

OUTLINE:

- > Image Classification
- >K Nearest Neighbors
- > Linear classification
- > Loss Functions
- > Introduction to Neural Networks
- **→** Backpropagation
- **➤ Convolutional Neural Networks (CNN)**
 - CONV layers
 - Pooling layers
 - Bach Normalization

PART 2:

INTRODUCTION TO NEURAL NETWORKS

BACKPROPAGATION

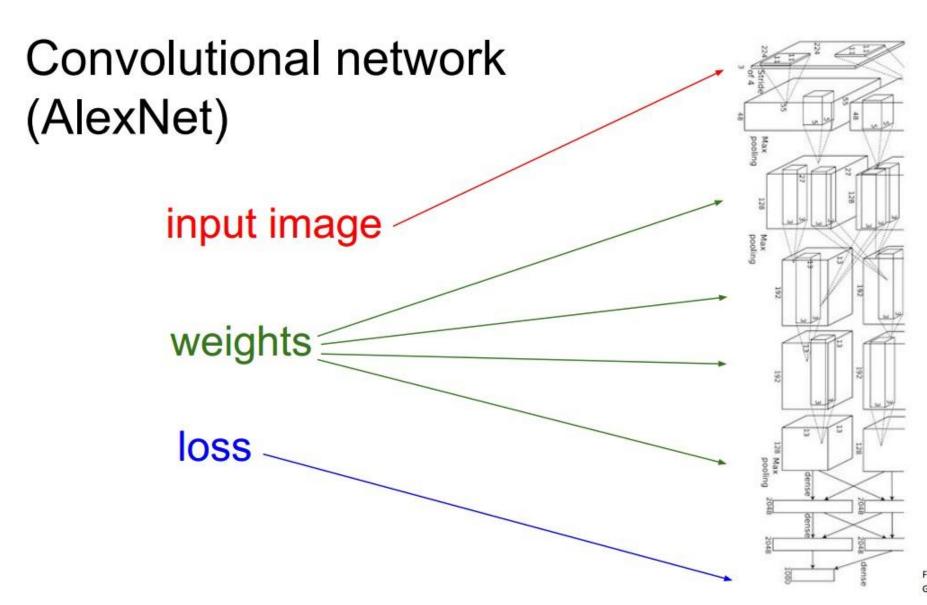


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Backpropagation: a simple example

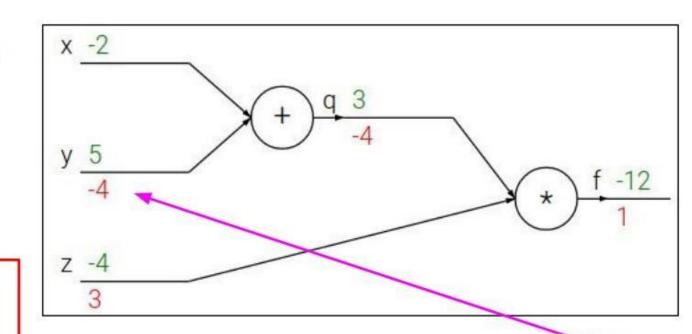
$$f(x, y, z) = (x + y)z$$

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

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

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

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



Chain rule:

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

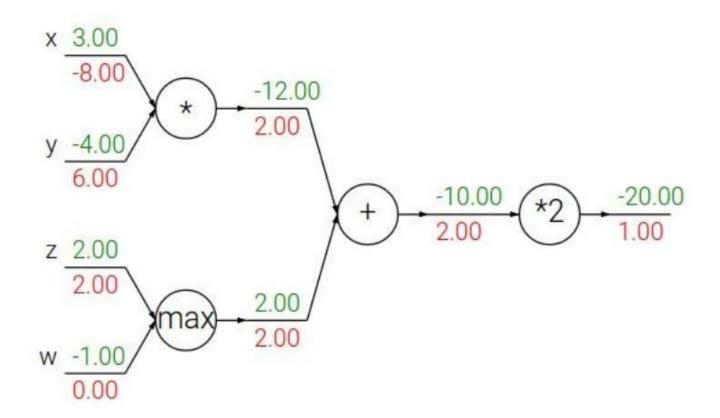
 $\frac{\partial f}{\partial y}$

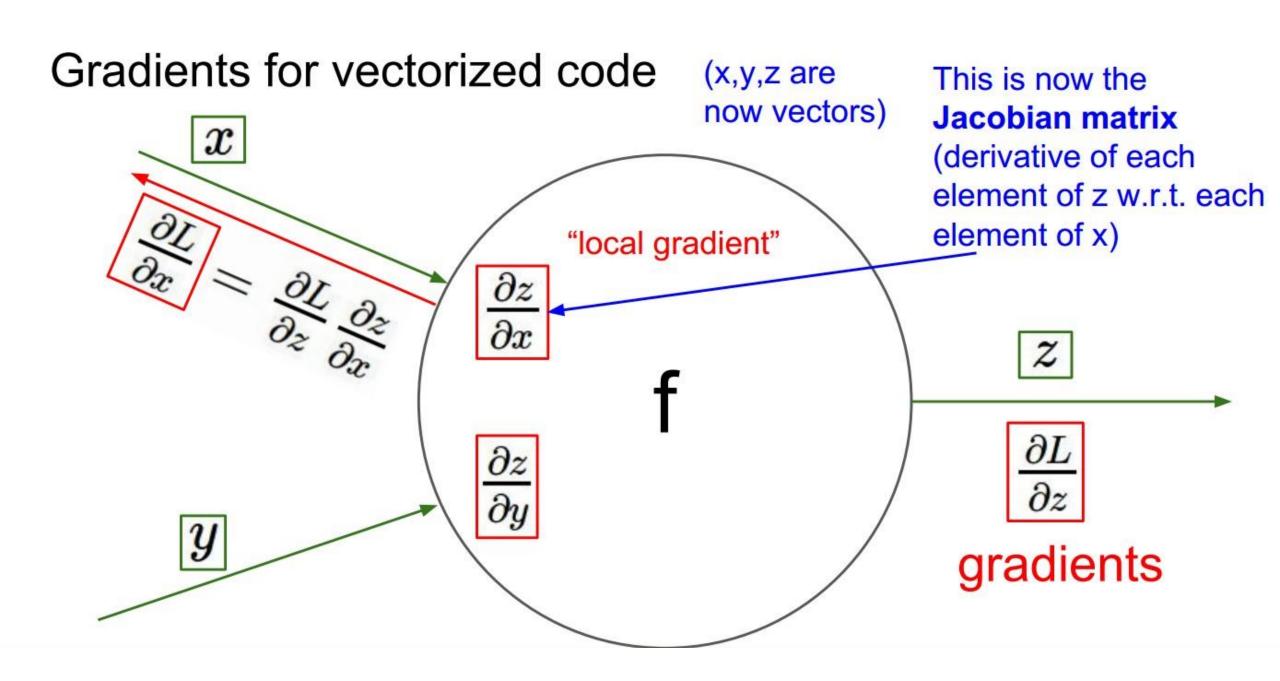
Patterns in backward flow

add gate: gradient distributor

max gate: gradient router

mul gate: gradient switcher





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

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

$$egin{align} rac{\partial f}{\partial W_{i,j}} &= \sum_k rac{\partial f}{\partial q_k} rac{\partial q_k}{\partial W_{i,j}} \ &= \sum_k (2q_k) (\mathbf{1}_{k=i} x_j) \ &= 2^k_{q_i} x_j \end{gathered}$$

