



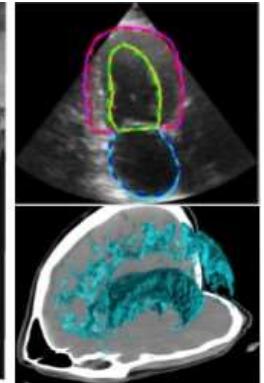
LABEX
PRIMES
UNIVERSITÉ DE LYON



80 years of building new worlds
through knowledge

Deep learning for medical imaging school

April 15–19 2019, Campus de la Doua, Lyon



Basics of deep learning

By

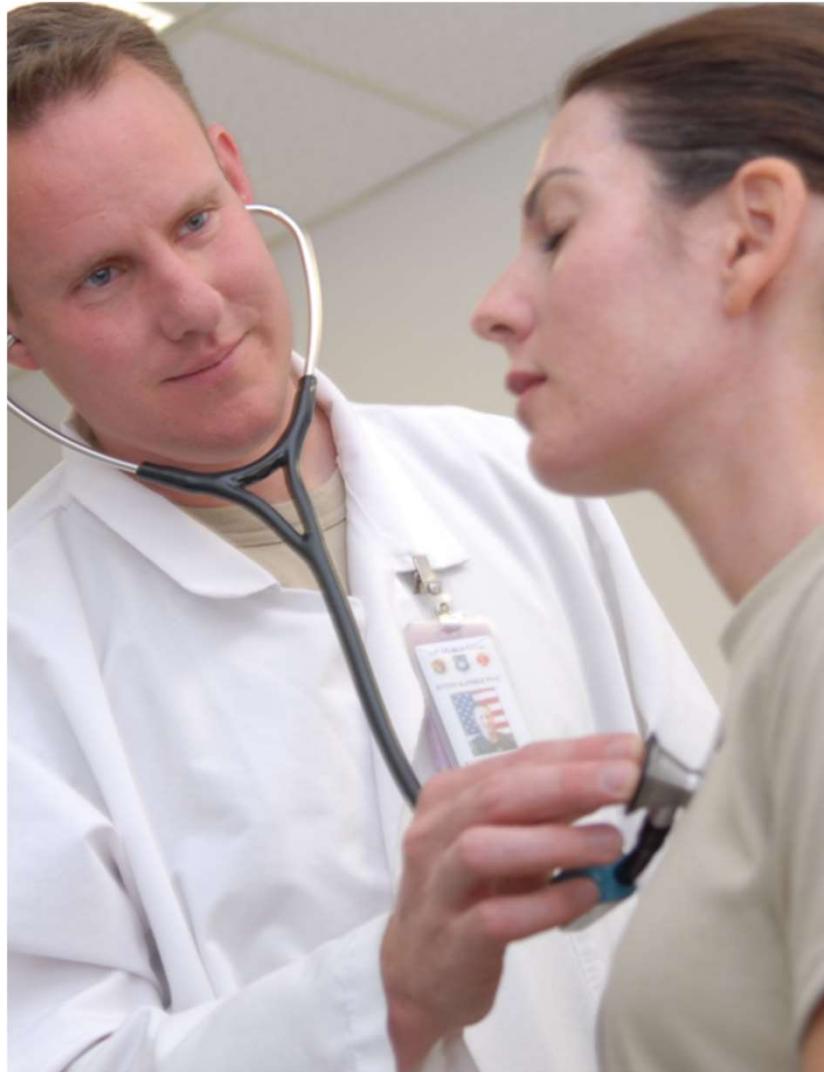
Pierre-Marc Jodoin and Christian Desrosiers



UNIVERSITÉ DE
SHERBROOKE

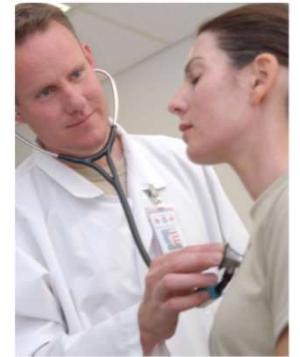


Lets start with a simple example



From Wikimedia Commons
the free media repository

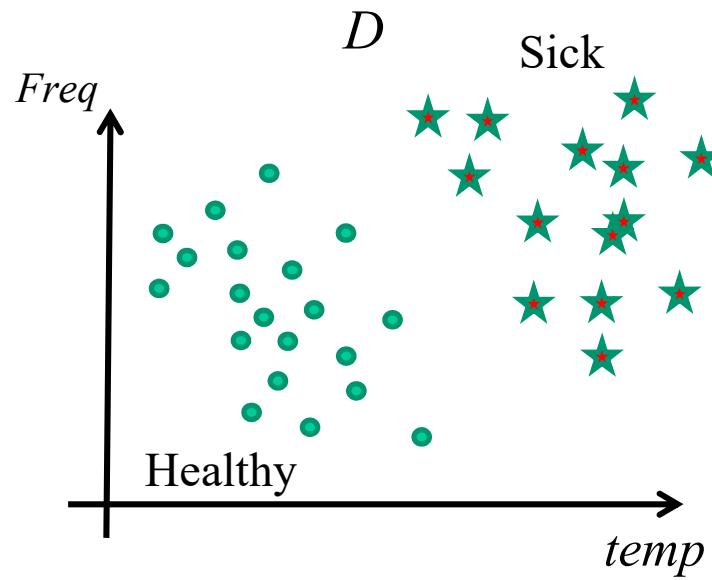
Lets start with a simple example



D

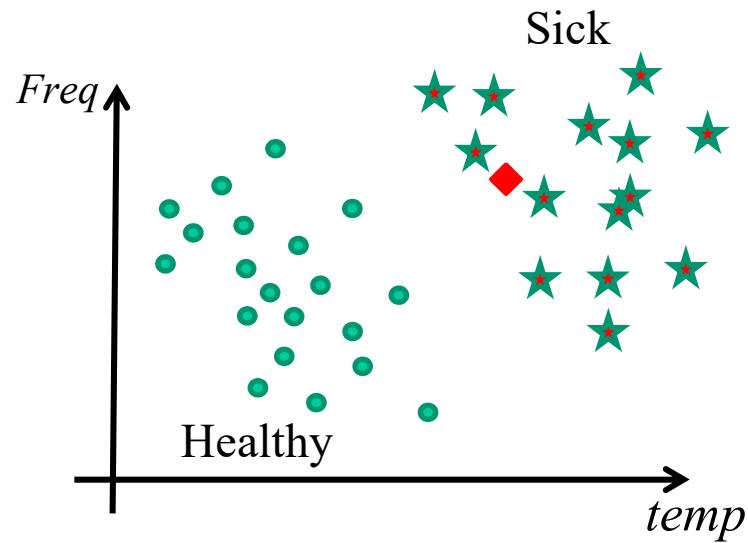
	(temp, freq)	diagnostic
Patient 1	(37.5, 72)	Healthy
Patient 2	(39.1, 103)	Sick
Patient 3	(38.3, 100)	Sick
...	(...)	...
Patient N	(36.7, 88)	Healthy

\bar{x} t



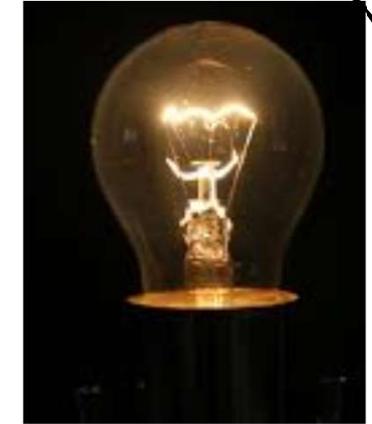
Lets start with a simple example

A new patient comes to the hospital
How can we determine if he is sick or not?



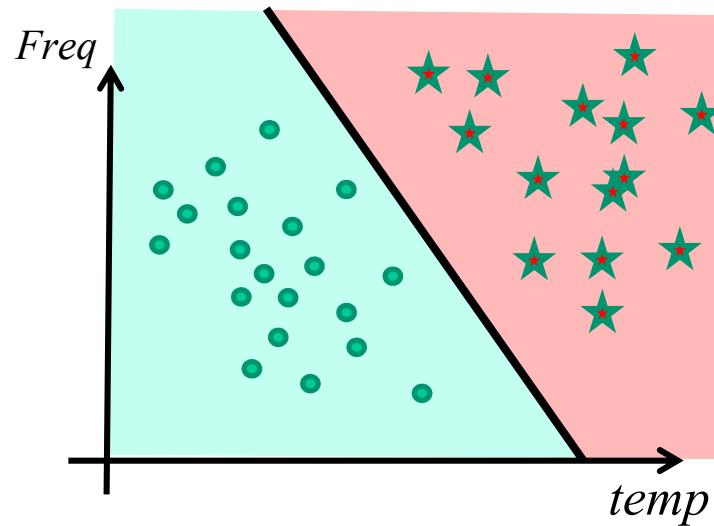
From Wikimedia Commons
the free media repository

Solution

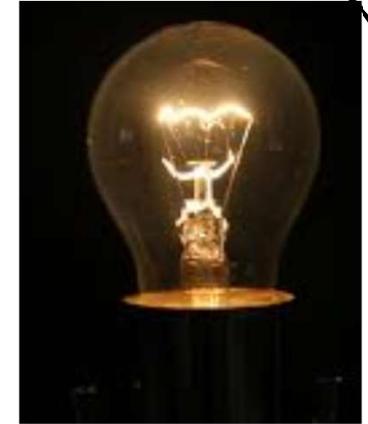


From Wikimedia Commons
the free media repository

Divide the feature space in 2 regions : **sick** and **healthy**

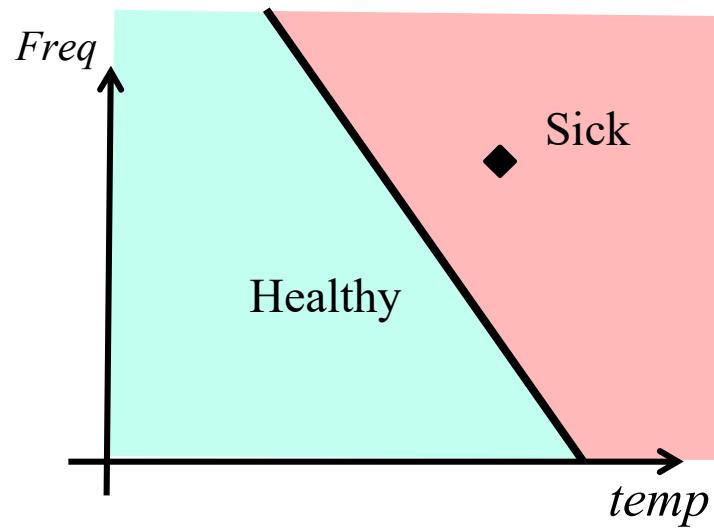


Solution



From Wikimedia Commons
the free media repository

Divide the feature space in 2 regions : **sick** and **healthy**

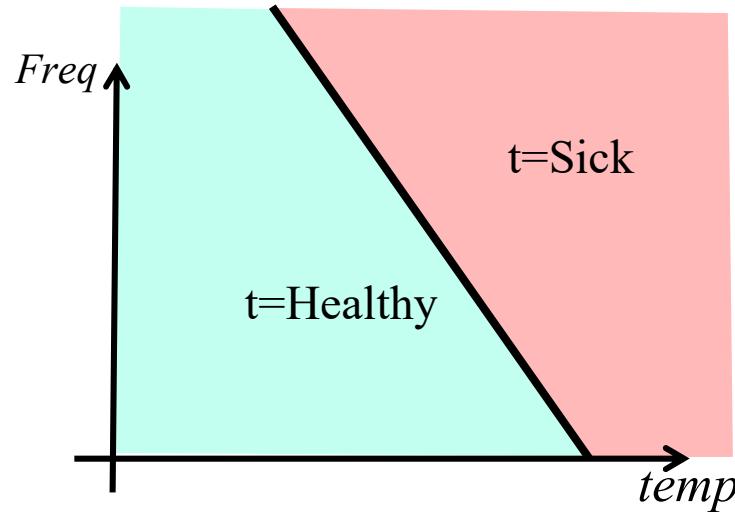


More formally



From Wikimedia Commons
the free media repository

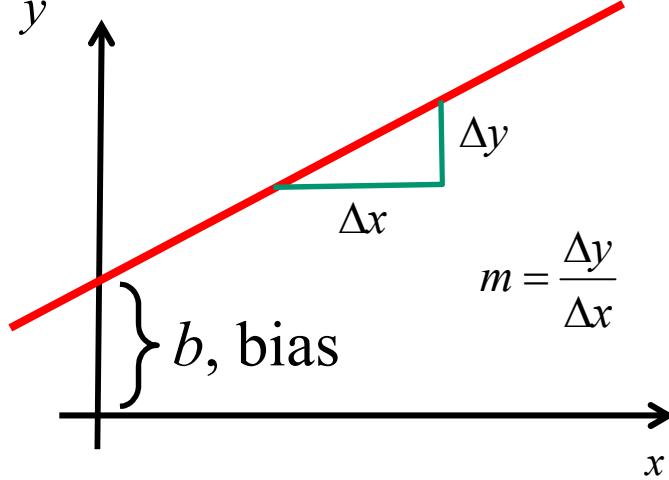
$$y(\vec{x}) = \begin{cases} \text{Healthy if } \vec{x} \text{ is in the blue region} \\ \text{Sick otherwise} \end{cases}$$



How to split the feature space?



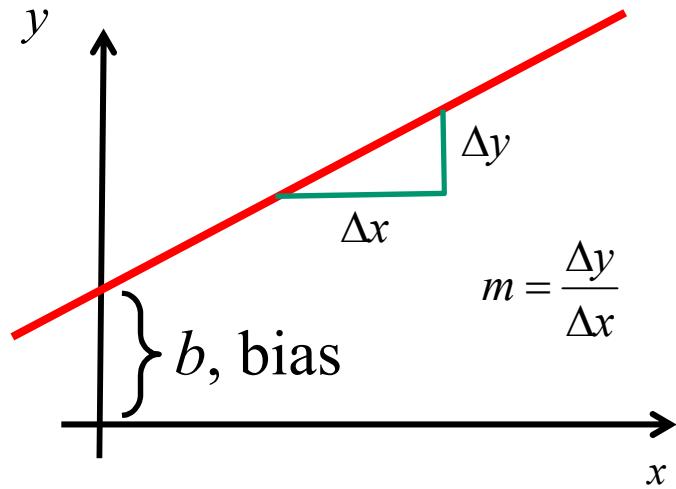
Definition ... a line!



$$y = mx + b$$

slope bias

Definition ... a line!



$$y = mx + b$$

$$y = \frac{\Delta y}{\Delta x} x + b$$

$$y\Delta x = \Delta yx + b\Delta x$$

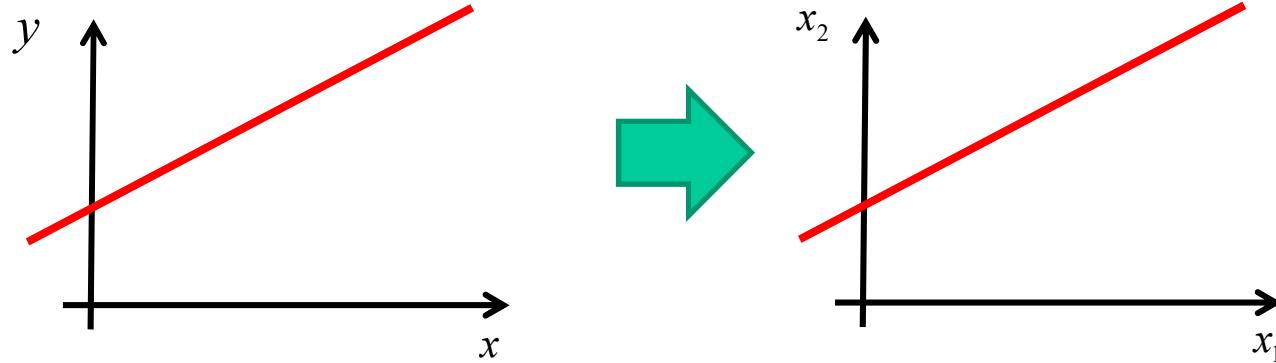
$$0 = \Delta yx - \Delta xy + b\Delta x$$

Rename variables

$$0 = \underbrace{\Delta yx}_{w_1} - \underbrace{\Delta xy}_{w_2} + \underbrace{b\Delta x}_{w_0}$$

Rename variables

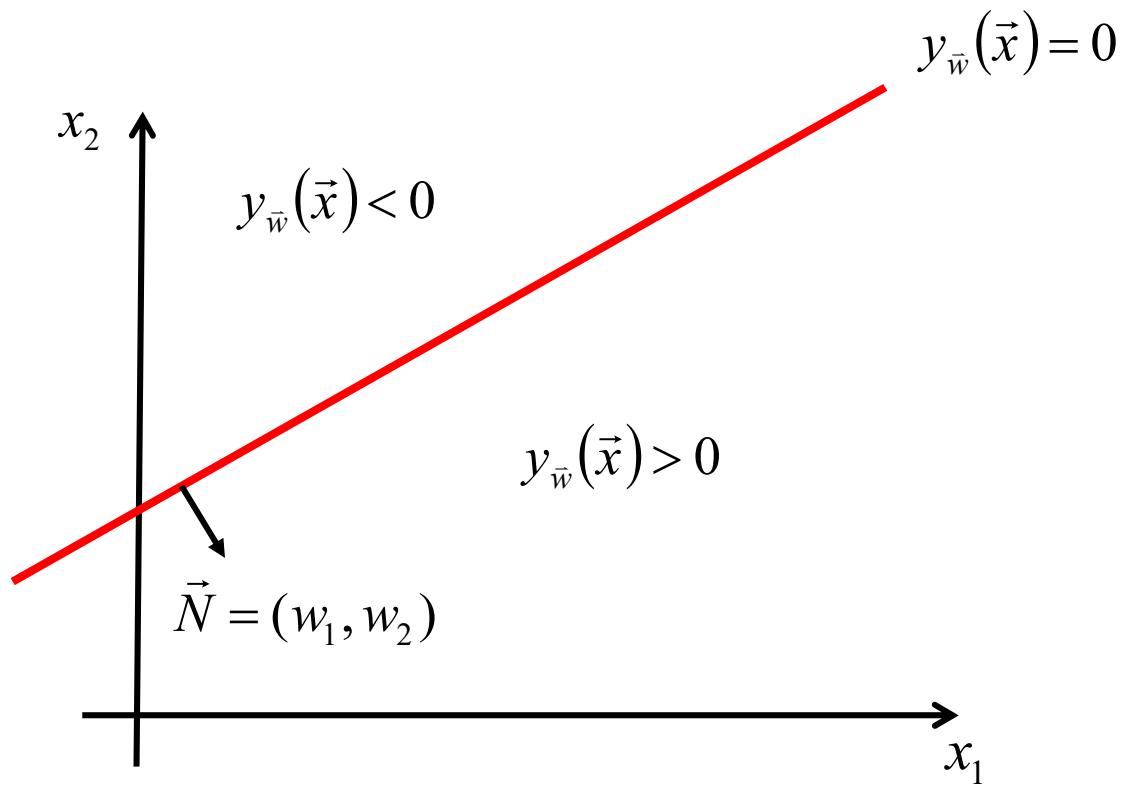
$$0 = w_1x + w_2y + w_0$$



$$0 = w_1x_1 + w_2x_2 + w_0$$

Classification function

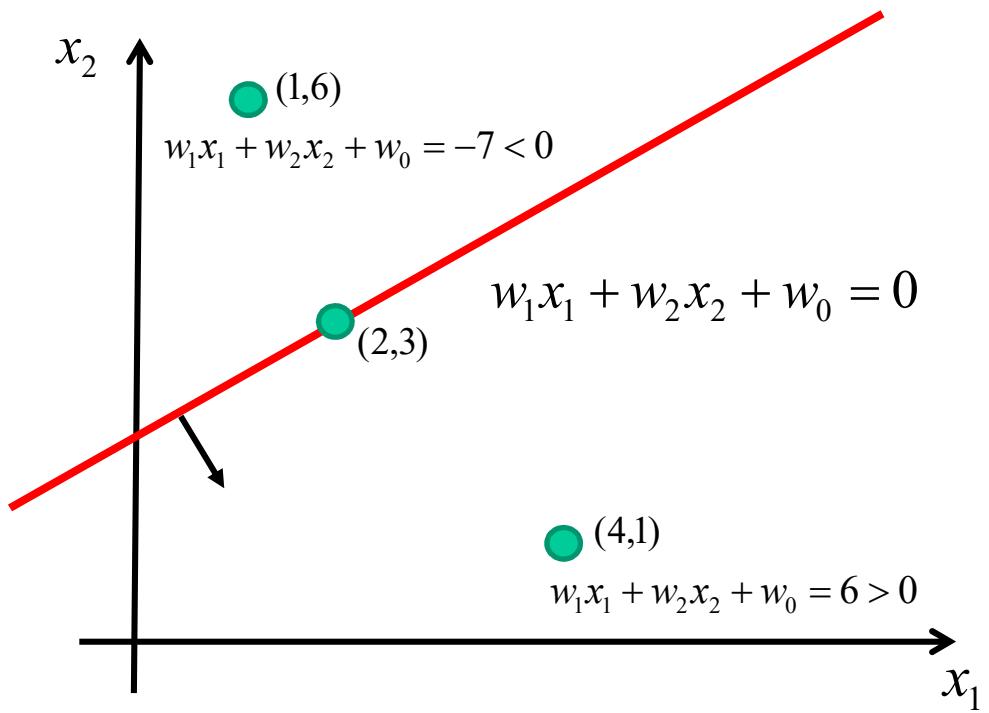
$$y_{\vec{w}}(\vec{x}) = w_1 x_1 + w_2 x_2 + w_0$$



Classification function

$$y_{\vec{w}}(\vec{x}) = w_1 x_1 + w_2 x_2 + w_0$$

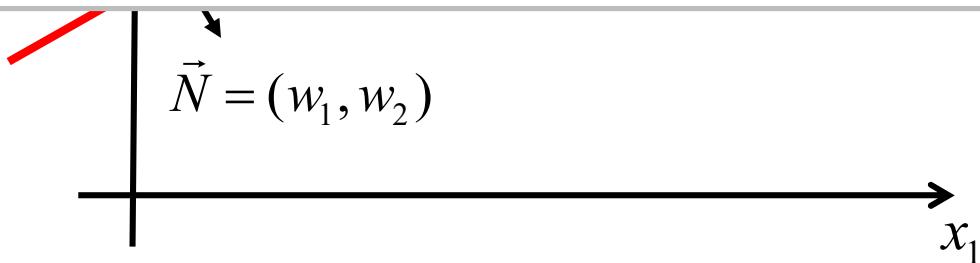
$$\begin{aligned}w_1 &= 1.0 \\w_2 &= -2.0 \\w_0 &= 4.0\end{aligned}$$



Classification function

$$y_{\vec{w}}(\vec{x}) = w_0 + w_1 x_1 + w_2 x_2$$
$$= \underbrace{(w_0, w_1, w_2)}_{\vec{w}} \cdot \underbrace{(1, x_1, x_2)}_{\vec{x}'}$$

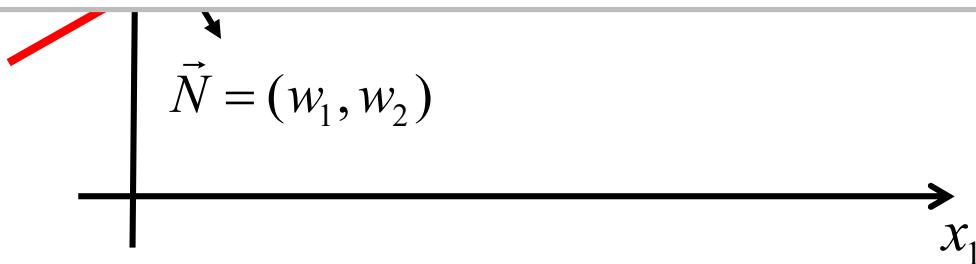
DOT
product



Classification function

$$\begin{aligned}y_{\vec{w}}(\vec{x}) &= w_1 x_1 + w_2 x_2 + w_0 \\&= (w_0, w_1, w_2) \cdot (1, x_1, x_2) \\&= \vec{w}^T \vec{x}\end{aligned}$$

DOT
product



To simplify notation

linear classification = dot product with bias included

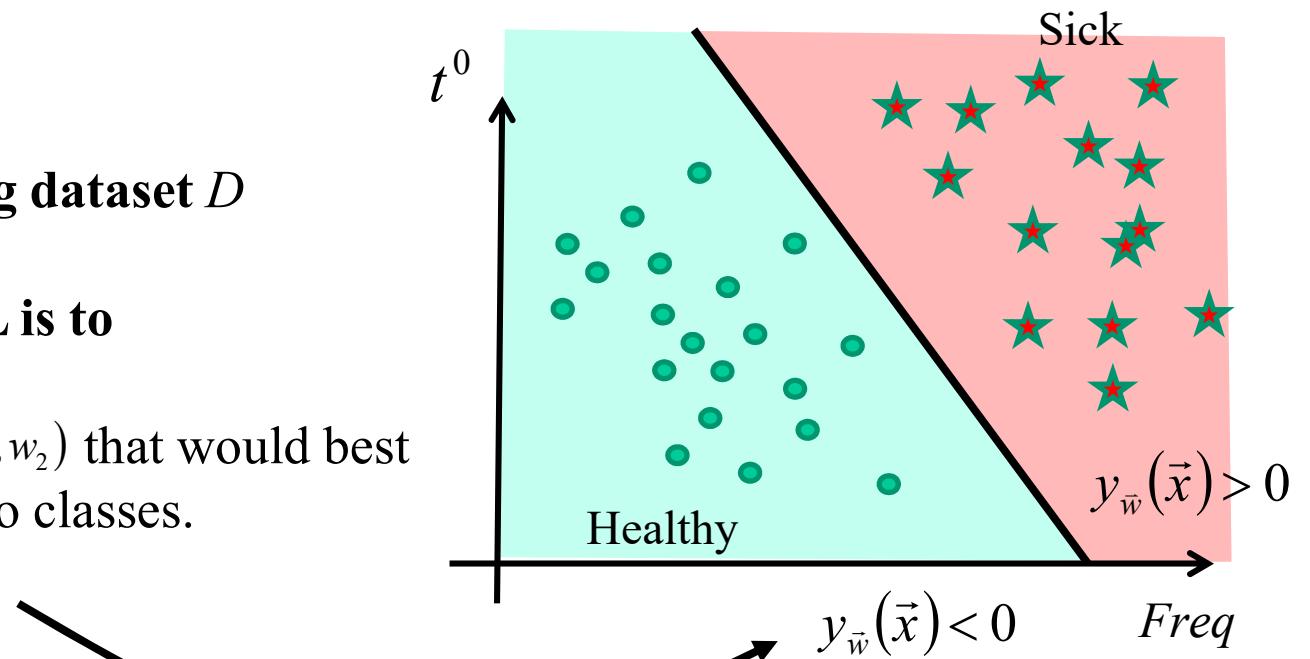
$$y_{\vec{w}}(\vec{x}) = \vec{w}^T \vec{x}$$

Learning

With the **training dataset** D

the GOAL is to

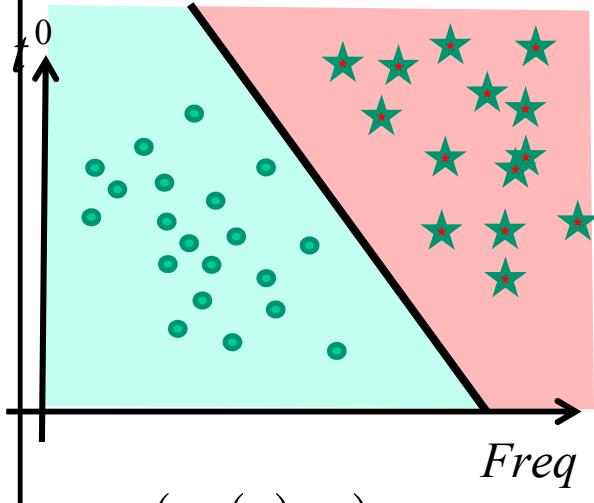
find the parameters (w_0, w_1, w_2) that would best separate the two classes.



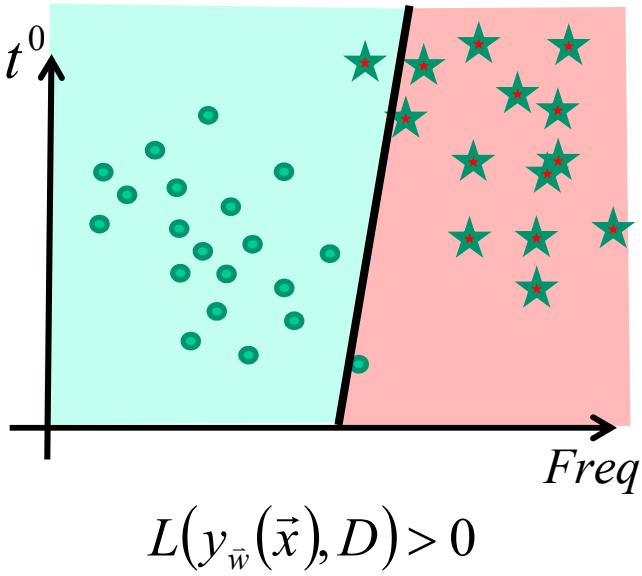
**How do we know
if a model is good?**



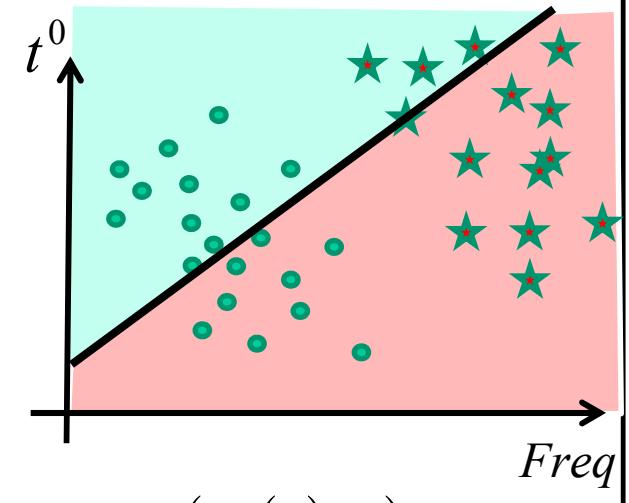
Loss function



Good!



Medium



BAD!

So far...

1. Training dataset: D
 2. Classification function (a line in 2D) : $y_{\vec{w}}(\vec{x}) = w_1x_1 + w_2x_2 + w_0$
 3. Loss function: $L(y_{\vec{w}}(\vec{x}), D)$
- 
4. Training : find (w_0, w_1, w_2) that minimize $L(y_{\vec{w}}(\vec{x}), D)$

Today



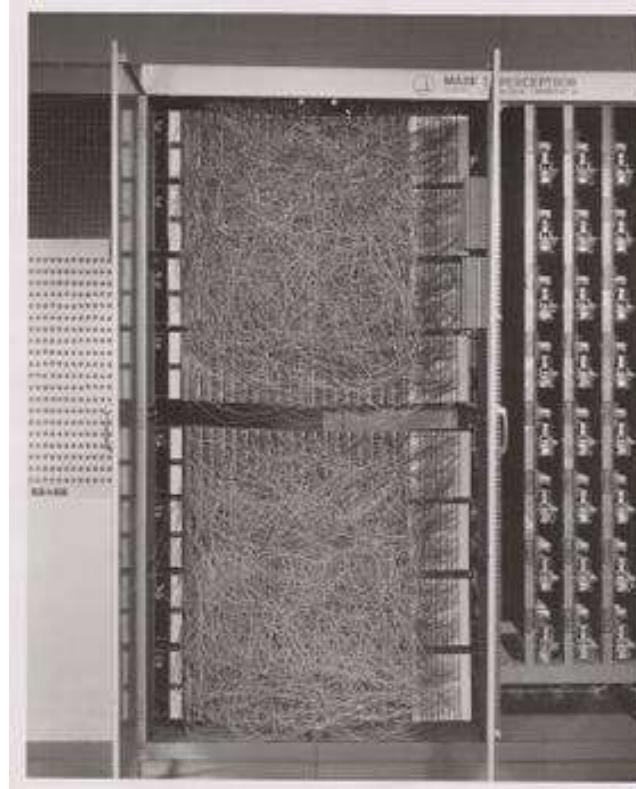
Perceptron

Logistic regression

Multi-layer perceptron

Conv Nets

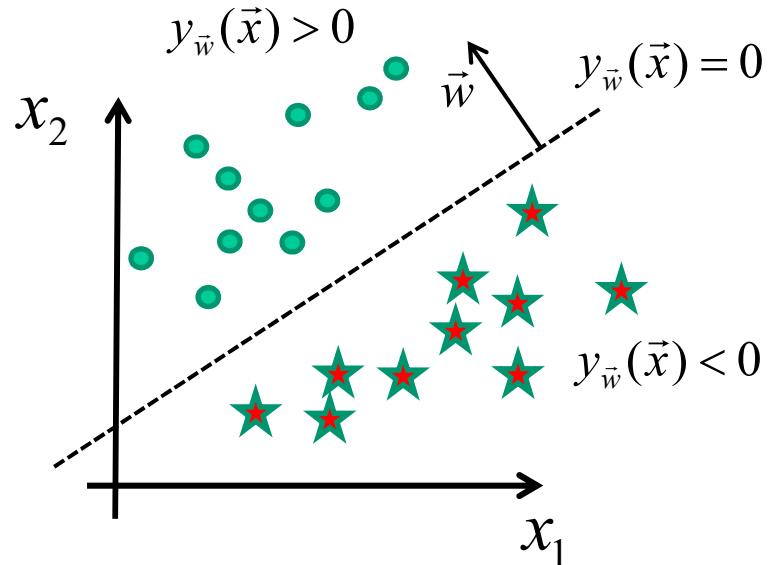
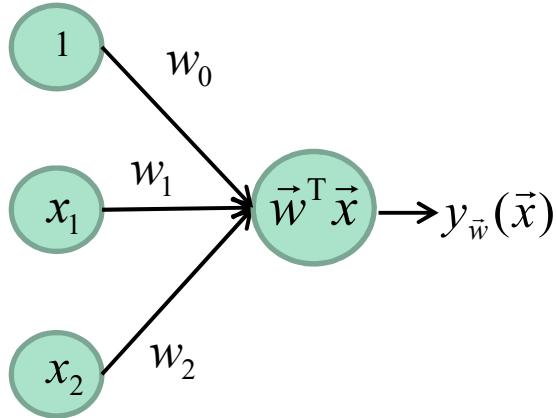
Perceptron



Rosenblatt, Frank (1958), **The Perceptron: A Probabilistic Model for Information Storage and Organization in the Brain**, Psychological Review, v65, No. 6, pp. 386–408

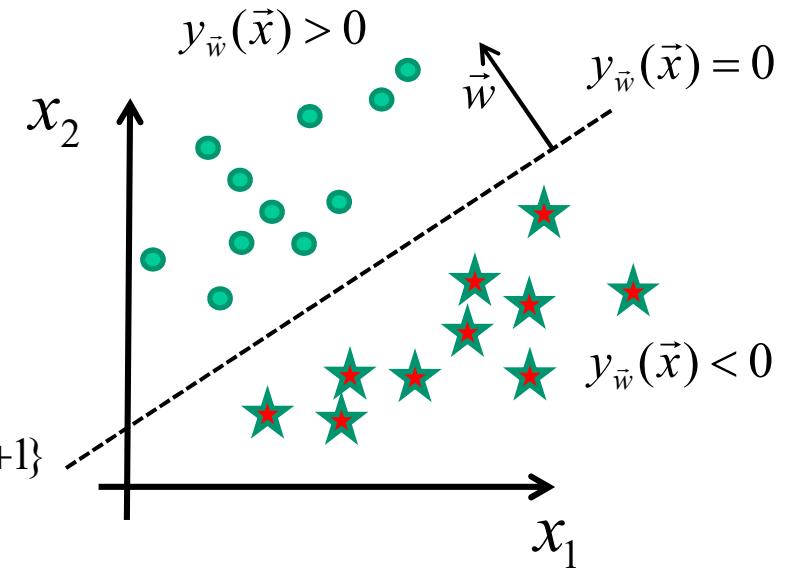
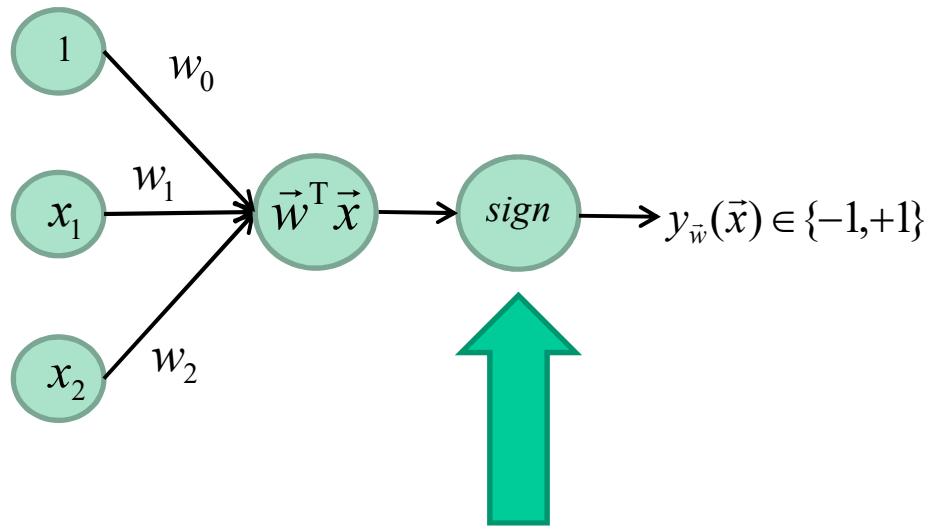
Perceptron

(2D and 2 classes)



$$\begin{aligned}y_{\vec{w}}(\vec{x}) &= w_0 + w_1 x_1 + w_2 x_2 \\&= \vec{w}^T \vec{x}\end{aligned}$$

Perceptron (2D and 2 classes)

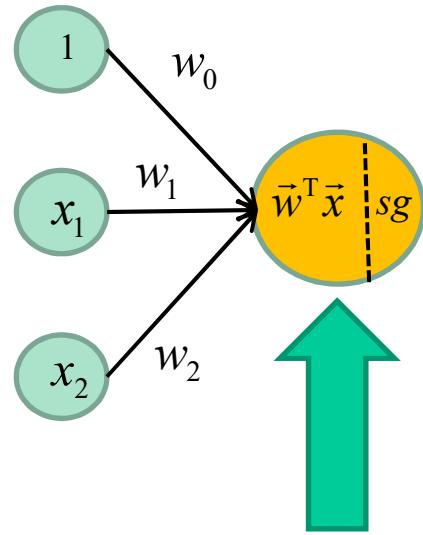


Activation function

$$y_{\vec{w}}(\vec{x}) = \text{sign}(\vec{w}^T \vec{x})$$

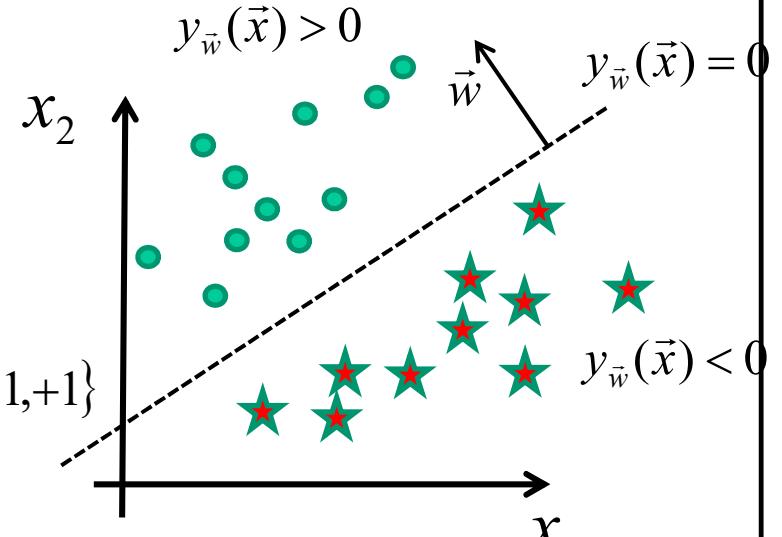
Perceptron

(2D and 2 classes)



Neuron

Dot product + activation function

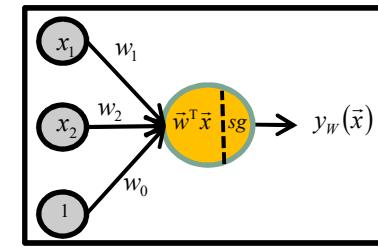


So far...

1. Training dataset: D
2. Classification function (a line in 2D) : $y_{\vec{w}}(\vec{x}) = w_1x_1 + w_2x_2 + w_0$
3. Loss function: $L(y_{\vec{w}}(\vec{x}), D)$

So far...

