



Deep Learning Lecture 1 – Introduction & Convnets

Machine Learning Summer School – Madrid 2018

Rob Fergus

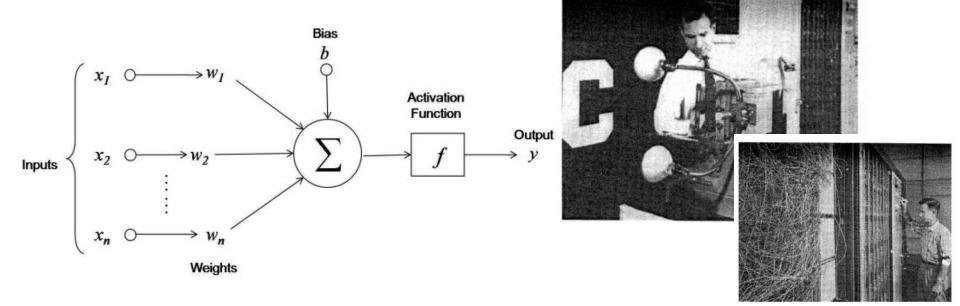
New York University Facebook AI Research

Part 1 Schedule

- Deep Supervised Learning
 - Overview [30 mins]
 - Convolutional Networks [30 mins]
 - Residual Networks [20 mins]
 - Large scale training [5 mins]

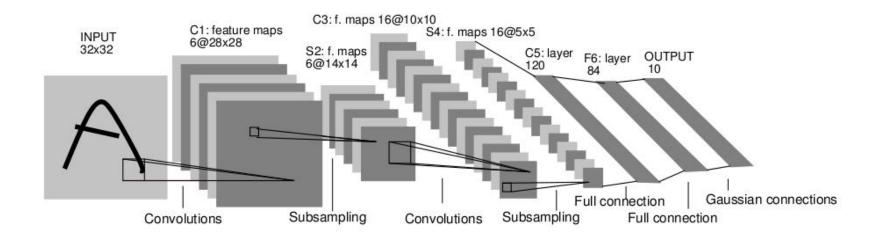
History of Neural Nets

- 1st era (1940's-1960's): Invention
 - Connectionism [Hebb 1940's]: complex behaviors arise from interconnected networks of simple units
 - Artificial neurons [Hebb, McCulloch & Pitts 40's & 50's]
 - Perceptrons [Rosenblatt 50's]: Single layer with simple learning rule



History of Neural Nets

- 2nd era (1980's-1990's): Multi-layered networks
 - Back-propagation [Rumelhart, Hinton & Williams 1986 + others]:
 effective way to train multi-layered networks
 - Convolutional networks [LeCun et al. 1989]: architecture adapted for images



The Deep Learning era [2011-present]

- Big gains in performance on perceptual tasks:
 - Vision
 - Speech understanding
 - Natural language processing
 - E.g. Translation between languages
- Three ingredients:
 - 1. Deep neural network models (supervised training)
 - Closely related to models from 1980's but much bigger
 - 2. Fast GPU computation
 - 3. Big labeled datasets
- Exciting progress on other AI tasks (e.g. playing Go)

Big Annotated Image Datasets

IM GENET



- Stanford Vision group [Deng et al. 2009]
- ~14 million labeled images, 20k classes
- Images gathered from Internet
- Human labels via Amazon Turk



- Microsoft + universities [2014]
- 2 million objects in natural settings
- Human labels via Amazon Turk

Powerful Hardware

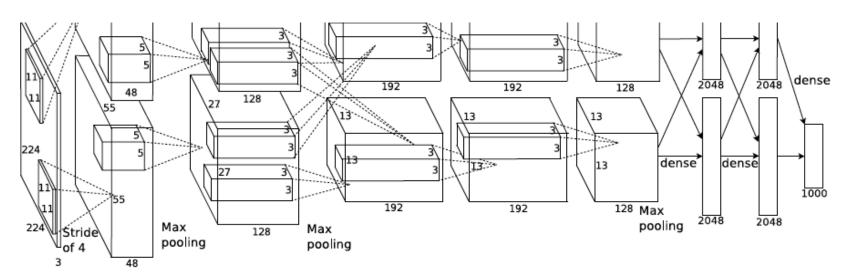
- Deep neural nets highly amenable to implementation on Graphics Processing Units (GPUs)
 - Matrix multiply
 - 2D convolution

- Latest generation
 nVidia GPUs (Pascal)
 deliver 10 TFlops
 - Faster than fastest computer
 in world in 2000
 - 10 million times faster than 1980's Sun workstation



Deep Neural Network for Vision

- Krizhevsky, Sutskever & Hinton [NIPS2012]
 - 8 layer Convolutional network model [LeCun et al. '89]
 - 7 hidden layers, 650,000 neurons, ~60,000,000 parameters
 - Trained on 1.2 million ImageNet images (with labels)
 - GPU implementation (50x speedup over CPU)
 - Training time: 1 week on pair of GPUs

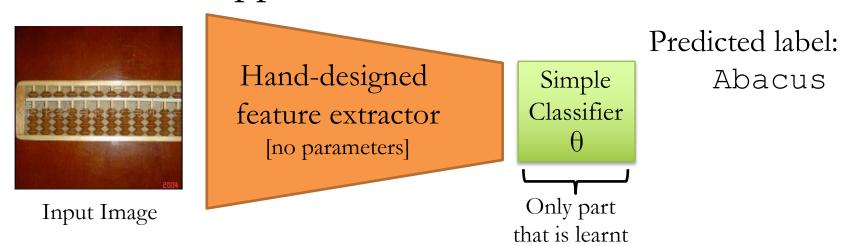


Input Image

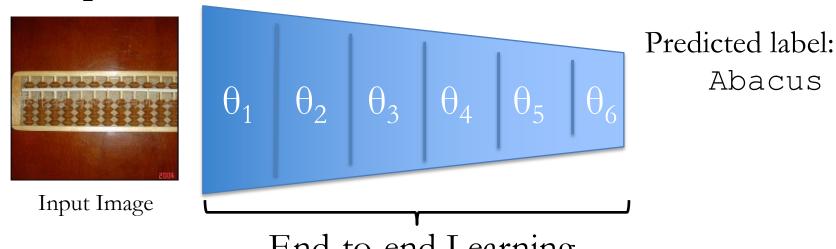
Class Prediction

Deep Learning vs Traditional Approaches

Traditional Approach



Deep Neural Network

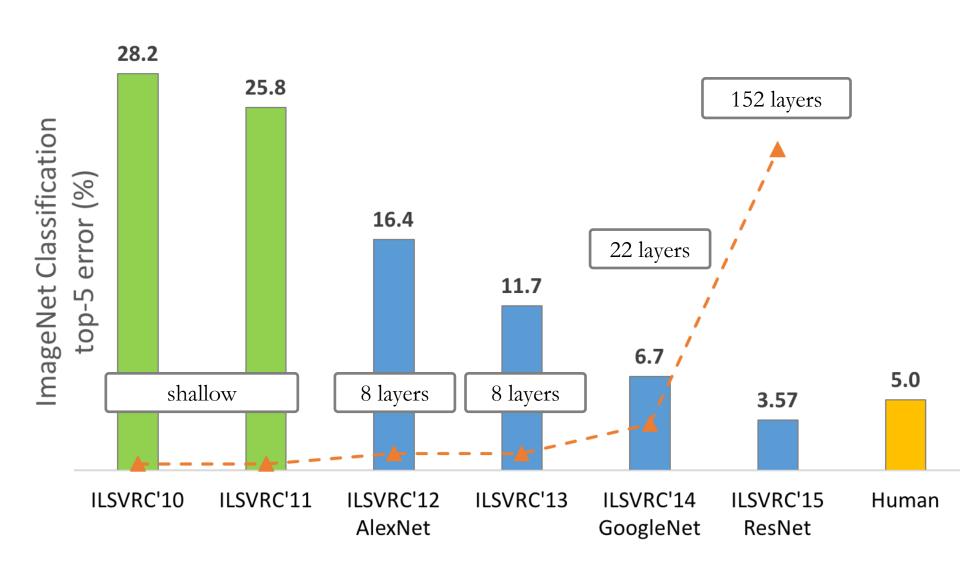


End-to-end Learning

ImageNet Performance over time



Growth in Model Depth

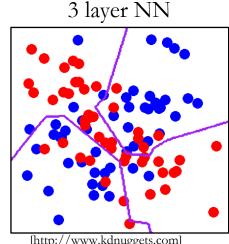


Depth is Key

- Each layer is simple non-linear function
- Composition of them yields complex decision surfaces
- Can learn very complex invariances

