A Brief Introduction to Deep Learning

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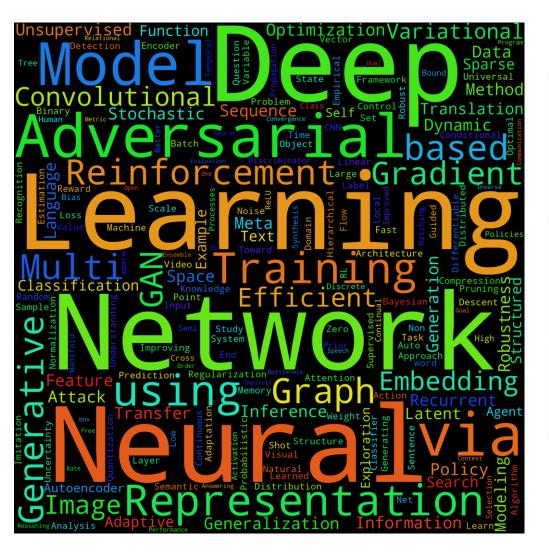
Outline

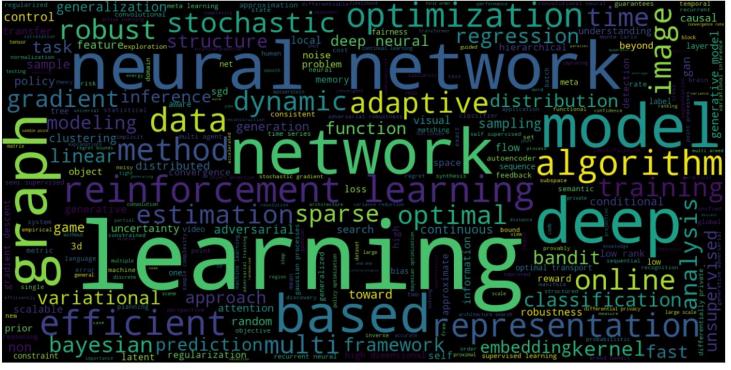
- Successful stories of DL (2 minutes)
- DL Basics (28 minutes)
- Build two simple neural networks (45 minutes)
- TensorFlow and Others (5 minutes)

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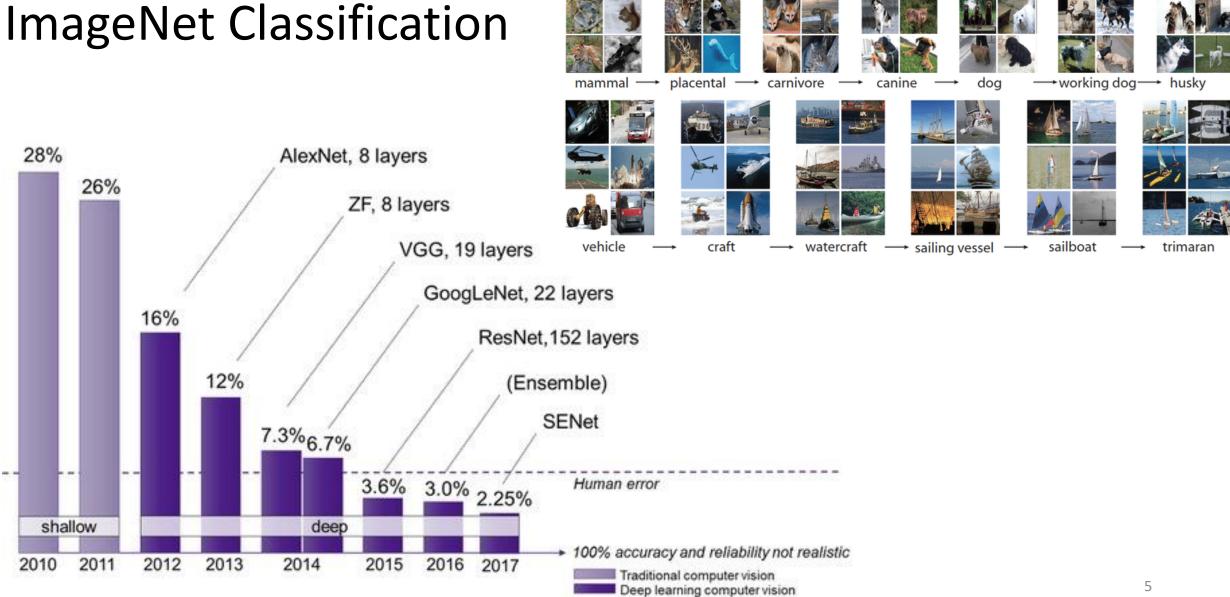
Al, machine learning, deep learning, ...





Word Cloud - NeurIPS, 2019

Word Cloud - ICLR, 2019





AlphaGo





Self-driving































































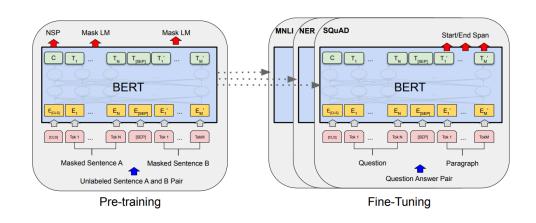




Tencent 腾讯



Generative adversarial network, graph embedding, deep reinforcement learning, and many others ...



(a) Input: Karate Graph

(b) Output: Representation

Word2vec and BERT in NLP

DeepWalk

Outline

- Successful stories of DL (2 minutes)
- DL Basics (28 minutes)
- Build two simple neural networks (45 minutes)
- TensorFlow and Others (5 minutes)

Deep Learning – Definition

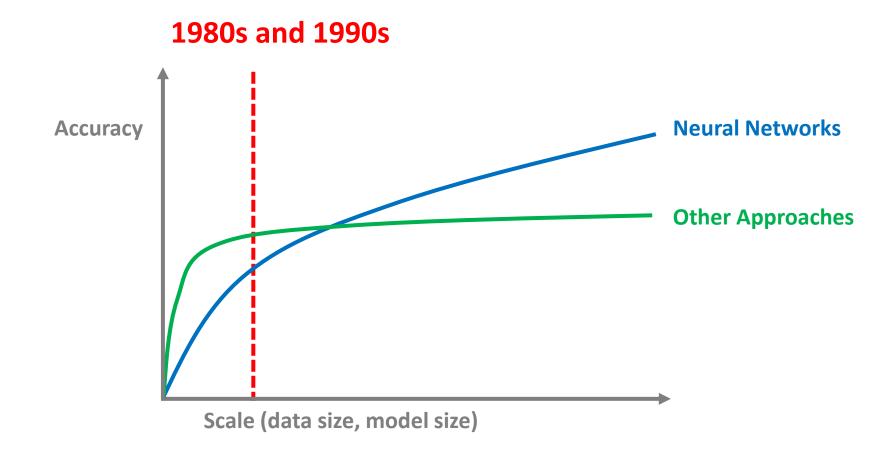
Deep learning is part of a broader family of machine learning methods based on **artificial neural networks**. Learning can be supervised, semi-supervised or unsupervised.

Deep Learning: A technique to perform machine learning inspired by our brain's own network of neurons

Machine Learning

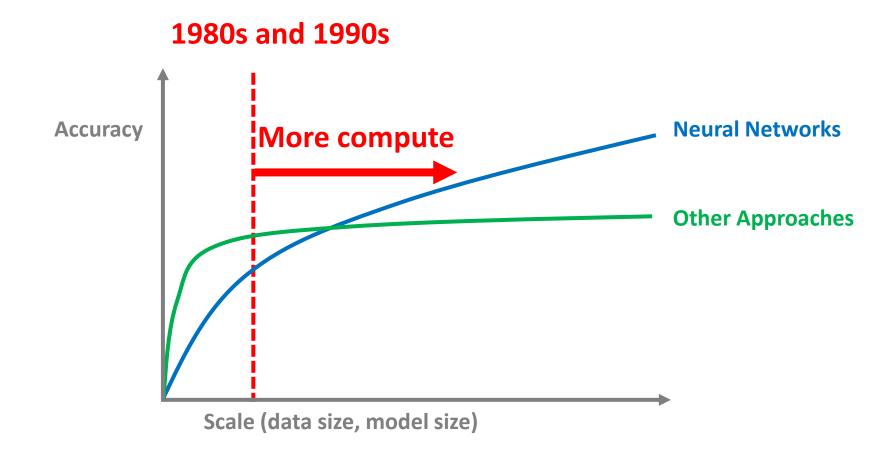
Artificial Intelligence:
Mimicking the intelligence or
behavioral pattern of humans
or any other living entity.

Why deep learning?