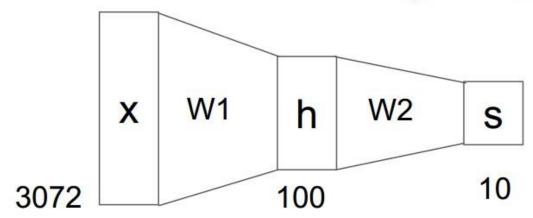
Summary so far...

- 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

Neural networks: without the brain stuff

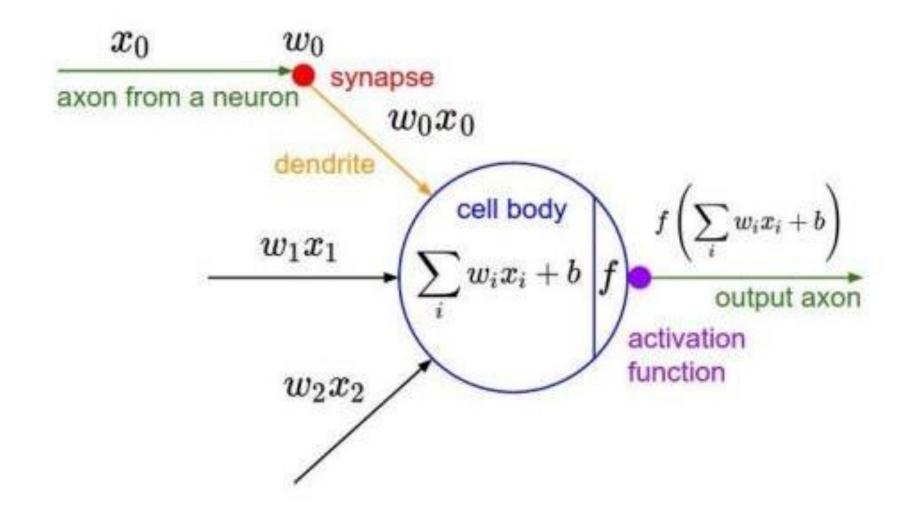
(**Before**) Linear score function: f = Wx

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



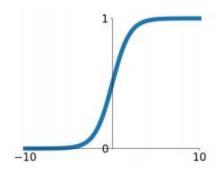
Neural networks: without the brain stuff

(**Before**) Linear score function:
$$f=Wx$$
 (**Now**) 2-layer Neural Network $f=W_2\max(0,W_1x)$ or 3-layer Neural Network $f=W_3\max(0,W_2\max(0,W_1x))$



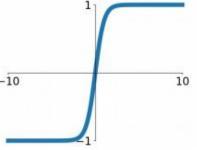
Sigmoid

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



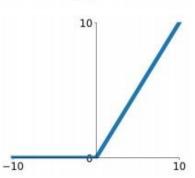
tanh

tanh(x)



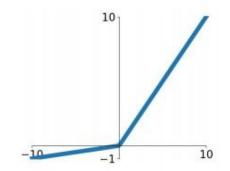
ReLU

 $\max(0, x)$



Leaky ReLU

 $\max(0.1x, x)$

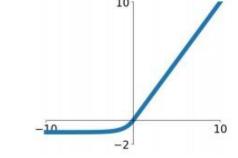


Maxout

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

ELU

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



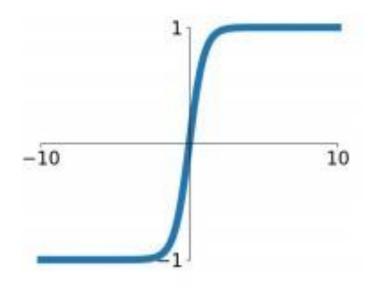
Sigmoid

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

- Squashes numbers to range [0,1]
- Historically popular since they have nice interpretation as a saturating "firing rate" of a neuron

3 problems:

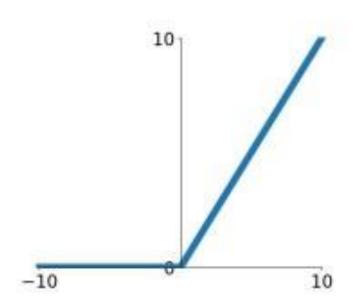
- Saturated neurons "kill" the gradients
- Sigmoid outputs are not zero-centered
- exp() is a bit compute expensive



tanh(x)

- Squashes numbers to range [-1,1]
- zero centered (nice)
- still kills gradients when saturated :(

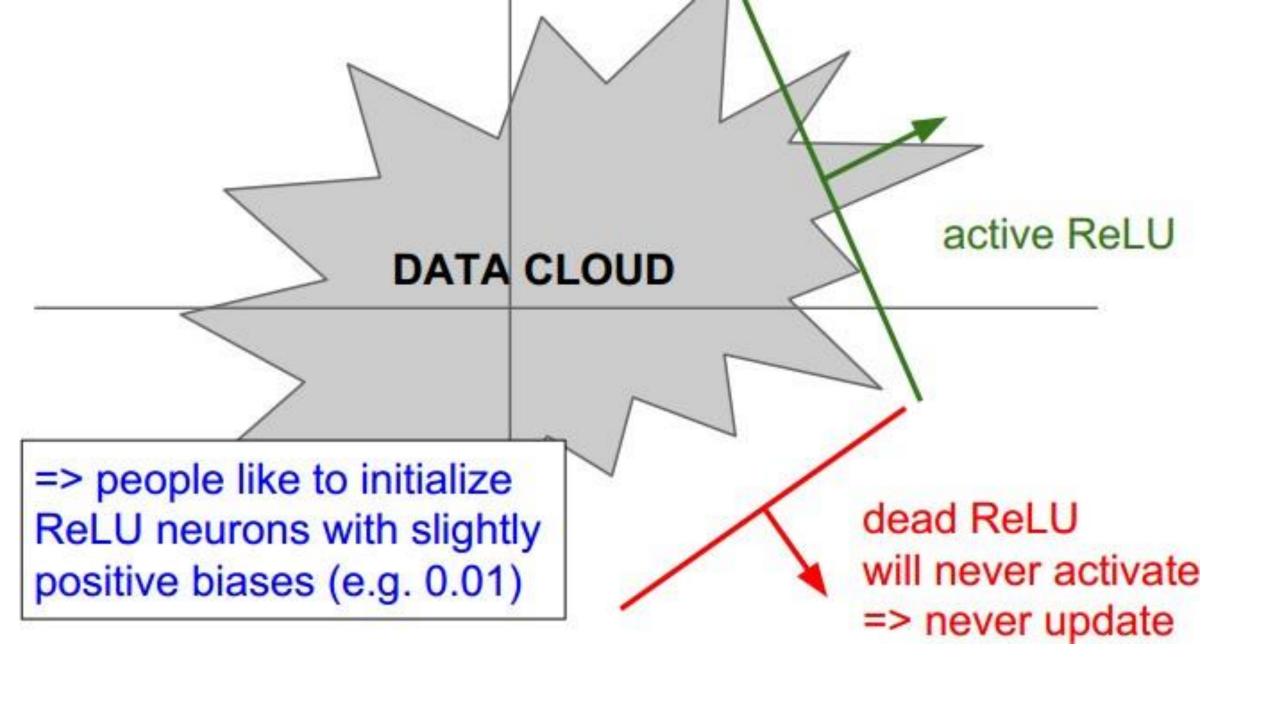
[LeCun et al., 1991]



