



**FAU**

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SCHOOL OF ENGINEERING

# Convolutional Neural Networks

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October 24, 2022





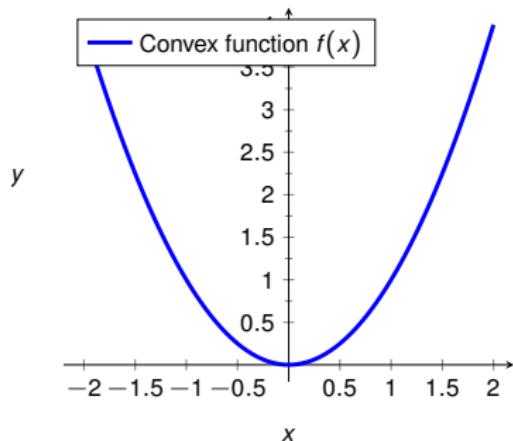
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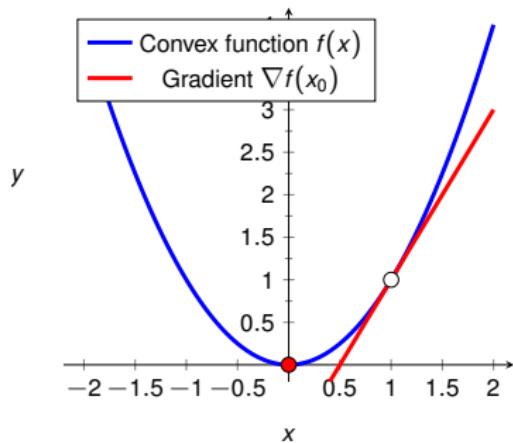
# Initializers



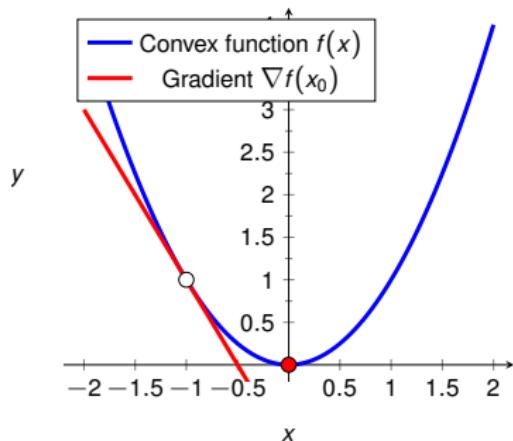
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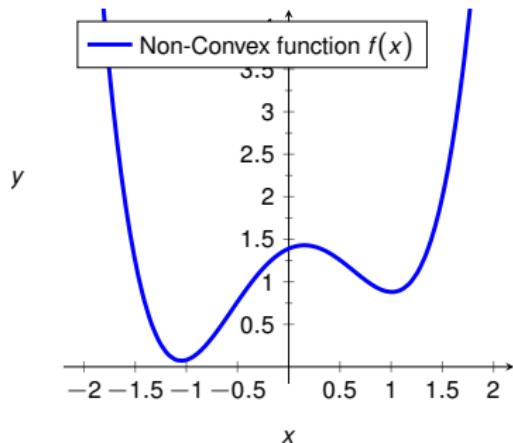