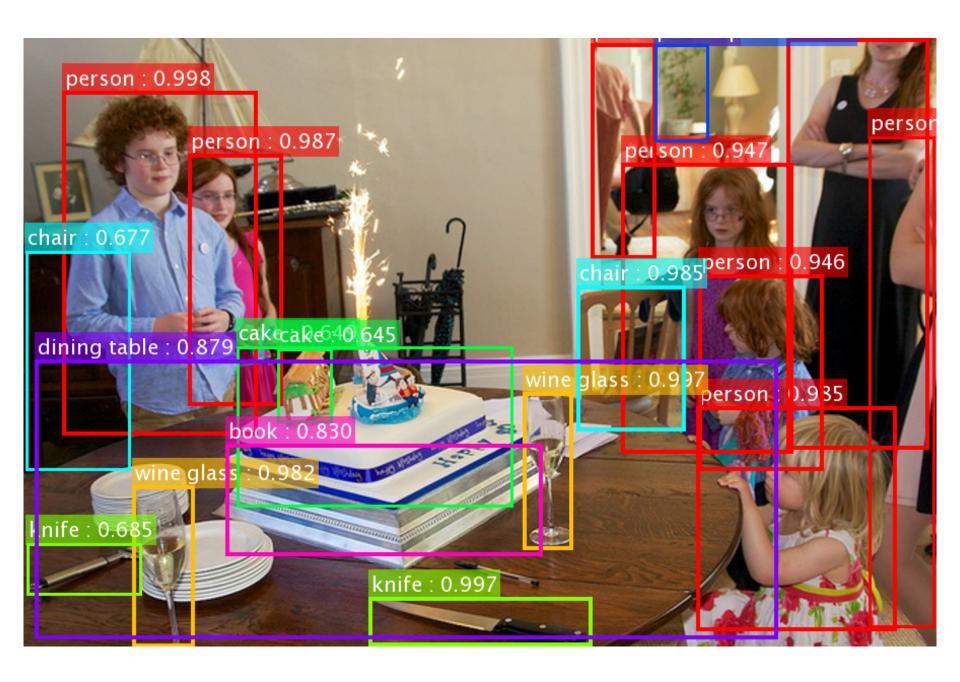
 Visualization of features in trained model



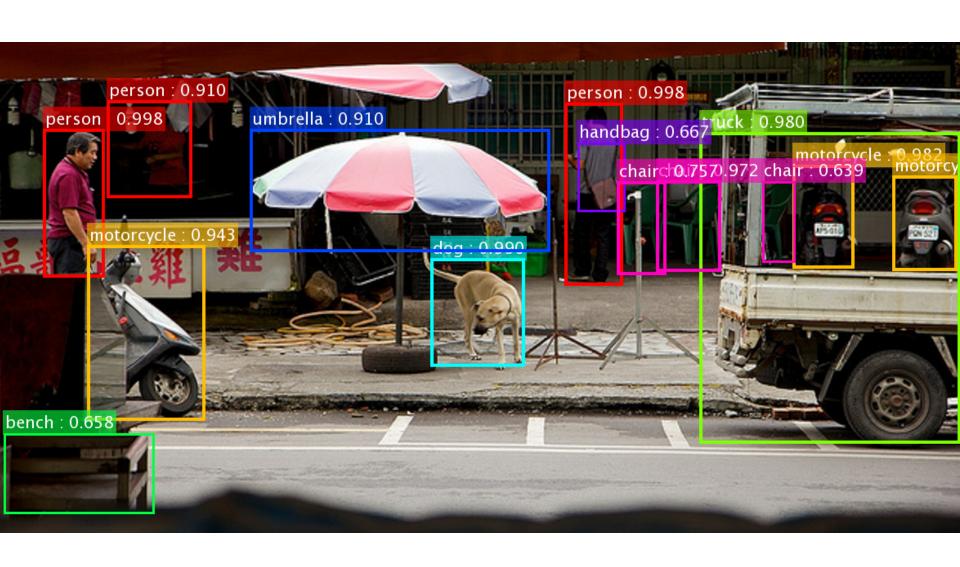


[http://www.kdnuggets.com]





He, Zhang, Ren, & Sun. "Deep Residual Learning for Image Recognition". ICCV 2015.



He, Zhang, Ren, & Sun. "Deep Residual Learning for Image Recognition". ICCV 2015.



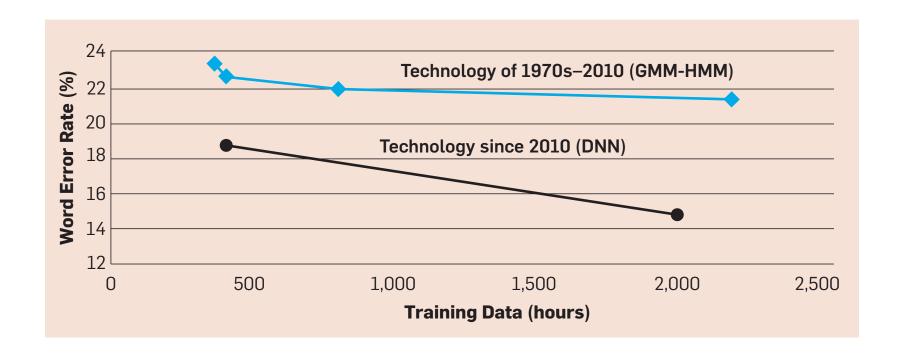
Mask R-CNN [He et al. 2017]



Mask R-CNN [He et al. 2017]

Speech Recognition

• Similar jump in performance seen with adaption of deep learning approaches



[A Historical Perspective of Speech Recognition, Huang, Baker & Reddy, CACM 2014]

Speech Recognition

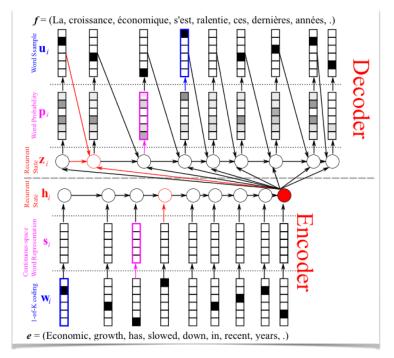
- E.g. Baidu's Deep Speech 2 system [2015]
 - Input: spoken speech. Output: text
 - 100 million parameters; 11-layer Recurrent Neural Network model
 - English training set: 11,940 hours of labeled speech data containing 8 million utterances
 - Beats humans on 3 of 4 evaluation sets

Read Speech			
Test set	DS1	DS2	Human
WSJ eval'92	4.94	3.60	5.03
WSJ eval'93	6.94	4.98	8.08
LibriSpeech test-clean	7.89	5.33	5.83
LibriSpeech test-other	21.74	13.25	12.69

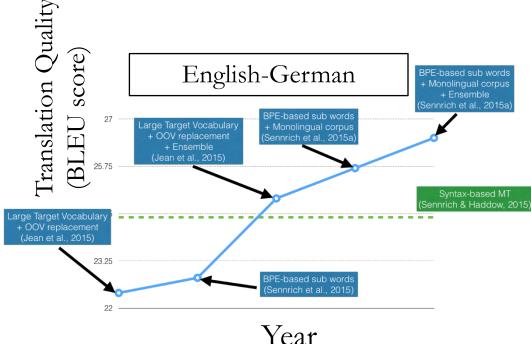
Table 13: Comparison of WER for two speech systems and human level performance on read speech.

Natural Language Processing

- Recurrent Neural Networks
 - [Werbos 1988, Hochreiter & Schmidhuber 1997]
- E.g. Machine Translation



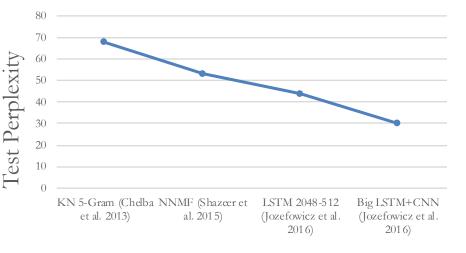
[Sutskever et al. 2014, Cho et al. 2014, & others]



Natural Language Processing

- Recurrent Neural Networks
 - [Werbos 1988, Hochreiter & Schmidhuber 1997]
- E.g. Language modeling
 - Synthesize realistic text

Google 1B word dataset

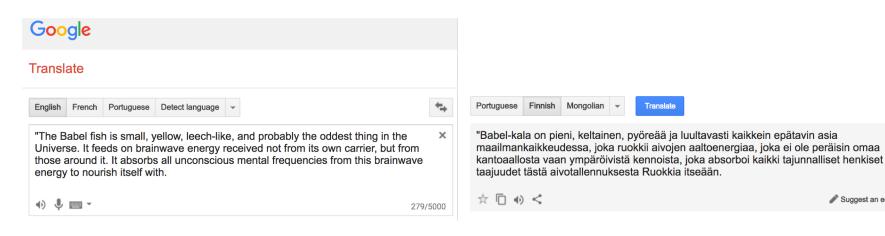


Samples from [Jozefowicz et al. 2016]:

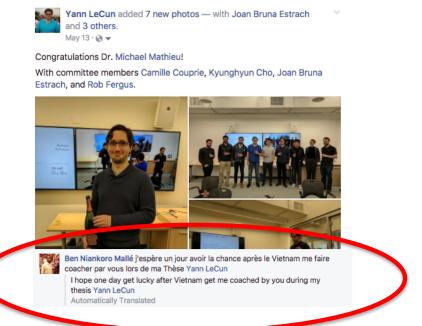
< S > With even more new technologies coming onto the market quickly during the past three years, an increasing number of companies now must tackle the ever-changing and ever-changing environmental challenges online . < S > Check back for updates on this breaking news story . < S > About 800 people gathered at Hever Castle on Long Beach from noon to 2pm, three to four times that of the funeral cortege .

