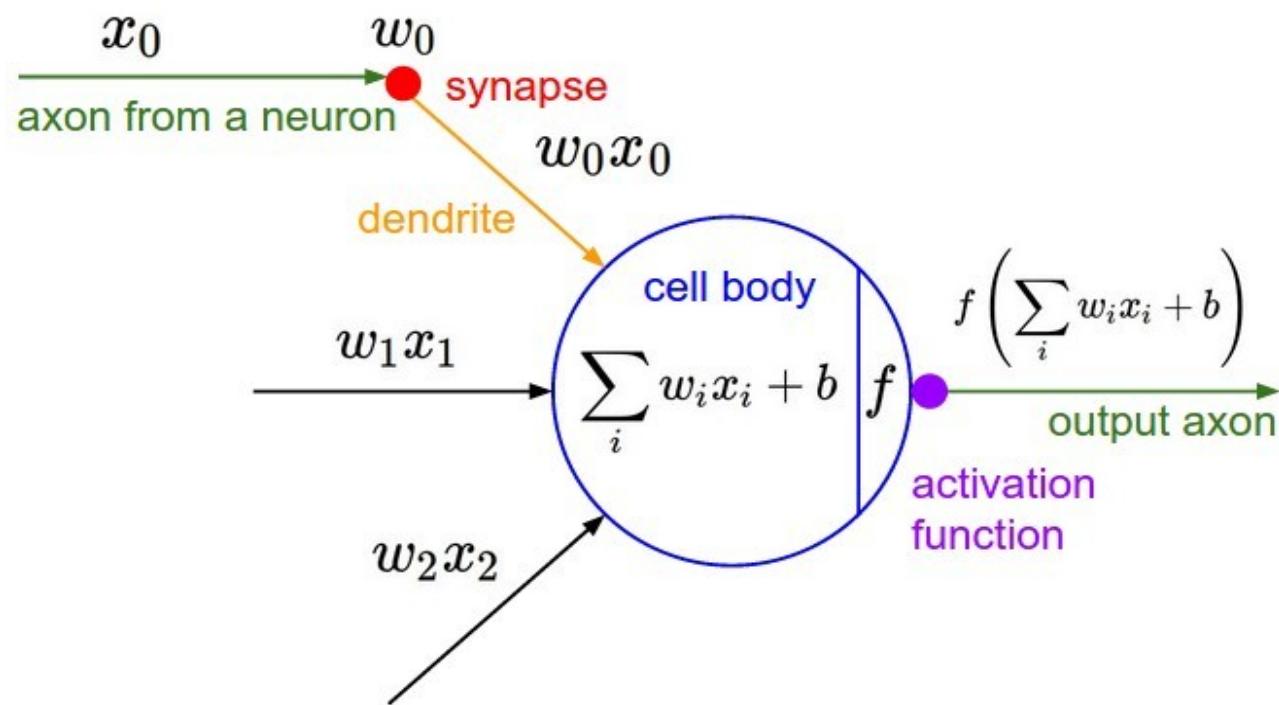
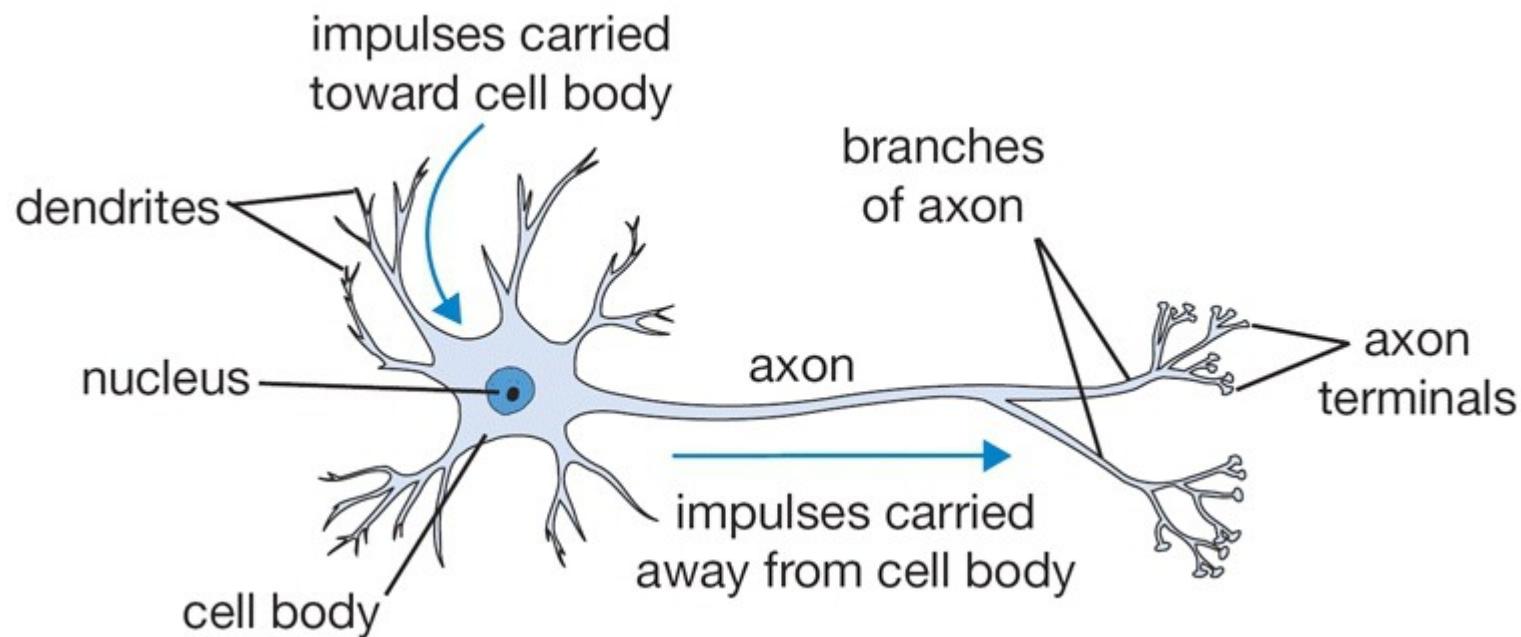


# Deep neural networks in a nutshell

Many inventions were inspired by  
the Nature







Incredibly poor analogy from  
biological point of view

It doesn't matter how you come up  
with the idea, but its utility is the only  
thing that matters.

# NN Tasks and Utility

- Classification
- Classification with missing inputs
- Segmentation
- Regression (predict a numerical value given some input)
- Transcription (observe a relatively unstructured representation of some kind of data and transcribe it into discrete, textual form)
- Machine translation
- Structured output (e.g. sentence to its grammar tree)
- Anomaly detection
- Synthesis and sampling
- Imputation of missing values
- Denoising
- Density estimation or probability mass function estimation
- And many-many more.....

## Classification



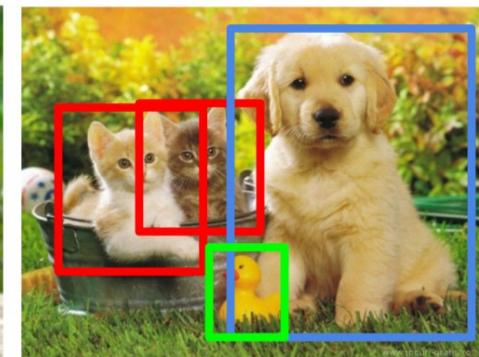
CAT

## Classification + Localization



CAT

## Object Detection



CAT, DOG, DUCK

## Instance Segmentation



CAT, DOG, DUCK

Single object

Multiple objects

# Classification is simple? Think once more.



# Google uses NN for translation

≡ Google Translate

Text Documents

DETECT LANGUAGE RUSSIAN ENGLISH GERMAN ▾ UKRAINIAN RUSSIAN ENGLISH ▾

Hello Здрастуйте

Zdrastuyte

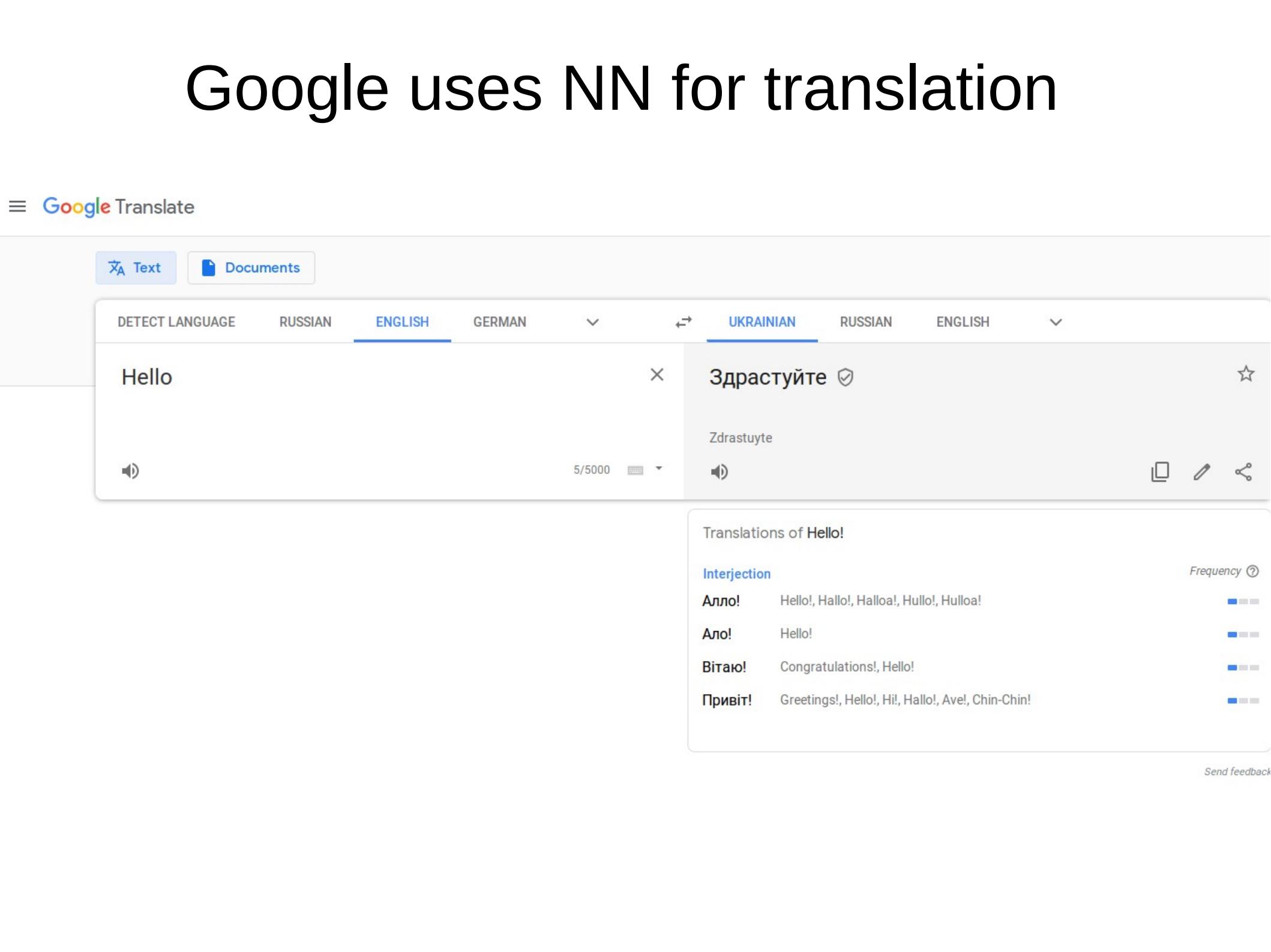
5/5000

Translations of Hello!

Interjection Frequency ⓘ

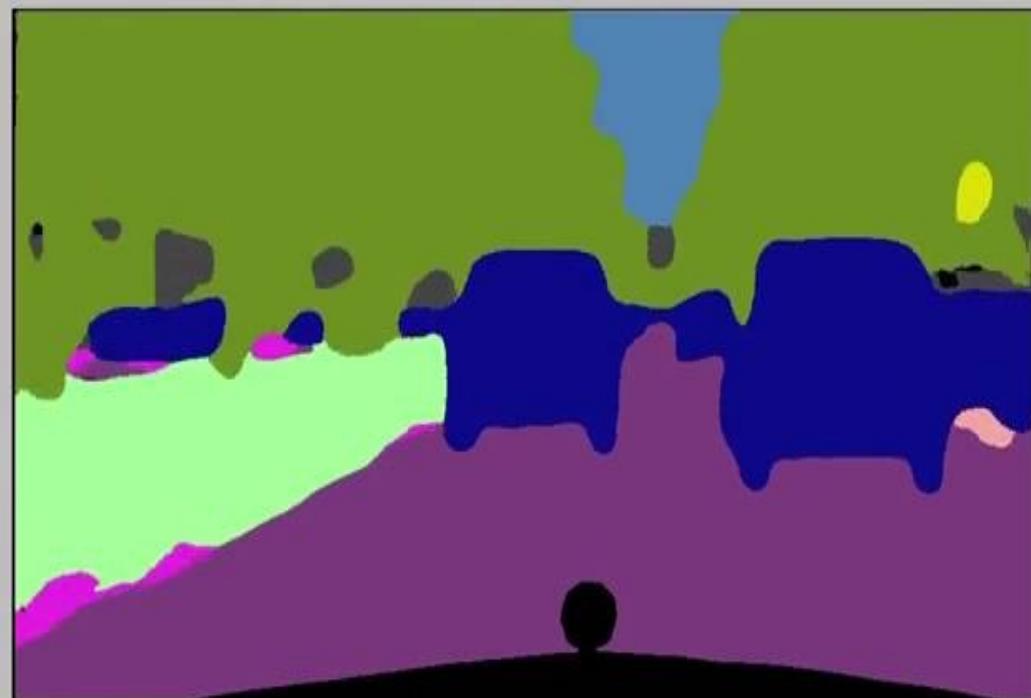
Алло!	Hello!, Hallo!, Halloa!, Hullo!, Hulloo!	
Ало!	Hello!	
Вітаю!	Congratulations!, Hello!	
Привіт!	Greetings!, Hello!, Hi!, Hallo!, Ave!, Chin-Chin!	

[Send feedback](#)





self, etc.	dynamic	ground	road	sidewalk
parking	rail track	building	wall	fence
guard rail	bridge	tunnel	pole	polegroup
traffic light	traffic sign	vegetation	terrain	sky
person	rider	car	truck	bus
caravan	trailer	train	motorcycle	bicycle





# Real noisy photos

Input



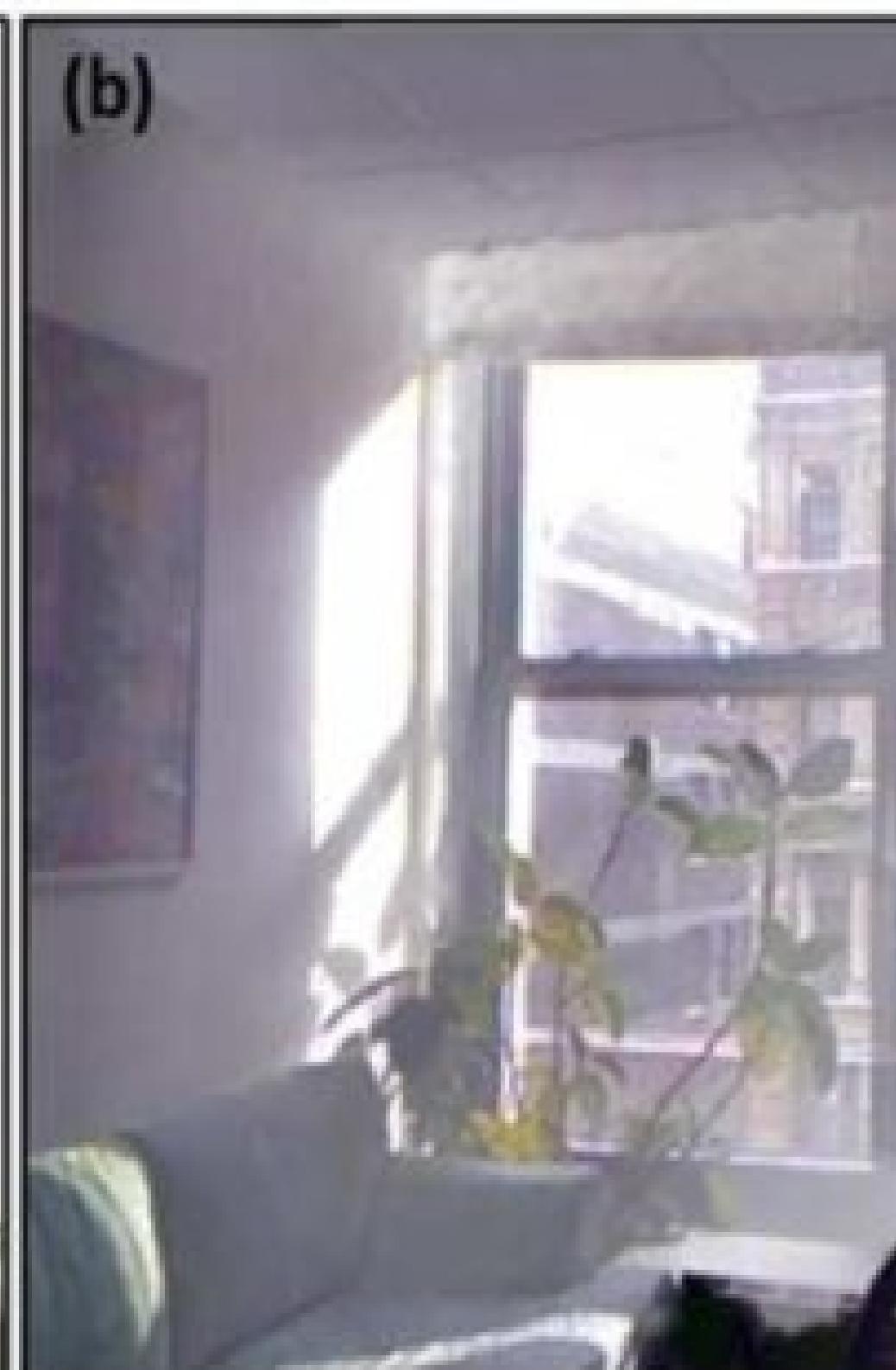
Output

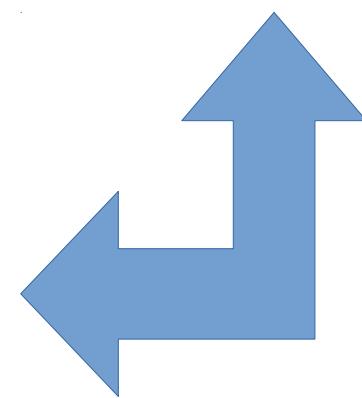
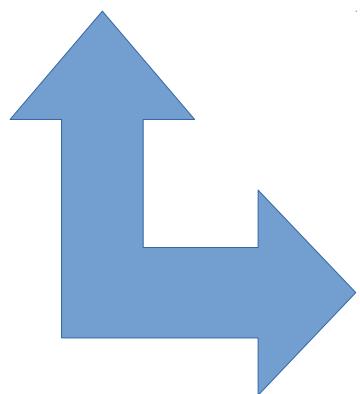


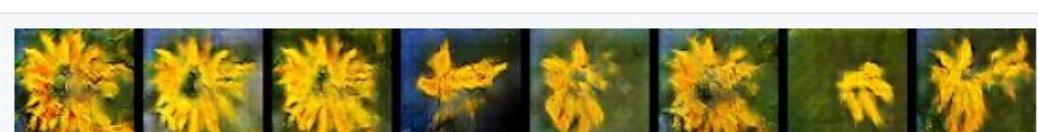
**(a)**



**(b)**





Caption	Generated Images
the flower shown has yellow anther red pistil and bright red petals	
this flower has petals that are yellow, white and purple and has dark lines	
the petals on this flower are white with a yellow center	
this flower has a lot of small round pink petals.	
this flower is orange in color, and has petals that are ruffled and rounded.	
the flower has yellow petals and the center of it is brown	

## TOOL

line

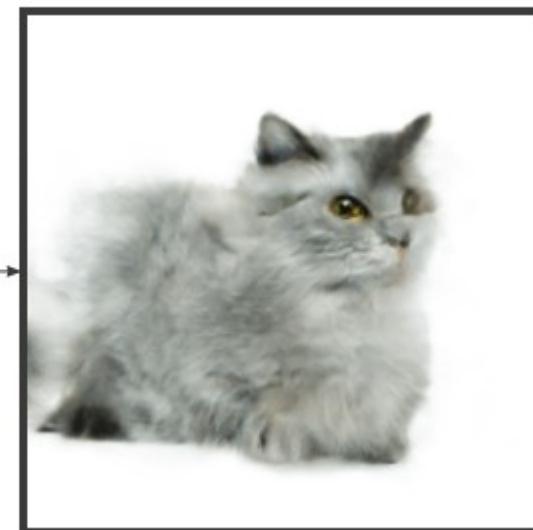
eraser

## INPUT



pix2pix  
process

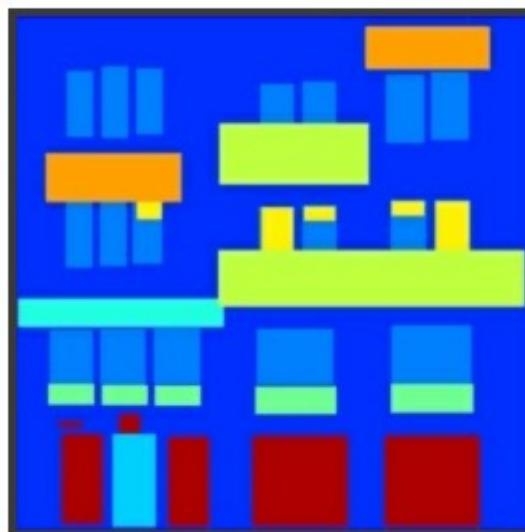
## OUTPUT



## TOOL

- background
- wall
- door
- window**
- window sill
- window head
- shutter
- balcony
- trim
- cornice
- column
- entrance

## INPUT



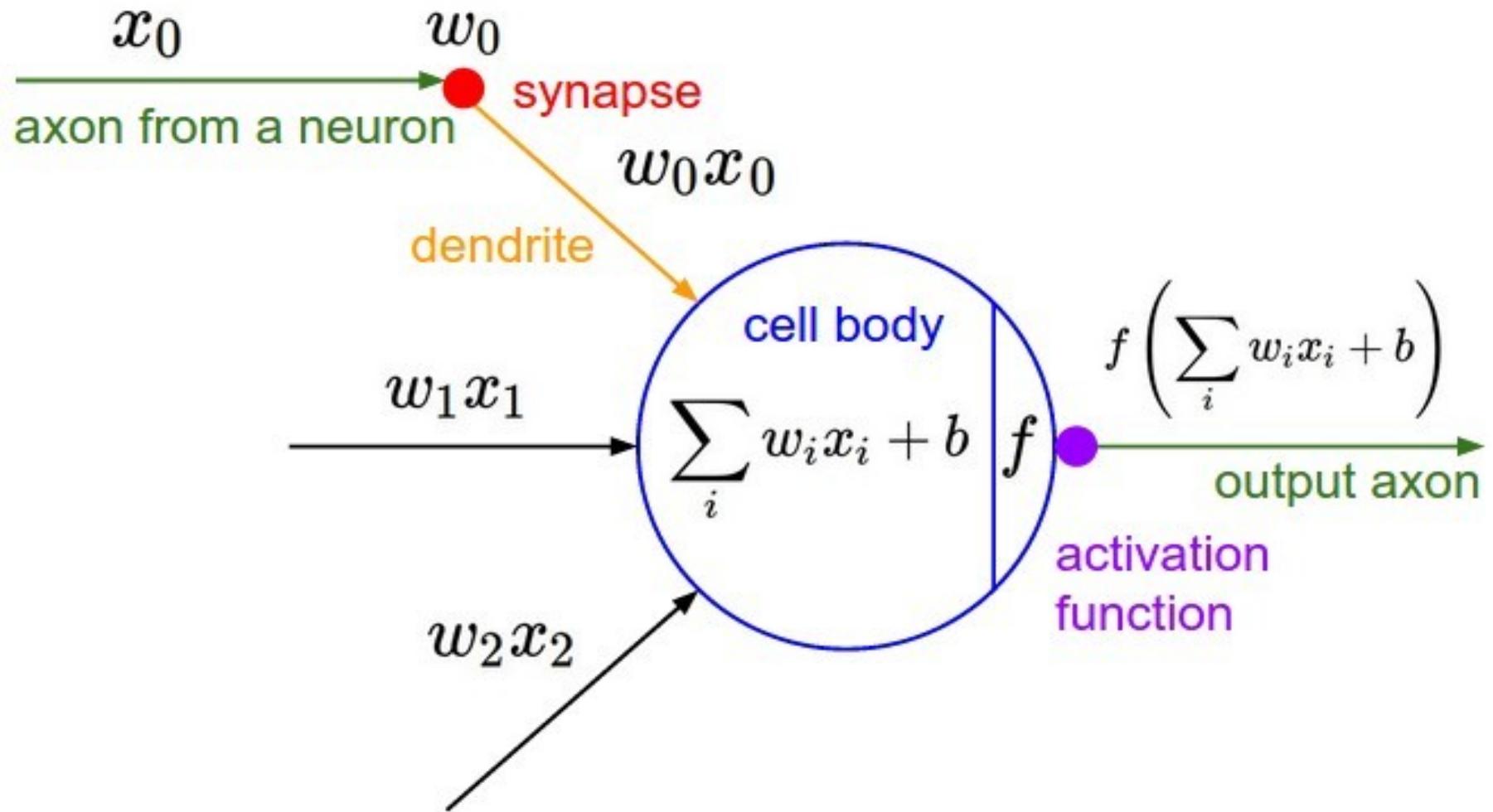
pix2pix  
process

## OUTPUT



# What is a neural network?

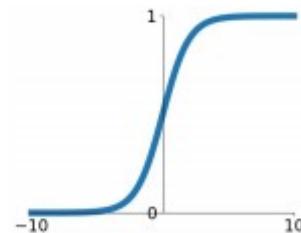
# Single Neuron



# Activation functions

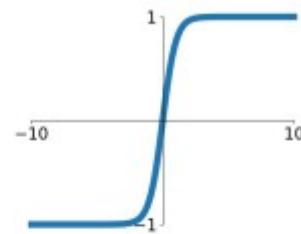
## Sigmoid

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



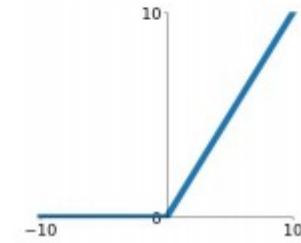
## tanh

$$\tanh(x)$$



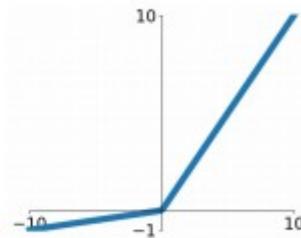
## ReLU

$$\max(0, x)$$



## Leaky ReLU

$$\max(0.1x, x)$$

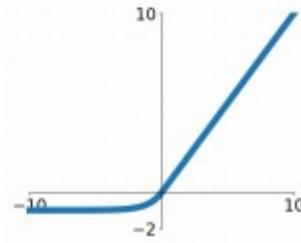


## Maxout

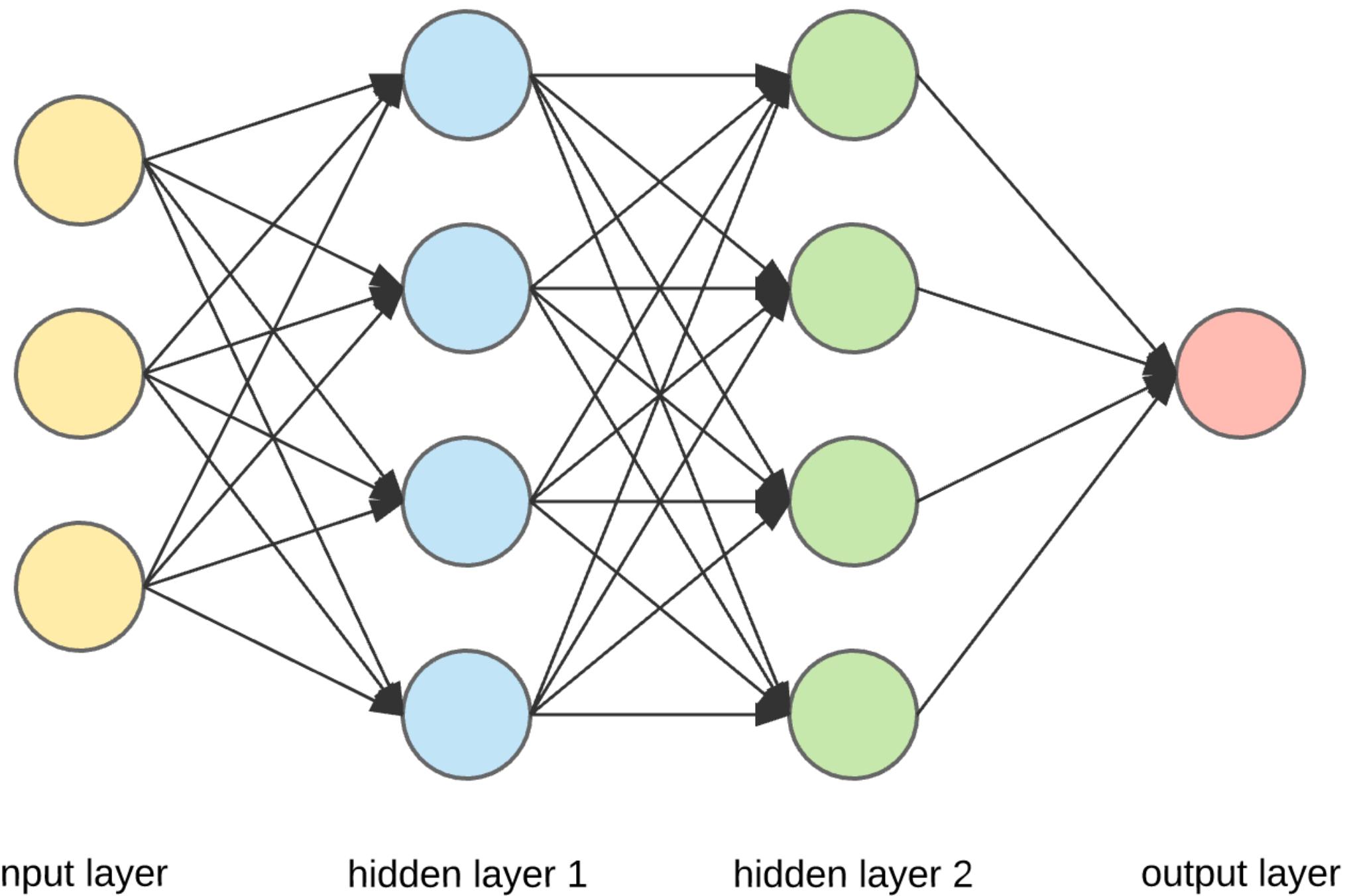
$$\max(w_1^T x + b_1, w_2^T x + b_2)$$

## ELU

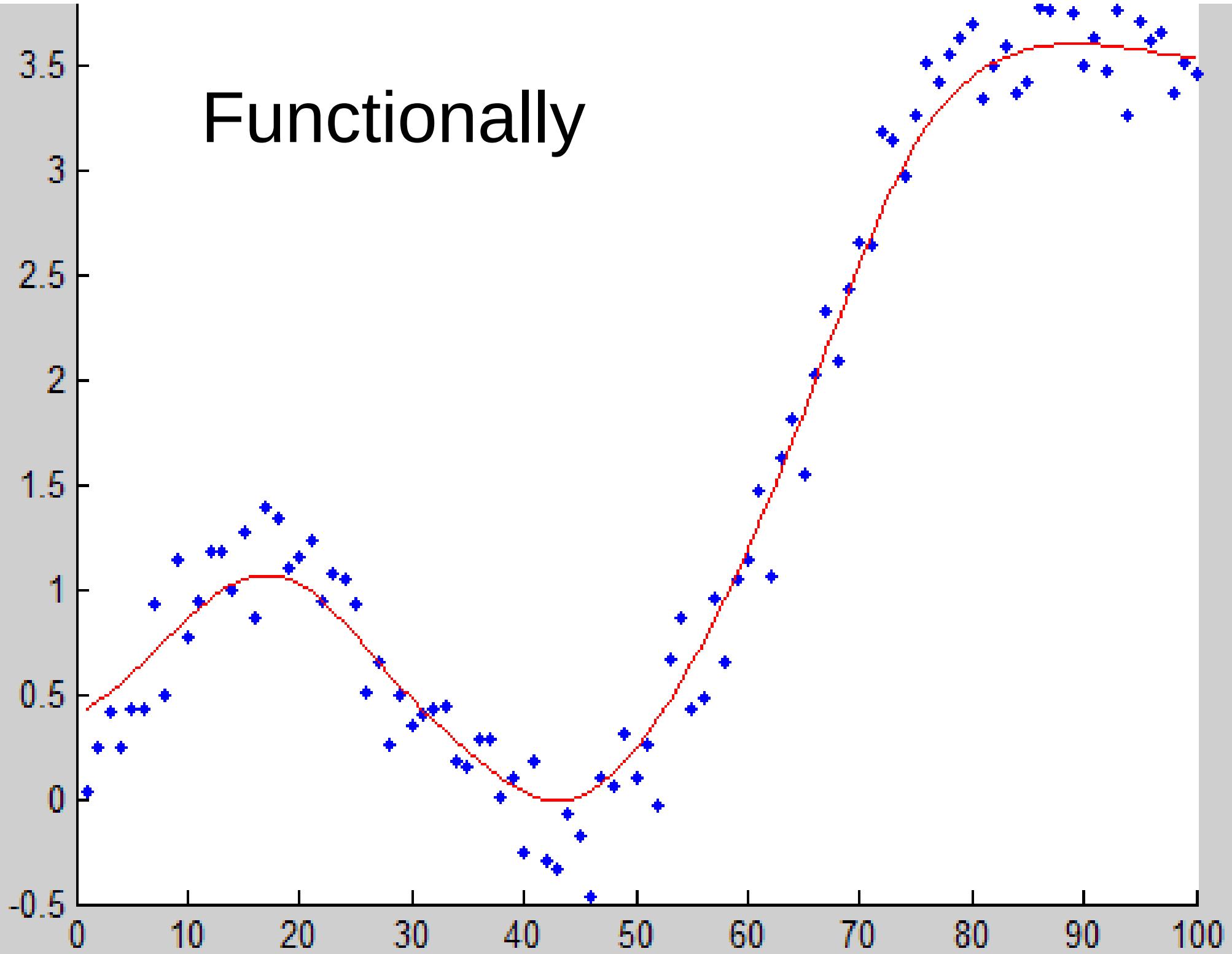
$$\begin{cases} x & x \geq 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$$



# Structurally



# Functionally



Functionally, neural network is a  
gargantuan  
interpolator-approximator  
with millions internal parameters

**Example:** AlexNet, 62,378,344 parameters

Where do we get the points to approximate?

# Three ways (maybe, you'll be the one to invent more)

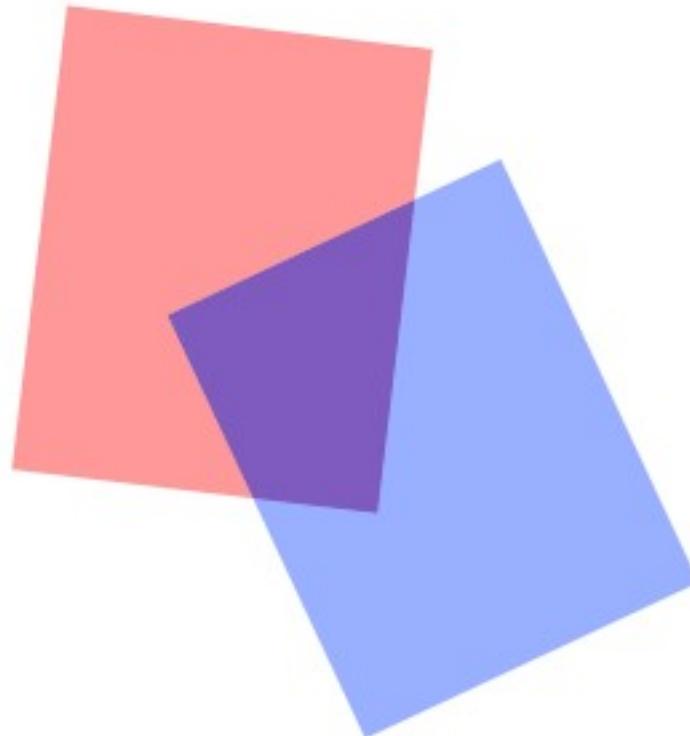
- We define the desired output ourselves – Supervised learning (classification, etc.)
- We cannot define the desired output, but we can tell how bad is the given output – Unsupervised learning (clustering, etc.)
- We allow NN to interact with the environment and assess the consequences – Reinforcement learning (play Atari game, etc.)

How do we know, neural network  
does its job good?

How do we know, it does what we  
want?

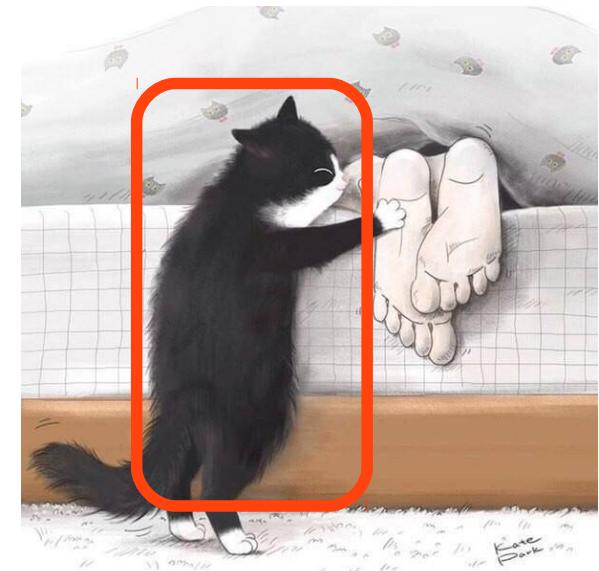
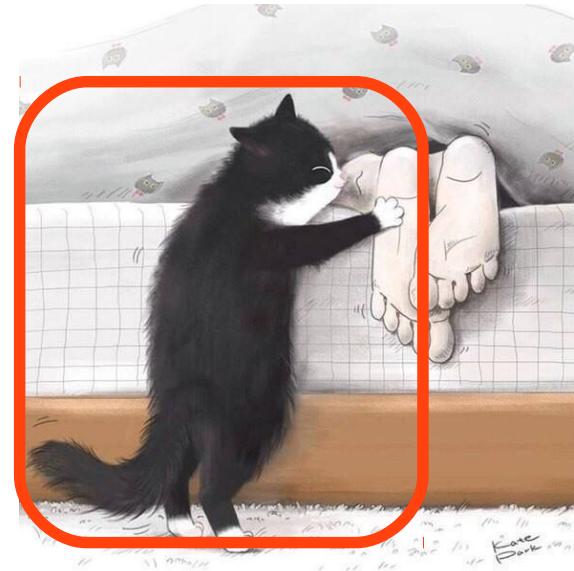
# Cost Function also known as Loss Function

to the rescue!

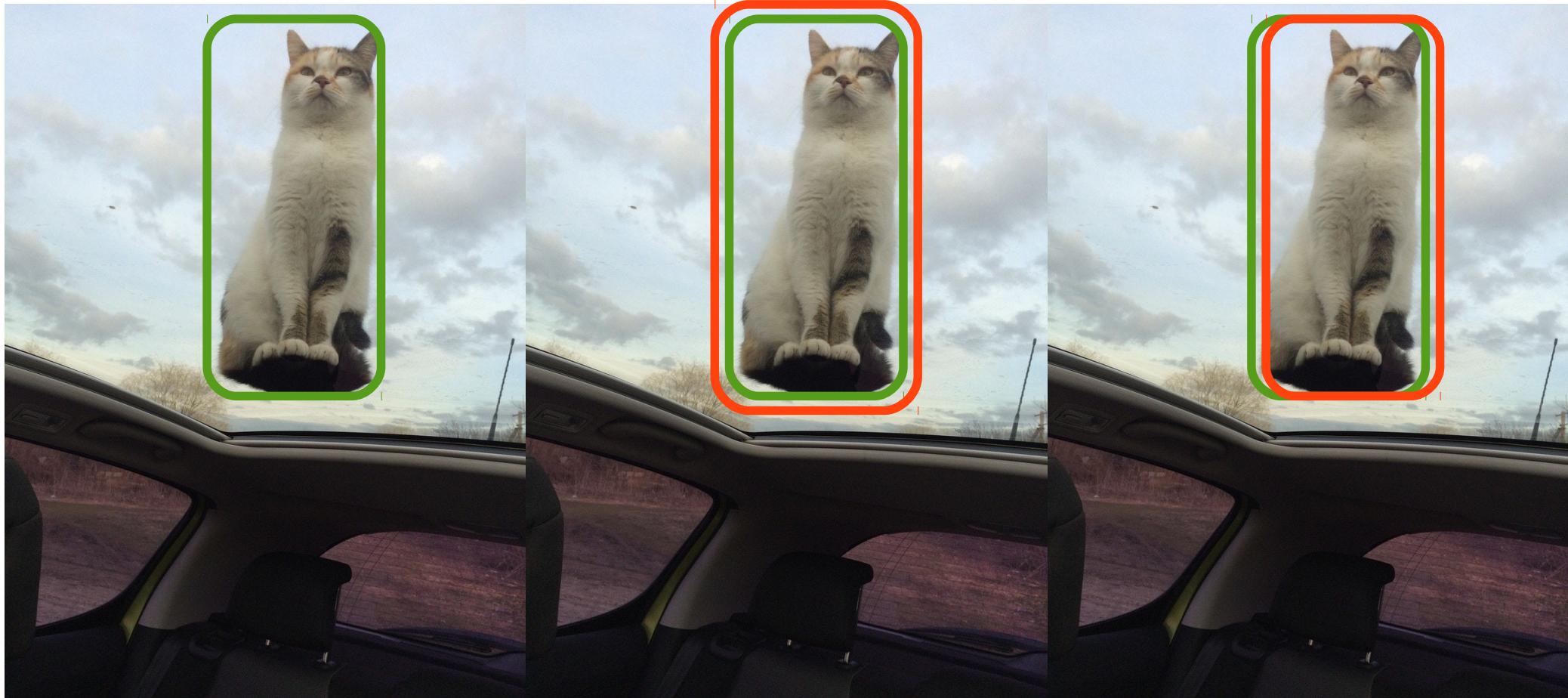


How to formalize  
that two rectangles  
match?

