

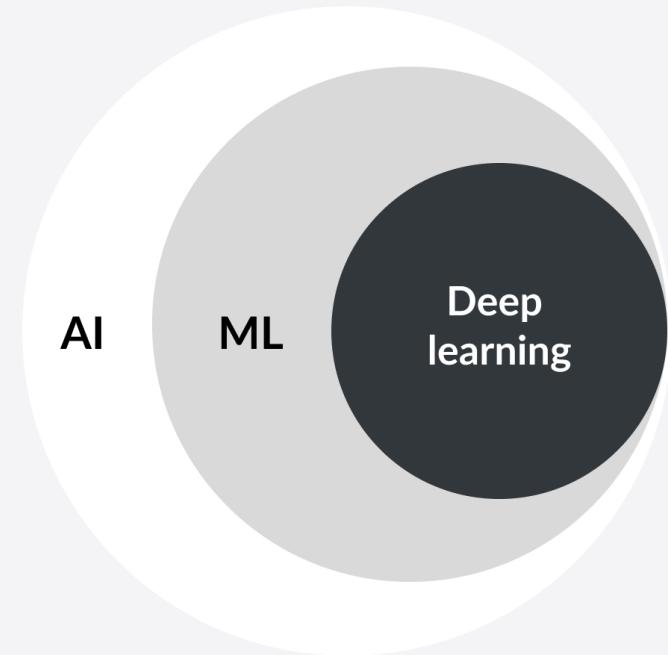
Introduction to Deep Learning

A course by EuroCC Austria

Speaker: Simeon Harrison
Trainer at EuroCC Austria

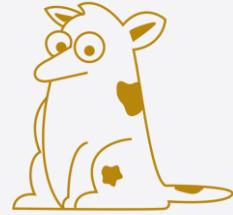


- Deep Learning is a subset of Machine Learning
- “Deep” does not mean a deeper understanding of the problem at hand. “Deep” stands for many successive layers of abstract representation
- Representations are learned via models called artificial neural networks
- Term “neural network” stems from neural biology. Models were inspired by our understanding of the brain
- First coined in the 1940

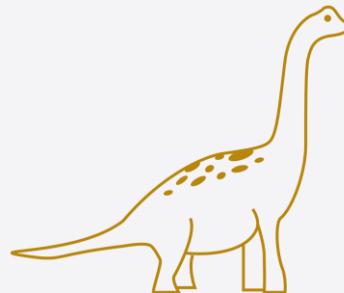


- Deep Learning is a multi-stage information distillation process. Information goes through successive filters and gets more and more purified

