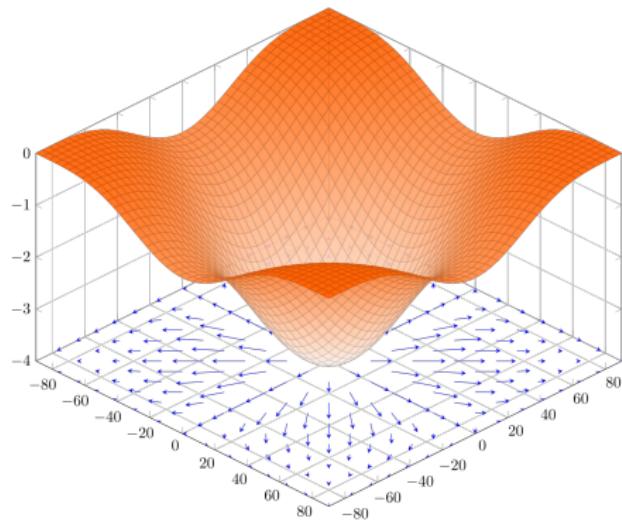
Binary cross-entropy loss

$$l(f_{\theta}(x), y) = -y \log(f_{\theta}(x)) - (1 - y) \log(1 - f_{\theta}(x))$$

- For this expression to be mathematically sound, $f_{\theta}(x)$ must belong to $]0, 1[$. In practice, in the case of NN, this can be achieved by using a sigmoid as last activation.
- Note that the expression above is equivalent to:

$$l(f_{\theta}(x), y) = \begin{cases} -\log(1 - f_{\theta}(x)) & \text{if } y = 0 \\ -\log(f_{\theta}(x)) & \text{if } y = 1 \end{cases}$$

How to minimize the loss?



Definition: gradient

Let L be a differentiable function from \mathbb{R}^n into \mathbb{R} . Its gradient ∇L is:

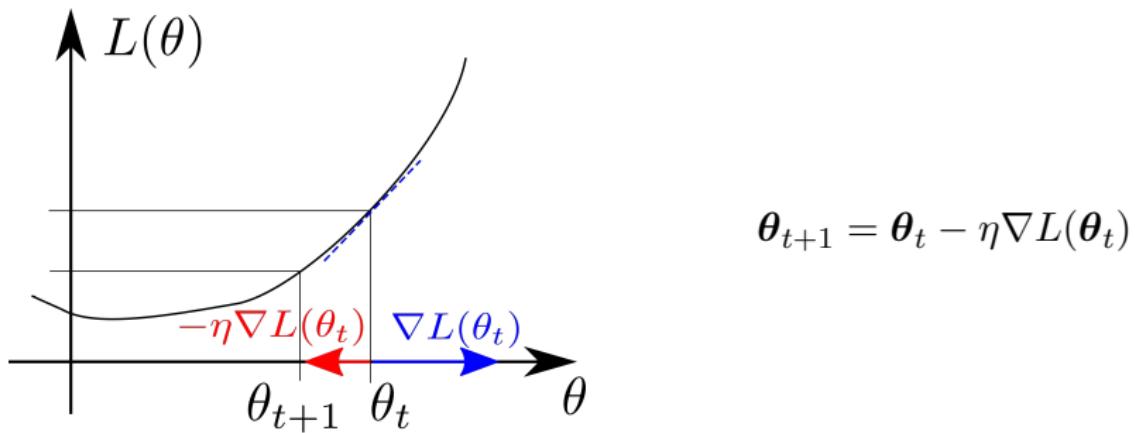
$$\nabla L(x) = \begin{pmatrix} \frac{\partial L}{\partial \mathbf{x}_1}(x) \\ \vdots \\ \frac{\partial L}{\partial \mathbf{x}_n}(x) \end{pmatrix}$$

Credits: By MartinThoma, CC0,
<https://commons.wikimedia.org/>

Contents

- 1 Artificial neuron
- 2 Artificial neural networks
- 3 Training a neural network
 - Loss functions
 - Gradient descent
 - Backpropagation
 - Weights initialization
- 4 Conclusion

Gradient descent in the scalar case



Gradient descent

Definition

Gradient descent is an optimization algorithm. For a differentiable function L , a positive real η (the **learning rate**) and a starting point θ_0 , it computes a sequence of values:

$$\forall t \in \mathbb{N} : \theta_{t+1} = \theta_t - \eta \nabla L(\theta_t)$$

Property

For a given t , if η is small enough, then:

$$L(\theta_{t+1}) \leq L(\theta_t)$$

Gradient descent is an essential tool in optimization.

Gradient descent: stopping criteria

In practice:

$$\forall t \in [0, \dots, E - 1] : \quad \boldsymbol{\theta}_{t+1} = \boldsymbol{\theta}_t - \eta \nabla L(\boldsymbol{\theta}_t)$$

- Choose E (the number of epochs) based on experience
- Track the quality of the model using a validation dataset and stop when the validation loss does not improve

Towards stochastic gradient descent

The loss function we initially defined depends on the whole training set:

$$L(\boldsymbol{\theta}) = \frac{1}{n} \sum_{i=1}^n l(y_i, f(\mathbf{x}_i, \boldsymbol{\theta}))$$

Towards stochastic gradient descent

The loss function we initially defined depends on the whole training set:

$$L(\boldsymbol{\theta}) = \frac{1}{n} \sum_{i=1}^n l(y_i, f(\mathbf{x}_i, \boldsymbol{\theta}))$$

- If n is very large, computing L is impractical.

Towards stochastic gradient descent

The loss function we initially defined depends on the whole training set:

$$L(\boldsymbol{\theta}) = \frac{1}{n} \sum_{i=1}^n l(y_i, f(\mathbf{x}_i, \boldsymbol{\theta}))$$

- If n is very large, computing L is impractical.
- A computation on the whole training set leads to a single update of the model parameters - convergence can therefore be slow.

Stochastic gradient descent

In **stochastic gradient descent**, the parameters are updated for each sample i .

- First, the loss is computed

$$L(\boldsymbol{\theta}_t) = l(y_i, f(\mathbf{x}_i, \boldsymbol{\theta}_t))$$

Stochastic gradient descent

In **stochastic gradient descent**, the parameters are updated for each sample i .

- First, the loss is computed

$$L(\boldsymbol{\theta}_t) = l(y_i, f(\mathbf{x}_i, \boldsymbol{\theta}_t))$$

- The gradient $\nabla L(\boldsymbol{\theta}_t)$ is computed and

Stochastic gradient descent

In **stochastic gradient descent**, the parameters are updated for each sample i .

- First, the loss is computed

$$L(\boldsymbol{\theta}_t) = l(y_i, f(\mathbf{x}_i, \boldsymbol{\theta}_t))$$

- The gradient $\nabla L(\boldsymbol{\theta}_t)$ is computed and
- Finally the parameters are updated:

$$\boldsymbol{\theta}_{t+1} = \boldsymbol{\theta}_t - \eta \nabla L(\boldsymbol{\theta}_t)$$

Stochastic gradient descent

In **stochastic gradient descent**, the parameters are updated for each sample i .