1. Training dataset: D
2. Classification function (a line in 2D) :
3. Loss function: $L(y_{\vec{w}}(\vec{x}), D)$

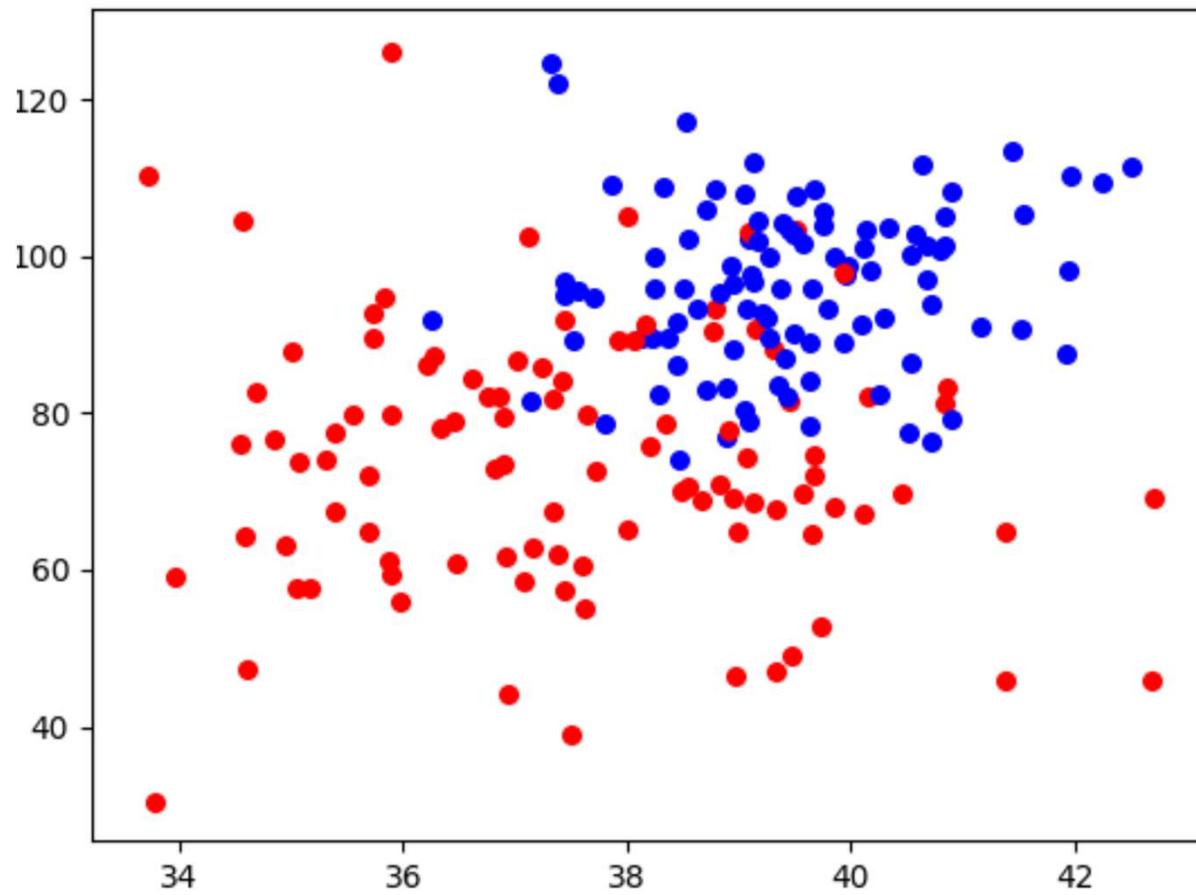


4. Training : find (w_0, w_1, w_2) that minimize $L(y_{\vec{w}}(\vec{x}), D)$

Linear classifiers have limits



Non-linearly separable training data



Linear classifier = large error rate

Non-linearly separable training data

Three classical solutions

1. Acquire more observations
2. Use a non-linear classifier
3. Transform the data



Non-linearly separable training data

Three classical solutions

1. Acquire more observations
2. Use a non-linear classifier
3. Transform the data



Acquire more data



D

	(temp, freq)	diagnostic
Patient 1	(37.5, 72)	healthy
Patient 2	(39.1, 103)	sick
Patient 3	(38.3, 100)	sick
Patient N	(...)	...
	(36.7, 88)	healthy

\vec{x}

t



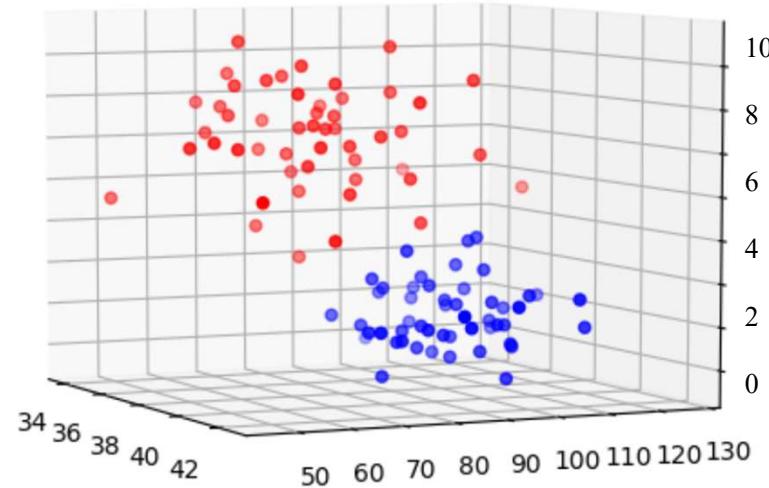
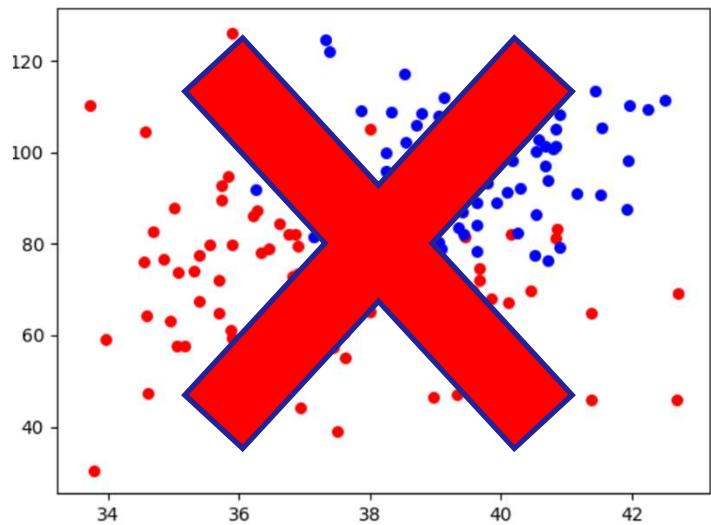
D

	(temp, freq, headache)	Diagnostic
Patient 1	(37.5, 72, 2)	healthy
Patient 2	(39.1, 103, 8)	sick
Patient 3	(38.3, 100, 6)	sick
Patient N	(...)	...
	(36.7, 88, 0)	healthy

\vec{x}

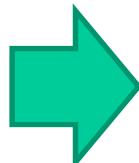
t

Non-linearly separable training data



$$y_{\vec{w}}(\vec{x}) = w_1 x_1 + w_2 x_2 + w_0$$

~~(line)~~

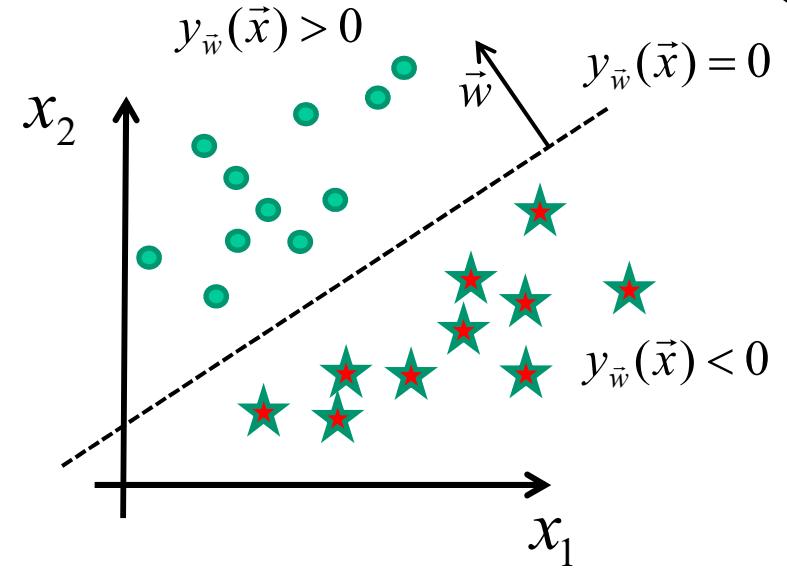
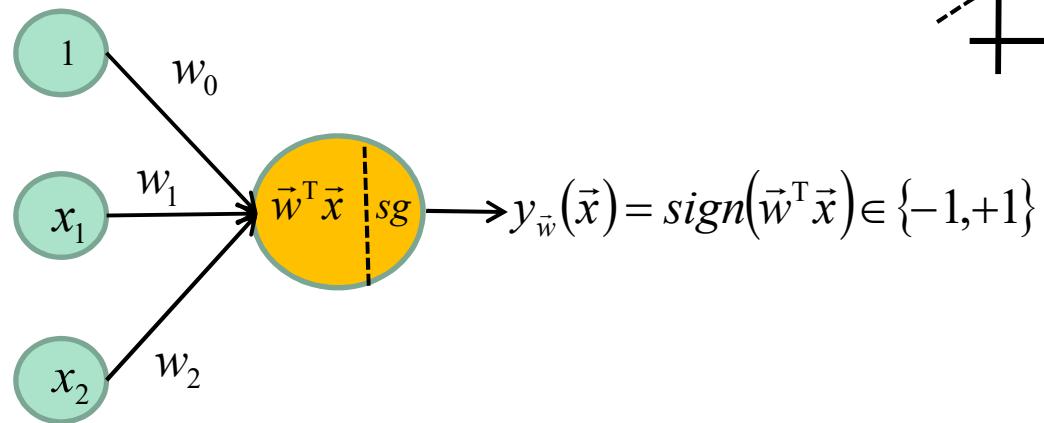


$$y_{\vec{w}}(\vec{x}) = w_1 x_1 + w_2 x_2 + w_3 x_3 + w_0$$

(plane)

Perceptron

(2D and 2 classes)

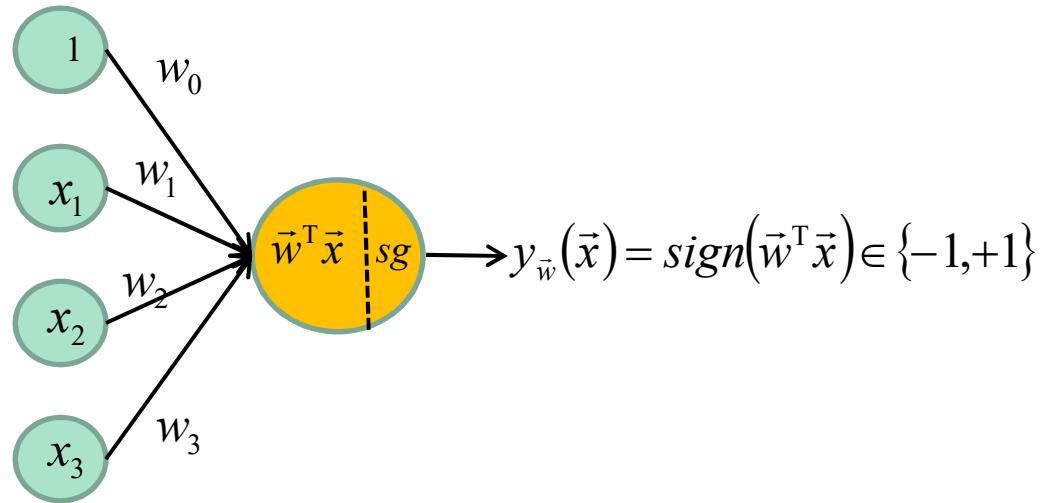


$$y_{\vec{w}}(\vec{x}) = w_1 x_1 + w_2 x_2 + w_0$$

(line)

Perceptron

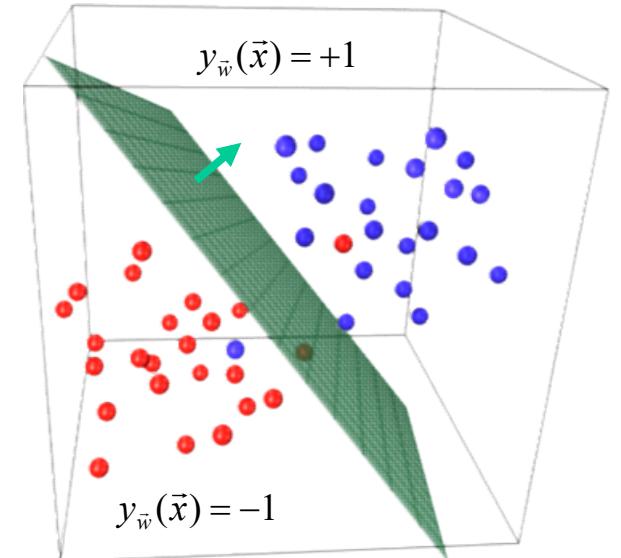
(3D and 2 classes)



$$y_{\vec{w}}(\vec{x}) = w_1 x_1 + w_2 x_2 + w_3 x_3 + w_0$$

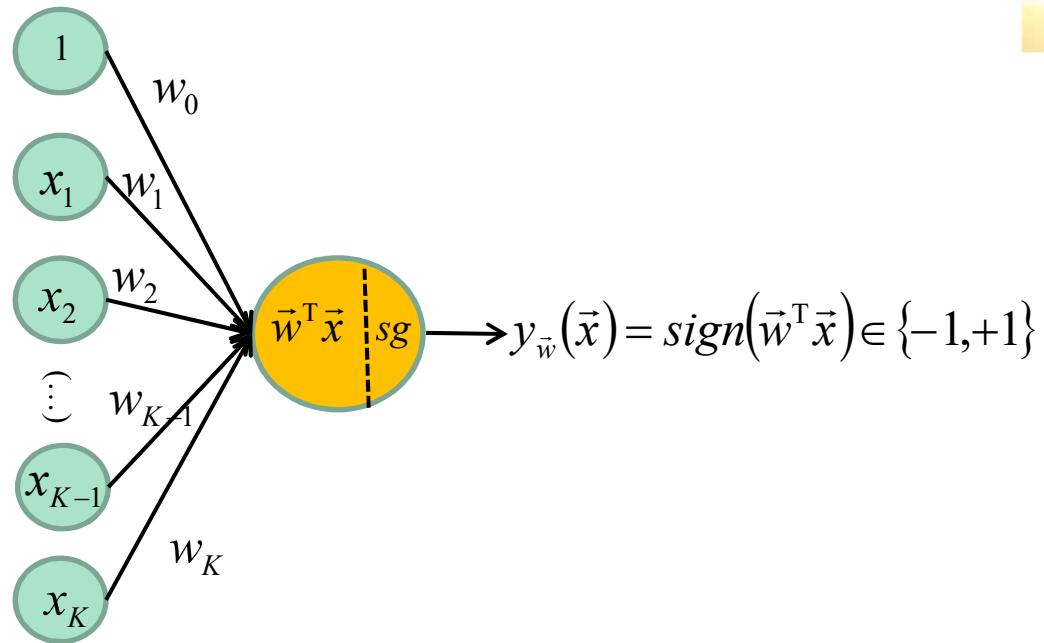
(plane)

Example 3D



Perceptron

(K-D and 2 classes)



$$y_{\vec{w}}(\vec{x}) = w_1 x_1 + w_2 x_2 + w_3 x_3 + \dots + w_K x_K + w_0$$

(hyperplane)

Learning a machine

The goal: with a set of training data $D = \{(\vec{x}_1, t_1), (\vec{x}_2, t_2), \dots, (\vec{x}_N, t_N)\}$, estimate \vec{w} so:

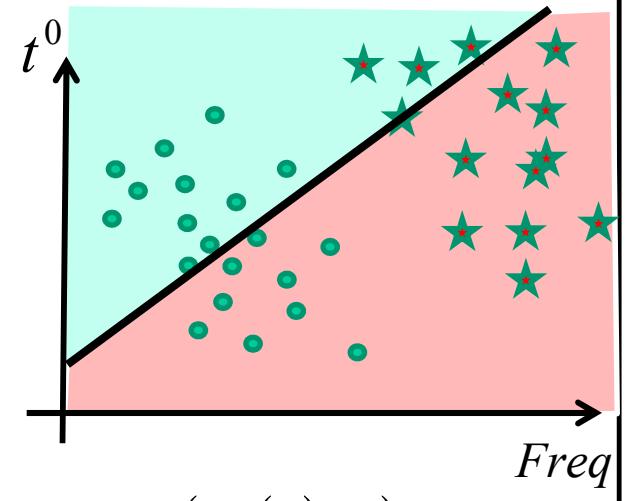
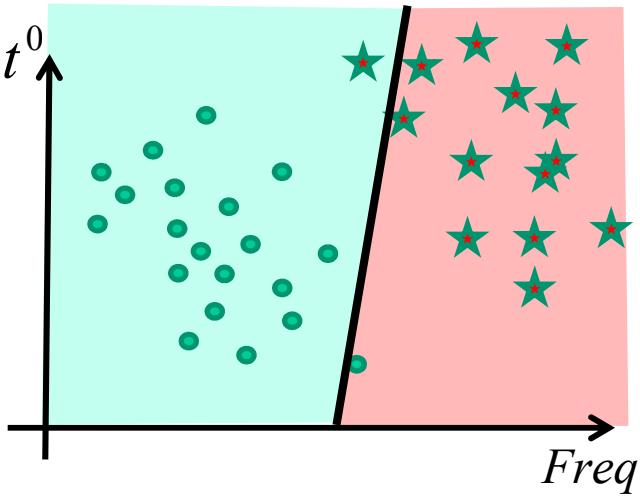
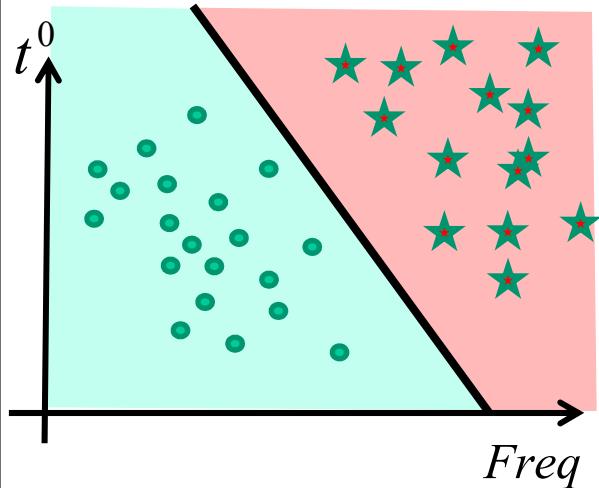
$$y_{\vec{w}}(\vec{x}_n) = t_n \quad \forall n$$

In other words, minimize the **training loss**

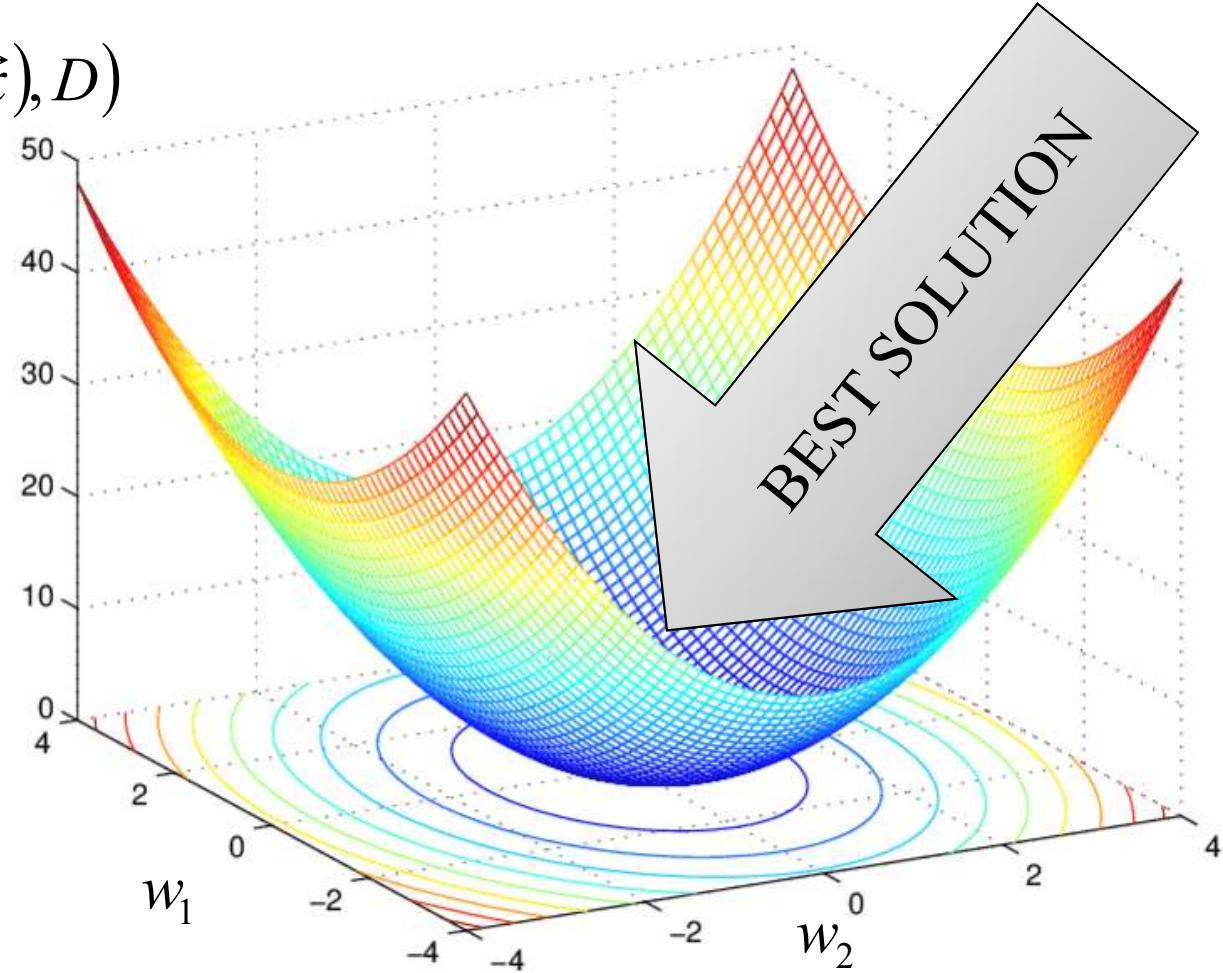
$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{n=1}^N l(y_{\vec{w}}(\vec{x}_n), t_n)$$

Optimization problem

Loss function



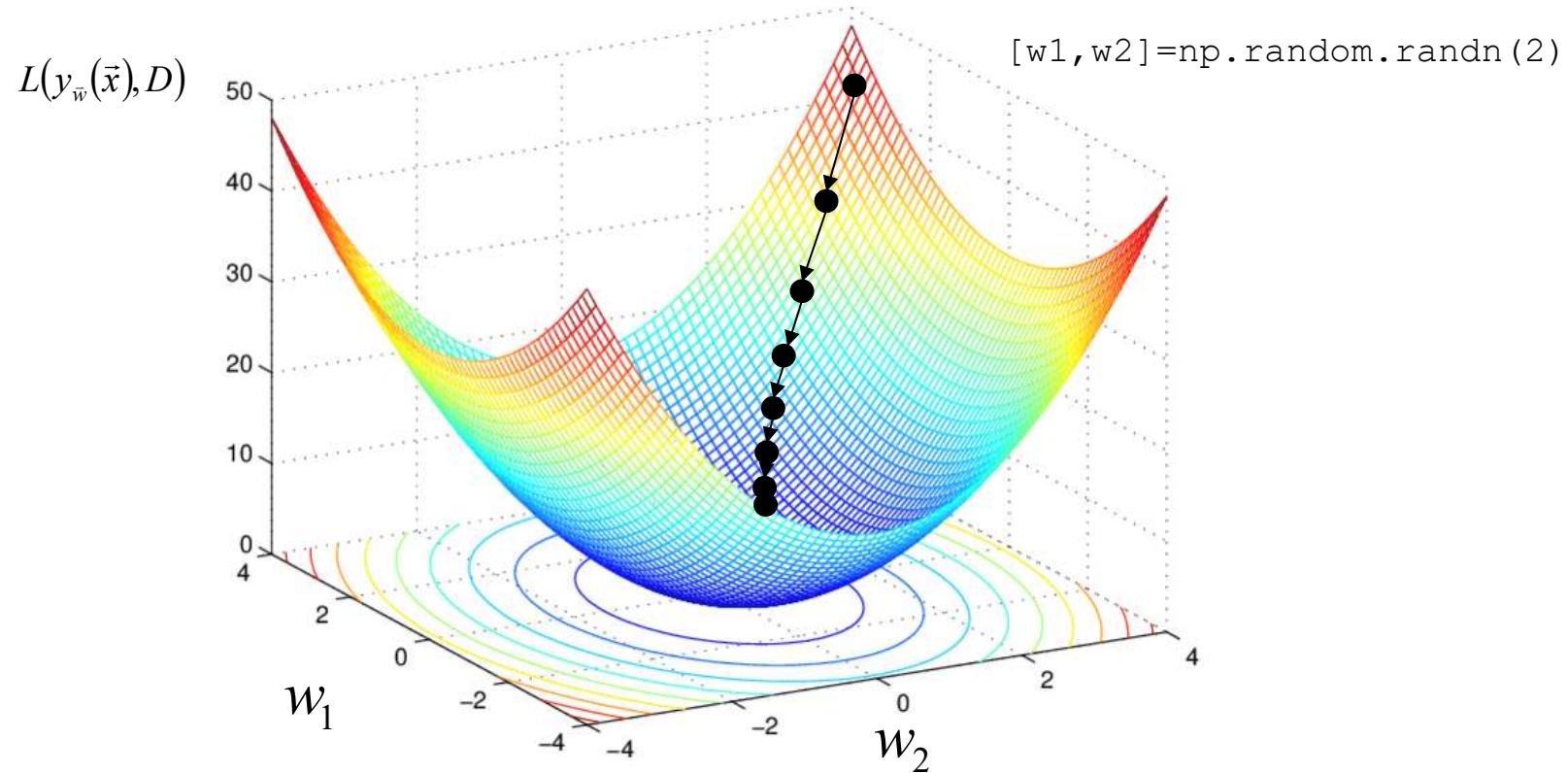
$$L(y_{\vec{w}}(\vec{x}), D)$$



Perceptron

Question: how to find the best solution? $\nabla L(y_{\vec{w}}(\vec{x}), D) = 0$

Random initialization



Gradient descent

Question: how to find the best solution? $\nabla L(y_{\vec{w}}(\vec{x}), D) = 0$

$$\vec{w}^{[k+1]} = \vec{w}^{[k]} - \eta \nabla L(y_{\vec{w}^{[k]}}(\vec{x}), D)$$

The diagram consists of two arrows originating from the update equation. The first arrow points from the term ∇L to the text "Gradient of the loss function". The second arrow points from the term η to the text "Learning rate".

Gradient of the loss function

Learning rate

Perceptron Criterion (loss)

Observation

A **wrongly classified sample** is when

$$\vec{w}^T \vec{x}_n > 0 \text{ et } t_n = -1$$

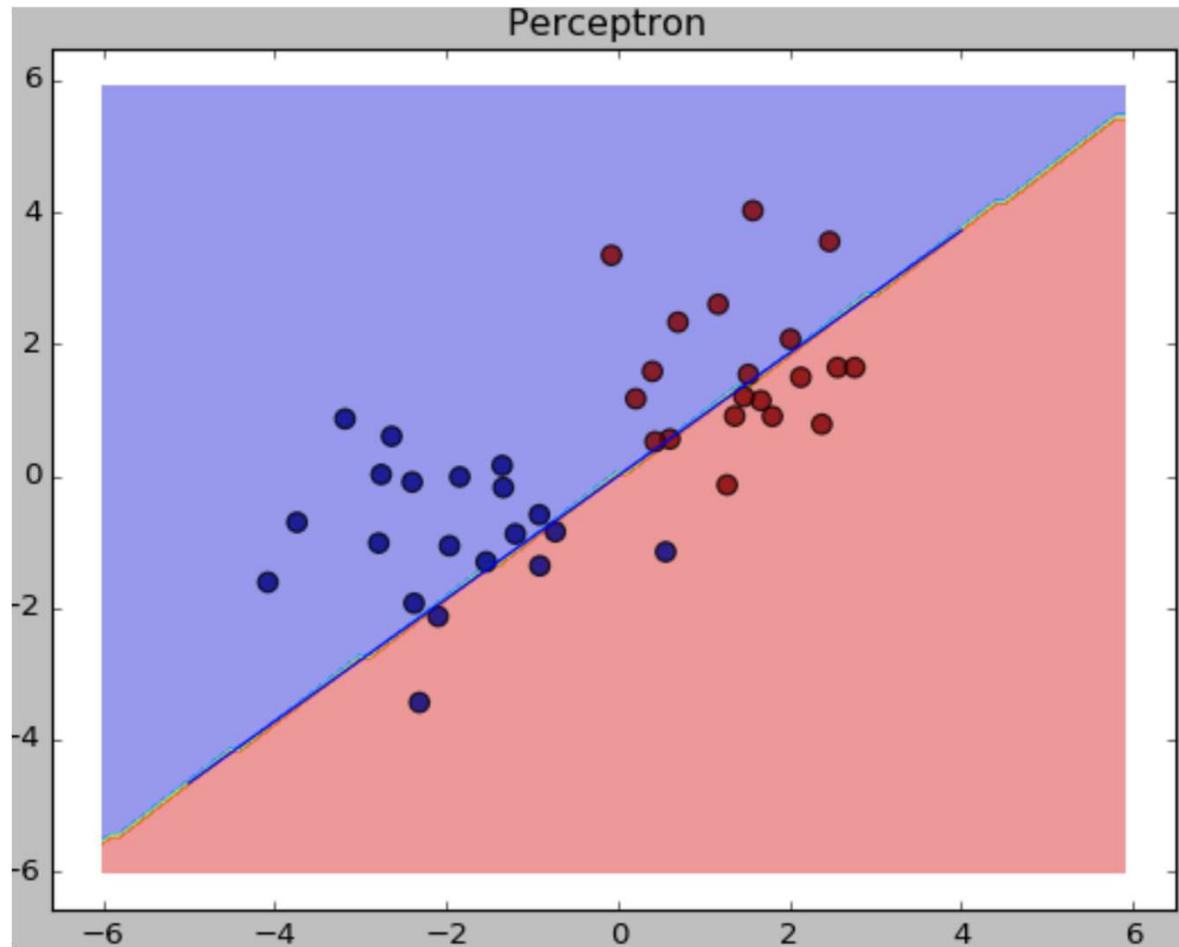
or

$$\vec{w}^T \vec{x}_n < 0 \text{ et } t_n = +1.$$

Consequently $-\vec{w}^T \vec{x}_n t_n$ is **ALWAYS positive for wrongly classified samples**

Perceptron Criterion (loss)

$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{\vec{x}_n \in V} -\vec{w}^T \vec{x}_n t_n \quad \text{where } V \text{ is the set of wrongly classified samples}$$



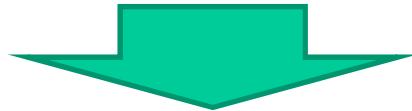
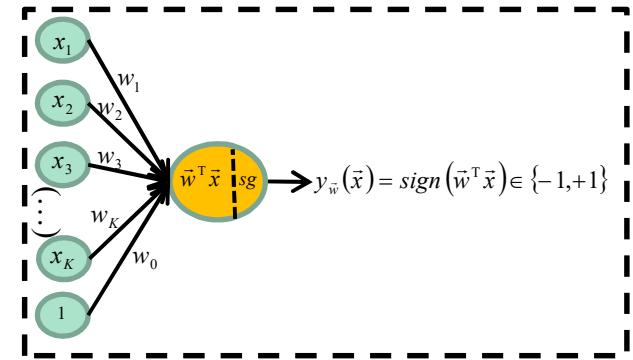
$$L(y_{\vec{w}}(\vec{x}), D) = 464.15$$

So far...

1. Training dataset: D
2. Linear classification function: $y_{\vec{w}}(\vec{x}) = w_1x_1 + w_2x_2 + \dots + w_Mx_M + w_0$
3. Loss function: $L(y_{\vec{w}}(\vec{x}), D) = \sum_{\vec{x}_n \in V} -\vec{w}^T \vec{x}_n t_n$

So far...

1. Training dataset: D
2. Linear classification function:
3. Loss function: $L(y_{\vec{w}}(\vec{x}), D) = \sum_{\vec{x}_n \in V} -\vec{w}^T \vec{x}_n t_n$



4. Training : find \vec{w} that minimizes $L(y_{\vec{w}}(\vec{x}), D)$

$$\vec{w} = \arg \min_{\vec{w}} L(y_{\vec{w}}(\vec{x}), D)$$
$$\nabla L(y_{\vec{w}}(\vec{x}), D) = 0$$

Optimisation

$$\vec{w}^{[k+1]} = \vec{w}^{[k]} - \eta^{[k]} \nabla L$$

Gradient of the loss function
learning rate

Stochastic gradient descent (SGD)

```
Init  $\vec{w}$ 
k=0
DO k=k+1
    FOR n = 1 to N
         $\vec{w} = \vec{w} - \eta^{[k]} \nabla L(\vec{x}_n)$ 
    UNTIL every data is well classified or k== MAX_ITER
```

Perceptron gradient descent

$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{\vec{x}_n \in V} -\vec{w}^T \vec{x}_n t_n$$

$$\nabla L(y_{\vec{w}}(\vec{x}), D) = \sum_{\vec{x}_n \in V} -t_n \vec{x}_n$$

Stochastic gradient descent (SGD)

```
Init  $\vec{w}$ 
k=0
DO k=k+1
    FOR n = 1 to N
        IF  $\vec{w}^T \vec{x}_n t_n < 0$  THEN /* wrongly classified */
             $\vec{w} = \vec{w} + \eta t_n \vec{x}_n$ 
UNTIL every data is well classified OR k=k_MAX
```

NOTE : learning rate η :

- **Too low** => slow convergence
- **Too large** => might not converge (even diverge)
- Can **decrease** at each iteration (e.g. $\eta^{[k]} = cst/k$)

Similar loss functions

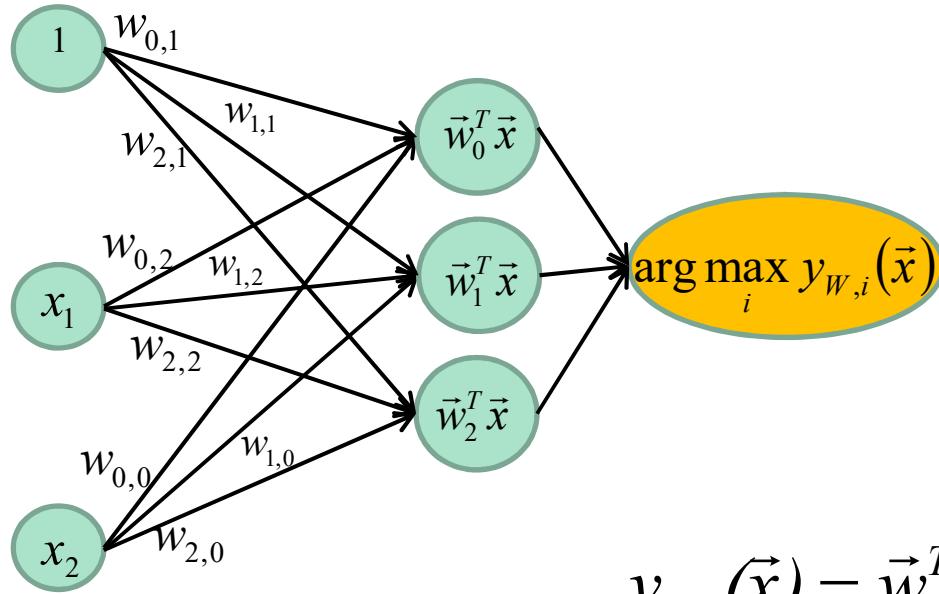
$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{\vec{x}_n \in V} -\vec{w}^T \vec{x}_n t_n \quad \text{where } V \text{ is the set of wrongly classified samples}$$

$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{n=1}^N \max(0, -t_n \vec{w}^T \vec{x}_n)$$

$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{n=1}^N \max(0, 1 - t_n \vec{w}^T \vec{x}_n) \quad \text{"Hinge Loss" or "SVM" Loss}$$

Multiclass Perceptron

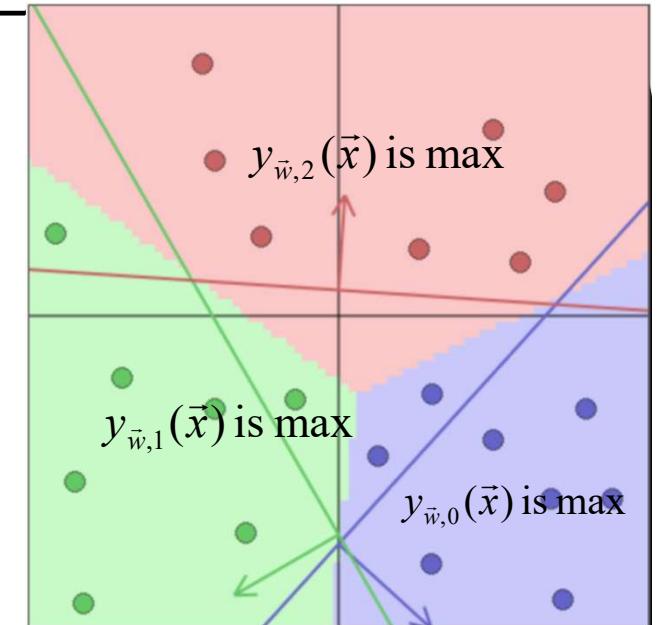
(2D and 3 classes)



$$y_{\vec{w},0}(\vec{x}) = \vec{w}_0^T \vec{x} = w_{0,0} + w_{0,1}x_1 + w_{0,2}x_2$$

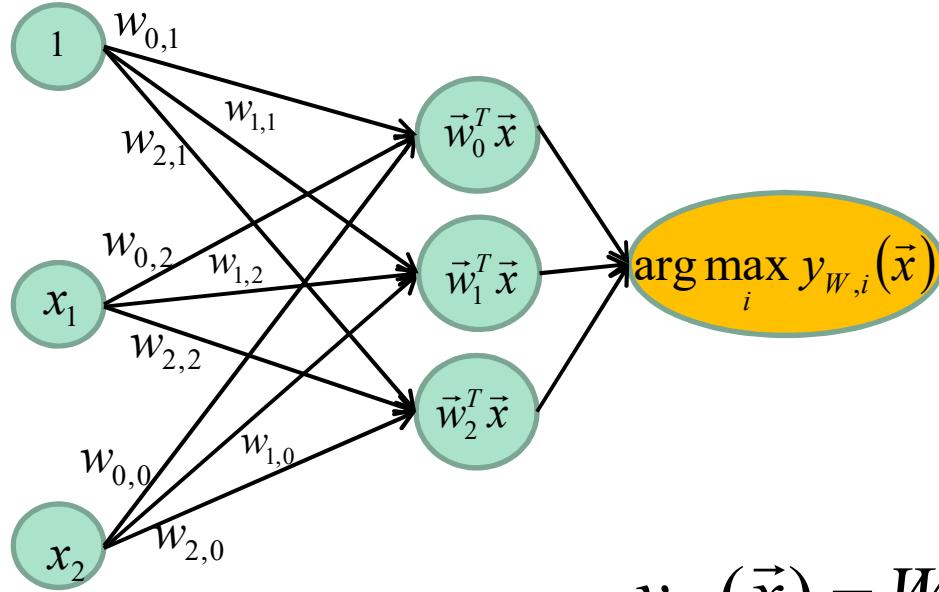
$$y_{\vec{w},1}(\vec{x}) = \vec{w}_1^T \vec{x} = w_{1,0} + w_{1,1}x_1 + w_{1,2}x_2$$

$$y_{\vec{w},2}(\vec{x}) = \vec{w}_2^T \vec{x} = w_{2,0} + w_{2,1}x_1 + w_{2,2}x_2$$



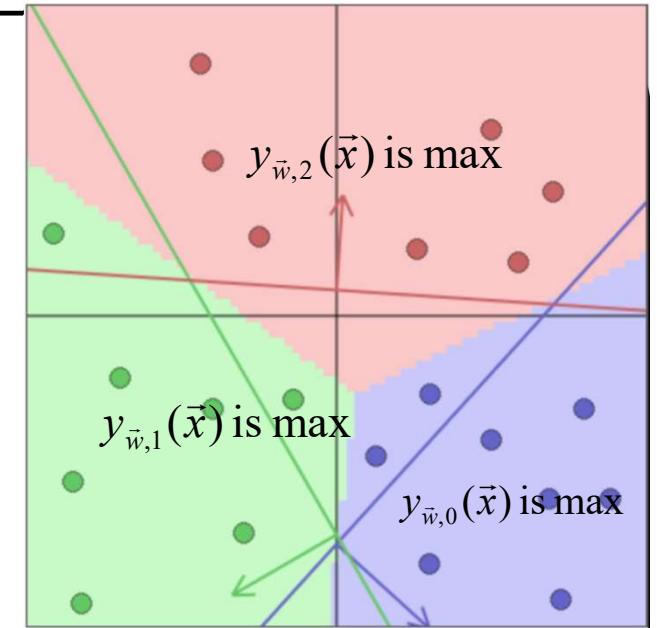
Multiclass Perceptron

(2D and 3 classes)



$$y_W(\vec{x}) = W^T \vec{x}$$

$$y_W(\vec{x}) = \begin{bmatrix} w_{0,0} & w_{0,1} & w_{0,2} \\ w_{1,0} & w_{1,1} & w_{1,2} \\ w_{2,0} & w_{2,1} & w_{2,2} \end{bmatrix} \begin{bmatrix} 1 \\ x_1 \\ x_2 \end{bmatrix}$$

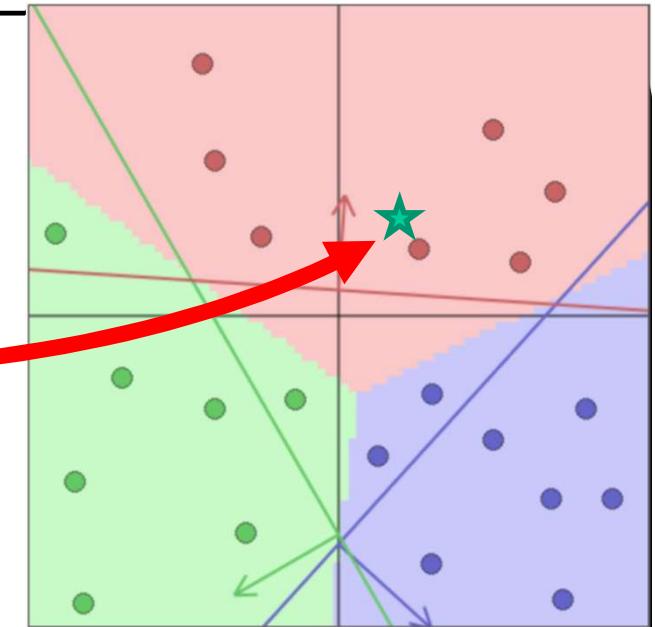


Multiclass Perceptron

(2D and 3 classes)

Example

★(1.1, -2.0)



$$y_W(\vec{x}) = \begin{bmatrix} -2 & -3.6 & 0.5 \\ -4 & 2.4 & 4.1 \\ -6 & 4 & -4.9 \end{bmatrix} \begin{bmatrix} 1 \\ 1.1 \\ -2 \end{bmatrix} = \begin{bmatrix} -6.9 \\ -9.6 \\ 8.2 \end{bmatrix}$$

Class 0 Class 1 Class 2

Multiclass Perceptron

Loss function

$$L(y_W(\vec{x}), D) = \sum_{\vec{x}_n \in V} (\vec{w}_j^T \vec{x}_n - \vec{w}_{t_n}^T \vec{x}_n)$$

Sum over all wrongly
classified samples

Score of the true class

Score of the wrong class

$$\nabla L(y_{\vec{w}}(\vec{x}), D) = \sum_{\vec{x}_n \in V} \vec{x}_n$$

Multiclass Perceptron

Stochastic gradient descent (SGD)

init \mathbf{W}

$k=0, i=0$

DO $k=k+1$

FOR $n = 1$ to N

$$j = \arg \max W^T \vec{x}_n$$

IF $j \neq t_i$ THEN /* wrongly classified sample */

$$\vec{w}_j = \vec{w}_j - \eta \vec{x}_n$$

$$\vec{w}_{t_n} = \vec{w}_{t_n} + \eta \vec{x}_n$$

UNTIL every data is well classified or $k > K_{MAX}$.

Perceptron

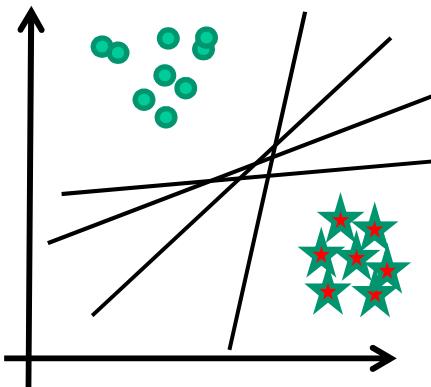
Advantages:

- Very simple
- Does **NOT** assume the data follows a **Gaussian distribution**.
- If data is **linearly separable**, convergence is **guaranteed**.