- Learning happens by exposure to examples i.e. mapping inputs to targets

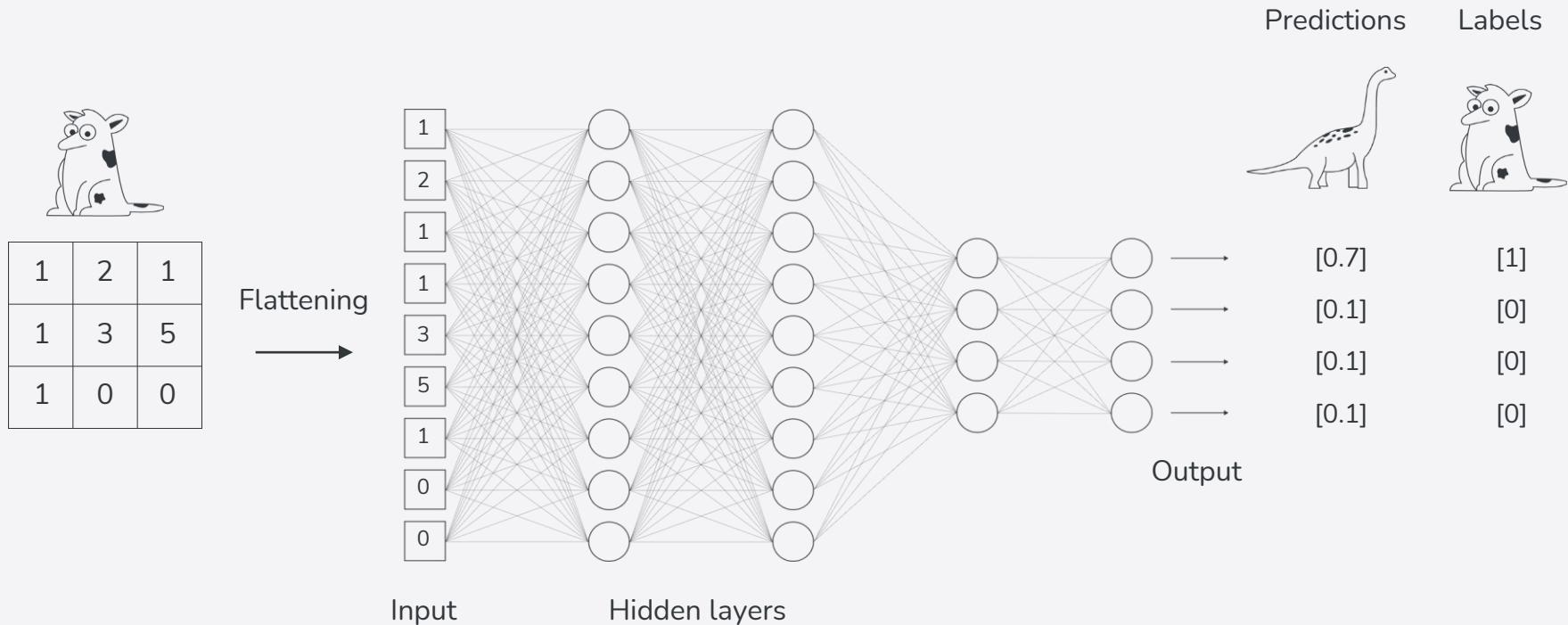


This is a dog

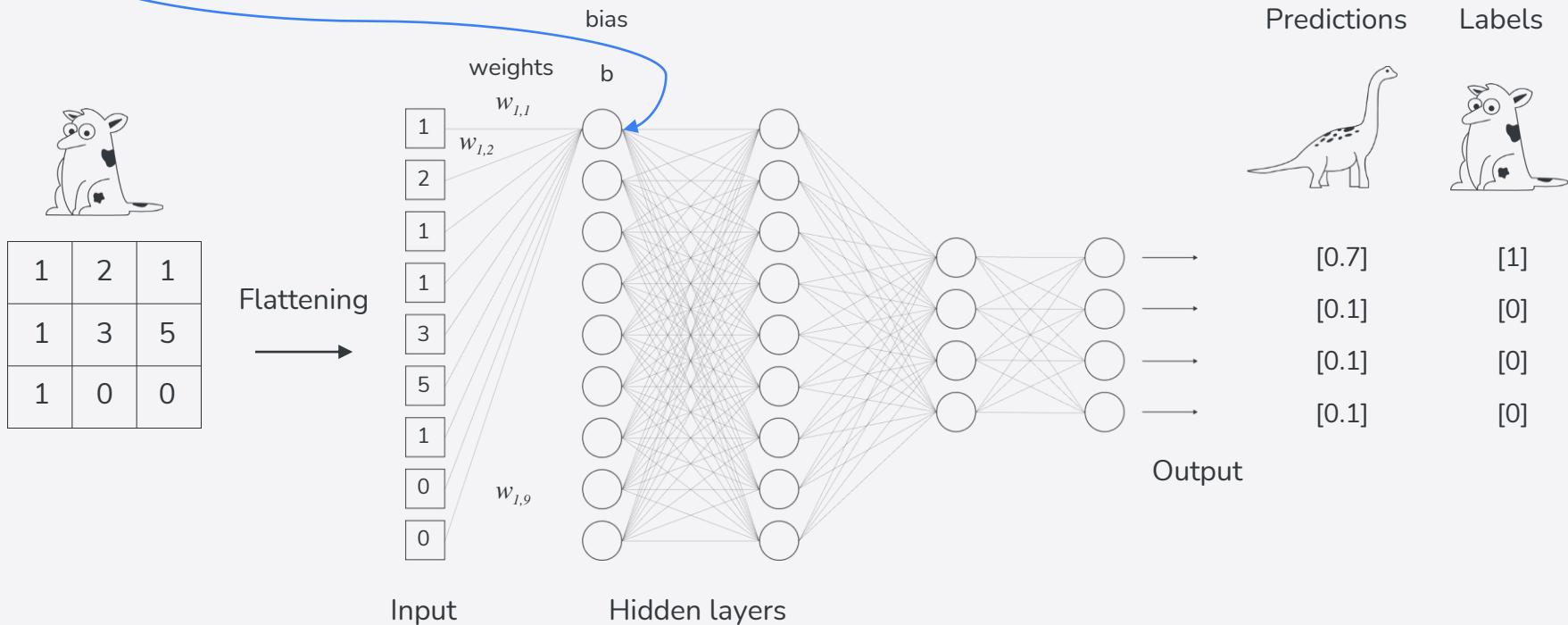


This is (most likely) not a dog

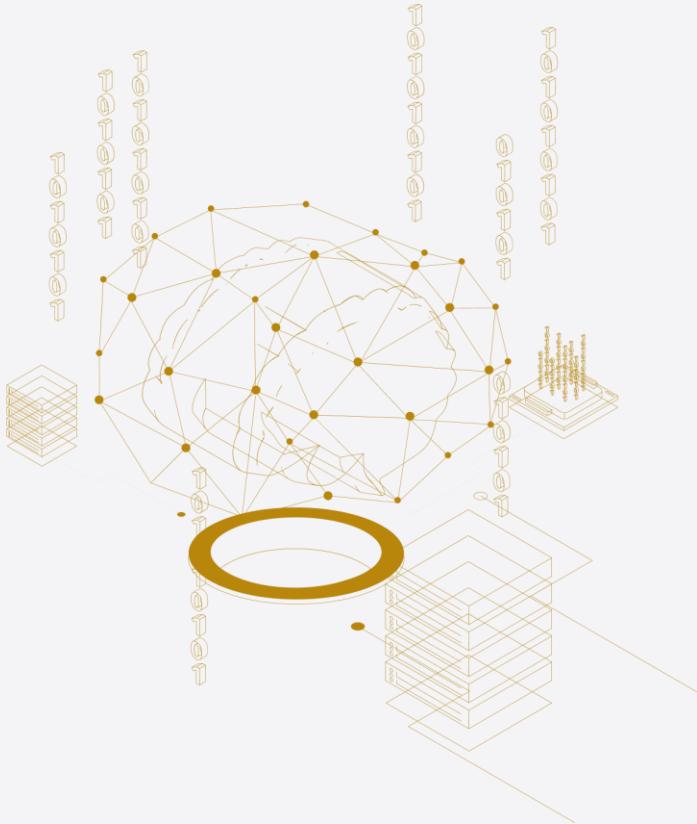
From Input to Output



$$neuron_{layer\ 1,1} = activation_function(x_1 \times w_{1,1} + x_2 \times w_{1,2} + x_3 \times w_{1,3} + \dots + x_n \times w_{1,n} + b)$$



Weights & Bias

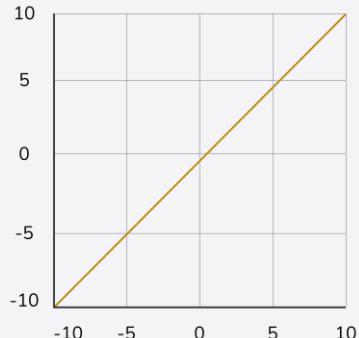


- Numerical representation of input needs to be “nudged” the right way to result in desired output
- What a layer does to its input data is stored in its weights
- Weights are also called parameters of a model