Practical Applications

Real-world machine translation



- Facebook serves 2B translations/day
 - 40 different languages
 - All using deep nets



Suggest an edit

Industrial Applications

- Internet Companies
 - Facebook, Google, Amazon etc..

- E.g. Facebook
 - 1B+ images/day uploaded
 - Each passed through 2 deep nets
 - Object recognition / offensive content
 - Face recognition



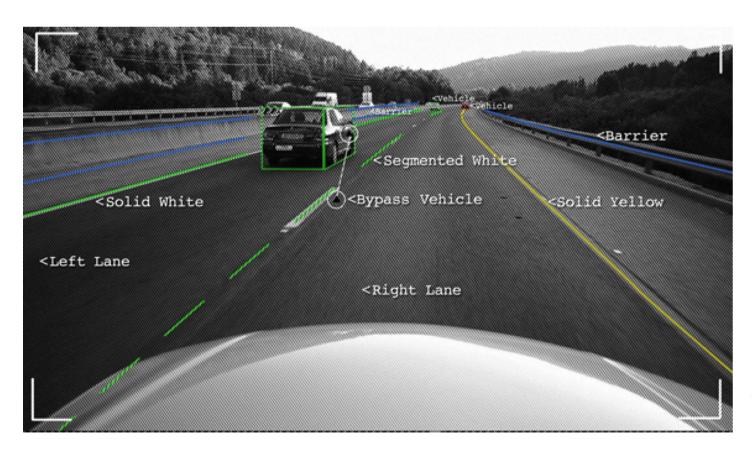
Practical Applications

• Speech recognition on your smartphone



Practical Applications

Self-driving cars





Scientific Applications

- Particle Physics
- Astronomy

Chemistry

Genomics

• Medicine



SHARE



Al is changing how we do science. Get a glimpse

By Science News Staff | Jul. 5, 2017, 11:00 AM





Al's early proving ground: the hunt for new particles



Particle physicists began fiddling with artificial intelligence (AI) in the late 1980s, just as the term "neural network" captured the public's imagination. Their field lends itself to AI and machine-learning algorithms because nearly every experiment centers on finding subtle spatial patterns in the countless, similar readouts of complex particle detectors—just the sort of thing at which AI excels. "It took us several years to convince people that this is not just some magic, hocus-pocus, black box stuff," says Boaz Klima, of Fermi National Accelerator Laboratory (Fermilab) in Batavia, Illinois, one of the first physicists to embrace the techniques. Now, AI techniques number among physicists' standard tools.

Particle physicists strive to understand the inner workings of the universe by smashing subatomic particles together with enormous energies to blast out exotic new bits of matter. In 2012, for example, teams working with the world's largest proton collider, the Large Hadron Collider (LHC) in Switzerland, discovered the long-predicted Higgs boson, the fleeting particle that is the linchpin to physicists' explanation of how all other fundamental particles get their mass.

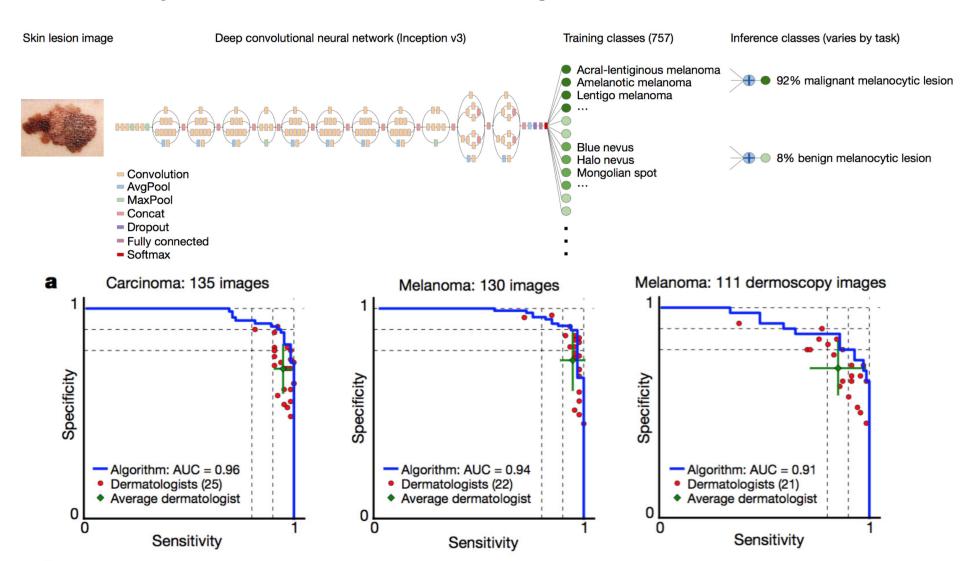


Neural networks search for fingerprints of new particles in the debris of collisions at

© 2012 CERN OR THE BENEFI

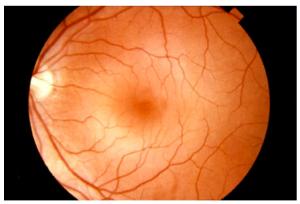
Skin Cancer Classification

[Dermatologist-level classification of skin cancer with deep neural networks, Esteva, A. et al., Nature 2017]



Diabetic Retinopathy

[Development and Validation of a Deep Learning Algorithm for Detection of Diabetic Retinopathy in Retinal Fundus Photography, Gulshan, V. et al. JAMA 2016]

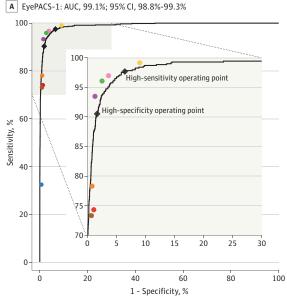


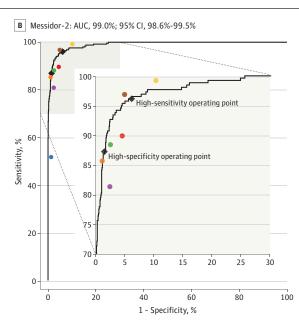
NORMAL MACULA



NPDR WITH RETINAL HEMORRHAGES AND HARD EXUDATES

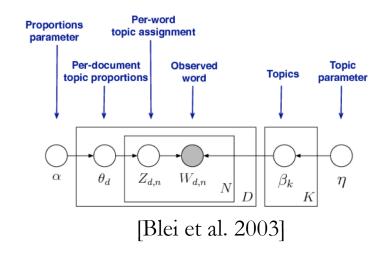
Figure 2. Validation Set Performance for Referable Diabetic Retinopathy





Some Issues with Deep Learning

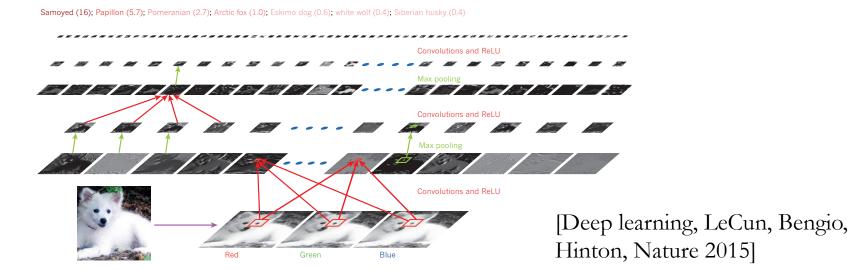
- No good theoretical understanding or performance guarantees
 - Hard to analyze: very high dimensional, highly non-convex
- Difficult to inspect models
 - Cannot understand why certain output was produced
 - Cf. Probabilistic graphical models



- Need lots of labeled data
 - Not always possible to obtain

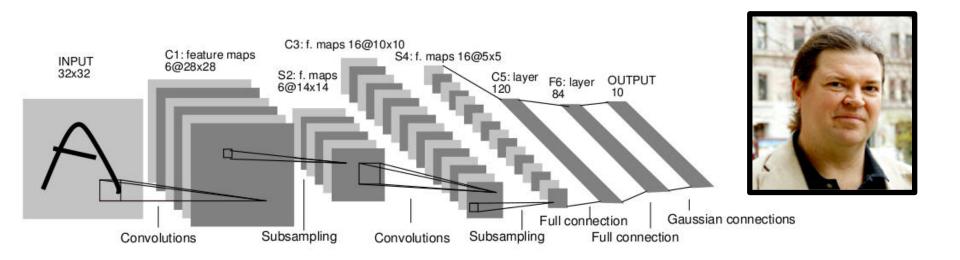
Importance of Model Architecture

- Previously: Hand-design the feature representation
- Deep Learning: Learn the features but still need to hand-design the model architecture
 - Attempts to meta-learn it, e.g. [Neural architecture search with reinforcement learning, Zoph & Le, arXiv 1611.01578, 2016].
- Deep nets with generic structure (i.e. fully connected) do not work
- Architecture of network has to be appropriate to domain
 - E.g. for images, exploit 2D grid, local dependencies etc.



