

#### Outline

#### Supervised Learning

- Convolutional Neural Network
- Sequence Modelling: RNN and its extensions

#### **Unsupervised Learning**

- Autoencoders
- Deep Autoencoders



Building blocks of DL

Linear Combinations and No-linear activation functions.

Deep learning is a composition of many functions

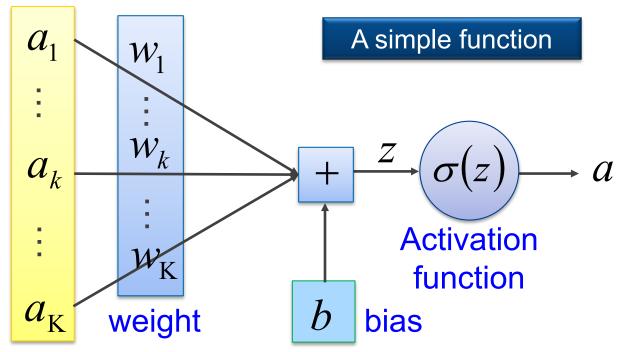
The gradients can be propagated by using chain rule



#### **Neural Network**

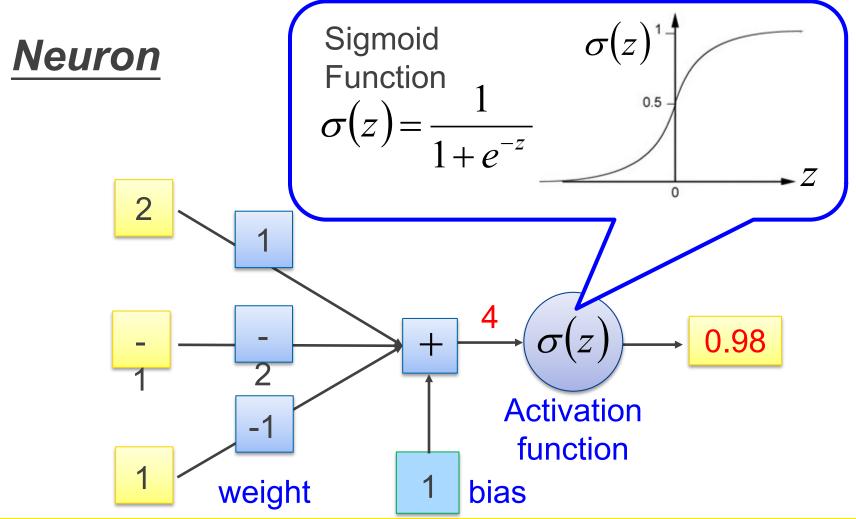
## Neuron

$$z = a_1 w_1 + \dots + a_k w_k + \dots + a_K w_K + b$$



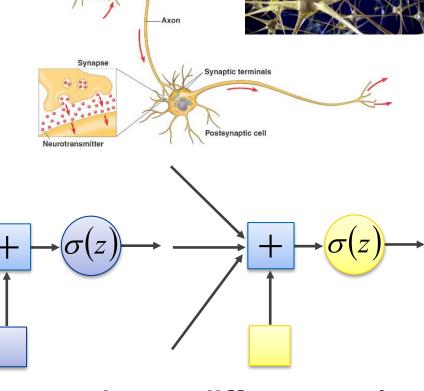


#### **Neural Network**



#### **Neural Network**

Different connections lead to different network structures

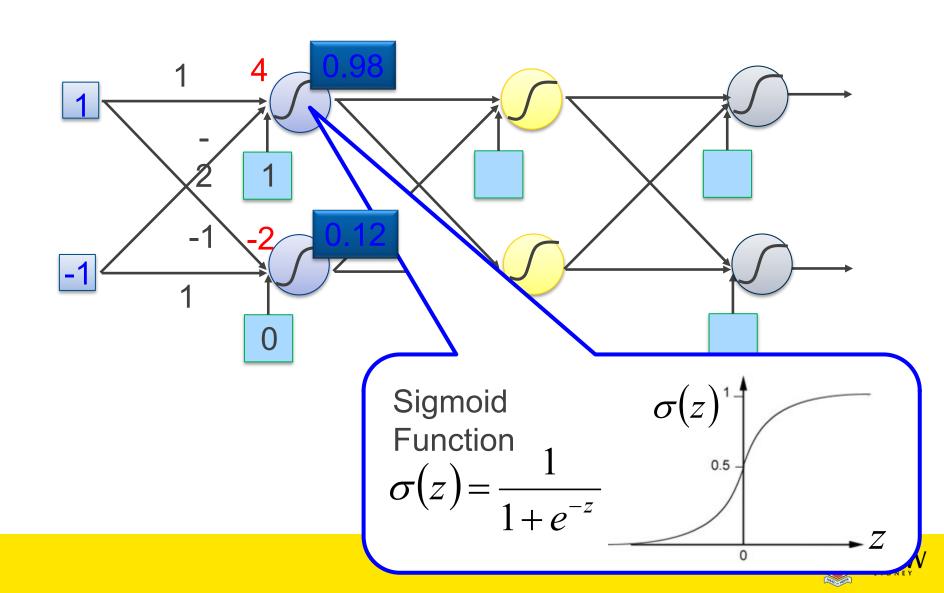


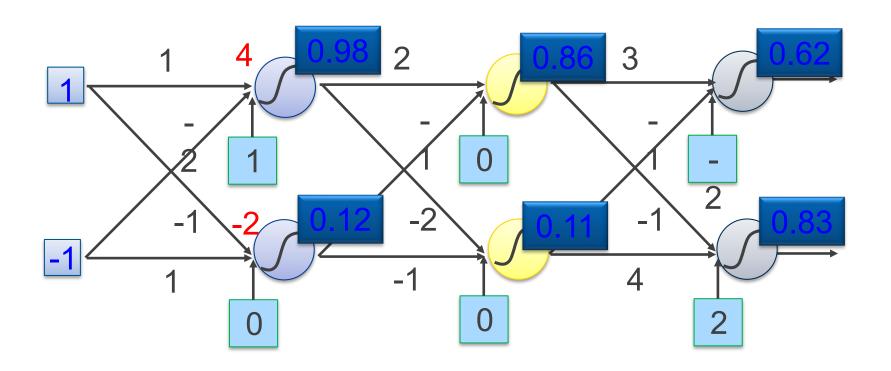
Presynaptic

The neurons have different values of weights and biases.

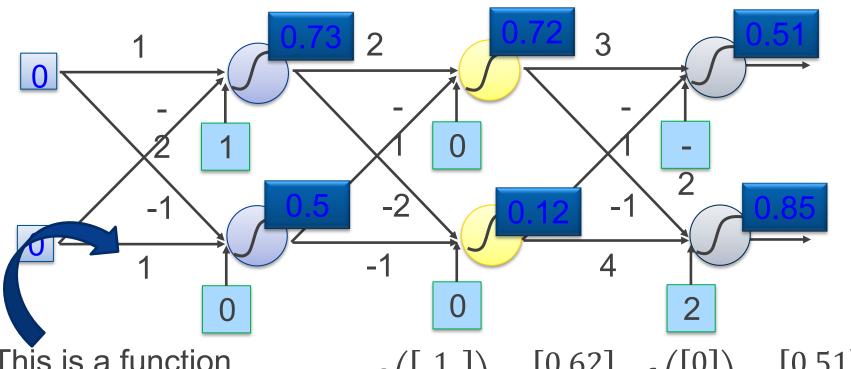
Weights and biases are network parameters











This is a function.

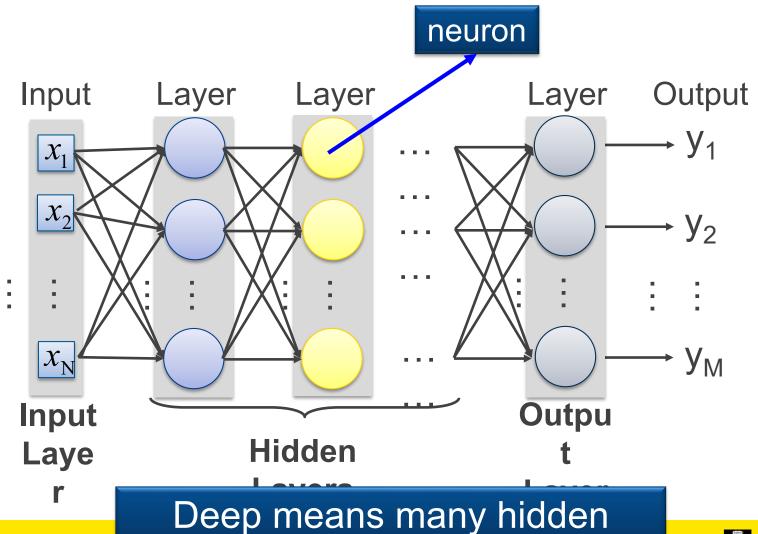
Input vector, output

$$f\left(\begin{bmatrix} 1\\-1\end{bmatrix}\right) = \begin{bmatrix} 0.62\\0.83\end{bmatrix} \quad f\left(\begin{bmatrix} 0\\0\end{bmatrix}\right) = \begin{bmatrix} 0.51\\0.85\end{bmatrix}$$

Given parameters  $\theta$ , define a

Given network structure, define a function set





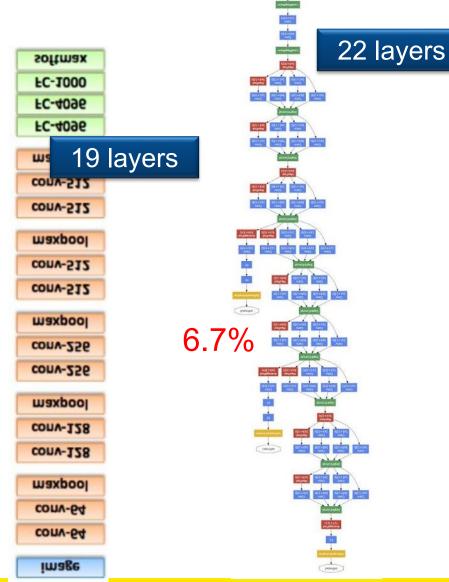
## Deep = Many hidden layers

http://cs231n.stanford. edu/slides/winter1516 \_lecture8.pdf

8 layers

16.4%

7.3%

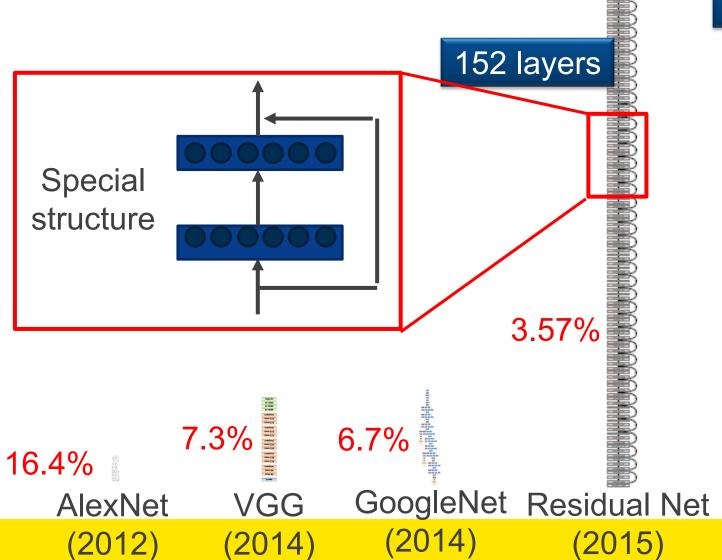


AlexNet (2012)

VGG (2014)



## Deep = Many hidden layers



101 layers

Taipei

#### **Output Layer**

Softmax layer as the output layer

## **Ordinary Layer**

$$z_1 \longrightarrow \sigma \longrightarrow y_1 = \sigma(z_1)$$

$$z_2 \longrightarrow \sigma \longrightarrow y_2 = \sigma(z_2)$$

$$z_3 \longrightarrow \sigma \longrightarrow y_3 = \sigma(z_3)$$

In general, the output of network can be any value.

