Deep Learning

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https://www.aparat.com/mehran.safayani

https://github.com/safayani/deep_learning_course

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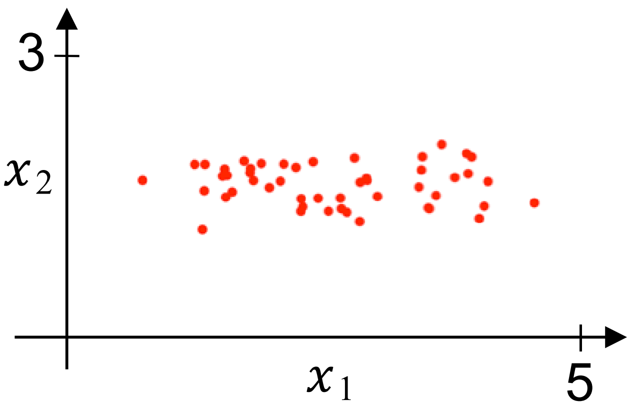
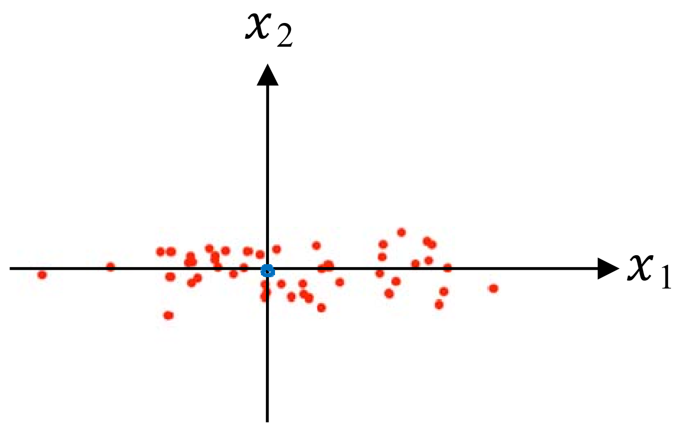
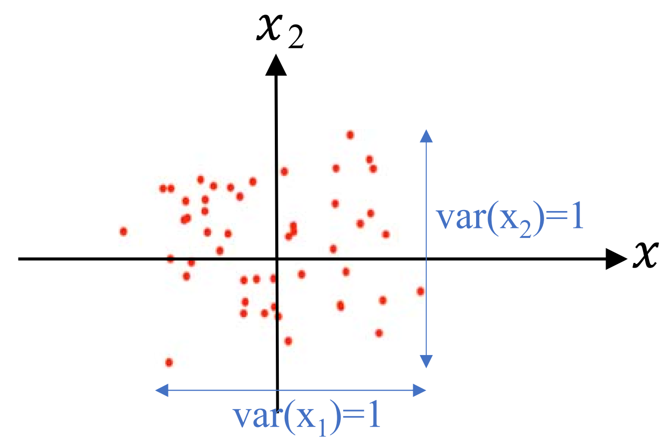
Improving deep neural networks

Normalizing training set







Subtract mean:

$$\mu = \frac{1}{m}\sum_{i=1}^{m} \vec{x}^{(i)}$$

$$x = x - \vec{\mu}$$

Normalize variance:

$$\sigma^2 = \frac{1}{m}\sum_{i=1}^{m} x^{(i)} ** 2$$

Element-wise

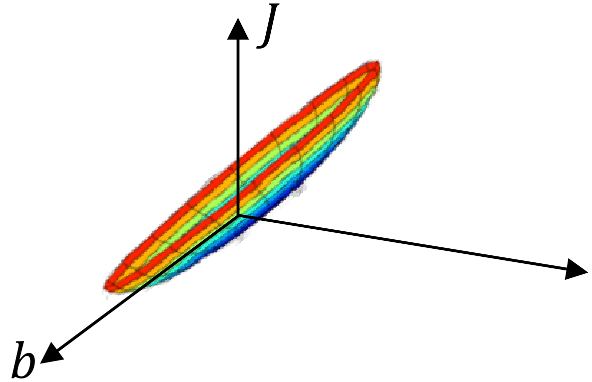
$$x /= \sigma^2$$

Use same μ , σ^2 *to normalize test set.*

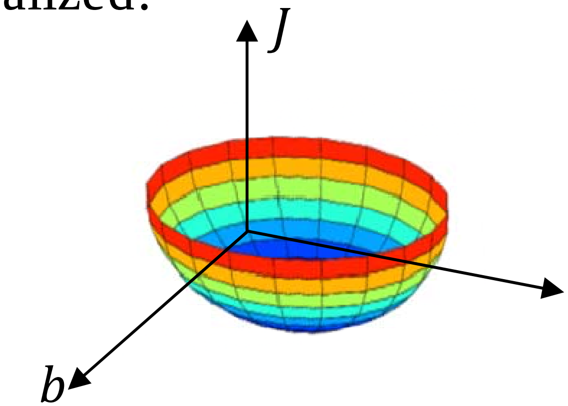
Why normalize inputs?

