Deep Learning and Neural Networks

Amine BENDAHMANE

PhD candidate in AI & Robotics

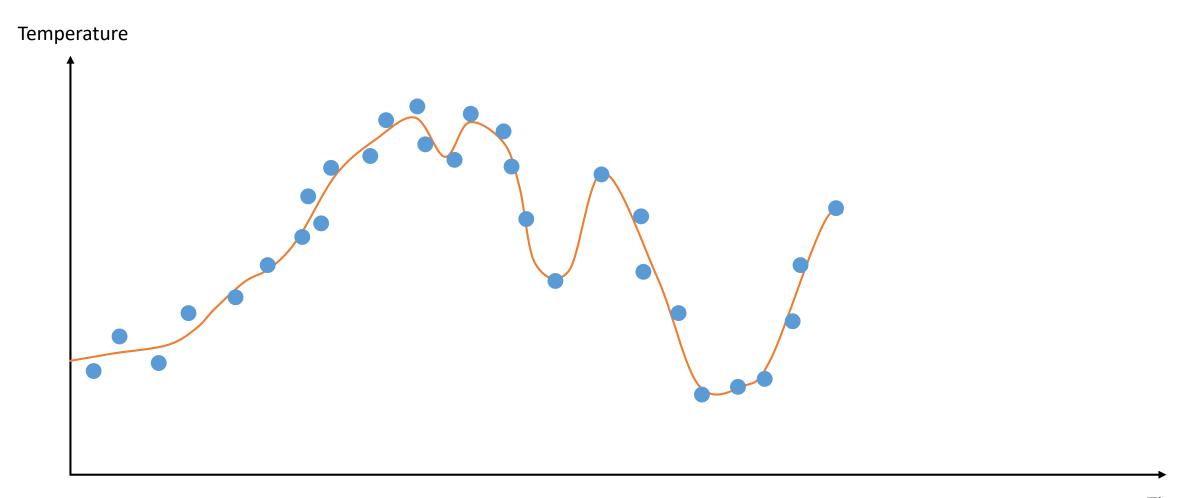
Dev Day 2.0, ESI SBA Dec 15th, 2018

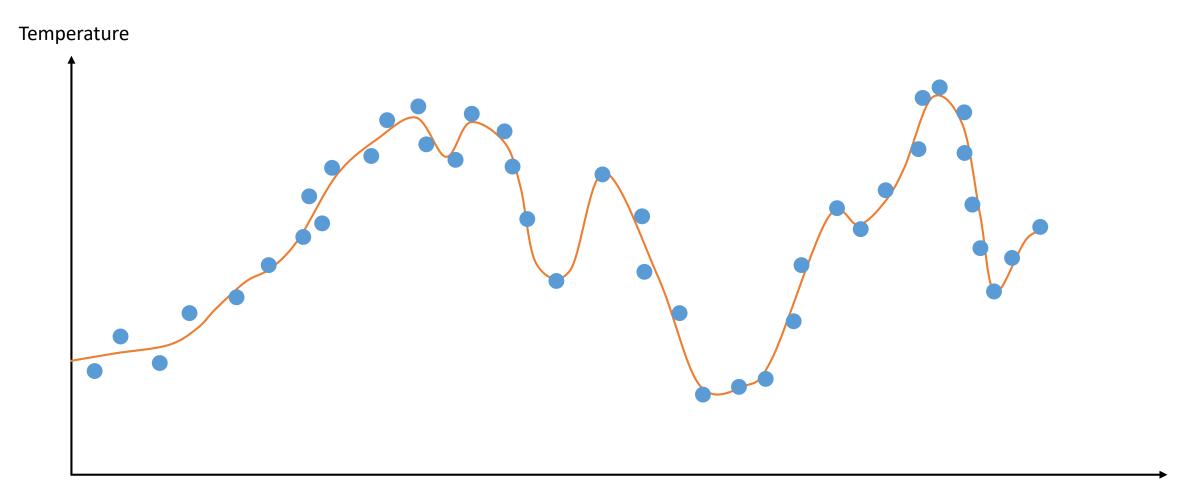
This talk is...

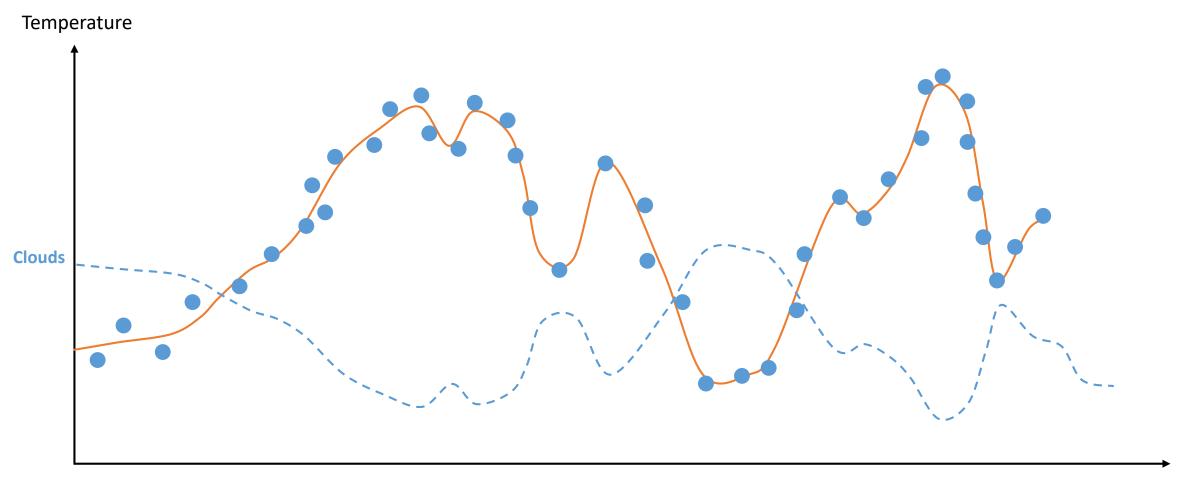
An attempt to simplify Deep Learning concepts to mathematics haters'

