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Dive Into Convolutional Neural Network

(for newer to CNN)

IDEALAB

Improving
lives
through
learning

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- Convolution
- Cross Correlation
- Convolution vs. Cross Correlation
- Fully-Connected Neural Network
- Convolutional Neural Network
- Details of CNN

■ Definition

- An operation on two functions of a real-valued argument
 - Expression: $(f * g)(t) = \int_{-\infty}^{\infty} f(\tau)g(t - \tau)d\tau$

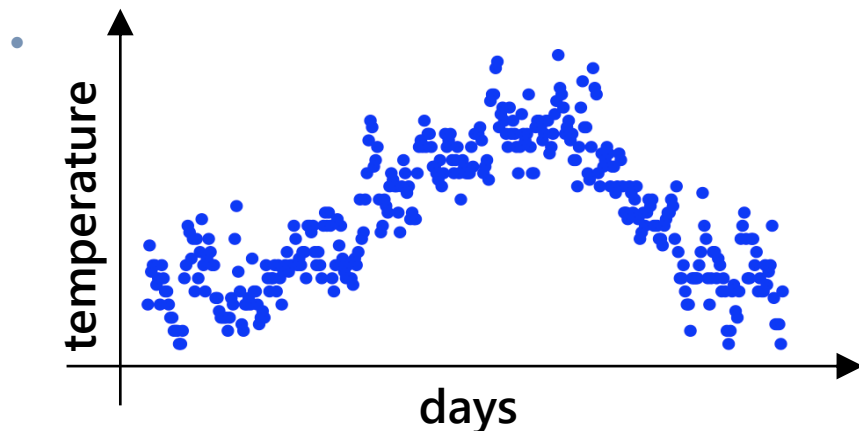
■ Example

- Suppose we are tracking the location of a plane with a laser sensor
 - The sensor provides a single output $x(t)$: position of the plane at time t
 - Both x and t : real-valued

■ Exponentially Weighted Moving Average (EWMA)

- A method of making the effect of old data exponentially decay when calculating the moving average of data
- Expression: $V_t = \beta \times V_{t-1} + (1 - \beta) \times \theta_t$, $V_{t-1} = \beta \times V_{t-2} + (1 - \beta) \times \theta_{t-1}$
 - β : hyperparameter (0~1), V : trends, θ : new data, t : time
 - $V_t = \beta \times (\beta \times V_{t-2} + (1 - \beta) \times \theta_{t-1}) + (1 - \beta) \times \theta_t > \text{exponential}$
 - $V \approx \frac{1}{1-\beta}$

■ Example (Temperature of London)

