Машинное обучение

на примере глубокого обучения в компьютерного зрения

Занятие 3 Backpropagation и Нейронные сети

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На прошлом занятии: Классификация изображений

Ключевая задача компьютерного зрения



К какому классу принадлежит изображение? классы: человек, животное, автомобиль ...

KOT

На прошлом занятии: Линейный классификатор

Image



s – scores
W – weights or
parameters
x – image pixels
b – bias

Array of **32x32x3** numbers (3072 numbers total)

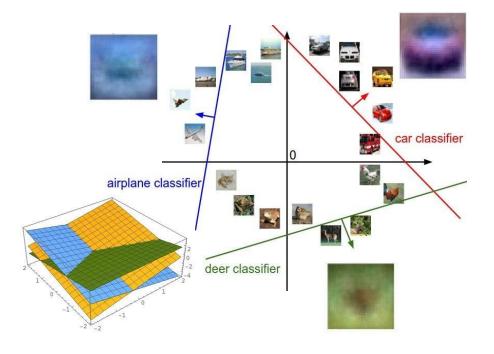
CIFAR-1050,000 training images10,000 testing images10 classes

На прошлом занятии: Интерпретация линейного классификатора

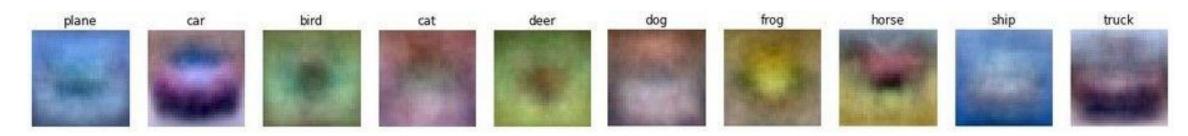
CIFAR-10



$$f(x,W) = Wx + b$$



Example trained weights of a linear classifier trained on CIFAR-10:



На прошлом занятии: Функции ошибки

Image



 x_i - image

 y_i - label, element of a set $\{0, 1, ...\}$

scores $s = f(x_i, W) = [s_0, ... s_{v_i}, ...]$

Loss over dataset:

$$L = \frac{1}{N} \sum_{i=1}^{N} L_i$$

Multiclass SVM (hinge) loss:

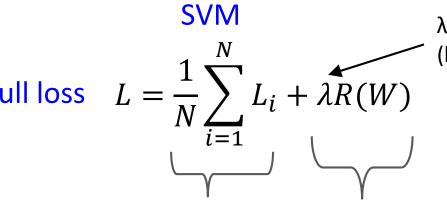
$$L_i = \sum_{i \neq y_i} \max(0, s_i - s_{y_i} + 1)$$
 $L_i = -\log \frac{e^{s_{y_i}}}{\sum_j e^{s_j}}$

Cross-entropy (softmax) loss:

$$L_i = -\log \frac{e^{s_{y_i}}}{\sum_j e^{s_j}}$$

На прошлом занятии: Регуляризация





λ - regularization strength (hyperparameter)

How do we find the best W?

Data loss

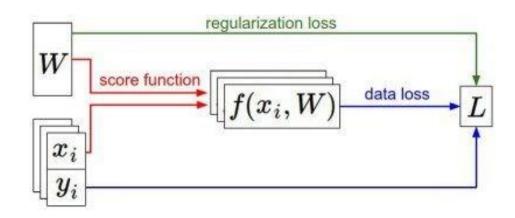
Regularization

L2 regularization

$$R(W) = \sum_{k} \sum_{l} W_{k,l}^2$$

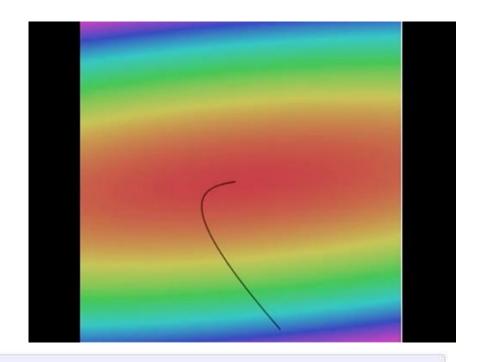
$$R(W) = \sum_{k} \sum_{l} |W_{k,l}|$$

Elastic net (L1 + L2)
$$R(W) = \sum_k \sum_l \beta W_{k,l}^2 + |W_{k,l}|$$



Оптимизация





```
# Vanilla Minibatch Gradient Descent

while True:
   data_batch = sample_training_data(data, 256) # sample 256 examples
   weights_grad = evaluate_gradient(loss_fun, data_batch, weights)
   weights += - step_size * weights_grad # perform parameter update
```

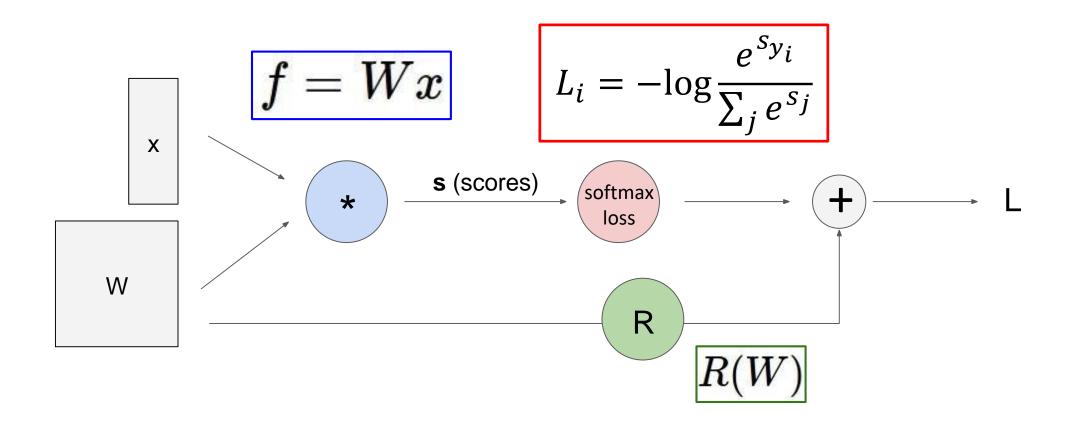
Метод градиентного спуска

$$\frac{dL(w)}{dw} = \lim_{h \to 0} \frac{L(w+h) - L(w)}{h}$$

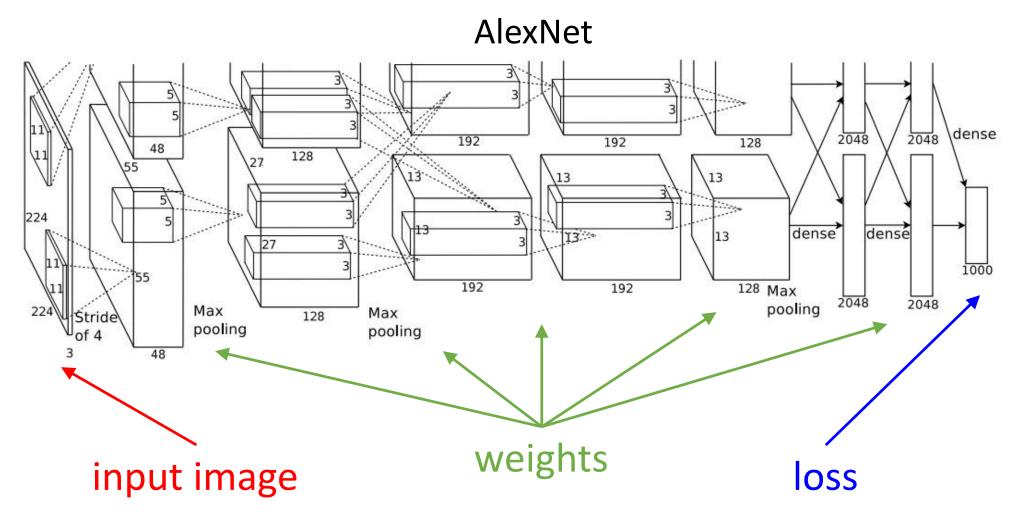
Численные градиенты: медленно, не точно, быстро реализовать

Аналитические градиенты: быстро, точно, можно ошибиться

Вычислительный граф



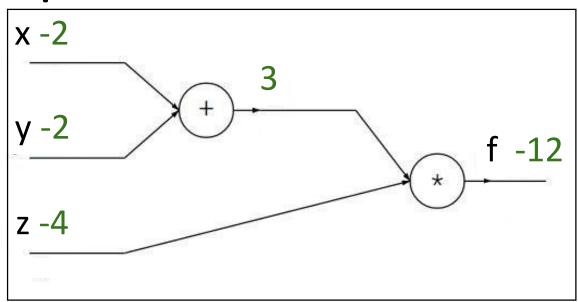
Вычислительный граф: Convolutional Network



Backpropagation

$$f(x, y, z) = (x + y)z$$

e.g. x = -2, y = 5, z = -4

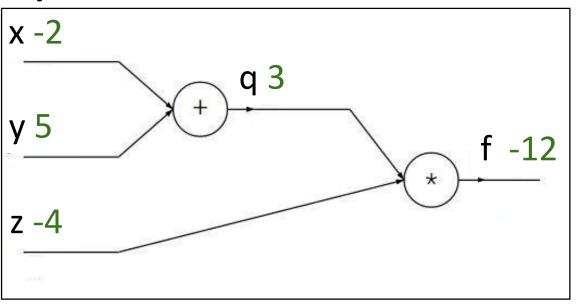


$$f(x, y, z) = (x + y)z$$

e.g. x = -2, y = 5, z = -4

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

$$f=qz$$
 $rac{\partial f}{\partial q}=z, rac{\partial f}{\partial z}=q$

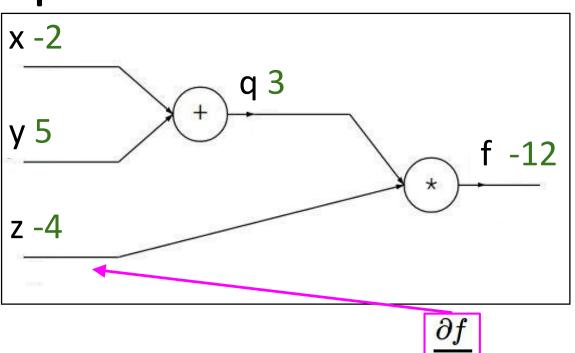


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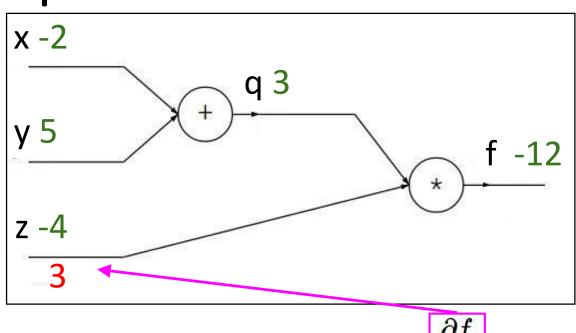


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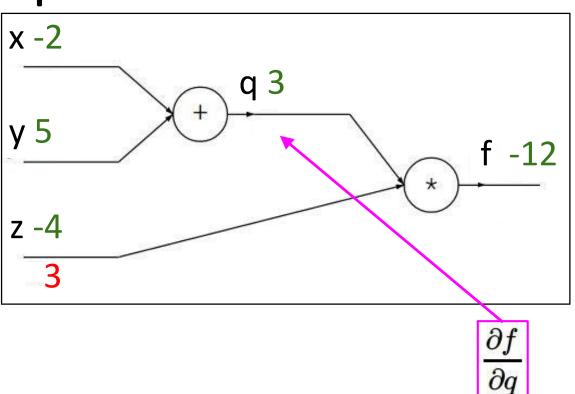


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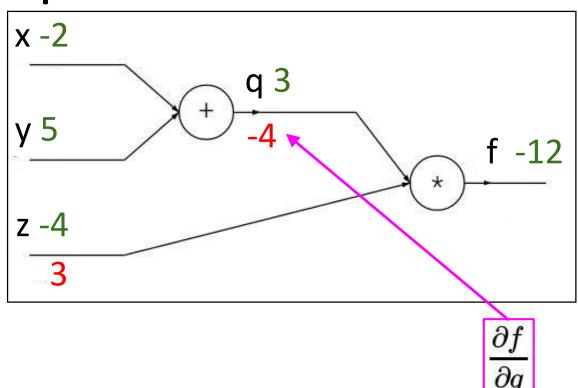


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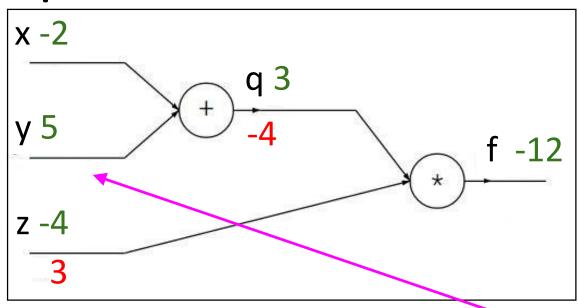
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Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



