EE-559 – Deep learning

4.4. Convolutions

François Fleuret

https://fleuret.org/ee559/

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If they were handled as normal "unstructured" vectors, large-dimension signals such as sound samples or images would require models of intractable size.

For instance a linear layer taking a 256×256 RGB image as input, and producing an image of same size would require

$$(256 \times 256 \times 3)^2 \simeq 3.87e{+}10$$

parameters, with the corresponding memory footprint ($\simeq$150Gb !), and excess of capacity.

Moreover, this requirement is inconsistent with the intuition that such large signals have some “invariance in translation”. **A representation meaningful at a certain location can / should be used everywhere.**

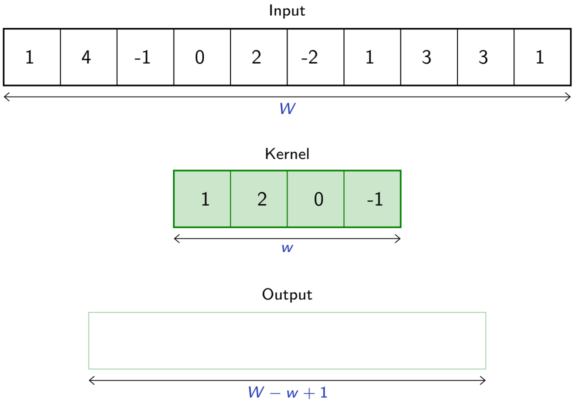
Moreover, this requirement is inconsistent with the intuition that such large signals have some “invariance in translation”. **A representation meaningful at a certain location can / should be used everywhere.**

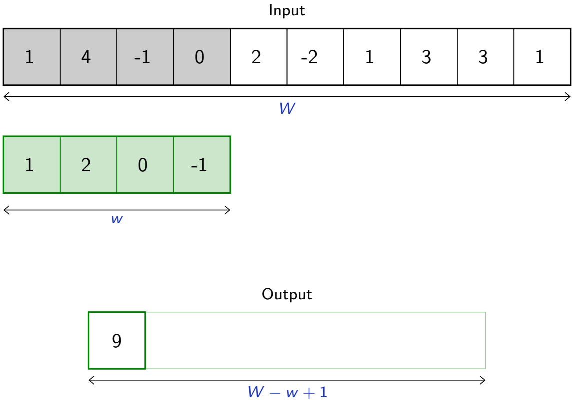
A convolution layer embodies this idea. It applies the same linear transformation locally, everywhere, and preserves the signal structure.