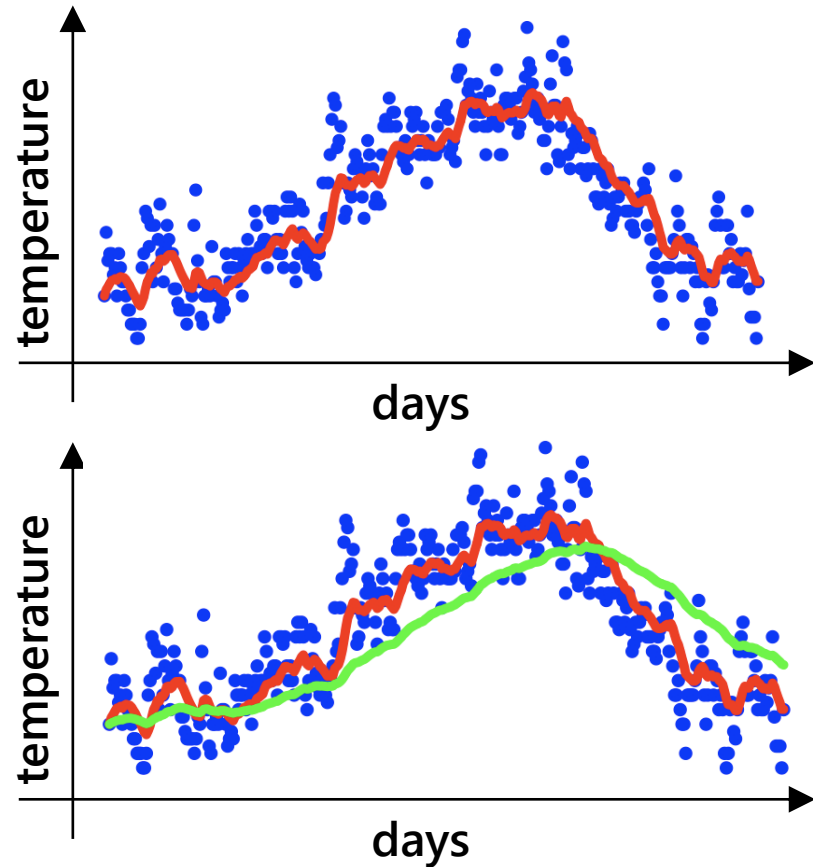


Convolution

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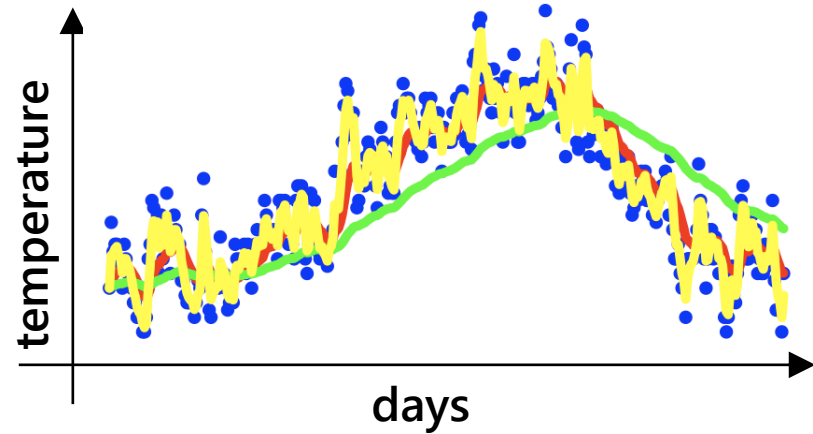
■ Example

- $\beta = 0.9$ (red line, for 10 days)
- $\beta = 0.98$ (green line, for 50 days)



■ Example

- $\beta = 0.5$ (yellow line, for 2 days)

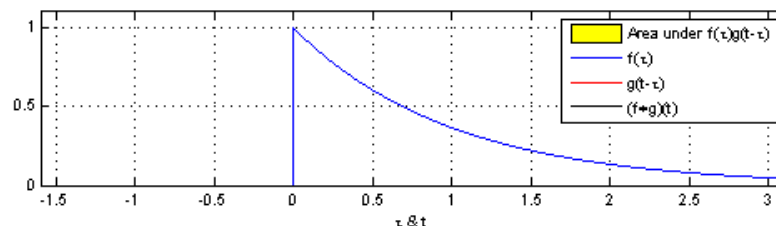


■ Parameter β

- if close to 1, more weight to former data
- if close to 0, more weight to now data

■ Example (Convolution)

- Suppose the sensor is noisy; objective > to get less noisy estimate of x
 - We average together several measurements
 - More recent measurements are more relevant (have more weight)
- Define a weighting function $w(a)$
 - To give more weight to recent measurements
 - a : the age of a measurement
 - w is learnable (parameter)
- Apply weighted average operation at every moment
 - A new function: s providing a smoothed estimate of x
 - $s(t) = \sum_{-\infty}^{\infty} x(a)w(t-a) \triangleq (x * w)(t)$



■ Arguments

$$s(t) = (x * w)(t) = \sum_{a=-\infty}^{\infty} x(a)w(t-a)$$

- First argument (function x): *input*
- Second argument (function w): *kernel* or *filter*
- Output (function s): *feature map* or *activation map*

■ 2D Convolution

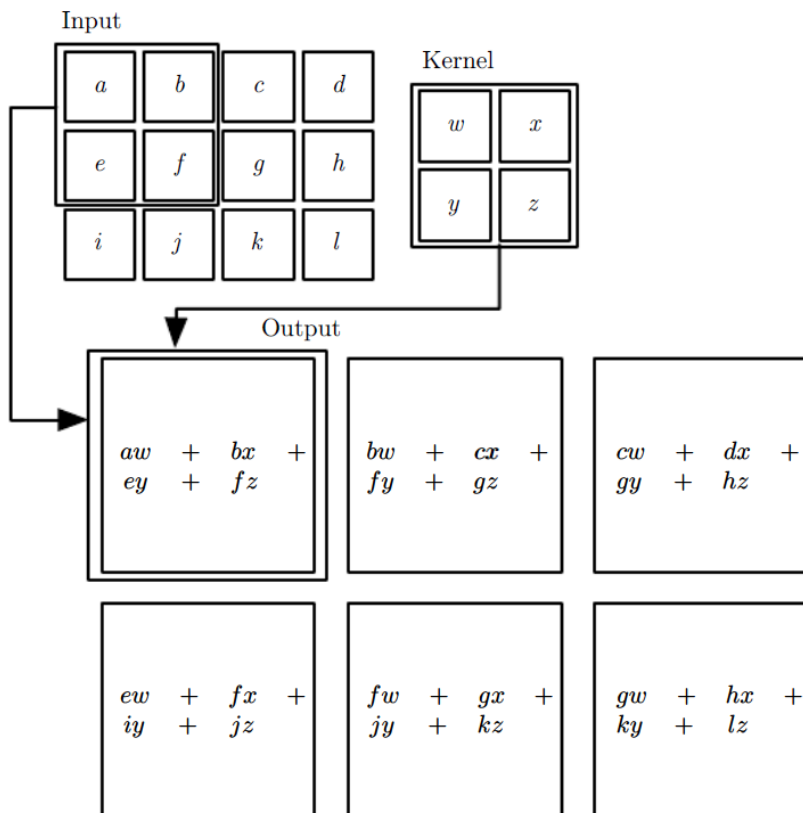
- Suppose we use 2D image I as input, 2D kernel K
 - $S(i, j) = (I * K)(i, j) = \sum_m \sum_n I(m, n)K(i - m, j - n)$; $(I * K)(i, j) = (K * I)(i, j)$

