
Deep Learning Basics (lecture notes)

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This document serves as lecture notes for a course that is taught at Université de Rennes 2 (France) and EDHEC Lille (France).

The course deals with the basics of neural networks for classification and regression over tabular data (including optimization algorithms for multi-layer perceptrons), convolutional neural networks for image classification (including notions of transfer learning) and sequence classification / forecasting.

The labs for this course will use `keras`, hence so will these lecture notes.

CHAPTER 1

INTRODUCTION

In this introduction chapter, we will present a first neural network called the Perceptron. This model is a neural network made of a single neuron, and we will use it here as a way to introduce key concepts that we will detail later in the course.

1.1 A first model: the Perceptron

In the neural network terminology, a neuron is a parametrized function that takes a vector \mathbf{x} as input and outputs a single value a as follows:

$$a = \varphi(\underbrace{\mathbf{w}\mathbf{x} + b}_o),$$

where the parameters of the neuron are its weights stored in \mathbf{w} and a bias term b , and φ is an activation function that is chosen *a priori* (we will come back to it in more details later in the course):



A model made of a single neuron is called a Perceptron.

1.2 Optimization

The models presented in this book are aimed at solving prediction problems, in which the goal is to find “good enough” parameter values for the model at stake given some observed data.

The problem of finding such parameter values is coined optimization and the deep learning field makes extensive use of a specific family of optimization strategies called **gradient descent**.

1.2.1 Gradient Descent

To make one's mind about gradient descent, let us assume we are given the following dataset about house prices:

```
import pandas as pd

boston = pd.read_csv("data/boston.csv") [ ["RM", "PRICE"]]
boston
```

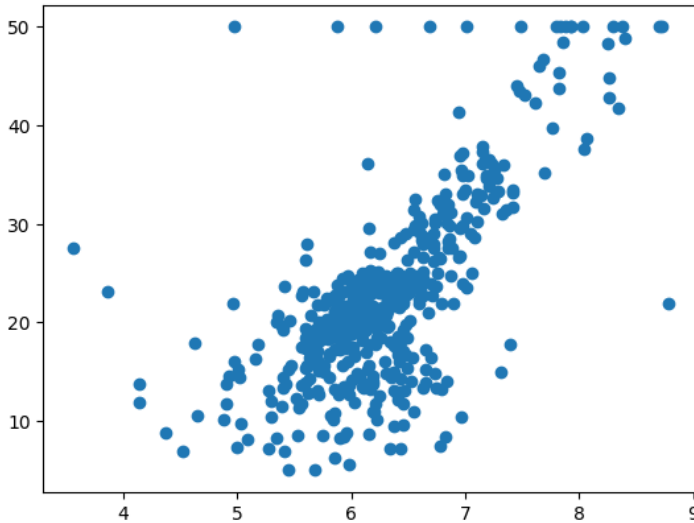
```
   RM  PRICE
0  6.575   24.0
1  6.421   21.6
2  7.185   34.7
3  6.998   33.4
4  7.147   36.2
..   ...   ...
501 6.593   22.4
502 6.120   20.6
503 6.976   23.9
504 6.794   22.0
505 6.030   11.9

[506 rows x 2 columns]
```

In our case, we will try (for a start) to predict the target value of this dataset, which is the median value of owner-occupied homes in \$1000 "PRICE", as a function of the average number of rooms per dwelling "RM" :

```
x = boston["RM"]
y = boston["PRICE"]

plt.scatter(x, y);
```

A short note on this model

In the Perceptron terminology, this model:

- has no activation function (*i.e.* φ is the identity function)
- has no bias (*i.e.* b is forced to be 0, it is not learnt)

Let us assume we have a naive approach in which our prediction model is linear without intercept, that is, for a given input x_i the predicted output is computed as:

$$\hat{y}_i = wx_i$$

where w is the only parameter of our model.

Let us further assume that the quantity we aim at minimizing (our objective, also called loss) is:

$$\mathcal{L}(w) = \sum_i (\hat{y}_i - y_i)^2$$

where y_i is the ground truth value associated with the i -th sample in our dataset.

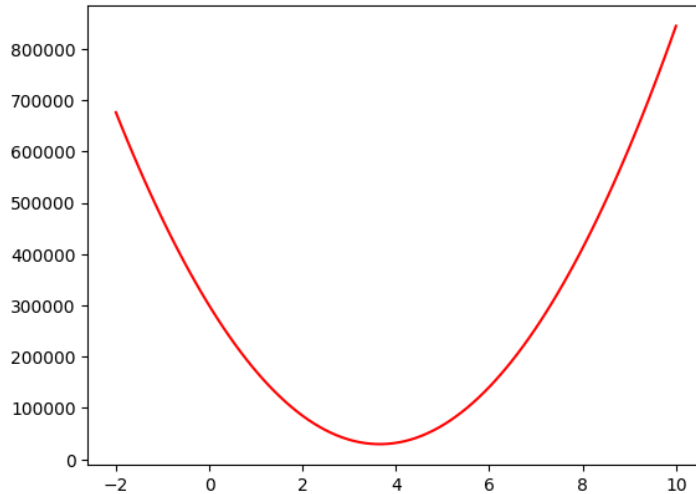
Let us have a look at this quantity as a function of w :

```
import numpy as np

def loss(w, x, y):
    w = np.array(w)
    return np.sum(
        (w[:, None] * x.to_numpy()[None, :] - y.to_numpy()[None, :]) ** 2,
        axis=1
    )

w = np.linspace(-2, 10, num=100)

plt.plot(w, loss(w, x, y), "r-");
```



Here, it seems that a value of w around 4 should be a good pick, but this method (generating lots of values for the parameter and computing the loss for each value) cannot scale to models that have lots of parameters, so we will try something else.

