Fundamentals of Neural Networks

Mathias Jackermeier

June 6, 2018

Technische Universität München

Introduction



Figure 1: A self-driving car. Credit: Marc van der Chijs / CC BY-ND 2.0

Introduction



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

Introduction

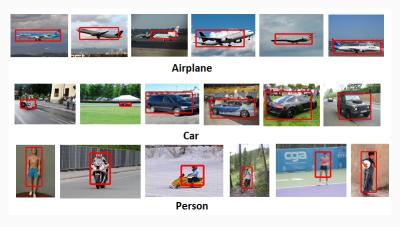


Figure 3: Object detection in images. Credit: Lu et. al¹

 $^{^{1}}$ '1-HKUST: Object Detection in ILSVRC 2014" , $\it CoRR$, vol. abs/1409.6155, 2014

Outline

Outline

- 1. The Perceptron
- 2. Feedforward Neural Networks

Architecture

Mathematical formulation

3. Training Feedforward Neural Networks

Cost functions

Stochastic Gradient Descent

Back-propagation

4. Extensions

The Perceptron

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

MNIST Data Sample

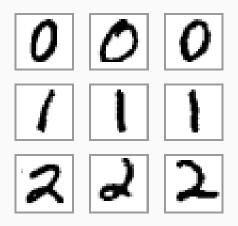


Figure 4: Examples from the MNIST database. Credit: Josef Steppan / CC BY-SA 4.0

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

- Predict whether an input image of a handwritten digit shows a zero or another digit
- \bullet The image is represented as a flattened vector of pixel intensities $\textbf{x} \in \mathbb{R}^{784}$
- ullet The output should be 1 if the image shows a zero, otherwise it should be -1

- Predict whether an input image of a handwritten digit shows a zero or another digit
- \bullet The image is represented as a flattened vector of pixel intensities $\textbf{x} \in \mathbb{R}^{784}$
- ullet The output should be 1 if the image shows a zero, otherwise it should be -1
- Idea: Assign a weight to every input pixel

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

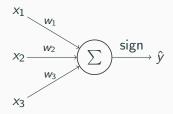


Figure 5: A visual representation of the perceptron model.

Shortcomings of the Perceptron

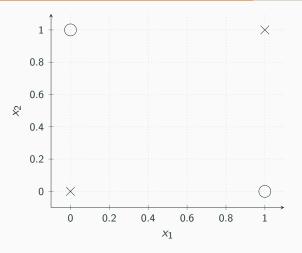


Figure 6: The perceptron cannot learn the XOR function since the data is not linearly separable.

Feedforward Neural Networks

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

- **Idea**: A combination of multiple perceptrons could make much better predictions
- We arrange the perceptrons in layers

- **Idea**: A combination of multiple perceptrons could make much better predictions
- We arrange the perceptrons in layers
- The input of a layer is the output of the previous layer

- **Idea**: A combination of multiple perceptrons could make much better predictions
- We arrange the perceptrons in layers
- The input of a layer is the output of the previous layer
- This network model is called feedforward neural network or multilayer perceptron

Visual Representation

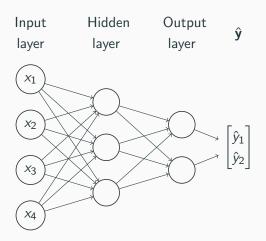


Figure 7: A three-layer feedforward neural network.

• In practice, we use a modified version of the perceptron as computing units

- In practice, we use a modified version of the perceptron as computing units
- We add a scalar bias value to the output computation:

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

- In practice, we use a modified version of the perceptron as computing units
- We add a scalar bias value to the output computation:

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

• We replace the sign function with a generic function *f*:

$$\hat{\mathbf{y}} = f\left(\mathbf{w}^{\top}\mathbf{x} + b\right) \tag{3}$$

- In practice, we use a modified version of the perceptron as computing units
- We add a scalar bias value to the output computation:

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

• We replace the sign function with a generic function *f*:

$$\hat{\mathbf{y}} = f\left(\mathbf{w}^{\top}\mathbf{x} + b\right) \tag{3}$$

These modified perceptrons are often called *neurons* or simply units

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

- 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 $\mathbf{W}^{(I)}$ and bias vectors $\mathbf{b}^{(I)}$ to specify the parameters of a layer I

- 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 $\mathbf{W}^{(I)}$ and bias vectors $\mathbf{b}^{(I)}$ to specify the parameters of a layer I
- The weight $w_{ij}^{(I)}$ is the weight from the xx neuron in the xx layer to the xx neuron in the xx layer

- 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 $\mathbf{W}^{(I)}$ and bias vectors $\mathbf{b}^{(I)}$ to specify the parameters of a layer I
- The weight $w_{ij}^{(I)}$ is the weight from the xx neuron in the xx layer to the xx neuron in the xx layer
- The bias $b_i^{(I)}$ is the bias of the xx neuron in the xx layer

• The output at layer / is then given by

$$\mathbf{a}^{(l)} = f^{(l)} \left(\mathbf{W}^{(l)\top} \mathbf{a}^{(l-1)} + \mathbf{b}^{(l)} \right)$$
 (4)

Training Feedforward Neural

Networks

Extensions