■ Convolution means "*Convolution with Kernel Flipping*"

■ Definition

- The same as convolution, but *without flipping the kernel*
- Expression: $S(i, j) = (K * I)(i, j) = \sum_m \sum_n K(m, n)I(i + m, j + n)$

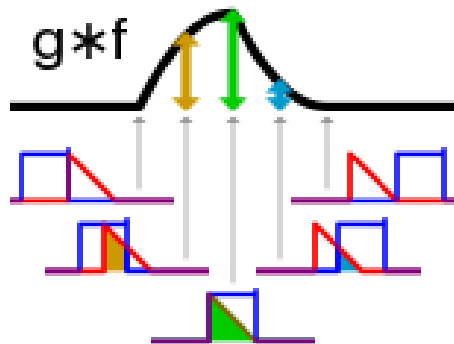
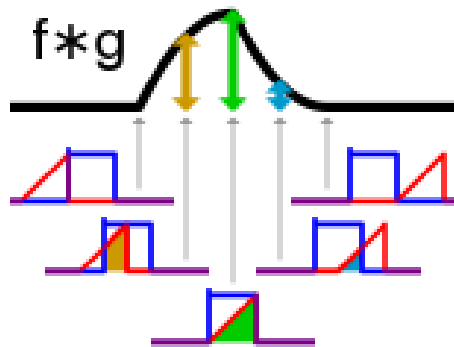
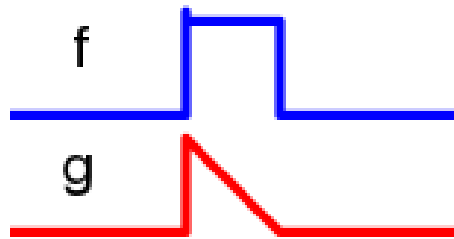
■ 2D Cross Correlation (element-wise; dot product)



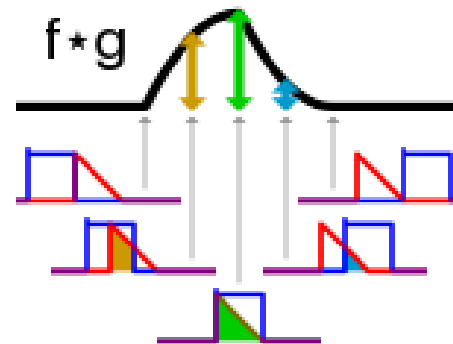
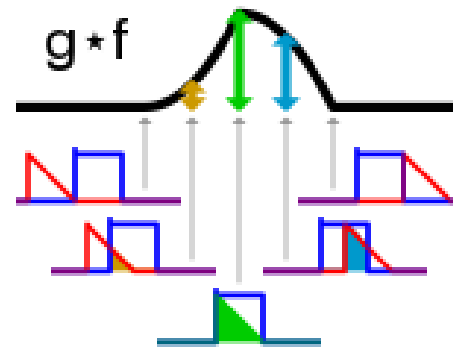
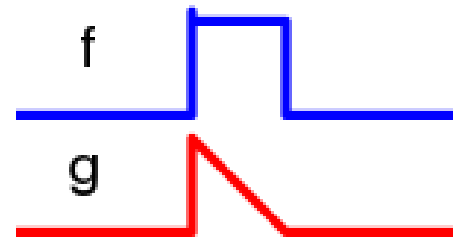
Convolution vs. Cross Correlation

