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# Statistical Methods in AI (CS7.403)

Lecture-16: CNN/Deep Learning - 2

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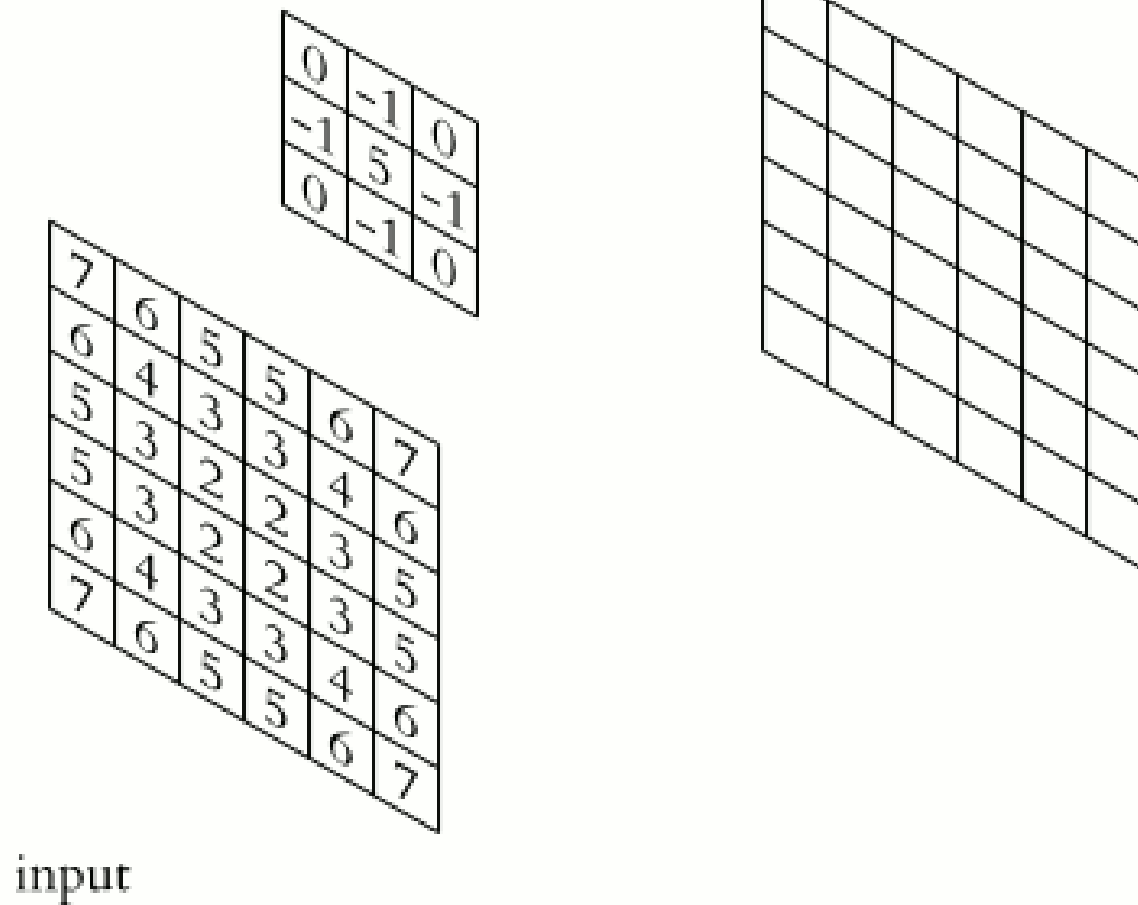


Wouldn't it be nice if we could feed the data directly ?

... and let the “learning process” figure out which features to extract ?

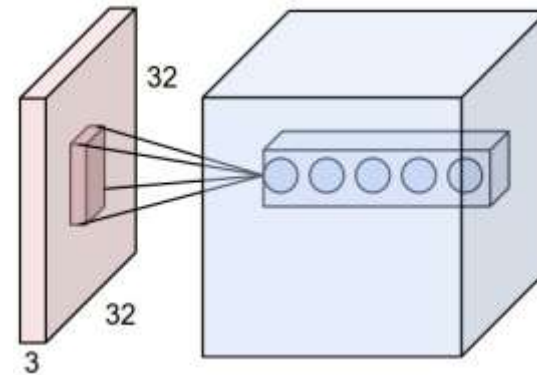
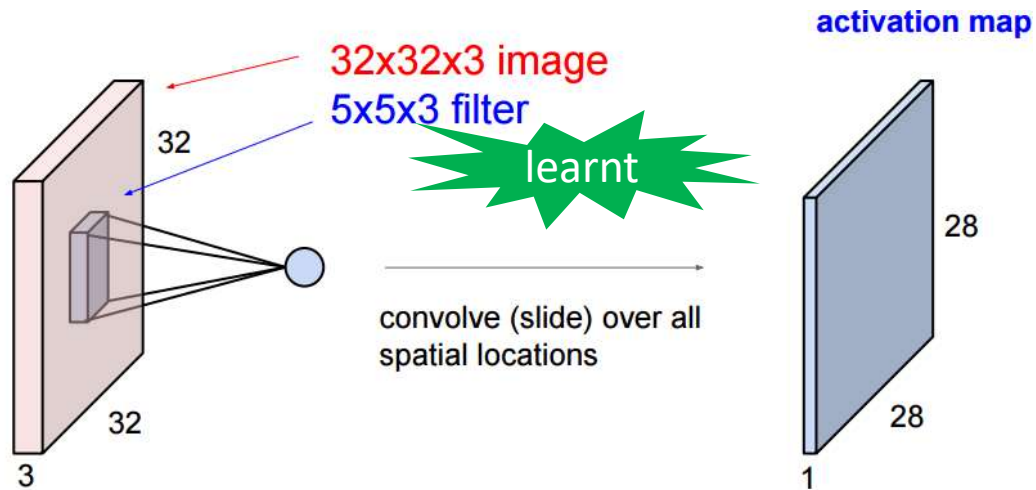
(which filters to construct)

output

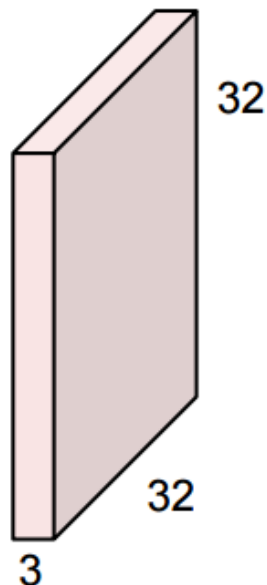




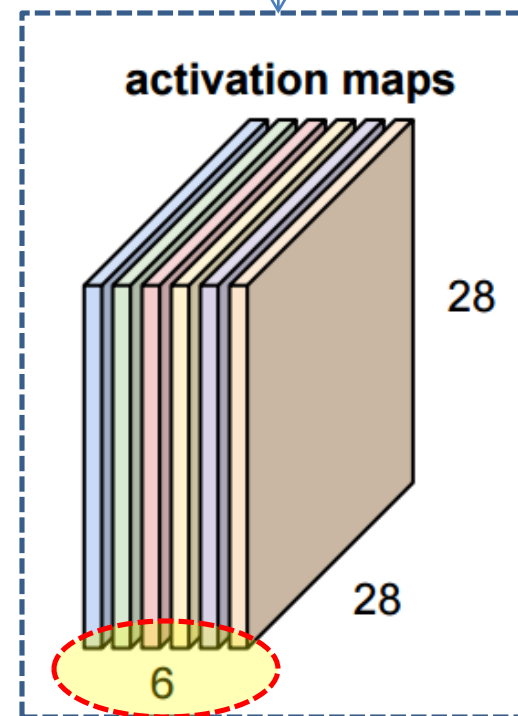
# Convolution Layer



Input to next layer

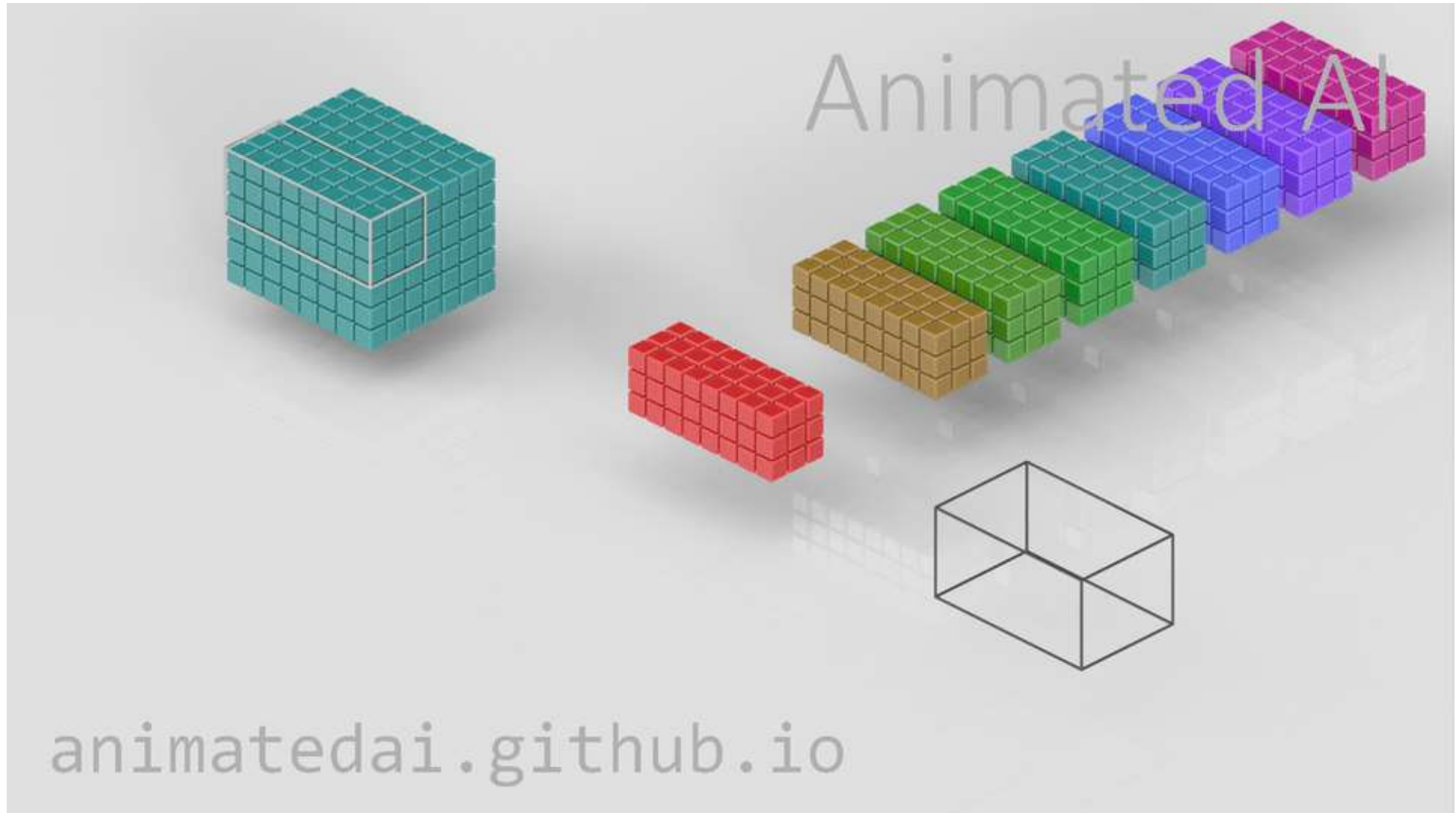


Convolution Layer





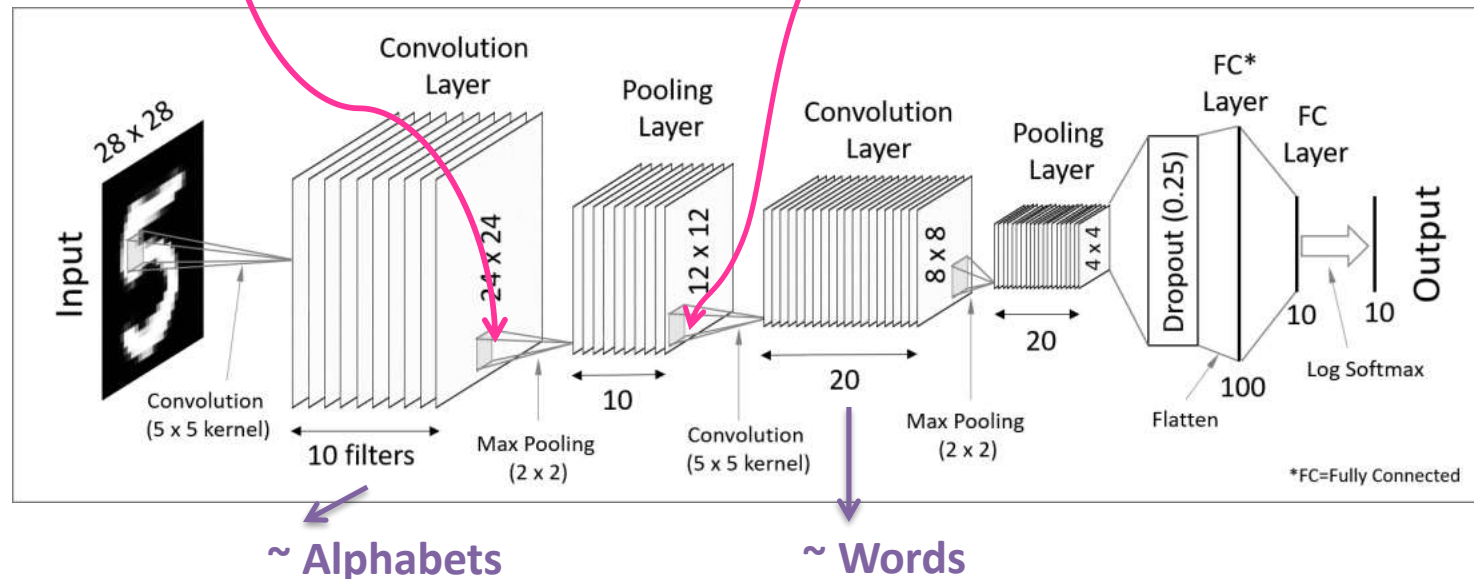
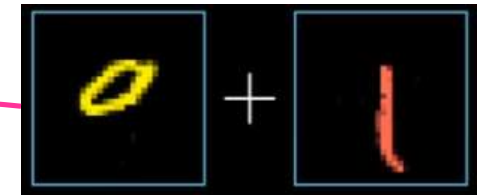
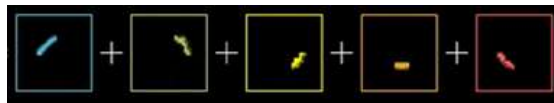
# Convolution (in general)



# Design choices : Filter size, # of filters

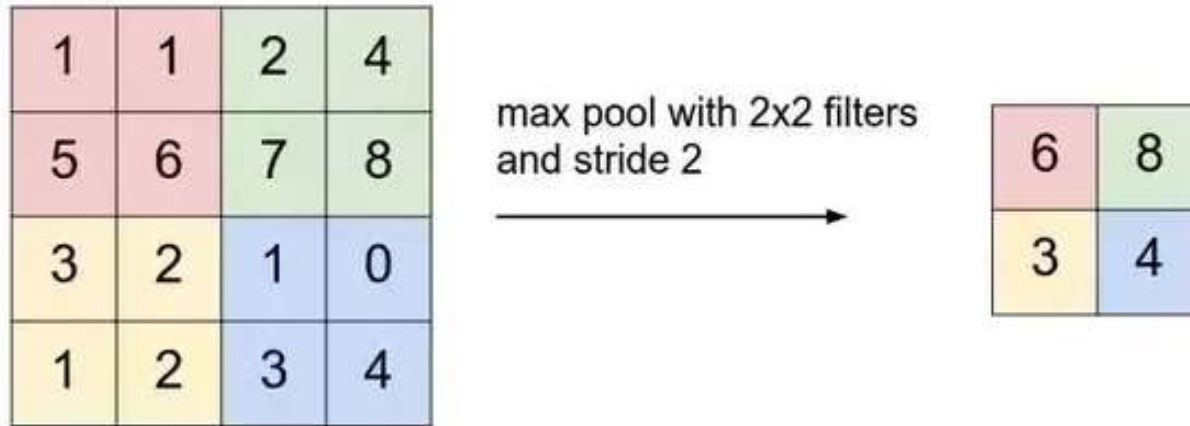
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0 <sub>2</sub>	0 <sub>2</sub>	1 <sub>0</sub>	3	1
3 <sub>0</sub>	1 <sub>1</sub>	2 <sub>2</sub>	2	3
2	0	0	2	2
2	0	0	0	1

12	12	17
10	17	19
9	6	14

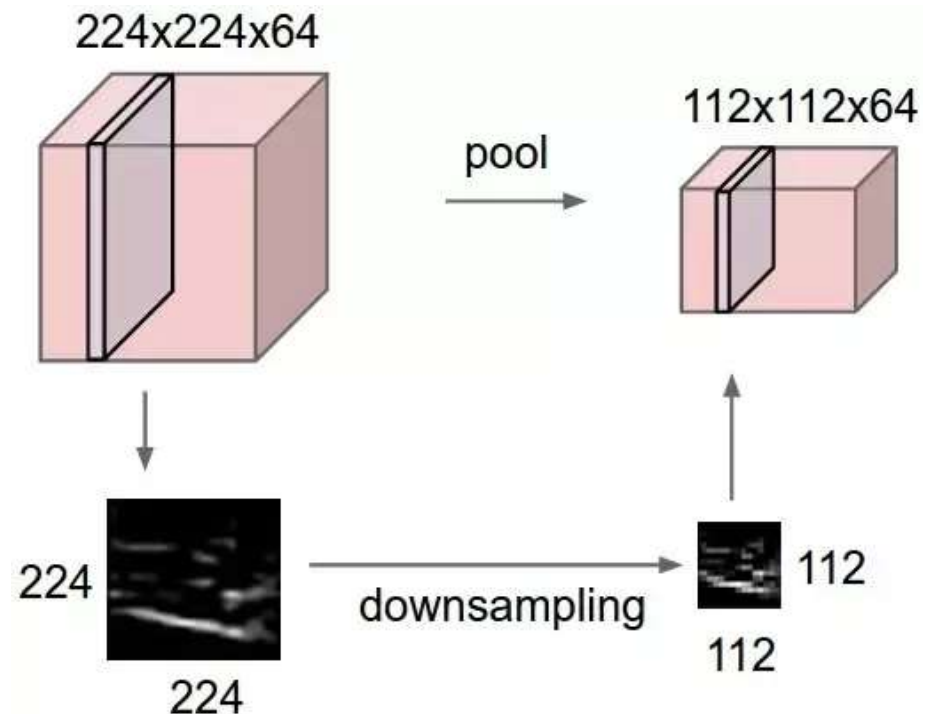




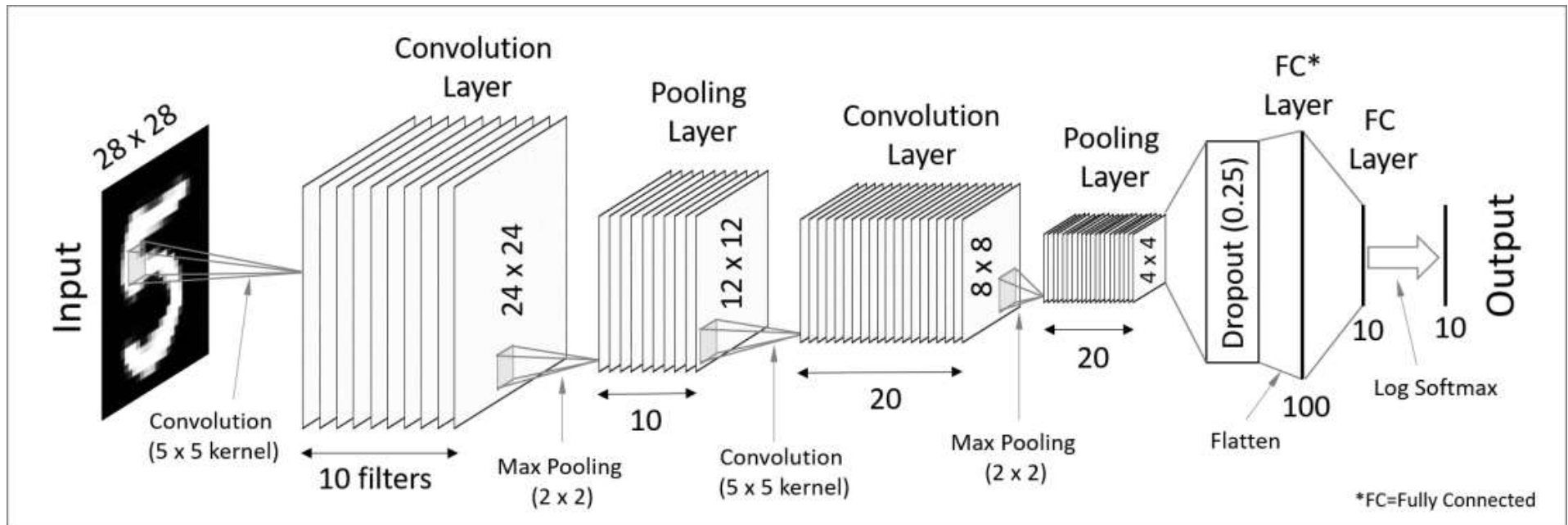
# Pooling Layer



- **Motivation: We care about presence of features, not their exact location !**
- Dimensionality Reduction
- Prevents overfitting