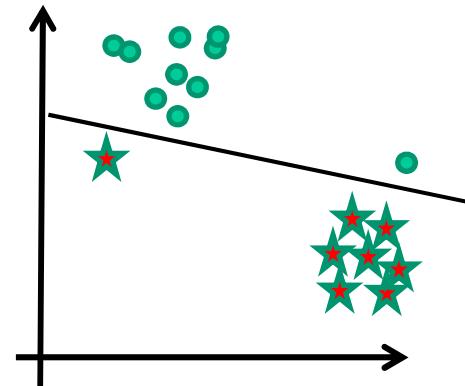
Limitations:

- Zero gradient for many solutions => several “perfect solutions”
- Data must be **linearly separable**

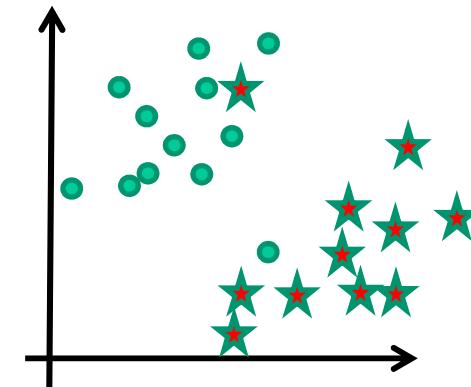
Many “optimal”
solutions



Suboptimal solution

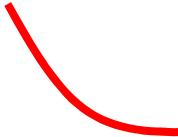


Will never converge

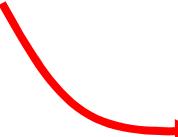


Two famous ways of improving the Perceptron

1. New **activation function** + new **Loss**

 **Logistic regression**

1. New **network architecture**

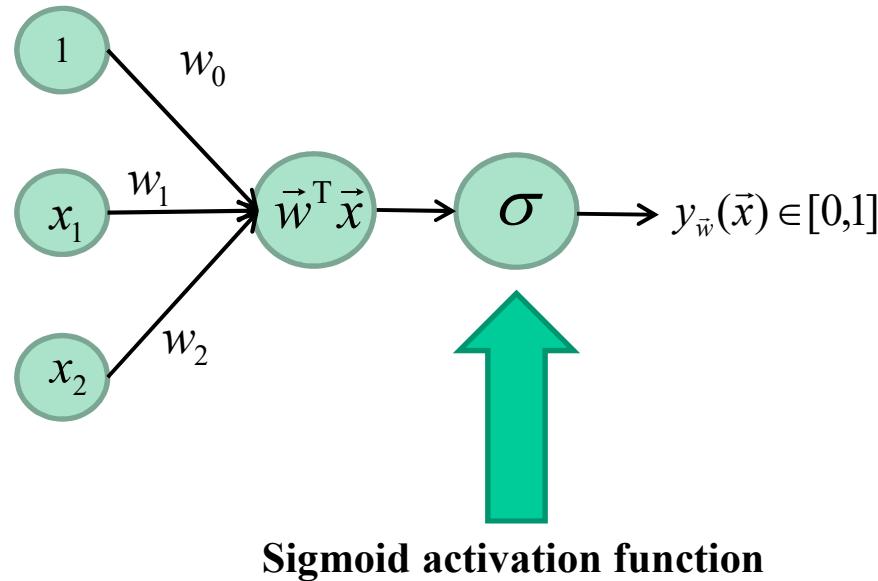
 **Multilayer Perceptron / CNN**

Logistic regression

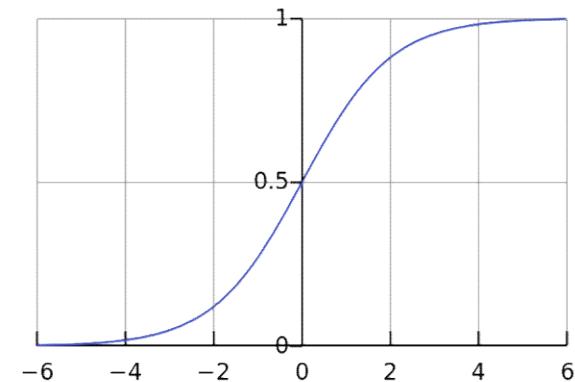
Logistic regression

(2D, 2 classes)

New activation function: sigmoid



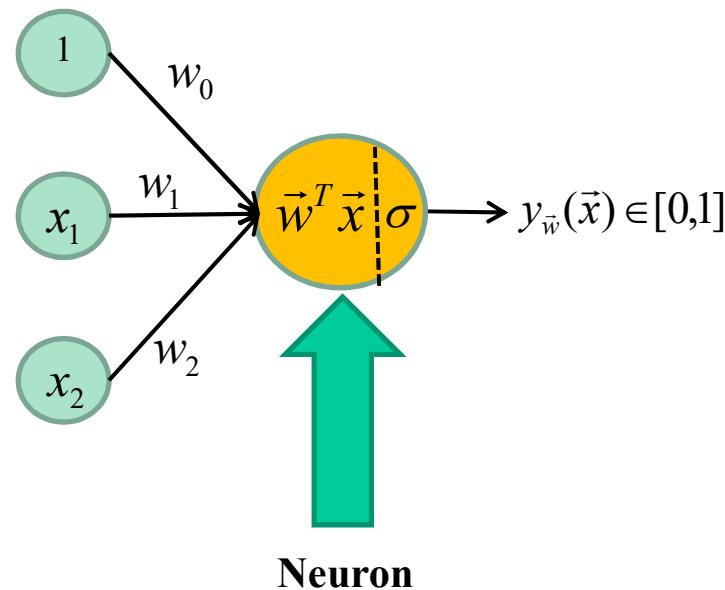
$$\sigma(t) = \frac{1}{1 + e^{-t}}$$



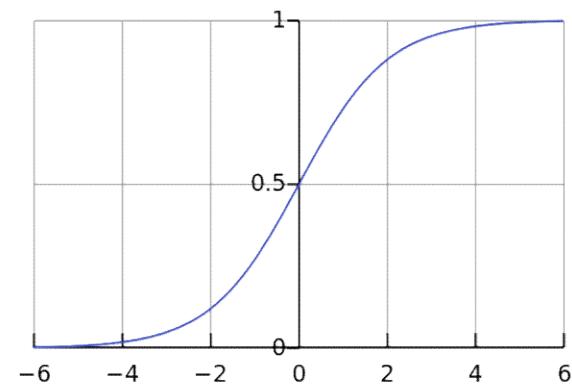
Logistic regression

(2D, 2 classes)

New activation function: sigmoid



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

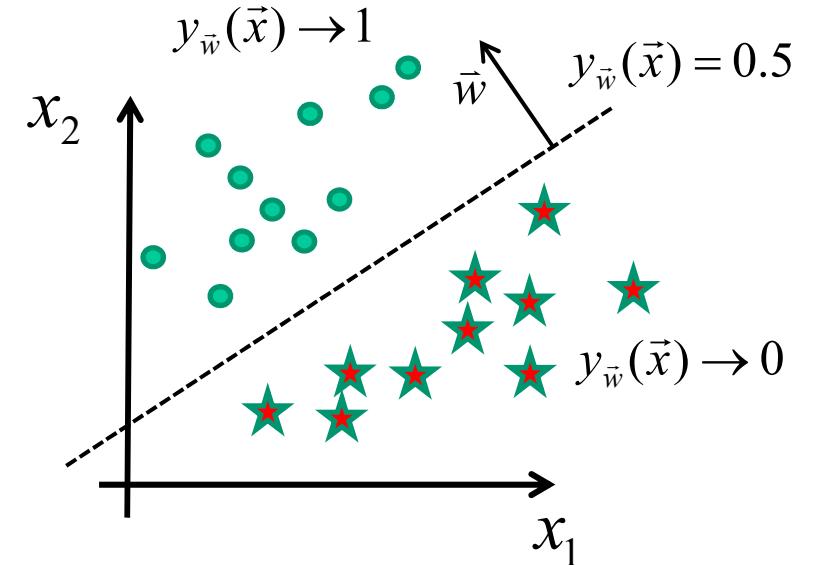
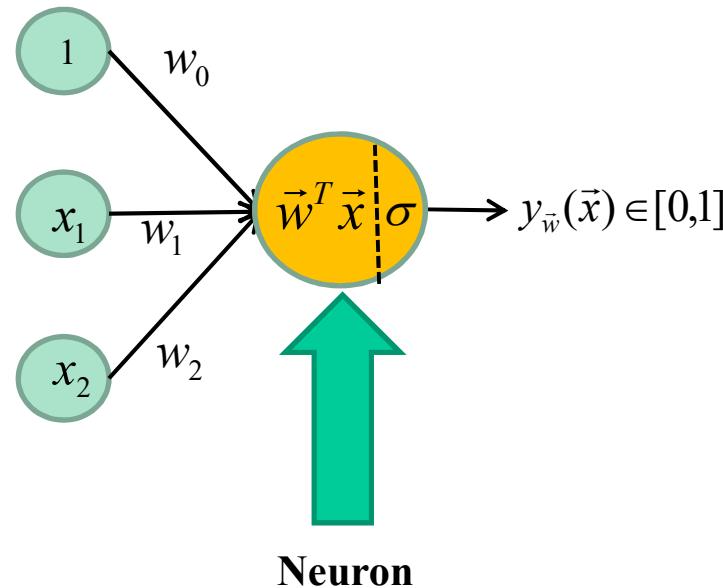


$$y_{\vec{w}}(\vec{x}) = \sigma(\vec{w}^T \vec{x}) = \frac{1}{1 + e^{-\vec{w}^T \vec{x}}}$$

Logistic regression

(2D, 2 classes)

New activation function: sigmoid



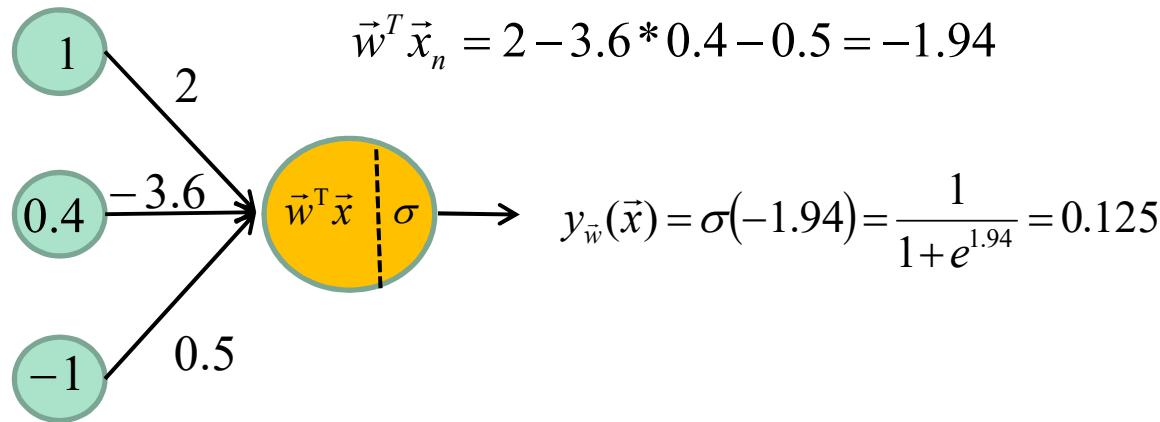
$$y_{\vec{w}}(\vec{x}) = \sigma(\vec{w}^T \vec{x})$$

Logistic regression

(2D, 2 classes)

Example

$$\vec{x}_n = (0.4, -1.0), \vec{w} = [2.0, -3.6, 0.5]$$

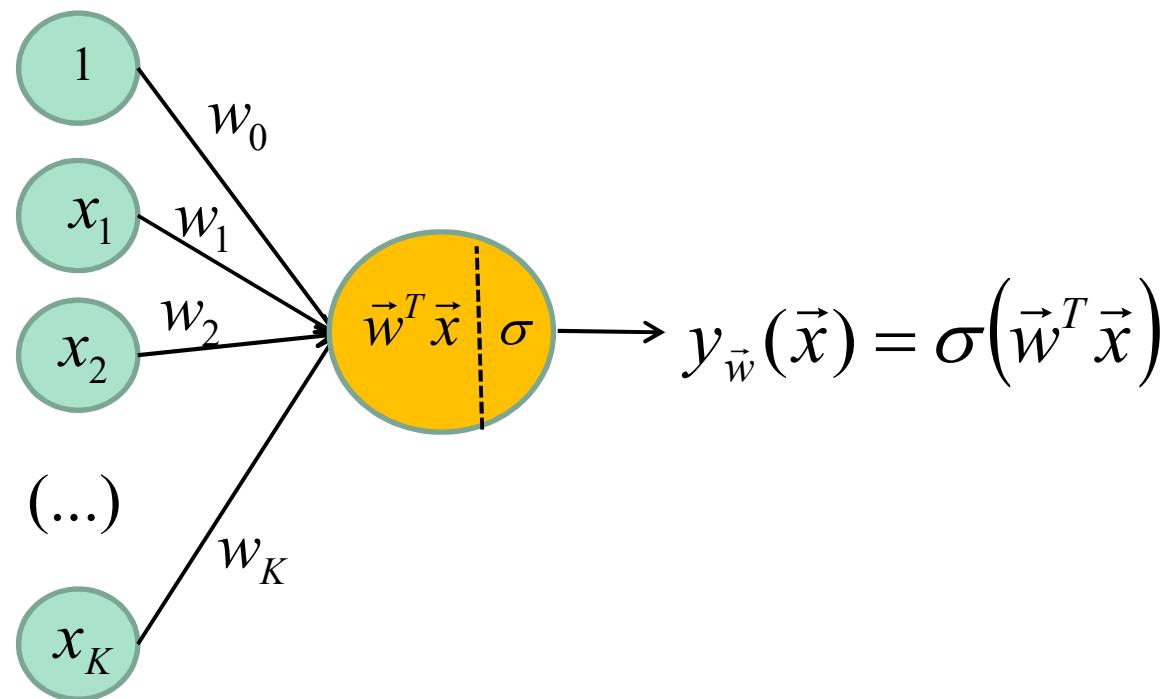


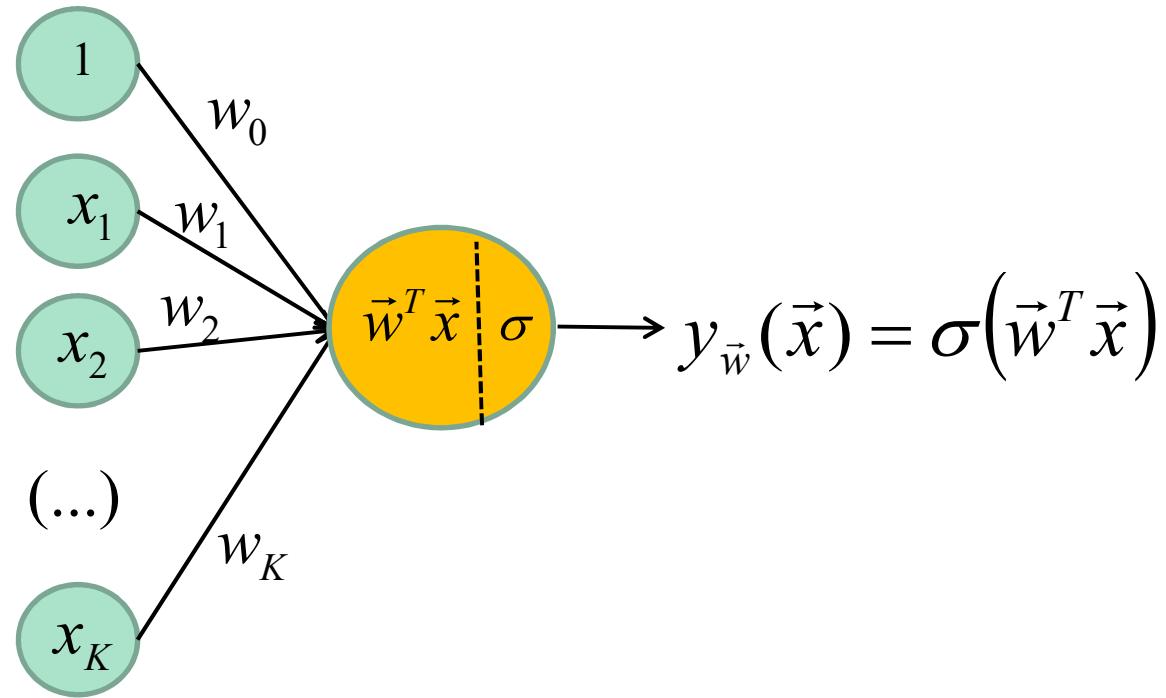
Since 0.125 is lower than 0.5, \vec{x}_n is behind the plan.

Logistic regression

(K-D, 2 classes)

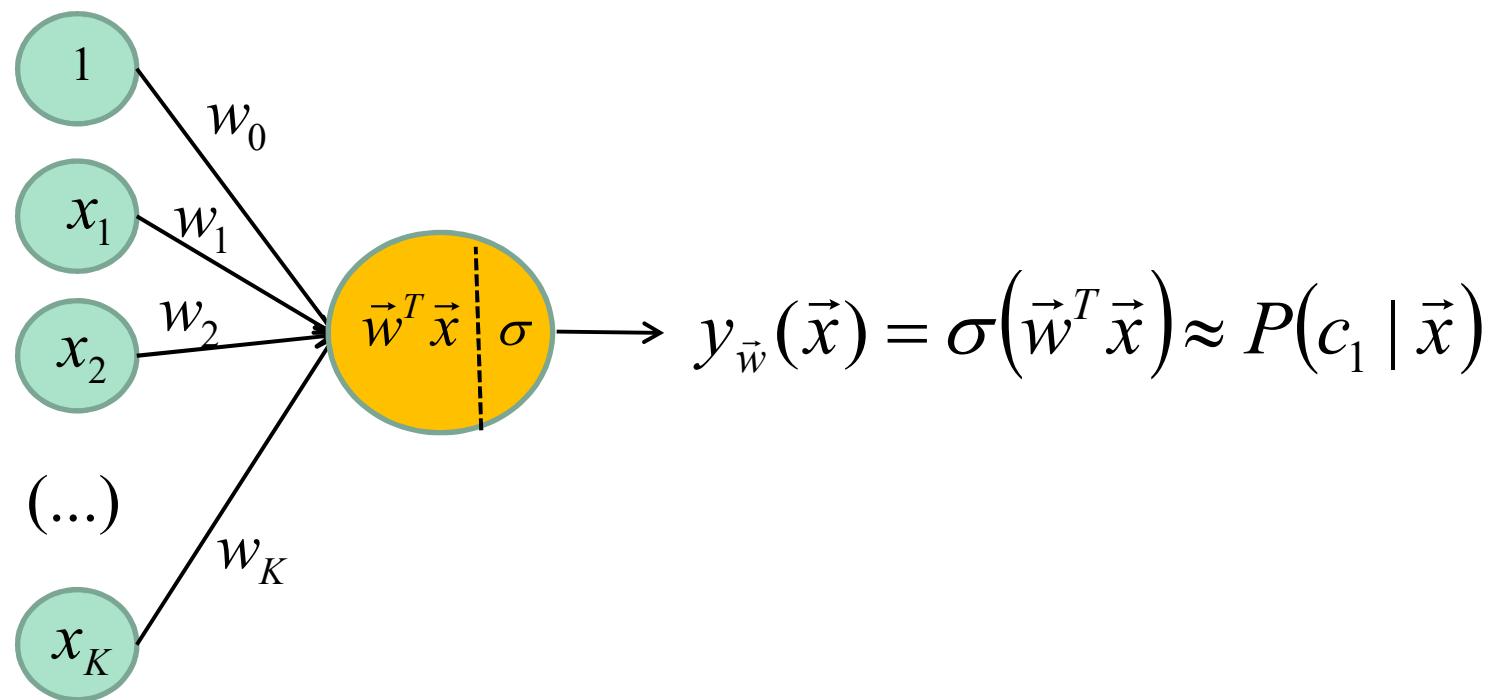
Like the Perceptron the logistic regression accomodates for K-D vectors



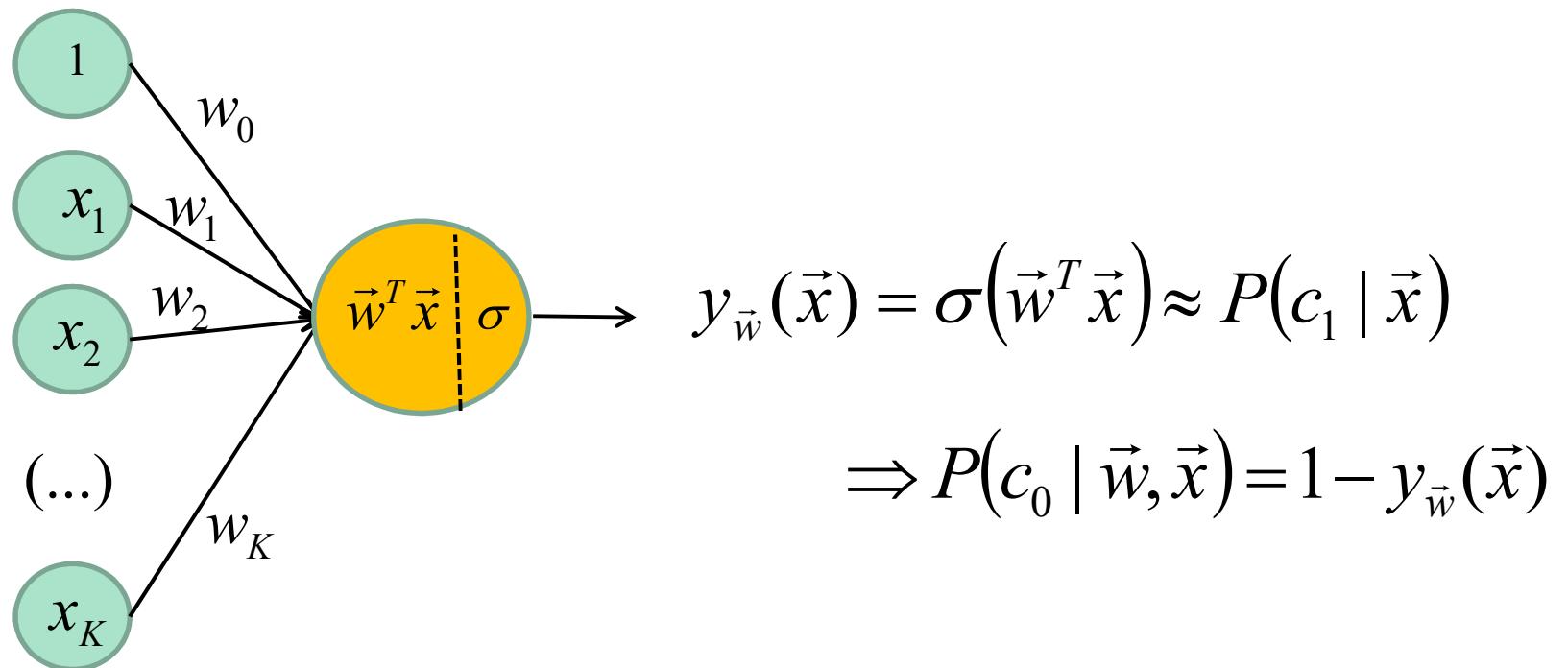


What is the loss function?

With a sigmoid, we can **simulate a conditional probability** of c_1 GIVEN \vec{x}



With a sigmoid, we can **simulate a conditional probability** of c_1 GIVEN \vec{x}



Cost function is **-ln of the likelihood**

$$L(y_{\vec{w}}(\vec{x}), D) = -\sum_{n=1}^N t_n \ln(y_{\vec{w}}(\vec{x}_n)) + (1-t_n) \ln(1-y_{\vec{w}}(\vec{x}_n))$$



2 Class Cross entropy

We can also show that

$$\frac{dL(y_{\vec{w}}(\vec{x}), D)}{d\vec{w}} = \sum_{n=1}^N (y_{\vec{w}}(\vec{x}_n) - t_n) \vec{x}_n$$



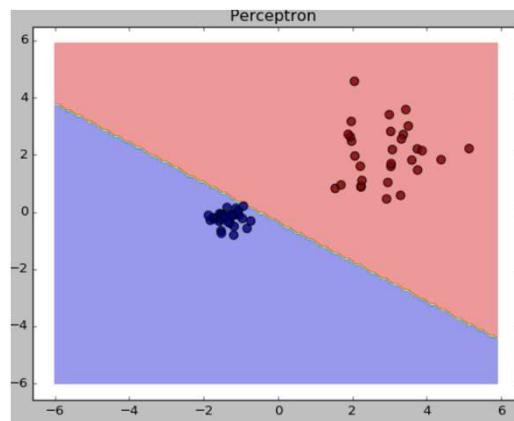
As opposed to the Perceptron
the gradient does not depend
on the wrongly classified samples

Logistic Network

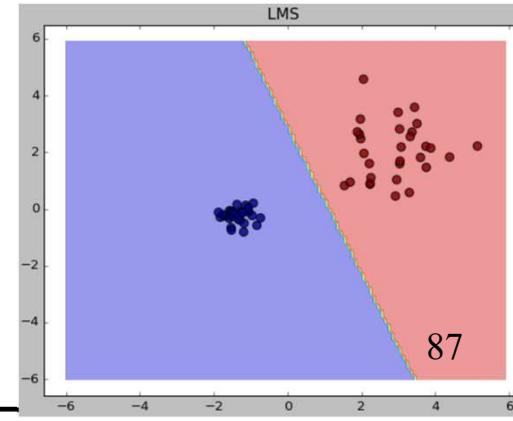
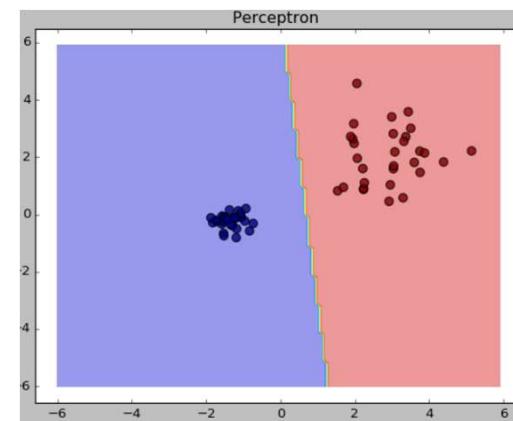
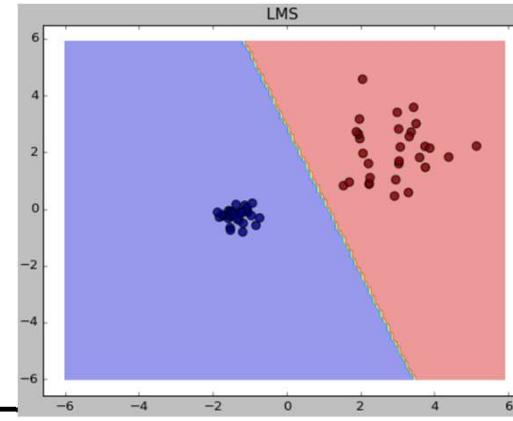
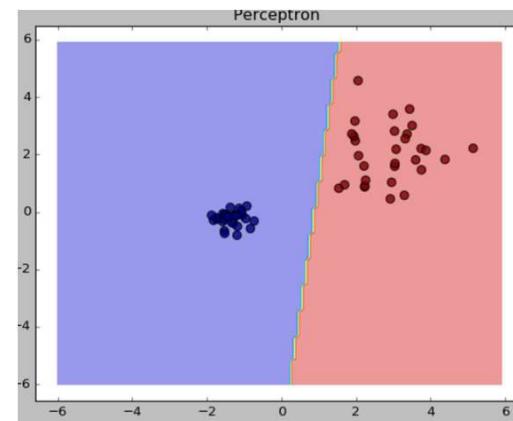
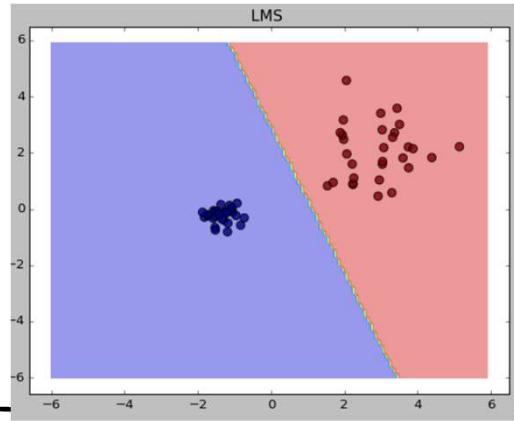
Advantages:

- **More stable than the Perceptron**
- More effective when the data is **non separable**

Perceptron

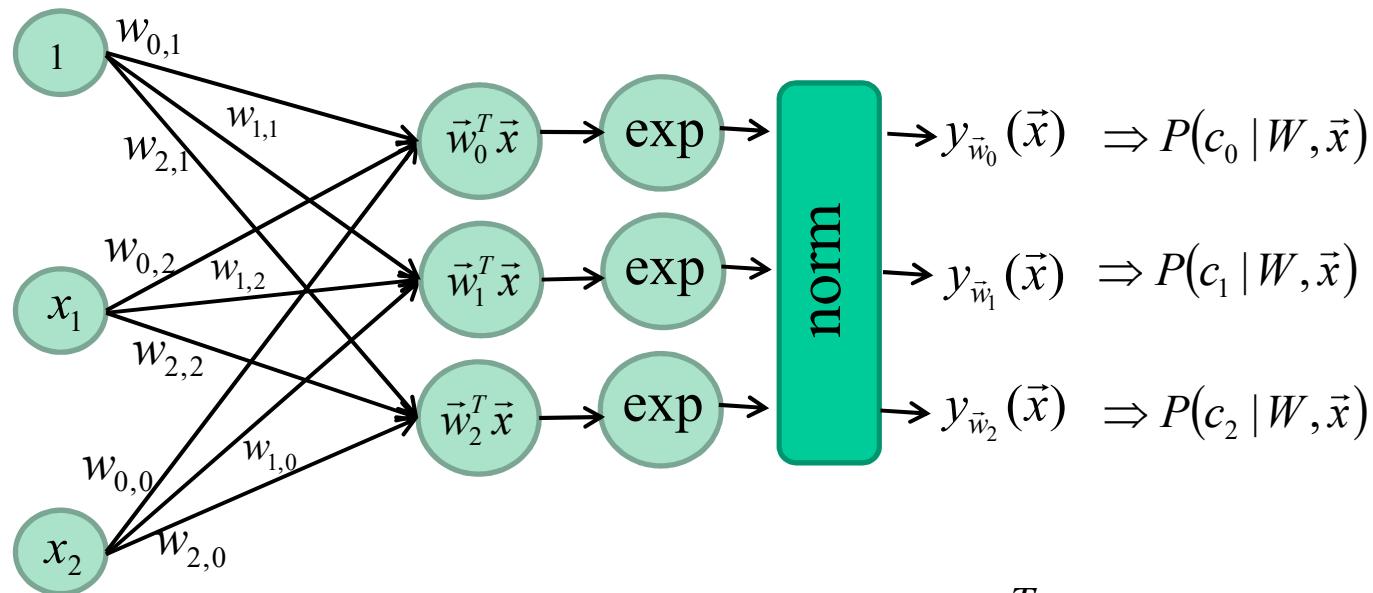


Logistic net



And for K>2 classes?

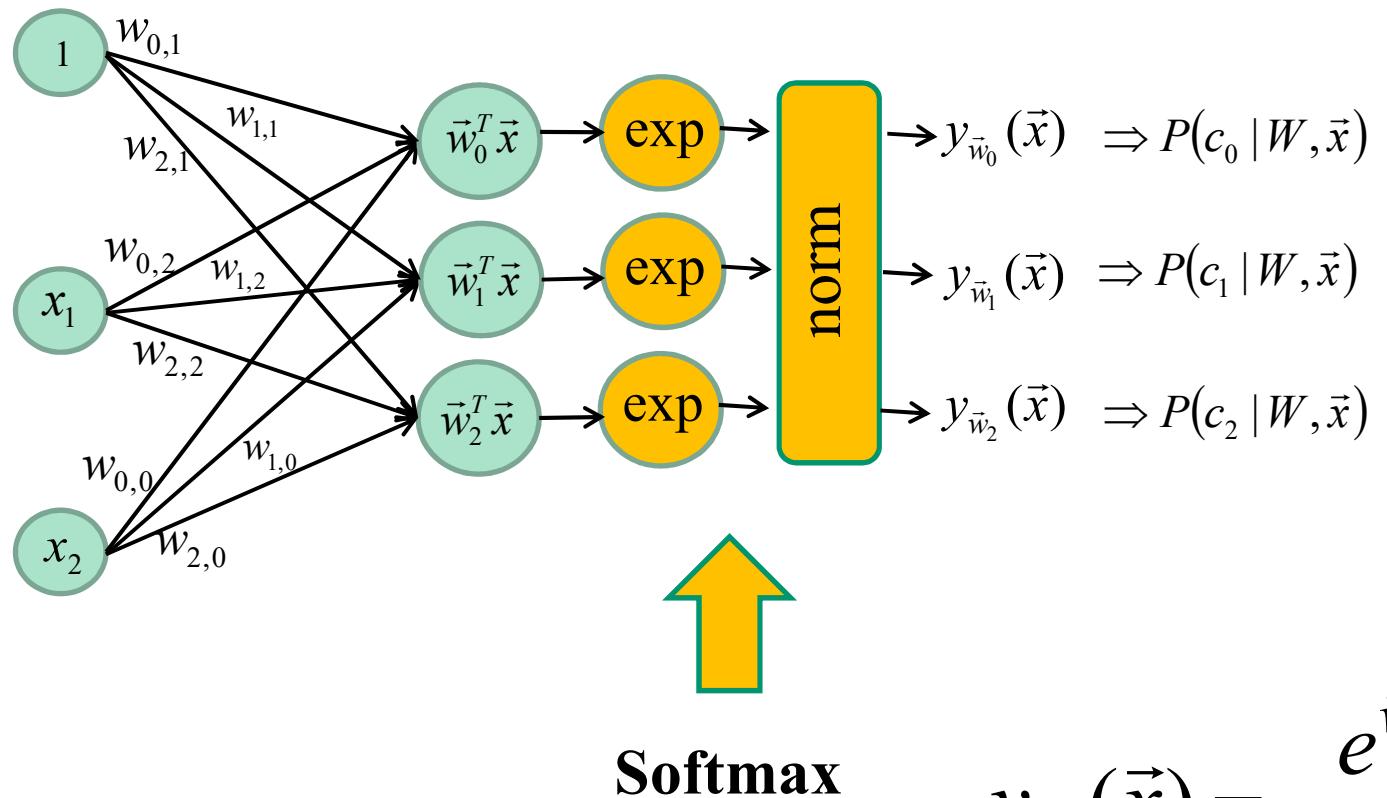
New activation function : **Softmax**



$$y_{\vec{w}_i}(\vec{x}) = \frac{e^{\vec{w}_i^T \vec{x}}}{\sum_c e^{\vec{w}_c^T \vec{x}}}$$

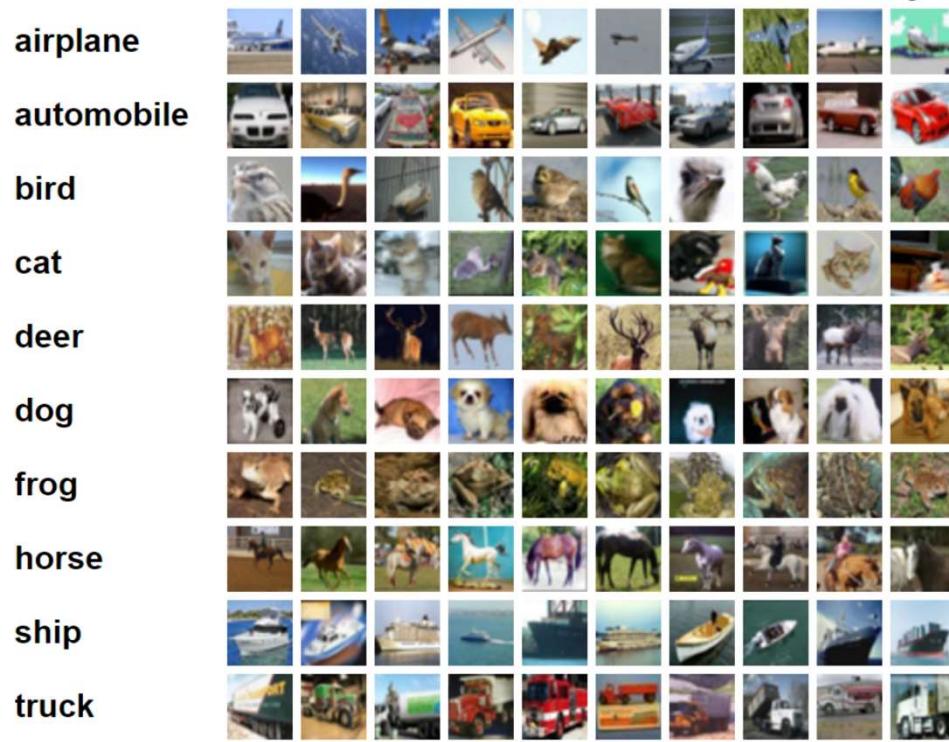
And for K>2 classes?

New activation function : **Softmax**



$$y_{\vec{w}_i}(\vec{x}) = \frac{e^{\vec{w}_i^T \vec{x}}}{\sum_c e^{\vec{w}_c^T \vec{x}}}$$

And for K>2 classes?



Cifar10

'airplane'	$\Rightarrow t = [1000000000]$
'automobile'	$\Rightarrow t = [0100000000]$
'bird'	$\Rightarrow t = [0010000000]$
'cat'	$\Rightarrow t = [0001000000]$
'deer'	$\Rightarrow t = [0000100000]$
'dog'	$\Rightarrow t = [0000010000]$
'frog'	$\Rightarrow t = [0000001000]$
'horse'	$\Rightarrow t = [0000000100]$
'ship'	$\Rightarrow t = [0000000010]$
'truck'	$\Rightarrow t = [0000000001]$

Class labels : **one-hot vectors**

K>2 classes

Cross entropy Loss

$$L(y_W(\vec{x}), D) = - \sum_{n=1}^N \sum_{k=1}^K t_{kn} \ln y_{W_k}(\vec{x}_n)$$

K-Class *cross entropy* loss

$$L(y_W(\vec{x}), D) = - \sum_{n=1}^N \sum_{k=1}^K t_{kn} \ln y_{W_k}(\vec{x}_n)$$

$$\nabla L = \sum_{n=1}^N \vec{x}_n (y_W(\vec{x}_n) - t_{kn})$$

Regularization

Different weights may give the same score

$$\vec{x} = (1.0, 1.0, 1.0)$$

$$\vec{w}_1^T = [1, 0, 0]$$

$$\vec{w}_2^T = [1/3, 1/3, 1/3]$$

Which weights are
the best?

$$\vec{w}_1^T \vec{x} = \vec{w}_2^T \vec{x} = 1$$

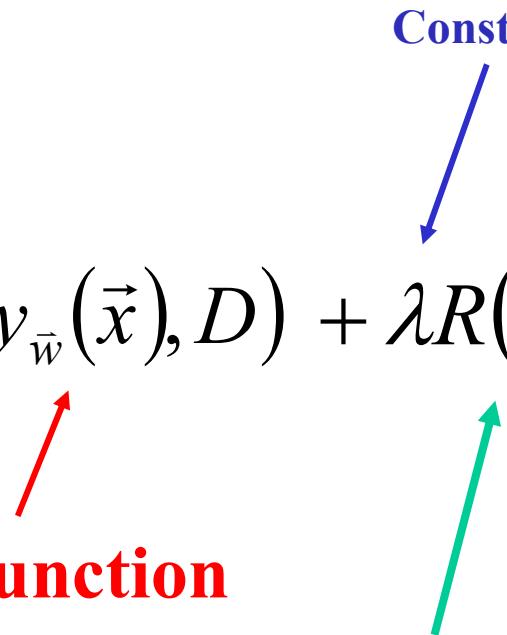
Solution:
Maximum a
posteriori

Maximum *a posteriori*

Regularization

$$\arg \min_W = L(y_{\bar{w}}(\vec{x}), D) + \lambda R(W)$$

Loss function **Constant** **Regularization**



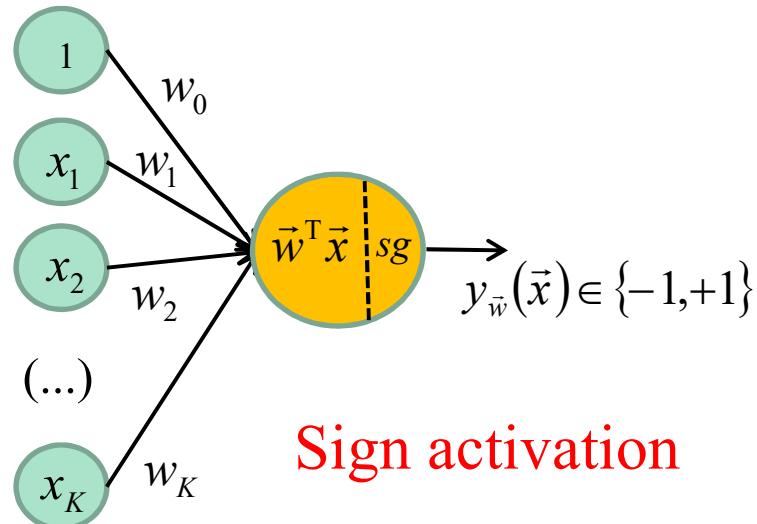
In general L1 or L2 $R(\theta) = \|W\|_1 \text{ ou } \|W\|_2$

Wow! Looooots of information!

Lets recap...

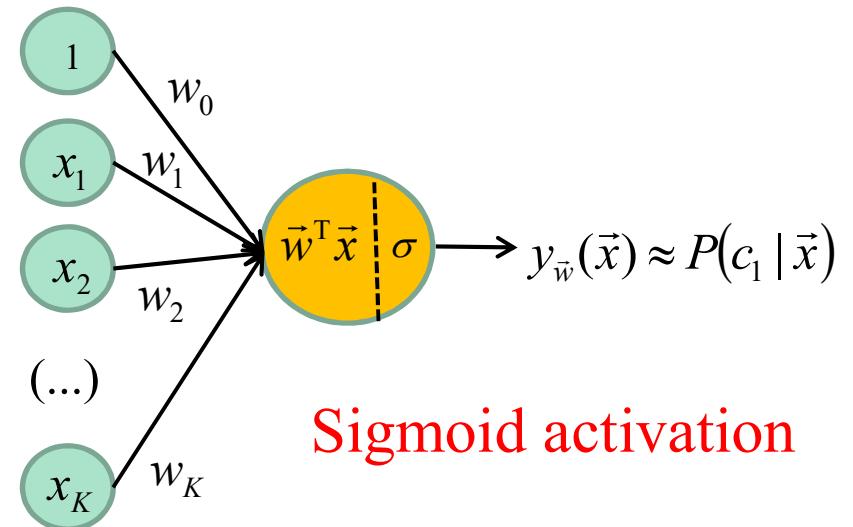
Neural networks

2 classes



Sign activation

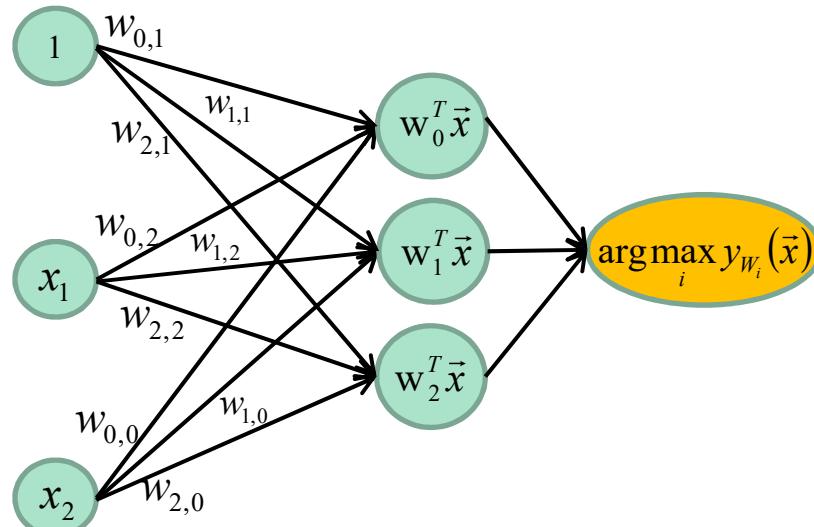
Perceptron



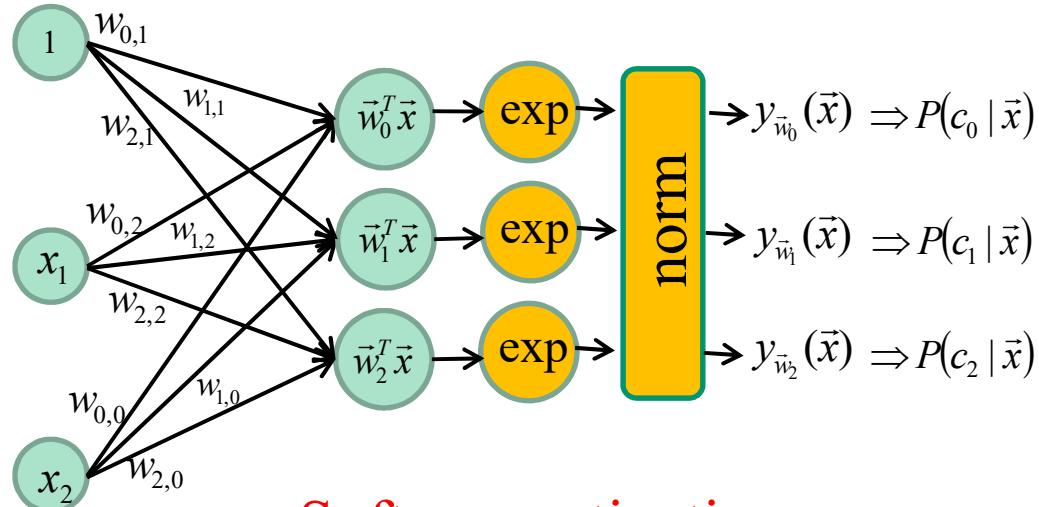
Sigmoid activation

Logistic regression

K-Class Neural networks



Perceptron



Logistic regression

Softmax activation

Loss functions

2 classes

$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{\vec{x}_n \in V} -t_n \vec{w}^T \vec{x}_n \quad \text{where } V \text{ is the set of wronglyclassifiedsamples}$$

$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{n=1}^N \max(0, -t_n \vec{w}^T \vec{x}_n)$$

$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{n=1}^N \max(0, 1 - t_n \vec{w}^T \vec{x}_n) \quad \text{“Hinge Loss” or “SVM” Loss}$$

$$L(y_{\vec{w}}(\vec{x}), D) = - \sum_{n=1}^N t_n \ln(y_{\vec{w}}(\vec{x}_n)) + (1 - t_n) \ln(1 - y_{\vec{w}}(\vec{x}_n)) \quad \text{Cross entropy loss}$$

Loss functions

K classes

$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{\vec{x}_n \in V} (\vec{w}_j^T \vec{x}_n - \vec{w}_{t_n}^T \vec{x}_n) \quad \text{where } V \text{ is the set of wrongly classified samples}$$

$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{n=1}^N \sum_j \max(0, \vec{w}_j^T \vec{x}_n - \vec{w}_{t_n}^T \vec{x}_n)$$

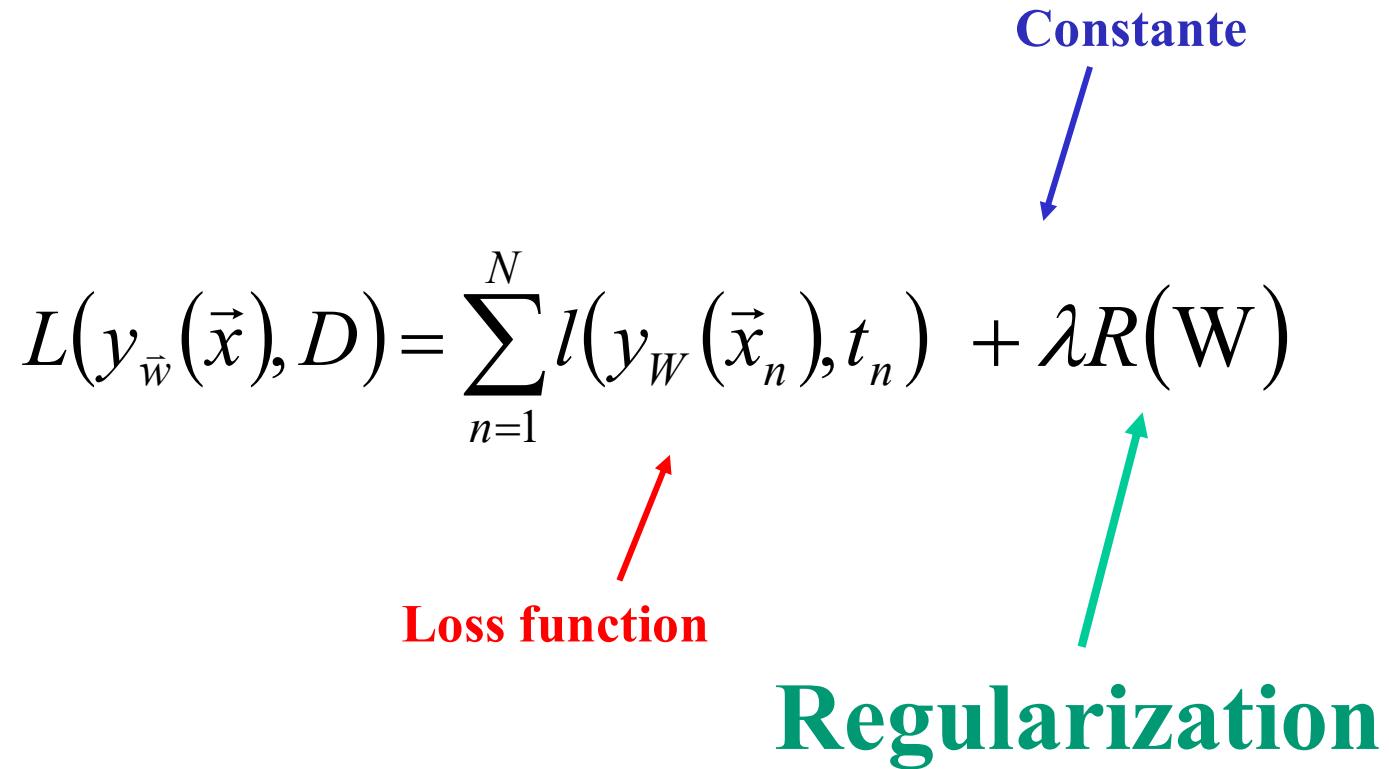
$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{n=1}^N \sum_j \max(0, 1 + \vec{w}_j^T \vec{x}_n - \vec{w}_{t_n}^T \vec{x}_n) \quad \text{“Hinge Loss” or “SVM” Loss}$$

$$L(y_{\vec{w}}(\vec{x}), D) = - \sum_{n=1}^N \sum_{k=1}^K t_{kn} \ln y_{W_k}(\vec{x}_n) \quad \text{Cross entropy loss with a Softmax}$$