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Convolution



Cross-correlation



- **Convolution means..**

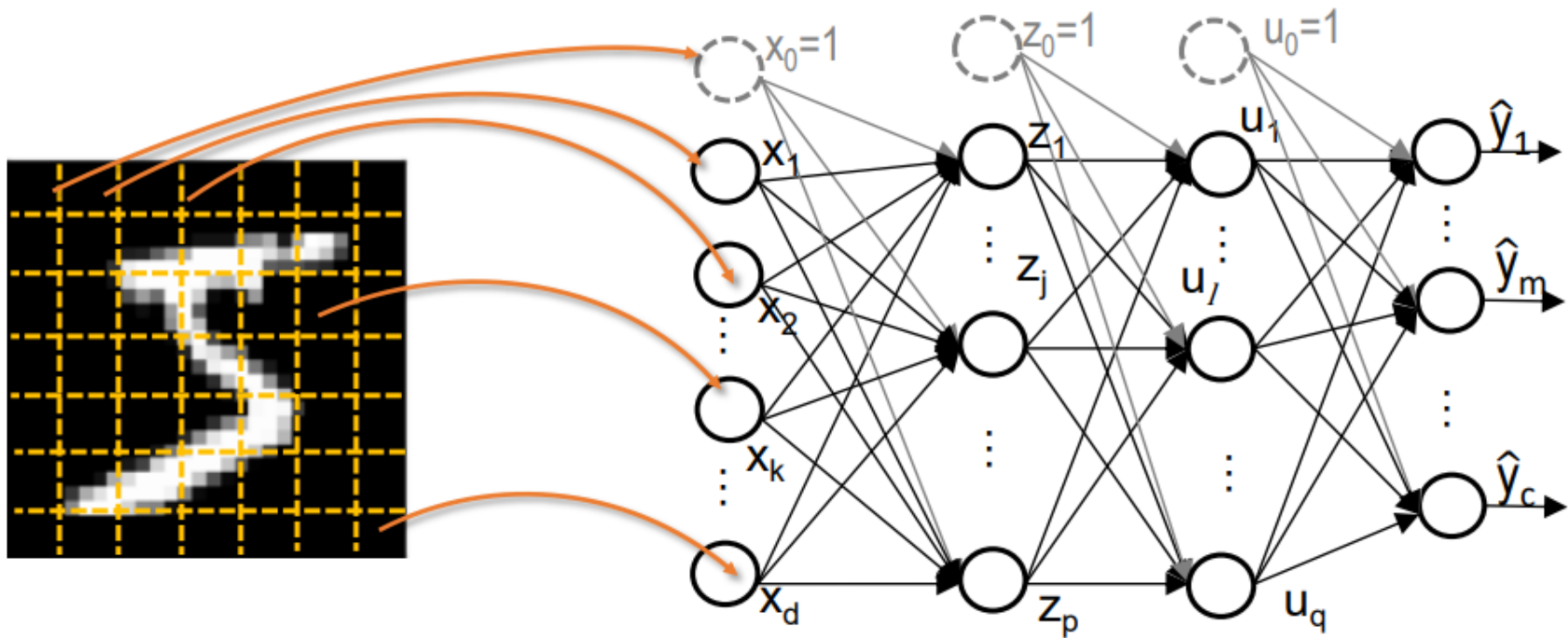
- To find the output of a system of impulse response for an input
 - > used to calculate the output of a system

- **Cross correlation means..**

- A process to find the degree of similarity between two signals

■ Problems

- Large computation
- Overfitting risks
- Data loss problem (Flatten)