# What is supposed to be “good”?



# Now you have ground-truth



## Which detect is better?

Where do we get internal  
parameters?

We train neural network

How do we train neural network?

# Methodological point of view

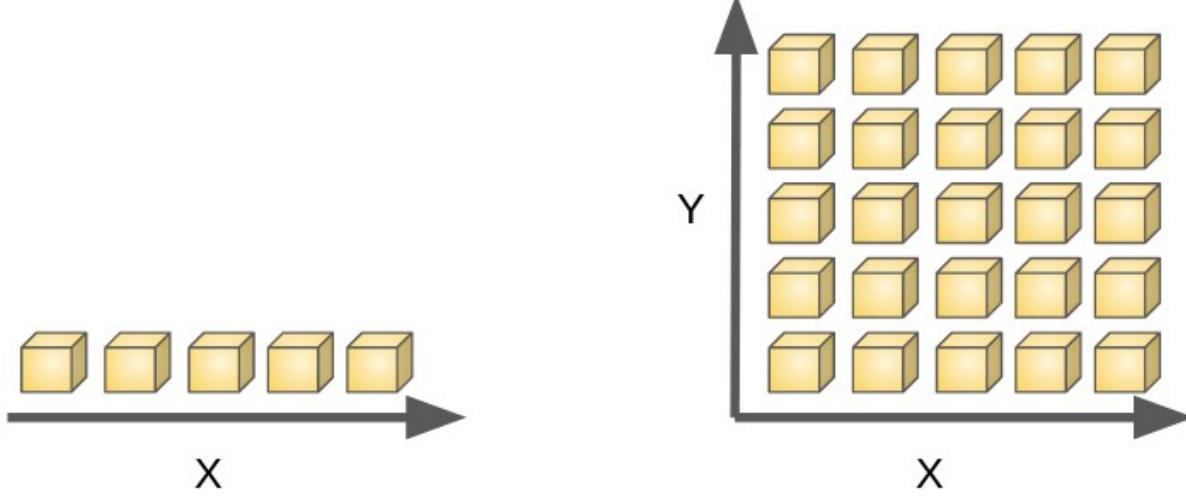
- Supervised learning (classification, etc.)
- Unsupervised learning (clustering, etc.)
- Reinforcement learning (play Atari game, etc.)

# Implementation point of view

Loss function, the formalization of how good NN performs, should be minimized (we could define “gain” function and maximize it)

What minimization methods do we know?  
What is the suitable one?

# Parameters... Parameters everywhere...



## Curse of dimensions

Function of millions of arguments...

How do we minimize it?

What properties can we rely on?  
(global or local)

We can rely on local properties only  
due to curse of dimensions

So neural network is just a function

$$f_{\alpha_1, \alpha_2, \dots, \alpha_n}(x_1, x_2, \dots, x_m)$$

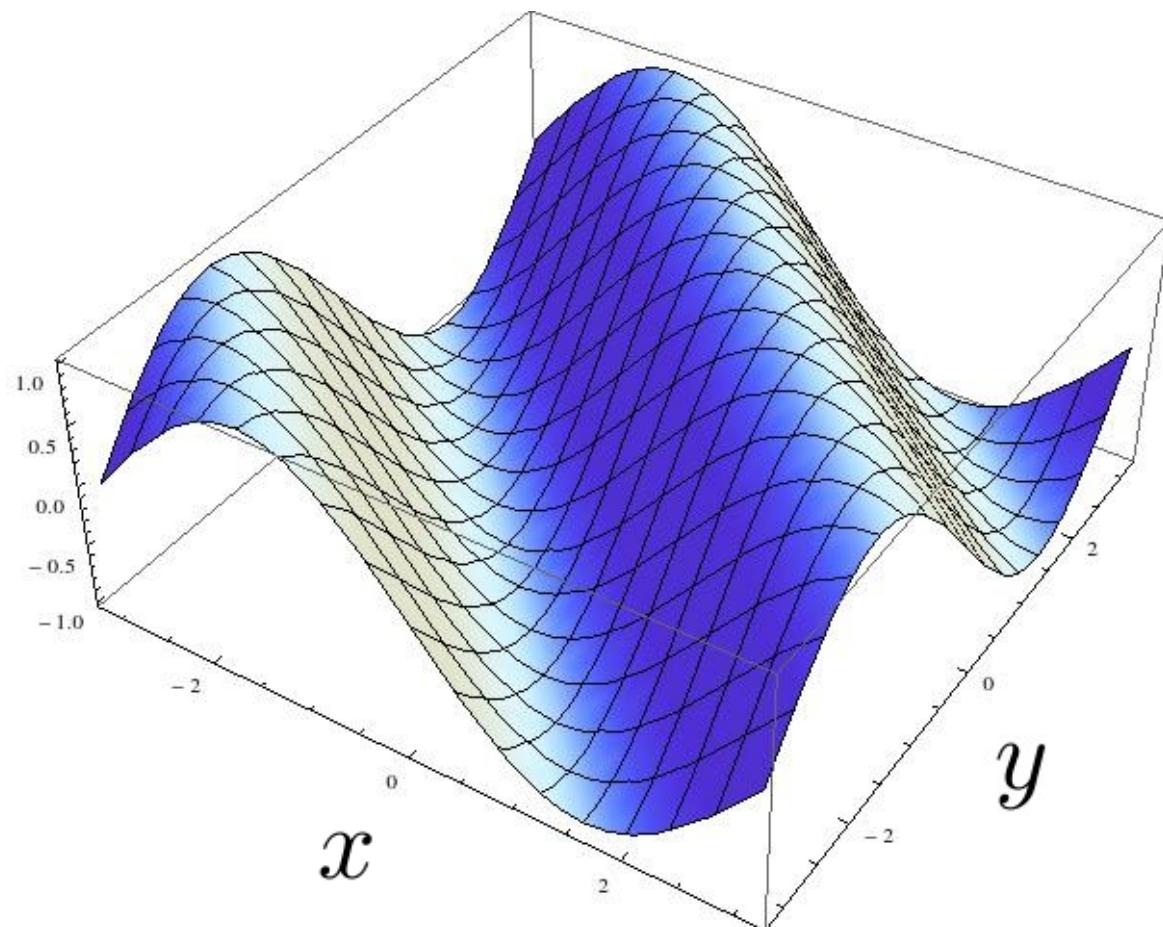
We can rely on local properties only  
due to curse of dimensions

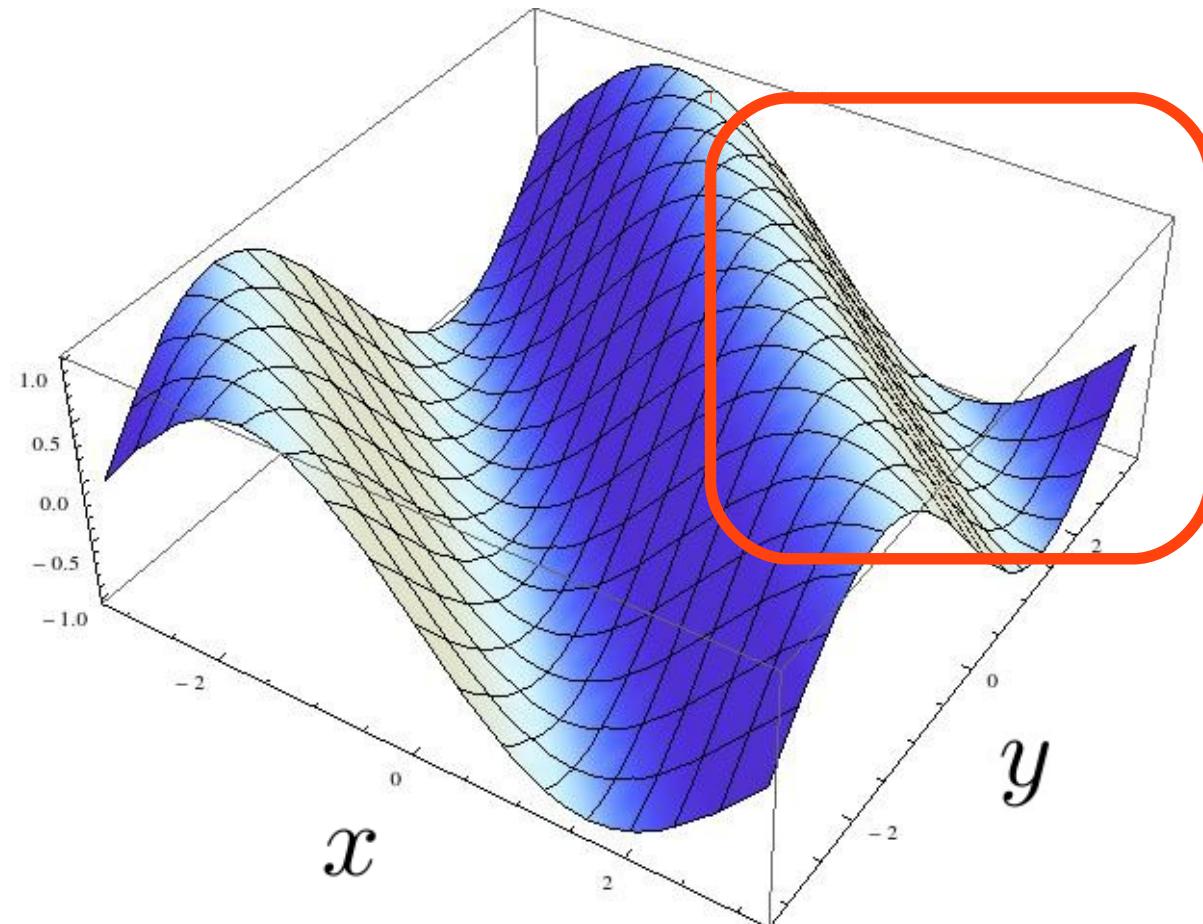
So neural network is just a function

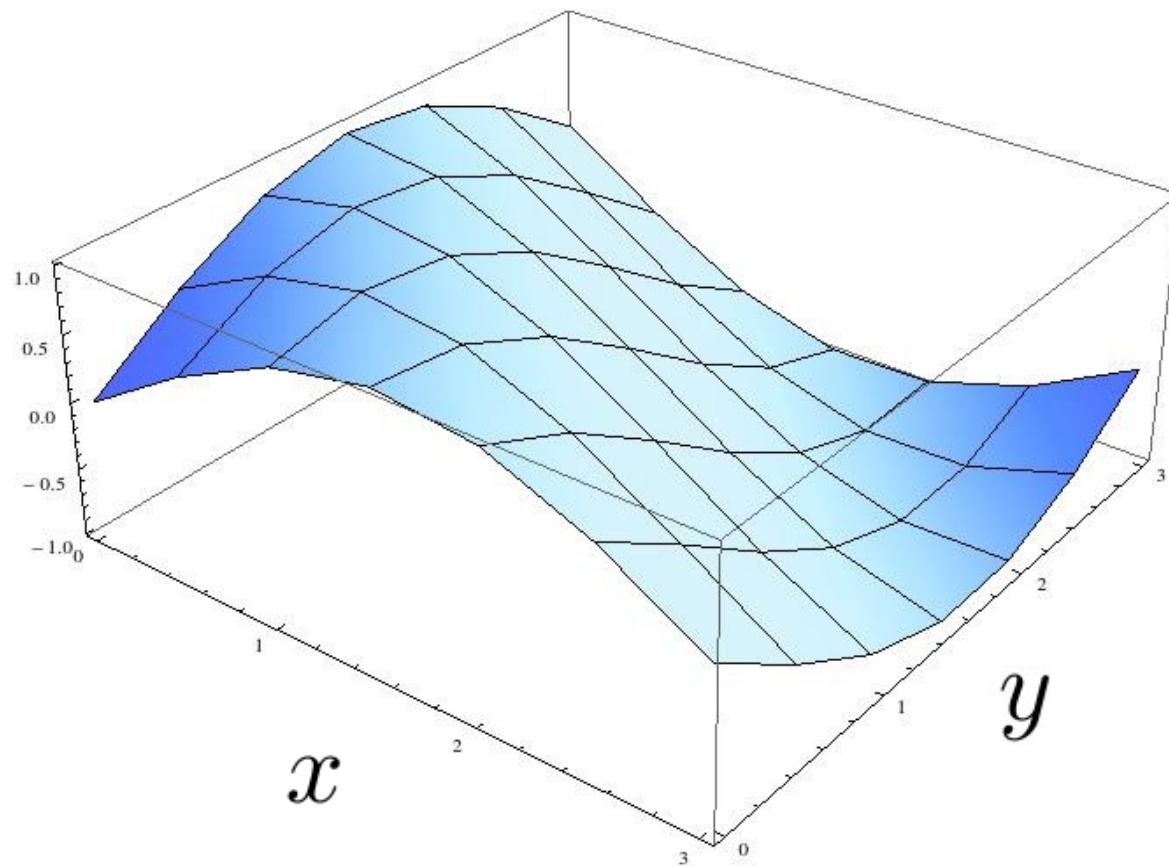
$$f_{\alpha_1, \alpha_2, \dots, \alpha_n}(x_1, x_2, \dots, x_m)$$

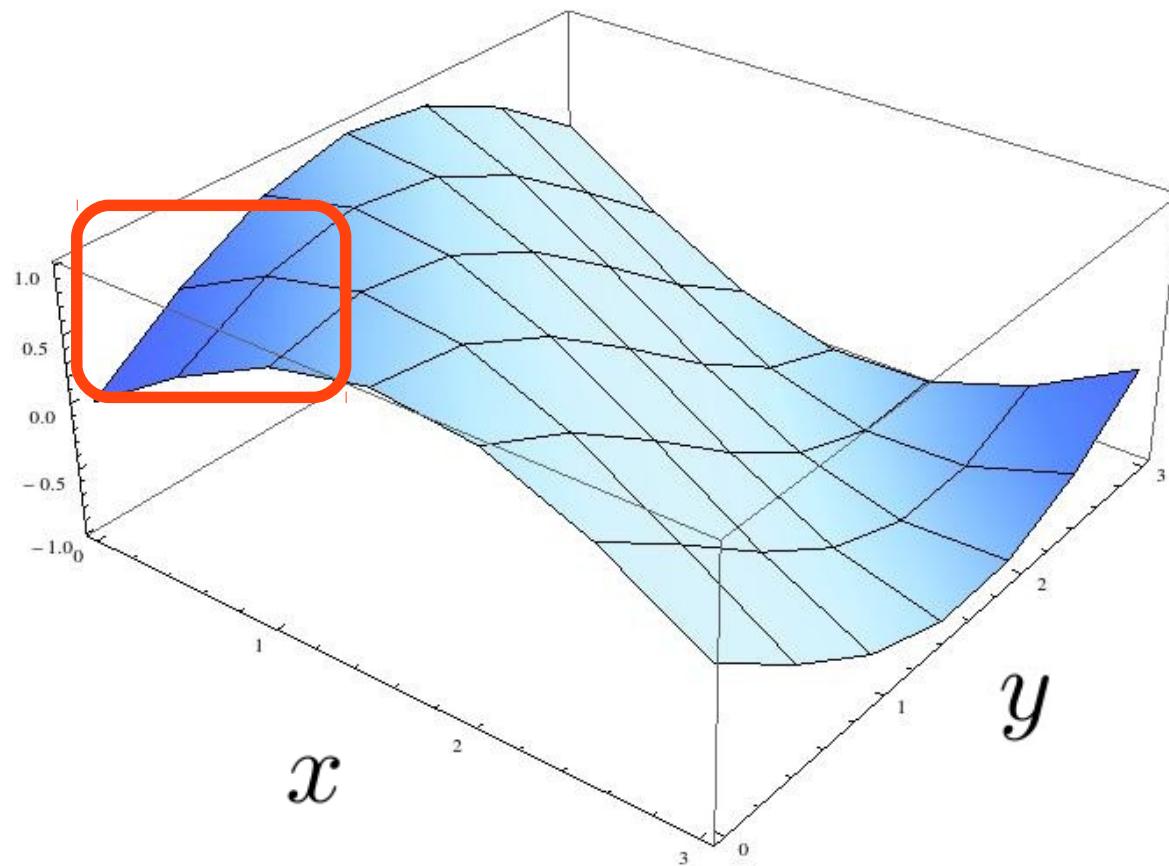
It is philosophical question what to  
consider parameters and what  
should be arguments

$$f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m)$$

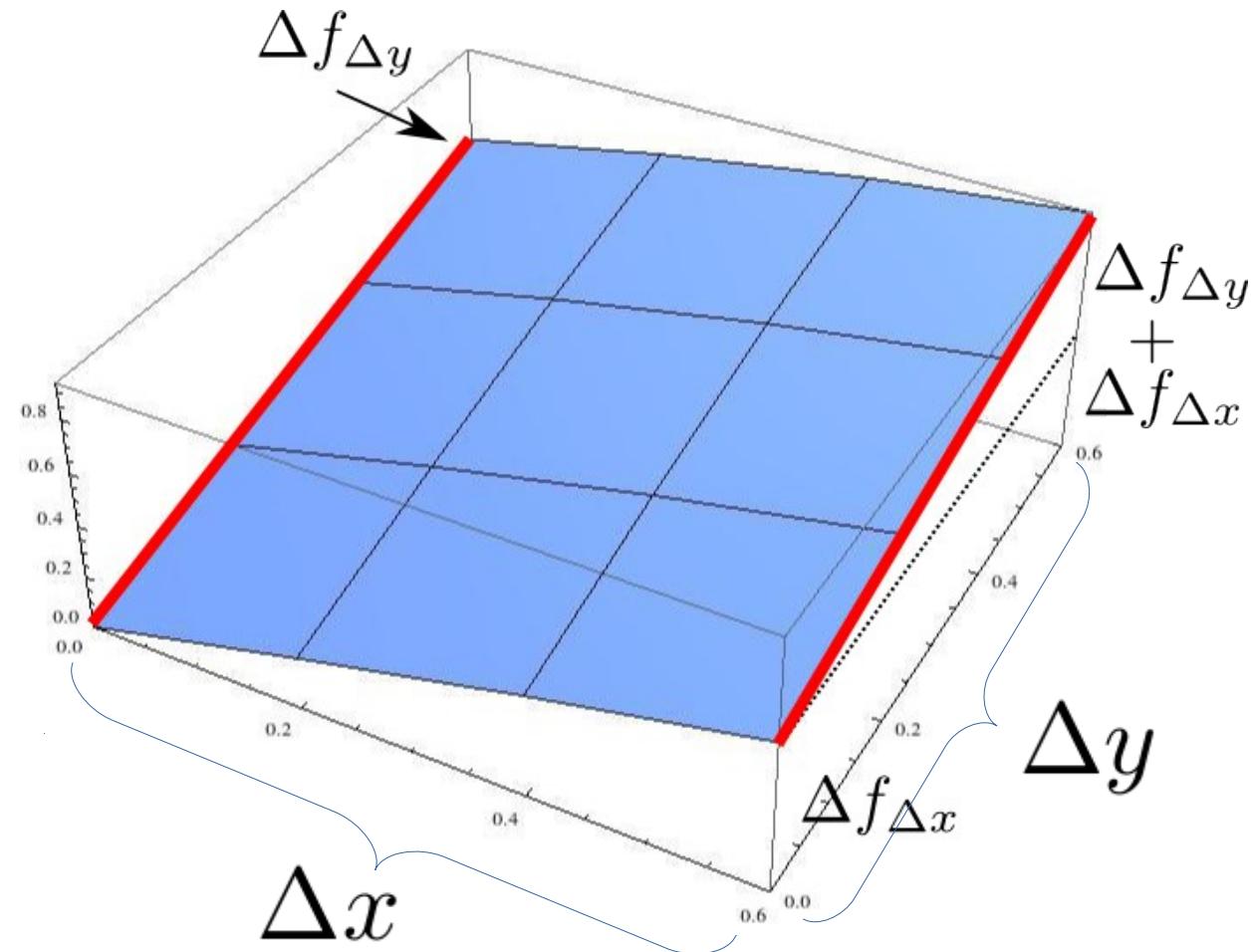








$\Delta x$  and  $\Delta y$  not equal in general!



Red lines we assume to be parallel

# Now consider small deviation

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = \frac{\partial f}{\partial \alpha_1} \Delta \alpha_1 + \frac{\partial f}{\partial \alpha_2} \Delta \alpha_2 + \dots + \frac{\partial f}{\partial \alpha_n} \Delta \alpha_n$$

# Now consider small deviation

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = \frac{\partial f}{\partial \alpha_1} \Delta \alpha_1 + \frac{\partial f}{\partial \alpha_2} \Delta \alpha_2 + \dots + \frac{\partial f}{\partial \alpha_n} \Delta \alpha_n$$

## Do a trick

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = \overrightarrow{\left\{ \frac{\partial f}{\partial \alpha_1}; \frac{\partial f}{\partial \alpha_2}; \dots; \frac{\partial f}{\partial \alpha_n} \right\}} \cdot \overrightarrow{\{\Delta \alpha_1; \Delta \alpha_2; \dots; \Delta \alpha_n\}} = \vec{\nabla}_\alpha f \cdot \vec{\Delta}_\alpha$$

# Now consider small deviation

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = \frac{\partial f}{\partial \alpha_1} \Delta \alpha_1 + \frac{\partial f}{\partial \alpha_2} \Delta \alpha_2 + \dots + \frac{\partial f}{\partial \alpha_n} \Delta \alpha_n$$

Do a trick

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = \overrightarrow{\left\{ \frac{\partial f}{\partial \alpha_1}; \frac{\partial f}{\partial \alpha_2}; \dots; \frac{\partial f}{\partial \alpha_n} \right\}} \cdot \overrightarrow{\{\Delta \alpha_1; \Delta \alpha_2; \dots; \Delta \alpha_n\}} = \vec{\nabla}_\alpha f \cdot \vec{\Delta}_\alpha$$

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = |\vec{\nabla}_\alpha f| \underbrace{|\vec{\Delta}_\alpha|}_{\lambda} \cos(\varphi)$$

# Now consider small deviation

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = \frac{\partial f}{\partial \alpha_1} \Delta \alpha_1 + \frac{\partial f}{\partial \alpha_2} \Delta \alpha_2 + \dots + \frac{\partial f}{\partial \alpha_n} \Delta \alpha_n$$

## Do a trick

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = \overrightarrow{\left\{ \frac{\partial f}{\partial \alpha_1}; \frac{\partial f}{\partial \alpha_2}; \dots; \frac{\partial f}{\partial \alpha_n} \right\}} \cdot \overrightarrow{\{\Delta \alpha_1; \Delta \alpha_2; \dots; \Delta \alpha_n\}} = \vec{\nabla}_\alpha f \cdot \vec{\Delta}_\alpha$$

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = |\vec{\nabla}_\alpha f| \underbrace{|\vec{\Delta}_\alpha|}_{\lambda} \cos(\varphi)$$

## How to make our function minimal?

# Now consider small deviation

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = \frac{\partial f}{\partial \alpha_1} \Delta \alpha_1 + \frac{\partial f}{\partial \alpha_2} \Delta \alpha_2 + \dots + \frac{\partial f}{\partial \alpha_n} \Delta \alpha_n$$

Do a trick

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = \overrightarrow{\left\{ \frac{\partial f}{\partial \alpha_1}; \frac{\partial f}{\partial \alpha_2}; \dots; \frac{\partial f}{\partial \alpha_n} \right\}} \cdot \overrightarrow{\{\Delta \alpha_1; \Delta \alpha_2; \dots; \Delta \alpha_n\}} = \vec{\nabla}_\alpha f \cdot \vec{\Delta}_\alpha$$

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = |\vec{\nabla}_\alpha f| \underbrace{|\vec{\Delta}_\alpha|}_{\lambda} \cos(\varphi)$$

How to make our function minimal?

$$\cos(\varphi) = -1; \quad \lambda > 0$$

# Now consider small deviation

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = \frac{\partial f}{\partial \alpha_1} \Delta \alpha_1 + \frac{\partial f}{\partial \alpha_2} \Delta \alpha_2 + \dots + \frac{\partial f}{\partial \alpha_n} \Delta \alpha_n$$

## Do a trick

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = \overrightarrow{\left\{ \frac{\partial f}{\partial \alpha_1}; \frac{\partial f}{\partial \alpha_2}; \dots; \frac{\partial f}{\partial \alpha_n} \right\}} \cdot \overrightarrow{\{\Delta \alpha_1; \Delta \alpha_2; \dots; \Delta \alpha_n\}} = \vec{\nabla}_\alpha f \cdot \vec{\Delta}_\alpha$$

$$\Delta f(\alpha_1, \alpha_2, \dots, \alpha_n; x_1, x_2, \dots, x_m) = |\vec{\nabla}_\alpha f| \underbrace{|\vec{\Delta}_\alpha|}_{\lambda} \cos(\varphi)$$

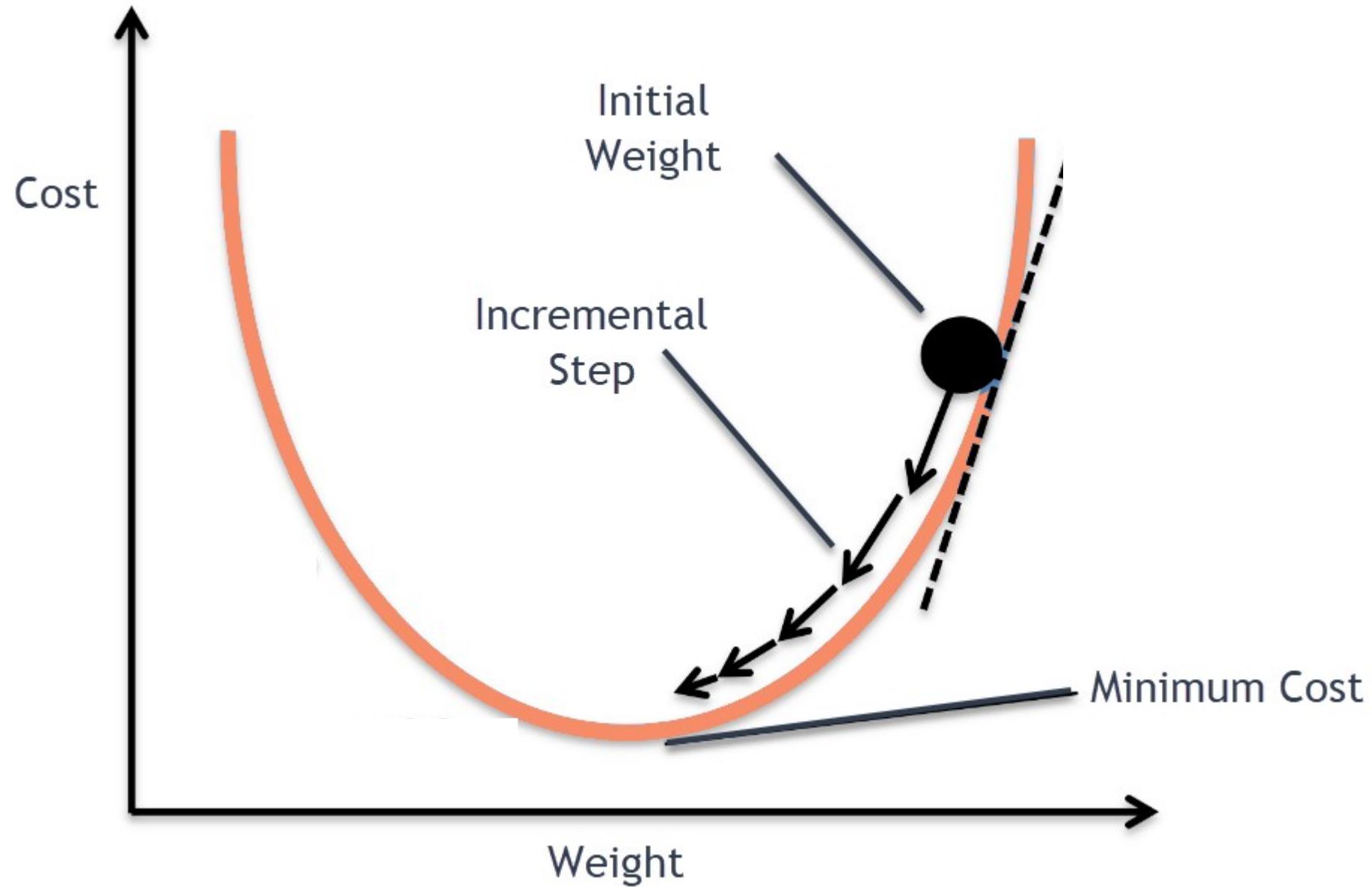
## How to make our function minimal?

$$\cos(\varphi) = -1; \quad \lambda > 0$$

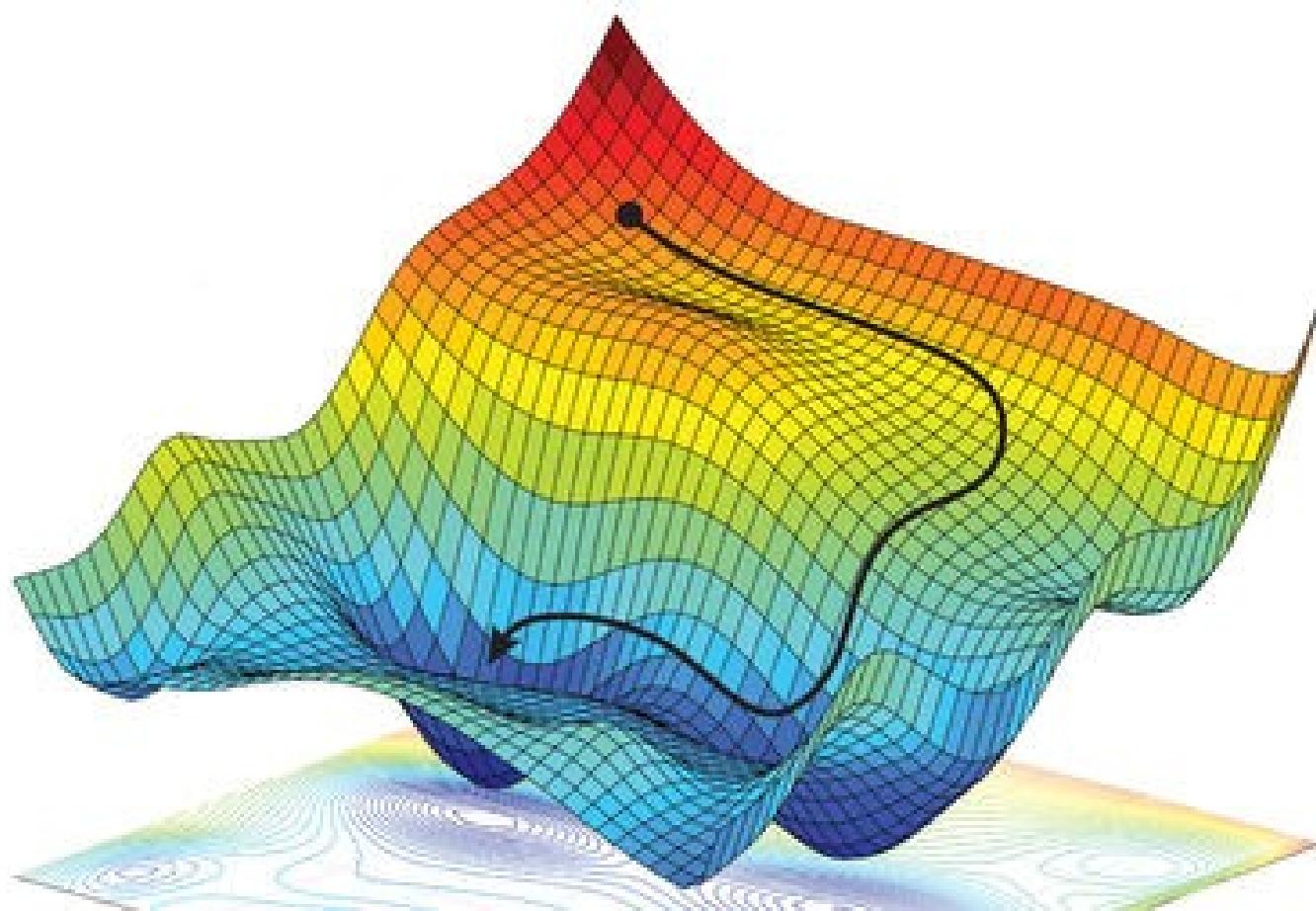
## Here comes the idea of gradient descent

$$\vec{x}^{(n+1)} = \vec{x}^{(n)} - \lambda \vec{\nabla}_\alpha f (\vec{x}^{(n)})$$

# Gradient descent



# Gradient descent



# Modifications of gradient descent

- Momentum optimization
- Nesterov Momentum optimization
- AdaGrad
- RMSProp
- Adam optimization
- Learning rate scheduling

But I can't write NN as a single  
function  
(well... I can but it will take forever)

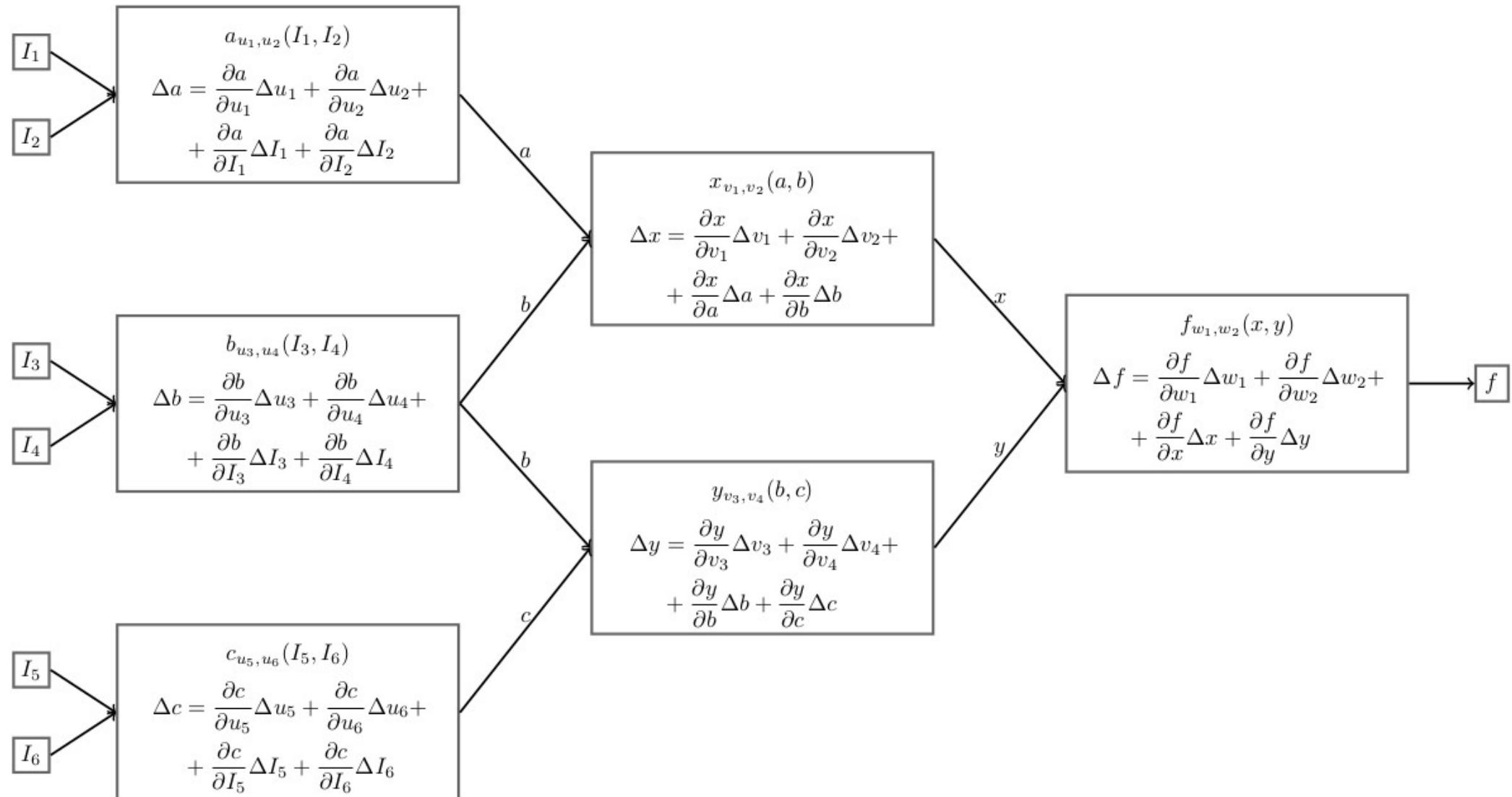
How do I find gradient?

# Backpropagation

Backpropagation is based on the  
chain rule

Note: all derivatives are meant to be calculated at a certain point – they are numbers!