May not be easy to interpret



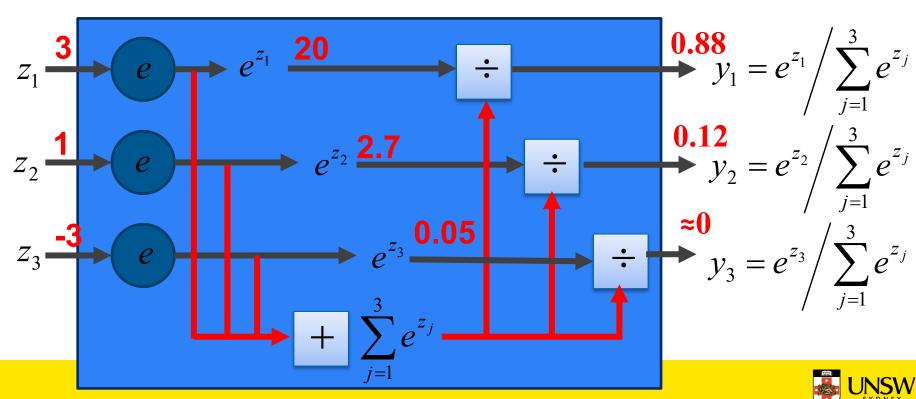
#### **Output Layer**

Softmax layer as the output layer

## **Probability**:

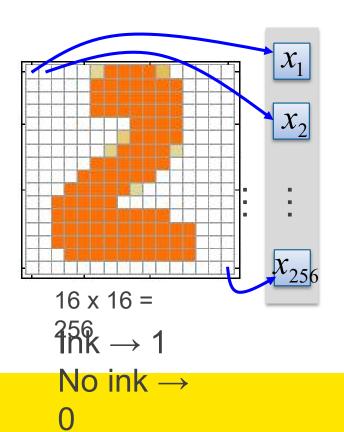
- $1 > y_i > 0$
- $\blacksquare \sum_i y_i = 1$

## Softmax Layer

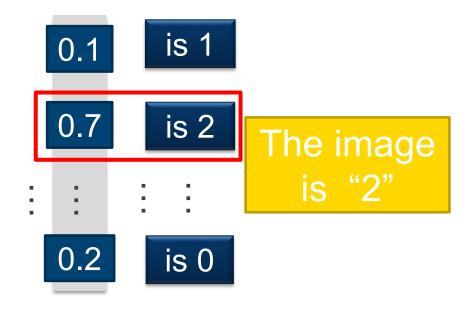




## Input



## **Output**

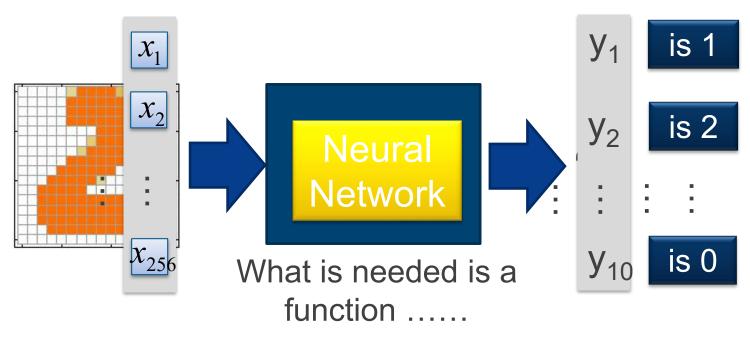


Each dimension represents the confidence of a digit.



#### **Example Application**

#### Handwriting Digit Recognition

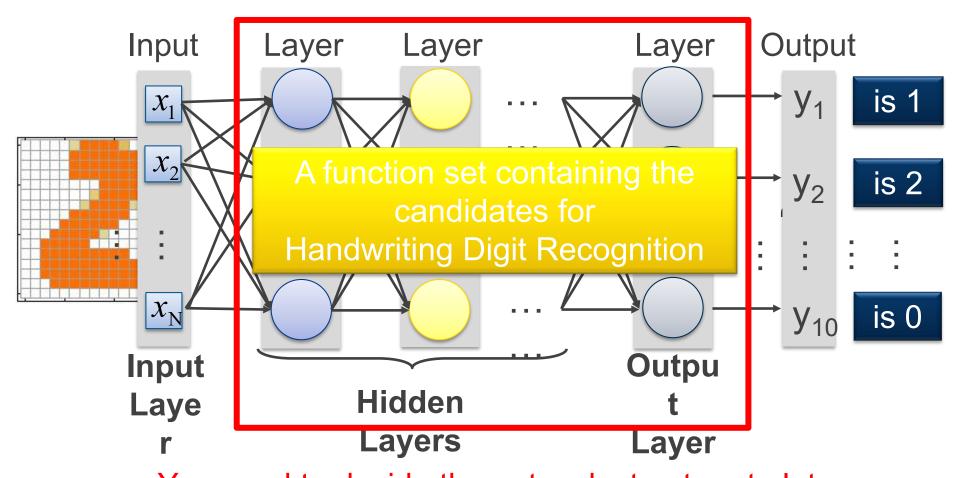


Input: 256-dim

output: 10-dim vector

UNSW SYDNEY

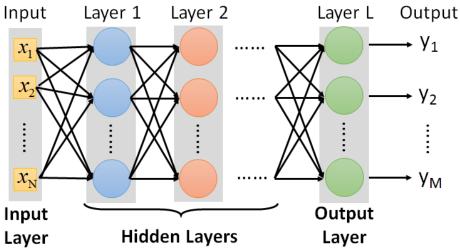
#### **Example Application**



You need to decide the network structure to let a good function in your function set.



FAQ



Q: How many layers? How many neurons for each layer?

Trial and Error

+

Intuition

Q: Can we design the network structure?

## Convolutional Neural Network (CNN)

Q: Can the structure be automatically determined?

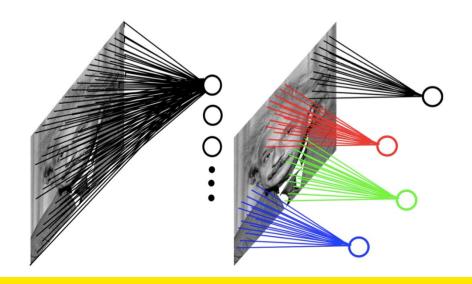
• Yes, but not widely studied yet.



#### Convolutional Neural Network

Input can have very high dimension. Using a fully-connected neural network would need a large amount of parameters.

Inspired by the neurophysiological experiments conducted by [Hubel & Wiesel 1962], CNNs are a special type of neural network whose hidden units are only connected to local receptive field. The number of parameters needed by CNNs is much smaller.

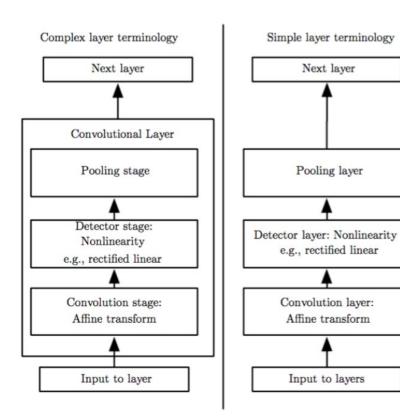


Example: 200x200 image

- a) fully connected: 40,000 hidden units => 1.6 billion parameters
- b) CNN: 5x5 kernel, 100 feature maps => 2,500 parameters



## Three Stages of a Convolutional Layer



- 1. Convolution stage
- 2. Nonlinearity: a nonlinear transform such as rectified linear or tanh
- 3. Pooling: output a summary statistics of local input, such as max pooling and average pooling



#### Convolutional Neural Network

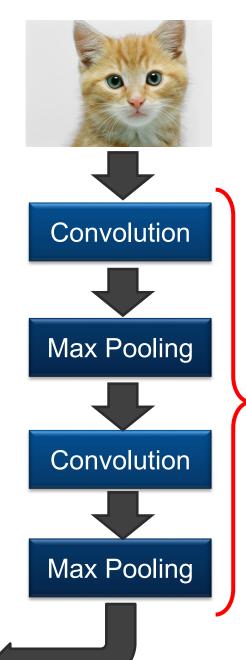
Neural Networks that use convolution in place of general matrix multiplication in atleast one layer

#### Next:

- What is convolution?
- Nonlinearity
- What is pooling?
- What is the motivation for such architectures?



cat dog ..... **Fully Connected** Feedforward Green on the Flatten





#### Property 1

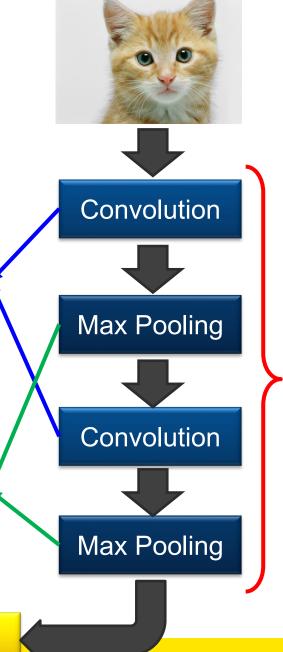
Some patterns are much smaller than the whole

#### Property 2

➤ The same patterns appear in different regions.