- Learning means finding the best set of weights for each layer, so that the input is correctly mapped to the corresponding labels
- Bias term is added to each data transformation
- Bias term is not always needed

Activation functions

Linear

$$\hat{y} = wx + b$$



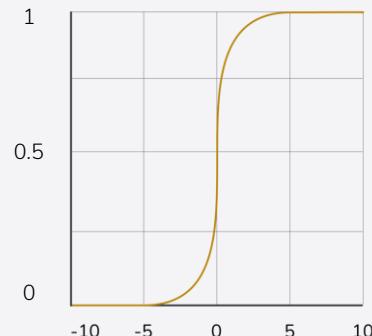
ReLU

$$\hat{y} = \begin{cases} wx + b & \text{if } wx + b > 0 \\ 0 & \text{otherwise} \end{cases}$$

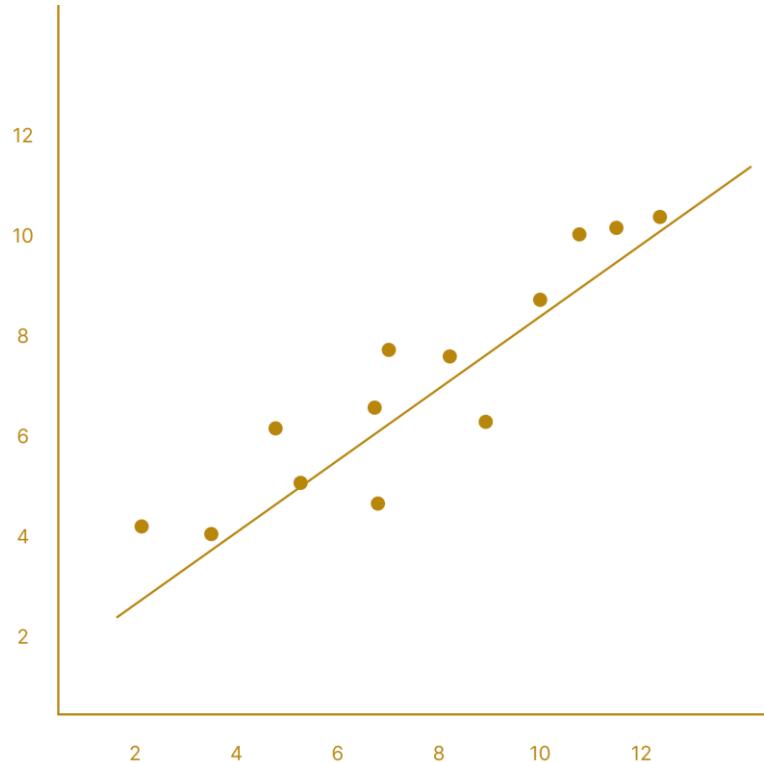


Sigmoid

$$\hat{y} = \frac{1}{1 + e^{-(wx+b)}}$$



Loss function

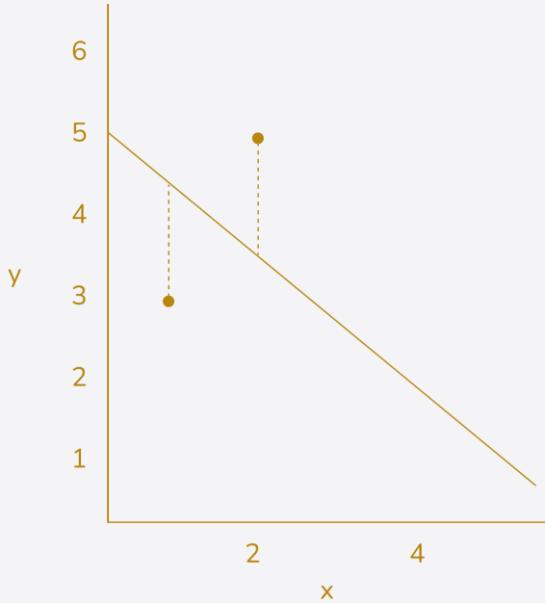


$$MSE = \frac{1}{m} \sum_{i=1}^m (\theta^T x^{(i)} - y^{(i)})^2$$

Loss function is some form of averaged difference between the predictions and the true values
 (e.g. mean squared error)