- First, the loss is computed

$$L(\boldsymbol{\theta}_t) = l(y_i, f(\mathbf{x}_i, \boldsymbol{\theta}_t))$$

- The gradient $\nabla L(\boldsymbol{\theta}_t)$ is computed and
- Finally the parameters are updated:

$$\boldsymbol{\theta}_{t+1} = \boldsymbol{\theta}_t - \eta \nabla L(\boldsymbol{\theta}_t)$$

- Note that the learning rate η can have a different value than in classic gradient descent.

Mini-batch processing

- One can (and often does) choose an intermediate solution between the full gradient and the stochastic gradient: mini-batch gradient.

Mini-batch processing

- One can (and often does) choose an intermediate solution between the full gradient and the stochastic gradient: mini-batch gradient.
- The training database is then separated into subsets containing m samples ($m < n$).

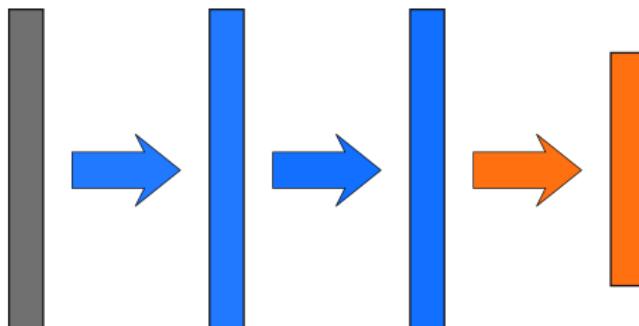
Mini-batch processing

- One can (and often does) choose an intermediate solution between the full gradient and the stochastic gradient: mini-batch gradient.
- The training database is then separated into subsets containing m samples ($m < n$).
- This has a regularization effect on the optimization with respect to the stochastic gradient and speeds up computation thanks to the vectorization capacity of hardware architectures such as GPUs.

Contents

- 1 Artificial neuron
- 2 Artificial neural networks
- 3 Training a neural network
 - Loss functions
 - Gradient descent
 - **Backpropagation**
 - Weights initialization
- 4 Conclusion

Gradient descent applied to neural networks



- In the case of neural networks, the loss L depends on each parameter θ_i via the composition of several functions.
- Analytical derivation is possible, but complex - and has to be re-computed when the network architecture is modified
- Using the chain rule theorem leads to an efficient solution: **backpropagation**.

Chain rule theorem

Let f_1 and f_2 be two differentiable real functions ($\mathbb{R} \rightarrow \mathbb{R}$). Then for all x in \mathbb{R} :

$$(f_2 \circ f_1)'(x) = (f'_2 \circ f_1)(x) \cdot f'_1(x)$$

Leibniz notation

Let us introduce variables x , y and z :

$$x \xrightarrow{f_1} y \xrightarrow{f_2} z$$

Then:

$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

The backpropagation algorithm

- The backpropagation algorithm is used in a neural network to efficiently compute the partial derivatives of the loss with respect to each parameter of the network.
- One can trace the origins of the method to the sixties
- It was first applied to NN in the eighties
[Werbos, 1982, LeCun, 1985]

The backpropagation algorithm: intuition

- Given a computational graph, the main idea is to compute the local derivatives during a forward pass
- Then, during a backward pass, the partial derivatives of the loss with respect to each parameter are computed