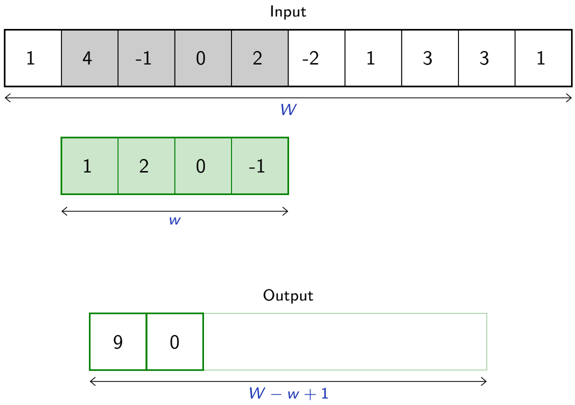
Input

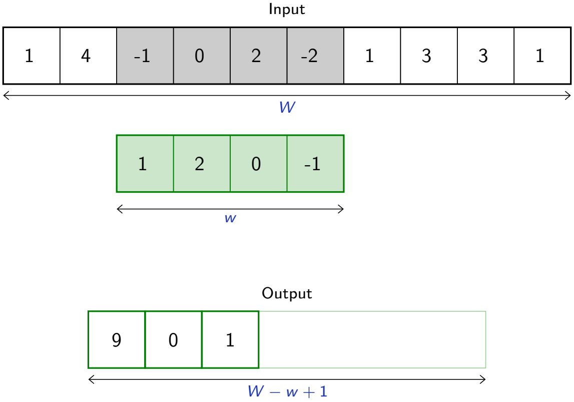
1	4	-1	0	2	-2	1	3	3	1

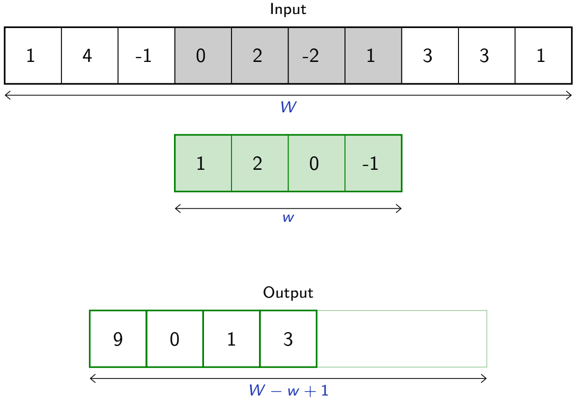
W

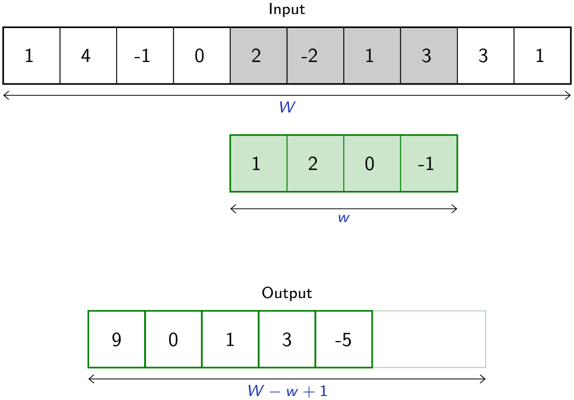

Input
1 4 -1 0 2 -2 1 3 3 1
W
Kernel
1 2 0 -1
w
Output
$W - w + 1$

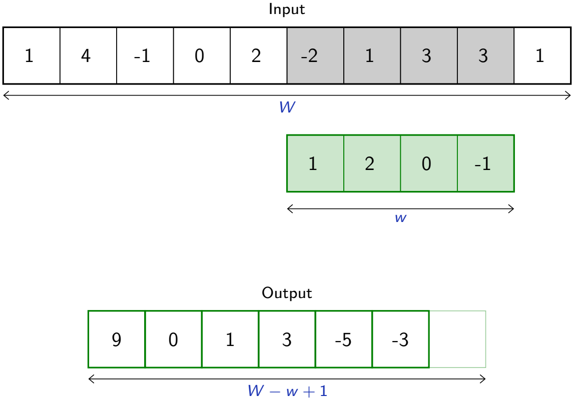

Input
1 4 -1 0 2 -2 1 3 3 1
W
1 2 0 -1
w
Output
9
$W - w + 1$

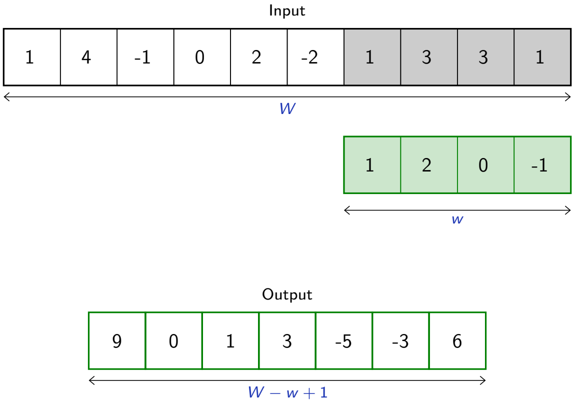

Input
1
4
-1
0
2
-2
1
3
3
1
W
1
2
0
-1
w
Output
9
0
W − w + 1


Input
1
4
-1
0
2
-2
1
3
3
1
W
1
2
0
-1
w
Output
9
0
1
W − w + 1


Input
1
4
-1
0
2
-2
1
3
3
1
W
1
2
0
-1
w
Output
9
0
1
3
W − w + 1


Input
1 4 -1 0 2 -2 1 3 3 1
W
1 2 0 -1
w
Output
9 0 1 3 -5
W − w + 1


Input
1 4 -1 0 2 -2 1 3 3 1
W
1 2 0 -1
w
Output
9 0 1 3 -5 -3
$W - w + 1$


Input
1 4 -1 0 2 -2 1 3 3 1
W
1 2 0 -1
w
Output
9 0 1 3 -5 -3 6
$W - w + 1$

Input

1	4	-1	0	2	-2	1	3	3	1

W

Kernel

1	2	0	-1

w

Output

9	0	1	3	-5	-3	6

$W - w + 1$

Formally, in 1d, given

$$x = (x_1, \dots, x_W)$$

and a "convolution kernel" (or "filter") of width w

$$u = (u_1, \dots, u_w)$$

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the convolution $x \circledast u$ is a vector of size $W - w + 1$, with

$$\begin{aligned}(x \circledast u)_i &= \sum_{j=1}^{w} x_{i-1+j} \, u_j \\ &= (x_i, \dots, x_{i+w-1}) \cdot u\end{aligned}$$

for instance

$$(1, 2, 3, 4) \circledast (3, 2) = (3 + 4, 6 + 6, 9 + 8) = (7, 12, 17).$$

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for instance

$$(1, 2, 3, 4) \circledast (3, 2) = (3 + 4, 6 + 6, 9 + 8) = (7, 12, 17).$$

⚠ This differs from the usual convolution since the kernel and the signal are both visited in increasing index order.

Convolution can implement in particular differential operators, *e.g.*

$$(0, 0, 0, 0, 1, 2, 3, 4, 4, 4, 4) \circledast (-1, 1) = (0, 0, 0, 1, 1, 1, 1, 0, 0, 0).$$

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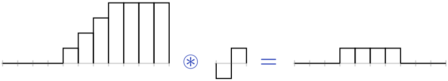

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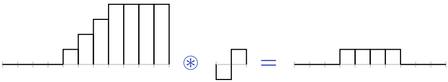
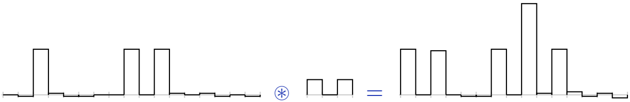
$$(0,0,0,0,1,2,3,4,4,4,4) \circledast (-1,1) = (0,0,0,1,1,1,1,0,0,0).$$



or crude "template matcher", *e.g.*



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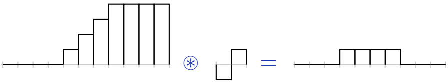
$$(0, 0, 0, 0, 1, 2, 3, 4, 4, 4, 4) \circledast (-1, 1) = (0, 0, 0, 1, 1, 1, 1, 0, 0, 0).$$



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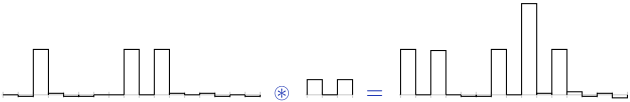

Both of these computation examples are indeed "invariant by translation".

It generalizes naturally to a multi-dimensional input, although specification can become complicated.

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Its most usual form for "convolutional networks" processes a 3d tensor as input (*i.e.* a multi-channel 2d signal) to output a 2d tensor. The kernel is not swiped across channels, just across rows and columns.

In this case, if the input tensor is of size $C \times H \times W$, and the kernel is $C \times h \times w$, the output is $(H - h + 1) \times (W - w + 1)$.

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⚠ We say "2d signal" even though it has C channels, since it is a feature vector indexed by a 2d location without structure on the feature indexes.