Let us suppose we have access, each time we pick a candidate value for w , to both the loss \mathcal{L} and information about how \mathcal{L} varies, locally. We could, in this case, compute a new candidate value for w by moving from the previous candidate value in the direction of steepest descent. This is the basic idea behind the gradient descent algorithm that, from an initial candidate w_0 , iteratively computes new candidates as:

$$w_{t+1} = w_t - \rho \left. \frac{\partial \mathcal{L}}{\partial w} \right|_{w=w_t}$$

where ρ is a hyper-parameter (called the learning rate) that controls the size of the steps to be done, and $\left. \frac{\partial \mathcal{L}}{\partial w} \right|_{w=w_t}$ is the gradient of \mathcal{L} with respect to w , evaluated at $w = w_t$. As you can see, the direction of steepest descent is the opposite of the direction pointed by the gradient (and this holds when dealing with vector parameters too).

This process is repeated until convergence, as illustrated in the following visualization:

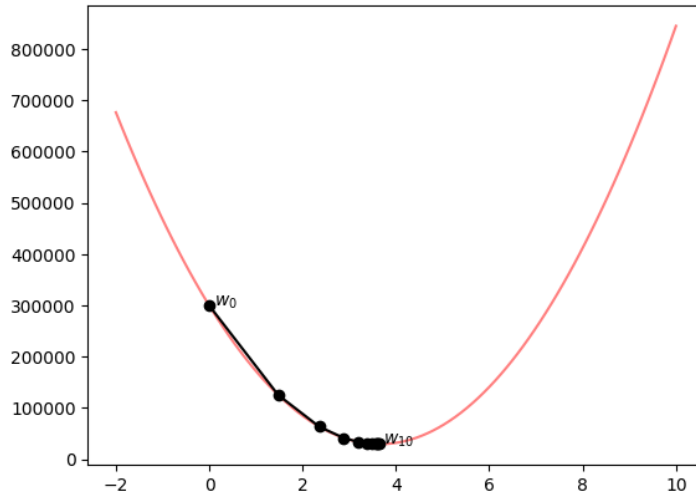
```
rho = 1e-5

def grad_loss(w_t, x, y):
    return np.sum(
        2 * (w_t * x - y) * x
    )

ww = np.linspace(-2, 10, num=100)
plt.plot(ww, loss(ww, x, y), "r-", alpha=.5);

w = [0.]
for t in range(10):
    w_update = w[t] - rho * grad_loss(w[t], x, y)
    w.append(w_update)

plt.plot(w, loss(w, x, y), "ko-")
plt.text(x=w[0]+.1, y=loss([w[0]], x, y), s="$w_{0}$")
plt.text(x=w[10]+.1, y=loss([w[10]], x, y), s="$w_{10}$");
```



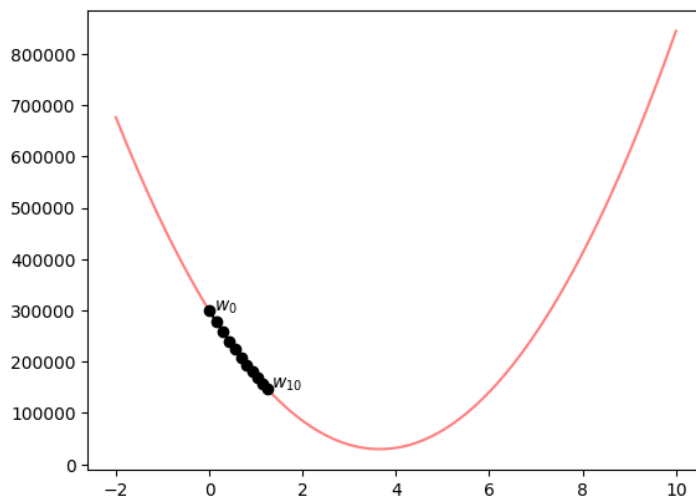
What would we get if we used a smaller learning rate?

```
rho = 1e-6

ww = np.linspace(-2, 10, num=100)
plt.plot(ww, loss(ww, x, y), "r-", alpha=.5);

w = [0.]
for t in range(10):
    w_update = w[t] - rho * grad_loss(w[t], x, y)
    w.append(w_update)

plt.plot(w, loss(w, x, y), "ko-")
plt.text(x=w[0]+.1, y=loss([w[0]], x, y), s="$w_{0}$")
plt.text(x=w[10]+.1, y=loss([w[10]], x, y), s="$w_{10}$");
```



It would definitely take more time to converge. But, take care, a larger learning rate is not always a good idea:

```
rho = 5e-5

ww = np.linspace(-2, 10, num=100)
```

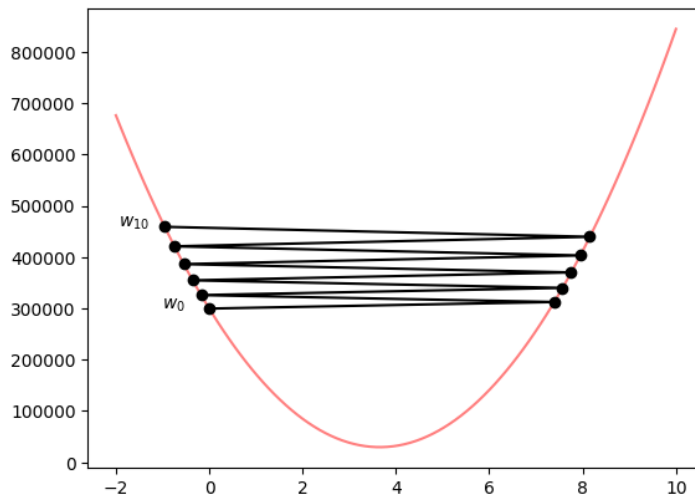
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```
plt.plot(w, loss(w, x, y), "r-", alpha=.5);