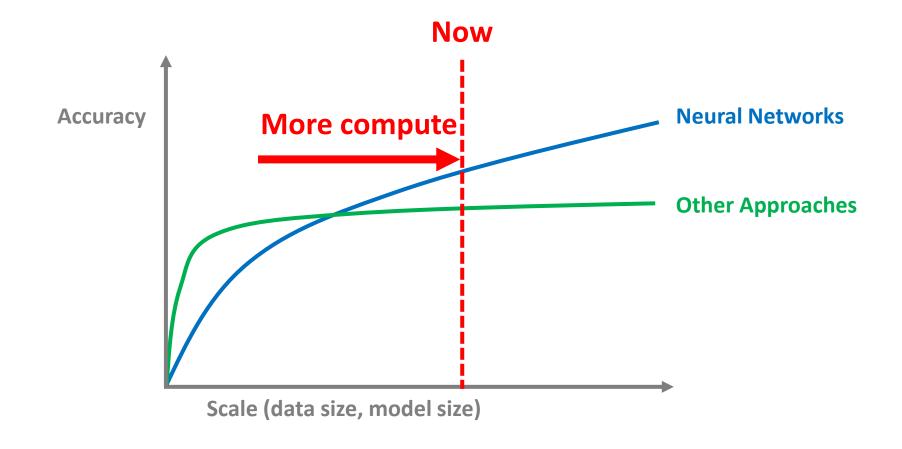
Jeff Dean's Lecture for YC Al

Why deep learning?



Jeff Dean's Lecture for YC Al

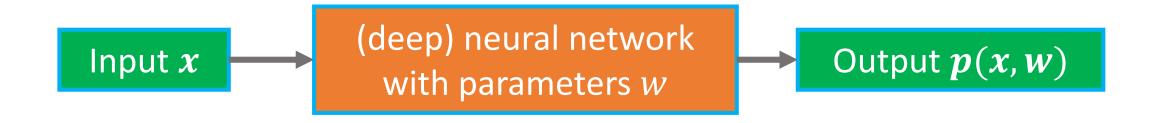
Why deep learning?



Jeff Dean's Lecture for YC Al

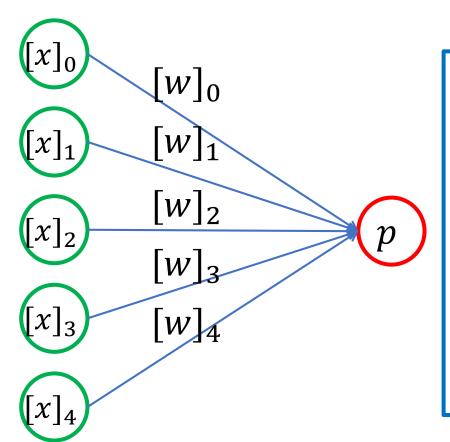
What is a neural network

- A brain ?
- A computational graph?
- A function ?



We can train the neural network, i.e., make it learn, so that, given any input x, the output p(x; w) is what we want to see.

A simple neural network



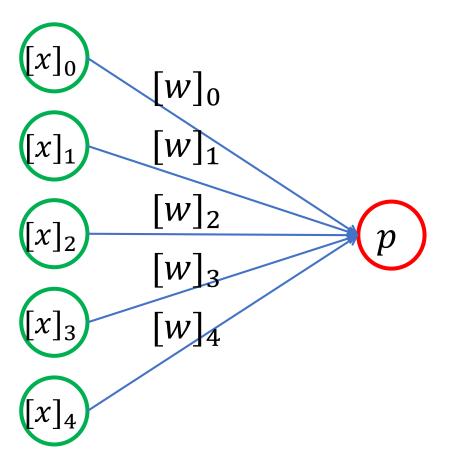
Nodes (Neurons) to represent input/output values. **Edges** to represent multiplication by a weight.

The output value is given by

$$p(w; x) = x_1 w_1 + x_2 w_2 + x_3 w_3 + x_4 w_4 + x_5 w_5$$
$$p(w; x) = \sum_{i=1}^{5} x_i w_i = \mathbf{x}^{\mathsf{T}} \mathbf{w}$$

Input Layer Output Layer

A simple neural network for regression



Suppose we have a set of training data $\{x_i, y_i\}_{i=1}^N$ and suppose we want the weights so that

$$\boldsymbol{x}_i^{\mathsf{T}} \boldsymbol{w} \approx y_i \; \forall \; i \in \{1, \dots, n\}.$$

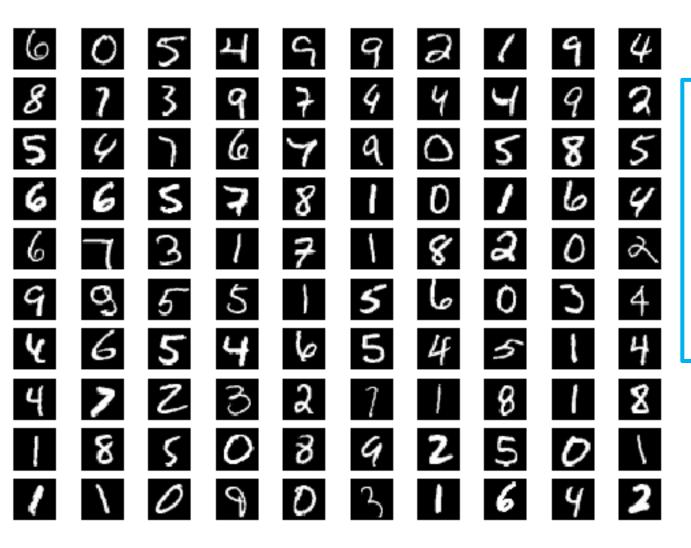
Then, we our goal is

$$\min_{\boldsymbol{w} \in \mathbb{R}^d} f(\boldsymbol{w}) = \frac{1}{n} \sum_{i=1}^n \ell(\boldsymbol{x}_i^{\mathsf{T}} \boldsymbol{w}, y_i),$$

for some loss ℓ . This is one way to describe linear regression using a network.

Input Layer Output Layer

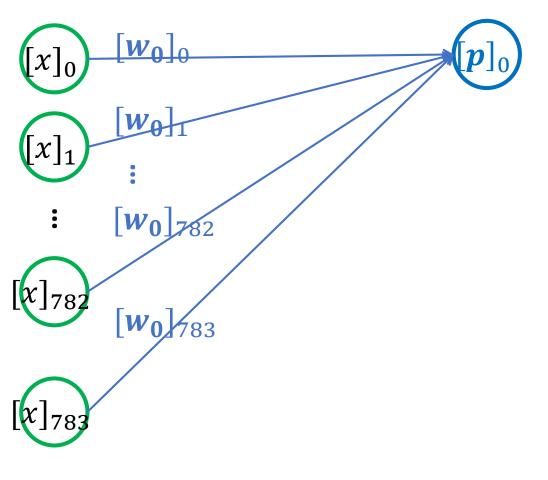
A simple neural network for classification



Suppose our inputs are images of digits we want to classify (MNIST dataset). The potential outputs are 0, 1, 2, ..., 9.

Each digit image is $d = 28 \times 28$

A simple neural network for classification



Input Layer

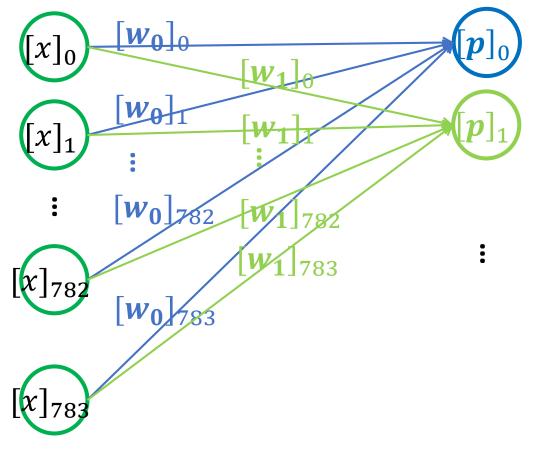
Output Layer

Now, instead of a single vector w, we want 10 weight vectors (one for each digit). Define the vector w_i for $j \in \{0, 1, 2, ..., 9\}$.

$$W = egin{bmatrix} w_0^{ op} \ w_1^{ op} \ w_2^{ op} \ ... \ w_9^{ op} \end{bmatrix}$$
 . Then, $p = Wx$.

We want to choose W such that, when the correct digit is $j \in \{0,1,2,...,9\}$, $[p]_j > [p]_i$ for $i \neq j$.