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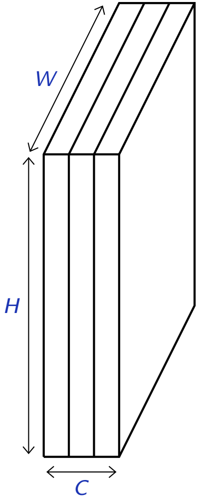
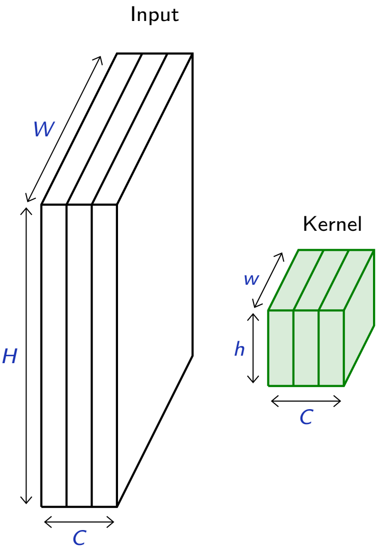
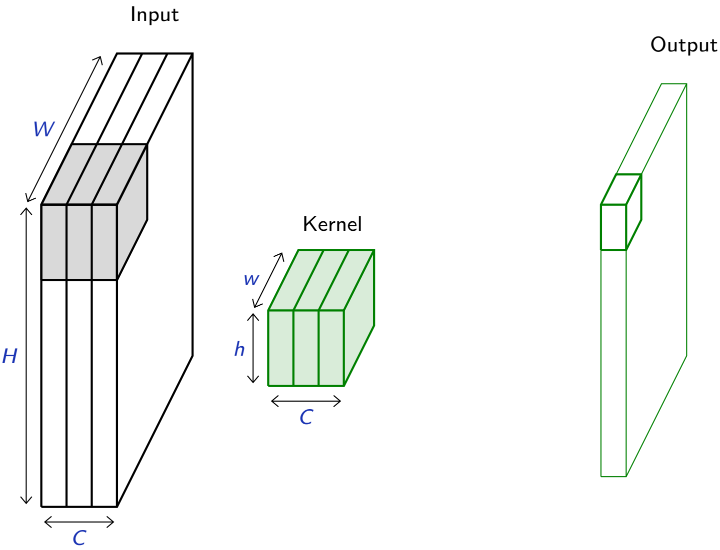
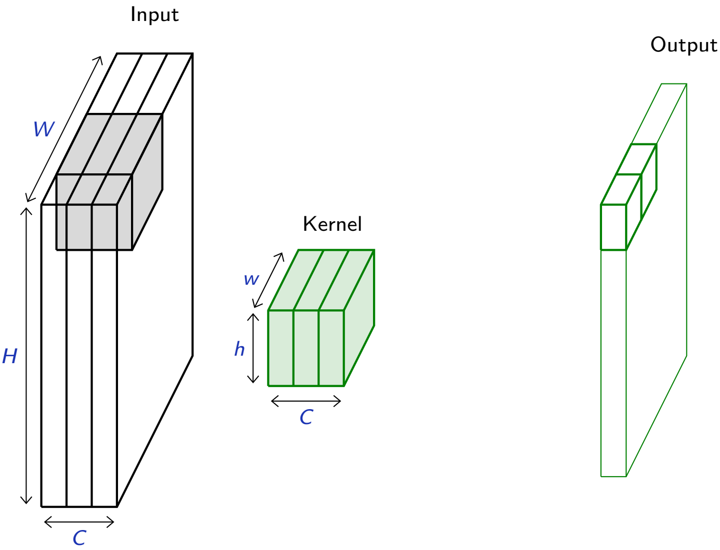
In a standard convolution layer, D such convolutions are combined to generate a $D \times (H - h + 1) \times (W - w + 1)$ output.

