# Machine Learning

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University of Illinois at Urbana-Champaign, 2018

L9: Deep Neural Networks

Understanding forward and backward pass

- Understanding forward and backward pass
- Learning about backpropagation

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## **Reading material**

- Understanding forward and backward pass
- Learning about backpropagation

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• I. Goodfellow et al.; Deep Learning; Chapters 6-9

$$\min_{\boldsymbol{w}} \frac{C}{2} \|\boldsymbol{w}\|_2^2 + \sum_{i \in \mathcal{D}} \left( \epsilon \ln \sum_{\hat{y}} \exp \frac{L(y^{(i)}, \hat{y}) + \boldsymbol{w}^T \psi(x^{(i)}, \hat{y}))}{\epsilon} - \boldsymbol{w}^T \psi(x^{(i)}, y^{(i)}) \right)$$

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How to get to

Logistic regression

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- Logistic regression
- Binary SVM

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- Logistic regression
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- Deep Learning

## **Deep Learning:**

What function  $F(\mathbf{w}, x, y) \in \mathbb{R}$  to choose?  $(y \in \{1, ..., K\})$ 

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Choose any differentiable composite function

$$F(\boldsymbol{w},x,y)=f_1(\boldsymbol{w}_1,\underline{y},f_2(\boldsymbol{w}_2,f_3(\dots f_n(\boldsymbol{w}_n,x)\dots)))\in\mathbb{R}$$

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 More generally: functions can be represented by an acyclic graph (computation graph)

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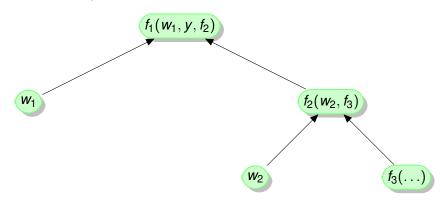
Nodes are

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Nodes are weights, data, and functions:

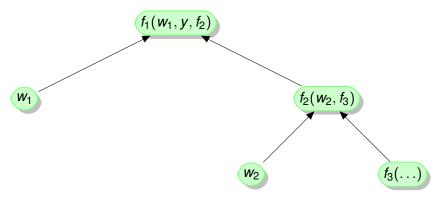
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Internal representation used by deep net packages.

Fully connected layers

- Fully connected layers
- Convolutions

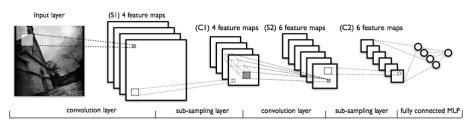
- Fully connected layers
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- Rectified linear units (ReLU): max{0, x}

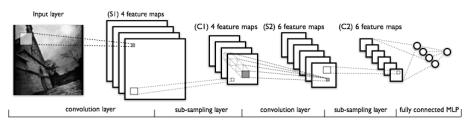
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- Soft-max layer

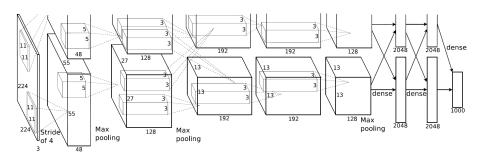
- Fully connected layers
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- Rectified linear units (ReLU): max{0, x}
- Maximum-/Average pooling
- Soft-max layer
- Dropout

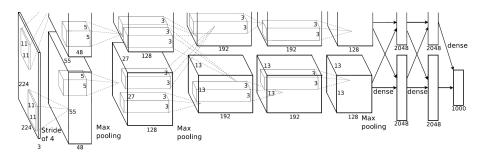
**Example function architecture:** LeNet



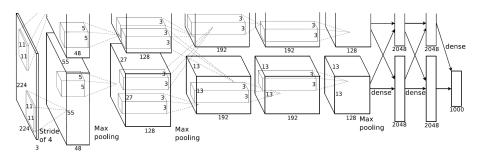


Decreasing spatial resolution and the increasing number of channels





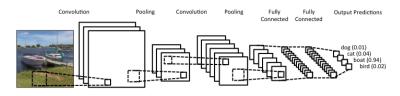
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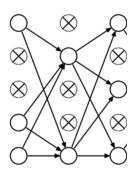
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Why is the output 1000-dimensional?

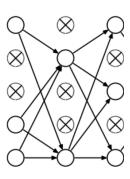
#### Another deep net:



Those nets are structurally simple in that a layer's output is used as input for the next layer. This is not required.