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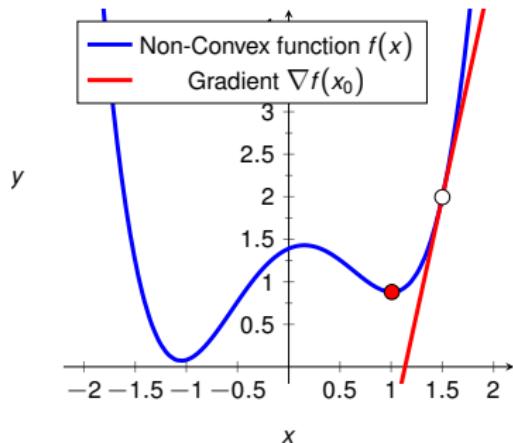
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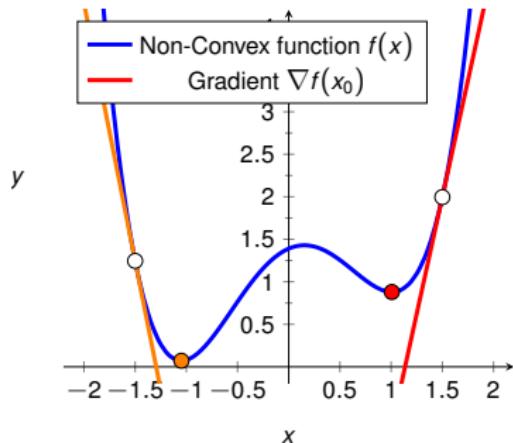
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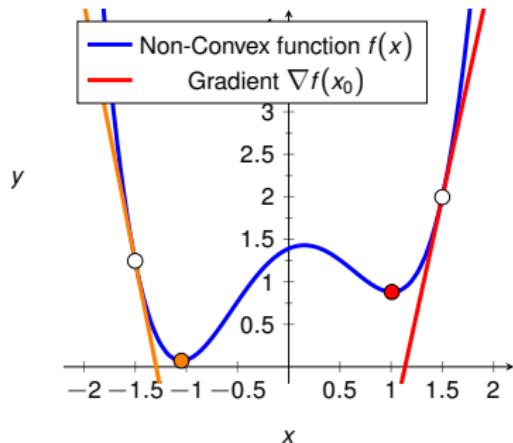
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- No it doesn't for **convex** optimization problems
- But it **does** for every **non-convex** one
- Neural Networks with a non-linearity are in general **non-convex**

## Initializer objects

- **Goal:** Be flexible and allow different initialization strategies
- **Solution:** Every layer with weights will get **initializer objects**:  
One object for the **bias** and one for the other **weights**
- We have to refactor the code:
  - The **FullyConnected** layer to accept initializers
  - And the **NeuralNetwork** class to distribute them

# Simple initialization schemes

## Uniform

- Usually in the range  $[0, 1]$
- Same as before

## Constant

- With a given value
- Default to 0.1
- **Very bad** for weights
- Typically for **biases**
- . . . in conjunction with **ReLUs**

## Initializers: Nomenclature

The number of **inputs** and **outputs** to a layer are often used for initializing weights

- For **fully connected** layers:
  - “fan\_in”: **input** dimension of the weights
  - “fan\_out”: **output** dimension of the weights
- For **convolutional** layers:
  - “fan\_in”: [ **# input channels**  $\times$  **kernel height**  $\times$  **kernel width** ]
  - “fan\_out”: [ **# output channels**  $\times$  **kernel height**  $\times$  **kernel width** ]

## Xavier/Glorot

- Typically for **weights**
- Normalizes weights with respect to number of units
- Zero-mean Gaussian:  $\mathcal{N}(0, \sigma)$
- $$\sigma = \sqrt{\frac{2}{\text{fan\_out} + \text{fan\_in}}}$$
  
“fan\_in” and “fan\_out” as defined previously

## He

- Derived from Xavier initialization
- He initialization: Standard deviation of weights determined by size of previous layer only
- $\sigma = \sqrt{\frac{2}{\text{fan\_in}}}$
- Weights initialized by zero-mean Gaussian:  $\mathcal{N}(0, \sigma)$



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# Advanced Optimizers



## Momentum

- Parameter update based on current and past gradients:

$$\mathbf{v}^{(k)} = \underbrace{\mu}_{\text{momentum}} \mathbf{v}^{(k-1)} - \eta \underbrace{\nabla L(\mathbf{w}^{(k)})}_{\text{Gradient}}$$
$$\mathbf{w}^{(k+1)} = \mathbf{w}^{(k)} + \mathbf{v}^{(k)}$$

- commonly:  $\mu = \{0.9, 0.95, 0.99\}$

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  - Enable every layer to have a customizable cache
- Our solution: Make the bias and weights of every layer have a copy of the optimizer
- This means each set of weights **could** have a different optimizer

# ADAM

- Parameter update based on current and past gradients:

$$\mathbf{g}^{(k)} = \nabla L(\mathbf{w}^{(k)})$$

$$\mathbf{v}^{(k)} = \mu \mathbf{v}^{(k-1)} + (1 - \mu) \mathbf{g}^{(k)}$$

$$\mathbf{r}^{(k)} = \rho \mathbf{r}^{(k-1)} + (1 - \rho) \mathbf{g}^{(k)} \odot \mathbf{g}^{(k)}$$

$$\mathbf{w}^{(k+1)} = \mathbf{w}^{(k)} - \eta \frac{\hat{\mathbf{v}}^{(k)}}{\sqrt{\hat{\mathbf{r}}^{(k)}} + \epsilon}$$