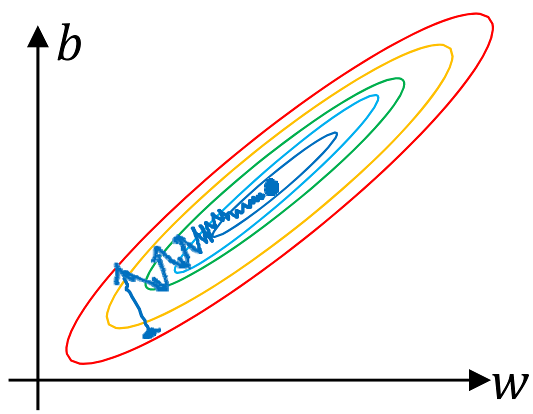
$$J(w, b) = \frac{1}{m}\sum_{i=1}^{m} L\left(\hat{y}^{(i)}, y^{(i)}\right)$$

Unnormalized:

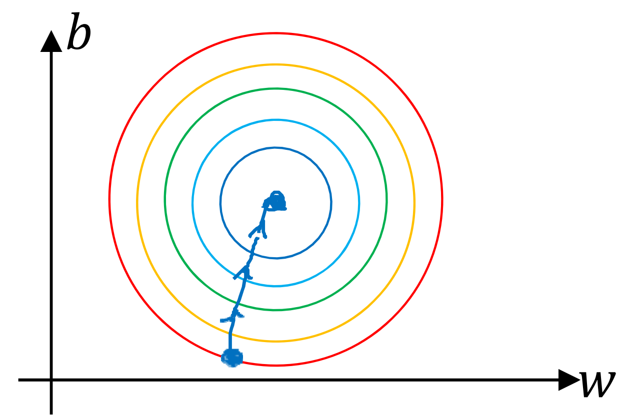


Normalized:



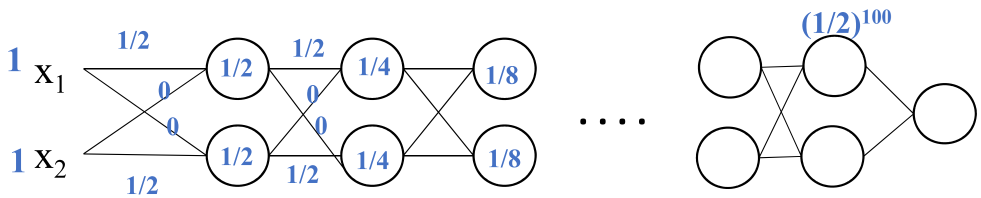


x_1: 0_100 0…1
x_2: -1,1 -1…1
x_3: 0.001_0.005 1…2



Vanishing/exploding gradients

- $\boxed{\begin{array}{c}\text{gradient clipping} \\ \text{If } \|g\| > \text{threshold} \\ g \leftarrow \dfrac{threshold \times g}{\|g\|}\end{array}}$



- $g(z) = z$

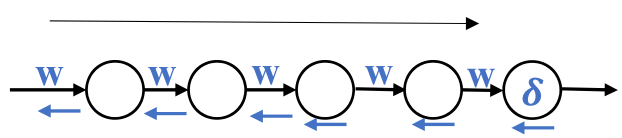
  $b^{[l]} = 0$

$$\hat{y} = w^{[l]} w^{[l-1]} \ldots w^{[3]} w^{[2]} w^{[1]} x$$

$$w = \begin{bmatrix} 0 \cdot 9 & 0 \\ 0 & 0 \cdot 9 \end{bmatrix}$$

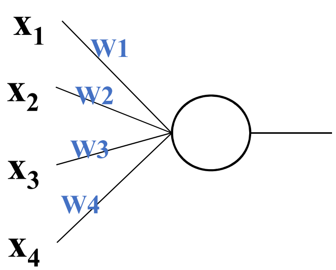
$$\hat{y} = w^{[l]} \begin{bmatrix} 0 \cdot 9 & 0 \\ 0 & 0 \cdot 9 \end{bmatrix}^{[l\text{-}1]}$$