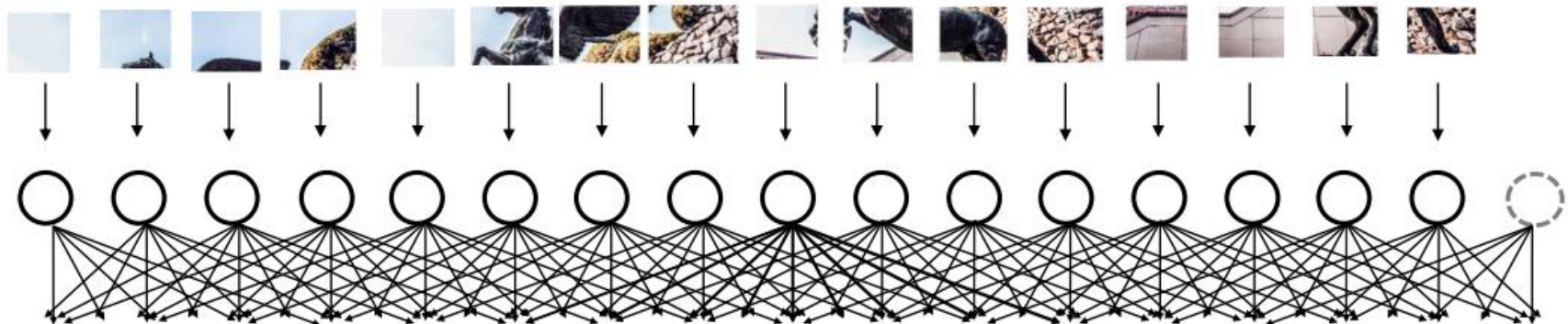


Fully-Connected Neural Network

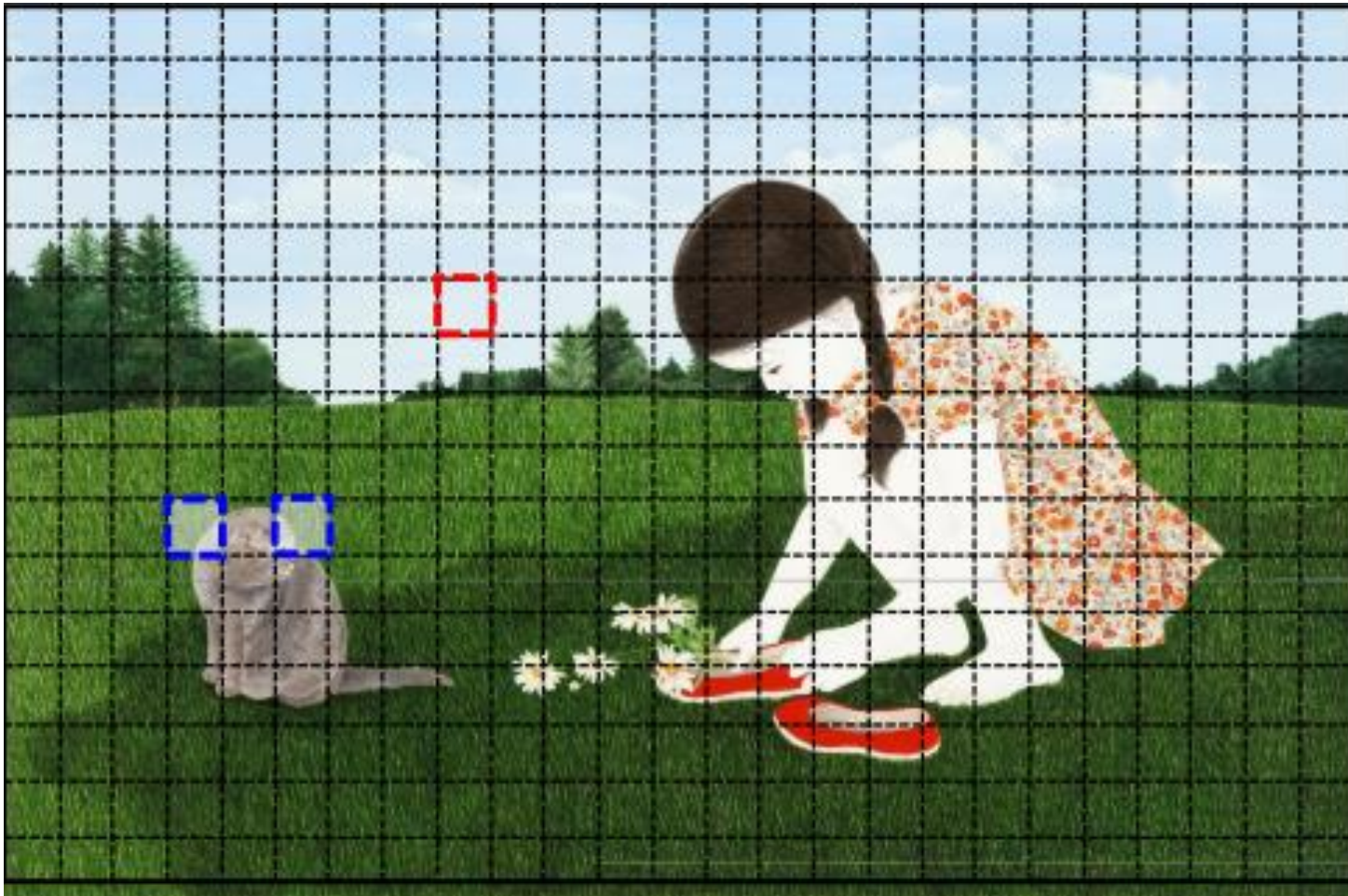
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■ Problems

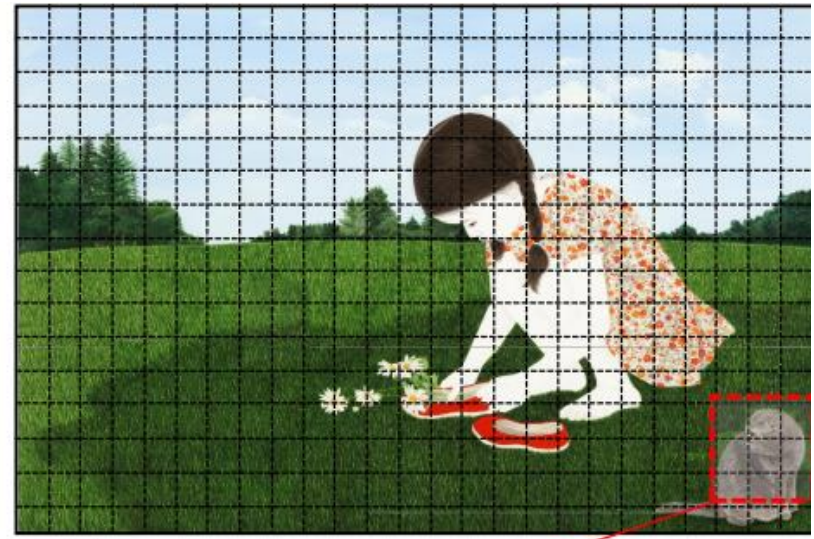
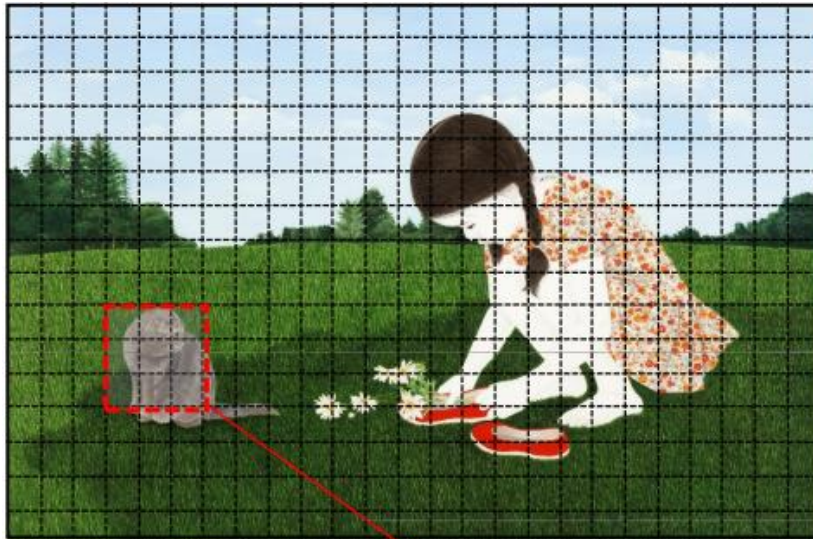
- Data loss problem (Flatten)