#### Property 3

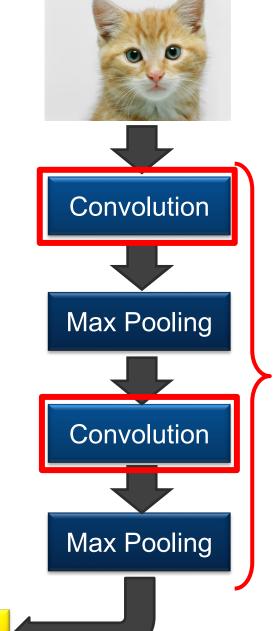
Subsampling the pixels will not change the object







cat dog ..... **Fully Connected** Feedforward Green on the







#### CNN - Convolution

#### ()()0 0 0 000()0()0 00()0 0 ()

6 x 6 image

# Those are the network parameters to be learned.

1	-1	-1
<b>\_</b>	1	-1
-1	-1	1

Filter 1
Matrix

-1	1	-1
-1	1	-1
-1	1	-1

Filter 2
Matrix

: :

#### CNN – Convolution

1	-1	-1
-1	1	-1
-1	-1	1

Filter 1

stride=1

1	0	0	0	0	1
0	1	0	0	1	0
0	0	1	1	0	0
1	0	0	0	1	0
0	1	0	0	1	0
0	0	1	0	1	0

3 (-1)

6 x 6 image



#### CNN – Convolution

1	-1	-1
-1	1	-1
-1	-1	1

Filter 1

#### If stride=2

1	0	0	0	0	1
0	1	0	0	1	0
0	0	1	1	0	0
1	0	0	0	1	0
0	1	0	0	1	0
0	0	1	0	1	0

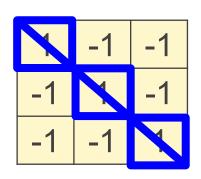
3 (-3)

6 x 6 image

We set stride=1 below

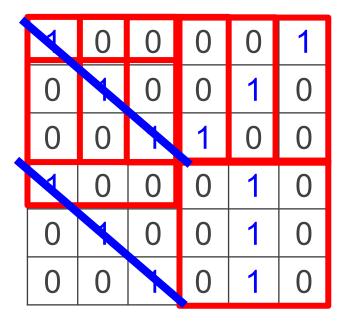


#### CNN – Convolution



Filter 1

#### stride=1



6 x 6 image









Property

-1	1	-1
-1	1	-1
-1	1	-1

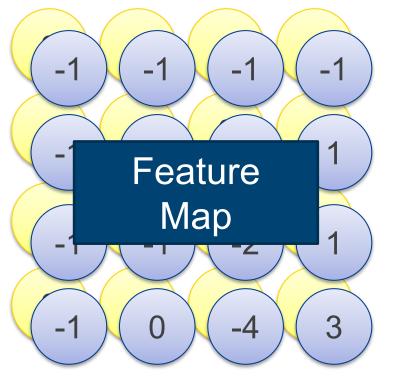
Filter 2

#### stride=1

1	0	0	0	0	1
0	1	0	0	1	0
0	0	1	1	0	0
1	0	0	0	1	0
0	1	0	0	1	0
0	0	1	0	1	0

6 x 6 image

## Do the same process for every filter

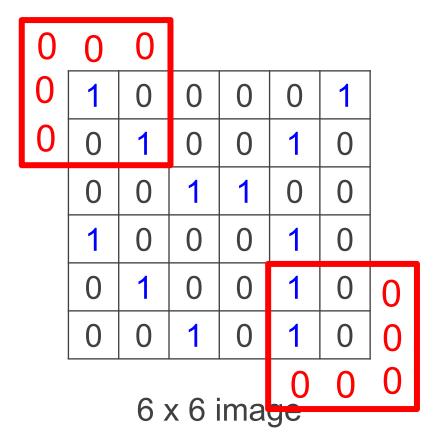




CNN - Zero Padding

1	-1	-1
-1	1	-1
-1	-1	1

Filter 1



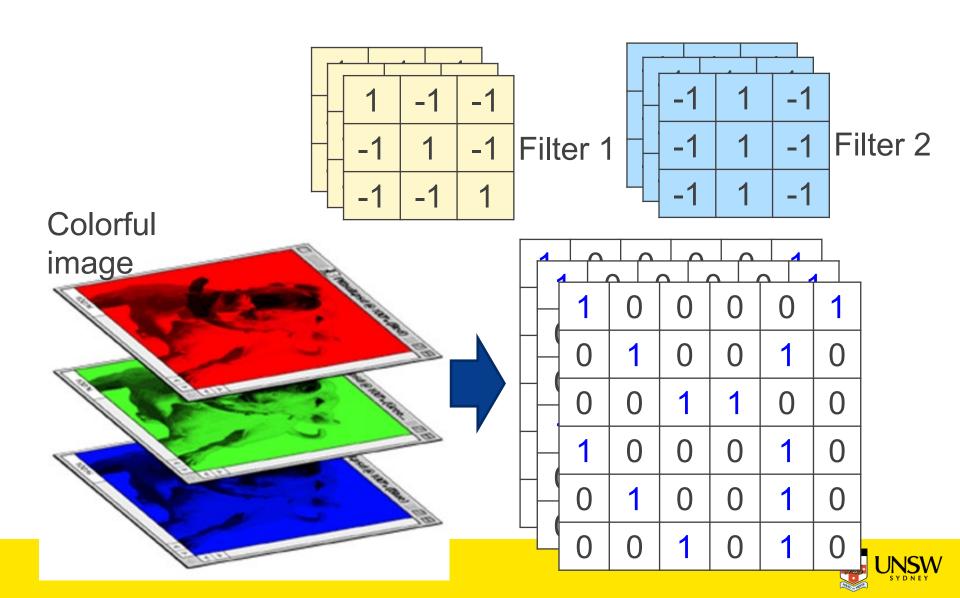
You will get another 6 x 6 images in this way



