Fundamentals of Neural Networks

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June 10, 2018

Technische Universität München

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Introduction



Figure 1: A self-driving car.

Credit: Marc van der Chijs / CC BY-ND 2.0

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Introduction

Figure 1: A salf-driving car.

Introduction



Figure 2: A digital assistant. Credit: Kārlis Dambrāns / CC BY 2.0

Fundamentals of Neural Networks

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Introduction



Jedes intelligente System benutzt neuronale Netze

Outline

Fundamentals of Neural Networks

Outline

Outline

Outline

Überblick, nicht ins mathematische Detail

The Perceptron

Fundamentals of Neural Networks

The Perceptron

The Perceptron

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-Example Task

The Perceptron

Example Task

. Predict whether an input image of a handwritten digit shows a zero or another digit

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MNIST Data Sample

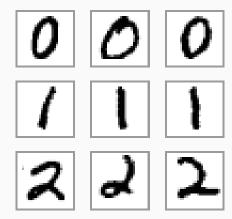


Figure 3: Examples from the MNIST database. Credit: Josef Steppan / CC BY-SA 4.0

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The Perceptron

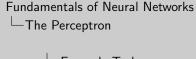
MNIST Data Sample

2018-06-10

Example Task

2018-06-10

- Predict whether an input image of a handwritten digit shows a zero or another digit
- The image is represented as a flattened vector of pixel intensities $\mathbf{x} \in \mathbb{R}^{784}$



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- \bullet The output should be 1 if the image shows a zero, otherwise it should be -1



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- Idea: Assign a weight to every input pixel

Fundamentals of Neural Networks 2018-06-10 -The Perceptron

-Example Task

Example Task

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Model Specification

The perceptron accepts n input values and computes an output value \hat{y} :

$$\hat{y} = \operatorname{sign}\left(\sum_{i=1}^{n} w_i x_i\right)$$

$$\equiv \hat{y} = \operatorname{sign}\left(\mathbf{w}^{\top} \mathbf{x}\right)$$
(1)

Visual Representation

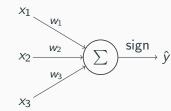


Figure 4: A visual representation of the perceptron model.



1950

Neuron im Gehirn: Nervenzelle Eingaben Ausgaben

 $\bullet\,$ The perceptron is often used in a modified form



f: Aktivierungsfunktion

- The perceptron is often used in a modified form
- A scalar bias value can be added to the output computation:

$$\hat{y} = \operatorname{sign}\left(\mathbf{w}^{\top}\mathbf{x} + b\right) \tag{2}$$



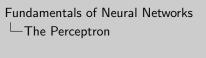
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• The sign function can be replaced with a generic function f:

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$$\begin{split} & \hat{y} = \text{sign}\left(\mathbf{w}^{\mathsf{T}}\mathbf{x} + b\right) \end{aligned} \tag{2}$$
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☐ Generalizations

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Fundamentals of Neural Networks The Perceptron

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2018-06-10

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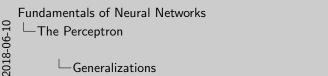
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- These modified perceptrons are often called *neurons* or simply units
- **Notation**: We denote the *weighted input* as

$$z = \mathbf{w}^{\mathsf{T}} \mathbf{x} + b \tag{4}$$



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f: Aktivierungsfunktion

-Generalizations

Shortcomings of the Perceptron

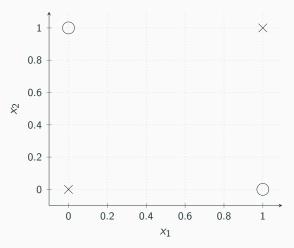
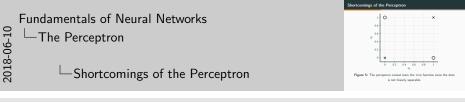


Figure 5: The perceptron cannot learn the XOR function since the data is not linearly separable.