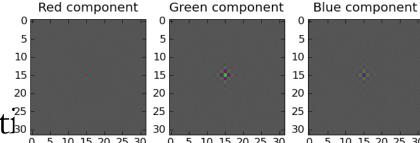
Convolutional Neural Networks

- LeCun et al. 1989
- Neural network with specialized connectivity structure
- Can view as a multi-scale Hubel-Wiesel architecture
 - Alternating layer of: simple cells (filtering) and complex cells (averaging)
 - Higher stages compute more global, more invariant features



ConvNet Architecture

- Exploits two properties of images:
- 1. Dependencies are local
 - No need to have each unit connect to every pixel



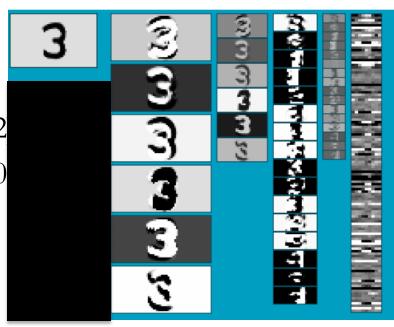
- 2. Spatially stationary statistics
 Translation invariant dependencies
 - Only approximately true

Multistage Hubel-Wiesel Architecture

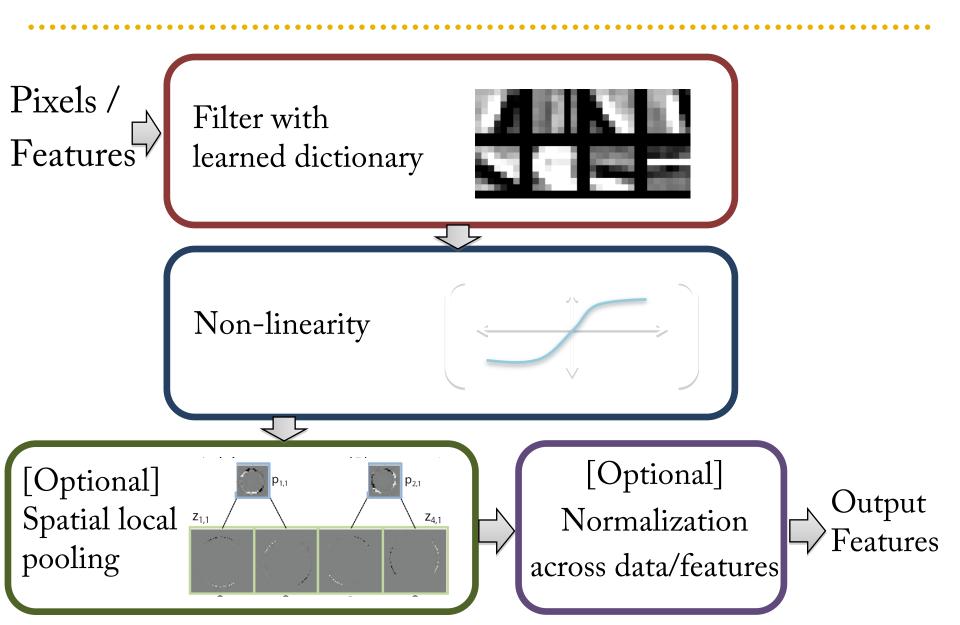
- Stack multiple stages of simple cells / complex cells layers
- Higher stages compute more global, more invariant features
- Classification layer on top

History:

- Neocognitron [Fukushima 1971-1982]
- Convolutional Nets [LeCun 1988-200]
- HMAX [Poggio 2002-2006]
- Many others....



Components of Each Layer



Filtering

Convolution

- Filter is learned during training
- Same filter at each location

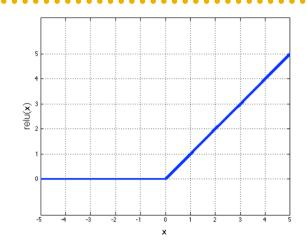


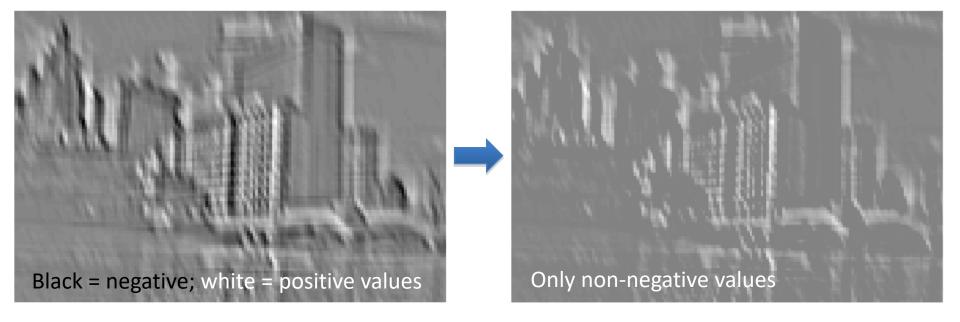




Non-Linearity

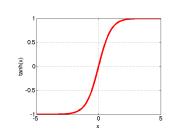
- Rectified linear function
 - Applied per-pixel
 - output = max(0,input)

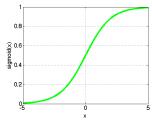




Non-Linearity

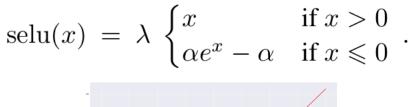
- Traditional options:
 - Tanh
 - Sigmoid: $1/(1+\exp(-x))$

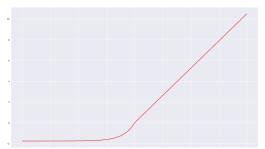


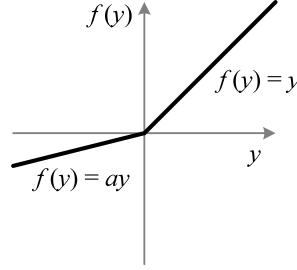


- More recent ones:
 - Leaky ReLU, ELU, SELU, PReLU $^{f(y_i)} = \begin{cases} y_i, & \text{if } y_i > 0 \\ a_i y_i, & \text{if } y_i \leq 0 \end{cases}$.

$$J^{f(y_i)} = \begin{cases} y_i, & \text{if } y_i > 0 \\ a_i y_i, & \text{if } y_i \le 0 \end{cases}.$$



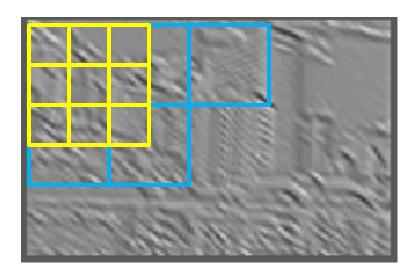


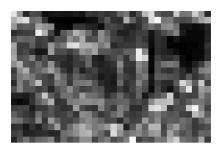


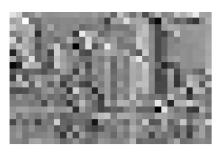
[https://towardsdatascience.com/selu-make-fnns-great-again-snn-8d61526802a9] [Self-Normalizing Neural Networks, Klambauer et al. arXiv:1706.02515.pdf, Sept 2017]

Pooling

- Spatial Pooling
 - Non-overlapping overlapping regions
 - Sum or max







• Recap: Normalizing image input (LeCun et al 1998 "Efficient Backprop")

- BN: data-driven normalization, for each layer, for each mini-batch
 - Greatly accelerate training
 - Less sensitive to initialization
 - Improve regularization

$$x \rightarrow \hat{x} = \frac{x - \mu}{\sigma} \rightarrow y = \gamma \hat{x} + \beta$$

- μ : mean of x in mini-batch
- σ : std of x in mini-batch
- *γ*: scale
- β : shift

- μ , σ : functions of x, analogous to responses
- γ , β : parameters to be learned, analogous to weights

$$x \rightarrow \hat{x} = \frac{x - \mu}{\sigma} \rightarrow y = \gamma \hat{x} + \beta$$

2 modes of BN:

- Train mode:
 - μ , σ are functions of a batch of x
- Test mode:
 - μ , σ are pre-computed on training set

Caution: make sure your BN usage is correct! (this causes many of my bugs in my research experience!)