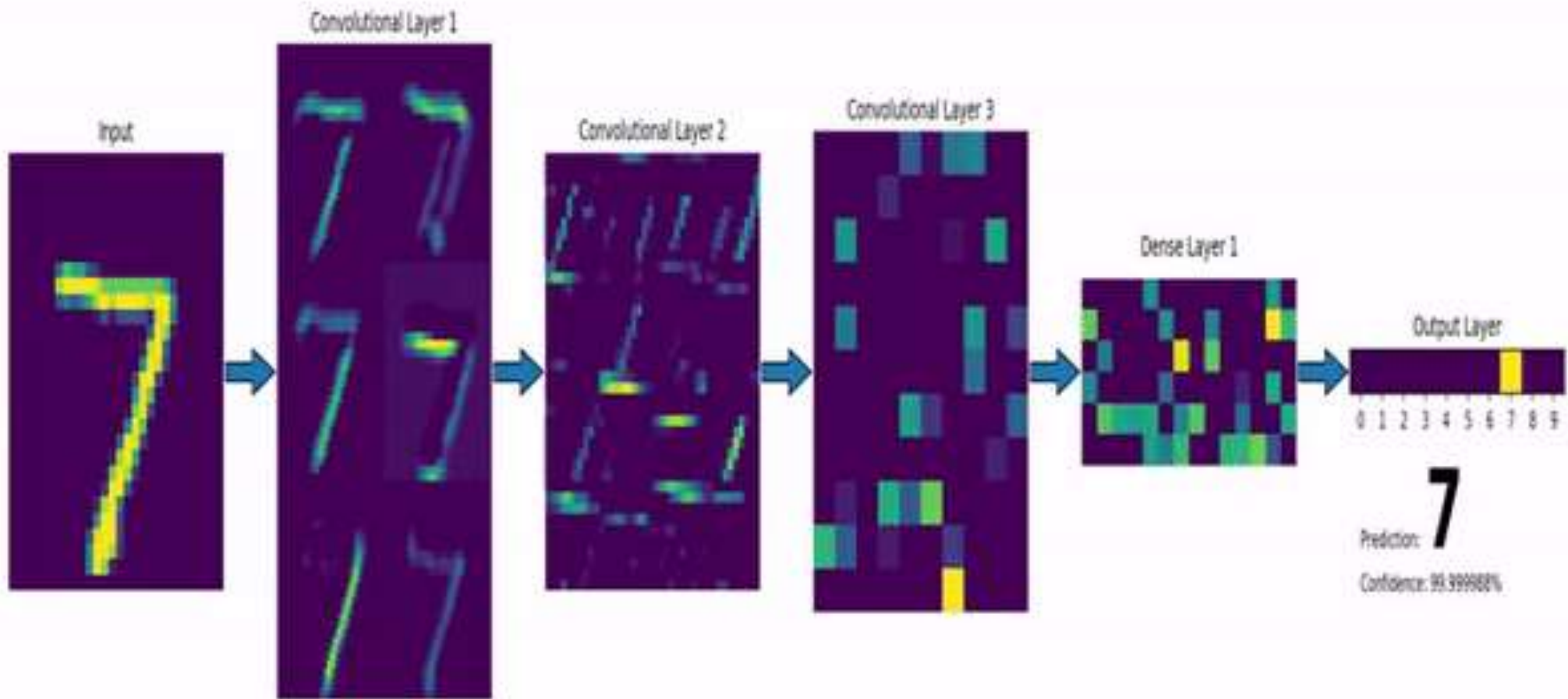


# Convolutional Neural Network

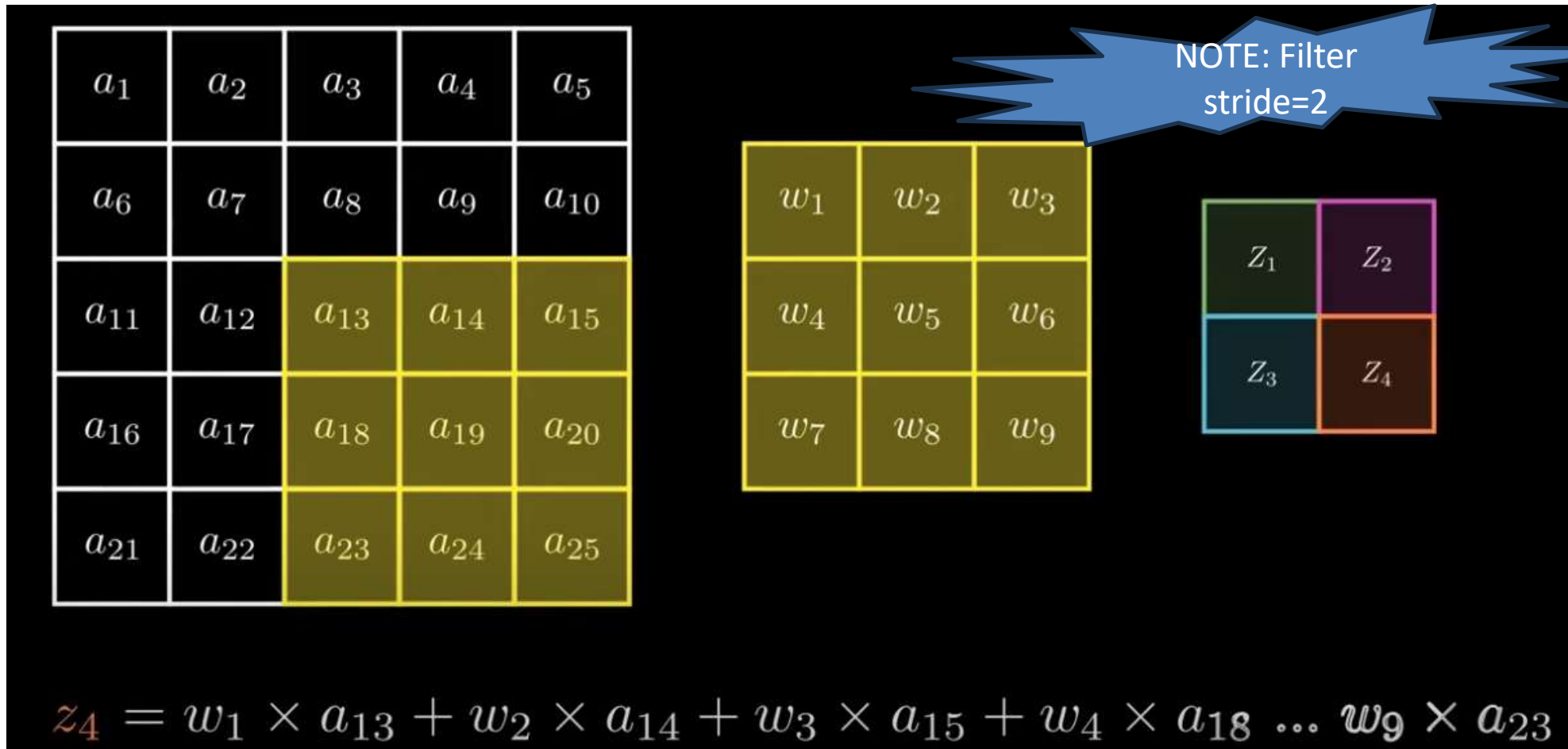




# Convolution (in general)



# Backpropagation in CNNs



$$A * W = Z$$

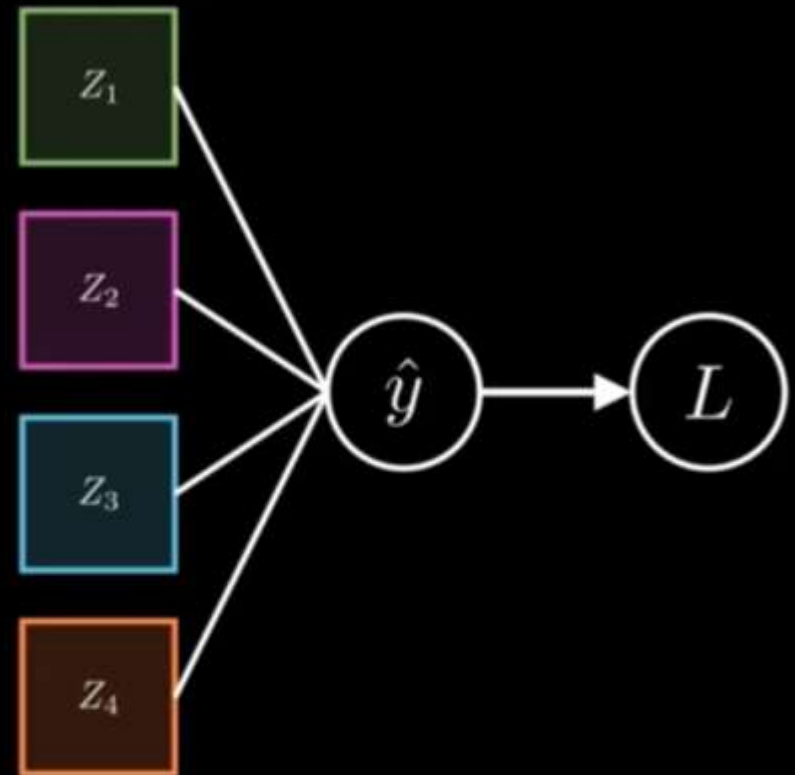


# Backpropagation in CNNs

$w_1$	$w_2$	$w_3$
$w_4$	$w_5$	$w_6$
$w_7$	$w_8$	$w_9$

$\frac{\partial L}{\partial w_1}$	$\frac{\partial L}{\partial w_2}$	$\frac{\partial L}{\partial w_3}$
$\frac{\partial L}{\partial w_4}$	$\frac{\partial L}{\partial w_5}$	$\frac{\partial L}{\partial w_6}$
$\frac{\partial L}{\partial w_7}$	$\frac{\partial L}{\partial w_8}$	$\frac{\partial L}{\partial w_9}$

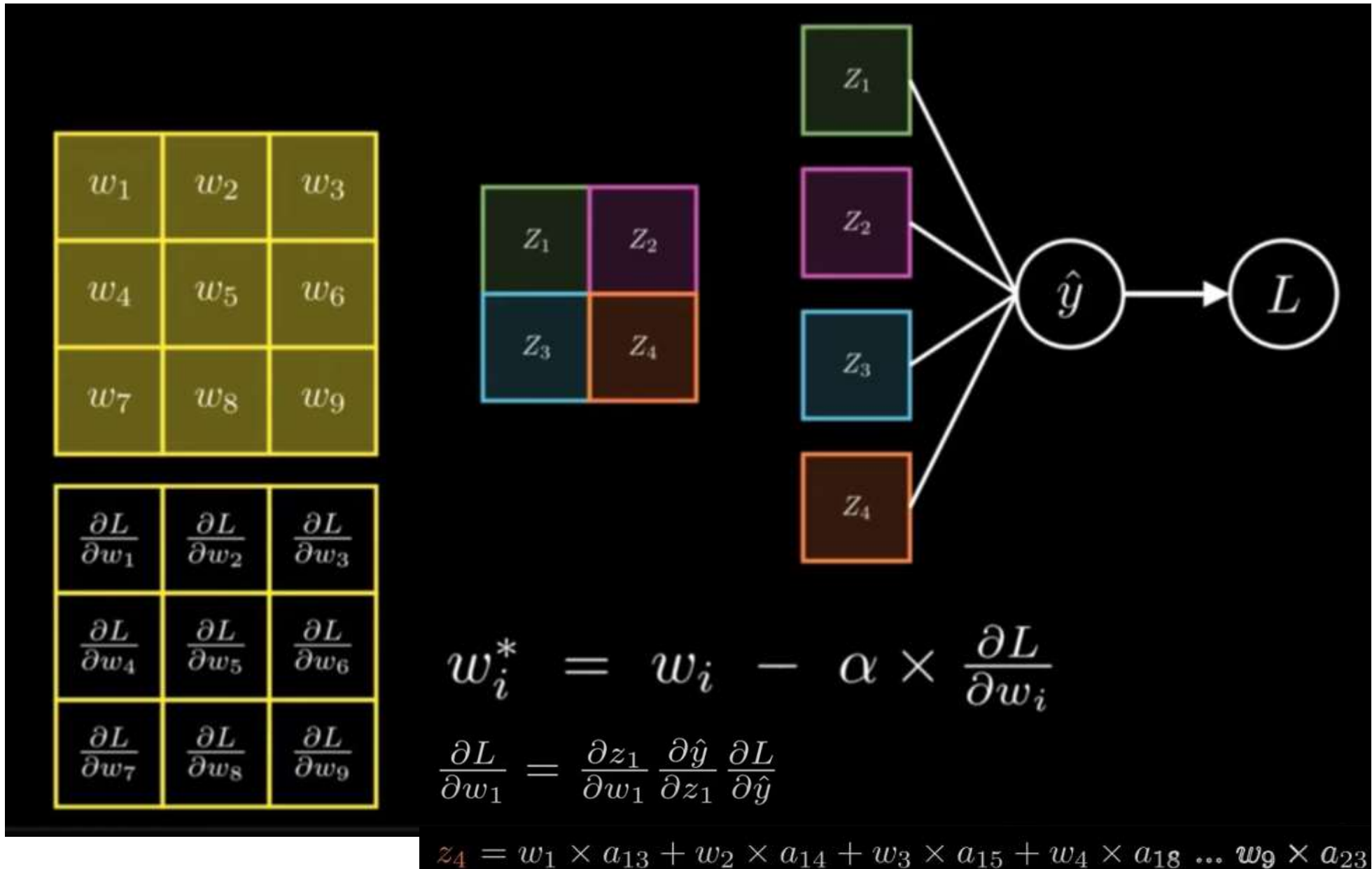
$z_1$	$z_2$
$z_3$	$z_4$



$$w_i^* = w_i - \alpha \times \frac{\partial L}{\partial w_i}$$



# Backpropagation in CNNs



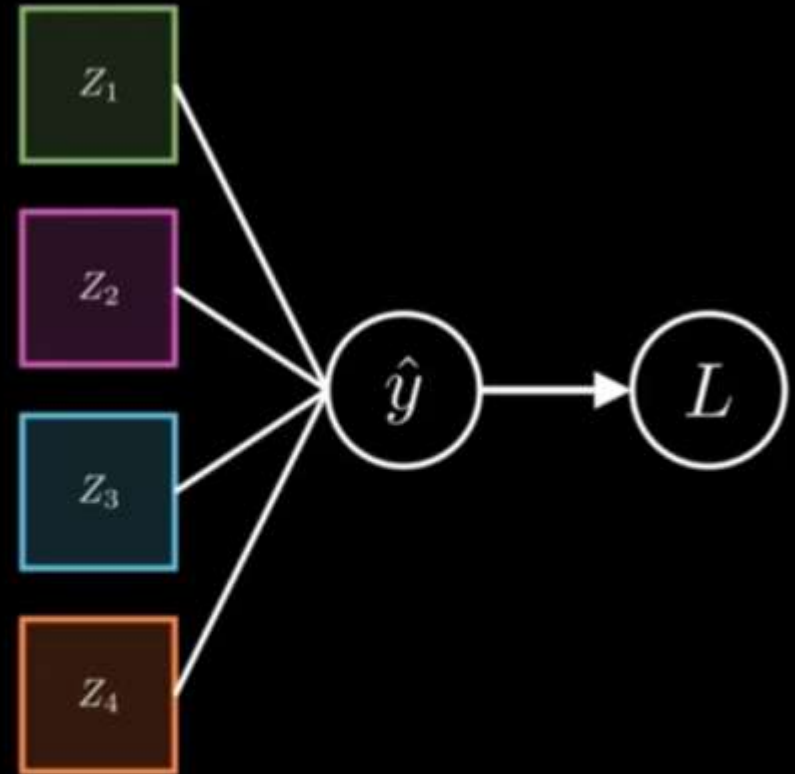


# Backpropagation in CNNs

$w_1$	$w_2$	$w_3$
$w_4$	$w_5$	$w_6$
$w_7$	$w_8$	$w_9$

$\frac{\partial L}{\partial w_1}$	$\frac{\partial L}{\partial w_2}$	$\frac{\partial L}{\partial w_3}$
$\frac{\partial L}{\partial w_4}$	$\frac{\partial L}{\partial w_5}$	$\frac{\partial L}{\partial w_6}$
$\frac{\partial L}{\partial w_7}$	$\frac{\partial L}{\partial w_8}$	$\frac{\partial L}{\partial w_9}$

$z_1$	$z_2$
$z_3$	$z_4$



$$\frac{\partial L}{\partial w_1} = \frac{\partial z_1}{\partial w_1} \frac{\partial \hat{y}}{\partial z_1} \frac{\partial L}{\partial \hat{y}}$$

$$\frac{\partial L}{\partial w_1} = \boxed{\frac{\partial z_1}{\partial w_1}} \frac{\partial L}{\partial z_1} + \boxed{\frac{\partial z_2}{\partial w_1}} \frac{\partial L}{\partial z_2} + \boxed{\frac{\partial z_3}{\partial w_1}} \frac{\partial L}{\partial z_3} + \boxed{\frac{\partial z_4}{\partial w_1}} \frac{\partial L}{\partial z_4}$$

# Backpropagation in CNNs

$a_1$	$a_2$	$a_3$	$a_4$	$a_5$
$a_6$	$a_7$	$a_8$	$a_9$	$a_{10}$
$a_{11}$	$a_{12}$	$a_{13}$	$a_{14}$	$a_{15}$
$a_{16}$	$a_{17}$	$a_{18}$	$a_{19}$	$a_{20}$
$a_{21}$	$a_{22}$	$a_{23}$	$a_{24}$	$a_{25}$

$w_1$	$w_2$	$w_3$
$w_4$	$w_5$	$w_6$
$w_7$	$w_8$	$w_9$

$z_1$	$z_2$
$z_3$	$z_4$

I like this

$$z_4 = w_1 \times a_{13} + w_2 \times a_{14} + w_3 \times a_{15} + w_4 \times a_{18} \dots w_9 \times a_{23}$$

$$\frac{\partial L}{\partial w_1} = \frac{\partial z_1}{\partial w_1} \frac{\partial L}{\partial z_1} + \frac{\partial z_2}{\partial w_1} \frac{\partial L}{\partial z_2} + \frac{\partial z_3}{\partial w_1} \frac{\partial L}{\partial z_3} + \frac{\partial z_4}{\partial w_1} \frac{\partial L}{\partial z_4}$$

$$z_1 = w_1 \times a_1 + w_2 \times a_2 + w_3 \times a_3 + w_4 \times a_6 \dots w_9 \times a_{13}$$

$$z_2 = w_1 \times a_3 + w_2 \times a_4 + w_3 \times a_5 + w_4 \times a_8 \dots w_9 \times a_{15}$$

$$z_3 = w_1 \times a_{11} + w_2 \times a_{12} + w_3 \times a_{13} + w_4 \times a_{16} \dots w_9 \times a_{23}$$

$$z_4 = w_1 \times a_{13} + w_2 \times a_{14} + w_3 \times a_{15} + w_4 \times a_{18} \dots w_9 \times a_{25}$$

$$\frac{\partial L}{\partial w_2} = a_2 \frac{\partial L}{\partial z_1} + a_4 \frac{\partial L}{\partial z_2} + a_{12} \frac{\partial L}{\partial z_3} + a_{14} \frac{\partial L}{\partial z_4}$$



# Backpropagation in CNNs

$$\frac{\partial L}{\partial w_1} = \boxed{\frac{\partial z_1}{\partial w_1}} \frac{\partial L}{\partial z_1} + \boxed{\frac{\partial z_2}{\partial w_1}} \frac{\partial L}{\partial z_2} + \boxed{\frac{\partial z_3}{\partial w_1}} \frac{\partial L}{\partial z_3} + \boxed{\frac{\partial z_4}{\partial w_1}} \frac{\partial L}{\partial z_4}$$

$$z_1 = w_1 \times a_1 + w_2 \times a_2 + w_3 \times a_3 + w_4 \times a_6 \dots w_9 \times a_{13}$$

$$z_2 = w_1 \times a_3 + w_2 \times a_4 + w_3 \times a_5 + w_4 \times a_8 \dots w_9 \times a_{15}$$

$$z_3 = w_1 \times a_{11} + w_2 \times a_{12} + w_3 \times a_{13} + w_4 \times a_{16} \dots w_9 \times a_{23}$$

$$z_4 = w_1 \times a_{13} + w_2 \times a_{14} + w_3 \times a_{15} + w_4 \times a_{18} \dots w_9 \times a_{25}$$

$$\frac{\partial L}{\partial w_2} = a_2 \frac{\partial L}{\partial z_1} + a_4 \frac{\partial L}{\partial z_2} + a_{12} \frac{\partial L}{\partial z_3} + a_{14} \frac{\partial L}{\partial z_4}$$

$a_1$	$a_2$	$a_3$	$a_4$	$a_5$
$a_6$	$a_7$	$a_8$	$a_9$	$a_{10}$
$a_{11}$	$a_{12}$	$a_{13}$	$a_{14}$	$a_{15}$
$a_{16}$	$a_{17}$	$a_{18}$	$a_{19}$	$a_{20}$
$a_{21}$	$a_{22}$	$a_{23}$	$a_{24}$	$a_{25}$

$w_1$	$w_2$	$w_3$
$w_4$	$w_5$	$w_6$
$w_7$	$w_8$	$w_9$

$z_1$	$z_2$
$z_3$	$z_4$

$$\begin{aligned} \frac{\partial L}{\partial w_1} &= a_1 \frac{\partial L}{\partial z_1} + a_3 \frac{\partial L}{\partial z_2} + a_{11} \frac{\partial L}{\partial z_3} + a_{13} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_2} &= a_2 \frac{\partial L}{\partial z_1} + a_4 \frac{\partial L}{\partial z_2} + a_{12} \frac{\partial L}{\partial z_3} + a_{14} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_3} &= a_3 \frac{\partial L}{\partial z_1} + a_5 \frac{\partial L}{\partial z_2} + a_{13} \frac{\partial L}{\partial z_3} + a_{15} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_4} &= a_6 \frac{\partial L}{\partial z_1} + a_8 \frac{\partial L}{\partial z_2} + a_{16} \frac{\partial L}{\partial z_3} + a_{18} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_5} &= a_7 \frac{\partial L}{\partial z_1} + a_9 \frac{\partial L}{\partial z_2} + a_{17} \frac{\partial L}{\partial z_3} + a_{19} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_6} &= a_8 \frac{\partial L}{\partial z_1} + a_{10} \frac{\partial L}{\partial z_2} + a_{18} \frac{\partial L}{\partial z_3} + a_{20} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_7} &= a_{11} \frac{\partial L}{\partial z_1} + a_{13} \frac{\partial L}{\partial z_2} + a_{21} \frac{\partial L}{\partial z_3} + a_{23} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_8} &= a_{12} \frac{\partial L}{\partial z_1} + a_{14} \frac{\partial L}{\partial z_2} + a_{22} \frac{\partial L}{\partial z_3} + a_{24} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_9} &= a_{13} \frac{\partial L}{\partial z_1} + a_{15} \frac{\partial L}{\partial z_2} + a_{23} \frac{\partial L}{\partial z_3} + a_{25} \frac{\partial L}{\partial z_4} \end{aligned}$$

# Backpropagation in CNNs

$a_1$	$a_2$	$a_3$	$a_4$	$a_5$
$a_6$	$a_7$	$a_8$	$a_9$	$a_{10}$
$a_{11}$	$a_{12}$	$a_{13}$	$a_{14}$	$a_{15}$
$a_{16}$	$a_{17}$	$a_{18}$	$a_{19}$	$a_{20}$
$a_{21}$	$a_{22}$	$a_{23}$	$a_{24}$	$a_{25}$

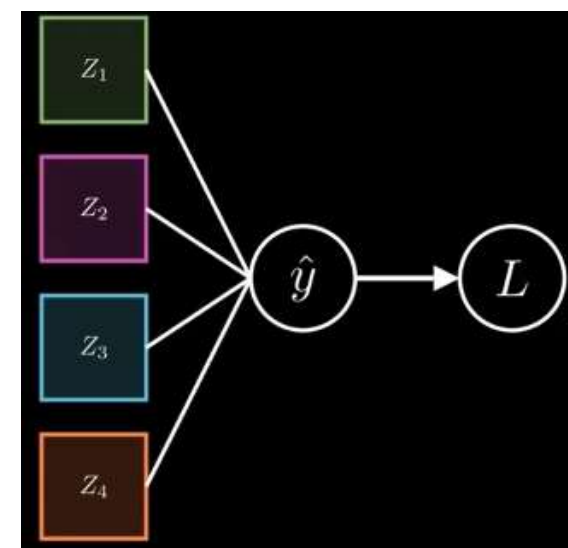
$w_1$	$w_2$	$w_3$
$w_4$	$w_5$	$w_6$
$w_7$	$w_8$	$w_9$