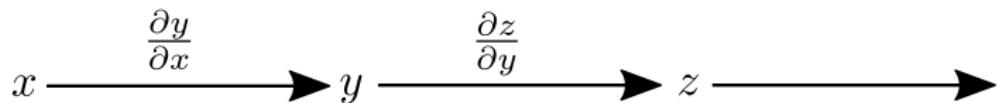
Simple backpropagation example



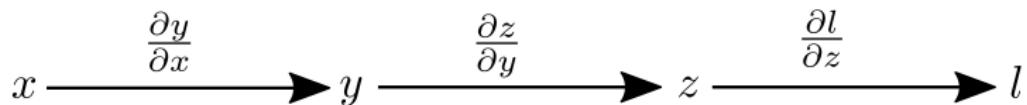
Simple backpropagation example



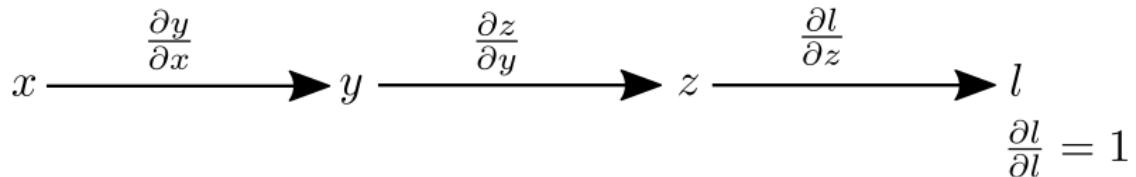
Simple backpropagation example



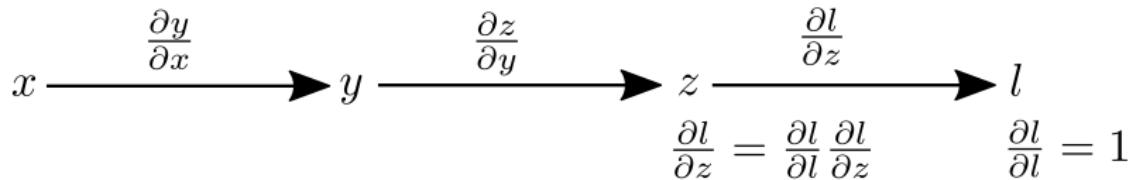
Simple backpropagation example



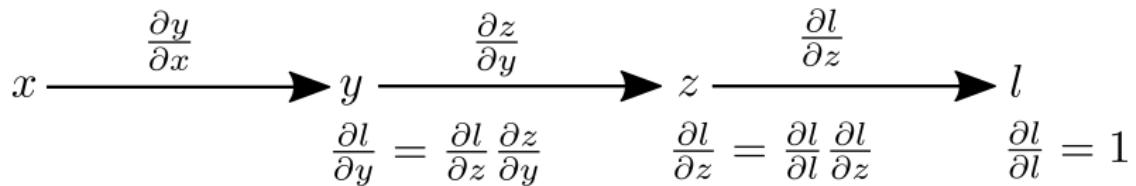
Simple backpropagation example



Simple backpropagation example



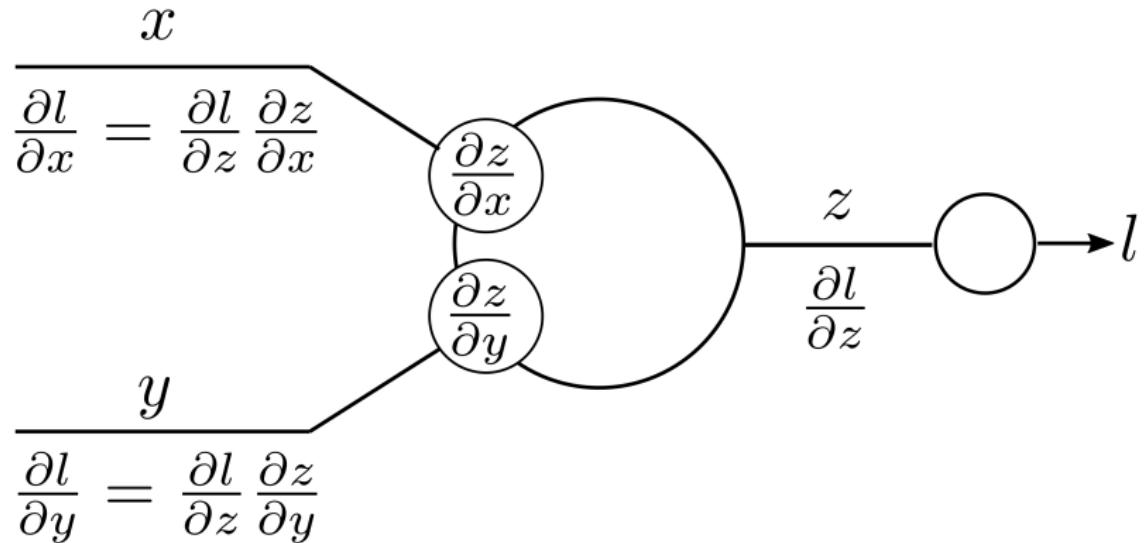
Simple backpropagation example



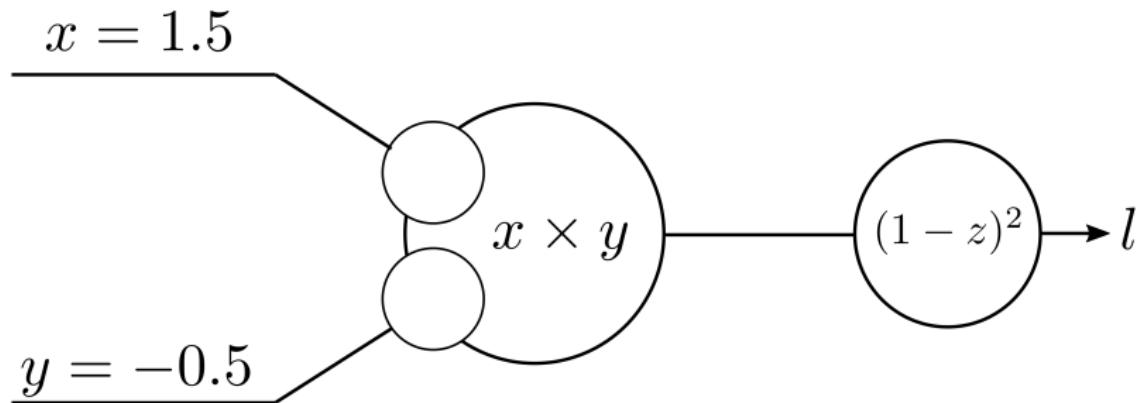
Simple backpropagation example

$$\begin{array}{ccccccc} & \frac{\partial y}{\partial x} & & \frac{\partial z}{\partial y} & & \frac{\partial l}{\partial z} & \\ x & \xrightarrow{\hspace{1cm}} & y & \xrightarrow{\hspace{1cm}} & z & \xrightarrow{\hspace{1cm}} & l \\ \frac{\partial l}{\partial x} = \frac{\partial l}{\partial y} \frac{\partial y}{\partial x} & & \frac{\partial l}{\partial y} = \frac{\partial l}{\partial z} \frac{\partial z}{\partial y} & & \frac{\partial l}{\partial z} = \frac{\partial l}{\partial l} \frac{\partial l}{\partial z} & & \frac{\partial l}{\partial l} = 1 \end{array}$$

Backpropagation through a neuron



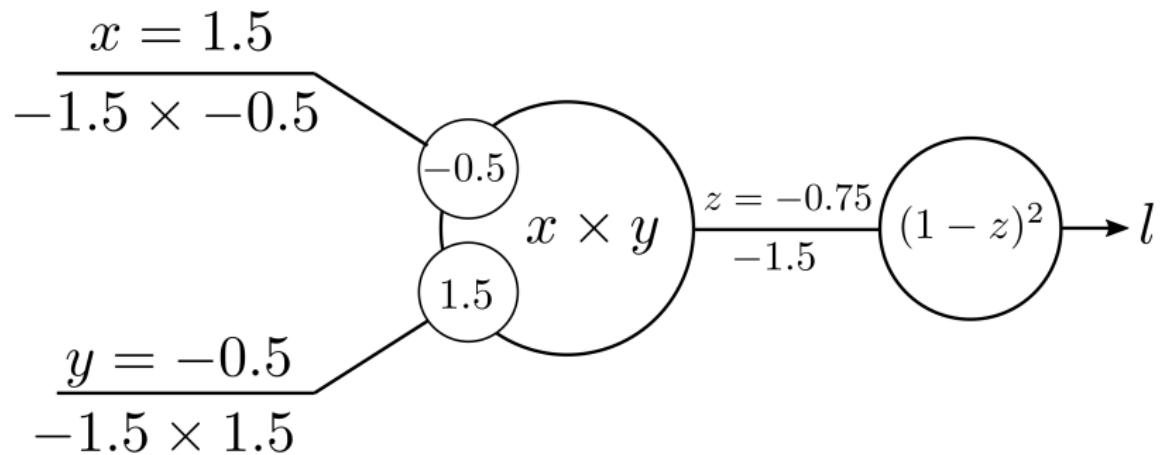
Exercise



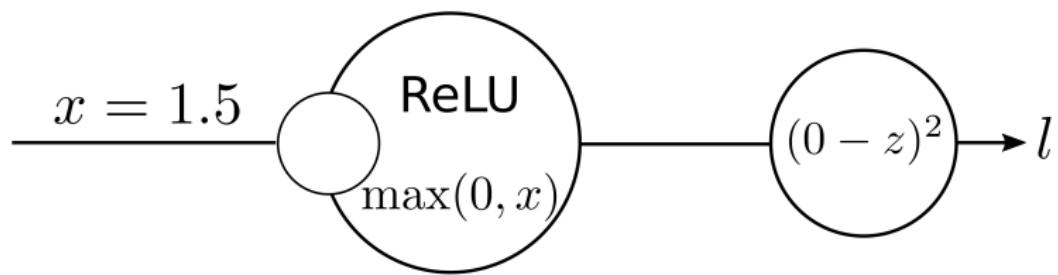
$\frac{\partial l}{\partial x}$ is equal to:

- A/ 0.75
- B/ -2.25
- C/ -1.5
- D/ 0

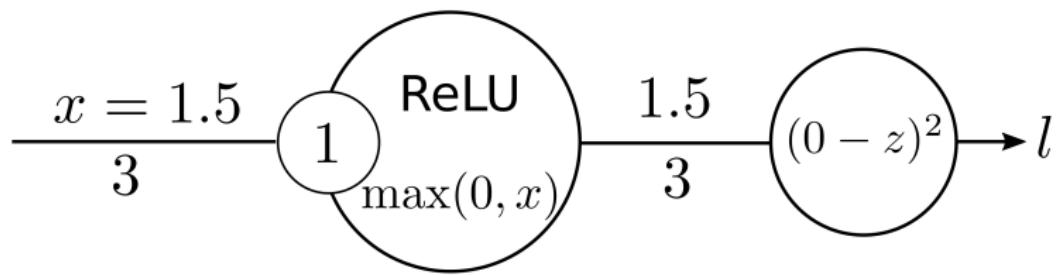
Exercise: solution



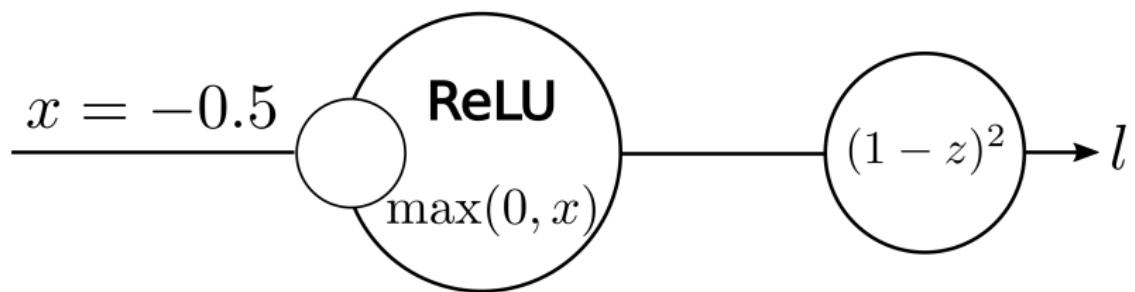
Exercise



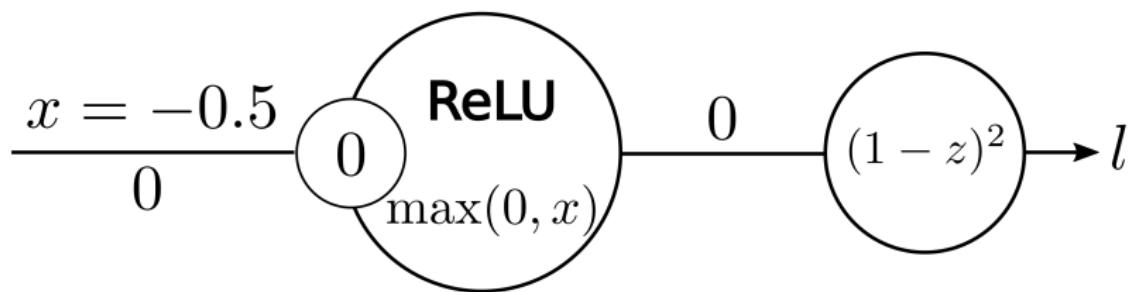
Exercise: solution



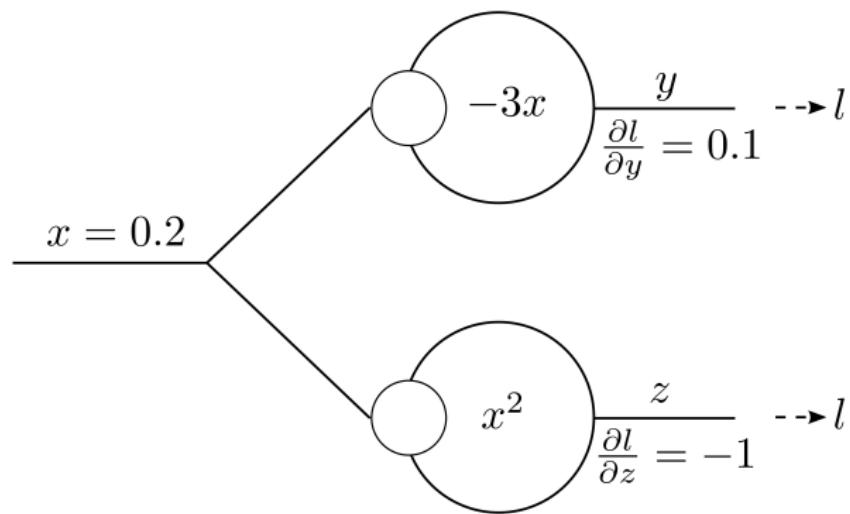
Exercise



Exercise: solution



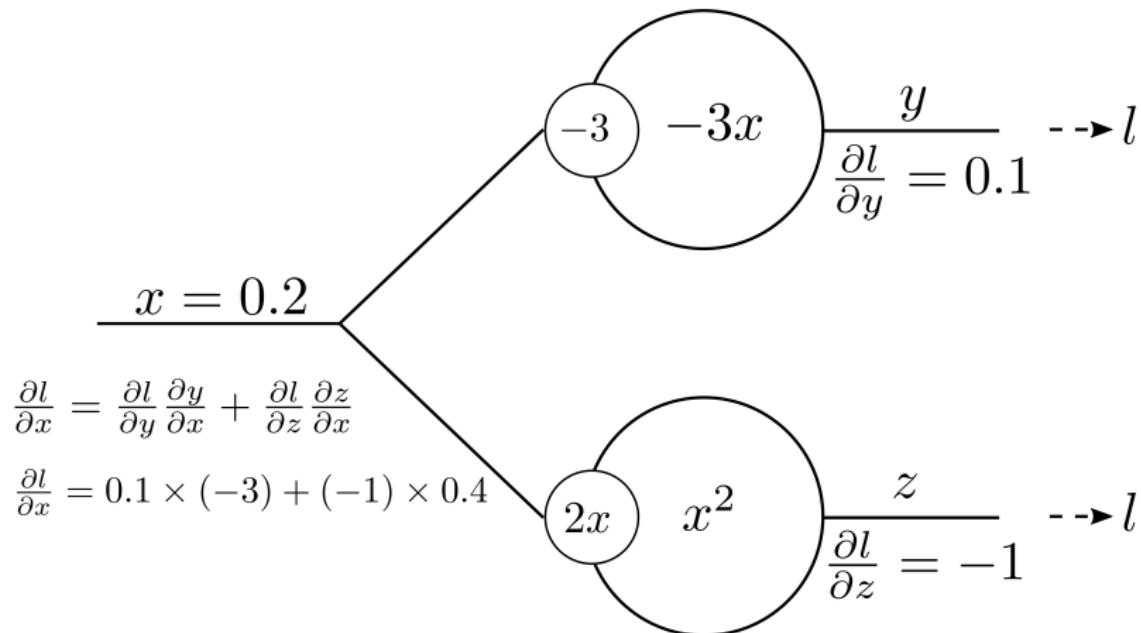
Exercise



Quizz

What's the value of $\frac{\partial l}{\partial x}$?