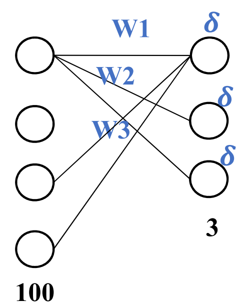
$$\begin{bmatrix} 1 \cdot 5 & 0 \\ 0 & 1 \cdot 5 \end{bmatrix}^{100}$$



Single neuron example

- $W \approx N(0,1) * 0.01$



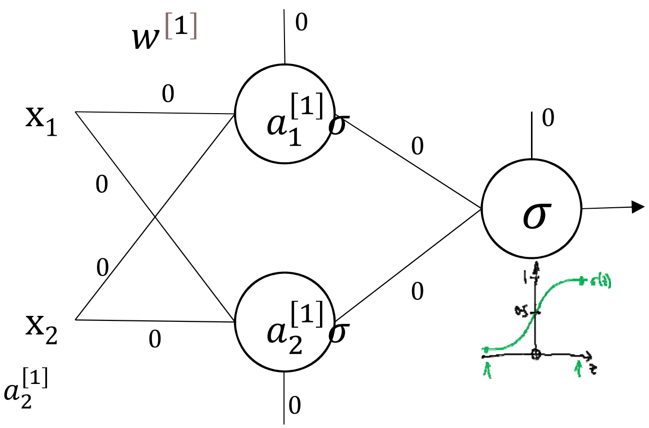


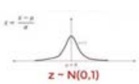
- *larger n →smaller* w_i

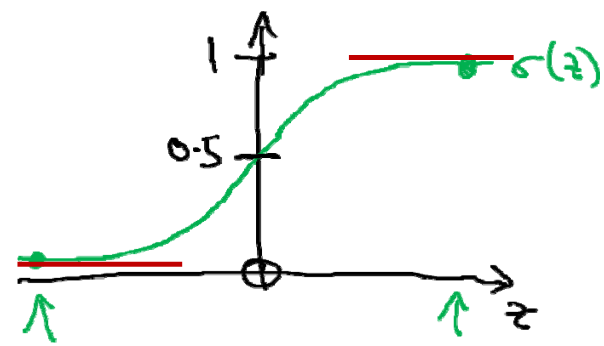
Random Initialization

- **Restricted Boltzmann Machine(RBM):** A **restricted Boltzmann machine** is a generative stochastic artificial neural network that can learn a probability distribution over its set of inputs.

- اگر همه وزن‌های اولیه و بایاس‌ها صفر باشند:



- $a_1^{[1]} = a_2^{[1]}$
- $w^{[1]} = np.random.randn((2,2)) * 0.01$
- $b^{[1]} = np.zeros((2,1))$ $\rightarrow N(0,1)$ 
- $w^{[2]} = np.random.randn((1,2)) * 0.01$
- $b^{[2]} = 0$



Vanishing gradient

Xavier initialization

- $\mathrm{z} = w_1 x_1 + w_2 x_2 + \cdots + w_n x_n$ اثبات کنید.
- $W_i \approx N(0, \sigma^2)$ $z \approx N(0, \underbrace{n\sigma^2}_{1})$
- $E(x_i) = 0$ $n\sigma^2 = 1$
- $var(x_i) = 1$ $\sigma^2 = 1/n$
- $w^{[l]} = np \cdot random.randn(shape) * np.sqrt\left(\frac{1}{n^{[l-1]}}\right)$
- $w^{[l]} = np \cdot random.randn(shape) * np.sqrt(\frac{2}{n^{[l-1]}})$

Xavier initialization

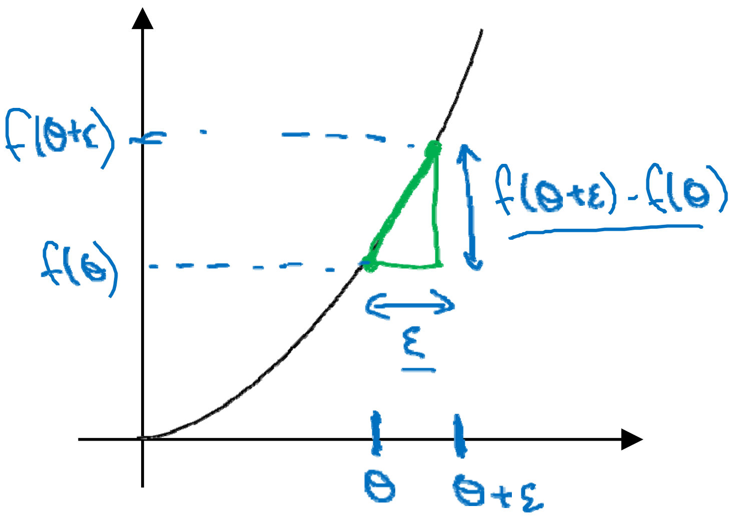
- tanh: $\sqrt{\frac{1}{n^{[l-1]}}}$
- Relu: $\sqrt{\frac{2}{n^{[l-1]}}}$
- Relu* $= \sqrt{\frac{2}{n^{[l-1]}+n^{[l]}}}$ →begin