w = [0.]
for t in range(10):
    w_update = w[t] - rho * grad_loss(w[t], x, y)
    w.append(w_update)

plt.plot(w, loss(w, x, y), "ko-")
plt.text(x=w[0]-1., y=loss([w[0]], x, y), s="$w_{0}$")
plt.text(x=w[10]-1., y=loss([w[10]], x, y), s="$w_{10}$");
```



See how we are slowly diverging because our steps are too large?

1.3 Wrap-up

In this section, we have introduced:

- a very simple model, called the Perceptron: this will be a building block for the more advanced models we will detail later in the course, such as:
 - the *Multi-Layer Perceptron*
 - Convolutional architectures
 - Recurrent architectures
- the fact that a task comes with a loss function to be minimized (here, we have used the *mean squared error (MSE)* for our regression task), which will be discussed in *a dedicated chapter*;
- the concept of gradient descent to optimize the chosen loss over a model's single parameter, and this will be extended in *our chapter on optimization*.

CHAPTER 2

MULTI LAYER PERCEPTRONS (MLP)

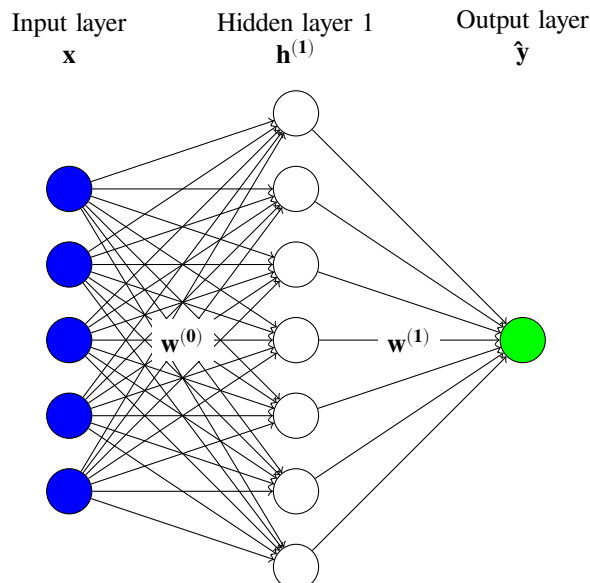
In the previous chapter, we have seen a very simple model called the Perceptron. In this model, the predicted output \hat{y} is computed as a linear combination of the input features plus a bias:

$$\hat{y} = \sum_{j=1}^d x_j w_j + b$$

In other words, we were optimizing among the family of linear models, which is a quite restricted family.

2.1 Stacking layers for better expressivity

In order to cover a wider range of models, one can stack neurons organized in layers to form a more complex model, such as the model below, which is called a one-hidden-layer model, since an extra layer of neurons is introduced between the inputs and the output:



The question one might ask now is whether this added hidden layer effectively allows to cover a wider family of models. This is what the Universal Approximation Theorem below is all about.

Universal Approximation Theorem

The Universal Approximation Theorem states that any continuous function defined on a compact set can be approximated as closely as one wants by a one-hidden-layer neural network with sigmoid activation.

In other words, by using a hidden layer to map inputs to outputs, one can now approximate any continuous function, which is a very interesting property. Note however that the number of hidden neurons that is necessary to achieve a given approximation quality is not discussed here. Moreover, it is not sufficient that such a good approximation exists, another important question is whether the optimization algorithms we will use will eventually converge to this solution or not, which is not guaranteed, as discussed in more details in [the dedicated chapter](#).

In practice, we observe empirically that in order to achieve a given approximation quality, it is more efficient (in terms of the number of parameters required) to stack several hidden layers rather than rely on a single one :



The above graphical representation corresponds to the following model:

$$\hat{y} = \varphi_{\text{out}} \left(\sum_i w_i^{(2)} h_i^{(2)} + b^{(2)} \right) \quad (2.1)$$

$$\forall i, h_i^{(2)} = \varphi \left(\sum_j w_{ij}^{(1)} h_j^{(1)} + b_i^{(1)} \right) \quad (2.2)$$

$$\forall i, h_i^{(1)} = \varphi \left(\sum_j w_{ij}^{(0)} x_j + b_i^{(0)} \right) \quad (2.3)$$

To be even more precise, the bias terms $b_i^{(l)}$ are not represented in the graphical representation above.

Such models with one or more hidden layers are called **Multi Layer Perceptrons** (MLP).

2.2 Deciding on an MLP architecture

When designing a Multi-Layer Perceptron model to be used for a specific problem, some quantities are fixed by the problem at hand and other are left as hyper-parameters.

Let us take the example of the well-known Iris classification dataset:

```
import pandas as pd

iris = pd.read_csv("data/iris.csv", index_col=0)
iris
```

	sepal length (cm)	sepal width (cm)	petal length (cm)	petal width (cm)	\
0	5.1	3.5	1.4	0.2	
1	4.9	3.0	1.4	0.2	
2	4.7	3.2	1.3	0.2	
3	4.6	3.1	1.5	0.2	
4	5.0	3.6	1.4	0.2	
..	
145	6.7	3.0	5.2	2.3	
146	6.3	2.5	5.0	1.9	
147	6.5	3.0	5.2	2.0	
148	6.2	3.4	5.4	2.3	
149	5.9	3.0	5.1	1.8	

	target
0	0
1	0
2	0
3	0
4	0
..	...
145	2
146	2
147	2
148	2
149	2

[150 rows x 5 columns]

The goal here is to learn how to infer the `target` attribute (3 different possible classes) from the information in the 4 other attributes.

The structure of this dataset dictates:

- the number of neurons in the input layer, which is equal to the number of descriptive attributes in our dataset (here, 4), and
- the number of neurons in the output layer, which is here equal to 3, since the model is expected to output one probability per target class.

In more generality, for the output layer, one might face several situations:

- when regression is at stake, the number of neurons in the output layer is equal to the number of features to be predicted by the model,
- when it comes to classification

- in the case of binary classification, the model will have a single output neuron which will indicate the probability of the positive class
- in the case of multi-class classification, the model will have as many output neurons as the number of classes in the problem.

Once these number of input / output neurons are fixed, the number of hidden neurons as well as the number of neurons per hidden layer are left as hyper-parameters of the model.

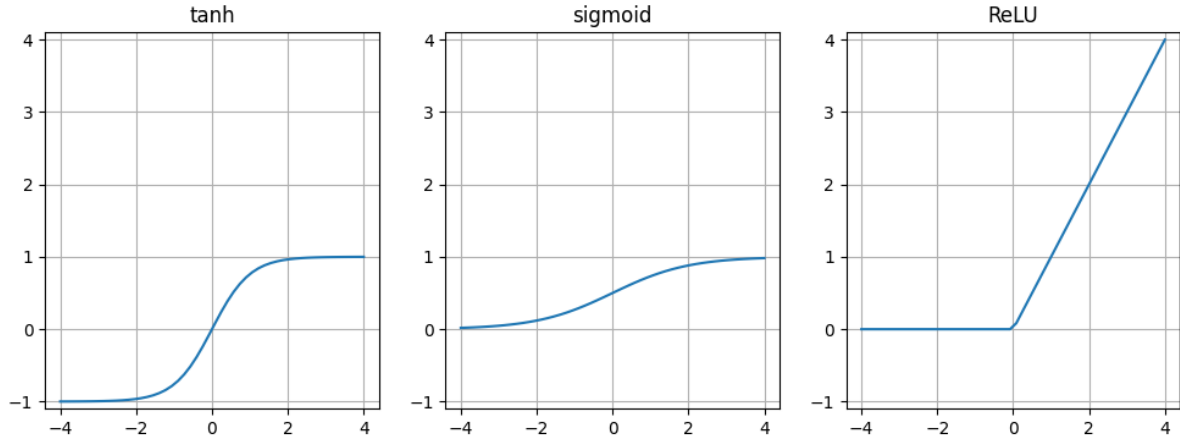
2.3 Activation functions

Another important hyper-parameter of neural networks is the choice of the activation function φ .

Here, it is important to notice that if we used the identity function as our activation function, then whatever the depth of our MLP, we would fall back to covering only the family of linear models. In practice, we will then use activation functions that have some linear regime but don't behave like a linear function on the whole range of input values.

Historically, the following activation functions have been proposed :

$$\begin{aligned}\tanh(x) &= \frac{2}{1 + e^{-2x}} - 1 \\ \text{sigmoid}(x) &= \frac{1}{1 + e^{-x}} \\ \text{ReLU}(x) &= \begin{cases} x & \text{if } x > 0 \\ 0 & \text{otherwise} \end{cases}\end{aligned}$$



In practice the ReLU function (and some of its variants) is the most widely used nowadays, for reasons that will be discussed in more details in [our chapter dedicated to optimization](#).

2.3.1 The special case of the output layer

You might have noticed that in the MLP formulation provided in Equation (1), the output layer has its own activation function, denoted φ_{out} . This is because the choice of activation functions for the output layer of a neural network is a bit specific to the problem at hand.

Indeed, you might have seen that the activation functions discussed in the previous section do not share the same range of output values. It is hence of prime importance to pick an adequate activation function for the output layer such that our models outputs values that are consistent to the quantities it is supposed to predict.

If, for example, our model was supposed to be used in the Boston Housing dataset we discussed *in the previous chapter*. In this case, the goal is to predict housing prices, which are expected to be nonnegative quantities. It would then be a good idea to use ReLU (which can output any positive value) as the activation function for the output layer in this case.

As stated earlier, in the case of binary classification, the model will have a single output neuron and this neuron will output the probability associated to the positive class. This quantity is expected to lie in the $[0, 1]$ interval, and the sigmoid activation function is then the default choice in this setting.

Finally, when multi-class classification is at stake, we have one neuron per output class and each neuron is expected to output the probability for a given class. In this context, the output values should be between 0 and 1, and they should sum to 1. For this purpose, we use the softmax activation function defined as:

$$\forall i, \text{softmax}(o_i) = \frac{e^{o_i}}{\sum_j e^{o_j}}$$

where, for all i , o_i 's are the values of the output neurons before applying the activation function.

2.4 Declaring an MLP in keras

In order to define a MLP model in `keras`, one just has to stack layers. As an example, if one wants to code a model made of:

- an input layer with 10 neurons,
- a hidden layer made of 20 neurons with ReLU activation,
- an output layer made of 3 neurons with softmax activation,

the code will look like:

```
from tensorflow.keras.layers import Dense, InputLayer
from tensorflow.keras.models import Sequential

model = Sequential([
    InputLayer(input_shape=(10, )),
    Dense(units=20, activation="relu"),
    Dense(units=3, activation="softmax")
])

model.summary()
```

Model: "sequential"

Layer (type)	Output Shape	Param #
dense (Dense)	(None, 20)	220

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```
dense_1 (Dense)          (None, 3)          63
=====
Total params: 283
Trainable params: 283
Non-trainable params: 0
```

Note that `model.summary()` provides an interesting overview of a defined model and its parameters.

Exercise #1

Relying on what we have seen in this chapter, can you explain the number of parameters returned by `model.summary()` above?

Solution

Our input layer is made of 10 neurons, and our first layer is fully connected, hence each of these neurons is connected to a neuron in the hidden layer through a parameter, which already makes $10 \times 20 = 200$ parameters. Moreover, each of the hidden layer neurons has its own bias parameter, which is 20 more parameters. We then have 220 parameters, as output by `model.summary()` for the layer "dense (Dense)".