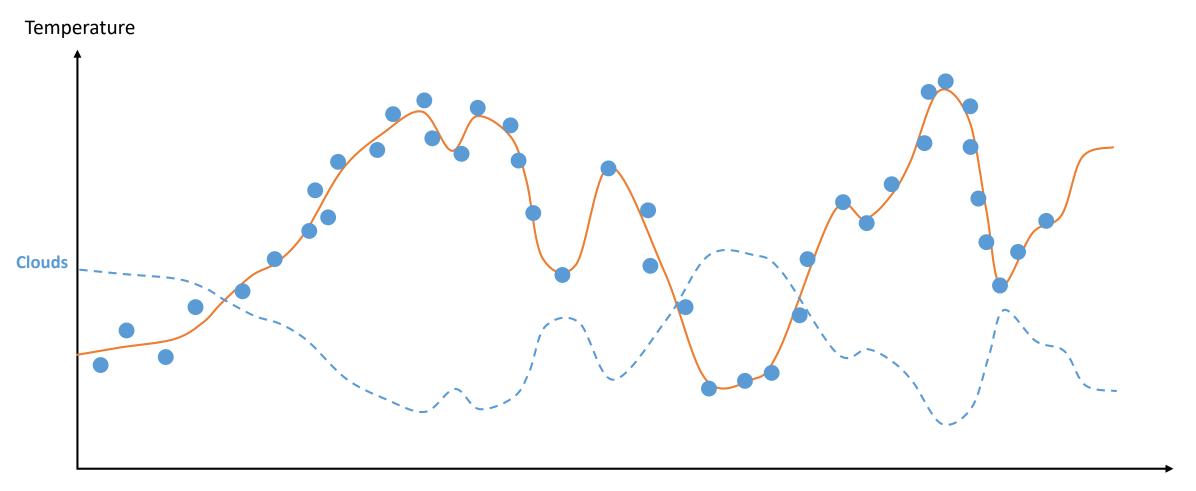


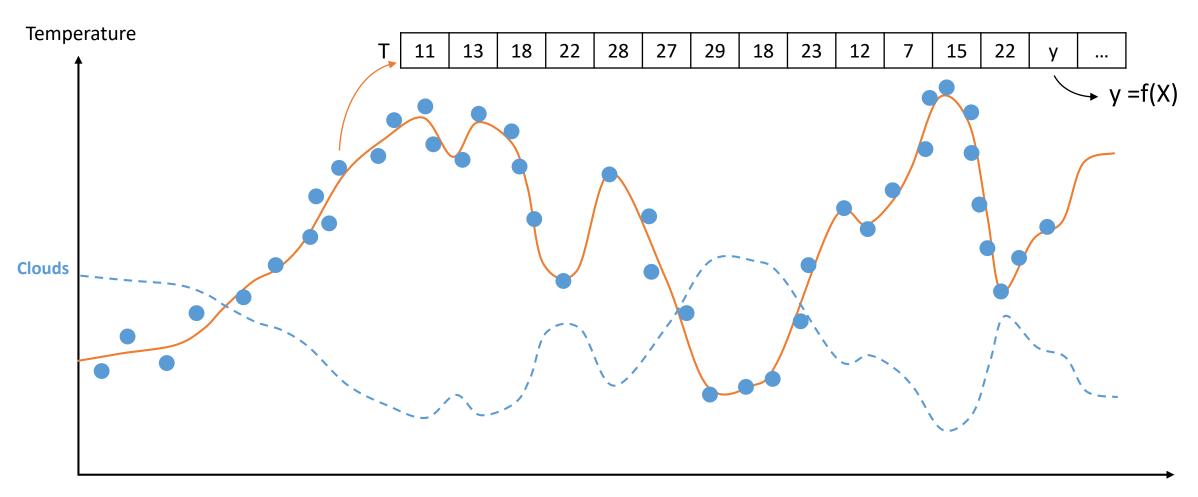










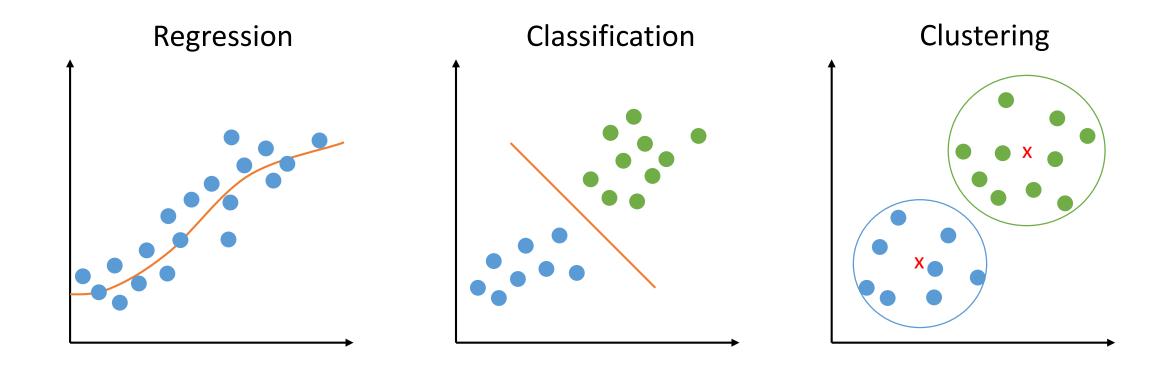


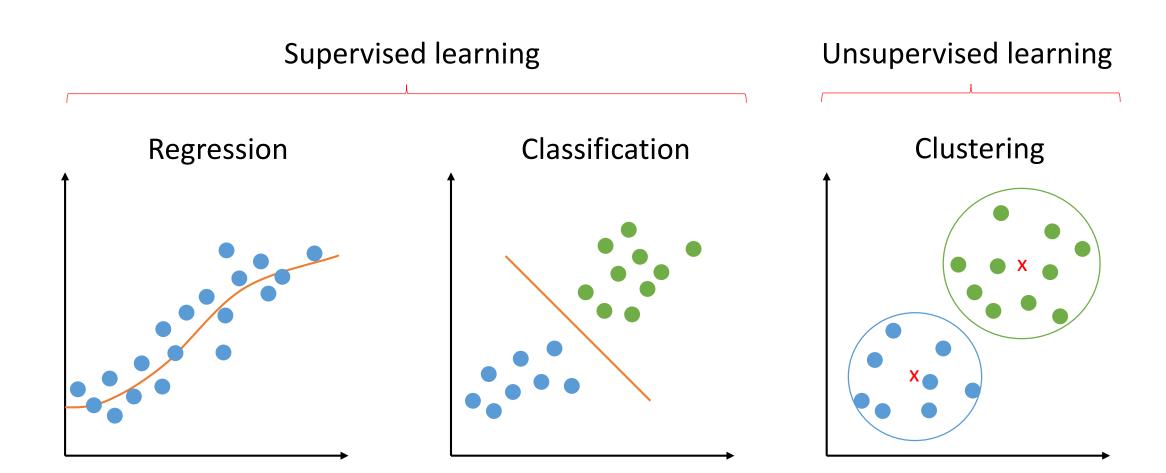
```
T 11 13 18 22 28 27 29 18 23 12 7 15 22 y ... y = f(X)
```

```
int function f(X) {
    int y;
    // computations
    return y;
}
Prediction function
```

Is all about learning to predict

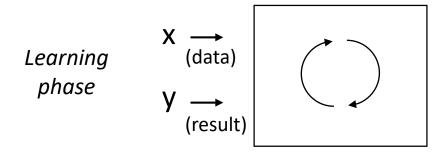
But what kind of predictions?