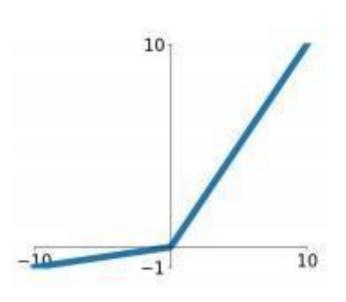
ReLU (Rectified Linear Unit)

- Computes f(x) = max(0,x)
- Does not saturate (in +region)
- Very computationally efficient
- Converges much faster than sigmoid/tanh in practice (e.g. 6x)
- Actually more biologically plausible than sigmoid
- Not zero-centered output
- An annoyance:

hint: what is the gradient when x < 0?



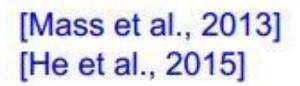
[Mass et al., 2013] [He et al., 2015]

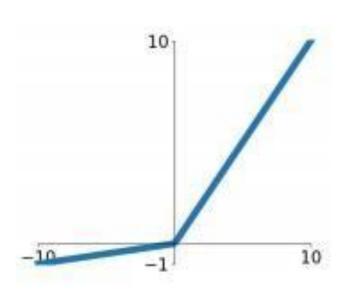


- Does not saturate
- Computationally efficient
- Converges much faster than sigmoid/tanh in practice! (e.g. 6x)
- will not "die".

Leaky ReLU

$$f(x) = \max(0.01x, x)$$





Leaky ReLU

$$f(x) = \max(0.01x, x)$$

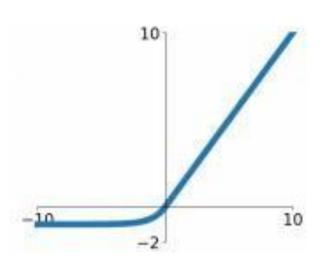
- Does not saturate
- Computationally efficient
- Converges much faster than sigmoid/tanh in practice! (e.g. 6x)
- will not "die".

Parametric Rectifier (PReLU)

$$f(x) = \max(\alpha x, x)$$

backprop into \alpha (parameter)

Exponential Linear Units (ELU)



- Closer to zero mean outputs
- Negative saturation regime compared with Leaky ReLU adds some robustness to noise

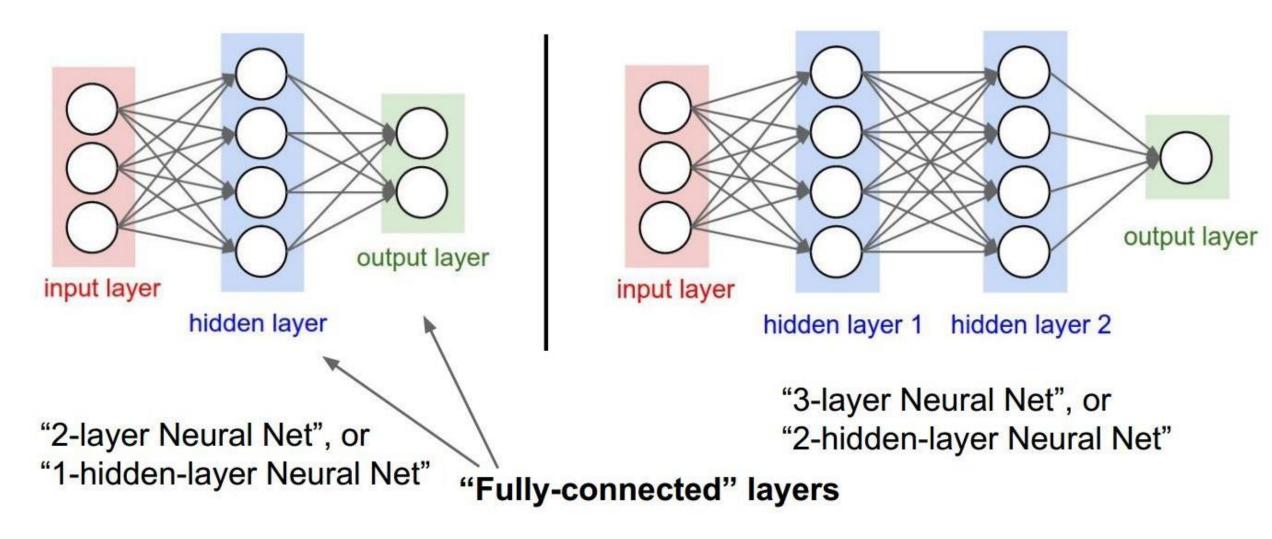
$$f(x) = \begin{cases} x & \text{if } x > 0 \\ \alpha (\exp(x) - 1) & \text{if } x \le 0 \end{cases}$$

- Computation requires exp()

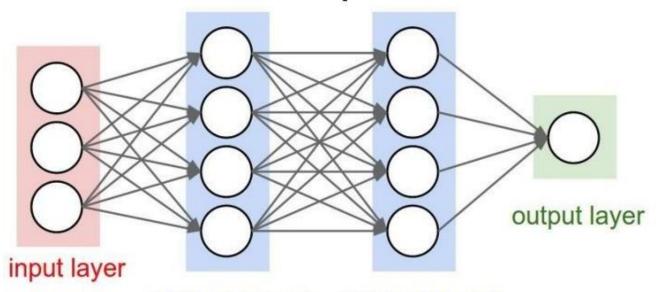
TLDR: In practice:

- Use ReLU. Be careful with your learning rates
- Try out Leaky ReLU / Maxout / ELU
- Try out tanh but don't expect much
- Don't use sigmoid

Neural networks: Architectures



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)