Similarly, for the connection of the hidden layer neurons to those in the output layer, the total number of parameters is $20 \times 3 = 60$ for the weights plus 3 extra parameters for the biases.

Overall, we have $220 + 63 = 283$ parameters in this model.

Exercise #2

Declare, in `keras`, an MLP with one hidden layer made of 100 neurons and ReLU activation for the Iris dataset presented above.

Solution

```
model = Sequential([
    InputLayer(input_shape=(4, )),
    Dense(units=100, activation="relu"),
    Dense(units=3, activation="softmax")
])
```

Exercise #3

Same question for the full Boston Housing dataset shown below (the goal here is to predict the PRICE feature based on the other ones).

Solution

```
model = Sequential([
    InputLayer(input_shape=(6, )),
    Dense(units=100, activation="relu"),
    Dense(units=1, activation="relu")
])
```

	RM	CRIM	INDUS	NOX	AGE	TAX	PRICE
0	6.575	0.00632	2.31	0.538	65.2	296.0	24.0
1	6.421	0.02731	7.07	0.469	78.9	242.0	21.6
2	7.185	0.02729	7.07	0.469	61.1	242.0	34.7
3	6.998	0.03237	2.18	0.458	45.8	222.0	33.4
4	7.147	0.06905	2.18	0.458	54.2	222.0	36.2
..
501	6.593	0.06263	11.93	0.573	69.1	273.0	22.4
502	6.120	0.04527	11.93	0.573	76.7	273.0	20.6
503	6.976	0.06076	11.93	0.573	91.0	273.0	23.9
504	6.794	0.10959	11.93	0.573	89.3	273.0	22.0
505	6.030	0.04741	11.93	0.573	80.8	273.0	11.9

[506 rows x 7 columns]

CHAPTER 3

LOSSES

We have now presented a first family of models, which is the MLP family. In order to train these models (*i.e.* tune their parameters to fit the data), we need to define a loss function to be optimized. Indeed, once this loss function is picked, optimization will consist in tuning the model parameters so as to minimize the loss.

In this section, we will present two standard losses, that are the mean squared error (that is mainly used for regression) and logistic loss (which is used in classification settings).

In the following, we assume that we are given a dataset (X, y) made of n annotated samples (x_i, y_i) , and we denote the model's output:

$$\forall i, \hat{y}_i = m_\theta(x_i)$$

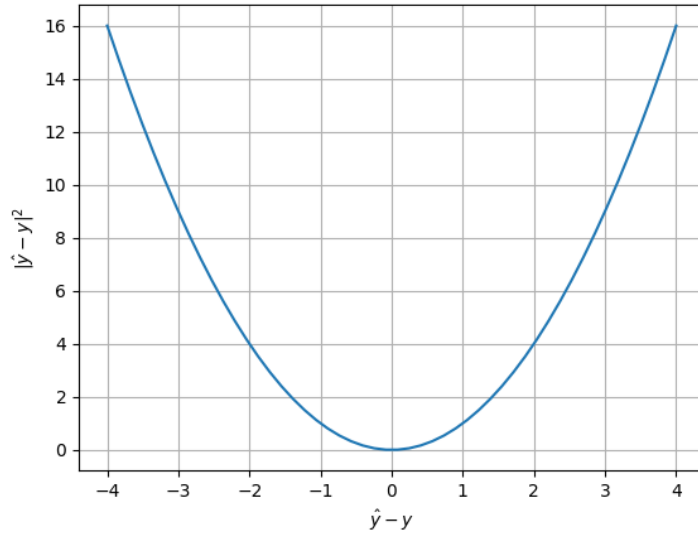
where m_θ is our model and θ is the set of all its parameters (weights and biases).

3.1 Mean Squared Error

The Mean Squared Error (MSE) is the most commonly used loss function in regression settings. It is defined as:

$$\mathcal{L}(X, y; m_\theta) = \frac{1}{n} \sum_i \|\hat{y}_i - y_i\|^2$$

Its quadratic formulation tends to strongly penalize large errors:



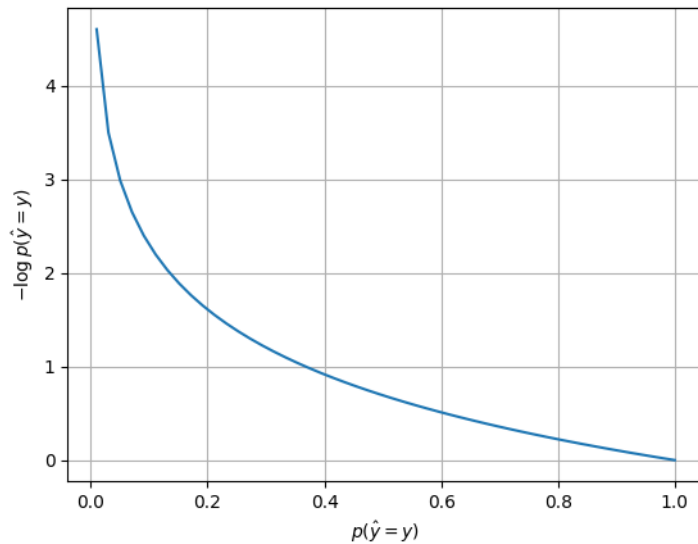
3.2 Logistic loss

The logistic loss is the most widely used loss to train neural networks in classification settings. It is defined as:

$$\mathcal{L}(X, y; m_\theta) = \frac{1}{n} \sum_i -\log p(\hat{y}_i = y_i; m_\theta)$$

where $p(\hat{y}_i = y_i; m_\theta)$ is the probability predicted by model m_θ for the correct class y_i .