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Bias correction:  $\hat{\mathbf{v}}^{(k)} = \frac{\mathbf{v}^{(k)}}{1 - \mu^k}$     $\hat{\mathbf{r}}^{(k)} = \frac{\mathbf{r}^{(k)}}{1 - \rho^k}$

$$\mathbf{w}^{(k+1)} = \mathbf{w}^{(k)} - \eta \frac{\hat{\mathbf{v}}^{(k)}}{\sqrt{\hat{\mathbf{r}}^{(k)}} + \epsilon}$$

- commonly:  $\mu = 0.9$ ,  $\rho = 0.999$ ,  $\eta = 0.001$
- The  $k$  is actually an **exponent**, not an iteration-index!



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# Convolution layer



## Vectors versus Images

- So far we only considered **batches** of abstract **input vectors**
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## Vectors versus Images

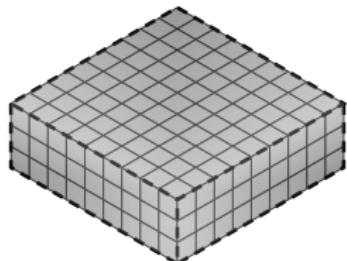
- So far we only considered **batches** of abstract **input vectors**
- This has been intuitive when Neural Networks were considered classifiers
- For feature learning, we have to consider **spatial** layout again
- Convolution layers therefore have to consider the spatial dimensions
- Keep in mind: We can also convolve 1-D signals!

# Forward pass

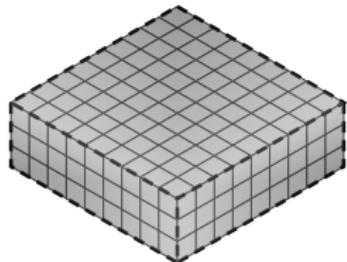
Figure: Convolution

Source: [https://github.com/vdumoulin/conv\\_arithmetic](https://github.com/vdumoulin/conv_arithmetic)

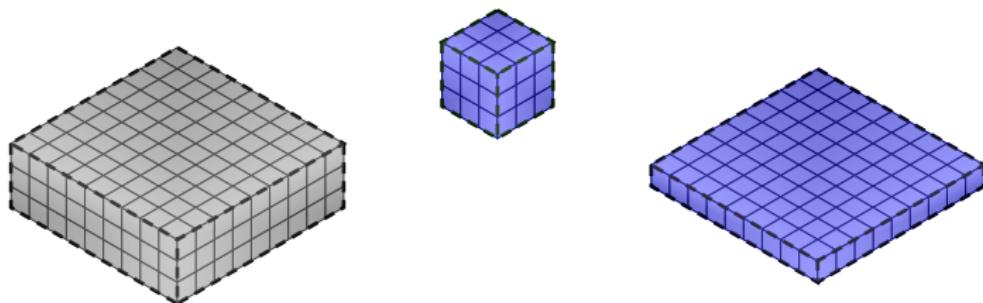
## Forward pass, Multi channel, Multi output maps



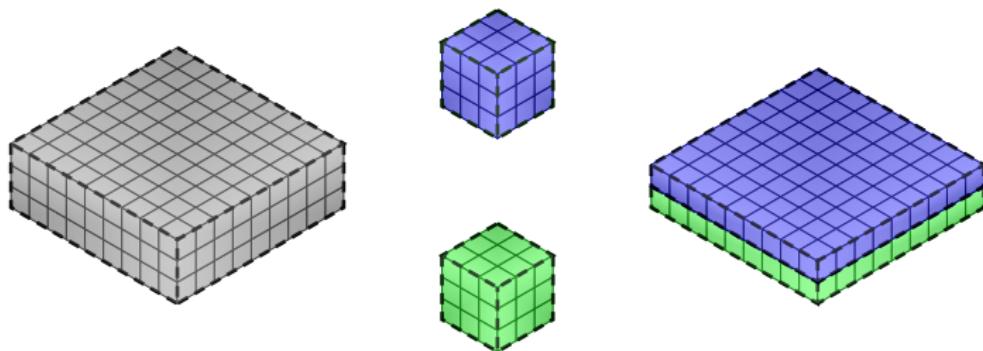
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## Forward pass

### Convolution implementation

- Run a loop for every element of the **batch**
- The “depth” dimension  $S$  is **identical** for **kernel** and **image**
  - fully connected across channels
  - 3D convolution with no padding across channels
- The number of kernels  $H$  determines the output “depth”
- **Bias** is an element-wise addition of a scalar value for every kernel
- Important! We have a ‘same’ convolution across the image plane axes and a ‘valid’ convolution across the channel axis
- Even kernel sizes are allowed
  - This requires asymmetric padding at the boundaries to result in the correct dimension.