$z_1$	$z_2$
$z_3$	$z_4$

$$\begin{aligned}
 \frac{\partial L}{\partial w_1} &= a_1 \frac{\partial L}{\partial z_1} + a_3 \frac{\partial L}{\partial z_2} + a_1 \frac{\partial L}{\partial z_3} + a_{13} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_2} &= a_2 \frac{\partial L}{\partial z_1} + a_4 \frac{\partial L}{\partial z_2} + a_{12} \frac{\partial L}{\partial z_3} + a_{14} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_3} &= a_3 \frac{\partial L}{\partial z_1} + a_5 \frac{\partial L}{\partial z_2} + a_{13} \frac{\partial L}{\partial z_3} + a_{15} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_4} &= a_6 \frac{\partial L}{\partial z_1} + a_8 \frac{\partial L}{\partial z_2} + a_{16} \frac{\partial L}{\partial z_3} + a_{18} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_5} &= a_7 \frac{\partial L}{\partial z_1} + a_9 \frac{\partial L}{\partial z_2} + a_{17} \frac{\partial L}{\partial z_3} + a_{19} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_6} &= a_8 \frac{\partial L}{\partial z_1} + a_{10} \frac{\partial L}{\partial z_2} + a_{18} \frac{\partial L}{\partial z_3} + a_{20} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_7} &= a_{11} \frac{\partial L}{\partial z_1} + a_3 \frac{\partial L}{\partial z_2} + a_{21} \frac{\partial L}{\partial z_3} + a_{23} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_8} &= a_{12} \frac{\partial L}{\partial z_1} + a_4 \frac{\partial L}{\partial z_2} + a_{22} \frac{\partial L}{\partial z_3} + a_{24} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_9} &= a_{13} \frac{\partial L}{\partial z_1} + a_5 \frac{\partial L}{\partial z_2} + a_{23} \frac{\partial L}{\partial z_3} + a_{25} \frac{\partial L}{\partial z_4}
 \end{aligned}$$

$\frac{\partial L}{\partial w_1}$	$\frac{\partial L}{\partial w_2}$	$\frac{\partial L}{\partial w_3}$
$\frac{\partial L}{\partial w_4}$	$\frac{\partial L}{\partial w_5}$	$\frac{\partial L}{\partial w_6}$
$\frac{\partial L}{\partial w_7}$	$\frac{\partial L}{\partial w_8}$	$\frac{\partial L}{\partial w_9}$

$\frac{\partial L}{\partial z_1}$	$\frac{\partial L}{\partial z_2}$
$\frac{\partial L}{\partial z_3}$	$\frac{\partial L}{\partial z_4}$



$$\frac{\partial L}{\partial w_1} = \frac{\partial z_1}{\partial w_1} \frac{\partial \hat{y}}{\partial z_1} \frac{\partial L}{\partial \hat{y}}$$





# Backpropagation in CNNs

$a_1$	$a_2$	$a_3$	$a_4$	$a_5$
$a_6$	$a_7$	$a_8$	$a_9$	$a_{10}$
$a_{11}$	$a_{12}$	$a_{13}$	$a_{14}$	$a_{15}$
$a_{16}$	$a_{17}$	$a_{18}$	$a_{19}$	$a_{20}$
$a_{21}$	$a_{22}$	$a_{23}$	$a_{24}$	$a_{25}$

$w_1$	$w_2$	$w_3$
$w_4$	$w_5$	$w_6$
$w_7$	$w_8$	$w_9$

$\frac{\partial L}{\partial z_1}$	$\frac{\partial L}{\partial z_2}$
$\frac{\partial L}{\partial z_3}$	$\frac{\partial L}{\partial z_4}$

$$\begin{aligned}
 \frac{\partial L}{\partial w_1} &= a_1 \frac{\partial L}{\partial z_1} + a_3 \frac{\partial L}{\partial z_2} + a_{11} \frac{\partial L}{\partial z_3} + a_{13} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_2} &= a_2 \frac{\partial L}{\partial z_1} + a_4 \frac{\partial L}{\partial z_2} + a_{12} \frac{\partial L}{\partial z_3} + a_{14} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_3} &= a_3 \frac{\partial L}{\partial z_1} + a_5 \frac{\partial L}{\partial z_2} + a_{13} \frac{\partial L}{\partial z_3} + a_{15} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_4} &= a_6 \frac{\partial L}{\partial z_1} + a_8 \frac{\partial L}{\partial z_2} + a_{16} \frac{\partial L}{\partial z_3} + a_{18} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_5} &= a_7 \frac{\partial L}{\partial z_1} + a_9 \frac{\partial L}{\partial z_2} + a_{17} \frac{\partial L}{\partial z_3} + a_{19} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_6} &= a_8 \frac{\partial L}{\partial z_1} + a_{10} \frac{\partial L}{\partial z_2} + a_{18} \frac{\partial L}{\partial z_3} + a_{20} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_7} &= a_{11} \frac{\partial L}{\partial z_1} + a_{13} \frac{\partial L}{\partial z_2} + a_{21} \frac{\partial L}{\partial z_3} + a_{23} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_8} &= a_{12} \frac{\partial L}{\partial z_1} + a_{14} \frac{\partial L}{\partial z_2} + a_{22} \frac{\partial L}{\partial z_3} + a_{24} \frac{\partial L}{\partial z_4} \\
 \frac{\partial L}{\partial w_9} &= a_{13} \frac{\partial L}{\partial z_1} + a_{15} \frac{\partial L}{\partial z_2} + a_{23} \frac{\partial L}{\partial z_3} + a_{25} \frac{\partial L}{\partial z_4}
 \end{aligned}$$

$a_1$	$a_2$	$a_3$
$a_6$	$a_7$	$a_8$
$a_{11}$	$a_{12}$	$a_{13}$

 $\times \frac{\partial L}{\partial z_1}$



# Backpropagation in CNNs

$a_1$	$a_2$	$a_3$	$a_4$	$a_5$
$a_6$	$a_7$	$a_8$	$a_9$	$a_{10}$
$a_{11}$	$a_{12}$	$a_{13}$	$a_{14}$	$a_{15}$
$a_{16}$	$a_{17}$	$a_{18}$	$a_{19}$	$a_{20}$
$a_{21}$	$a_{22}$	$a_{23}$	$a_{24}$	$a_{25}$

$w_1$	$w_2$	$w_3$
$w_4$	$w_5$	$w_6$
$w_7$	$w_8$	$w_9$

$\frac{\partial L}{\partial z_1}$	$\frac{\partial L}{\partial z_2}$
$\frac{\partial L}{\partial z_3}$	$\frac{\partial L}{\partial z_4}$

$$\begin{aligned}\frac{\partial L}{\partial w_1} &= a_1 \frac{\partial L}{\partial z_1} + a_3 \frac{\partial L}{\partial z_2} + a_{11} \frac{\partial L}{\partial z_3} + a_{13} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_2} &= a_2 \frac{\partial L}{\partial z_1} + a_4 \frac{\partial L}{\partial z_2} + a_{12} \frac{\partial L}{\partial z_3} + a_{14} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_3} &= a_3 \frac{\partial L}{\partial z_1} + a_5 \frac{\partial L}{\partial z_2} + a_{13} \frac{\partial L}{\partial z_3} + a_{15} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_4} &= a_6 \frac{\partial L}{\partial z_1} + a_8 \frac{\partial L}{\partial z_2} + a_{16} \frac{\partial L}{\partial z_3} + a_{18} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_5} &= a_7 \frac{\partial L}{\partial z_1} + a_9 \frac{\partial L}{\partial z_2} + a_{17} \frac{\partial L}{\partial z_3} + a_{19} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_6} &= a_8 \frac{\partial L}{\partial z_1} + a_{10} \frac{\partial L}{\partial z_2} + a_{18} \frac{\partial L}{\partial z_3} + a_{20} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_7} &= a_{11} \frac{\partial L}{\partial z_1} + a_{13} \frac{\partial L}{\partial z_2} + a_{21} \frac{\partial L}{\partial z_3} + a_{23} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_8} &= a_{12} \frac{\partial L}{\partial z_1} + a_{14} \frac{\partial L}{\partial z_2} + a_{22} \frac{\partial L}{\partial z_3} + a_{24} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_9} &= a_{13} \frac{\partial L}{\partial z_1} + a_{15} \frac{\partial L}{\partial z_2} + a_{23} \frac{\partial L}{\partial z_3} + a_{25} \frac{\partial L}{\partial z_4}\end{aligned}$$

$a_1$	$a_2$	$a_3$
$a_6$	$a_7$	$a_8$
$a_{11}$	$a_{12}$	$a_{13}$

 $\times \frac{\partial L}{\partial z_1} +$ 

$a_3$	$a_4$	$a_5$
$a_8$	$a_9$	$a_{10}$
$a_{13}$	$a_{14}$	$a_{15}$

 $\times \frac{\partial L}{\partial z_2}$



# Backpropagation in CNNs

$a_1$	$a_2$	$a_3$	$a_4$	$a_5$
$a_6$	$a_7$	$a_8$	$a_9$	$a_{10}$
$a_{11}$	$a_{12}$	$a_{13}$	$a_{14}$	$a_{15}$
$a_{16}$	$a_{17}$	$a_{18}$	$a_{19}$	$a_{20}$
$a_{21}$	$a_{22}$	$a_{23}$	$a_{24}$	$a_{25}$

$w_1$	$w_2$	$w_3$
$w_4$	$w_5$	$w_6$
$w_7$	$w_8$	$w_9$

$\frac{\partial L}{\partial z_1}$	$\frac{\partial L}{\partial z_2}$
$\frac{\partial L}{\partial z_3}$	$\frac{\partial L}{\partial z_4}$

$$\begin{aligned}\frac{\partial L}{\partial w_1} &= a_1 \frac{\partial L}{\partial z_1} + a_3 \frac{\partial L}{\partial z_2} + a_{11} \frac{\partial L}{\partial z_3} + a_{13} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_2} &= a_2 \frac{\partial L}{\partial z_1} + a_4 \frac{\partial L}{\partial z_2} + a_{12} \frac{\partial L}{\partial z_3} + a_{14} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_3} &= a_3 \frac{\partial L}{\partial z_1} + a_5 \frac{\partial L}{\partial z_2} + a_{13} \frac{\partial L}{\partial z_3} + a_{15} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_4} &= a_6 \frac{\partial L}{\partial z_1} + a_8 \frac{\partial L}{\partial z_2} + a_{16} \frac{\partial L}{\partial z_3} + a_{18} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_5} &= a_7 \frac{\partial L}{\partial z_1} + a_9 \frac{\partial L}{\partial z_2} + a_{17} \frac{\partial L}{\partial z_3} + a_{19} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_6} &= a_8 \frac{\partial L}{\partial z_1} + a_{10} \frac{\partial L}{\partial z_2} + a_{18} \frac{\partial L}{\partial z_3} + a_{20} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_7} &= a_{11} \frac{\partial L}{\partial z_1} + a_{13} \frac{\partial L}{\partial z_2} + a_{21} \frac{\partial L}{\partial z_3} + a_{23} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_8} &= a_{12} \frac{\partial L}{\partial z_1} + a_{14} \frac{\partial L}{\partial z_2} + a_{22} \frac{\partial L}{\partial z_3} + a_{24} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_9} &= a_{13} \frac{\partial L}{\partial z_1} + a_{15} \frac{\partial L}{\partial z_2} + a_{23} \frac{\partial L}{\partial z_3} + a_{25} \frac{\partial L}{\partial z_4}\end{aligned}$$

$$\begin{bmatrix} a_1 & a_2 & a_3 \\ a_6 & a_7 & a_8 \\ a_{11} & a_{12} & a_{13} \end{bmatrix} \times \frac{\partial L}{\partial z_1} + \begin{bmatrix} a_3 & a_4 & a_5 \\ a_8 & a_9 & a_{10} \\ a_{13} & a_{14} & a_{15} \end{bmatrix} \times \frac{\partial L}{\partial z_2} + \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{16} & a_{17} & a_{18} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} \times \frac{\partial L}{\partial z_3} + \begin{bmatrix} a_{13} & a_{14} & a_{15} \\ a_{18} & a_{19} & a_{20} \\ a_{23} & a_{24} & a_{25} \end{bmatrix} \times \frac{\partial L}{\partial z_4} = \begin{bmatrix} \frac{\partial L}{\partial w_1} & \frac{\partial L}{\partial w_2} & \frac{\partial L}{\partial w_3} \\ \frac{\partial L}{\partial w_4} & \frac{\partial L}{\partial w_5} & \frac{\partial L}{\partial w_6} \\ \frac{\partial L}{\partial w_7} & \frac{\partial L}{\partial w_8} & \frac{\partial L}{\partial w_9} \end{bmatrix}$$

$$\begin{bmatrix} w_1^* & w_2^* & w_3^* \\ w_4^* & w_5^* & w_6^* \\ w_7^* & w_8^* & w_9^* \end{bmatrix} = \begin{bmatrix} w_1 & w_2 & w_3 \\ w_4 & w_5 & w_6 \\ w_7 & w_8 & w_9 \end{bmatrix} - \alpha \times \begin{bmatrix} \frac{\partial L}{\partial w_1} & \frac{\partial L}{\partial w_2} & \frac{\partial L}{\partial w_3} \\ \frac{\partial L}{\partial w_4} & \frac{\partial L}{\partial w_5} & \frac{\partial L}{\partial w_6} \\ \frac{\partial L}{\partial w_7} & \frac{\partial L}{\partial w_8} & \frac{\partial L}{\partial w_9} \end{bmatrix}$$

# CNN – forward & backpropagation



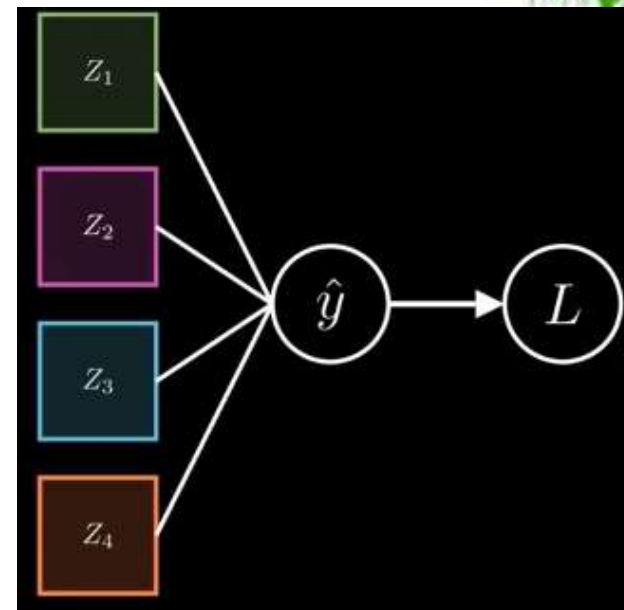
$a_1$	$a_2$	$a_3$	$a_4$	$a_5$
$a_6$	$a_7$	$a_8$	$a_9$	$a_{10}$
$a_{11}$	$a_{12}$	$a_{13}$	$a_{14}$	$a_{15}$
$a_{16}$	$a_{17}$	$a_{18}$	$a_{19}$	$a_{20}$
$a_{21}$	$a_{22}$	$a_{23}$	$a_{24}$	$a_{25}$

$w_1$	$w_2$	$w_3$
$w_4$	$w_5$	$w_6$
$w_7$	$w_8$	$w_9$

$z_1$	$z_2$
$z_3$	$z_4$

I like this

$$z_4 = w_1 \times a_{13} + w_2 \times a_{14} + w_3 \times a_{15} + w_4 \times a_{18} \dots w_9 \times a_{23}$$



$a_1$	$a_2$	$a_3$	$a_4$	$a_5$
$a_6$	$a_7$	$a_8$	$a_9$	$a_{10}$
$a_{11}$	$a_{12}$	$a_{13}$	$a_{14}$	$a_{15}$
$a_{16}$	$a_{17}$	$a_{18}$	$a_{19}$	$a_{20}$
$a_{21}$	$a_{22}$	$a_{23}$	$a_{24}$	$a_{25}$

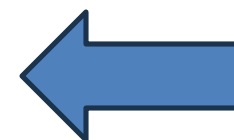
$w_1$	$w_2$	$w_3$
$w_4$	$w_5$	$w_6$
$w_7$	$w_8$	$w_9$

$\frac{\partial L}{\partial z_1}$	$\frac{\partial L}{\partial z_2}$
$\frac{\partial L}{\partial z_3}$	$\frac{\partial L}{\partial z_4}$

$$\begin{aligned} \frac{\partial L}{\partial w_1} &= a_1 \frac{\partial L}{\partial z_1} + a_3 \frac{\partial L}{\partial z_2} + a_{11} \frac{\partial L}{\partial z_3} + a_{13} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_2} &= a_2 \frac{\partial L}{\partial z_1} + a_4 \frac{\partial L}{\partial z_2} + a_{12} \frac{\partial L}{\partial z_3} + a_{14} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_3} &= a_3 \frac{\partial L}{\partial z_1} + a_5 \frac{\partial L}{\partial z_2} + a_{13} \frac{\partial L}{\partial z_3} + a_{15} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_4} &= a_6 \frac{\partial L}{\partial z_1} + a_8 \frac{\partial L}{\partial z_2} + a_{16} \frac{\partial L}{\partial z_3} + a_{18} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_5} &= a_7 \frac{\partial L}{\partial z_1} + a_9 \frac{\partial L}{\partial z_2} + a_{17} \frac{\partial L}{\partial z_3} + a_{19} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_6} &= a_8 \frac{\partial L}{\partial z_1} + a_{10} \frac{\partial L}{\partial z_2} + a_{18} \frac{\partial L}{\partial z_3} + a_{20} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_7} &= a_{11} \frac{\partial L}{\partial z_1} + a_{13} \frac{\partial L}{\partial z_2} + a_{21} \frac{\partial L}{\partial z_3} + a_{23} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_8} &= a_{12} \frac{\partial L}{\partial z_1} + a_{14} \frac{\partial L}{\partial z_2} + a_{22} \frac{\partial L}{\partial z_3} + a_{24} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_9} &= a_{13} \frac{\partial L}{\partial z_1} + a_{15} \frac{\partial L}{\partial z_2} + a_{23} \frac{\partial L}{\partial z_3} + a_{25} \frac{\partial L}{\partial z_4} \end{aligned}$$

$$\frac{\partial L}{\partial w_1} = \frac{\partial z_1}{\partial w_1} \frac{\partial \hat{y}}{\partial z_1} \frac{\partial L}{\partial \hat{y}}$$

$$\begin{bmatrix} a_1 & a_2 & a_3 \\ a_6 & a_7 & a_8 \\ a_{11} & a_{12} & a_{13} \end{bmatrix} \times \frac{\partial L}{\partial z_1} + \begin{bmatrix} a_3 & a_4 & a_5 \\ a_8 & a_9 & a_{10} \\ a_{13} & a_{14} & a_{15} \end{bmatrix} \times \frac{\partial L}{\partial z_2} + \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{16} & a_{17} & a_{18} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} \times \frac{\partial L}{\partial z_3} + \begin{bmatrix} a_{13} & a_{14} & a_{15} \\ a_{18} & a_{19} & a_{20} \\ a_{23} & a_{24} & a_{25} \end{bmatrix} \times \frac{\partial L}{\partial z_4} = \begin{bmatrix} \frac{\partial L}{\partial w_1} & \frac{\partial L}{\partial w_2} & \frac{\partial L}{\partial w_3} \\ \frac{\partial L}{\partial w_4} & \frac{\partial L}{\partial w_5} & \frac{\partial L}{\partial w_6} \\ \frac{\partial L}{\partial w_7} & \frac{\partial L}{\partial w_8} & \frac{\partial L}{\partial w_9} \end{bmatrix}$$



Convolution





$a_1$	$a_2$	$a_3$	$a_4$	$a_5$
$a_6$	$a_7$	$a_8$	$a_9$	$a_{10}$
$a_{11}$	$a_{12}$	$a_{13}$	$a_{14}$	$a_{15}$
$a_{16}$	$a_{17}$	$a_{18}$	$a_{19}$	$a_{20}$
$a_{21}$	$a_{22}$	$a_{23}$	$a_{24}$	$a_{25}$

$w_1$	$w_2$	$w_3$
$w_4$	$w_5$	$w_6$
$w_7$	$w_8$	$w_9$

$\frac{\partial L}{\partial z_1}$	$\frac{\partial L}{\partial z_2}$
$\frac{\partial L}{\partial z_3}$	$\frac{\partial L}{\partial z_4}$

$$\begin{aligned}\frac{\partial L}{\partial w_1} &= a_1 \frac{\partial L}{\partial z_1} + a_3 \frac{\partial L}{\partial z_2} + a_{11} \frac{\partial L}{\partial z_3} + a_{13} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_2} &= a_2 \frac{\partial L}{\partial z_1} + a_4 \frac{\partial L}{\partial z_2} + a_{12} \frac{\partial L}{\partial z_3} + a_{14} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_3} &= a_3 \frac{\partial L}{\partial z_1} + a_5 \frac{\partial L}{\partial z_2} + a_{13} \frac{\partial L}{\partial z_3} + a_{15} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_4} &= a_6 \frac{\partial L}{\partial z_1} + a_8 \frac{\partial L}{\partial z_2} + a_{16} \frac{\partial L}{\partial z_3} + a_{18} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_5} &= a_7 \frac{\partial L}{\partial z_1} + a_9 \frac{\partial L}{\partial z_2} + a_{17} \frac{\partial L}{\partial z_3} + a_{19} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_6} &= a_8 \frac{\partial L}{\partial z_1} + a_{10} \frac{\partial L}{\partial z_2} + a_{18} \frac{\partial L}{\partial z_3} + a_{20} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_7} &= a_{11} \frac{\partial L}{\partial z_1} + a_{13} \frac{\partial L}{\partial z_2} + a_{21} \frac{\partial L}{\partial z_3} + a_{23} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_8} &= a_{12} \frac{\partial L}{\partial z_1} + a_{14} \frac{\partial L}{\partial z_2} + a_{22} \frac{\partial L}{\partial z_3} + a_{24} \frac{\partial L}{\partial z_4} \\ \frac{\partial L}{\partial w_9} &= a_{13} \frac{\partial L}{\partial z_1} + a_{15} \frac{\partial L}{\partial z_2} + a_{23} \frac{\partial L}{\partial z_3} + a_{25} \frac{\partial L}{\partial z_4}\end{aligned}$$

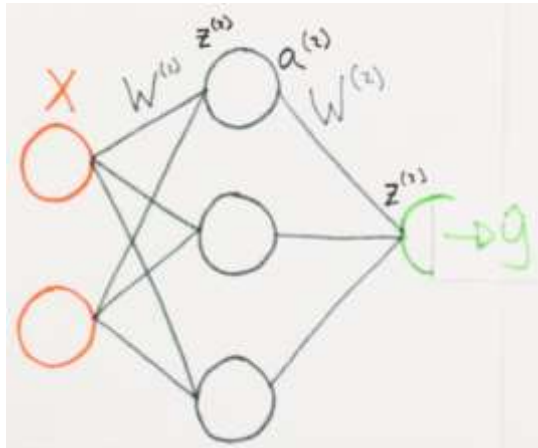
$$\frac{\partial L}{\partial w_1} = \boxed{\frac{\partial z_1}{\partial w_1}} \frac{\partial L}{\partial z_1} + \boxed{\frac{\partial z_2}{\partial w_1}} \frac{\partial L}{\partial z_2} + \boxed{\frac{\partial z_3}{\partial w_1}} \frac{\partial L}{\partial z_3} + \boxed{\frac{\partial z_4}{\partial w_1}} \frac{\partial L}{\partial z_4}$$

$$z_1 = w_1 \times a_1 + w_2 \times a_2 + w_3 \times a_3 + w_4 \times a_6 \dots w_9 \times a_{13}$$

$$z_2 = w_1 \times a_3 + w_2 \times a_4 + w_3 \times a_5 + w_4 \times a_8 \dots w_9 \times a_{15}$$

$$z_3 = w_1 \times a_{11} + w_2 \times a_{12} + w_3 \times a_{13} + w_4 \times a_{16} \dots w_9 \times a_{23}$$