Its formulation tends to favor cases where the model outputs a probability of 1 for the correct class, as expected:



3.3 Loss regularizers

Coming soon

CHAPTER 4

OPTIMIZATION

In this chapter, we will present variants of the **Gradient Descent** optimization strategy and show how they can be used to optimize neural network parameters.

Let us start with the basic Gradient Descent algorithm and its limitations.

Algorithm 1 (Gradient Descent)

Input: A dataset $\mathcal{D} = (X, y)$

1. Initialize model parameters θ
 2. for $e = 1..E$
 1. for $(x_i, y_i) \in \mathcal{D}$
 1. Compute prediction $\hat{y}_i = m_\theta(x_i)$
 2. Compute gradient $\nabla_\theta \mathcal{L}_i$
 2. Compute overall gradient $\nabla_\theta \mathcal{L} = \frac{1}{n} \sum_i \nabla_\theta \mathcal{L}_i$
 3. Update parameters θ based on $\nabla_\theta \mathcal{L}$
-

The typical update rule for the parameters θ at iteration t is

$$\theta^{(t+1)} \leftarrow \theta^{(t)} - \rho \nabla_\theta \mathcal{L}$$

where ρ is an important hyper-parameter of the method, called the learning rate. Basically, gradient descent updates θ in the direction of steepest decrease of the loss \mathcal{L} .

As one can see in the previous algorithm, when performing gradient descent, model parameters are updated once per epoch, which means a full pass over the whole dataset is required before the update can occur. When dealing with large datasets, this is a strong limitation, which motivates the use of stochastic variants.

4.1 Stochastic Gradient Descent (SGD)

The idea behind the Stochastic Gradient Descent algorithm is to get cheap estimates for the quantity

$$\nabla_{\theta} \mathcal{L}(\mathcal{D}; m_{\theta}) = \frac{1}{n} \sum_{(x_i, y_i) \in \mathcal{D}} \nabla_{\theta} \mathcal{L}(x_i, y_i; m_{\theta})$$

where \mathcal{D} is the whole training set. To do so, one draws subsets of data, called *minibatches*, and

$$\nabla_{\theta} \mathcal{L}(\mathcal{B}; m_{\theta}) = \frac{1}{b} \sum_{(x_i, y_i) \in \mathcal{B}} \nabla_{\theta} \mathcal{L}(x_i, y_i; m_{\theta})$$

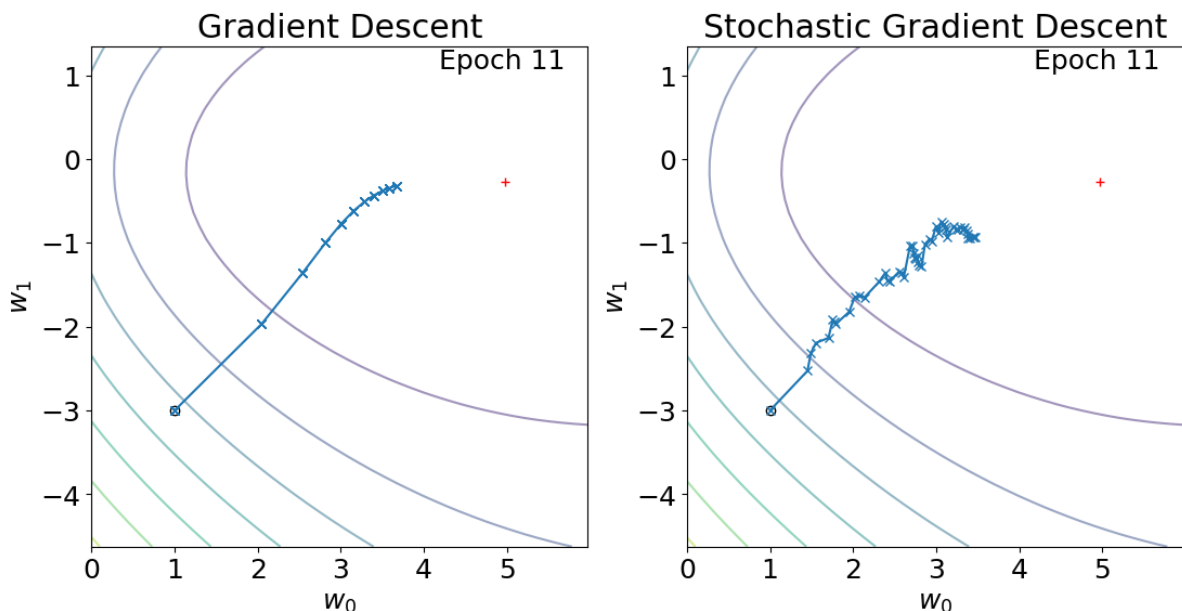
is used as an estimator for $\nabla_{\theta} \mathcal{L}(\mathcal{D}; m_{\theta})$. This results in the following algorithm in which, interestingly, parameter updates occur after each minibatch, which is multiple times per epoch.