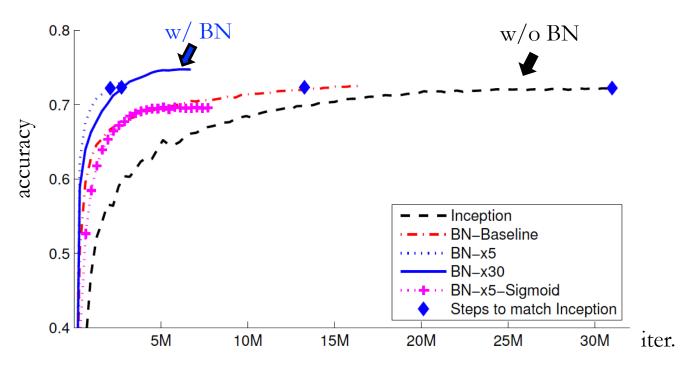
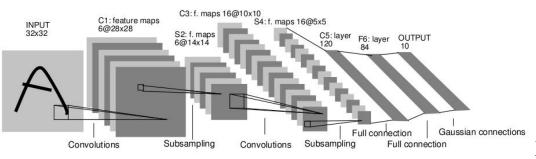


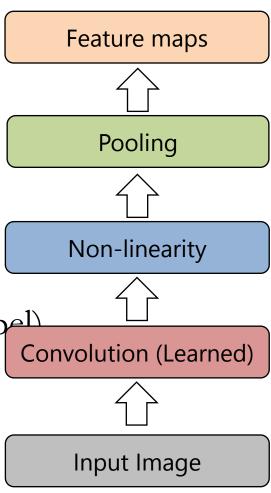
Figure credit: Ioffe & Szegedy

Ioffe & Szegedy. "Batch Normalization: Accelerating Deep Network Training by Reducing Internal Covariate Shift". ICML 2015

Summary of Convnet Model

- Feed-forward:
 - Convolve input
 - Non-linearity (rectified linear)
 - [Optional] Pooling (local max)
 - [Optional] Batch Normalization
- Fully-connected classifier layer at top
- Supervised loss function (uses image label)
- Train convolutional filters by back-propagating classification error





LeCun et al. 1998

Training

- Many parameters: $O(10^6+)$
 - 2nd order methods not practical (Hessian too big)
- Big datasets: O(10⁶)
 - Expensive to compute full objective, i.e. loss on all examples
- Use 1st order methods and update using subset of examples
 - Pick random batch at each iteration

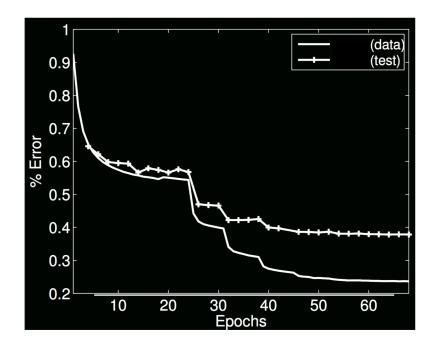
Stochastic Gradient Descent (SGD)

$$\Delta_t = \mu \Delta_{t-1} - \eta \nabla L_t(\theta_t)$$
$$\theta_{t+1} = \theta_t + \Delta_t$$

- Fixed learning rate η
 - Large as possible without being unstable, e.g. 0.01
- Momentum term μ
 - Typically ~ 0.9
 - Smooths updates → helps convergence
 - Also Nesterov version: apply momentum before gradient

Annealing of Learning Rate

- Start large, slowly reduce when the training error stops decreasing
- Explore different scales of energy surface



AdaGrad

- Learning rate now scaled per-dimension
- Decreased for dimensions with high variance
- Issue: learning rate monotonically decreases
 - Stop making progress after while

$$\theta_{t+1} = \theta_t - \eta \frac{\nabla L_t(\theta_t)}{\sqrt{\sum_{t'=1}^t \nabla L_{t'}(\theta_{t'})^2}}$$

[Adaptive Subgradient Methods for Online Learning and Stochastic Optimization, Duchi et al., JMLR 2011]

RMSProp

- Similar to AdaGrad, but now with moving average
 - Small μ emphasizes recent gradients

$$\Delta_t = \mu \Delta_{t-1} + (1 - \mu) \nabla L_t(\theta_t)^2$$

$$\theta_{t+1} = \theta_t - \eta \frac{\nabla L_t(\theta_t)}{\sqrt{\Delta_t}}$$

ADAM

- ADApative Moment Estimation
- Combines AdaGrad and RMSProp
- Idea: maintain moving averages of gradient and
- Update $\propto \frac{\text{Mean gradient}}{\sqrt{\text{Mean gradient}^2}}$

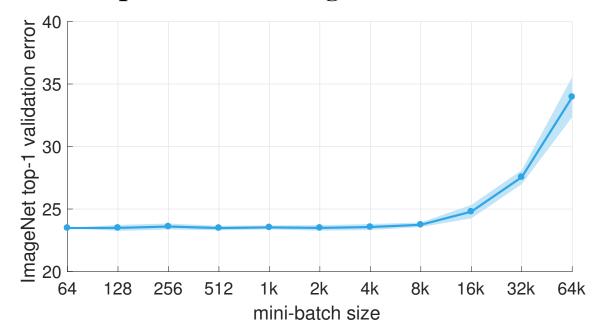
For more details, see:

https://moodle2.cs.huji.ac.il/nu15/pluginfile.php/316969/mod_resource/conte nt/1/adam_pres.pdf

[Adam: A Method for Stochastic Optimization, Kingma & Ba, arXiv:1412.6980]

Batch-size

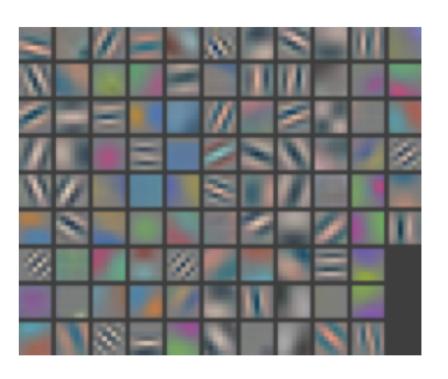
- [Accurate, Large Minibatch SGD: Training ImageNet in 1 Hour, Goyal et al., arXiv 1706.02677, 2017]
- Scale learning rate with batch-size
- Large-batch size efficiently implemented via synchronous parallel training



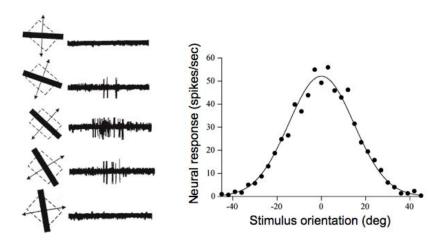
Some Practical Debugging Tips

- Train on small subset of data
 - Train error should $\rightarrow 0$.
 - If not, check data (& pre-processing) and size of model.
- Training diverges:
 - Learning rate may be too large \rightarrow decrease learning rate.
 - BPROP is buggy -> numerical gradient checking.
- Parameters collapse / loss is minimized but train accuracy is low
 - Check loss function:
 - · Is it appropriate for the task you want to solve?
 - Does it have degenerate solutions? Check "pull-up" term.
- Model is underperforming
 - Compute flops and nr. params. → if too small, make net larger Visualize hidden units/params → fix optimization
- Model is too slow
 - Compute flops and nr. params. → GPU, distrib. framework, make net smaller