(Root) Mean Square Error

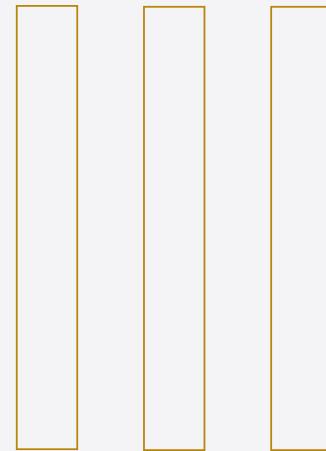
\hat{y}	err^2
4	1
3	4
MSE =	2.5
RMSE =	1.6



$$MSE = \frac{1}{n} \sum_{i=1}^n (y_i - \hat{y}_i)^2$$

$$RMSE = \sqrt{\frac{1}{n} \sum_{i=1}^n (y_i - \hat{y}_i)^2}$$

1	2	1
1	3	5
1	0	0



[0.7]	[1]
[0.1]	[0]
[0.1]	[0]
[0.1]	[0]



Gradient Descent

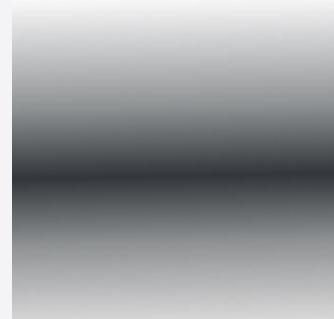
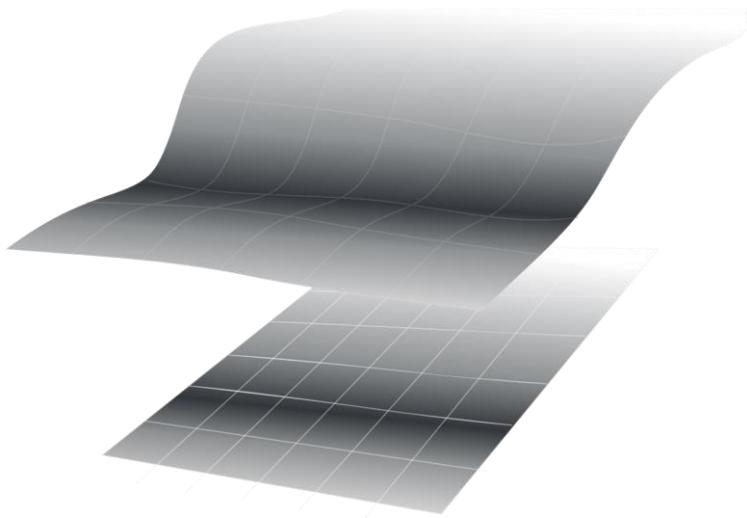
- Optimisation through some form of gradient descent
- Iterative process in small steps (learning rate) in the direction of the negative gradient
- Goal: Find global minimum of loss function



$$\nabla MSE(\theta) = \begin{pmatrix} \frac{\partial}{\partial \theta_0} \\ \frac{\partial}{\partial \theta_1} \\ \vdots \\ \frac{\partial}{\partial \theta_n} \end{pmatrix} MSE(\theta)$$

$$\theta^{(next\ step)} = \theta - \lambda \nabla_{\theta} MSE(\theta)$$

Gradient Descent



Optimisers

Gradient

Which direction loss decreases the most

λ : The learning rate

How far to travel

Epoch

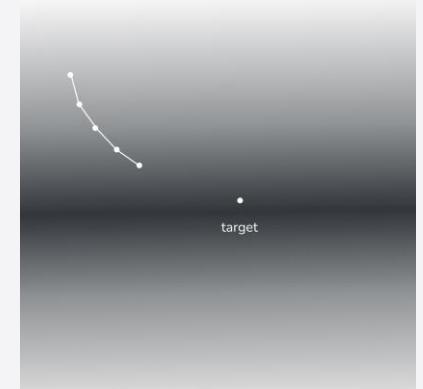
A model update with full dataset

Batch

A sample of the full dataset

Step

An update to the weight parameters



Optimisers

There are many optimizers out there, but the most common ones are:

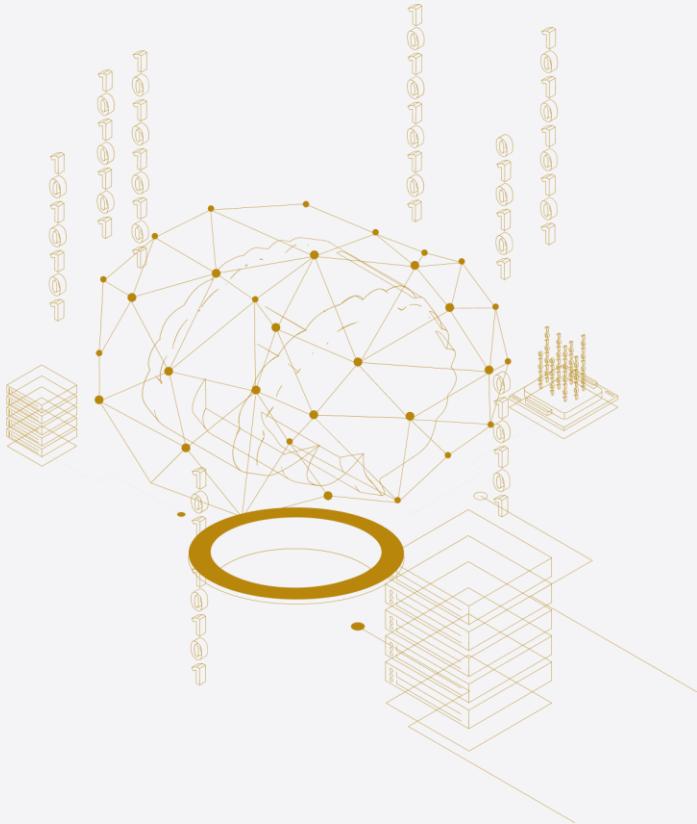
- Stochastic Gradient Descent
- Adam
- RMSprop

They all use some form of gradient descent. In addition, some use the adaptive learning rates and momentum

Choosing the right optimizer is very much a trial and error decision

It is advisable to use the default settings of an optimizer (to start with)

Hyperparameters



The actual parameters of the model are the weights & biases

Hyperparameters are set by the programmer to influence the learning outcome

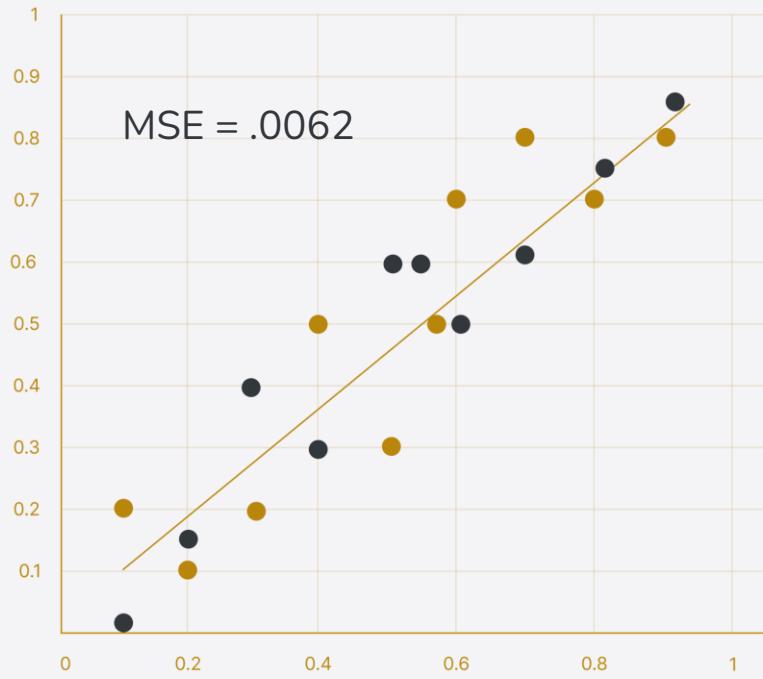
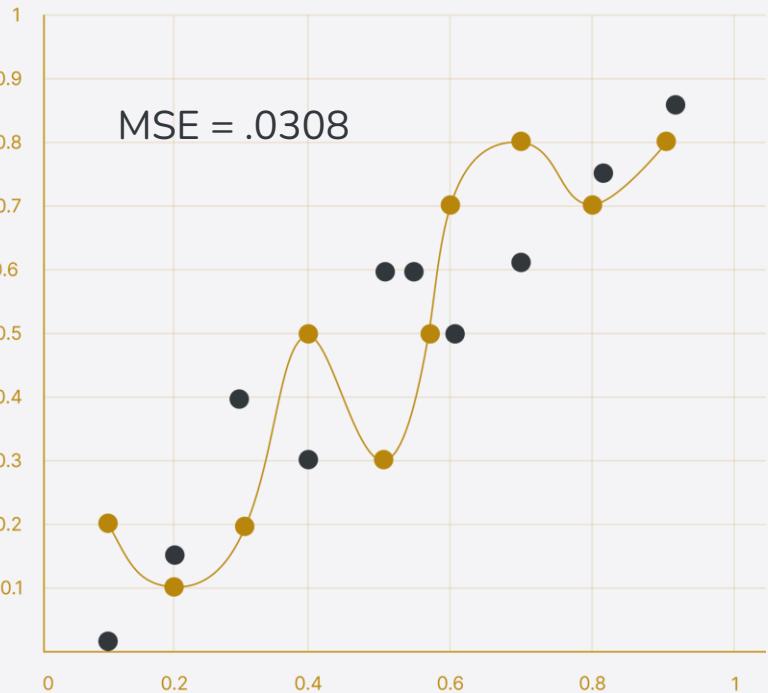
They include:

- Batch size
- Activation function
- Optimizer
- Learning rate
- Epochs

Which trendline is better?