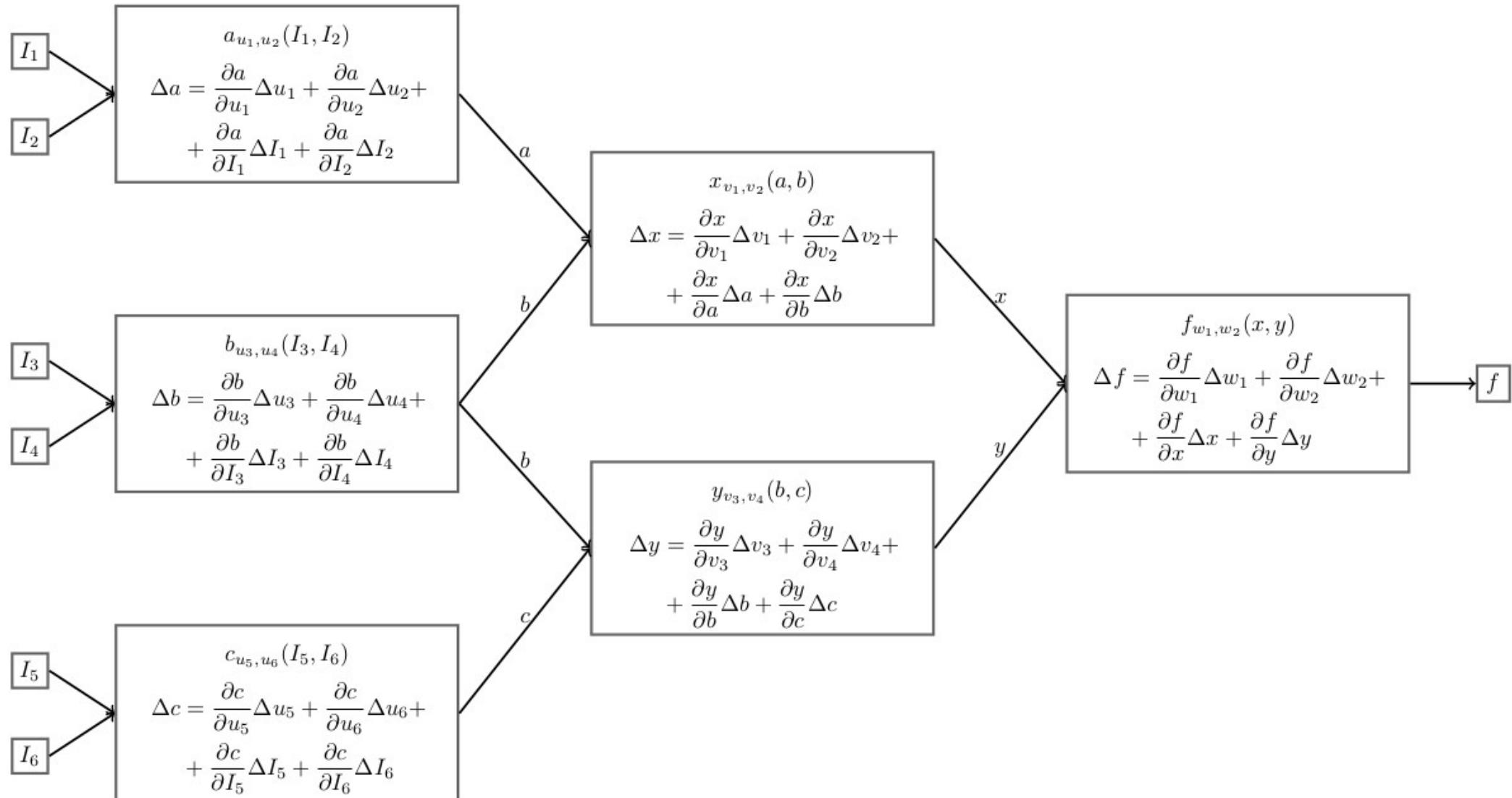
$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

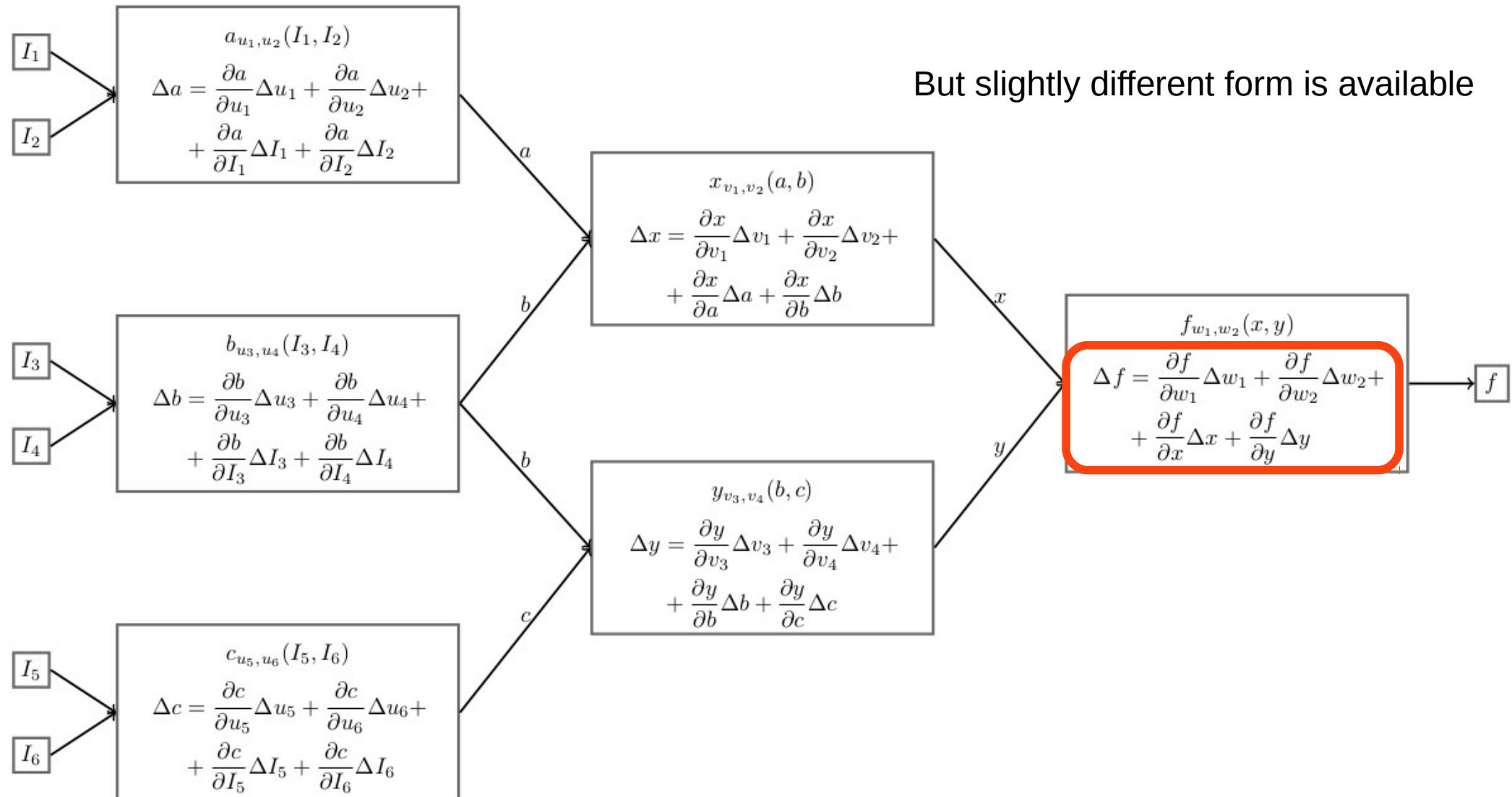
$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

I want change of the loss function dependent on all network's parameters



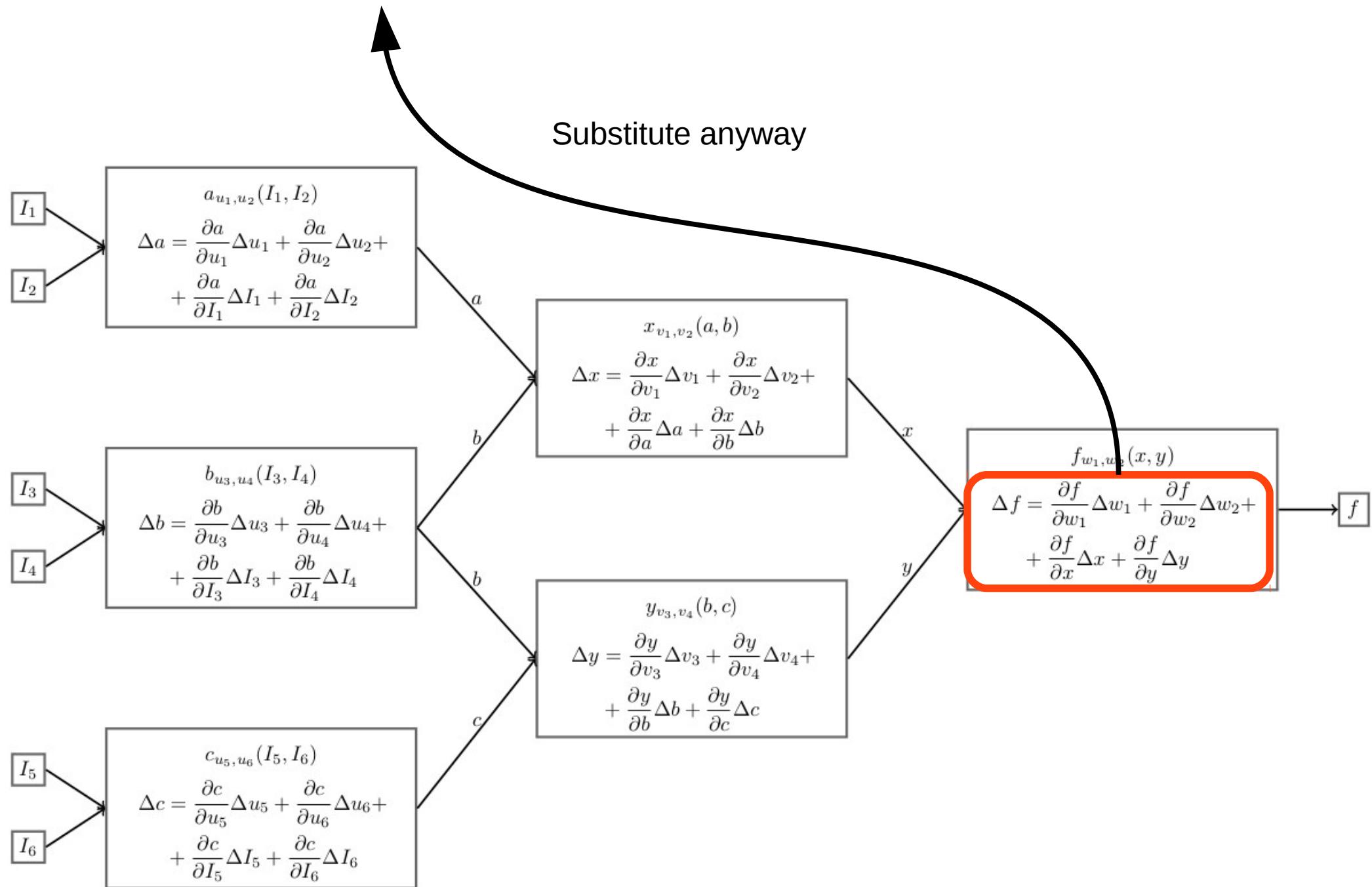
Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

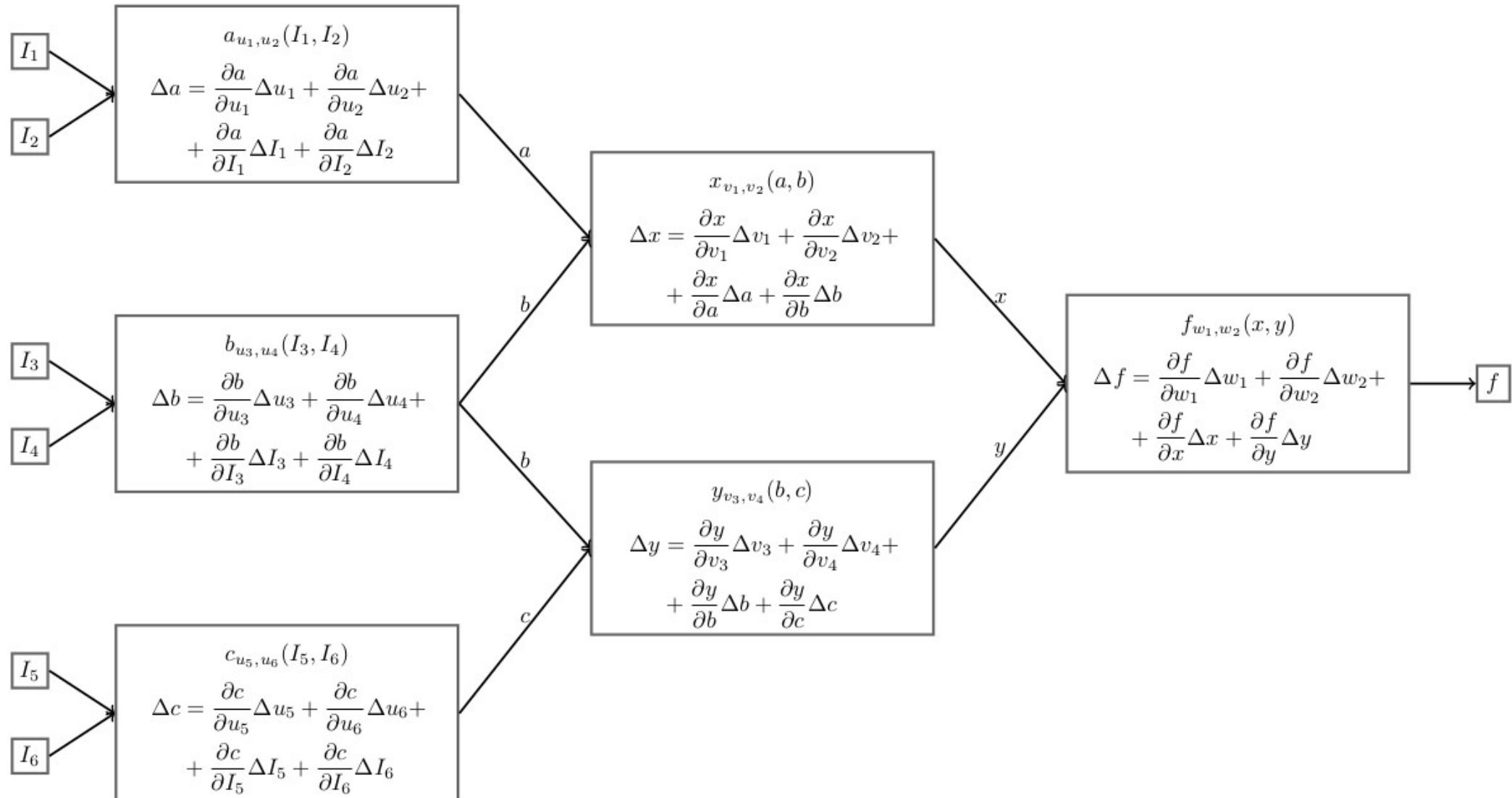
$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

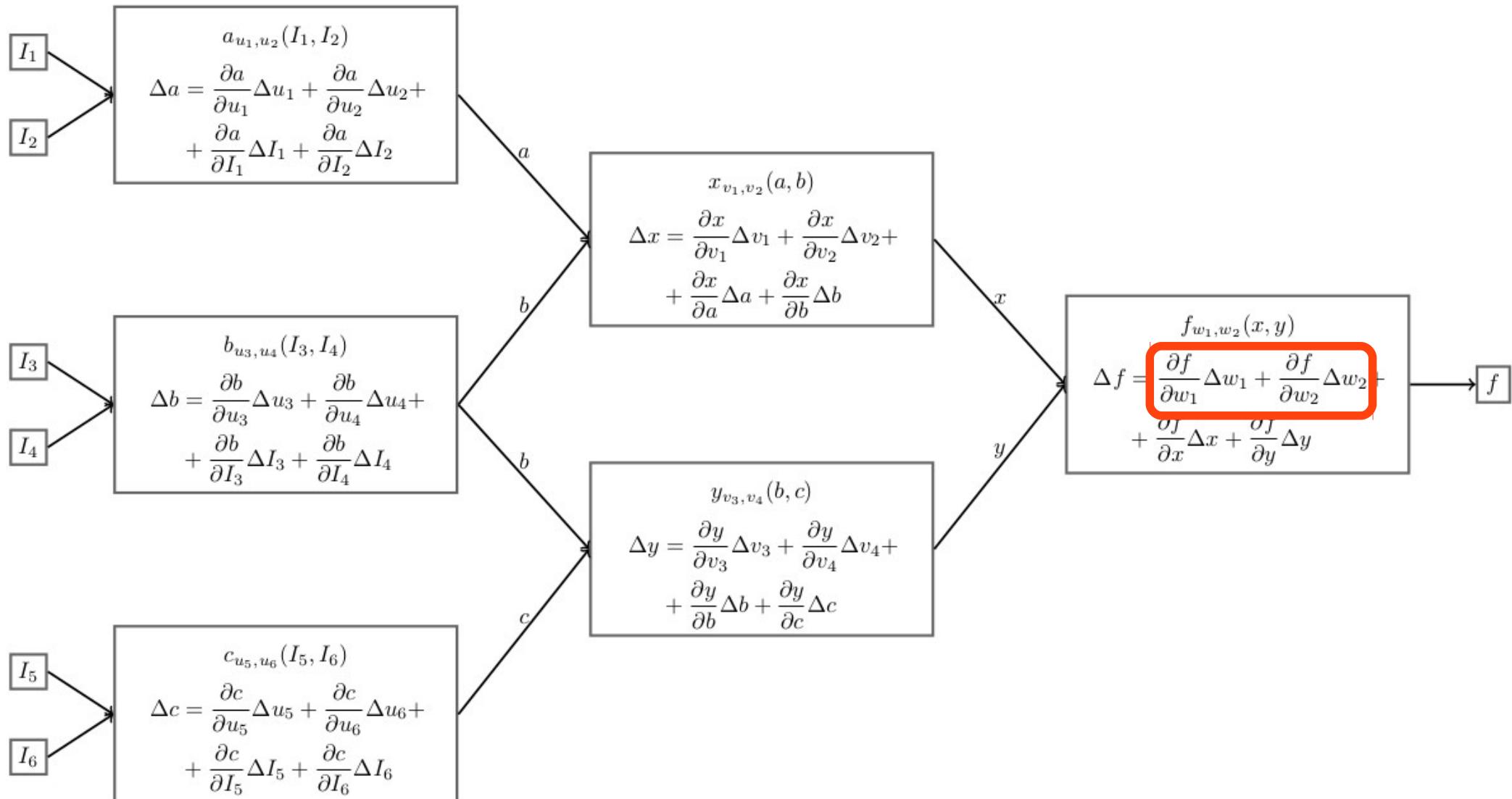
$$\begin{aligned} & \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \\ & + \frac{\partial f}{\partial x} \Delta x + \frac{\partial f}{\partial y} \Delta y \end{aligned}$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

$$\frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \\ + \frac{\partial f}{\partial x} \Delta x + \frac{\partial f}{\partial y} \Delta y$$

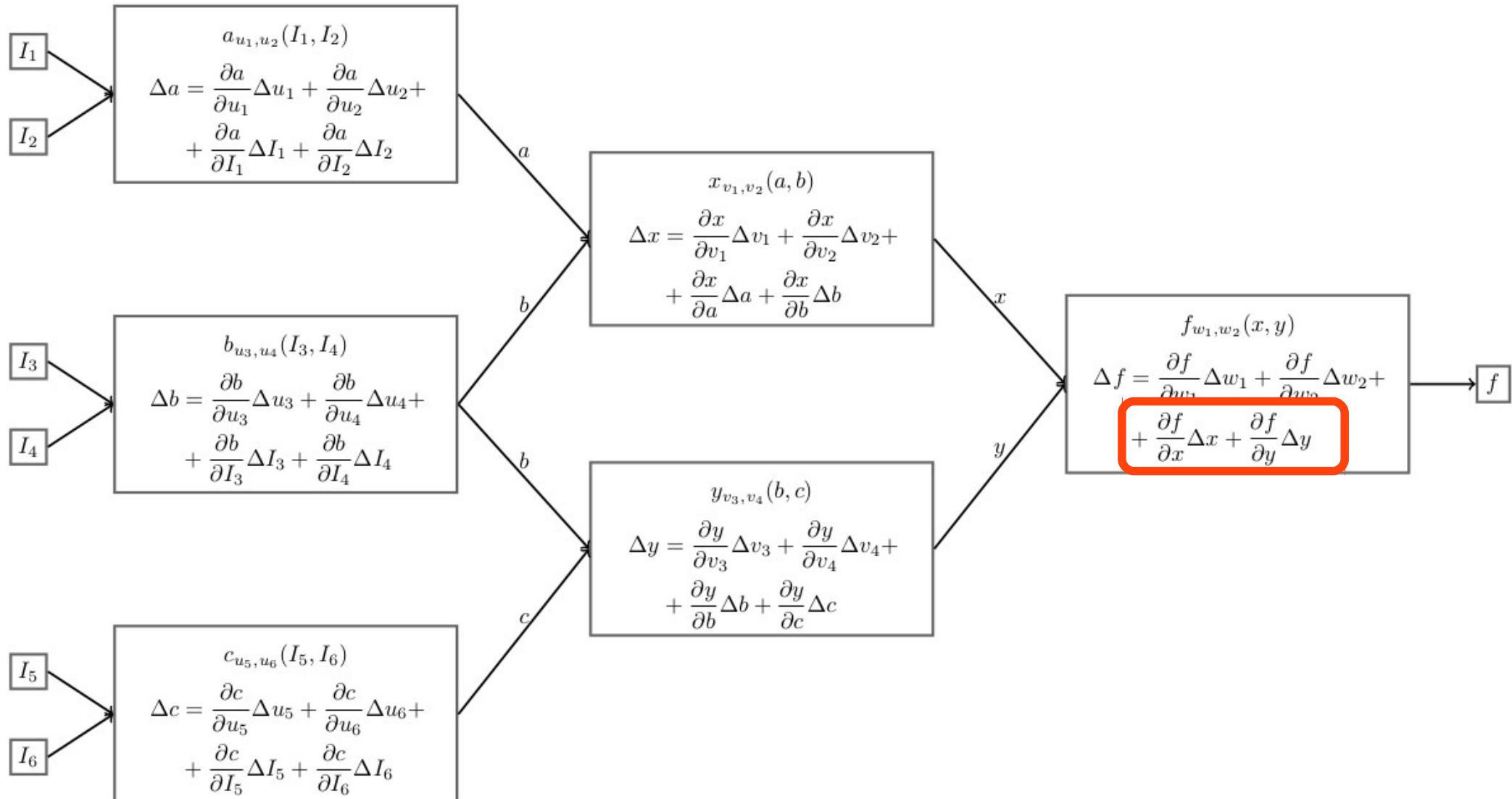


Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

$$\frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 +$$

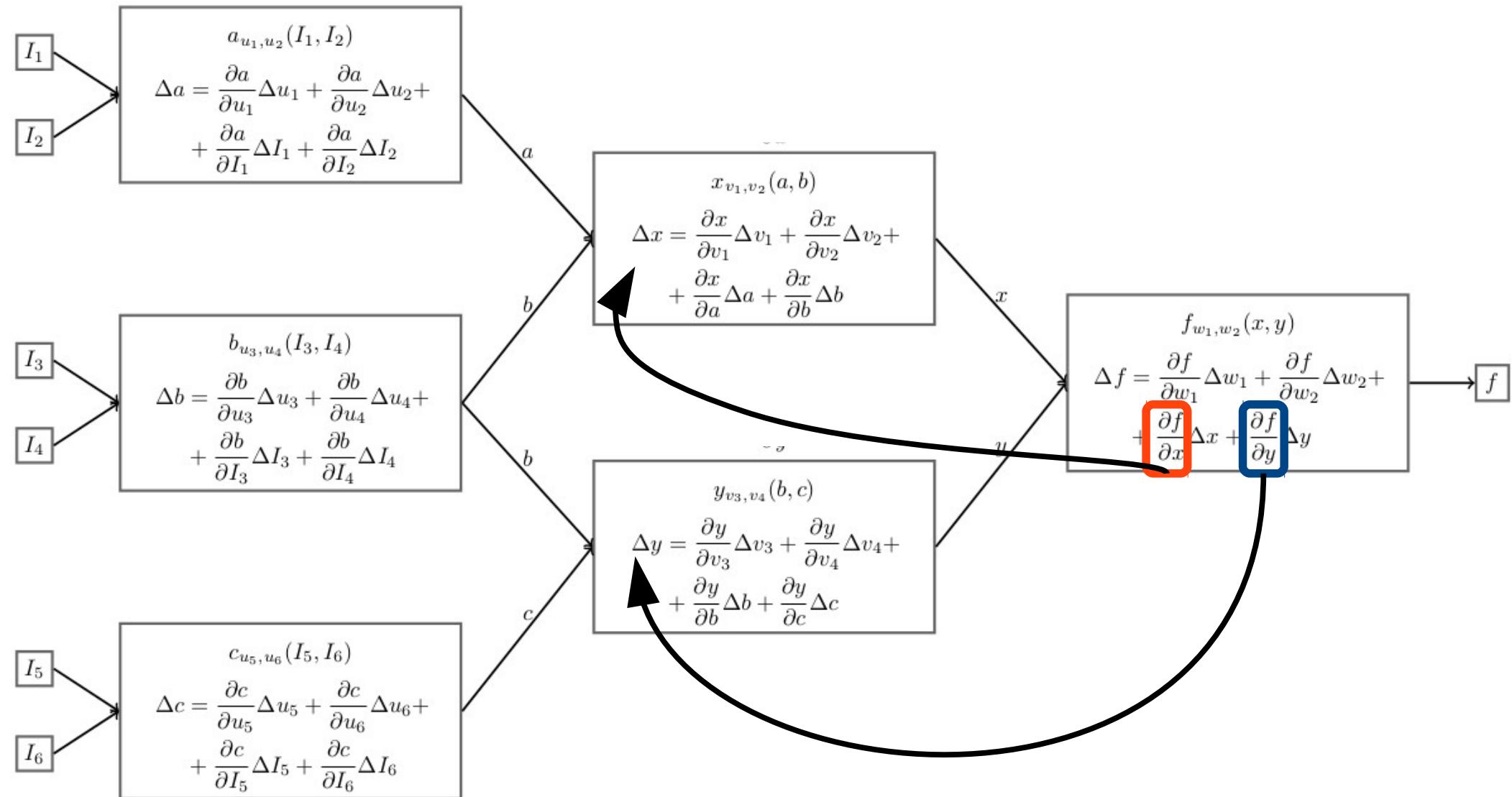
$$+ \frac{\partial f}{\partial x} \Delta x + \frac{\partial f}{\partial y} \Delta y$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

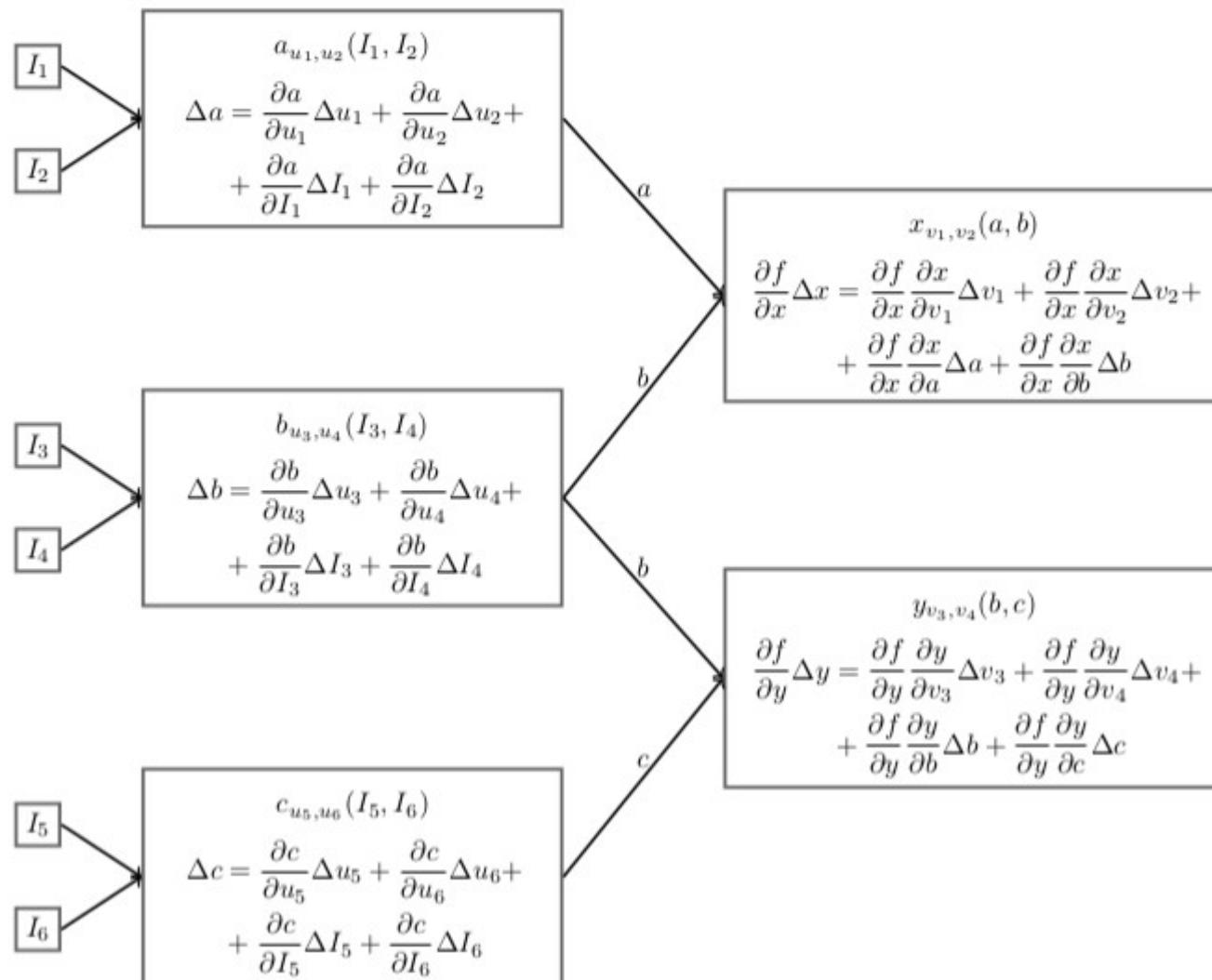
$$\begin{aligned} & \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \\ & + \frac{\partial f}{\partial x} \Delta x + \frac{\partial f}{\partial y} \Delta y \end{aligned}$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

$$\begin{aligned} & \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \\ & + \frac{\partial f}{\partial x} \Delta x + \frac{\partial f}{\partial y} \Delta y \end{aligned}$$

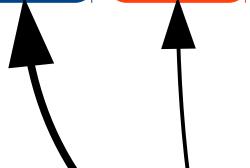


Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

$$\frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 +$$

$$-\frac{\partial f}{\partial x} \Delta x + \frac{\partial f}{\partial y} \Delta y$$



$I_1$

$I_2$

$$a_{u_1, u_2}(I_1, I_2)$$

$$\Delta a = \frac{\partial a}{\partial u_1} \Delta u_1 + \frac{\partial a}{\partial u_2} \Delta u_2 +$$

$$+ \frac{\partial a}{\partial I_1} \Delta I_1 + \frac{\partial a}{\partial I_2} \Delta I_2$$

$$b_{u_3, u_4}(I_3, I_4)$$

$$\Delta b = \frac{\partial b}{\partial u_3} \Delta u_3 + \frac{\partial b}{\partial u_4} \Delta u_4 +$$

$$+ \frac{\partial b}{\partial I_3} \Delta I_3 + \frac{\partial b}{\partial I_4} \Delta I_4$$

$I_3$

$I_4$

$$c_{u_5, u_6}(I_5, I_6)$$

$$\Delta c = \frac{\partial c}{\partial u_5} \Delta u_5 + \frac{\partial c}{\partial u_6} \Delta u_6 +$$

$$+ \frac{\partial c}{\partial I_5} \Delta I_5 + \frac{\partial c}{\partial I_6} \Delta I_6$$

$I_5$

$I_6$

$a$

$b$

$c$

$$x_{v_1, v_2}(a, b)$$

$$\frac{\partial f}{\partial x} \Delta x = \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2} \Delta v_2 +$$

$$+ \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \Delta a + \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} \Delta b$$

$$y_{v_3, v_4}(b, c)$$

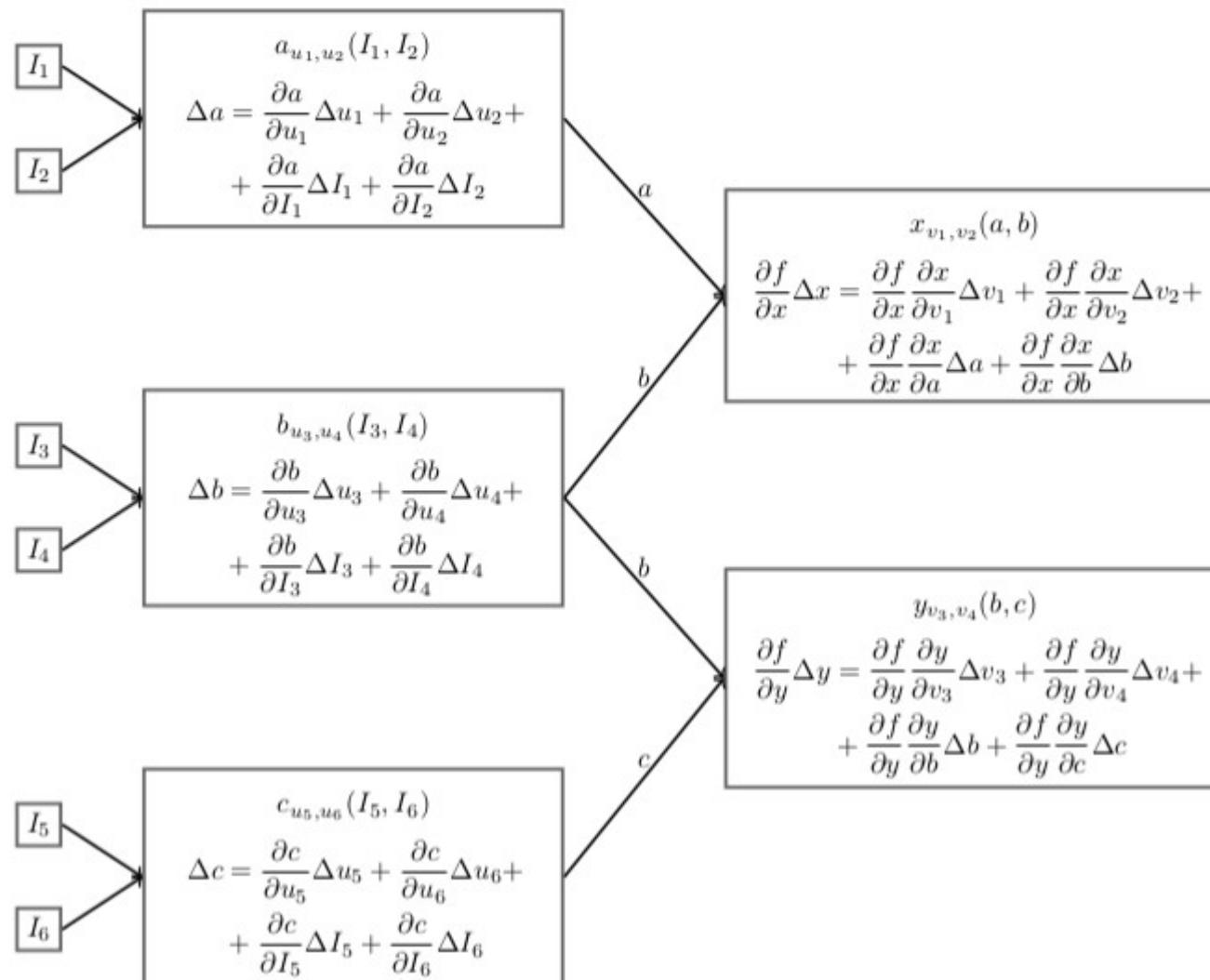
$$\frac{\partial f}{\partial y} \Delta y = \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4} \Delta v_4 +$$

$$+ \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \Delta c$$

Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

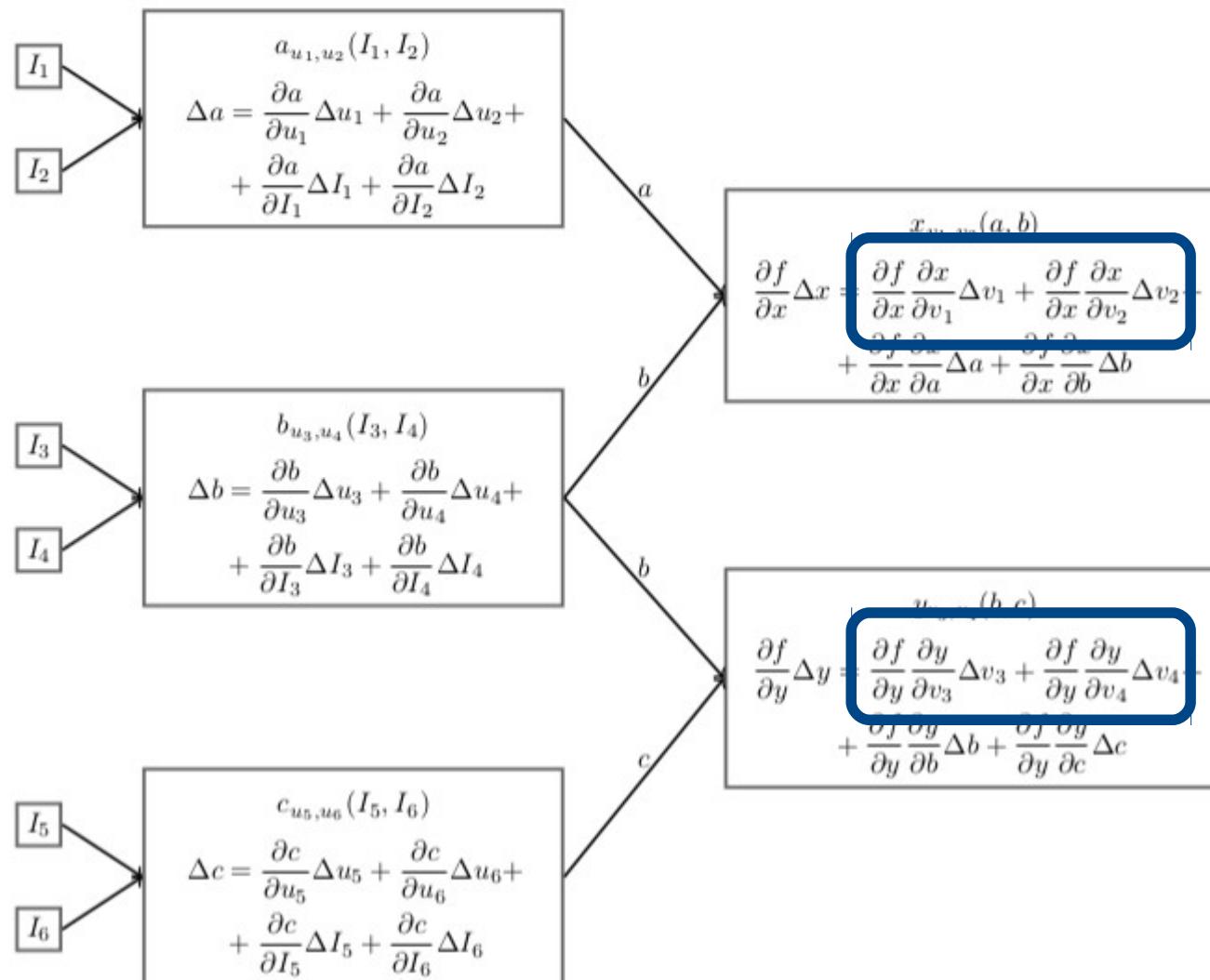
$$\begin{aligned} & \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2} \Delta v_2 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4} \Delta v_4 + \\ & + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \Delta a + \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \Delta c \end{aligned}$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

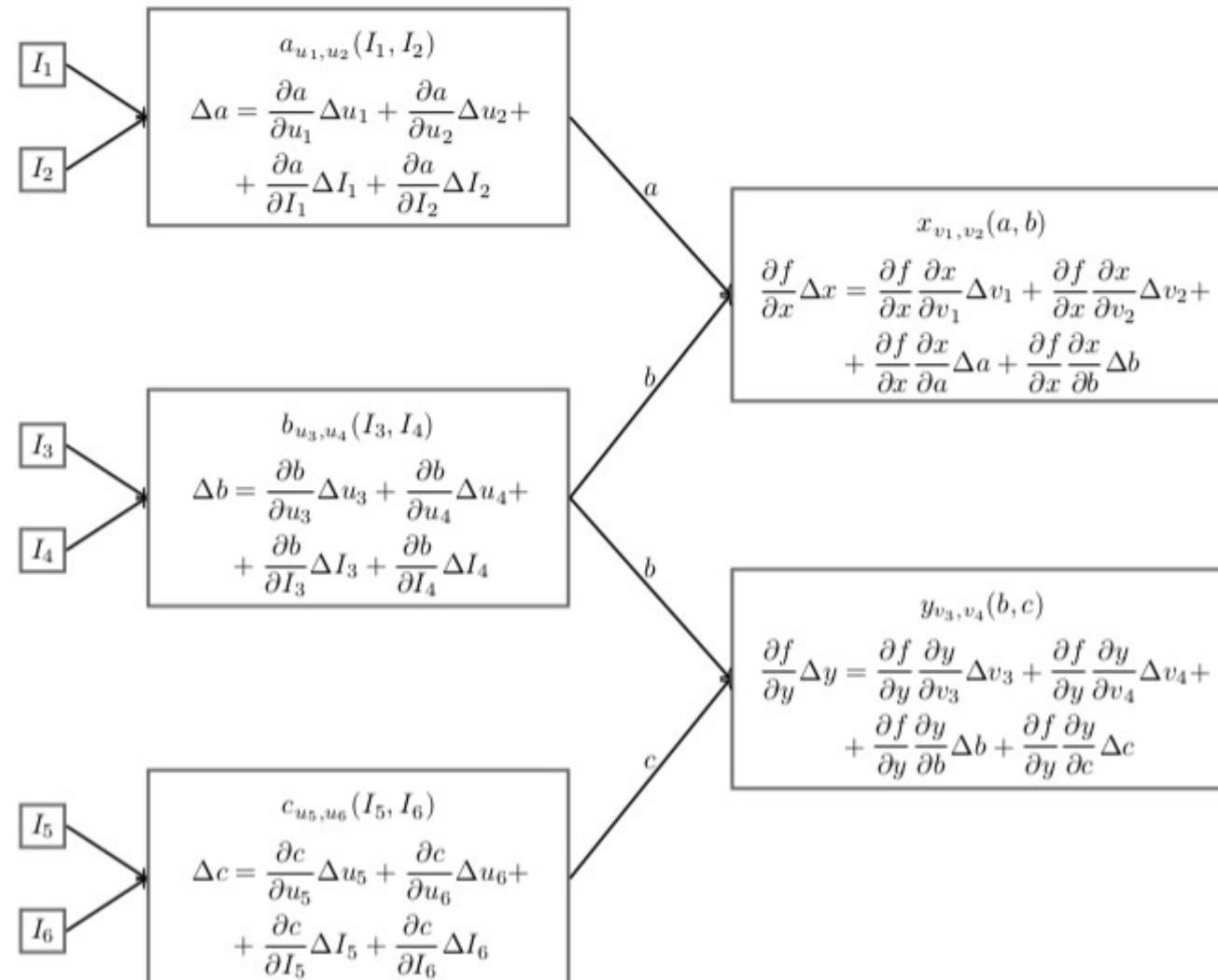
$$\begin{aligned} & \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2} \Delta v_2 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4} \Delta v_4 \right. \\ & \left. + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \Delta a + \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \Delta c \right) \end{aligned}$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