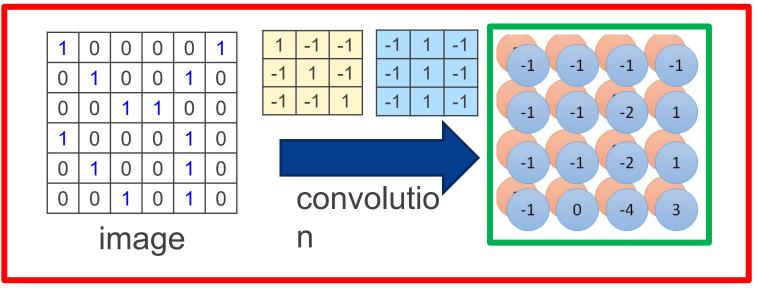
Zero padding



#### CNN – Colorful image

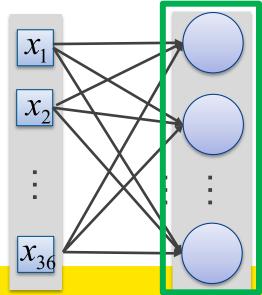


## Convolution v.s. Fully Connected

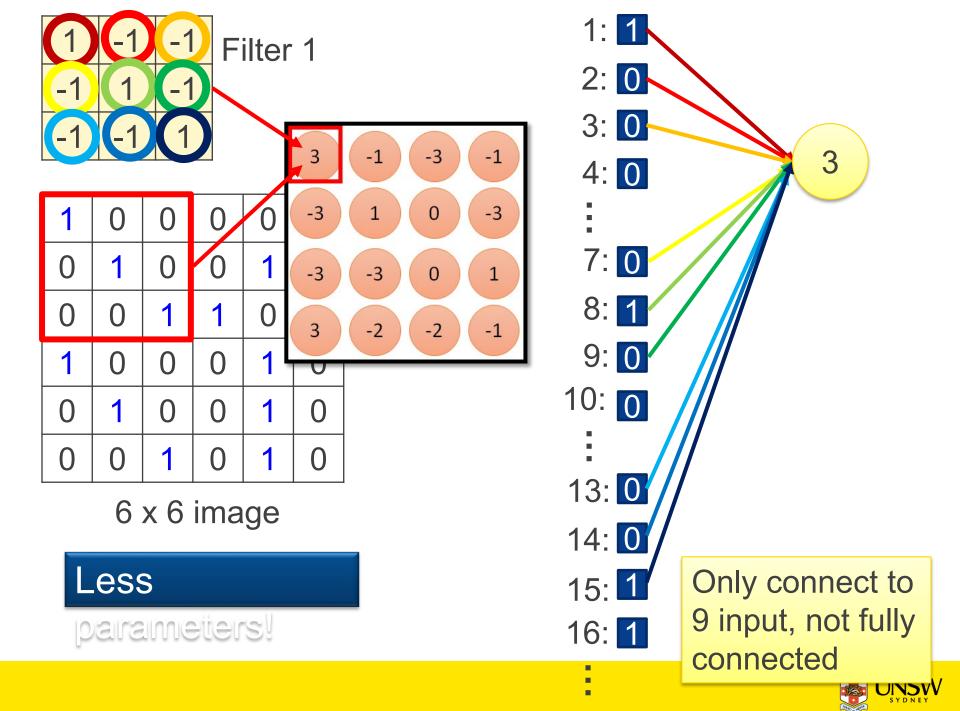


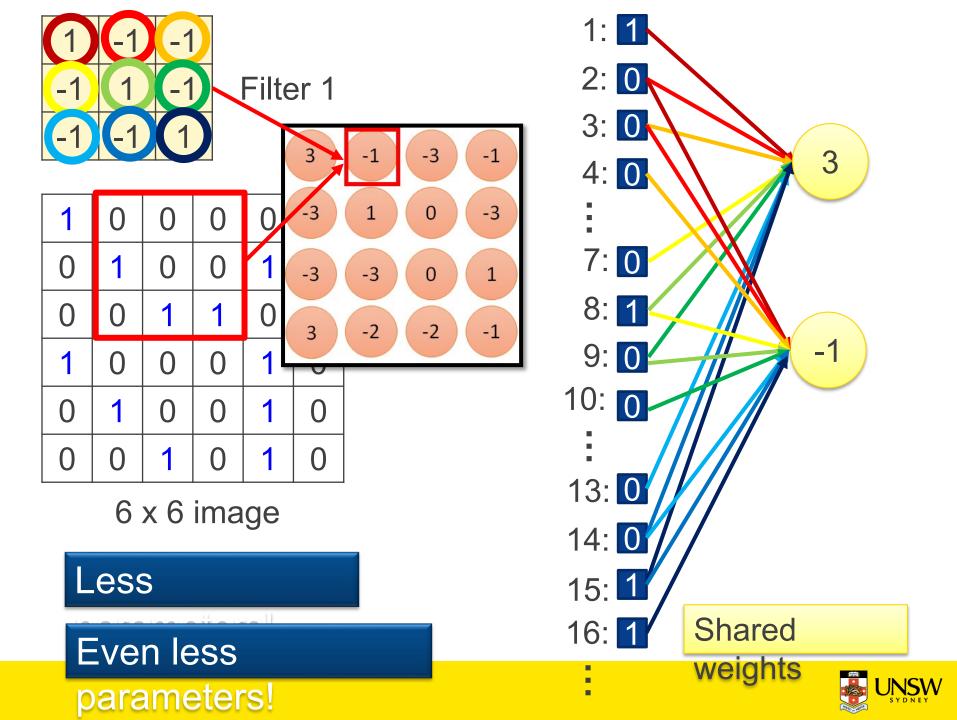
Fullyconnected

1	0	0	0	0	1
0	1	0	0	1	0
0	0	1	1	0	0
1	0	0	0	1	0
0	1	0	0	1	0:
0	0	1	0	1	0

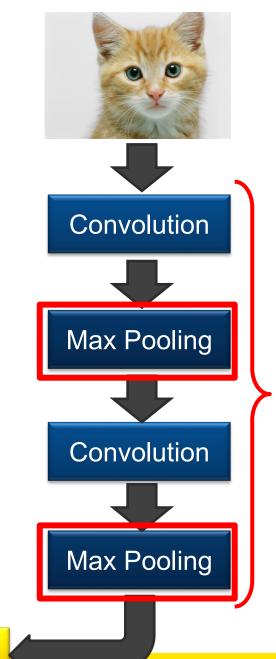








cat dog ..... **Fully Connected** Feedforward Green on the Flatten

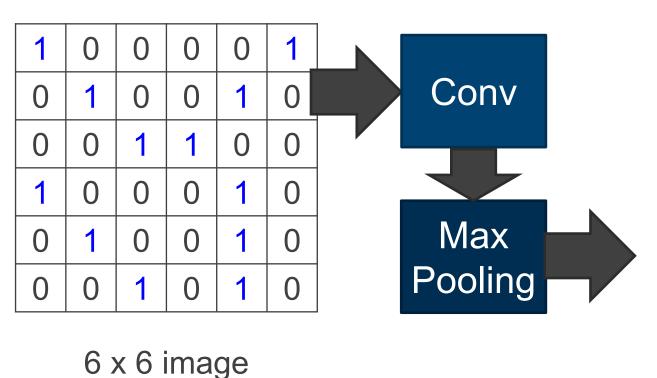




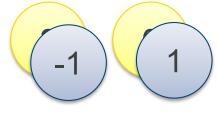
## CNN – Max Pooling

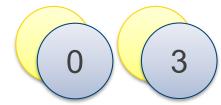
	1 -1 -1	-1 1 -1	-1 -1 1	Filter 1		-1 -1 -1	1 1 1	-1 -1 -1	Filter 2
-3	1		-3	-1	-1	)(-	1	-1	1
-3	-3		0 -2	1 -1	-1		0	-2 -4	3

#### CNN – Max Pooling



New image but smaller



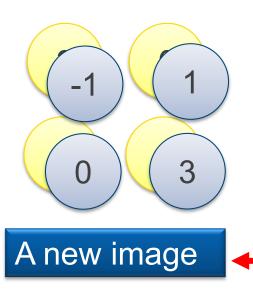


2 x 2 image

Each filter

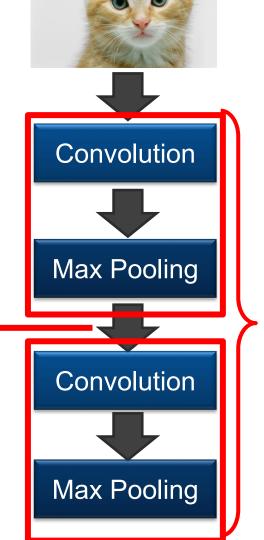


#### The whole CNN



Smaller than the original image

The number of the channel is the number of filters

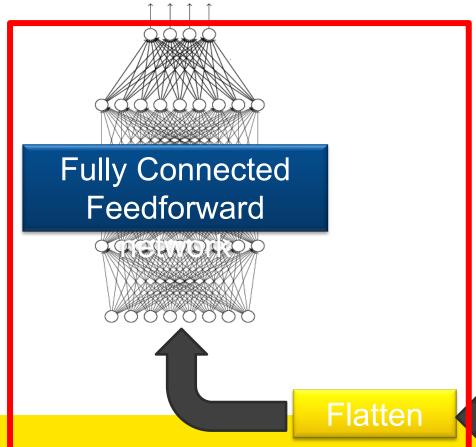


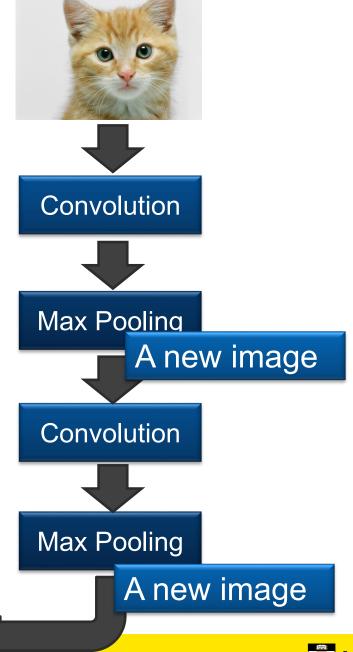
Can repeat many times



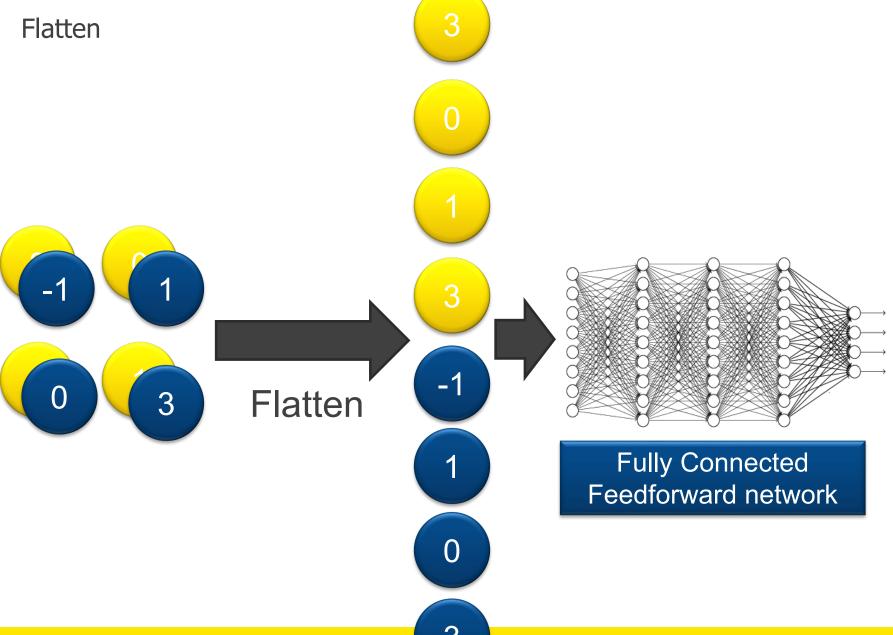
#### The whole CNN

cat dog .....





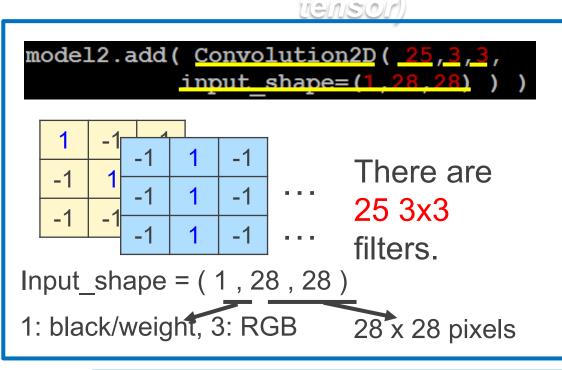


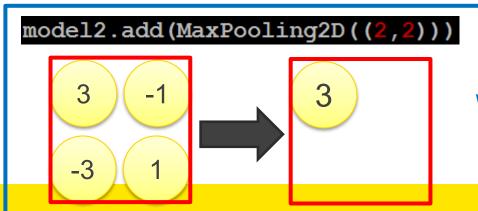


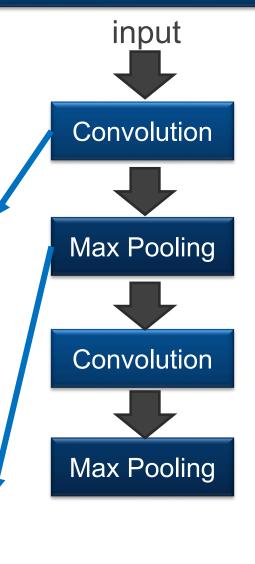


#### CNN in Keras

# Only modified the *network structure* and *input format (vector -> 3-D*



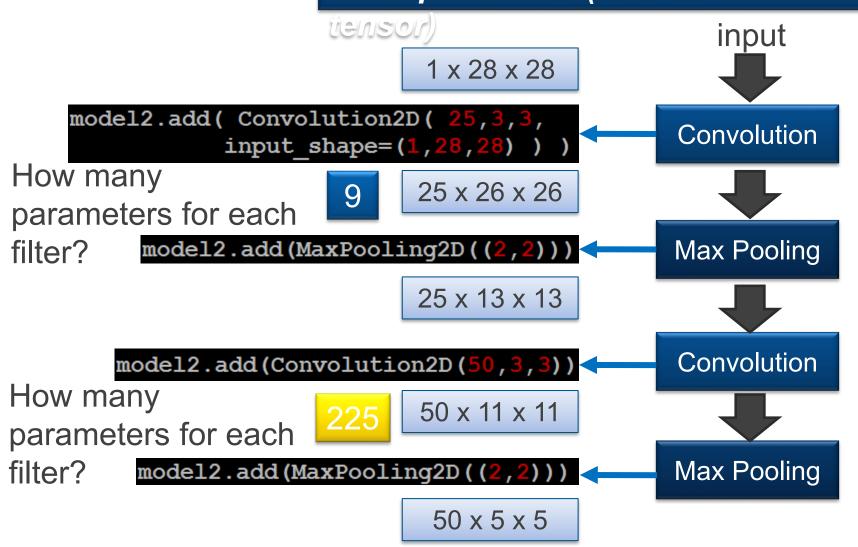






# **CNN** in Keras

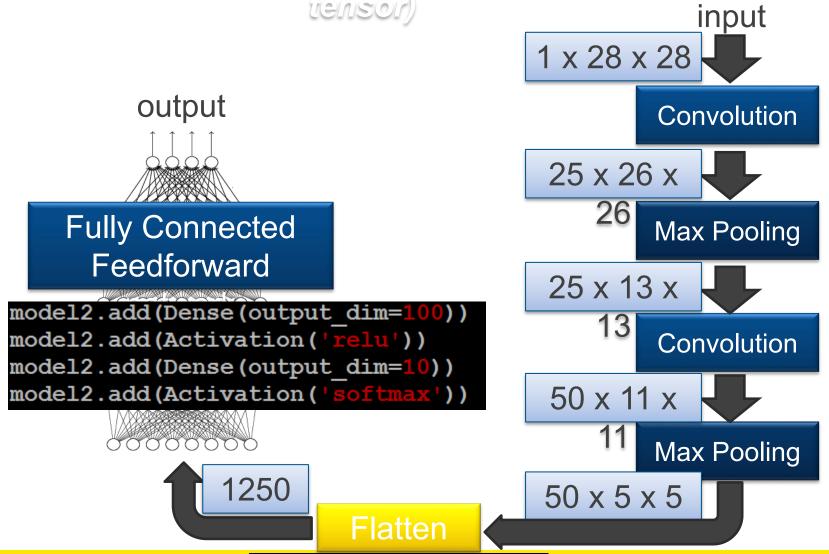
# Only modified the *network structure* and *input format (vector -> 3-D*