Which trendline is better?



Training data

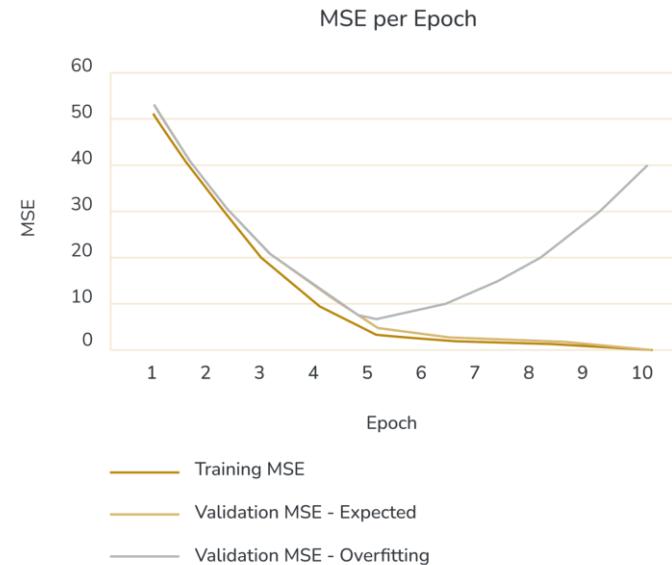
- Core dataset for the model to learn on

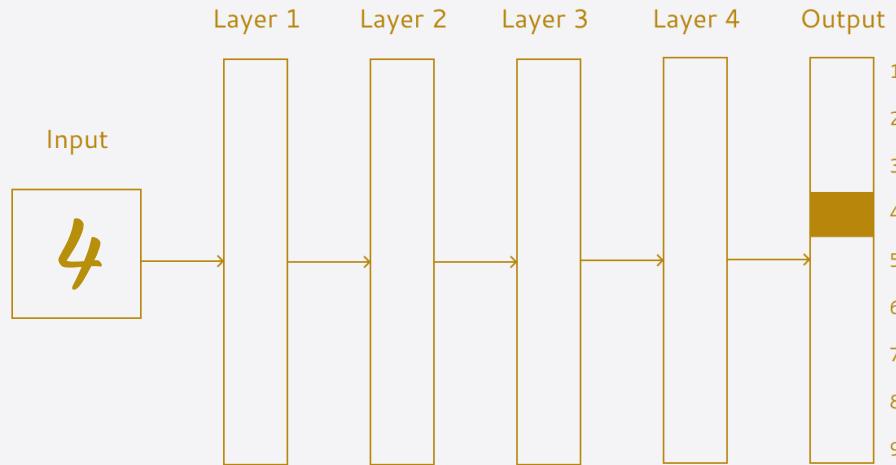
Validation data

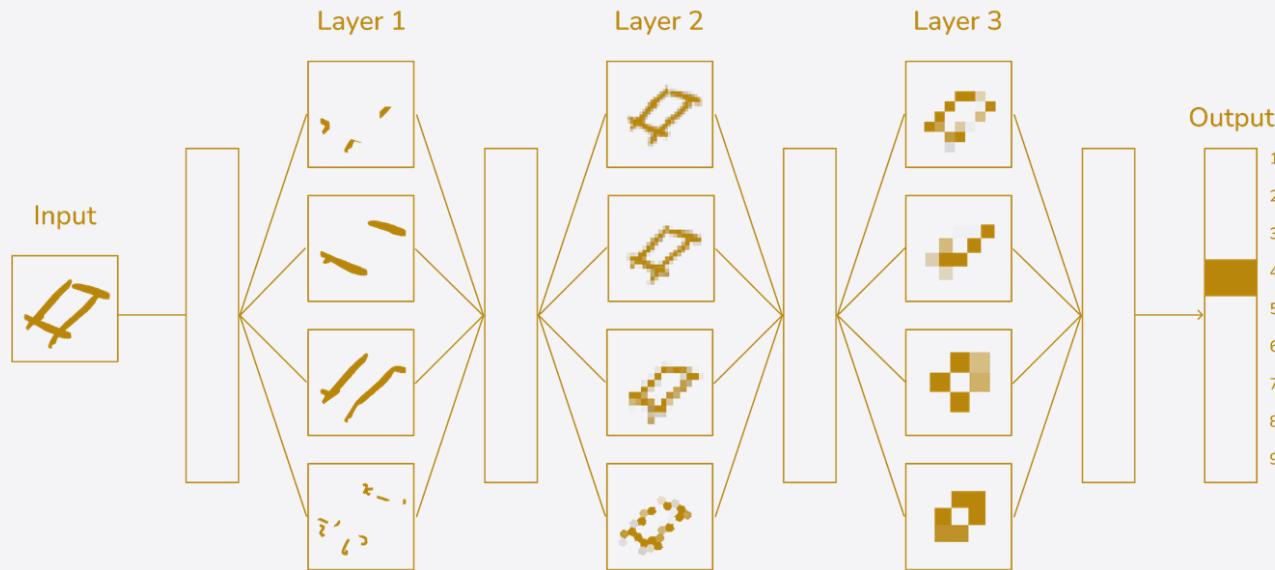
- New data for model to see if it truly understands