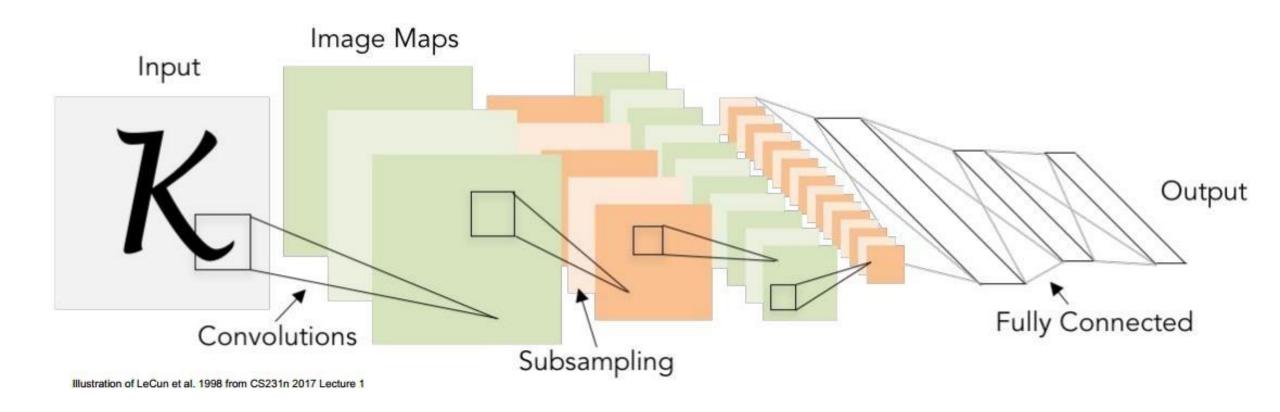
h1 = f(np.dot(W1, x) + b1) # calculate first hidden layer activations (4x1)

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

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

CONVOLUTIONAL NEURAL NETWORKS

Next: Convolutional Neural Networks



Fast-forward to today: ConvNets are everywhere

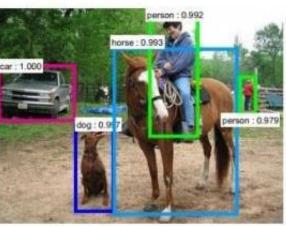
Classification Retrieval

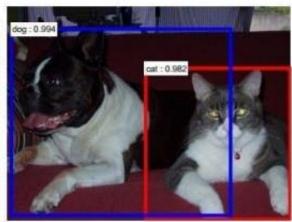


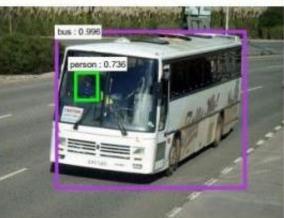
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Fast-forward to today: ConvNets are everywhere

Detection





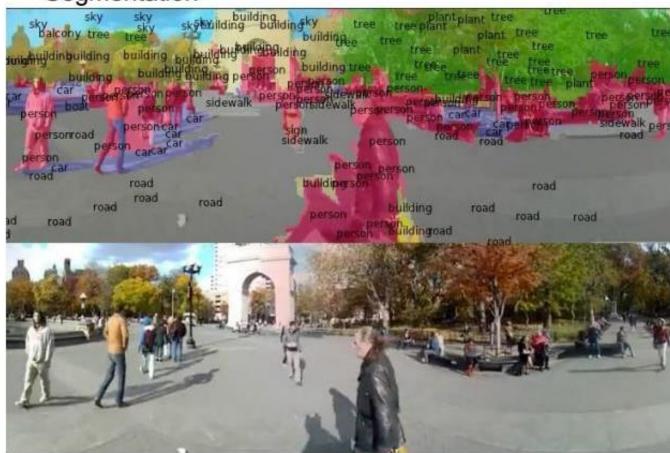




Figures copyright Shaoqing Ren, Kaiming He, Ross Girschick, Jian Sun, 2015. Reproduced with permission.

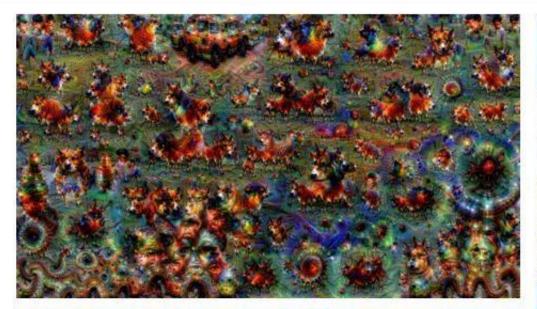
[Faster R-CNN: Ren, He, Girshick, Sun 2015]

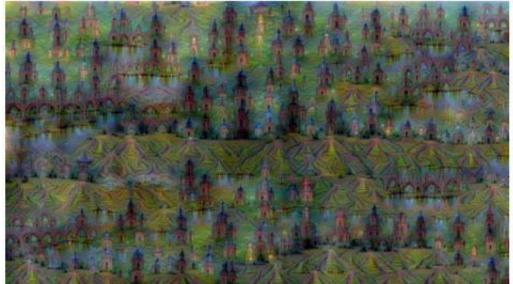
Segmentation



Figures copyright Clement Farabet, 2012. Reproduced with permission.

[Farabet et al., 2012]





Figures copyright Justin Johnson, 2015. Reproduced with permission. Generated using the Inceptionism approach from a blog post by Google Research.







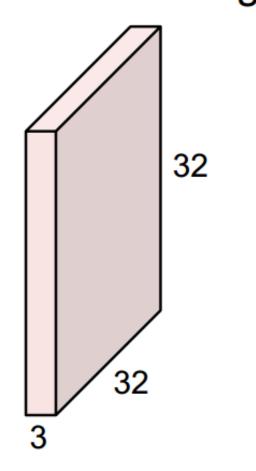




Gatys et al, "Image Style Transfer using Convolutional Neural Networks", CVPR 2016 Gatys et al, "Controlling Perceptual Factors in Neural Style Transfer", CVPR 2017

Convolution Layer

32x32x3 image



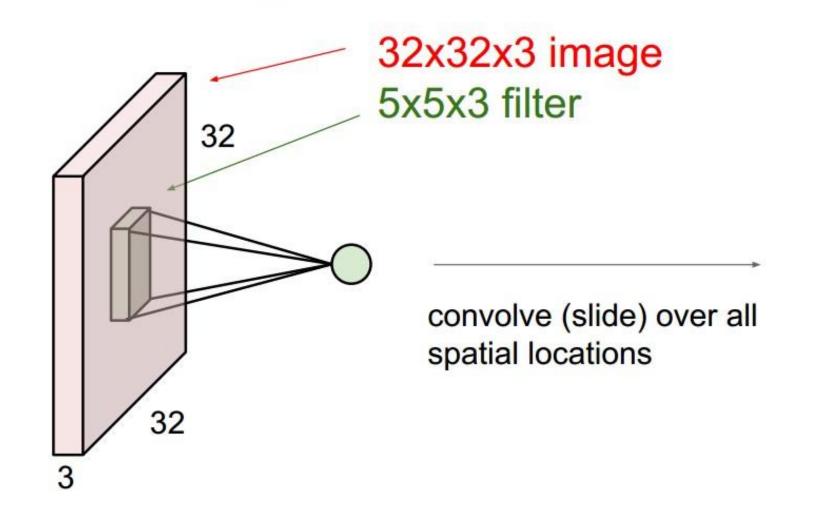
Filters always extend the full depth of the input volume

