

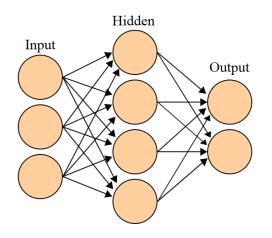
ANN Training

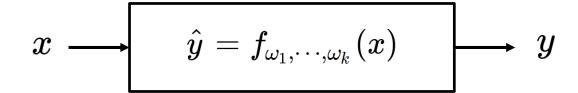
Industrial AI
Prof. Seungchul Lee



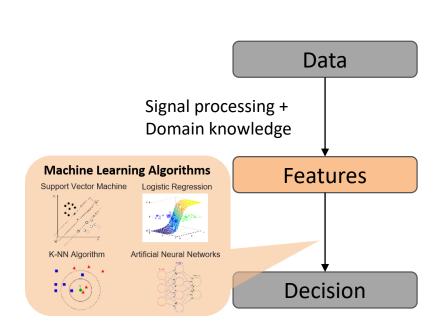
Summary

• Learning weights and biases from data using gradient descent





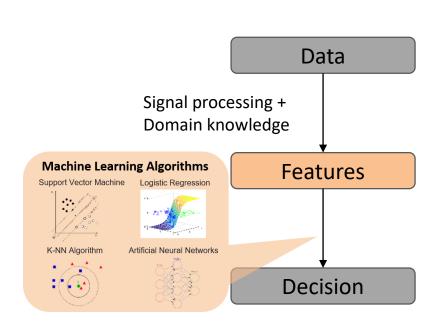
Machine Learning

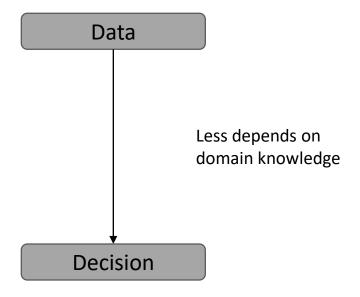




Machine Learning

Deep Learning

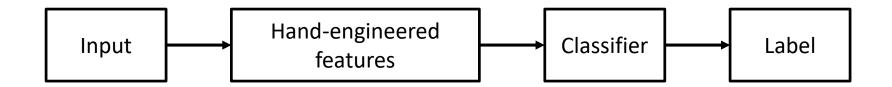




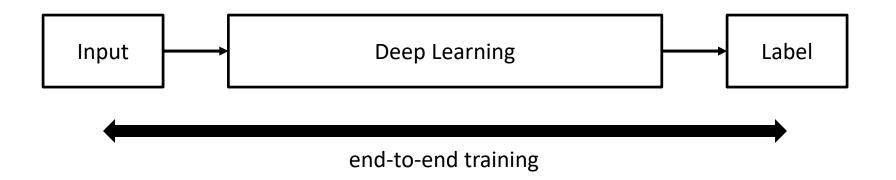


Machine Learning and Deep Learning

Machine Learning



Deep supervised learning



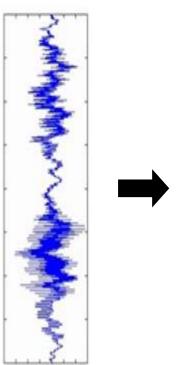
Artificial Neural Networks

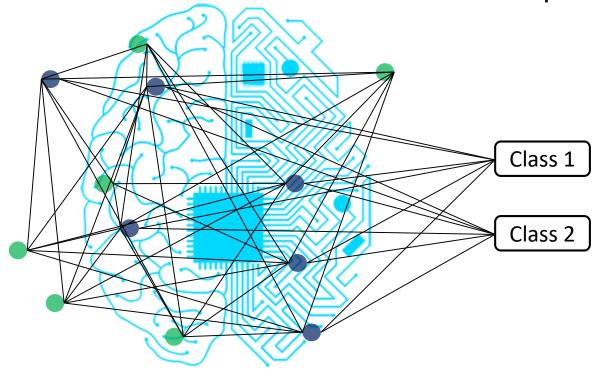
- Complex/Nonlinear universal function approximator
 - Linearly connected networks
 - Simple nonlinear neurons