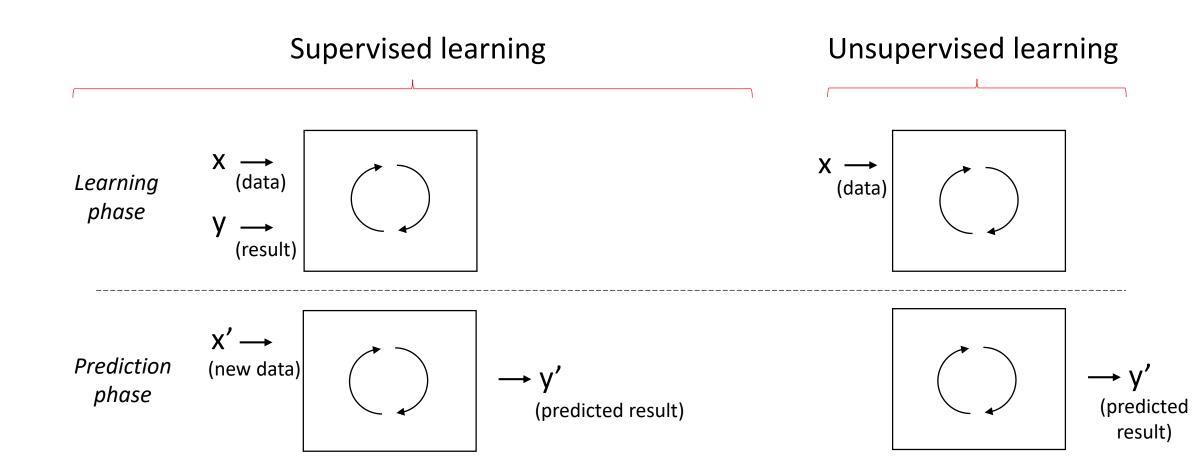


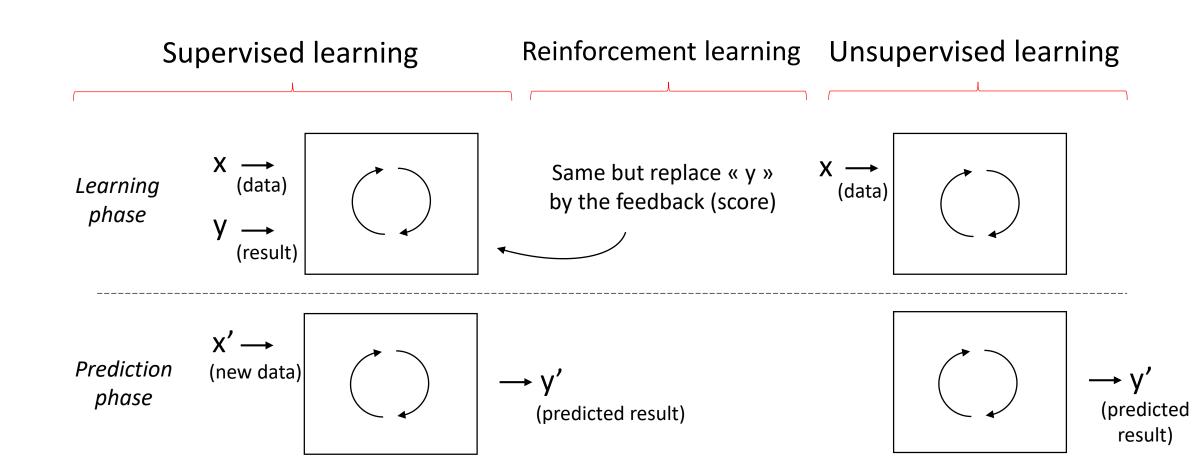
Unsupervised learning

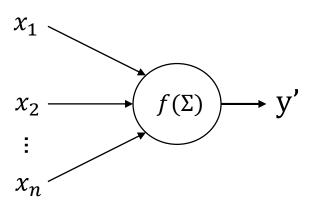


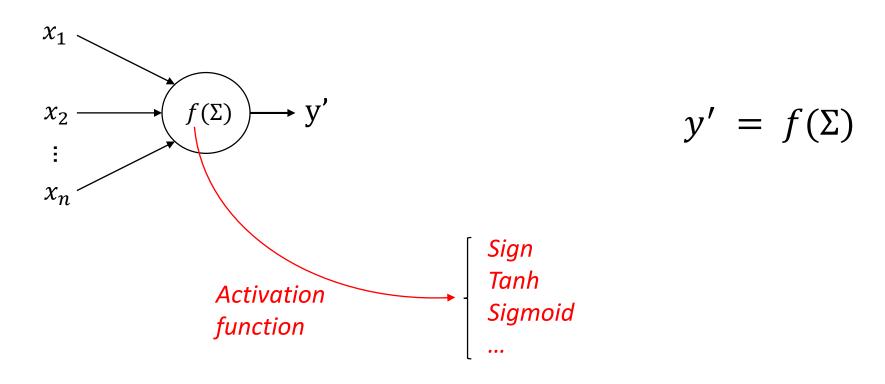
Prediction phase

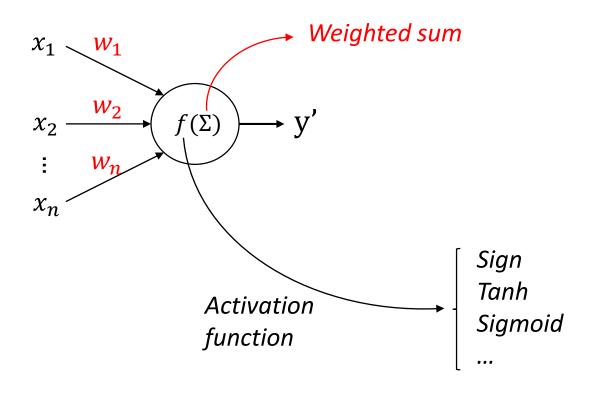
$$x' \rightarrow \text{(new data)}$$
 y' (predicted result)