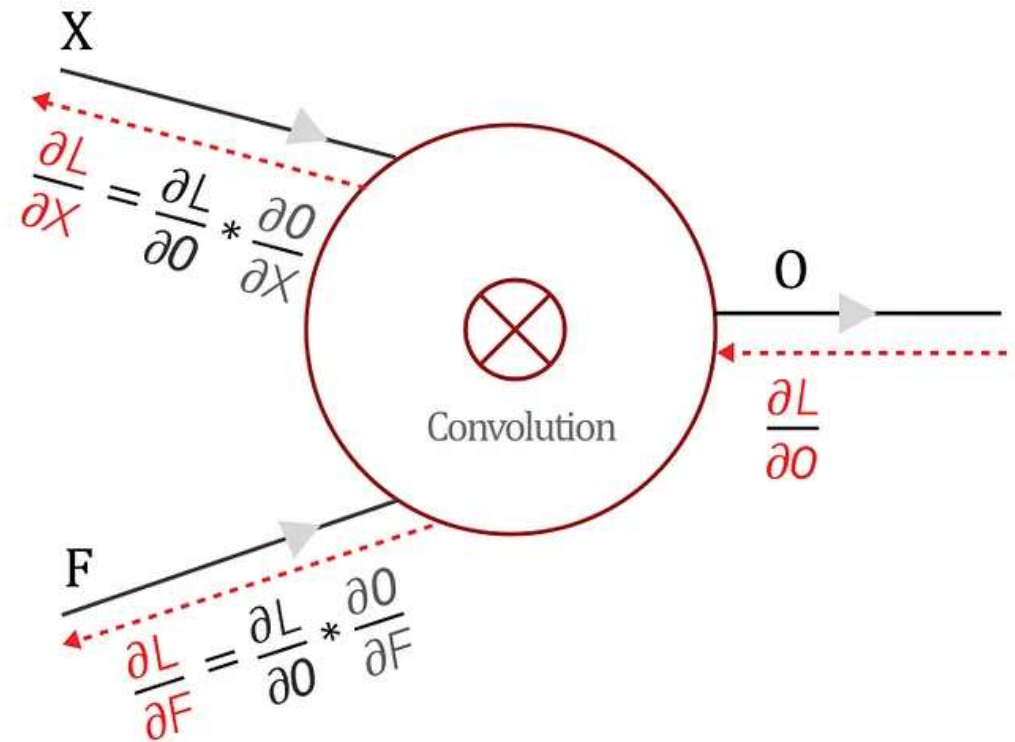
$$z_4 = w_1 \times a_{13} + w_2 \times a_{14} + w_3 \times a_{15} + w_4 \times a_{18} \dots w_9 \times a_{25}$$



$$\begin{aligned} z^{(2)} &= XW^{(1)} & (1) \\ a^{(2)} &= f(z^{(2)}) & (2) \\ z^{(3)} &= a^{(2)}W^{(2)} & (3) \\ \hat{y} &= f(z^{(3)}) & (4) \end{aligned}$$

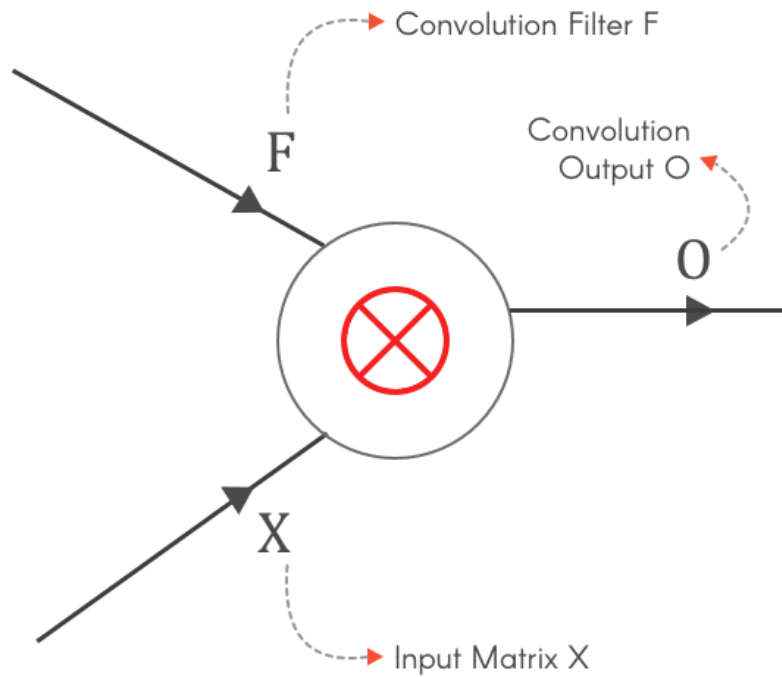
$$\frac{\partial J}{\partial W^{(2)}} = \underbrace{\frac{\partial J}{\partial z^{(3)}}}_{\text{loss from previous layer}} \times \underbrace{\frac{\partial z^{(3)}}{\partial W^{(2)}}}_{\text{loss from local gradient}}$$

$$\frac{\partial J}{\partial W^{(1)}} = \underbrace{\frac{\partial J}{\partial z^{(2)}}}_{\text{loss from previous layer}} \times \underbrace{\frac{\partial z^{(2)}}{\partial W^{(1)}}}_{\text{loss from local gradient}}$$



$$\frac{\partial O}{\partial X} \text{ \& \; } \frac{\partial O}{\partial F} \text{ are local gradients}$$

$\frac{\partial L}{\partial z}$  is the loss from the previous layer which has to be backpropagated to other layers



### Backpropagation in a Convolutional Layer of a CNN

Finding the gradients:

$$\frac{\partial L}{\partial F} = \text{Convolution} \left( \text{Input } X, \text{ Loss gradient } \frac{\partial L}{\partial O} \right)$$

$$\frac{\partial L}{\partial X} = \text{Full Convolution} \left( 180^\circ \text{rotated Filter } F, \text{ Loss Gradient } \frac{\partial L}{\partial O} \right)$$



# Backprop in pooling layer

0.1	0.5	1.2	-0.7
0.8	-0.2	-0.5	0.3
0.4	0.9	-0.1	-0.2
-0.6	0.1	0.5	0.3

Activations

max-pooling

0.8	1.2
0.9	0.5

		X	
X			
	X		
		X	

max locations

Gradients

1.3	0.5
0.4	0.1

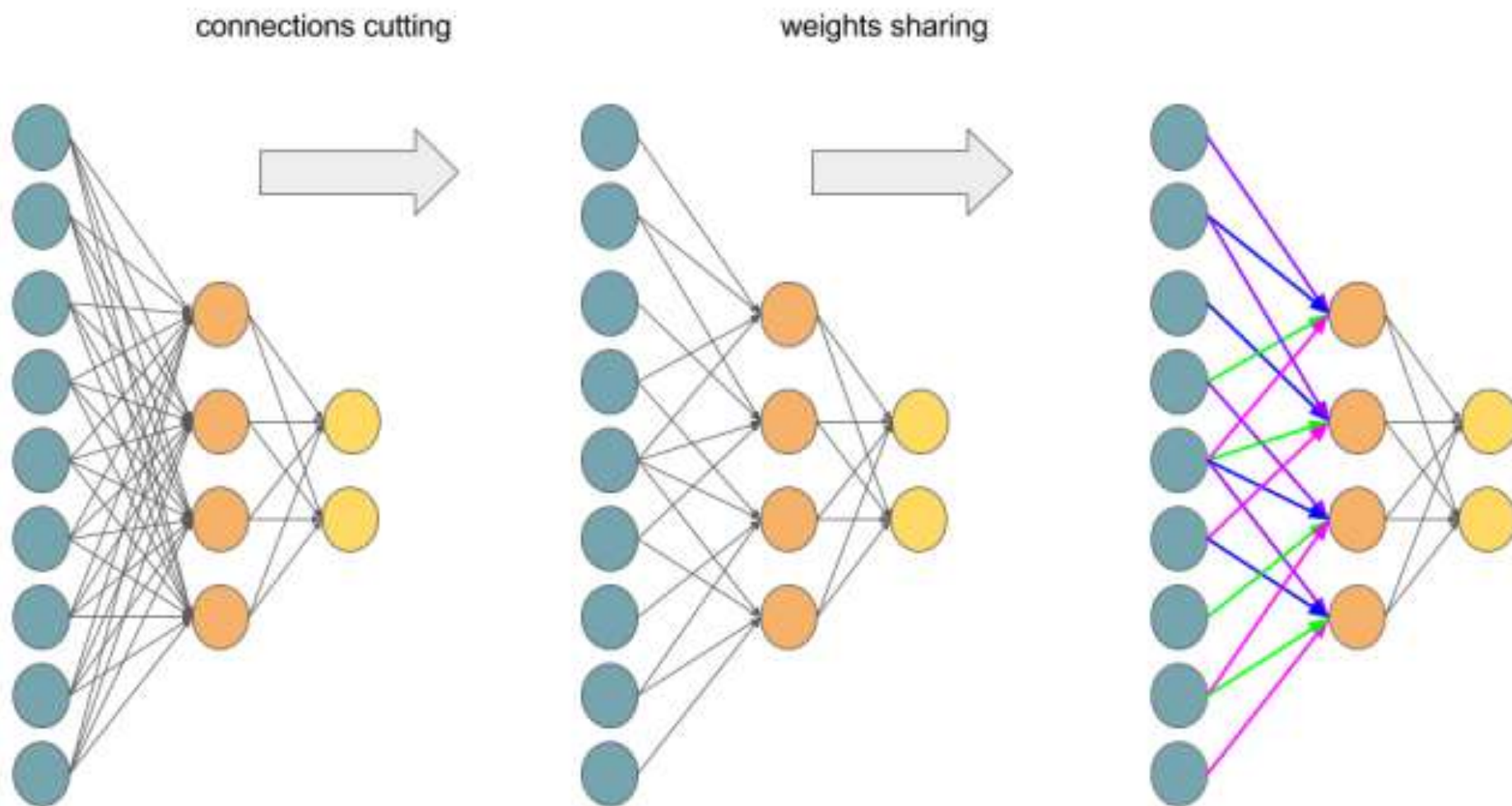
unpooling

0	0	0.5	0
1.3	0	0	0
0	0.4	0	0
0	0	0.1	0

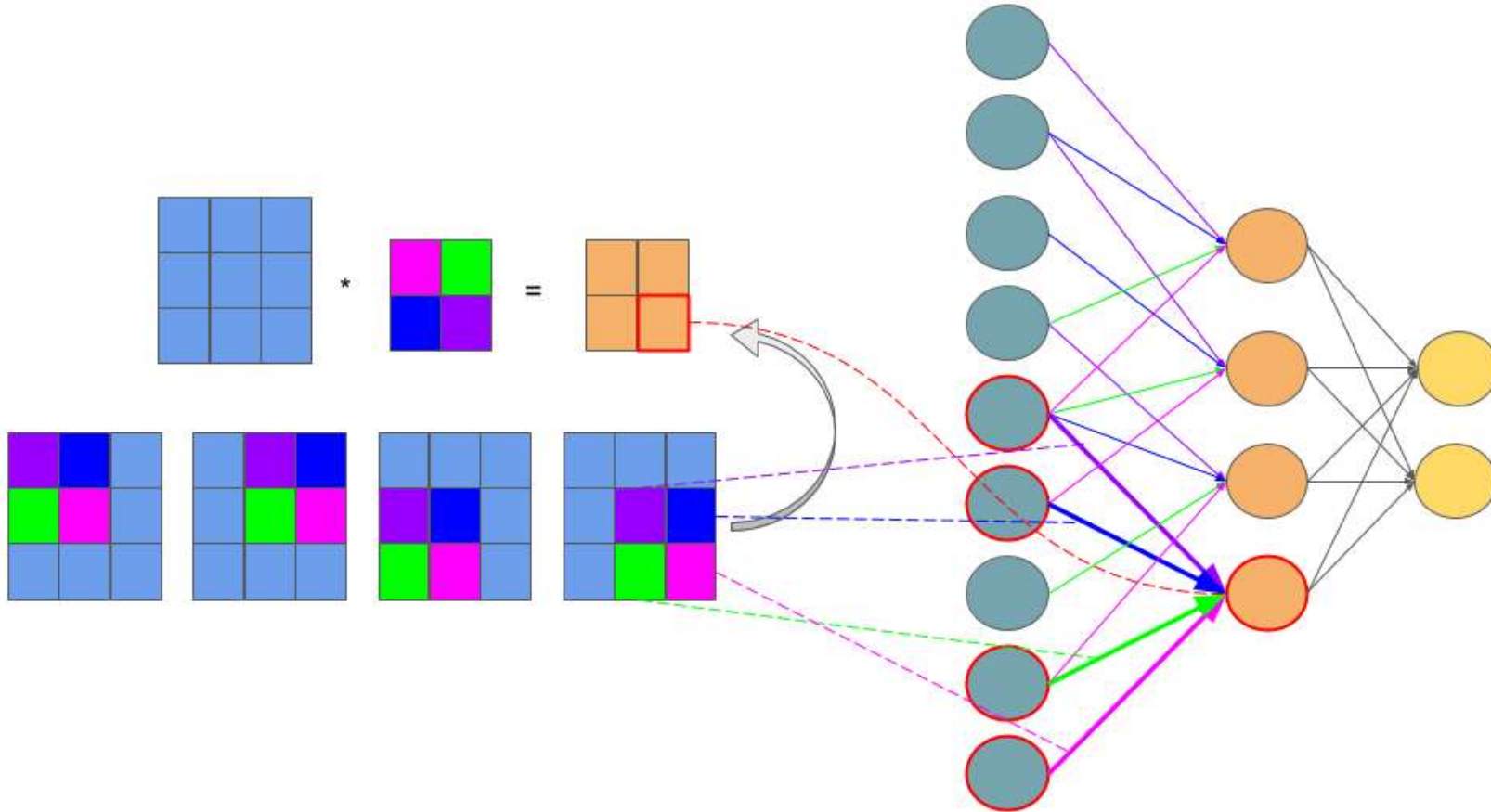


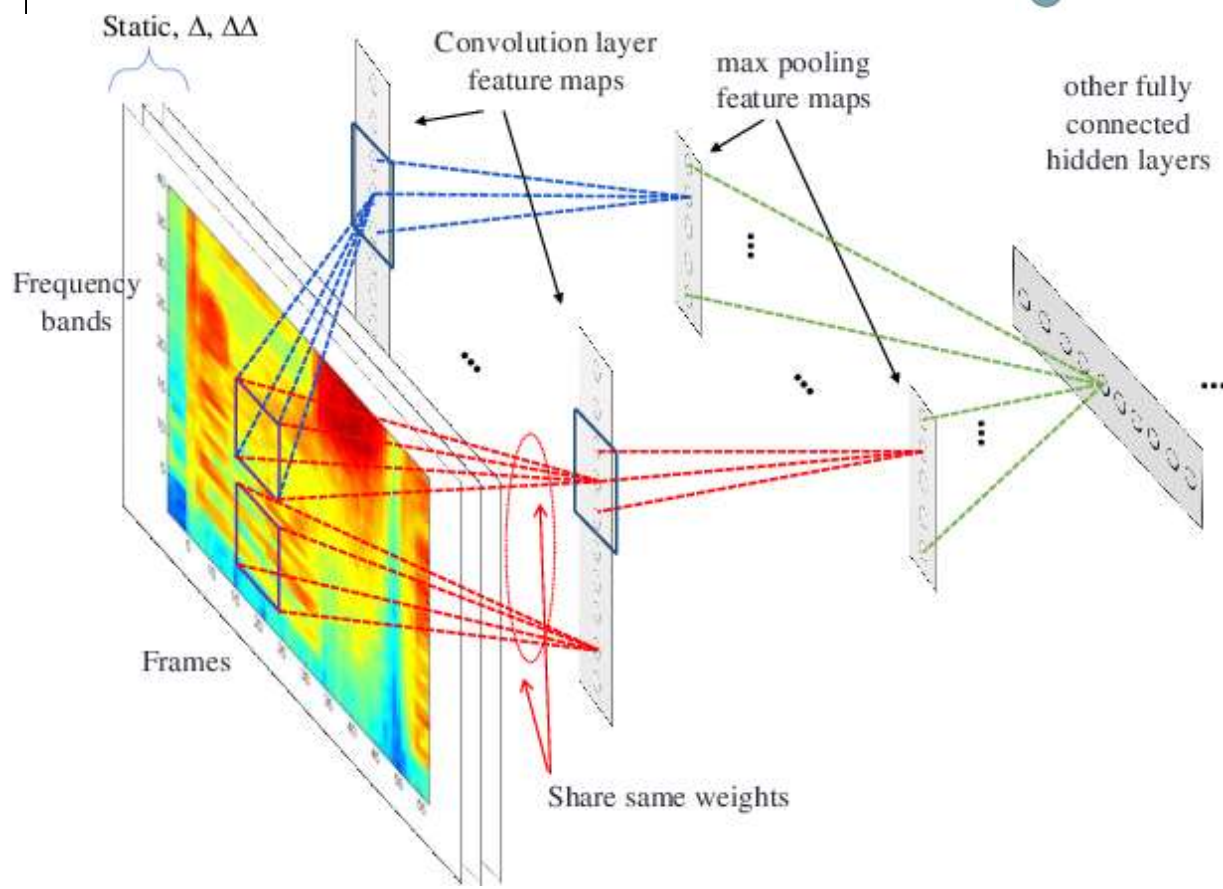
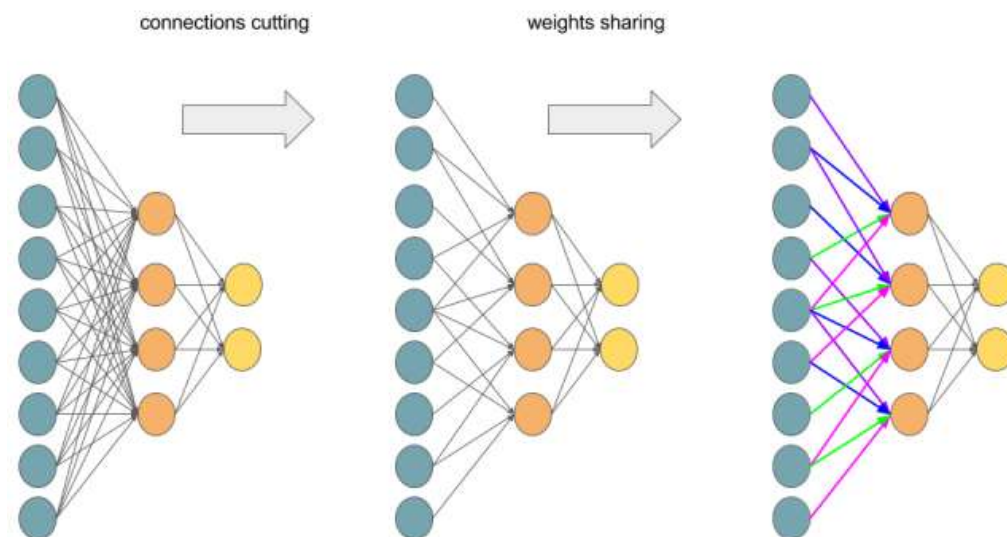


# CNN = MLP with sparse connectivity and weight sharing



# CNN v/s MLP





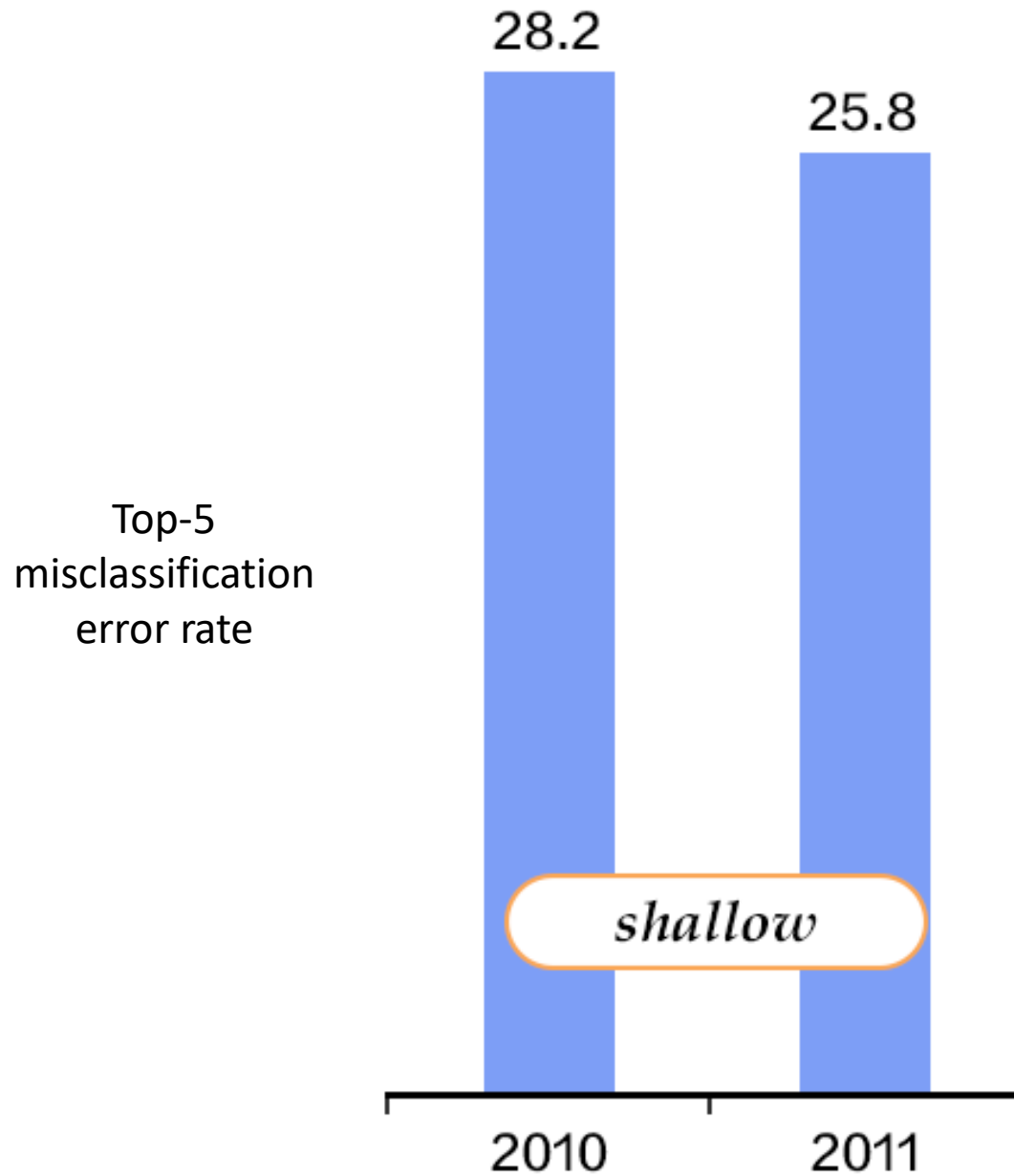


# ImageNet Challenge

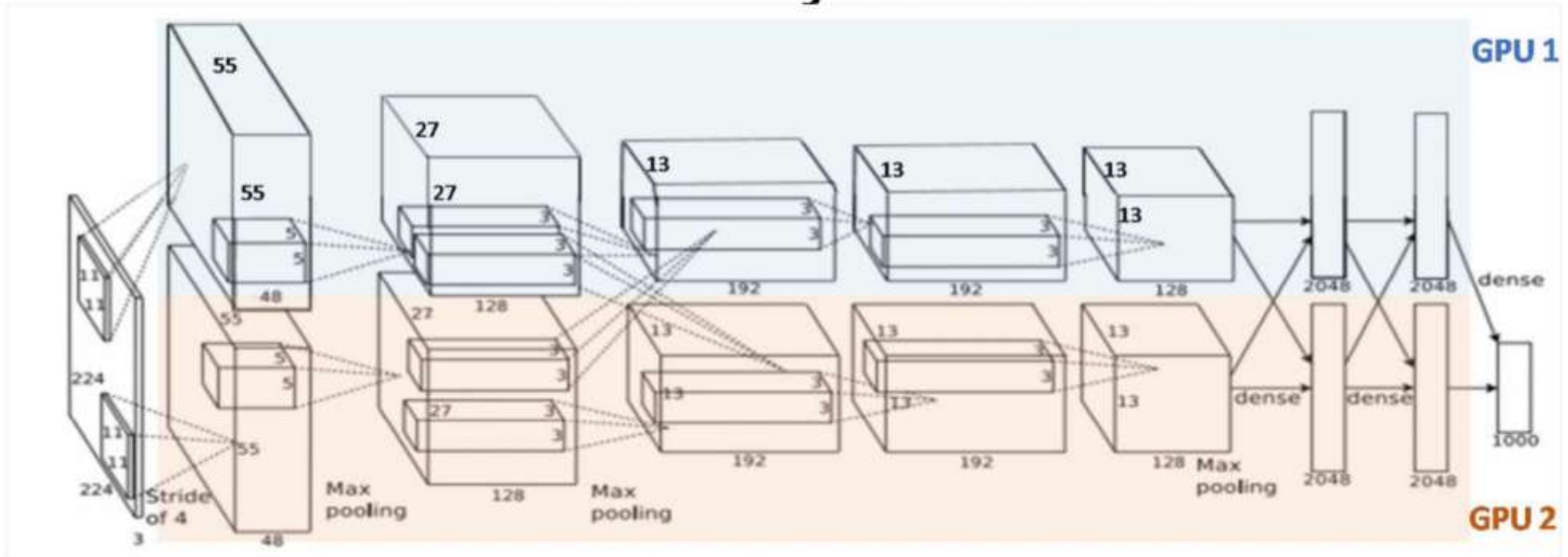
IMAGENET

- 1,000 object classes (categories).
- Images:
  - 1.2 M train
  - 100k test.