Algorithm 2 (Stochastic Gradient Descent)

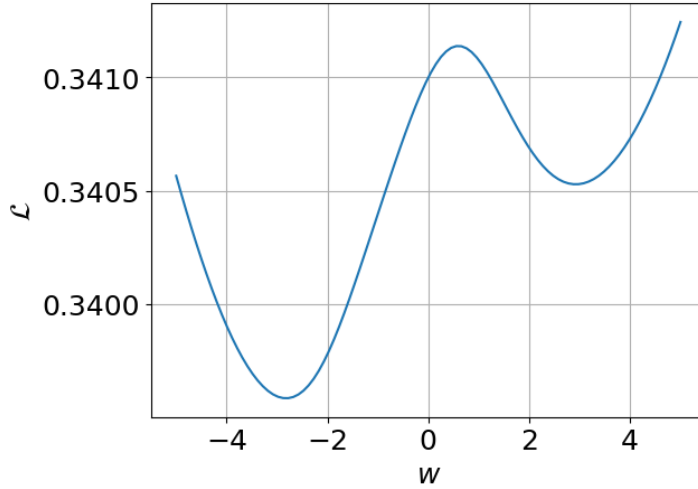
Input: A dataset $\mathcal{D} = (X, y)$

1. Initialize model parameters θ
 2. for $e = 1..E$
 1. for $t = 1..n_{\text{minibatches}}$
 1. Draw minibatch \mathcal{B} as a random sample of size b from \mathcal{D}
 2. for $(x_i, y_i) \in \mathcal{B}$
 1. Compute prediction $\hat{y}_i = m_{\theta}(x_i)$
 2. Compute gradient $\nabla_{\theta} \mathcal{L}_i$
 3. Compute minibatch-level gradient $\nabla_{\theta} \mathcal{L}_{\mathcal{B}} = \frac{1}{b} \sum_i \nabla_{\theta} \mathcal{L}_i$
 4. Update parameters θ based on $\nabla_{\theta} \mathcal{L}_{\mathcal{B}}$
-

As a consequence, when using SGD, parameter updates are more frequent, but they are “noisy” since they are based on an minibatch estimation of the gradient instead of relying on the true gradient, as illustrated below:



Apart from implying from more frequent parameter updates, SGD has an extra benefit in terms of optimization, which is key for neural networks. Indeed, as one can see below, contrary to what we had in the Perceptron case, the MSE loss (and the same applies for the logistic loss) is no longer convex in the model parameters as soon as the model has at least one hidden layer:



Gradient Descent is known to suffer from local optima, and such loss landscapes are a serious problem for GD. On the other hand, Stochastic Gradient Descent is likely to benefit from noisy gradient estimations to escape local minima.

4.2 A note on Adam

Adam [Kingma and Ba, 2015] is a variant of the Stochastic Gradient Descent method. It differs in the definition of the steps to be performed at each parameter update.

First, it uses what is called momentum, which basically consists in relying on past gradient updates to smooth out the trajectory in parameter space during optimization. An interactive illustration of momentum can be found in [Goh, 2017].

The resulting plugin replacement for the gradient is:

$$\mathbf{m}^{(t+1)} \leftarrow \frac{1}{1 - \beta_1^t} [\beta_1 \mathbf{m}^{(t)} + (1 - \beta_1) \nabla_{\theta} \mathcal{L}]$$

When β_1 is zero, we have $\mathbf{m}^{(t+1)} = \nabla_{\theta} \mathcal{L}$ and for $\beta_1 \in]0, 1[$, $\mathbf{m}^{(t+1)}$ balances the current gradient estimate with information about past estimates, stored in $\mathbf{m}^{(t)}$.

Another important difference between SGD and the Adam variant consists in using an adaptive learning rate. In other words, instead of using the same learning rate ρ for all model parameters, the learning rate for a given parameter θ_i is defined as:

$$\hat{\rho}^{(t+1)}(\theta_i) = \frac{\rho}{\sqrt{s^{(t+1)}(\theta_i) + \epsilon}}$$

where ϵ is a small constant and

$$s^{(t+1)}(\theta_i) = \frac{1}{1 - \beta_2^t} \left[\beta_2 s^{(t)}(\theta_i) + (1 - \beta_2) (\nabla_{\theta_i} \mathcal{L})^2 \right]$$

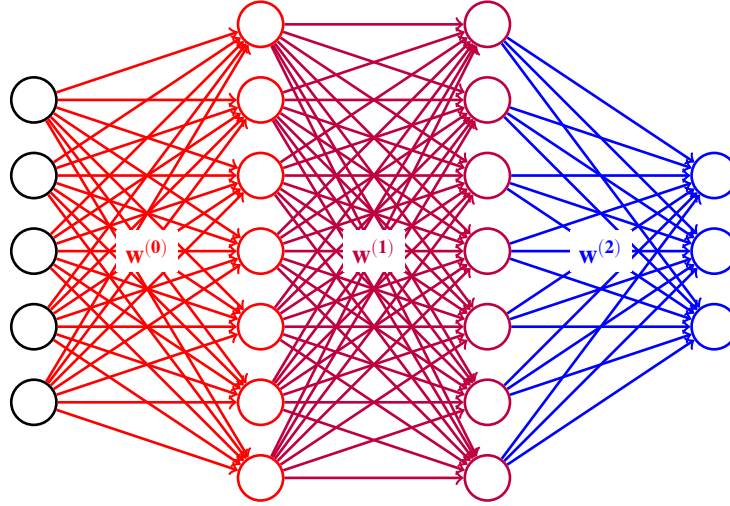
Here also, the s term uses momentum. As a result, the learning rate will be lowered for parameters which have suffered large updates in the past iterations.

Overall, the Adam update rule is:

$$\theta^{(t+1)} \leftarrow \theta^{(t)} - \hat{\rho}^{(t+1)}(\theta) \mathbf{m}^{(t+1)}$$

4.3 The curse of depth

Let us consider the following neural network:



and let us recall that, at a given layer (ℓ), the layer output is computed as

$$a^{(\ell)} = \varphi(o^{(\ell)}) = \varphi(w^{(\ell-1)}a^{(\ell-1)})$$

where φ is the activation function for the given layer (we ignore the bias terms in this simplified example).

In order to perform (stochastic) gradient descent, gradients of the loss with respect to model parameters need to be computed.