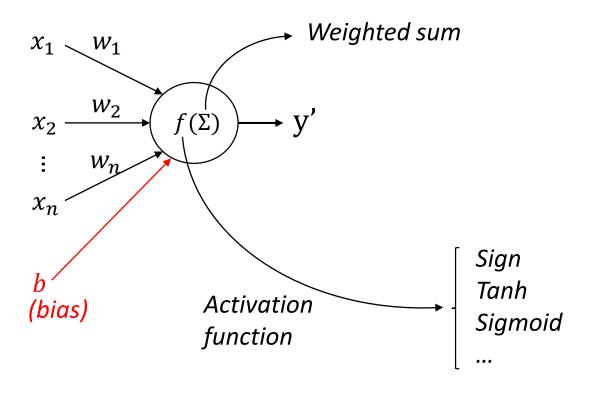




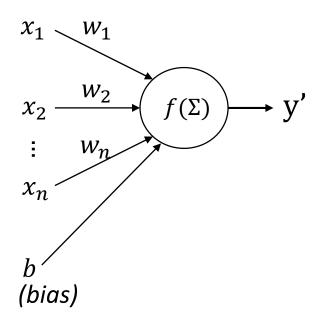


$$\sum = W^T * X$$
$$y' = f(\Sigma)$$

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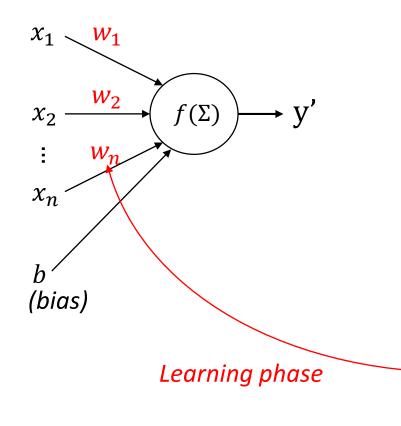
$$\Sigma = W^T * X + b$$
$$y' = f(\Sigma)$$



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$$y' = f(\Sigma)$$

Perceptron (1957, F. Rosenblatt)

Activation fct:
$$f(\Sigma) = \begin{cases} 1 & \text{if } \Sigma \geq 0 \\ -1 & \text{otherwise} \end{cases}$$



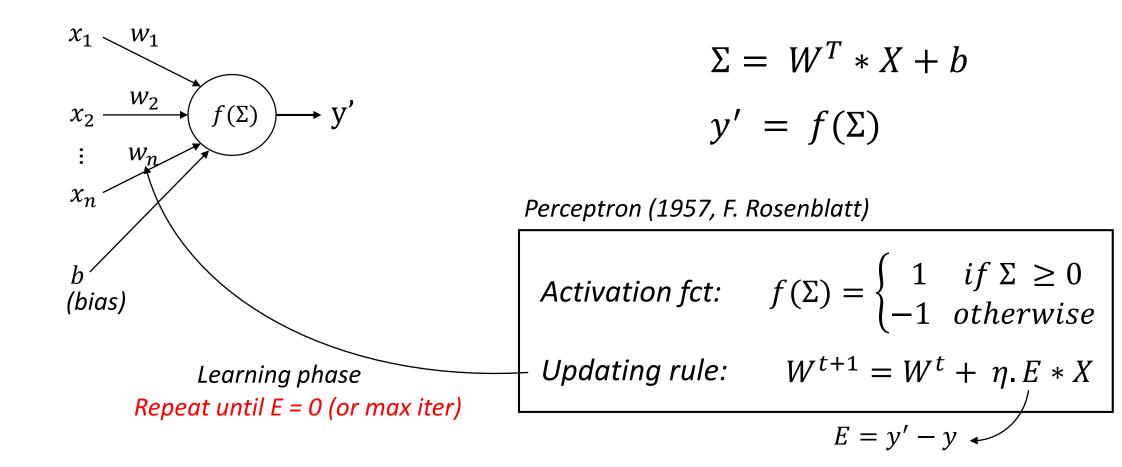
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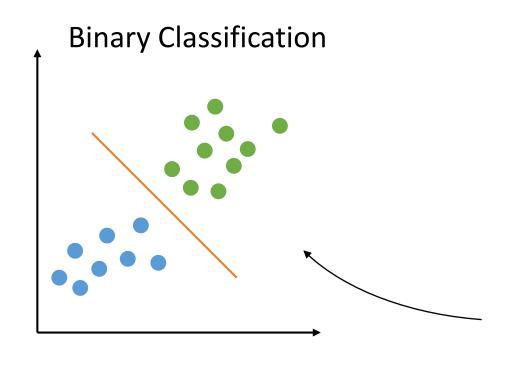
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Updating rule:
$$W^{t+1} = W^t + \eta . E * X$$