Exercise: solution



Vector calculus

- L and V are differentiable functions.

$$L : \mathbb{R}^n \longrightarrow \mathbb{R}$$

$$\mathbf{x} \longmapsto L(\mathbf{x})$$

Gradient

$$\nabla_{\mathbf{x}} L = \frac{\partial L}{\partial \mathbf{x}} = \left(\frac{\partial L}{\partial x_1}, \dots, \frac{\partial L}{\partial x_n} \right)$$

Vector calculus

- L and V are differentiable functions.

$$L : \mathbb{R}^n \longrightarrow \mathbb{R}$$

$$\mathbf{x} \longmapsto L(\mathbf{x})$$

Gradient

$$\nabla_{\mathbf{x}} L = \frac{\partial L}{\partial \mathbf{x}} = \left(\frac{\partial L}{\partial x_1}, \dots, \frac{\partial L}{\partial x_n} \right)$$

$$V : \mathbb{R}^p \longrightarrow \mathbb{R}^q$$

$$\mathbf{y} \longmapsto V(\mathbf{y})$$

Jacobian

$$J(V) = \frac{\partial V}{\partial \mathbf{y}} = \begin{pmatrix} \frac{\partial V_1}{\partial y_1} & \dots & \frac{\partial V_1}{\partial y_p} \\ \vdots & \ddots & \vdots \\ \frac{\partial V_q}{\partial y_1} & \dots & \frac{\partial V_q}{\partial y_p} \end{pmatrix}$$

Matrix calculus

- Function \mathcal{M} is differentiable.

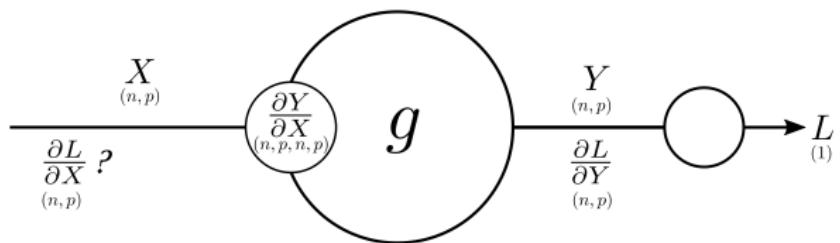
$$\mathcal{M} : \mathbb{R}^{(m,n)} \longrightarrow \mathbb{R}^{(p,q)}$$

$$\mathbf{X} \longmapsto \mathcal{M}(M)$$

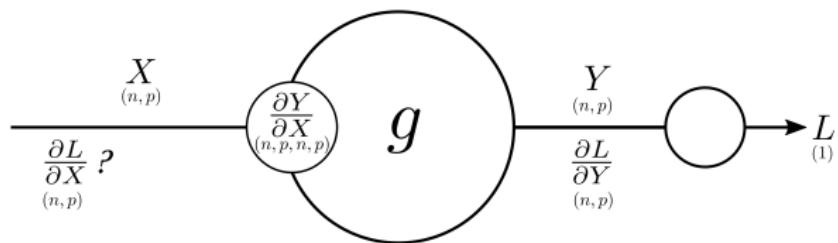
$$\frac{\partial \mathcal{M}}{\partial \mathbf{X}} = \begin{pmatrix} \frac{\partial \mathcal{M}_{1,1}}{\partial \mathbf{X}} & \dots & \frac{\partial \mathcal{M}_{1,q}}{\partial \mathbf{X}} \\ \vdots & \ddots & \vdots \\ \frac{\partial \mathcal{M}_{p,q}}{\partial \mathbf{X}} & \dots & \frac{\partial \mathcal{M}_{p,q}}{\partial \mathbf{X}} \end{pmatrix}$$

This is an array of size (m, n, p, q) .

Backpropagation through an activation function g

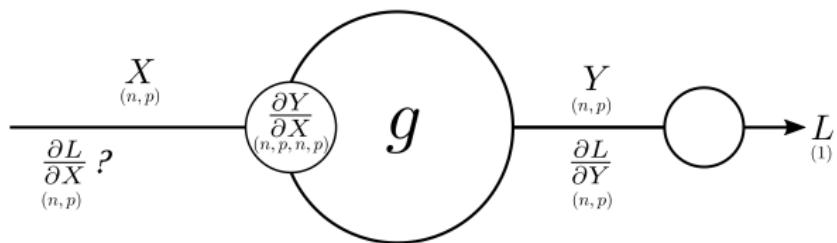


Backpropagation through an activation function g



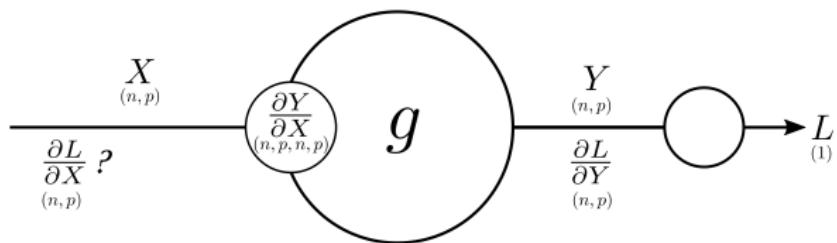
- Computing the full matrix $\frac{\partial \mathbf{Y}}{\partial \mathbf{X}}$ is impractical

Backpropagation through an activation function g



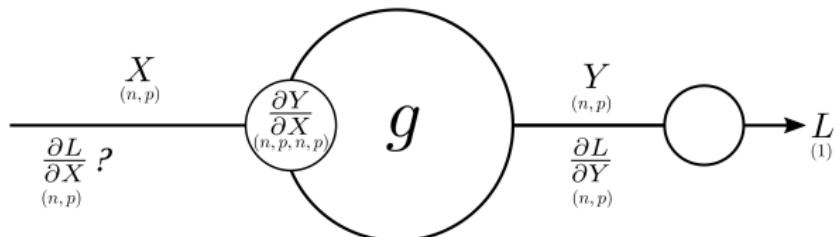
- Computing the full matrix $\frac{\partial \mathbf{Y}}{\partial \mathbf{X}}$ is impractical
- But here $Y_{i,j}$ only depends on $X_{i,j}$: $Y_{i,j} = g(X_{i,j})$

Backpropagation through an activation function g



- Computing the full matrix $\frac{\partial \mathbf{Y}}{\partial \mathbf{X}}$ is impractical
- But here $Y_{i,j}$ only depends on $X_{i,j}$: $Y_{i,j} = g(X_{i,j})$
- Therefore: $\frac{\partial \mathbf{Y}_{i,j}}{\partial \mathbf{X}_{i,j}} = g'$.