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

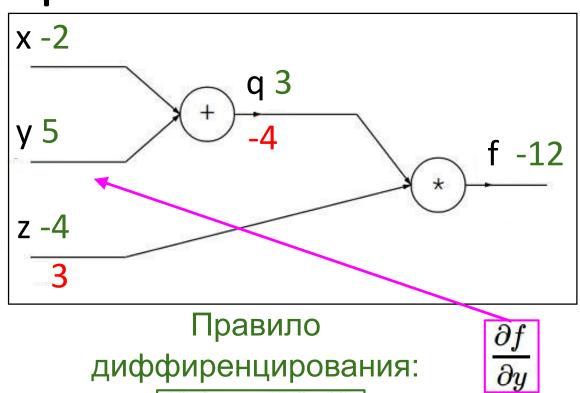
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Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



Правило диффиренцирования: $\frac{\partial f}{\partial y} = \frac{\partial f}{\partial q} \, \frac{\partial q}{\partial y}$

Входящий градиент Локальный градиент

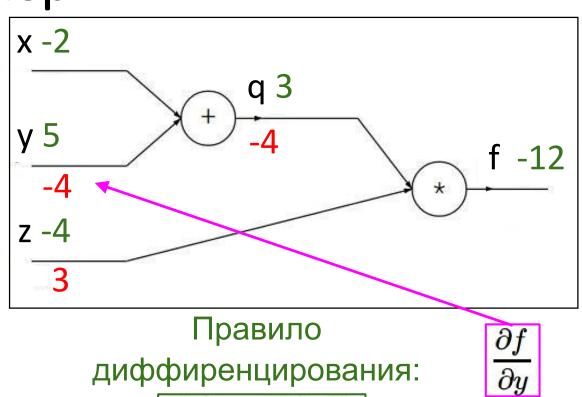
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$$f=qz$$
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Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$



правило диффиренцирования: $\frac{\partial f}{\partial y} = \frac{\partial f}{\partial q} \, \frac{\partial q}{\partial y}$

Входящий градиент

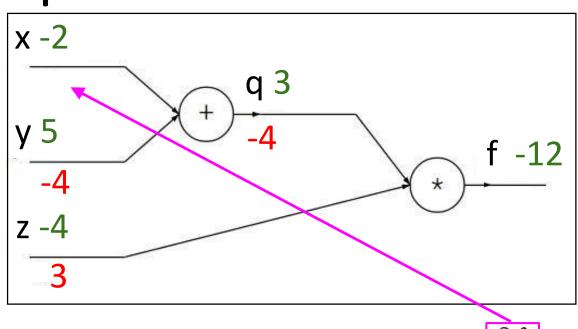
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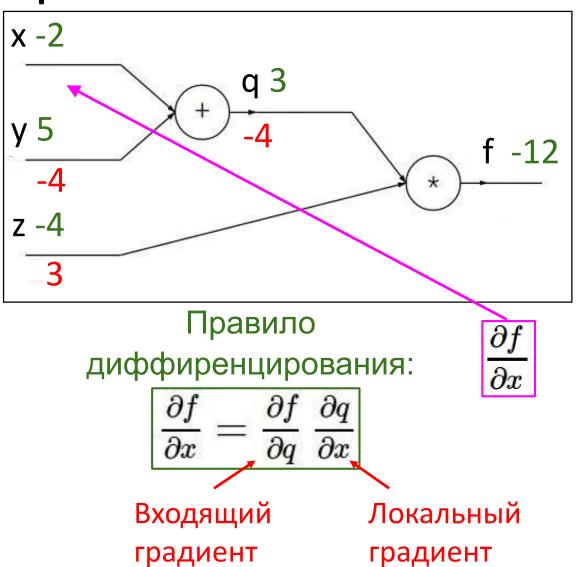


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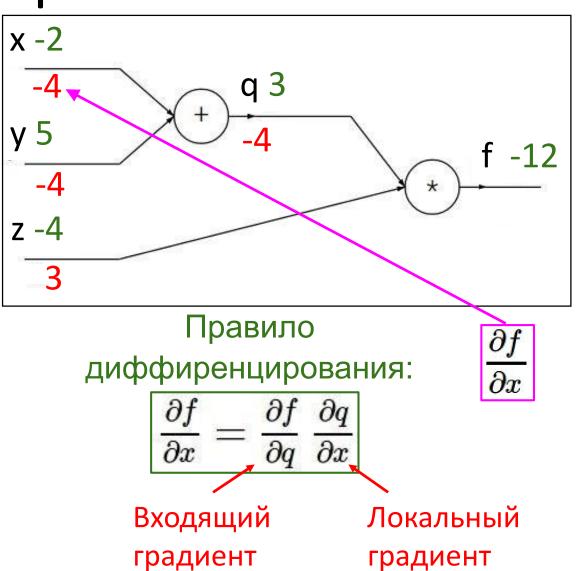


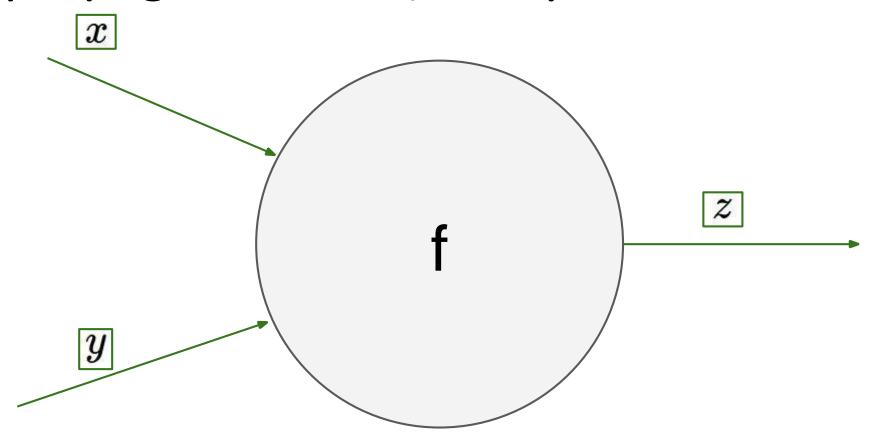
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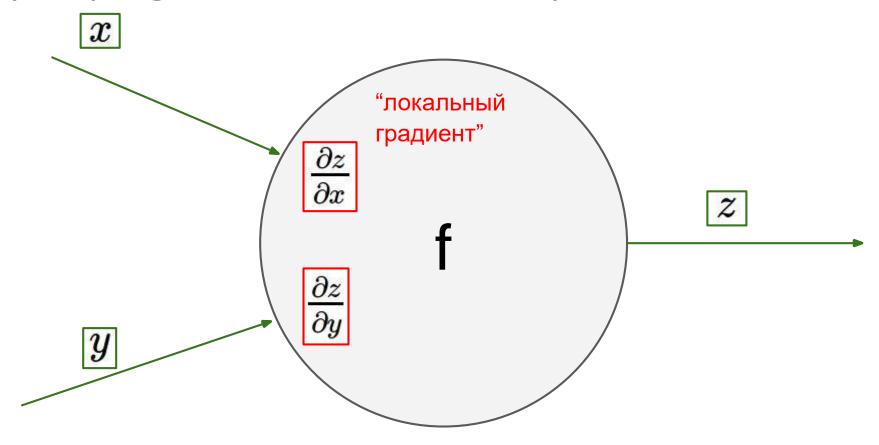
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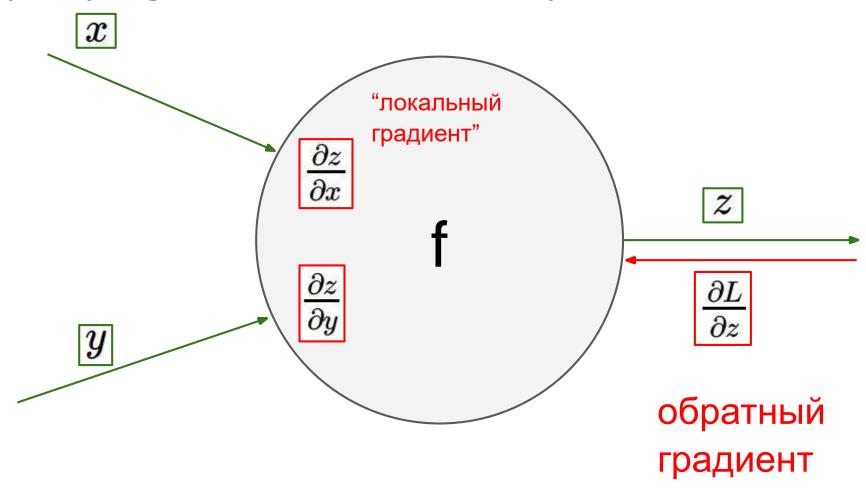
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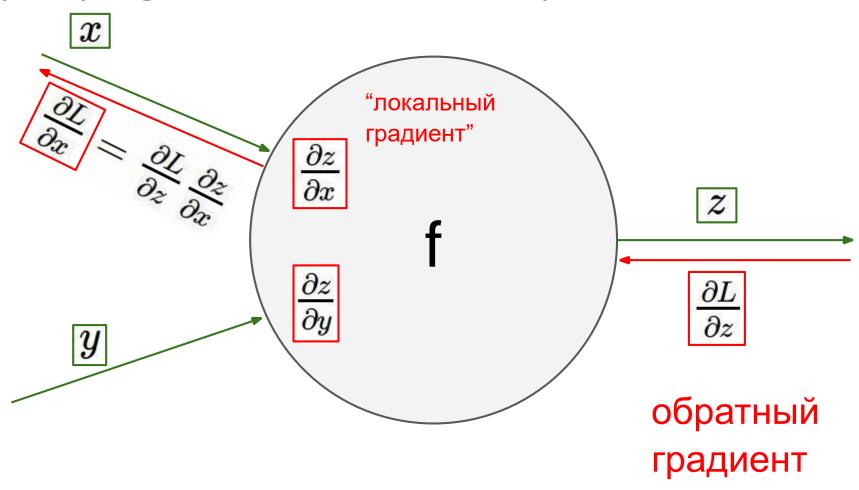
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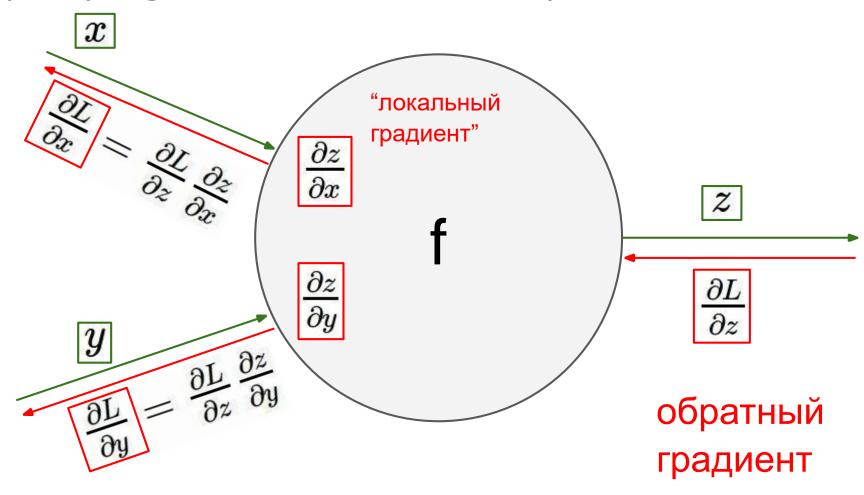