Output







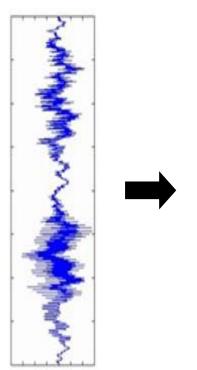


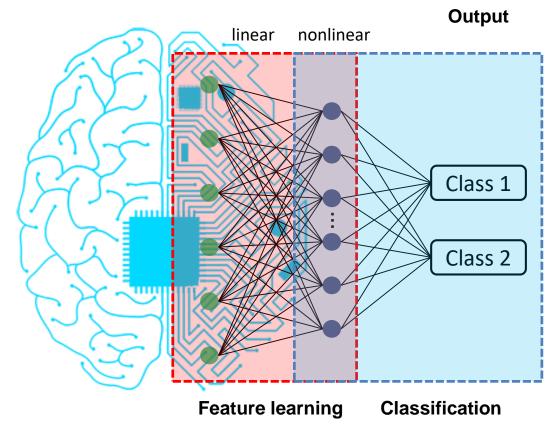
Artificial Neural Networks

- Complex/Nonlinear universal function approximator
 - Linearly connected networks
 - Simple nonlinear neurons



Input

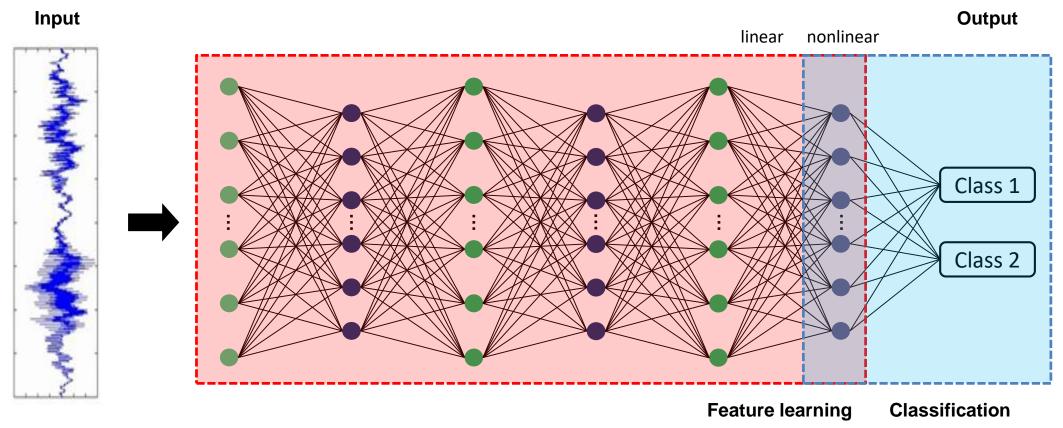




Deep Artificial Neural Networks

- Complex/Nonlinear universal function approximator
 - Linearly connected networks
 - Simple nonlinear neurons





Training: Backpropagation



Training Neural Networks: Optimization

 Learning or estimating weights and biases of multi-layer perceptron from training data

- 3 key components
 - objective function $f(\cdot)$
 - decision variable or unknown ω
 - constraints $g(\cdot)$
- In mathematical expression

$$\min_{\omega} \quad f(\omega)$$

Training Neural Networks: Loss Function

Measures error between target values and predictions

$$\min_{\omega} \sum_{i=1}^{m} \ell\left(h_{\omega}\left(x^{(i)}
ight), y^{(i)}
ight)$$

- Example
 - Squared loss (for regression):

$$rac{1}{m}\sum_{i=1}^{m}\left(h_{\omega}\left(x^{(i)}
ight)-y^{(i)}
ight)^{2}$$

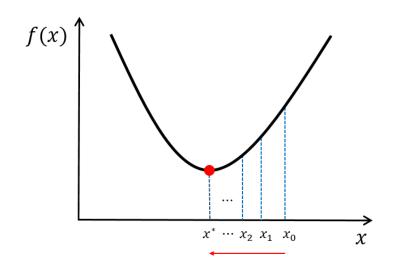
— Cross entropy (for classification):

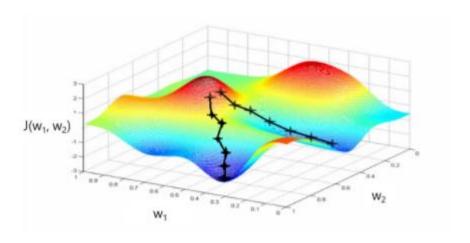
$$-rac{1}{m}\sum_{i=1}^{m}y^{(i)}\log\Bigl(h_{\omega}\left(x^{(i)}
ight)\Bigr)+\Bigl(1-y^{(i)}\Bigr)\log\Bigl(1-h_{\omega}\left(x^{(i)}
ight)\Bigr)$$