A simple neural network for classification



Input Layer

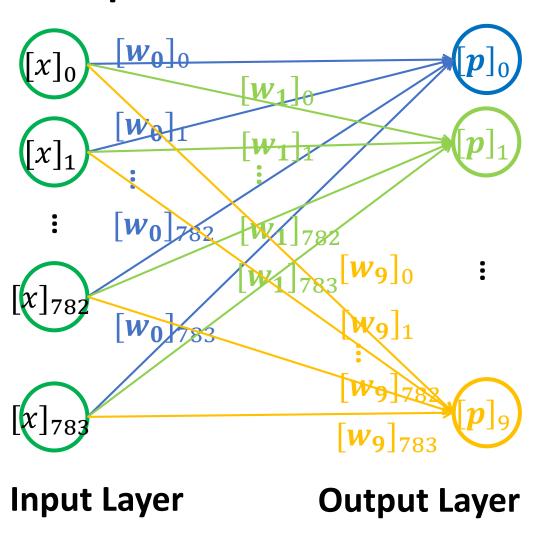
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$$W = egin{bmatrix} m{w}_{\mathbf{0}}^{ op} \ m{w}_{\mathbf{1}}^{ op} \ m{w}_{\mathbf{2}}^{ op} \end{bmatrix}$$
 . Then, $m{p} = m{W}m{x}$. $m{w}_{\mathbf{0}}^{ op}$

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A simple neural network for classification

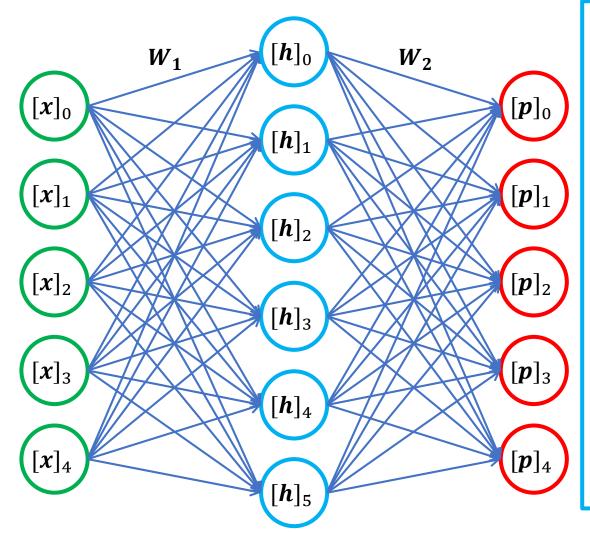


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$$m{W} = egin{bmatrix} m{w}_{\mathbf{0}}^{ op} \ m{w}_{\mathbf{1}}^{ op} \ m{w}_{\mathbf{2}}^{ op} \end{bmatrix}$$
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We want to choose W such that, when the correct digit is $j \in \{0,1,2,...,9\}$, $[p]_j > [p]_i$ for $i \neq j$.

Hidden Layers



Rather than go directly from inputs to outputs. We can add one or more hidden layers. Now the network performs the computation. Then,

$$p = W_2 h(W_1 x).$$

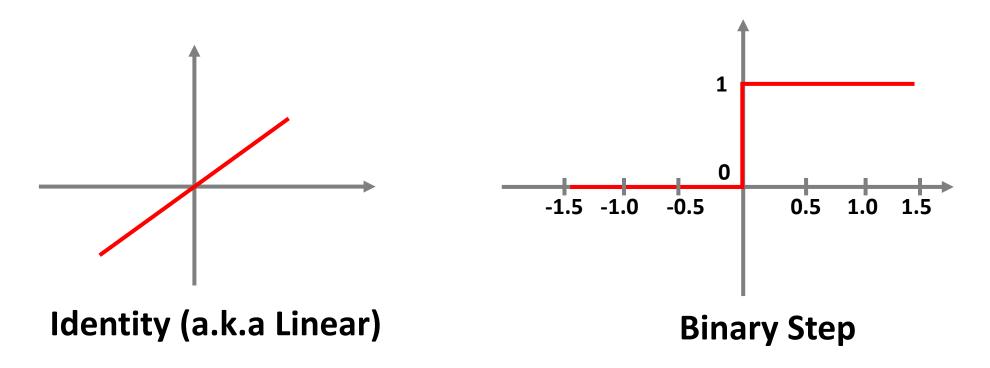
Can also include bias terms such that

$$p = W_2 h(W_1 x + b_0) + b_1.$$

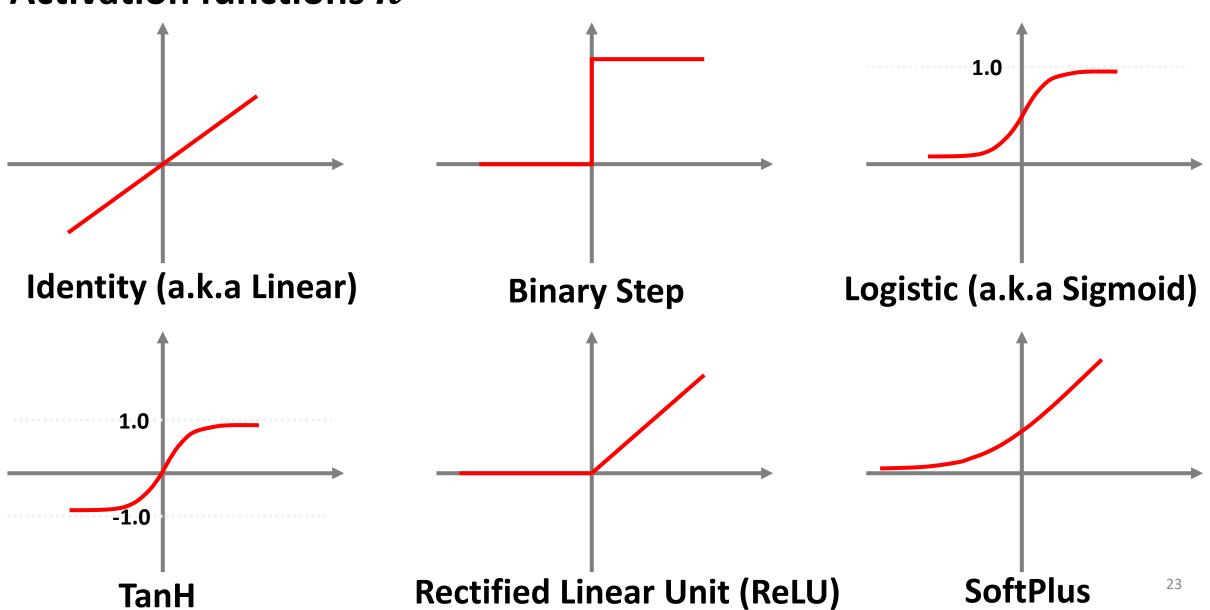
Input Layer Hidden Layer Output Layer

Activation functions h

Inspired by neuroscience, use activation functions to approximate the "firing or not" of a neuron. We want to approximate a 0-1 step function.



Activation functions *h*



Artificial Neural Networks — Basics To design a neural net, you need to

Even for a basic Neural Network, there are many design decisions to make:

- Number of hidden layers (depth)
- Number of units per hidden layer (width)
- Type of activation function (nonlinearity)
- Form of objective function
- Recurrent or feed-forward?

These parameters will affect the overall performance such as computation cost and accuracy.

Computation cost

For example, I want to design a neural network for classifying image digits (MNIST). Let us consider the following neural network:

- $28 \times 28 = 784$ neurons in the input layer
- 512 neurons in the first hidden layer (fully connected)
- 256 neurons in the second hidden layer (fully connected)
- 10 neurons in the output layer (fully connected)

Question: How many optimization variables are there?

Computation cost

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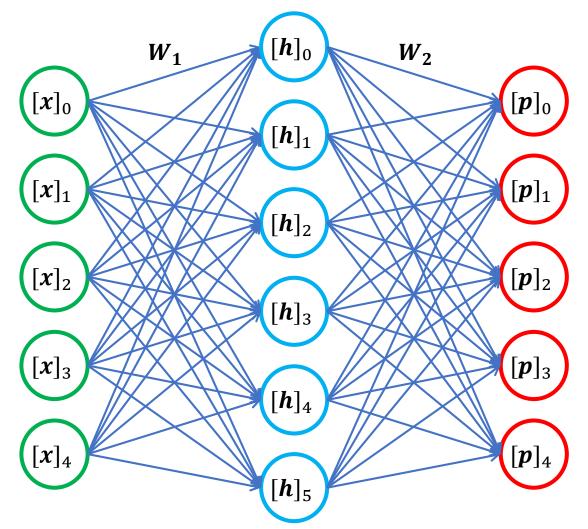
In the first layer: 784×512

In the second layer: 512×256

In the third layer: 256×10

 $784 \times 512 + 512 \times 256 + 256 \times 10 = 535040$.

How to update the weights W_1 , W_2 ?



In general, we minimize a loss

$$\min_{\mathbf{W_1}, \mathbf{W_2}} \frac{1}{n} \sum_{i=1}^{n} \ell(\mathbf{W_1}, \mathbf{W_2}; \mathbf{x}_i, \mathbf{y}_i)$$

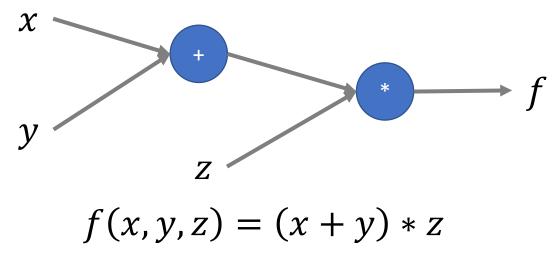
Now the question is how to optimize the loss w.r.t W_1 , W_2 .