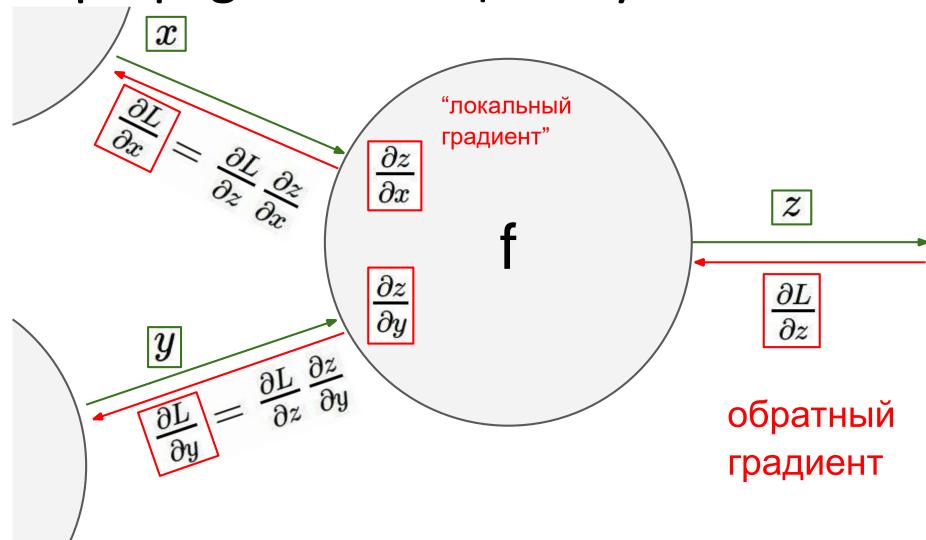


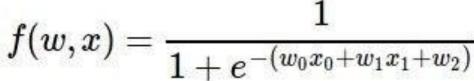


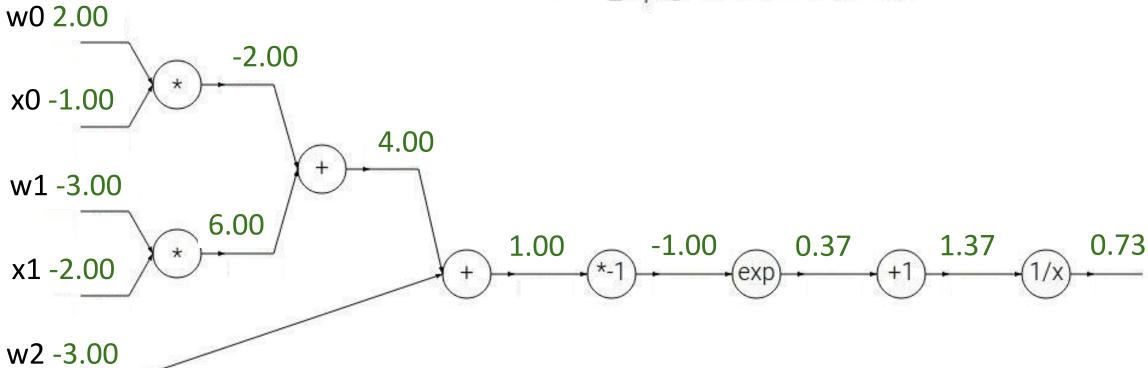






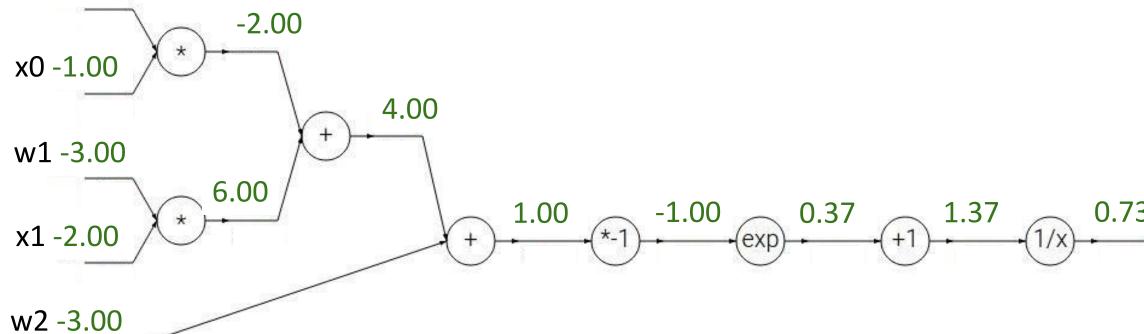






$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

w0 2.00



$$f(x)$$
 :

$$f(x) = e^x$$

$$f_a(x)=ax$$

$$\rightarrow$$

$$\frac{df}{dx} = 1$$

$$f(x) = \frac{1}{x}$$

$$f_c(x) = c + c$$

$$\rightarrow$$

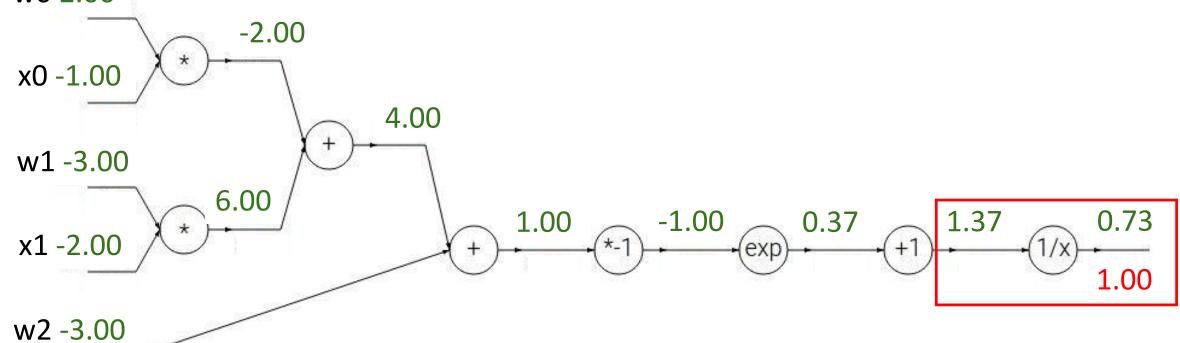
$$\rightarrow$$

$$\frac{df}{dx} = -1/x^2$$

$$rac{df}{dx} = 1$$

$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

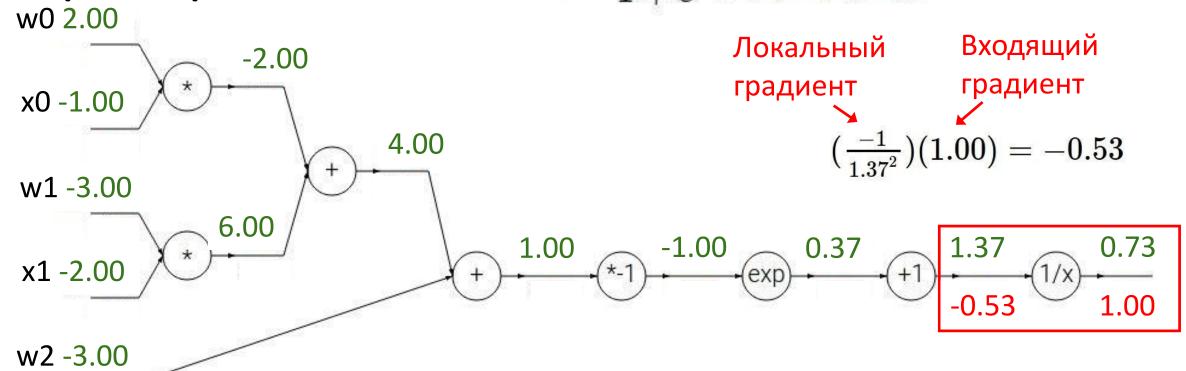
w0 2.00



$$f(x)=e^x \qquad \qquad o \qquad \qquad rac{df}{dx}=e^x \ f_a(x)=ax \qquad \qquad o \qquad \qquad rac{df}{dx}=a$$

$$f(x) = rac{1}{x} \qquad
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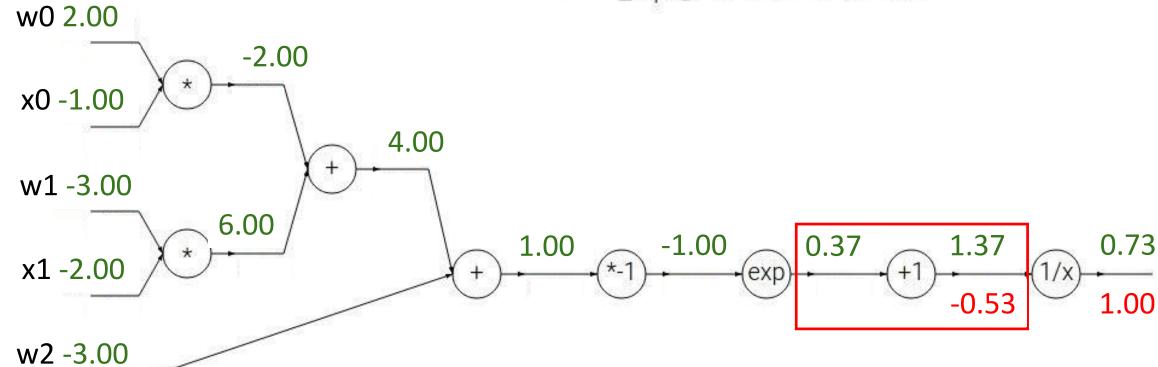
$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$



$$f(x) = e^x \hspace{1cm} o \hspace{1cm} rac{df}{dx} = e^x \ f_a(x) = ax \hspace{1cm} o \hspace{1cm} rac{df}{dx} = a$$

$$f(x)=rac{1}{x} \qquad
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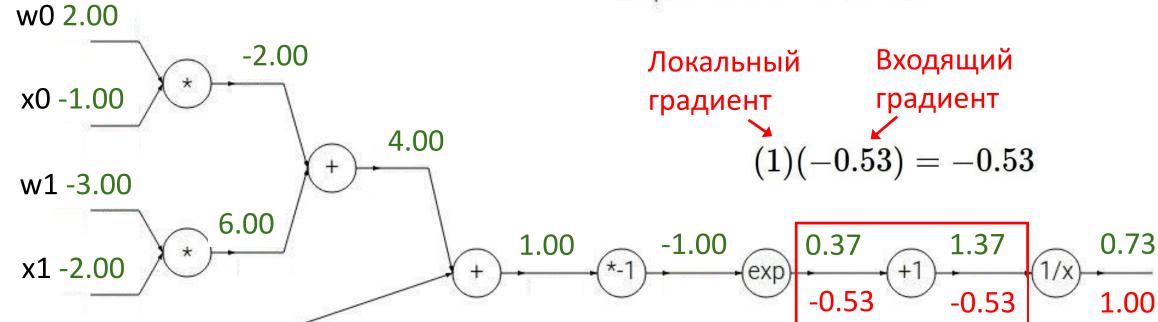
$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$



$$f(x)=e^x \hspace{1cm} o \hspace{1cm} rac{df}{dx}=e^x \hspace{1cm} f(x)=rac{1}{x} \hspace{1cm} o \hspace{1cm} rac{df}{dx}=-1/x^2 \ f_a(x)=ax \hspace{1cm} o \hspace{1cm} rac{df}{dx}=a \hspace{1cm} f_c(x)=c+x \hspace{1cm} o \hspace{1cm} rac{df}{dx}=1$$

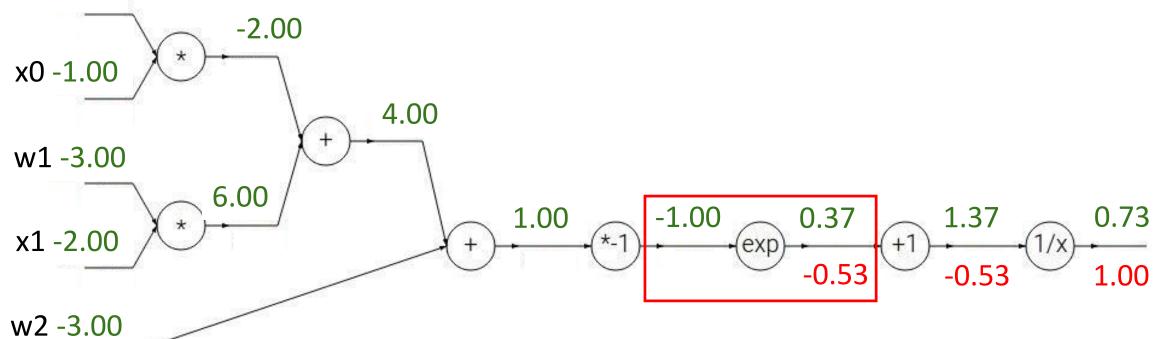
w2 -3.00

$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$



$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

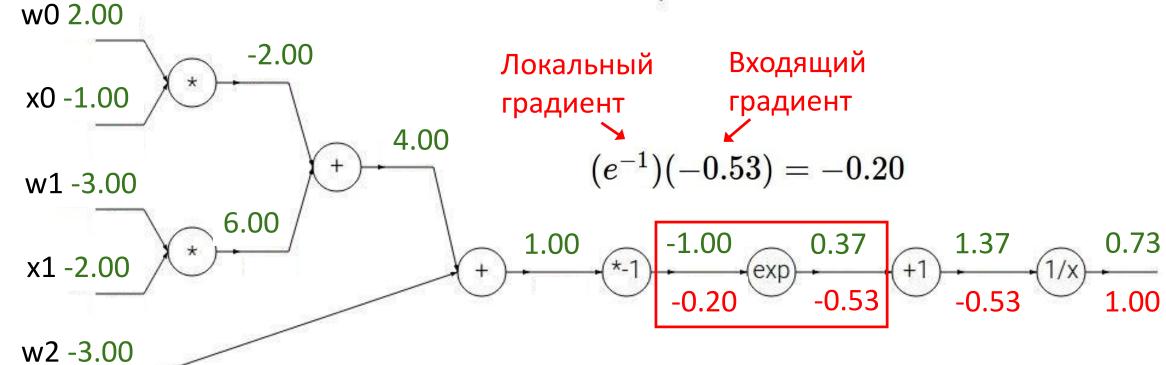
w0 2.00



$$f(x)=e^x \qquad \qquad o \qquad \qquad rac{df}{dx}=e^x \ f_a(x)=ax \qquad \qquad o \qquad \qquad rac{df}{dx}=a$$

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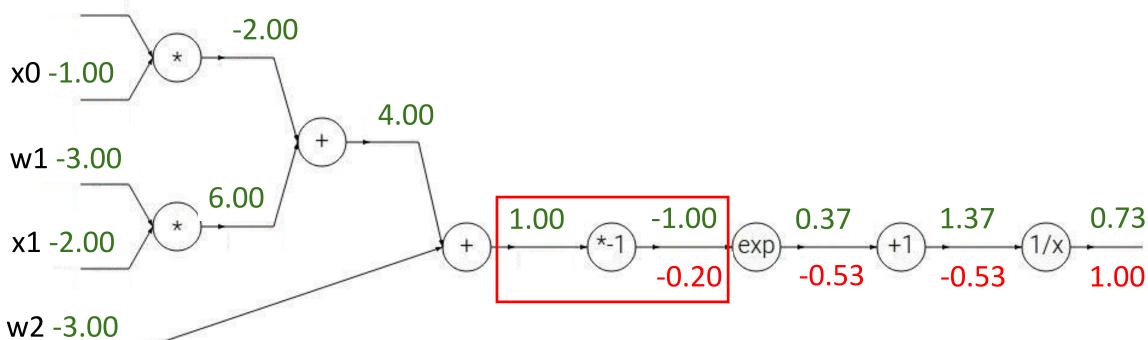