# CNN in Keras

# Only modified the *network structure* and *input format (vector -> 3-D*





#### **Non-linearity**

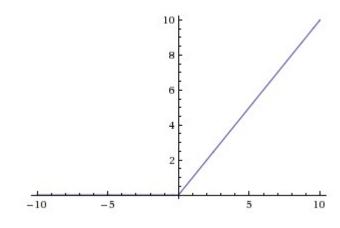
```
model2.add(Dense(output_dim=100))
model2.add(Activation('relu'))
model2.add(Dense(output_dim=10))
model2.add(Activation('softmax'))
```

#### Tanh(x)

# 

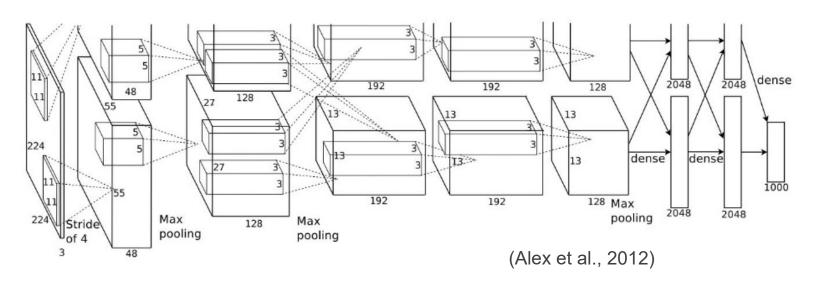
$$tanh(x) = \frac{e^x - e^{-x}}{e^x + e^{-x}}$$

#### ReLU



$$f(x) = \max(0, x)$$

# Deep CNN: winner of ImageNet 2012



Multiple feature maps per convolutional layer.

Multiple convolutional layers for extracting features at different levels.

Higher-level layers take the feature maps in lower-level layers as input.



#### Deep CNN for Image Classification

#### Classification

Click for a Quick Example



Maximally accurate	Maximally specific
cat	(1.79306)
feline	(1.74269)
domestic cat	(1.70760)
tabby	0.94807
domestic animal	0.76846

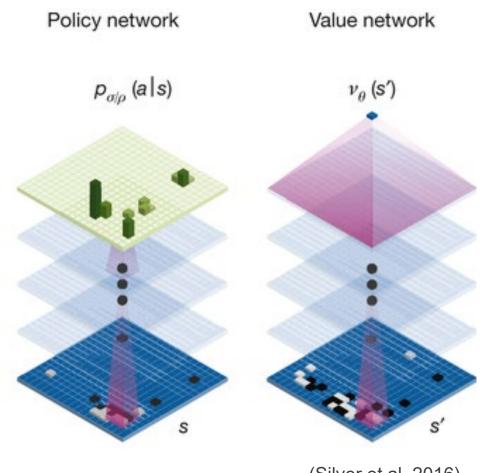
CNN took 0.064 seconds.

Try out a live demo at

http://demo.caffe.berkeleyvision.org/



#### **Deep CNN in AlphaGO**



(Silver et al, 2016)

Policy network:

Input: 19x19, 48 input channels

Layer 1: 5x5 kernel, 192 filters

Layer 2 to 12: 3x3 kernel, 192 filters

Layer 13: 1x1 kernel, 1 filter

Value network has similar architecture to policy network



# Sequence Modelling

Why do we need RNN?

What are RNNs?

**RNN Extensions** 

What can RNNs can do?



# Why do we need RNNs?

The limitations of the Neural network (CNNs)

Rely on the assumption of independence among the (training and test) examples.

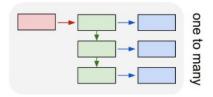
After each data point is processed, the entire state of the network is lost
 Rely on examples being vectors of fixed length

We need to model the data with temporal or sequential structures and varying length of inputs and outputs

- Frames from video
- Snippets of audio
- Words pulled from sentences



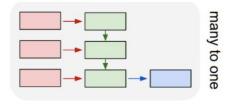
#### What can RNNs do?





A person riding a motorbike on dirt road

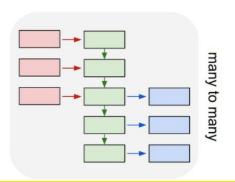
Image Captioning

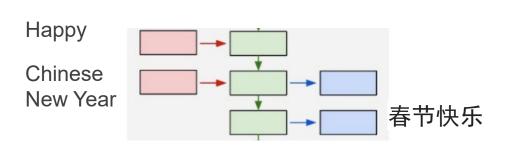


Awesome tutorial.

Positive

Sentiment Analysis





Machine Translation



Classify a restaurant review from Yelp! OR movie review from IMDB OR ....

as positive or negative

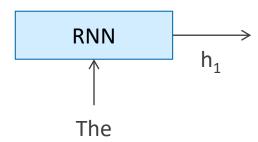
Inputs: Multiple words, one or more sentences

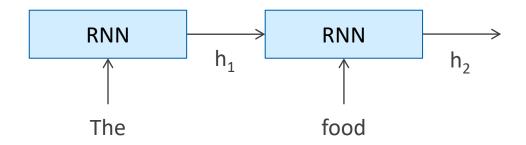
Outputs: Positive / Negative classification

"The food was really good"

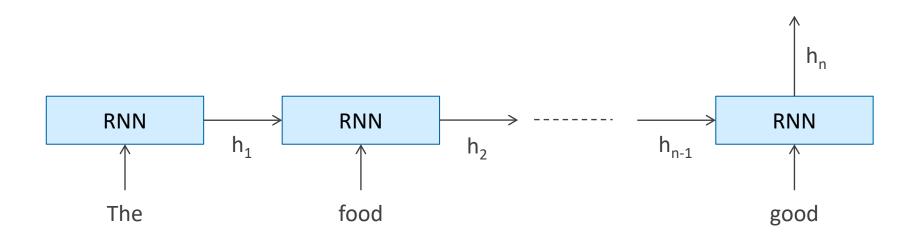
"The chicken crossed the road because it was uncooked"



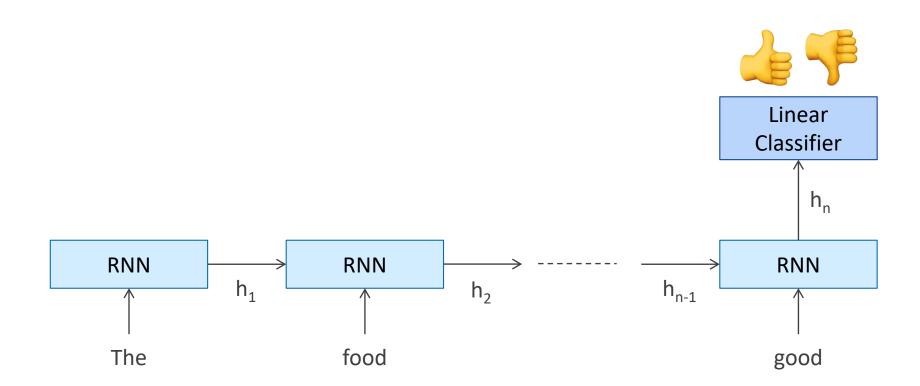




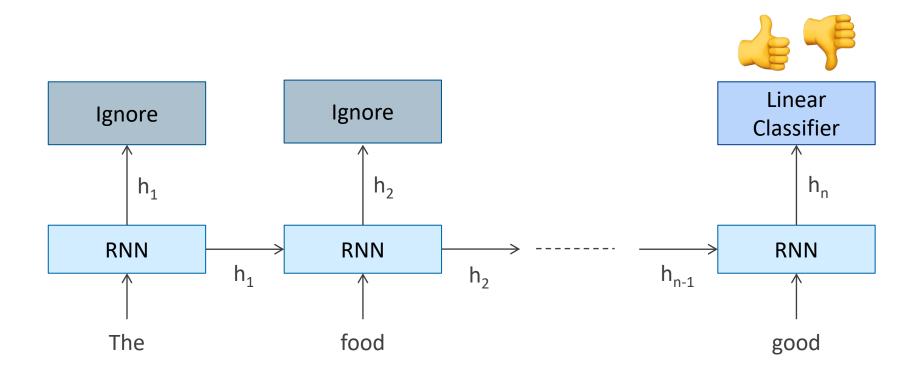




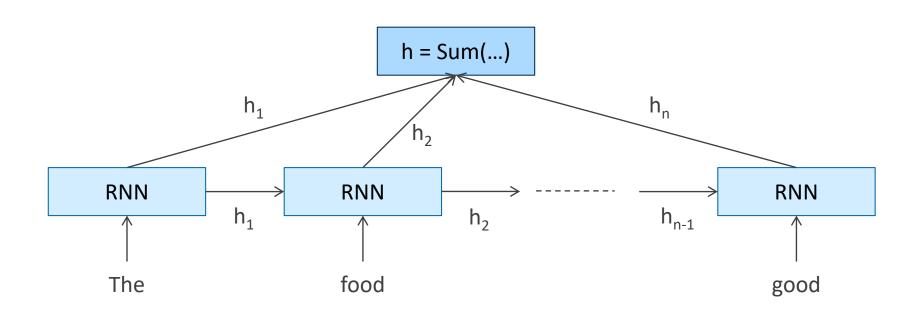


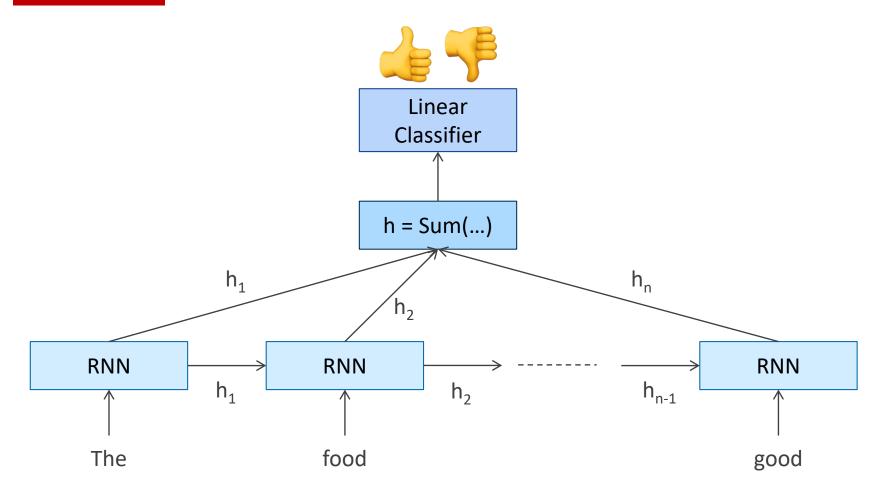












Given an image, produce a sentence describing its contents

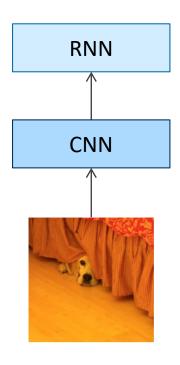
Inputs: Image feature (from a CNN)

