Deep Learning

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

https://github.com/safayani/deep_learning_course

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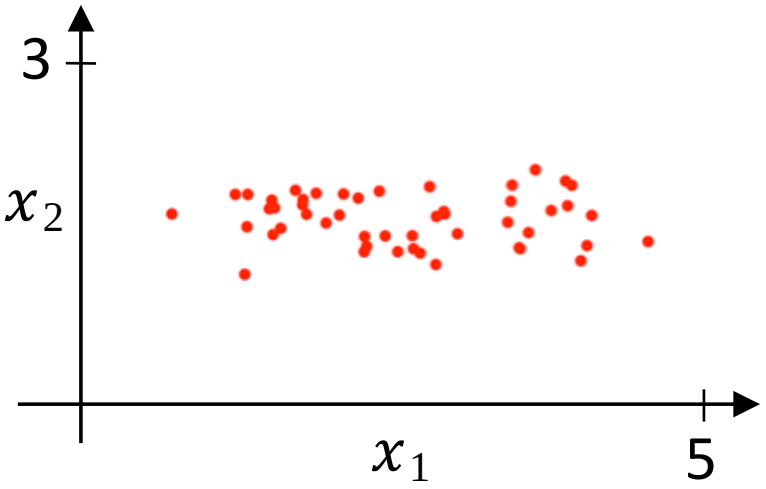
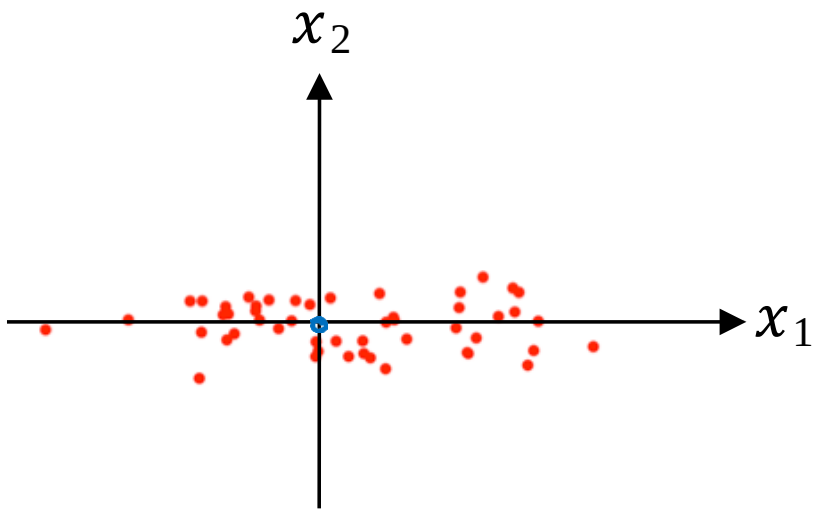
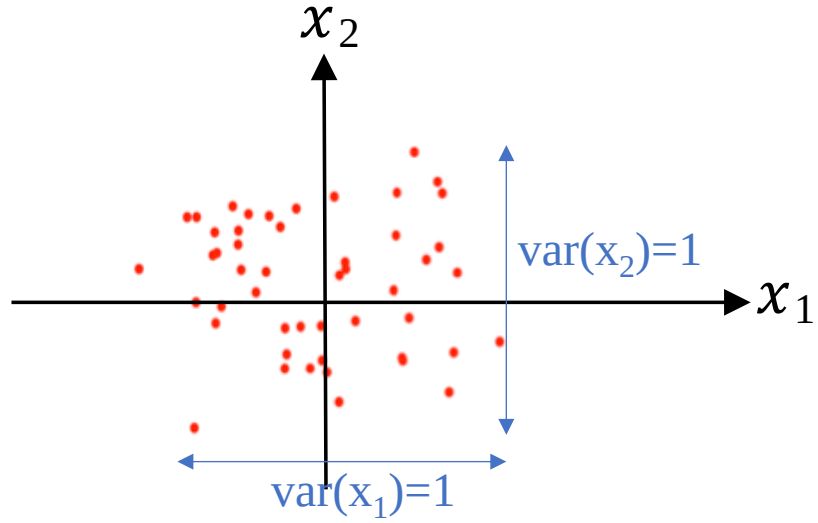
Improving deep neural networks

Normalizing training set







Subtract mean:

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

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

Normalize variance:

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

Element-wise

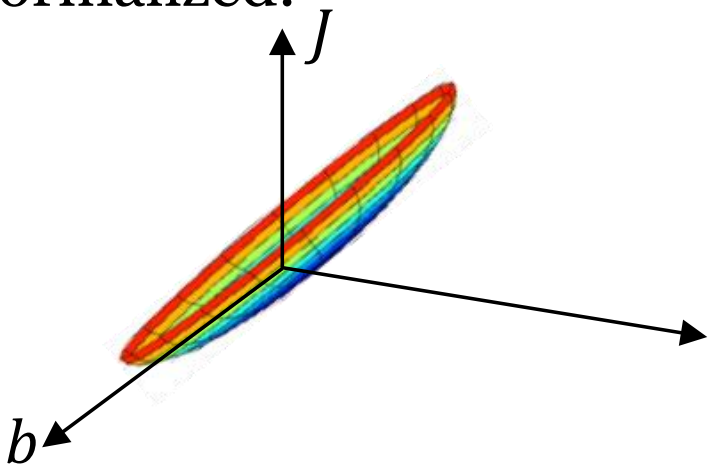
$$x /= \sigma^2$$

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

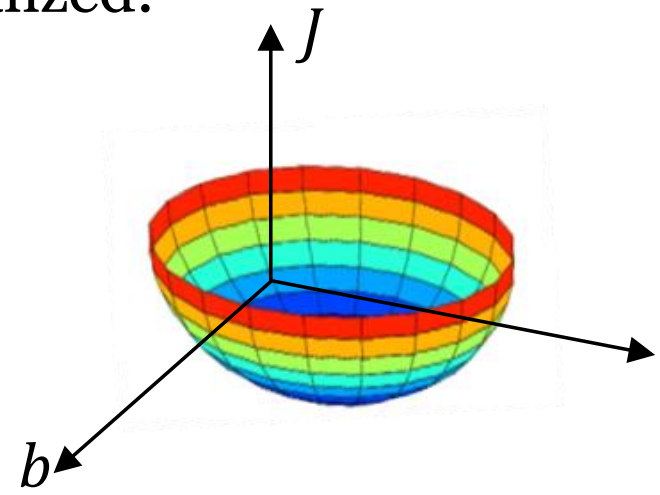
Why normalize inputs?

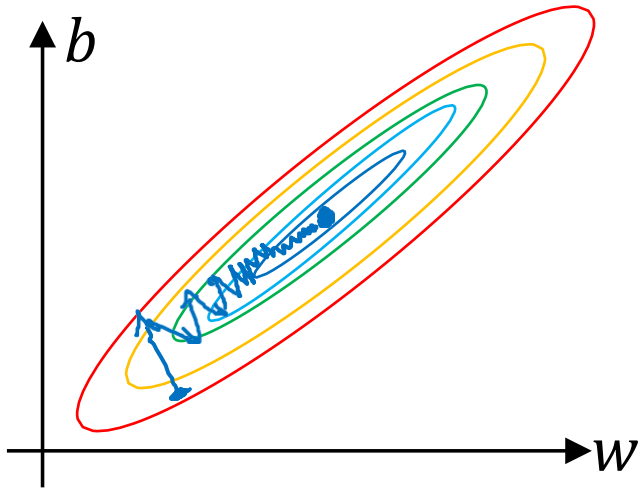
$$J(w, b) = \frac{1}{m} \sum_{i=1}^{m} L\left(\hat{y}^{(i)}, y^{(i)}\right)$$

Unnormalized:

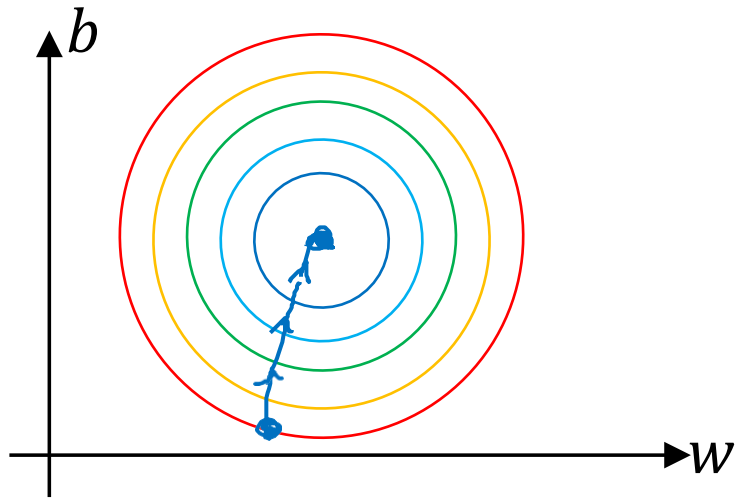


Normalized:

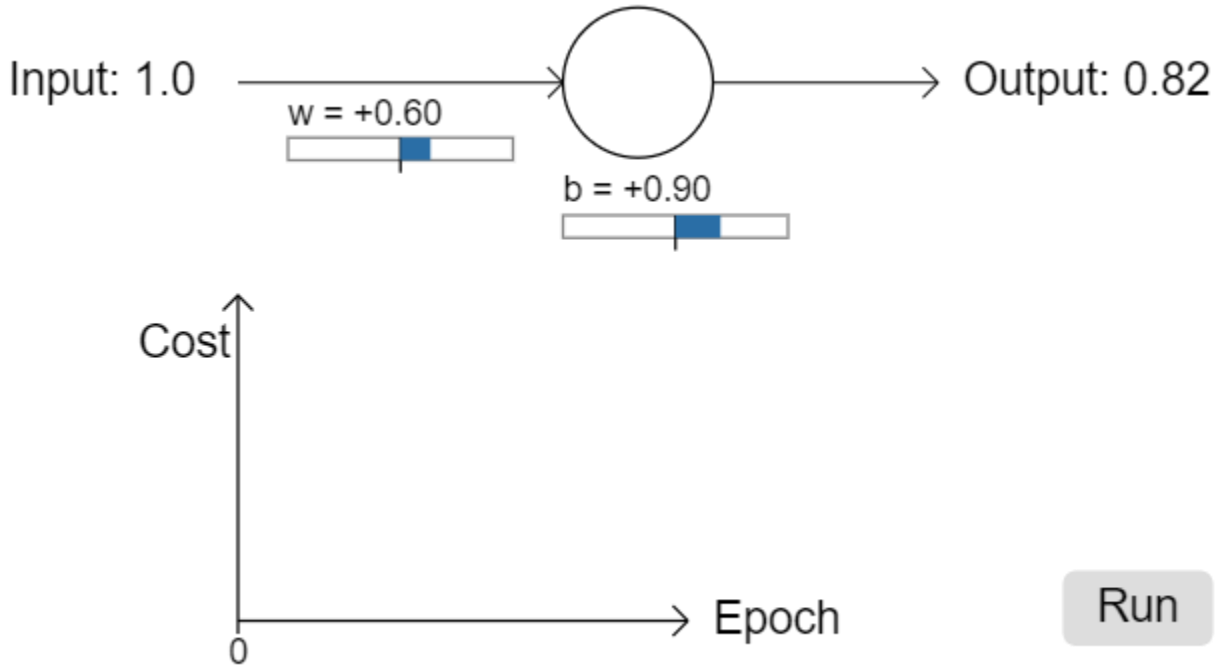




x_1: 0_100 0…1
x_2: -1,1 -1…1
x_3: 0.001_0.005 1…2

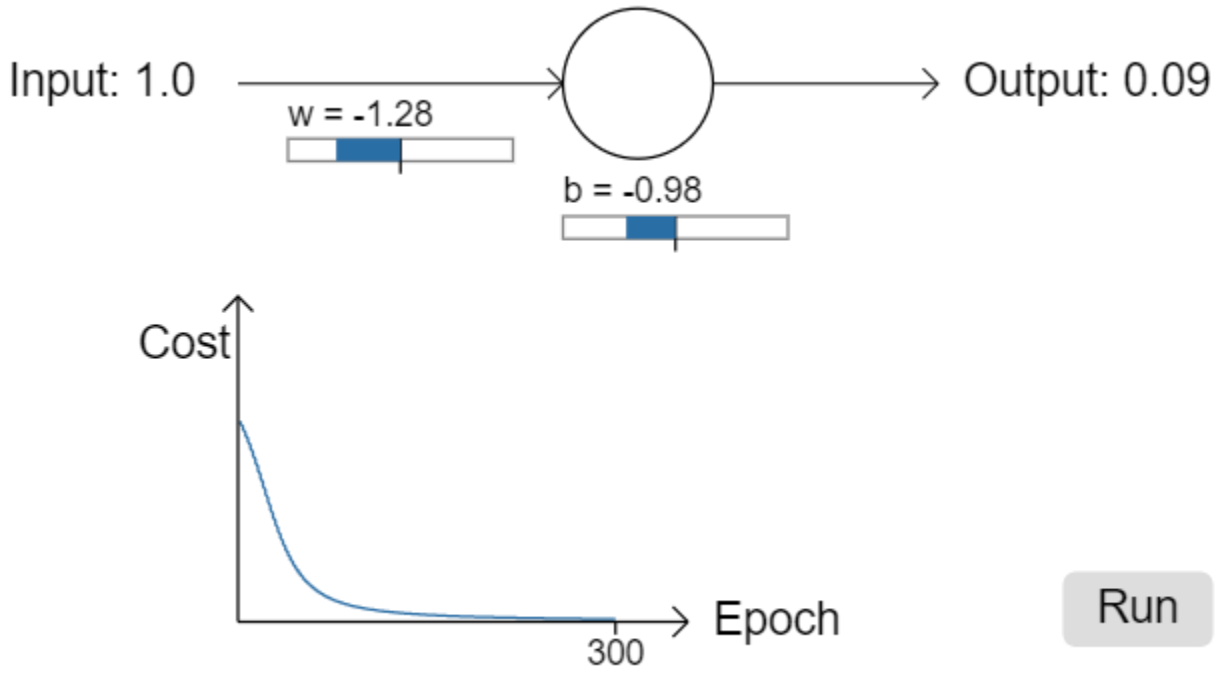