## Forward pass

### Matrix implementation

- Convolution is a linear operator → it has a matrix representation
- Reshape the kernel to the correct matrix before performing the convolution

## Backward pass

### Matrix implementation

- We can use the same formulas as in a fully connected layer!
- $\mathbf{E}_{n-1} = \mathbf{W}^T \mathbf{E}_n$
- $\nabla \mathbf{W} = \mathbf{E}_n \mathbf{X}^T$
- **Needs a lot of rearranging to create the right weights and error matrices!**

### Convolution implementation

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### Convolution implementation

- Backward pass is also a convolution but with spatially-flipped filters
- Instead of flipping filters, cross correlation (CC) can be used...
- ... and vice versa, we can use CC in the forward and convolution in the backward pass

## Backward pass

### Why to flip the filters in the backward pass?

- Lets consider the 1D case:
- We have an input  $[a, b, c]$  and a filter  $[x, y]$ . Including padding this will lead to an output  $[ay \ ax + by \ bx + cy \ cx]$ .
- For the backward pass we want to calculate the derivative:

$$\frac{\partial E}{\partial I} = \frac{\partial E}{\partial O} \frac{\partial O}{\partial I} \quad (1)$$

- The important part now is  $\frac{\partial O}{\partial I}$ .
- E.g. if we calculate  $\frac{\partial O}{\partial b} \rightarrow [0 \ y \ x \ 0] \rightarrow$  the kernel is flipped.
- Also for  $a$  and  $c$  we will get a flipped kernel.

## Convolution versus cross correlation

- Convolution:

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- Often cross correlation is used in the **forward pass**, because the weights are random anyway. This means convolution is then used if you want to flip the kernel

## Backward pass

### How to handle the bias on backward pass

- The bias in the backward pass can be handled by:

$$\frac{\partial L}{\partial b} = \sum_{b,w,h}^{B,W,H} E_{b,w,h} \quad (4)$$

## Backward pass

How does a pixel of the input contribute to the pixels of the output?

Figure: Convolution

## Backward pass

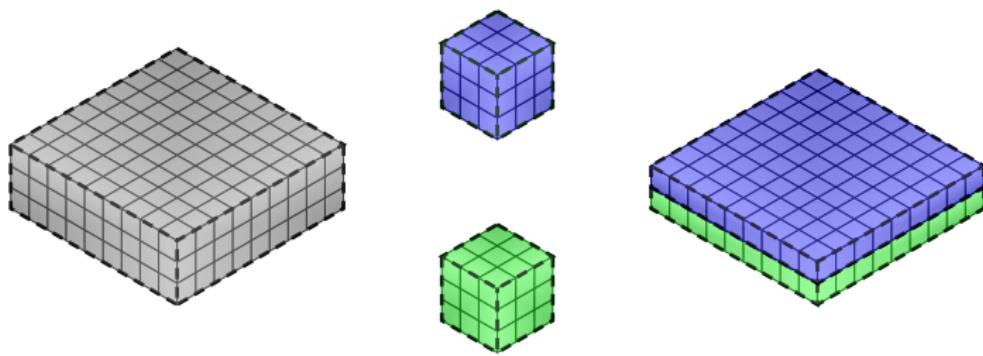
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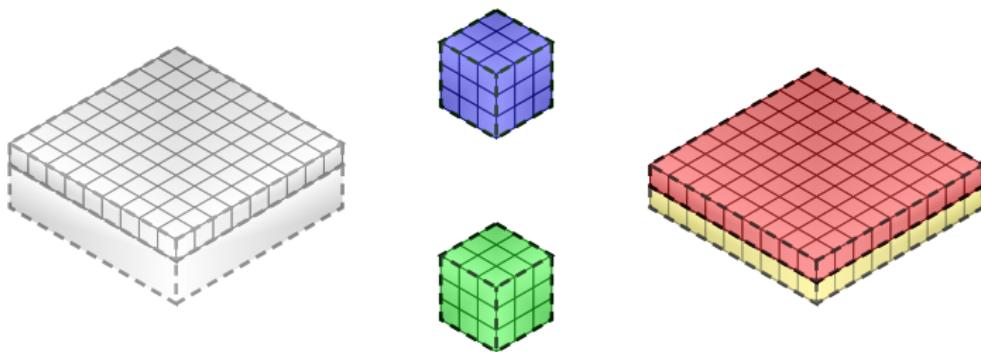
### Convolution implementation