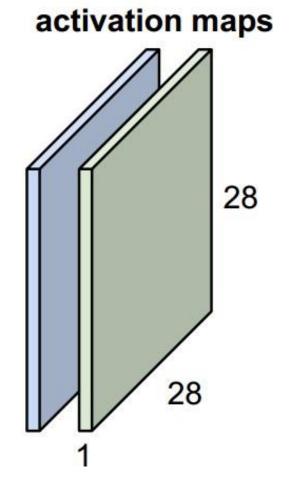
5x5x3 filter

Convolve the filter with the image i.e. "slide over the image spatially, computing dot products"

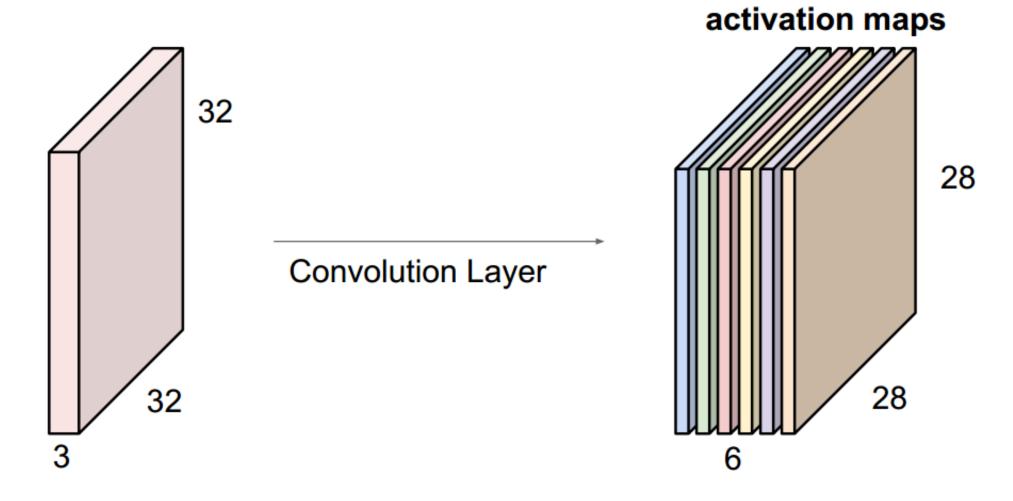
Convolution Layer

consider a second, green filter



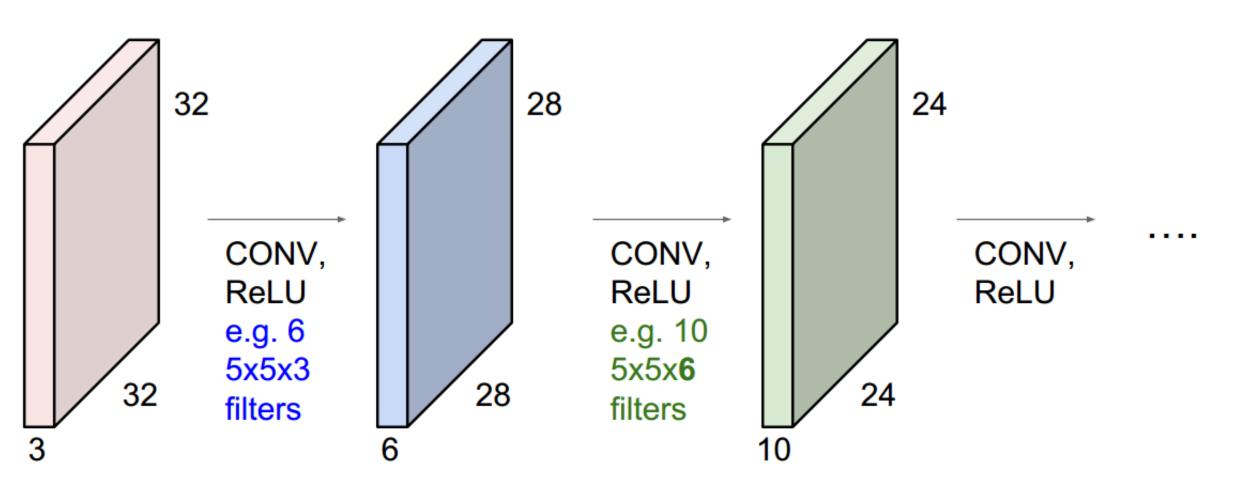


For example, if we had 6 5x5 filters, we'll get 6 separate activation maps:



We stack these up to get a "new image" of size 28x28x6!

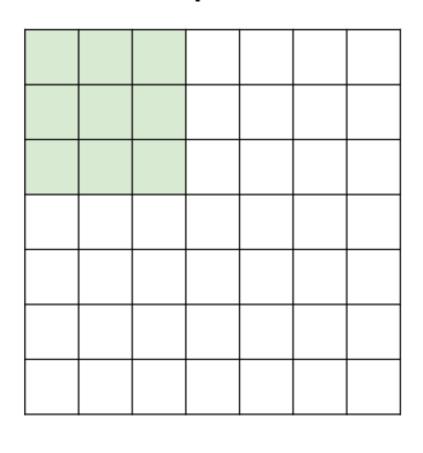
Preview: ConvNet is a sequence of Convolutional Layers, interspersed with activation functions



preview: RELU RELU RELU RELU RELU RELU CONV CONV CONV CONV CONV CONV FC car truck airplane ship horse

A closer look at spatial dimensions:

7



7x7 input (spatially) assume 3x3 filter

7

A closer look at spatial dimensions:

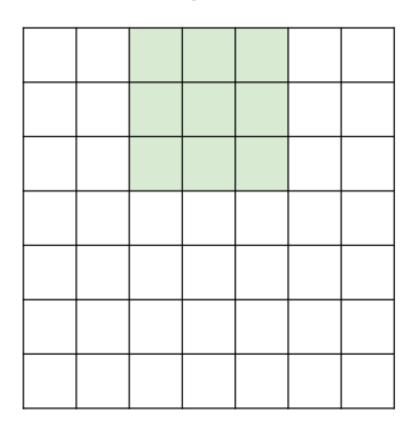
7

7x7 input (spatially) assume 3x3 filter

7

A closer look at spatial dimensions:

7

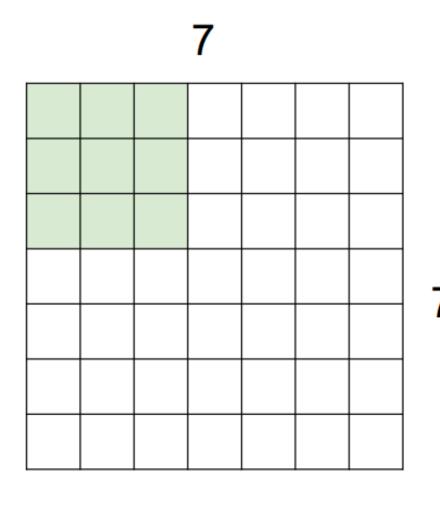


7x7 input (spatially) assume 3x3 filter

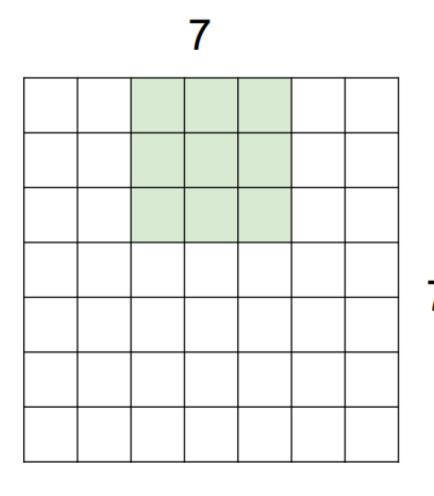
7

7x7 input (spatially) assume 3x3 filter

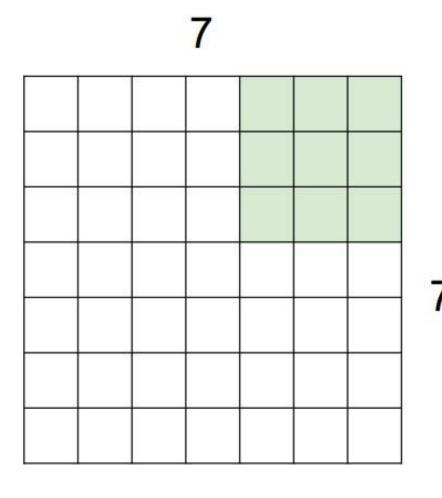
=> 5x5 output



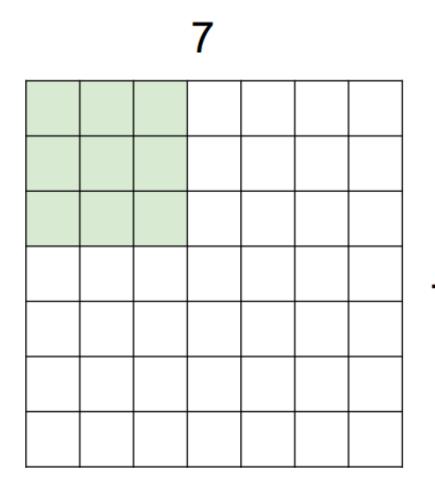
7x7 input (spatially) assume 3x3 filter applied with stride 2



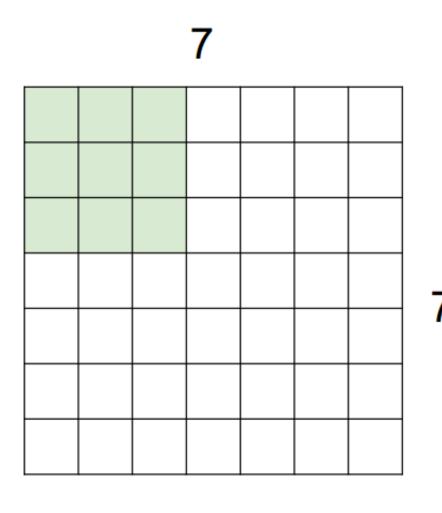
7x7 input (spatially) assume 3x3 filter applied with stride 2



7x7 input (spatially)
assume 3x3 filter
applied with stride 2
=> 3x3 output!



7x7 input (spatially) assume 3x3 filter applied with stride 3?



7x7 input (spatially) assume 3x3 filter applied with stride 3?

doesn't fit! cannot apply 3x3 filter on 7x7 input with stride 3.

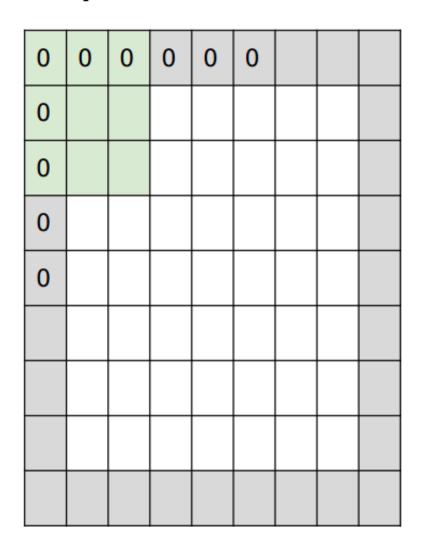
	F		
F			

Output size: (N - F) / stride + 1

e.g. N = 7, F = 3:
stride 1 =>
$$(7 - 3)/1 + 1 = 5$$

stride 2 => $(7 - 3)/2 + 1 = 3$
stride 3 => $(7 - 3)/3 + 1 = 2.33$:\

In practice: Common to zero pad the border



e.g. input 7x7

3x3 filter, applied with stride 1

pad with 1 pixel border => what is the output?

```
(recall:)
(N - F) / stride + 1
```

In practice: Common to zero pad the border

	0	0	0	0	0		
0							
0							
0							
0							
						8	

e.g. input 7x7

3x3 filter, applied with stride 1

pad with 1 pixel border => what is the output?

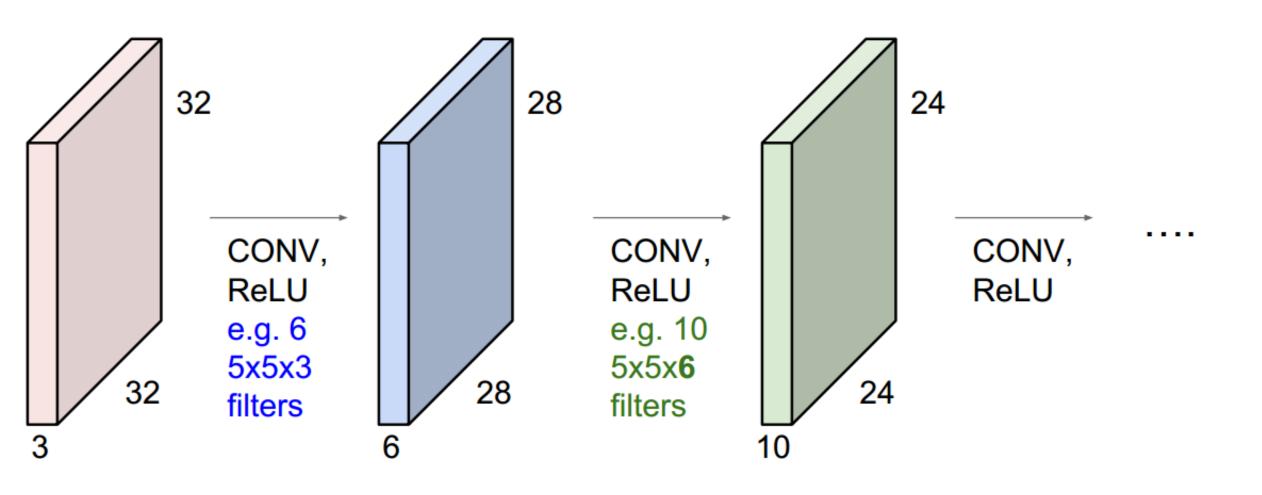
7x7 output!