Maximum *a posteriori*

$$L(y_{\vec{w}}(\vec{x}), D) = \sum_{n=1}^N l(y_W(\vec{x}_n), t_n) + \lambda R(W)$$

Constante
Loss function **Regularization**



$$R(W) = \|W\|_1 \text{ or } \|W\|_2$$

Optimisation

$$\vec{w}^{[k+1]} = \vec{w}^{[k]} - \eta^{[k]} \nabla L$$

Gradient of the loss function
learning rate

Stochastic gradient descent (SGD)

Init \vec{w}

$k=0$

DO $k=k+1$

FOR $n = 1$ to N

$$\vec{w} = \vec{w} - \eta^{[k]} \nabla L(\vec{x}_n)$$

UNTIL every data is well classified or $k == \text{MAX_ITER}$

Now, lets go
DEEPER
ДЕЕЛЬЕР

Now, lets go

Non-linearly separable training data

Three classical solutions

1. Acquire more data
2. Use a non-linear classifier
3. Transform the data



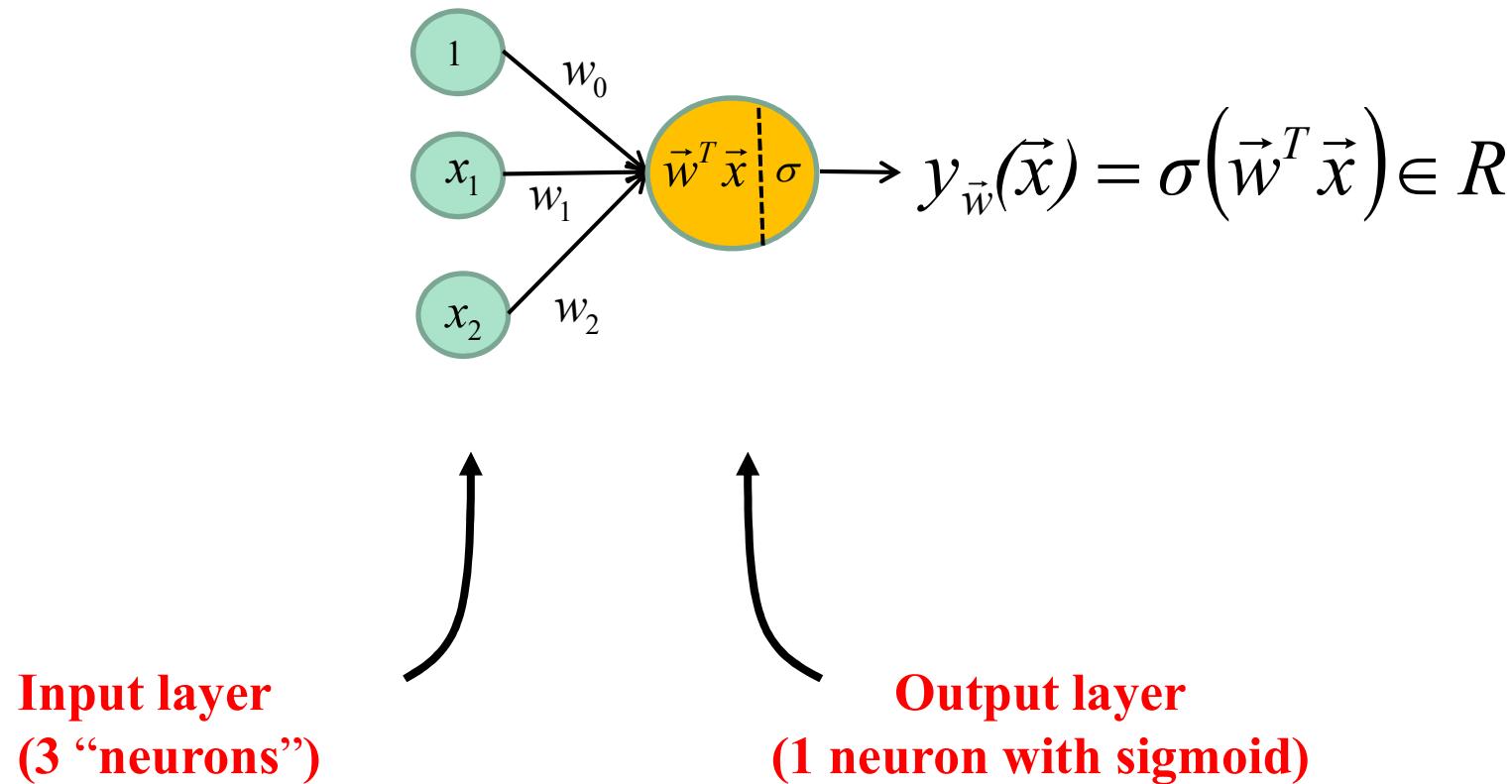
Non-linearly separable training data

Three classical solutions

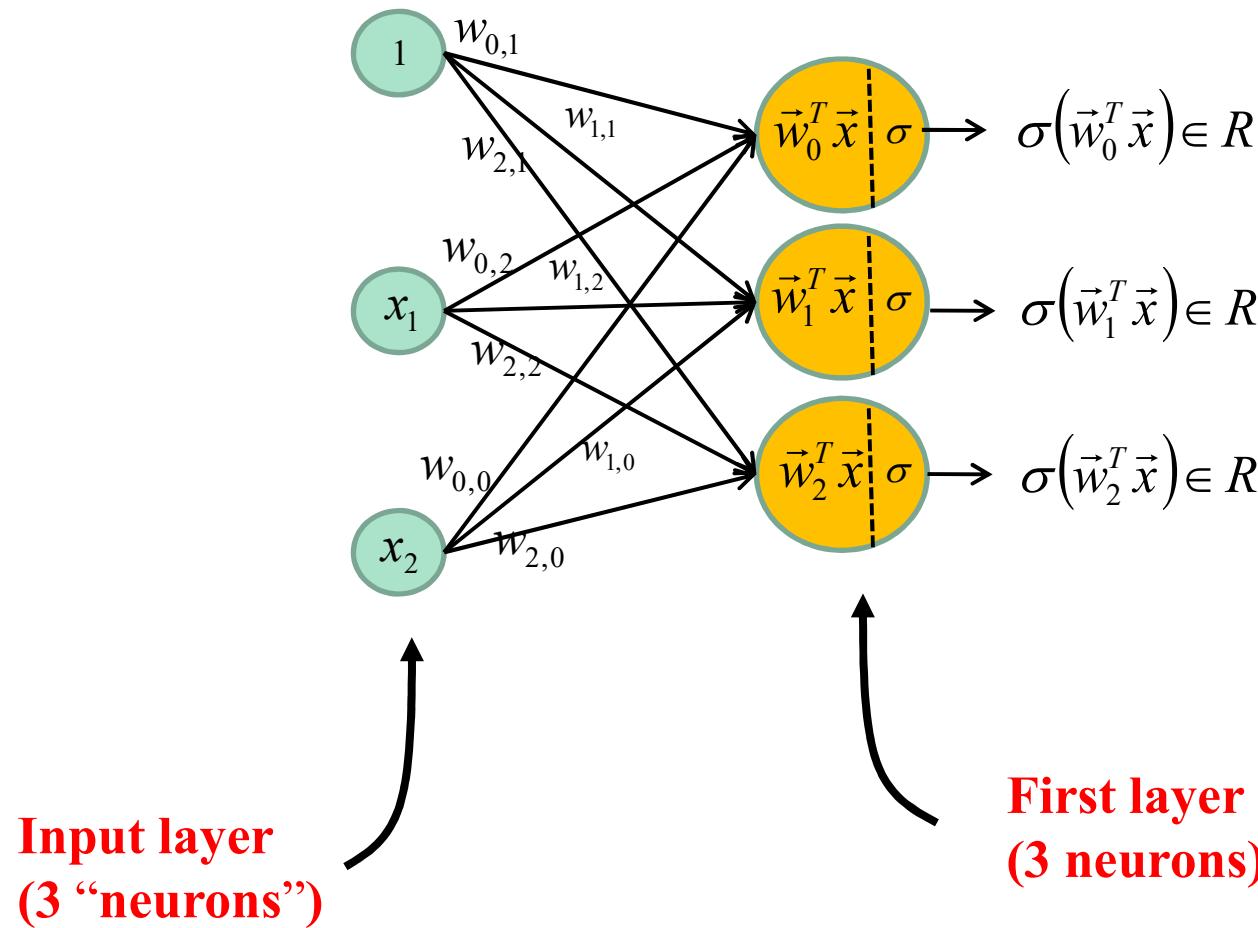
1. Acquire more data
2. Use a non-linear classifier
- 3. Transform the data**

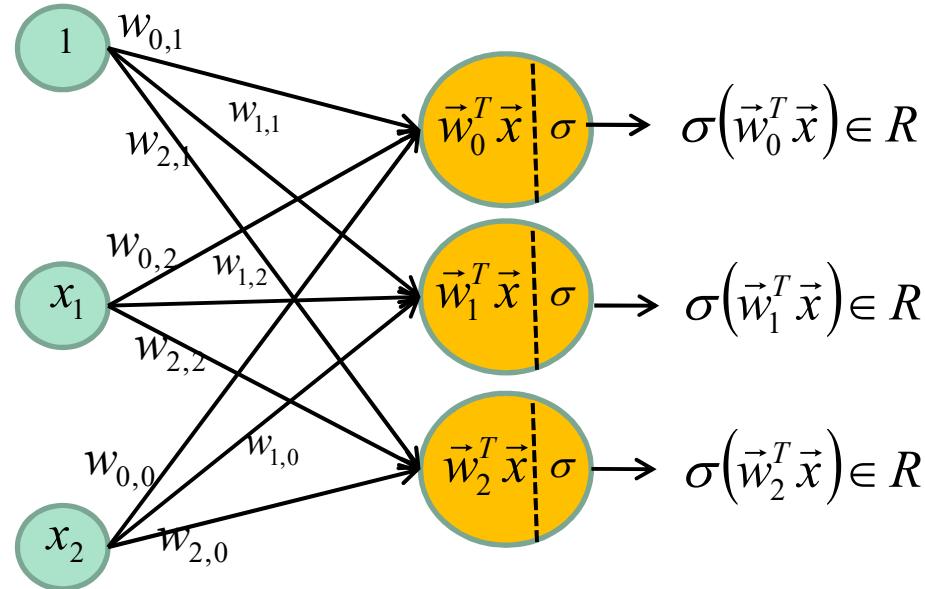


2D, 2Classes, Linear logistic regression



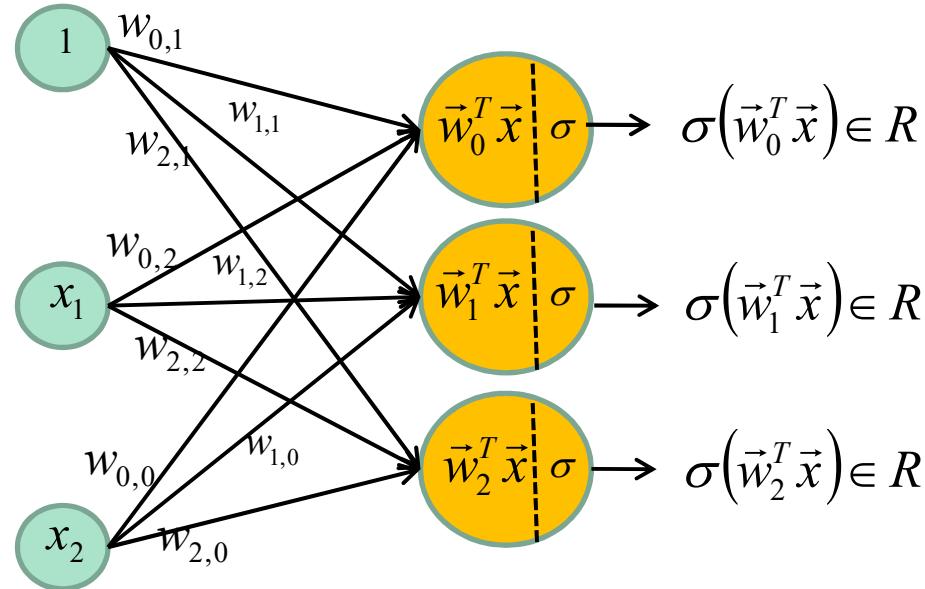
Let's add 3 neurons





NOTE: The output of the first layer is a vector of 3 real values

$$\sigma \left(\begin{bmatrix} w_{0,0} & w_{0,1} & w_{0,2} \\ w_{1,0} & w_{1,1} & w_{1,2} \\ w_{2,0} & w_{2,1} & w_{2,2} \end{bmatrix} \begin{bmatrix} 1 \\ x_1 \\ x_2 \end{bmatrix} \right) \in R^3$$

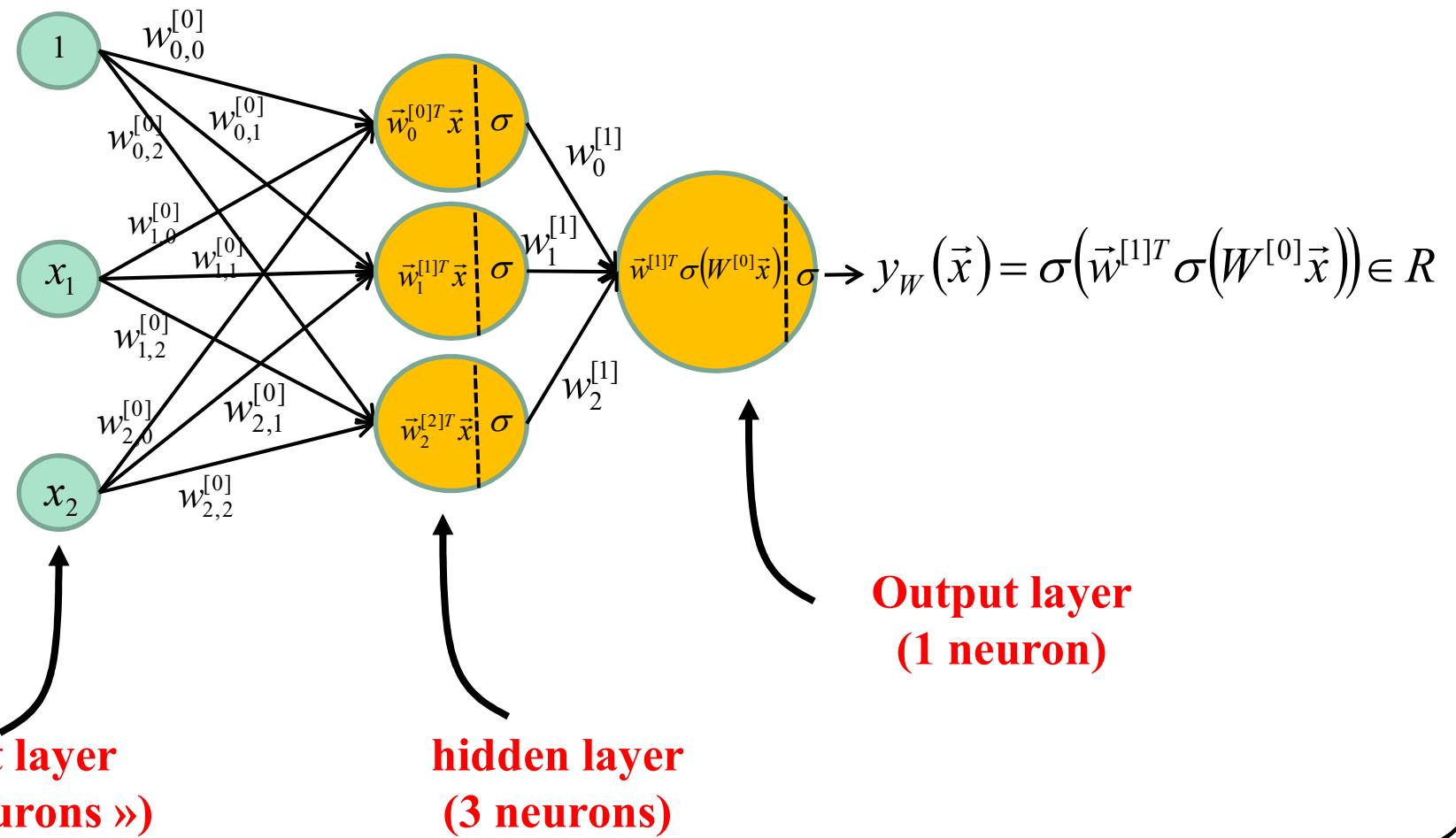


NOTE: The output of the first layer is a vector of 3 real values

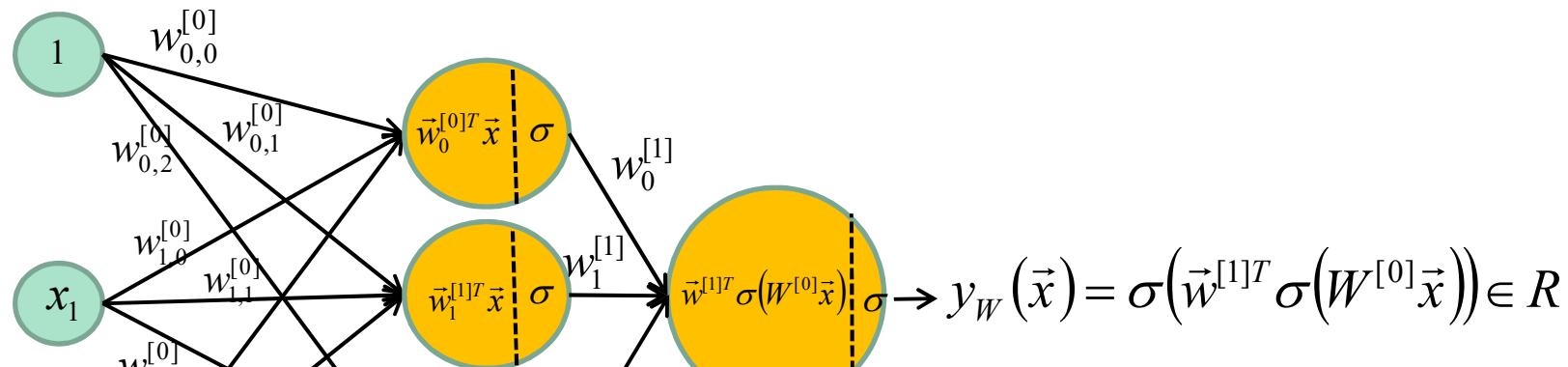
$$\sigma(W^{[0]}\vec{x})$$

2-D, 2-Class, 1 hidden layer

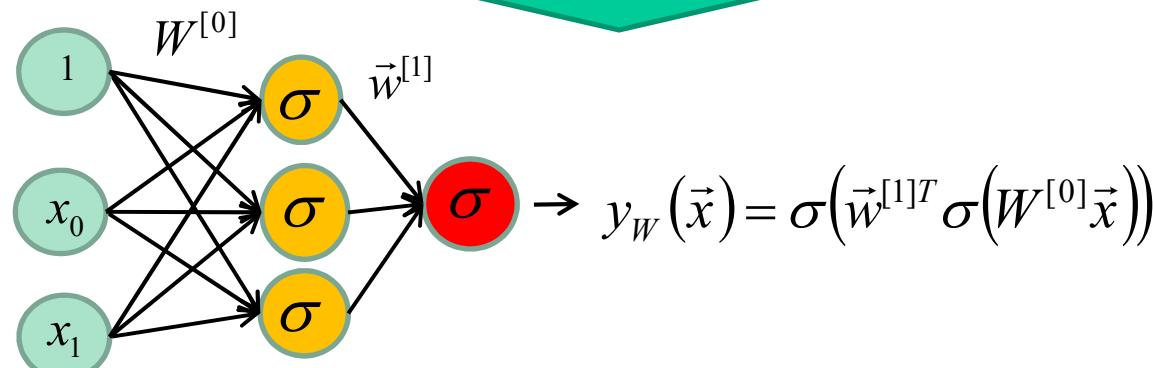
If we want a **2-class Classification** via a **logistic regression** (a **cross entropy loss**) we must add an **output neuron**.



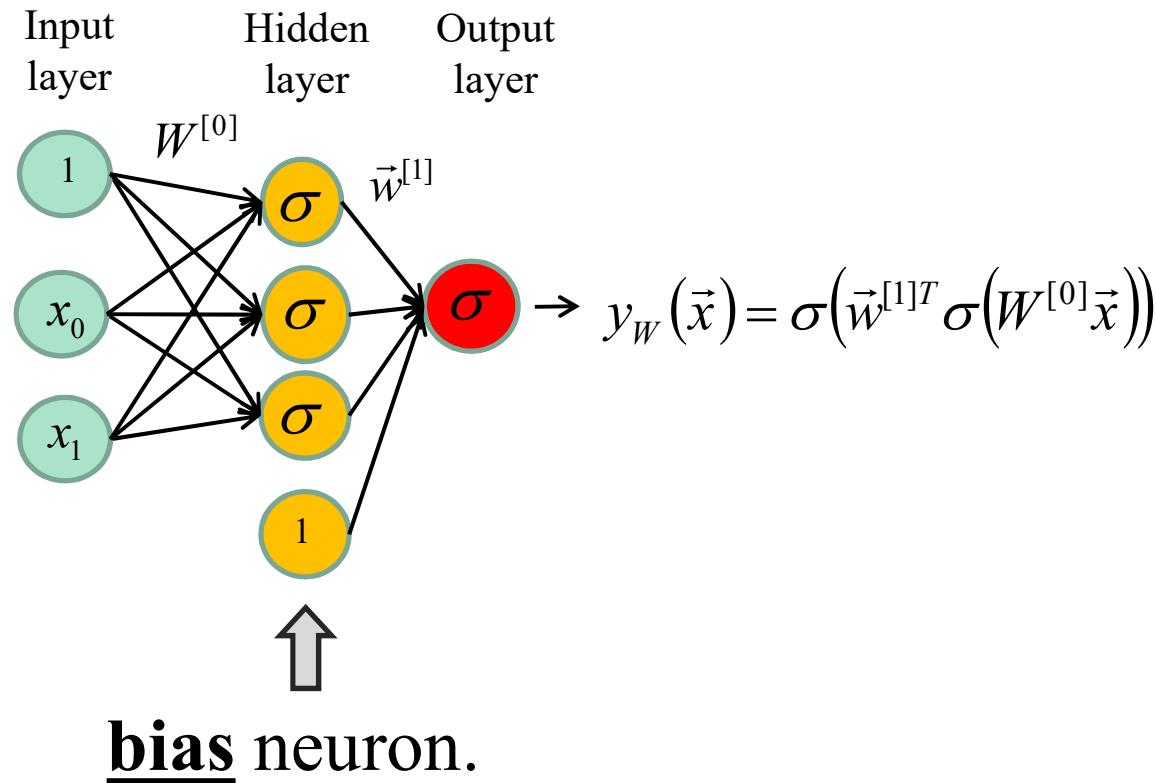
2-D, 2-Class, 1 hidden layer



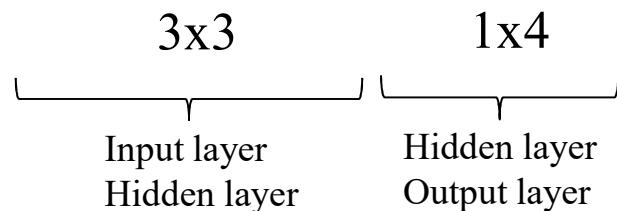
Visual
simplification



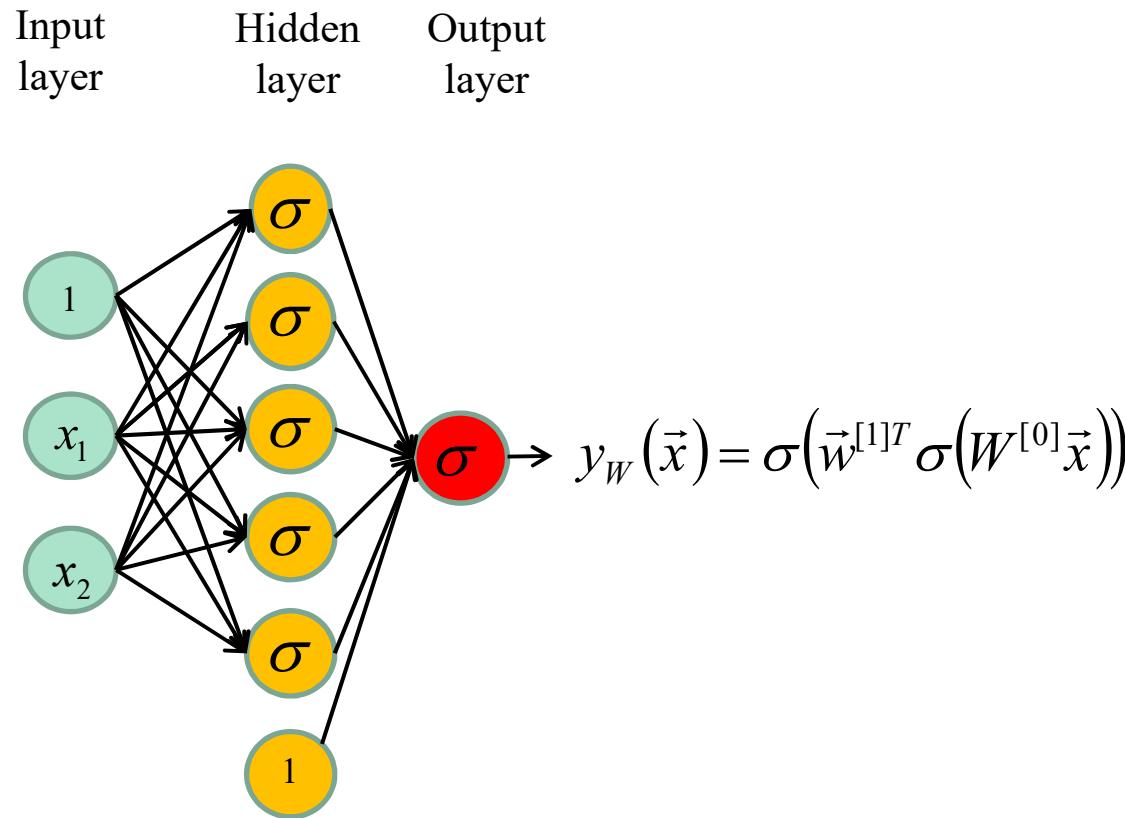
2-D, 2-Class, 1 hidden layer



This network contains a total of **13 parameters**



2-D, 2-Class, 1 hidden layer

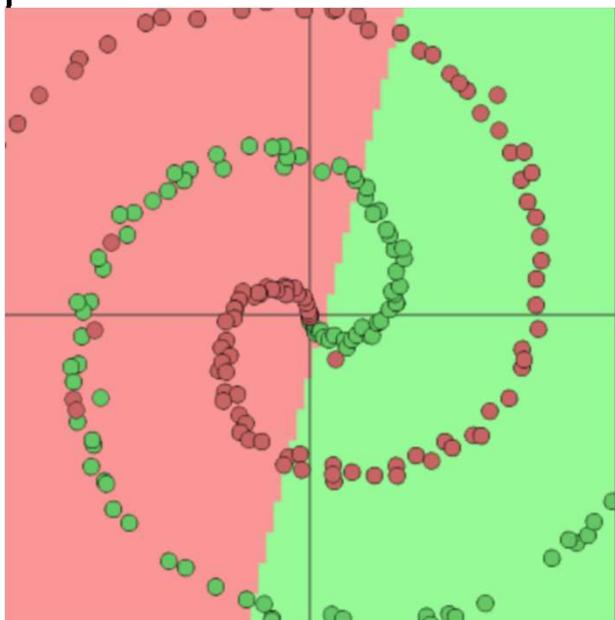


Increasing the number of neurons = increasing the **capacity of the model**

This network has $5 \times 3 + 1 \times 6 = \mathbf{21}$ parameters

Nb neurons VS Capacity

No hidden neuron

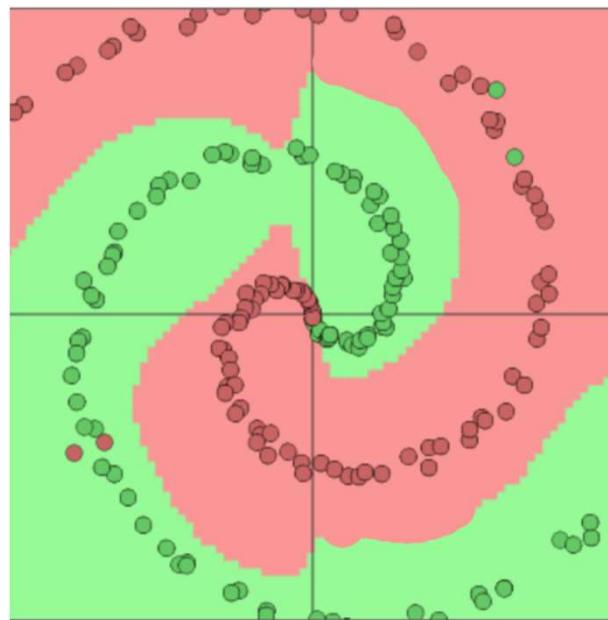


Linear classification

Underfitting

(low capacity)

12 hidden neurons

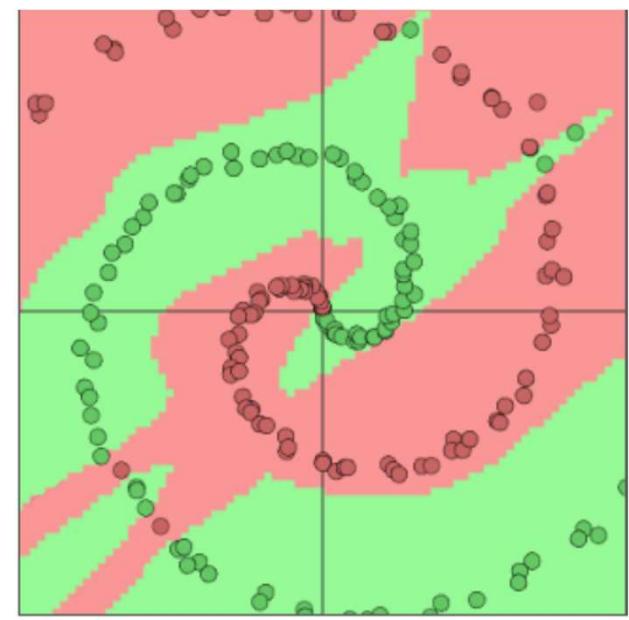


Non linear classification

Good result

(good capacity)

60 hidden neurons

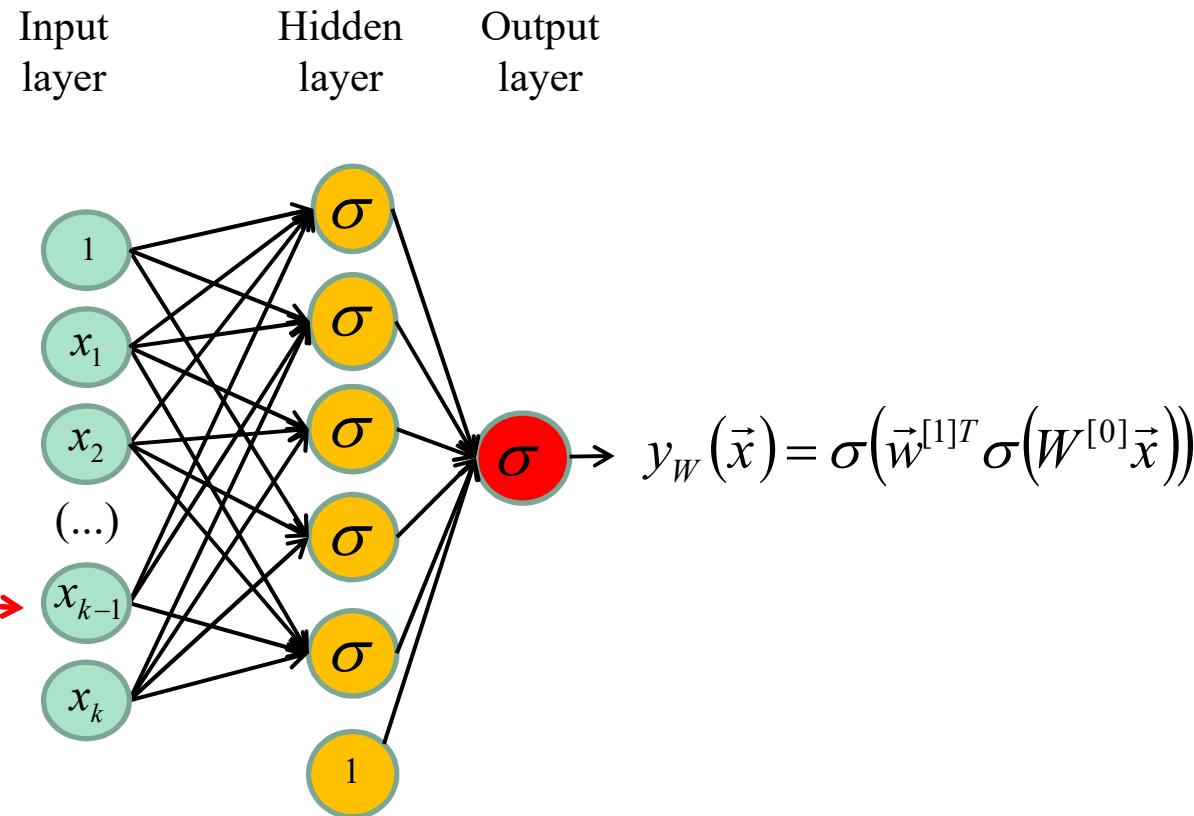


Non linear classification

Over fitting

(too large capacity)

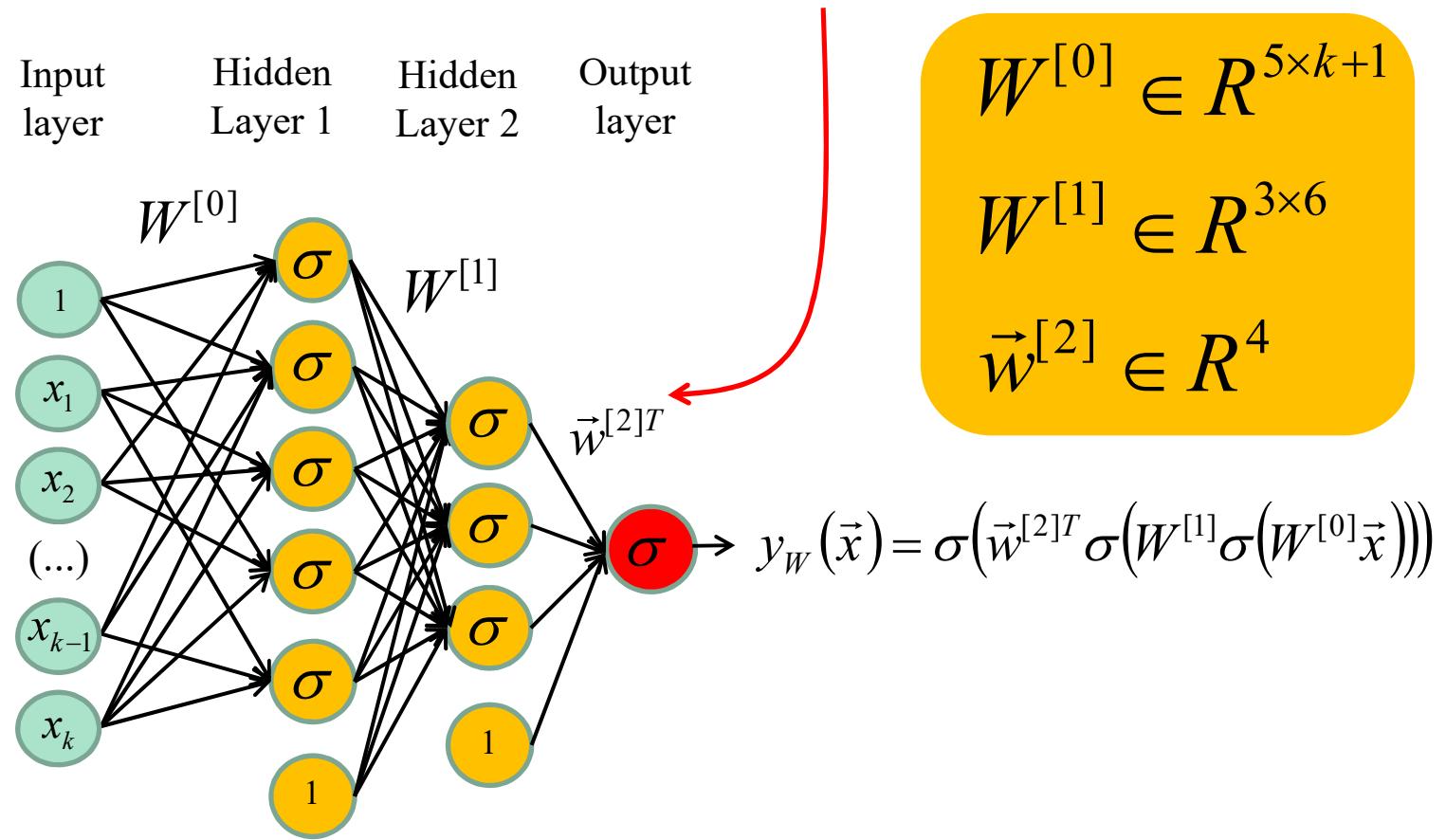
kD, 2Classes, 1 hidden layer



Increasing the dimensionality of the data = **more columns in $W^{[0]}$**

This network has $5 \times (k+1) + 1 \times 6$ **parameters**

kD, 2Classes, 2 hidden layers

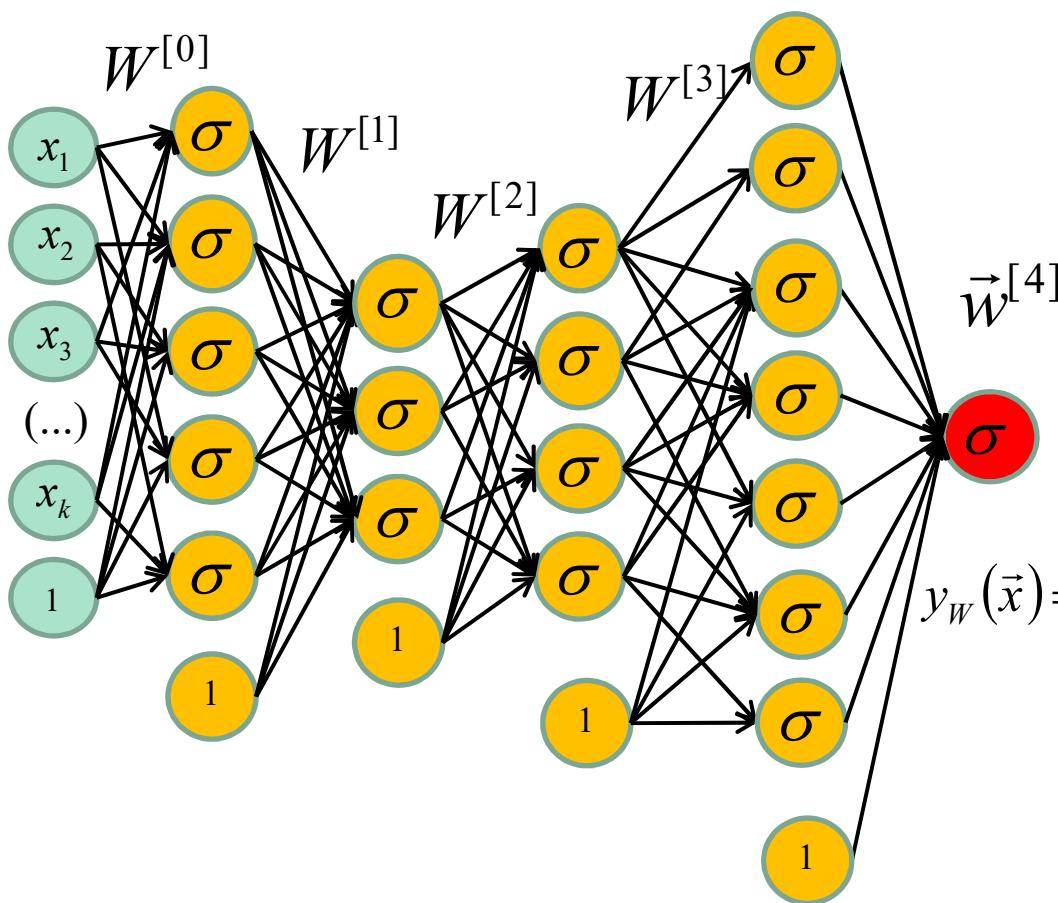


Adding an hidden layer = Adding a matrix multiplication

This network has $5 \times (k+1) + 6 \times 3 + 1 \times 4$ **parameters**

kD, 2 Classes, 4 hidden layer network

Input layer	Hidden Layer 1	Hidden Layer 2	Hidden Layer 3	Hidden Layer 4	Output layer
-------------	----------------	----------------	----------------	----------------	--------------



$$W^{[0]} \in R^{5 \times k+1}$$

$$W^{[1]} \in R^{3 \times 6}$$

$$W^{[2]} \in R^{4 \times 4}$$

$$W^{[3]} \in R^{7 \times 5}$$

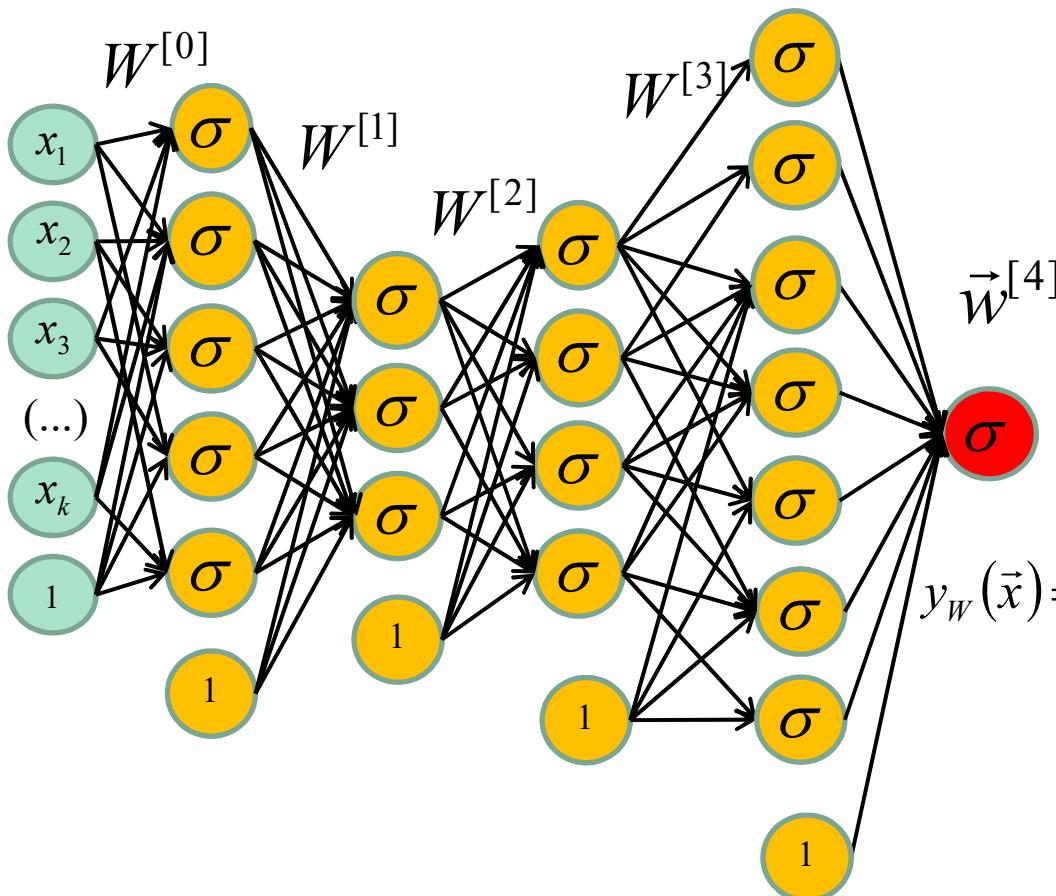
$$\vec{w}^{[4]} \in R^8$$

$$y_W(\vec{x}) = \sigma(\vec{w}^{[4]T} \sigma(W^{[3]} \sigma(W^{[2]} \sigma(W^{[1]} \sigma(W^{[0]} \vec{x}))))))$$

This network has $5 \times (k+1) + 6 \times 3 + 4 \times 4 + 7 \times 5 + 1 \times 8$ **parameters**

kD, 2 Classes, 4 hidden layer network

Input layer	Hidden Layer 1	Hidden Layer 2	Hidden Layer 3	Hidden Layer 4	Output layer
-------------	----------------	----------------	----------------	----------------	--------------



$$W^{[0]} \in R^{5 \times k+1}$$

$$W^{[1]} \in R^{3 \times 6}$$

$$W^{[2]} \in R^{4 \times 4}$$

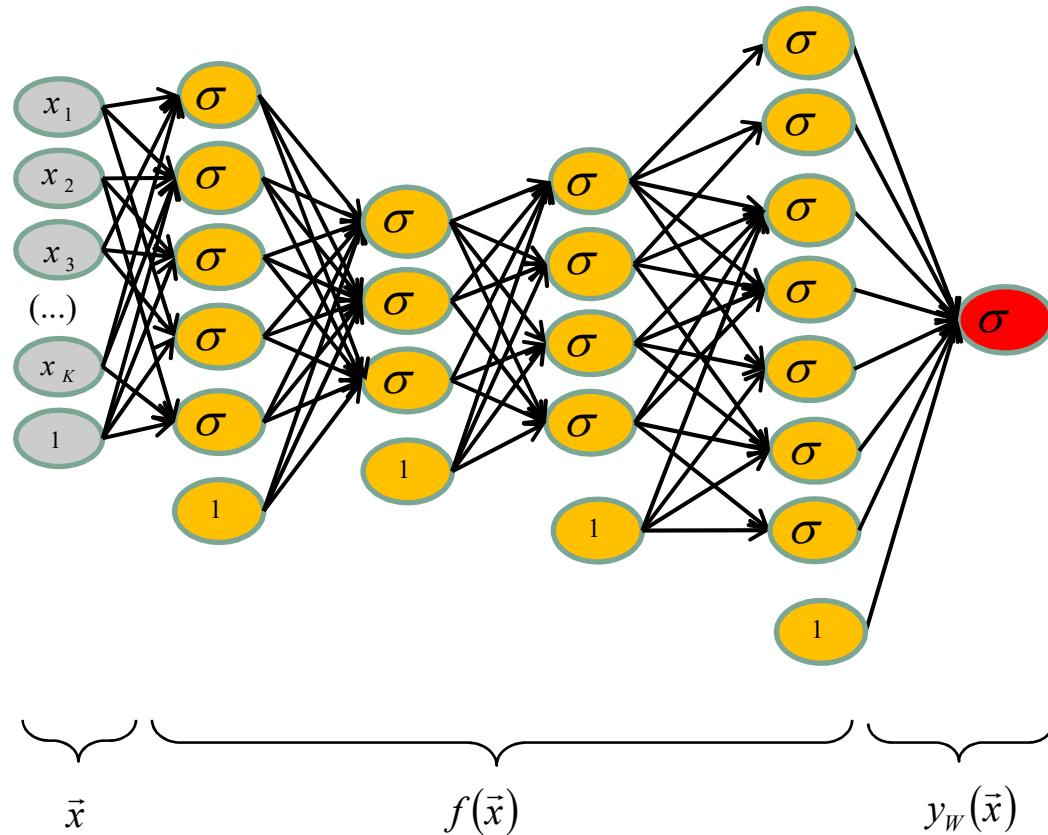
$$W^{[3]} \in R^{7 \times 5}$$

$$\vec{w}^{[4]} \in R^8$$

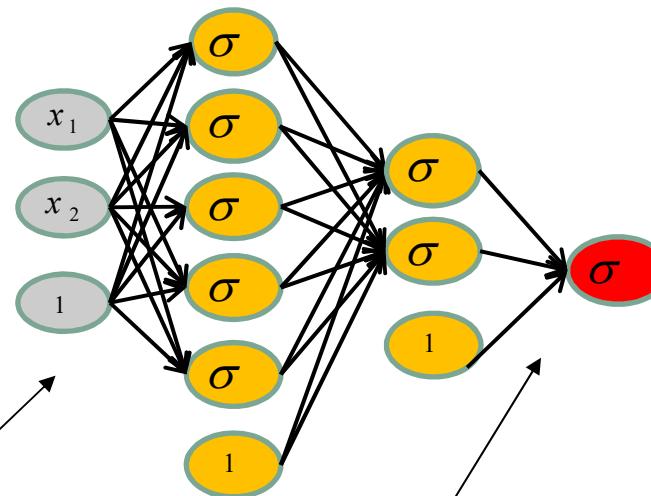
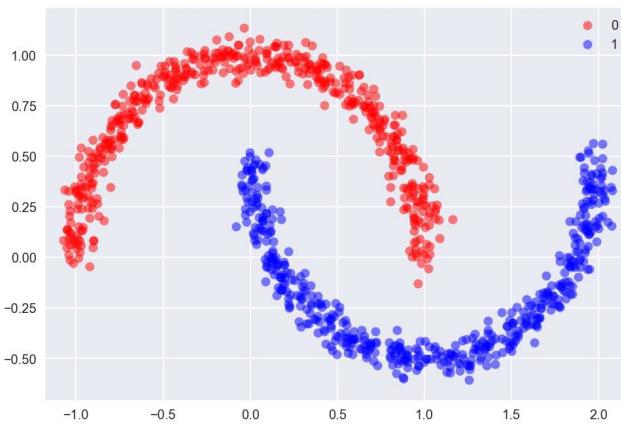
$$y_W(\vec{x}) = \sigma(\vec{w}^{[4]T} \sigma(W^{[3]} \sigma(W^{[2]} \sigma(W^{[1]} \sigma(W^{[0]} \vec{x}))))))$$

NOTE : More hidden layers = **deeper** network = **more capacity**.