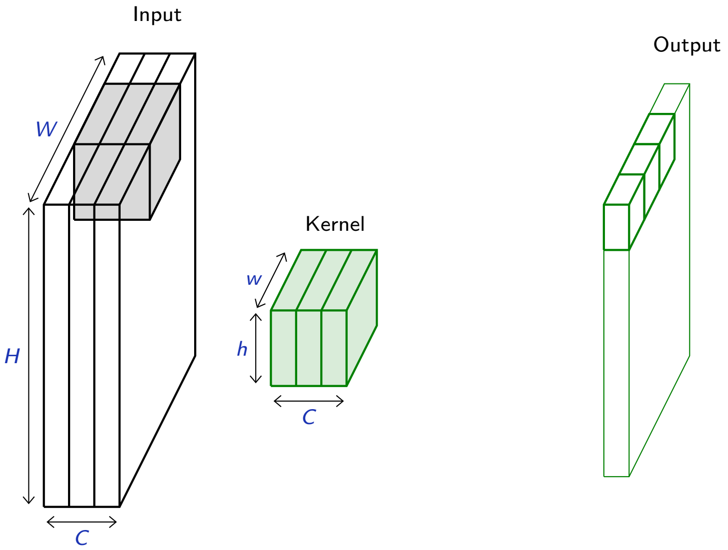
Input

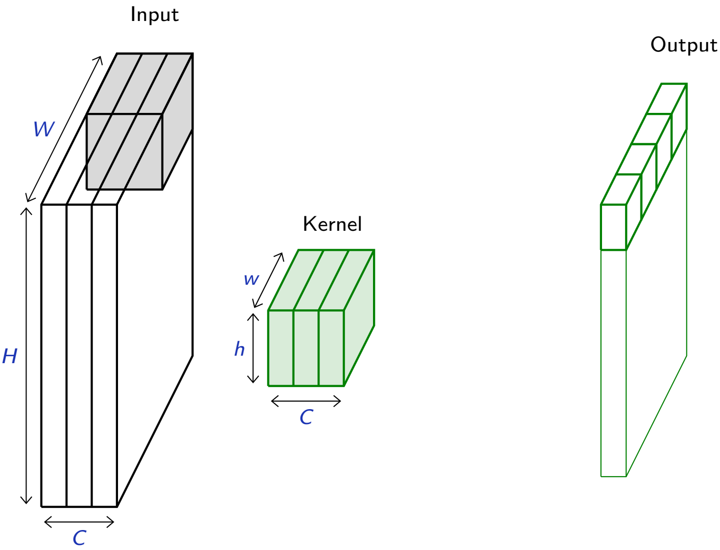



Input
W
H
C
Kernel
w
h
C

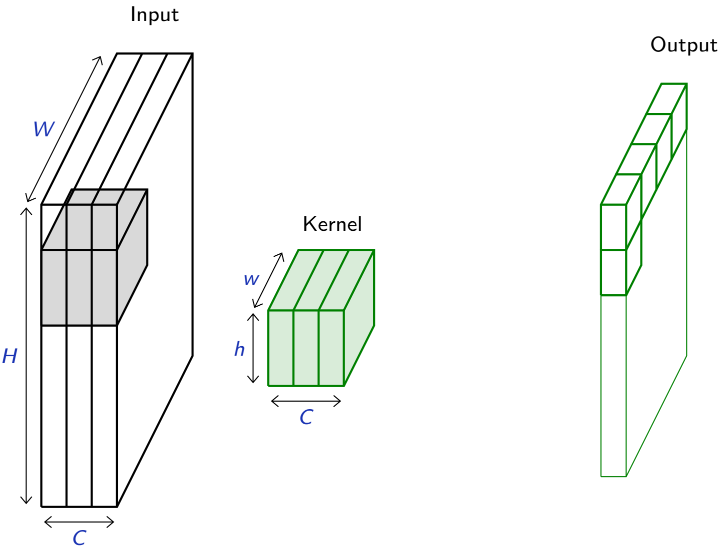

Input
W
H
C
Kernel
w
h
C
Output

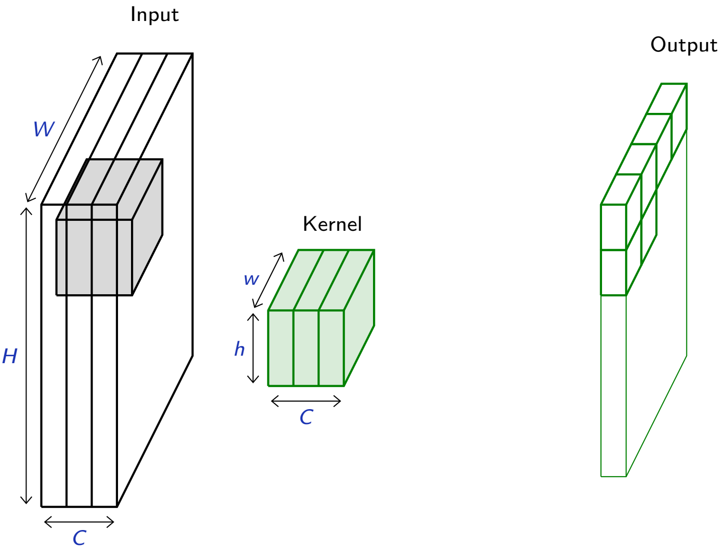

Input
W
H
C
Kernel
w
h
C
Output

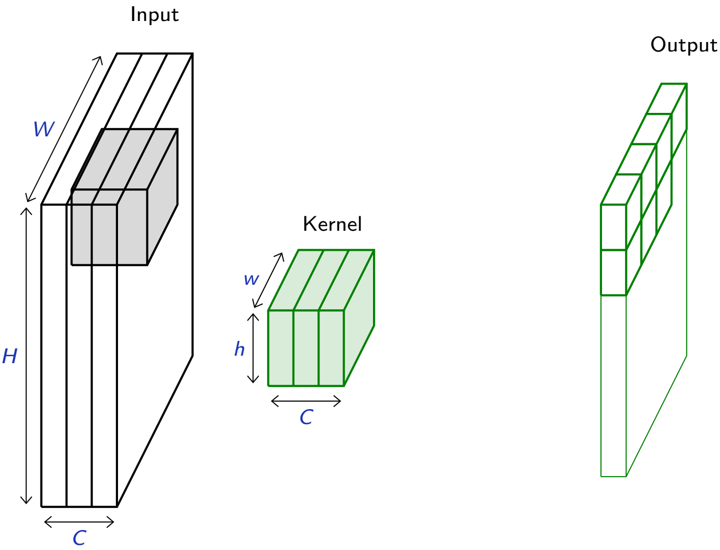

Input
W
H
C
Kernel
w
h
C
Output

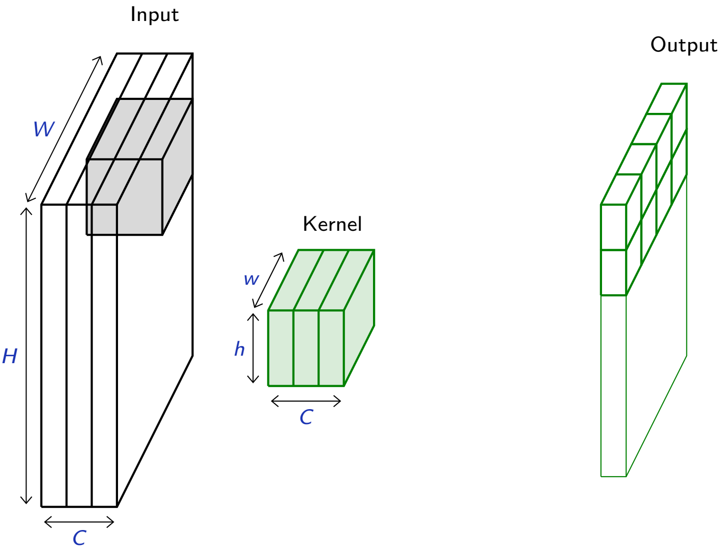


Input
W
H
C
Kernel
w
h
C
Output

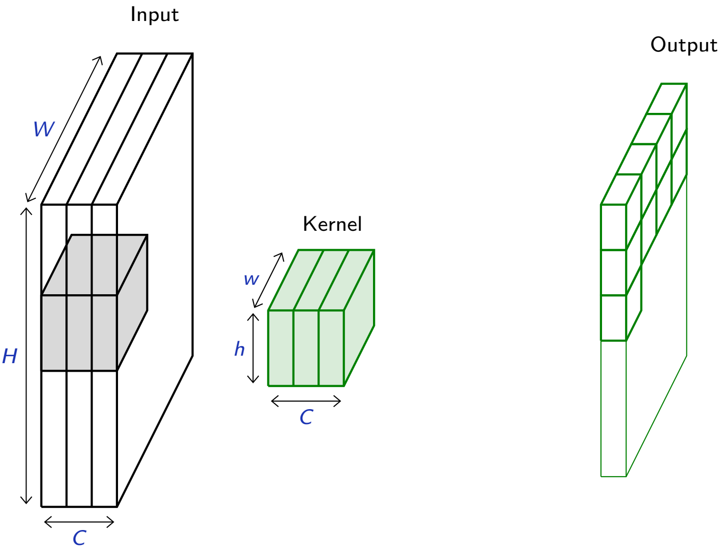

Input
W
H
C
Kernel
w
h
C
Output


Input
W
H
C
Kernel
w
h
C
Output

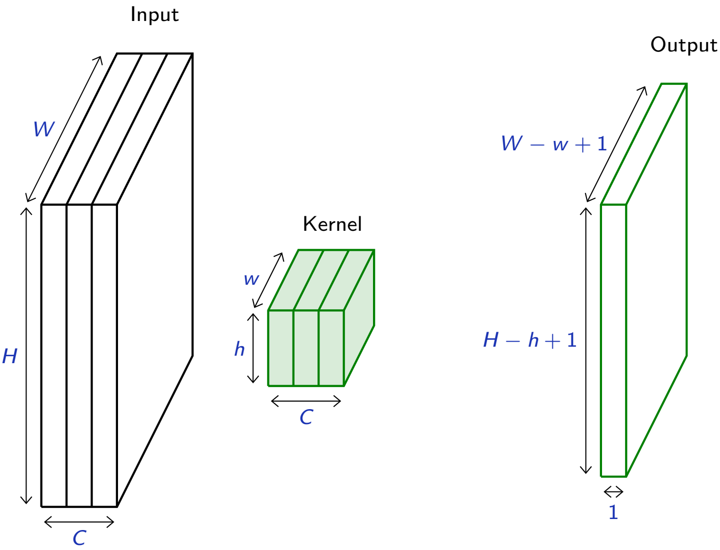

Input
W
H
C
Kernel
w
h
C
Output

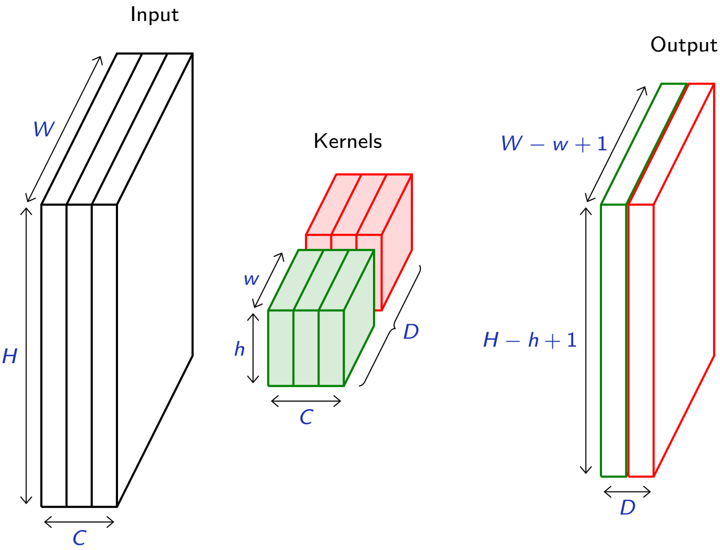


Input
W
H
C
Kernel
w
h
C
Output



Input
W
H
C
Kernel
w
h
C
Output


Input
W
H
C
Kernel
w
h
C
Output
W − w + 1
H − h + 1
1


Input
W
H
C
Kernels
w
h
C
D
Output
W − w + 1
H − h + 1
D

Note that a convolution **preserves the signal support structure**.

A 1d signal is converted into a 1d signal, a 2d signal into a 2d, and neighboring parts of the input signal influence neighboring parts of the output signal.

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A 3d convolution can be used if the channel index has some metric meaning, such as time for a series of grayscale video frames. Otherwise swiping across channels makes no sense.

We usually refer to one of the channels generated by a convolution layer as an **activation map.**

The sub-area of an input map that influences a component of the output as the **receptive field** of the latter.

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In the context of convolutional networks, a standard linear layer is called a **fully connected layer** since every input influences every output.

```
torch.nn.functional.conv2d(input, weight, bias=None,
                           stride=1, padding=0, dilation=1, groups=1)
```

Implements a 2d convolution, where `weight` contains the kernels, and is $D \times C \times h \times w$, `bias` is of dimension D, `input` is of dimension

$$N \times C \times H \times W$$

and the result is of dimension

$$N \times D \times (H - h + 1) \times (W - w + 1).$$

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```
>>> weight = torch.empty(5, 4, 2, 3).normal_()
>>> bias = torch.empty(5).normal_()
>>> input = torch.empty(117, 4, 10, 3).normal_()
>>> output = torch.nn.functional.conv2d(input, weight, bias)
>>> output.size()
torch.Size([117, 5, 9, 1])
```

```
torch.nn.functional.conv2d(input, weight, bias=None,
                           stride=1, padding=0, dilation=1, groups=1)
```

Implements a 2d convolution, where `weight` contains the kernels, and is $D \times C \times h \times w$, `bias` is of dimension D, `input` is of dimension

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and the result is of dimension

$$N \times D \times (H - h + 1) \times (W - w + 1).$$

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torch.Size([117, 5, 9, 1])
```