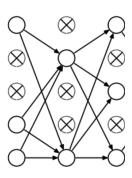


Randomly set activations to zero



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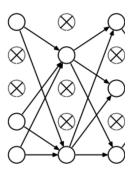
Trainable parameters w:



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None



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What is C?

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What is C? Weight decay (aka regularization constant)

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$$\min_{\mathbf{w}} \underbrace{\frac{C}{2} \|\mathbf{w}\|_{2}^{2}}_{\text{weight decay}} - \underbrace{\sum_{i \in \mathcal{D}} \sum_{\hat{y}} p_{\text{GT}}^{(i)}(\hat{y}) \ln p(\hat{y}|x^{(i)})}_{\text{torch.nn.CrossEntropyLoss(gt, }F)}$$

## Program:

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How to optimize this?

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How to optimize this?

Stochastic gradient descent with momentum: What was this again?

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How to compute this numerically:

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How to compute this numerically:

•  $p(\hat{y}|x) = \frac{\exp F(\mathbf{w}, x, \hat{y})}{\sum_{\hat{y}} \exp F(\mathbf{w}, x, \hat{y})}$  via soft-max which takes logits F as input

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- $\frac{\partial F(\mathbf{w}, \mathbf{x}, \hat{\mathbf{y}})}{\partial \mathbf{w}}$  via backpropagation

$$F(\mathbf{w}, x, y) = f_1(\mathbf{w}_1, y, f_2(\mathbf{w}_2, f_3(\mathbf{w}_3, x)))$$
 with activations 
$$\begin{cases} x_2 = f_3(\mathbf{w}_3, x) \\ x_1 = f_2(\mathbf{w}_2, x_2) \end{cases}$$

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$$\frac{\partial f_1}{\partial x_1} \cdot \frac{\partial x_1}{\partial x_2} \cdot \frac{\partial x_2}{\partial w_3} = \underbrace{\frac{\partial f_1}{\partial f_2}}_{} \cdot \underbrace{\frac{\partial f_2}{\partial f_3}}_{} \cdot \underbrace{\frac{\partial f_3}{\partial w_3}}_{}$$

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$$F(\mathbf{w}, x, y) = f_1(\mathbf{w}_1, y, f_2(\mathbf{w}_2, f_3(\mathbf{w}_3, x)))$$
 with activations 
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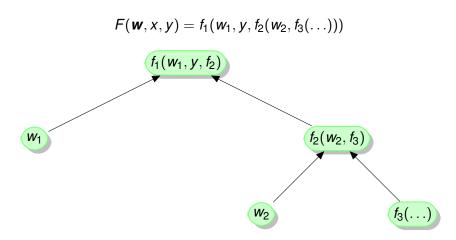
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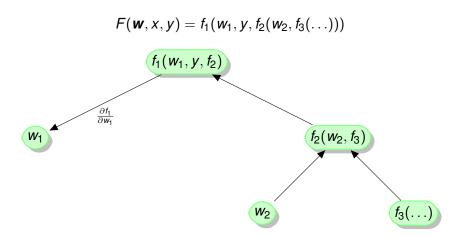
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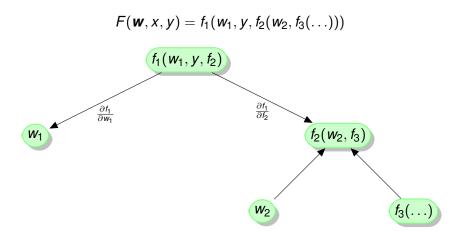
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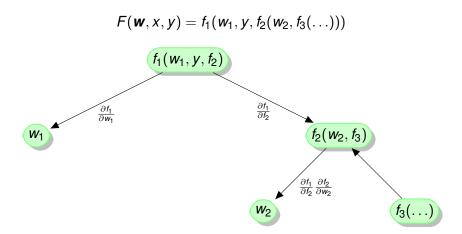
Generally: To avoid repeated computation, backpropagation on an acyclic graph. Nodes in this graph are weights, data, and functions.