Backpropagation through an activation function g

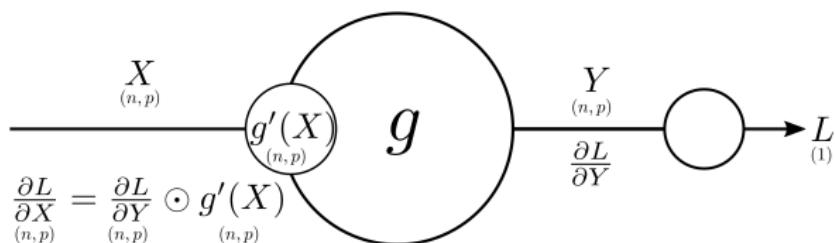


- Computing the full matrix $\frac{\partial \mathbf{Y}}{\partial \mathbf{X}}$ is impractical
- But here $Y_{i,j}$ only depends on $X_{i,j}$: $Y_{i,j} = g(X_{i,j})$
- Therefore: $\frac{\partial \mathbf{Y}_{i,j}}{\partial \mathbf{X}_{i,j}} = g'$.
- Finally:

$$\frac{\partial L}{\partial \mathbf{X}} = \frac{\partial L}{\partial \mathbf{Y}} \odot g'(\mathbf{X}),$$

where \odot is the term by term matrix multiplication or Hadamard matrix multiplication.

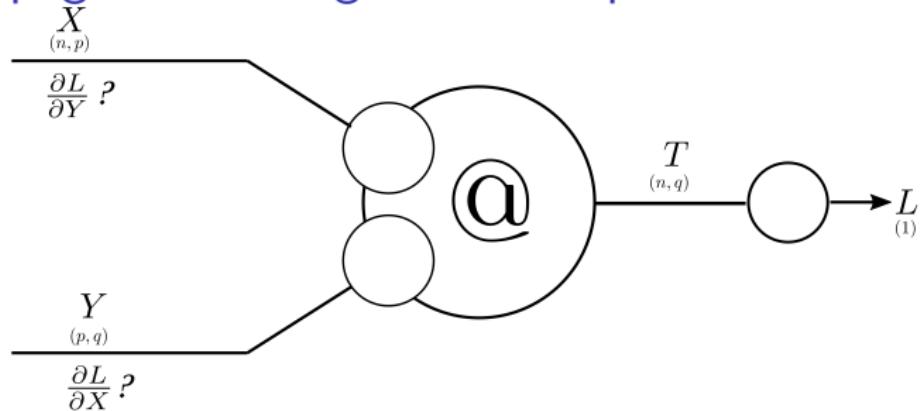
Backpropagation through an activation function g



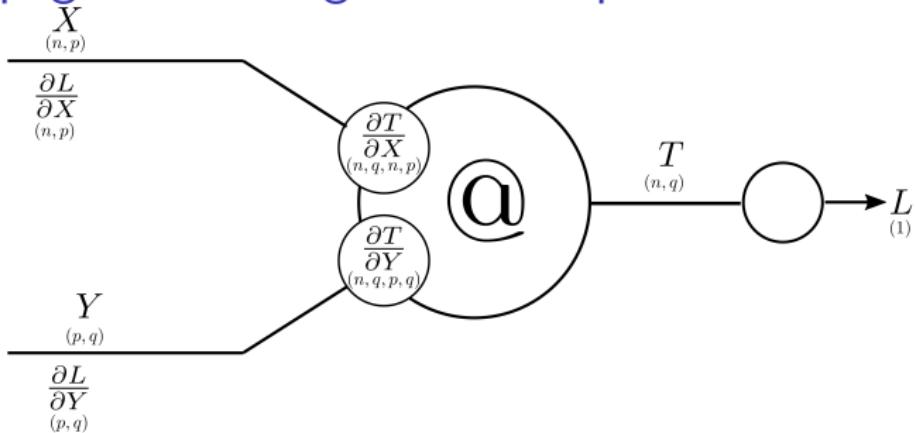
We will abusively write:

$$\frac{\partial \mathbf{Y}}{\partial \mathbf{X}} = \mathbf{g}'(\mathbf{X})$$

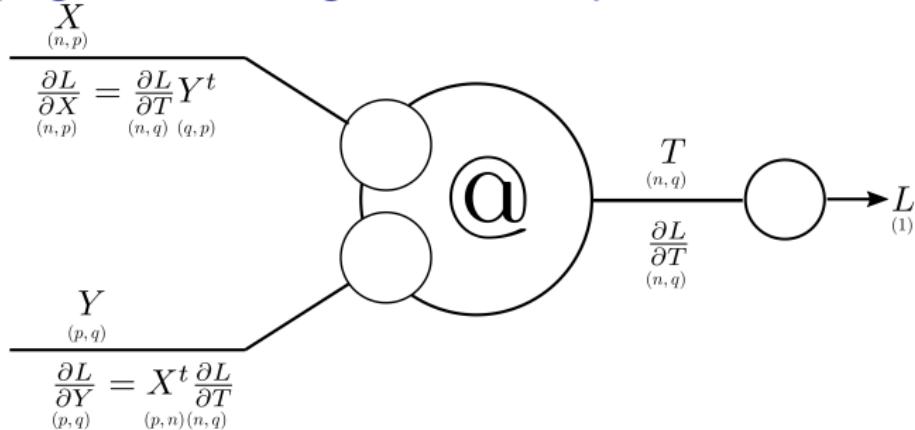
Backpropagation through a matrix product



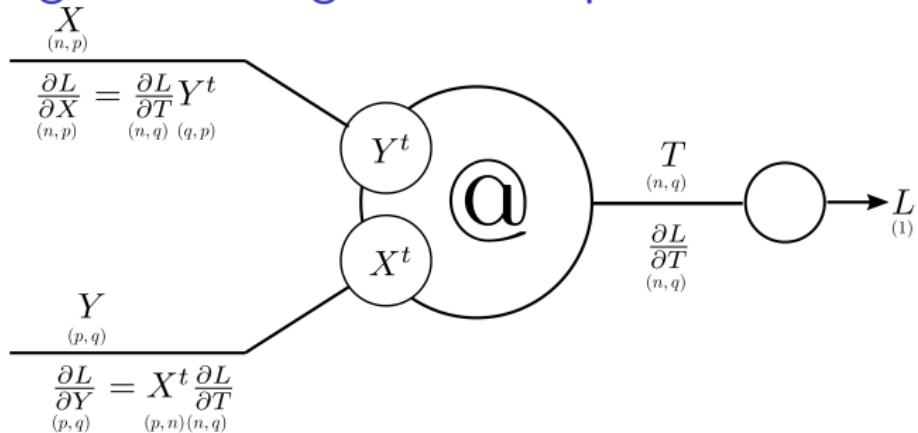
Backpropagation through a matrix product