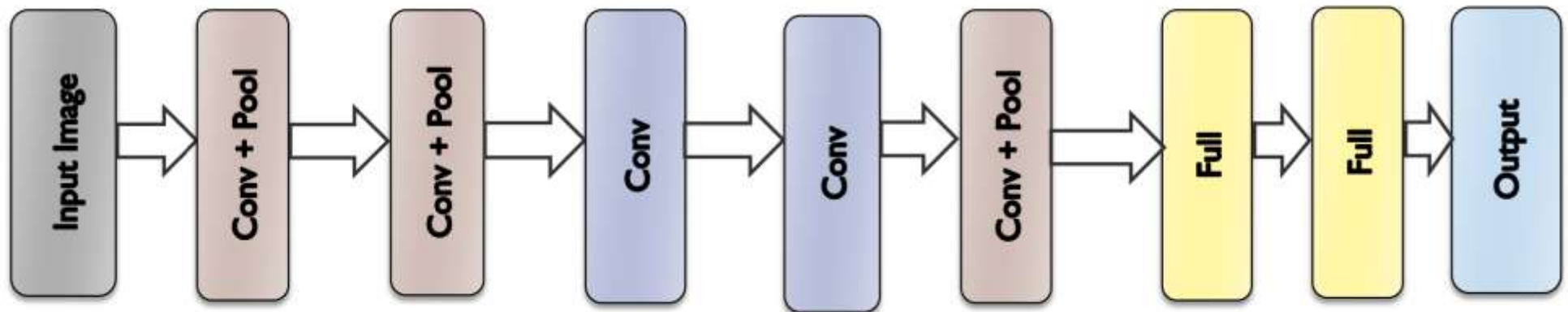
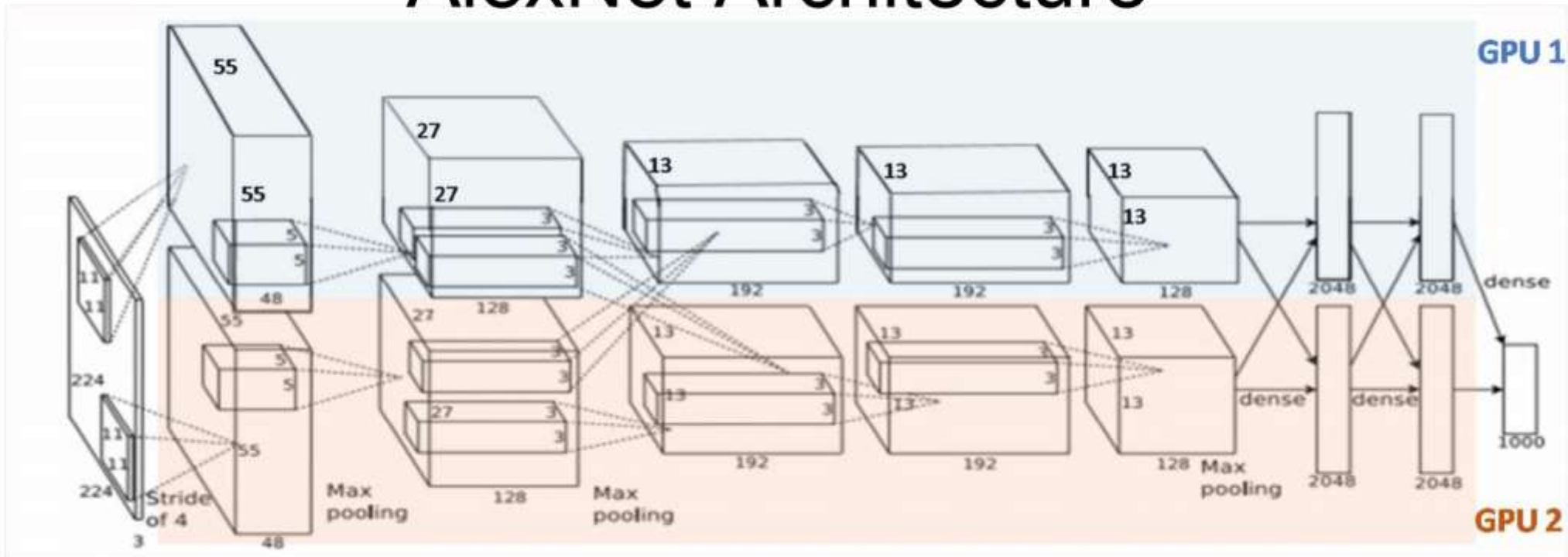
# Case Study: AlexNet



- Winner of ImageNet LSVRC-2010.
- Trained over 1.2M images using SGD with regularization.
- Deep architecture (60M parameters.)
- Optimized GPU implementation (cuda-convnet)

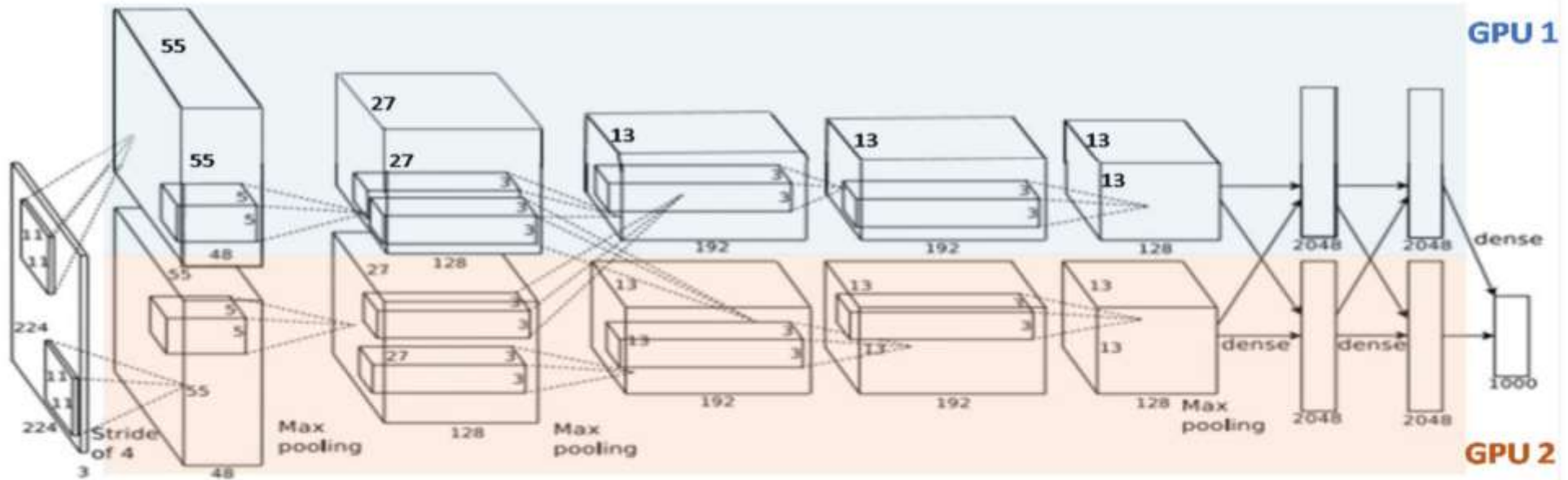
Krizhevsky, Alex, Ilya Sutskever, and Geoffrey E. Hinton. "Imagenet classification with deep convolutional neural networks." *NIPS* 2012.

# AlexNet Architecture





# AlexNet Architecture

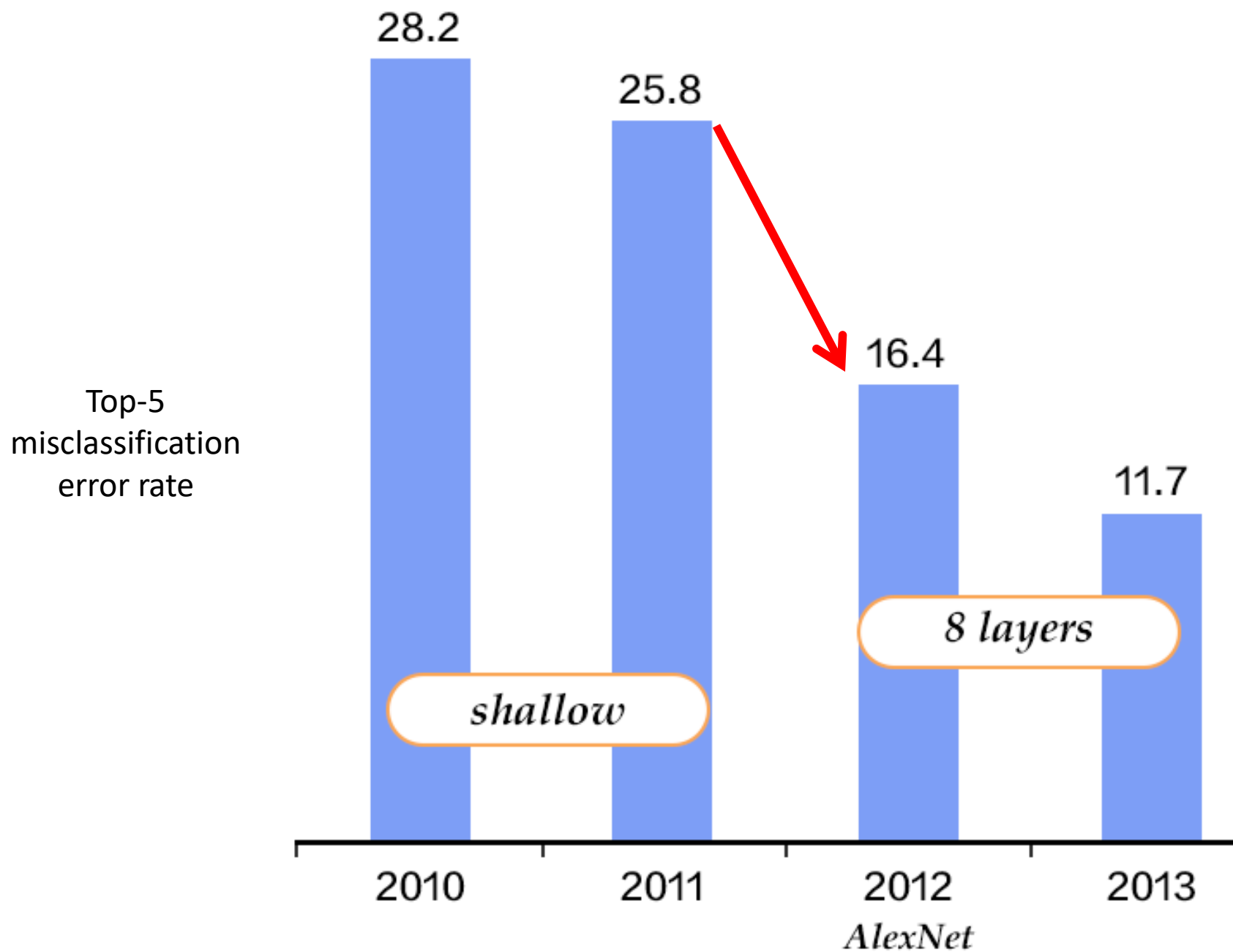


About 57 M parameters are in the fully connected layers

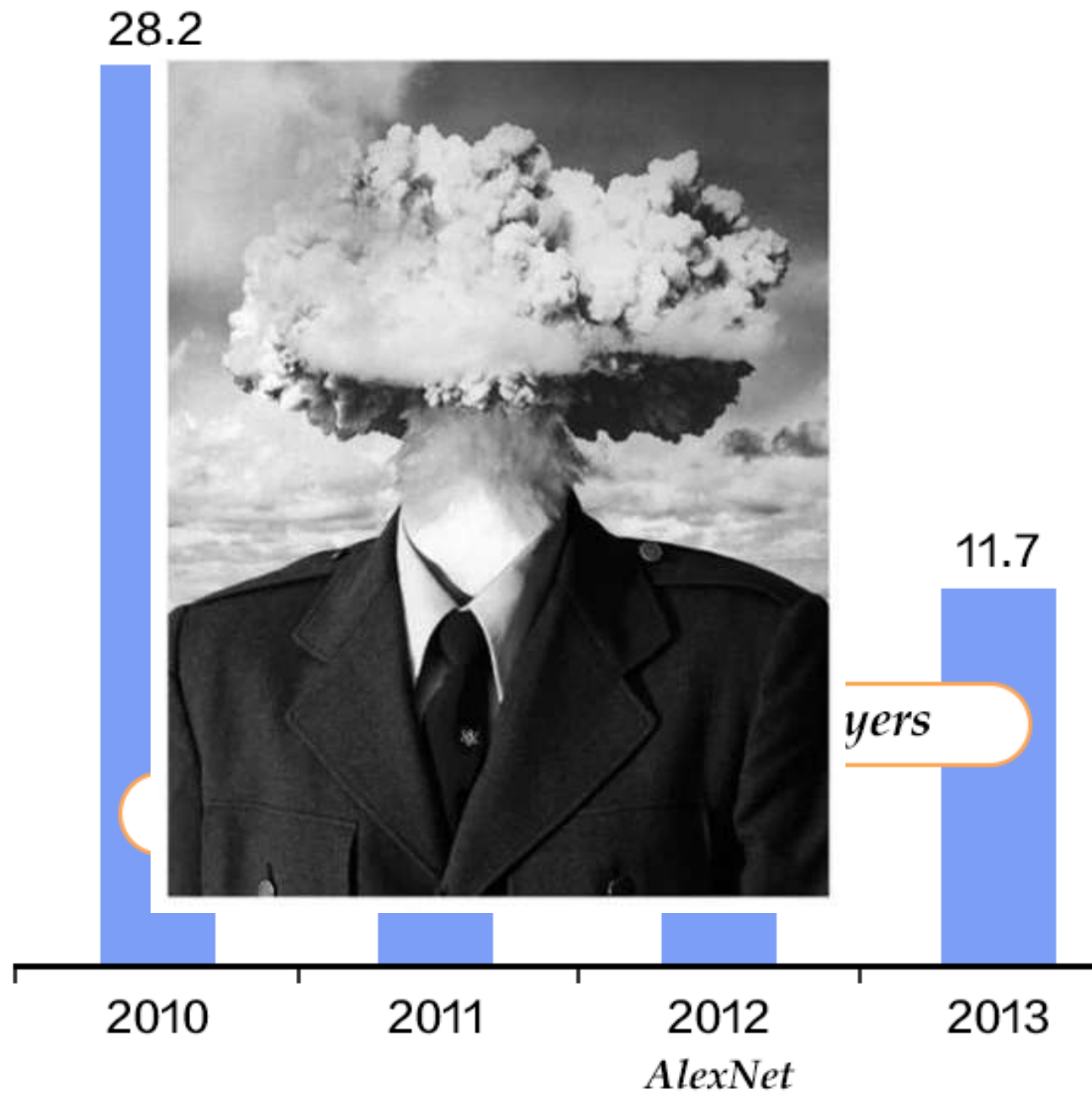
									Total
<b>Parameters :</b>	$[(11 \times 11 \times 3) + 1] \times 96 = 35 \text{ K}$	$[5 \times 5 \times 48] \times 256 = 307 \text{ K}$	$[3 \times 3 \times 256] \times 384 = 884 \text{ K}$	663 K	442 K	37 M	16 M	4 M	60 M
<b>Neurons :</b>	253,440	$27 \times 27 \times 256 = 186,624$	$13 \times 13 \times 384 = 64,896$	$13 \times 13 \times 384 = 64,896$	$13 \times 13 \times 256 = 43,264$	4096	4096	1000	0.63 M

- Convolutional layers cumulatively contain about 90-95% of computation, only about 5% of the parameters
- Fully-connected layers contain about 95% of parameters.