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$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

w0 2.00

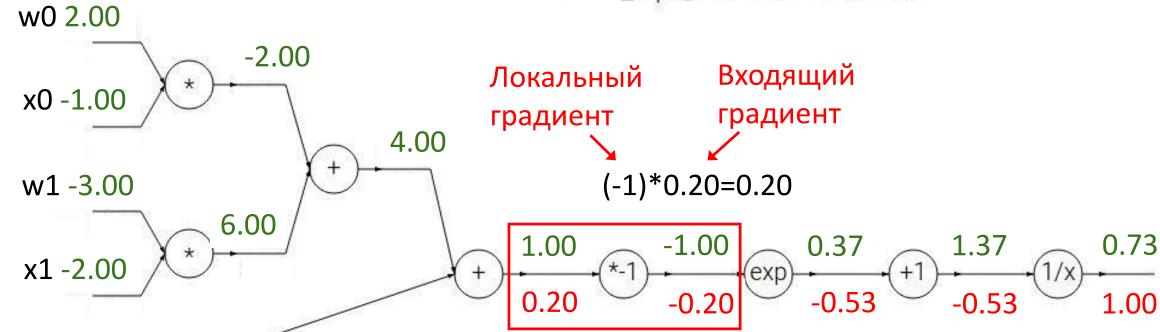


$$f(x) = e^x \qquad o \qquad rac{df}{dx} = e^x \ f_a(x) = ax \qquad o \qquad rac{df}{dx} = a$$

$$f(x) = rac{1}{x}
ightarrow rac{df}{dx} = -1/x
ightarrow f_c(x) = c + x
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w2 -3.00

$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

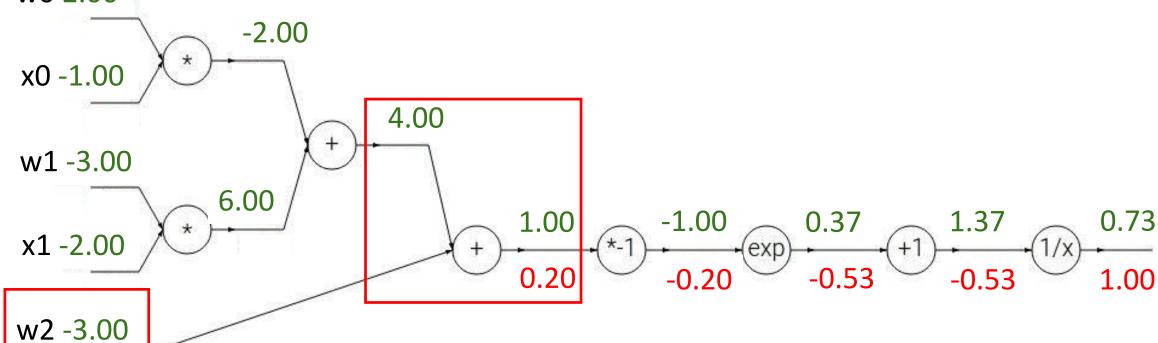


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w0 2.00



$$f(x) = e^x$$

$$f_a(x) = ax$$
 $ightarrow$

$$\frac{df}{dx} = \epsilon$$

$$\frac{df}{dx} = a$$

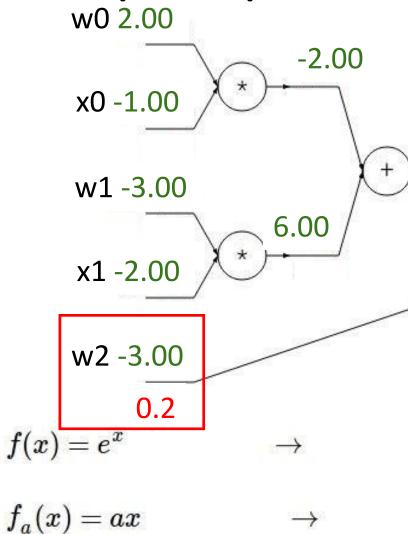
$$f(x) = rac{1}{x}$$

$$f_c(x) = c + i$$

$$\frac{df}{dx} = -1/x$$

$$rac{df}{dx}=1$$

$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$



1.00

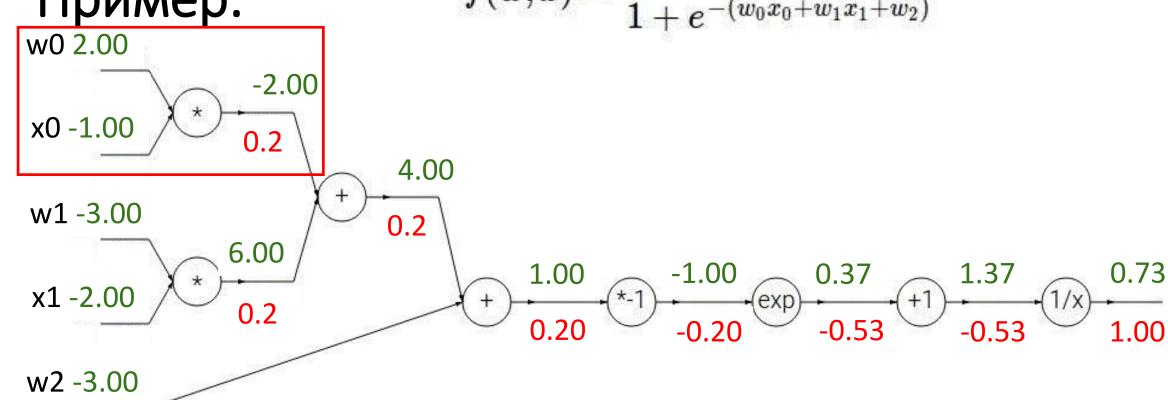
0.20

4.00

0.2

$$f(x) = rac{1}{x}
ightarrow rac{df}{dx} = -1/x$$
 $f_c(x) = c + x
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$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$



$$f(x) = e^x$$

$$\rightarrow$$

$$\frac{d}{dx} = e^x$$

$$f(x)=rac{1}{x}$$

$$\rightarrow$$

$$\frac{aJ}{dx} = -1/x^2$$

$$f_a(x)=ax$$

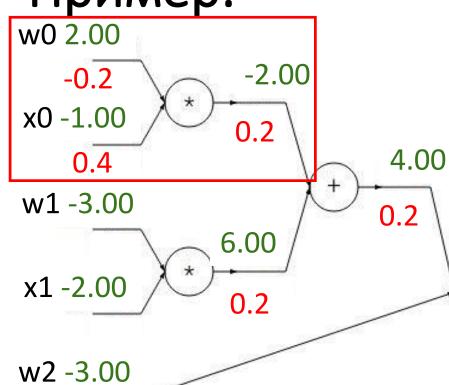
$$\rightarrow$$

$$\frac{df}{dx} = a$$

$$f_c(x) = c +$$

$$ightarrow rac{df}{dx}$$

$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$



$$x0: [2] x [0.2] = 0.4$$

$$w0: [-1] \times [0.2] = -0.2$$

0.2

$$f(x) = e^x$$
 —

$$f_a(x)=ax$$

$$\frac{df}{dx} = e^x$$

$$\frac{df}{dx} = a$$

$$f(x)=rac{1}{x}$$
 $f_c(x)=c+x$

$$f_c(x) = c +$$

$$\frac{df}{dx} = -1$$

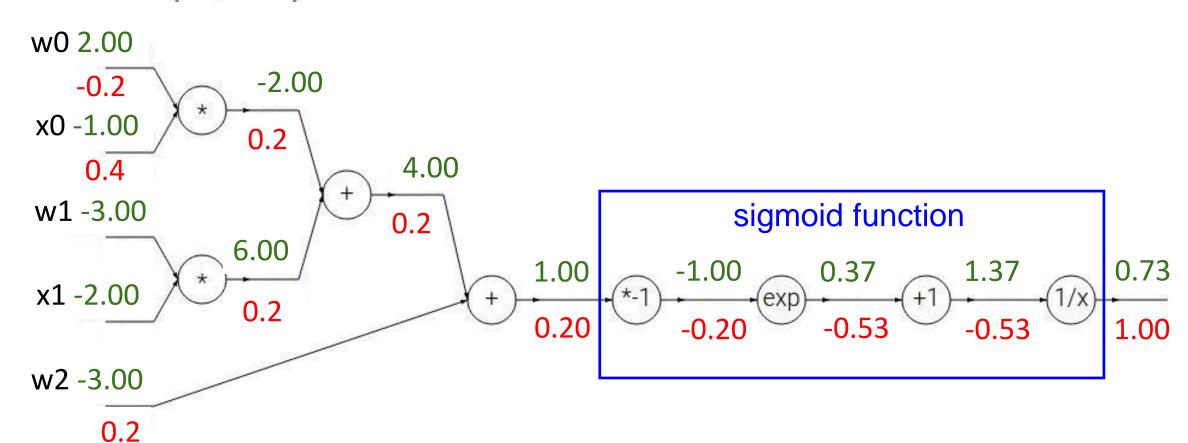
$$\frac{df}{dx} = 1$$

$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

$$\sigma(x) = \frac{1}{1+e^{-x}}$$

sigmoid function

$$rac{d\sigma(x)}{dx} = rac{e^{-x}}{\left(1 + e^{-x}
ight)^2} = \left(rac{1 + e^{-x} - 1}{1 + e^{-x}}
ight) \left(rac{1}{1 + e^{-x}}
ight) = \left(1 - \sigma(x)\right)\sigma(x)$$