- Motivated from Partially Connection
 - Due to *locality*



- Translation equivariance



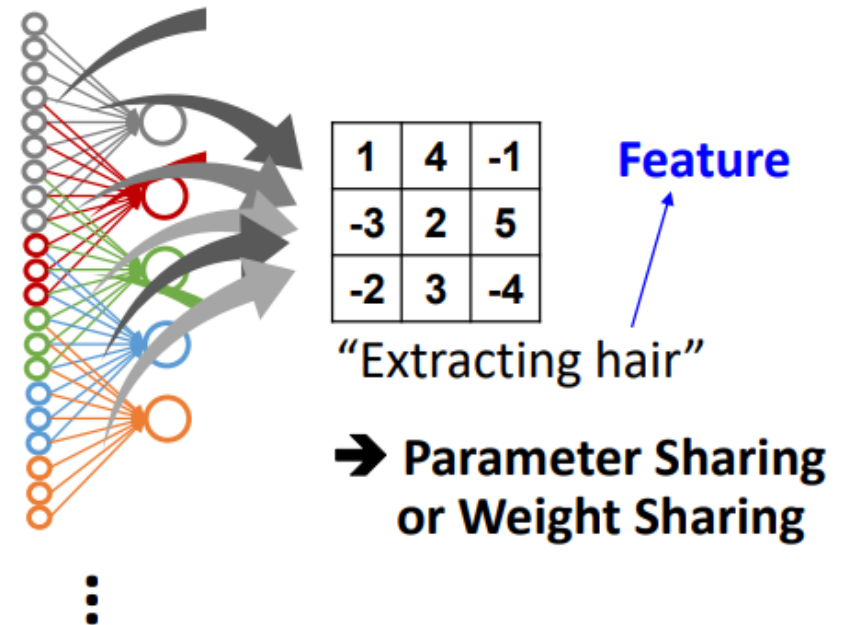
Should have the same calculation results, like

I see hair
I see an eye
I see something.... cute...