Similar functions implement 1d and 3d convolutions.

```
x = mnist_train.data[12].float().view(1, 1, 28, 28)

weight = torch.empty(5, 1, 3, 3)

weight[0, 0] = torch.tensor([ [  0.,  0.,  0. ],
                              [  0.,  1.,  0. ],
                              [  0.,  0.,  0. ] ])

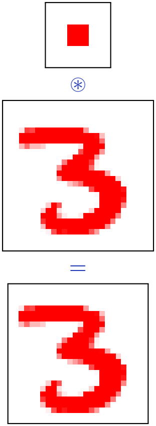
weight[1, 0] = torch.tensor([ [  1.,  1.,  1. ],
                              [  1.,  1.,  1. ],
                              [  1.,  1.,  1. ] ])

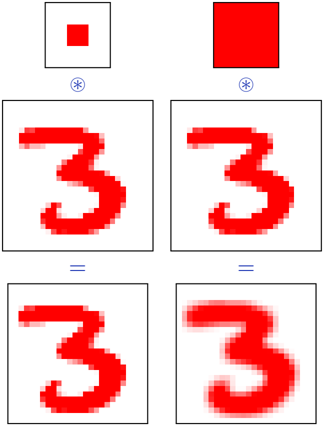
weight[2, 0] = torch.tensor([ [ -1.,  0.,  1. ],
                              [ -1.,  0.,  1. ],
                              [ -1.,  0.,  1. ] ])

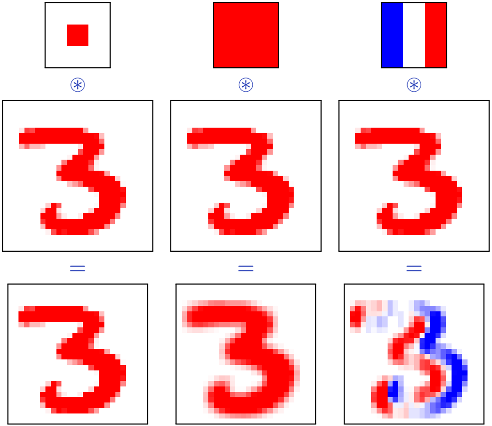
weight[3, 0] = torch.tensor([ [ -1., -1., -1. ],
                              [  0.,  0.,  0. ],
                              [  1.,  1.,  1. ] ])

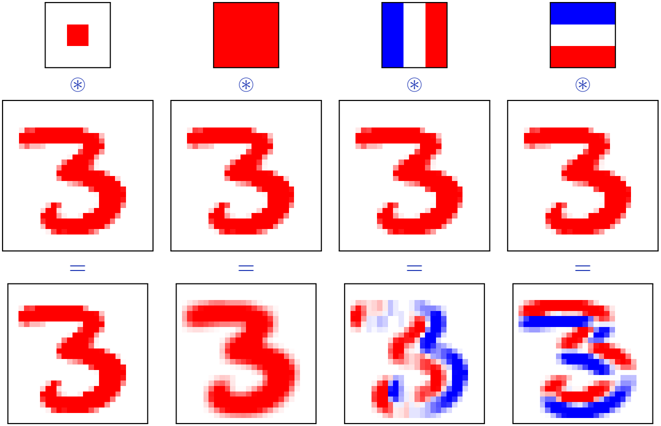
weight[4, 0] = torch.tensor([ [  0., -1.,  0. ],
                              [ -1.,  4., -1. ],
                              [  0., -1.,  0. ] ])

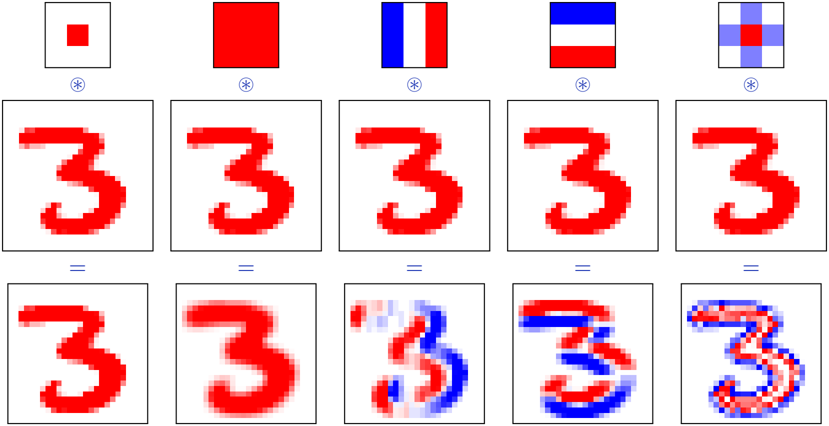
y = torch.nn.functional.conv2d(x, weight)
```











```
class torch.nn.Conv2d(in_channels, out_channels,
                      kernel_size, stride=1, padding=0, dilation=1,
                      groups=1, bias=True)
```

Wraps the convolution into a `Module`, with the kernels and biases as `Parameter` properly randomized at creation.

The kernel size is either a pair (h, w) or a single value k interpreted as (k, k).

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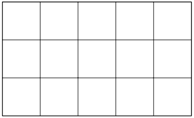
```
>>> f = nn.Conv2d(in_channels = 4, out_channels = 5, kernel_size = (2, 3))
>>> for n, p in f.named_parameters(): print(n, p.size())
...
weight torch.Size([5, 4, 2, 3])
bias torch.Size([5])
>>> x = torch.empty(117, 4, 10, 3).normal_()
>>> y = f(x)
>>> y.size()
torch.Size([117, 5, 9, 1])
```

Padding, stride, and dilation

Convolutions have two additional standard parameters:

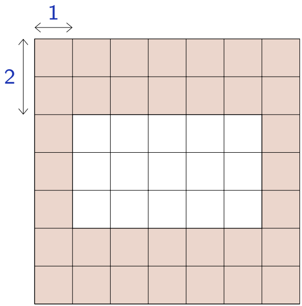
- The **padding** specifies the size of a zeroed frame added around the input,
- the **stride** specifies a step size when moving the kernel across the signal.

Here with $C \times 3 \times 5$ as input



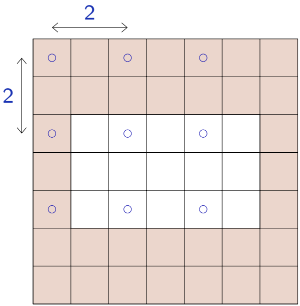
Input

Here with $C \times 3 \times 5$ as input, a padding of $(2, 1)$



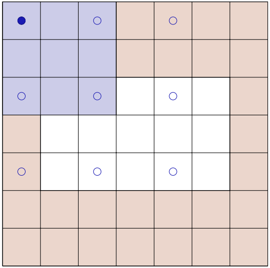
Input

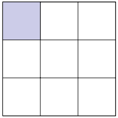
Here with $C \times 3 \times 5$ as input, a padding of $(2, 1)$, a stride of $(2, 2)$



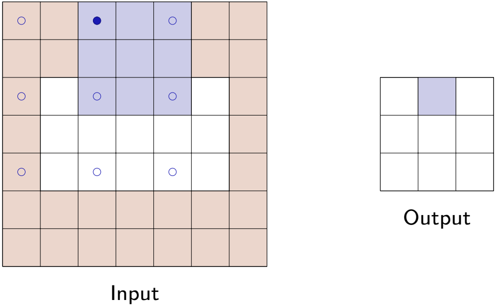
Input

Here with $C \times 3 \times 5$ as input, a padding of $(2, 1)$, a stride of $(2, 2)$, and a kernel of size $C \times 3 \times 3$





Here with $C \times 3 \times 5$ as input, a padding of $(2, 1)$, a stride of $(2, 2)$, and a kernel of size $C \times 3 \times 3$



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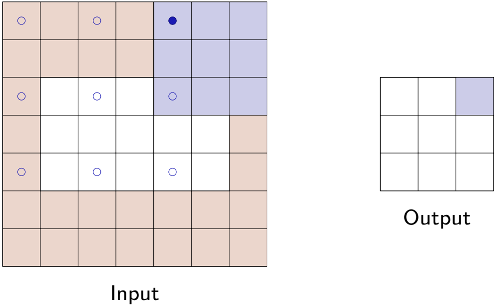

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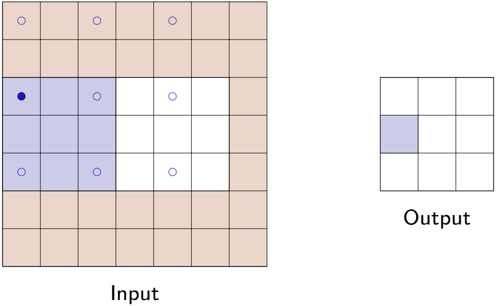