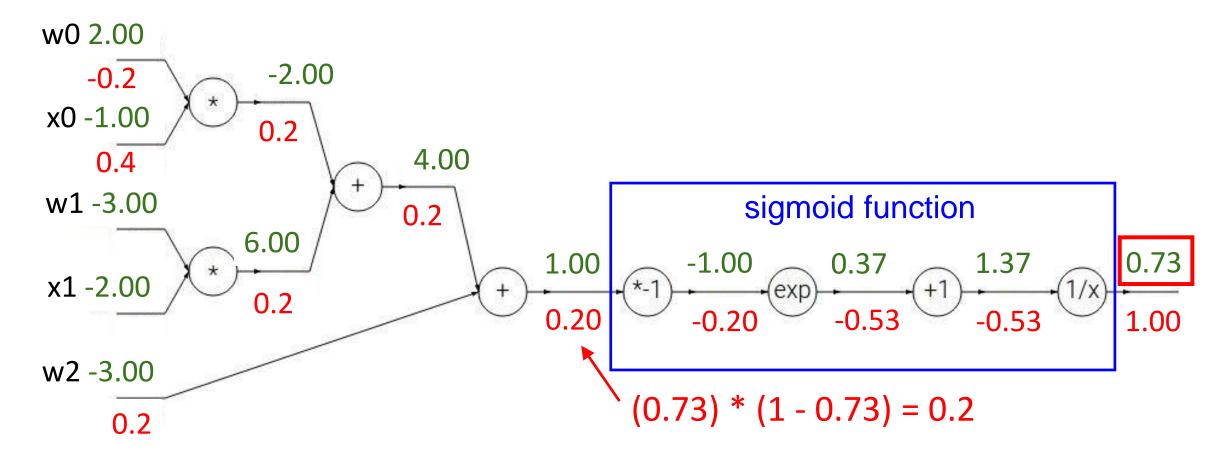


$$f(w,x)=rac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

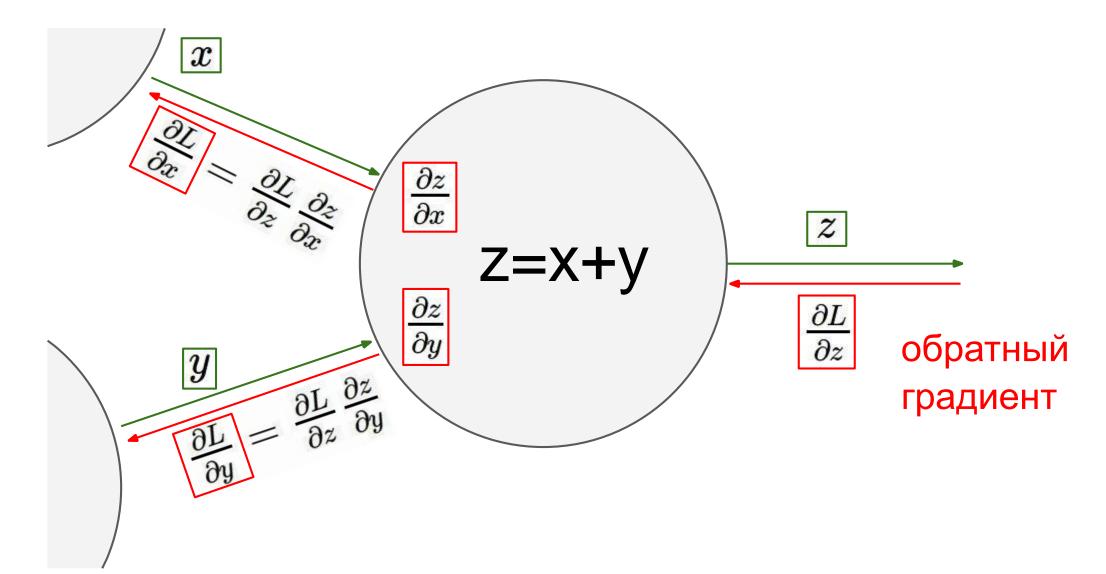
$$\sigma(x) = \frac{1}{1+e^{-x}}$$

sigmoid function

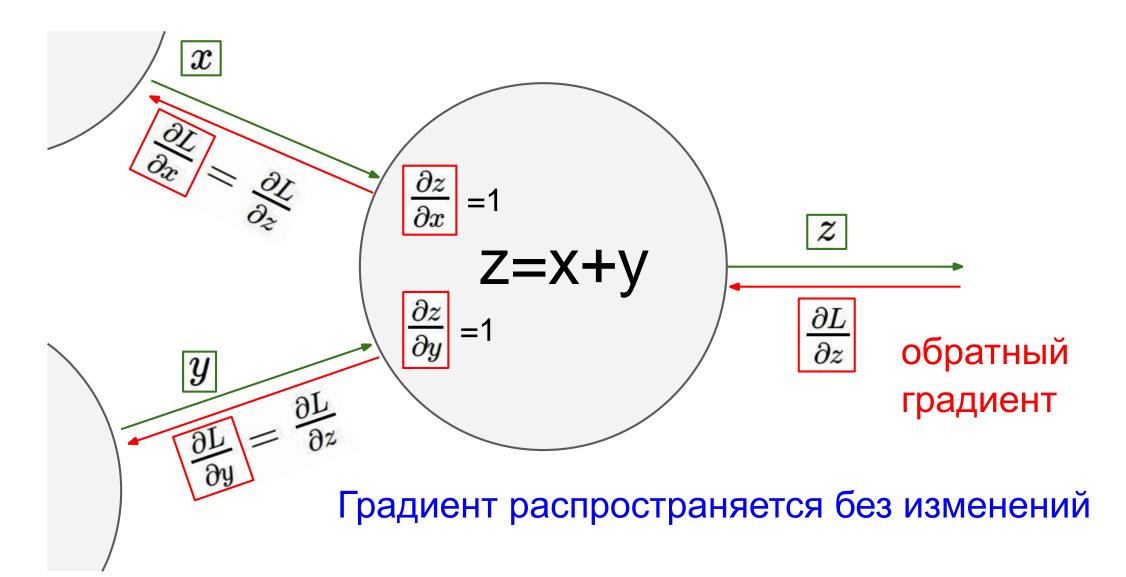
$$rac{d\sigma(x)}{dx} = rac{e^{-x}}{(1+e^{-x})^2} = \left(rac{1+e^{-x}-1}{1+e^{-x}}
ight) \left(rac{1}{1+e^{-x}}
ight) = \left(1-\sigma(x)
ight)\sigma(x)$$



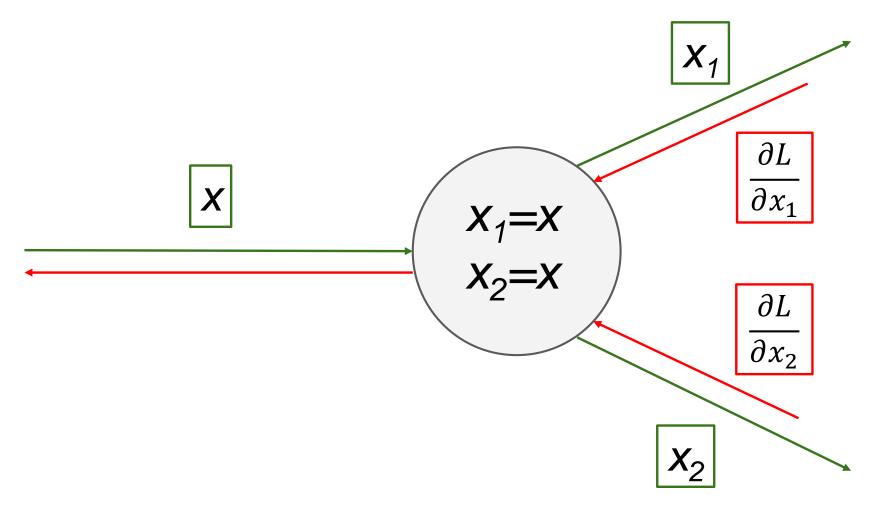
Обратный градиент при суммировании



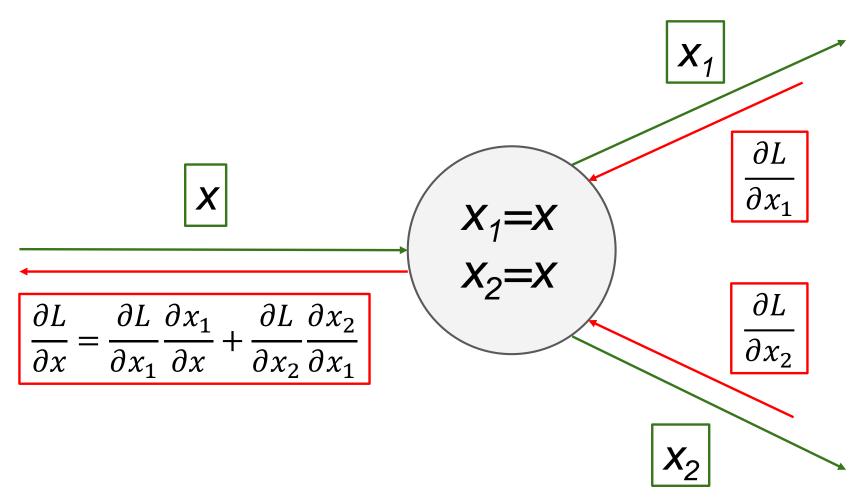
Обратный градиент при суммировании



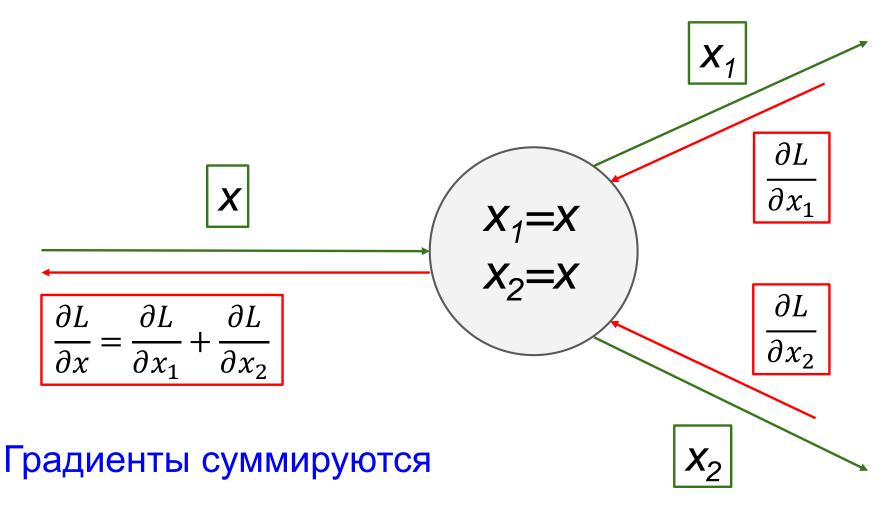
Обратный градиент при переиспользовании переменной



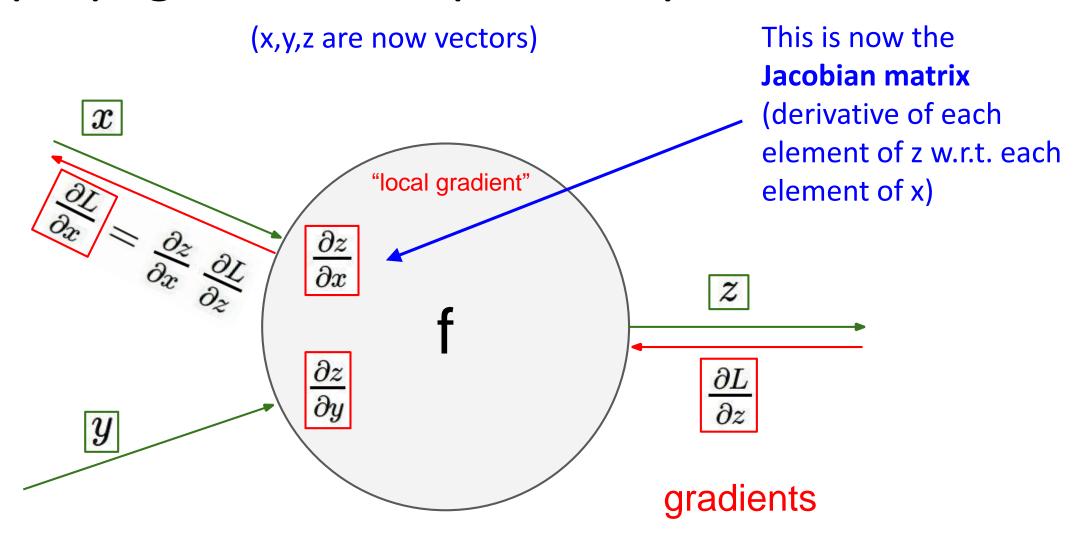
Обратный градиент при переиспользовании переменной

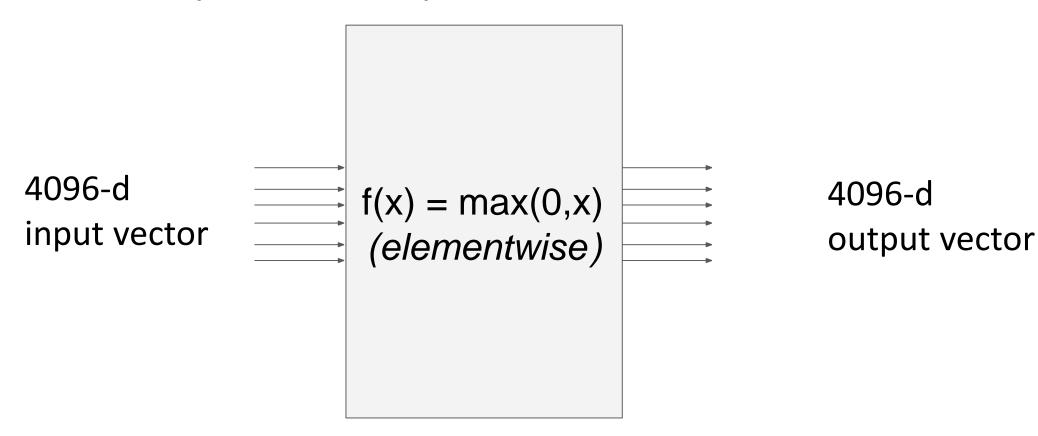


Обратный градиент при переиспользовании переменной

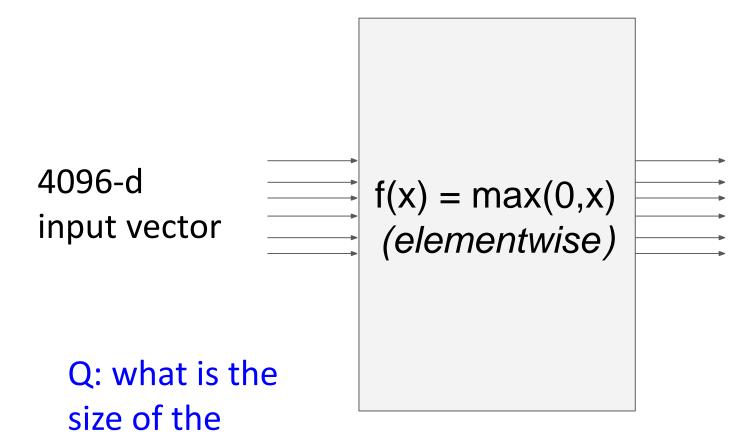


Backpropagation: векторный случай





Jacobian matrix?



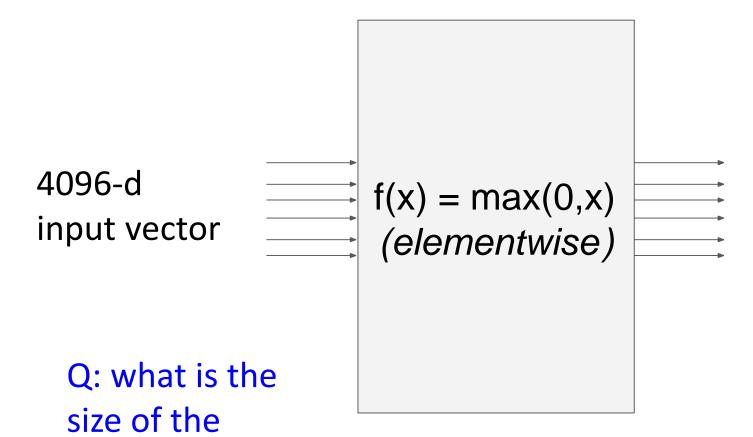
$$\frac{\partial L}{\partial x} = \frac{\partial f}{\partial x} \frac{\partial L}{\partial f}$$

Jacobian matrix

4096-d output vector

Jacobian matrix?