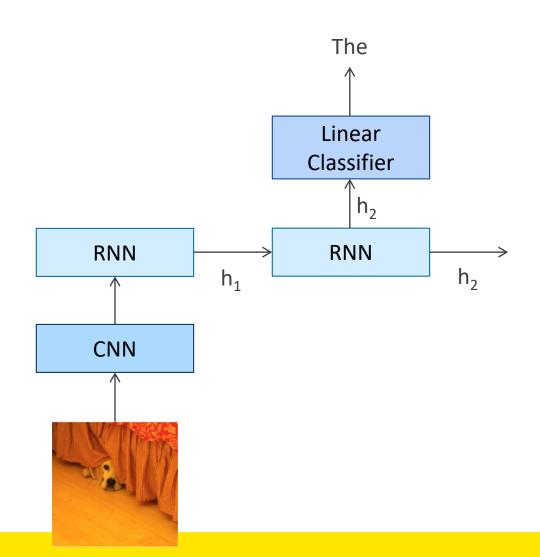
Outputs: Multiple words (let's consider one sentence)



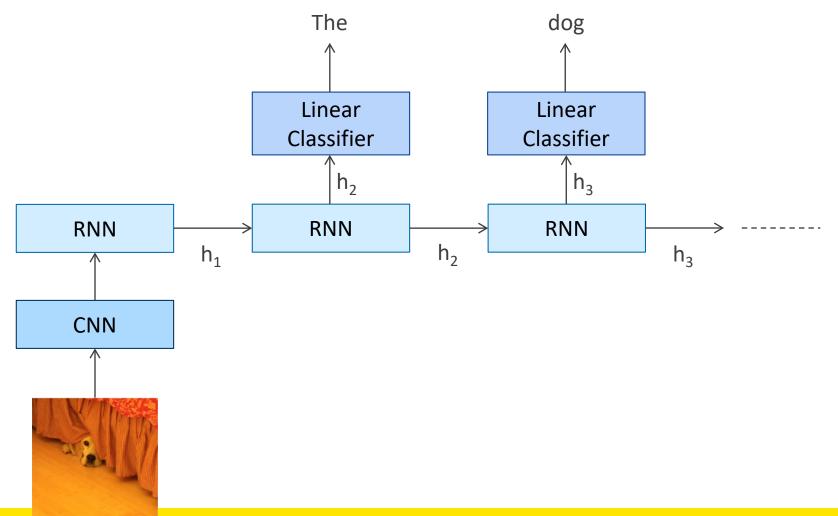
: The dog is hiding













#### RNN Outputs: Image Captions

A person riding a motorcycle on a dirt road.



A group of young people



Two dogs play in the grass.



Two hockey players are fighting over the puck.



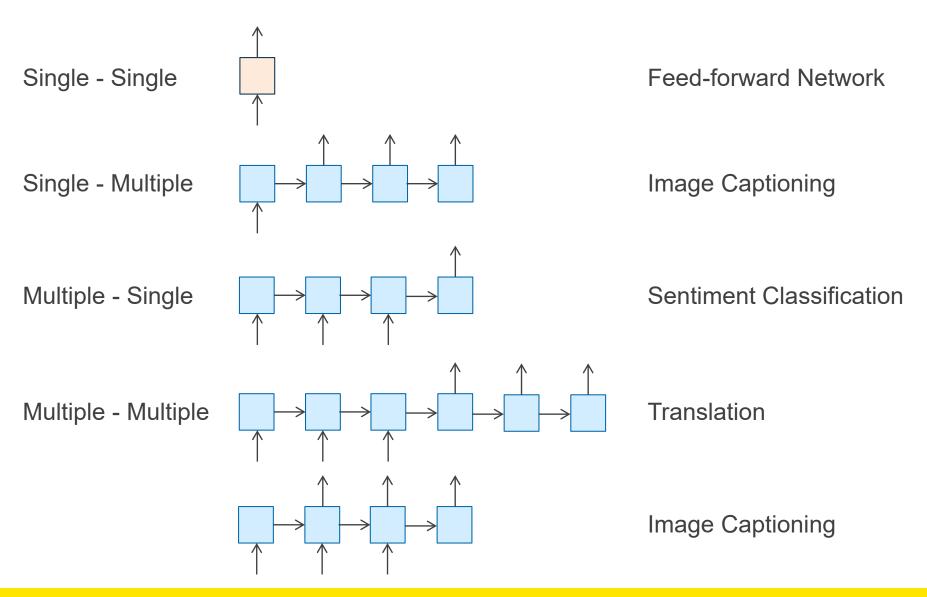
A herd of elephants walking across a dry grass field.



A close up of a cat laying on a couch.



#### Input – Output Scenarios





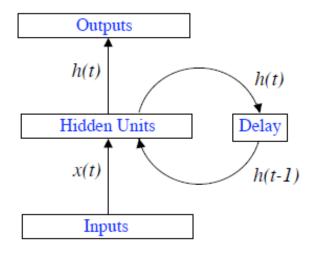
#### Input – Output Scenarios

Note: We might deliberately choose to frame our problem as a particular input-output scenario for ease of training or better performance.

For example, at each time step, provide previous word as input for image captioning (Single-Multiple to Multiple-Multiple).



Recurrent neural networks (RNNs) are connectionist models with the ability to selectively pass information across sequence steps, while processing sequential data one element at a time.



The simplest form of *fully recurrent neural network* is an MLP with the previous set of hidden unit activations feeding back into the network along with the inputs

Allow a 'memory' of previous inputs to persist in the network's internal state, and thereby influence the network output

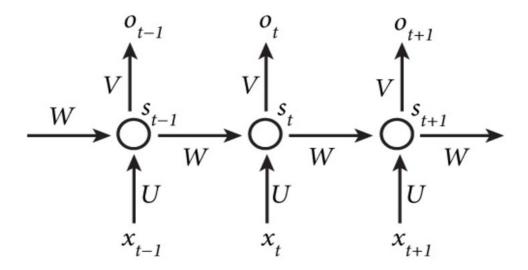
$$h(t) = f_H(W_{IH}x(t) + W_{HH}h(t-1))$$

$$y(t) = f_0(W_{HO}h(t))$$

 $f_H$  and  $f_O$  are the activation function for hidden and output unit;  $W_{IH}$ ,  $W_{HH}$ , and  $W_{HO}$  are connection weight matrices which are learnt by training



The recurrent network can be converted into a feed-forward network by unfolding over time

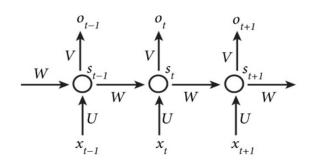


An unfolded recurrent network. Each node represents a layer of network units at a single time step. The weighted connections from the input layer to hidden layer are labelled 'w1', those from the hidden layer to itself (i.e. the recurrent weights) are labelled 'w2' and the hidden to output weights are labelled 'w3'. Note that the same weights are reused at every time step. Bias weights are omitted for clarity.



#### Training RNNs (determine the parameters)

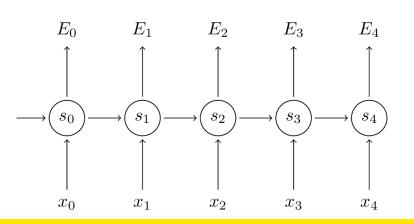
Back Propagation Through Time (BPTT) is often used to learn the RNN BPTT is an extension of the back-propagation (BP)



The output of this RNN is  $\hat{y}_t$ 

$$s_t = \tanh(Ux_t + Ws_{t-1})$$
$$\hat{y}_t = softmax(Vs_t)$$

The loss/error function of this network is



$$E_t(y_t, \hat{y}_t) = -y_t \log \hat{y}_t$$

$$E(y, \hat{y}) = \sum_{t} E_t(y_t, \hat{y}_t)$$
 the total loss is the sum of the errors at each

The error at each time step

errors at each time step



#### Training RNNs (determine the parameters)

 $\checkmark$  The gradients of the error with respect to our parameters Just like we sum up the errors, we also sum up the gradients at each time step for one training example. For parameter W, the gradient is

$$\frac{\partial E}{\partial W} = \sum_{t} \frac{\partial E_t}{\partial W}$$

✓ The gradient at each time step we use time 3 as an example

$$\frac{\partial E_3}{\partial W} = \frac{\partial E_3}{\partial \hat{y}_3} \frac{\partial \hat{y}_3}{\partial s_3} \frac{\partial s_3}{\partial W} \longrightarrow \text{Chain Rule}$$

$$s_3 = \tanh(Ux_1 + Ws_2) \longrightarrow s_3 \text{ depends on } W \text{ and } s_1, \text{ we cannot simply treat } s_2 \text{ a constant}$$

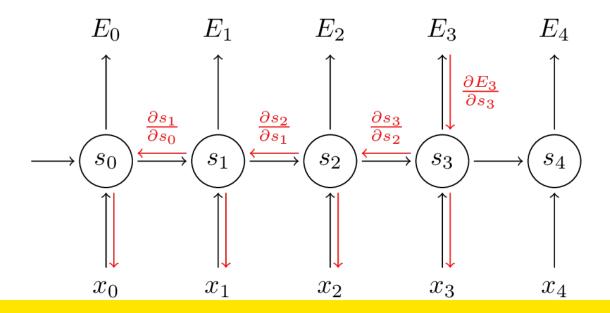
$$\frac{\partial E_3}{\partial W} = \sum_{k=0}^{3} \frac{\partial E_3}{\partial \hat{y}_3} \frac{\partial \hat{y}_3}{\partial s_3} \frac{\partial s_3}{\partial s_k} \frac{\partial s_k}{\partial W} \longrightarrow \text{Apply Chain Rule again on } s_k$$



Training RNNs (determine the parameters)

$$\frac{\partial E_3}{\partial W} = \sum_{k=0}^{3} \frac{\partial E_3}{\partial \hat{y}_3} \frac{\partial \hat{y}_3}{\partial s_3} \frac{\partial s_3}{\partial s_k} \frac{\partial s_k}{\partial W}$$

Becaise W is used in every step up to the output we care about, we need to back-propagate gradients from t=3 through the network all the way to t=0



The vanishing gradient problem

To understand why, let's take a closer look at the gradient we calculated above:

$$\frac{\partial E_3}{\partial W} = \sum_{k=0}^{3} \frac{\partial E_3}{\partial \hat{y}_3} \frac{\partial \hat{y}_3}{\partial s_3} \frac{\partial s_3}{\partial s_k} \frac{\partial s_k}{\partial W} \longrightarrow \frac{\partial E_3}{\partial W} = \sum_{k=0}^{3} \frac{\partial E_3}{\partial \hat{y}_3} \frac{\partial \hat{y}_3}{\partial s_3} \prod_{j=k+1}^{3} \frac{\partial s_j}{\partial s_{j-1}} \frac{\partial s_k}{\partial W}$$

Because the layers and time steps of deep neural networks relate to each other through multiplication, derivatives are susceptible to vanishing

Gradient contributions from "far away" steps become zero, and the state at those steps doesn't contribute to what you are learning: You end up not learning long-range dependencies.