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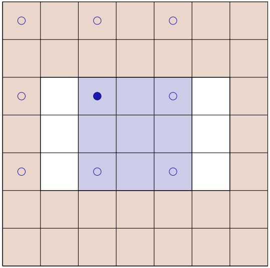
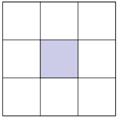

Input


Output

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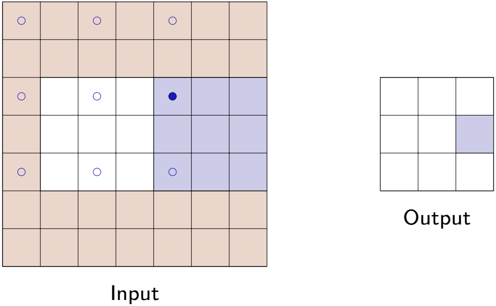

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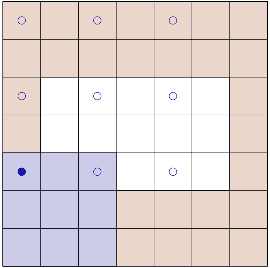
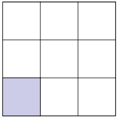


Input



Output

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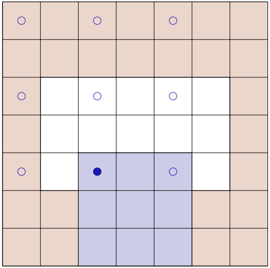
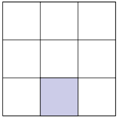
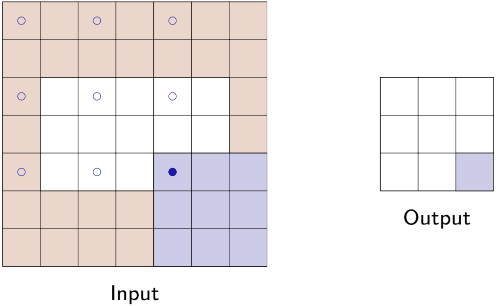
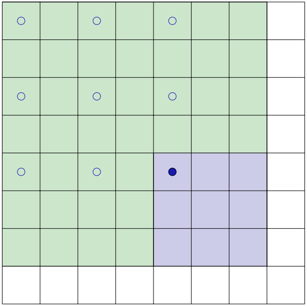

Input


Output

Here with $C \times 3 \times 5$ as input, a padding of $(2, 1)$, a stride of $(2, 2)$, and a kernel of size $C \times 3 \times 3$, the output is $1 \times 3 \times 3$.





A convolution with a stride greater than 1 may not cover the input map completely, hence may ignore some of the input values.

Convolution operations admit one more standard parameter that we have not discussed yet: The dilation, which modulates the expansion of the filter support (Yu and Koltun, 2015).

It is 1 for standard convolutions, but can be greater, in which case the resulting operation can be envisioned as a convolution with a regularly sparsified filter.

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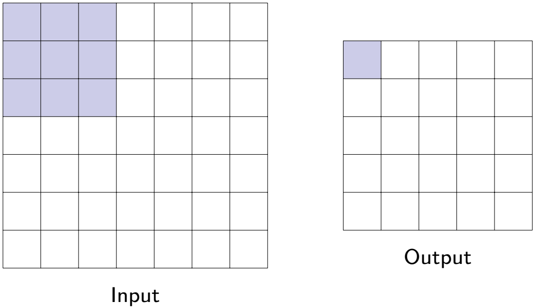
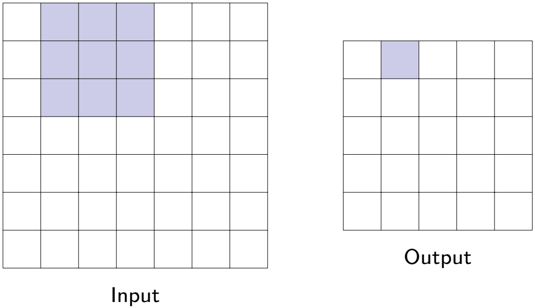
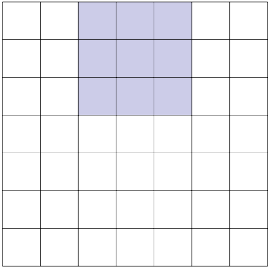
It is 1 for standard convolutions, but can be greater, in which case the resulting operation can be envisioned as a convolution with a regularly sparsified filter.

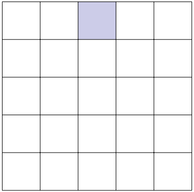
This notion comes from signal processing, where it is referred to as *algorithme à trous*, hence the term sometime used of "convolution à trous".