Numerical approximation of gradients

- $\frac{f(\theta+\varepsilon)-f(\theta-\varepsilon)}{2\varepsilon} \approx g(\theta)$

$$f(\theta) = \theta^3$$
$$\theta = 1$$

$$\frac{f(1.01)-f(0.99)}{2\times 0.01} = \frac{(1.01)^3-(0.99)^3}{0\cdot 02} = 3.0001$$



$\theta = 1$

$\theta + \varepsilon = 1.01$

$$\frac{f(\theta+\varepsilon)-f(\theta-\varepsilon)}{2\varepsilon}$$

1.0

$\varepsilon = 0.01$

Gradient Checking

- $for\ each\ i$

$$d\theta_{approx}^{[i]} = \frac{\mathrm{J}(\theta_1,\theta_2,\ldots,\theta_{\mathrm{i}+\varepsilon},\ldots) - \mathrm{J}(\theta_1,\theta_2,\ldots,\theta_{\mathrm{i}-\varepsilon},\ldots)}{2\varepsilon}$$

$$\begin{bmatrix} \times \\ \times \\ \times \\ \times \end{bmatrix}$$

- $\underset{approx}{d\theta[i]} = \frac{\mathrm{d}J}{\mathrm{d}\theta_i} \approx \mathrm{d}\theta_i$

$$\frac{\left\| d\theta_{approx} - d\theta \right\|_2}{\left\| d\theta_{approx} \right\|_2 + \left\| d\theta \right\|_2} \ll 10^{-7} \qquad 10^{-3}$$

Mini-batch gradient descent

Batch, mini-batch

- $X = \left[x^{(1)}, x^{(2)}, \dots, x^{(1000)} \middle|, x^{(1001)} \dots x^{(2000)} \middle| \dots x^{(m)}\right]$

$X^{\{1\}}_{(n_x,1000)}$ $X^{\{2\}}_{(n_x,1000)}$ $X^{\{5000\}}_{(n_x,m)}$ m=5000,000

$$Y = \Big[\underbrace{y^{(1)}, y^{(2)} \dots, y^{(1000)}}_{Y^{\{1\}}} \Big|, \underbrace{y^{(1001)} \dots y^{(2000)}}_{Y^{\{2\}}} \Big| \dots \Big| \underbrace{\dots, y^{(m)}}_{Y^{\{5000\}}}\Big]$$

X^t, Y^t

Mini-batch GD

- Repeat{

For t=1, …, 5000 {

forward prop. on $x^{\{t\}}$

$z^{[1]} = w^{[1]}x^{\{t\}} + b^{[1]}$

$A^{[1]} = g^{[1]}(z^{[1]})$

.

.

.

$A^{[L]} = g^{[L]}(z^{[L]})$

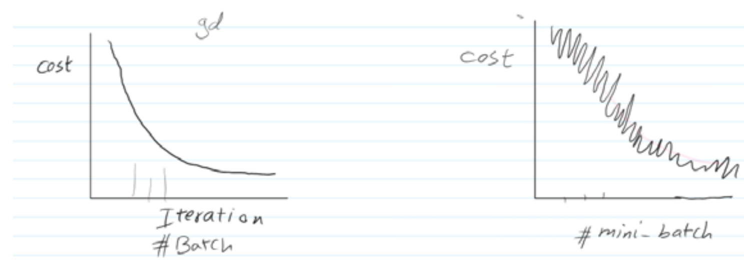
compute cost $J^{\{t\}} = \frac{1}{1000}\sum_{i=1}^{1000} L\big(\hat{y}^{(i)}, y^{(i)}\big) + \frac{\lambda}{2\times 1000}\sum_{l}\left\|w^{[l]}\right\|_F^2$

back propagation: $dw^{[l]}, db^{[l]}$

$w^{[l]} = w^{[l]} - \alpha dw^{[l]}$, $b^{[l]} = b^{[l]} - \alpha db^{[l]}$

}

} Until covergence



Mini-batch GD

- min-batch size=1 stochastic gradient descent (SED)