$$E = y' - y \blacktriangleleft$$



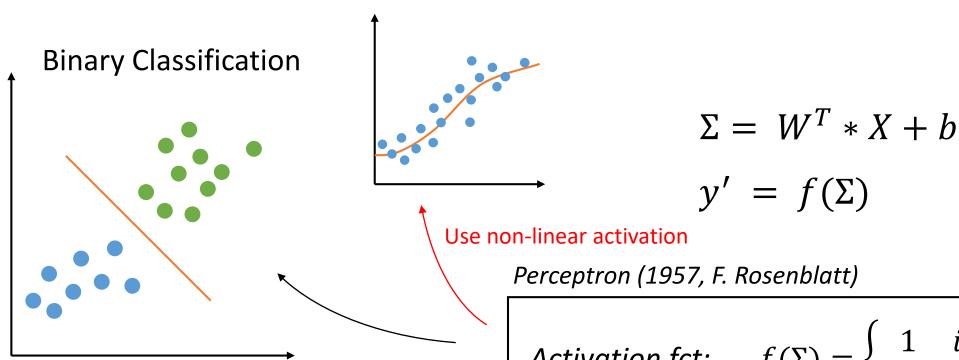


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$$E = y' - y \checkmark$$

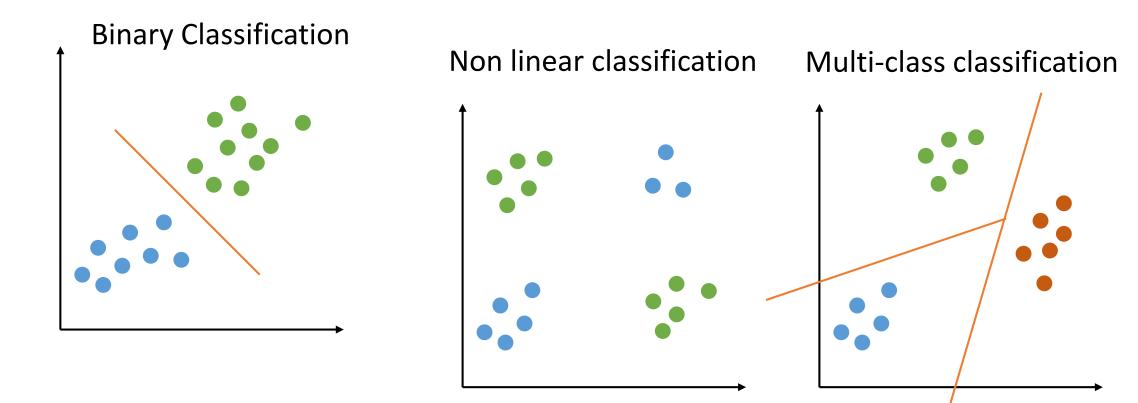


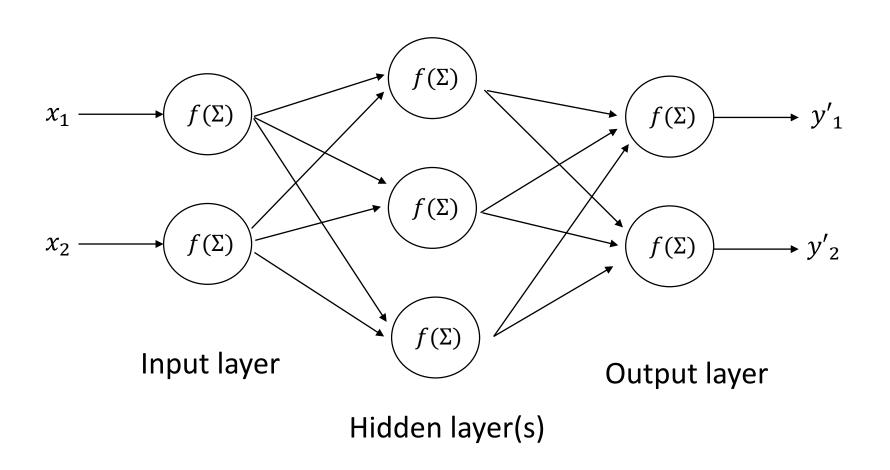
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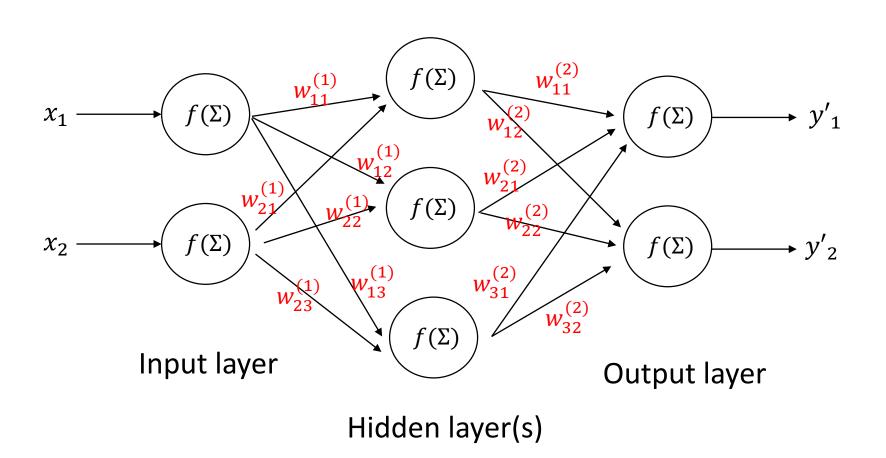
Updating rule:
$$W^{t+1} = W^t + \eta \cdot E * X$$

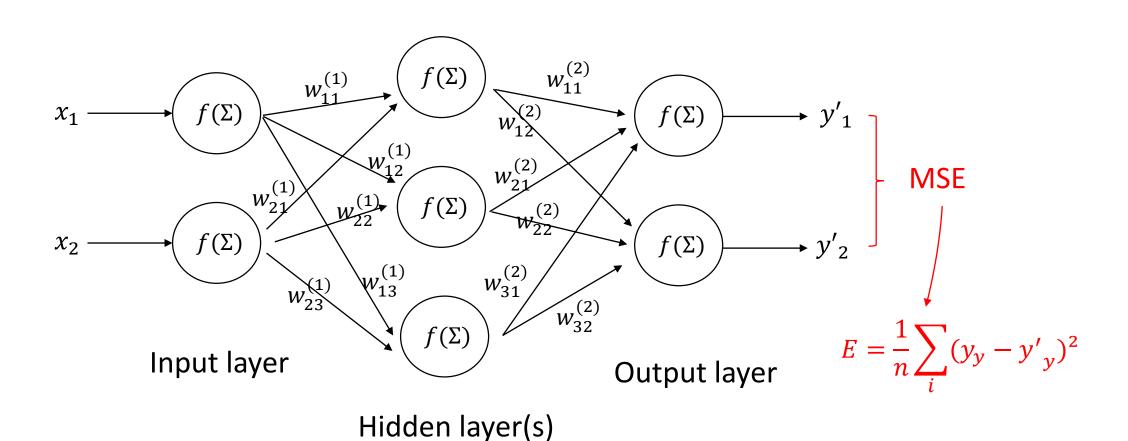
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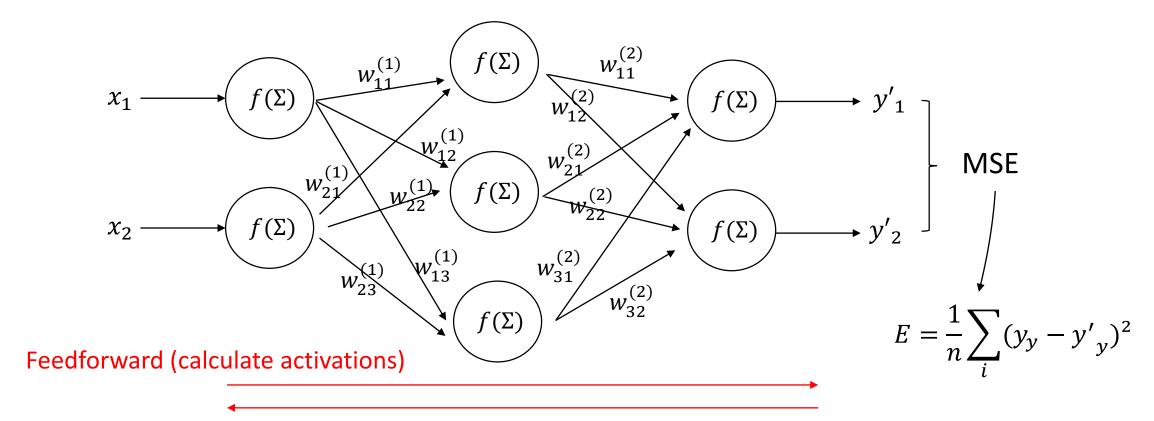
What if?