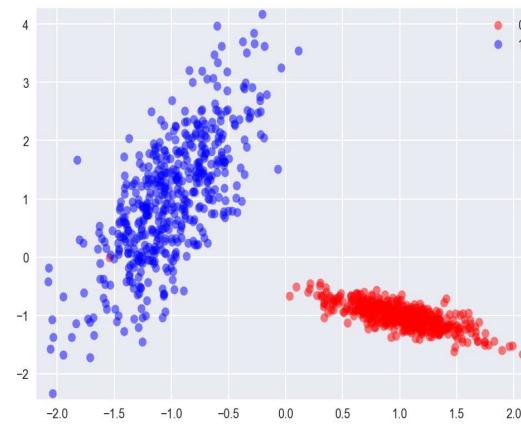
Multilayer Perceptron



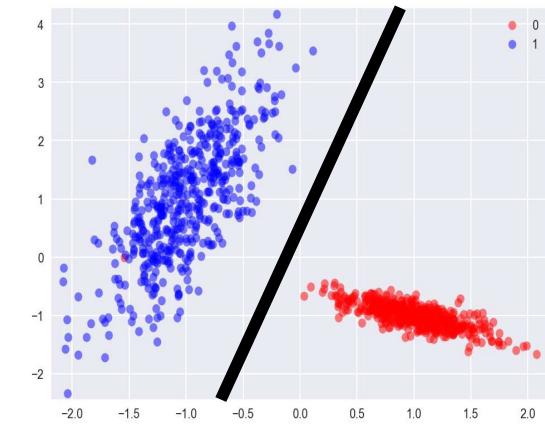
Example

 \vec{x}  $y_W(\vec{x})$ 

Input data



Output of the last layer



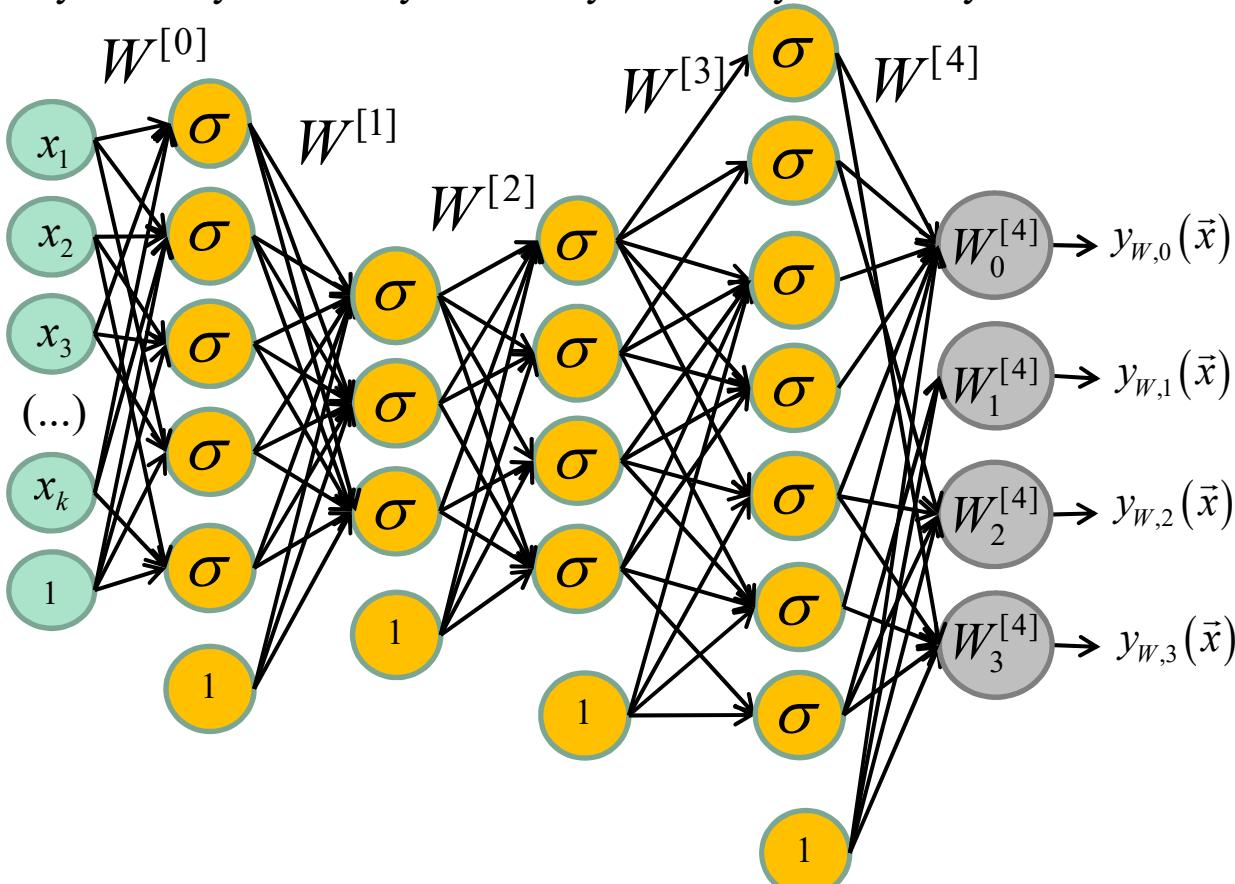
Output of the network



A **K-Class** neural network
has **K output** neurons.

kD, 4 Classes, 4 hidden layer network

Input layer Hidden Layer 1 Hidden Layer 2 Hidden Layer 3 Hidden Layer 4 Output layer



$$W^{[0]} \in R^{5 \times k+1}$$

$$W^{[1]} \in R^{3 \times 6}$$

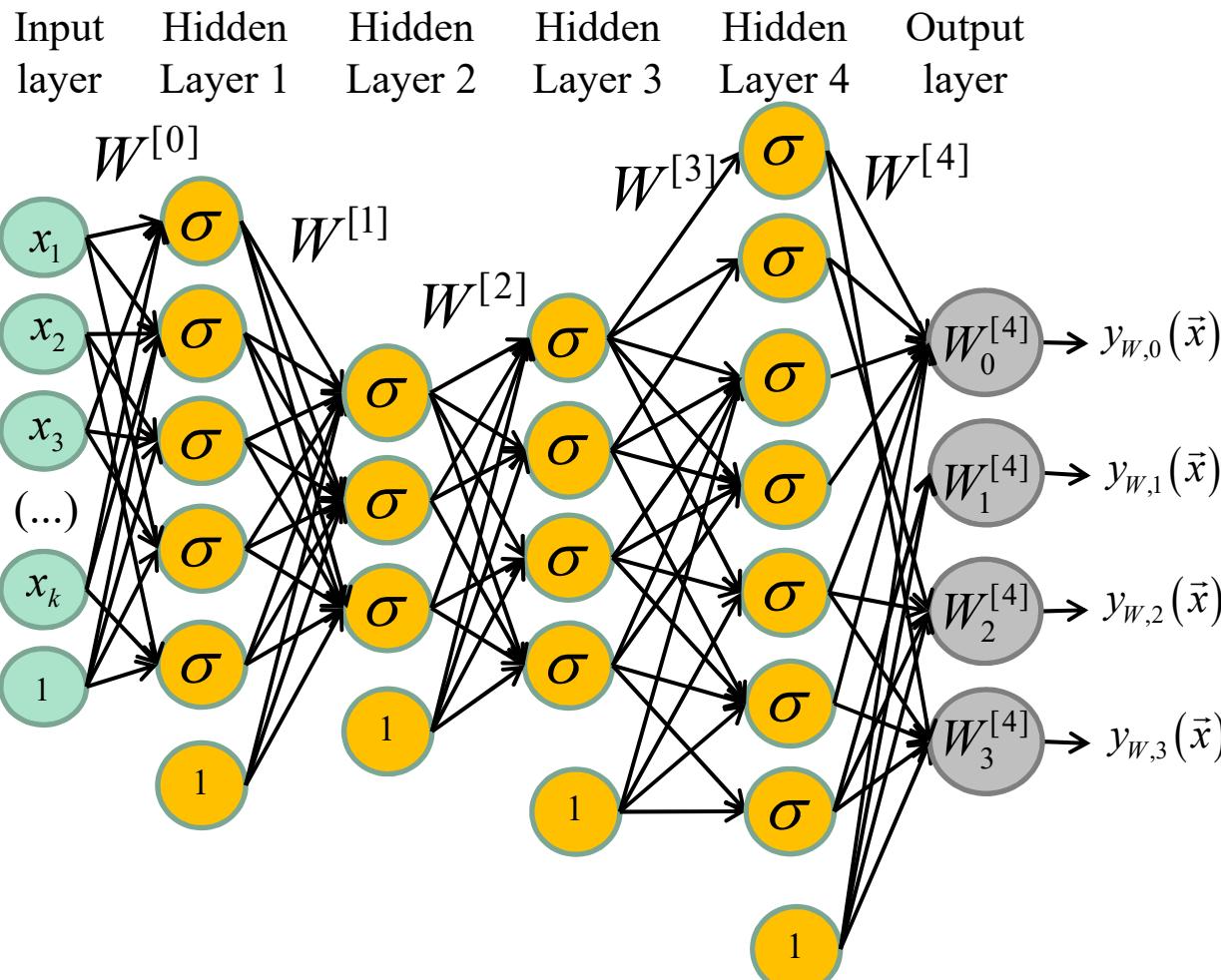
$$W^{[2]} \in R^{4 \times 4}$$

$$W^{[3]} \in R^{7 \times 5}$$

$$W^{[4]} \in R^{8 \times 4}$$

$$y_w(\vec{x}) = W^{[4]} \sigma \left(W^{[3]} \sigma \left(W^{[2]} \sigma \left(W^{[1]} \sigma \left(W^{[0]} \vec{x} \right) \right) \right) \right)$$

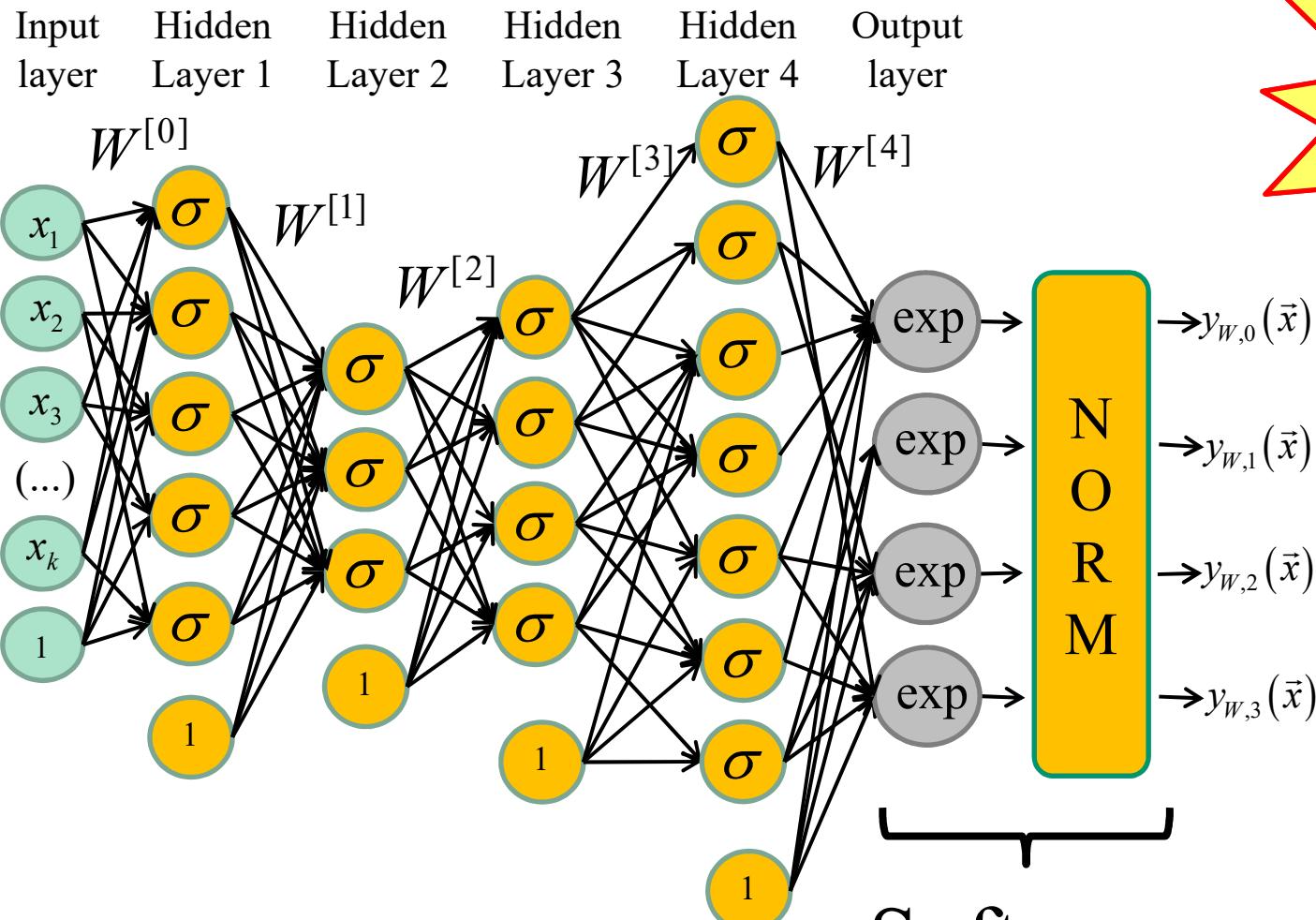
kD, 4 Classes, 4 hidden layer network



Hinge loss

$$y_w(\vec{x}) = W^{[4]} \sigma \left(W^{[3]} \sigma \left(W^{[2]} \sigma \left(W^{[1]} \sigma \left(W^{[0]} \vec{x} \right) \right) \right) \right)$$

kD, 4 Classes, 4 hidden layer network



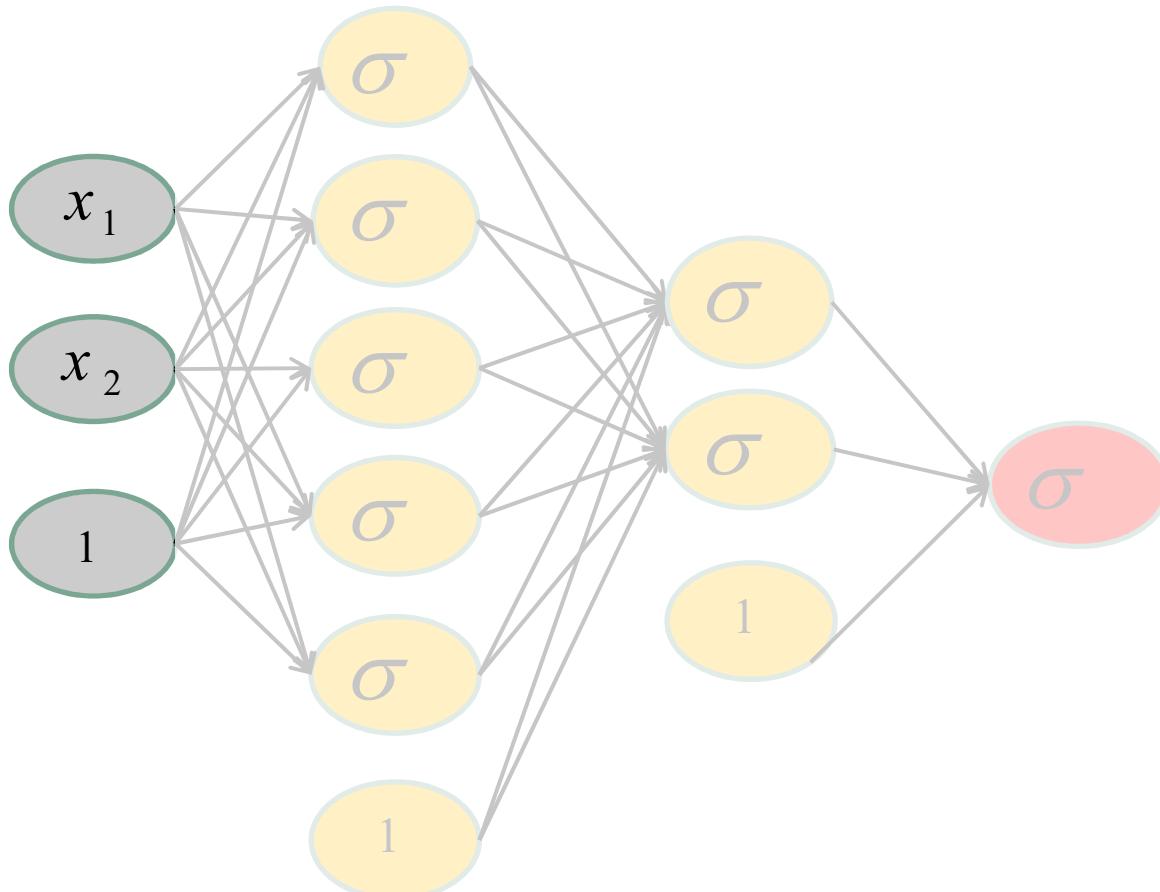
Cross entropy

$$y_W(\vec{x}) = \text{softmax}\left(W^{[4]}\sigma\left(W^{[3]}\sigma\left(W^{[2]}\sigma\left(W^{[1]}\sigma\left(W^{[0]}\vec{x}\right)\right)\right)\right)\right)$$

How to make a prediction?

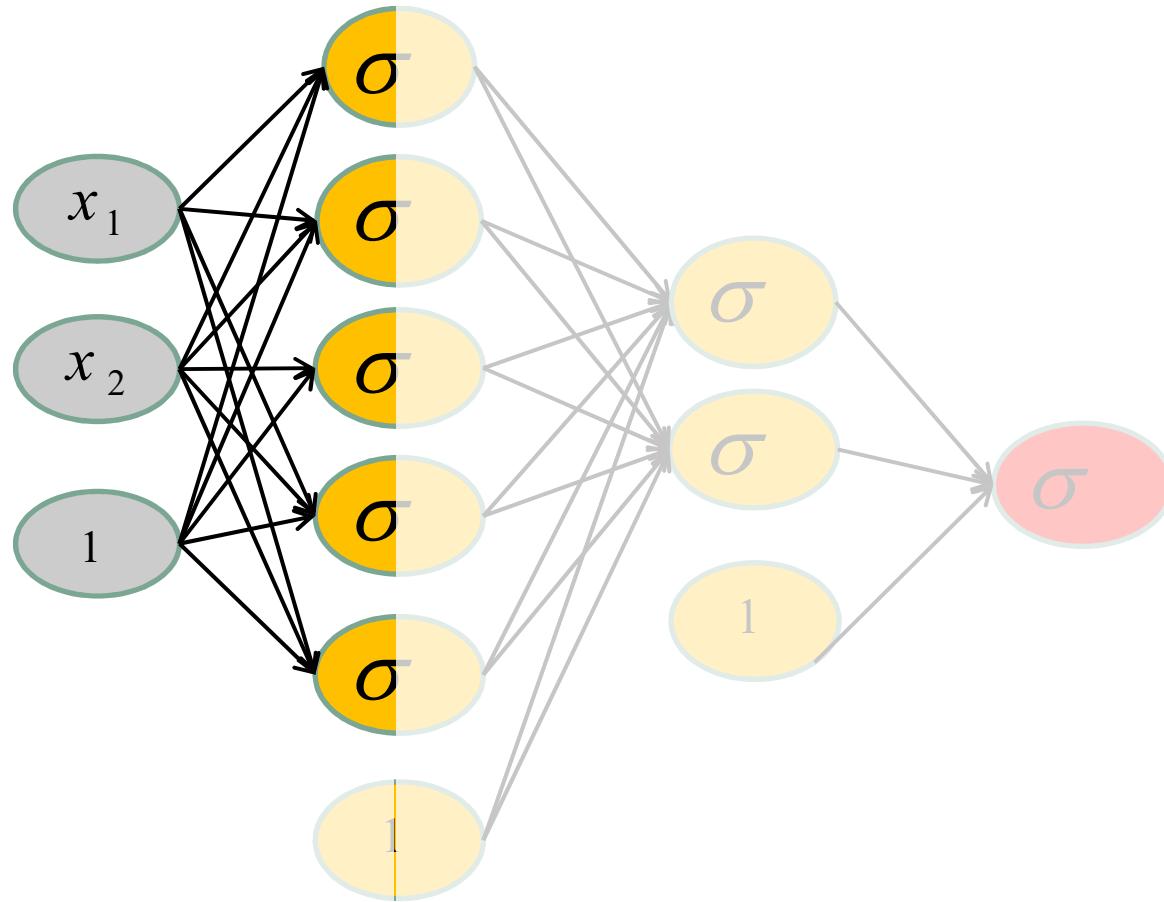


Forward pass



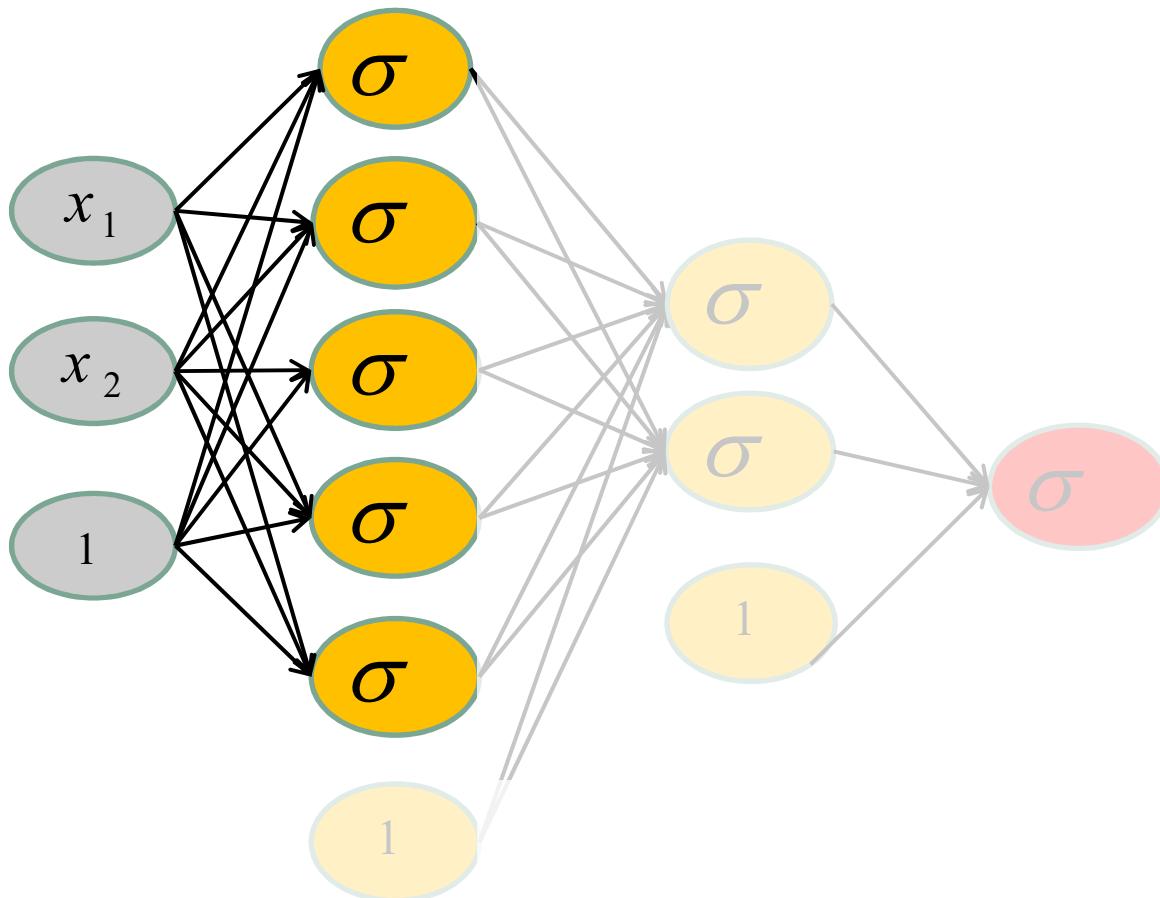
\vec{x}

Forward pass



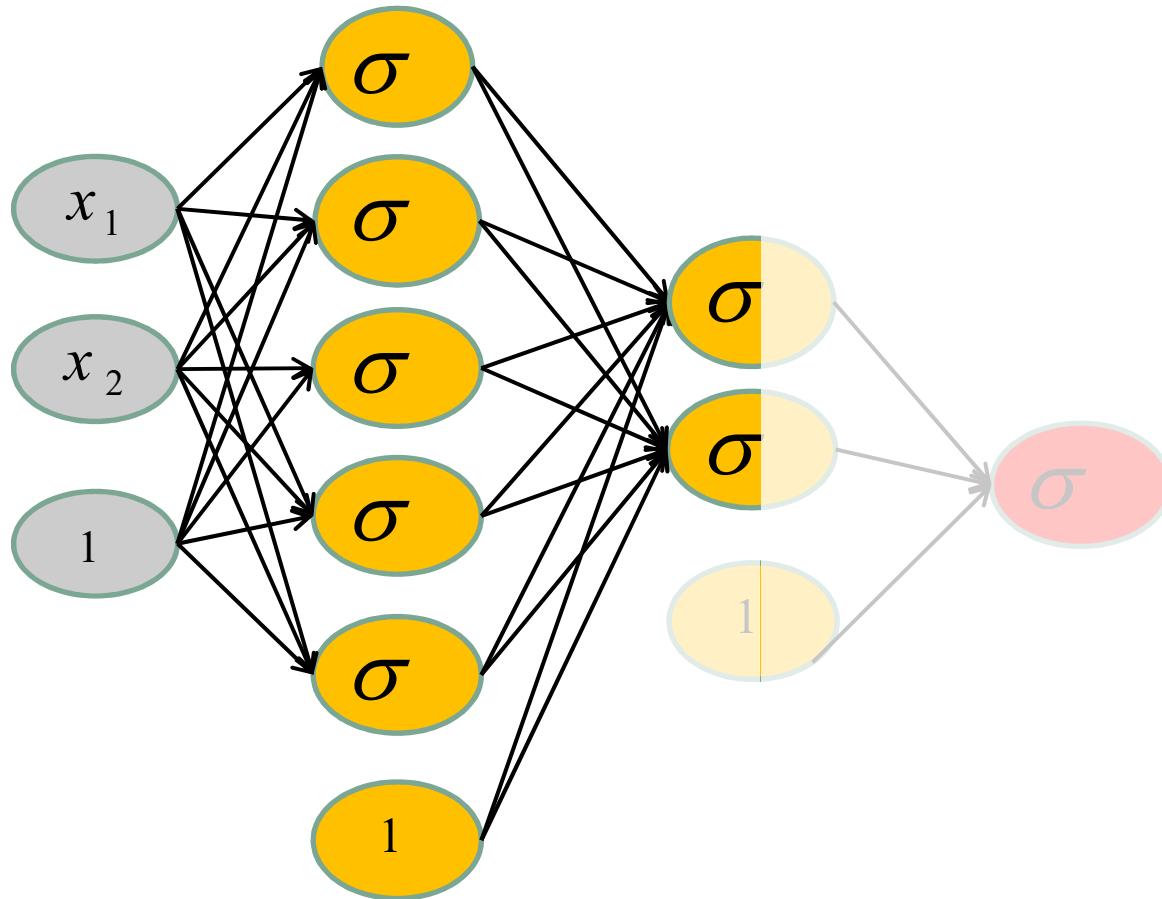
$$W^{[0]} \vec{x}$$

Forward pass



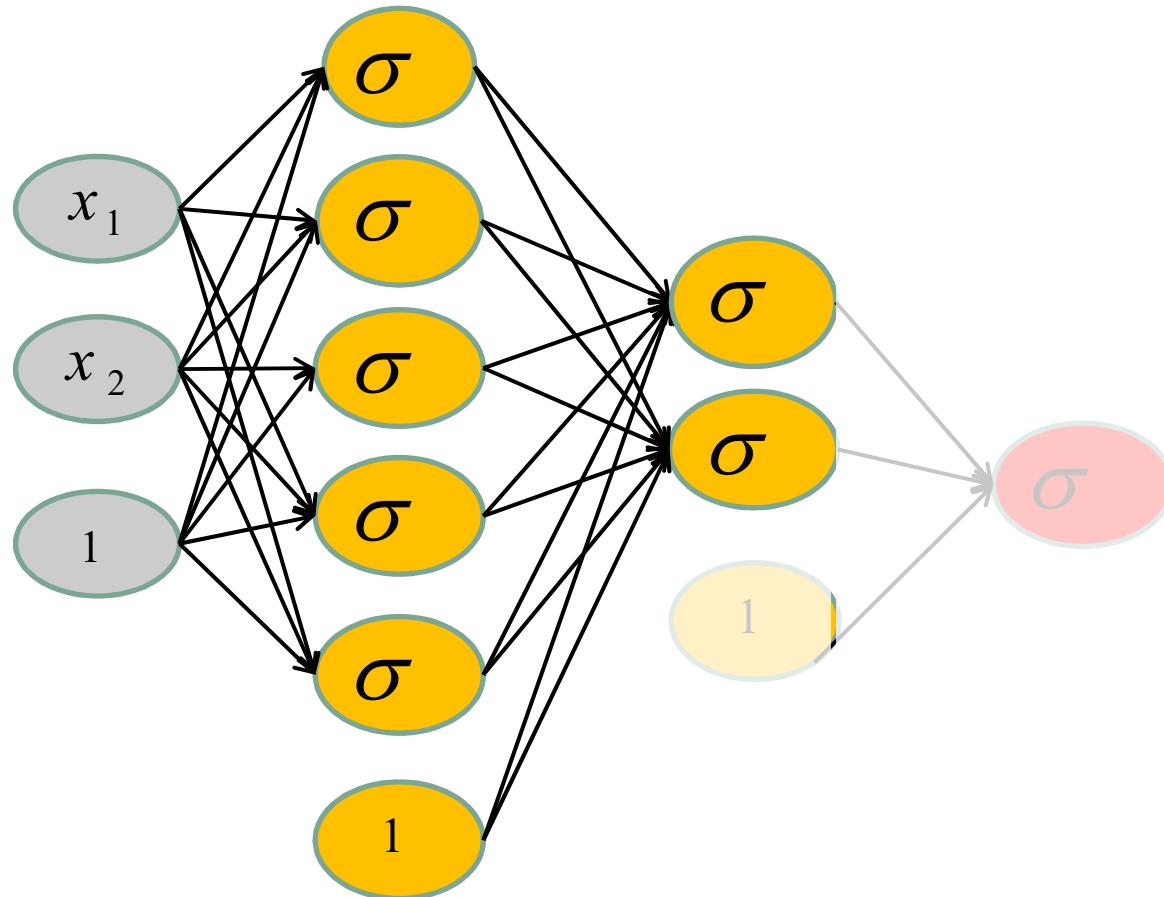
$$\sigma(W^{[0]}\vec{x})$$

Forward pass



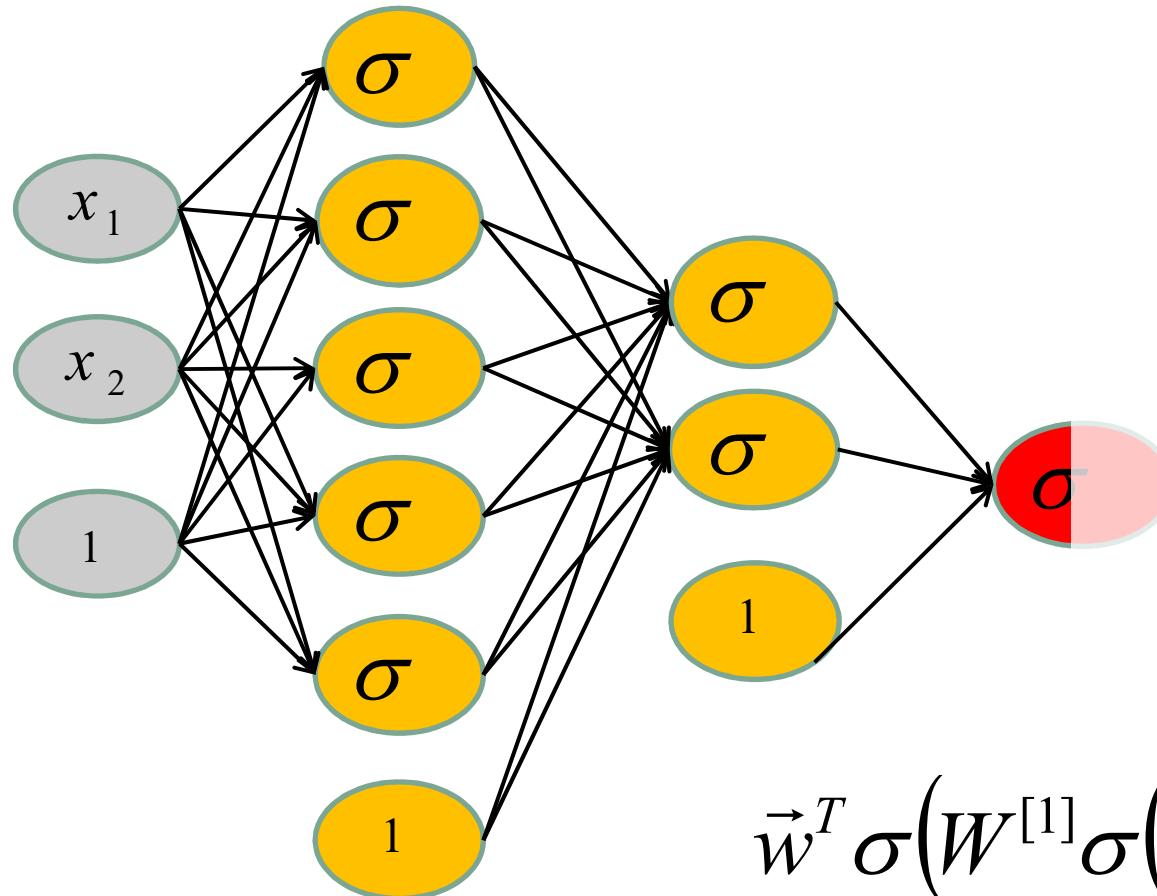
$$W^{[1]} \sigma(W^{[0]} \vec{x})$$

Forward pass

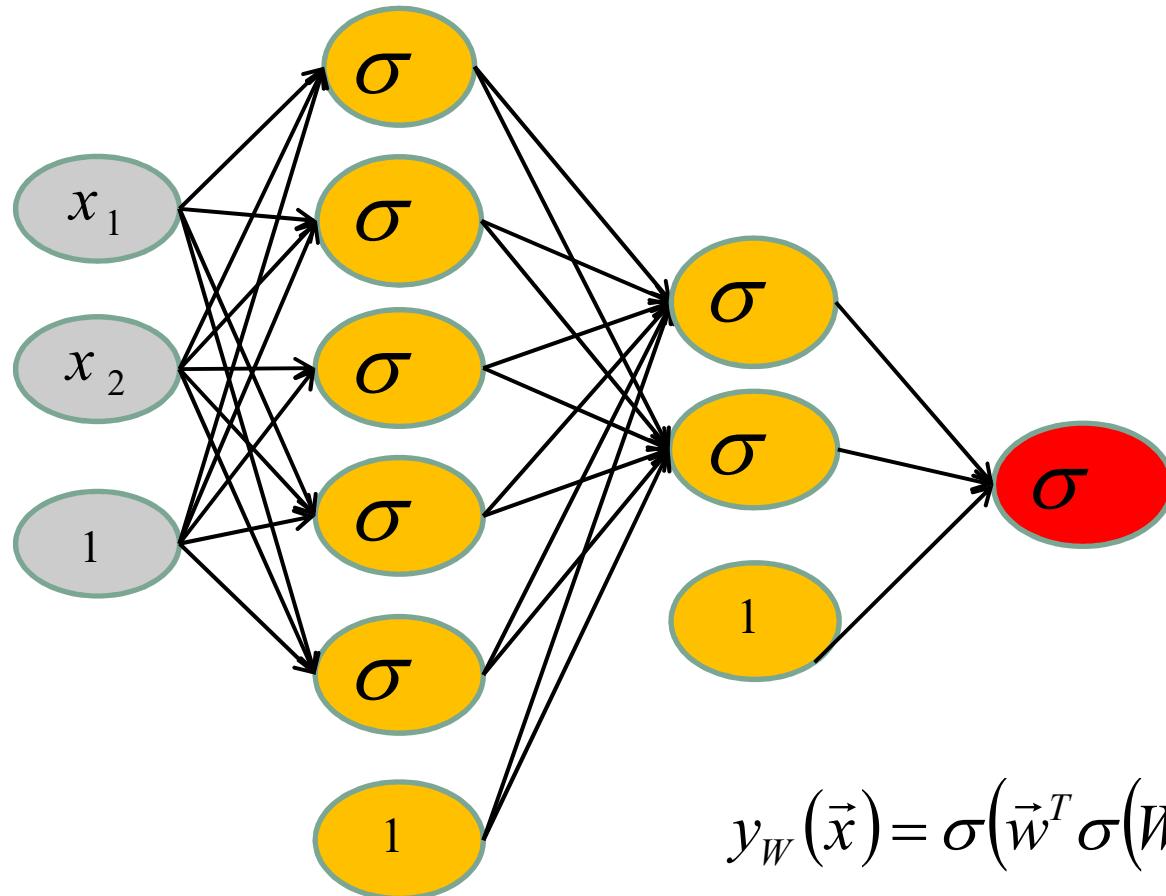


$$\sigma(W^{[1]}\sigma(W^{[0]}\vec{x}))$$

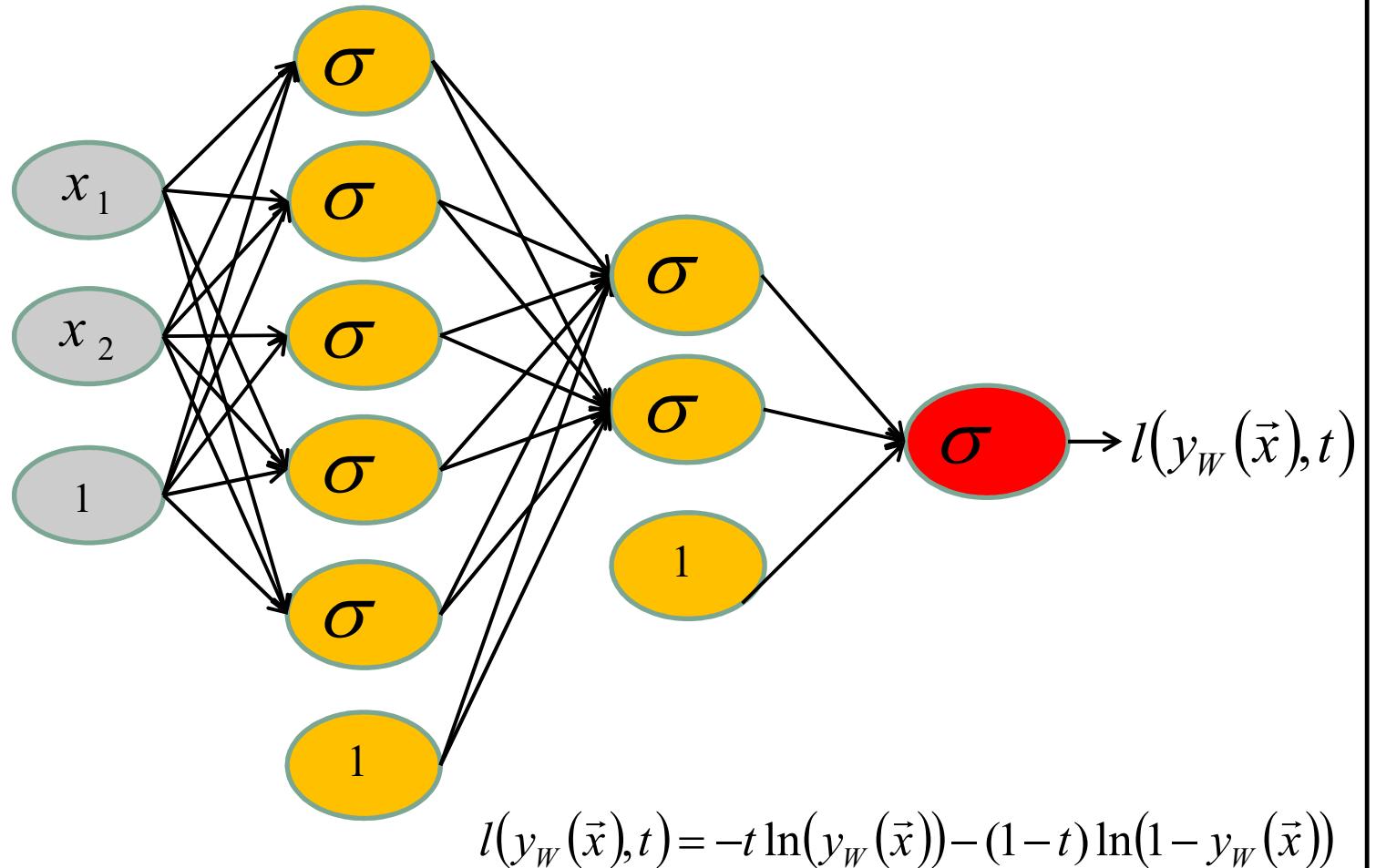
Forward pass



Forward pass



Forward pass



How to optimize the network?