Stochastic Gradient Descent:

$$\begin{split} [\mathbf{W}_{1}]_{ij}^{t+1} &= [\mathbf{W}_{1}]_{ij}^{t} - \eta_{t} \frac{d\ell}{d[\mathbf{W}_{1}]_{ij}^{t}} \\ [\mathbf{W}_{2}]_{ij}^{t+1} &= [\mathbf{W}_{2}]_{ij}^{t} - \eta_{t} \frac{d\ell}{d[\mathbf{W}_{2}]_{ij}^{t}} \end{split}$$

Input Layer Hidden Layer

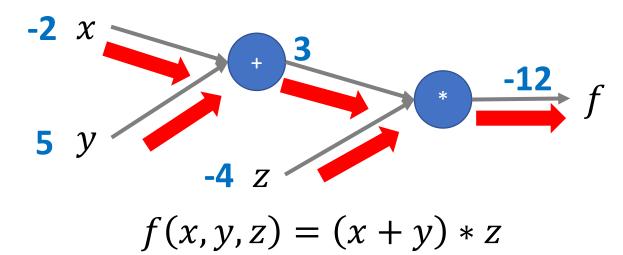
Backpropagation: a simple example



We want to calculate:

$$\frac{\partial f}{\partial x}$$
, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$

Backpropagation: a simple example



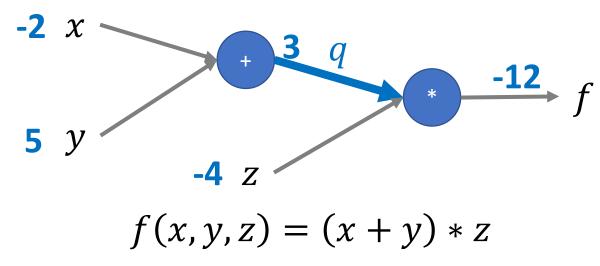
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, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$

Let
$$x = -2$$
, $y = 5$, $z = -4$,
then $f(x, y, z) = -12$.

Feed Forward

Backpropagation: a simple example



We want to calculate:

$$\frac{\partial f}{\partial x}$$
, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$

Let
$$x = -2$$
, $y = 5$, $z = -4$,
then $f(x, y, z) = -12$.

We let the intermediate result be a function

$$q(x,y) = (x+y).$$

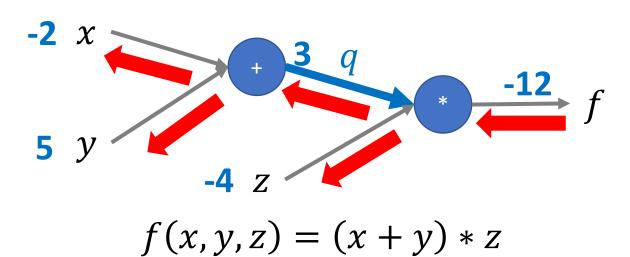
Then $f(x,y,z) = q(x,y)z$.



$$\frac{\partial q}{\partial x} = 1, \qquad \frac{\partial q}{\partial y} = 1$$

$$\frac{\partial f}{\partial q} = z, \qquad \frac{\partial f}{\partial z} = q$$
30

Backpropagation: a simple example



We want to calculate:

$$\frac{\partial f}{\partial x}$$
, $\frac{\partial f}{\partial y}$, $\frac{\partial f}{\partial z}$

Let x = -2, y = 5, z = -4, then f(x, y, z) = -12.

We let the intermediate result be a function

$$q(x,y) = (x+y).$$

Then $f(x,y,z) = q(x,y)z$.



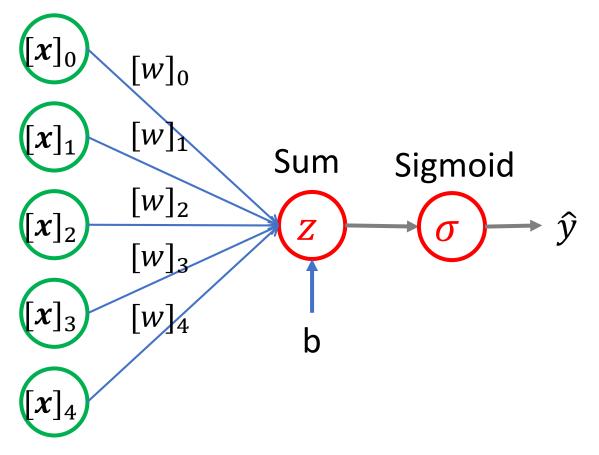
$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial q} \cdot \frac{\partial q}{\partial x}, \qquad \frac{\partial f}{\partial y} = \frac{\partial f}{\partial q} \cdot \frac{\partial q}{\partial y}.$$

$$\frac{\partial f}{\partial z} = q$$

$$\frac{\partial q}{\partial x} = 1, \qquad \frac{\partial q}{\partial y} = 1$$

$$\frac{\partial f}{\partial a} = z, \qquad \frac{\partial f}{\partial z} = q$$

Backpropagation



Input Layer Output Layer

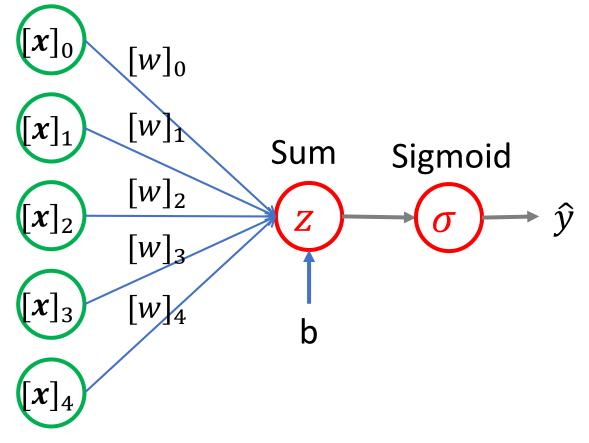
Given a training sample (x, y), compute the loss

$$z = \mathbf{x}^{\mathsf{T}} \mathbf{w} + b, \, \hat{y} = \sigma(z),$$
$$\ell = \frac{1}{2} (\hat{y} - y)^2$$

Q: calculate

$$\frac{\partial \ell}{\partial w}$$
, $\frac{\partial \ell}{\partial b}$

Backpropagation



Input Layer Output Layer

Given a training sample (x, y), compute the loss

$$z = \mathbf{x}^{\mathsf{T}} \mathbf{w} + b, \, \hat{y} = \sigma(z),$$
$$\ell = \frac{1}{2} (\hat{y} - y)^2$$

Compute the derivatives

$$\frac{d\ell}{d\hat{y}} = (\hat{y} - y),$$

$$\frac{d\ell}{dz} = \frac{d\ell}{d\hat{y}} \cdot \frac{d\hat{y}}{dz} = \frac{d\ell}{d\hat{y}} \cdot \sigma(z) \cdot (1 - \sigma(z)),$$

$$\frac{\partial\ell}{\partial w} = \frac{d\ell}{dz} \cdot \frac{dz}{\partial w} = \frac{d\ell}{dz} \cdot x,$$

$$\frac{\partial\ell}{\partial b} = \frac{\partial\ell}{\partial b} \cdot \frac{dz}{\partial b} = \frac{d\ell}{dz} \cdot 1.$$

Outline

- Successful stories of DL (2 minutes)
- DL Basics (28 minutes)
- Build two simple neural networks (45 minutes)
- TensorFlow and Others (5 minutes)

Build our first neural network

Here is our task

Assume that we have one training example where

$$(\mathbf{x} = [0.05, 0.1]^{\mathsf{T}}, \mathbf{y} = [0.01, 0.99]^{\mathsf{T}}).$$

Given x, we want to design a neural network such that it outputs $[p]_0 \approx 0.01, [p]_1 \approx 0.99.$

Obviously, this is a regression problem, we want to minimize the least square loss

$$\min \ell = \frac{1}{2} ||\boldsymbol{p} - \boldsymbol{y}||^2 = \frac{1}{2} \sum_{i=0}^{1} ([p]_i - [y]_i)^2$$

Build our first neural network

Here is our task

Assume that we have one training example where

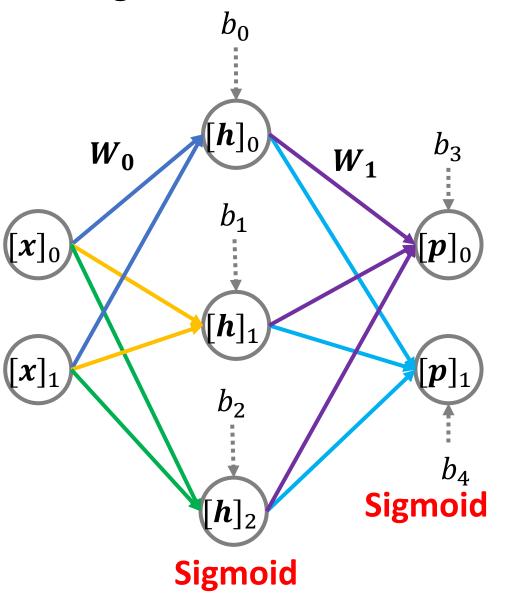
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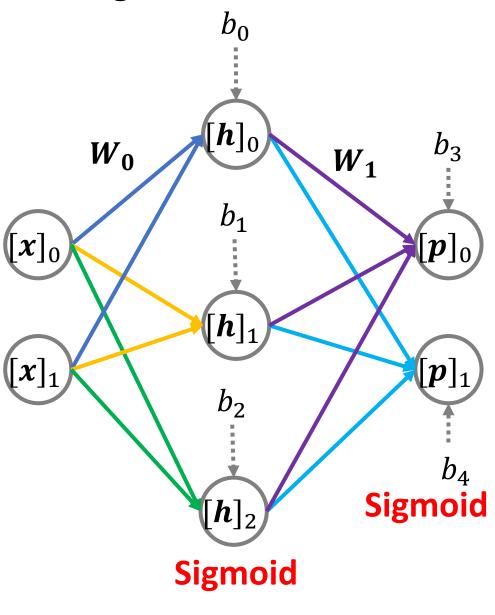
To finish this task, we need to