Networks of neurons

• Idea: A combination of multiple neurons could make much better predictions

Angelehnt an Gehirn Auch Multilayer Perzeptron

└─Networks of neurons

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- Idea: A combination of multiple neurons could make much better predictions
- A feedforward neural network is a layered architecture of neurons

Angelehnt an Gehirn

Auch Multilayer Perzeptron

└─Networks of neurons

Networks of neurons

- Idea: A combination of multiple neurons could make much better predictions
- A feedforward neural network is a layered architecture of neurons
- The input of a layer is the output of the previous layer

Angelehnt an Gehirn Auch Multilayer Perzeptron

Visual Representation

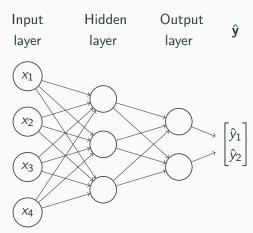


Figure 6: A three-layer feedforward neural network.



Tiefe Verbindungen nur zwischen Layers wish to perform

• The design of the output layer depends on the task that we

Fundamentals of Neural Networks 2018-06-10 -Feedforward Neural Networks

Output Layer

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- Regression: one single linear neuron

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- Binary classification: one single sigmoid neuron

Fundamentals of Neural Networks

Feedforward Neural Networks

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Output Layer

The Logistic Sigmoid Function

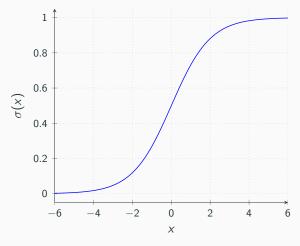
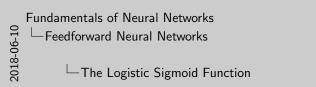
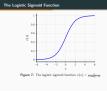


Figure 7: The logistic sigmoid function $\sigma(x) = \frac{1}{1 + \exp(-x)}$





Output Layer

- The design of the output layer depends on the task that we wish to perform
- Regression: one single linear neuron
- Binary classification: one single sigmoid neuron
- *Multiclass classification*: *k* output units with the softmax function

$$softmax(x) = \frac{exp(x)}{\sum_{i=1}^{k} exp(z_i)}$$
 (5)

Fundamentals of Neural Networks

Feedforward Neural Networks

Output Layer

• The design of the output layer depends on the task that we wish to perform $\bullet \ \, \text{Riggession: consisted finear neuron} \\ \bullet \ \, \text{Binary classification: one single sigmoid neuron} \\ \bullet \ \, \text{Multiclass classification: } \land \text{ output units with the softmax function} \\ \bullet \ \, \text{softmax}(x) = \frac{\exp(x)}{\sum_{i=1}^n \exp(x)} \ \, \text{(5)}$

Output Layer

softmax: Generalisierung, normalisiert

Viele andere Probleme: Auffälliges Verhalten, Bildgenerierung

Hidden Layers

• The task does not give us any information about how to design the hidden layers

Daher kommt Deep Learning Verschiedene Repräsentationen (Kanten, Objekte,...) \Rightarrow Abstraktionen! Kontinuierlich, nicht linear!

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Feedforward Neural Networks

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Fundamentals of Neural Networks Feedforward Neural Networks . The task does not give us any information about how to ☐ Hidden Layers

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The Rectified Linear Function

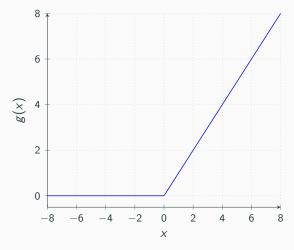
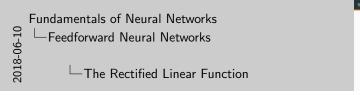
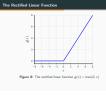


Figure 8: The rectified linear function $g(x) = \max\{0, x\}$





Hidden Layers

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- Experimentation and trial & error

Fundamentals of Neural Networks

Feedforward Neural Networks

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Experimentation and trial & error

2018-06-10



2018-06-10

Fundamentals of Neural Networks

-Feedforward Neural Networks └─Input Layer

· Choose an appropriate input representation

• Choose an appropriate input representation

Mathematical Formulation

• We can specify a single neuron with a weight vector **w** and a bias value b

f wird komponentenweise angewendet

Mathematical Formulation

- We can specify a single neuron with a weight vector w and a bias value b
- Since a neural network consists of multiple neurons in a layer, we need weight matrices $\mathbf{W}^{(l)}$ and bias vectors $\mathbf{b}^{(l)}$ to specify the parameters of a layer /