$\{x^{(1)}, x^{(2)}, \dots, x^{(1000)}\}$

$$\frac{1}{100}\sum_{i=1}^{100} L\left(y^{(i)}, \hat{y}^{(i)}\right) = \frac{1}{1000} \times 1000\, L\left(y^{(1)}, \hat{y}^{(1)}\right)$$

$x^{(1)} = x^{(2)} = \cdots = x^{(1000)}$

1000 epoch

$$\left.\begin{matrix} \boldsymbol{x}^{(1)} \\ \boldsymbol{x}^{(2)} \\ \vdots \\ \boldsymbol{x}^{(1000)} \end{matrix}\right\} w^{(1)}\text{updated}$$

$$w^{(1)} = w^{*(\mathbf{1})}$$

$$\left.\begin{matrix} \boldsymbol{x}^{(1)} \\ \boldsymbol{x}^{(2)} \\ \vdots \\ \boldsymbol{x}^{(1000)} \end{matrix}\right\} w^{(2)}\text{updated}$$

$$\equiv$$

$\vdots$

$$\left.\begin{matrix} \boldsymbol{x}^{(1)} \\ \boldsymbol{x}^{(2)} \\ \vdots \\ \boldsymbol{x}^{(1000)} \end{matrix}\right\} w^{(1000)}\text{updated}$$

SGD:

$x^{(1)} \to w^{*(\mathbf{1})}$ updated

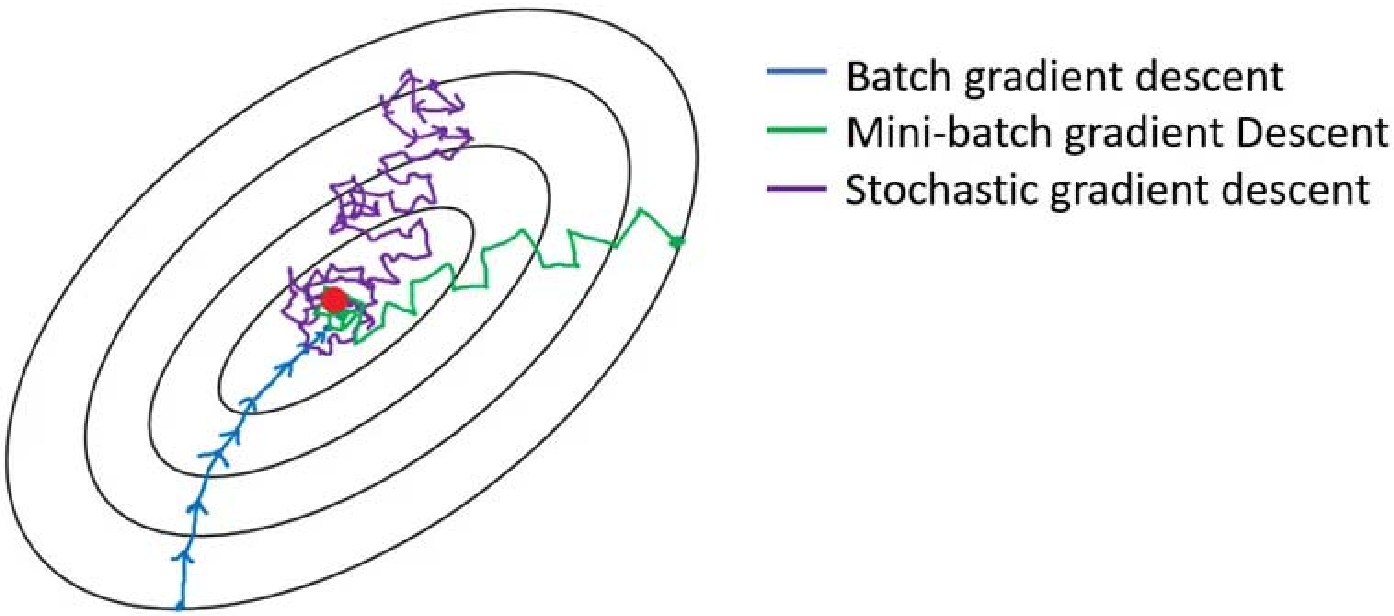
$x^{(\mathbf{2})} \to w^{*(\mathbf{2})}$ updated