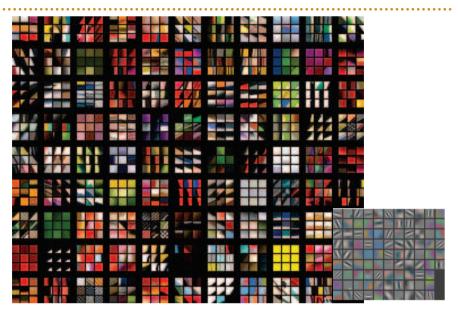
Convolutional Network Layer 1 Filters



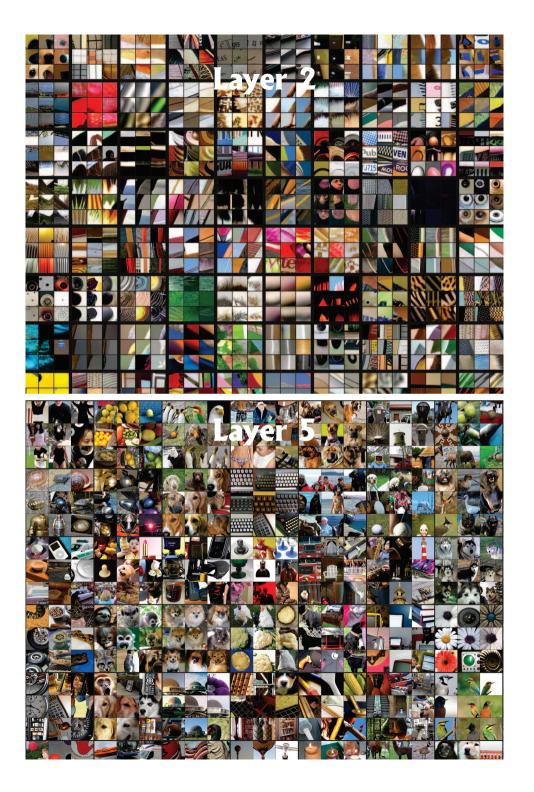
V1 physiology: orientation selectivity



Layer 1: Patches that give largest activations

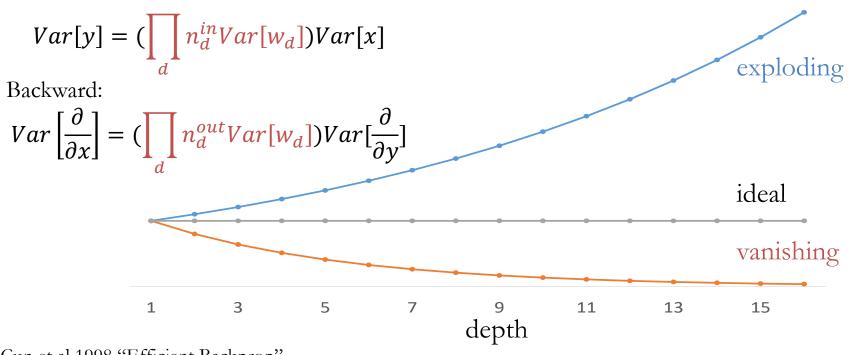






Both forward (response) and backward (gradient) signal can vanish/explode

Forward:



LeCun et al 1998 "Efficient Backprop" Glorot & Bengio 2010 "Understanding the difficulty of training deep feedforward neural networks"

• Initialization under linear assumption

$$\prod_{d} n_{d}^{in} Var[w_{d}] = const_{fw} \text{ (healthy forward)}$$
and
$$\prod_{d} n_{d}^{out} Var[w_{d}] = const_{bw} \text{ (healthy backward)}$$

$$n_d^{in}Var[w_d] = 1$$
or*
$$n_d^{out}Var[w_d] = 1$$

*:
$$n_d^{out} = n_{d+1}^{in}$$
, so $\frac{const_{bw}}{const_{fw}} = \frac{n_{last}^{out}}{n_{first}^{in}} < \infty$.

It is sufficient to use either form.

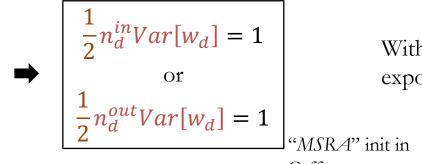
"Xavier" init in Caffe

LeCun et al 1998 "Efficient Backprop"

Glorot & Bengio 2010 "Understanding the difficulty of training deep feedforward neural networks"

Initialization under ReLU

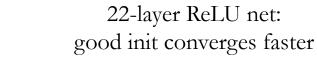
$$\prod_{d} \frac{1}{2} n_d^{in} Var[w_d] = const_{\mathrm{fw}} \text{ (healthy forward)}$$
 and
$$\prod_{d} \frac{1}{2} n_d^{out} Var[w_d] = const_{\mathrm{bw}} \text{(healthy backward)}$$



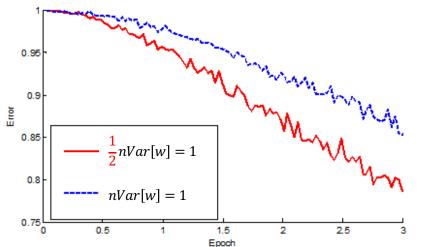
With D layers, a factor of 2 per layer has exponential impact of 2^D

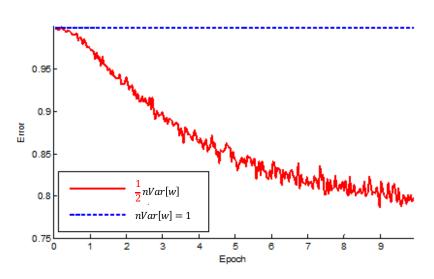
Caffe

Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Delving Deep into Rectifiers: Surpassing Human-Level Performance on ImageNet Classification". ICCV 2015.



30-layer ReLU net: good init is able to converge

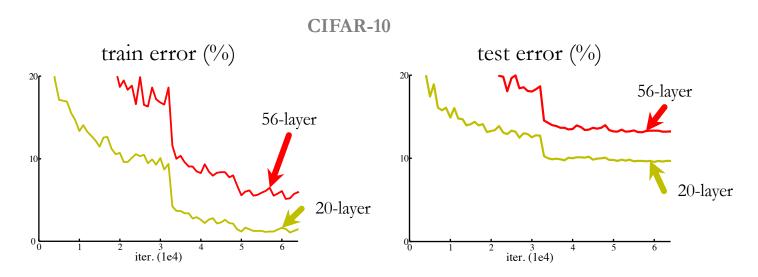




*Figures show the beginning of training

Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Delving Deep into Rectifiers: Surpassing Human-Level Performance on ImageNet Classification". ICCV 2015.

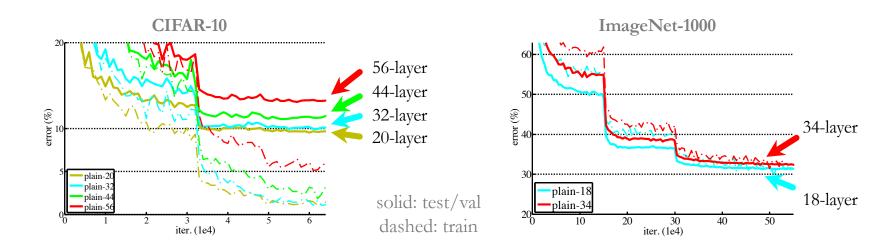
Simply stacking layers?



- *Plain* nets: stacking 3x3 conv layers...
- 56-layer net has higher training error and test error than 20-layer net

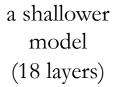
Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Deep Residual Learning for Image Recognition". CVPR 2016.

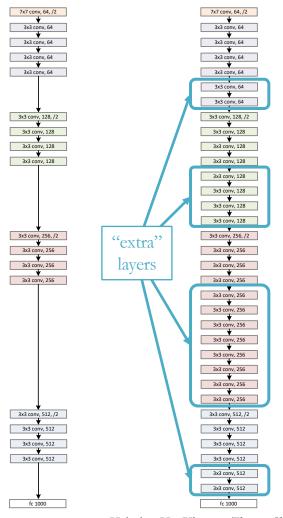
Simply stacking layers?



- "Overly deep" plain nets have higher training error
- A general phenomenon, observed in many datasets

Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Deep Residual Learning for Image Recognition". CVPR 2016.





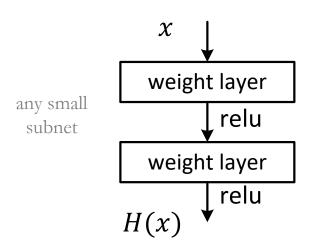
a deeper counterpart (34 layers)

- Richer solution space
- A deeper model should not have higher training error
- A solution *by construction*:
 - original layers: copied from a learned shallower model
 - extra layers: set as identity
 - at least the same training error
- Optimization difficulties: solvers cannot find the solution when going deeper...

Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Deep Residual Learning for Image Recognition". CVPR 2016.