Vanishing gradient problem
Loss: MSE

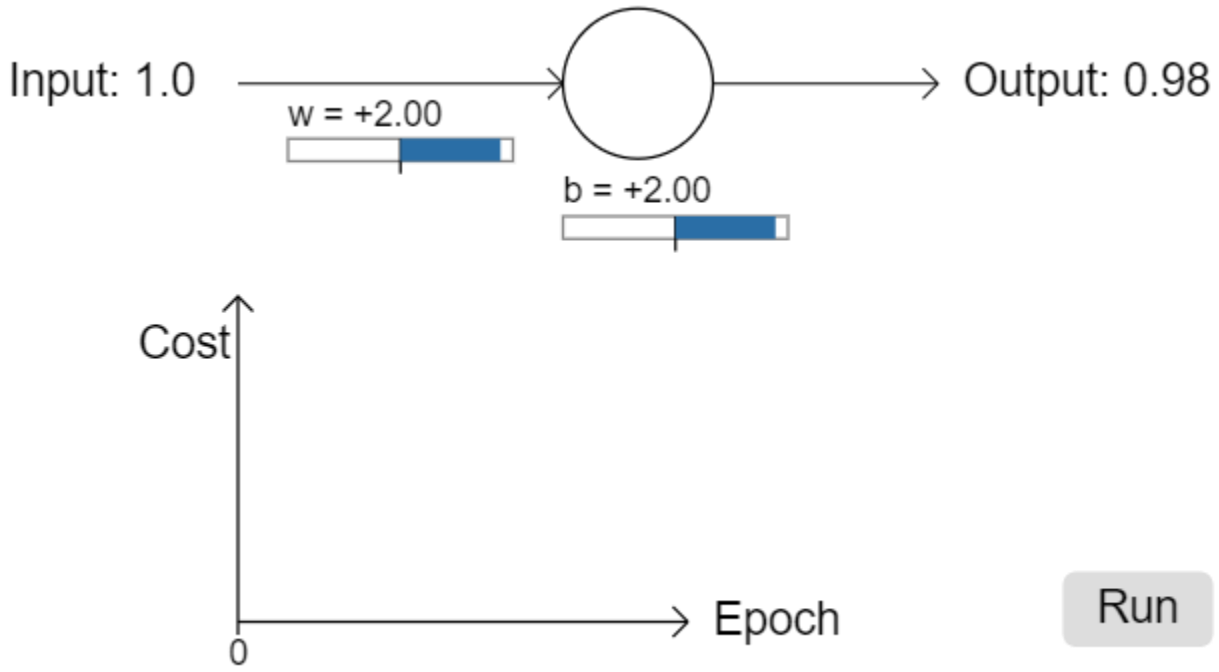


http://neuralnetworksanddeeplearning.com/chap3.html