in general, common to see CONV layers with stride 1, filters of size FxF, and zero-padding with (F-1)/2. (will preserve size spatially)

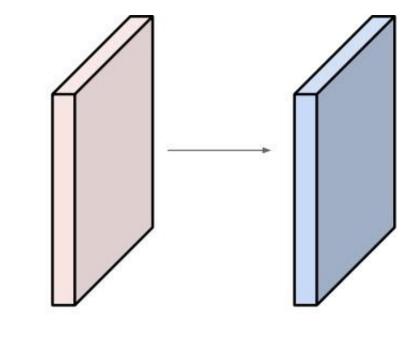
```
e.g. F = 3 => zero pad with 1
F = 5 => zero pad with 2
F = 7 => zero pad with 3
```

Remember back to...

E.g. 32x32 input convolved repeatedly with 5x5 filters shrinks volumes spatially! (32 -> 28 -> 24 ...). Shrinking too fast is not good, doesn't work well.



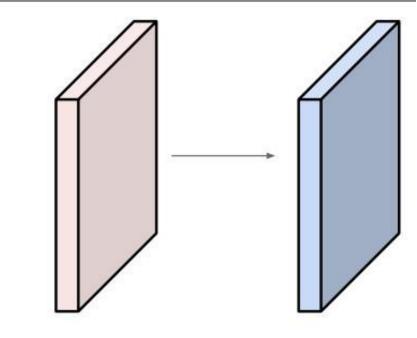
Input volume: **32x32x3**10 5x5 filters with stride 1, pad 2



Output volume size: ?

Input volume: 32x32x3

10 5x5 filters with stride 1, pad 2

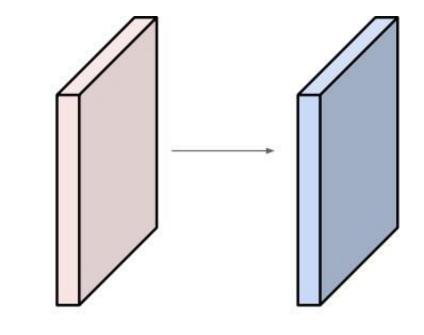


Output volume size:

(32+2*2-5)/1+1 = 32 spatially, so

32x32x10

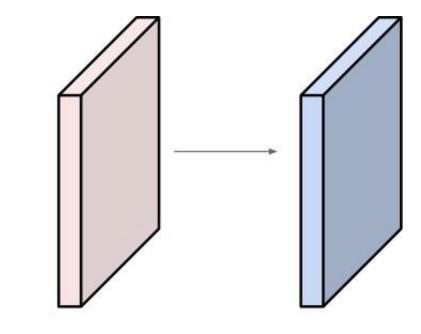
Input volume: **32x32x3** 10 5x5 filters with stride 1, pad 2



Number of parameters in this layer?

Input volume: 32x32x3

10 5x5 filters with stride 1, pad 2



Number of parameters in this layer? each filter has 5*5*3 + 1 = 76 params => 76*10 = 760

(+1 for bias)

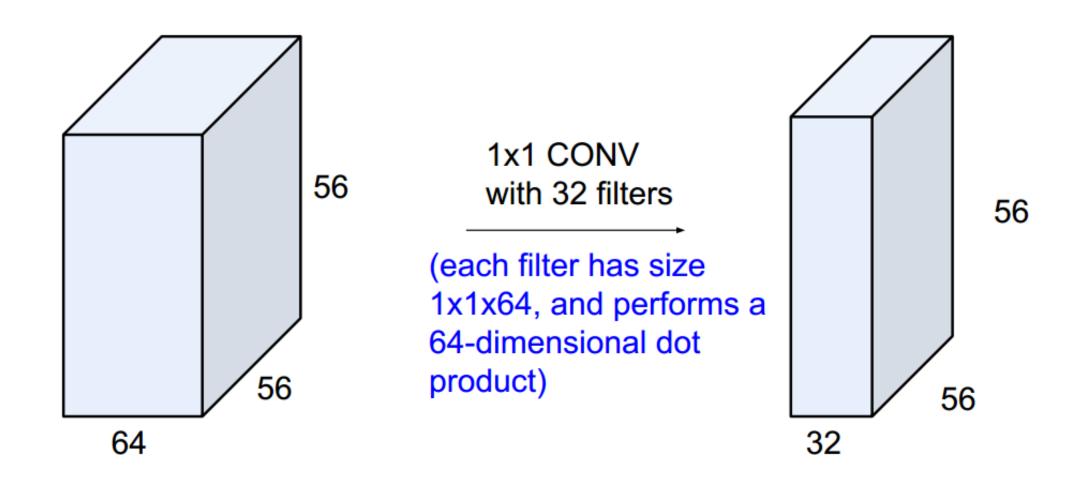
Common settings:

Summary. To summarize, the Conv Layer:

- ullet Accepts a volume of size $W_1 imes H_1 imes D_1$
- Requires four hyperparameters:
 - Number of filters K,
 - their spatial extent F,
 - the stride S,
 - the amount of zero padding P.