- 1. design a neural net
- 2. implement this neural net
- 3. load the dataset and train the neural net
- 4. check the training losses

1. design a neural network



1. design a neural network

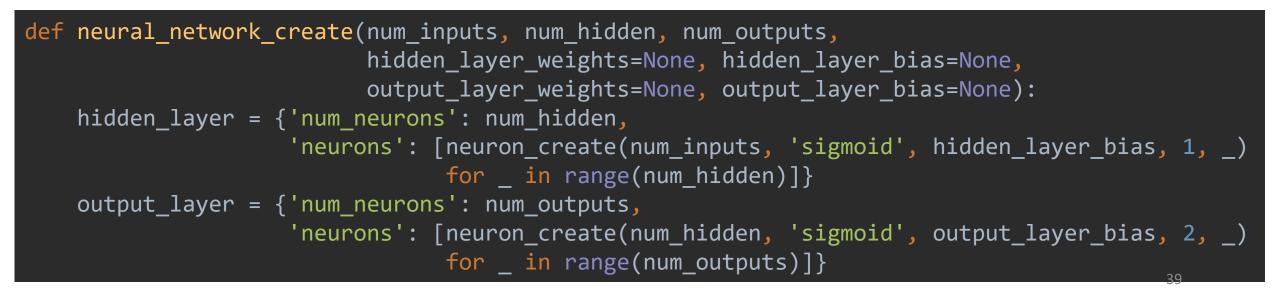


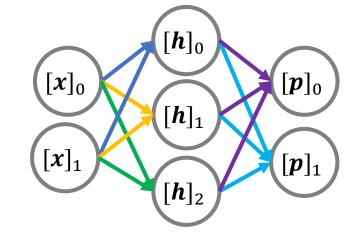
More details:

2. implement this neural network

We have the following information about our network:

- 1. The number of inputs (i.e. dimension of the inputs).
- 2. The number of neurons in the **hidden** layer.
- 3. The number of neurons in the **output** layer.
- 4. Hidden layer and output layer use **Sigmoid** as the activation.
- 5. The loss function used is the **least square loss**.

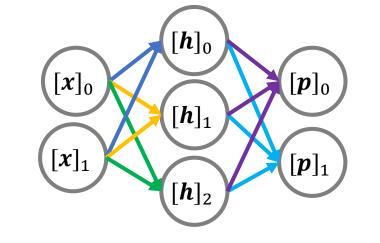




2. implement this neural network

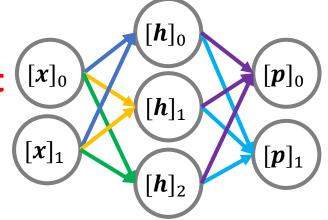
We have the following information about our neuron:

- 1. The number of inputs: 2.
- 2. Weight vector
- 3. Input vector (dimension is 2 for hidden layer)
- 4. Bias
- 5. Output
- 6. Activation: Sigmoid



```
def neuron_create(num_inputs, activation, bias, layer_id, neuron_id):
    return {'weights': np.zeros(num_inputs),
        'inputs': np.zeros(num_inputs),
        'bias': random.random() if bias is None else bias,
        'output': 0.0,
        'activation': activation,
        'layer_id': layer_id,
        'neuron_id': neuron_id}
```

2. implement this neural network - Constructed Neural Net



After we construct the neural net, we need to have the initial weights ...

2. implement this neural network - Initialization

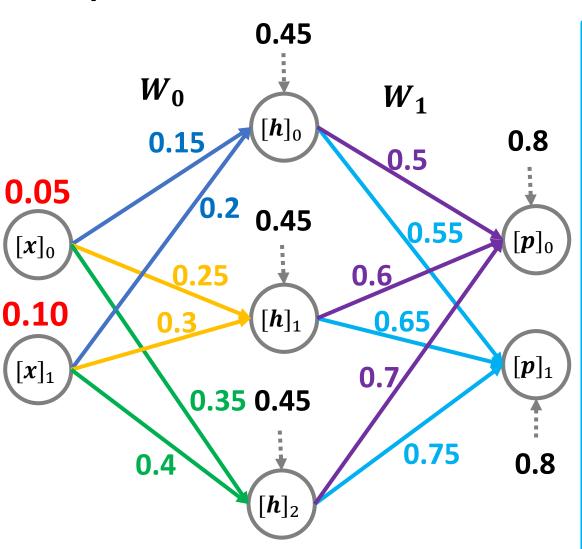
initialize weights from inputs to hidden layer neurons

```
weight_num = 0
for h in range(hidden_layer['num_neurons']):
    for i in range(num_inputs):
        if not hidden_layer_weights:
            hidden_layer['neurons'][h]['weights'][i] = random.random()
        else:
            hidden_layer['neurons'][h]['weights'][i] = hidden_layer_weights[weight_num]
        weight_num += 1
```

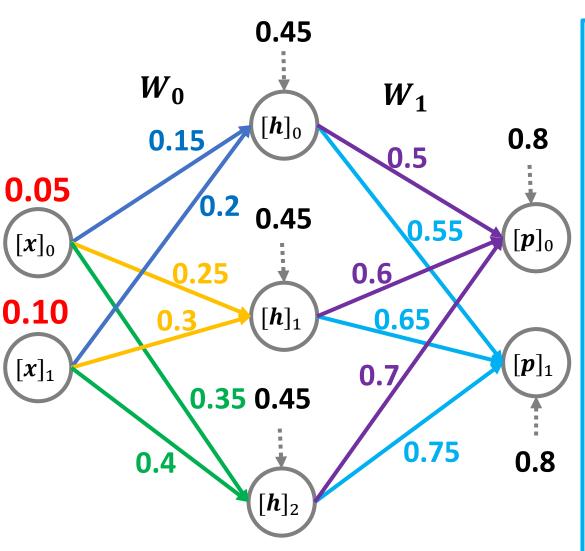
initialize weights from hidden layer neurons to output layer neurons

```
weight_num = 0
for o in range(output_layer['num_neurons']):
    for h in range(hidden_layer['num_neurons']):
        if not output_layer_weights:
            output_layer['neurons'][o]['weights'][h] = random.random()
        else:
            output_layer['neurons'][o]['weights'][h] = output_layer_weights[weight_num]
        weight_num += 1
```

2. implement this neural network - Calculate the square loss



2. implement this neural network – Calculate the square loss



$$\begin{aligned} W_0 &= \begin{bmatrix} 0.15 & 0.2 \\ 0.25 & 0.3 \\ 0.35 & 0.4 \end{bmatrix}, \ W_1 &= \begin{bmatrix} 0.5 & 0.6 & 0.7 \\ 0.55 & 0.65 & 0.75 \end{bmatrix}. \\ z_0 &= 0.05 * 0.15 + 0.10 * 0.2 + 0.45 = 0.4775, \\ z_1 &= 0.05 * 0.25 + 0.10 * 0.3 + 0.45 = 0.4925, \\ z_2 &= 0.05 * 0.35 + 0.10 * 0.4 + 0.45 = 0.5057, \\ [h]_0 &= \frac{1}{1+e^{-z_0}} \approx 0.6172, \\ [h]_1 &= \frac{1}{1+e^{-z_1}} \approx 0.6207, \\ [h]_2 &= \frac{1}{1+e^{-z_2}} \approx 0.6242, \\ z_3 &\approx 1.8245, z_4 \approx 2.1038, \\ [p]_0 &= \frac{1}{1+e^{-z_3}} \approx 0.8611, [p]_1 &= \frac{1}{1+e^{-z_4}} \approx 0.8913. \end{aligned}$$
 The loss $\ell \approx 0.3671$

Proposed neural net

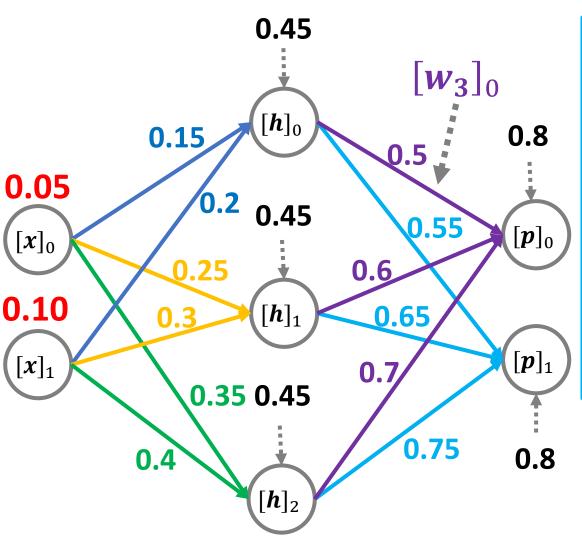
2. implement this neural network – Calculate the square loss

Feed Forward

```
def neural_network_feed_forward(neural_network, train_xi):
    hidden layer = neural network['hidden layer']
    output_layer = neural_network['output_layer']
   # hidden layer feeds forward activation.
    hidden_layer_outputs = np.zeros(hidden_layer['num_neurons'])
    for index, neuron in enumerate(hidden_layer['neurons']):
        hidden layer outputs[index] = neuron cal output(neuron, train xi)
    # output layer feeds forward activation.
    outputs = np.zeros(hidden_layer['num_neurons'])
    for index, neuron in enumerate(output_layer['neurons']):
        outputs[index] = neuron_cal_output(neuron, hidden_layer_outputs)
    # final prediction
    return outputs
```

Given the squared loss, we can how calculate the gradient w.r.t w?