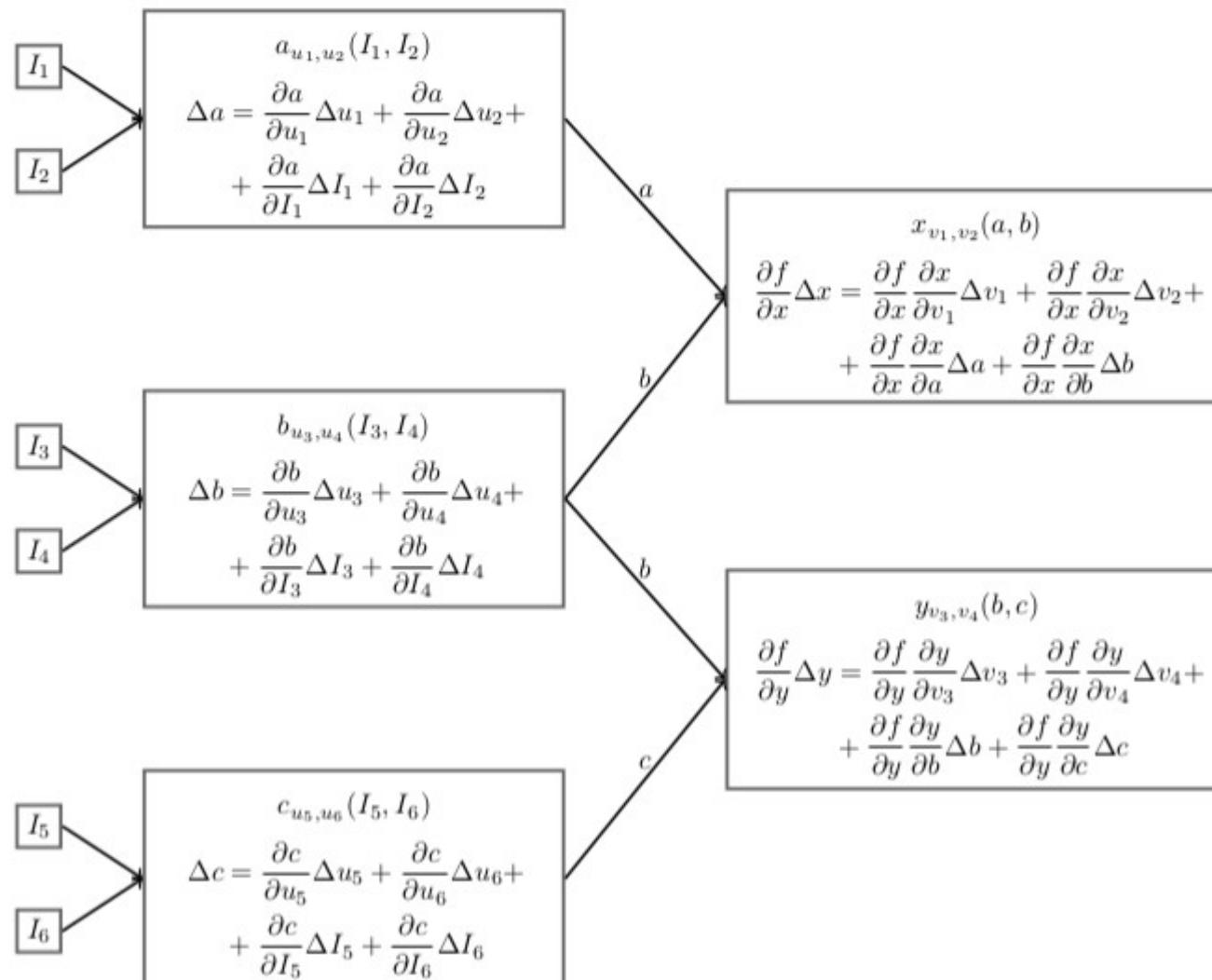
$$\begin{aligned} & \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2} \Delta v_2 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4} \Delta v_4 + \\ & + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \Delta a - \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \Delta b - \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \Delta c \end{aligned}$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

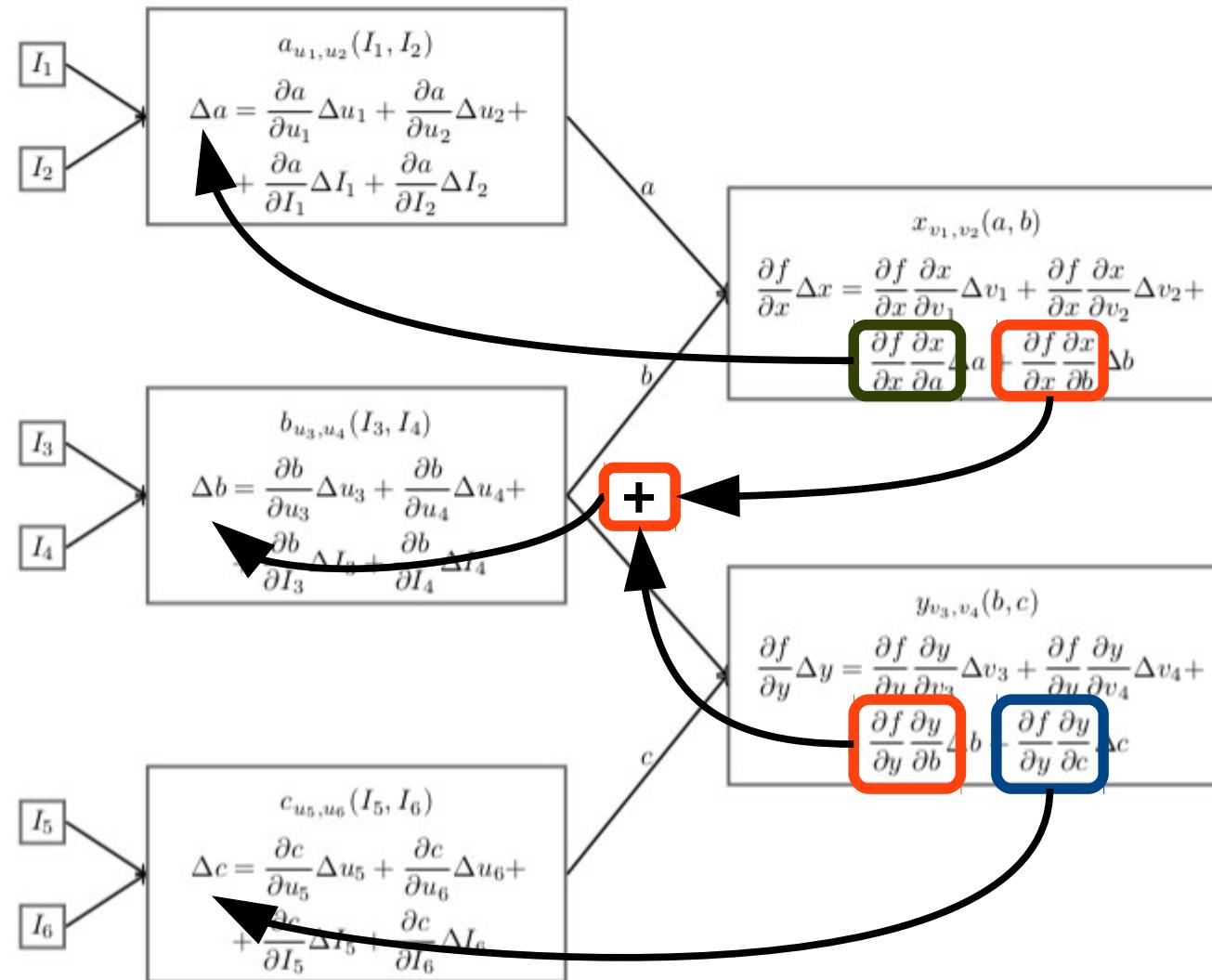
$$\begin{aligned} & \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2} \Delta v_2 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4} \Delta v_4 + \\ & + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \Delta a + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \Delta c \end{aligned}$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

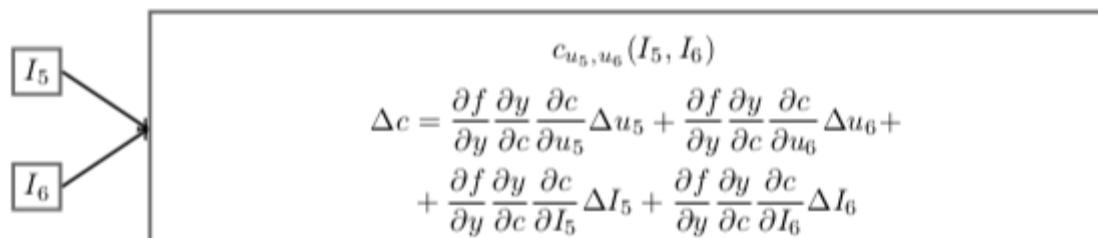
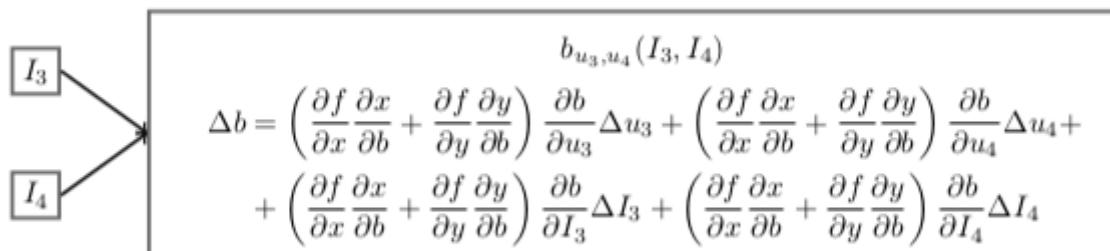
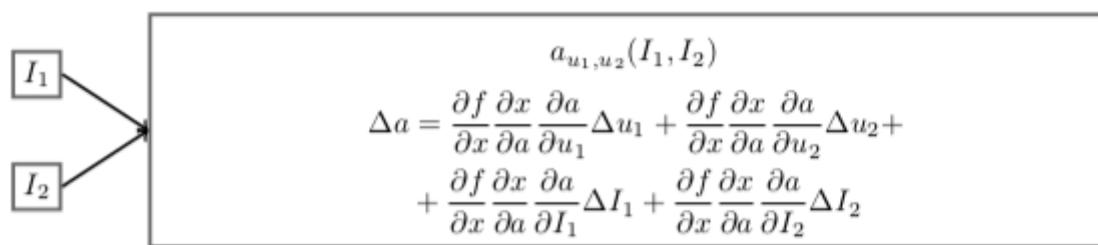
$$\begin{aligned} & \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2} \Delta v_2 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4} \Delta v_4 + \\ & + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \Delta a + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \Delta c \end{aligned}$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

$$\begin{aligned} & \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2} \Delta v_2 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4} \Delta v_4 + \\ & + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \Delta a + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \Delta c \end{aligned}$$



Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

$$\begin{aligned} & \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2} \Delta v_2 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4} \Delta v_4 + \\ & + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \Delta a + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \Delta c \end{aligned}$$

$a_{u_1, u_2}(I_1, I_2)$

$$\begin{aligned} \Delta a = & \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_1} \Delta u_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_2} \Delta u_2 + \\ & + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial I_1} \Delta I_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial I_2} \Delta I_2 = 0 \end{aligned}$$

We cannot variate  
the input data.  
That would be really  
strange

$b_{u_3, u_4}(I_3, I_4)$

$$\begin{aligned} \Delta b = & \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_3} \Delta u_3 + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_4} \Delta u_4 + \\ & + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial I_3} \Delta I_3 + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial I_4} \Delta I_4 = 0 \end{aligned}$$

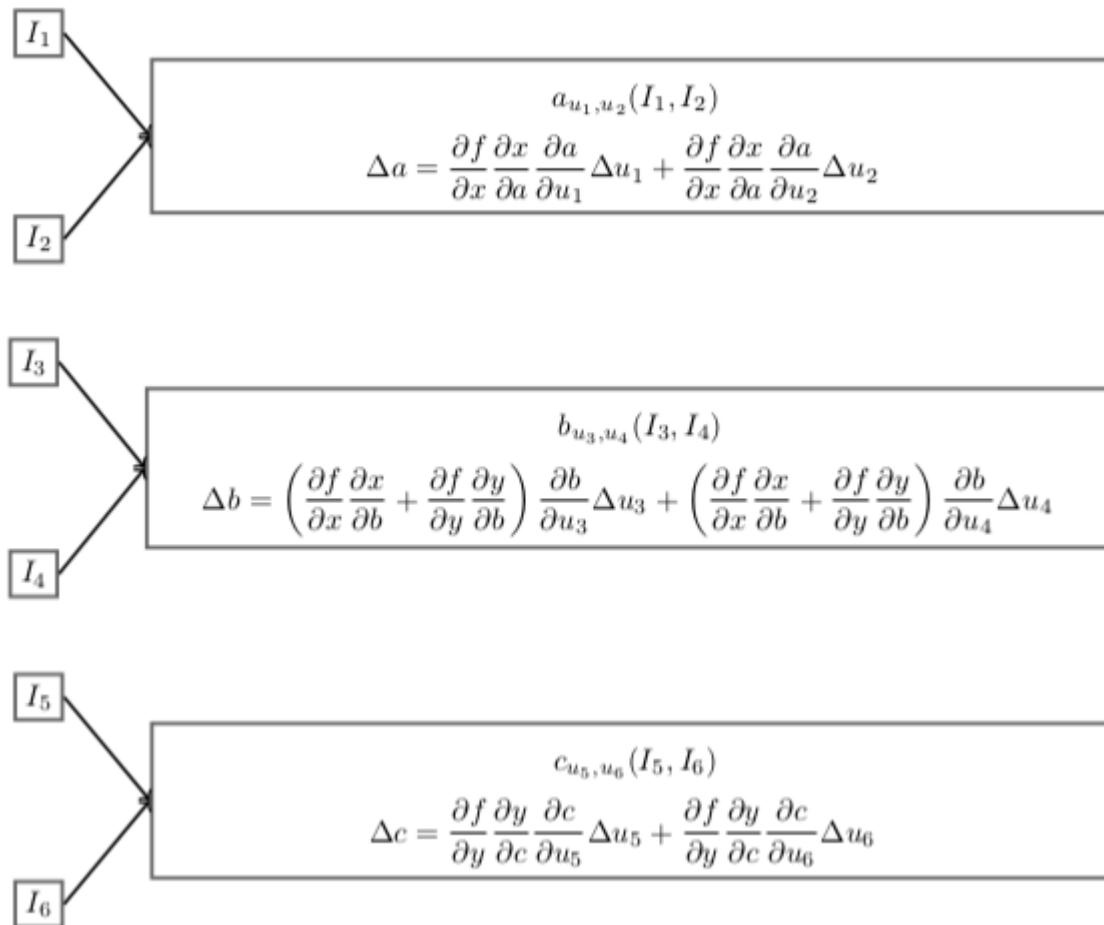
$c_{u_5, u_6}(I_5, I_6)$

$$\begin{aligned} \Delta c = & \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_5} \Delta u_5 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_6} \Delta u_6 + \\ & + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial I_5} \Delta I_5 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial I_6} \Delta I_6 = 0 \end{aligned}$$

Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

$$\begin{aligned} & \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2} \Delta v_2 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4} \Delta v_4 + \\ & + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \Delta a + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \Delta c \end{aligned}$$

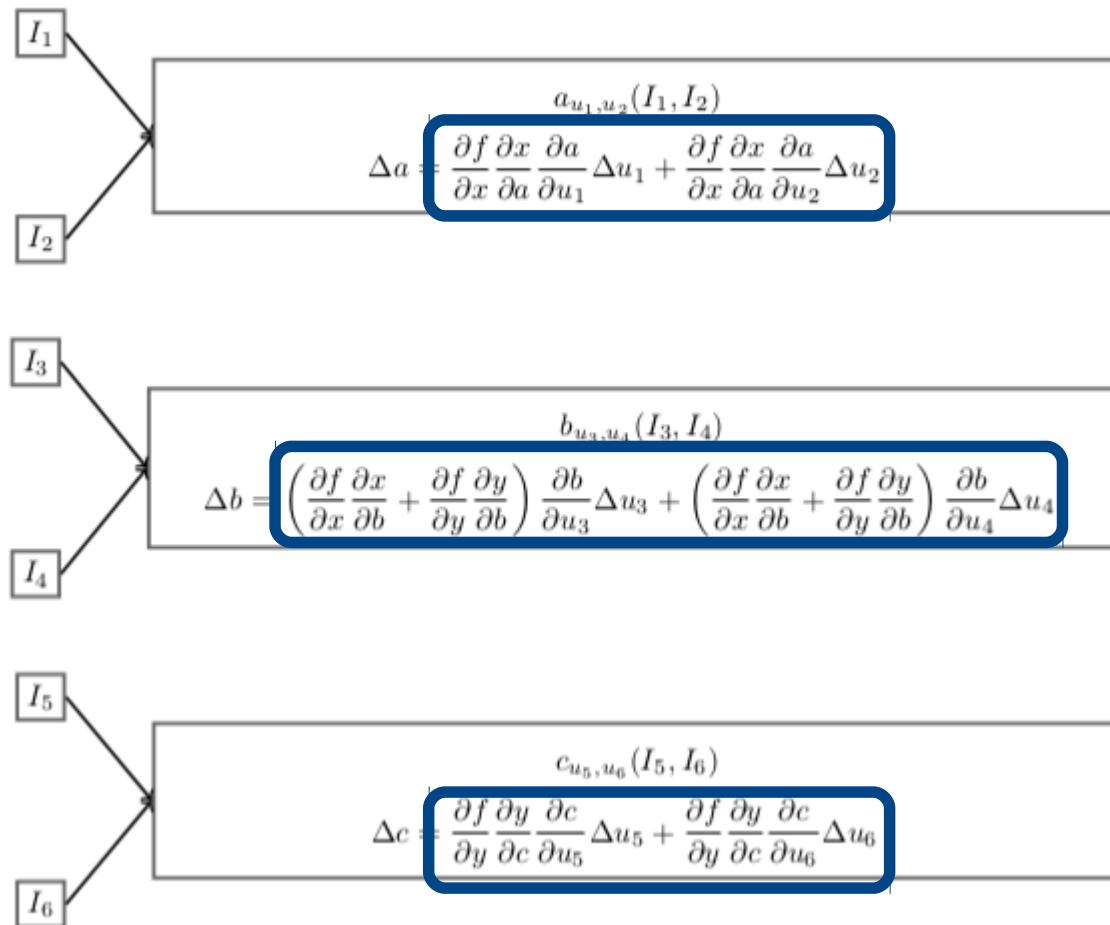


Note: all derivatives are meant to be calculated at a certain point – they are numbers!

$$\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) =$$

$$\frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2} \Delta v_2 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4} \Delta v_4 +$$

$$+ \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \Delta a + + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \Delta b + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \Delta c$$



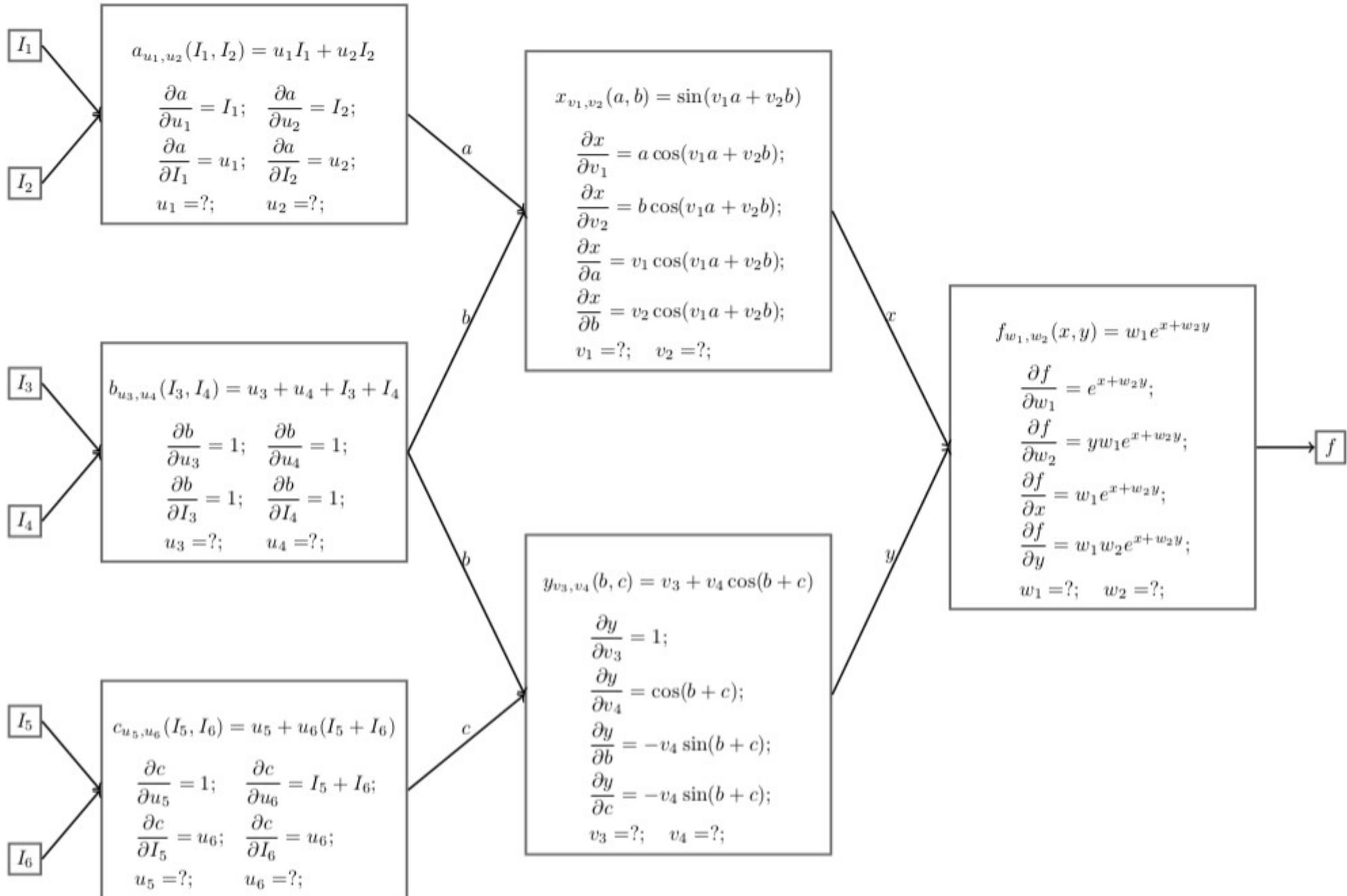
Now small variation of cost function is written in form it depends on internal parameters only

$$\begin{aligned}\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) = \\ \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2} \Delta v_2 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4} \Delta v_4 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_1} \Delta u_1 + \frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_2} \Delta u_2 + \\ + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_3} \Delta u_3 + \left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_4} \Delta u_4 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_5} \Delta u_5 + \frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_6} \Delta u_6\end{aligned}$$

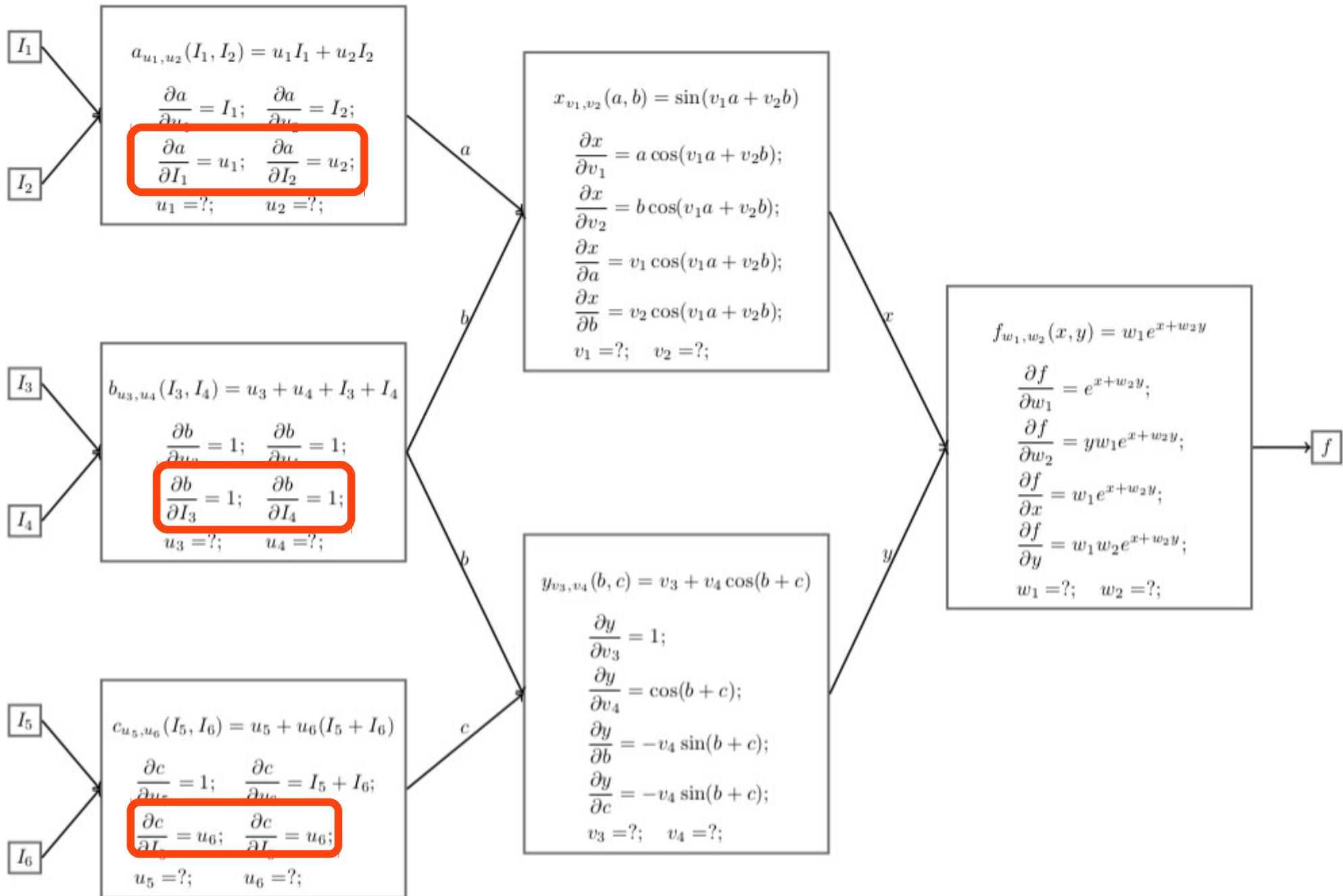
Now we have all numbers needed to make the gradient descent step!

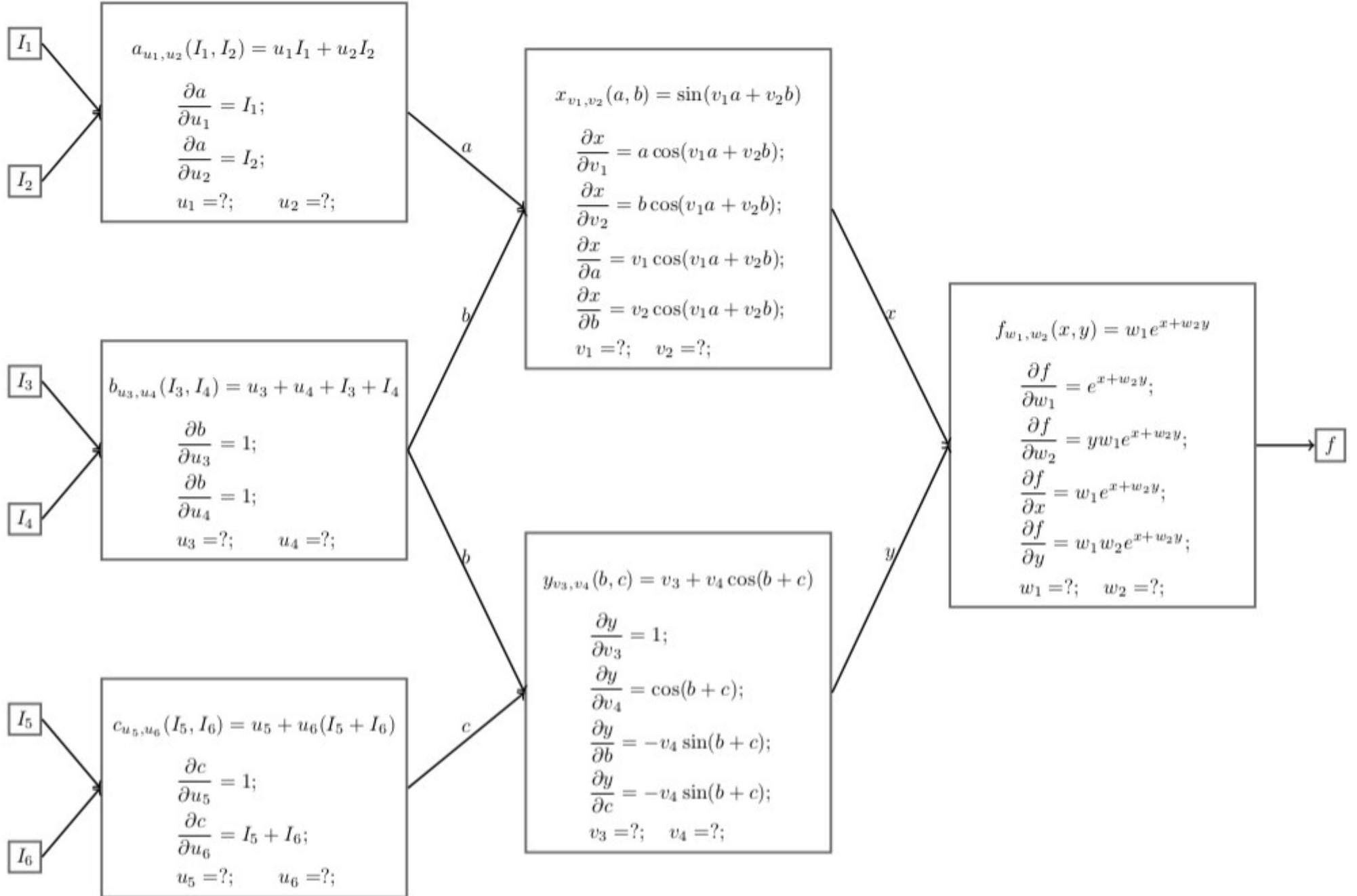
$$\begin{aligned}\Delta f(\Delta u_1, \Delta u_2, \Delta u_3, \Delta u_4, \Delta u_5, \Delta u_6, \Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4, \Delta w_1, \Delta w_2) = \\ \frac{\partial f}{\partial w_1} \Delta w_1 + \frac{\partial f}{\partial w_2} \Delta w_2 + \frac{\partial f}{\partial v_1} \Delta v_1 + \frac{\partial f}{\partial v_2} \Delta v_2 + \frac{\partial f}{\partial v_3} \Delta v_3 + \frac{\partial f}{\partial v_4} \Delta v_4 + \frac{\partial f}{\partial u_1} \Delta u_1 + \frac{\partial f}{\partial u_2} \Delta u_2 + \frac{\partial f}{\partial u_3} \Delta u_3 + \frac{\partial f}{\partial u_4} \Delta u_4 + \frac{\partial f}{\partial u_5} \Delta u_5 + \frac{\partial f}{\partial u_6} \Delta u_6\end{aligned}$$