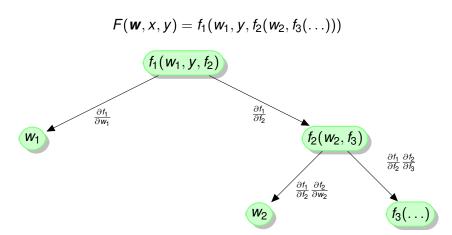
$$F(\mathbf{w}, x, y) = f_1(w_1, y, f_2(w_2, f_3(...)))$$

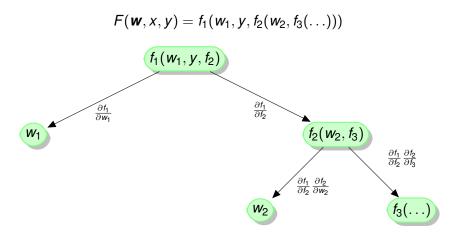












Repeated use of chain rule for efficient computation of all gradients

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Difference between activation functions and layers

Recommendation: implement a simple deep net framework yourself

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- Initialization of w matters

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Glorot and Bengio (2010)

Uniform 
$$\left(-\sqrt{\frac{6}{\text{fan in + fan out}}}, \sqrt{\frac{6}{\text{fan in + fan out}}}\right)$$

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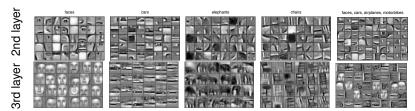
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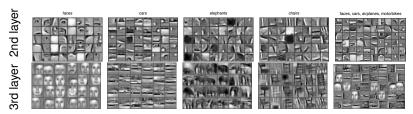
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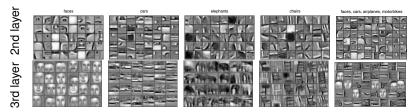


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Advantages of deep nets compared to usage of hand-crafted features:

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Disadvantage of deep nets compared to usage of features:

Deep nets are computationally demanding (GPUs) and require significant amounts of training data

Sufficient computational resources

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- Sufficient data

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- Sufficient algorithmic advances

## Why this recent popularity:

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- Sufficient evidence that it works

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This combination lead to significant performance improvements on many datasets

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Know what you are doing, i.e., know all the dimensions.

### CrossEntropyLoss

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BCELoss

BCEWithLogitsLoss

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\begin{split} \log s(o,t) = &-1/n \sum_i (t[i] * \log (sigmoid(o[i])) \\ &+ (1-t[i]) * \log (1-sigmoid(o[i]))) \end{split}
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L1Loss

CrossEntropyLoss

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BCELoss

BCEWithLogitsLoss

```
loss(o,t) = -1/n \sum_{i=1}^{n} t(i[i] * log(sigmoid(o[i])) + (1-t[i]) * log(1-sigmoid(o[i])))
```

- L1Loss
- KLDivLoss

loss(x, class) = -x[class]

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Intended to be used in combination with 'LogSoftmax':

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Why? Numerical robustness ('log-sum-exp trick')

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$$\log \sum_{j} \exp x_{j} = c + \log \sum_{j} \exp (x_{j} - c)$$

Don't try without, it will fail!

## Example (PyTorchCS446.py):

```
class Net (nn. Module):
def __init__(self):
    super (Net, self). init ()
    self.conv1 = nn.Conv2d(1, 6, 5)
    self.conv2 = nn.Conv2d(6, 16, 5)
    self.fc1 = nn.Linear(16 * 5 * 5, 120)
    self.fc2 = nn.Linear(120, 84)
    self.fc3 = nn.Linear(84, 10)
def forward(self, x):
    x = F.max_pool2d(F.relu(self.conv1(x)), (2, 2))
    x = F.max_pool2d(F.relu(self.conv2(x)), 2)
    x = x.view(-1, self.num flat features(x))
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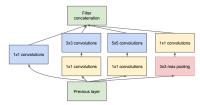
What are the input dimensions?

LeNet

- LeNet
- AlexNet

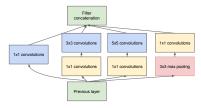
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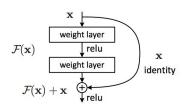


## Popular architectures:

- LeNet
- AlexNet
- VGG (16/19 layers, mostly 3x3 convolutions)
- GoogLeNet (inception module)



ResNet (residual connections)



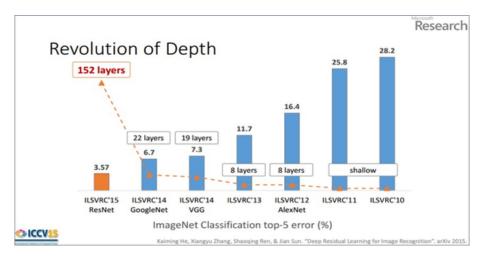
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Results:

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- What is back-propagation in deep nets?
- What components of deep nets do you know?
- What algorithms are used to train deep nets?

# Important topics of this lecture

- Deep nets
- Backpropagation

# Up next:

Ensemble methods