By using the chain rule, these gradients can be expressed as:

$$\begin{aligned} \frac{\partial \mathcal{L}}{\partial w^{(2)}} &= \frac{\partial \mathcal{L}}{\partial a^{(3)}} \frac{\partial a^{(3)}}{\partial o^{(3)}} \frac{\partial o^{(3)}}{\partial w^{(2)}} \\ \frac{\partial \mathcal{L}}{\partial w^{(1)}} &= \frac{\partial \mathcal{L}}{\partial a^{(3)}} \frac{\partial a^{(3)}}{\partial o^{(3)}} \frac{\partial o^{(3)}}{\partial a^{(2)}} \frac{\partial a^{(2)}}{\partial o^{(2)}} \frac{\partial o^{(2)}}{\partial w^{(1)}} \\ \frac{\partial \mathcal{L}}{\partial w^{(0)}} &= \frac{\partial \mathcal{L}}{\partial a^{(3)}} \frac{\partial a^{(3)}}{\partial o^{(3)}} \frac{\partial o^{(3)}}{\partial a^{(2)}} \frac{\partial a^{(2)}}{\partial o^{(2)}} \frac{\partial o^{(2)}}{\partial a^{(1)}} \frac{\partial a^{(1)}}{\partial o^{(1)}} \frac{\partial o^{(1)}}{\partial w^{(0)}} \end{aligned}$$

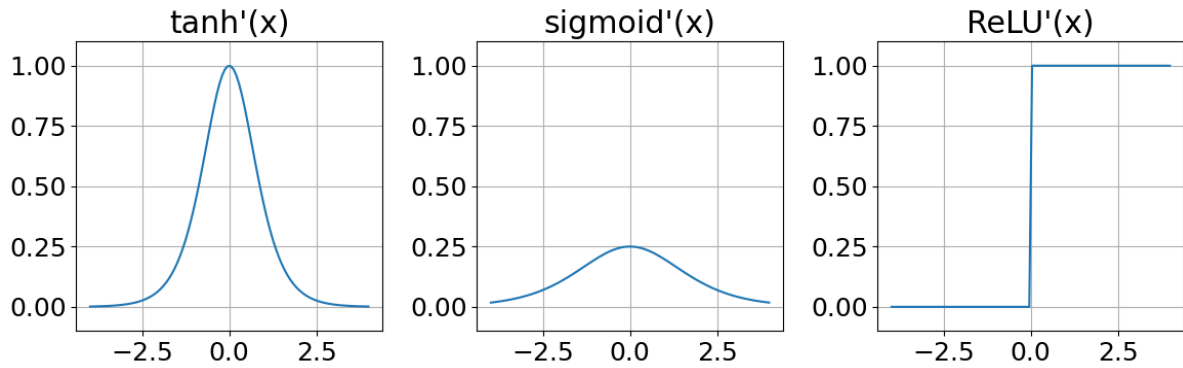
There are important insights to grasp here.

First, one should notice that weights that are further from the output of the model inherit gradient rules made of more terms. As a consequence, when some of these terms get smaller and smaller, there is a higher risk for those weights that their gradients collapse to 0, this is called the **vanishing gradient** effect, which is a very common phenomenon in deep neural networks (*i.e.* those networks made of many layers).

Second, some terms are repeated in these formulas, and in general, terms of the form $\frac{\partial a^{(\ell)}}{\partial o^{(\ell)}}$ and $\frac{\partial o^{(\ell)}}{\partial a^{(\ell-1)}}$ are present in several places. These terms can be further developed as:

$$\begin{aligned} \frac{\partial a^{(\ell)}}{\partial o^{(\ell)}} &= \varphi'(o^{(\ell)}) \\ \frac{\partial o^{(\ell)}}{\partial a^{(\ell-1)}} &= w^{(\ell-1)} \end{aligned}$$

Let us inspect what the derivatives of standard activation functions look like:



One can see that the derivative of ReLU has a wider range of input values for which it is non-zero (typically the whole range of positive input values) than its competitors, which makes it a very attractive candidate activation function for deep neural networks, as we have seen that the $\frac{\partial a^{(\ell)}}{\partial o^{(\ell)}}$ term appears repeatedly in chain rule derivations.

4.4 Wrapping things up in keras

In keras, loss and optimizer information are passed at compile time:

```
from tensorflow.keras.layers import Dense, InputLayer
from tensorflow.keras.models import Sequential

model = Sequential([
    InputLayer(input_shape=(10, )),
    Dense(units=20, activation="relu"),
    Dense(units=3, activation="softmax")
])

model.summary()
```

Model: "sequential"

Layer (type)	Output Shape	Param #
dense (Dense)	(None, 20)	220
dense_1 (Dense)	(None, 3)	63
Total params: 283		
Trainable params: 283		
Non-trainable params: 0		

```
model.compile(loss="categorical_crossentropy", optimizer="adam")
```

In terms of losses:

- "mse" is the mean squared error loss,
- "binary_crossentropy" is the logistic loss for binary classification,
- "categorical_crossentropy" is the logistic loss for multi-class classification.

The optimizers defined in this section are available as "sgd" and "adam". In order to get control over optimizer hyper-parameters, one can alternatively use the following syntax:

```
from tensorflow.keras.optimizers import Adam, SGD

# Not a very good idea to tune beta_1
# and beta_2 parameters in Adam
adam_opt = Adam(learning_rate=0.001,
                beta_1=0.9, beta_2=0.9)

# In order to use SGD with a custom learning rate:
# sgd_opt = SGD(learning_rate=0.001)

model.compile(loss="categorical_crossentropy", optimizer=adam_opt)
```

4.5 Parameter initialization and data standardization

TODO

4.6 References

BIBLIOGRAPHY

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- [KB15] Diederik P. Kingma and Jimmy Ba. Adam: a method for stochastic optimization. In Yoshua Bengio and Yann LeCun, editors, *ICLR*. 2015.