Training Neural Networks: Gradient Descent

- Negative gradients points directly downhill of the cost function
- We can decrease the cost by moving in the direction of the negative gradient (α is a learning rate)

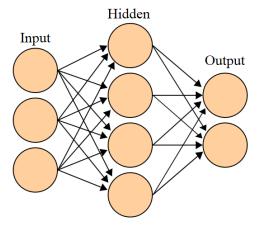
$$\omega \Leftarrow \omega - lpha
abla_\omega \ell \left(h_\omega \left(x^{(i)}
ight), y^{(i)}
ight)$$





Gradients in ANN

- Learning weights and biases from data using gradient descent
- $\frac{\partial \ell}{\partial \omega}$: too many computations are required for all ω
- Structural constraint of NN:
 - Composition of functions
 - Chain rule
 - Dynamic programming

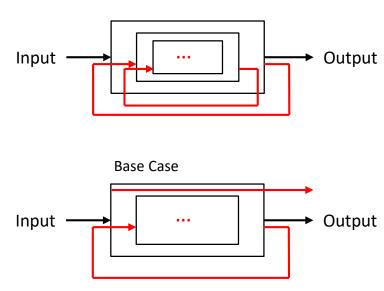


$$\hat{y} = f_{\omega_1, \cdots, \omega_k}(x)$$
 \longrightarrow y

Recursive Algorithm

- One of the central ideas of computer science
- Depends on solutions to smaller instances of the same problem (= sub-problem)
- Function to call itself (it is impossible in the real world)
- Factorial example

•
$$n! = n \cdot (n-1) \cdots 2 \cdot 1$$



Dynamic Programming

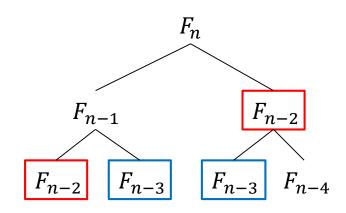
- Dynamic Programming: general, powerful algorithm design technique
- Fibonacci numbers:

$$F_1 = F_2 = 1 \ F_n = F_{n-1} + F_{n-2}$$

Naïve Recursive Algorithm

```
\begin{aligned} & \text{fib}(n): \\ & \text{if } n \leq 2: \ f = 1 \\ & \text{else}: \ f = \text{fib}(n-1) + \text{fib}(n-2) \\ & \text{return } f \end{aligned}
```

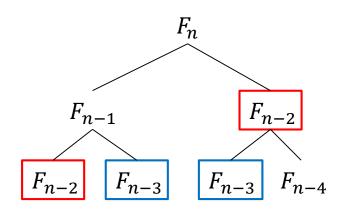
• It works. Is it good?



Memorized Recursive Algorithm

```
memo = []
fib(n):
if n in memo : return memo[n]
if n \le 2 : f = 1
else : f = fib(n - 1) + fib(n - 2)
memo[n] = f
return f
```

- Benefit?
 - fib(n) only recurses the first time it's called



Dynamic Programming Algorithm

 Memorize (remember) & re-use solutions to subproblems that helps solve the problem

• DP ≈ recursion + memorization

Training Neural Networks: Backpropagation Learning

- Forward propagation
 - the initial information propagates up to the hidden units at each layer and finally produces output
- Backpropagation
 - allows the information from the cost to flow backwards through the network in order to compute the gradients



- Chain Rule
 - Computing the derivative of the composition of functions

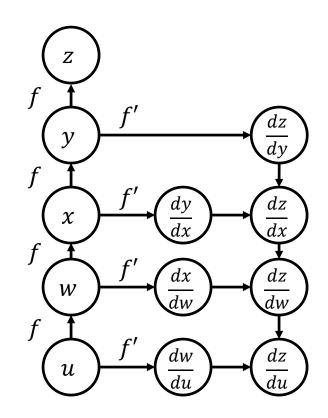
•
$$f(g(x))' = f'(g(x))g'(x)$$

•
$$\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$$

•
$$\frac{dz}{dw} = \left(\frac{dz}{dy} \cdot \frac{dy}{dx}\right) \cdot \frac{dx}{dw}$$