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☐ Mathematical Formulation

- We can specify a single neuron with a weight vector w and a bias value b
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- The weight $w_{ij}^{(I)}$ is the weight from the i^{th} neuron in the $(I-1)^{\text{th}}$ layer to the i^{th} neuron in the I^{th} layer

Fundamentals of Neural Networks

Feedforward Neural Networks

Mathematical Formulation

 We can specify a single neuron with a weight vector w and a bias value b

 Since a neural network consists of multiple neurons in a layer, we need weight matrices W^(f) and bias vectors b^(f) to specify the parameters of a layer I

 \bullet . The weight $w_{ij}^{(l)}$ is the weight from the i^{th} neuron in the $(l-1)^{th}$ layer to the j^{th} neuron in the l^{th} layer

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Fundamentals of Neural Networks

Feedforward Neural Networks

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Mathematical Formulation

 The weight w^(f)_q is the weight from the ith neuron in the (I − 1)th layer to the ith neuron in the Ith layer

(I − 1)th layer to the jth neuron in the Ith layer
 The bias b^(I) is the bias of the ith neuron in the Ith layer

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-Mathematical Formulation

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- The bias $b_i^{(l)}$ is the bias of the i^{th} neuron in the l^{th} layer
- $f^{(l)}$ is the activation function used in the l^{th} layer

Fundamentals of Neural Networks

Feedforward Neural Networks

—Mathematical Formulation

Mathematical Formulation

 \bullet We can specify a single neuron with a weight vector \mathbf{w} and a bias value b

 Since a neural network consists of multiple neurons in a layer, we need weight matrices W^(I) and bias vectors b^(I) to specify the parameters of a layer I

 The weight w₀^(f) is the weight from the ith neuron in the (I - 1)th layer to the ith neuron in the ith layer

(I − 1)st layer to the jst neuron in the lst layer
 The bias b_i^(I) is the bias of the ith neuron in the lth layer

f^(I) is the activation function used in the Ith layer

f wird komponentenweise angewendet

• The output at layer / is then given by

$$\mathbf{a}^{(l)} = f^{(l)} \left(\mathbf{W}^{(l)\top} \mathbf{a}^{(l-1)} + \mathbf{b}^{(l)} \right)$$
 (6)

 $a^0 = x$

Mathematical Formulation

$$a^0 = x$$
$$\hat{y} = a^L$$

Mathematical Formulation

• The output at layer / is then given by

$$\mathbf{a}^{(l)} = f^{(l)} \left(\mathbf{W}^{(l)\top} \mathbf{a}^{(l-1)} + \mathbf{b}^{(l)} \right)$$
 (6)

• The vector of weighted inputs is similarly defined as

$$\mathbf{z}^{(l)} = \mathbf{W}^{(l)\top} \mathbf{a}^{(l-1)} + \mathbf{b}^{(l)}$$
 (7)



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Training Feedforward Neural Networks

Fundamentals of Neural Networks

—Training Feedforward Neural Networks

Training Feedforward Neural

corresponding labels $\mathbb {Y}$

Training Scenario

ullet We have training examples $\mathbb{X}=(\mathbf{x}^{(1)},\ldots,\mathbf{x}^{(m)})$ with

Training Scenario

Zufällig initialisiert

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Training Feedforward Neural Networks

Training Scenario

- 2018-06-10
- ☐ Training Scenario

• We have training examples $\mathbb{X} = (\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(m)})$ with

 \bullet We want to learn a mapping from $\mathbb X$ to $\mathbb Y$

corresponding labels \mathbb{Y}

Zufällig initialisiert

Training Scenario

- Training Scenario

Zufällig initialisiert

- We have training examples $\mathbb{X} = (\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(m)})$ with corresponding labels \mathbb{Y}
- ullet We want to learn a mapping from $\mathbb X$ to $\mathbb Y$
- **Idea**: Iteratively adjust the parameters of the neural network

-Cost Functions

• The cost function $J(\theta)$ is a measure of how good the network performs

Von den Parametern zu einem Skalar Größer als 0 Auch Loss oder Error

Auch Loss oder Error

Training Feedforward Neural Networks

-Cost Functions

• The cost function $J(\theta)$ is a measure of how good the network performs

• Learning can be framed as minimizing the cost function

Von den Parametern zu einem Skalar Größer als 0

• The cost function $J(\theta)$ is a measure of how good the network

Cost Functions

- -Cost Functions

• The cost function $J(\theta)$ is a measure of how good the network performs

- Learning can be framed as minimizing the cost function
- The total cost is a sum over the costs of the individual training examples:

$$J(\theta) = \frac{1}{m} \sum_{i=1}^{m} \mathcal{L}(\mathbf{x}^{(i)}, \mathbf{y}^{(i)}, \theta)$$
 (8)