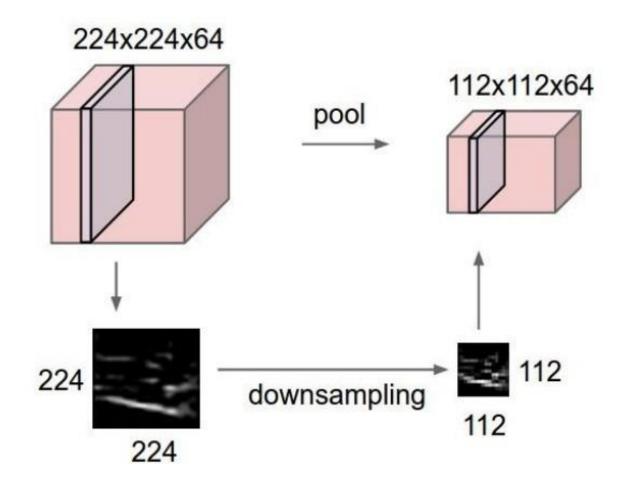
- K = (powers of 2, e.g. 32, 64, 128, 512)
 - F = 3, S = 1, P = 1
 - F = 5, S = 1, P = 2
 - F = 5, S = 2, P = ? (whatever fits)
 - F = 1, S = 1, P = 0
- Produces a volume of size $W_2 imes H_2 imes D_2$ where:
 - $W_2 = (W_1 F + 2P)/S + 1$
 - \circ $H_2=(H_1-F+2P)/S+1$ (i.e. width and height are computed equally by symmetry)
 - $D_2 = K$
- With parameter sharing, it introduces F · F · D₁ weights per filter, for a total of (F · F · D₁) · K weights
 and K biases.
- In the output volume, the d-th depth slice (of size $W_2 \times H_2$) is the result of performing a valid convolution of the d-th filter over the input volume with a stride of S, and then offset by d-th bias.

(btw, 1x1 convolution layers make perfect sense)



Pooling layer

- makes the representations smaller and more manageable
- operates over each activation map independently:



MAX POOLING

Single depth slice

X	1	1	2	4
	5	6	7	8
	3	2	1	0
	1	2	3	4

max pool with 2x2 filters and stride 2

6	8
3	4

У

Common settings:

- F = 2, S = 2
- F = 3, S = 2

- Accepts a volume of size $W_1 imes H_1 imes D_1$
- Requires three hyperparameters:
 - their spatial extent F,
 - the stride S,
- Produces a volume of size $W_2 imes H_2 imes D_2$ where:

$$W_2 = (W_1 - F)/S + 1$$

$$H_2 = (H_1 - F)/S + 1$$

$$O_2 = D_1$$

- · Introduces zero parameters since it computes a fixed function of the input
- Note that it is not common to use zero-padding for Pooling layers

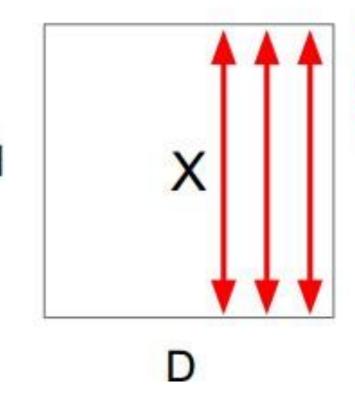
"you want unit gaussian activations? just make them so."

consider a batch of activations at some layer. To make each dimension unit gaussian, apply:

$$\widehat{x}^{(k)} = \frac{x^{(k)} - E[x^{(k)}]}{\sqrt{\text{Var}[x^{(k)}]}}$$

this is a vanilla differentiable function...

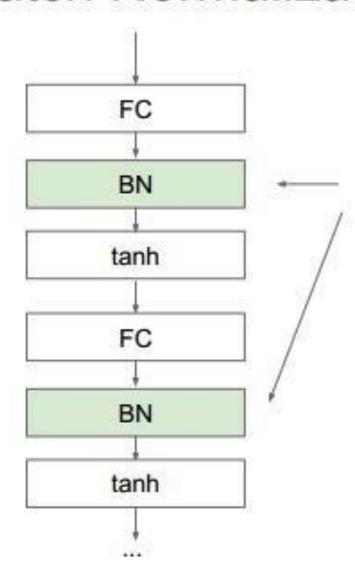
"you want unit gaussian activations? just make them so."



 compute the empirical mean and variance independently for each dimension.

2. Normalize

$$\widehat{x}^{(k)} = \frac{x^{(k)} - E[x^{(k)}]}{\sqrt{\text{Var}[x^{(k)}]}}$$



Usually inserted after Fully Connected or Convolutional layers, and before nonlinearity.

$$\widehat{x}^{(k)} = \frac{x^{(k)} - E[x^{(k)}]}{\sqrt{\text{Var}[x^{(k)}]}}$$

Normalize:

$$\widehat{x}^{(k)} = \frac{x^{(k)} - E[x^{(k)}]}{\sqrt{\text{Var}[x^{(k)}]}}$$

And then allow the network to squash the range if it wants to:

$$y^{(k)} = \gamma^{(k)} \widehat{x}^{(k)} + \beta^{(k)}$$

Note, the network can learn:

$$\gamma^{(k)} = \sqrt{\operatorname{Var}[x^{(k)}]}$$

$$\beta^{(k)} = \mathbf{E}[x^{(k)}]$$

to recover the identity mapping.

[loffe and Szegedy, 2015]

```
Input: Values of x over a mini-batch: \mathcal{B} = \{x_{1...m}\}; Parameters to be learned: \gamma, \beta
```

Output:
$$\{y_i = BN_{\gamma,\beta}(x_i)\}$$

$$\mu_{\mathcal{B}} \leftarrow \frac{1}{m} \sum_{i=1}^{m} x_i$$
 // mini-batch mean

$$\sigma_{\mathcal{B}}^2 \leftarrow \frac{1}{m} \sum_{i=1}^{m} (x_i - \mu_{\mathcal{B}})^2$$
 // mini-batch variance

$$\widehat{x}_i \leftarrow \frac{x_i - \mu_{\mathcal{B}}}{\sqrt{\sigma_{\mathcal{B}}^2 + \epsilon}}$$
 // normalize

$$y_i \leftarrow \gamma \hat{x}_i + \beta \equiv BN_{\gamma,\beta}(x_i)$$
 // scale and shift

- Improves gradient flow through the network
- Allows higher learning rates
- Reduces the strong dependence on initialization
- Acts as a form of regularization in a funny way, and slightly reduces the need for dropout, maybe

Input: Values of x over a mini-batch: $\mathcal{B} = \{x_{1...m}\}$;

Parameters to be learned: γ , β

Output: $\{y_i = BN_{\gamma,\beta}(x_i)\}$

$$\mu_{\mathcal{B}} \leftarrow \frac{1}{m} \sum_{i=1}^{m} x_i$$
 // mini-batch mean

$$\sigma_{\mathcal{B}}^2 \leftarrow \frac{1}{m} \sum_{i=1}^m (x_i - \mu_{\mathcal{B}})^2$$
 // mini-batch variance

$$\widehat{x}_i \leftarrow \frac{x_i - \mu_{\mathcal{B}}}{\sqrt{\pi^2 + \epsilon}}$$
 // normalize

$$y_i \leftarrow \gamma \hat{x}_i + \beta \equiv \text{BN}_{\gamma,\beta}(x_i)$$
 // scale and shift

Note: at test time BatchNorm layer functions differently:

The mean/std are not computed based on the batch. Instead, a single fixed empirical mean of activations during training is used.

(e.g. can be estimated during training with running averages)

References:

KNN visualization

CIFAR10 dataset

Interactive interface (gradient descent)

CNN Visualisation