# Example

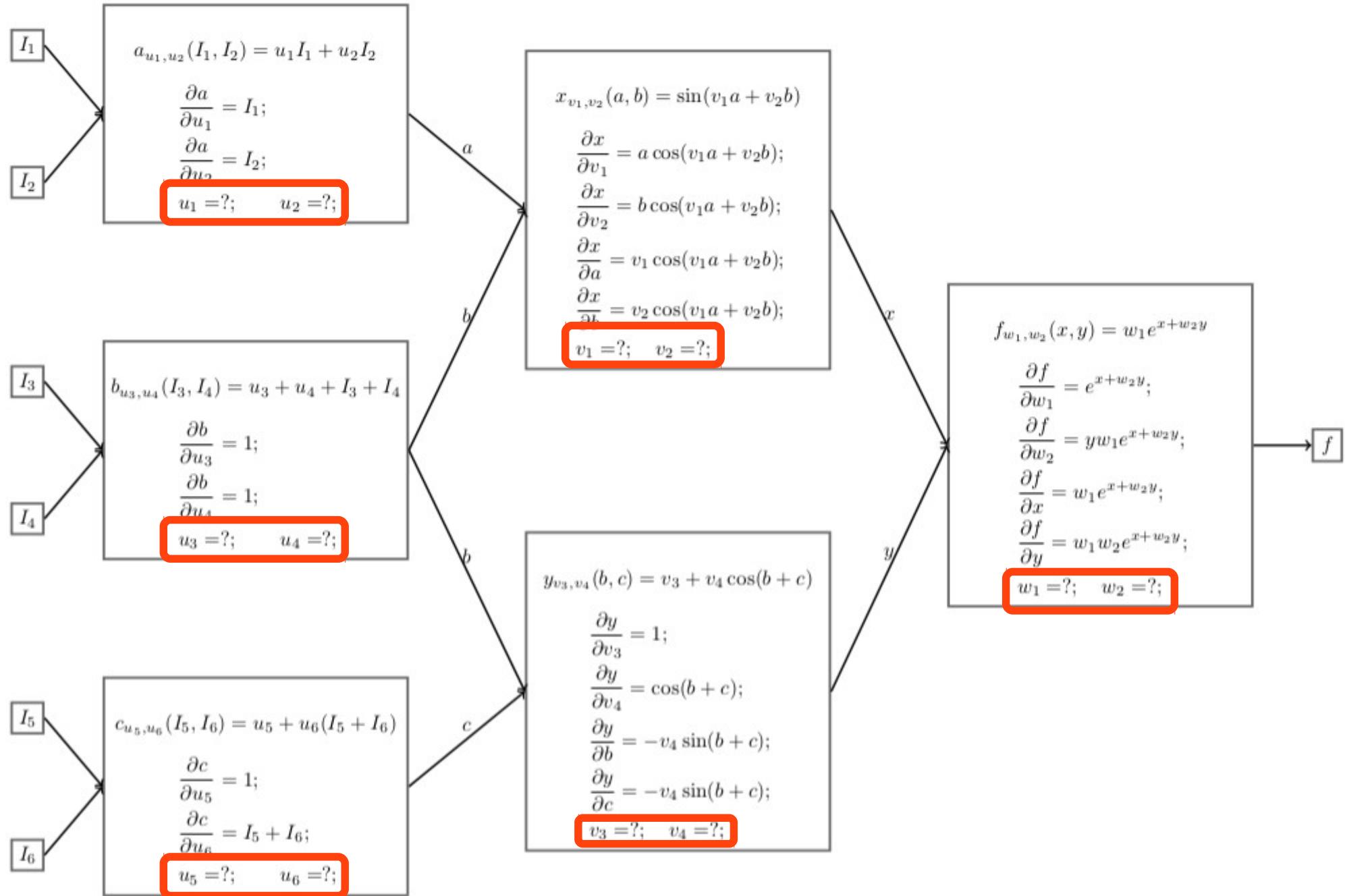


# Remove unnecessary derivatives

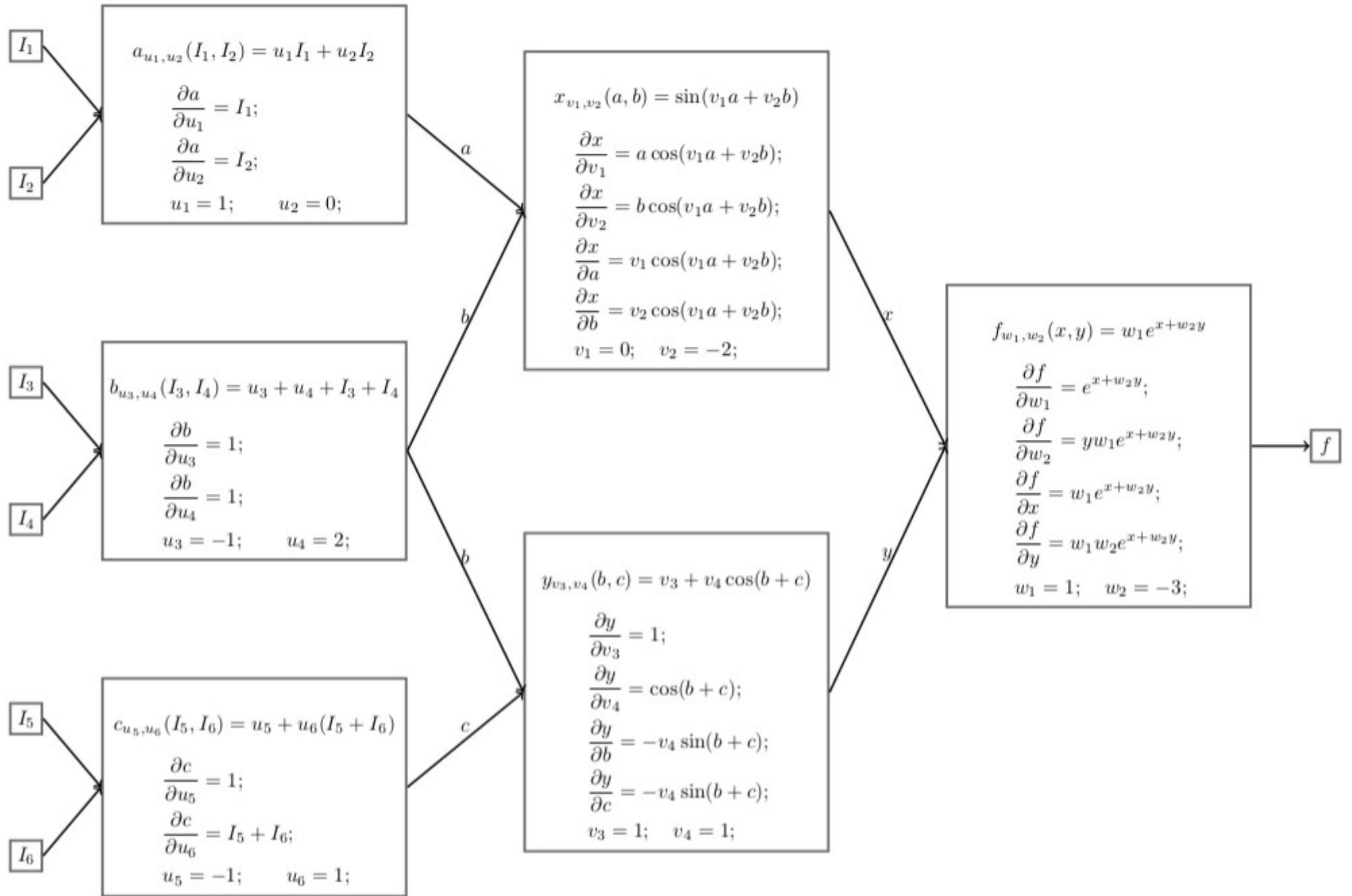




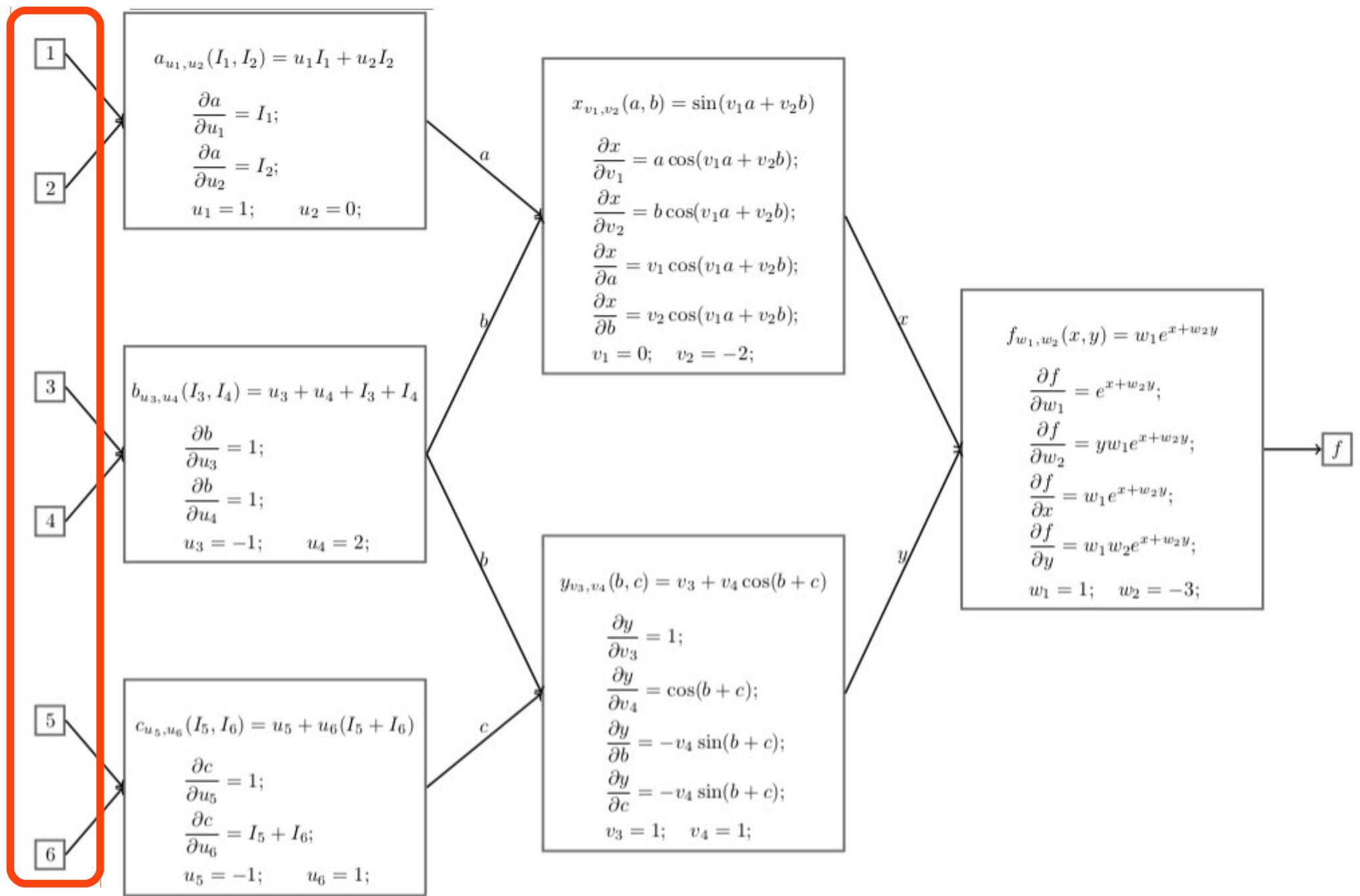
# Initialize parameters



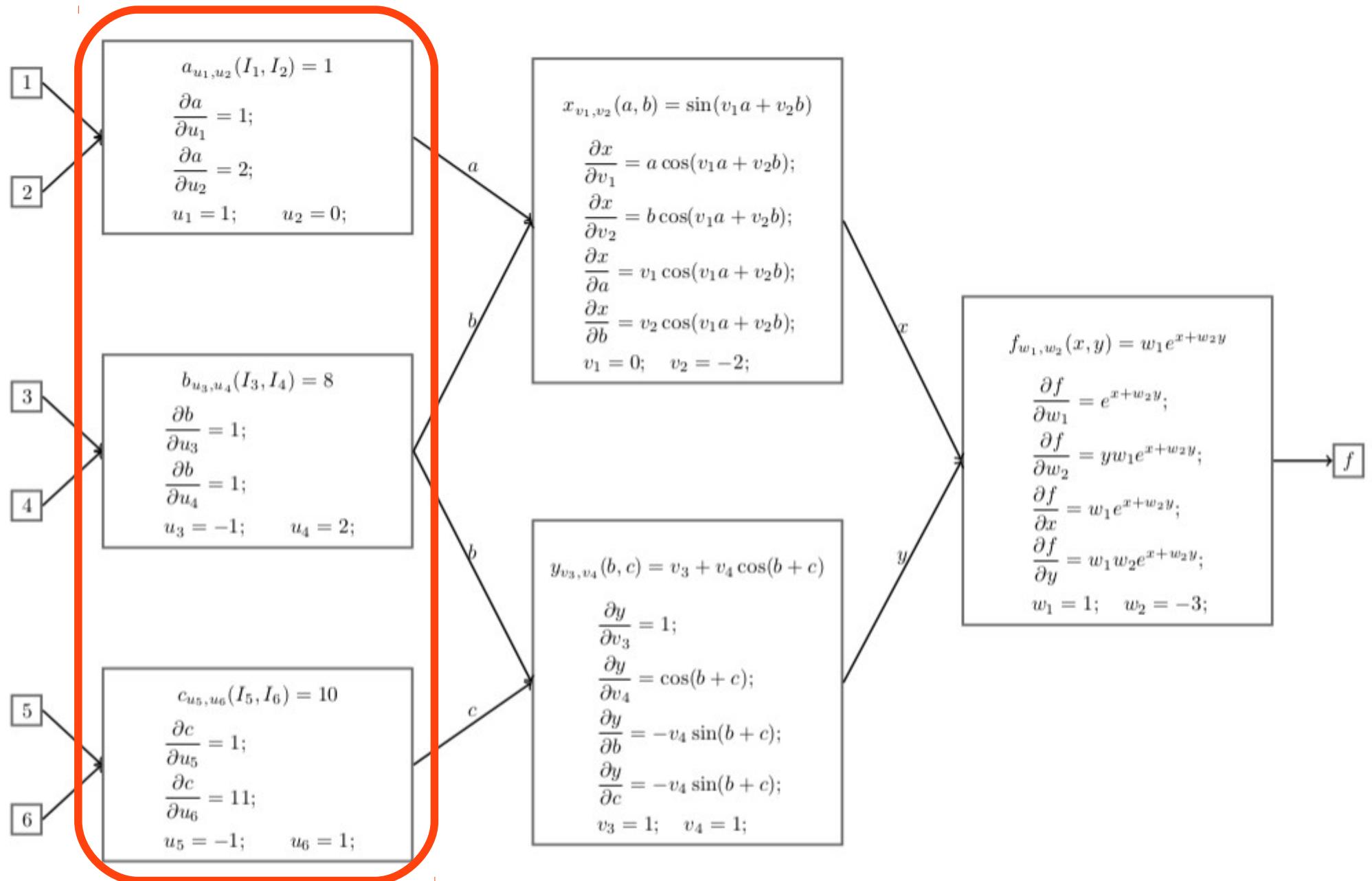
# Forward



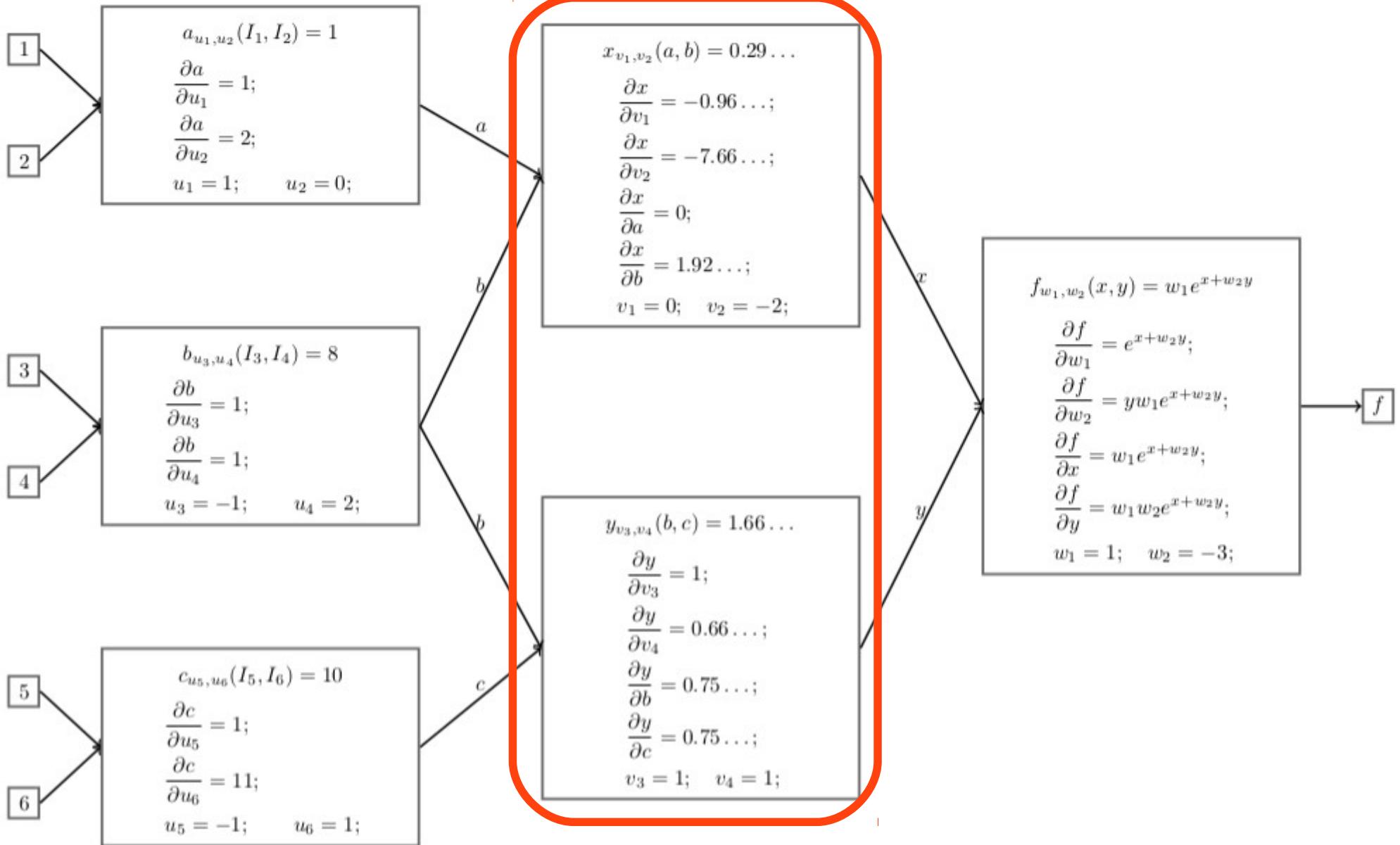
# Forward



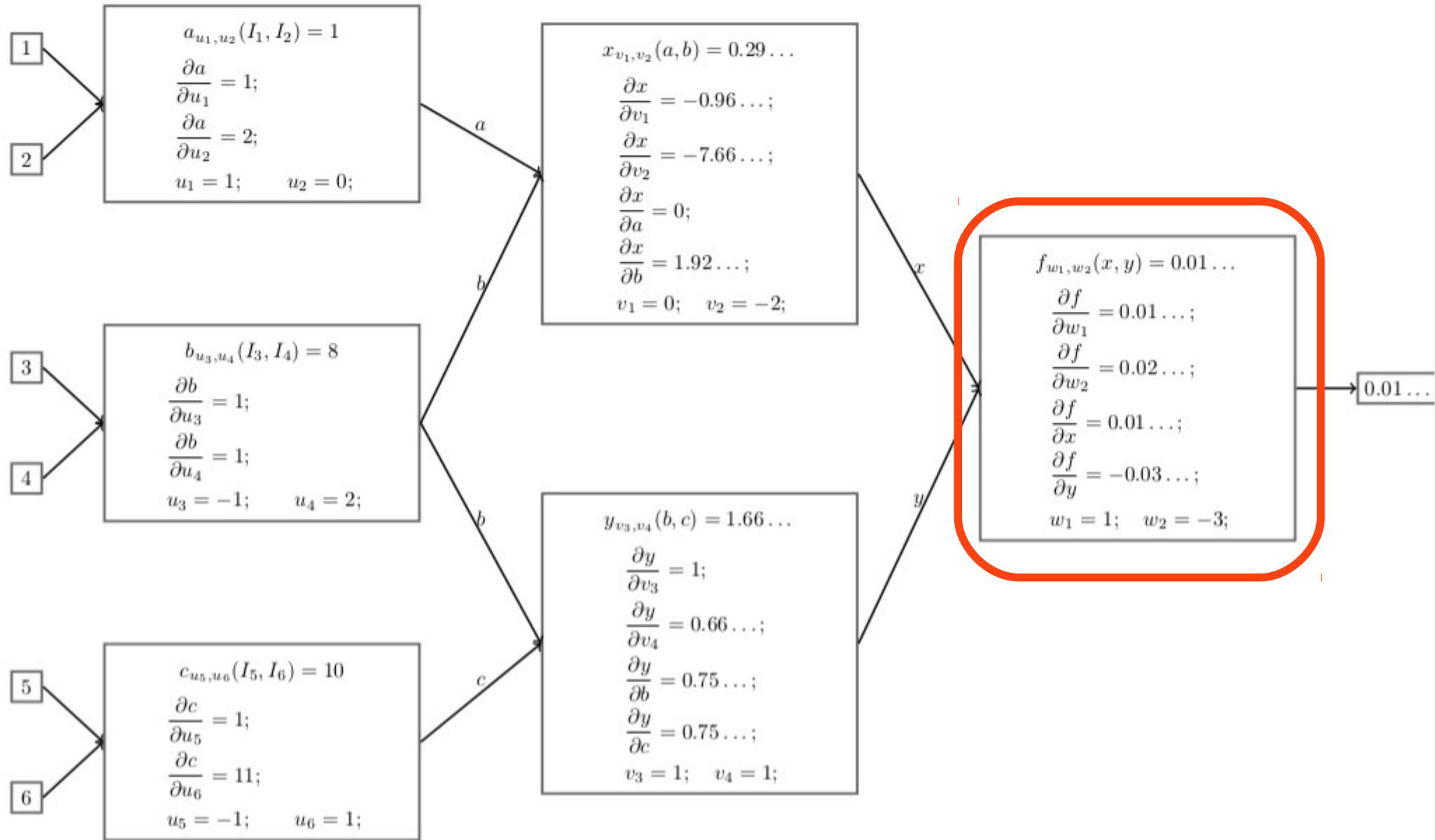
# Forward



# Forward

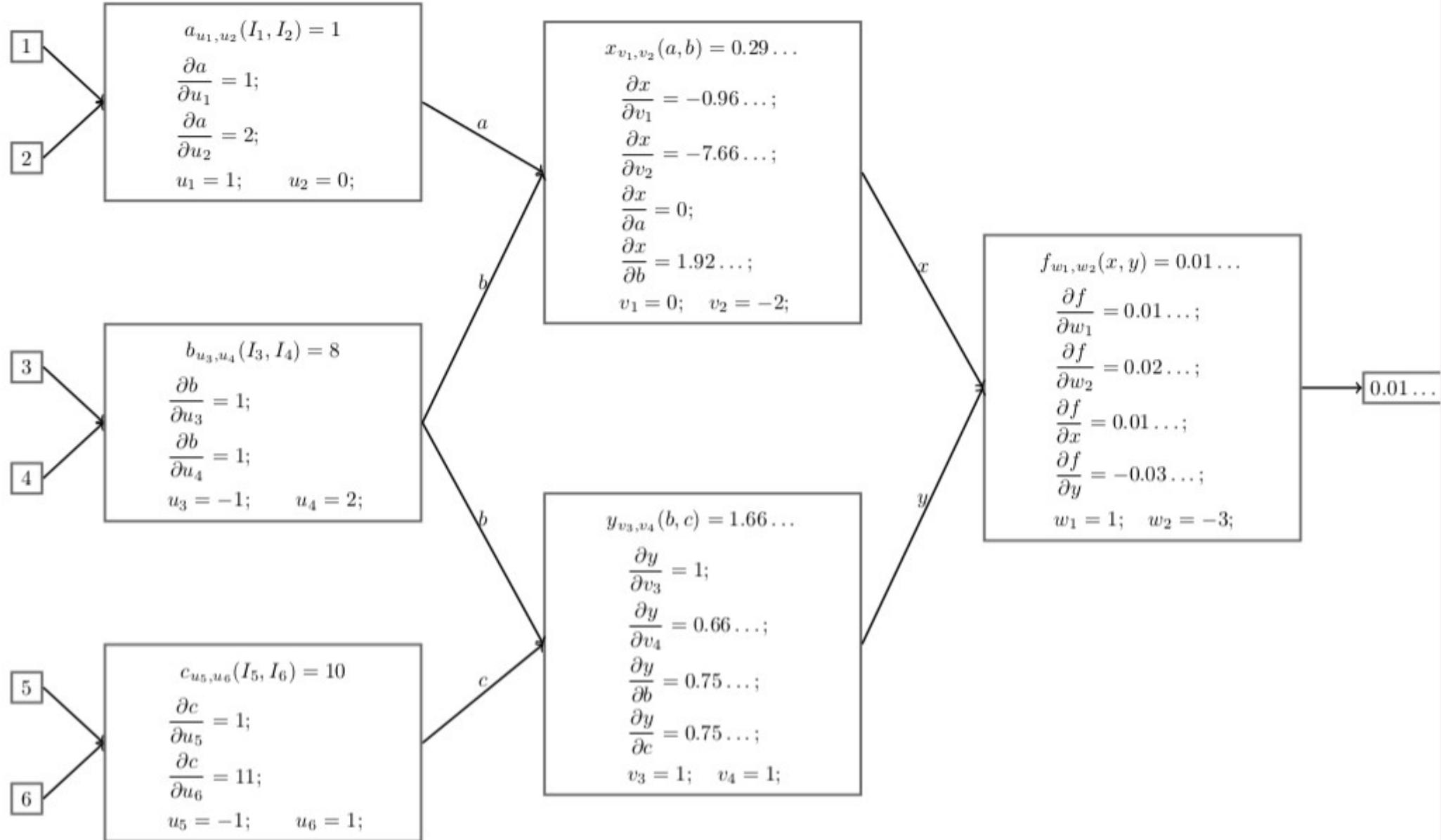


# Forward



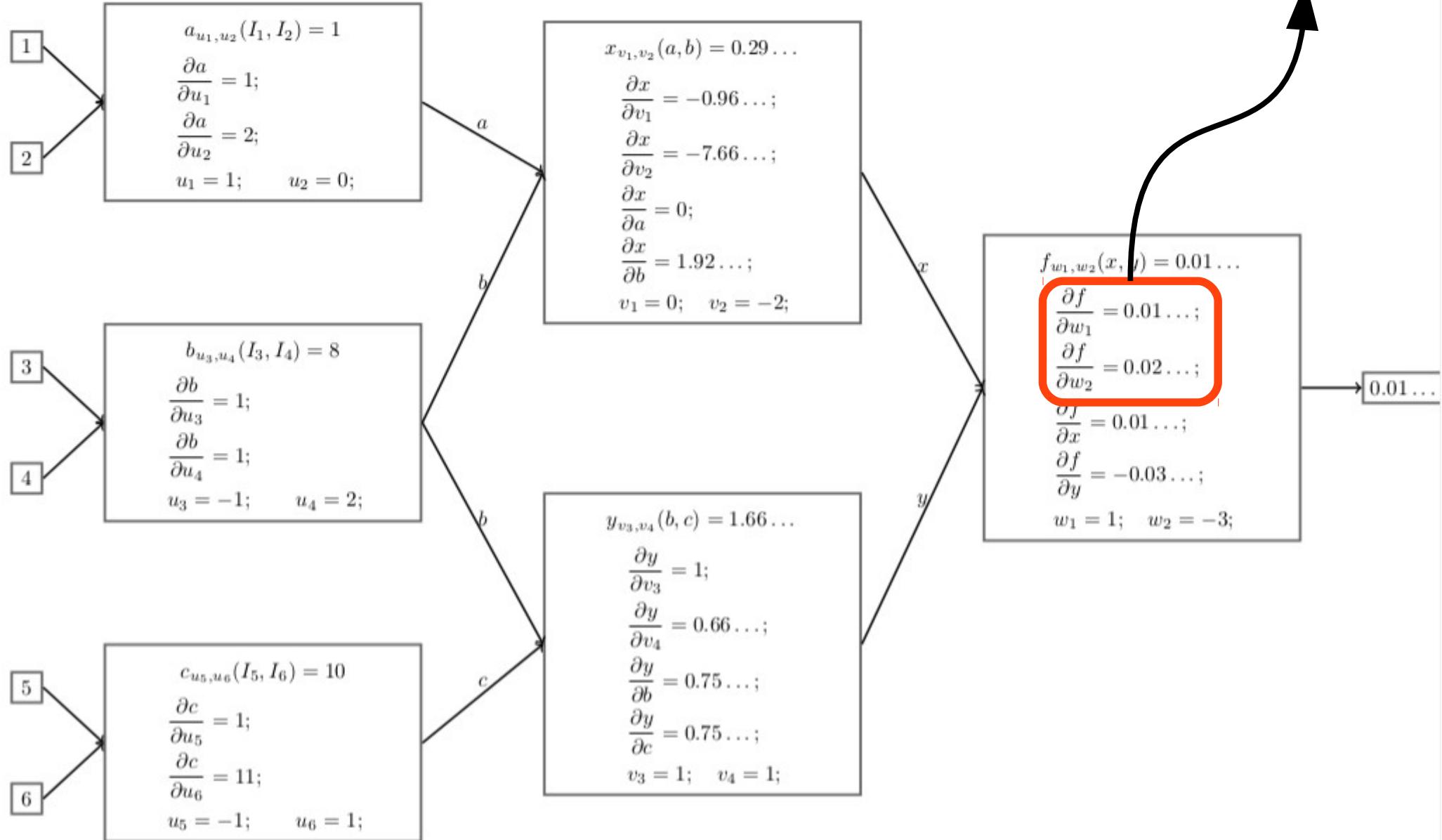
# Backward

$$\vec{\nabla} f = \left\{ \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_1}}_{\Delta u_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_2}}_{\Delta u_2}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_3}}_{\Delta u_3}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_4}}_{\Delta u_4}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial c} \frac{\partial c}{\partial u_5} \right) \frac{\partial b}{\partial u_5}}_{\Delta u_5}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_6}}_{\Delta u_6}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1}}_{\Delta v_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2}}_{\Delta v_2}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3}}_{\Delta v_3}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4}}_{\Delta v_4}, \underbrace{\frac{\partial f}{\partial w_1}}_{\Delta w_1}, \underbrace{\frac{\partial f}{\partial w_2}}_{\Delta w_2} \right\}$$



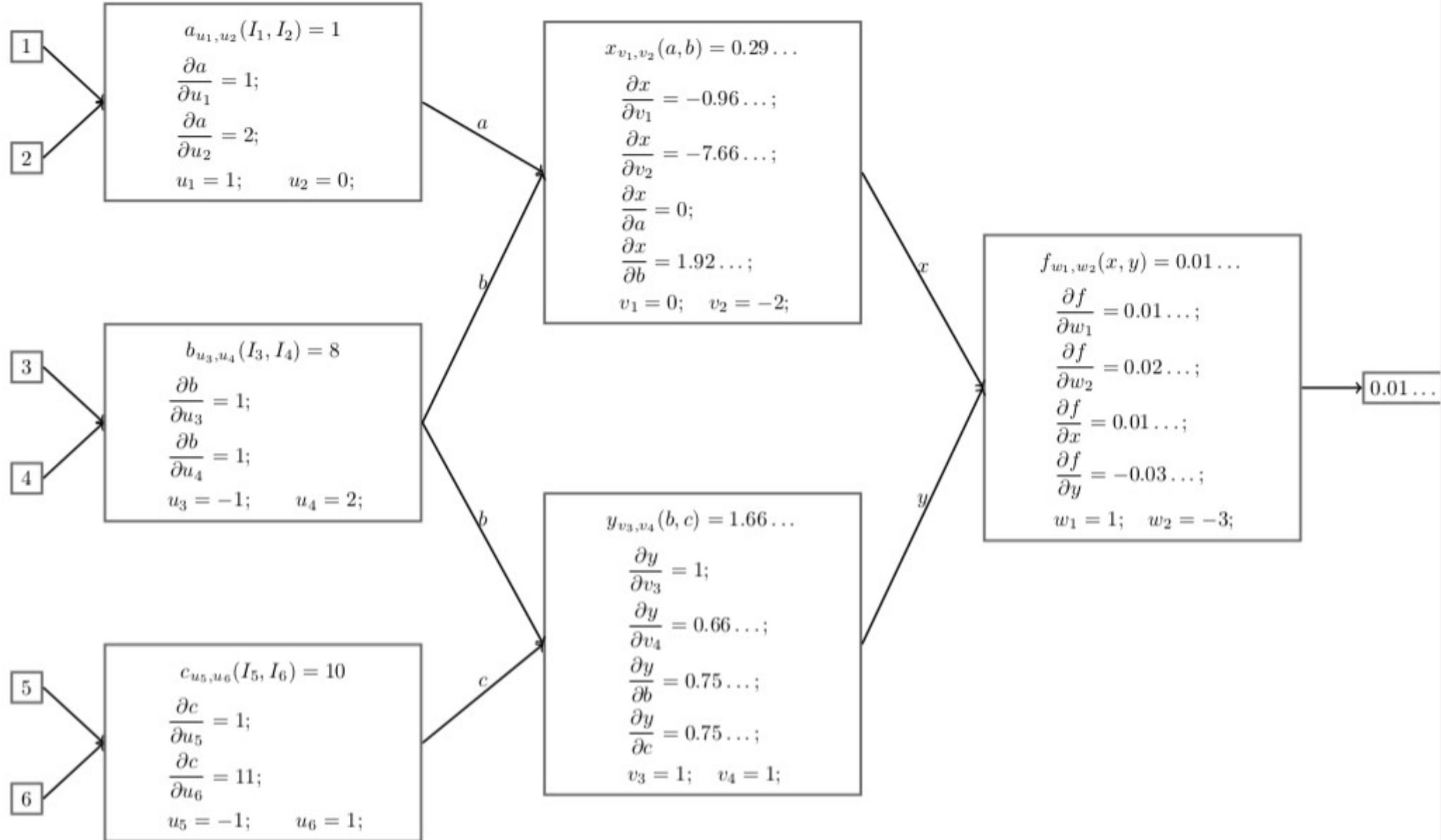
# Backward

$$\vec{\nabla} f = \left\{ \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_1}}_{\Delta u_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_2}}_{\Delta u_2}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_3}}_{\Delta u_3}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_4}}_{\Delta u_4}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial c} \frac{\partial c}{\partial u_5} \right) \frac{\partial b}{\partial u_5}}_{\Delta u_5}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_6}}_{\Delta u_6}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1}}_{\Delta v_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2}}_{\Delta v_2}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3}}_{\Delta v_3}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4}}_{\Delta v_4}, \underbrace{\frac{\partial f}{\partial w_1}}_{\Delta w_1}, \underbrace{\frac{\partial f}{\partial w_2}}_{\Delta w_2} \right\}$$



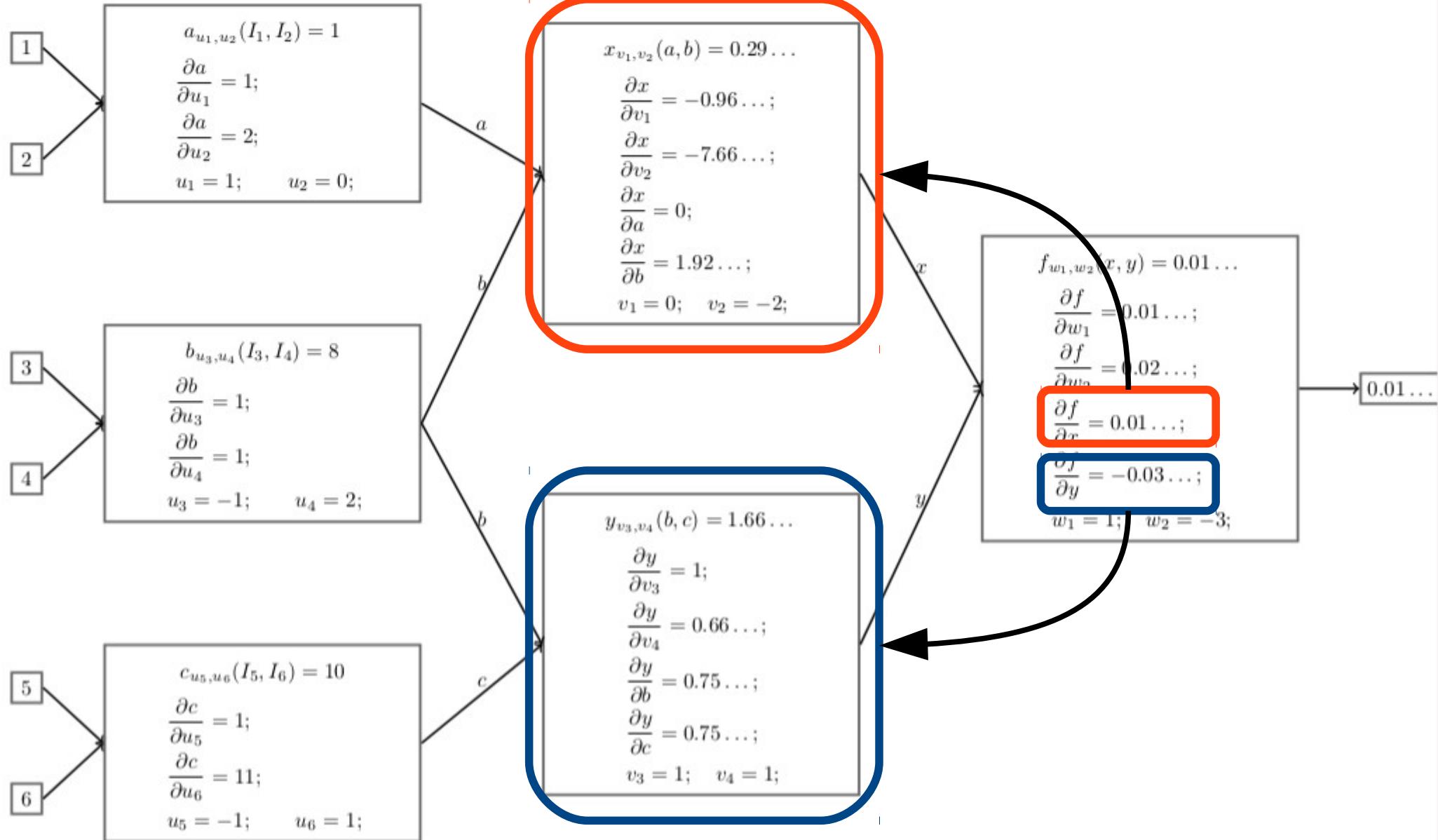
# Backward

$$\vec{\nabla} f = \left\{ \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_1}}_{\Delta u_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_2}}_{\Delta u_2}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_3}}_{\Delta u_3}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_4}}_{\Delta u_4}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_5}}_{\Delta u_5}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_6}}_{\Delta u_6}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1}}_{\Delta v_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2}}_{\Delta v_2}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3}}_{\Delta v_3}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4}}_{\Delta v_4}, \underbrace{0.01 \dots}_{\Delta w_1}, \underbrace{0.02 \dots}_{\Delta w_2} \right\}$$



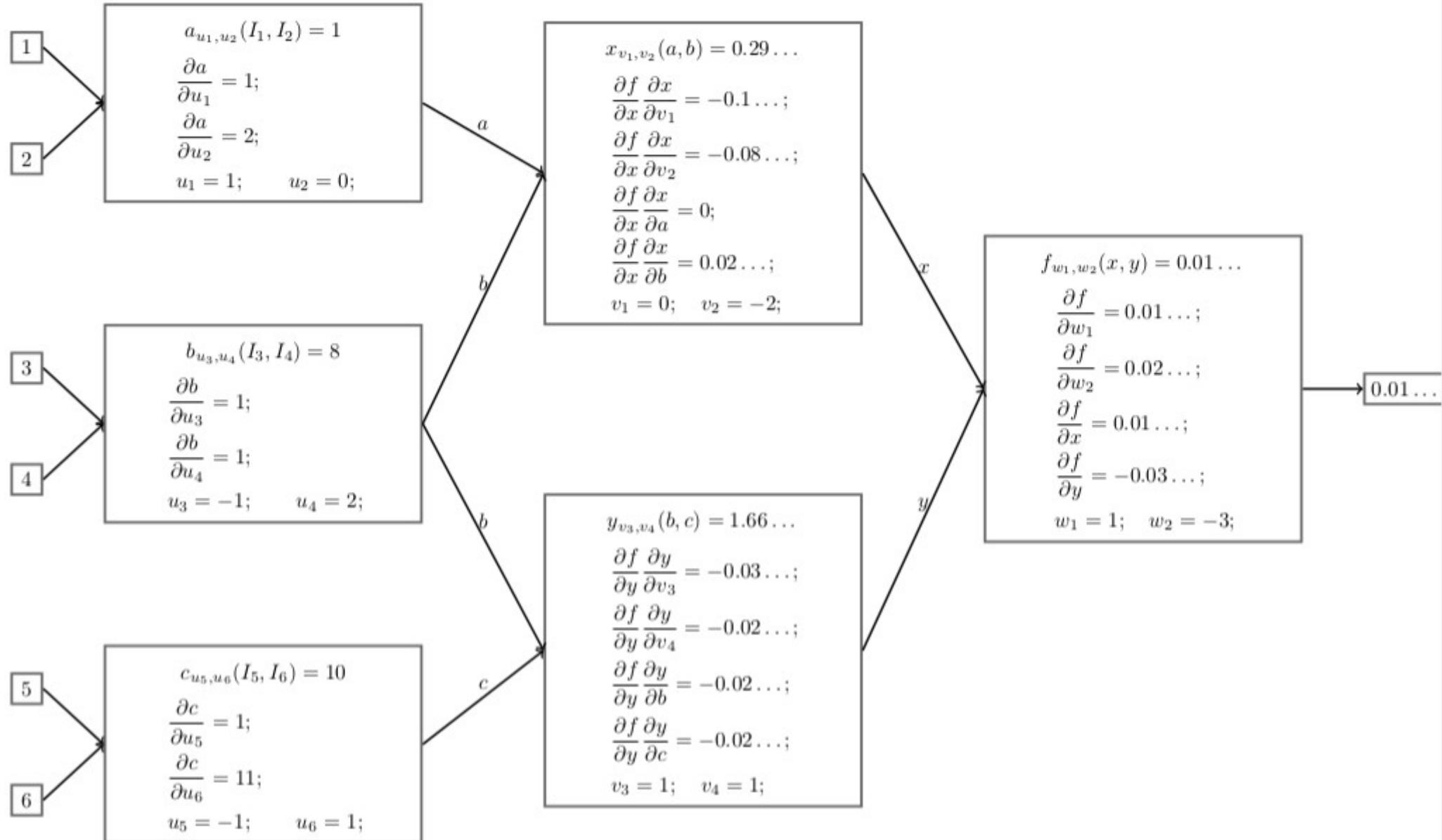
# Backward

$$\vec{\nabla} f = \left\{ \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_1}}_{\Delta u_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_2}}_{\Delta u_2}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_3}}_{\Delta u_3}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_4}}_{\Delta u_4}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_5}}_{\Delta u_5}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_6}}_{\Delta u_6}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1}}_{\Delta v_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2}}_{\Delta v_2}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3}}_{\Delta v_3}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4}}_{\Delta v_4}, \underbrace{0.01 \dots}_{\Delta w_1}, \underbrace{0.02 \dots}_{\Delta w_2} \right\}$$



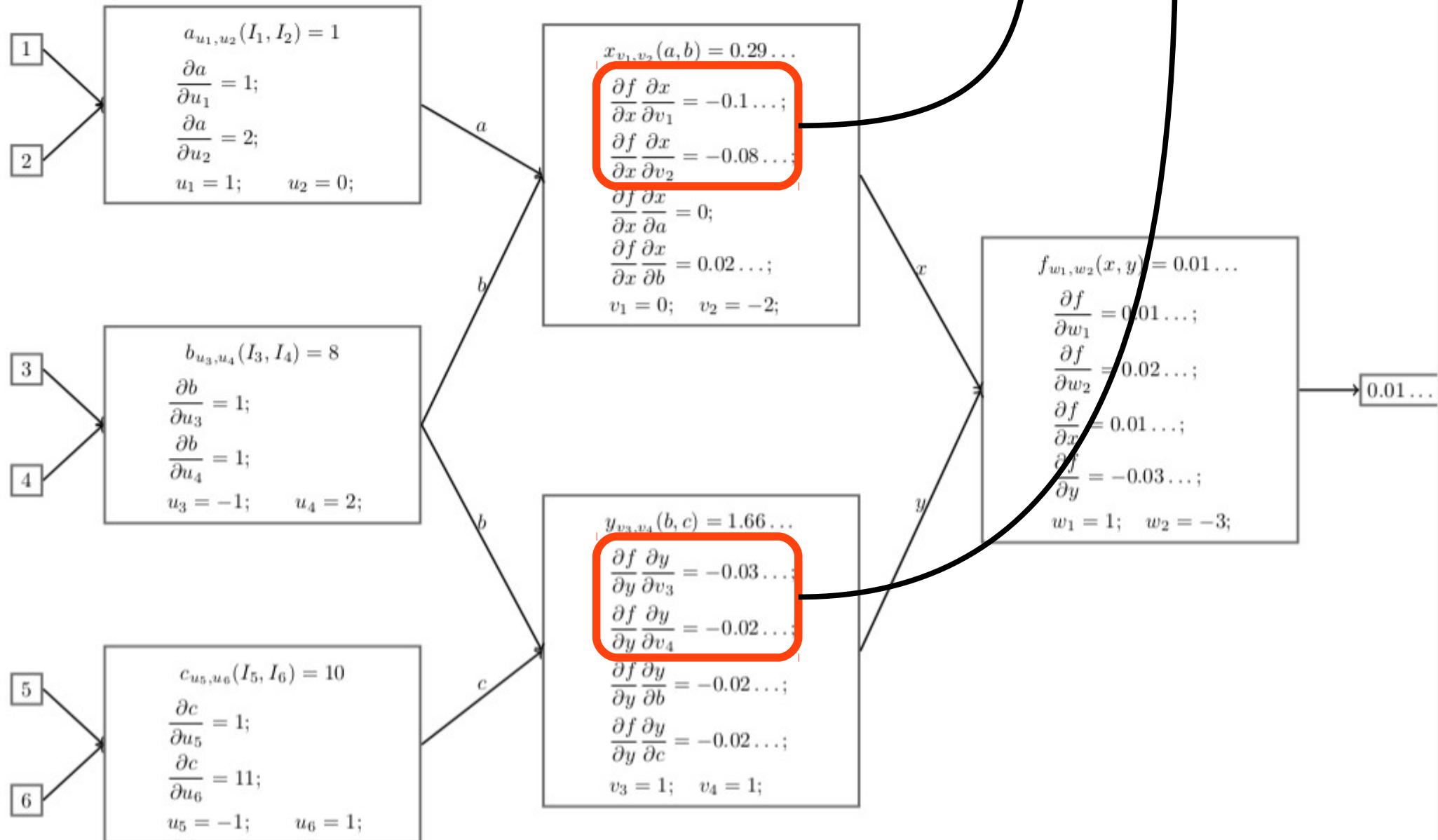
# Backward

$$\vec{\nabla} f = \left\{ \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_1}}_{\Delta u_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_2}}_{\Delta u_2}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_3}}_{\Delta u_3}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_4}}_{\Delta u_4}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_5}}_{\Delta u_5}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_6}}_{\Delta u_6}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1}}_{\Delta v_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2}}_{\Delta v_2}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3}}_{\Delta v_3}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4}}_{\Delta v_4}, \underbrace{0.01 \dots}_{\Delta w_1}, \underbrace{0.02 \dots}_{\Delta w_2} \right\}$$