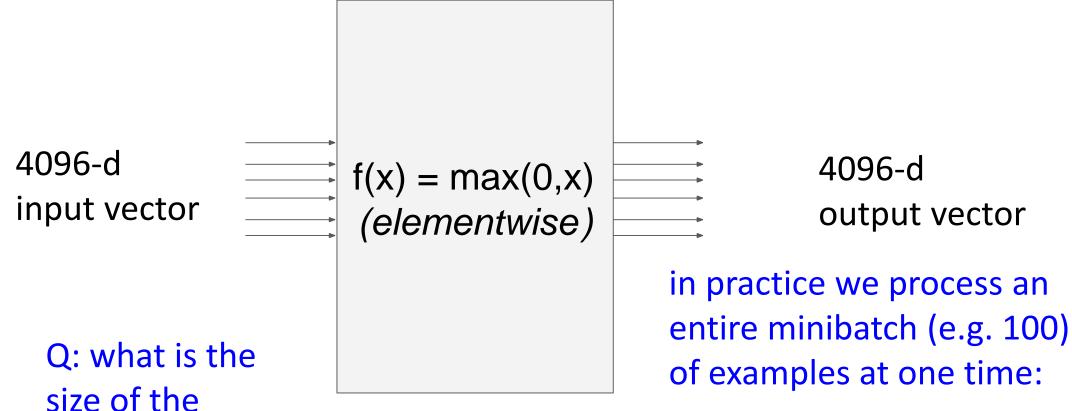
[4096 x 4096!]



$$\frac{\partial L}{\partial x} = \frac{\partial f}{\partial x} \frac{\partial L}{\partial f}$$

Jacobian matrix

4096-d output vector

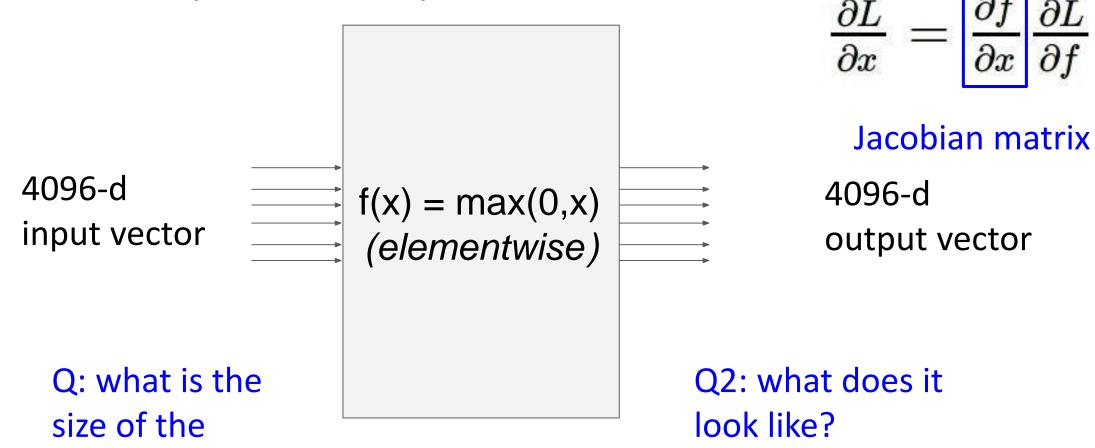


size of the Jacobian matrix? [4096 x 4096!]

i.e. Jacobian would technically be a [409,600 x 409,600] matrix

Jacobian matrix?

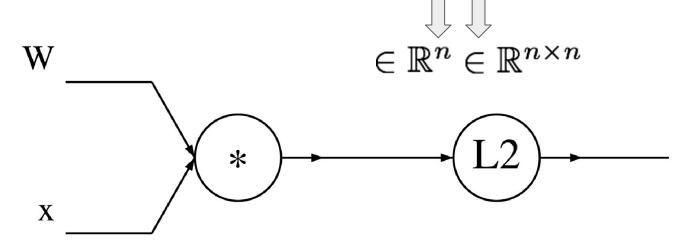
[4096 x 4096!]



A vectorized example: $f(x, W) = ||W \cdot x||^2 = \sum_{i=1}^{n} (W \cdot x)_i^2$

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$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix}_{\mathbf{W}}$$

$$\begin{bmatrix} 0.2 \\ 0.4 \end{bmatrix}_{\mathbf{X}}$$

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix}$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

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$$\begin{bmatrix} 0.2 \\ 0.4 \end{bmatrix}_{\mathbf{X}}$$

$$\begin{pmatrix} q & \begin{bmatrix} 0.22 \\ 0.26 \end{bmatrix} \\ * & \mathbf{L2} \end{pmatrix}$$

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$$\begin{bmatrix} 0.2 \\ 0.4 \end{bmatrix}_{\mathbf{X}}$$

$$\begin{pmatrix} q & \begin{bmatrix} 0.22 \\ 0.26 \end{bmatrix} \\ * & \boxed{1.00} \end{pmatrix}$$

$$q = W \cdot x = \left(\begin{array}{c} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{array}\right)$$

$$rac{\partial f}{\partial q_i}=2q_i$$

$$\nabla_q f = 2q$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix}_{W}$$

$$\begin{bmatrix} 0.2 \\ 0.4 \end{bmatrix}_{X}$$

$$\begin{bmatrix} 0.2 \\ 0.4 \end{bmatrix}_{X}$$

$$\begin{bmatrix} 0.44 \\ 0.52 \end{bmatrix}$$

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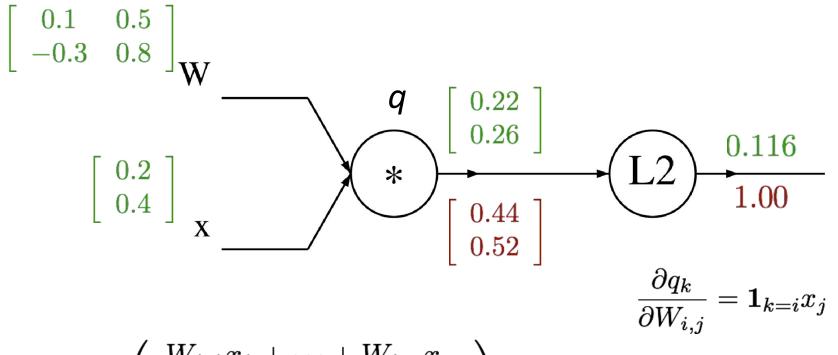
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$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix}_{\mathbf{W}}$$

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$$\frac{\partial a_{\mathbf{W}}}{\partial a_{\mathbf{W}}}$$

$$q = W \cdot x = \left(\begin{array}{c} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{array}\right)$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

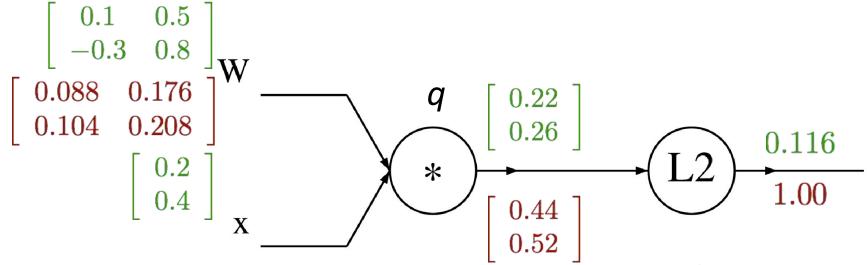
$$rac{\partial q_k}{\partial W_{i,j}} = \mathbf{1}_{k=i} x_j$$

$$\frac{\partial f}{\partial W_{i,j}} = \sum_{k} \frac{\partial f}{\partial q_{k}} \frac{\partial q_{k}}{\partial W_{i,j}}$$

$$= \sum_{k} (2q_{k})(\mathbf{1}_{k=i}x_{j})$$

$$= 2q_{i}x_{j}$$

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$



$$q = W \cdot x = \left(\begin{array}{c} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{array} \right)$$

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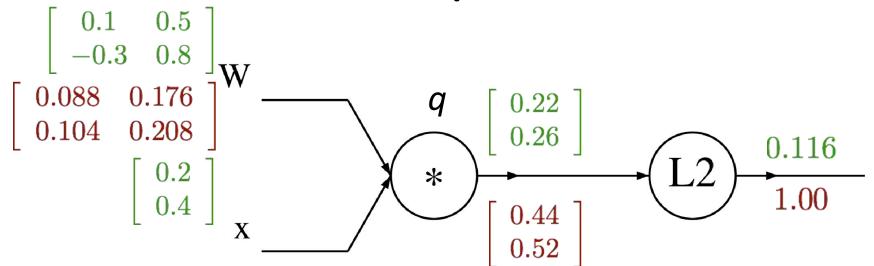
$$\frac{\partial f}{\partial W_{i,j}} = \sum_{k} \frac{\partial f}{\partial q_k} \frac{\partial q_k}{\partial W_{i,j}}$$

$$= \sum_{k} (2q_k) (\mathbf{1}_{k=i} x_j)$$

$$= 2q_i x_j$$

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$

 $\nabla_W f = 2q \cdot x^T$



$$q = W \cdot x = \left(\begin{array}{c} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{array}\right)$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

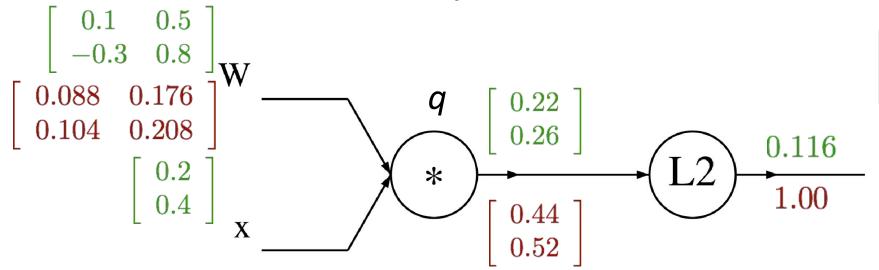
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A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$



$$\nabla_W f = 2q \cdot x^T$$

Всегда проверяйте размерность градиента

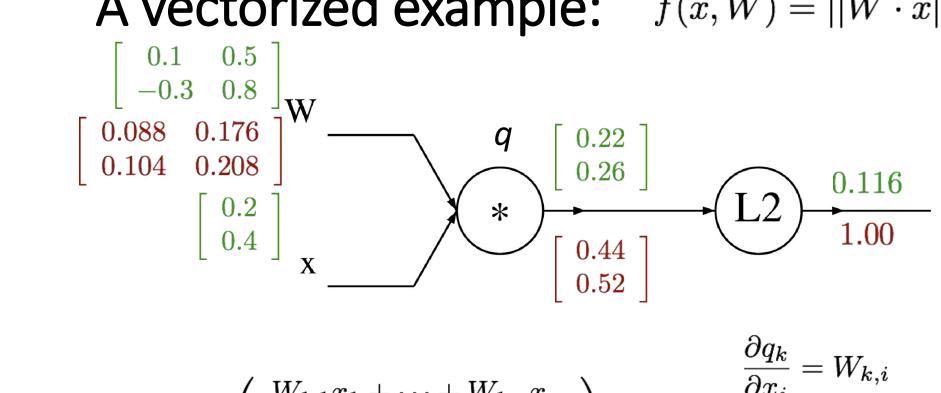
вычисляется

Размерность градиента должна быть такой-же как размерность переменной, для которой он

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix}$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$



$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix}$$

$$\frac{\partial q_k}{\partial x_i} = W_{k,i}$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$

A vectorized example:
$$f(x, W) = ||W \cdot x|$$

$$\begin{bmatrix} 0.1 & 0.5 \\ -0.3 & 0.8 \end{bmatrix} W$$

$$\begin{bmatrix} 0.088 & 0.176 \\ 0.104 & 0.208 \end{bmatrix} X$$

$$\begin{bmatrix} 0.2 \\ 0.4 \end{bmatrix} X$$

$$\begin{bmatrix} 0.2 \\ 0.44 \\ 0.52 \end{bmatrix}$$

$$\frac{\partial q_k}{\partial x_i} = W_{k,i}$$

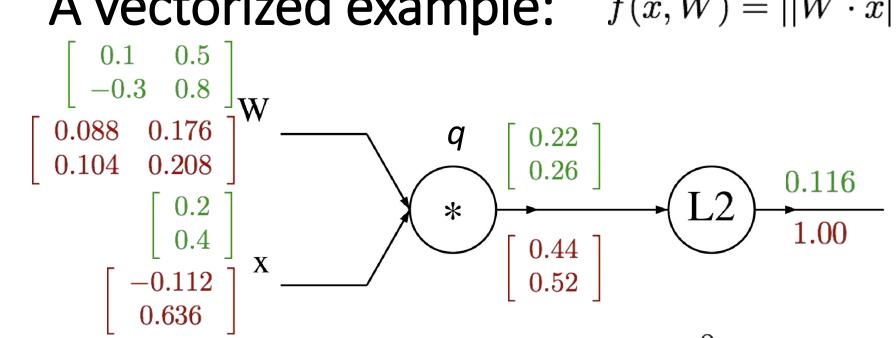
$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix} \qquad \frac{\partial x_i}{\partial x_i} = \sum_k \frac{\partial f}{\partial q_k} \frac{\partial q_k}{\partial x_i}$$

$$f(q) = ||q||^2 = q_1^2 + \dots + q_n^2$$

$$egin{aligned} rac{\partial q_k}{\partial x_i} &= W_{k,i} \ rac{\partial f}{\partial x_i} &= \sum_k rac{\partial f}{\partial q_k} rac{\partial q_k}{\partial x_i} \ rac{\partial f}{\partial x_i} &= \sum_k 2 q_k W_{k,i} \end{aligned}$$

$$rac{\partial f}{\partial x_i} = \sum_k^\kappa 2q_k W_{k,i}$$

A vectorized example:
$$f(x,W) = ||W \cdot x||^2 = \sum_{i=1}^n (W \cdot x)_i^2$$