Output
Input

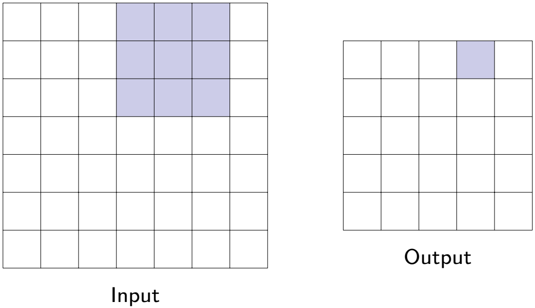

Input
Output

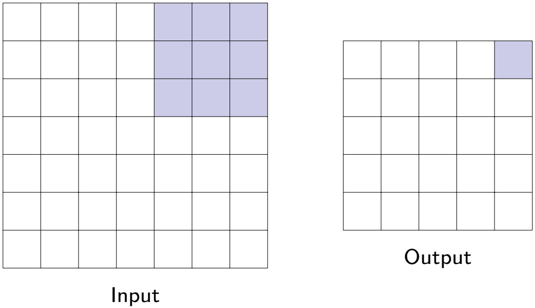


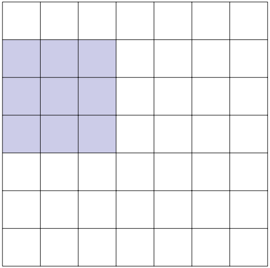
Input



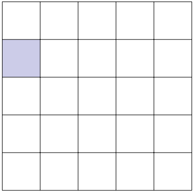
Output


Output
Input

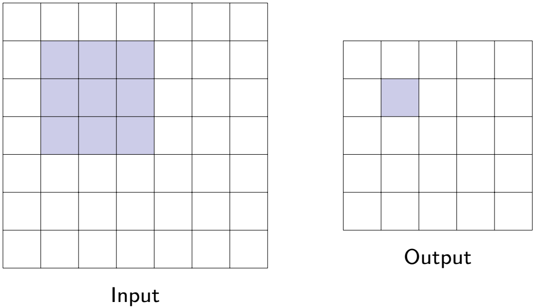

Input
Output

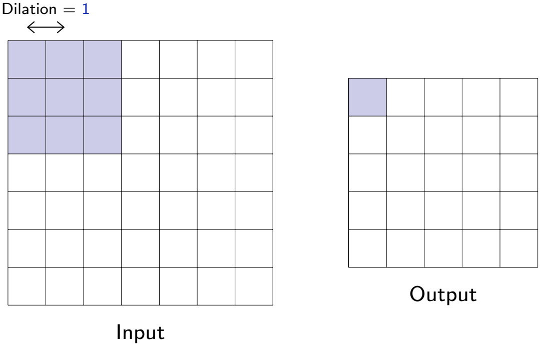


Input

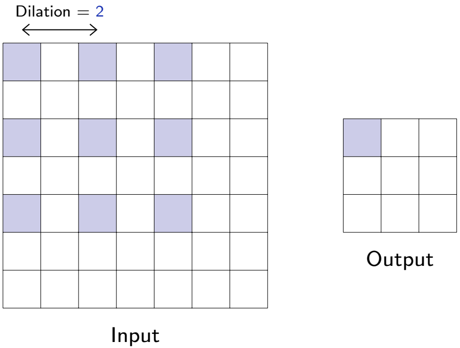


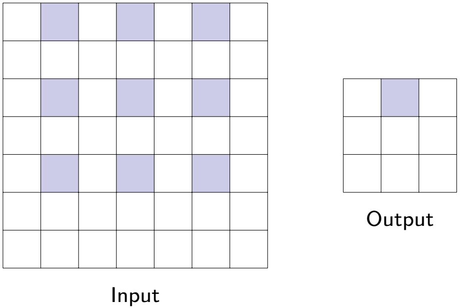
Output

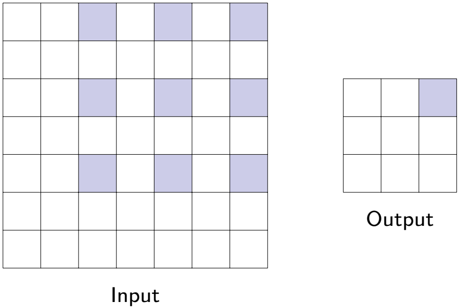

Output
Input

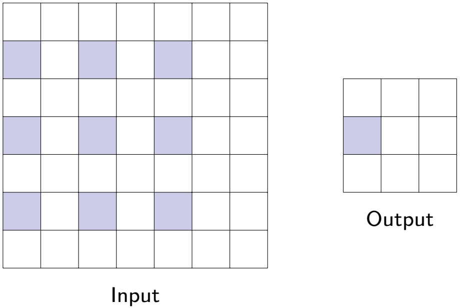


Dilation = 1
Input
Output

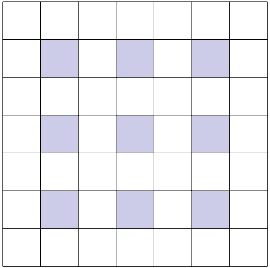

Dilation = 2
Input
Output


Input
Output

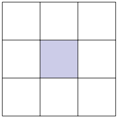

Output
Input



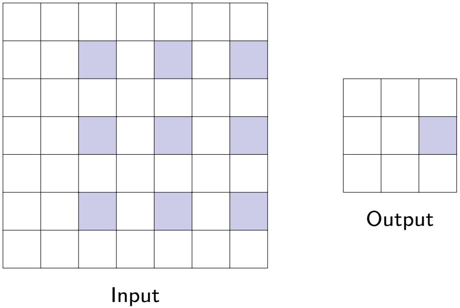
Input
Output

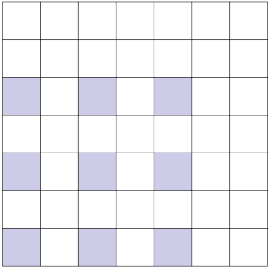


Input

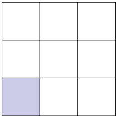


Output

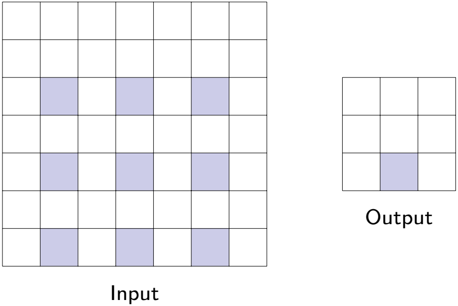

Output
Input

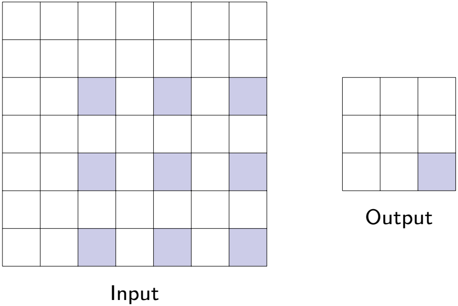


Input



Output


Input
Output


Input
Output

A convolution with a 1d kernel of size k and dilation d can be interpreted as a convolution with a filter of size $1 + (k - 1)d$ with only k non-zero coefficients.

For with $k = 3$ and $d = 4$, the difference between the input map size and the output map size is $1 + (3 - 1)4 - 1 = 8$.

```
>>> x = torch.empty(1, 1, 20, 30).normal_()
>>> l = nn.Conv2d(1, 1, kernel_size = 3, dilation = 4)
>>> l(x).size()
torch.Size([1, 1, 12, 22])
```

Having a dilation greater than one increases the units' receptive field size without increasing the number of parameters.

Convolutions with stride or dilation strictly greater than one reduce the activation map size, for instance to make a final classification decision.

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Convolutions with stride or dilation strictly greater than one reduce the activation map size, for instance to make a final classification decision.

Such networks have the advantage of simplicity:

- non-linear operations are only in the activation function,
- joint operations that combine multiple activations to produce one are only in linear layers.

The end

References

F. Yu and V. Koltun. Multi-scale context aggregation by dilated convolutions. CoRR, abs/1511.07122v3, 2015.