0- From

$$W = \arg \min_W = \sum_{n=1}^N l(y_W(\vec{x}_n), t_n) + \lambda R(W)$$

Choose a regularization function

$$R(W) = \|W\|_1 \text{ or } \|W\|_2$$

How to optimize the network?

1- Choose a loss $l(y_W(\vec{x}_n), t_n)$ for example

Hinge loss

Cross entropy



Do not forget to adjust the output layer with the loss you have chosen.

cross entropy => Softmax

How to optimize the network?

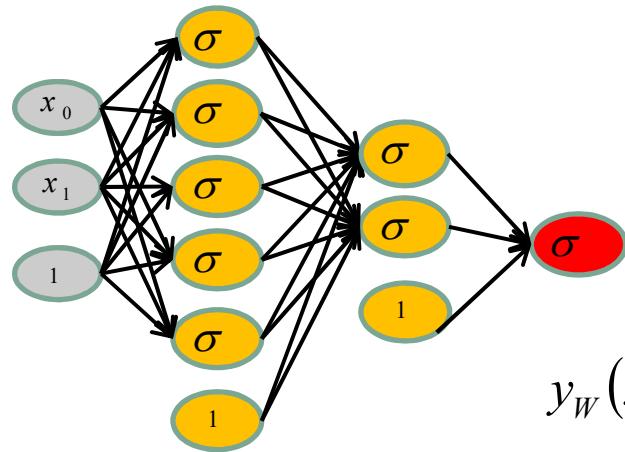
2- Compute the gradient of the loss with respect to each parameter

$$\frac{\partial \left(\sum_{n=1}^N l(y_W(\vec{x}_n), t_n) + \lambda R(W) \right)}{\partial W_{a,b}^{[c]}}$$

and launch a gradient descent algorithm to update the parameters.

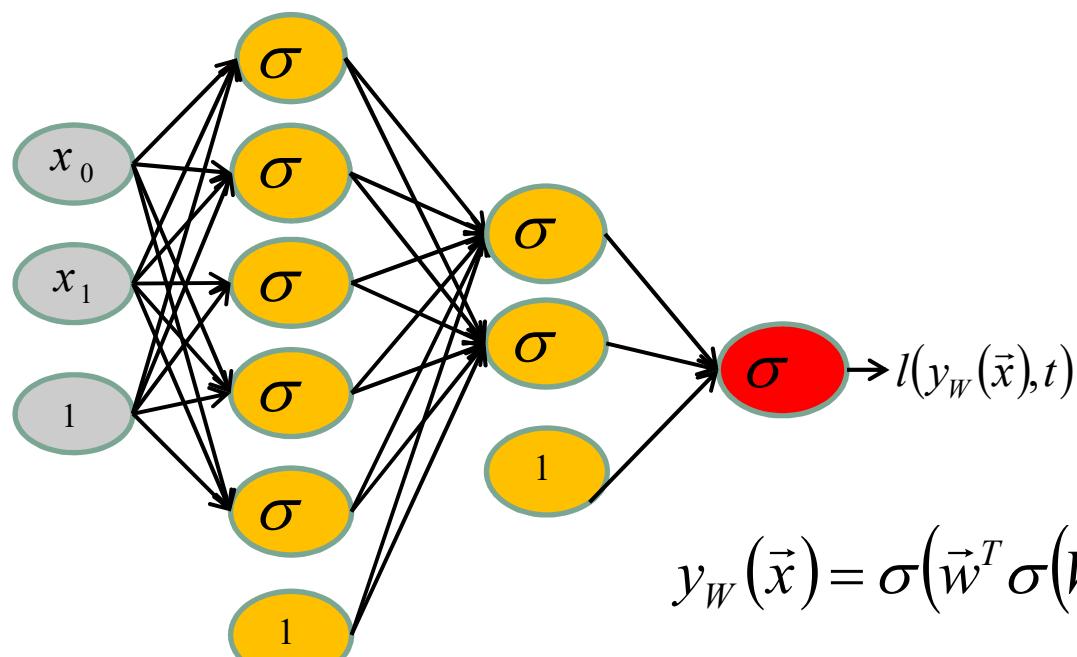
$$W_{a,b}^{[c]} = W_{a,b}^{[c]} - \eta \frac{\partial \left(\sum_{n=1}^N l(y_W(\vec{x}_n), t_n) + \lambda R(W) \right)}{\partial W_{a,b}^{[c]}}$$

How to optimize the network?



$$y_W(\vec{x}) = \sigma(\vec{w}^{[2]}\sigma(W^{[1]}\sigma(W^{[0]}\vec{x})))$$

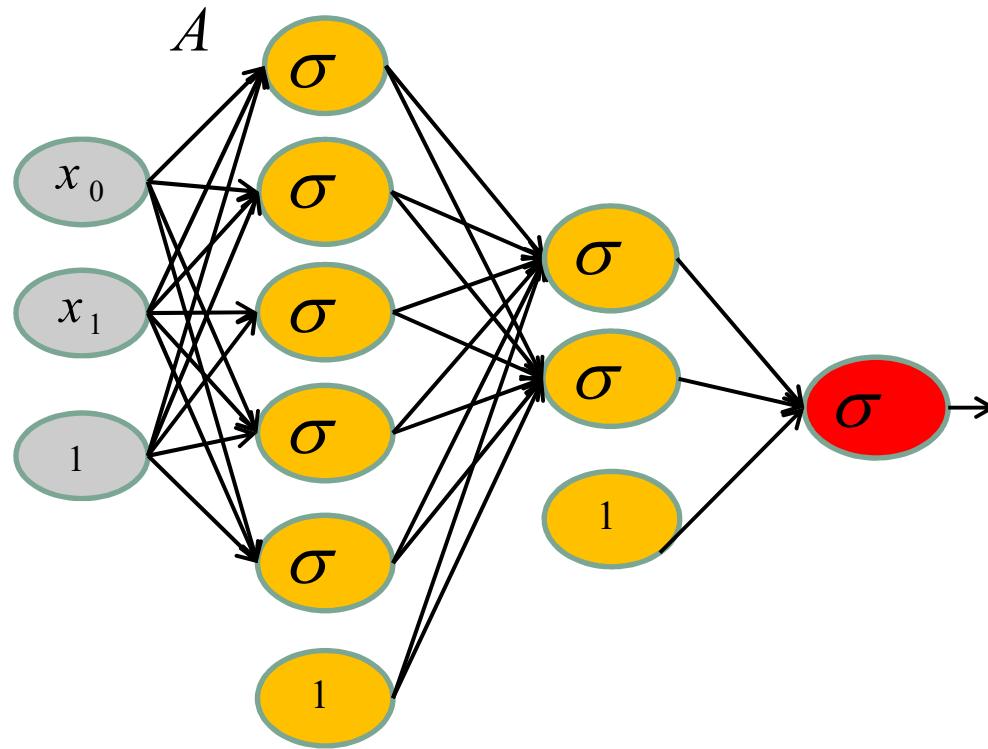
$$\frac{\partial \left(\sum_{n=1}^N l(y_W(\vec{x}_n), t_n) + \lambda R(W) \right)}{\partial W_{a,b}^{[c]}} \rightarrow \text{Backpropagation}$$



$$y_W(\vec{x}) = \sigma(\vec{w}^T \sigma(W^{[1]} \sigma(W^{[0]} \vec{x})))$$

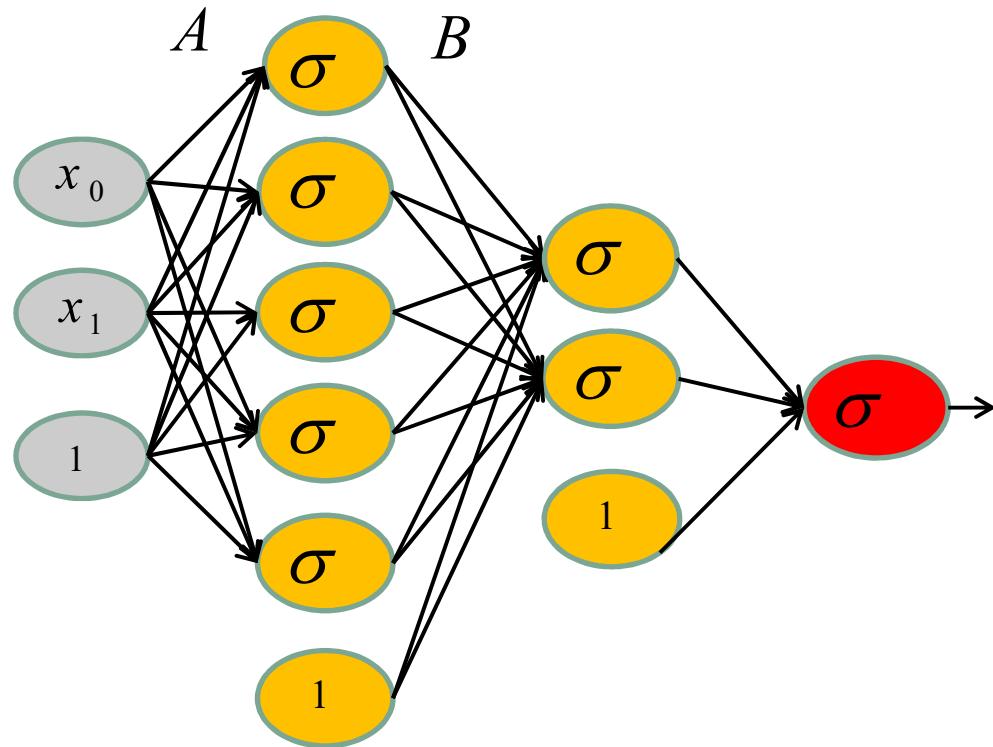
$$l(y_W(\vec{x}), t) = -t \ln(y_W(\vec{x})) - (1-t) \ln(1 - y_W(\vec{x}))$$

$$A = W^{[0]} \vec{x}$$



$$A = W^{[0]} \vec{x}$$

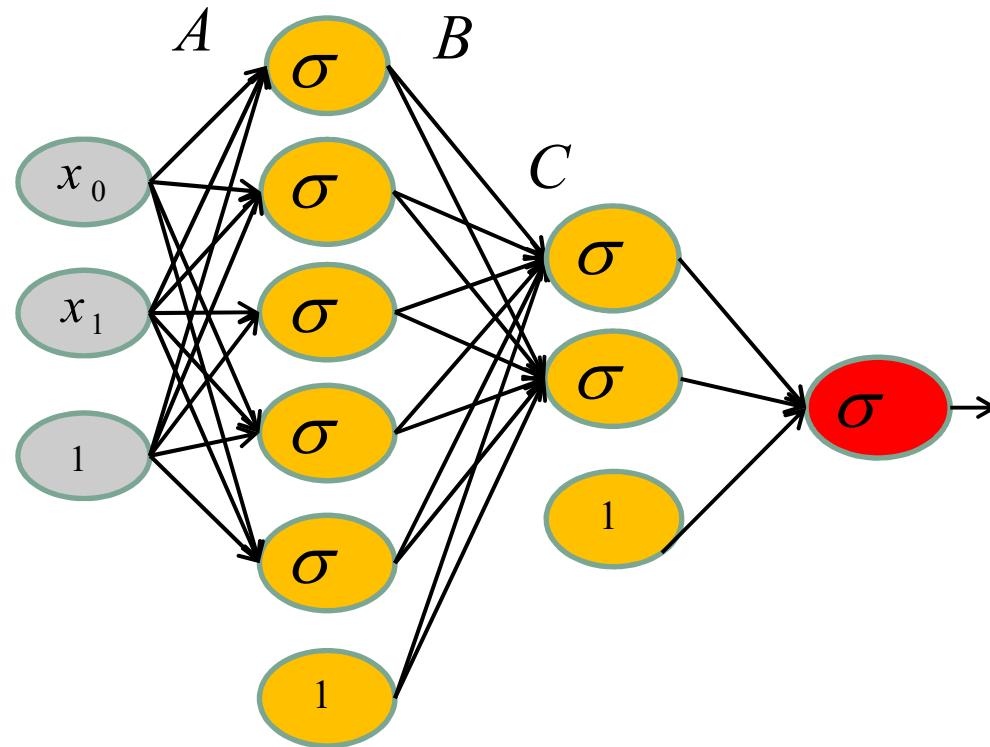
$$B = \sigma(A)$$



$$A = W^{[0]} \vec{x}$$

$$B = \sigma(A)$$

$$C = W^{[1]} B$$

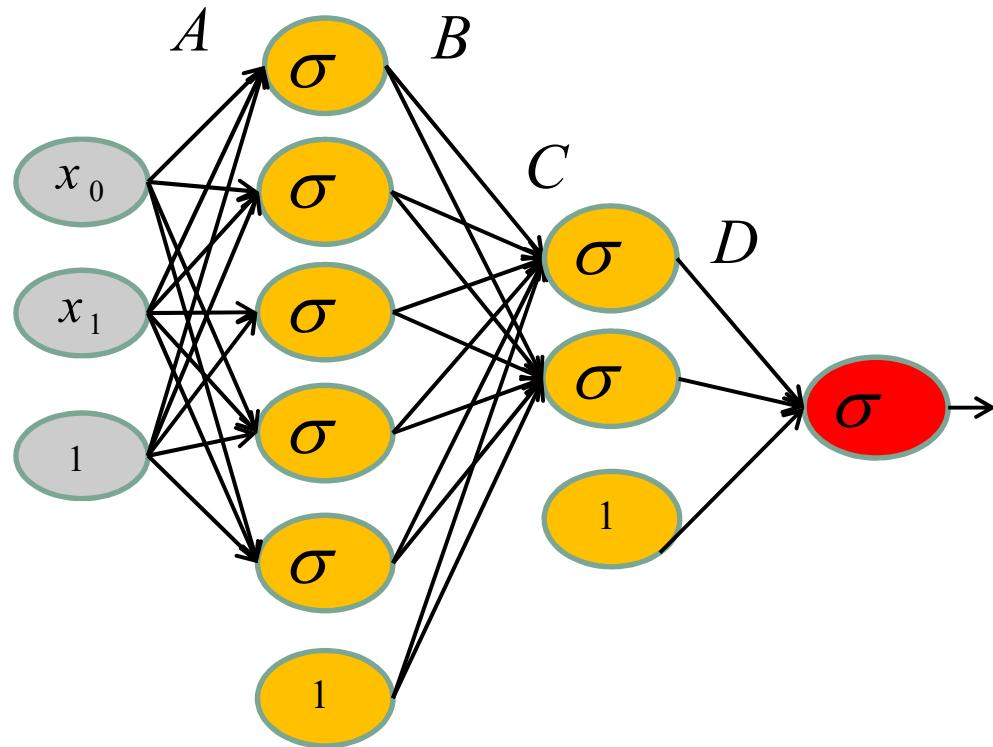


$$A = W^{[0]} \vec{x}$$

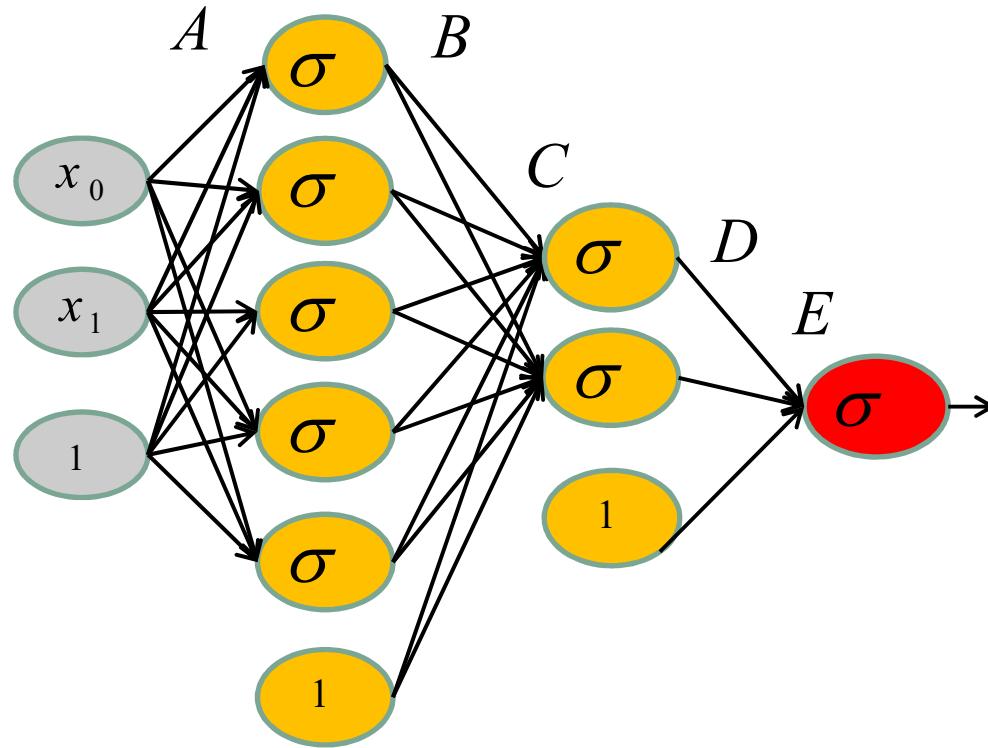
$$B = \sigma(A)$$

$$C = W^{[1]} B$$

$$D = \sigma(C)$$



$$\begin{aligned}
 A &= W^{[0]} \vec{x} \\
 B &= \sigma(A) \\
 C &= W^{[1]} B \\
 D &= \sigma(C) \\
 E &= \vec{w}^T D
 \end{aligned}$$



$$A = W^{[0]} \vec{x}$$

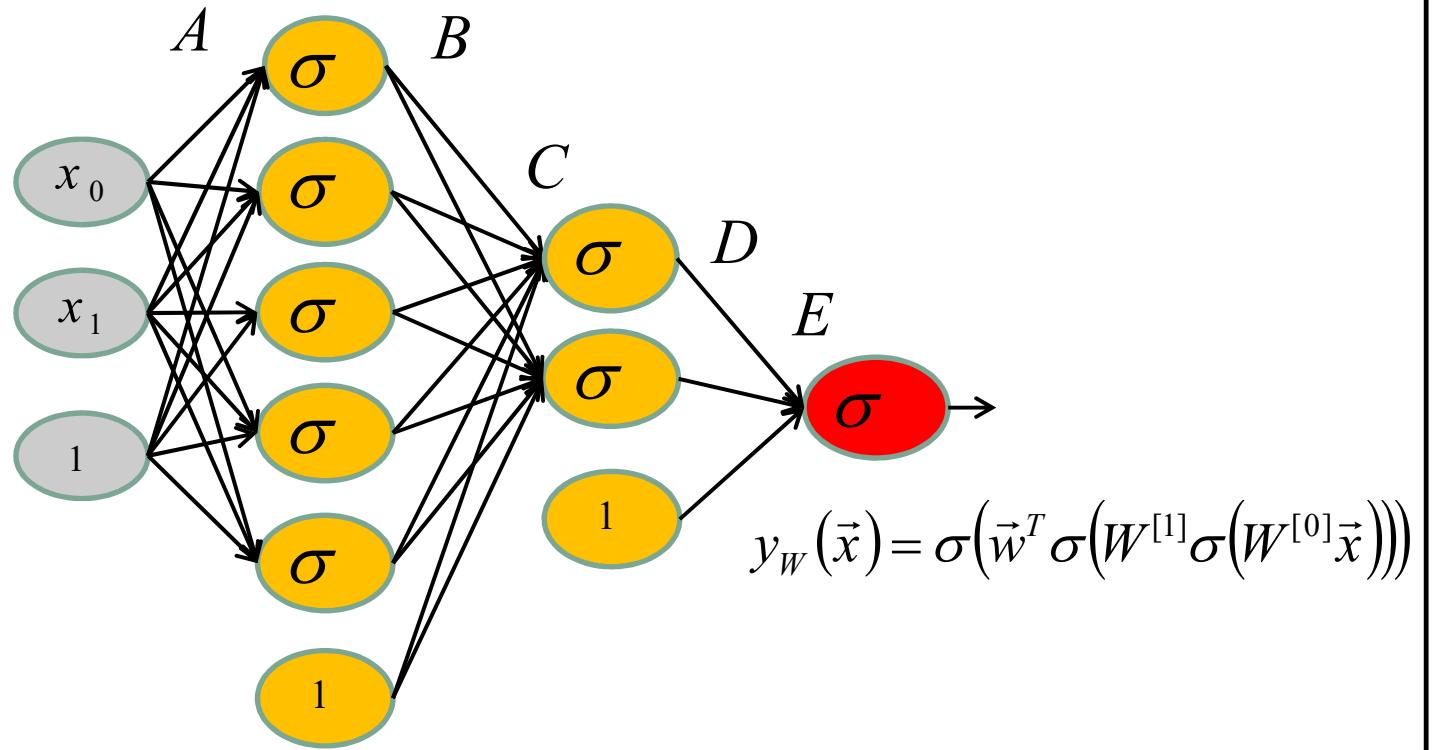
$$B = \sigma(A)$$

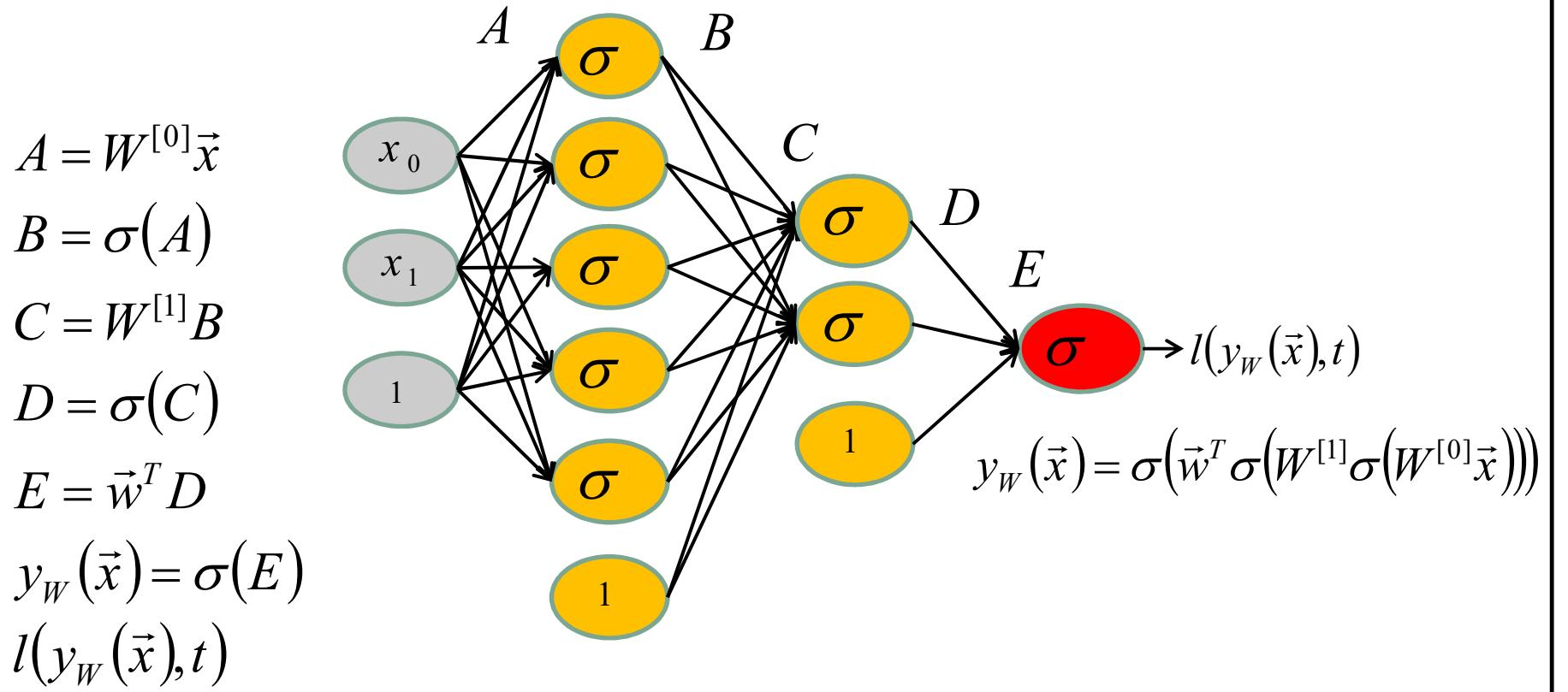
$$C = W^{[1]} B$$

$$D = \sigma(C)$$

$$E = \vec{w}^T D$$

$$y_W(\vec{x}) = \sigma(E)$$





$$\frac{\partial \left(\sum_{n=1}^N l(y_W(\vec{x}_n), t_n) \right)}{\partial W^{[l]}} ?$$

Chain rule



Chain rule recap

$$\left. \begin{array}{l} f(u) = u^2 \\ u(v) = 2v \\ v(x) = 1/x \end{array} \right\} \frac{\partial f}{\partial x} = ? \quad \left\{ \begin{array}{l} \frac{\partial f}{\partial x} = \frac{\partial f}{\partial u} \times \frac{\partial u}{\partial v} \times \frac{\partial v}{\partial x} \\ = 2u \times 2 \times \left(-\frac{1}{x^2} \right) \end{array} \right.$$

$$A = W^{[0]} \vec{x}$$

$$B = \sigma(A)$$

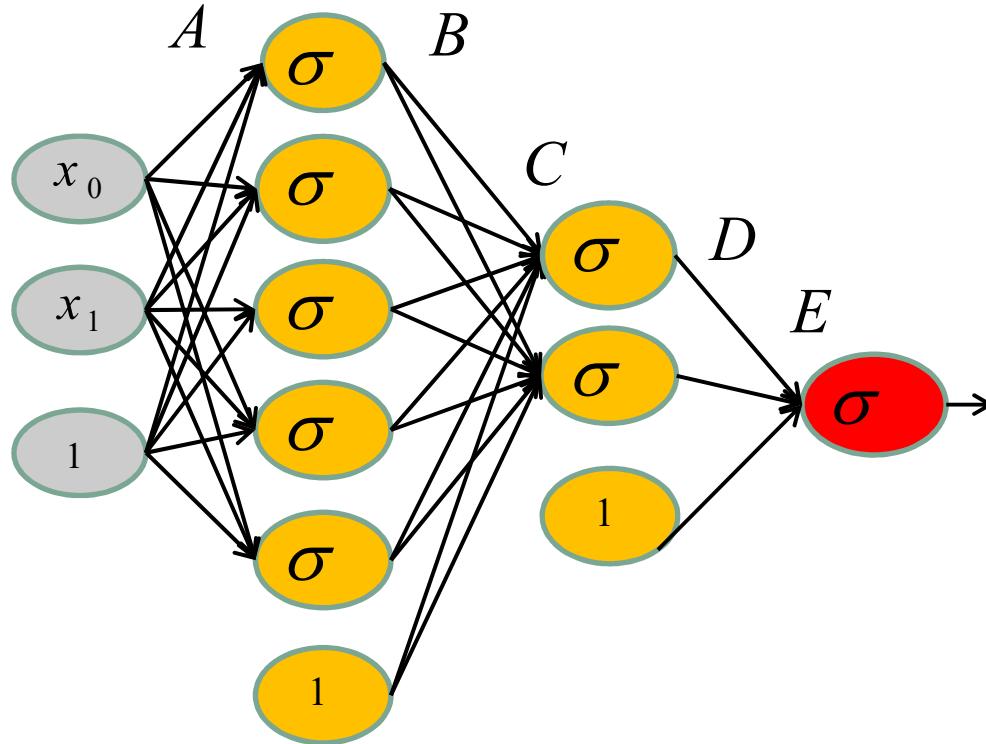
$$C = W^{[1]} B$$

$$D = \sigma(C)$$

$$E = \vec{w}^T D$$

$$y_W(\vec{x}) = \sigma(E)$$

$$l(y_W(\vec{x}), t)$$

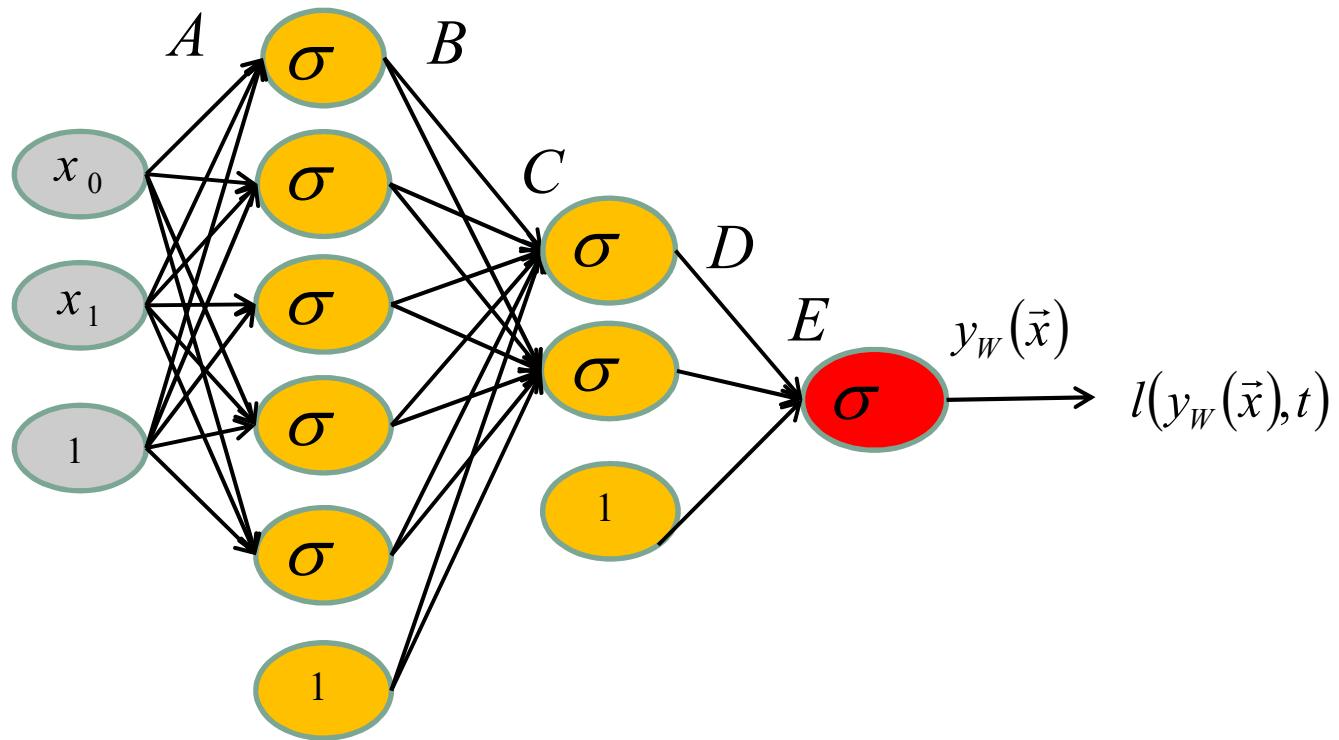


$$\frac{\partial(l(y_W(\vec{x}), t))}{\partial W^{[0]}} = \frac{\partial(l(y_W(\vec{x}), t))}{\partial y_W(\vec{x})} \frac{\partial(y_W(\vec{x}))}{\partial E} \frac{\partial(E)}{\partial D} \frac{\partial(D)}{\partial C} \frac{\partial(C)}{\partial B} \frac{\partial(B)}{\partial A} \frac{\partial(A)}{\partial W^{[0]}}$$

Back propagation

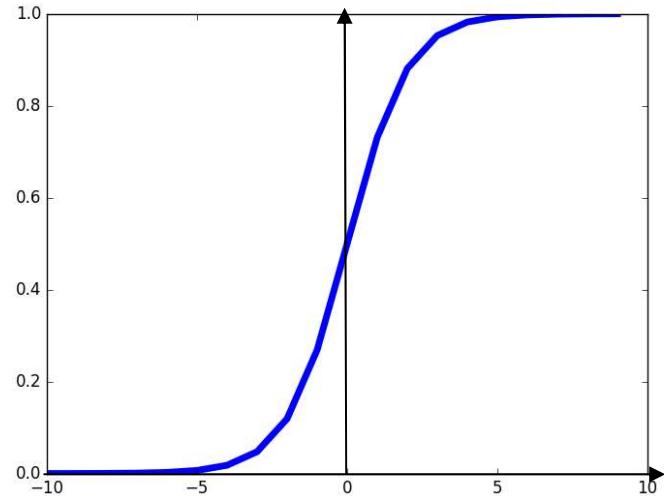


$$\frac{\partial(l(y_W(\vec{x}), t))}{\partial W^{[0]}} = \frac{\partial(l(y_W(\vec{x}), t))}{\partial y_W(\vec{x})} \frac{\partial(y_W(\vec{x}))}{\partial E} \frac{\partial(E)}{\partial D} \frac{\partial(D)}{\partial C} \frac{\partial(C)}{\partial B} \frac{\partial(B)}{\partial A} \frac{\partial(B)}{\partial W^{[0]}}$$



Activation functions

Activation functions



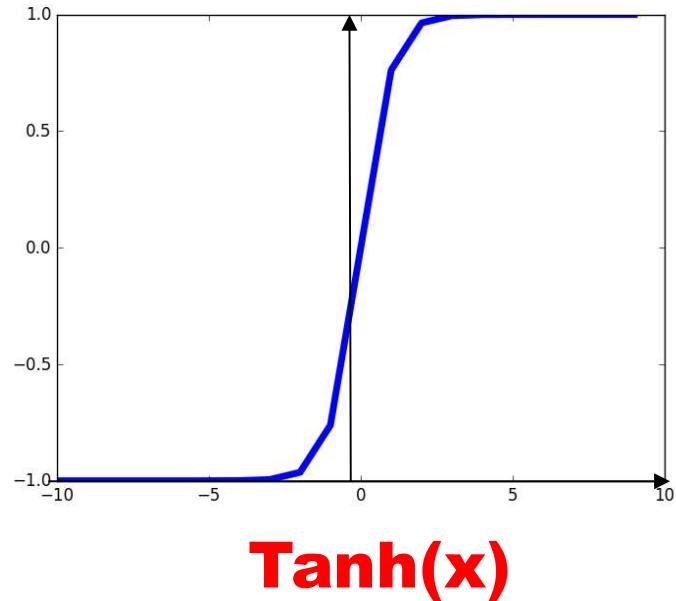
Sigmoide

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

3 Problems :

- Gradient saturates when input is large
- Not zero centered
- $\exp()$ is an expensive operation

Activation functions

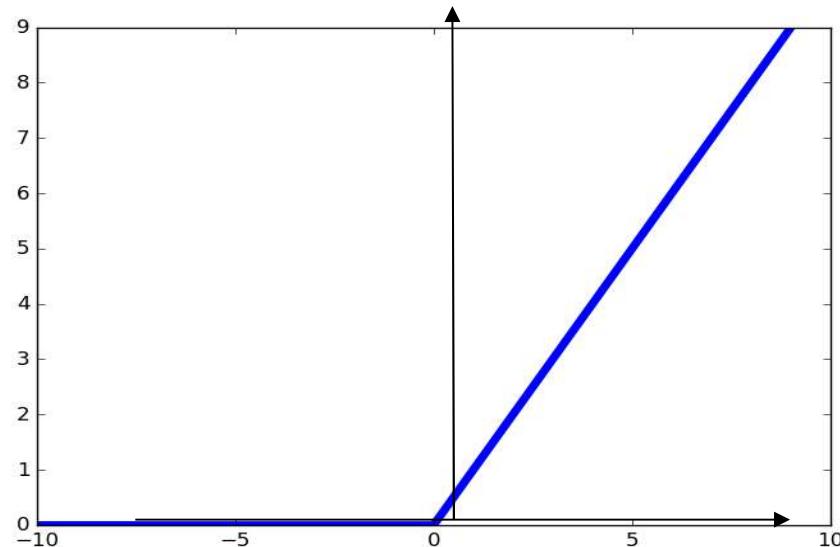


- Output is zero-centered 😊
- Small gradient when input is large 😟

[LeCun et al., 1991]

Activation functions

$$\text{ReLU}(x) = \max(0, x)$$



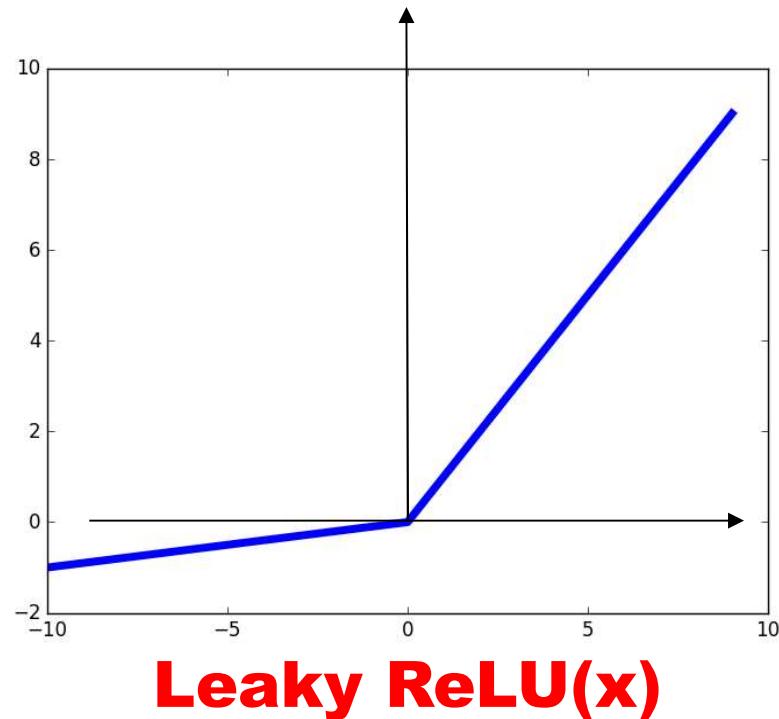
ReLU(x)
(Rectified Linear Unit)

- Large gradient for $x > 0$ 😊
- Super fast 😊
- Output non centered at zero 😞
- No gradient when $x < 0$? 😞

[Krizhevsky et al., 2012]

Activation functions

$$\text{LReLU}(x) = \max(0.01x, x)$$

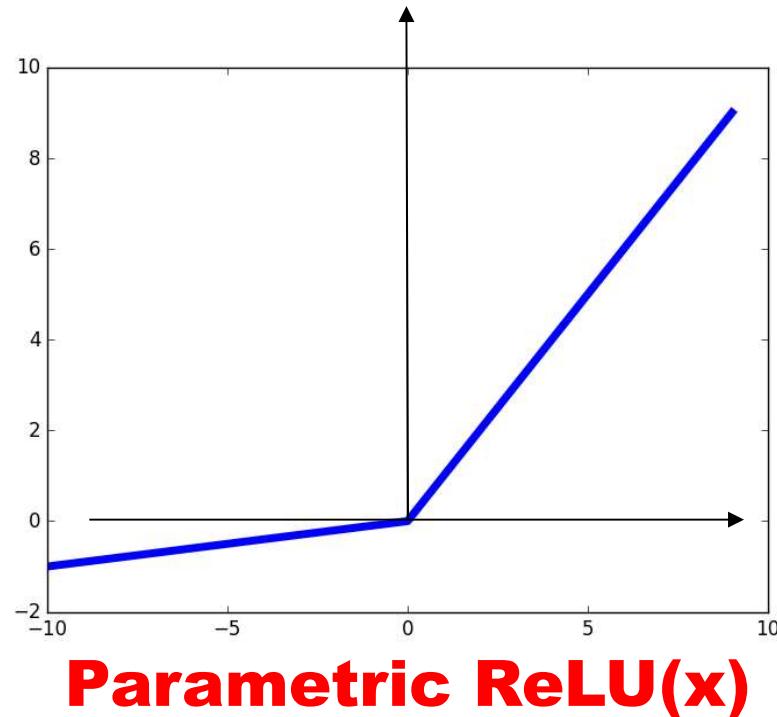


- no **gradient saturation** 😊
- Super **fast** 😊
- 0.01 is an **hyperparameter** ☺

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

Activation functions

$$\text{PReLU}(x) = \max(\alpha x, x)$$



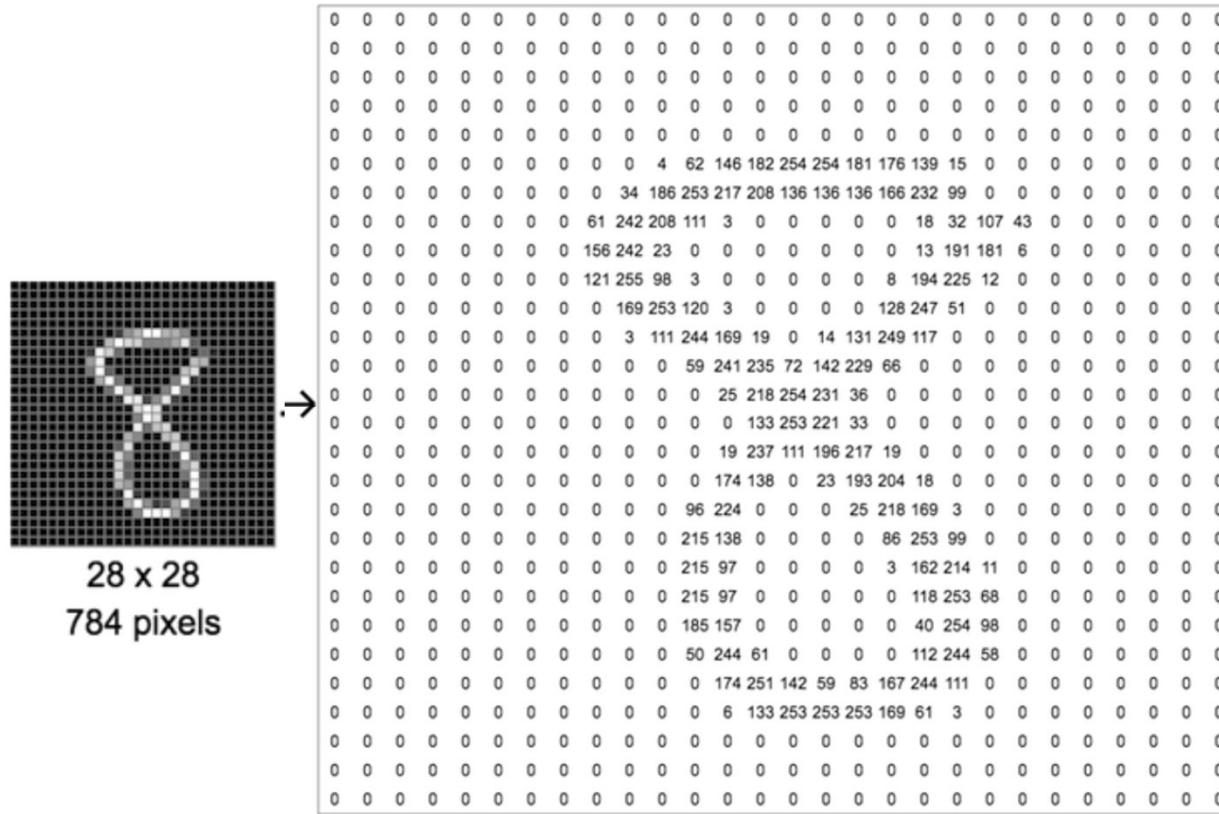
- no **gradient saturation** 😊
- Super **fast** 😊
- α **learn** with back prop 😊

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

In practice

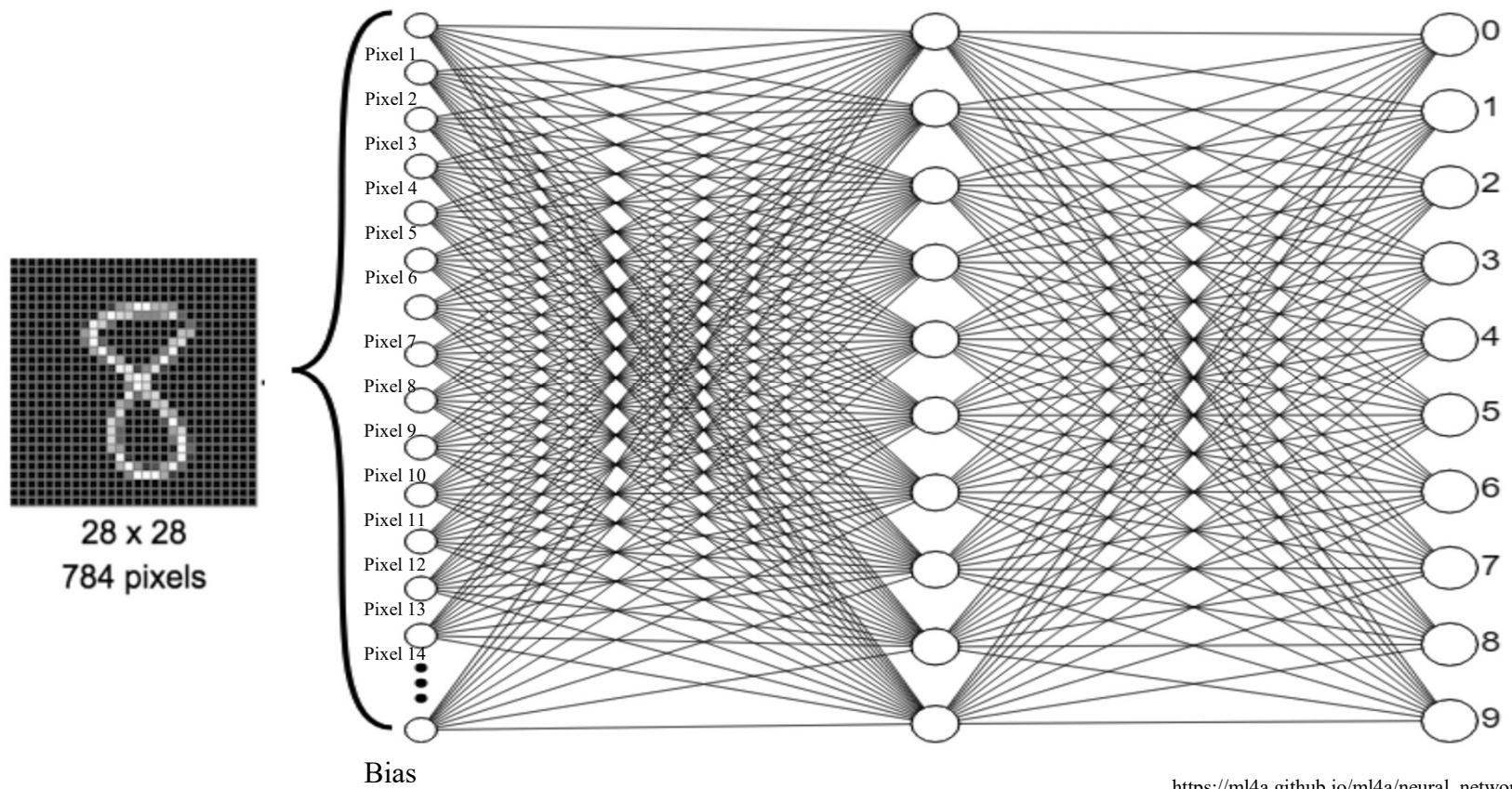
- By default, people use **ReLU**.
- Try **Leaky ReLU / PReLU / ELU**
- Try **tanh** but might be sub-optimal
- **Do not use sigmoïde** except at the output of a 2 class net.