•
$$\frac{dz}{du} = \left(\frac{dz}{dy} \cdot \frac{dy}{dx} \cdot \frac{dx}{dw}\right) \cdot \frac{dw}{du}$$

- Backpropagation
 - Update weights recursively



- Chain Rule
 - Computing the derivative of the composition of functions

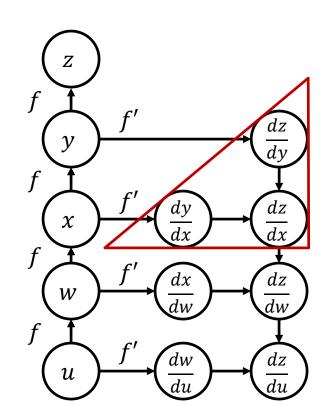
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- Backpropagation
 - Update weights recursively



- Chain Rule
 - Computing the derivative of the composition of functions

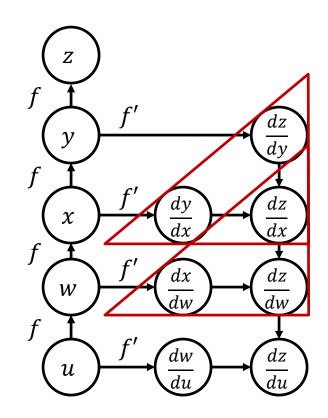
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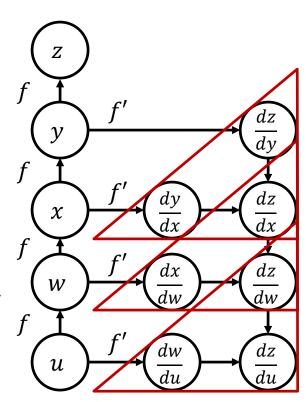
•
$$\frac{dz}{du} = \left(\frac{dz}{dy} \cdot \frac{dy}{dx} \cdot \frac{dx}{dw}\right) \cdot \frac{dw}{du}$$

- Backpropagation
 - Update weights recursively



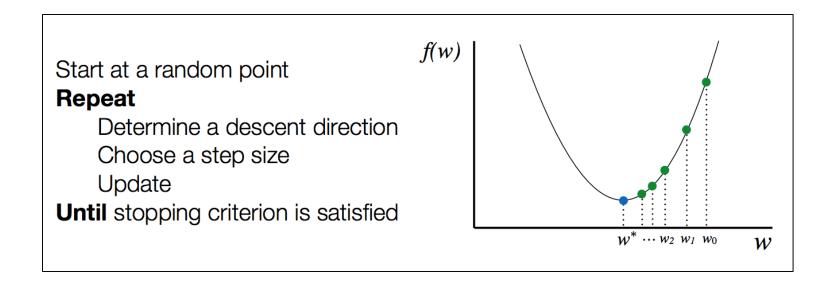
• Chain Rule

- Computing the derivative of the composition of functions
 - f(g(x))' = f'(g(x))g'(x)
 - $\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$
 - $\frac{dz}{dw} = \left(\frac{dz}{dy} \cdot \frac{dy}{dx}\right) \cdot \frac{dx}{dw}$
 - $\frac{dz}{du} = \left(\frac{dz}{dy} \cdot \frac{dy}{dx} \cdot \frac{dx}{dw}\right) \cdot \frac{dw}{du}$
- Backpropagation
 - Computes gradients recursively with memory
 - Update weights recursively with memory



Training Neural Networks

Optimization procedure

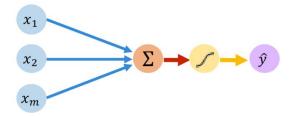


- It is not easy to numerically compute gradients in network in general.
 - The good news: people have already done all the "hard work" of developing numerical solvers (or libraries)
 - There are a wide range of tools → We will use the TensorFlow

Core Foundation Review

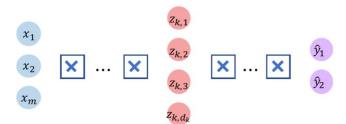
The Perceptron

- Structural building blocks
- Nonlinear activation functions



Neural Networks

- Stacking Perceptrons to form neural networks
- Optimization through backpropagation



Training in Practice

- Adaptive learning
- Batching
- Regularization