2. implement this neural network - Calculate the gradient



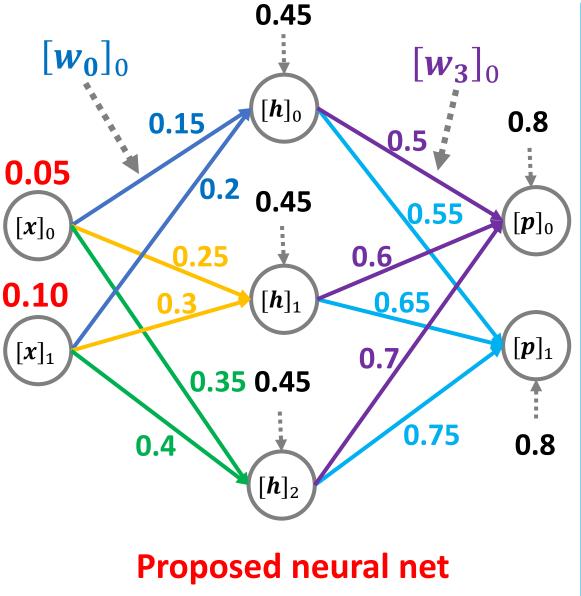
Given the loss, how can we calculate the gradient w.r.t W_1 , W_2 , b?

Backpropagation!

For example, we to calculate the gradient of ℓ w.r.t. $[w_3]_0$.

$$\frac{\partial \ell}{\partial [\mathbf{w}_3]_0} = \frac{\partial \ell}{\partial [\mathbf{p}]_0} \cdot \frac{\partial [\mathbf{p}]_0}{\partial z_3} \cdot \frac{\partial z_3}{\partial [\mathbf{w}_3]_0} \\
= ([\mathbf{p}]_0 - [\mathbf{y}]_0) \cdot (\sigma(z_3)(1 - \sigma(z_3))[\mathbf{h}]_0).$$

2. implement this neural network - Calculate the gradient



Given the loss, how can we calculate the gradient w.r.t W_1 , W_2 , b?

Backpropagation!

For example, we to calculate the gradient of ℓ w.r.t. $[w_3]_0$.

$$\frac{\partial \ell}{\partial [w_3]_0} = \frac{\partial \ell}{\partial [p]_0} \cdot \frac{\partial [p]_0}{\partial z_3} \cdot \frac{\partial z_3}{\partial [w_3]_0}
= ([p]_0 - [y]_0) \cdot \sigma(z_3)(1 - \sigma(z_3))[h]_0
= ([p]_0 - [y]_0) \cdot [p]_0(1 - [p]_0)[h]_0$$

Use chain rule, to calculate

$$\frac{\partial \ell}{\partial [\mathbf{w_0}]_0} = 0.0006$$



2. implement this neural network – Update the weights

Update all weights by using stochastic gradient descent

$$[w_i]_j^{t+1} = [w_i]_j^t - \eta \frac{\partial \ell}{\partial [w_i]_j^t}$$
, where $\eta = 0.5$

```
# 3. Update output neuron weights
for o in range(output_layer['num_neurons']):
    for w_ho in range(len(output_layer['neurons'][o]['weights'])):
        # \(\pale E_j / \partial w_{ij} = \pale E / \partial z_j * \partial z_j / \partial w_{ij} \)
        pd = neuron_cal_pd_total_net_input_wrt_weight(output_layer['neurons'][o], w_ho)
        pd_error_wrt_weight = pd_errors_wrt_output_neuron_total_net_input[o] * pd
        # \(\Delta w = \alpha * \partial E_j / \partial w_i \)
        output_layer['neurons'][o]['weights'][w_ho] -= learning_rate * pd_error_wrt_weight
```

```
# 4. Update hidden neuron weights for h in range(hidden_layer['num_neurons']):  
    for w_ih in range(len(hidden_layer['neurons'][h]['weights'])):  
        # \partial E_j/\partial w_i = \partial E/\partial z_j * \partial z_j/\partial w_i  
    pd = neuron_cal_pd_total_net_input_wrt_weight(hidden_layer['neurons'][h], w_ih)  
    pd_error_wrt_weight = pd_errors_wrt_hidden_neuron_total_net_input[h] * pd  
    # \Delta w = \alpha * \partial E_j/\partial w_i  
    hidden_layer['neurons'][h]['weights'][w_ih] -= learning_rate * pd_error_wrt_weight  

48
```

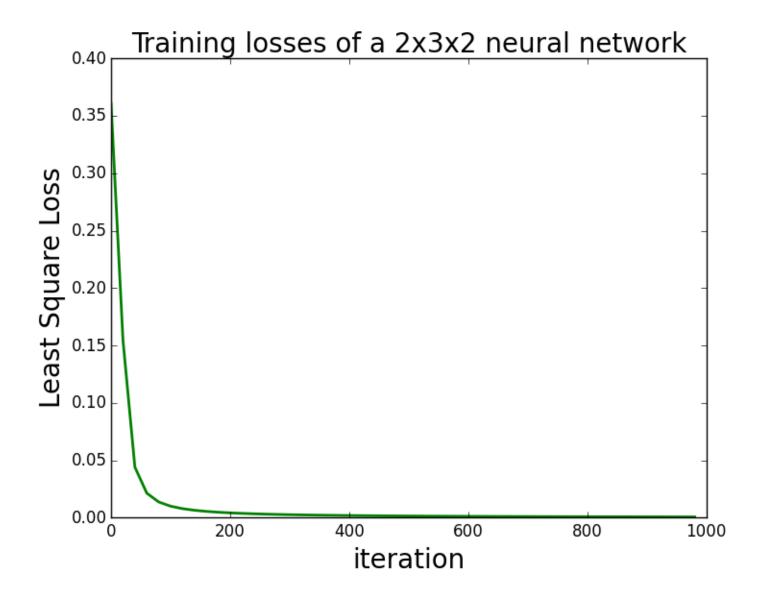
3. load the dataset and train the neural network

```
train_x = [[0.05, 0.1]]
train_y = [[0.01, 0.99]]
for i in range(1000):
    train_xi, train_yi = train_x[0], train_y[0]
    neural_network_train(nn, train_x=train_xi, train_y=train_yi, learning_rate=.5)
    if i % 5 == 0:
        cur_loss = neural_network_total_error(nn, train_x=train_x, train_y=train_y)
        train_losses.append(cur_loss)
        print(i, train_losses[-1])
```

How can we decide whether this neural network is a good one? There is no a standard criteria, but we can at least take a loot at the losses during the training process.

Important: the total training error will decrease in general.

4. check the training losses



As we can see, during the learning process, the total loss is always decreasing.

Quiz!

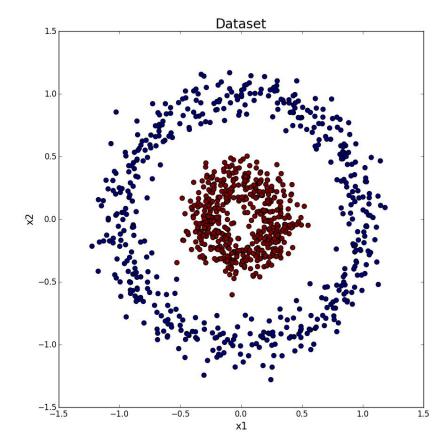
Try to run the program!

Here is our task:

Suppose, we have a classification problem.