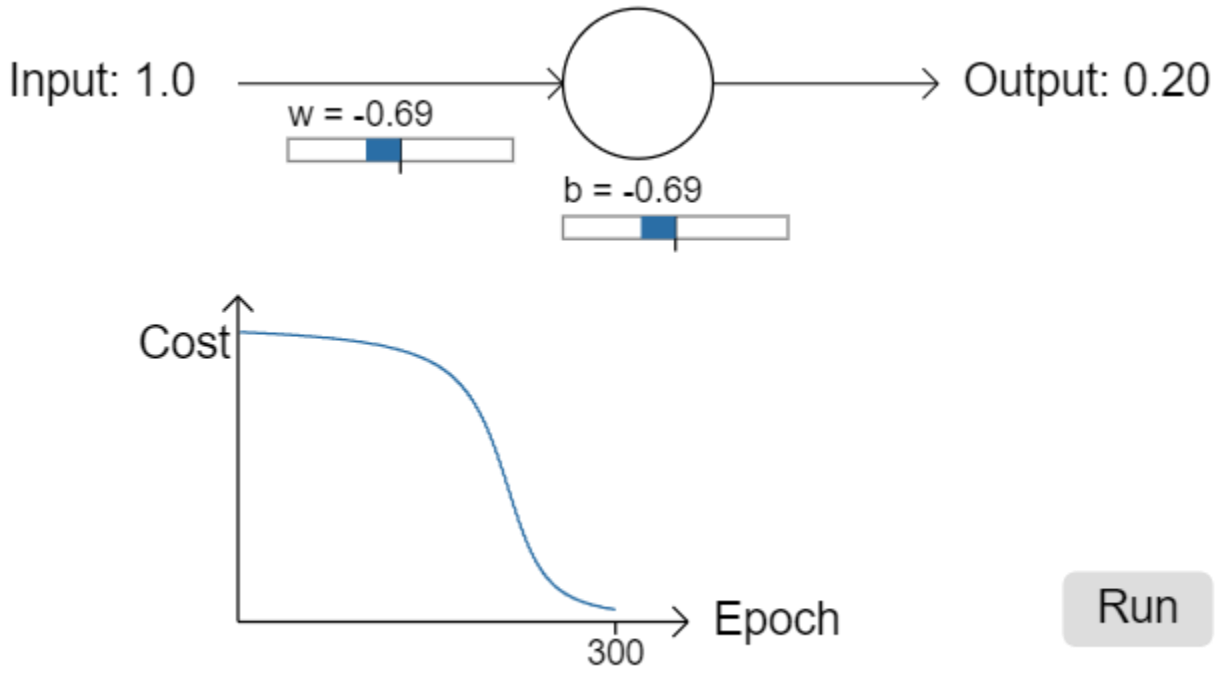
Loss:MSE



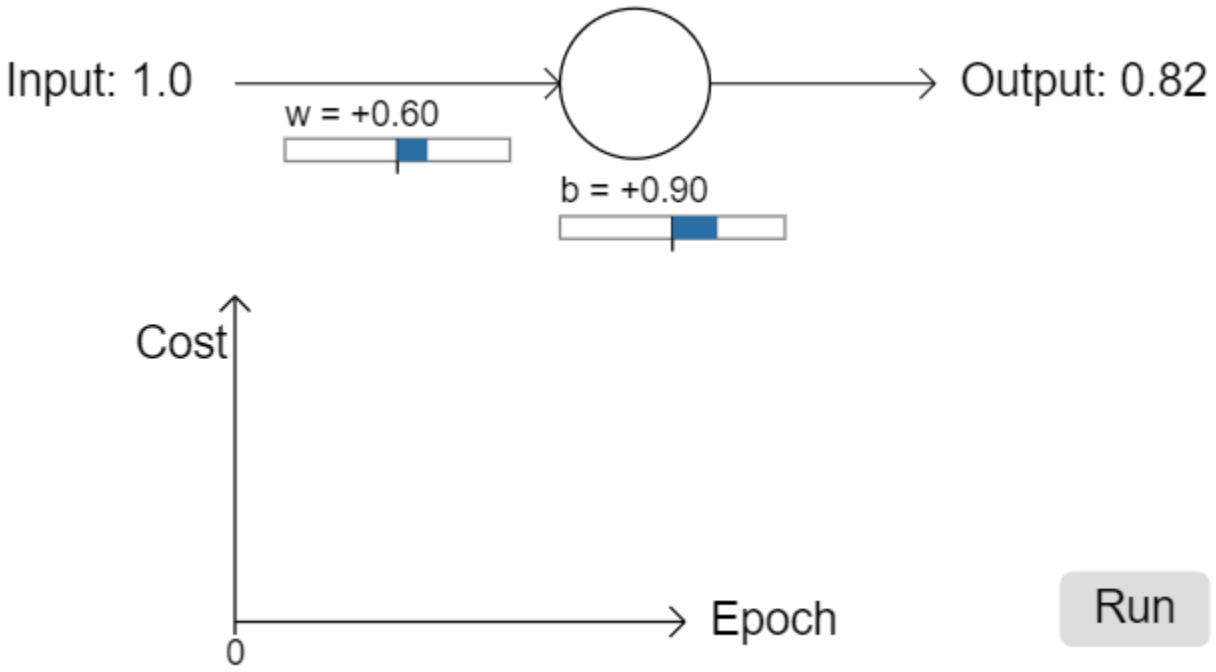
Loss:MSE



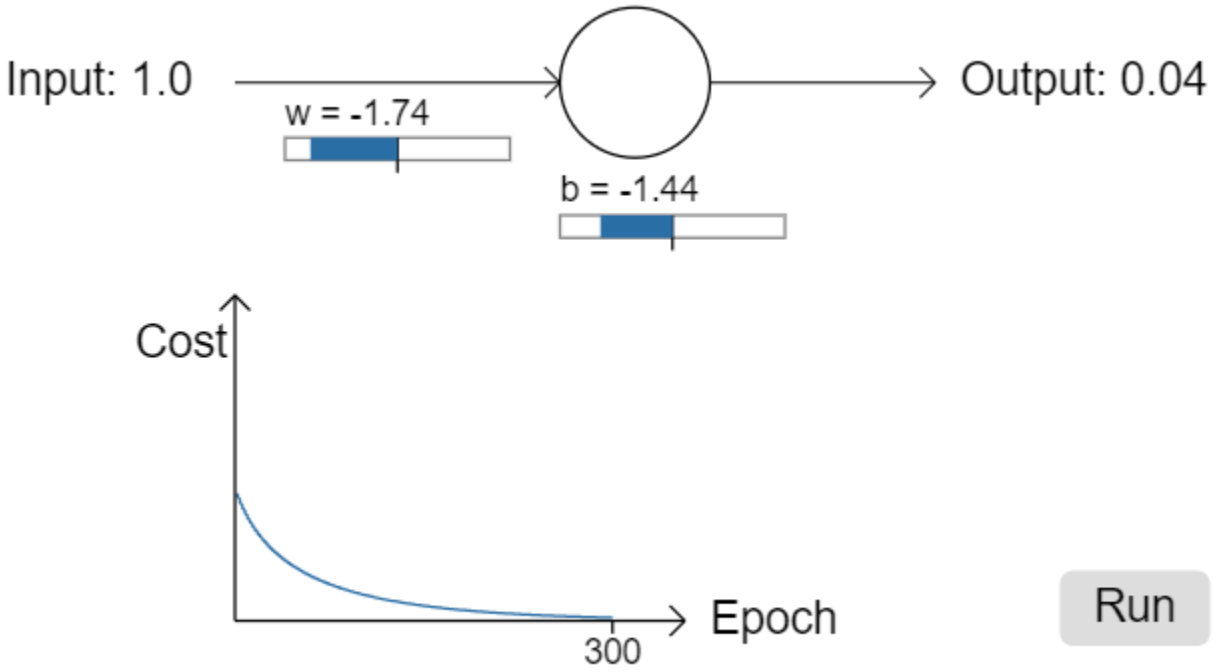
Loss:MSE