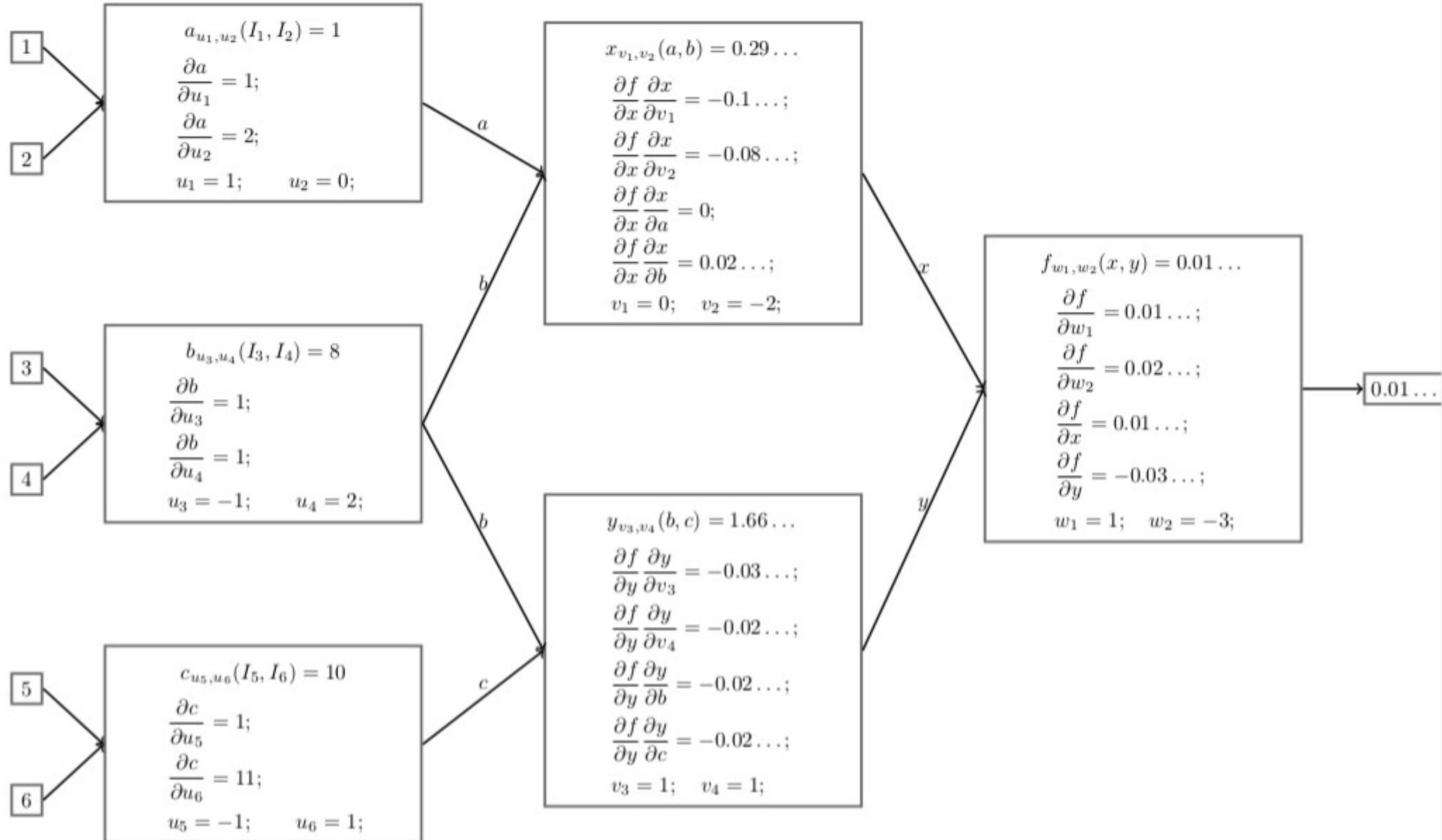
# Backward

$$\vec{\nabla} f = \left\{ \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_1}}_{\Delta u_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_2}}_{\Delta u_2}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_3}}_{\Delta u_3}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_4}}_{\Delta u_4}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_5}}_{\Delta u_5}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_6}}_{\Delta u_6}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial v_1}, \frac{\partial f}{\partial x} \frac{\partial x}{\partial v_2}, \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_3}, \frac{\partial f}{\partial y} \frac{\partial y}{\partial v_4}}_{\Delta v_1, \Delta v_2, \Delta v_3, \Delta v_4}, \underbrace{0.01 \dots, 0.02 \dots}_{\Delta w_1, \Delta w_2} \right\}$$



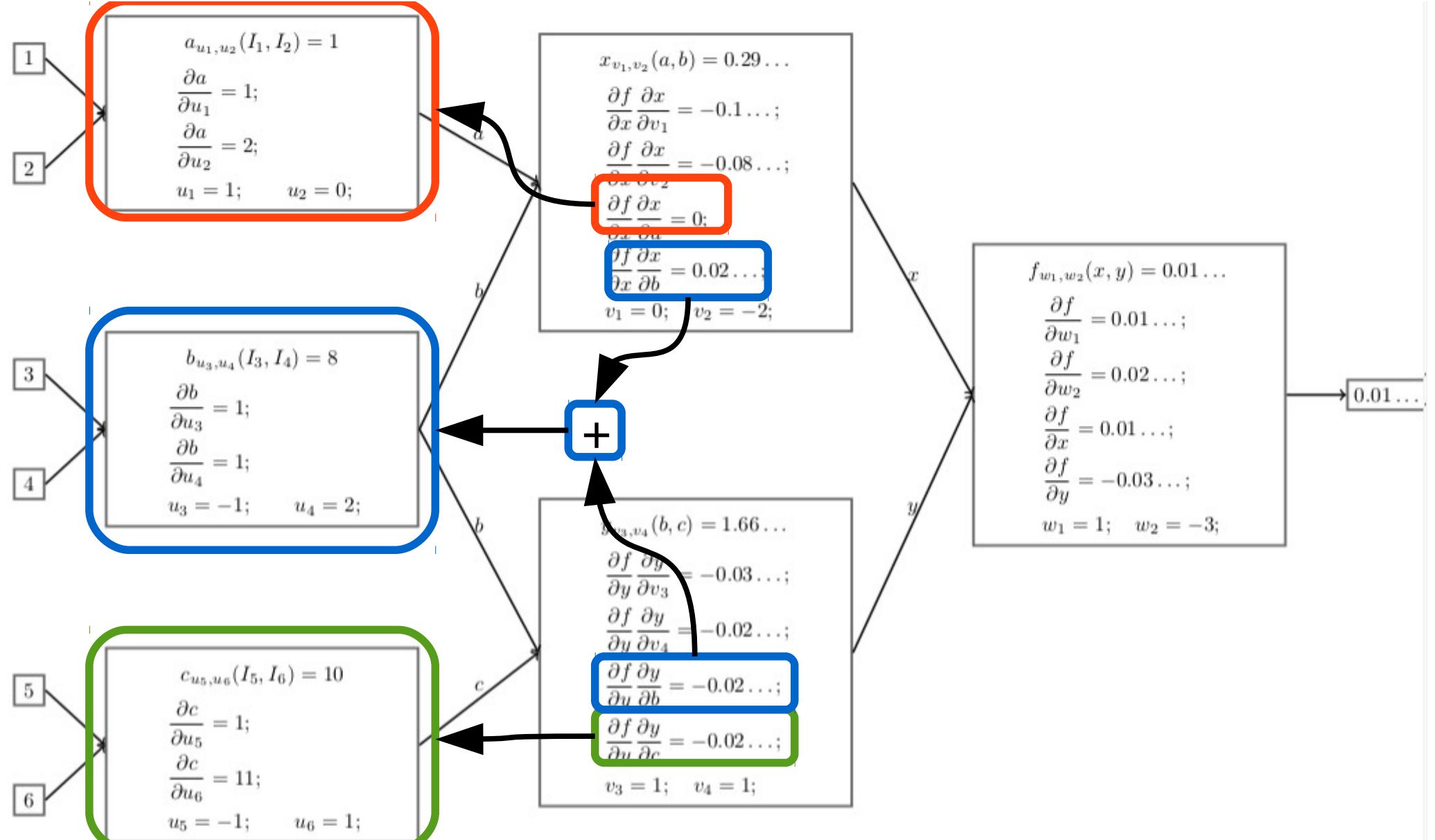
# Backward

$$\vec{\nabla} f = \left\{ \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_1}}_{\Delta u_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_2}}_{\Delta u_2}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_3}}_{\Delta u_3}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_4}}_{\Delta u_4}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_5}}_{\Delta u_5}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_6}}_{\Delta u_6}, \underbrace{-0.1 \dots}_{\Delta v_1}, \underbrace{-0.08 \dots}_{\Delta v_2}, \underbrace{-0.03 \dots}_{\Delta v_3}, \underbrace{-0.02 \dots}_{\Delta v_4}, \underbrace{0.01 \dots}_{\Delta w_1}, \underbrace{0.02 \dots}_{\Delta w_2} \right\}$$



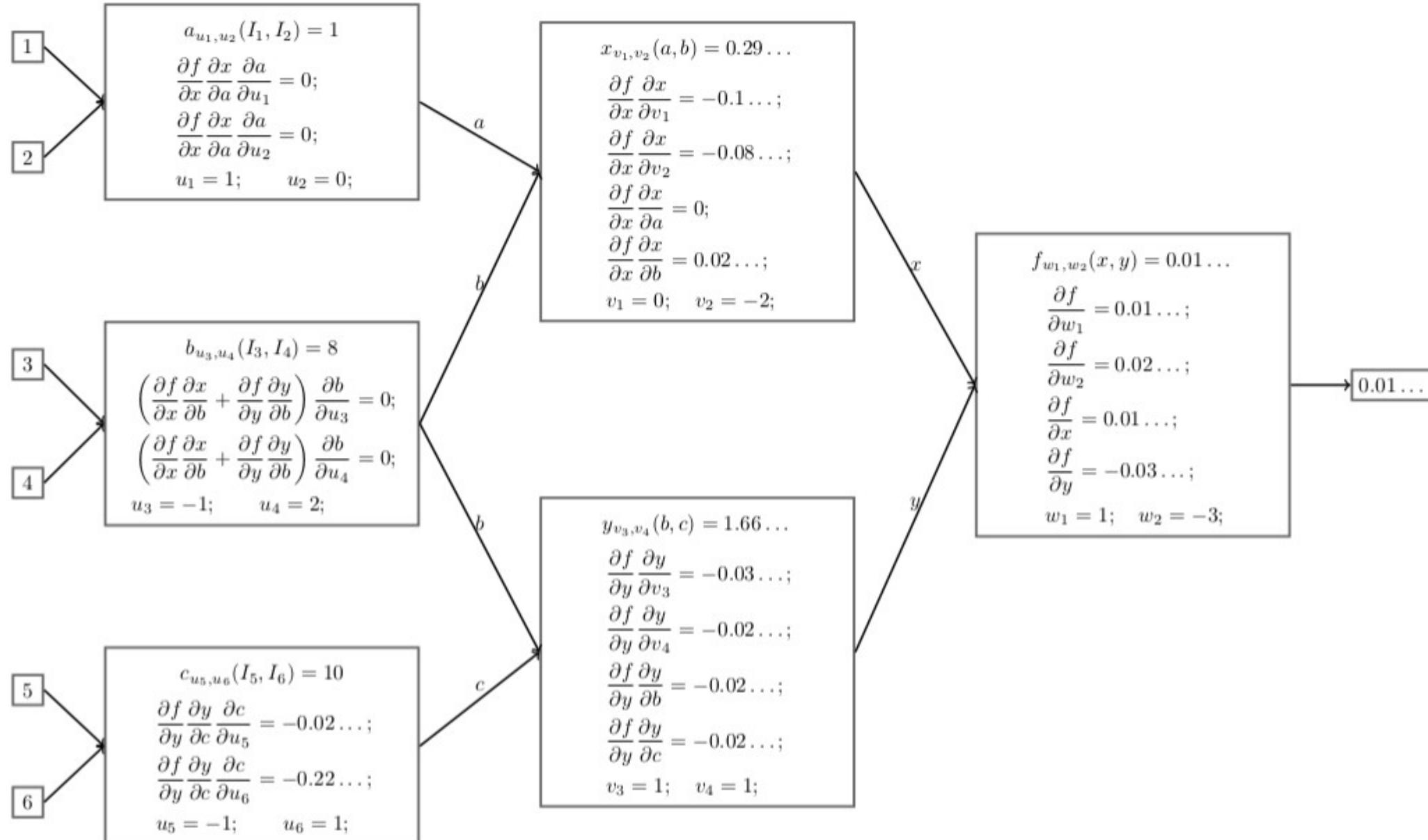
# Backward

$$\vec{\nabla} f = \left\{ \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial u_1} \frac{\partial a}{\partial u_1}}_{\Delta u_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_2}}_{\Delta u_2}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_3}}_{\Delta u_3}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_4}}_{\Delta u_4}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_5}}_{\Delta u_5}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_6}}_{\Delta u_6}, \underbrace{-0.1 \dots}_{\Delta v_1}, \underbrace{-0.08 \dots}_{\Delta v_2}, \underbrace{-0.03 \dots}_{\Delta v_3}, \underbrace{-0.02 \dots}_{\Delta v_4}, \underbrace{0.01 \dots}_{\Delta w_1}, \underbrace{0.02 \dots}_{\Delta w_2} \right\}$$

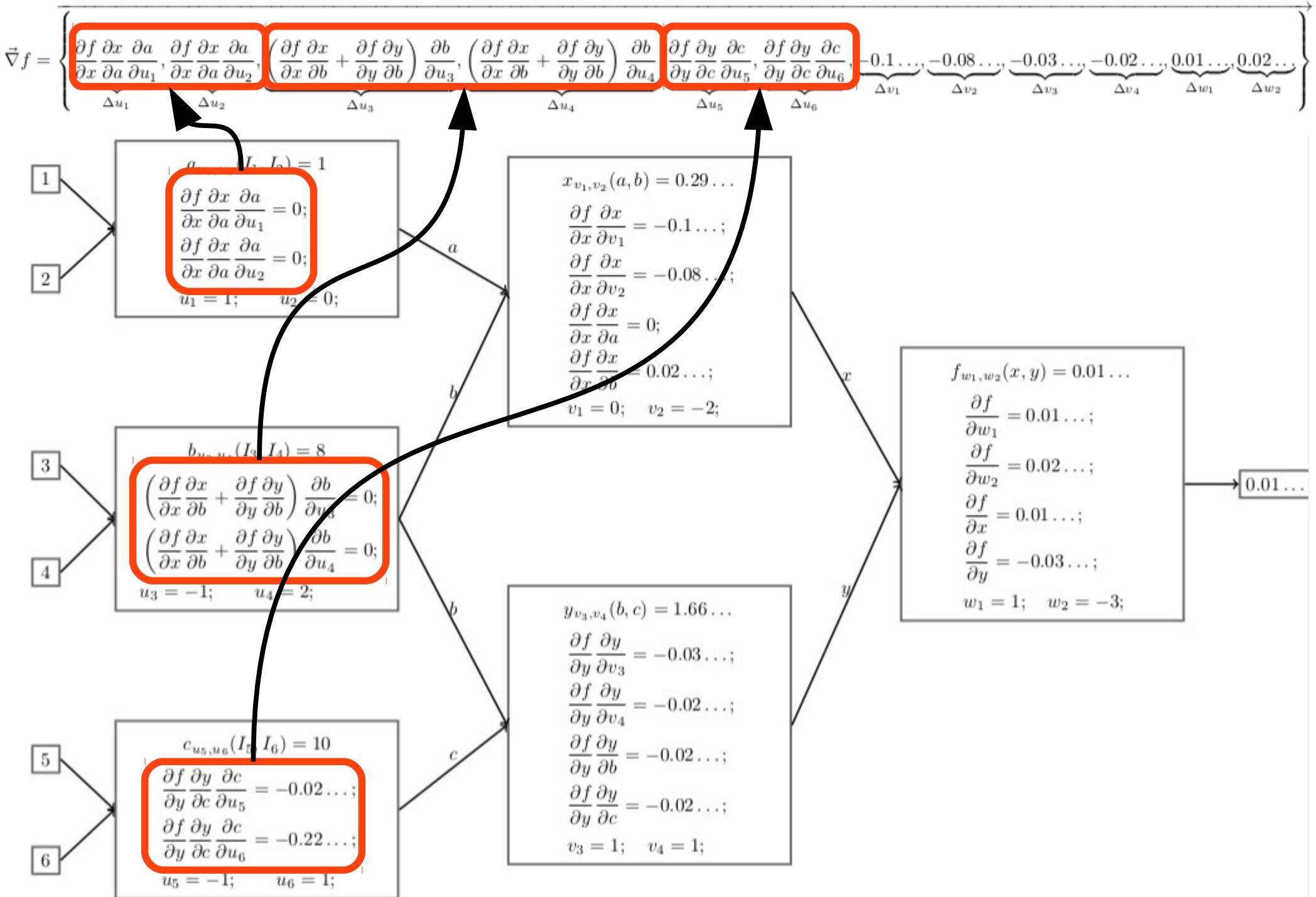


# Backward

$$\vec{\nabla} f = \left\{ \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_1}}_{\Delta u_1}, \underbrace{\frac{\partial f}{\partial x} \frac{\partial x}{\partial a} \frac{\partial a}{\partial u_2}}_{\Delta u_2}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_3}}_{\Delta u_3}, \underbrace{\left( \frac{\partial f}{\partial x} \frac{\partial x}{\partial b} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial b} \right) \frac{\partial b}{\partial u_4}}_{\Delta u_4}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_5}}_{\Delta u_5}, \underbrace{\frac{\partial f}{\partial y} \frac{\partial y}{\partial c} \frac{\partial c}{\partial u_6}}_{\Delta u_6}, \underbrace{-0.1 \dots}_{\Delta v_1}, \underbrace{-0.08 \dots}_{\Delta v_2}, \underbrace{-0.03 \dots}_{\Delta v_3}, \underbrace{-0.02 \dots}_{\Delta v_4}, \underbrace{0.01 \dots}_{\Delta w_1}, \underbrace{0.02 \dots}_{\Delta w_2} \right\}$$

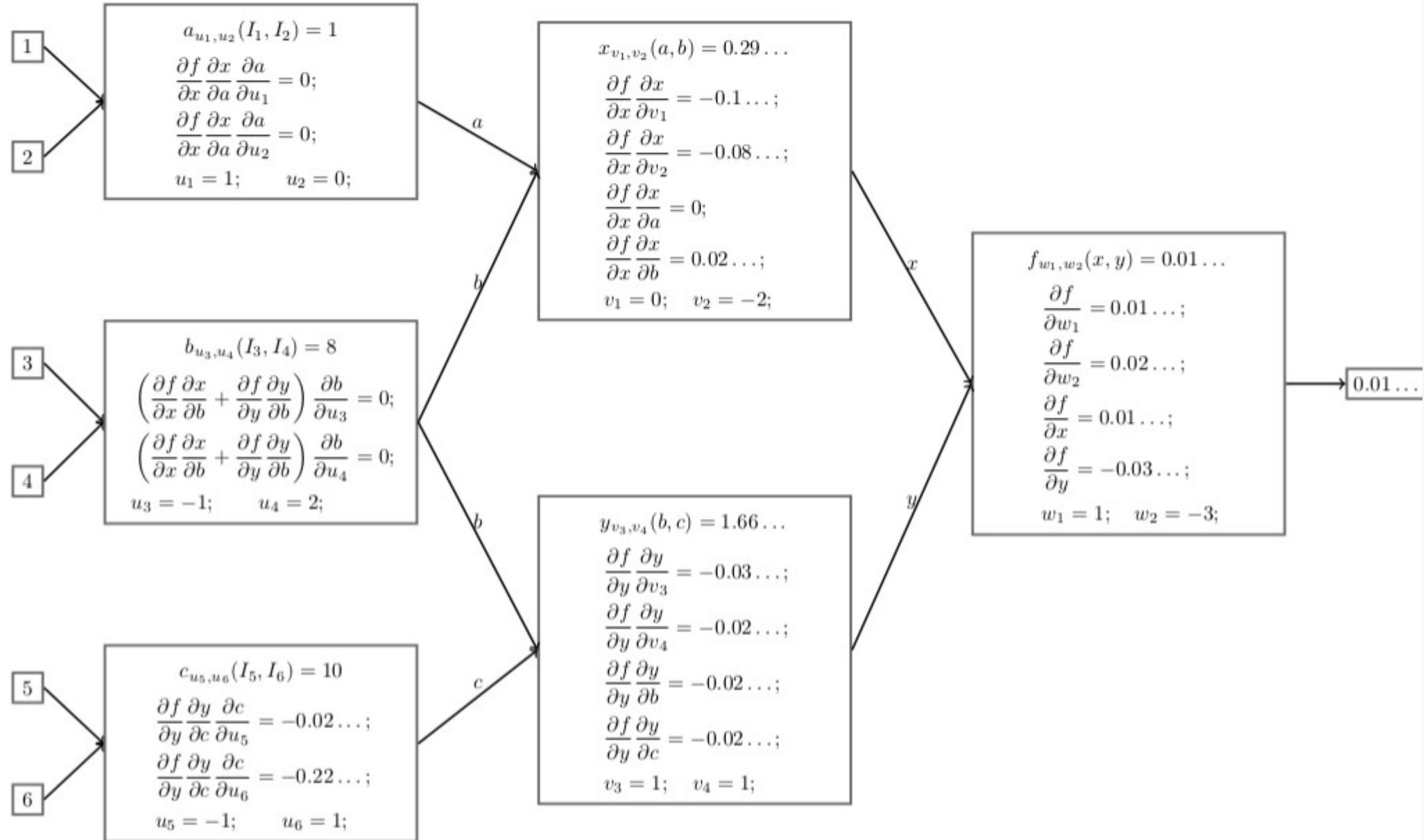


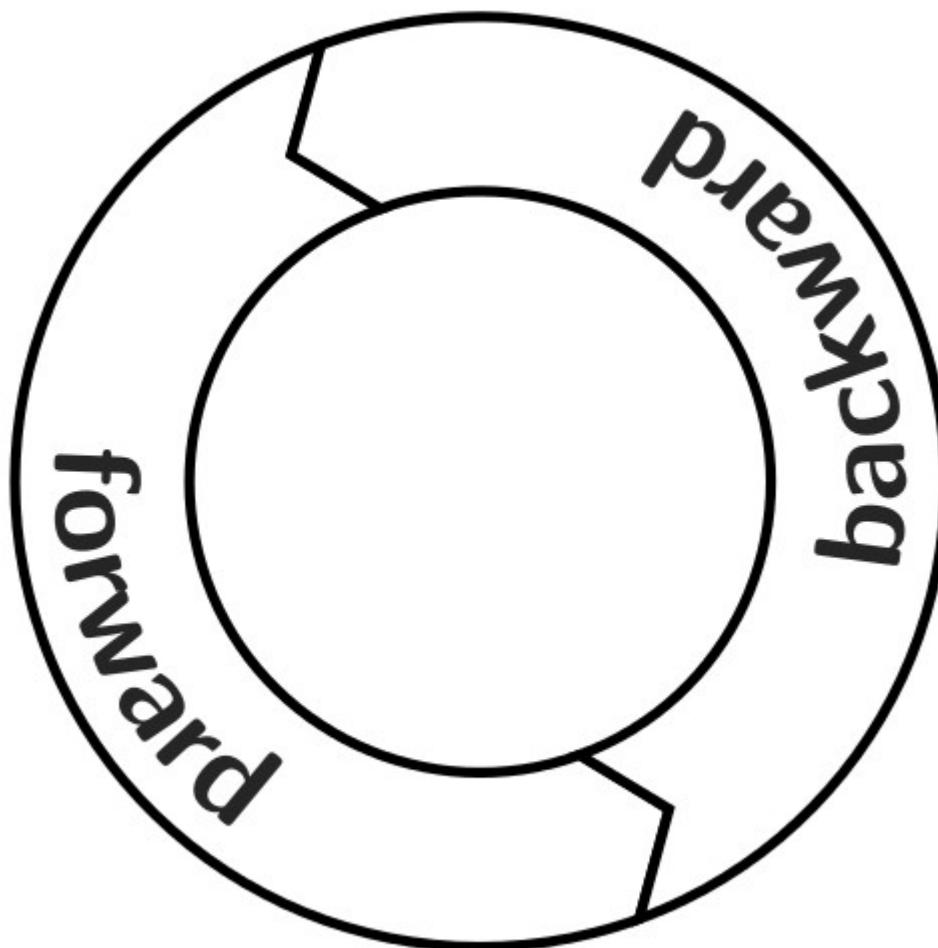
# Backward

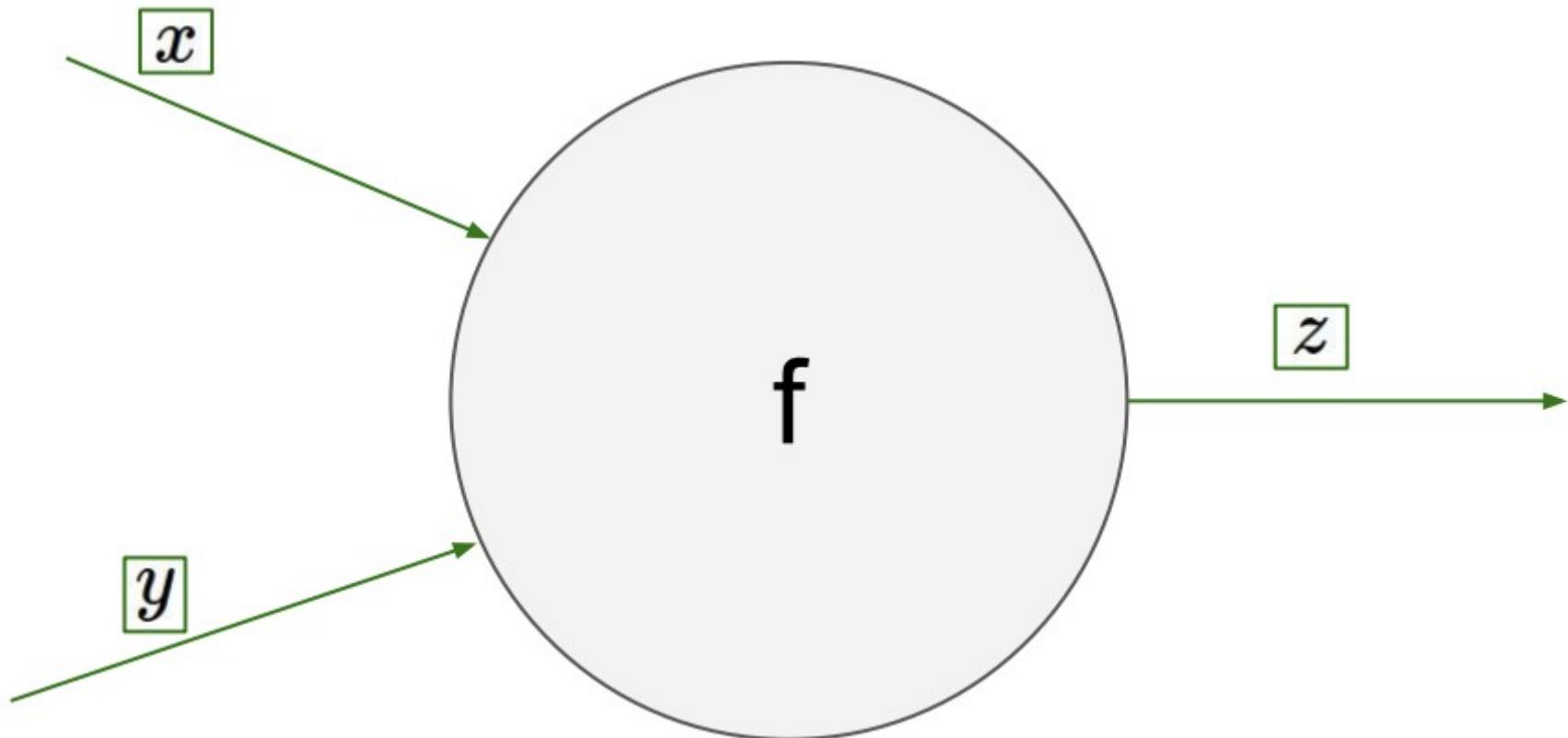


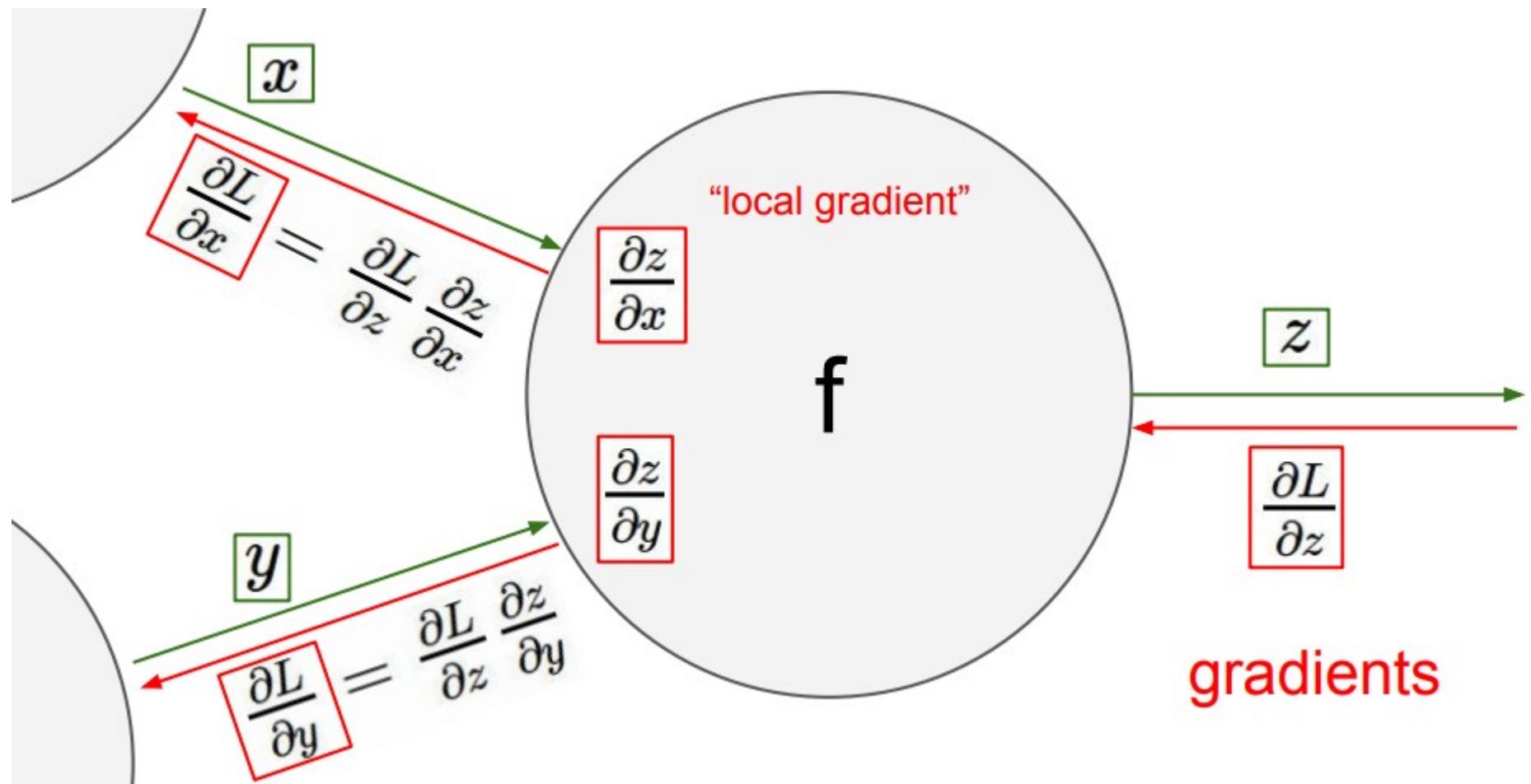
# Backward

$$\vec{\nabla} f = \left\{ \underbrace{0}_{\Delta u_1}, \underbrace{0}_{\Delta u_2}, \underbrace{0}_{\Delta u_3}, \underbrace{0}_{\Delta u_4}, \underbrace{-0.02 \dots}_{\Delta u_5}, \underbrace{-0.22 \dots}_{\Delta u_6}, \underbrace{-0.1 \dots}_{\Delta v_1}, \underbrace{-0.08 \dots}_{\Delta v_2}, \underbrace{-0.03 \dots}_{\Delta v_3}, \underbrace{-0.02 \dots}_{\Delta v_4}, \underbrace{0.01 \dots}_{\Delta w_1}, \underbrace{0.02 \dots}_{\Delta w_2} \right\}$$

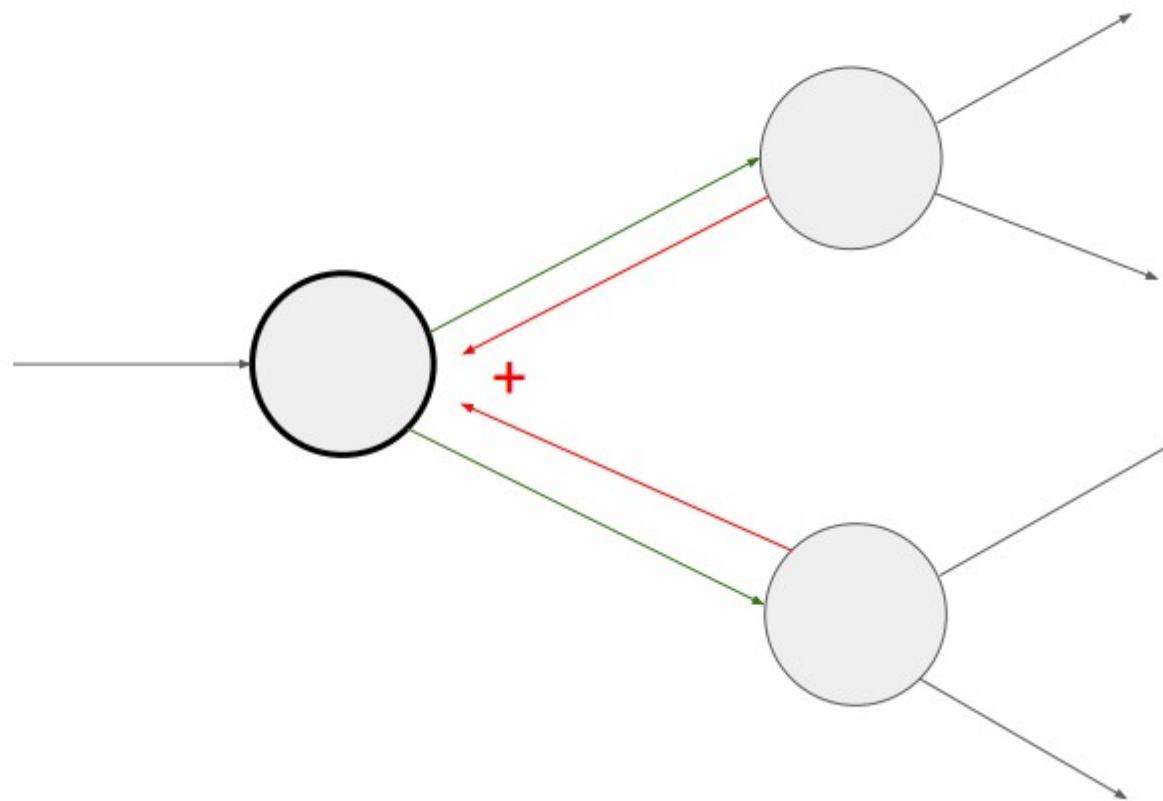






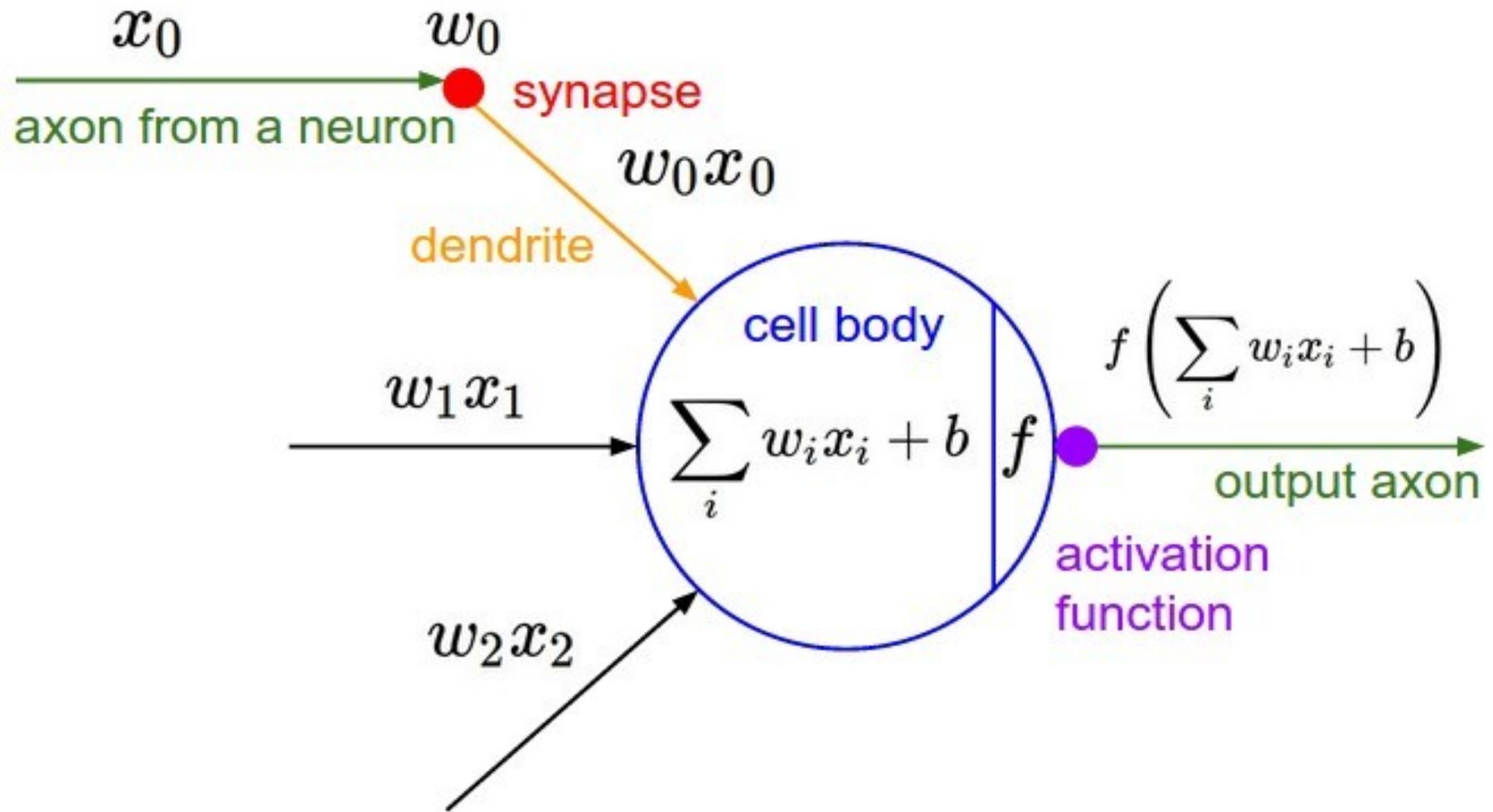


Gradients add at branches



# Possible issues with deep networks

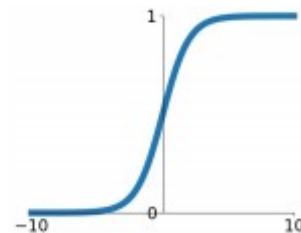
# Single Neuron



# Activation functions

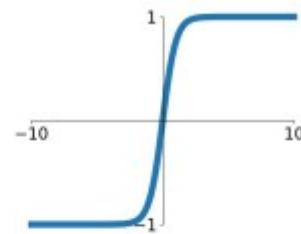
## Sigmoid

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



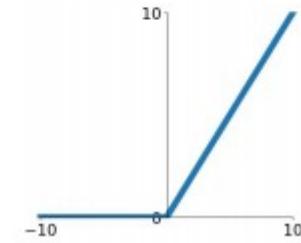
## tanh

$$\tanh(x)$$



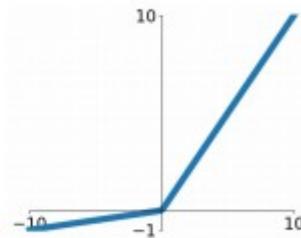
## ReLU

$$\max(0, x)$$



## Leaky ReLU

$$\max(0.1x, x)$$

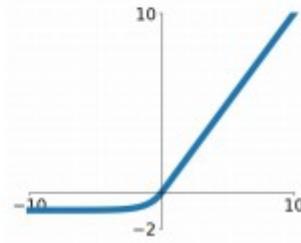


## Maxout

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

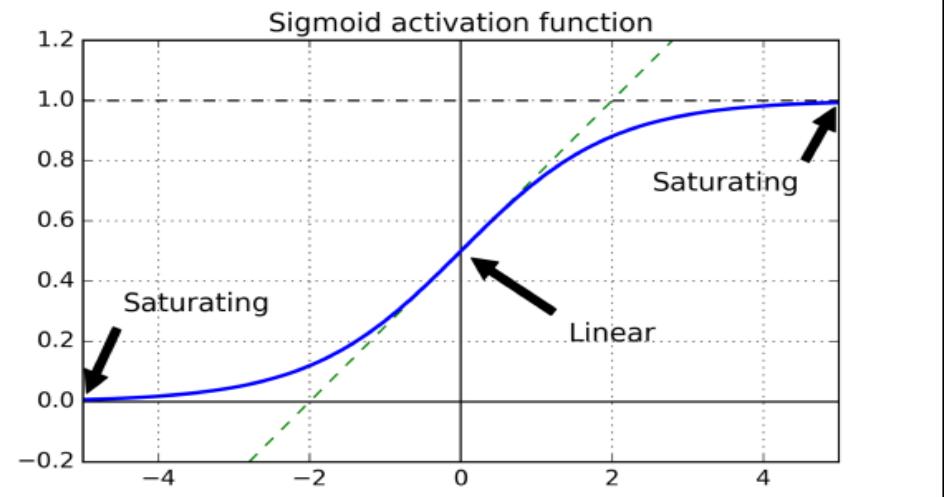
## ELU

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

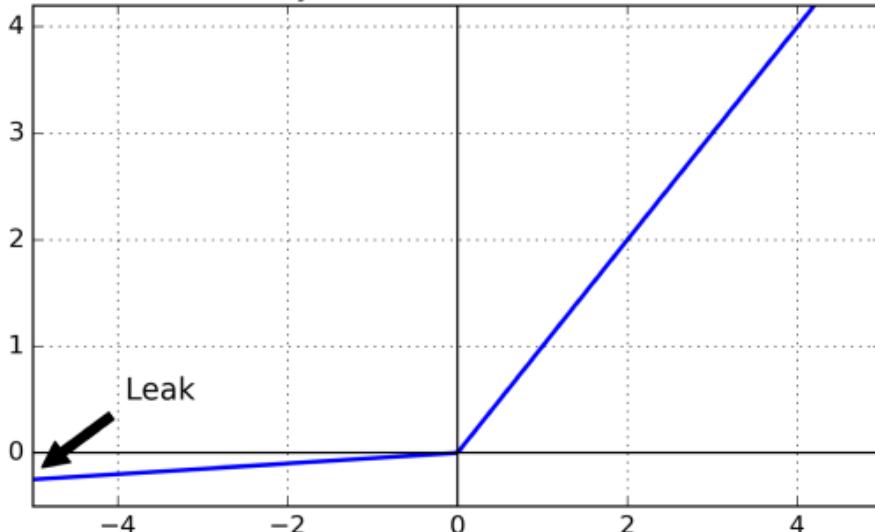


# Vanishing/exploding gradients problems

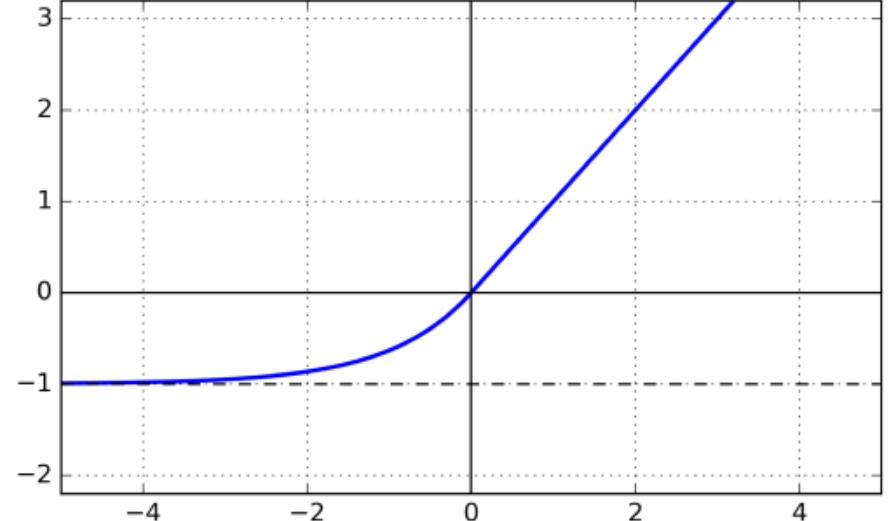
- Xavier and He initialization
- Non-saturating activation functions
- Batch Normalization
- Gradient clipping