- The gradient with respect to the bias is simply sums over  $\mathbf{E}_n$
- Filters need to be **flipped** (rotated 180°)
- What about the channels?
  - If we had  $H$  kernels with  $S$  channels
  - We obviously need  $S$  kernels in the backward pass → rearrange weights

## Backward pass - Gradient with respect to lower layers

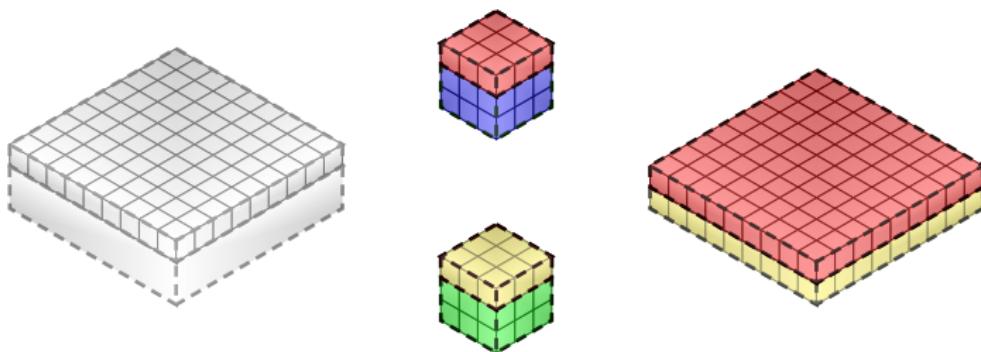


## Backward pass - Gradient with respect to lower layers



- Channel  $h$  of  $\mathbf{E}_{n-1}$  **depends only** on the  $H$  kernels  $\mathbf{K}_{s,N,M}$ , where  $h = s$

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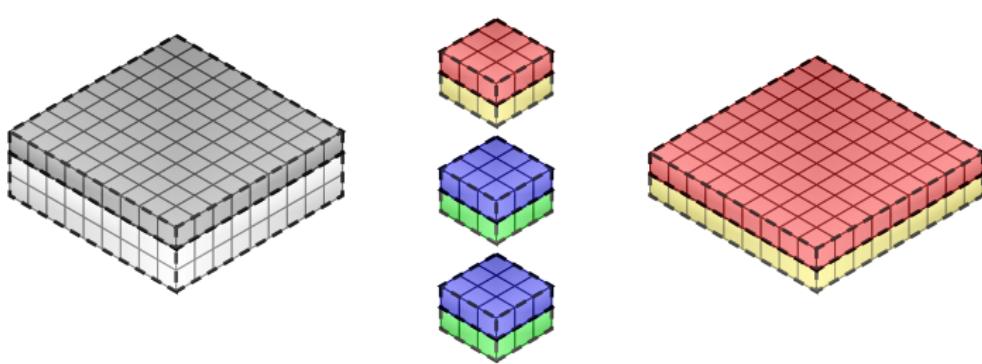
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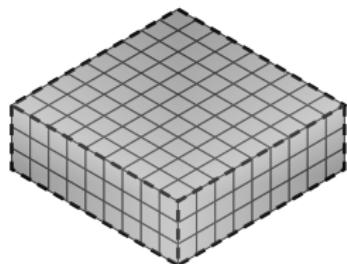
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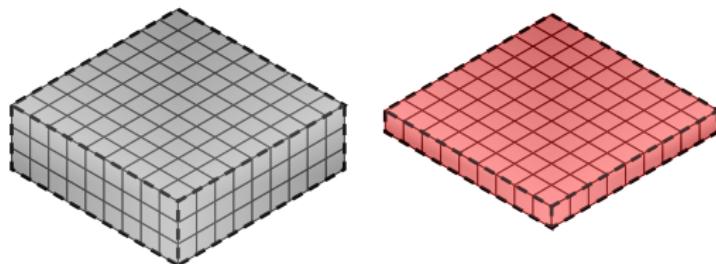


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- We have to **combine the channels** of the  $H$  kernels to  $S$  new kernels
- Using 3D operations is possible if you include the channel dimension
- If a 3D-cross-correlation was used in the forward pass and 3D-convolution in the backward, the channel dimension needs to be flipped once more!
- If cross-correlation and convolution were 2D, e.g. you looped over the channels, no additional channel flipping is needed.