RNN's use back propagation.

Back propagation uses chain rule.

Chain rule multiplies derivatives

If these derivatives are between 0 and 1 the product vanishes as the chain gets longer.

• or the product explodes if the derivatives are greater than 1.

Sigmoid activation function in RNN leads to this problem.

Relu, in theory, avoids this problem but not in practice.



#### What are RNNs?

- How to sole the vanishing gradient problem?
  - □ Proper initialization of the W matrix can reduce the effect of vanishing gradients
  - Use ReLU instead of tanh or sigmoid activation function
    ReLU derivate is a constant of either 0 or 1, so it isn't likely to suffer from vanishing gradients
  - ☐ Use Long Short-Term Memory or Gated Recurrent unit architectures

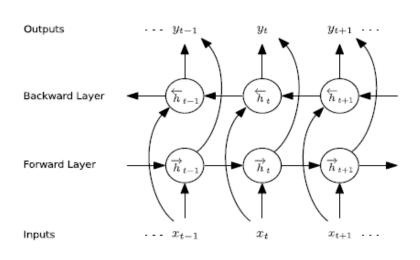
    LSTM will be introduced later



#### RNN Extensions: Bidirectional Recurrent Neural Networks

Traditional RNNs only model the dependence of the current state on the previous state, BRNNs (Schuster and Paliwal, 1997) extend to model dependence on both past states and future states.

For example: predicting a missing word in a sequence you want to look at both the left and the right context.



An unfolded BRNN

$$\vec{h}_t = f(W_{x\vec{h}}x_t + W_{\vec{h}\vec{h}}\vec{h}_{t-1} + b_{\vec{h}})$$
 sequence forwards 
$$\vec{h}_t = f(W_{x\vec{h}}x_t + W_{\vec{h}\vec{h}}\vec{h}_{t-1} + b_{\vec{h}})$$
 and

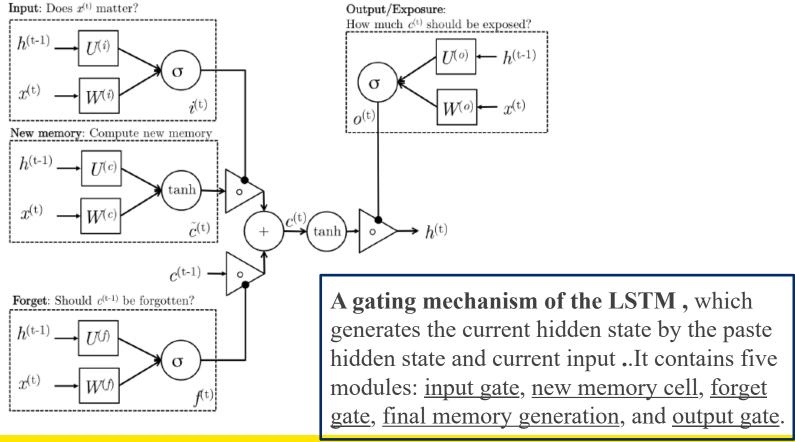
$$y_t = W_{\vec{h}y}\vec{h}_t + W_{\vec{h}y}\vec{h}_t + b_y$$

past and future context determines the output

training
sequence
forwards
and
backwards
to two
separate
recurrent
hidden
layers



The vanishing gradient problem prevents standard RNNs from learning long-term dependencies. LSTMs (Hochreiter and Schmidhuber, 1997) were designed to combat vanishing gradients through a *gating* mechanism.





RNN Extensions: Long Short Term Memory (LSTM)

LSTM provide solution to the vanishing/exploding gradient problem. Solution: Memory Cell, which is updated at each step in the sequence.

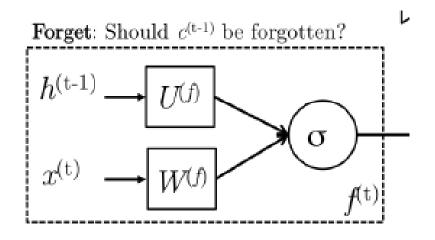
Three Gates control the flow of information to and from the Memory cell

- Input Gate: protect the current step from irrelevant inputs
- Output Gate: prevents current step from passing irrelevant information to later steps.
- Forget Gate: limits information passed from one cell to the next.



#### A gating mechanism of the LSTM

#### Forget gate



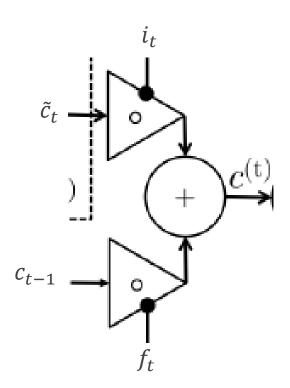
$$f_t = \sigma(W^f x_t + U^f h_{t-1})$$

The forget gate looks at the input word and the past hidden state and makes an assessment on whether the past memory cell is useful for the computation of the current memory cell



#### A gating mechanism of the LSTM

Final memory cell



$$c_t = f_t \circ c_{t-1} + i_t \circ \tilde{c}_t$$

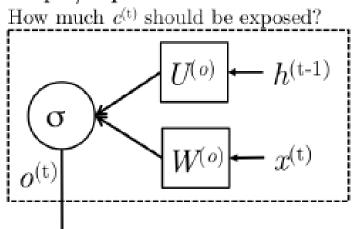
This stage first takes the advice of the forget gate  $f_t$  and accordingly forgets the past memory  $c_{t-1}$ . Similarly, it takes the advice of the input gate  $i_t$  and accordingly gates the new memory. It then sums these two results to produce the final memory



#### A gating mechanism of the LSTM

#### Output gate

#### Output/Exposure:

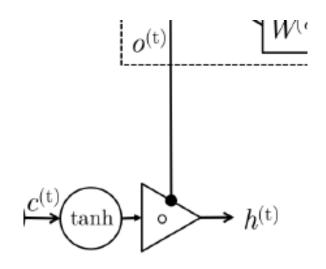


$$o_t = \sigma(W_o x_t + U_o h_{t-1})$$

This gate makes the assessment regarding what parts of the memory  $c_t$  needs to be exposed/present in the hidden state  $h_t$ .

## A gating mechanism of the LSTM

The hidden state



$$h_t = o_t \circ \tanh(c_t)$$

#### Conclusions on LSTM

LSTMs contain information outside the normal flow of the recurrent network in a gated cell. Information can be stored in, written to, or read from a cell, much like data in a computer's memory. The cells learn when to allow data to enter, leave or be deleted through the iterative process of making guesses, back-propagating error, and adjusting weights via gradient descent.



Why LSTM can combat the vanish gradient problem?

LSTMs help preserve the error that can be back-propagated through time and layers. By maintaining a more constant error, they allow recurrent nets to continue to learn over many time steps (over 1000), thereby opening a channel to link causes and effects remotely

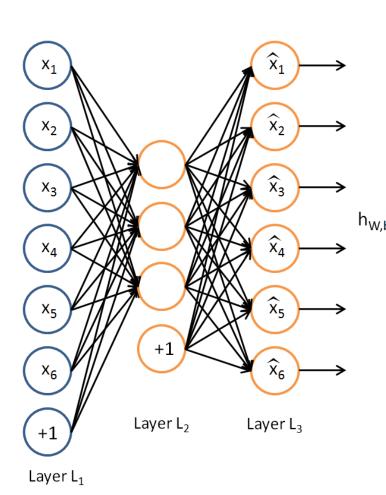


**Unsupervised Learning** 

Autoencoders
Deep Autoencoders



#### **Autoencoders**



An Autoencoder is a feedforward neural network that learns to predict the input itself in the output.

$$y^{(i)} = x^{(i)}$$

The input-to-hidden part corresponds to an encoder

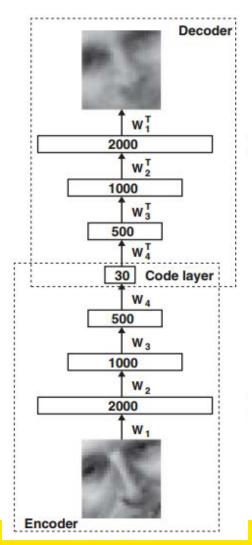
 $h_{W,b}(x)$  The hidden-to-output part corresponds to a decoder.



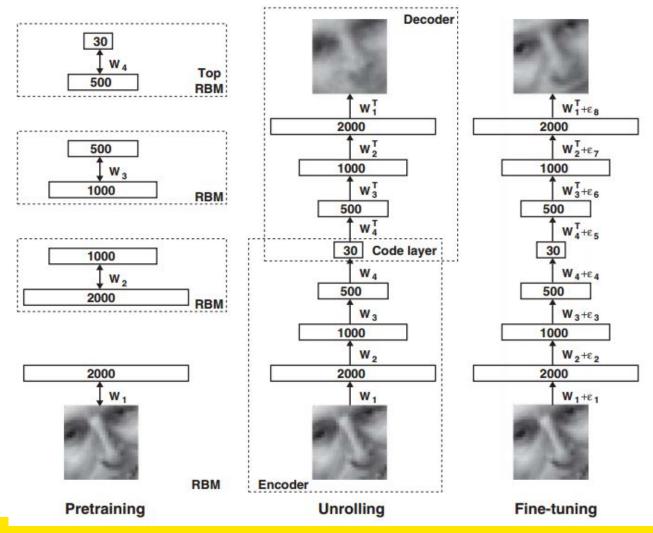
#### Deep Autoencoders

A deep Autoencoder is constructed by extending the encoder and decoder of autoencoder with multiple hidden layers.