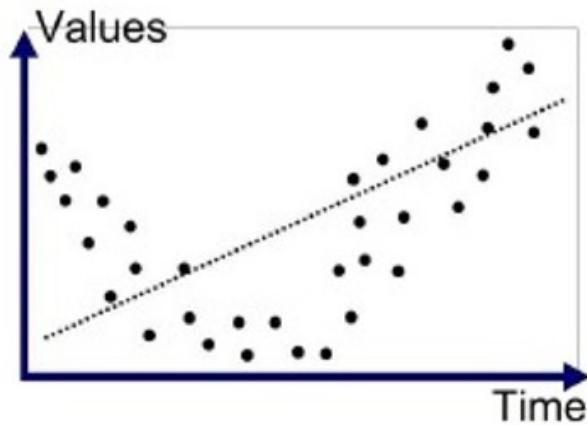
Leaky ReLU activation function



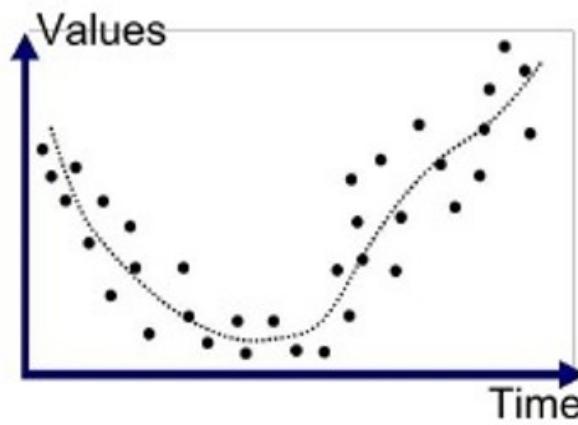
ELU activation function ( $\alpha=1$ )



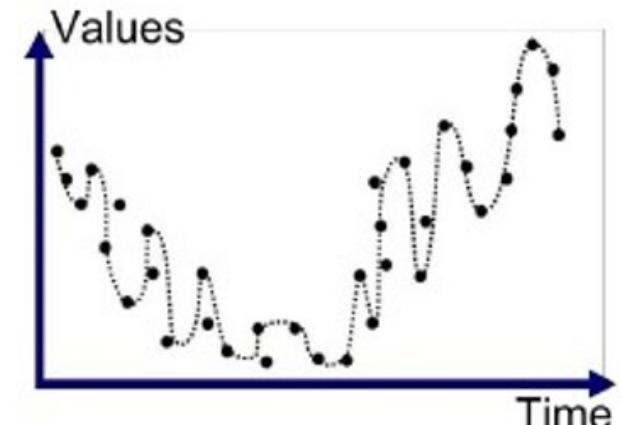
# Fitting problems



Underfitted



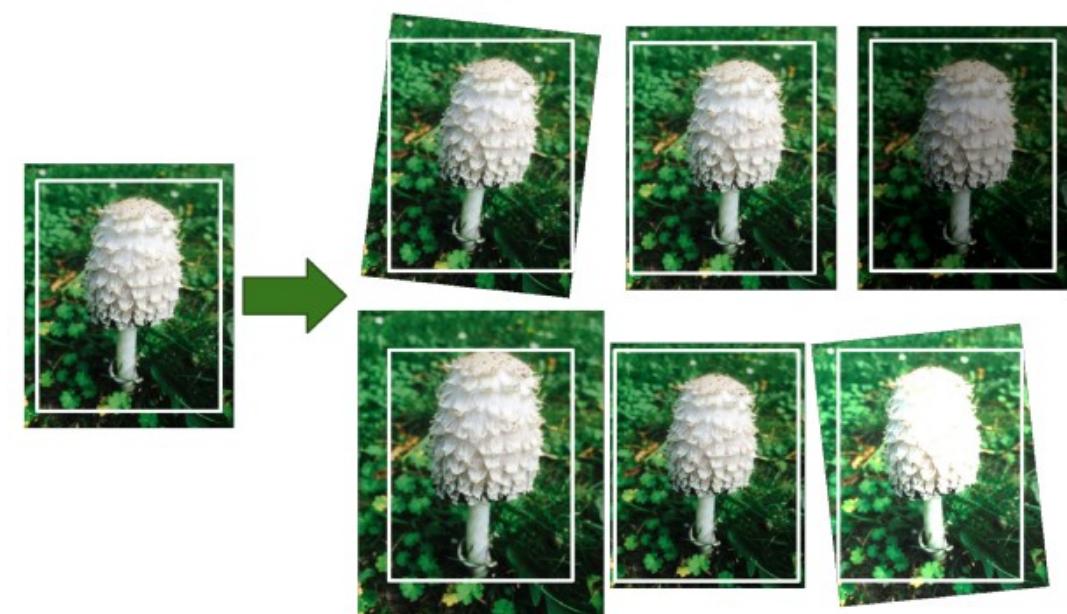
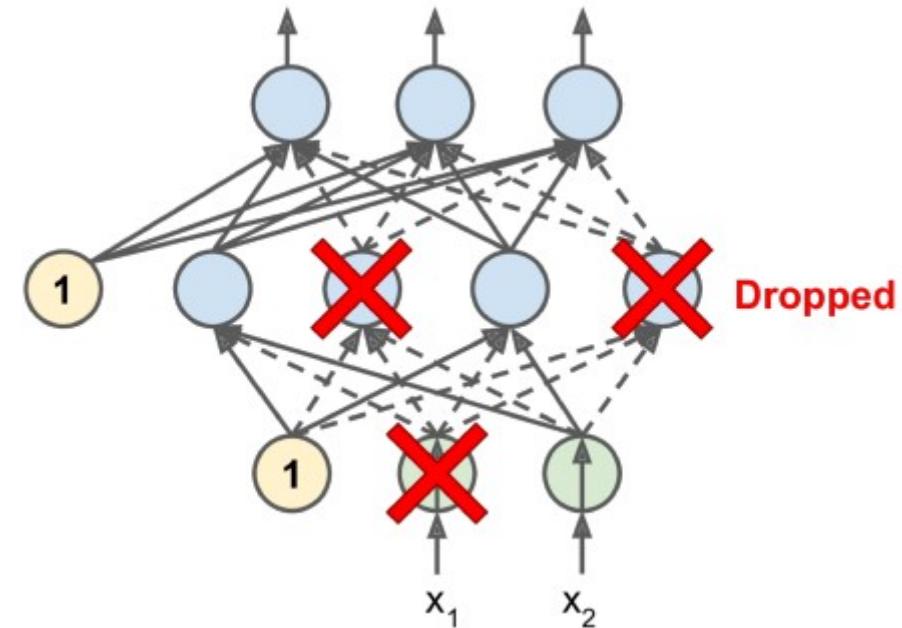
Good Fit/R robust



Overfitted

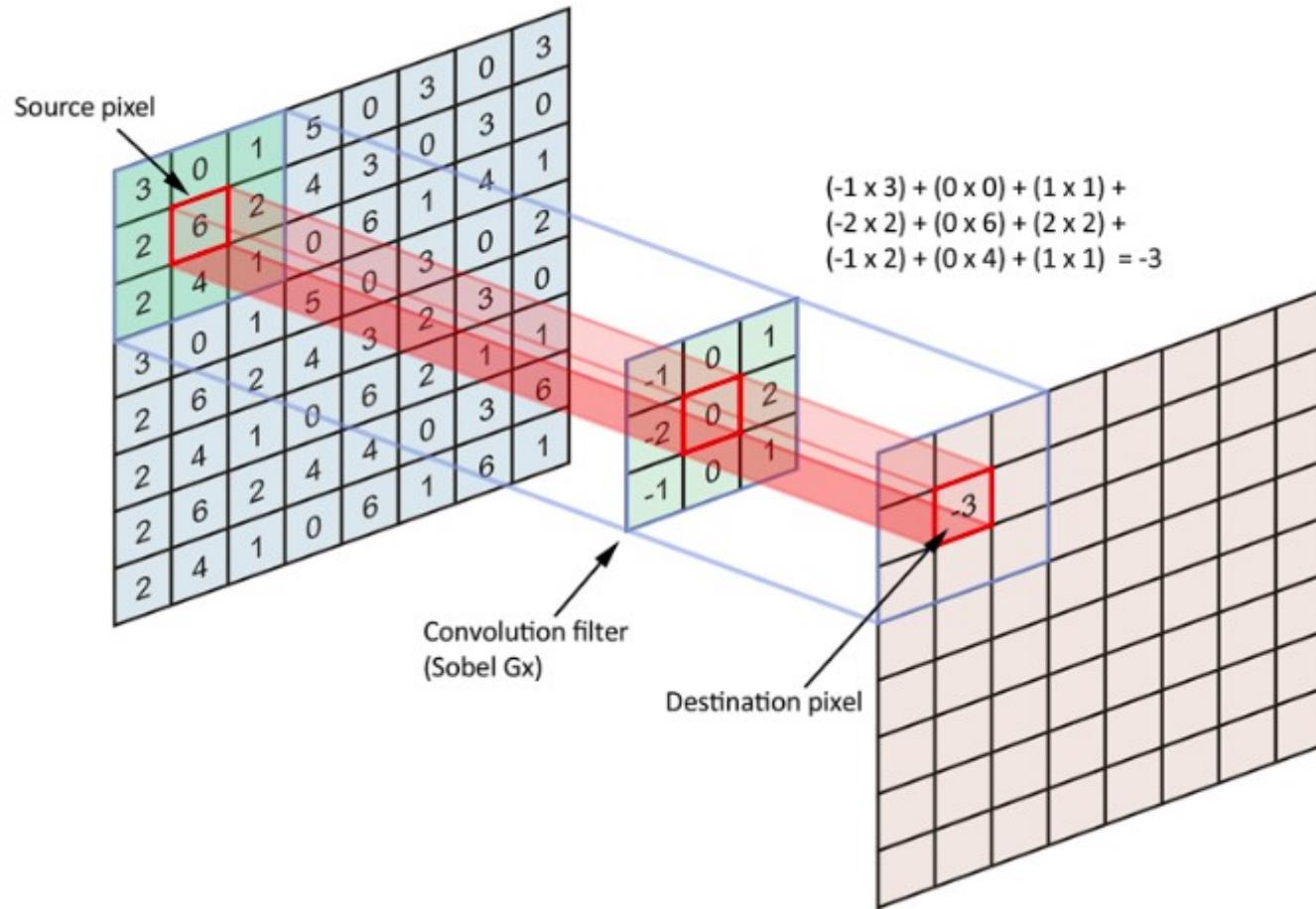
# Avoid overfitting

- Early Stopping
- L1 and L2 regularization
- Dropout
- Max-norm regularization
- Data augmentation



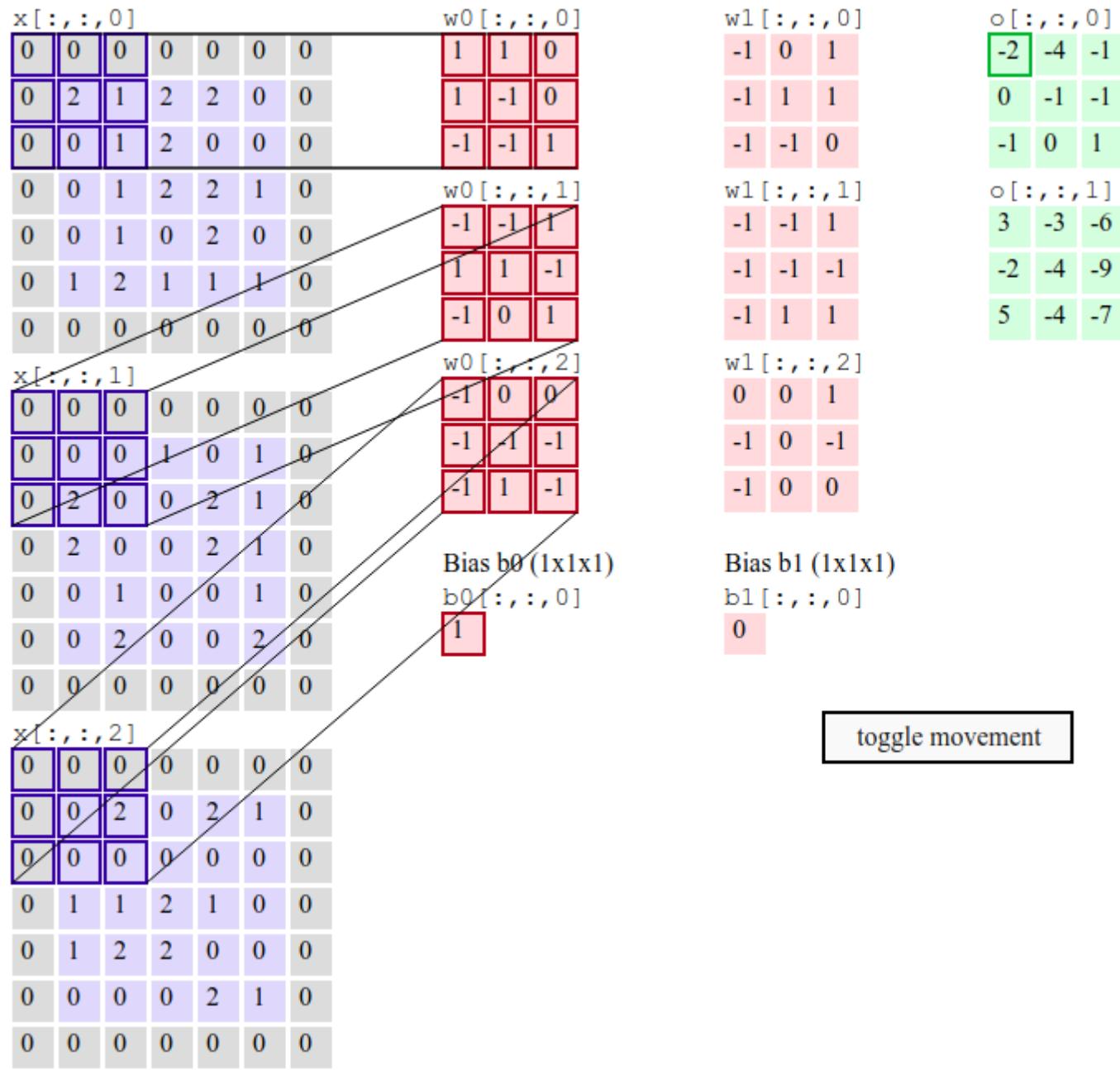
# Convolution operation

# Convolution



Two basic ideas:

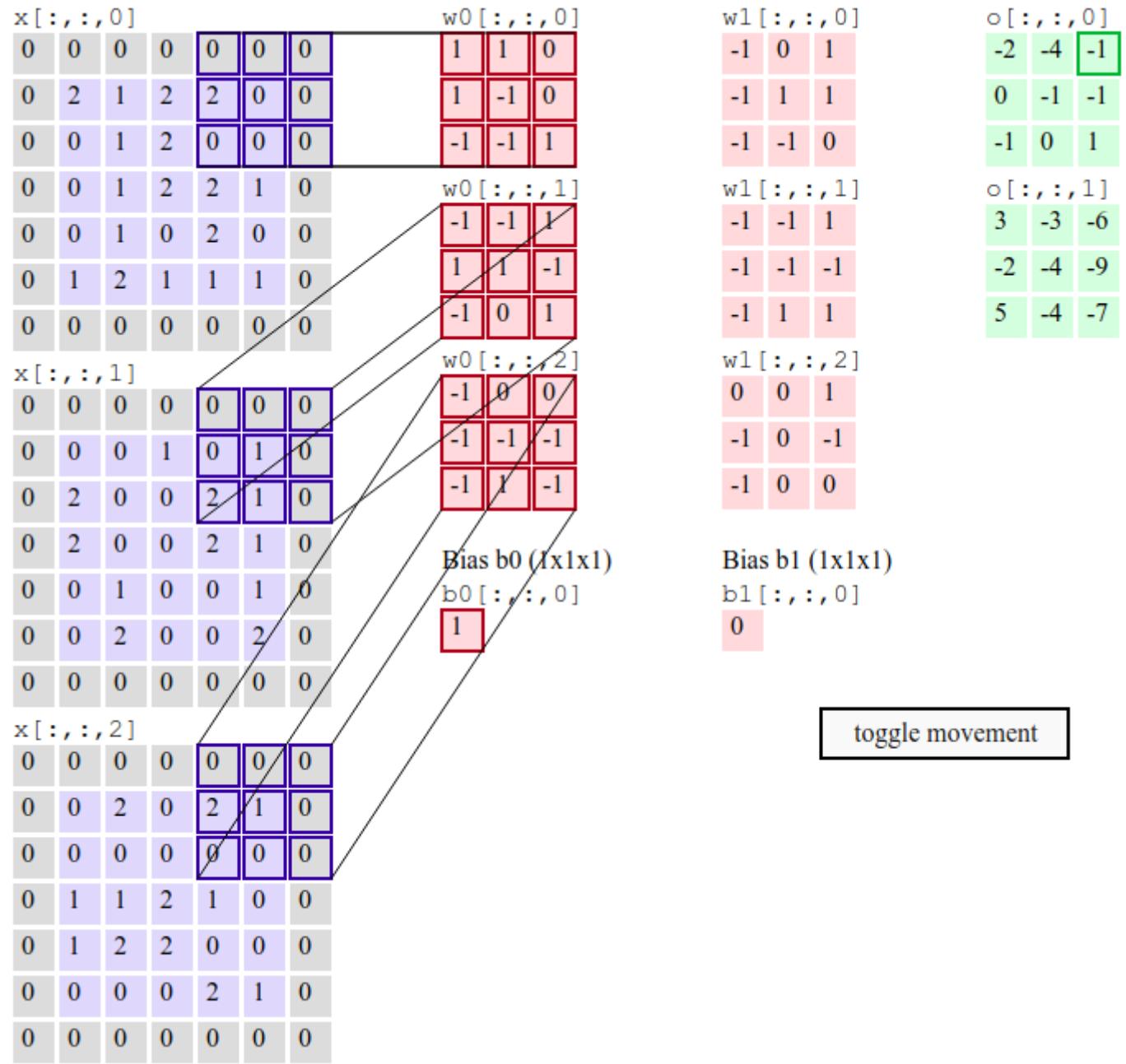
- geometrical proximity has significant meaning
- translational invariance



$x[:, :, 0]$	$w0[:, :, 0]$
0 0 0 0 0 0 0 0	1 1 0
0 2 1 2 2 0 0 0	1 -1 0
0 0 1 2 0 0 0 0	-1 -1 1
0 0 1 2 2 1 0 0	$w0[:, :, 1]$
0 0 1 0 2 0 0 0	-1 -1 1
0 1 2 1 1 1 0 0	1 1 -1
0 0 0 0 0 0 0 0	-1 0 1
$x[:, :, 1]$	$w0[:, :, 2]$
0 0 0 0 0 0 0 0	-1 0 0
0 0 0 1 0 1 0 0	-1 -1 -1
0 2 0 0 2 1 0 0	-1 1 -1
0 2 0 0 2 1 0 0	$b0[:, :, 0]$
0 0 1 0 0 1 0 0	1
0 0 2 0 0 2 0 0	
0 0 0 0 0 0 0 0	
$x[:, :, 2]$	
0 0 0 0 0 0 0 0	
0 0 2 0 2 1 0 0	
0 0 0 0 0 0 0 0	
0 1 1 2 1 0 0 0	
0 1 2 2 0 0 0 0	
0 0 0 0 2 1 0 0	
0 0 0 0 0 0 0 0	

$w1[:, :, 0]$	$o[:, :, 0]$
-1 0 1	-2 -4 -1
-1 1 1	0 -1 -1
-1 -1 0	-1 0 1
$w1[:, :, 1]$	$o[:, :, 1]$
-1 -1 1	3 -3 -6
-1 -1 -1	-2 -4 -9
-1 1 1	5 -4 -7
$w1[:, :, 2]$	
0 0 1	
-1 0 -1	
-1 0 0	
Bias $b1$ (1x1x1)	
$b1[:, :, 0]$	0

toggle movement



$x[:, :, 0]$	$w0[:, :, 0]$
0 0 0 0 0 0 0	1 1 0
0 2 1 2 2 0 0	1 -1 0
0 0 1 2 0 0 0	-1 -1 1
0 0 1 2 2 1 0	w0[:, :, 1]
0 0 1 0 2 0 0	-1 -1 1
0 1 2 1 1 1 0	1 1 -1
0 0 0 0 0 0 0	-1 0 1
$x[:, :, 1]$	$w0[:, :, 2]$
0 0 0 0 0 0 0	-1 0 0
0 0 0 1 0 1 0	-1 -1 -1
0 2 0 0 2 1 0	-1 1 -1
0 2 0 0 2 1 0	Bias b0 (1x1x1)
0 0 1 0 0 1 0	b0[:, :, 0]
0 0 2 0 0 2 0	1
0 0 0 0 0 0 0	
$x[:, :, 2]$	
0 0 0 0 0 0 0	
0 0 2 0 2 1 0	
0 0 0 0 0 0 0	
0 1 1 2 1 0 0	
0 1 2 2 0 0 0	
0 0 0 0 2 1 0	
0 0 0 0 0 0 0	

$w1[:, :, 0]$	$\circ[:, :, 0]$
-1 0 1	-2 -4 -1
-1 1 1	0 -1 -1
-1 -1 0	-1 0 1
w1[:, :, 1]	$\circ[:, :, 1]$
-1 -1 1	3 -3 -6
-1 -1 -1	-2 -4 -9
-1 1 1	5 -4 -7
w1[:, :, 2]	
0 0 1	
-1 0 -1	
-1 0 0	
Bias b1 (1x1x1)	
$b1[:, :, 0]$	0

toggle movement

$x[:, :, 0]$	$w0[:, :, 0]$
0 0 0 0 0 0 0	1 1 0
0 2 1 2 2 0 0	1 -1 0
0 0 1 2 0 0 0	-1 -1 1
0 0 1 2 2 1 0	-1 -1 1
0 0 1 0 2 0 0	1 1 -1
0 1 2 1 1 1 0	-1 0 1
0 0 0 0 0 0 0	

$x[:, :, 1]$	$w0[:, :, 1]$
0 0 0 0 0 0 0	-1 0 0
0 0 0 1 0 1 0	-1 -1 -1
0 2 0 0 2 1 0	-1 1 -1
0 2 0 0 2 1 0	-1 1 -1
0 0 1 0 0 1 0	
0 0 2 0 0 2 0	
0 0 0 0 0 0 0	

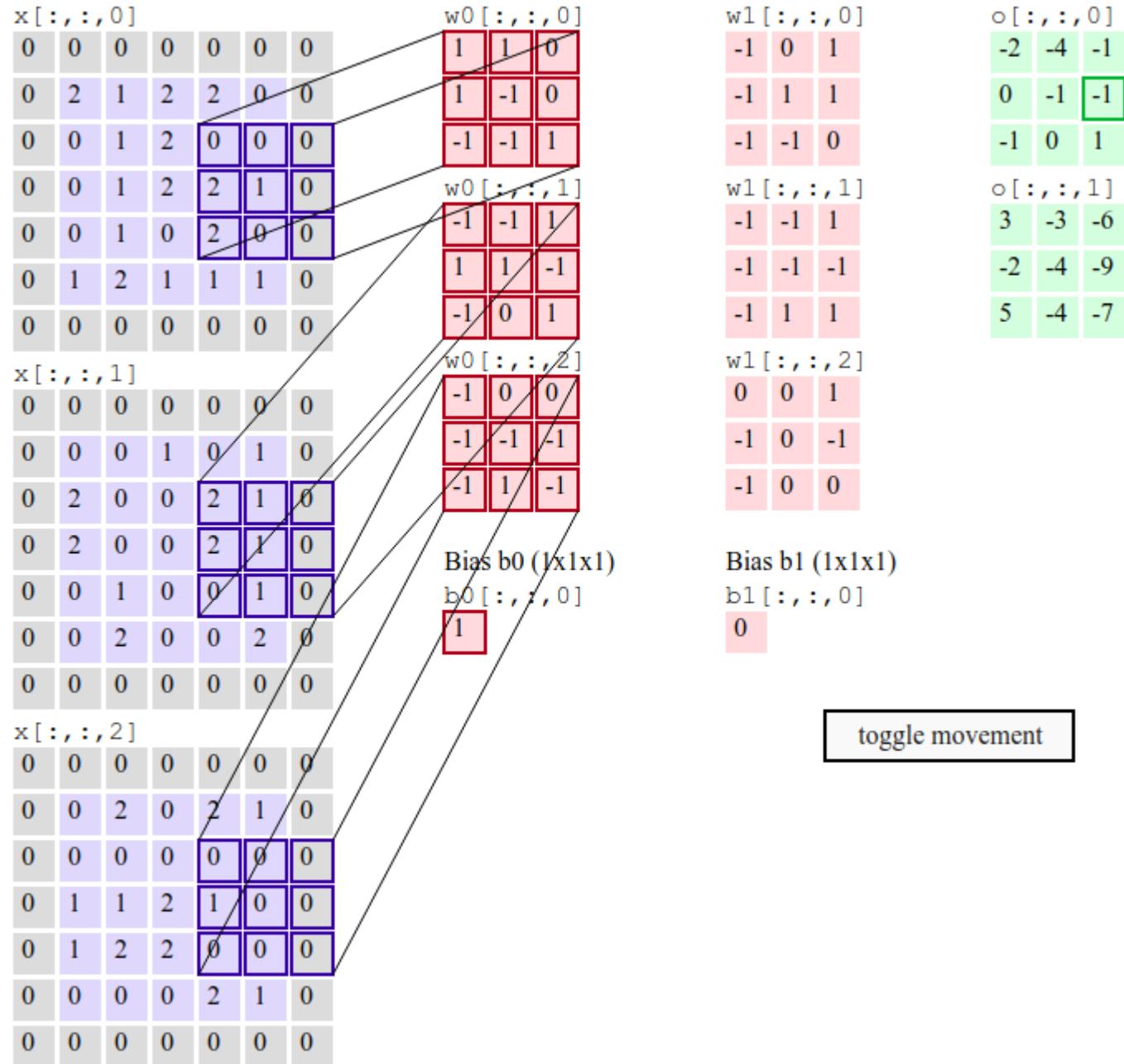
$x[:, :, 2]$	$w0[:, :, 2]$
0 0 0 0 0 0 0	
0 0 2 0 2 1 0	
0 0 0 0 0 0 0	
0 1 1 2 1 0 0	
0 1 2 2 0 0 0	
0 0 0 0 2 1 0	
0 0 0 0 0 0 0	

$w1[:, :, 0]$	$o[:, :, 0]$
-1 0 1	-2 -4 -1
-1 1 1	0 -1 -1
-1 -1 0	-1 0 1
w1[:, :, 1]	$o[:, :, 1]$
-1 -1 1	3 -3 -6
-1 -1 -1	-2 -4 -9
-1 1 1	5 -4 -7
w1[:, :, 2]	
0 0 1	
-1 0 -1	
-1 0 0	

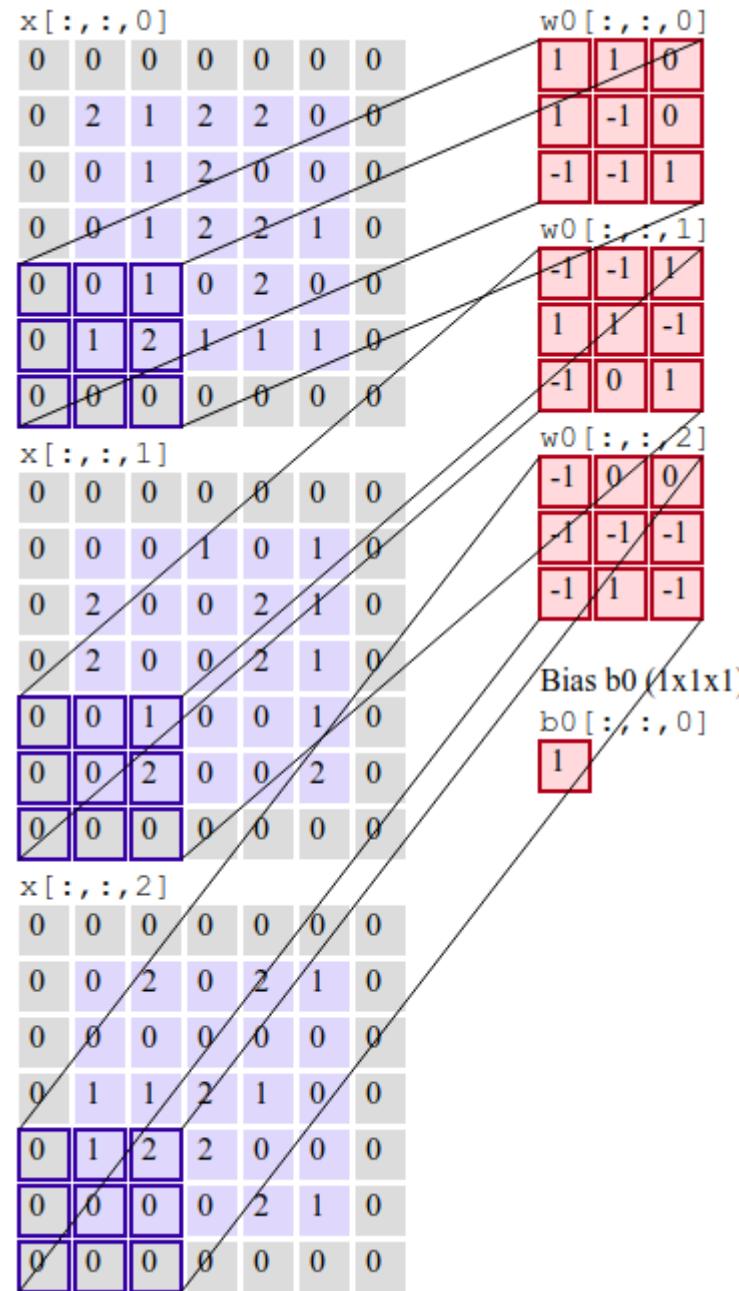
Bias b0 (1x1x1)  
 $b0[:, :, 0]$   
 1

Bias b1 (1x1x1)  
 $b1[:, :, 0]$   
 0

toggle movement



toggle movement



$w1[:, :, 0]$	$o[:, :, 0]$
-1	-2
-1	1
-1	-1
-1	0
$w1[:, :, 1]$	$o[:, :, 1]$
-1	3
-1	-3
-1	-2
-1	5
$w1[:, :, 2]$	$o[:, :, 2]$
0	-4
-1	-1
-1	0

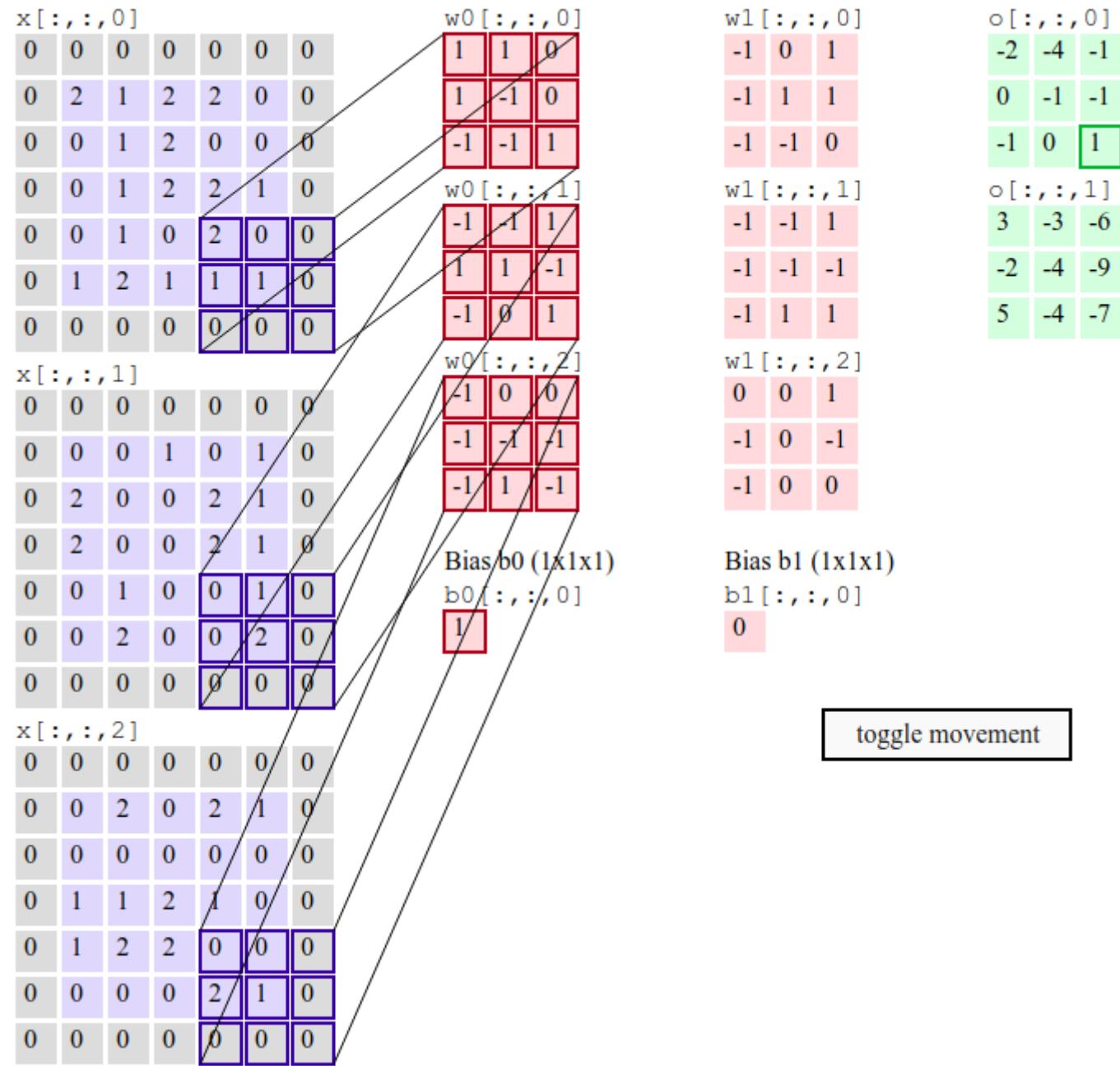
Bias $b1$ (1x1x1)	$b1[:, :, 0]$
0	0

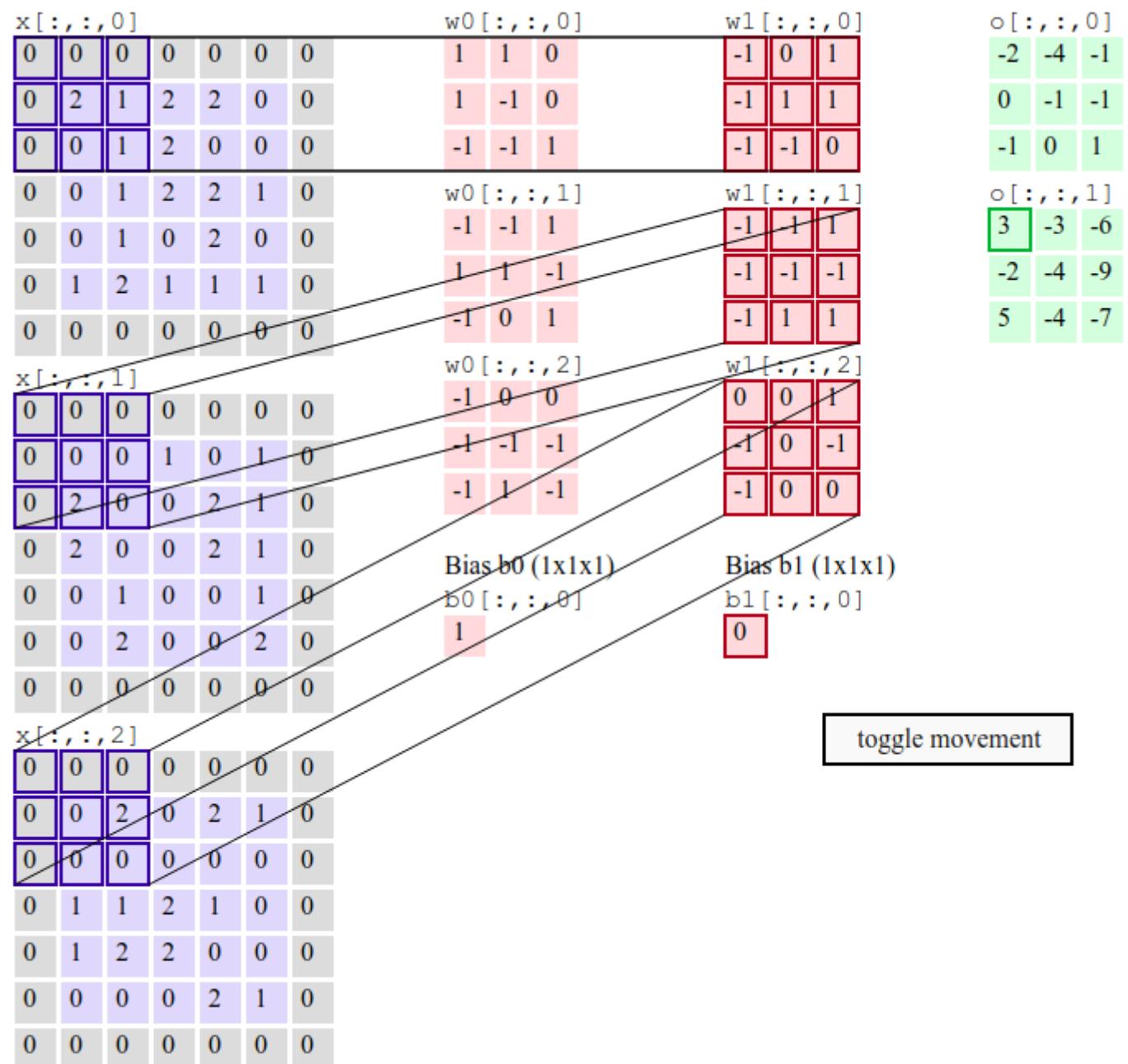
toggle movement

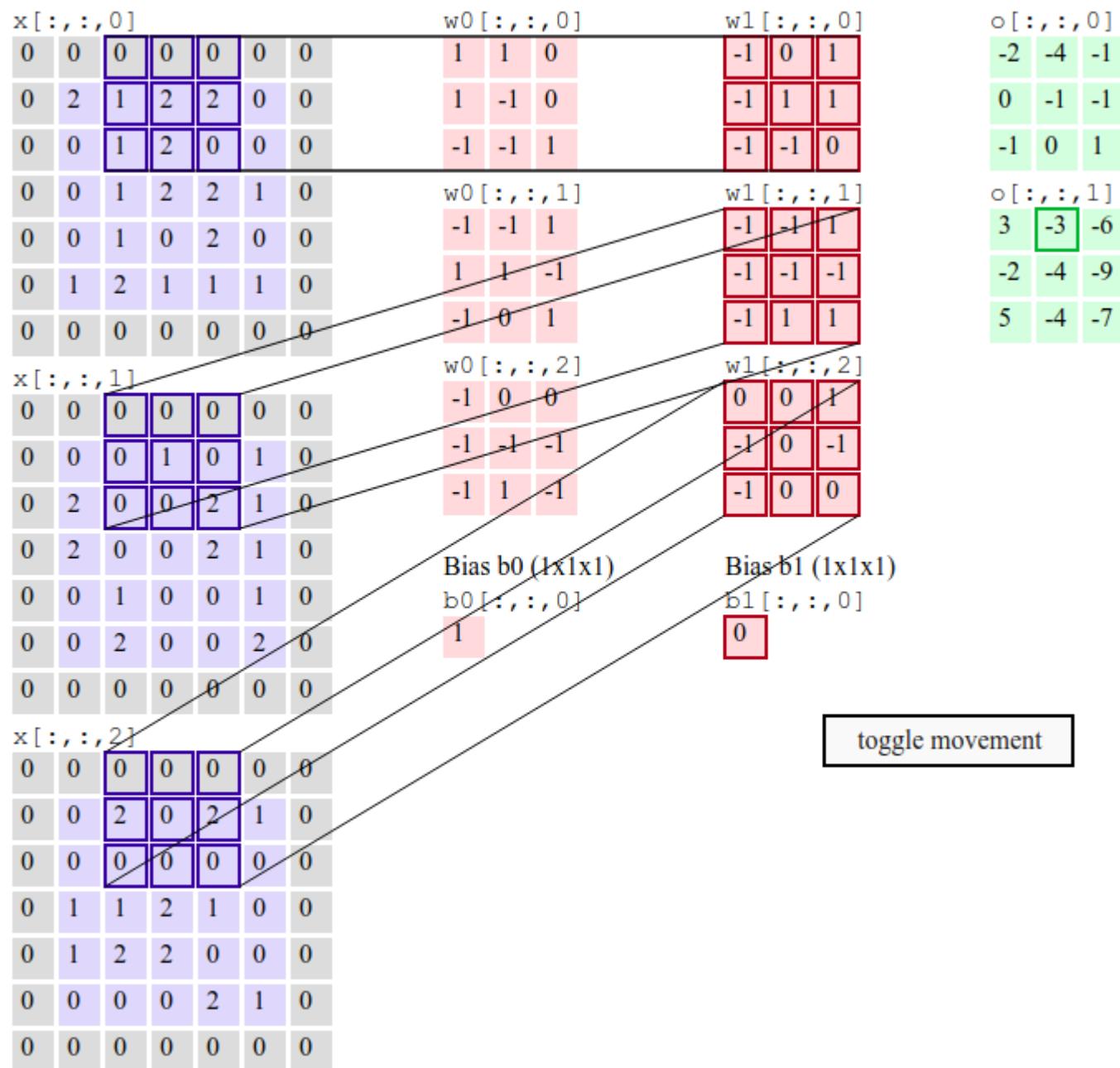
$x[:, :, 0]$	$w0[:, :, 0]$
0 0 0 0 0 0 0	1 1 0
0 2 1 2 2 0 0	1 -1 0
0 0 1 2 0 0 0	-1 -1 1
0 0 1 2 2 1 0	
0 0 1 0 2 0 0	
0 1 2 1 1 1 0	
0 0 0 0 0 0 0	
$x[:, :, 1]$	$w0[:, :, 1]$
0 0 0 0 0 0 0	-1 0 0
0 0 0 1 0 1 0	-1 -1 -1
0 2 0 0 2 1 0	-1 1 -1
0 2 0 0 2 1 0	
0 0 1 0 0 1 0	
0 0 2 0 0 2 0	
0 0 0 0 0 0 0	
$x[:, :, 2]$	$w0[:, :, 2]$
0 0 0 0 0 0 0	
0 0 2 0 2 1 0	
0 0 0 0 0 0 0	
0 1 1 2 1 0 0	
0 1 2 2 0 0 0	
0 0 0 0 2 1 0	
0 0 0 0 0 0 0	