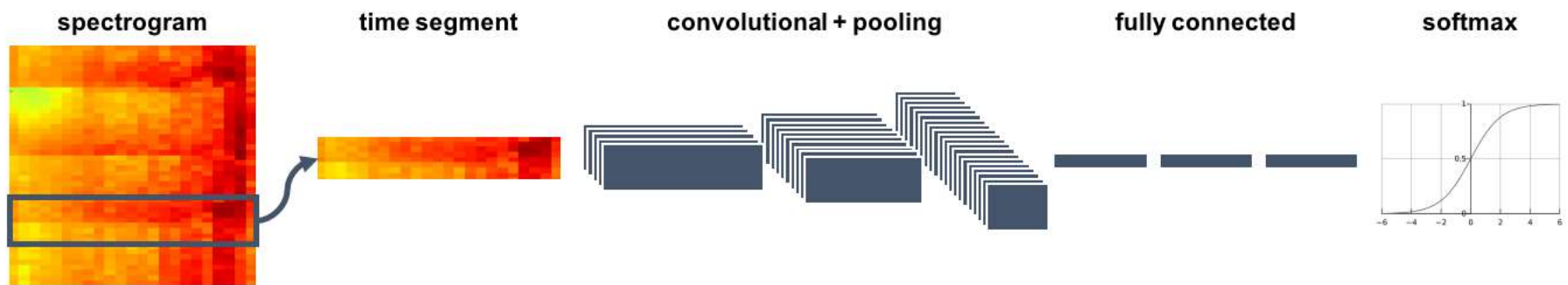
Top-5  
misclassification  
error rate



# Image CNNs for non-image data



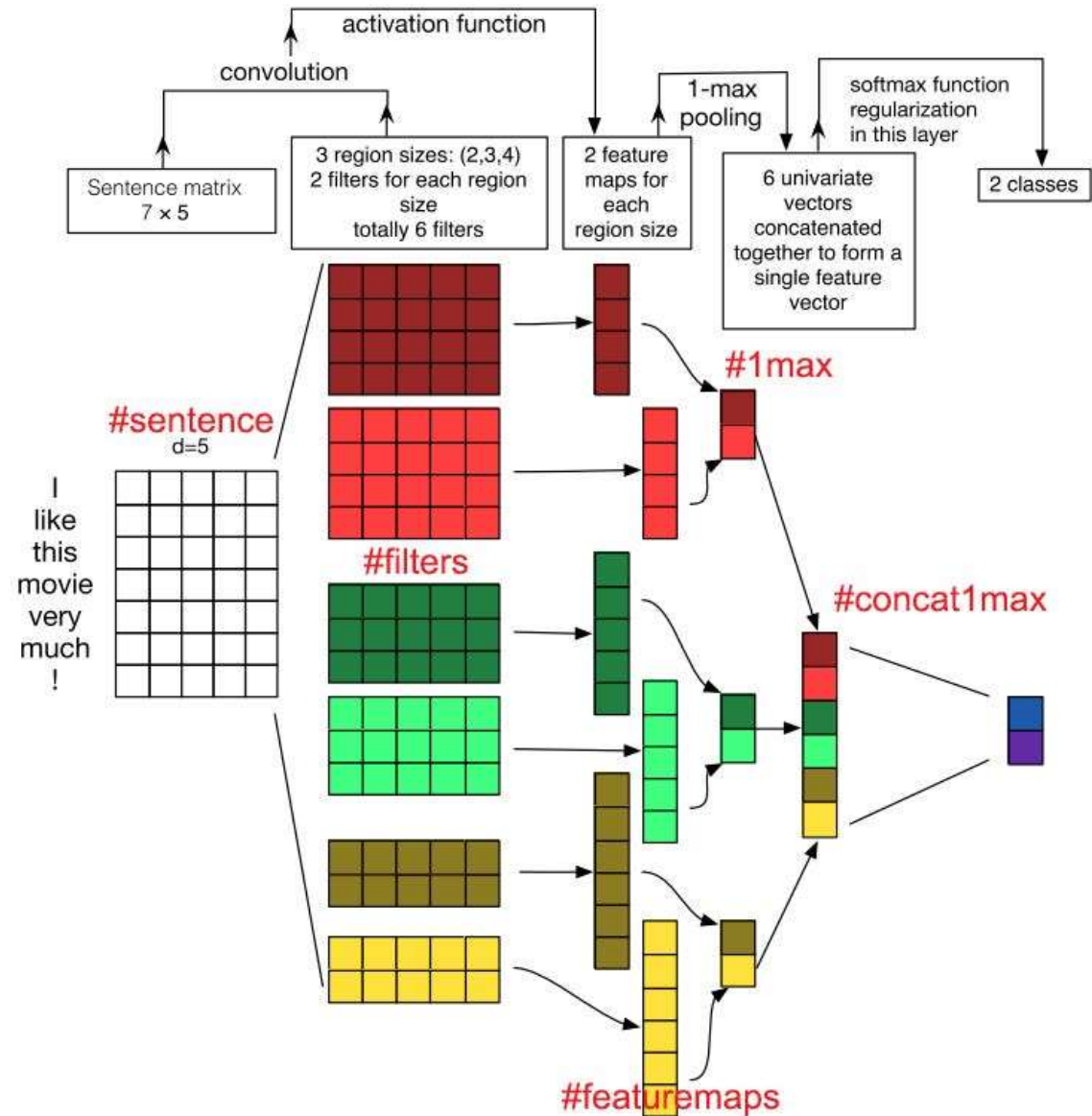
## Audio Beat Detection



# Image CNNs for non-image data



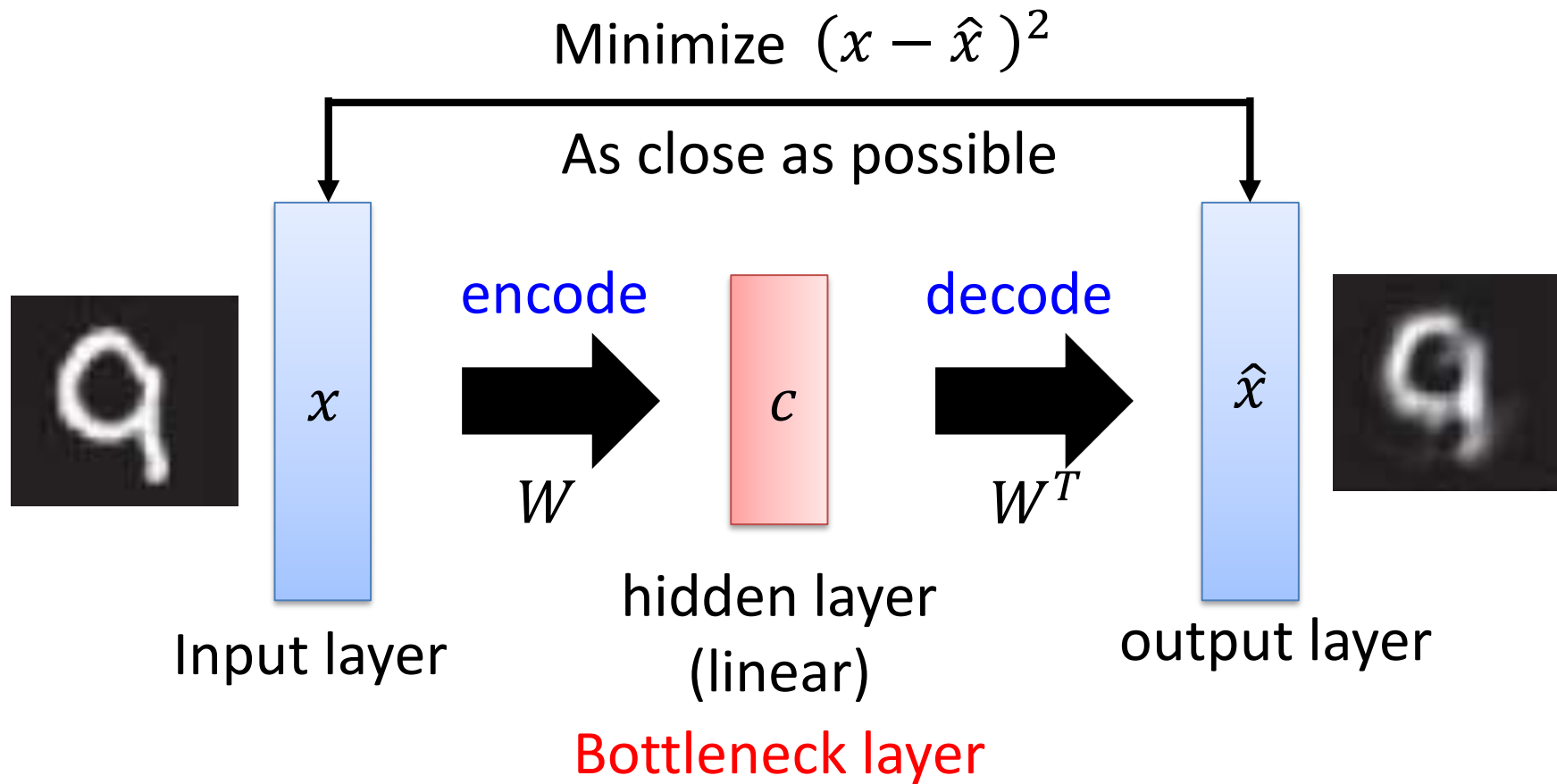
## Sentiment Classification from Text



# Unsupervised Learning:

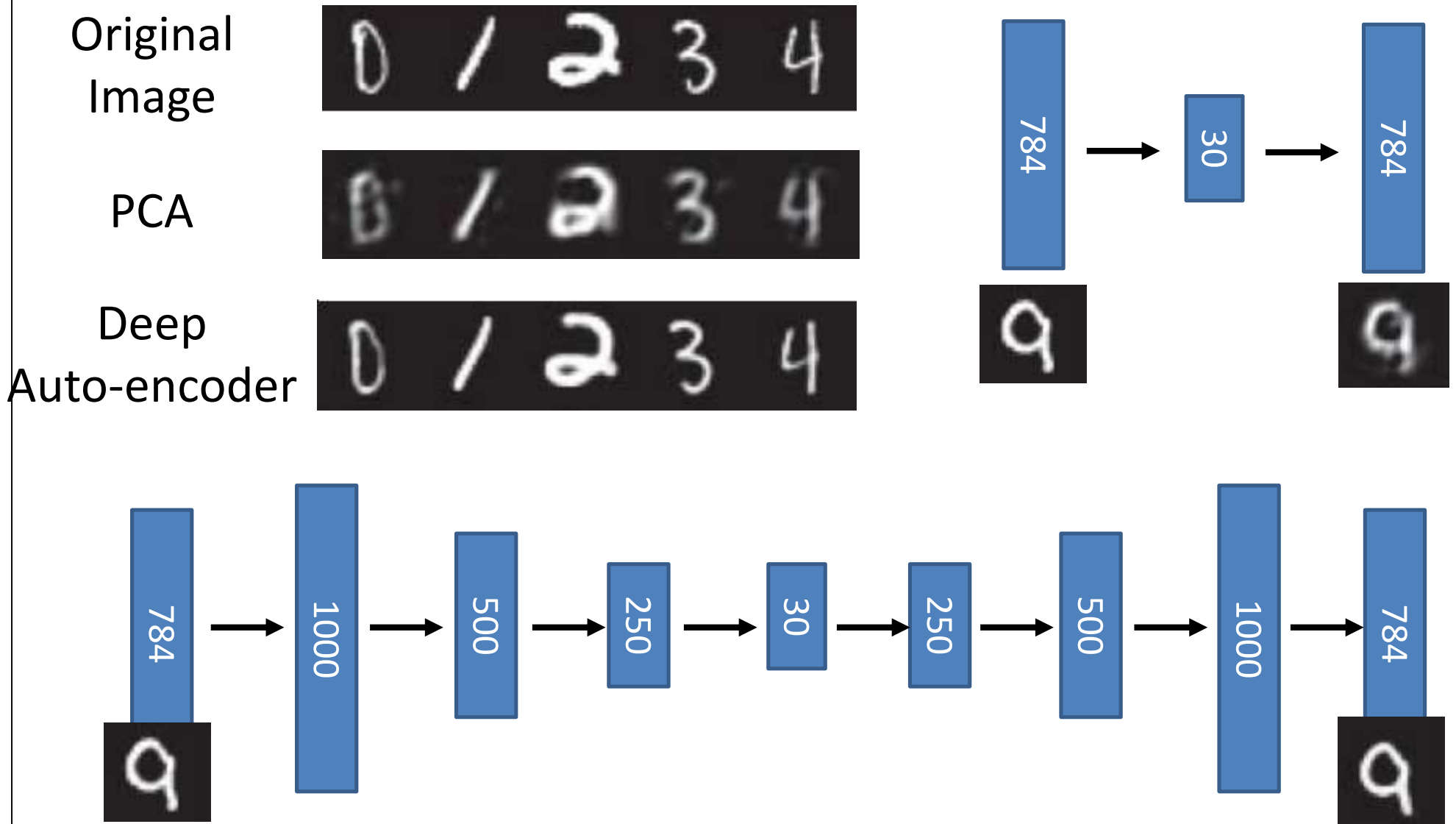
## Deep Auto-encoder

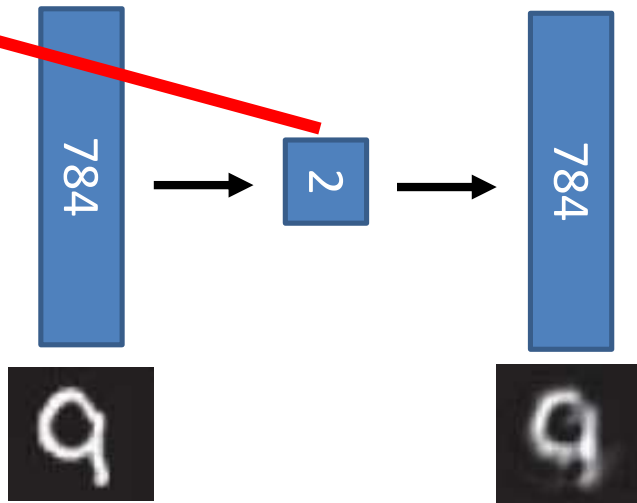
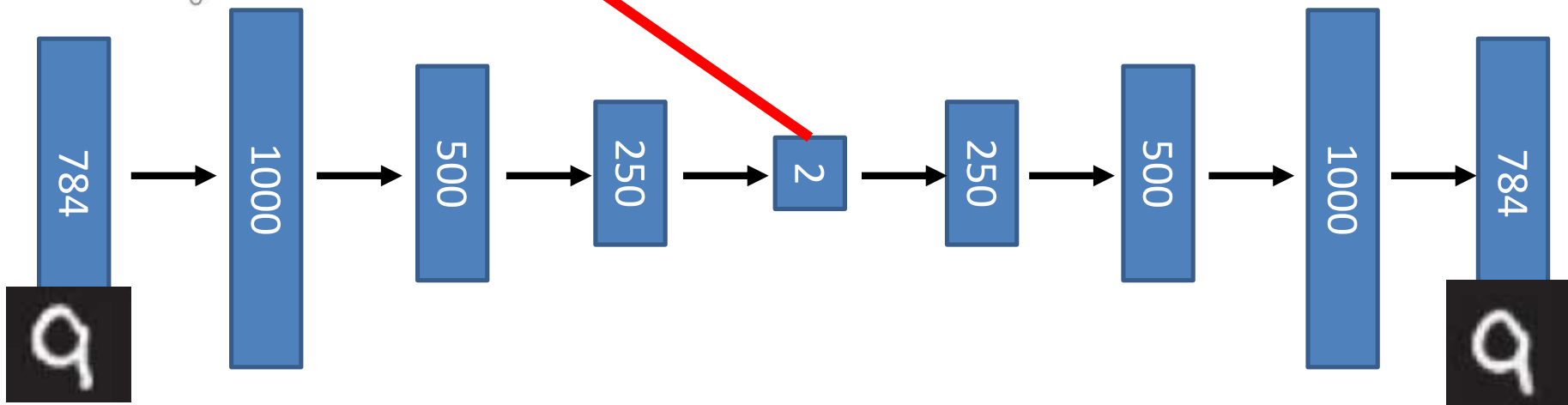
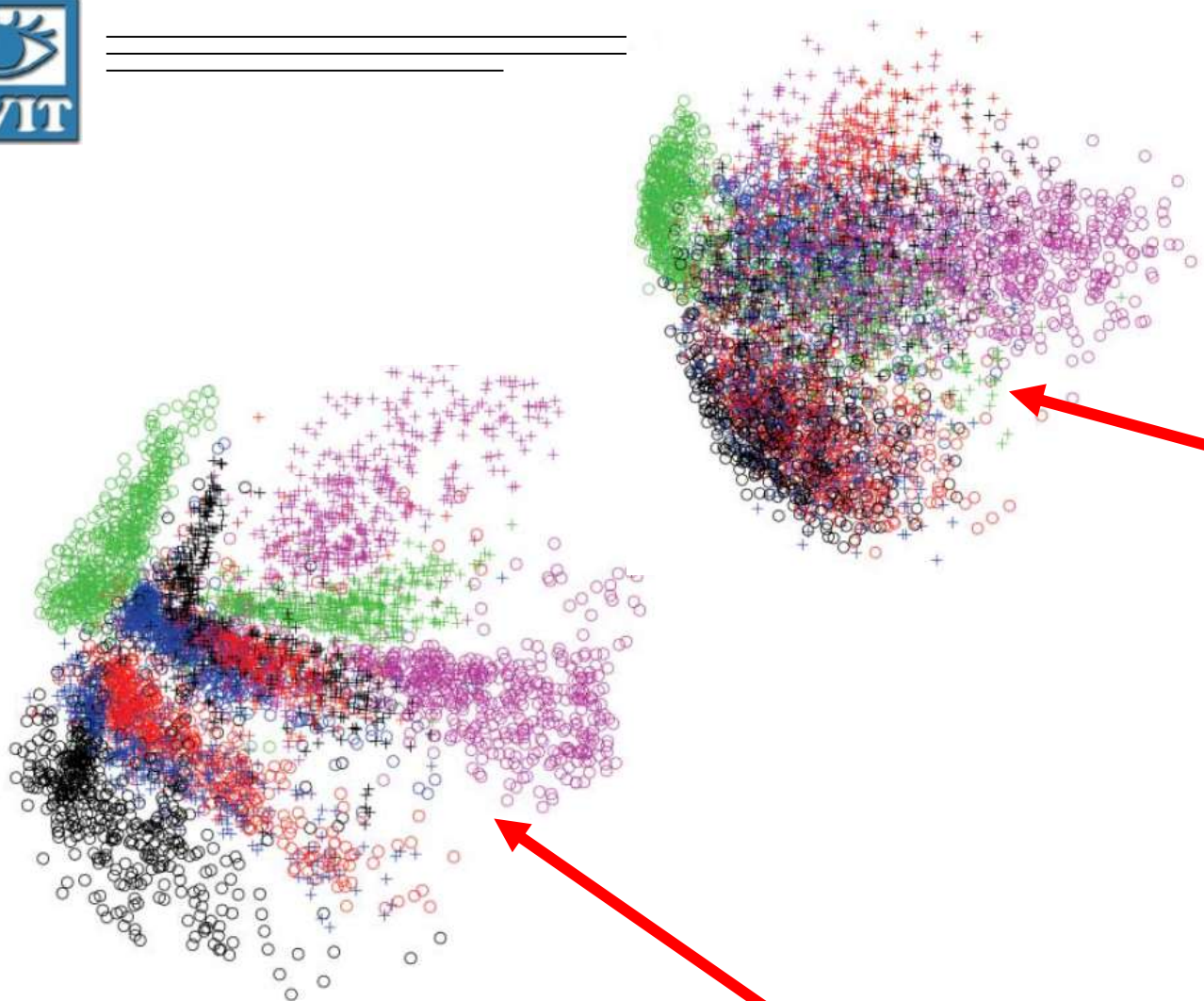
# Recap: PCA



Output of the hidden layer is the code

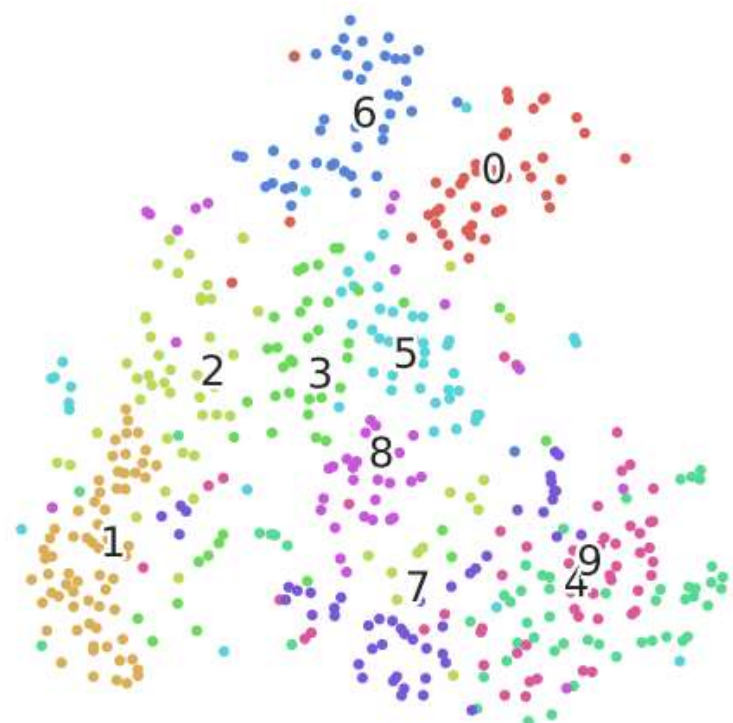
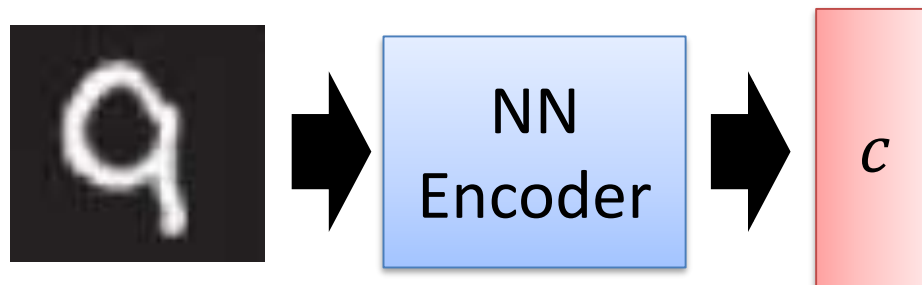
# Deep Auto-encoder





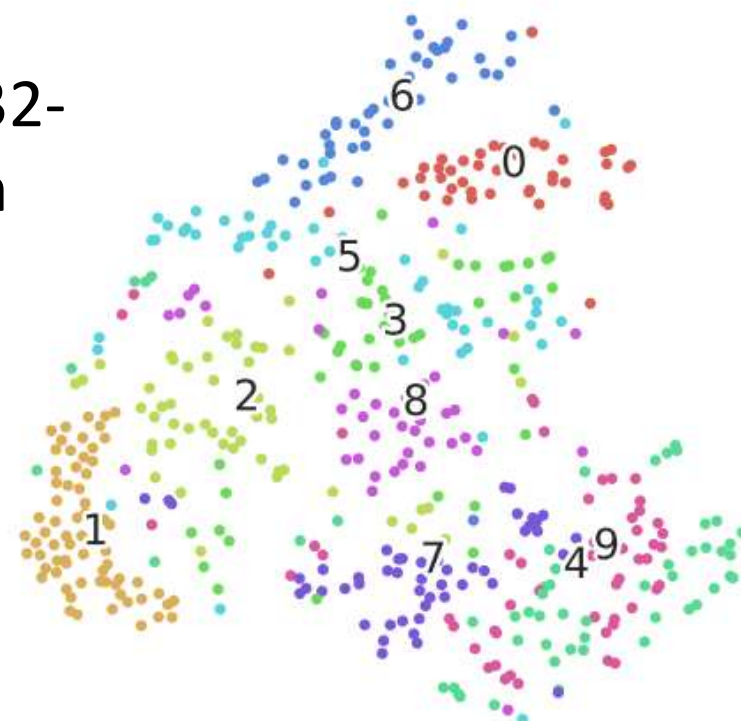


# Deep Auto-encoder - Example



Pixel -> tSNE

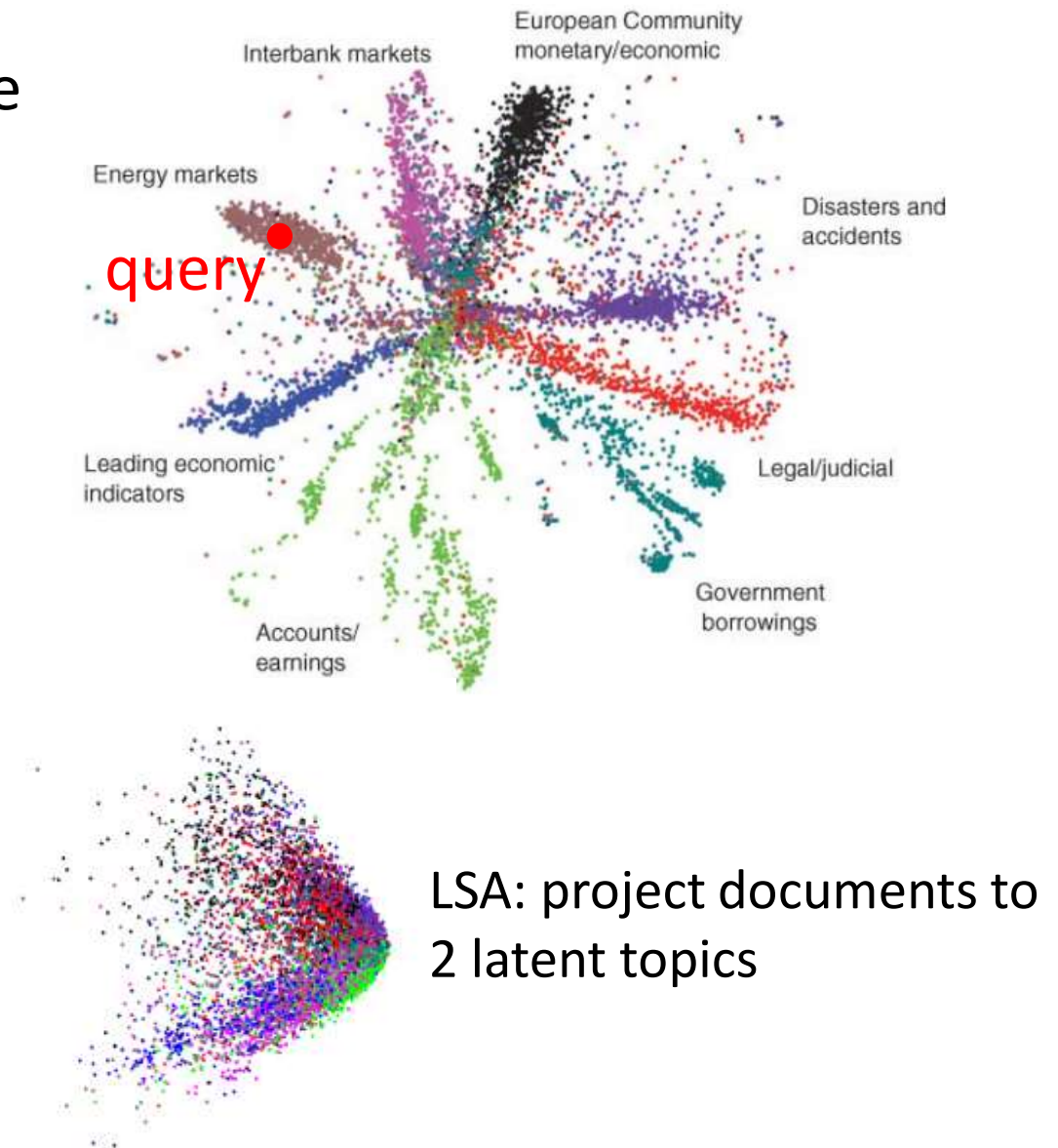
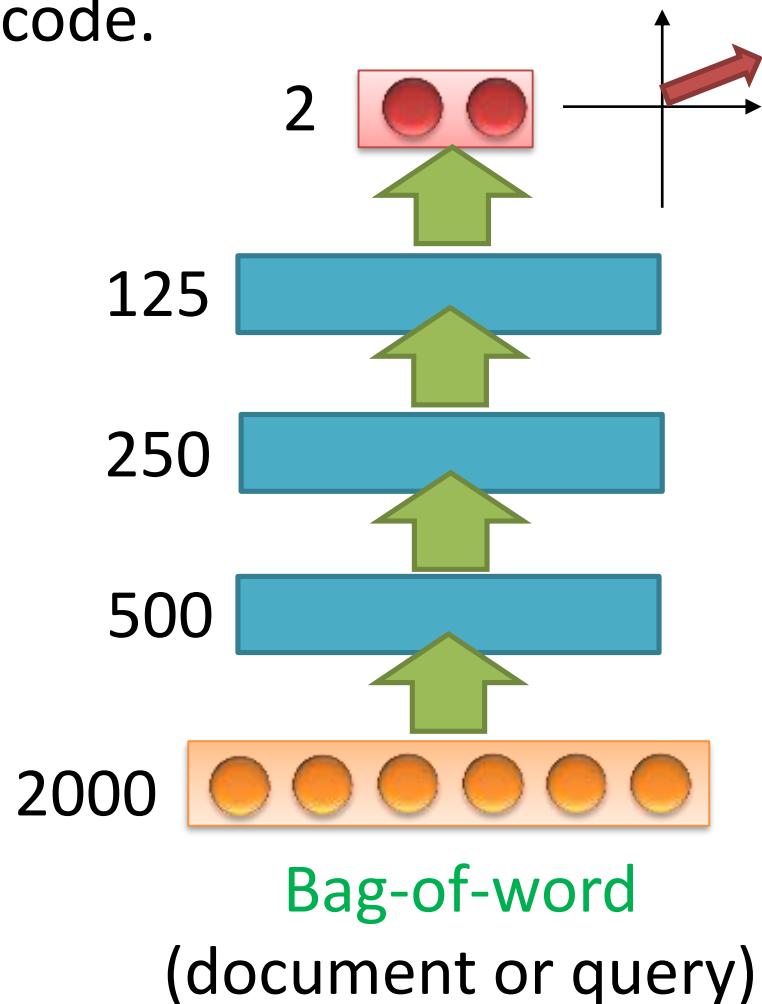
PCA 32-dim





# Auto-encoder – Text Retrieval

The documents talking about the same thing will have close code.