## Backward pass - Gradient with respect to the weights

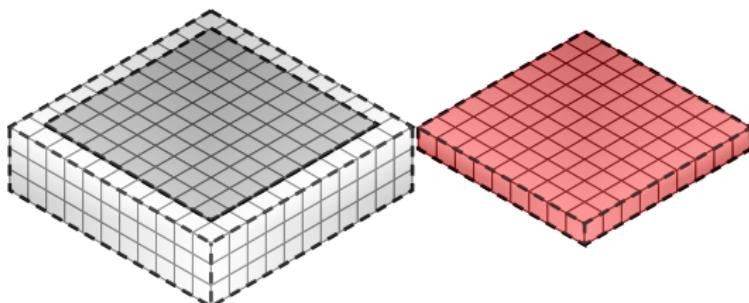


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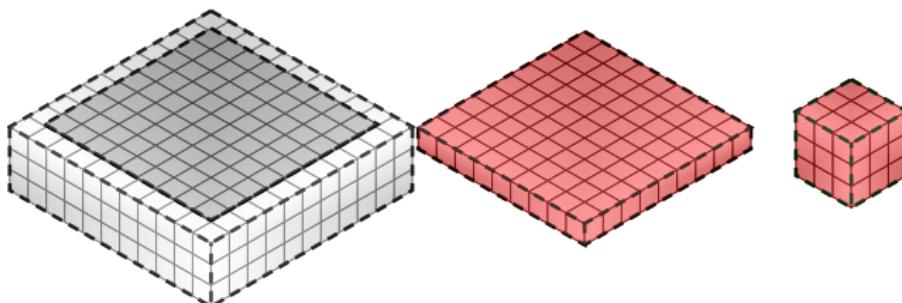
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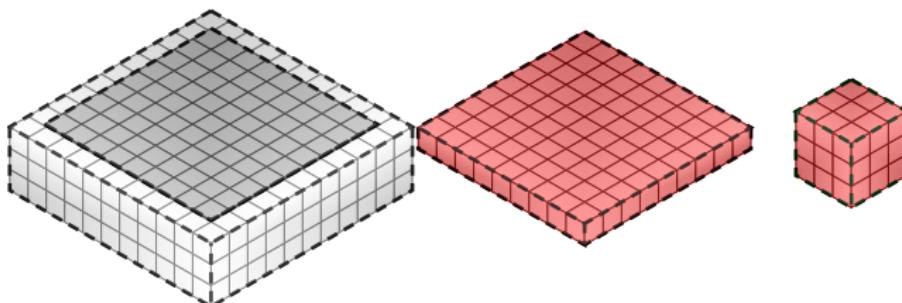
- We have to **correlate** the channels  $H$  of  $\mathbf{E}_{h,n}$  with those of  $\mathbf{X}$
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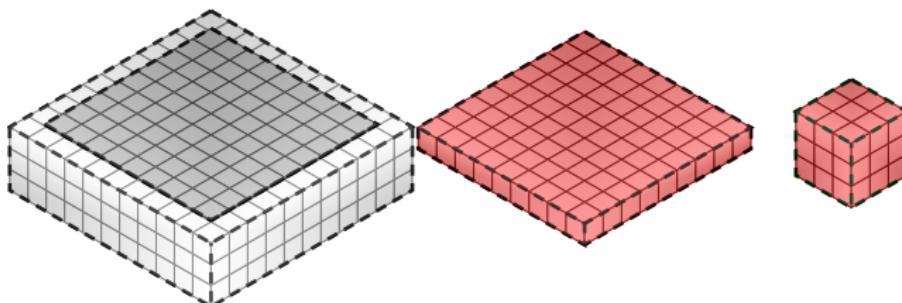
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- Compute for  $s \in [1 \cdots S]$ :  $\mathbf{X}_s \star \mathbf{E}_{\underline{h},n}$  to receive the kernel  $\nabla K_{\underline{h},S,N,M}$