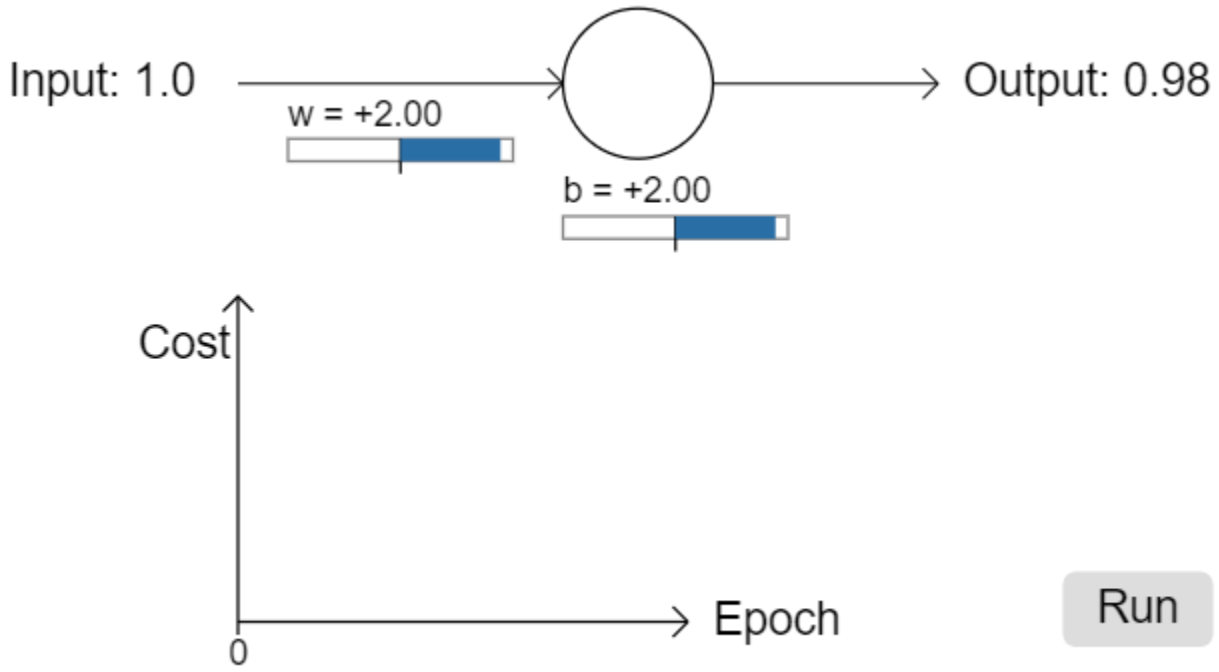
Loss:CE



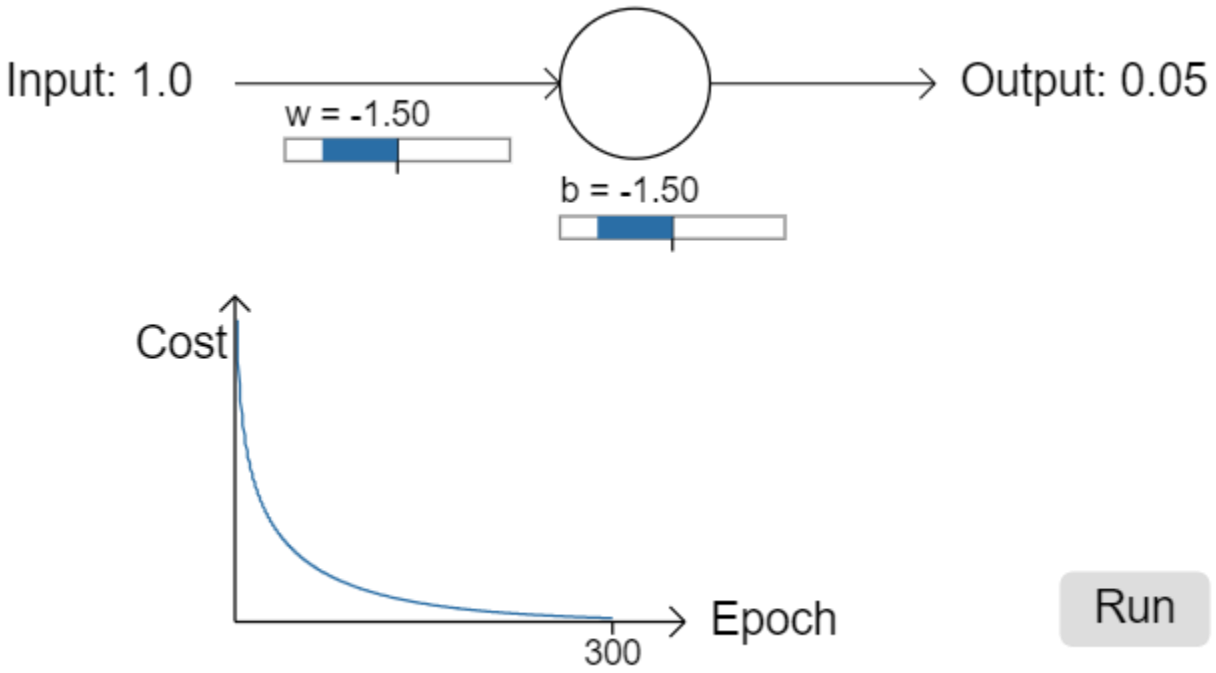
Loss:CE



Loss:CE

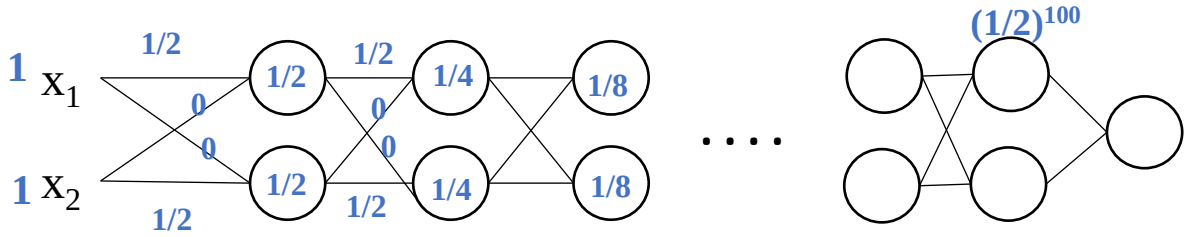


Loss:CE



Vanishing/exploding gradients

- gradient clipping
  If $\|g\| > \text{threshold}$
  $g \leftarrow \frac{threshold \times g}{\|g\|}$