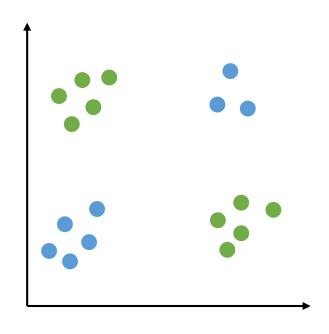




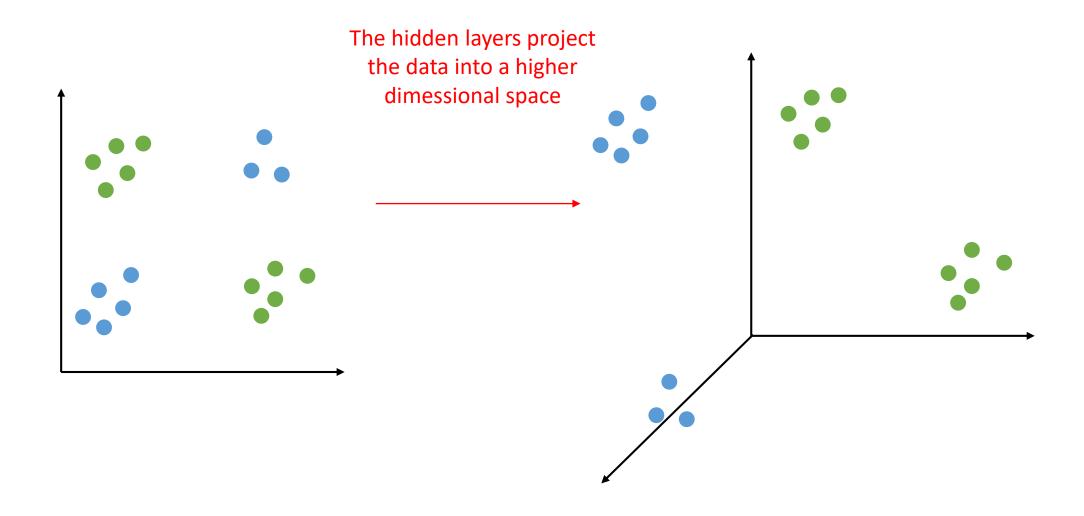


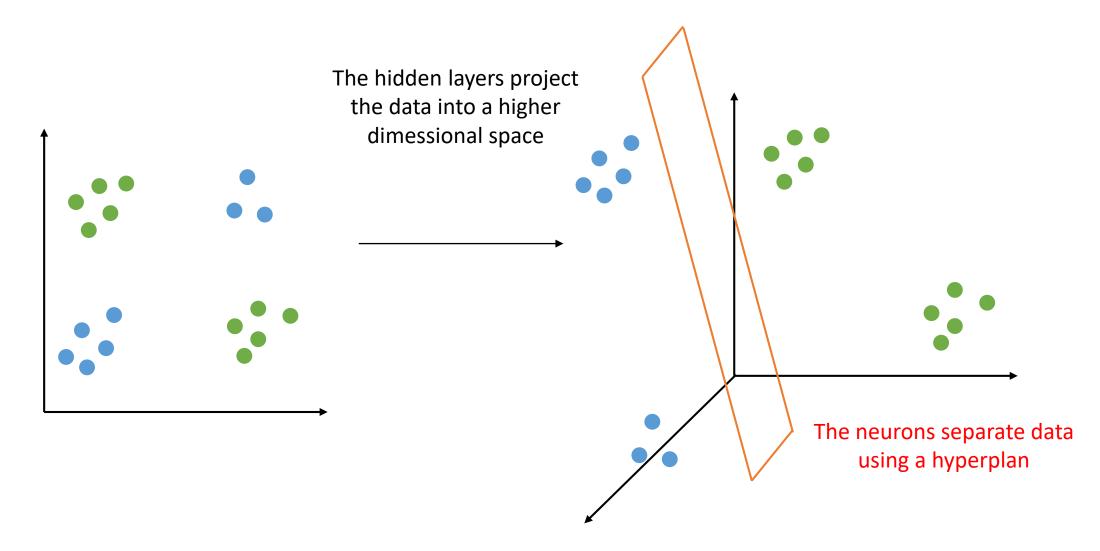


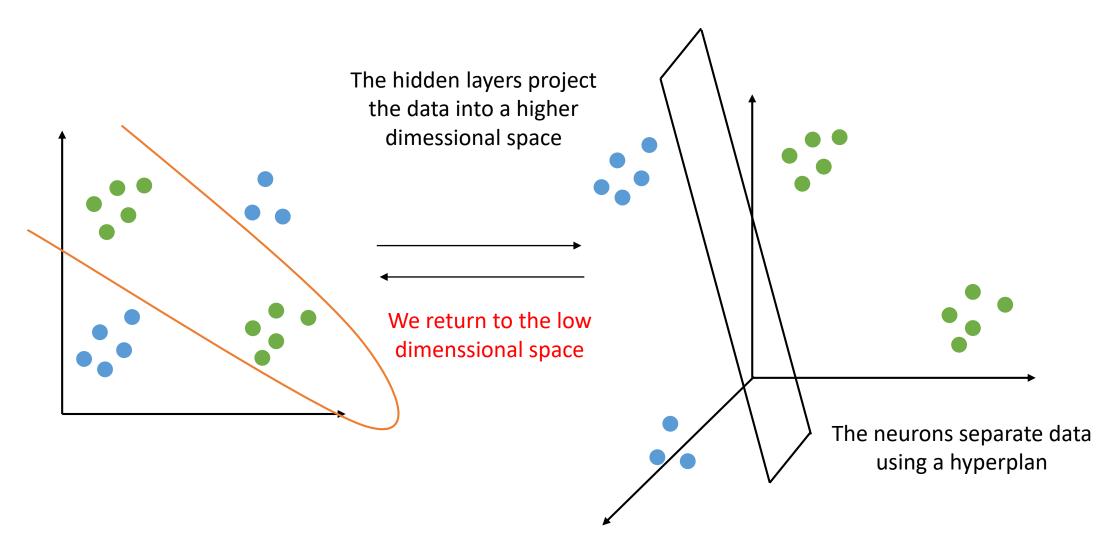
Backward propagation (update weights by using the partial derivatives of the error)



What's really happening inside the MLP?