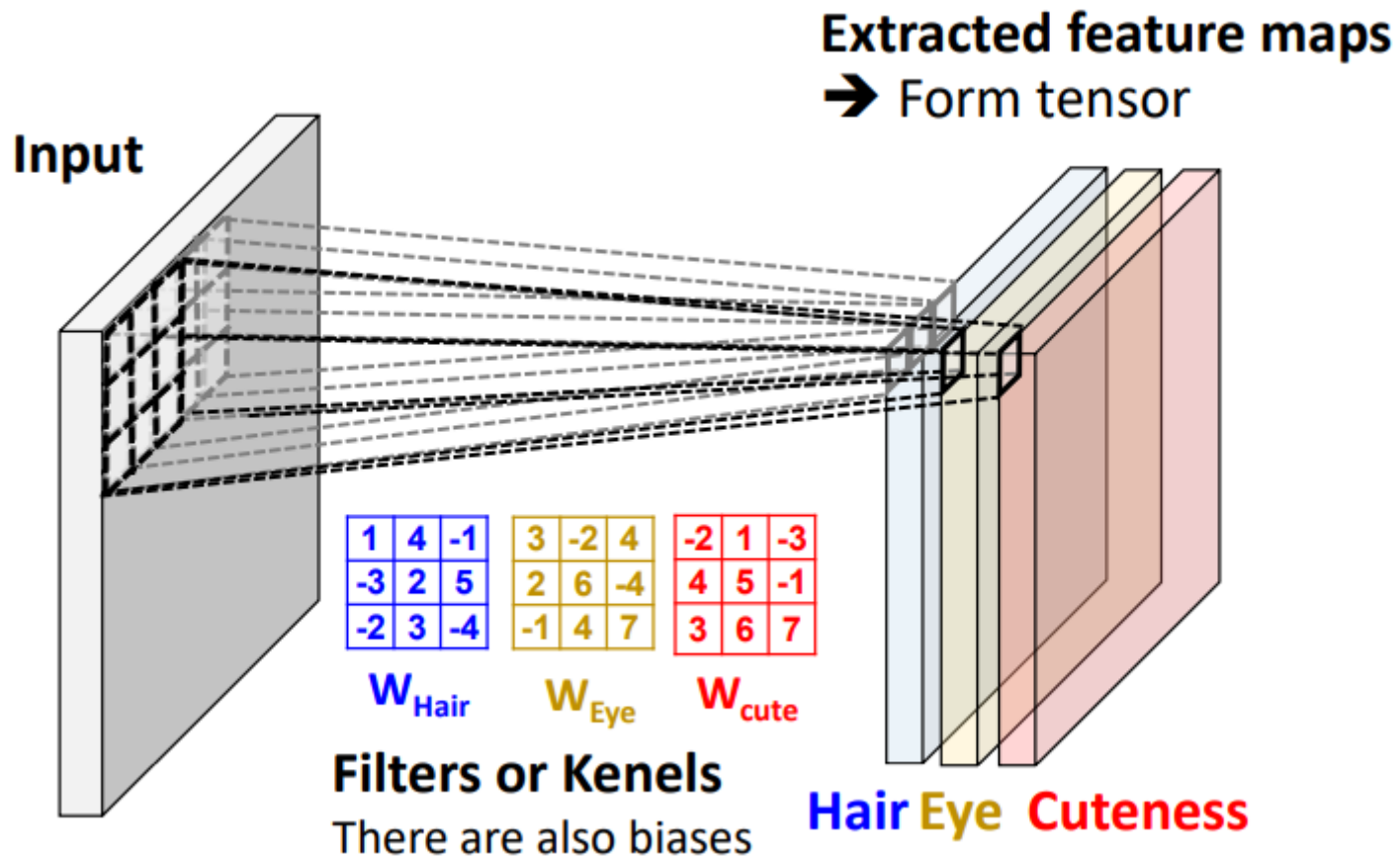
How can we
Consider this respect
into MLP classification?

■ Weight sharing

-6	5	4	3	-4	7	3	7	0	-1
8	2	-1	-7	6	9	9	10	3	6
9	-10	-7	6	4	-2	-8	6	-1	-8
8	6	-9	8	9	6	-5	4	8	9
4	-4	6	9	-3	2	-8	-8	-7	7
-7	7	6	4	10	7	0	-3	-8	7
-2	-1	-3	-10	-4	-2	-10	7	-8	3
6	3	-5	-2	-5	-5	3	-7	3	-8
0	-8	5	9	10	4	-9	0	0	-5
4	3	-2	4	7	5	2	8	-3	8



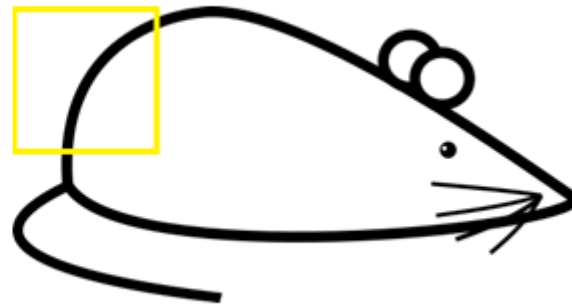
- Mechanism



Filter (=Kernel)



Original image



Visualization of the filter on the image



Visualization of the receptive field

0	0	0	0	0	0	30
0	0	0	0	50	50	50
0	0	0	20	50	0	0
0	0	0	50	50	0	0
0	0	0	50	50	0	0
0	0	0	50	50	0	0
0	0	0	50	50	0	0

Pixel representation of the receptive field

*

0	0	0	0	0	30	0
0	0	0	0	30	0	0
0	0	0	30	0	0	0
0	0	0	30	0	0	0
0	0	0	30	0	0	0
0	0	0	30	0	0	0
0	0	0	30	0	0	0
0	0	0	0	0	0	0

Pixel representation of filter

Multiplication and Summation = $(50 \times 30) + (50 \times 30) + (50 \times 30) + (20 \times 30) + (50 \times 30) = 6600$ (A large number!)