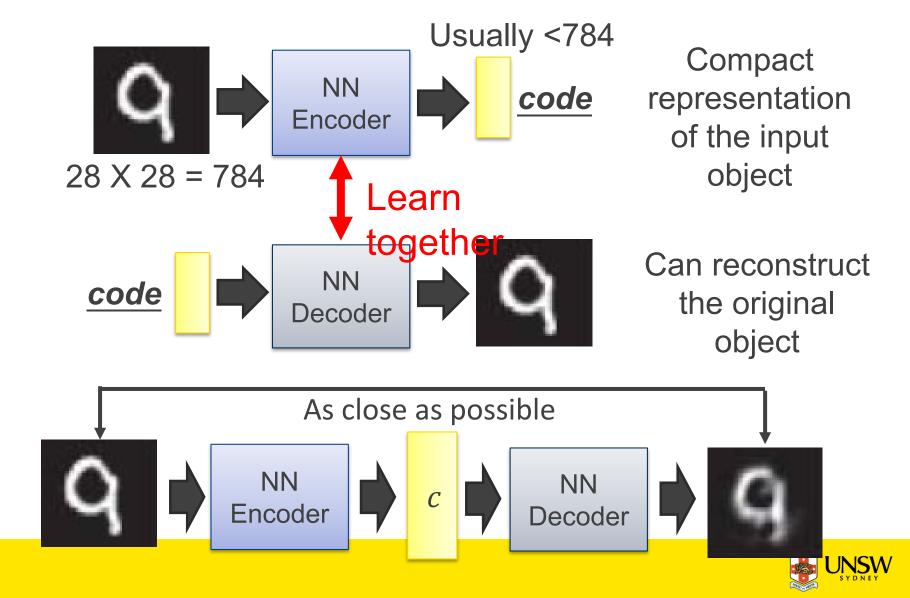
Gradient vanishing problem: the gradient becomes too small as it passes back through many layers



# Training Deep Autoencoders

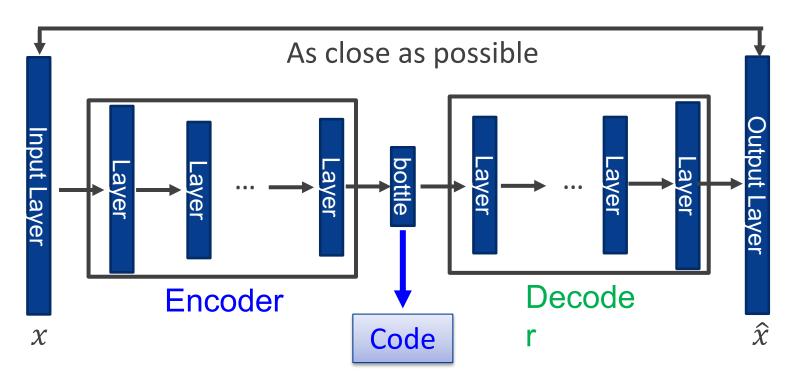


#### Auto-encoder



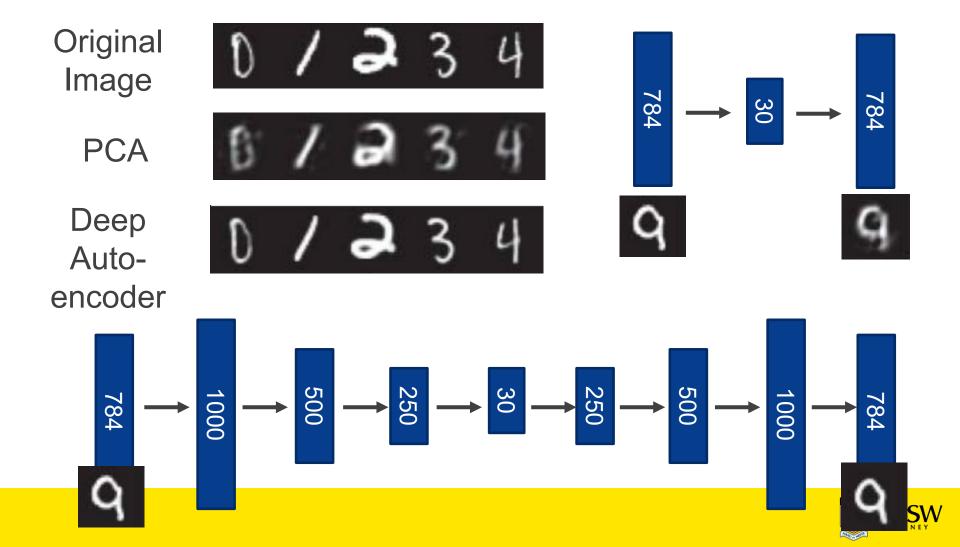
#### Deep Auto-encoder

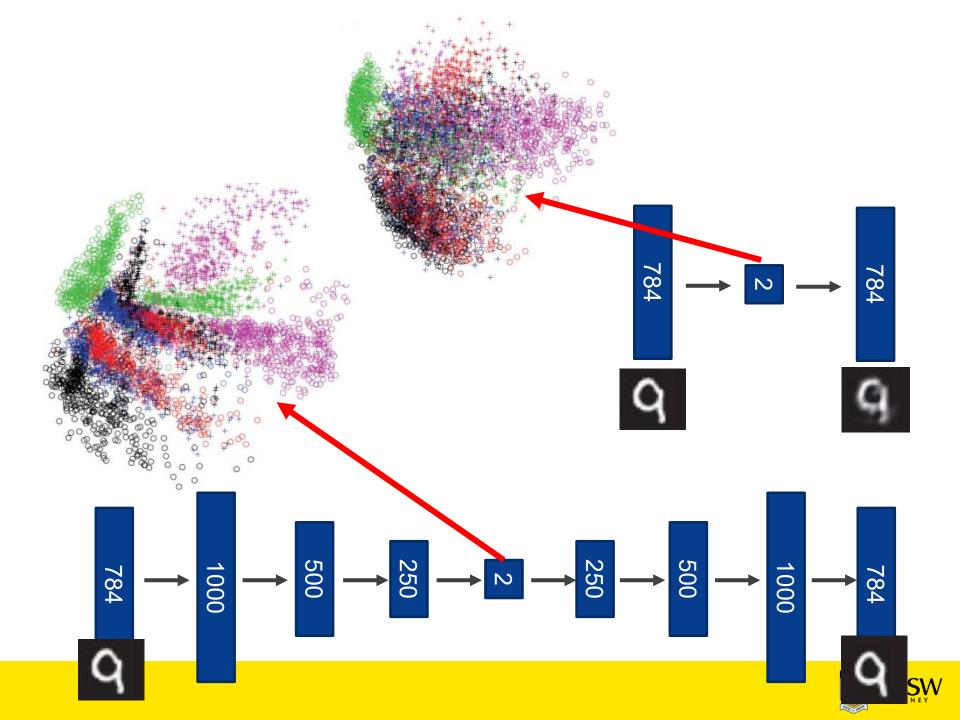
NN encoder + NN decoder = a deep network



Reference: Hinton, Geoffrey E., and Ruslan R. Salakhutdinov. "Reducing the dimensionality of data with neural networks." *Science* 313.5786 (2006): 504-507

# Deep Auto-encoder



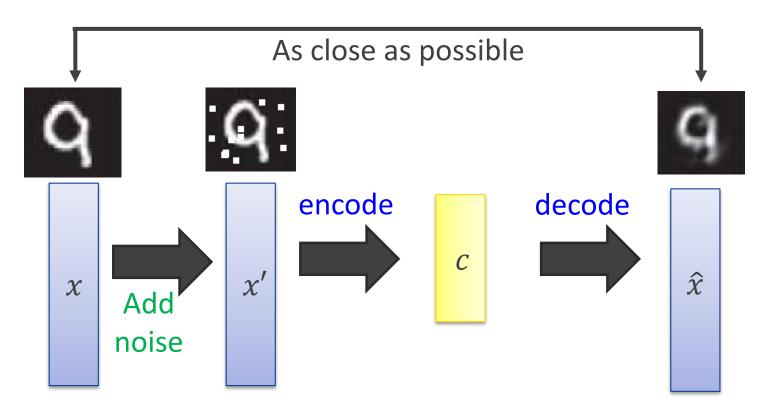


Auto-encoder

De-noising auto-encoder

## More: Contractive auto-encoder

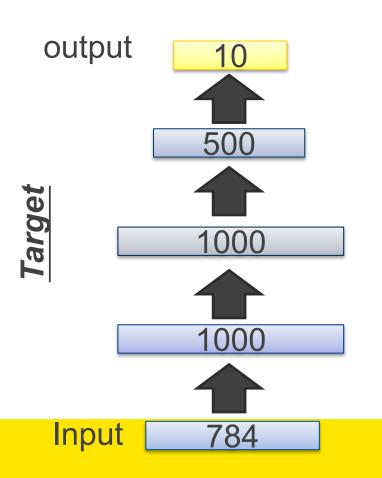
Ref: Rifai, Salah, et al. "Contractive auto-encoders: Explicit invariance during feature extraction." *Proceedings of the 28th International Conference on Machine Learning (ICML-11)*. 2011.

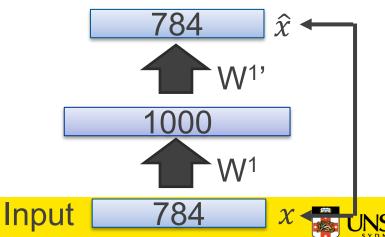


Vincent, Pascal, et al. "Extracting and composing robust features with denoising autoencoders." *ICML*, 2008.

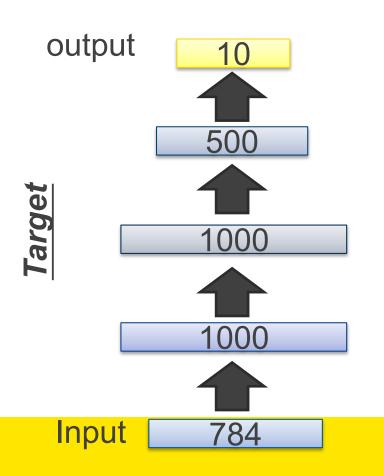


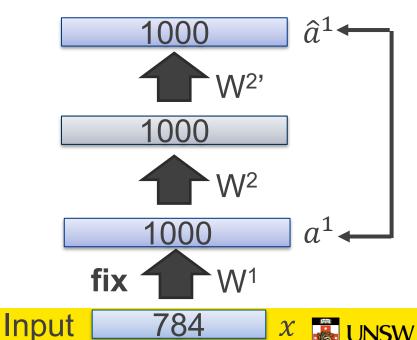
Greedy Layer-wise Pre-training again



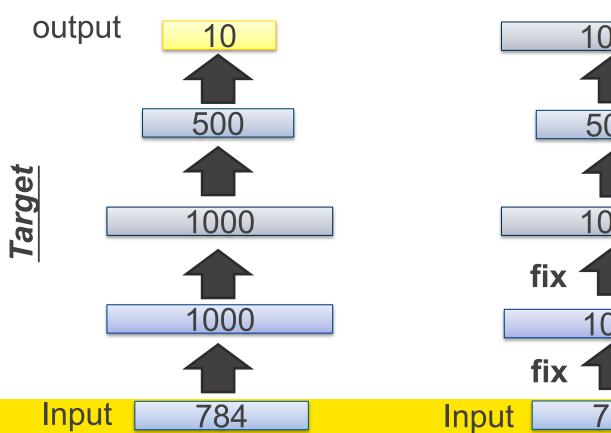


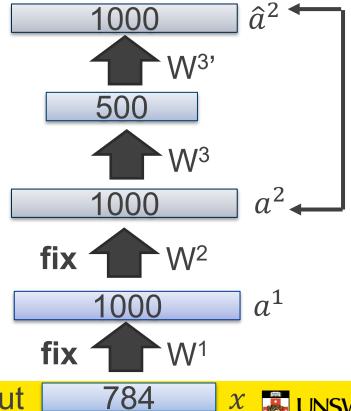
# Greedy Layer-wise Pre-training again





# Greedy Layer-wise Pre-training again





Greedy Layer-wise Pre-training again

Find-tune by backpropagation