$x^{(\mathbf{3})} \to w^{*(\mathbf{3})}$ updated

$\vdots$

$x^{(\mathbf{1000})} \to w^{*(\mathbf{1000})}$ updated

Mini-batch GD



https://medium.com/analytics-vidhya/gradient-descent-vs-stochastic-gd-vs-mini-batch-sgd-fbd3a2cb4ba4

Mini-batch GD

SGD	mini-batch GD	Batch GD
Noisy Lack of vectorization	Fastest learning	too long per iteration

$m \leq 2000$ Full batch
#mini batch sizes : 64, 128, 256, 512

Exponential moving average

$v_0 = 0$

$v_1 = 0.9v_0 + 0.1\theta_1$

$v_2 = 0.9v_1 + 0.1\theta_2$

$v_3 = 0.9v_2 + 0.1\theta_3$

.

.

.

$v_t = 0.9v_{t-1} + 0.1\theta_t$

$v_t = \beta v_{t-1} + (1-\beta)\theta_t$

$\beta = 0.9 \approx 10$ days $\qquad \frac{1}{1-\beta} days$

$\beta = 0.98 \approx 50$ days $\qquad \frac{1}{1-0.98} = 50$

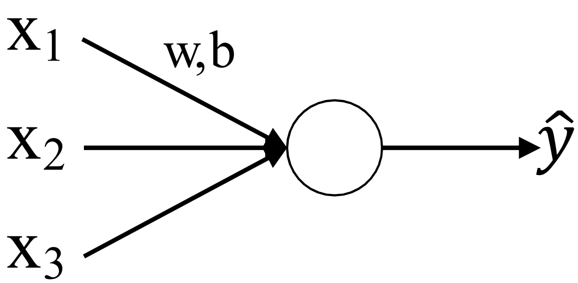
$\beta = 0.5 \approx 2$ days

Batch Normalization

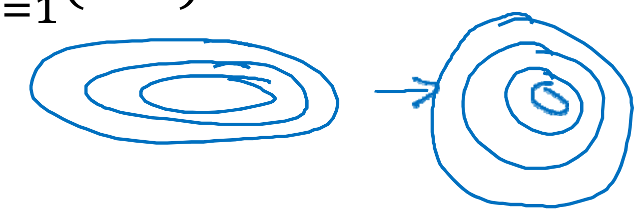
Normalizing activations in a network

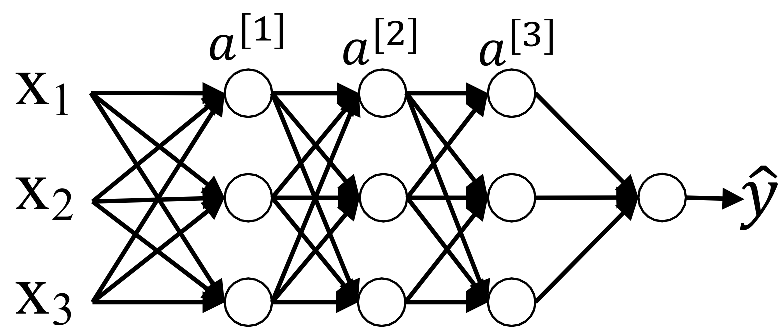
Batch Normalization

Normalizing inputs to speed up learning



- $\mu = \frac{1}{m}\sum_{i=1}^{m} x^i$
- $X = X - \mu$
- $\sigma^2 = \frac{1}{m}\sum_{i=1}^{m} (x^{(i)})^2$
- $X = X/\sigma^2$





Batch Normalization

In an intermediate layer: Implementing Batch Norm

- $\mu = \frac{1}{m}\sum_{i=1}^{m} z^{(i)}$
- $\sigma^2 = \frac{1}{m}\sum_{i=1}^{m}(z^{(i)} - \mu)^2$
- $Z_{norm}^{(i)} = \frac{z^{(i)} - \mu}{\sqrt{\sigma^2 + \varepsilon}}$