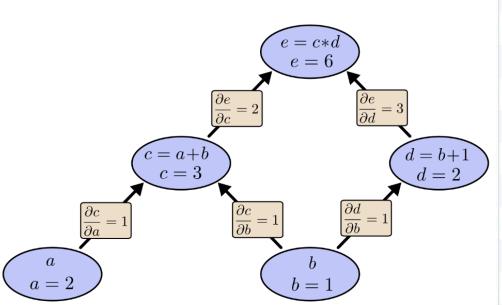
$$\nabla_x f = 2W^T \cdot q$$

$$q = W \cdot x = \begin{pmatrix} W_{1,1}x_1 + \dots + W_{1,n}x_n \\ \vdots \\ W_{n,1}x_1 + \dots + W_{n,n}x_n \end{pmatrix} \qquad \frac{\partial x_i}{\partial x_i} = \sum_k \frac{\partial f}{\partial q_k} \frac{\partial q_k}{\partial x_i}$$

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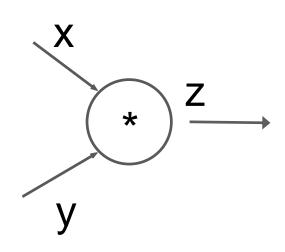
Modularized implementation: forward / backward API



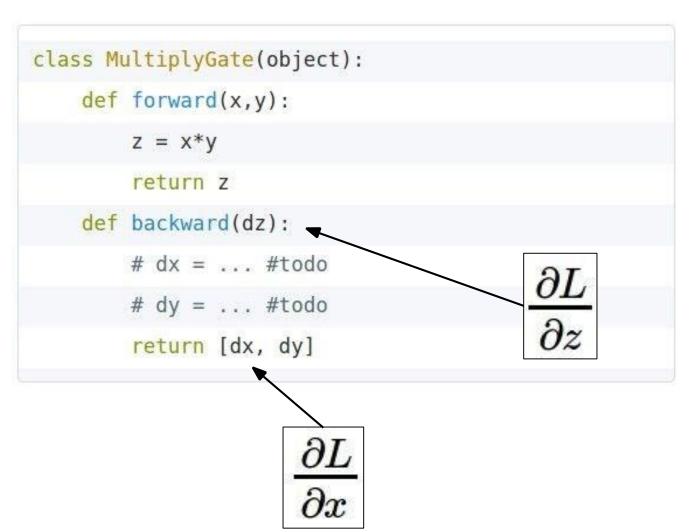
Graph (or Net) object (rough psuedo code)

```
class ComputationalGraph(object):
   # . . .
    def forward(inputs):
       # 1. [pass inputs to input gates...]
        # 2. forward the computational graph:
        for gate in self.graph.nodes topologically sorted():
            gate.forward()
        return loss # the final gate in the graph outputs the loss
    def backward():
        for gate in reversed(self.graph.nodes topologically sorted()):
            gate.backward() # little piece of backprop (chain rule applied)
        return inputs gradients
```

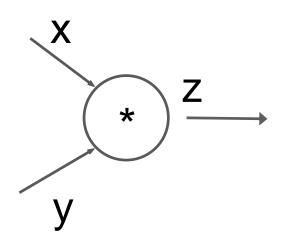
Modularized implementation: forward / backward API



(x,y,z are scalars)



Modularized implementation: forward / backward API



(x,y,z are scalars)

```
class MultiplyGate(object):
   def forward(x,y):
        z = x*y
        self.x = x # must keep these around!
        self.y = y
        return z
   def backward(dz):
       dx = self.y * dz # [dz/dx * dL/dz]
        dy = self.x * dz # [dz/dy * dL/dz]
        return [dx, dy]
```

Example: Caffe layers

Branch: master - caffe / src / c	arre / layers / Creat	e new file	Upload files	Find file	Histor		
shelhamer committed on GitHub	Merge pull request #4630 from BIGene/load_hdf5_fix		Latest commit	e687a71 21	days ago		
100							
absval_layer.cpp	dismantle layer headers			ay	year ago		
absval_layer.cu	dismantle layer headers			a	year ag		
accuracy_layer.cpp	dismantle layer headers			ay	year ag		
argmax_layer.cpp	dismantle layer headers			ay	year ag		
base_conv_layer.cpp	enable dilated deconvolution			a y	year ag		
abase_data_layer.cpp	Using default from proto for prefetch			3 mor	nths ag		
base_data_layer.cu	Switched multi-GPU to NCCL			3 mor	nths ag		
batch_norm_layer.cpp	Add missing spaces besides equal signs in batch_norm_layer.cp	p		4 mor	nths ag		
a batch_norm_layer.cu	dismantle layer headers			ay	year ag		
a batch_reindex_layer.cpp	dismantle layer headers			ay	year ag		
a batch_reindex_layer.cu	dismantle layer headers			ay	year ag		
bias_layer.cpp	Remove incorrect cast of gemm int arg to Dtype in BiasLayer			ay	year ag		
bias_layer.cu	Separation and generalization of ChannelwiseAffineLayer into E	BiasLayer		a y	year ag		
bnll_layer.cpp	dismantle layer headers			ay	year ag		
bnll_layer.cu	dismantle layer headers			ay	year ag		
concat_layer.cpp	dismantle layer headers			ay	year ag		
concat_layer.cu	dismantle layer headers			ay	year ag		
contrastive_loss_layer.cpp	dismantle layer headers			ay	year ag		
contrastive_loss_layer.cu	dismantle layer headers			ay	year ag		
conv_layer.cpp	add support for 2D dilated convolution	d support for 2D dilated convolution			a year ago		
conv_layer.cu	dismantle layer headers	er headers			a year ago		
crop_layer.cpp	remove redundant operations in Crop layer (#5138)		2 months ago				
crop_layer.cu	remove redundant operations in Crop layer (#5138)	s in Crop layer (#5138)			2 months ago		
cudnn_conv_layer.cpp	dismantle layer headers	yer headers			a year ago		
cudnn_conv_layer.cu	Add cuDNN v5 support, drop cuDNN v3 support			11 mor	nths ag		







Caffe Sigmoid Layer

```
#include <cmath>
    #include <vector>
    #include "caffe/layers/sigmoid_layer.hpp"
    namespace caffe {
    template <typename Dtype>
    inline Dtype sigmoid(Dtype x) {
      return 1. / (1. + exp(-x));
    template <typename Dtype>
    void SigmoidLayer<Dtype>::Forward_cpu(const vector<Blob<Dtype>*>& bottom,
        const vector<Blob<Dtype>*>& top) {
      const Dtype* bottom_data = bottom[0]->cpu_data();
      Dtype* top_data = top[0]->mutable_cpu_data();
      const int count = bottom[0]->count();
      for (int i = 0; i < count; ++i) {
        top data[i] = sigmoid(bottom data[i]);
    template <typename Dtype>
    void SigmoidLayer<Dtype>::Backward_cpu(const vector<Blob<Dtype>*>& top,
        const vector<bool>& propagate_down,
        const vector<Blob<Dtype>*>& bottom) {
28
      if (propagate_down[0]) {
        const Dtype* top_data = top[0]->cpu_data();
        const Dtype* top_diff = top[0]->cpu_diff();
        Dtype* bottom_diff = bottom[0]->mutable_cpu_diff();
        const int count = bottom[0]->count();
        for (int i = 0; i < count; ++i) {
          const Dtype sigmoid_x = top_data[i];
          bottom_diff[i] = top_diff[i] * sigmoid_x * (1. - sigmoid_x); 	←
36
    #ifdef CPU_ONLY
    STUB_GPU(SigmoidLayer);
    #endif
    INSTANTIATE_CLASS(SigmoidLayer);
47 } // namespace caffe
```

forward()

$$\sigma(x) = rac{1}{1+e^{-x}}$$

backward()

$$(1-\sigma(x))\,\sigma(x)$$

 $(1 - \sigma(x)) \sigma(x)$ * top_diff (chain rule)

Backpropagation summary

- neural nets will be very large: impractical to write down gradient formula by hand for all parameters
- backpropagation = recursive application of the chain rule along a computational graph to compute the gradients of all inputs/parameters/intermediates
- implementations maintain a graph structure, where the nodes implement the forward() / backward() API
- **forward**: compute result of an operation and save any intermediates needed for gradient computation in memory
- backward: apply the chain rule to compute the gradient of the loss function with respect to the inputs



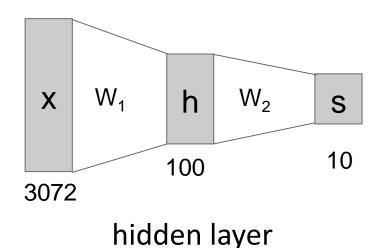
(**Before**) Linear score function: f = Wx

```
(Before) Linear score function: f = Wx
```

(Now) 2-layer Neural Network: $f = W_2 \max(0, W_1 x)$

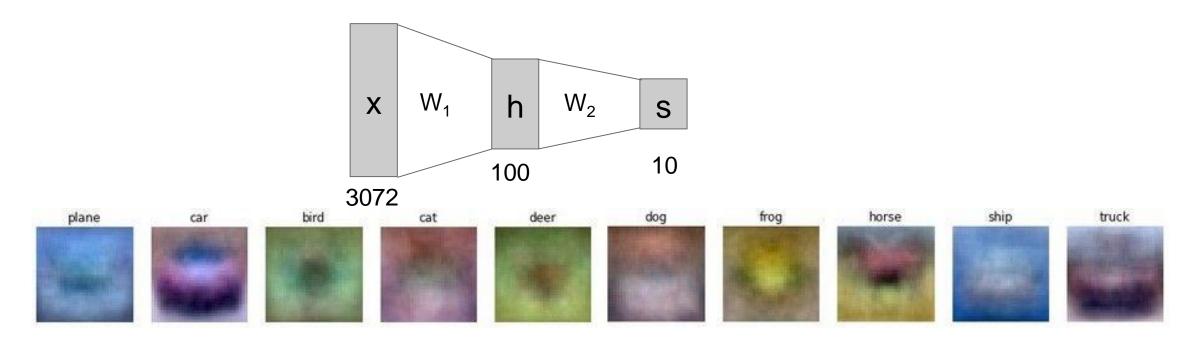
(**Before**) Linear score function: f = Wx

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```
(Before) Linear score function: f = Wx
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(Now) 2-layer Neural Network:
$$f = W_2 \max(0, W_1 x)$$

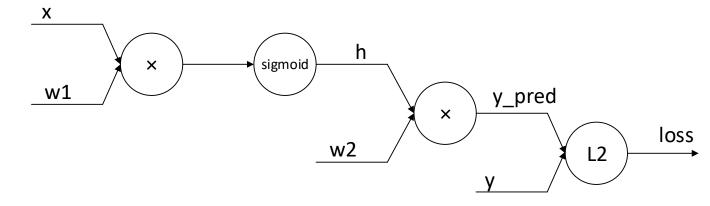
we can go deeper

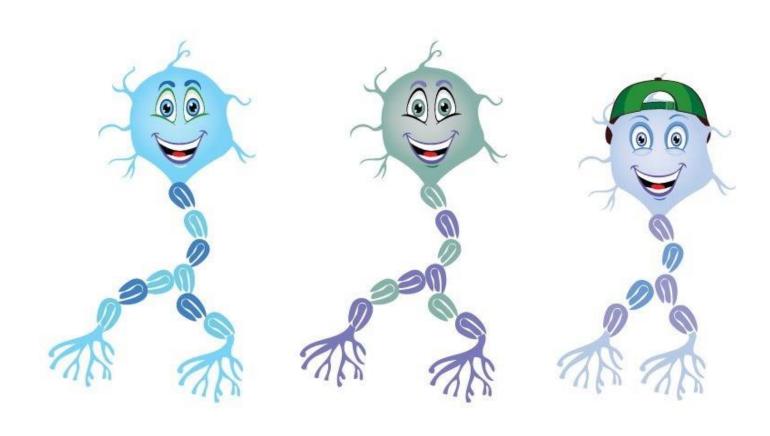
3-layer Neural Network $f = W_3 \max(0, W_2 \max(0, W_1 x))$