How to classify an image?



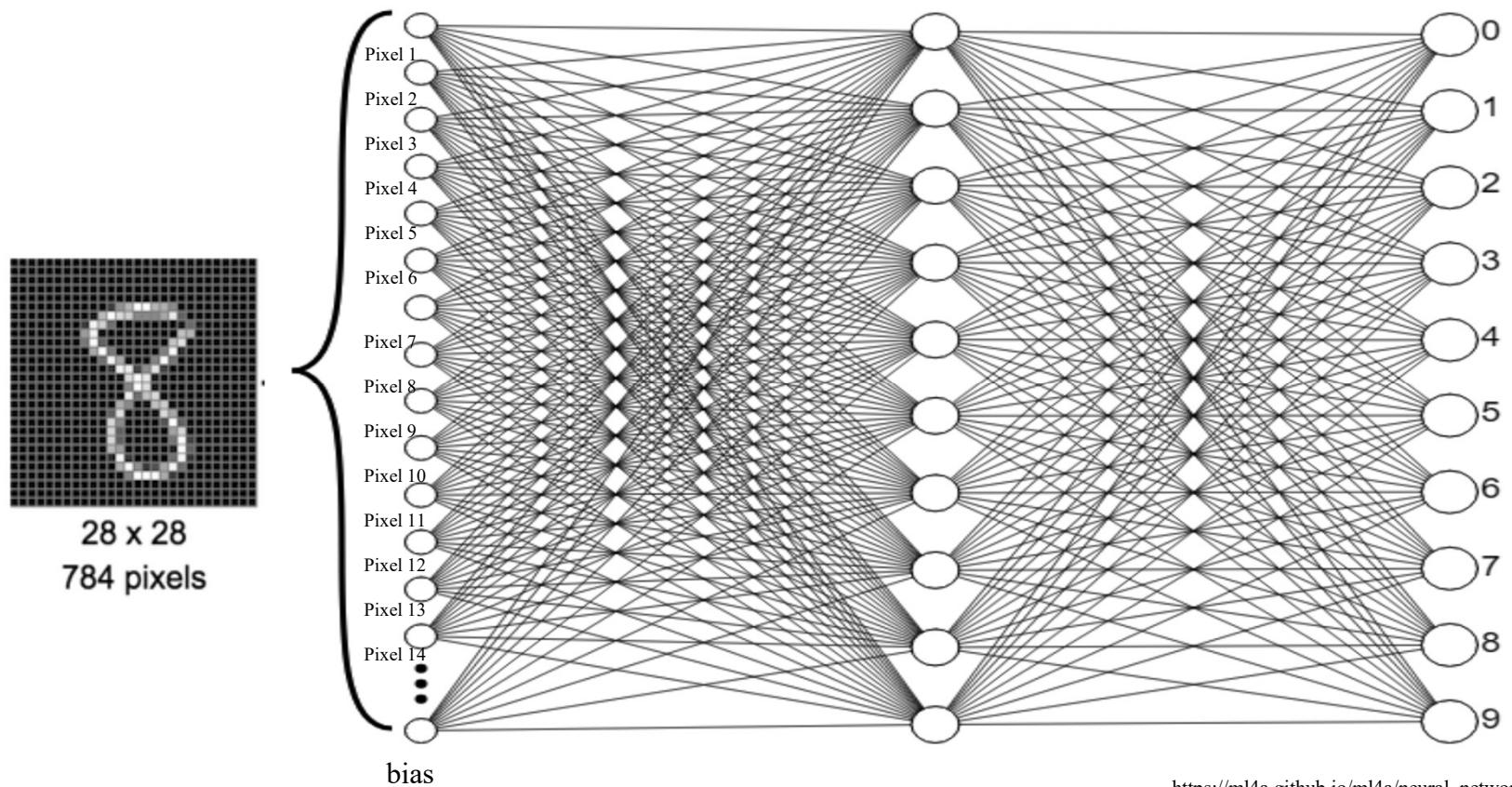
https://ml4a.github.io/ml4a/neural_networks/

How to classify an image?



https://ml4a.github.io/ml4a/neural_networks/

Many parameters (7850 in Layer 1)

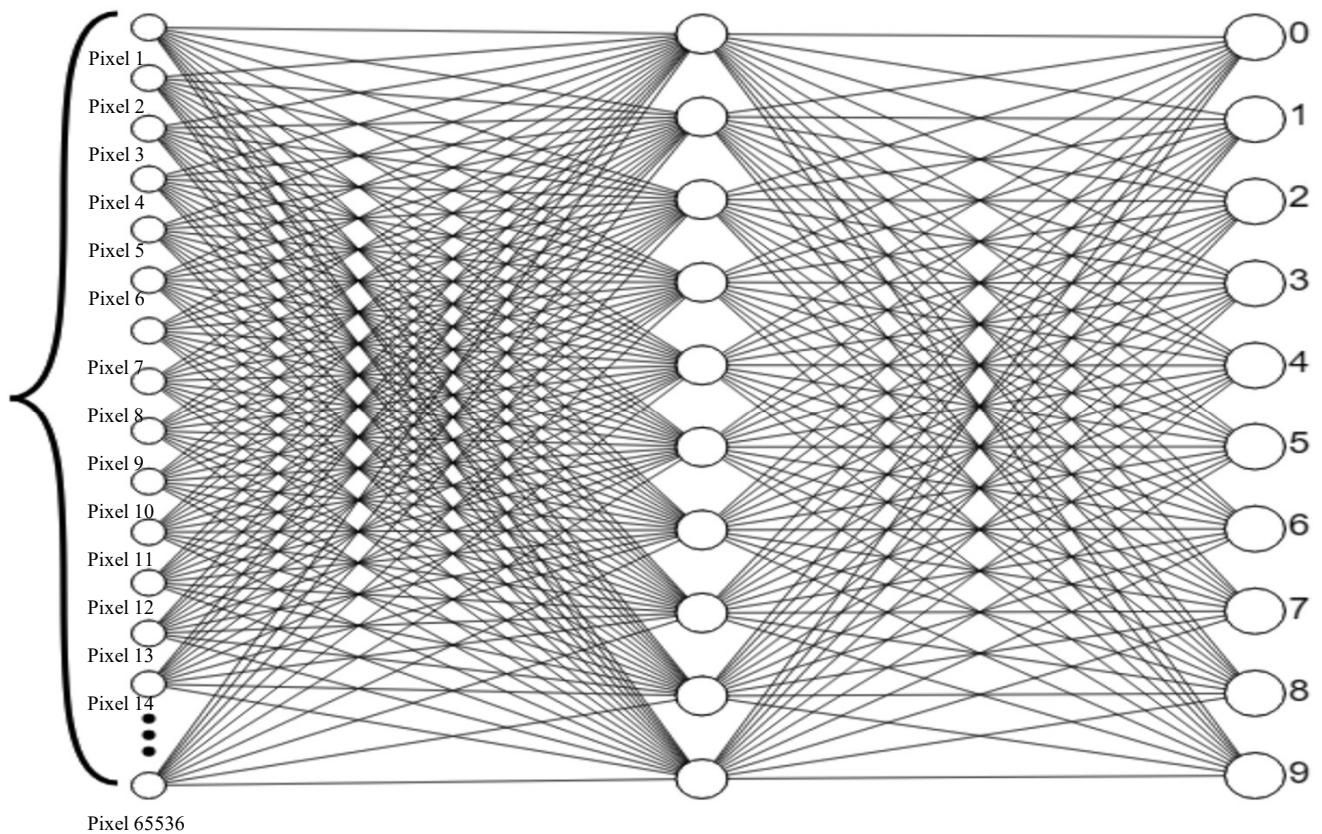


https://ml4a.github.io/ml4a/neural_networks/

Too many parameters (655,370 in Layer 1)

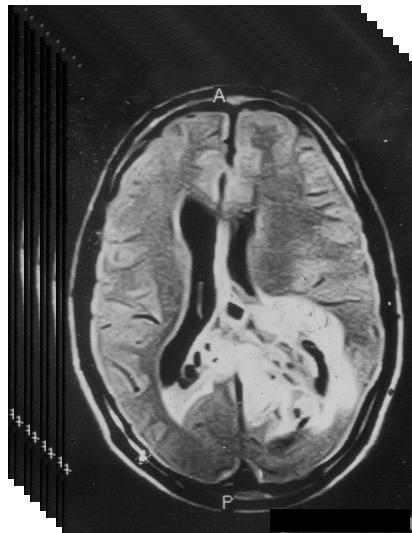


256x256

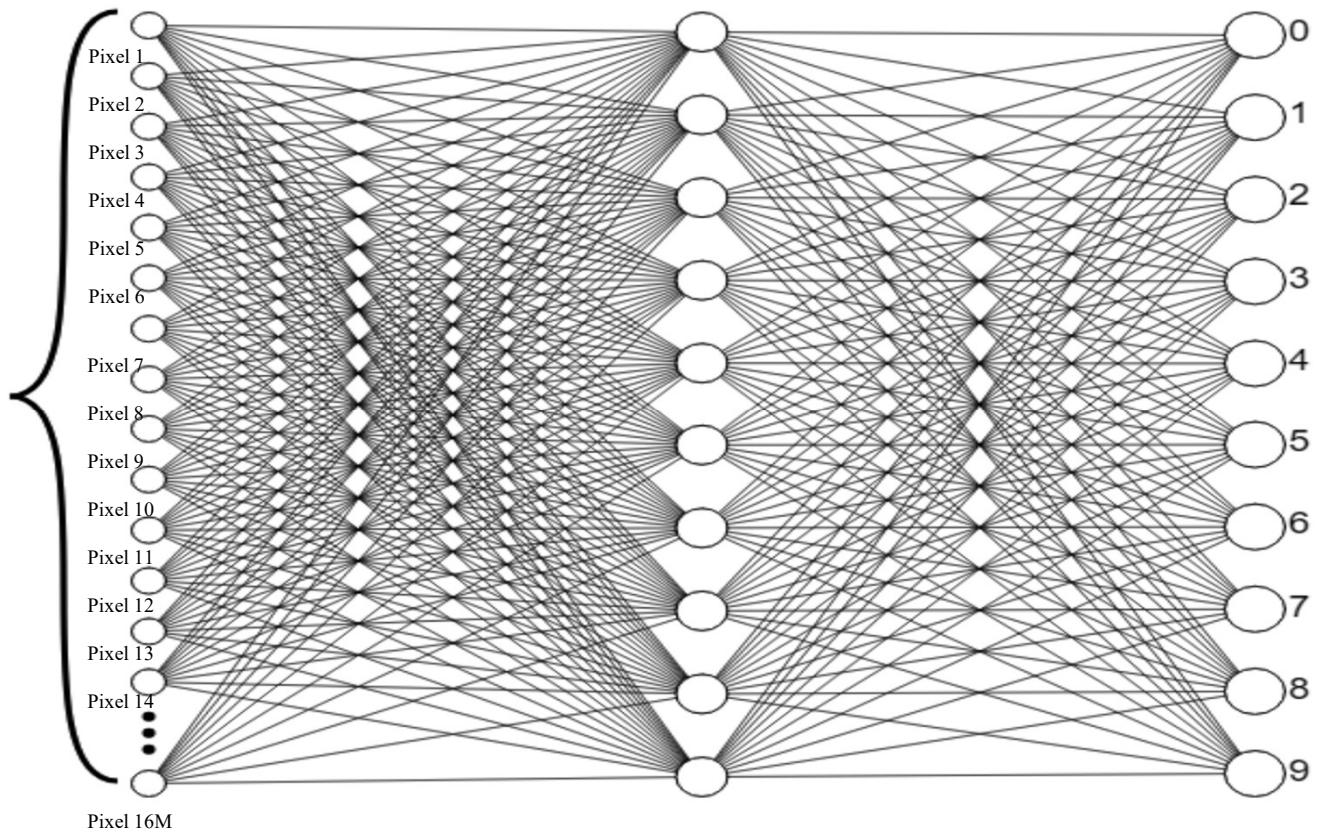


https://ml4a.github.io/ml4a/neural_networks/

Waaay too many parameters (160M in Layer 1)

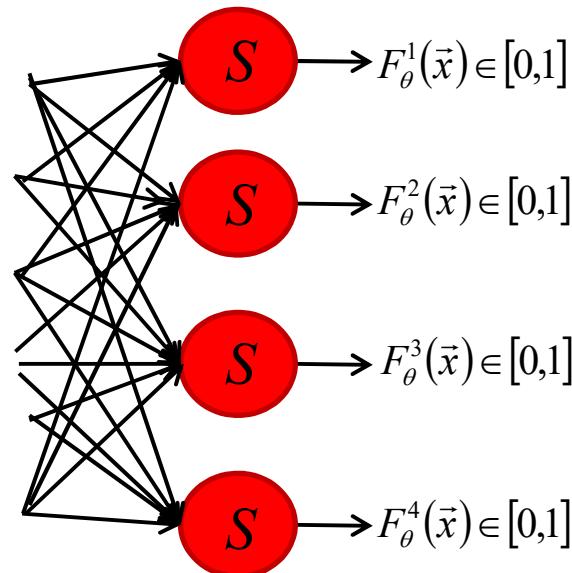
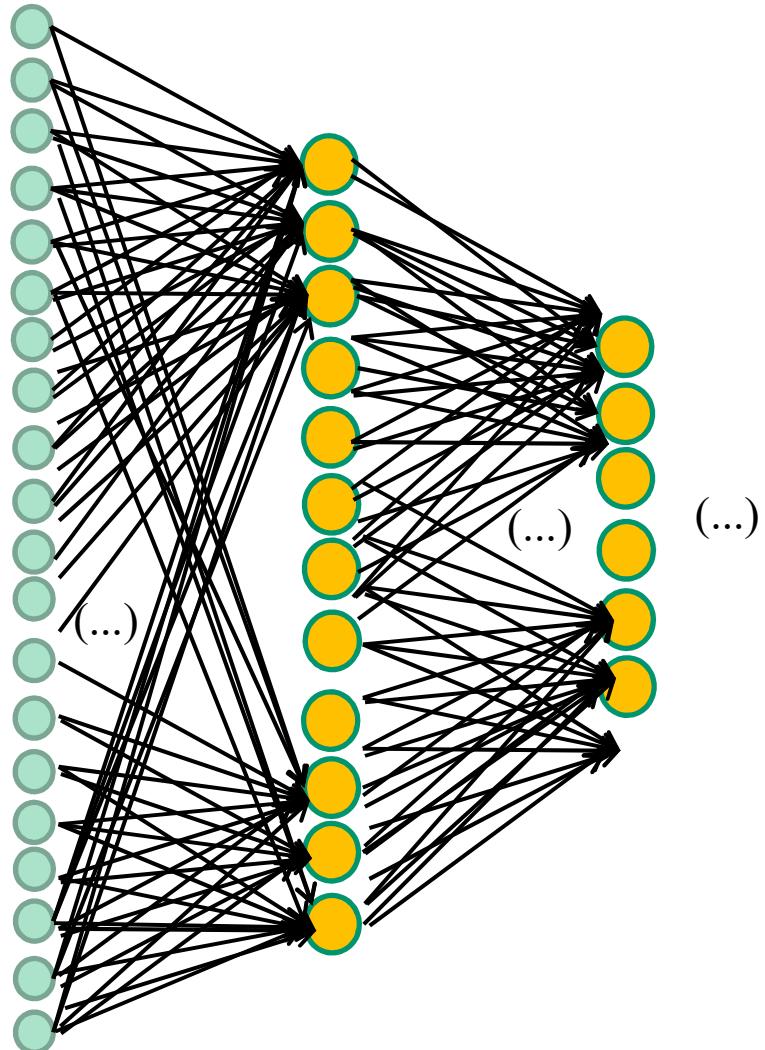


256x256x256



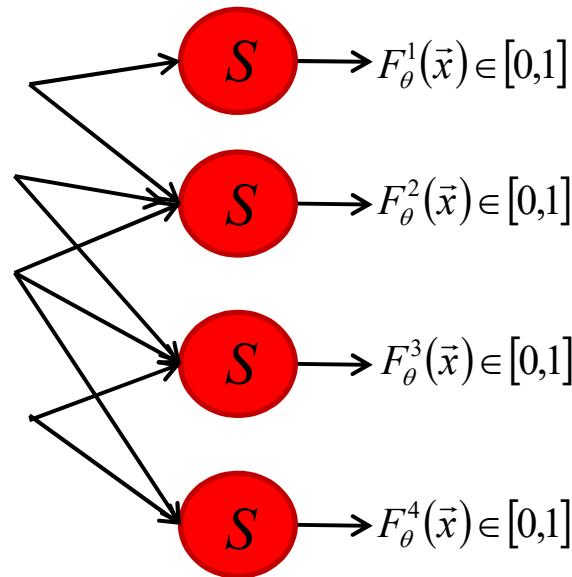
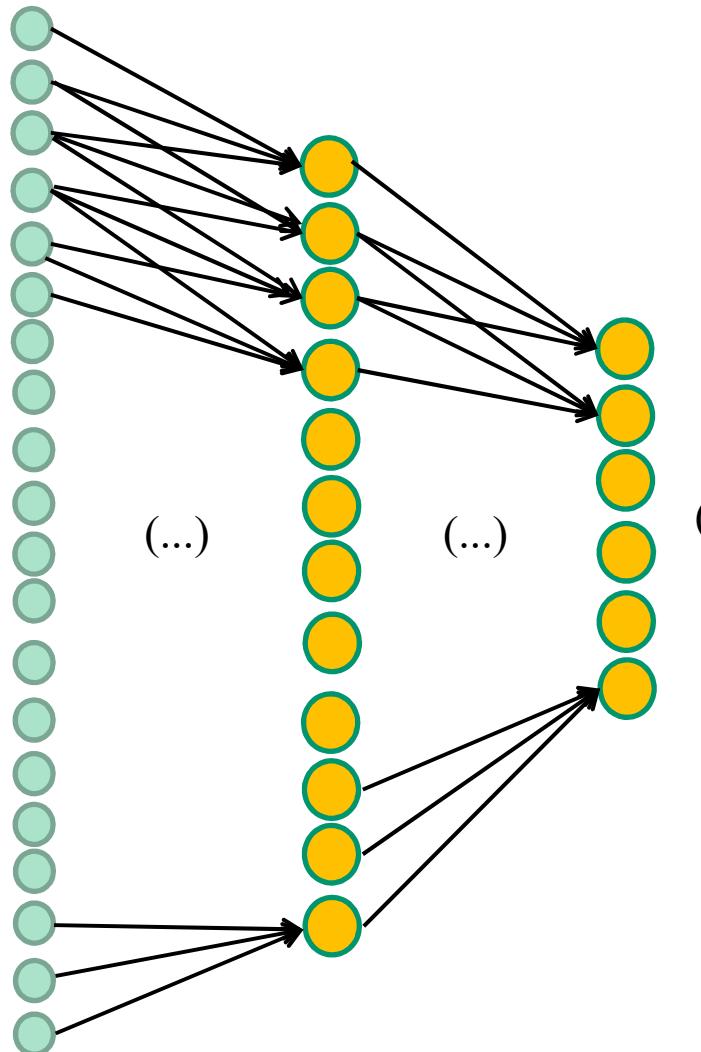
https://ml4a.github.io/ml4a/neural_networks/

Full connections are too many



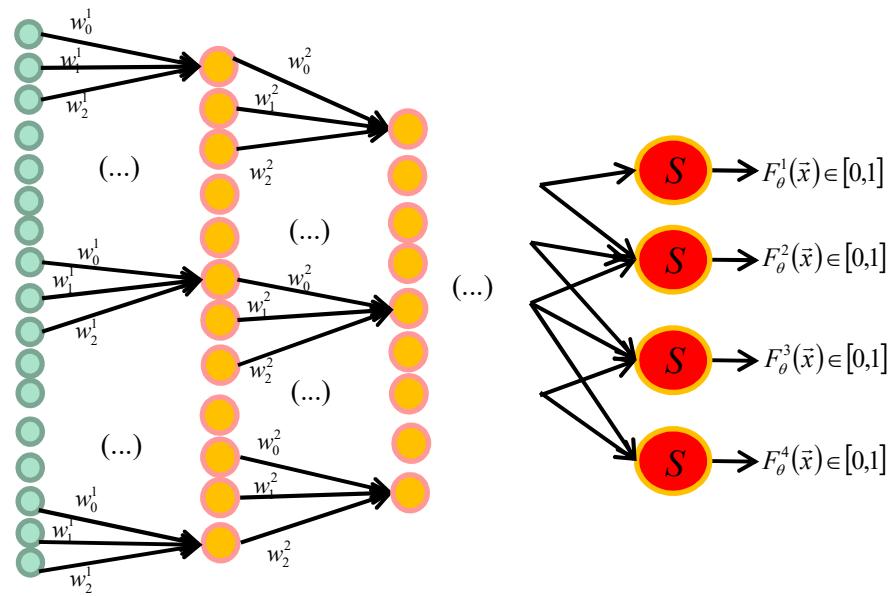
150-D input vector with 150 neurons in Layer 1 => **22,500 parameters!!**

No full connection



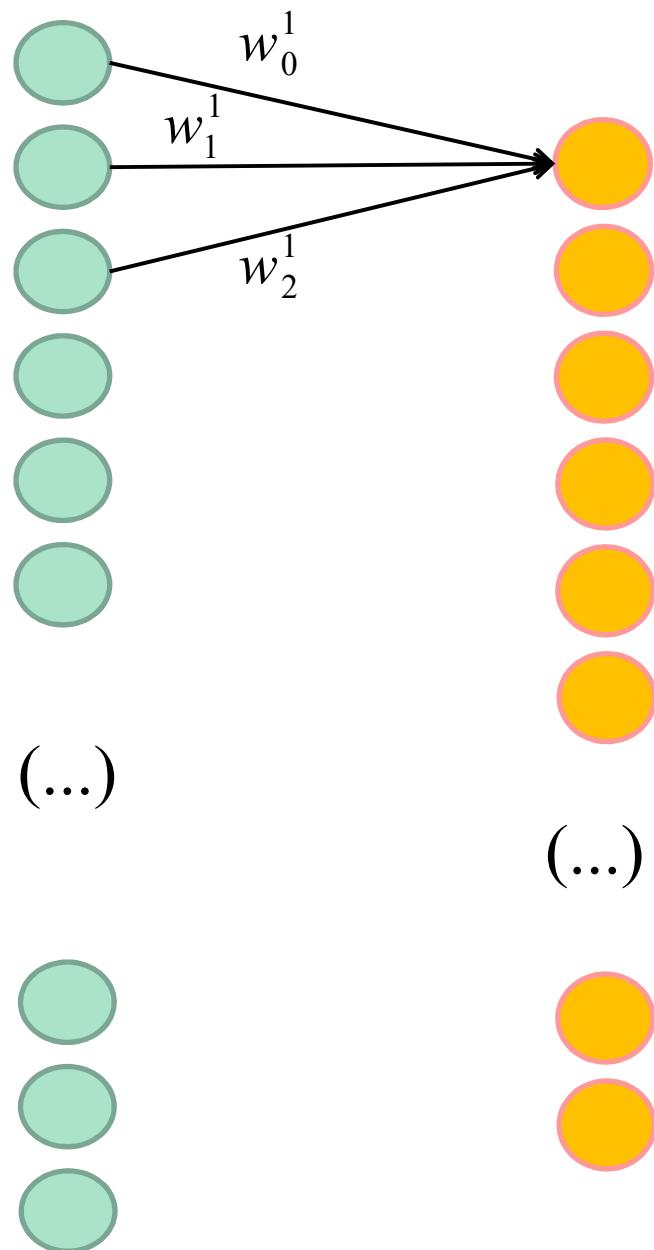
150-D input vector with 150 neurons in Layer 1 => **450 parameters!!**

Share weights



- 1- Learning convolution filters!
- 2- Small number of parameters = can make it deep!

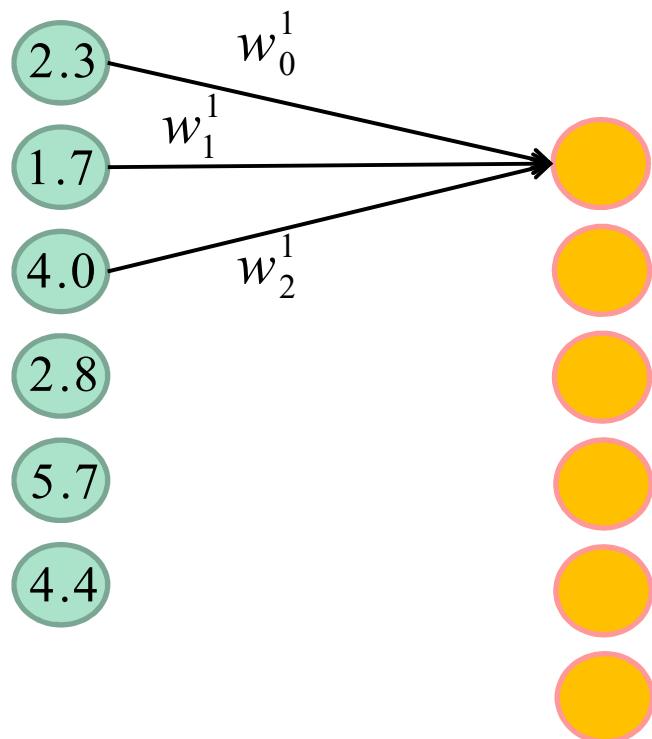
150-D input vector with 150 neurons in Layer 1 => 3 parameters!!



(...)

(...)

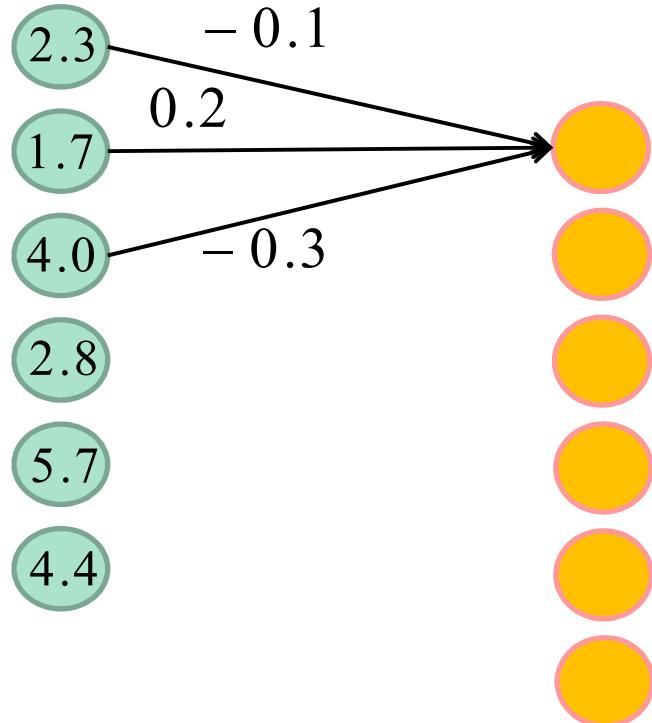




(...)

(...)





(...)

(...)

(...)

2.8

5.7

4.4

yellow circle

yellow circle

2.3

- 0.1

1.7

0.2

4.0

- 0.3

2.8

5.7

4.4

(...)

2.8

5.7

4.4



(...)

(...)

$$\sigma(-.23 + .34 - 1.2) = 0.25$$

2.3

1.7

4.0

2.8

5.7

4.4

(...)

2.8

5.7

4.4

- 0.1

0.2

- 0.3



0.25

$$\sigma(-.17 + .8 - .84) = 0.45$$



(...)

(...)



2.3

1.7

4.0

2.8

5.7

4.4

(...)

2.8

5.7

4.4

- 0.1
0.2

- 0.3

0.25

0.45

$\sigma(-.4 + .56 - .17) = 0.50$

(...)

(...)

(...)

(...)

(...)

(...)

2.3

1.7

4.0

2.8

5.7

4.4

(...)

2.8

5.7

4.4

0.25

0.45

0.50

(...)

0.50

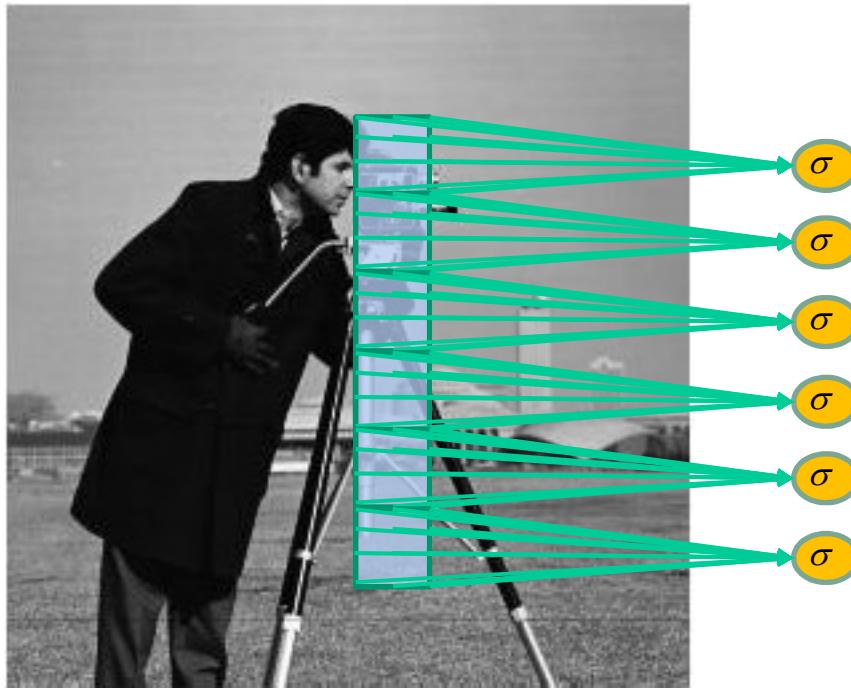
(...)



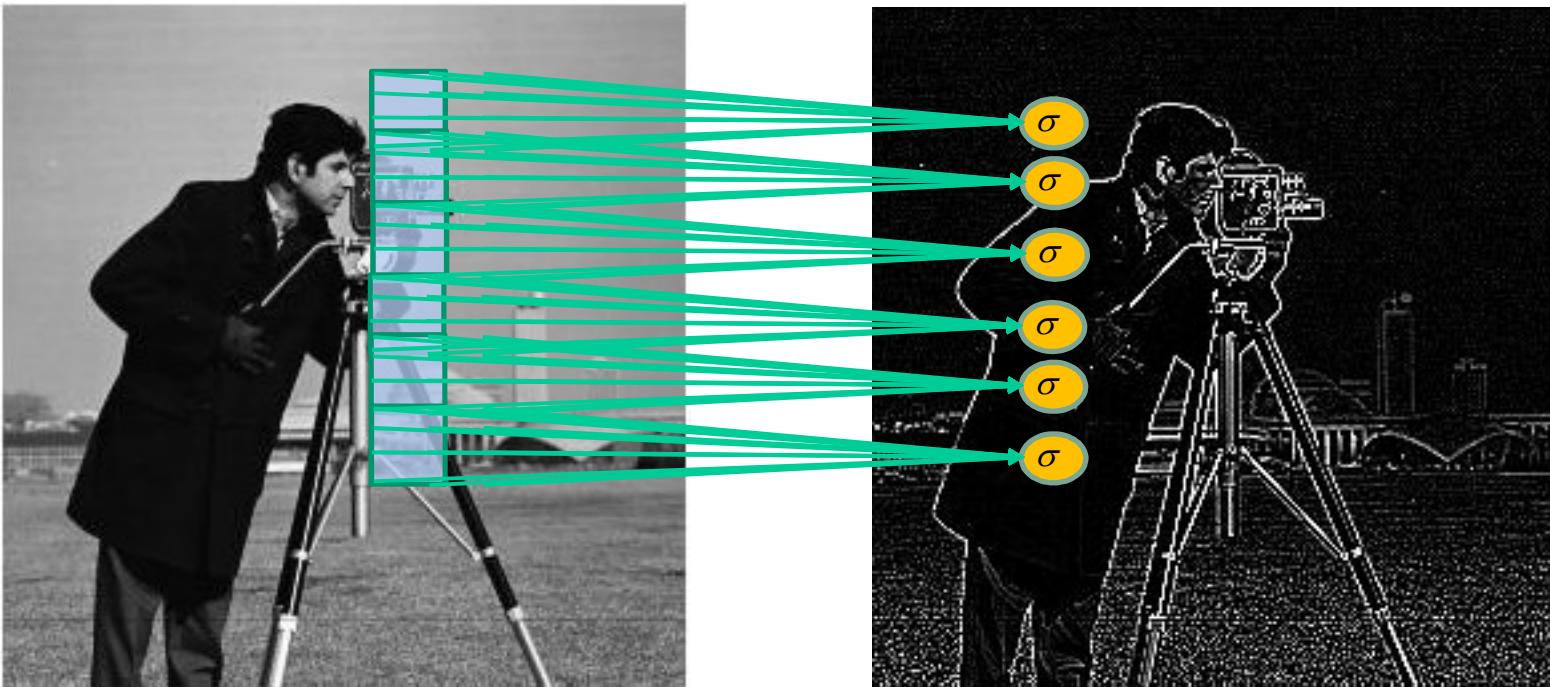
- 0.1

0.2

- 0.3

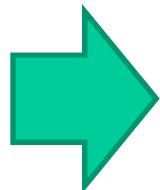


Each neuron of layer 1 is connected to 3x3 pixels, layer 1 has **9 parameters!!**

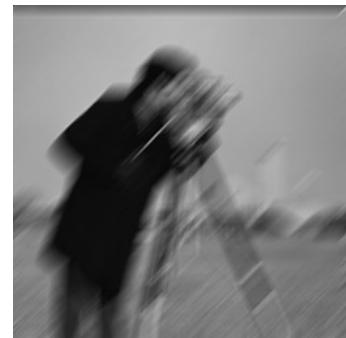


Convolution operation

Feature map



$$F = \sigma(x * W^{[0]})$$



$$\sigma(x * W_0^{[0]})$$



$$\sigma(x * W_1^{[0]})$$



$$\sigma(x * W_2^{[0]})$$

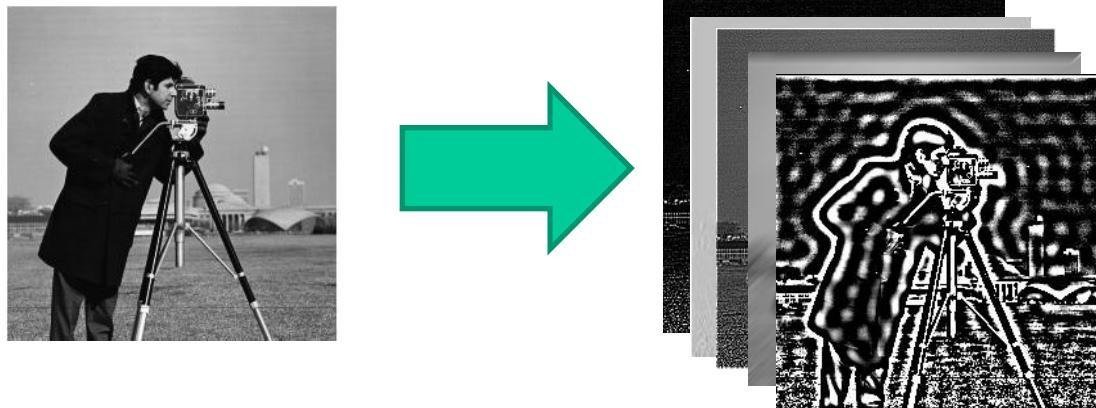
$$\sigma(x * W_4^{[0]})$$

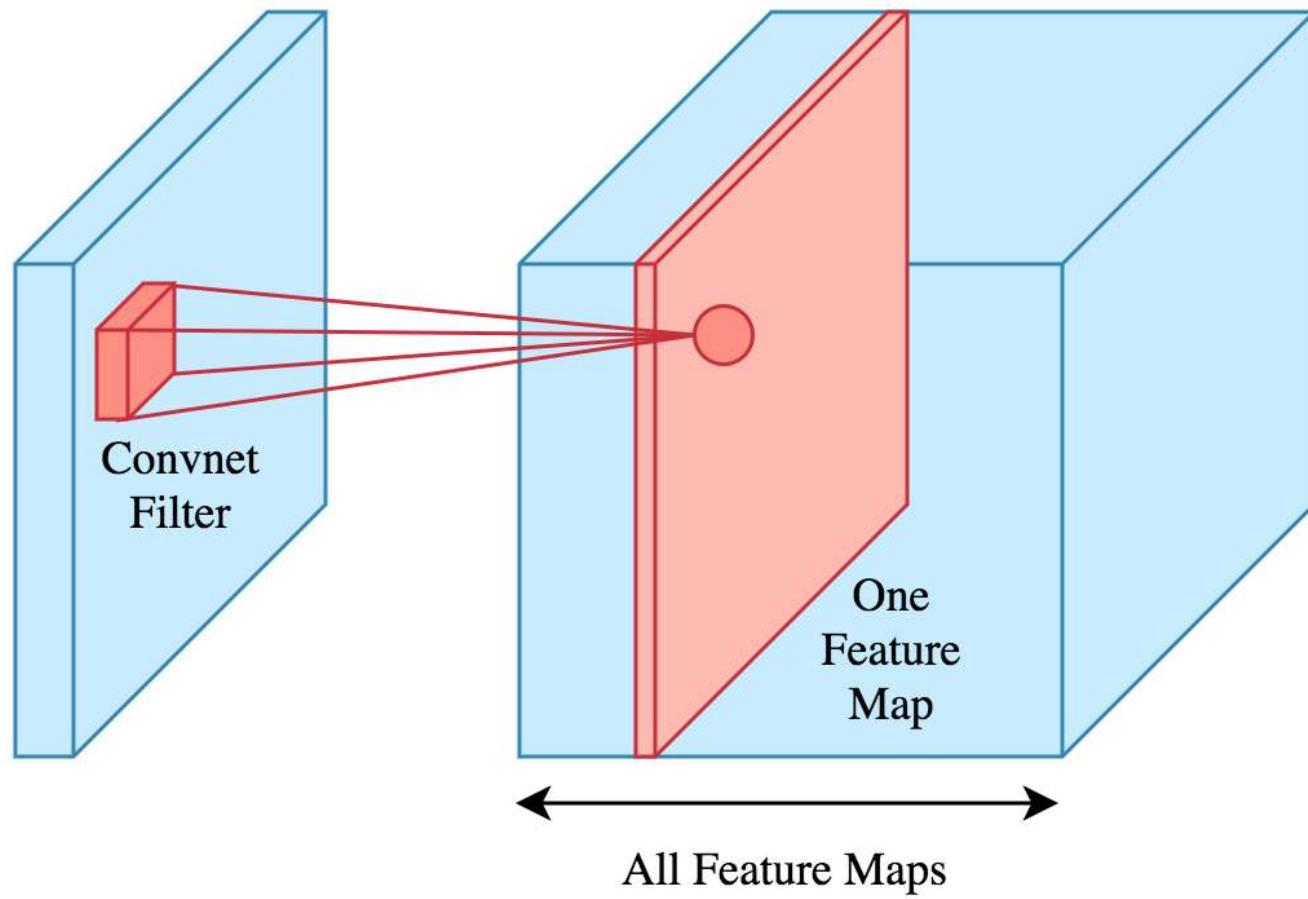


$$\sigma(x * W_3^{[0]})$$

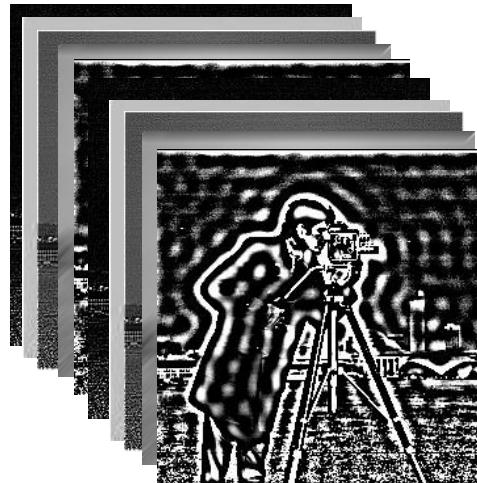
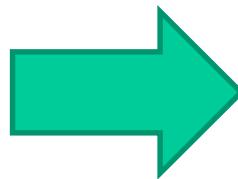


5-feature map convolution layer



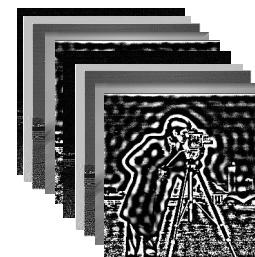
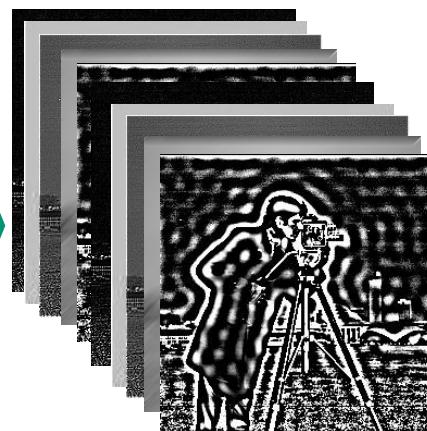


K-feature map convolution layer



POOLING LAYER

Conv layer 1



Pooling layer

29	15	28	184
0	100	70	38
12	12	7	2
12	12	45	6

2 x 2
pool size
(stride = 1)

100	184
12	45

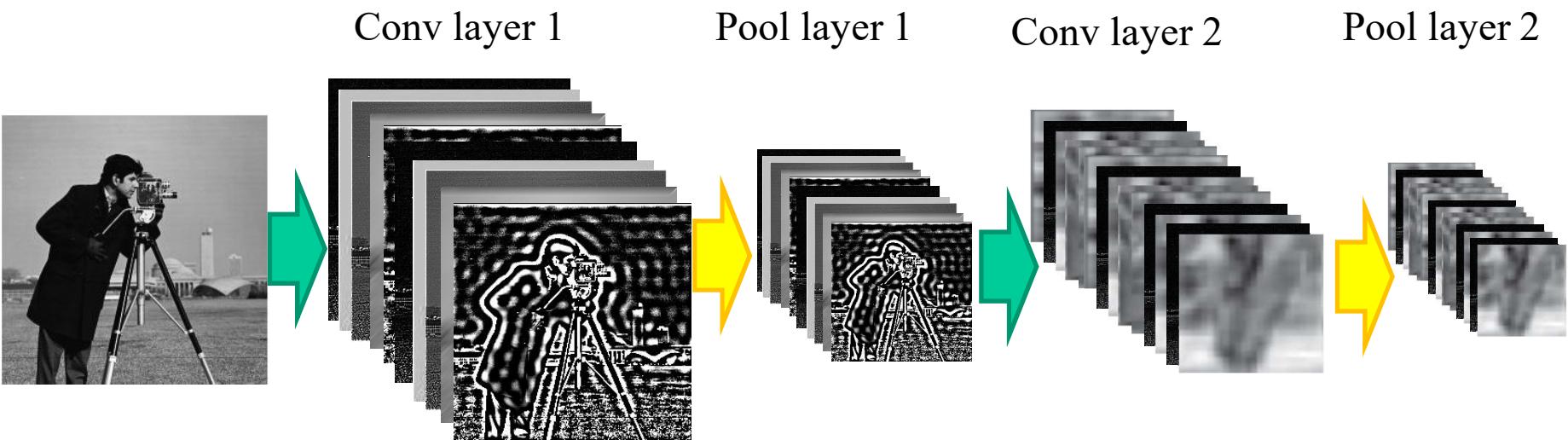
31	15	28	184
0	100	70	38
12	12	7	2
12	12	45	6