■ Stride

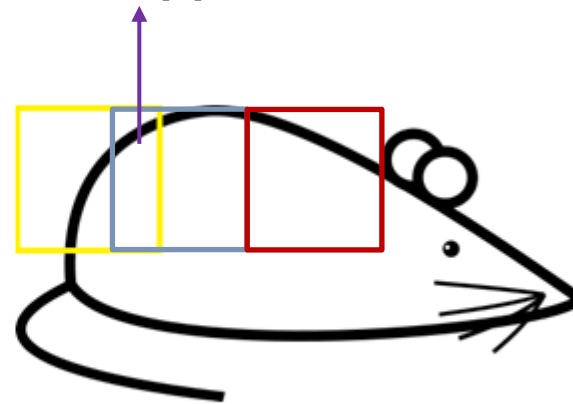


Input Feature Map



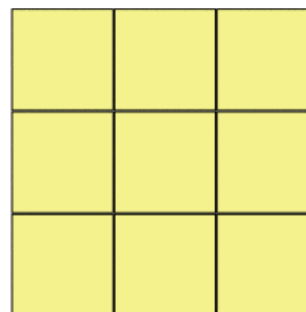
Original image

Overlapped



Visualization of the filter on the image

Output Feature Map

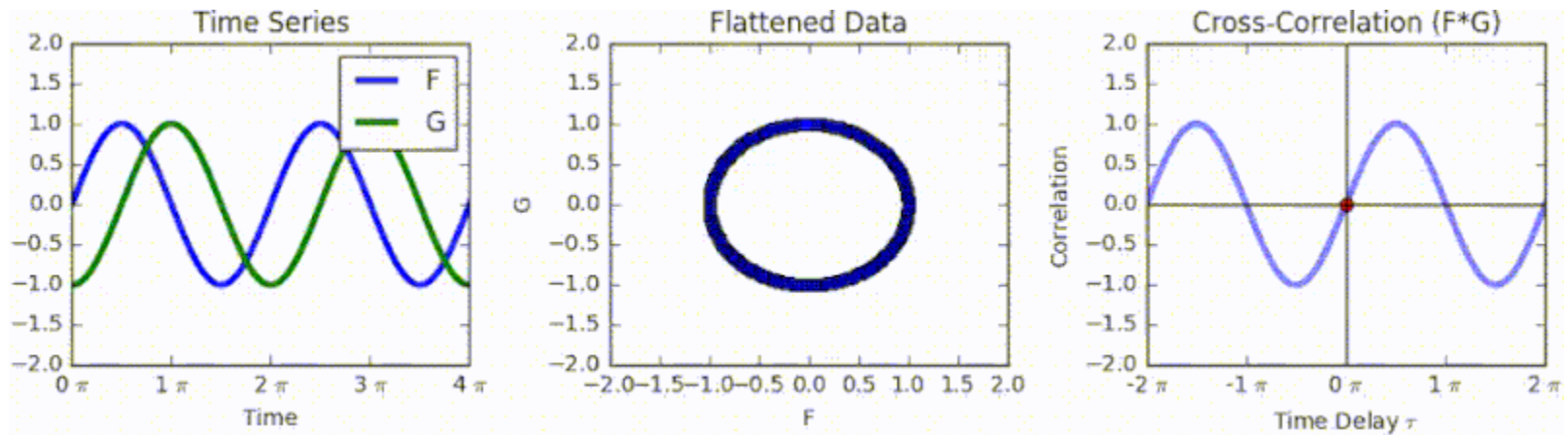


■ Stride

- Recap: cross correlation expr (1D)

- $(f \star g)(x) = \int_{-\infty}^{\infty} f(x)g(x + t)dx$

- $t = \text{stride}$



■ Padding

- To prevent data loss when convolution
- To preserve edge data information
- Usually pads to 0

0	1	7	5
5	5	6	6
5	3	3	0
1	1	1	2

 \otimes

1	0	0
1	2	1
1	2	3

 =

41	33
25	23

0	0	0	0	0	0
0	0	1	7	5	0
0	5	5	6	6	0
0	5	3	3	0	0
0	1	1	1	2	0
0	0	0	0	0	0

 \otimes

1	0	0
1	2	1
1	2	3

 =

26	42	55	35
34	41	33	28
18	25	23	14
3	9	8	8

■ Pooling

- To extract summary statistics
- Accelerate the speed, reduce the noise effect, overfitting
- Max pooling, Average pooling, Weighted average pooling, ...
- in CNN, usually uses Max pooling
- Pooling does not increase parameters (just simple calculation)

0	5	4	3	0	0
8	2	0	0	6	9
9	0	0	6	4	0
8	6	0	8	9	6
4	0	6	9	0	2
0	7	6	4	10	7

$s=2$

Max pooling



8	4	9
9	8	9
7	9	10

▪ Output tensor size of convolution layer

• Notation

- O : size(width) of output image
- I : size(width) of input image
- K : size(width) of kernels
- N : number of kernels
- S : stride of the convolution operation
- P : padding size

• O (width of output image)

- $$O = \frac{I - K + 2P}{S} + 1$$

• Channels of output image == number of filters (N)

▪ Output tensor size of max pooling layer

- Notation

- O : size(width) of output image
- I : size(width) of input image
- S : stride of the convolution operation
- P_s : pooling size

- O (width of output image)

- $$O = \frac{I - P_s}{S} + 1$$

- Channels of output image == number of input images

■ Number of parameters on convolution layer

• Notation

- W_c : number of weights of the convolution layer
 - B_c : number of biases of the convolution layer
 - P_c : number of parameters of the convolution layer
 - K : size(width) of kernels used in the convolution layer
 - N : number of kernels
 - C : number of channels of the input image
-
- $W_c = K^2 \times C \times N, B_c = N, P_c = W_c + B_c$
 - Depth of filters == input image channels



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