Test data

- When model performs well on training data, but not the validation data (evidence of memorization)
- Ideally, the accuracy and loss should be similar between both datasets

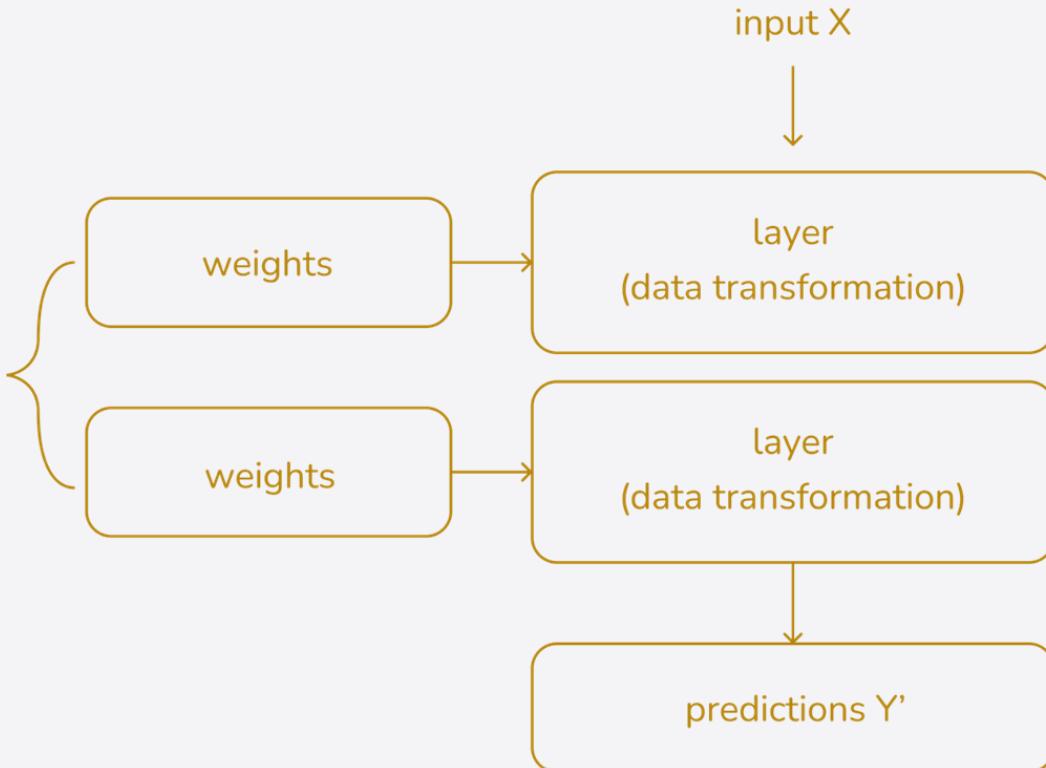