Von den Parametern zu einem Skalar Größer als 0 Auch Loss oder Error

Mean squared error

• In regression, the per-example loss is commonly

$$\mathcal{L}(\mathbf{x}, y, \theta) = \frac{1}{2}(\hat{y} - y)^2 \tag{9}$$

Label: Skalar was wir vorhersagen wollen Distanz Erfüllt Bedingungen

└─Mean squared error

Cross-entropy

• In binary classification, we often use the cross-entropy loss

$$\mathcal{L}(\mathbf{x}, y, \boldsymbol{\theta}) = -y \ln \hat{y} - (1 - y) \ln(1 - \hat{y}) \tag{10}$$

MSE schlecht in Klassifikation

Cross-entropy

Label: 1 oder 0

Cross-entropy

iclass classification, the cross-entropy becomes $\mathcal{L}(\mathbf{x},\mathbf{y},\boldsymbol{\theta}) = -\ln \hat{y}_{i}$

• In multiclass classification, the cross-entropy becomes

$$\mathcal{L}(\mathbf{x}, \mathbf{y}, \boldsymbol{\theta}) = -\ln \hat{y}_i$$

(11)

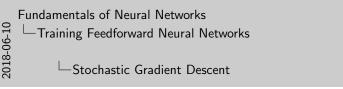
Label: one-hot i-te Klasse

Maximum Likelihood Estimation

Cross-entropy

Stochastic Gradient Descent

• (Stochastic) Gradient Descent is the most common algorithm to minimize cost functions in neural networks



⇒ Kleine Änderungen in die entgegengesetze Richtung des Gradienten Learning Rate nicht zu klein und nicht zu groß Erweiterungen

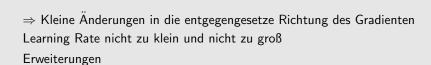
Stochastic Gradient Descent

to minimize cost functions in neural network

Stochastic Gradient Descent

- (Stochastic) Gradient Descent is the most common algorithm to minimize cost functions in neural networks
- ullet A change $\Delta heta$ in the parameters corresponds roughly to the change

$$\Delta J(\theta) \approx \nabla J(\theta)^{\top} \Delta \theta \tag{12}$$



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• To minimize $J(\theta)$, choose

$$\Delta \theta = -\eta \nabla J(\theta), \tag{13}$$



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$$\Delta J(\theta) \approx \nabla J(\theta)^{\top} \Delta \theta \tag{12}$$

• To minimize $J(\theta)$, choose

$$\Delta \theta = -\eta \nabla J(\theta), \tag{13}$$

• Stochastic Gradient Descent computes only an approximation of the gradient



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Stochastic Gradient Descent

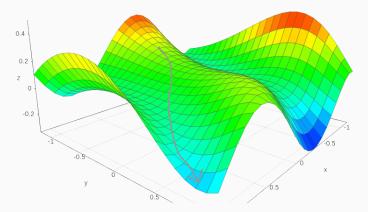


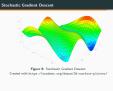
Figure 9: Stochastic Gradient Descent.

Created with https://academo.org/demos/3d-surface-plotter/

Fundamentals of Neural Networks

Training Feedforward Neural Networks

Stochastic Gradient Descent



. The back-propagation algorithm efficiently computes the gradient of the cost function

-Back-propagation

• The back-propagation algorithm efficiently computes the gradient of the cost function

- The back-propagation algorithm efficiently computes the gradient of the cost function
- It can be derived by recursively applying the chain rule to the layers of the neural network, beginning with the output layer

Fundamentals of Neural Networks

-Training Feedforward Neural Networks

-Back-propagation

Back-propagation

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- . It can be derived by recursively applying the chain rule to the layers of the neural network, beginning with the output layer

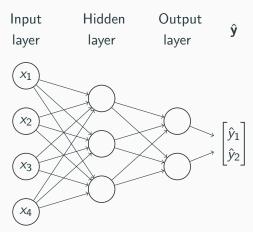


Figure 10: The Back-propagation algorithm.