Deep Residual Learning

• Plain net

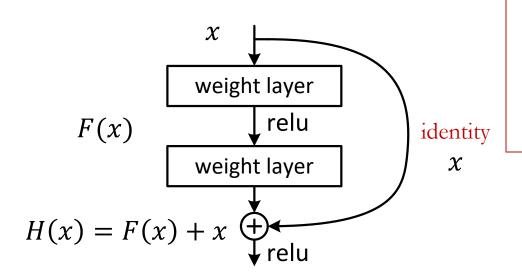


H(x) is any desired mapping, hope the small subnet fit H(x)

Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Deep Residual Learning for Image Recognition". CVPR 2016.

Deep Residual Learning

Residual net

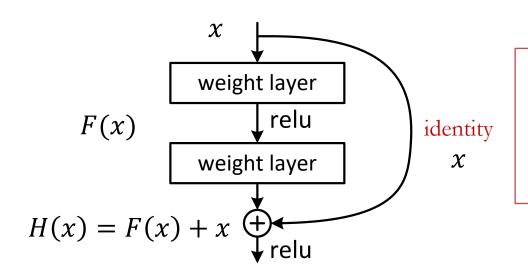


H(x) is any desired mapping, hope the small subnet fit H(x)hope the small subnet fit F(x)let H(x) = F(x) + x

Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Deep Residual Learning for Image Recognition". CVPR 2016.

Deep Residual Learning

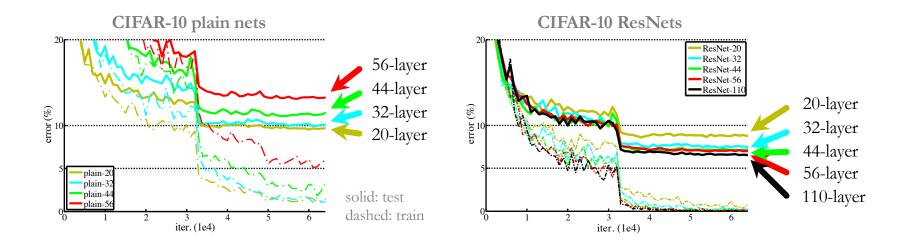
• F(x) is a residual mapping w.r.t. identity



- If identity were optimal, easy to set weights as 0
- If optimal mapping is closer to identity, easier to find small fluctuations

Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Deep Residual Learning for Image Recognition". CVPR 2016.

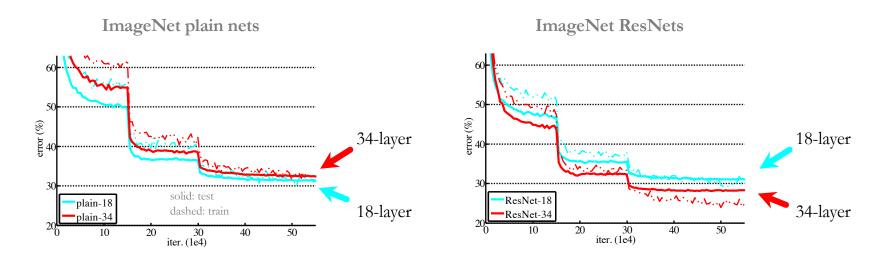
CIFAR-10 experiments



- Deep ResNets can be trained without difficulties
- Deeper ResNets have lower training error, and also lower test error

Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Deep Residual Learning for Image Recognition". CVPR 2016.

ImageNet experiments

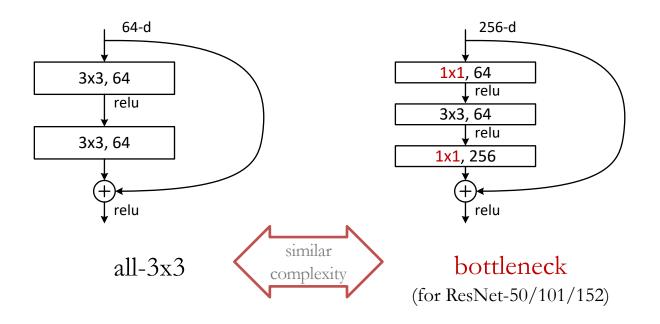


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Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Deep Residual Learning for Image Recognition". CVPR 2016.

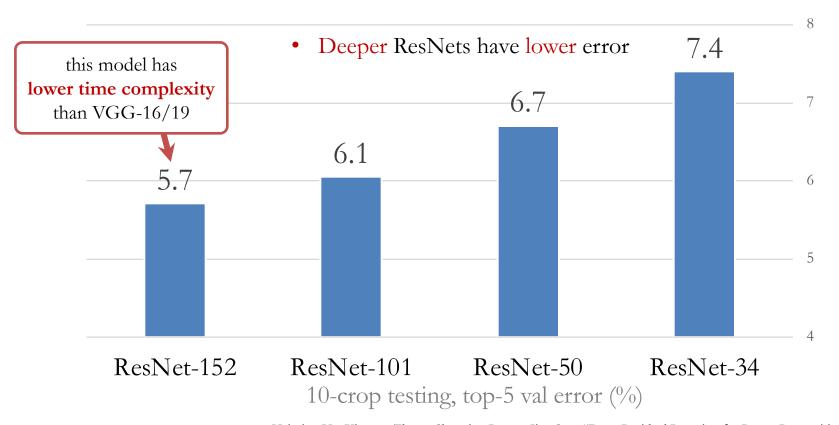
ImageNet experiments

• A practical design of going deeper



Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Deep Residual Learning for Image Recognition". CVPR 2016.

ImageNet experiments



Kaiming He, Xiangyu Zhang, Shaoqing Ren, & Jian Sun. "Deep Residual Learning for Image Recognition". CVPR 2016.

Issues on learning deep models

Representation ability

- Ability of model to fit training data, if optimum could be found
- If model A's solution space is a superset of B's, A should be better.

Optimization ability

- Feasibility of finding an optimum
- Not all models are equally easy to optimize
- Generalization ability
- Once training data is fit, how good is the test performance

[The Tradeoffs of Large Scale Learning, Bottou & Bousquet, 2011]

How do ResNets address these issues?

Representation ability

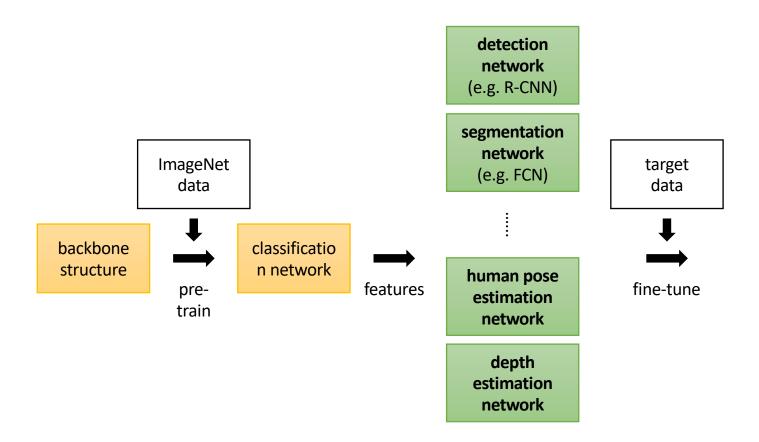
- No explicit advantage on representation (only re-parameterization), but
- Allow models to go deeper

Optimization ability

- Enable very smooth forward/backward prop
- Greatly ease optimizing deeper models
- Generalization ability
- Not explicitly address generalization, but
- Deeper+thinner is good generalization

[The Tradeoffs of Large Scale Learning, Bottou & Bousquet, 2011]

Deep Learning for Computer Vision



Example: Object Detection



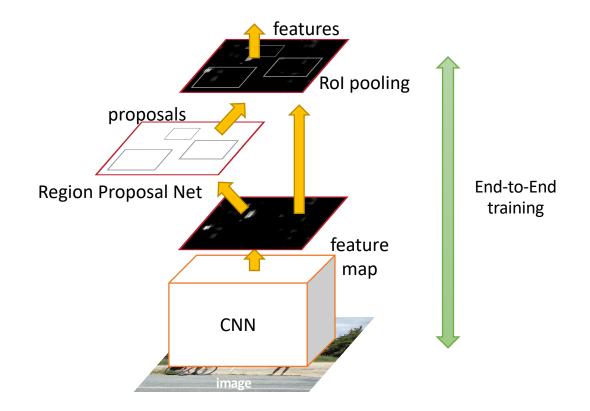
Image Classification (what?)



Object Detection (what + where?)