$$\gamma = \sqrt{\sigma^2 + \varepsilon}$$

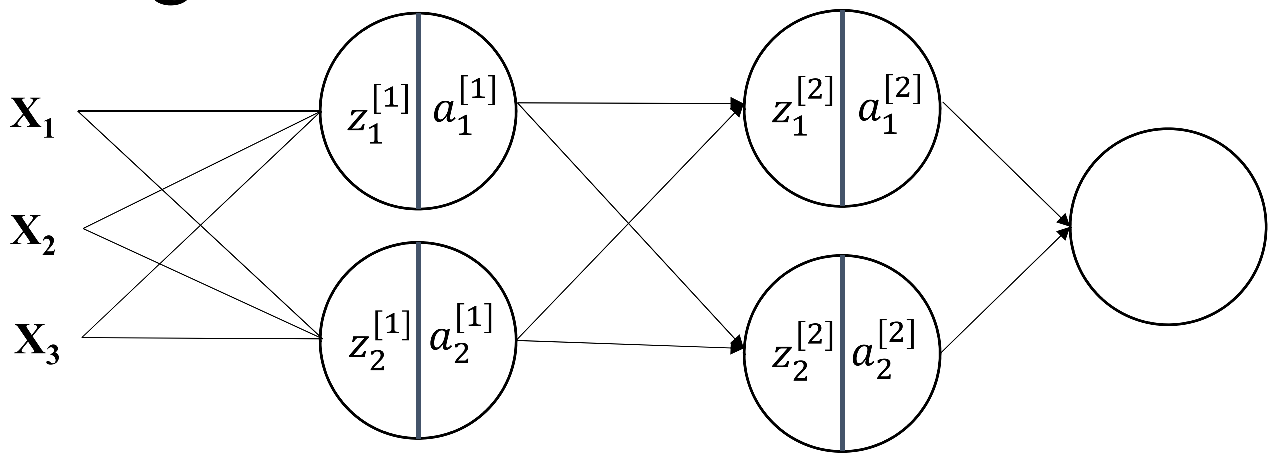
$$\beta = \mu$$

$$\tilde{z}^{(i)} = \gamma Z_{norm}^{(i)} + \beta$$

Learnable Parameters

Batch Normalization

Fitting Batch Norm into a neural network



- $X \xrightarrow{w^{[1]},\, b^{[1]}} z^{[1]} \xrightarrow[\text{Batch Norm (BN)}]{\beta^{[1]},\, \gamma^{[1]}} \tilde{Z}^{[1]} \longrightarrow a^{[1]} = g^{[1]}(\tilde{Z}^{[1]}) \xrightarrow{w^{[2]},\, b^{[2]}} Z^{[2]} \xrightarrow[\text{BN}]{\beta^{[2]},\, \gamma^{[2]}}$
  $\tilde{Z}^{[2]} \longrightarrow a^{[2]}$

  $w^{[1]}, b^{[1]}, w^{[2]}, b^{[2]}, \ldots, w^{[L]}, b^{[L]}$

  $\beta^{[1]}, \gamma^{[1]}, \beta^{[2]}, \gamma^{[2]}, \ldots, \beta^{[L]}, \gamma^{[L]}$

  $d\beta^{[l]}$ $\quad\quad$ $\beta^{[l]} = \beta^{[l]} - \alpha d\beta^{[l]}$

Batch Normalization

Working with mini-batches

- $z^{[l]} = w^{[l]}a^{[l-1]} + \cancel{b^{[l]}}$

  $z^{[l]} = w^{[l]}a^{[l-1]}$

  $z_{norm}^{[l]}$

  $\tilde{z}^{[l]} = \gamma^{[l]} z_{norm}^{[l]} + \beta^{[l]}$

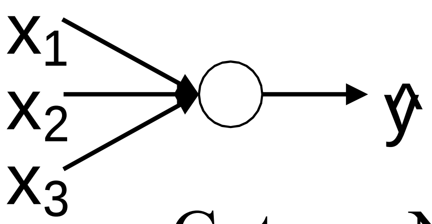
  $w^{[l]},\ \underbrace{\beta^{[l]}}_{(n^{[l]} \times 1)},\ \underbrace{\gamma^{[l]}}_{(n^{[l]} \times 1)}$

Implementing gradient descent

- for t=l ... #num MiniBatches
  forward Propagation on $X^{\{t\}}$
  use BN in each layer to compute $\tilde{z}^{[l]}$
  use Backprop to compute $dw^{[l]}, d\beta^{[l]}, d\gamma^{[l]}$
  update parameters:

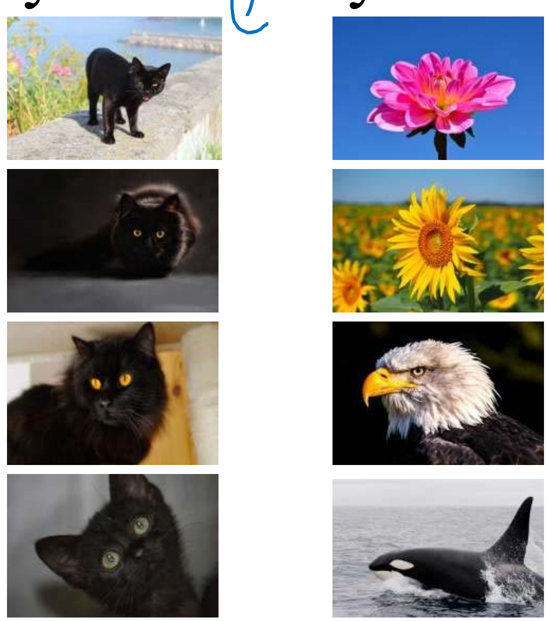
$$w^{[l]} = w^{[l]} - \alpha dw^{[l]}$$
$$\beta^{[l]} = \beta^{[l]} - \alpha d\beta^{[l]}$$
$$\gamma^{[l]} = \gamma^{[l]} - \alpha d\gamma^{[l]}$$
$$\vdots$$

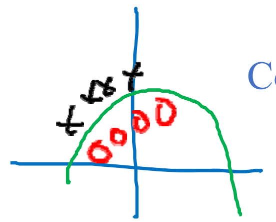
Learning on shifting input distribution



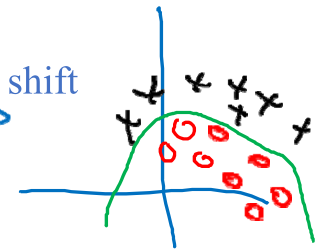
Cat $\quad$ Non-Cat

$y = 1$ $\quad$ $y = 0$





Covariate shift



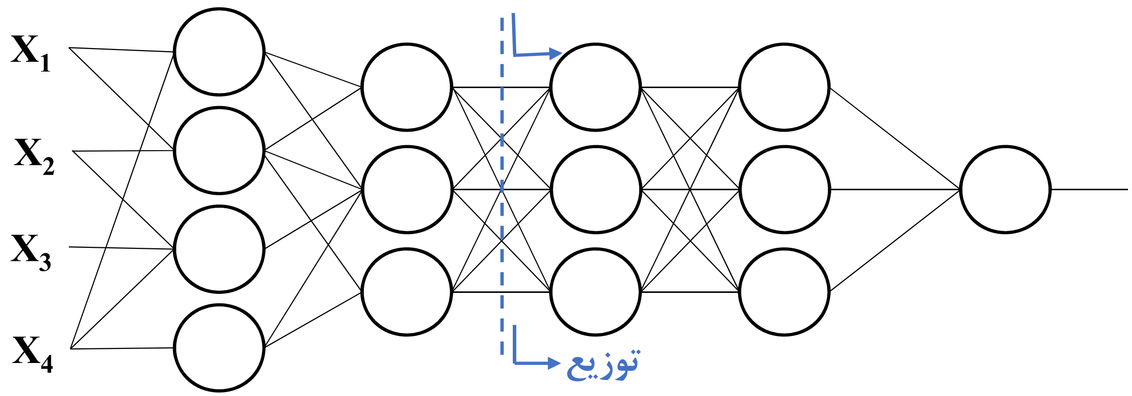
$y = 1$ $\quad$ $y = 0$

"Covariate shift"

$x \longrightarrow y$

Andrew

Why this is a problem with neural networks?



Batch Norm as regularization

- Each mini-batch is scaled by the mean/variance computed on just that mini-batch.
- This adds some noise to the values $z^{[1]}$ within that minibatch. So similar to dropout, it adds some noise to each hidden layer's activations.
- This has a slight regularization effect.

$\tilde{z} = \frac{z-\mu}{\sigma}$

$\bar{z} \times \varepsilon$ slight regularization

Batch Norm at test time

- $\mu = \frac{1}{m} \sum_i z^i$
- $\sigma^2 = \frac{1}{m} \sum_i (z^i - \mu)^2$
- $z_{norm}^i = \frac{z^i - \mu}{\sqrt{\sigma^2 + \varepsilon}}$
- $\tilde{z}^i = \underbrace{\gamma}_{scale} \; z_n^i + \underbrace{\beta}_{shift}$
- $\mu \xrightarrow{\text{در زمان آموزش}}$

  $\sigma^2 \longrightarrow$

$$\mu_1^{[l]}, \mu_2^{[l]}, \mu_3^{[l]} \ldots \to moving\ Average$$

$$Z_{norm}^{[l]} = \frac{Z^{[l]} - \mu^{[l]}}{\sqrt{{\sigma^{[l]}}^2 + \varepsilon}}$$