A preprocessing problem

The MLP expects
a vector as input

Days

Soil type

Fault mechanism

Magnitude of earthquakes

A

Depth

B

C

Days

C

Days

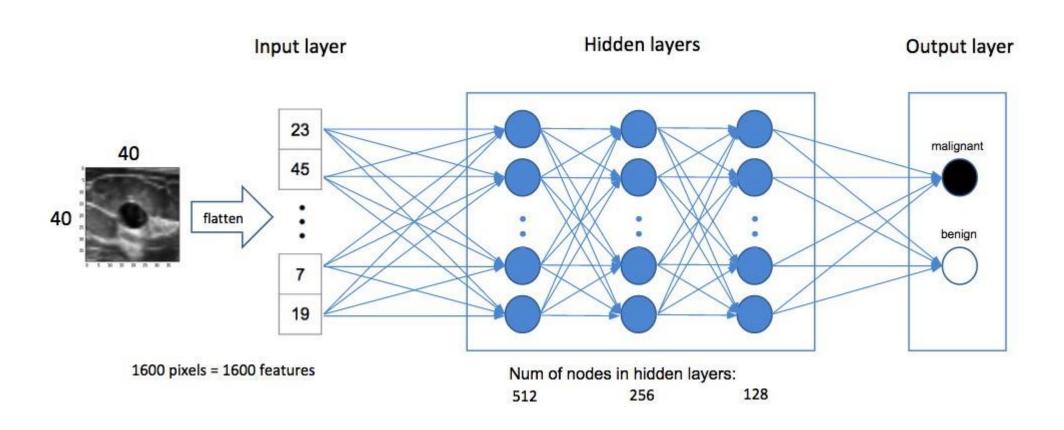
Fault mechanism

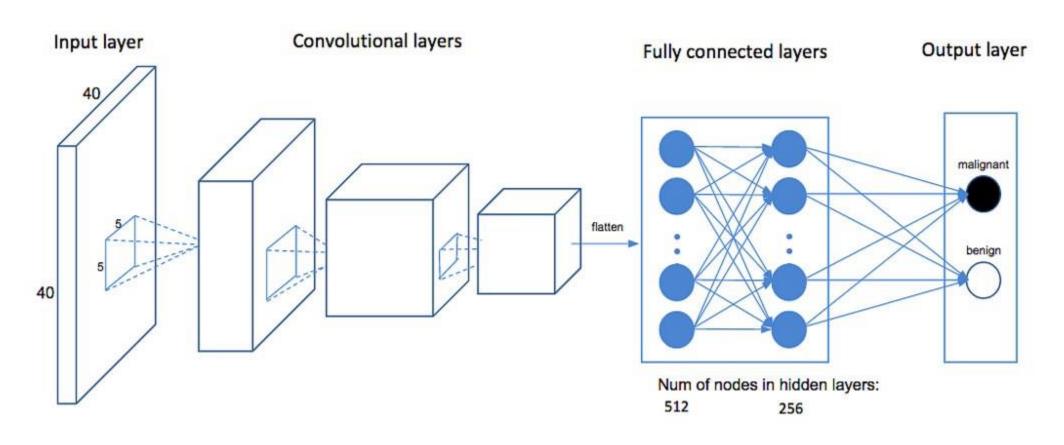
[Mahmoudi & al. 2016, "Predicting the Earthquake Magnitude Using the Multilayer Perceptron Neural Network with Two Hidden Layers"]

Input layer 1st hidden layer 2nd hidden layer

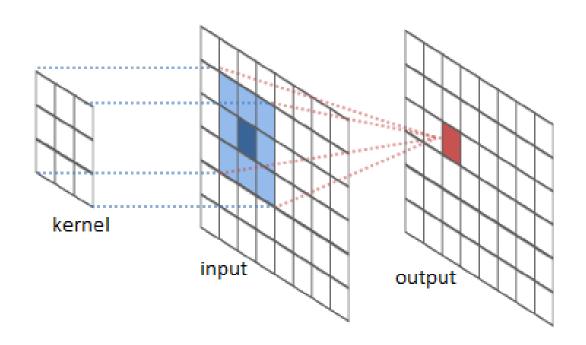
Output layer

A preprocessing problem





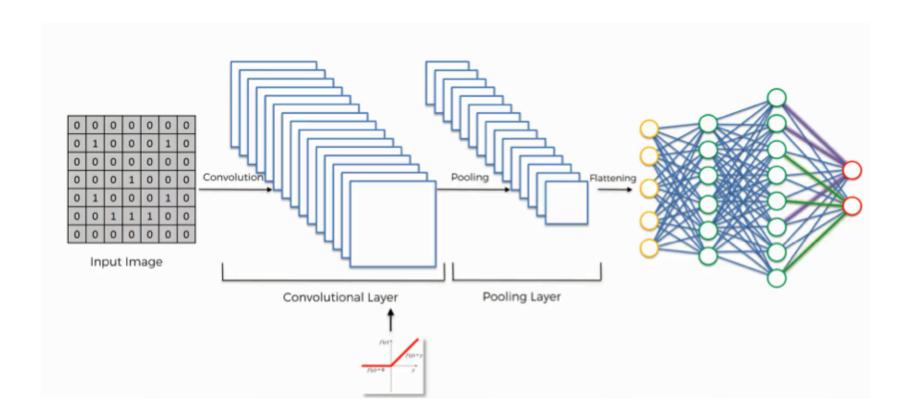
Convolution with a 3x3 filter (kernel)