2 x 2
pool size
(stride = 1)

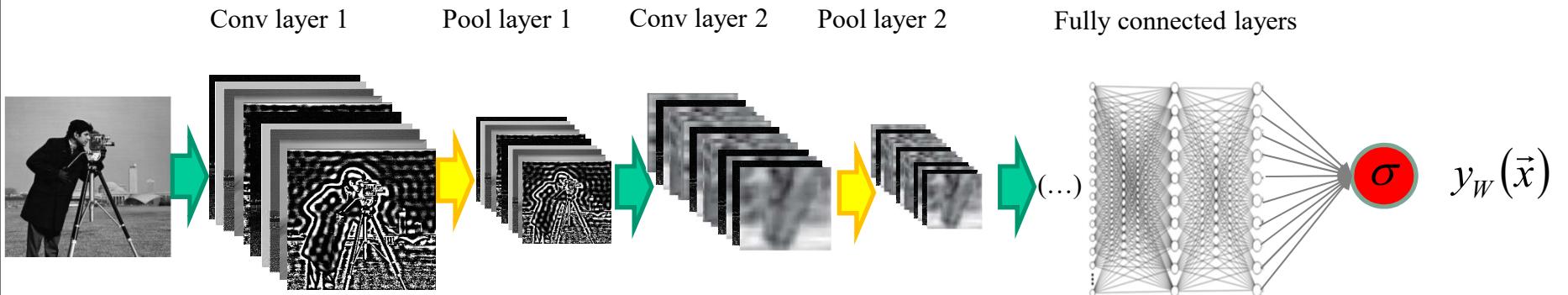
36	80
12	15

Goals

- Reduce the spatial resolution of feature maps
- Lower memory and computation requirements
- Provide partial invariance to position, scale and rotation

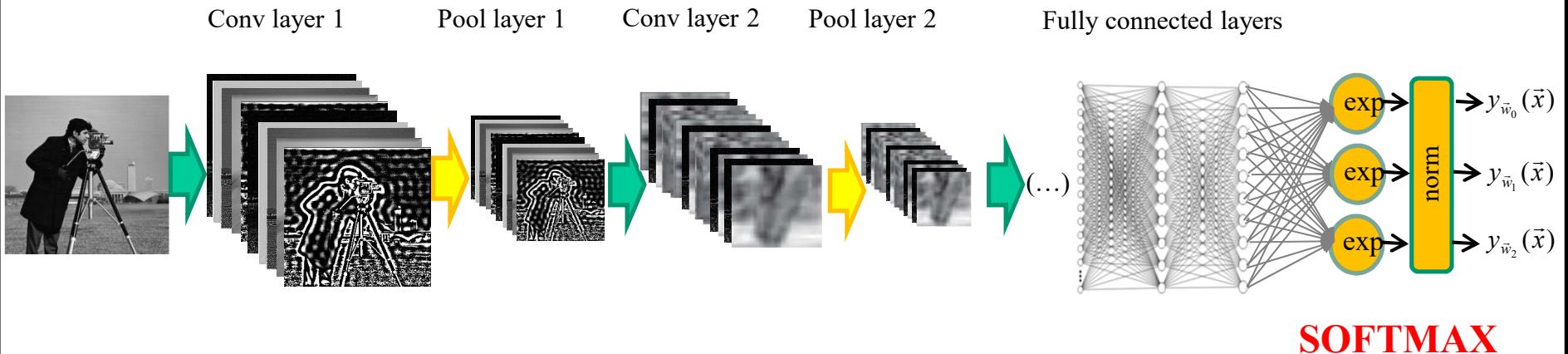


2 Class CNN



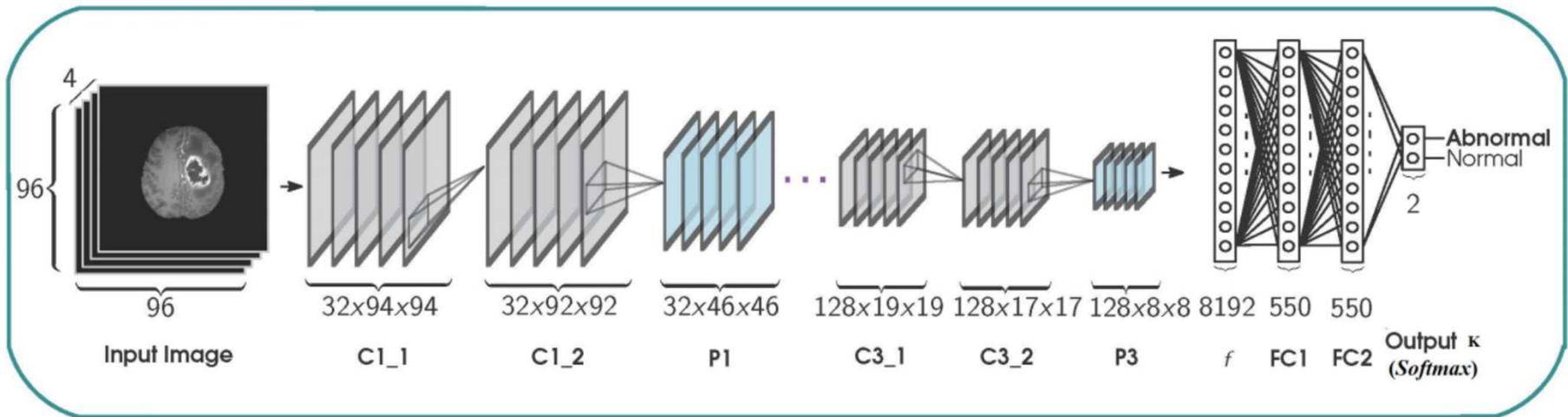
$$l(y_W(\vec{x}), t) = -t \ln(y_W(\vec{x})) - (1-t) \ln(1 - y_W(\vec{x}))$$

K Class CNN



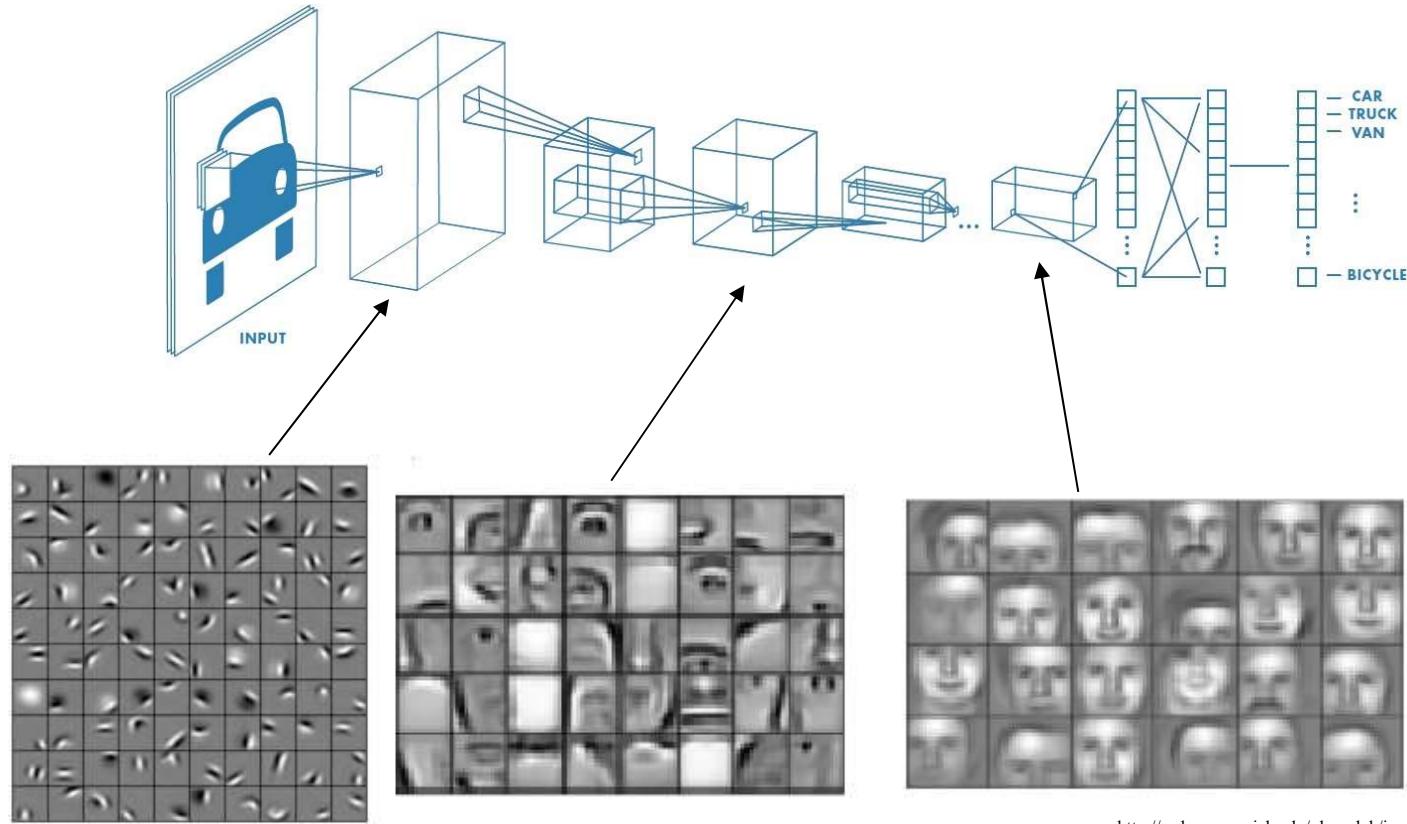
$$l(y_W(\vec{x}), t) = -t \ln(y_W(\vec{x})) - (1-t) \ln(1 - y_W(\vec{x}))$$

Nice example from the litterature



S. Banerjee, S. Mitra, A. Sharma, and B. U Shankar, A CADe System for Gliomas in Brain MRI using Convolutional Neural Networks, arXiv:1806.07589v, 2018

Learn image-based characteristics

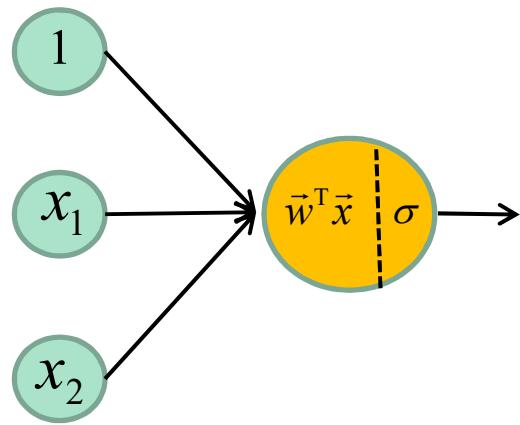


<http://web.eecs.umich.edu/~honglak/icml09-ConvolutionalDeepBeliefNetworks.pdf>

Batch processing

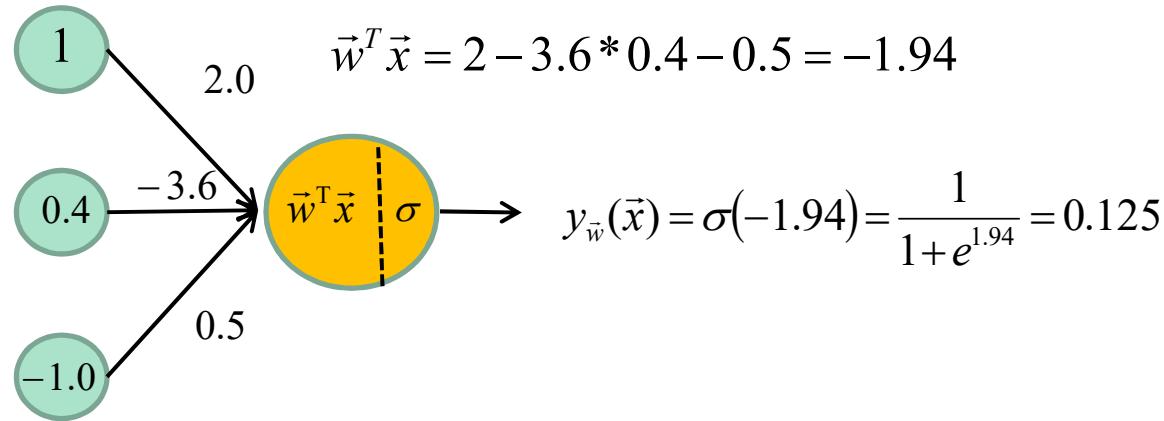
$$\vec{x} = (0.4, -1.0)$$

$$\vec{w} = [2.0, -3.6, 0.5]$$



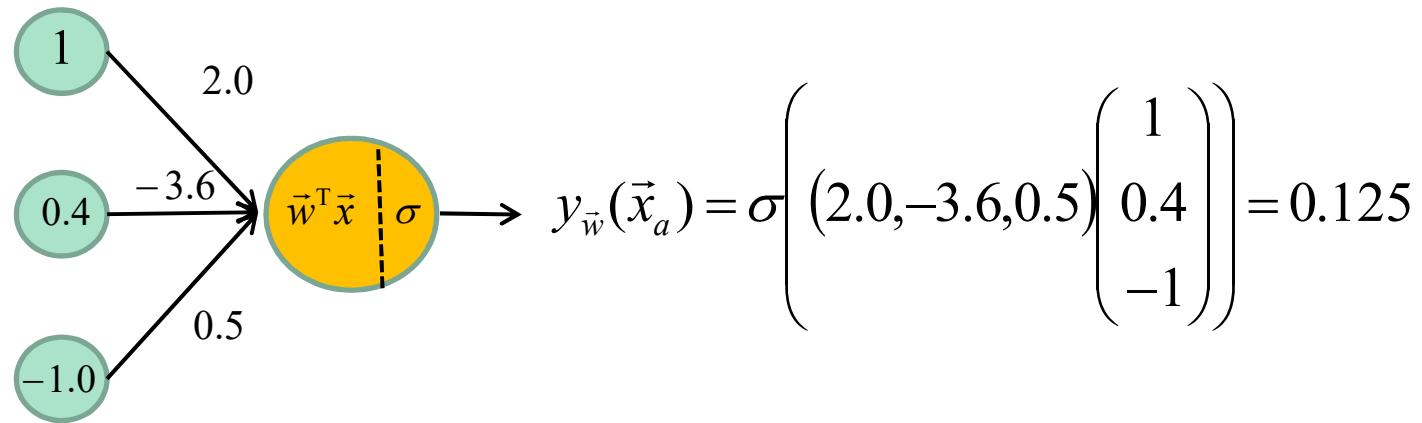
$$\vec{x} = (0.4, -1.0)$$

$$\vec{w} = [2.0, -3.6, 0.5]$$



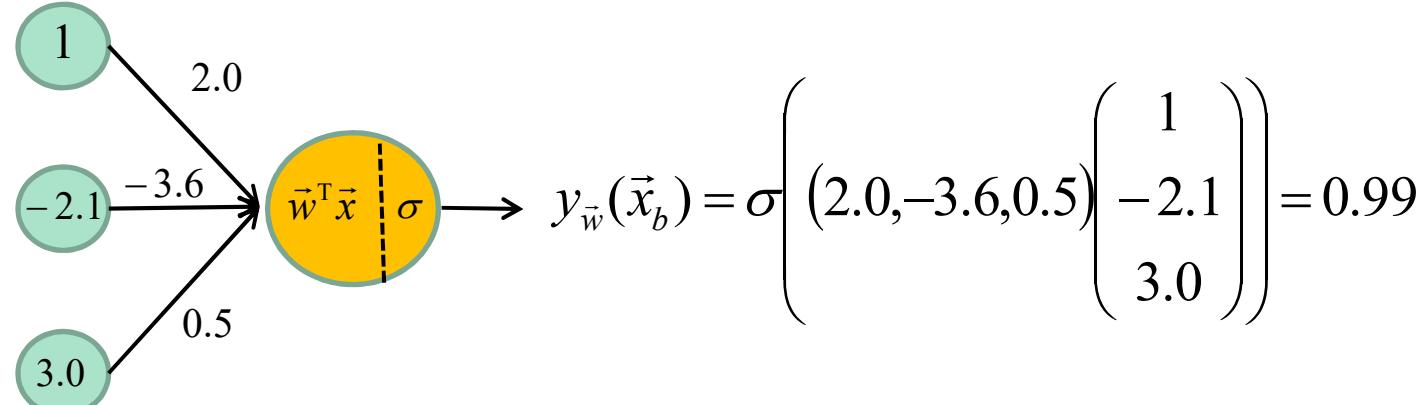
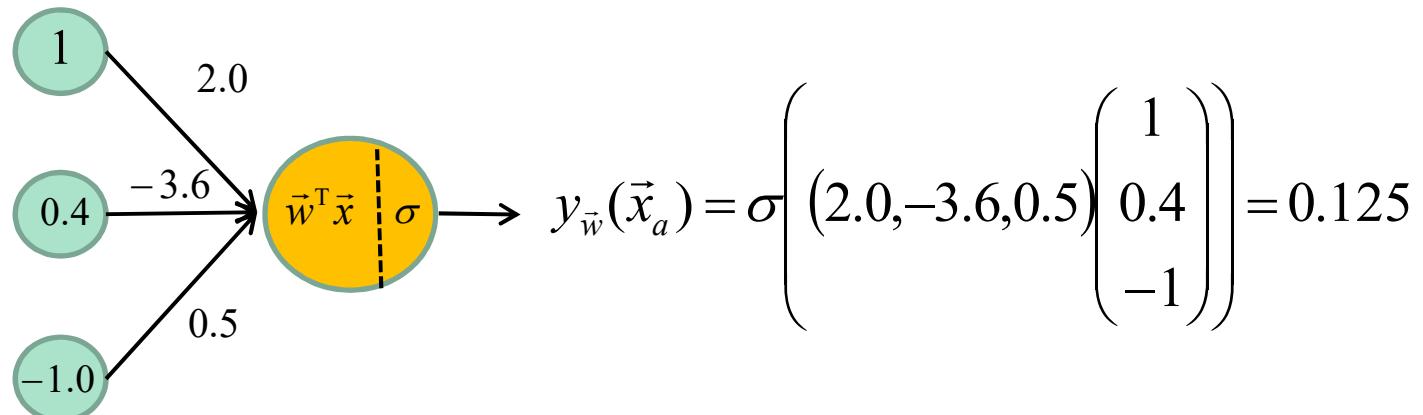
$$\vec{x} = (0.4, -1.0)$$

$$\vec{w} = [2.0, -3.6, 0.5]$$

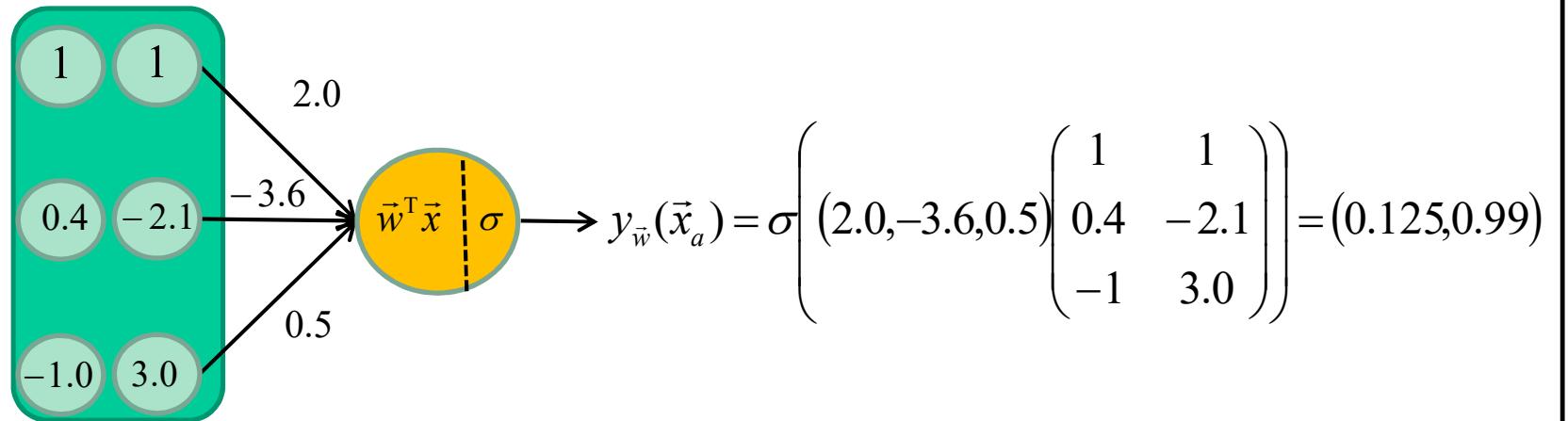


$$\vec{x}_a = (0.4, -1.0), \vec{x}_b = (-2.1, 3.0)$$

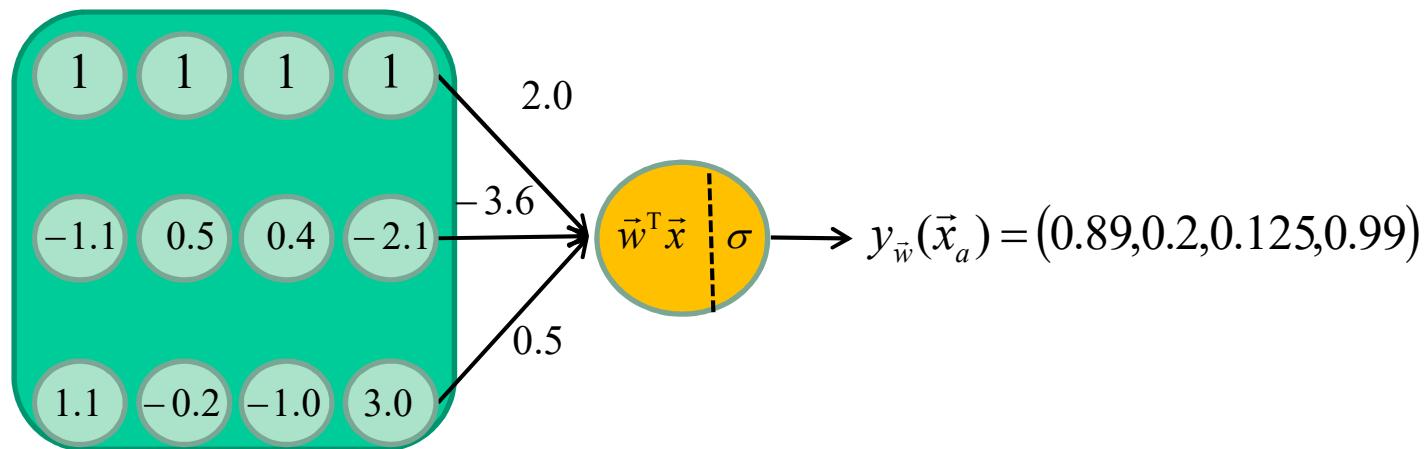
$$\vec{w} = [2.0, -3.6, 0.5]$$



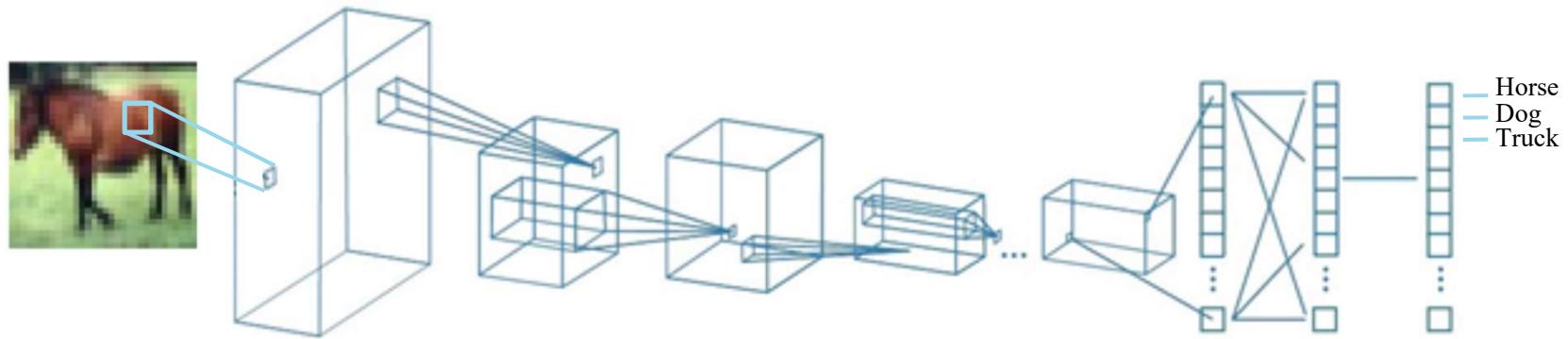
Mini-batch processing



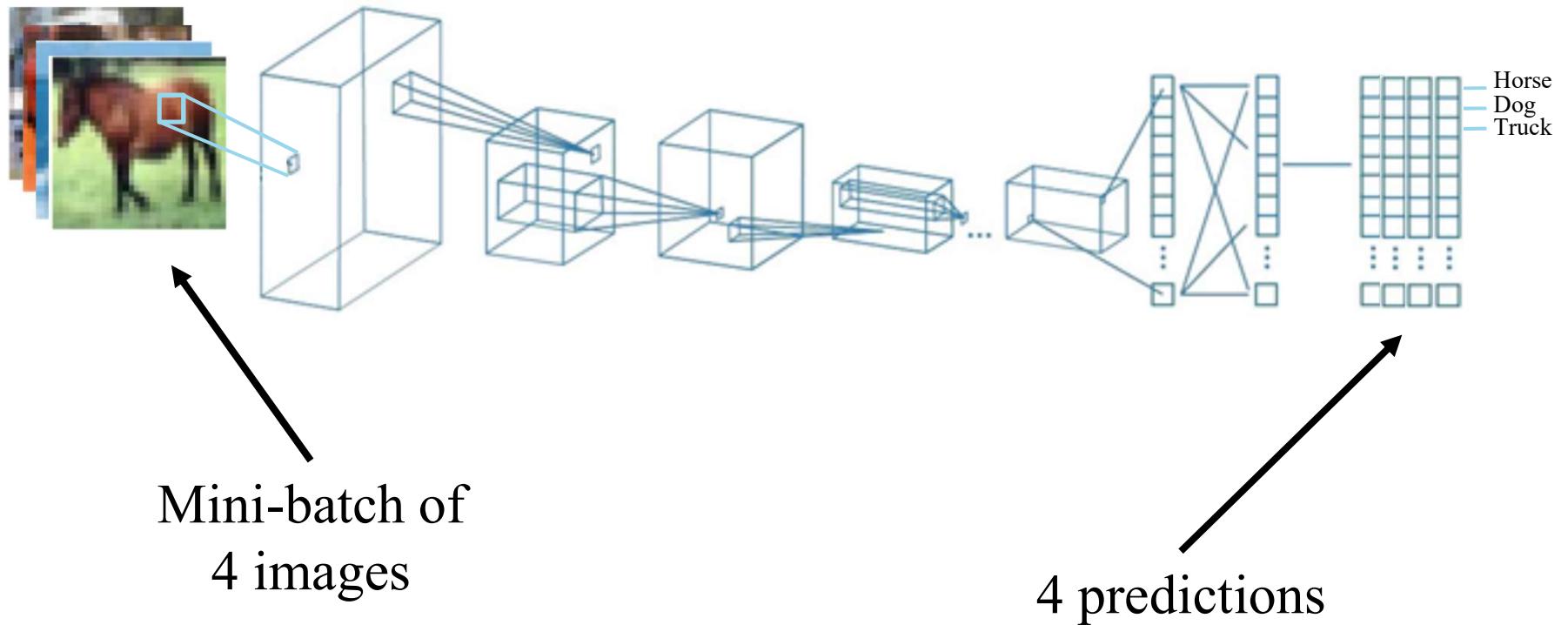
Mini-batch processing



Mini-batch processing



Mini-batch processing



Classical applications of ConvNets

Classification.



Articulated truck



Articulated truck



Work van

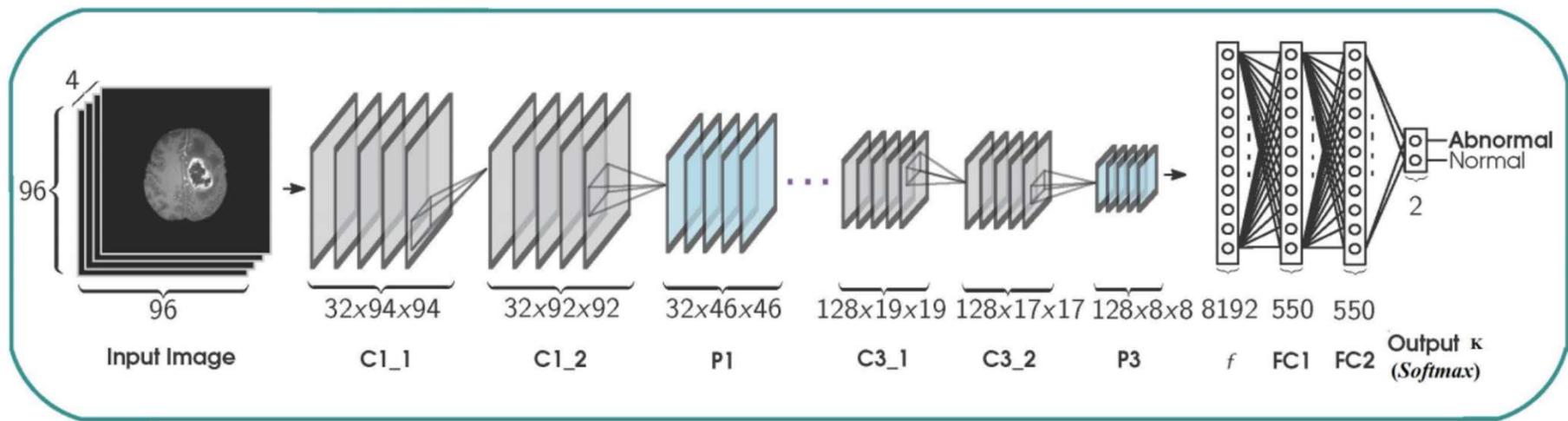


Car



Classical applications of ConvNets

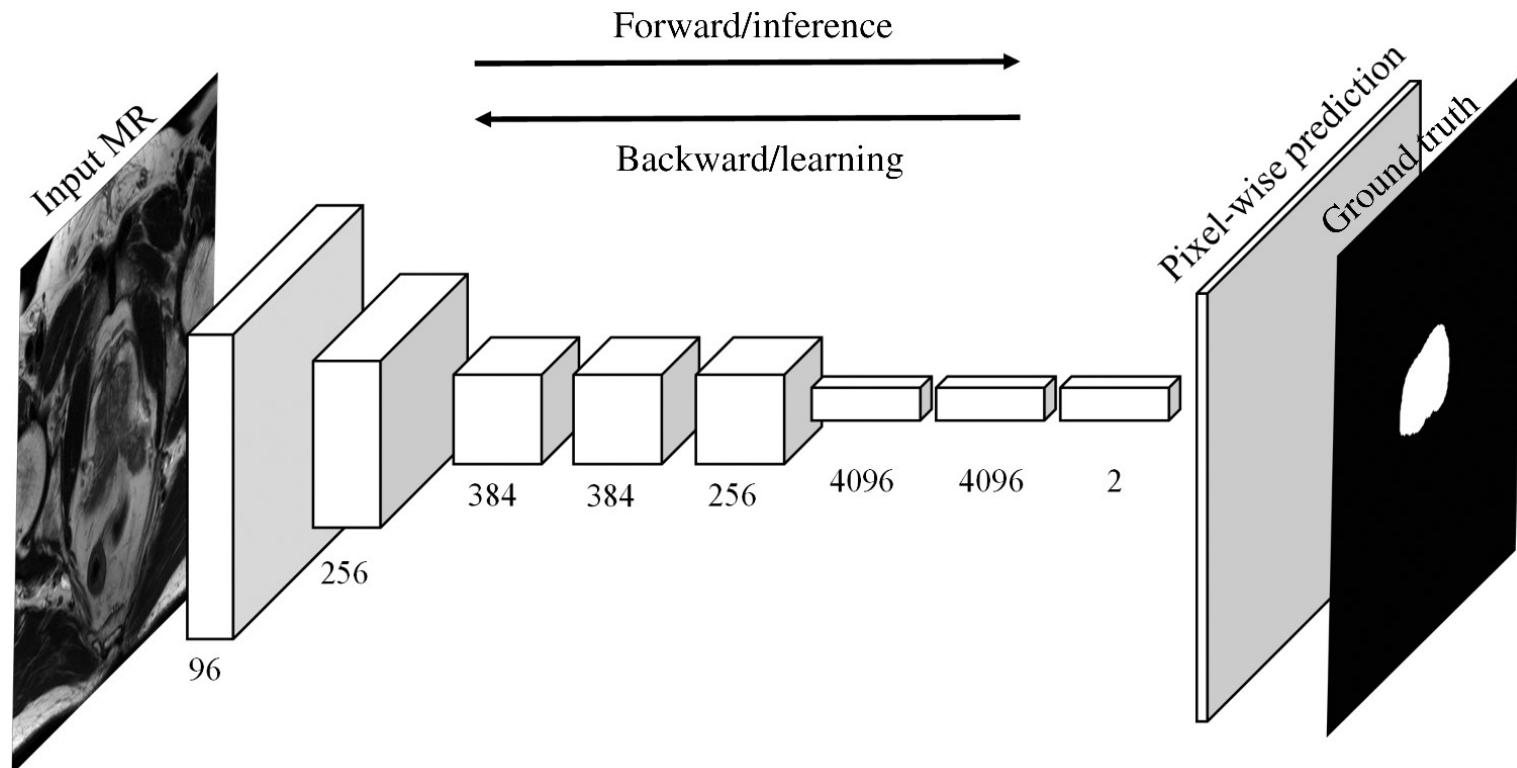
Classification.



S. Banerjee, S. Mitra, A. Sharma, and B. U Shankar, A CADe System for Gliomas in Brain MRI using Convolutional Neural Networks, arXiv:1806.07589v, 2018

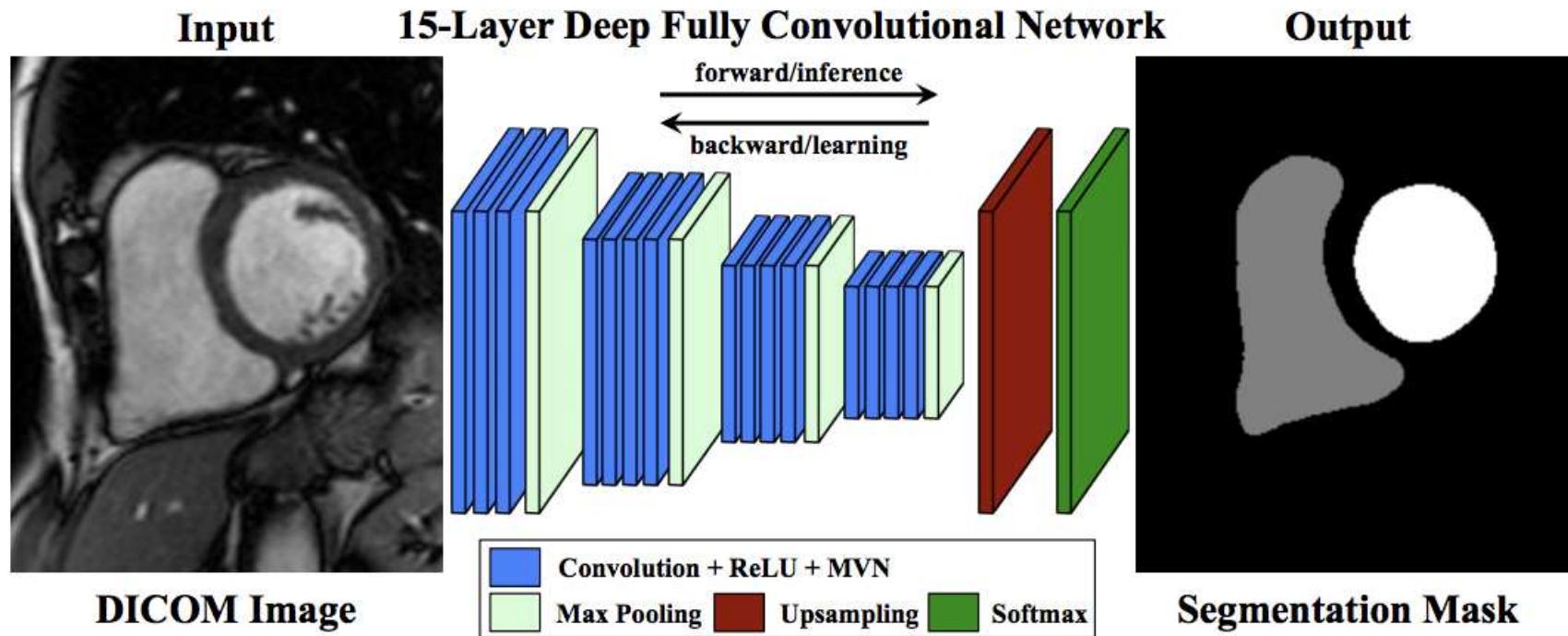
Classical applications of ConvNets

Image segmentation



Classical applications of ConvNets

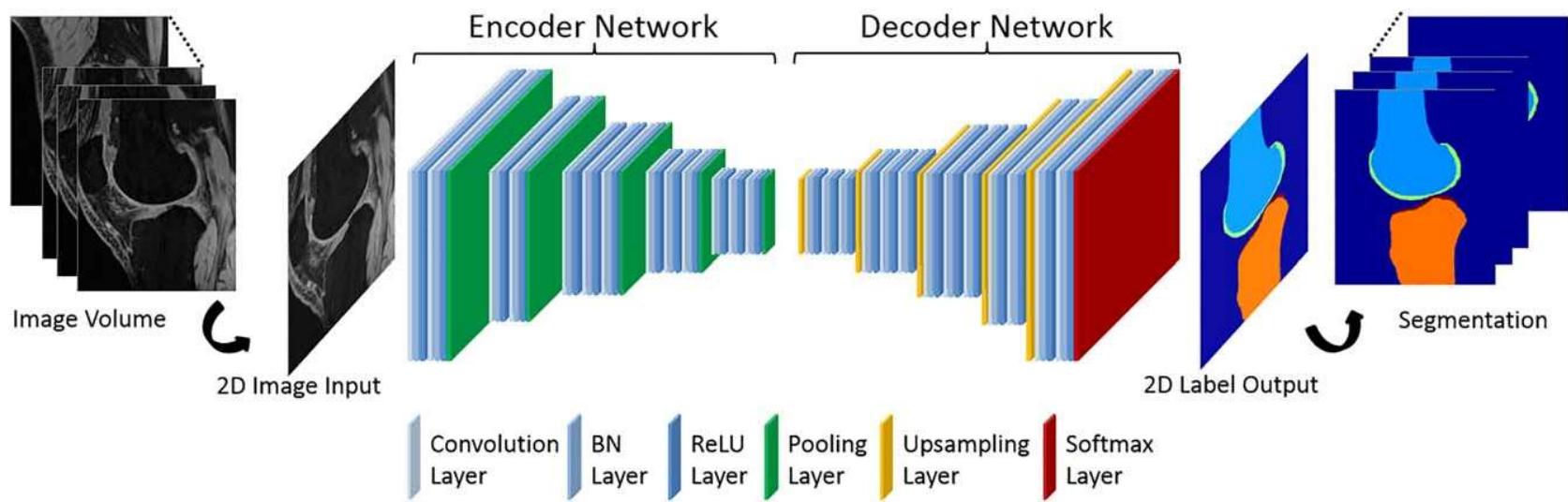
Image segmentation



Tran, P. V., 2016. A fully convolutional neural network for cardiac segmentation in short-axis MRI.
arXiv:1604.00494.

Classical applications of ConvNets

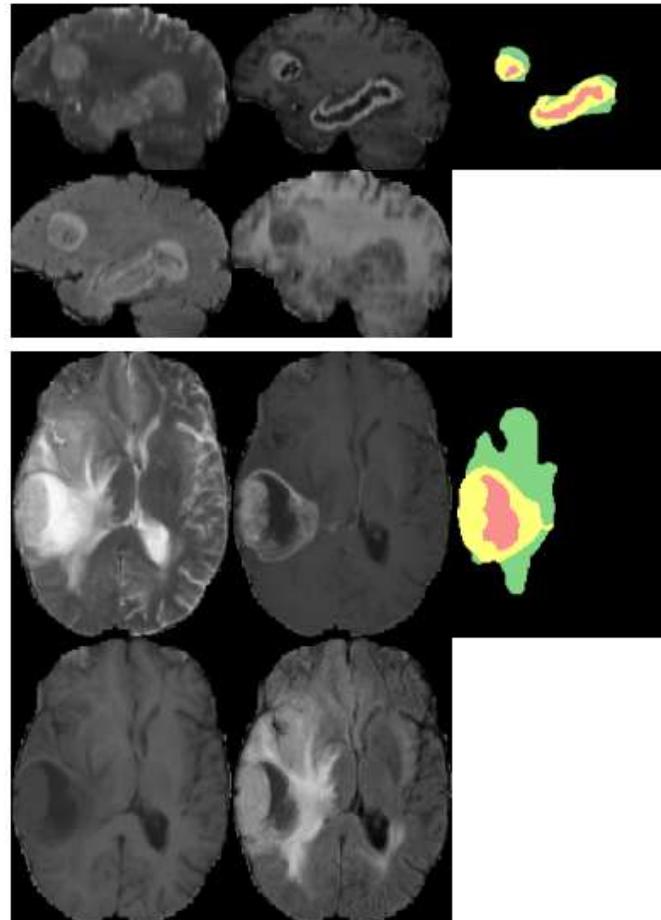
Image segmentation



Fang Liu, Zhaoye Zhou, +3 authors, Deep convolutional neural network and 3D deformable approach for tissue segmentation in musculoskeletal magnetic resonance imaging. in Magnetic resonance in medicine 2018 DOI:10.1002/mrm.26841

Classical applications of ConvNets

Image segmentation



Havaei M., Davy A., Warde-Farley D., Biard A., Courville A., Bengio Y., Pal C., Jodoin P-M, Larochelle H. (2017)
Brain Tumor Segmentation with Deep Neural Networks, Medical Image Analysis, Vol 35, 18-31

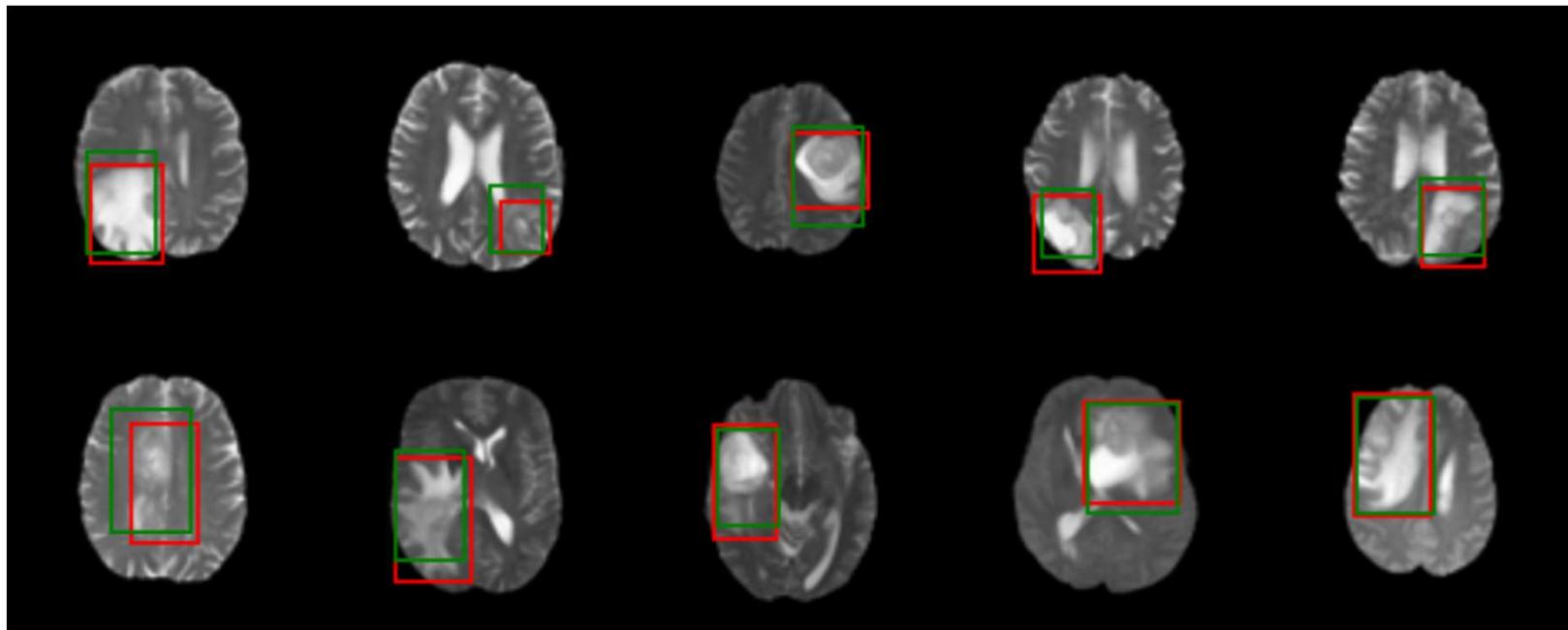
Classical applications of ConvNets

Localization



Classical applications of ConvNets

Localization



S. Banerjee, S. Mitra, A. Sharma, and B. U Shankar, A CADe System for Gliomas in Brain MRI using Convolutional Neural Networks, arXiv:1806.07589v, 2018

Conclusion

- Linear classification (1 neuron network)
- Logistic regression
- Multilayer perceptron
- Conv Nets
- Many buzz words
 - Softmax
 - Loss
 - Batch
 - Gradient descent
 - Etc.



merci