Each (x_i, y_i) is a training sample from the

following distribution



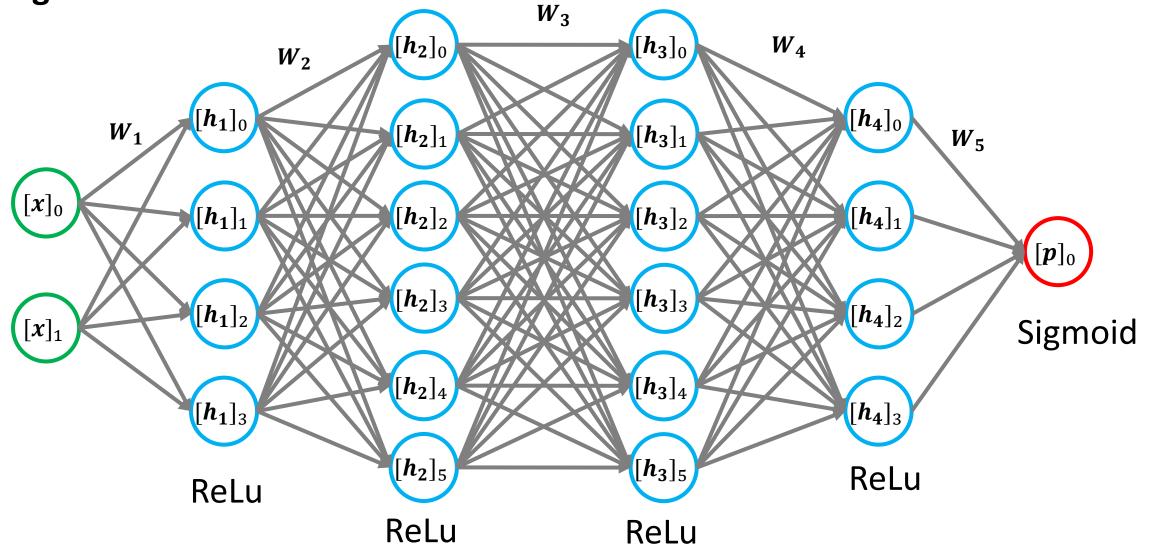
We want to minimize the cross-entropy loss

$$\ell = \frac{1}{n} \sum_{i=1}^{n} -y_i \log p_i$$

To finish this task, we need to

- 1. design a neural network
- 2. implement this neural network
- 3. load the dataset and train the neural net
- 4. check the training losses

1. design a neural network



2. implement this neural network

```
def neural network create(input dim, list node sizes, output dim=2):
    model = dict()
    # first hidden layer
    model['W1'] = np.random.randn(input_dim, list_node_sizes[0])
    model['b1'] = np.zeros((1, list_node_sizes[0]))
    # second hidden layer
    model['W2'] = np.random.randn(list_node_sizes[0], list_node_sizes[1])
    model['b2'] = np.zeros((1, list node sizes[1]))
    # third hidden layer
    model['W3'] = np.random.randn(list_node_sizes[1], list_node_sizes[2])
    model['b3'] = np.zeros((1, list_node_sizes[2]))
    # fourth hidden layer
    model['W4'] = np.random.randn(list_node_sizes[2], list_node_sizes[3])
    model['b4'] = np.zeros((1, list_node_sizes[3]))
    # output layer
    model['W5'] = np.random.randn(list_node_sizes[3], output_dim)
    model['b5'] = np.zeros((1, output_dim))
    return model
```

3. load the dataset and train the neural network

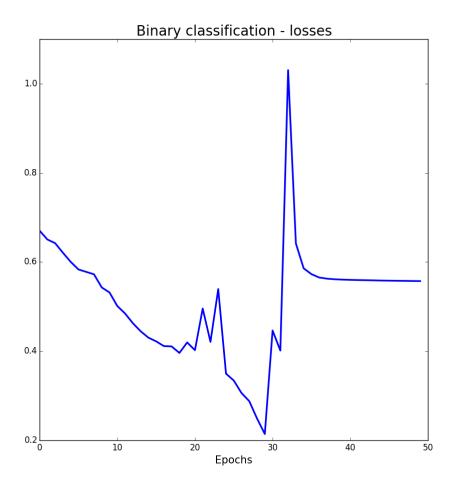
```
def test batch(x tr, y tr, x te, y te):
   model = neural_network_create(input_dim=x_tr.shape[1], list_node_sizes=[4, 6, 6, 4],
output dim=2)
    train batch(model, x tr, y tr, num passes=50, learning rate=0.001)
   output = neural network feed forward(model, x te)
    success = 0
   for ind, item in enumerate(output[-1]):
        if y te[ind] == np.argmax(item):
            success += 1
    print(success / float(len(y te)))
def test_stochastic(x tr, y tr, x te, y te):
   model = neural network create(input dim=x tr.shape[1], list node sizes=[4, 6, 6, 4],
output dim=2)
    train_stochastic(model=model, x tr=x tr, y tr=y tr, num_passes=50, batch_size=20,
learning rate=0.001)
   output = neural network feed forward(model, x te)
    success = 0
   for ind, item in enumerate(output[-1]):
        if y te[ind] == np.argmax(item):
            success += 1
    print('test accuracy: %.4f' % (success / float(len(y te))))
```

Try to use two different ways:

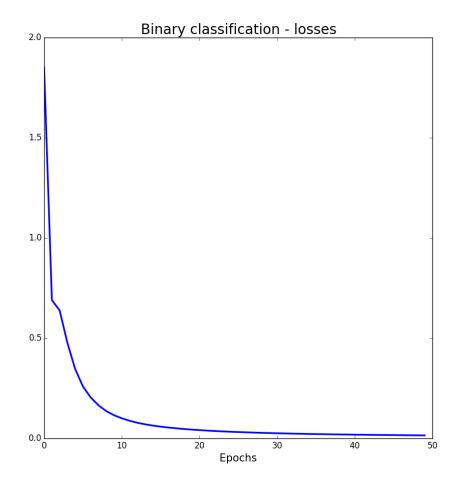
- 1. Batch training
- 2. Stochastic training

4. check the training losses

Batch training



Stochastic training



4. check the model

0.5

> 0.0

-0.5

-1.0

-1.5

-1.0

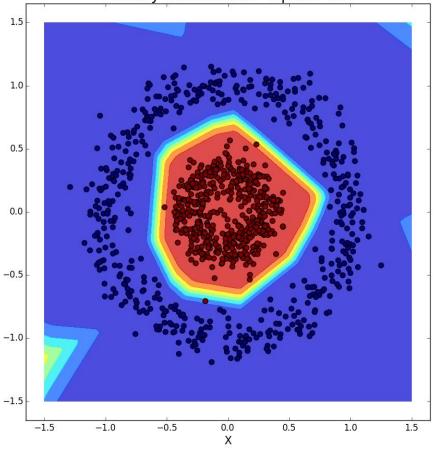
Batch training

Binary classification - epoch: 49 1.5 1.0

1.0

1.5

Stochastic training

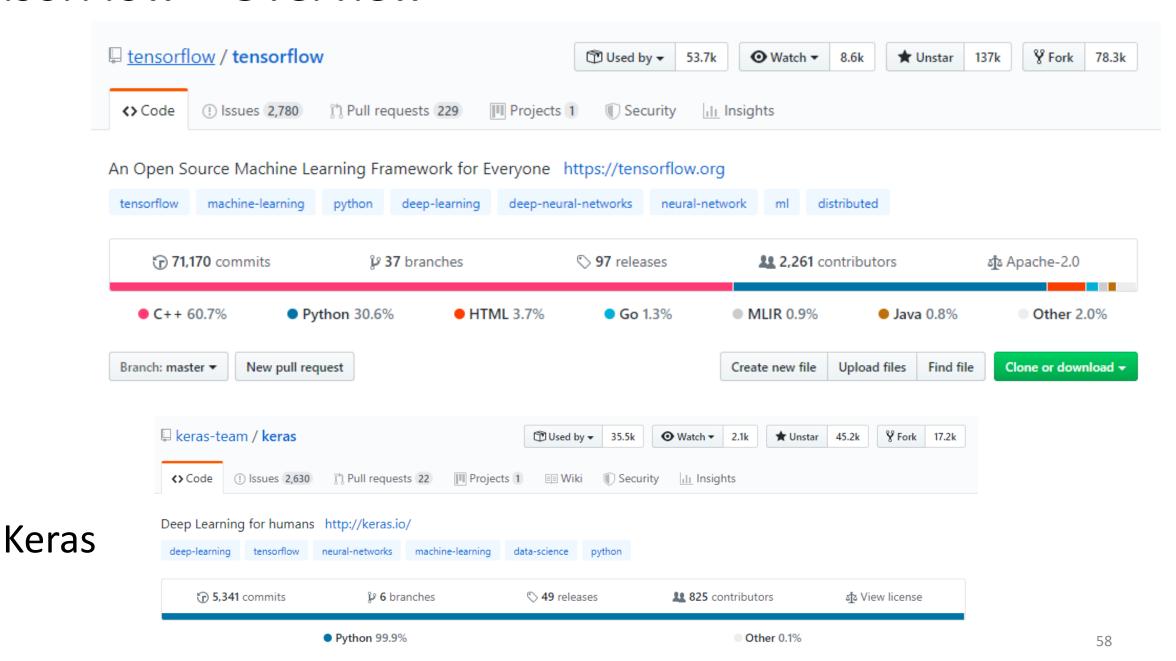


Quiz!
Try to run the code several times to find a potential pattern.