# Auto-encoder – Similar Image Search

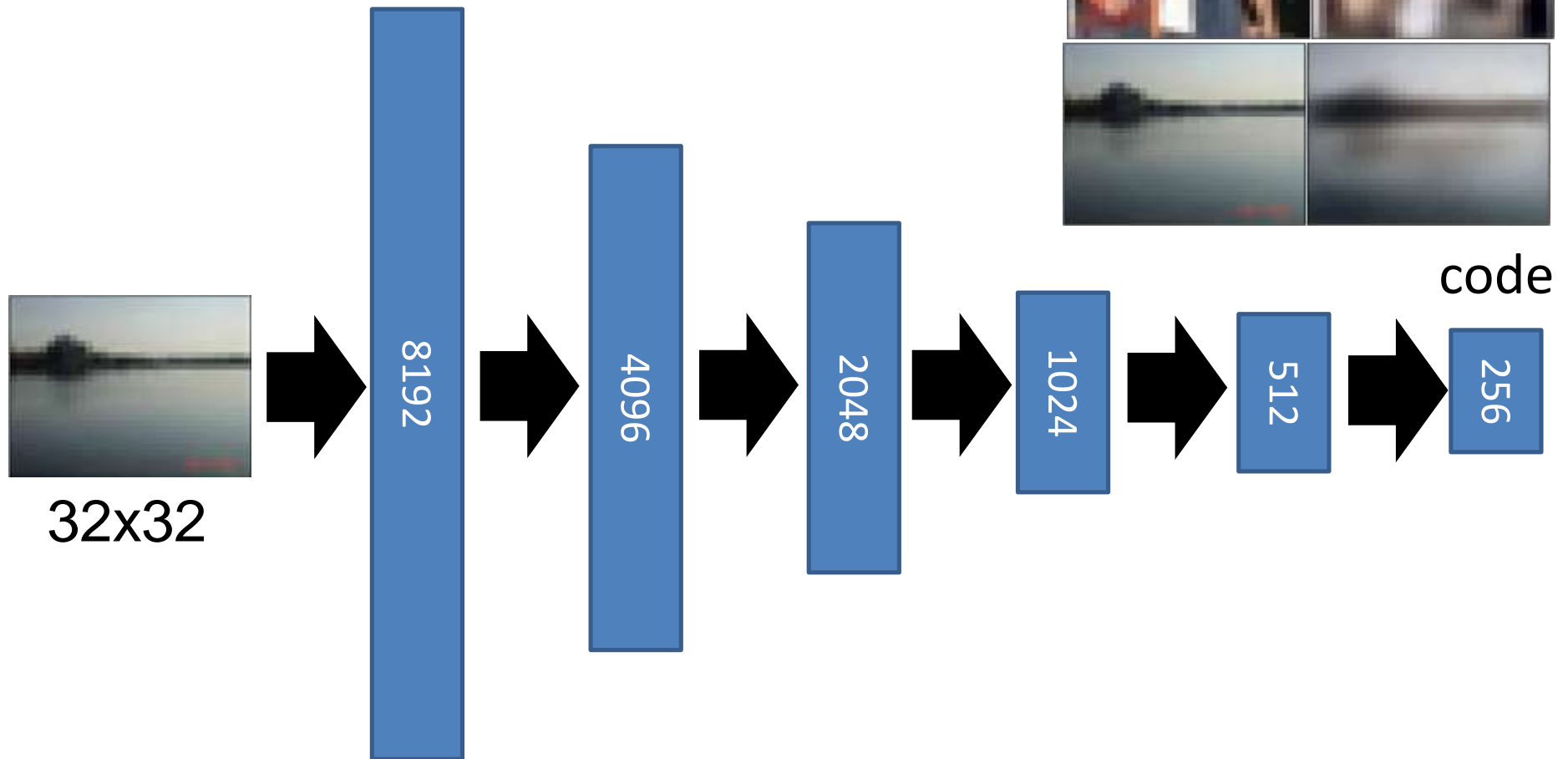
Retrieved using Euclidean distance in pixel intensity space



(Images from Hinton's slides on Coursera)

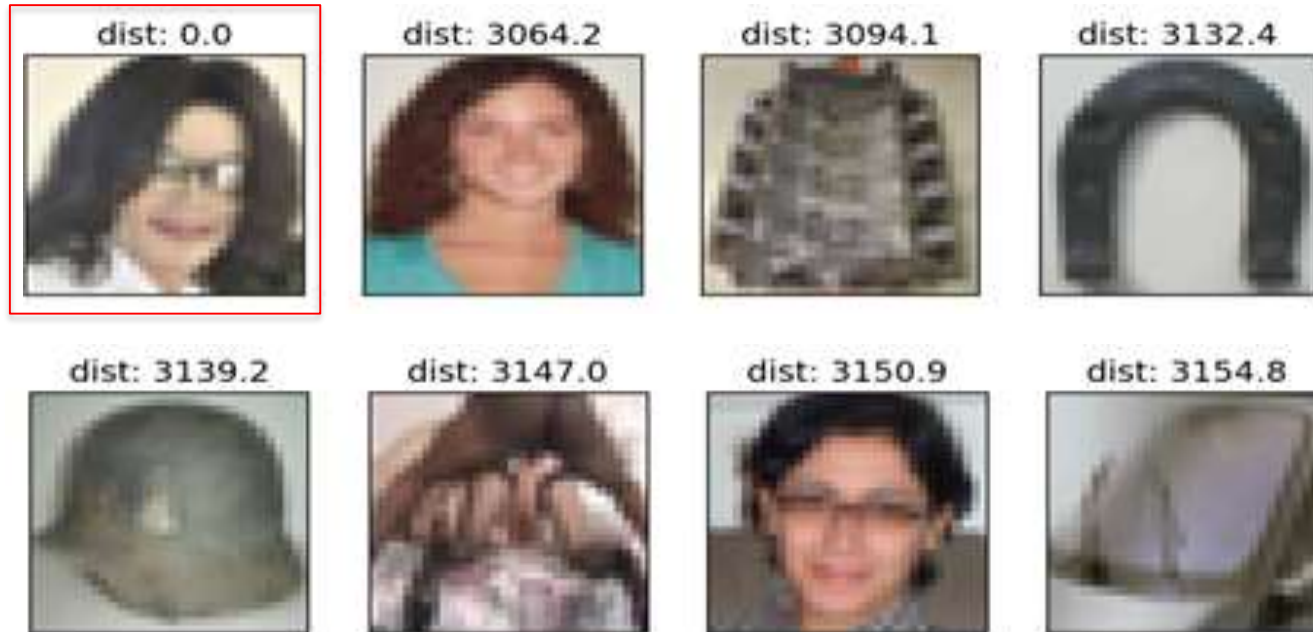
Reference: Krizhevsky, Alex, and Geoffrey E. Hinton. "Using very deep autoencoders for content-based image retrieval." *ESANN*. 2011.

# Auto-encoder – Similar Image Search



(crawl millions of images from the Internet)

# Retrieved using Euclidean distance in pixel intensity space

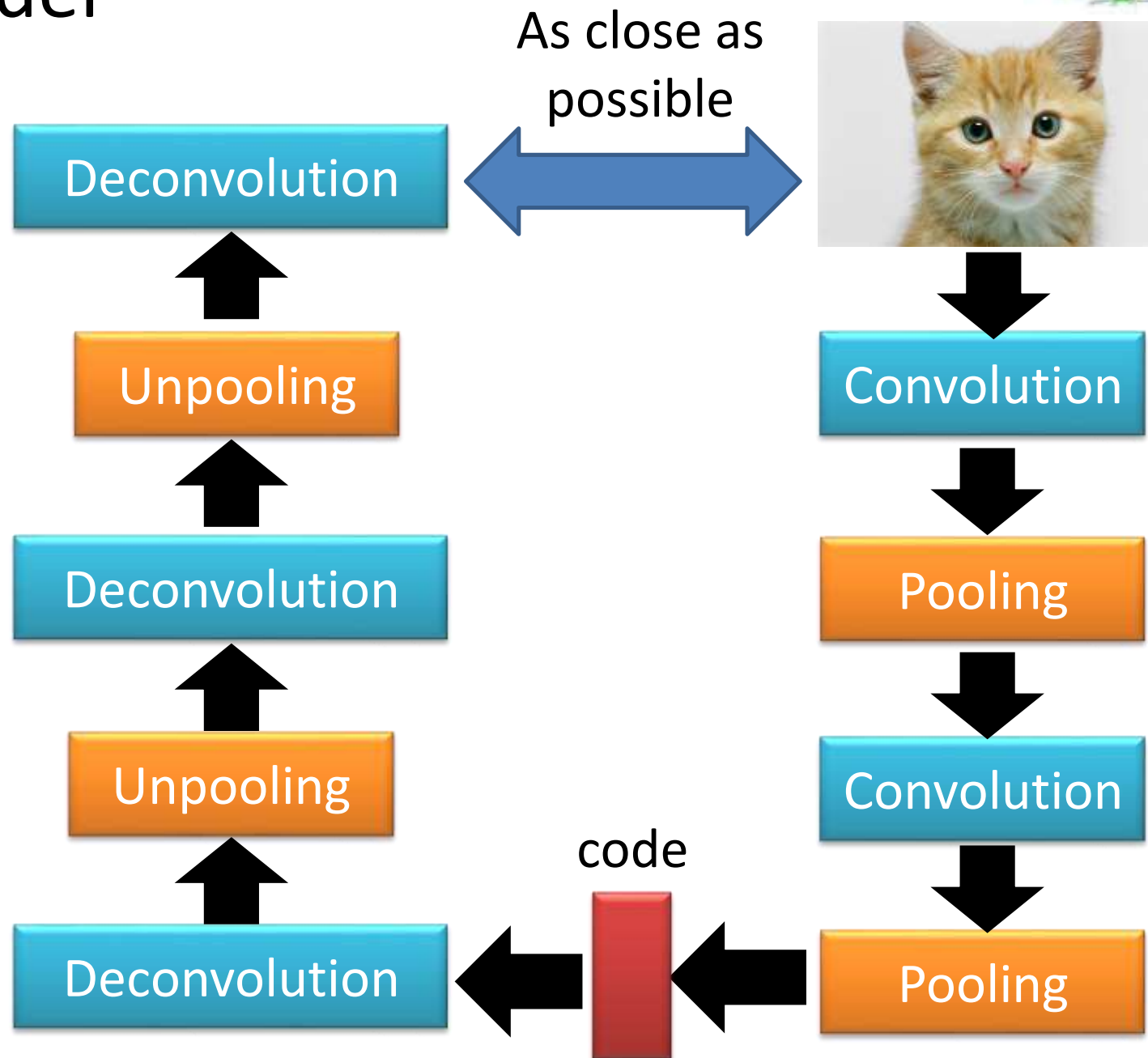


retrieved using 256 codes

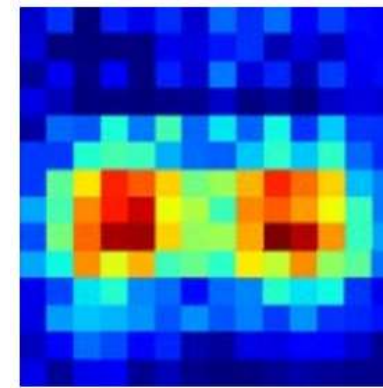




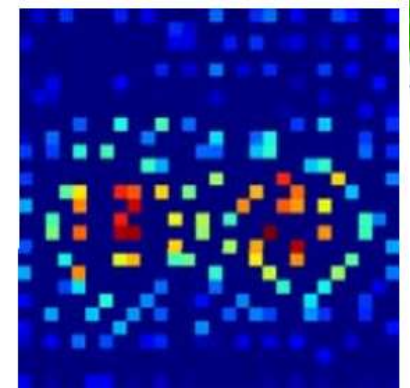
# Auto-encoder for CNN



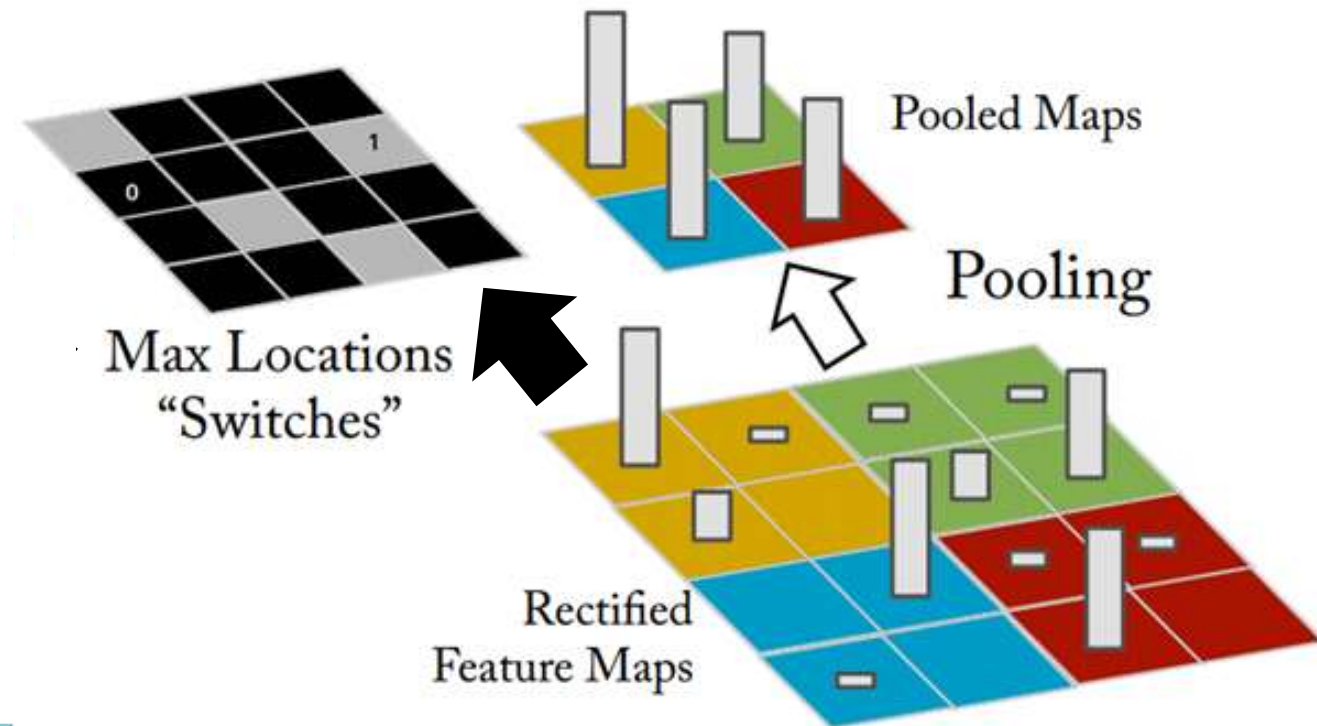
# CNN -Unpooling



14 x 14



28 x 28



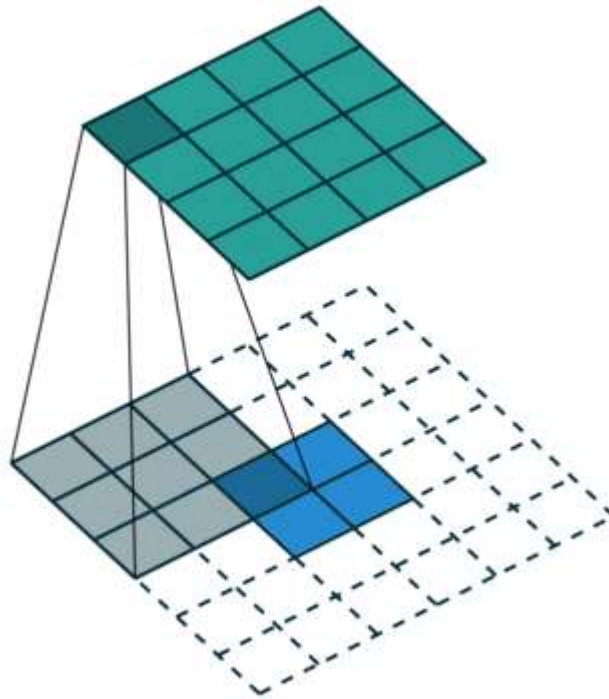
Alternative: simply repeat the values

Source of image :  
[https://leonardoaraujosantos.gitbooks.io/artificial-intelligence/content/image\\_segmentation.html](https://leonardoaraujosantos.gitbooks.io/artificial-intelligence/content/image_segmentation.html)



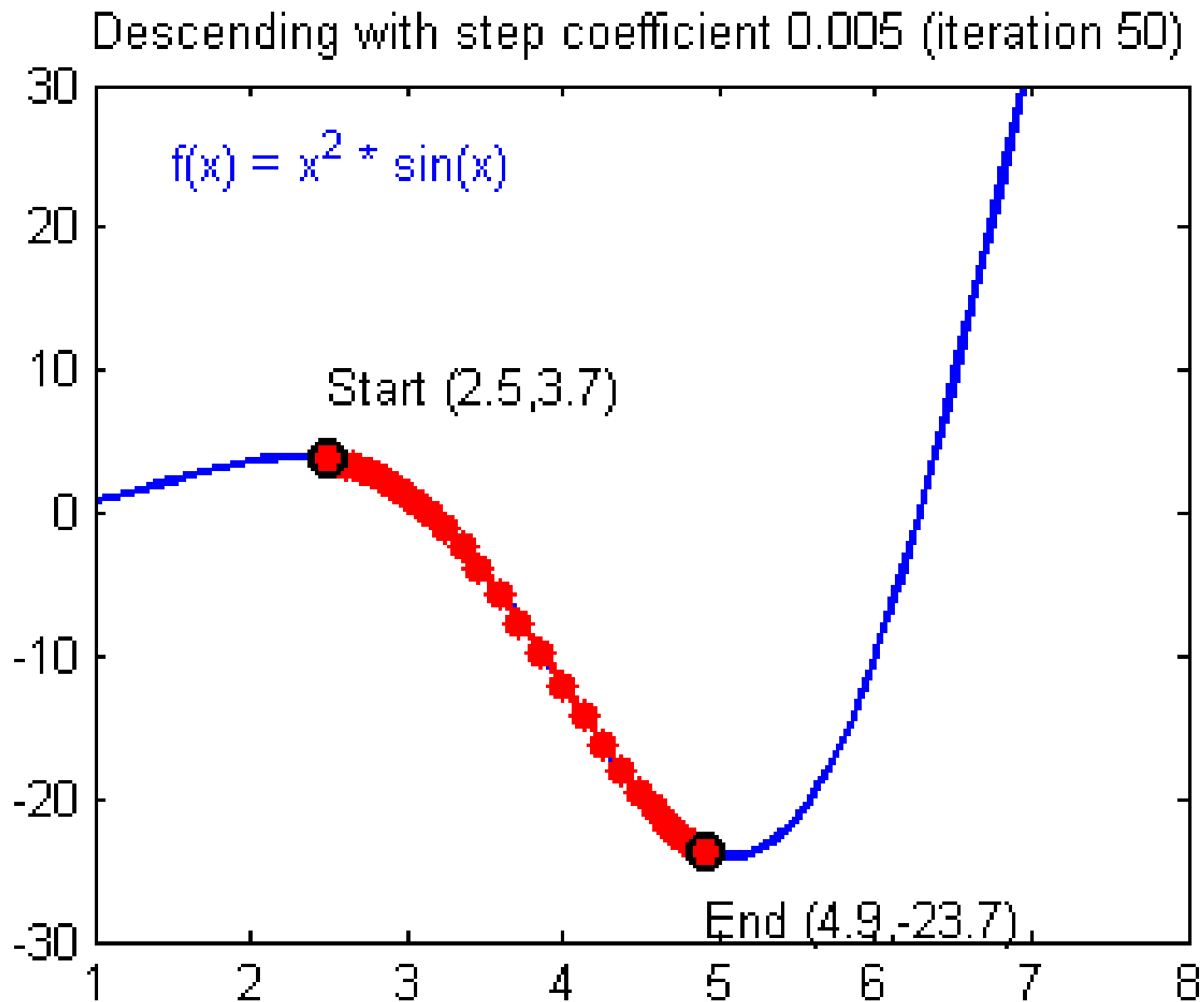
# Deconvolution

Actually, deconvolution is convolution.





