

Convolutional Neural Network

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Understanding 1D Convolutional Neural Networks

- ▶ One-dimensional convolutional neural networks can be applied to various types of sequential data, including financial time series, audio signals, and text data.
- ▶ A convolutional layer computes its output by performing a convolution operation on the input, adding a bias term (β), and then applying an activation function.
- ▶ For instance, consider a kernel of size three and a stride of one. The output at each position i is computed as follows:

$$h_i = \text{ReLU} \left[\beta + \sum_{j=1}^3 w_j \cdot x_{i+j-2} \right]$$

- ▶ Typically, several convolutions are computed in parallel to form multiple channels in the output. Each individual convolution operation contributes to a separate channel.

Applying CNNs to 2D Image Data

- ▶ Convolutional Neural Networks (CNNs) are typically applied to 2D image data.
- ▶ For instance, consider a CNN with a 3×3 kernel. The output at each position (i, j) is computed as follows:

$$h_{ij} = \text{ReLU} \left[\beta + \sum_{m=1}^3 \sum_{n=1}^3 w_{mn} \cdot x_{i+m-2, j+n-2} \right]$$

Exploring 2D Convolutional Neural Networks

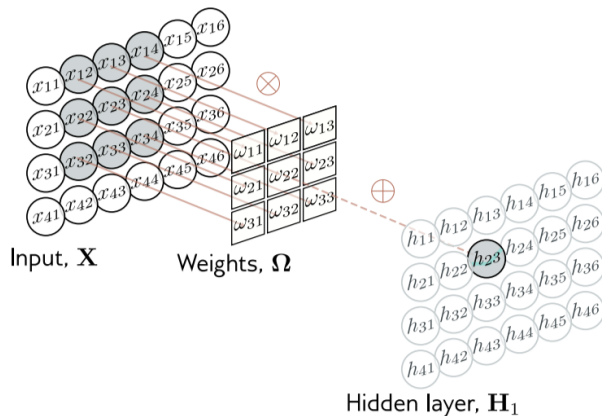


Figure: An Illustration of a 2D Convolutional Neural Network¹

¹Adapted from the book "Understanding Deep Learning."

Understanding Max Pooling in CNNs

Max Pooling is a downsampling technique commonly used in Convolutional Neural Networks (CNNs). It helps to reduce the spatial dimension of features, thereby decreasing computational complexity and preventing overfitting.

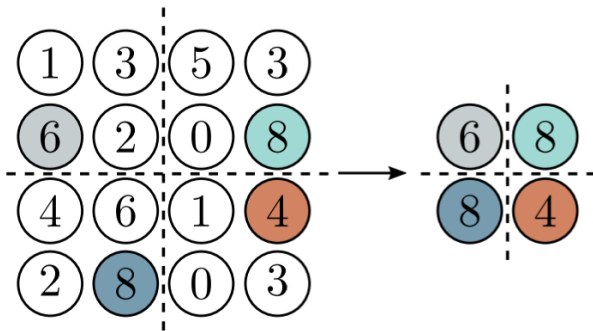


Figure: An Illustration of Max Pooling in CNNs²

²Adapted from the book "Understanding Deep Learning."