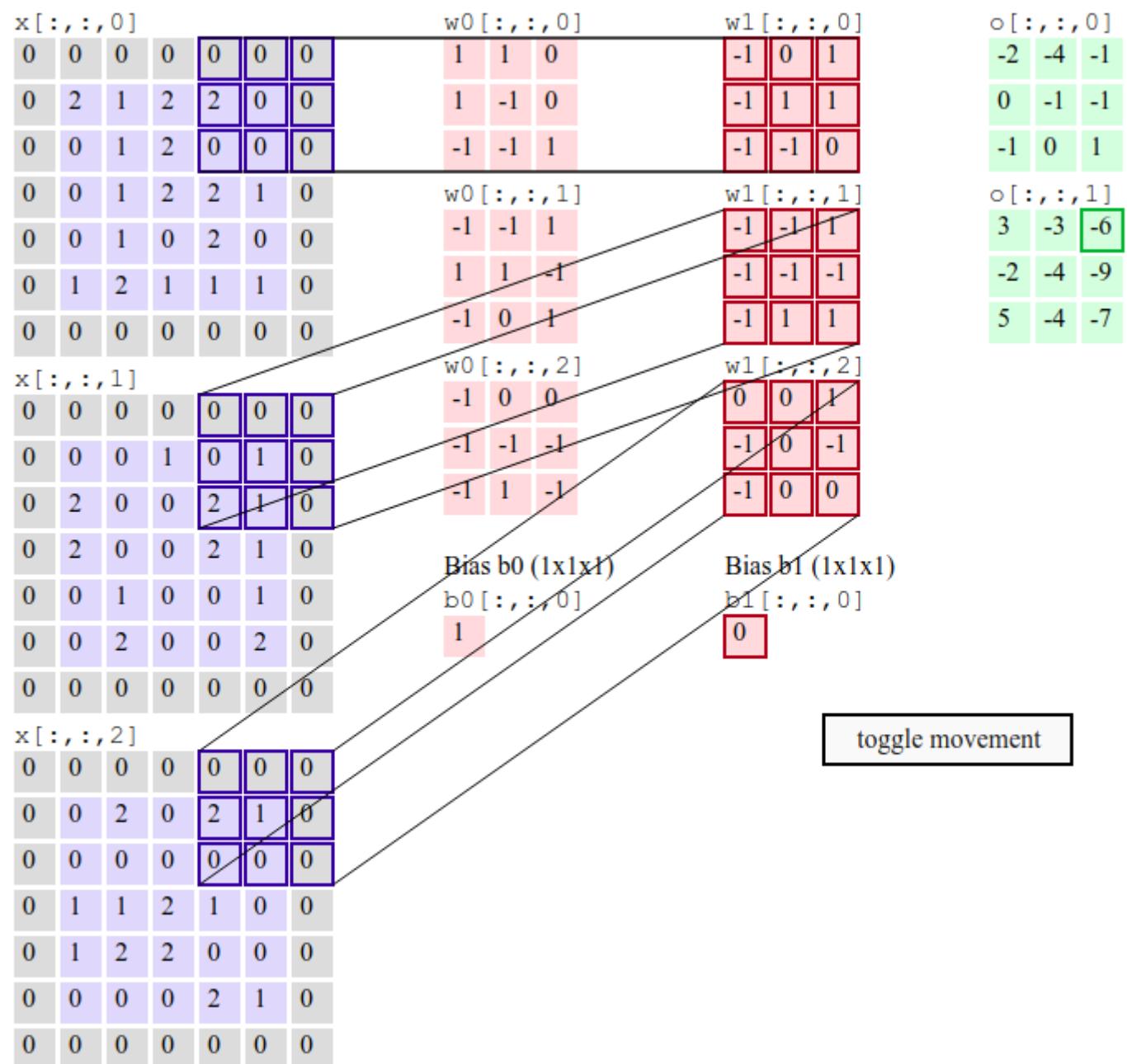
$w1[:, :, 0]$	$o[:, :, 0]$
-1 0 1	-2 -4 -1
-1 1 1	0 -1 -1
-1 -1 0	-1 0 1
$w1[:, :, 1]$	$o[:, :, 1]$
-1 -1 1	3 -3 -6
-1 -1 -1	-2 -4 -9
-1 1 1	5 -4 -7
$w1[:, :, 2]$	
0 0 1	
-1 0 -1	
-1 0 0	
Bias $b1 (1 \times 1 \times 1)$	
$b1[:, :, 0]$	
0	

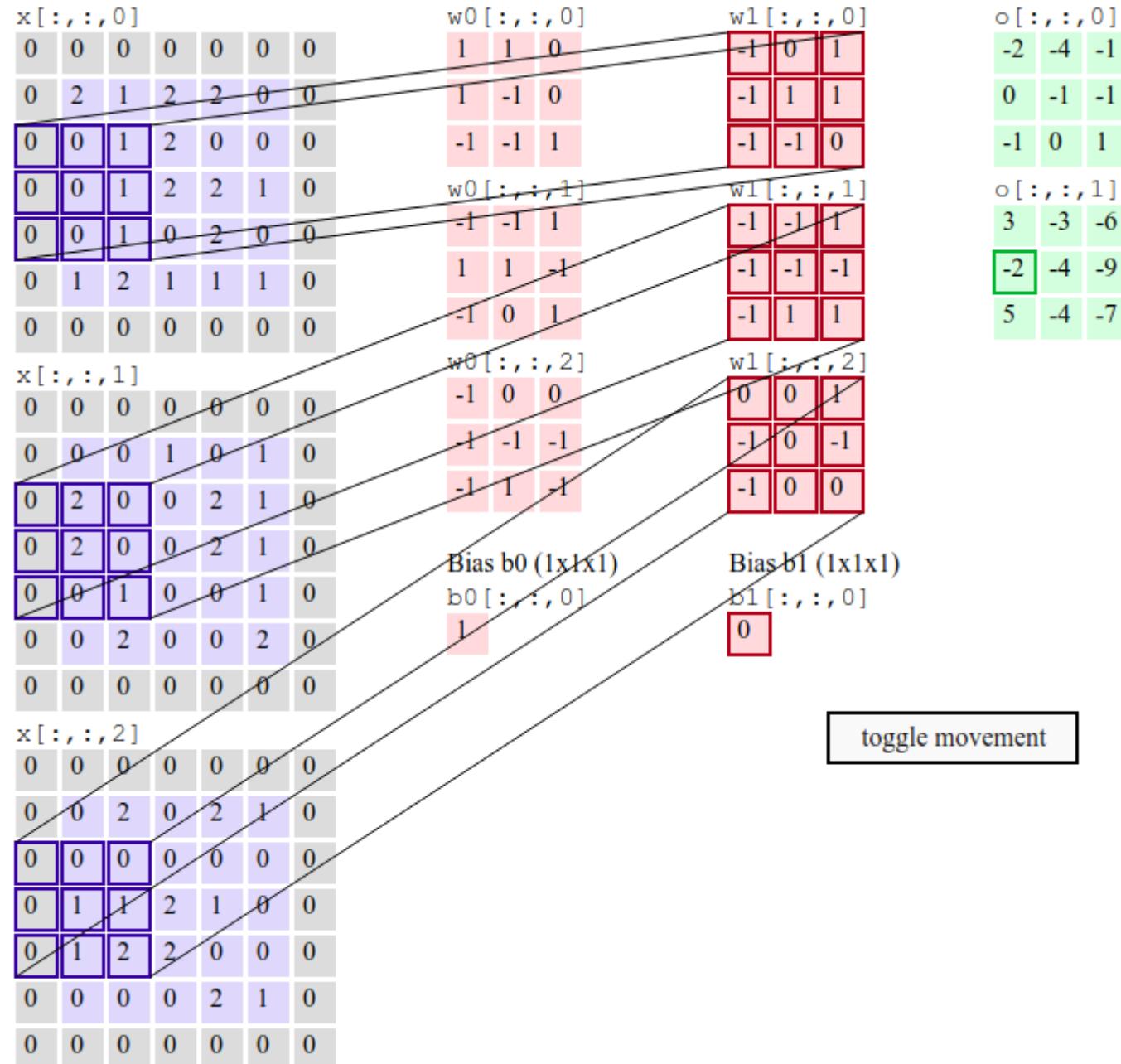
toggle movement

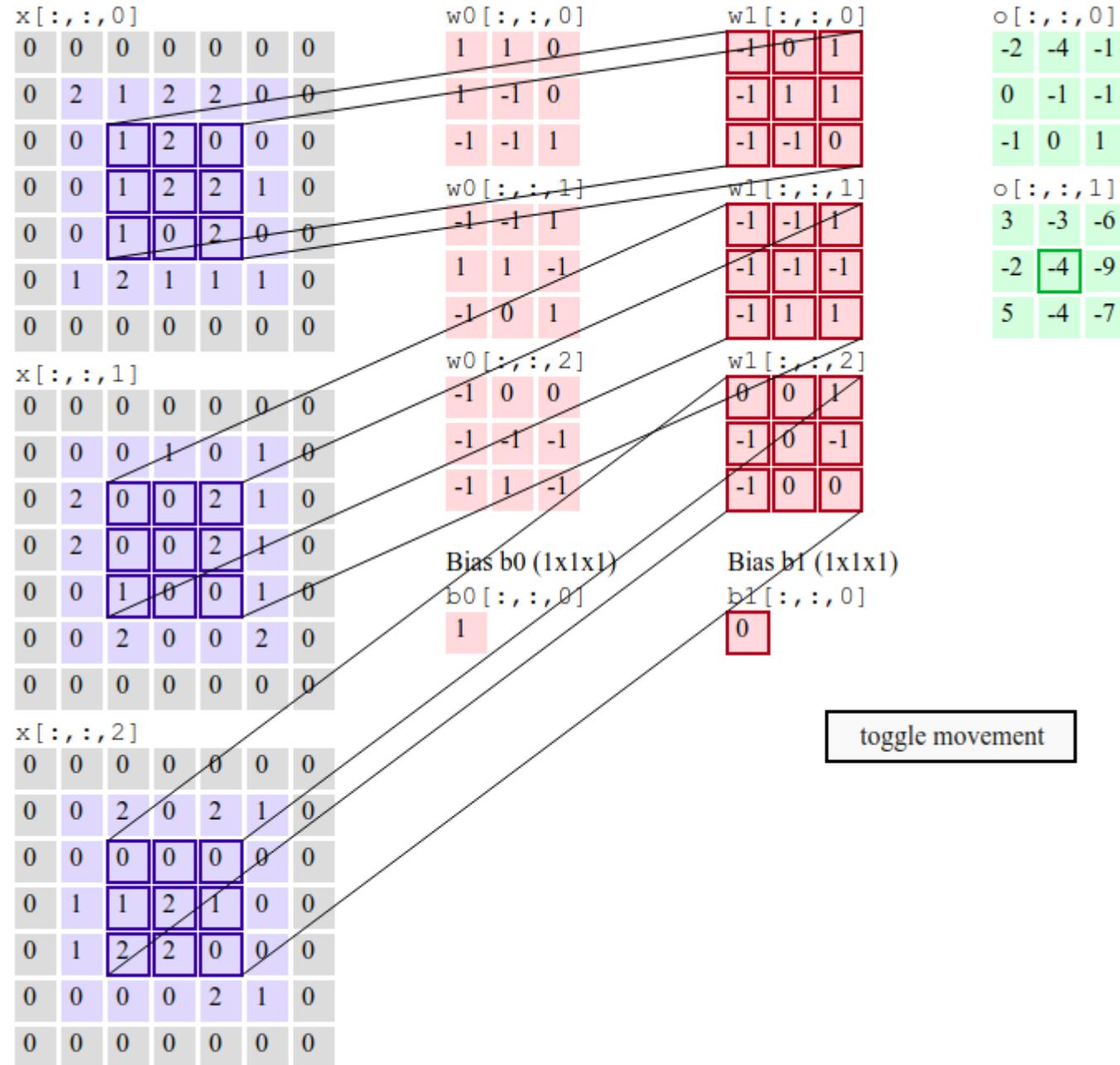


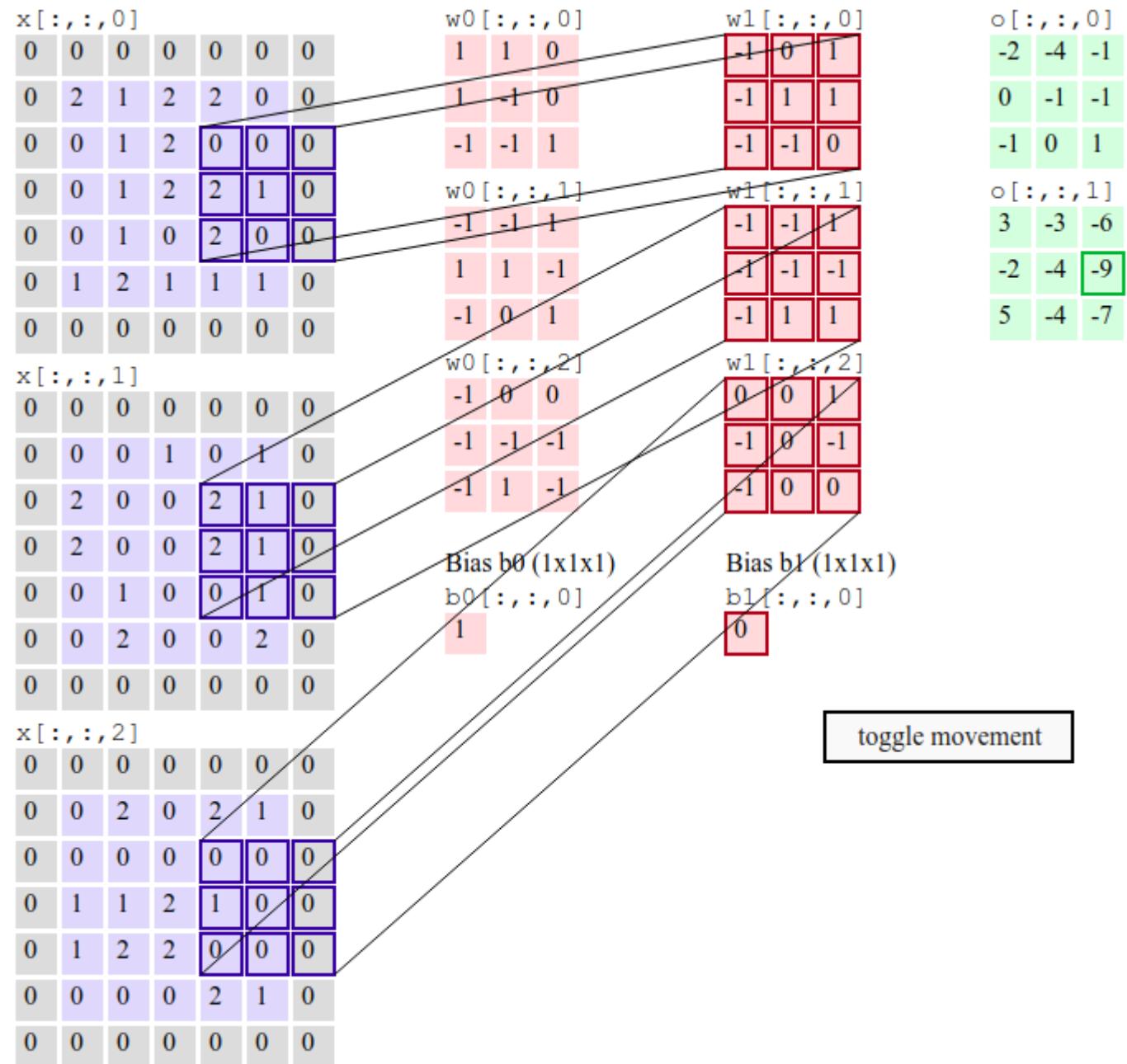


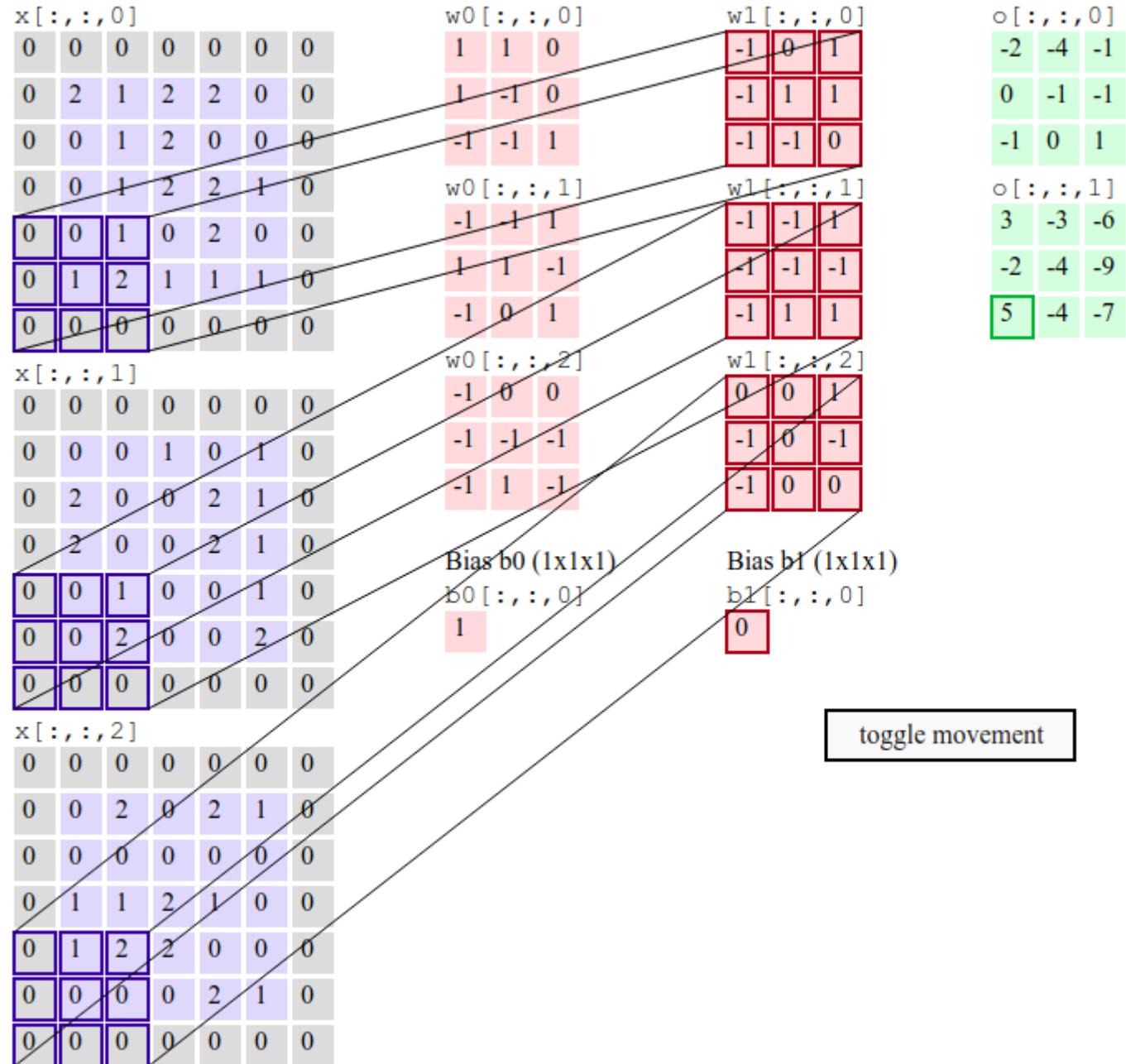


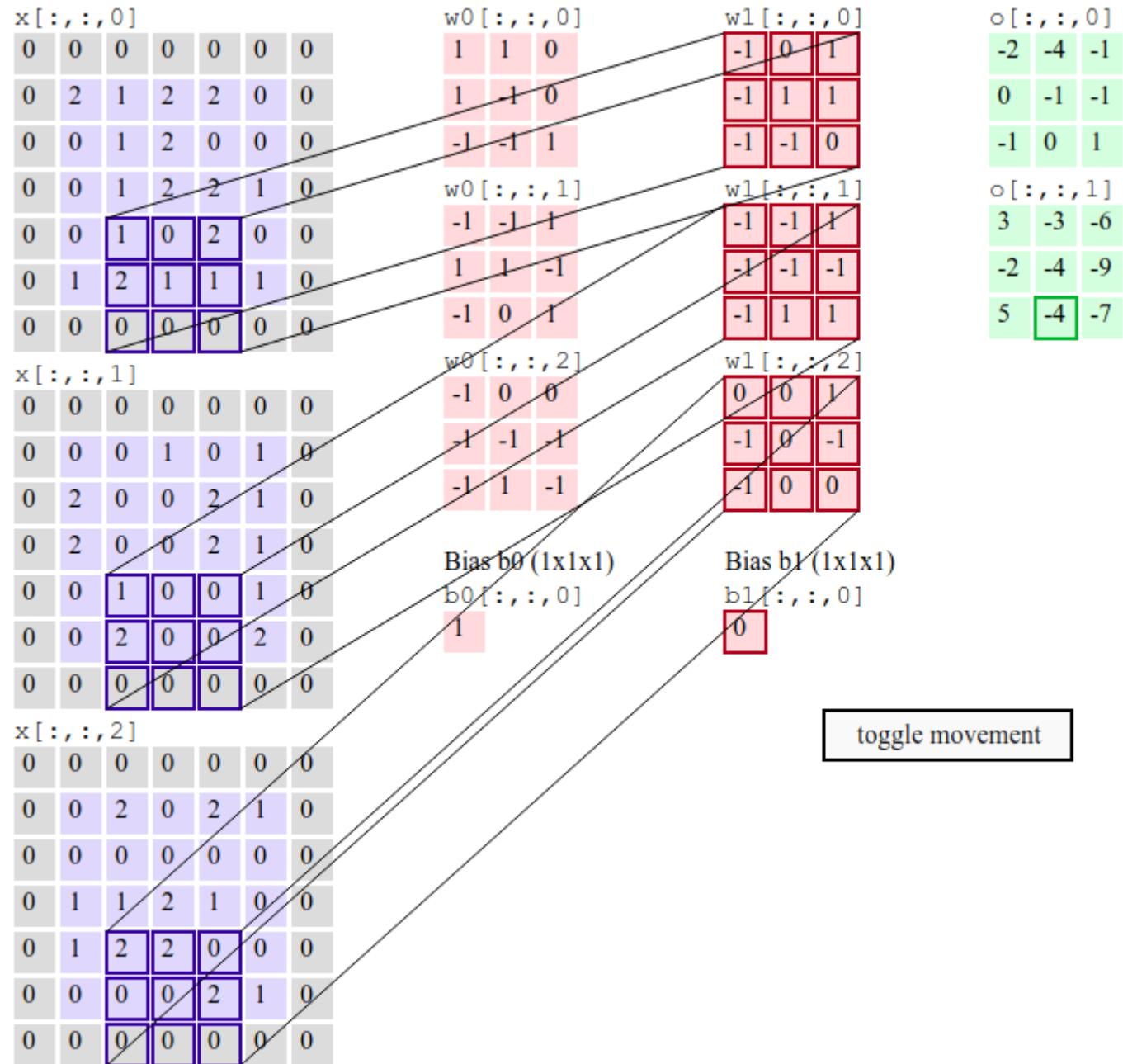


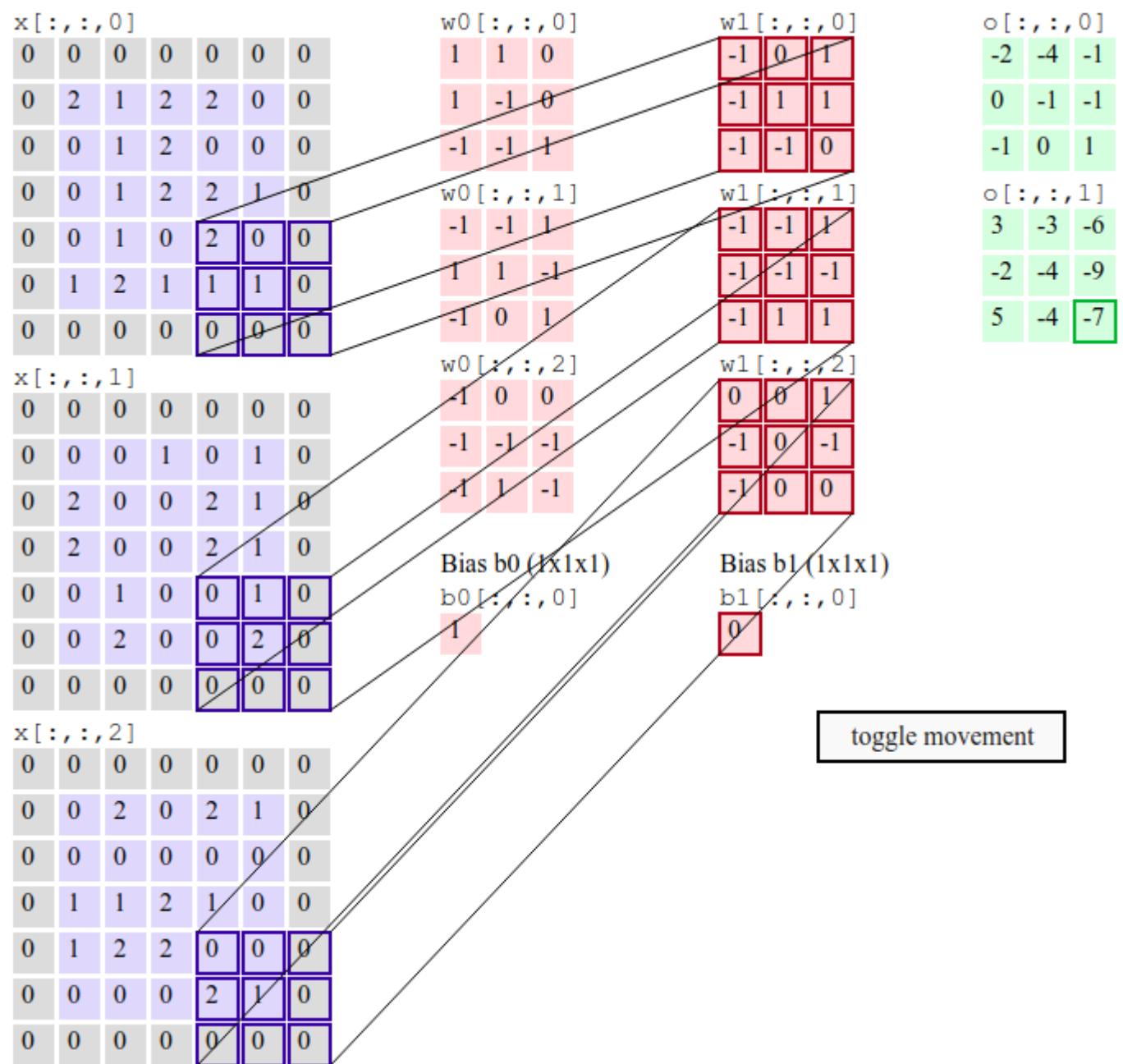




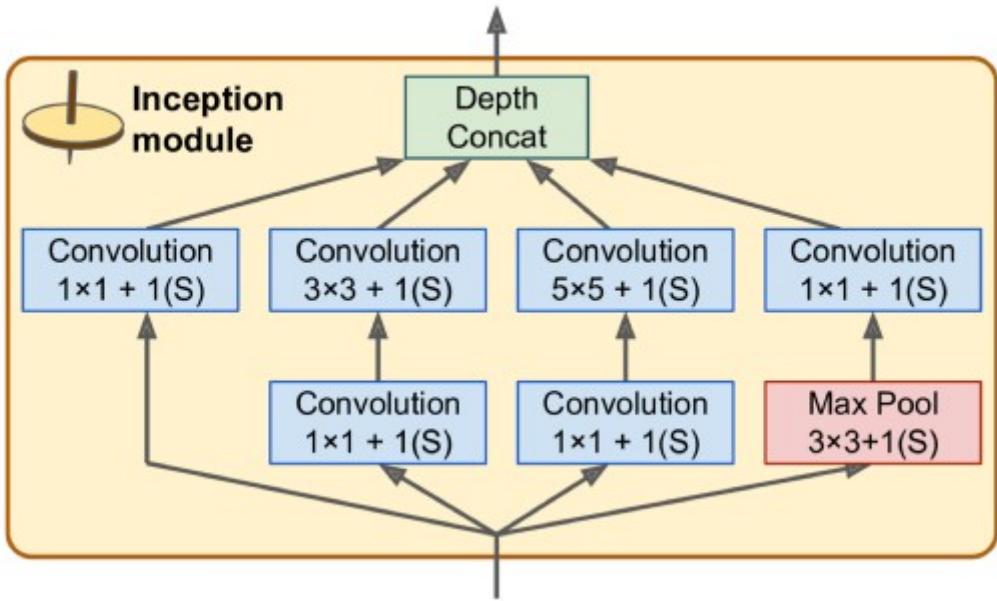








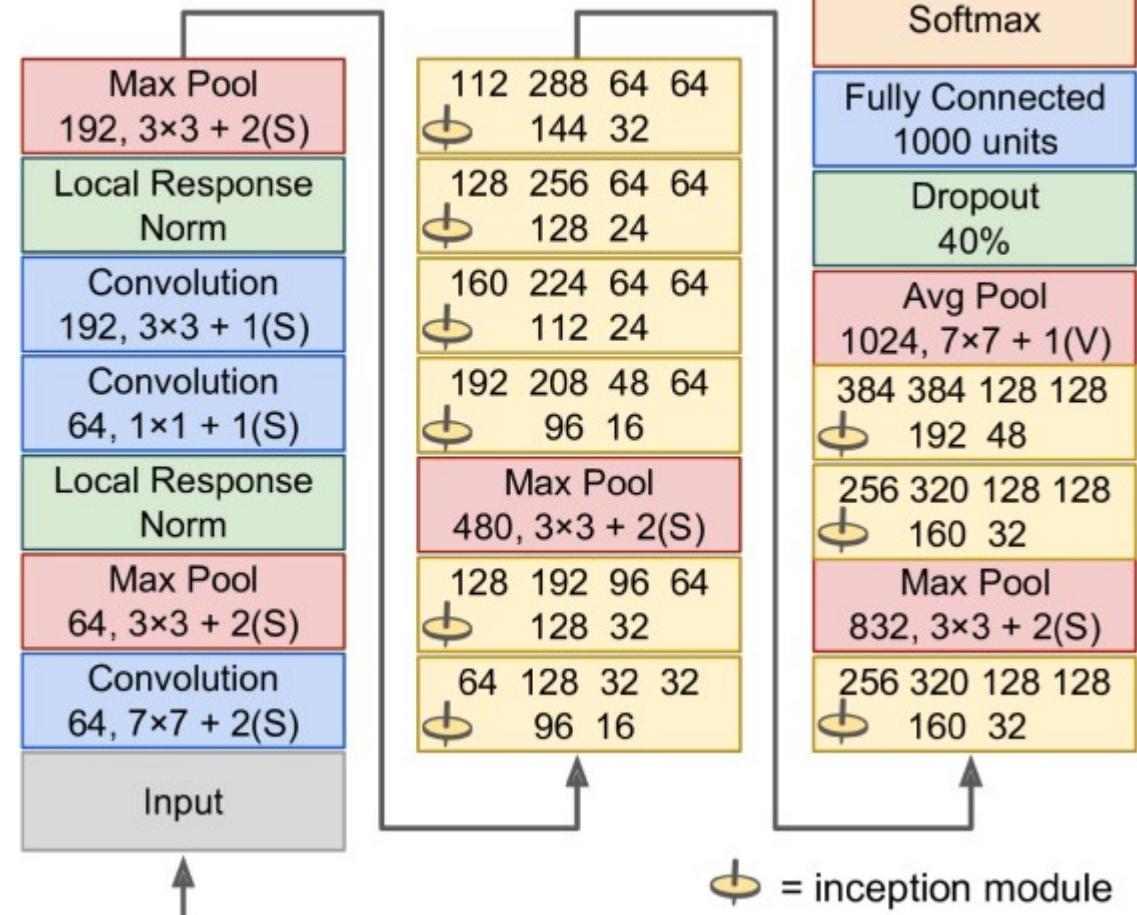
Two famous deep NN architecture



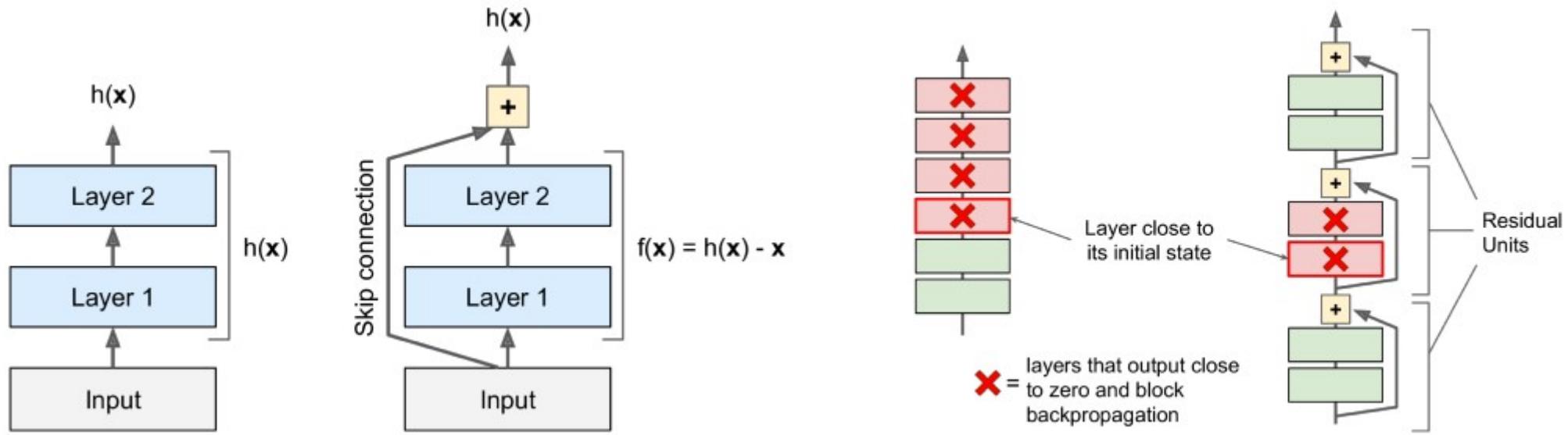
# GoogleNet

Developers – Christian Szegedy et al. from Google Research.

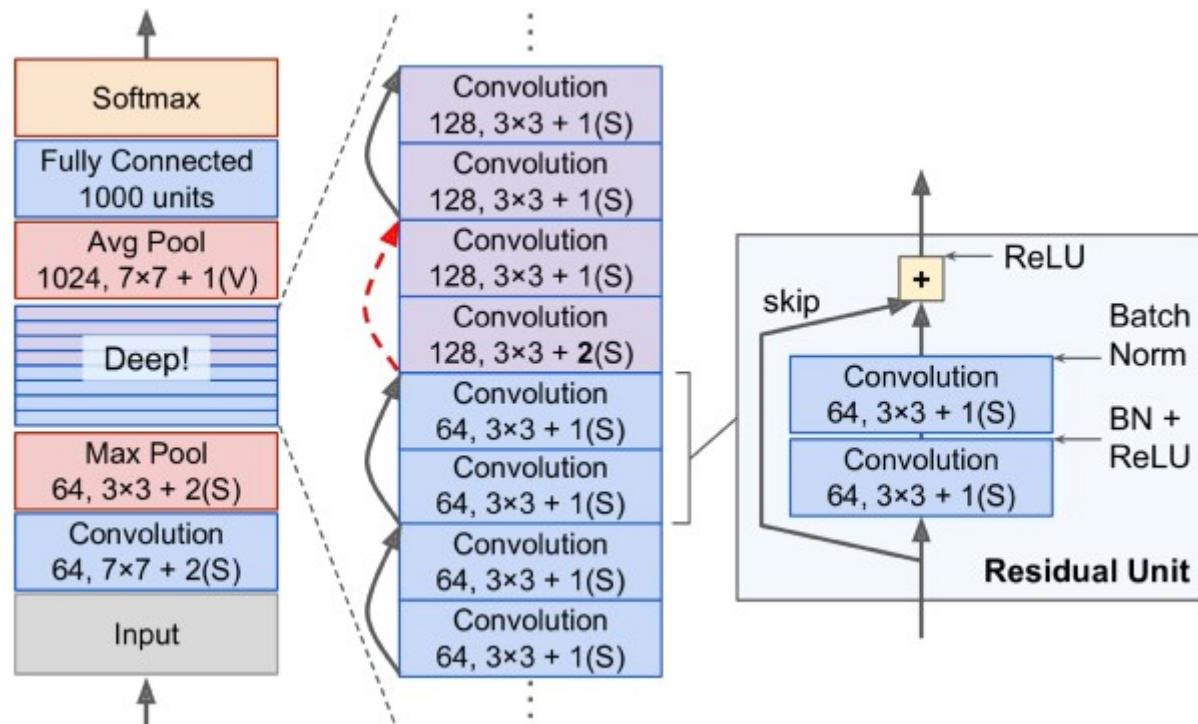
It won the ILSVRC 2014 challenge by pushing the top-5 error rate below 7%



# ResNet



winner of the ILSVRC  
2015 challenge was  
the Residual Network  
(or ResNet),  
developed by  
Kaiming He et al.



That's all Folks!