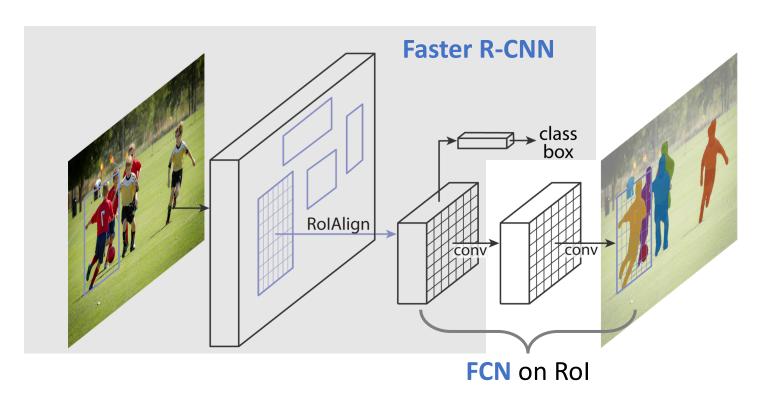
Object Detection: Faster R-CNN

- Faster R-CNN
 - Solely based on CNN
 - No external modules
 - Each step is end-to-end

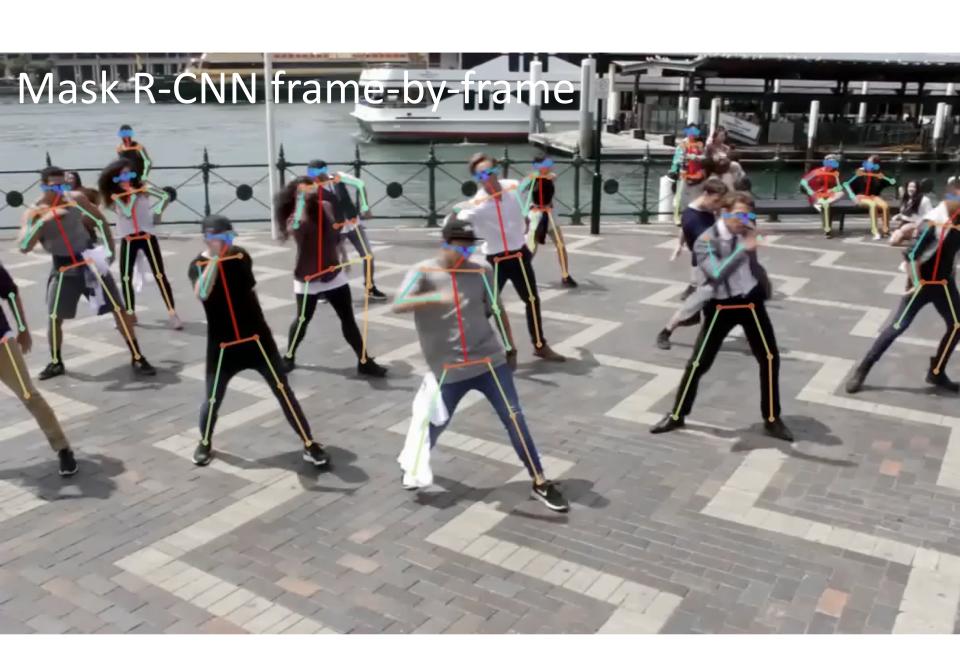


Shaoqing Ren, Kaiming He, Ross Girshick, & Jian Sun. "Faster R-CNN: Towards Real-Time Object Detection with Region Proposal Networks". NIPS 2015.

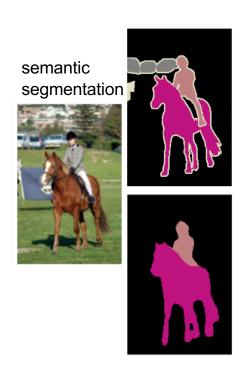
Mask R-CNN



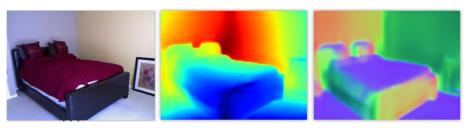
Jonathan Long, Evan Shelhamer, Trevor Darrell. "Fully Convolutional Networks for Semantic Segmentation". CVPR 2015. Shaoqing Ren, Kaiming He, Ross Girshick, Jian Sun. "Faster R-CNN: Towards Real-Time Object Detection with Region Proposal Networks". NIPS 2015. Kaiming He, Georgia Gkioxari, Piotr Dollár, Ross Girshick. "Mask R-CNN". ICCV 2017.



pixels in, pixels out



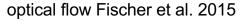
monocular depth + normals Eigen & Fergus 2015



colorization Zhang et al.2016

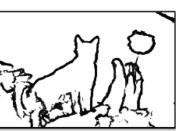


convolutional network





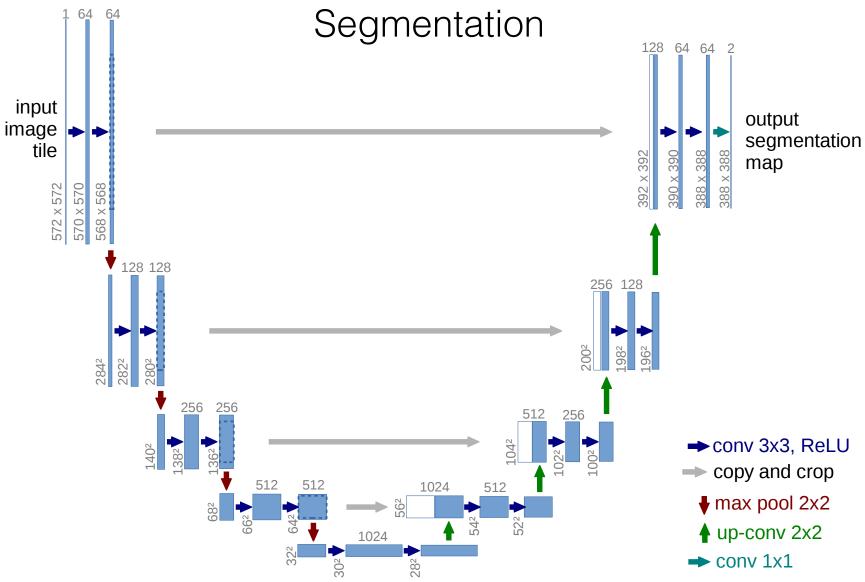
boundary prediction Xie & Tu 2015



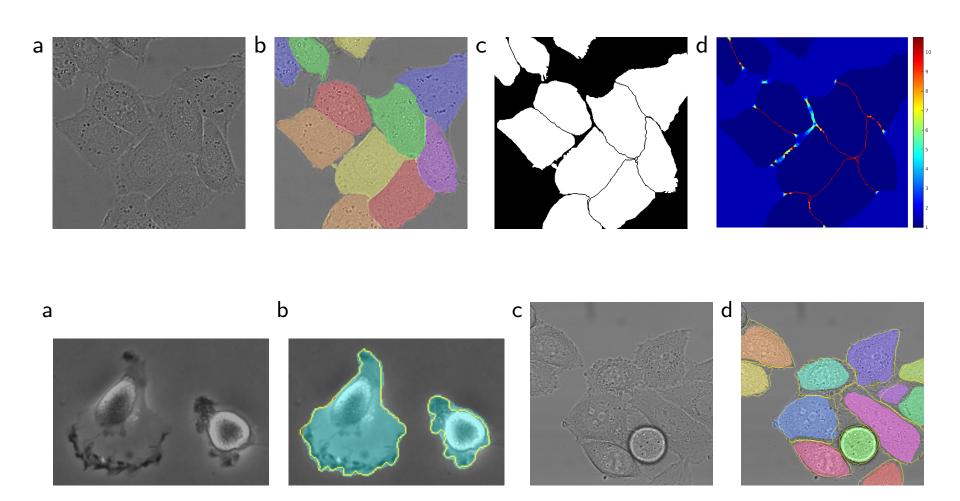
8

[Slide: Evan Shelhamer]

U-Net: Convolutional Network for Biomedical Image



U-Net: Convolutional Network for Biomedical Image Segmentation



Exploring the Limits of Weakly Supervised Pretraining

[Mahajan et al., ECCV 2018]

Hashtag Supervision

- It is easy to get billions of public images and hashtags
- Hashtags are more structured than captions
- Hashtags were often assigned to make images "searchable"



#cheesecake #birthday

facebook Artificial Intelligence Research

X

[Slide: Laurens van der Maaten]

Exploring the Limits of Weakly Supervised Pretraining

Hashtag Supervision

- . But hashtags are not perfect supervision
- . Some hashtags are not visually relevant
- . Other hashtags are not in the photo
- And there are many false negatives
- Is this noise bias or variance? Is scaling up sufficient to reduce the variance?

facebook Artificial Intelligence Research



#cat #travel #thailand #family #building #fence #...

Experiments

164,637 posts Select a set of hashtags Most Recent . Download all public Instagram images that has at least one of these hashtags . Use WordNet synsets to merge hashtags into canonical form (merge #brownbear and #ursusarctos) • Final dataset has ~3.5 **billion** images facebook Artificial Intelligence Research

Instagram

#brownbear

[Slide: Laurens van der Maaten]