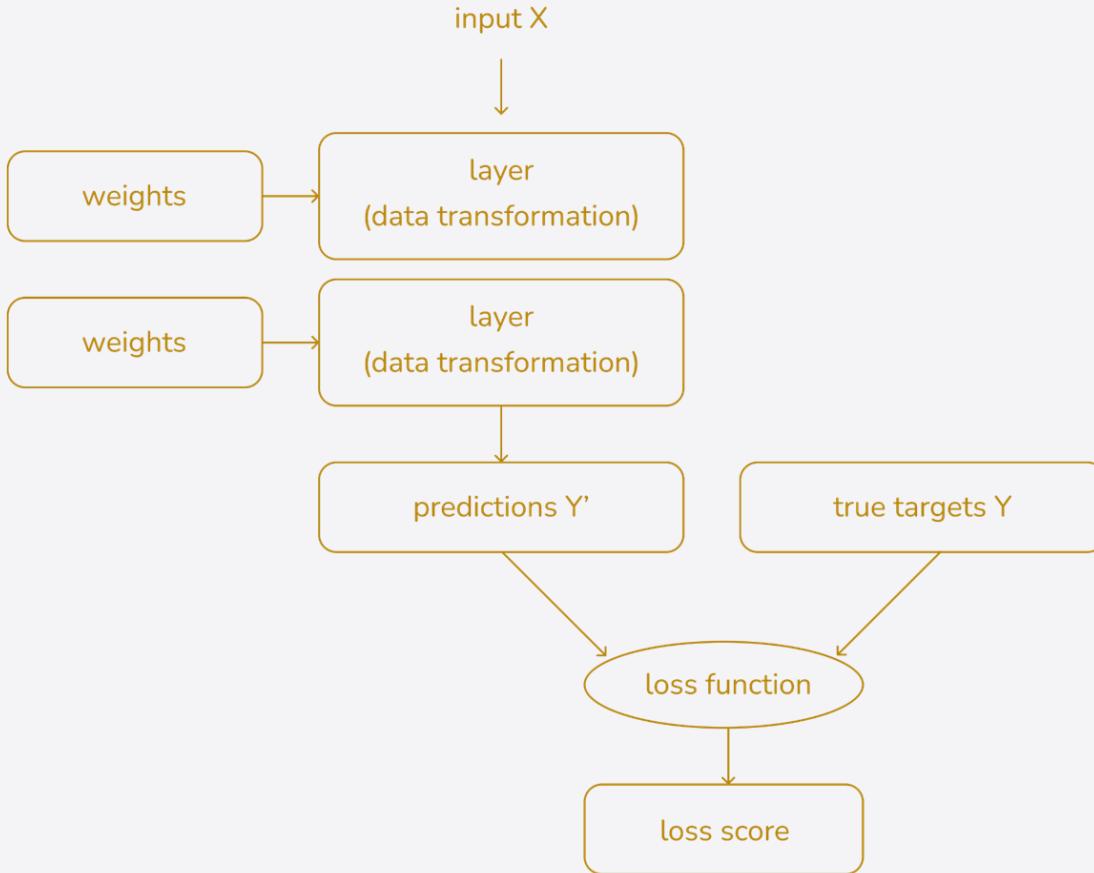


Training algorithm

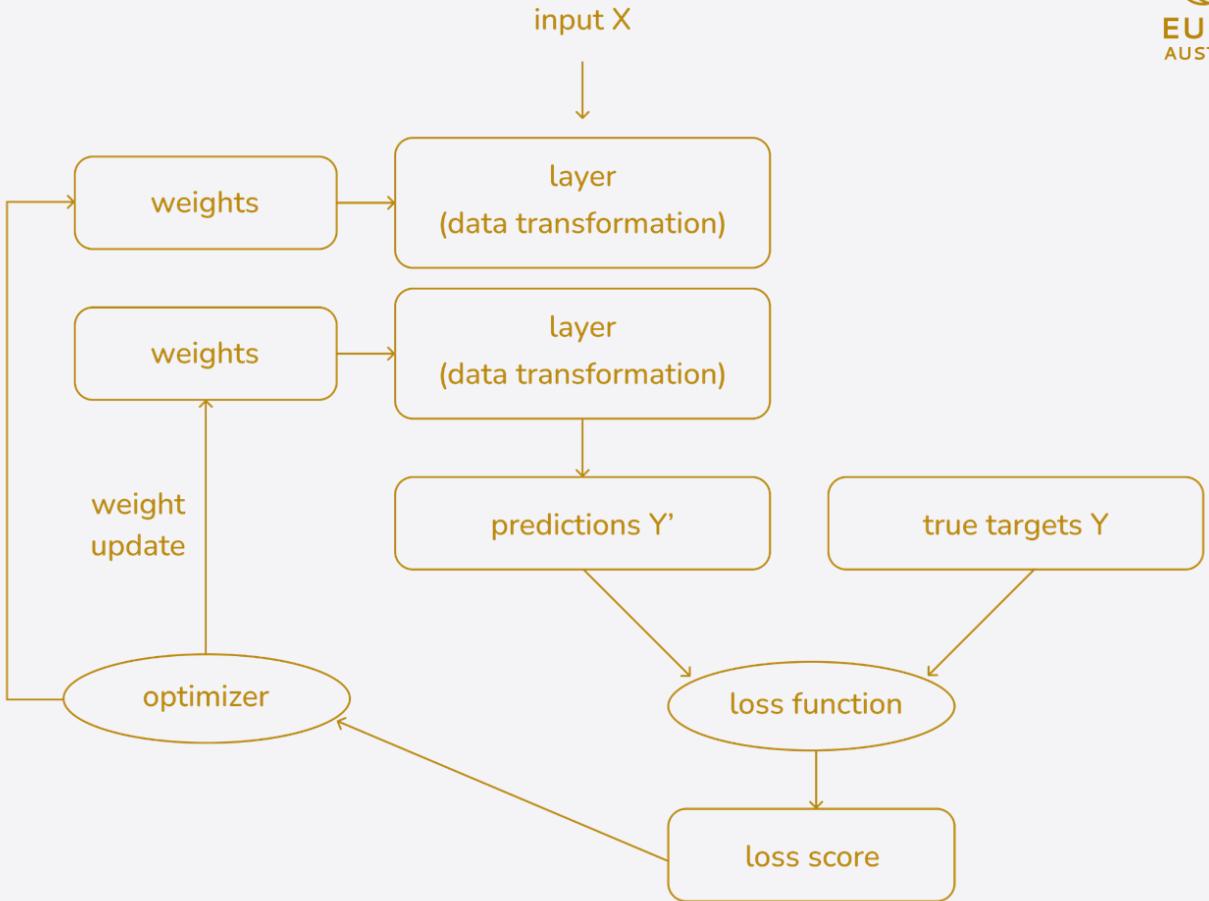
Goal: finding the
right values for these
weights



Training algorithm



Training algorithm



THANK YOU



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