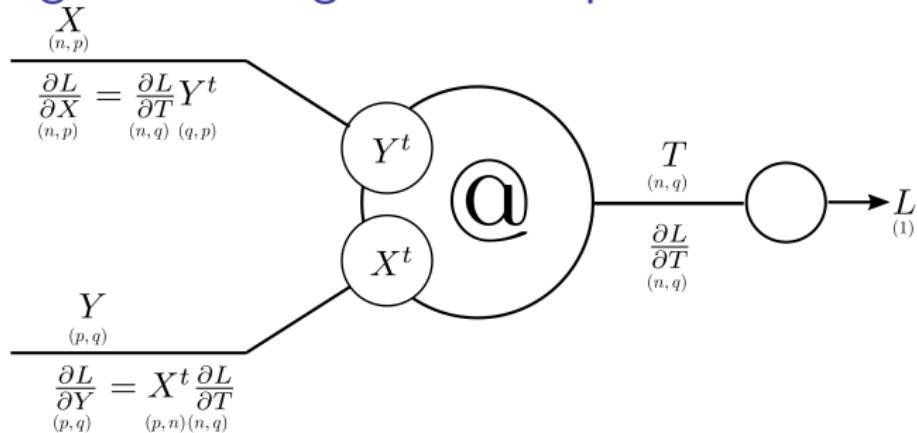
Backpropagation through a matrix product



Backpropagation through a matrix product

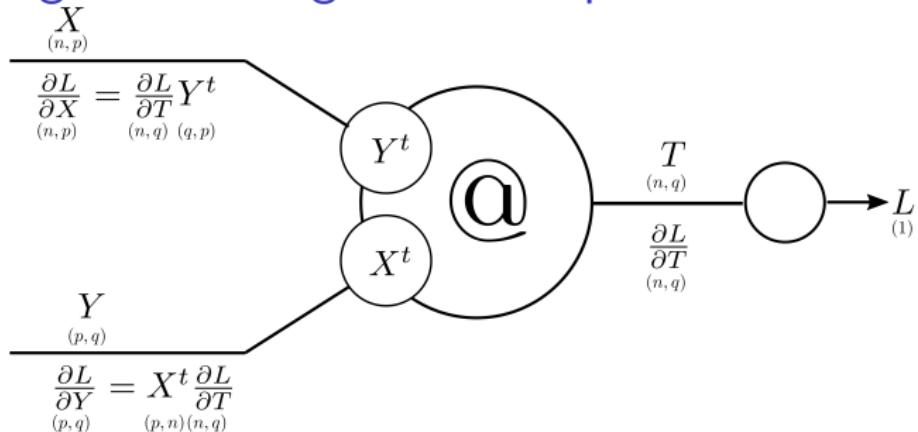


Backpropagation through a matrix product



In fact this is the only way you can make the shapes match.

Backpropagation through a matrix product



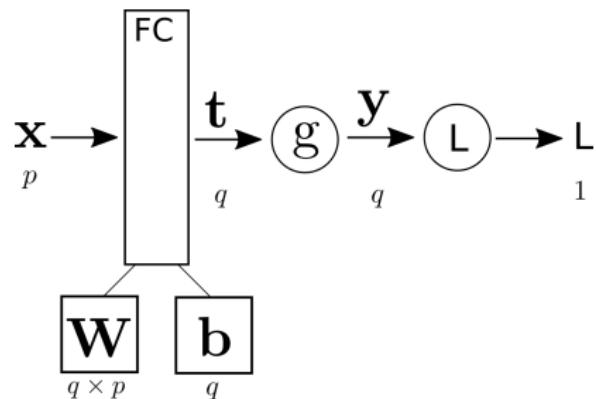
In fact this is the only way you can make the shapes match.

We will abusively write, **only for matrix multiplication**:

$$\frac{\partial \mathbf{T}}{\partial \mathbf{X}} = \mathbf{Y}^t$$

$$\frac{\partial \mathbf{T}}{\partial \mathbf{Y}} = \mathbf{X}^t$$

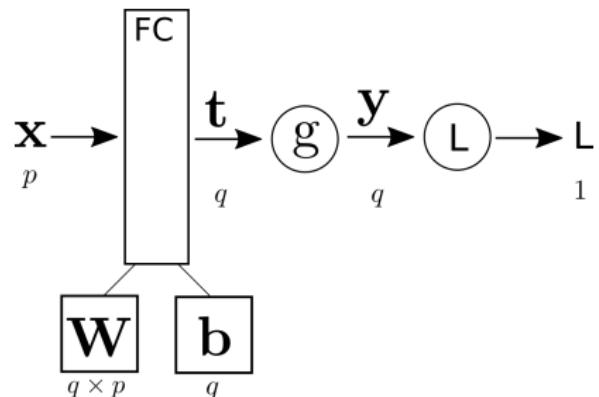
Backpropagation through a fully connected layer



Setup:

$$p, q \in \mathbb{N}^*$$
$$\mathbf{x} \in \mathbb{R}^p$$
$$\mathbf{W} \in \mathbb{R}^{q \times p}$$
$$\mathbf{b}, \mathbf{t}, \mathbf{y} \in \mathbb{R}^q$$
$$L \in \mathbb{R}$$

Backpropagation through a fully connected layer



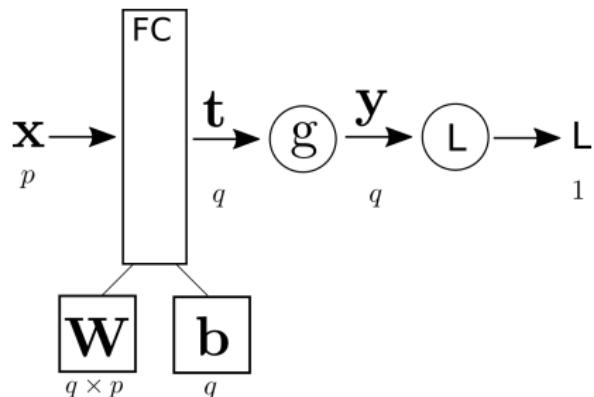
Forward pass:

$$\mathbf{t} = \mathbf{W}\mathbf{x} + \mathbf{b}$$

$$\mathbf{y} = g(\mathbf{W}\mathbf{x} + \mathbf{b})$$

$$L = L(\mathbf{y})$$

Backpropagation through a fully connected layer



Local gradients:

Forward pass:

$$\mathbf{t} = \mathbf{W}\mathbf{x} + \mathbf{b}$$

$$\mathbf{y} = g(\mathbf{W}\mathbf{x} + \mathbf{b})$$

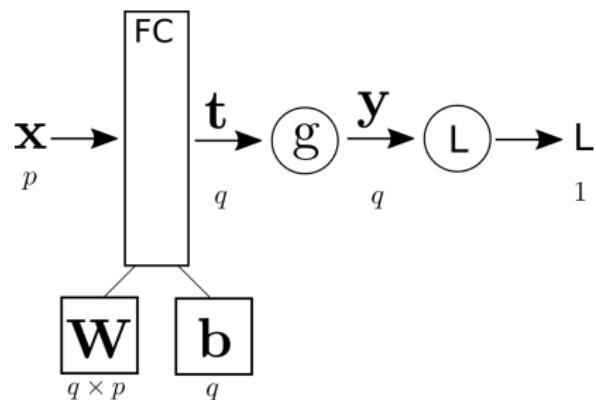
$$L = L(\mathbf{y})$$

$$\frac{\partial \mathbf{t}}{\partial \mathbf{W}} = \mathbf{x}^t$$

$$\frac{\partial \mathbf{t}}{\partial \mathbf{b}} = Id_{(q)}$$

$$\frac{\partial \mathbf{y}}{\partial \mathbf{t}} = g'(\mathbf{t})$$

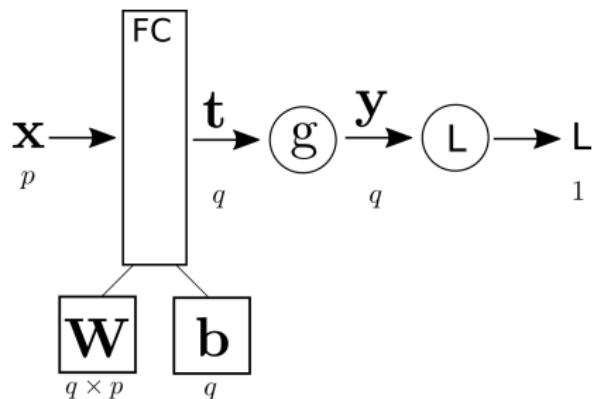
Backpropagation through a fully connected layer



Backpropagation:

$$\begin{aligned}\frac{\partial L}{\partial \mathbf{t}} &= \frac{\partial L}{\partial \mathbf{y}} \cdot \frac{\partial \mathbf{y}}{\partial \mathbf{t}} \\ &= \frac{\partial L}{\partial \mathbf{y}} \odot g'(\mathbf{t})\end{aligned}$$

Backpropagation through a fully connected layer



Backpropagation:

$$\begin{aligned}\frac{\partial L}{\partial \mathbf{W}} &= \frac{\partial L}{\partial \mathbf{t}} \cdot \frac{\partial \mathbf{t}}{\partial \mathbf{W}} \\ &= \frac{\partial L}{\partial \mathbf{y}} \odot g'(\mathbf{t}) \cdot \mathbf{x}^t\end{aligned}$$

$$\begin{aligned}\frac{\partial L}{\partial \mathbf{b}} &= Id^t \cdot \frac{\partial L}{\partial \mathbf{t}} \\ &= \frac{\partial L}{\partial \mathbf{y}} \odot g'(\mathbf{t})\end{aligned}$$

Contents

1 Artificial neuron

2 Artificial neural networks

3 Training a neural network

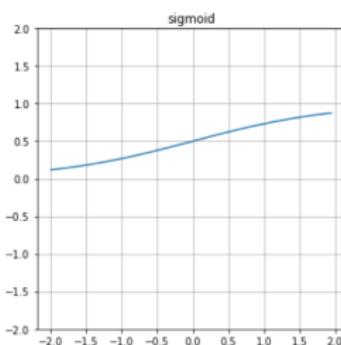
- Loss functions
- Gradient descent
- Backpropagation
- Weights initialization

4 Conclusion

Network parameters initialization

General idea

Inputs of activation functions should be in a range such that gradients are high.



- Bias are set to zero
- If weights are also initialized to zero, then in each layer the activations will remain equal – symmetry will never be broken
- Empirical solutions are based on a gaussian distribution of the weights, with *small* standard deviation.

Network parameters initialization: current practice

- [Glorot and Bengio, 2010]: they empirically show that a standard deviation of $1/\sqrt{n}$ gives good results (where n is the number of inputs of a neuron)
- [He et al., 2015]: in the case of ReLU activations, they recommend a $2/\sqrt{n}$ standard deviation

Contents

- 1 Artificial neuron
- 2 Artificial neural networks
- 3 Training a neural network
- 4 Conclusion

Conclusion

We have seen:

- What is an artificial neuron and an artificial neural network (NN)
- The (potential) power of a NN
- The backpropagation algorithm
- NN learning basics

Next step:

- Application to images

Procedure for setting up the practical sessions environment

- ① Download **practical_sessions.zip** from
https://frama.link/practical_sessions. Uncompress it.
- ② Create (if necessary) a Google account. Log in.
- ③ Go to: <https://colab.research.google.com>. A notebook will open if it is your first connection. Click on **Save on drive**.
- ④ Go to: <https://drive.google.com>. A **Colab Notebooks** directory should be available. Go into it and upload your **practical_sessions** directory.

Following this procedure you should have a **practical_sessions** directory on your **Colab Notebooks** containing some folders with data sets and python files. A first set of notebooks will also be available.

Future notebooks will be available from:

https://frama.link/iasd_dlia

References |

- [Cybenko, 1989] Cybenko, G. (1989). Approximations by superpositions of a sigmoidal function. *Mathematics of Control, Signals and Systems*, 2:183–192.
- [Glorot and Bengio, 2010] Glorot, X. and Bengio, Y. (2010). Understanding the difficulty of training deep feedforward neural networks. In *Proceedings of the Thirteenth International Conference on Artificial Intelligence and Statistics*, pages 249–256.
- [He et al., 2015] He, K., Zhang, X., Ren, S., and Sun, J. (2015). Delving Deep into Rectifiers: Surpassing Human-Level Performance on ImageNet Classification. *arXiv:1502.01852 [cs]*. arXiv: 1502.01852.
- [Hornik, 1991] Hornik, K. (1991). Approximation capabilities of multilayer feedforward networks. *Neural Networks*, 4(2):251–257.
- [LeCun, 1985] LeCun, Y. (1985). Une procedure d'apprentissage pour reseau a seuil asymmetrique (A learning scheme for asymmetric threshold networks). In *proceedings of Cognitiva 85*.
- [McCulloch and Pitts, 1943] McCulloch, W. S. and Pitts, W. (1943). A logical calculus of the ideas immanent in nervous activity. *The bulletin of mathematical biophysics*, 5(4):115–133.

References II

[Werbos, 1982] Werbos, P. J. (1982). Applications of advances in nonlinear sensitivity analysis. In Drenick, R. F. and Kozin, F., editors, *System Modeling and Optimization*, Lecture Notes in Control and Information Sciences, pages 762–770. Springer Berlin Heidelberg.