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- If correlation is used in the forward pass we directly receive the correct gradient in the backward pass
- If convolution is used in the forward pass, we have to manually rotate the  $x, y$ -plane by  $180^\circ$  of the kernels

# Stride

Figure: Strided convolution

Source: [https://github.com/vdumoulin/conv\\_arithmetic](https://github.com/vdumoulin/conv_arithmetic)

## Stride

- Stride is often used to **reduce the dimension** of the input

## Stride

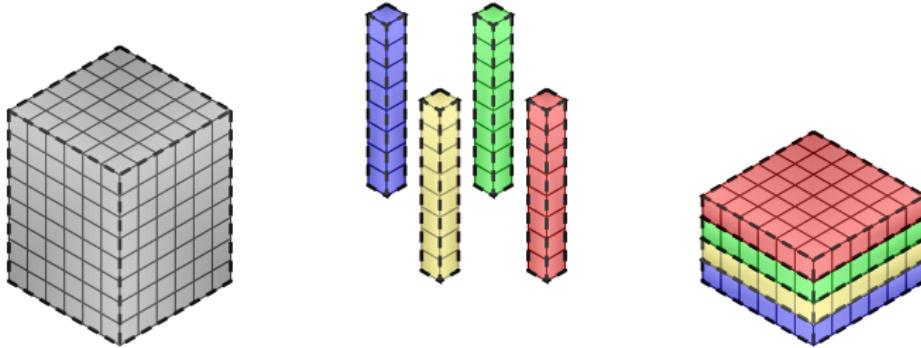
- Stride is often used to **reduce the dimension** of the input
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- Similarly the backward pass can be calculated by **upsampling followed by convolution/correlation**

## Stride

- Stride is often used to **reduce the dimension** of the input
- More mathematically stride can be seen as **correlation/convolution followed by subsampling**
- Similarly the backward pass can be calculated by **upsampling followed by convolution/correlation**
- Stride is not provided by any scipy/numpy convolution

## 1x1 Convolutions

- Important special case
- Equal to applying a **fully connected layer along the channels**



## Overview tensor shapes

The following table shows exemplary tensor shapes for forward and backward pass for an input image of size  $(S, X, Y)$ . The batch size is neglected. Be aware that the tensor of the input column still needs to be padded to achieve the desired output shape.

	Input tensor	Convolve/correlate with	Output tensor
Forward pass	$(S, X, Y)$	$H \times (S, N, M)$	$(H, X, Y)$
Gradient w.r.t weights	$(S, X, Y)$	$H \times (X, Y)$	$(H, S, N, M)$
Gradient w.r.t. lower layers	$(H, X, Y)$	$S \times (H, N, M)$	$(S, X, Y)$



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# Pooling layer



## Forward pass max-pooling

Figure: Max-pooling

Source: [https://github.com/vdumoulin/conv\\_arithmetic](https://github.com/vdumoulin/conv_arithmetic)

## Forward pass max-pooling

- **Stride** is crucial now and controls amount of downsampling
- . . . and **typically as big** as the kernel size
- We need to **store the locations** of the maxima

## Backward pass max-pooling



## Backward pass max-pooling



"THE WINNER  
TAKES IT ALL"  
- En hyllning till ABBA

## Backward pass max-pooling

- A **subgradient** is given by the colloquial rule “**Winner takes it all**”
- Layer has no trainable parameters, hence only gradient with respect to input required
- We need the stored maxima locations
- The error is routed towards these locations and is zero for all other pixels
- In cases where the stride is smaller than the kernel size the error might be routed multiple times to the same location and therefore has to be summed up

## Pooling with/without stride

*Forward*

input tensor

9	8	0	5
3	5	1	1
1	1	6	3
5	2	6	3

output tensor

9	8	5
5	6	6
5	6	6

*Backward*

6	3
7	2

error tensor

6	4	3
2	5	4
7	1	2

error output

6	4	0	3
0	2	0	0
0	0	12	0
7	0	0	0



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# Flatten layer



## Flatten layer

### What does it do?

- **Input:** batch of multi-dimensional arrays (spatial + channels)
- **Output:** batch of one dimensional feature vectors
- “Linearizes” each element in a batch

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### Why flatten?

- Enables connecting convolution/pooling and fully connected layers
- Modularity - flatten as a separate layer provides flexibility
- Alternatives include global pooling layers

Thanks for listening.  
**Any questions?**