Outline

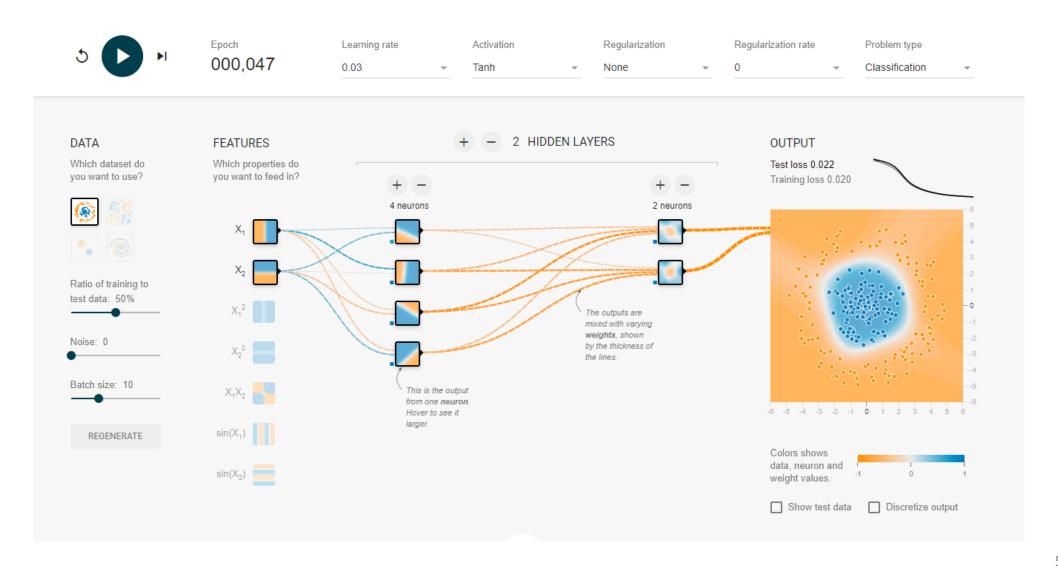
- Successful stories of DL (2 minutes)
- DL Basics (28 minutes)
- Build two simple neural networks (45 minutes)
- TensorFlow and Others (5 minutes)

TensorFlow – Overview

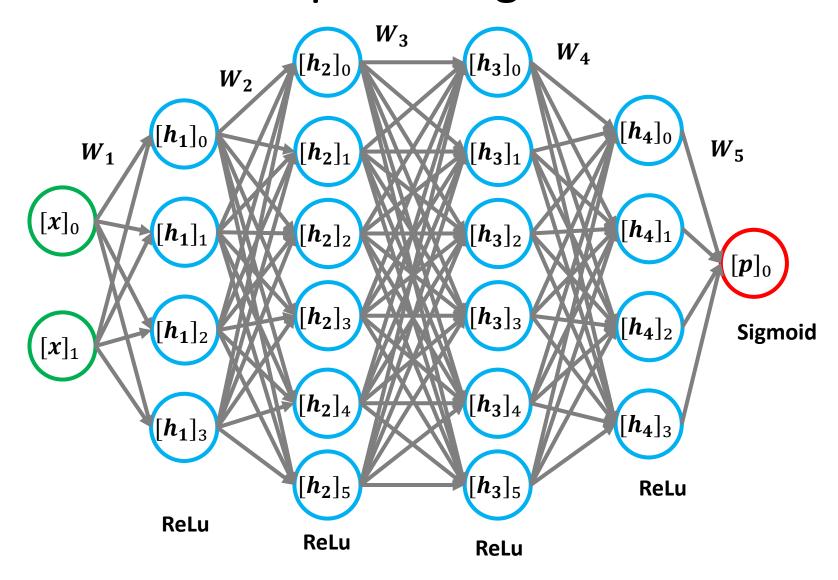


TensorFlow – Playground

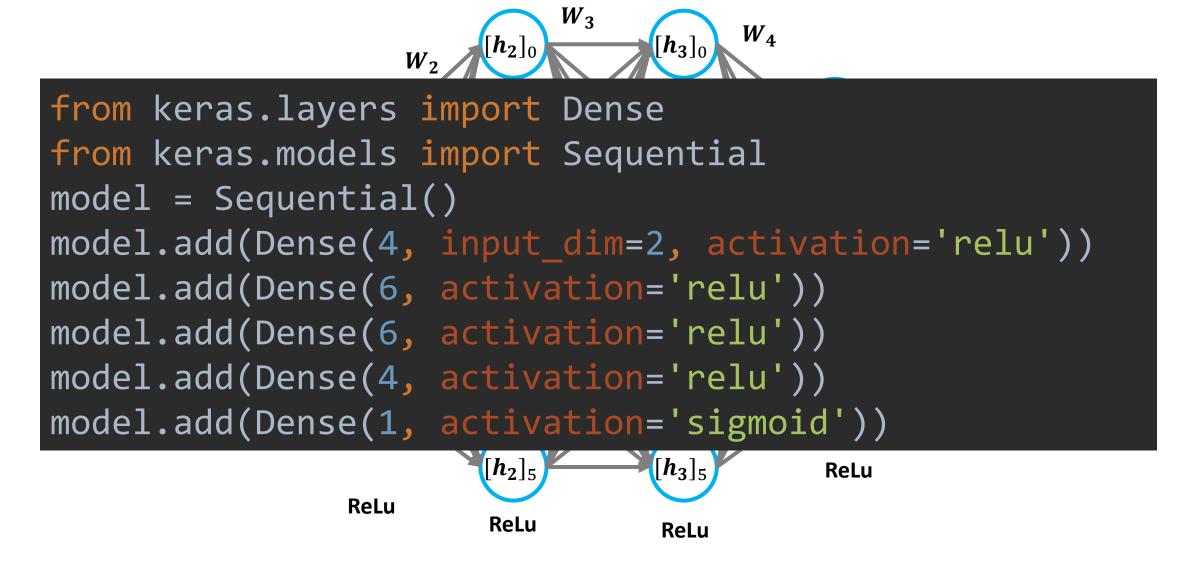
Have fun: https://playground.tensorflow.org



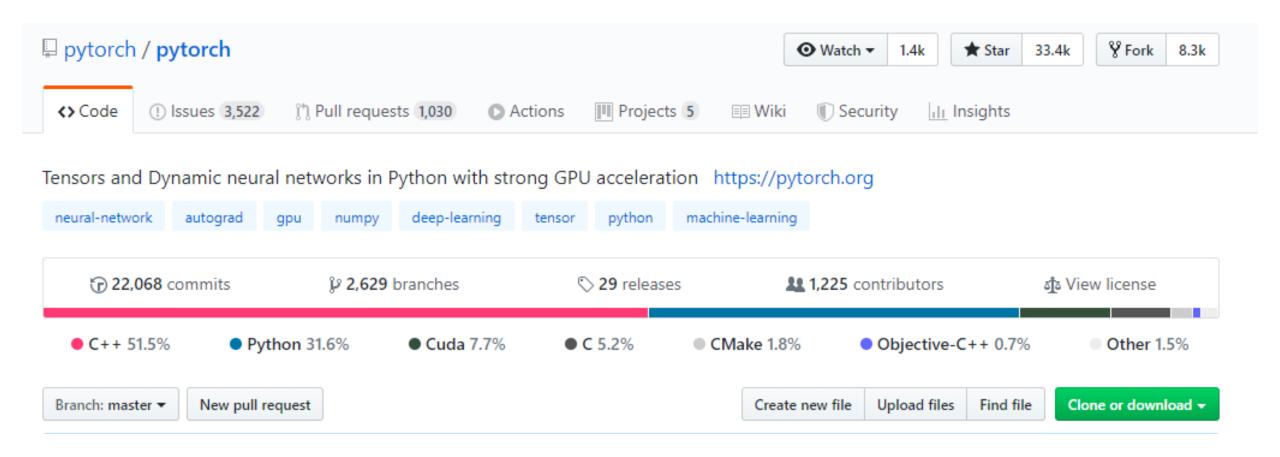
TensorFlow – Build a deep learning model



TensorFlow – Build a deep learning model



PyTorch - https://github.com/pytorch/pytorch



References

- https://github.com/HarisIqbal88/PlotNeuralNet
- http://www.emergentmind.com/neural-network
- http://cs231n.stanford.edu/slides/2017/cs231n 2017 lecture4.pdf
- https://medium.com/@dcharrezt/neurips-2019-stats-c91346d31c8f [word cloud, NIPS, 2019]
- https://www.reddit.com/r/MachineLearning/comments/9jhhvb/d iclr 2019 submissions are viewable which ones/ [word cloud, ICLR, 2019]
- Jeff Dean's Lecture for YC AI: https://blog.ycombinator.com/jeff-deans-lecture-for-yc-ai/
- Page 4, AlphaGo: https://intellipaat.com/blog/power-of-deep-learning-alphago-vs-lee-sedol-case-study/

A Timeline of Al

- 1943: First neuron, Walter Pitts, a logician, and Warren McCulloch, "A logical calculus of the ideas immanent in nervous activity".
- 1945: ENIAC, in full Electronic Numerical Integrator and Computer, the first programmable general-purpose electronic digital computer.
- 1950: Alan Turing, "Computing Machinery and Intelligence", Can machines think?
- 1952: **Machine Learning**, Arthur Lee Samuel, "Some Studies in Machine Learning Using the Game of Checkers. II—Recent Progress", (1959)
- 1957: Frank Rosenblatt, Rosenblatt, a psychologist, submitted a paper entitled "The Perceptron: A Perceiving and Recognizing Automaton" to Cornell Aeronautical Laboratory in 1957.