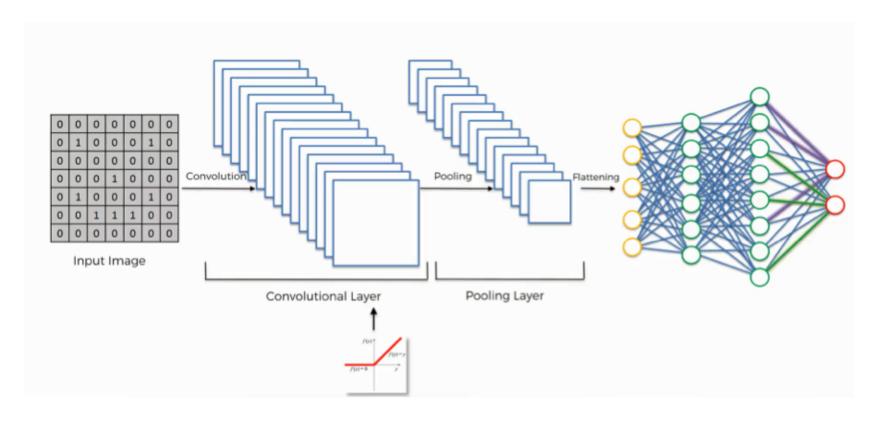


Source: http://intellabs.github.io/RiverTrail/tutorial/

Maxpooling with a 2x2 filter

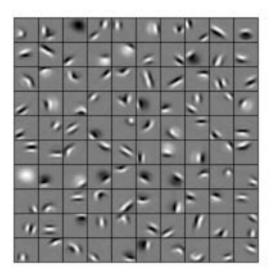
12	20	30	0			
8	12	2	0	2×2 Max-Pool	20	30
34	70	37	4		112	37
112	100	25	12			

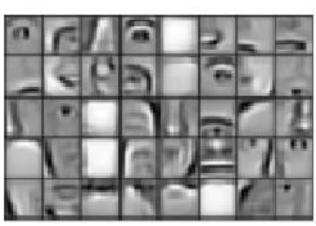


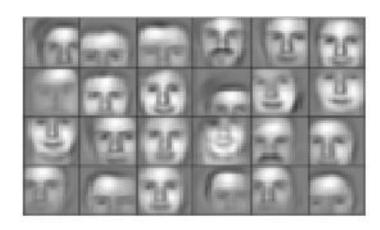


Let the learning algorithm learn the best kernels!

An example of features learned by each layer

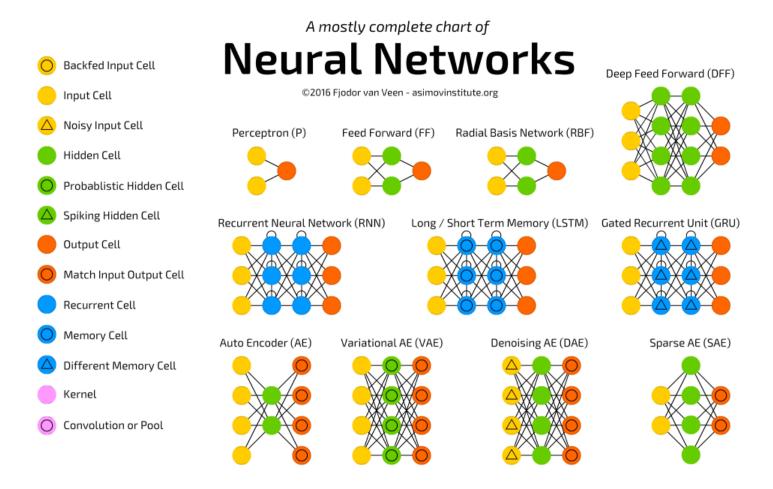




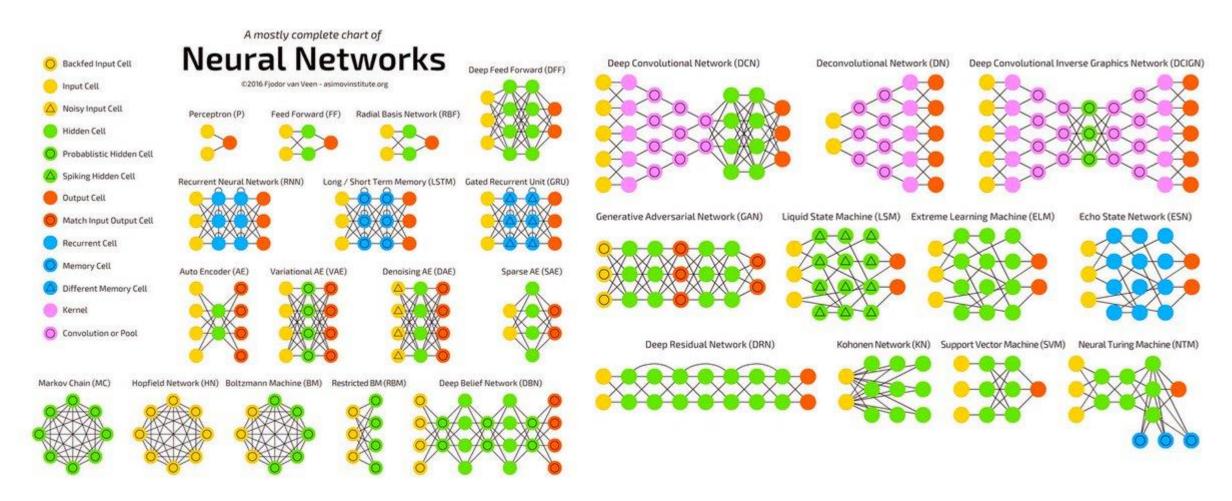


Source: [Honglak Lee, *et al*, "Convolutional Deep Belief Networks for Scalable Unsupervised Learning of Hierarchical Representations"]

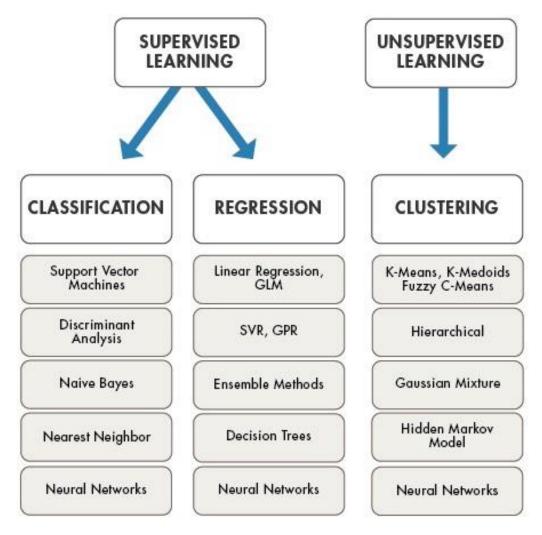
CNN, what else?



CNN, what else?



CNN, what else?



Source: https://in.mathworks.com/help/stats/machine-learning-in-matlab.html

Thank you!

https://github.com/amineHorseman/my-talks