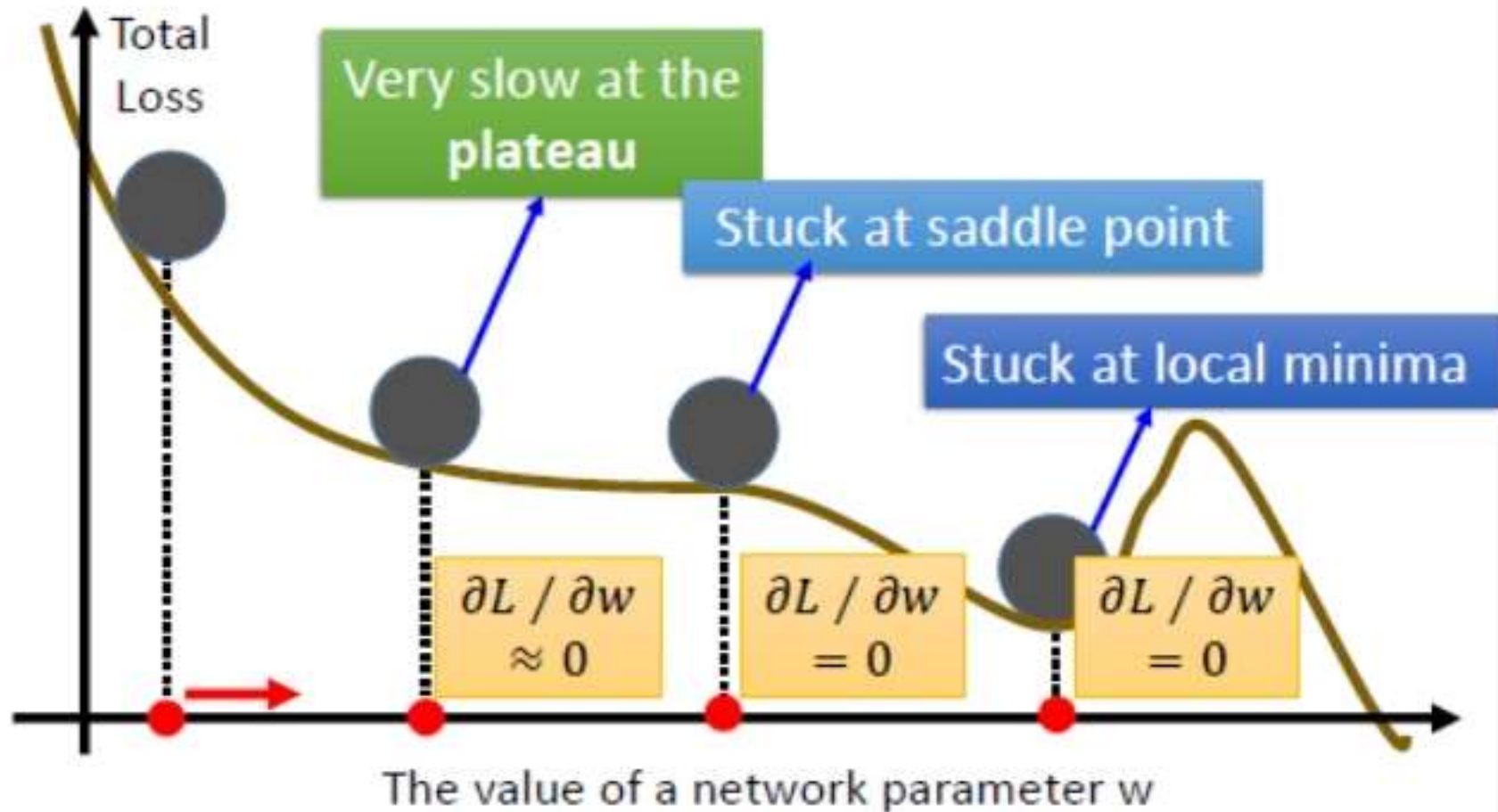
# SGD visualized





# Learning – Suboptimal Modes

Hard to find  
optimal network parameters





# Momentum

$$\Delta w_{ij} = (\eta * \frac{\partial E}{\partial w_{ij}})$$

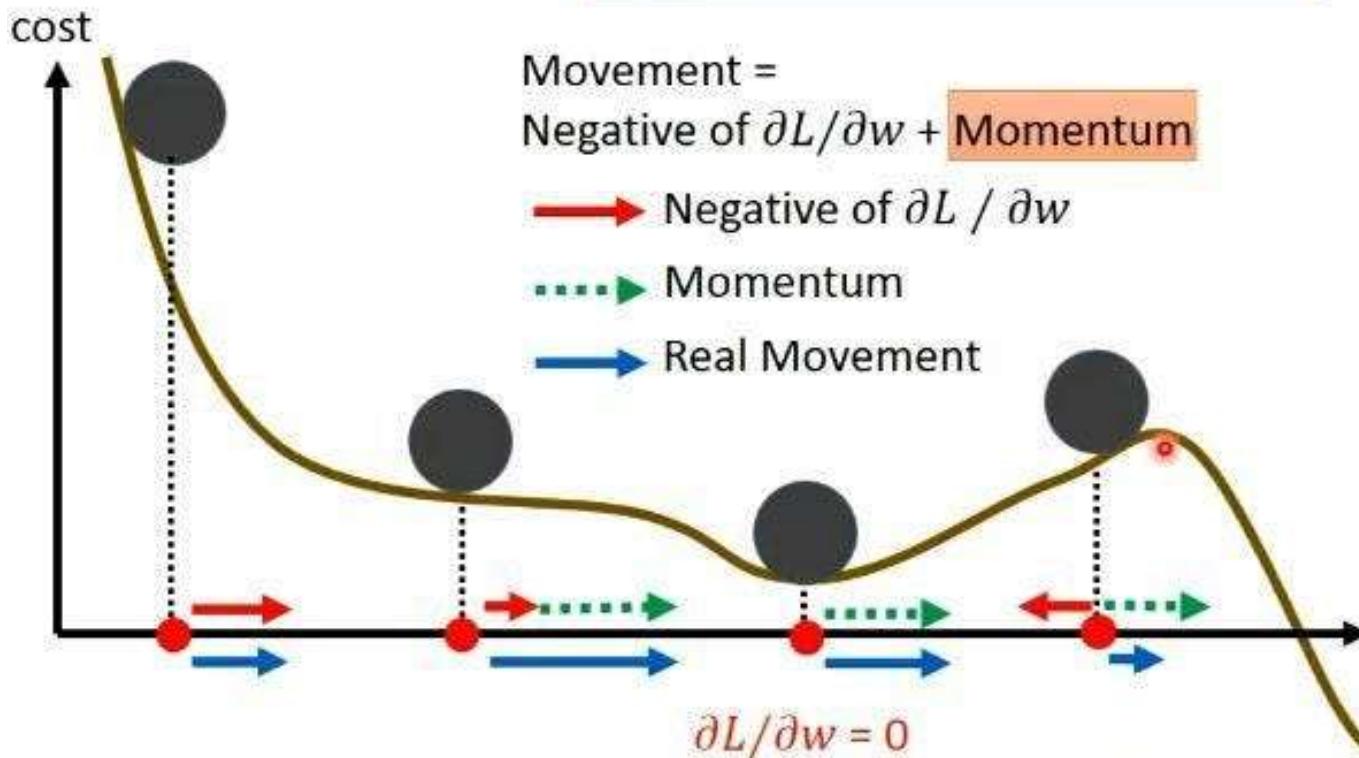
weight increment      learning rate      weight gradient

$$\Delta w_{ij} = (\eta * \frac{\partial E}{\partial w_{ij}}) + (\gamma * \Delta w_{ij}^{t-1})$$

momentum factor      weight increment, previous iteration

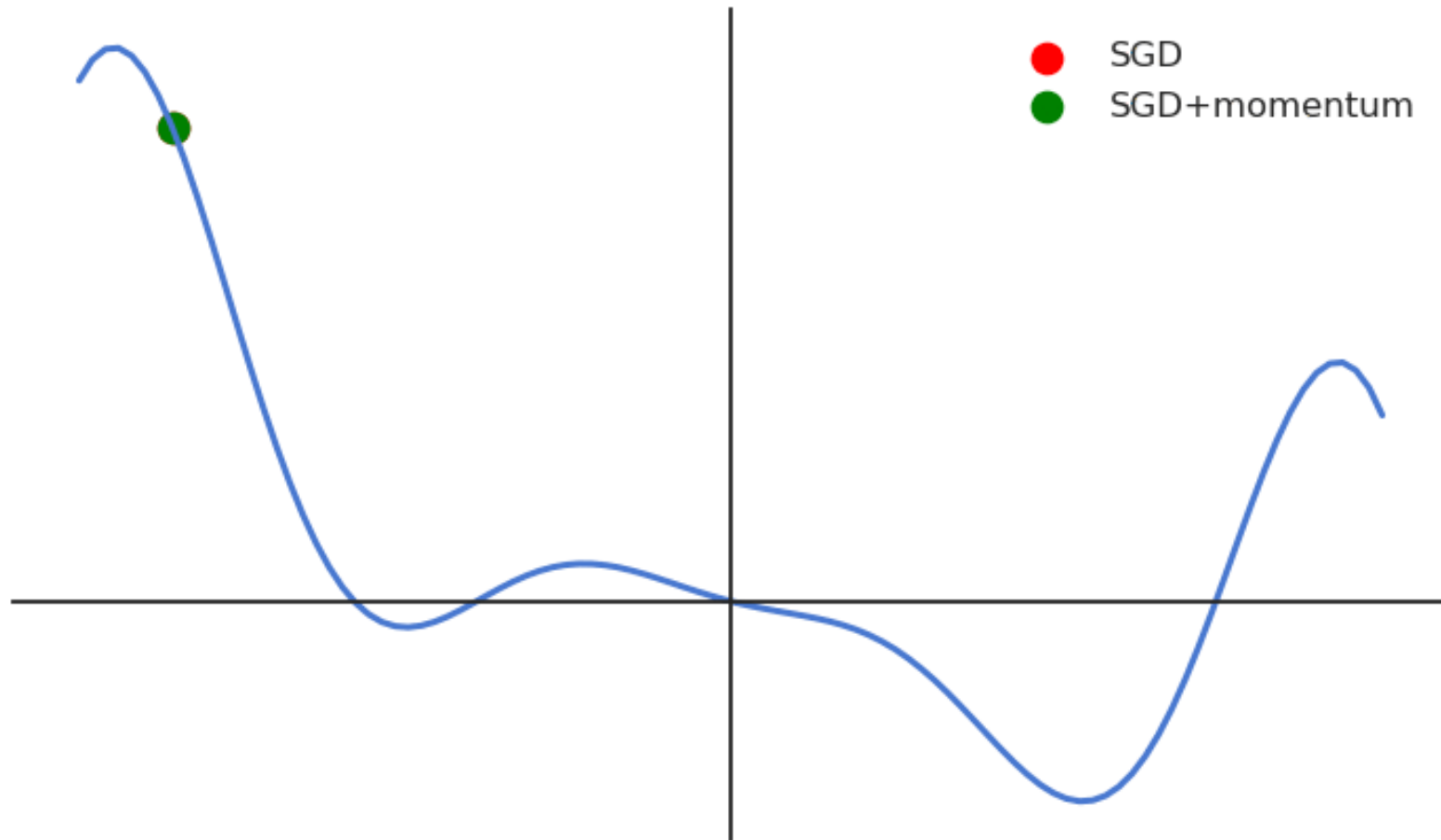
Still not guarantee reaching global minima, but give some hope .....

## Momentum



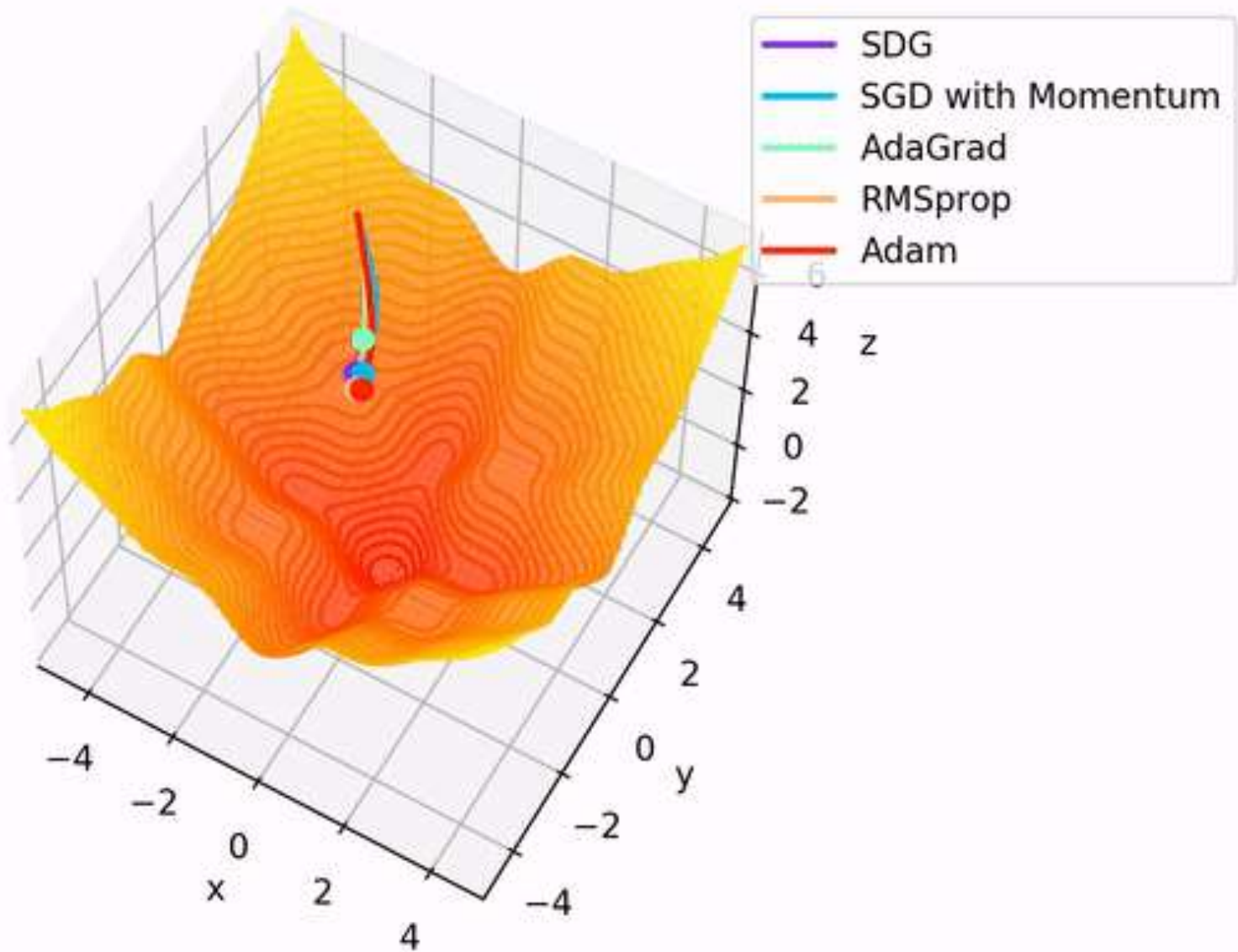


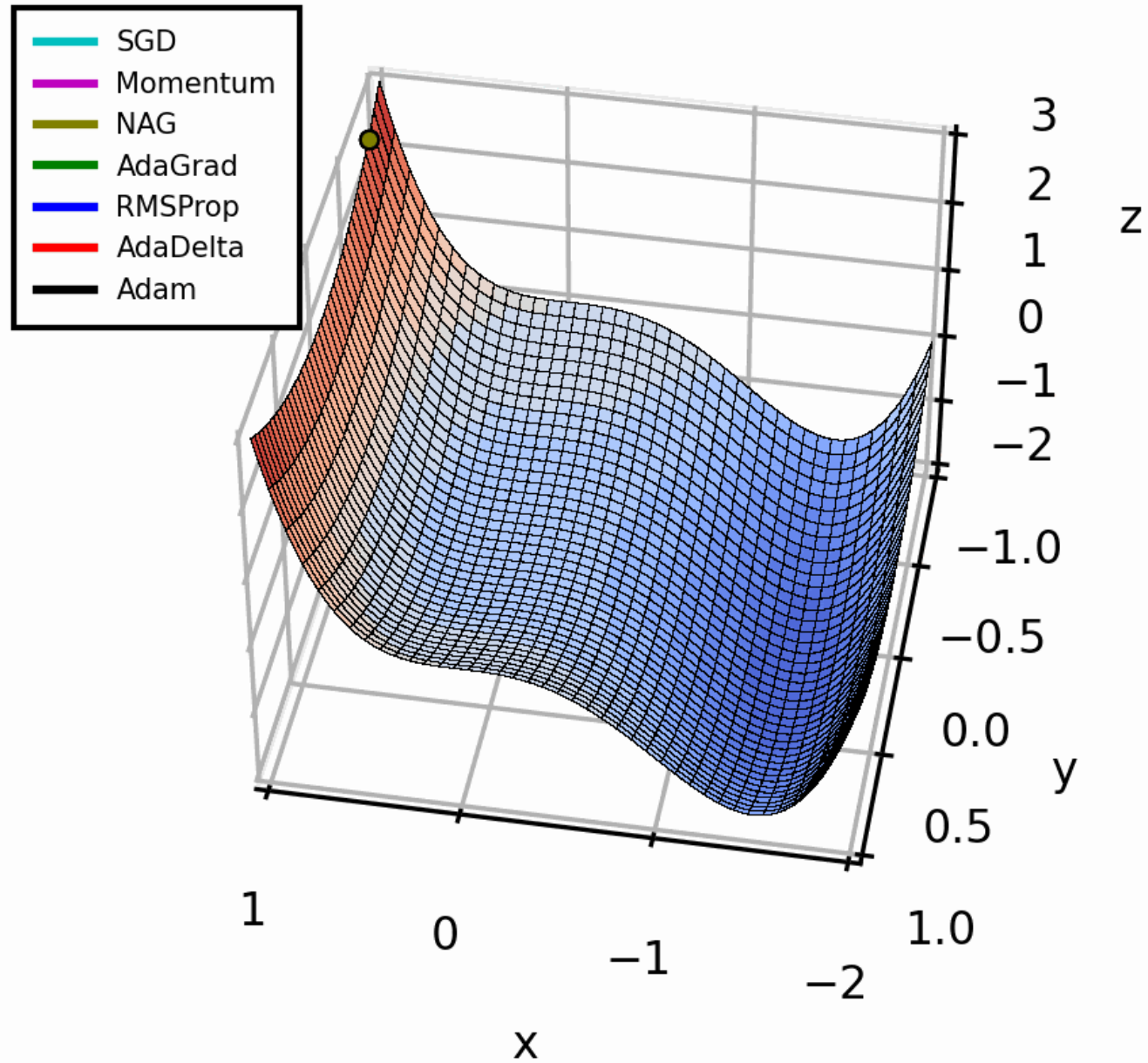
# Momentum - visualized

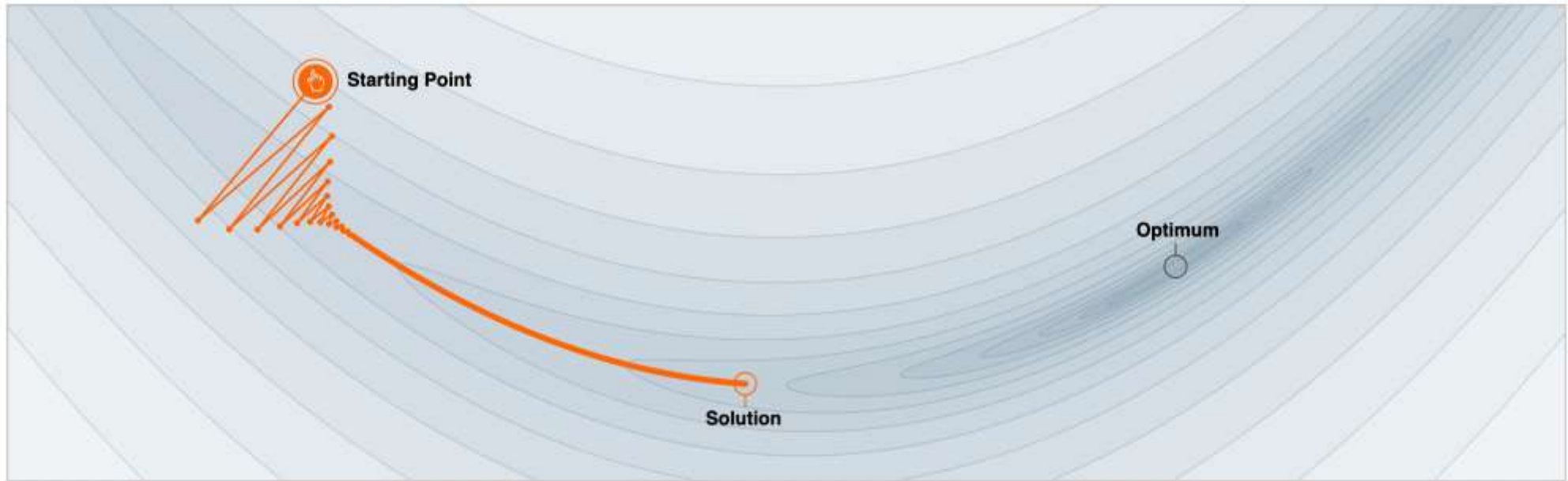




## Optimizer Comparison







Step-size  $\alpha = 0.0030$



Momentum  $\beta = 0.0$



We often think of Momentum as a means of dampening oscillations and speeding up the iterations, leading to faster convergence. But it has other interesting behavior. It allows a larger range of step-sizes to be used, and creates its own oscillations. What is going on?

$$\Delta w_{ij} = \left( \eta * \frac{\partial E}{\partial w_{ij}} \right)$$

weight increment      learning rate      weight gradient

$$\Delta w_{ij} = \left( \eta * \frac{\partial E}{\partial w_{ij}} \right) + (\gamma * \Delta w_{ij}^{t-1})$$

momentum factor      weight increment, previous iteration



# Summary of learning methods for neural networks

For small datasets (e.g. 10,000 cases) or bigger datasets without much redundancy, use a full-batch method.

Conjugate gradient, LBFGS ...  
adaptive learning rates, rprop ...

For big, redundant datasets use mini-batches.

Try gradient descent with momentum.  
Try rmsprop (with momentum ?)

Why there is no simple recipe:

Neural nets differ a lot:

Very deep nets (especially ones with narrow bottlenecks).

Recurrent nets.

Wide shallow nets.

Tasks differ a lot:

Some require very accurate weights, some don't.



# Optimization parameters

**CLASS** `torch.optim.SGD(params, lr=<required parameter>, momentum=0, dampening=0, weight_decay=0, nesterov=False)`

[SOURCE]

Implements stochastic gradient descent (optionally with momentum).

Nesterov momentum is based on the formula from [On the importance of initialization and momentum in deep learning](#).

## Parameters

- **params** (*iterable*) – iterable of parameters to optimize or dicts defining parameter groups
- **lr** (*float*) – learning rate
- **momentum** (*float*, *optional*) – momentum factor (default: 0)
- **weight\_decay** (*float*, *optional*) – weight decay (L2 penalty) (default: 0)
- **dampening** (*float*, *optional*) – dampening for momentum (default: 0)
- **nesterov** (*bool*, *optional*) – enables Nesterov momentum (default: False)

## L2 Regularization

$$\begin{array}{l} \text{Modified loss} \\ \text{function} \end{array} = \text{Loss function} + \lambda \sum_{i=1}^n W_i^2$$