Full implementation of training a 2-layer Neural Network needs ~20 lines:

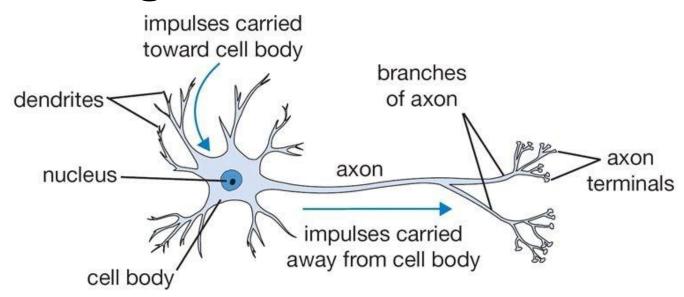
```
import numpy as np
    from numpy random import randn
 3
    N, D_{in}, H, D_{out} = 64, 1000, 100, 10
    x, y = randn(N, D_in), randn(N, D_out)
    w1, w2 = randn(D_in, H), randn(H, D_out)
    for t in range(2000):
      h = 1 / (1 + np.exp(-x.dot(w1)))
      y_pred = h.dot(w2)
10
11
      loss = np.square(y_pred - y).sum()
      print(t, loss)
12
13
      grad_y_pred = 2.0 * (y_pred - y)
14
      grad_w2 = h.T.dot(grad_y_pred)
15
      grad_h = grad_y_pred.dot(w2.T)
16
17
      grad_w1 = x.T.dot(grad_h * h * (1 - h))
18
19
      w1 -= 1e-4 * grad w1
20
      w2 -= 1e-4 * grad w2
```

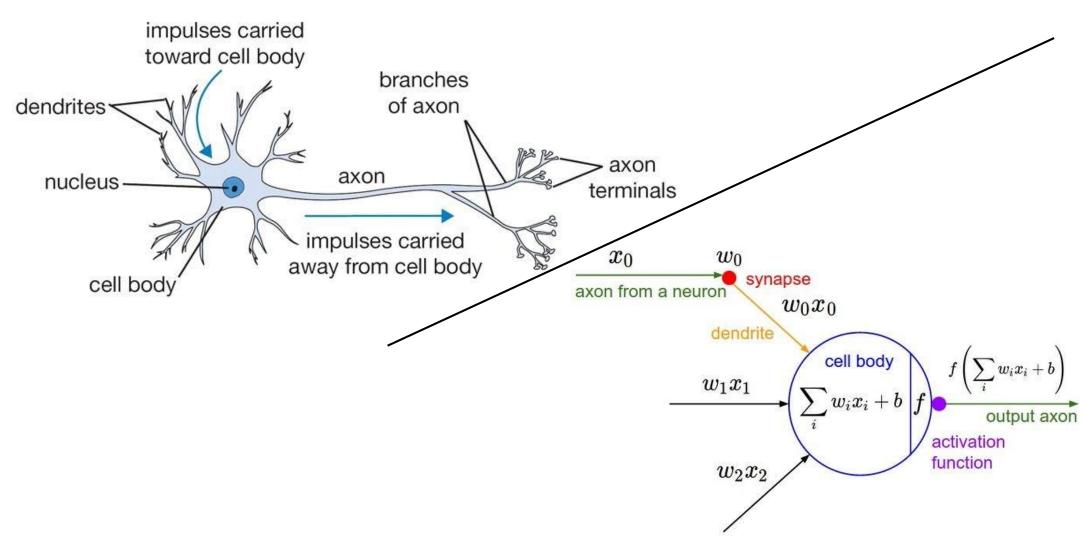
$$\sigma(x)=rac{1}{1+e^{-x}}$$
 sigmoid function

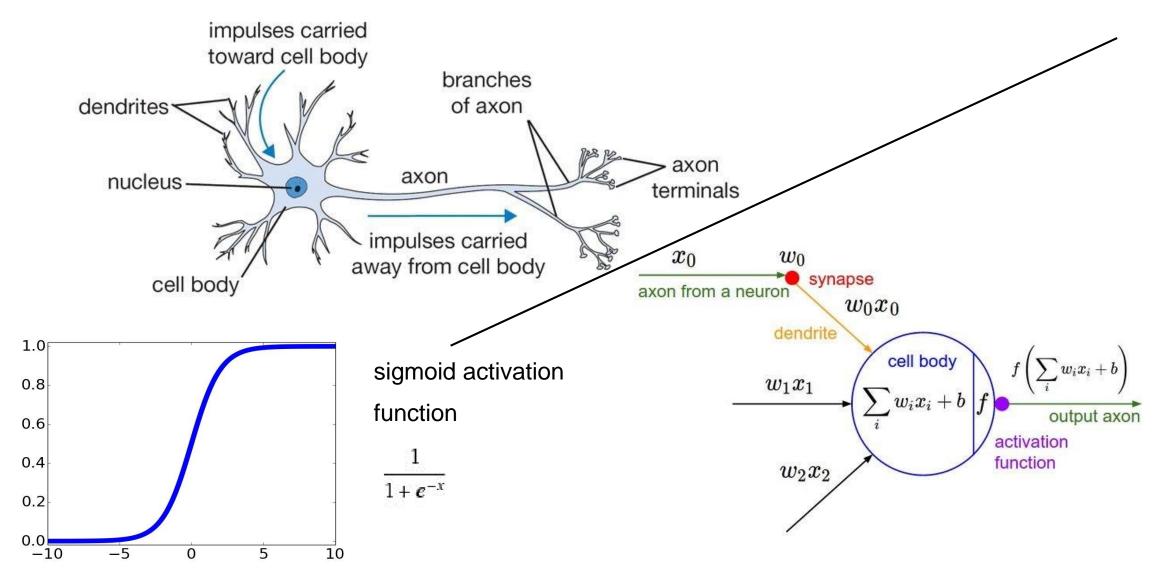


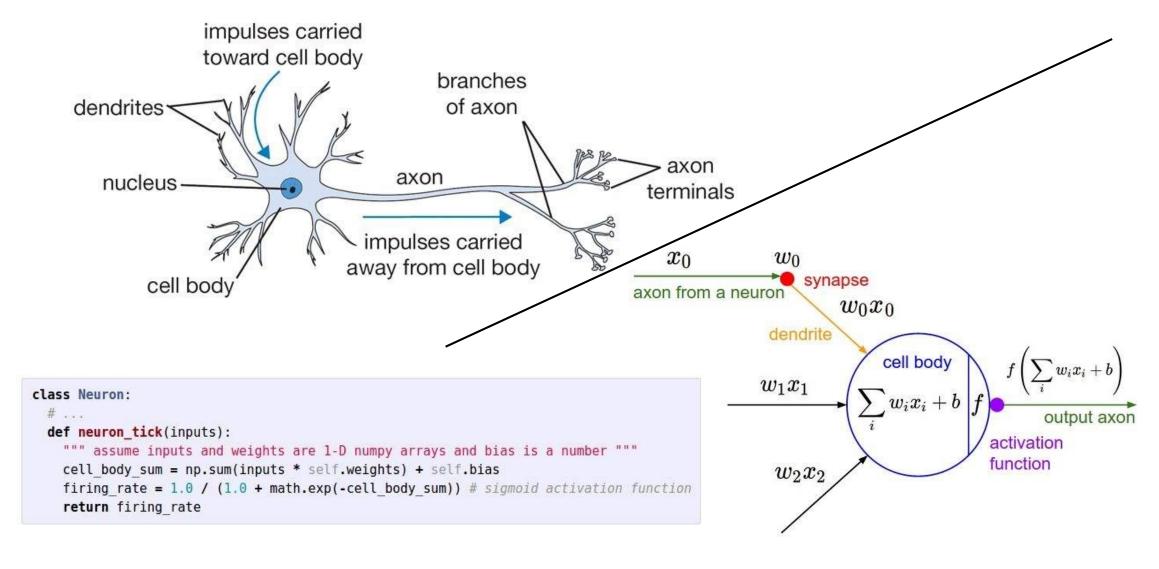


Biological neuron





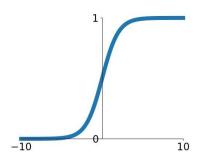




Активационные функции

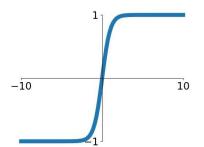
Sigmoid

$$\sigma(x) = \frac{1}{1 + e^{-x}}$$



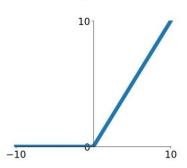
tanh

tanh(x)



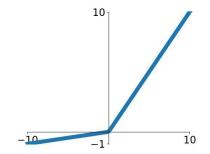
ReLU

 $\max(0,x)$



Leaky ReLU

 $\max(0.1x, x)$

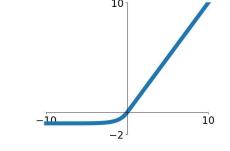


Maxout neuron

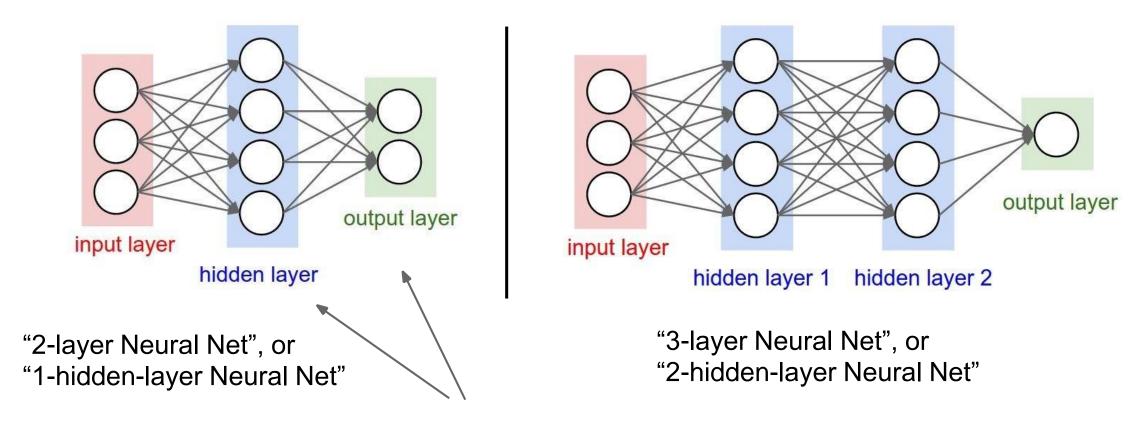
$$\max(w_1^T x + b_1, w_2^T x + b_2)$$

ELU

$$\begin{cases} x & x \ge 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$$

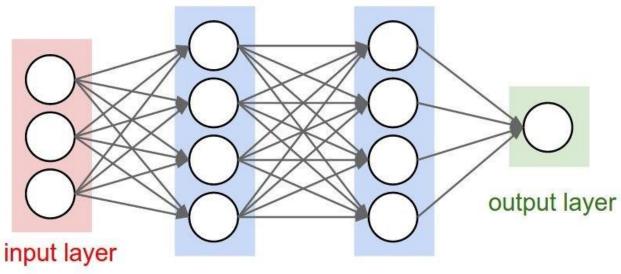


Neural networks: fully-connected architectures



"Fully-connected" layers

Example feed-forward computation of a neural network



hidden layer 1 hidden layer 2

```
# forward-pass of a 3-layer neural network:

f = lambda x: 1.0/(1.0 + np.exp(-x)) # activation function (use sigmoid)

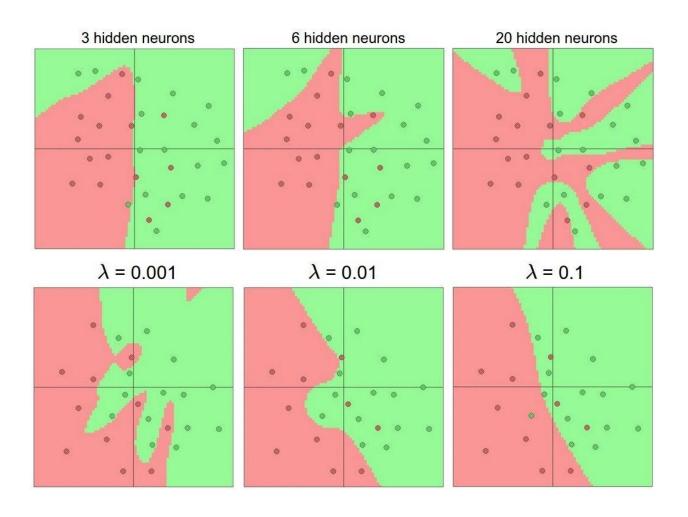
x = np.random.randn(3, 1) # random input vector of three numbers (3x1)

h1 = f(np.dot(W1, x) + b1) # calculate first hidden layer activations (4x1)

h2 = f(np.dot(W2, h1) + b2) # calculate second hidden layer activations (4x1)

out = np.dot(W3, h2) + b3 # output neuron (1x1)
```

Демо онлайн



Setting the number of layers and their sizes

Setting regularization

http://cs.stanford.edu/people/karpathy/convnetjs/demo/classify2d.html

В следующий раз

• Сверточные нейронные сети – Convolutional Neural Networks (CNN)