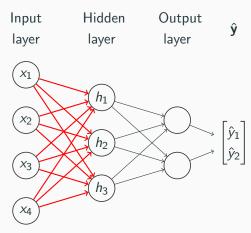
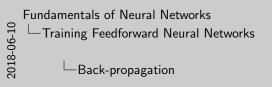


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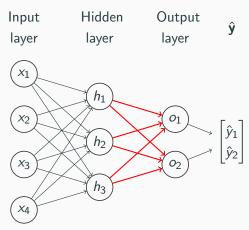
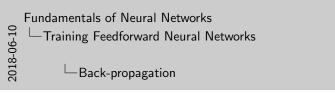


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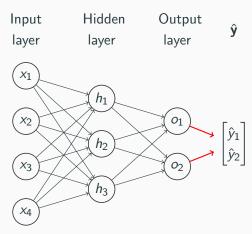


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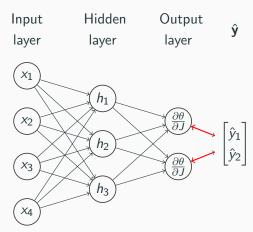
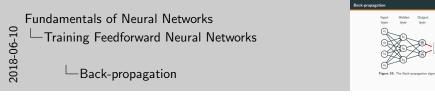


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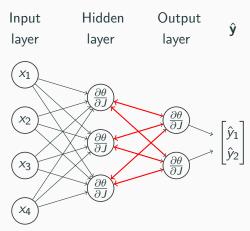
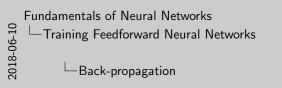


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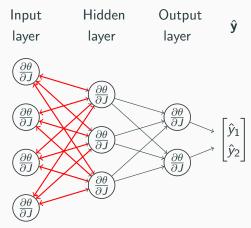
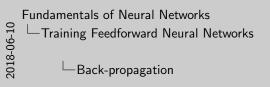


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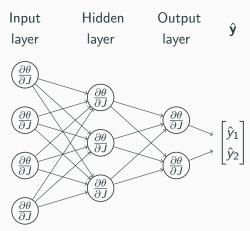
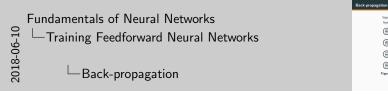
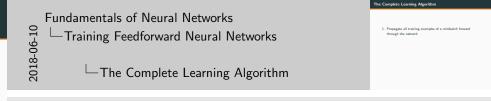


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1. Propagate all training examples of a minibatch forward through the network



The Complete Learning Algorithm

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Fundamentals of Neural Networks

Training Feedforward Neural Networks

The Complete Learning Algorithm

The Complete Learning Algorithm

- 1. Propagate all training examples of a minibatch forward through the network
- 2. Compute all gradients using back-propagation
- 3. Compute the average gradient
- 4. Update the parameters in the negative direction of the gradient

Fundamentals of Neural Networks 2018-06-10 -Training Feedforward Neural Networks The Complete Learning Algorithm

- 1. Propagate all training examples of a minibatch forward through the network 2. Compute all gradients using back-propagation

The Complete Learning Algorithm

- 4. Update the parameters in the negative direction of the

- 1. Propagate all training examples of a minibatch forward through the network
- 2. Compute all gradients using back-propagation
- 3. Compute the average gradient
- 4. Update the parameters in the negative direction of the gradient
- 5. Repeat until the cost is low enough

Fundamentals of Neural Networks 2018-06-10 -Training Feedforward Neural Networks The Complete Learning Algorithm

1. Propagate all training examples of a minibatch forward through the network

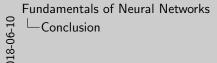
2. Compute all gradients using back-propagation

4. Update the parameters in the negative direction of the

The Complete Learning Algorithm

5. Repeat until the cost is low enough

Conclusion



Conclusion

Komplexe Netzwerke einfacher Einheiten

Abstraktionen

Lernen: Kleine Updates der Parameter so dass das Netzwerk besser wird Überall in Deep Learning

Viele weitere Anwendungen in der Zukunft

Thank you!