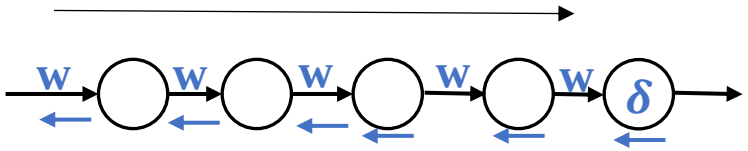
- $g(z) = z$
  $b^{[l]} = 0$

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

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

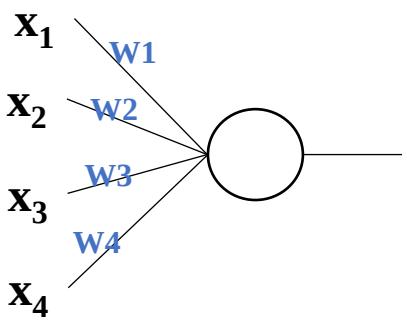
$$\hat{y} = w^{[l]} \begin{bmatrix} 0 \cdot 9 & 0 \\ 0 & 0 \cdot 9 \end{bmatrix}^{[l\text{-}1]}$$

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

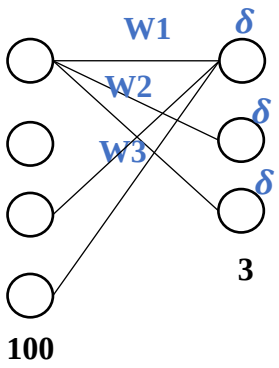


Single neuron example

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



- *larger n →smaller* w_i



Xavier initialization

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

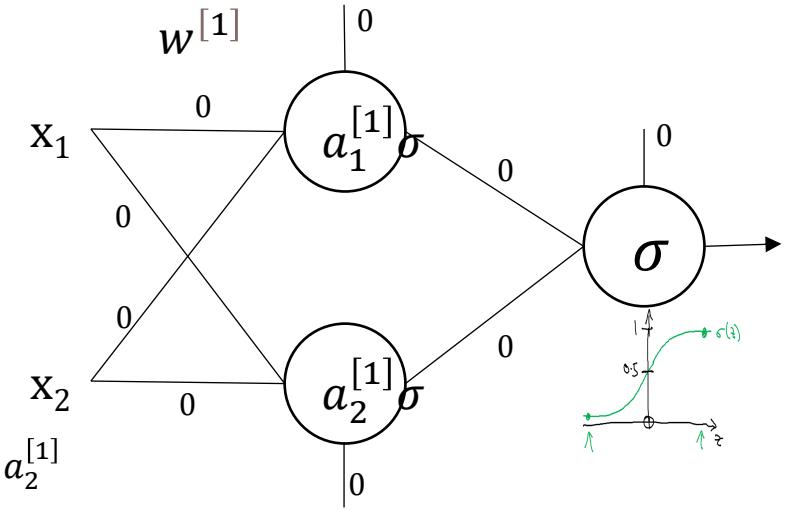
Xavier initialization

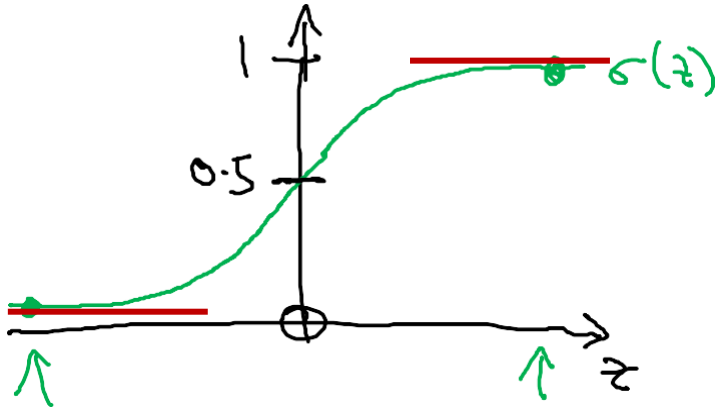
- tanh: $\sqrt{\frac{1}{n^{[l-1]}}}$
- Relu: $\sqrt{\frac{2}{n^{[l-1]}}}$
- Relu* $= \sqrt{\frac{2}{n^{[l-1]}+n^{[l]}}}$ →begin

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:

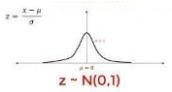




Vanishing gradient

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

$N(0,1)$



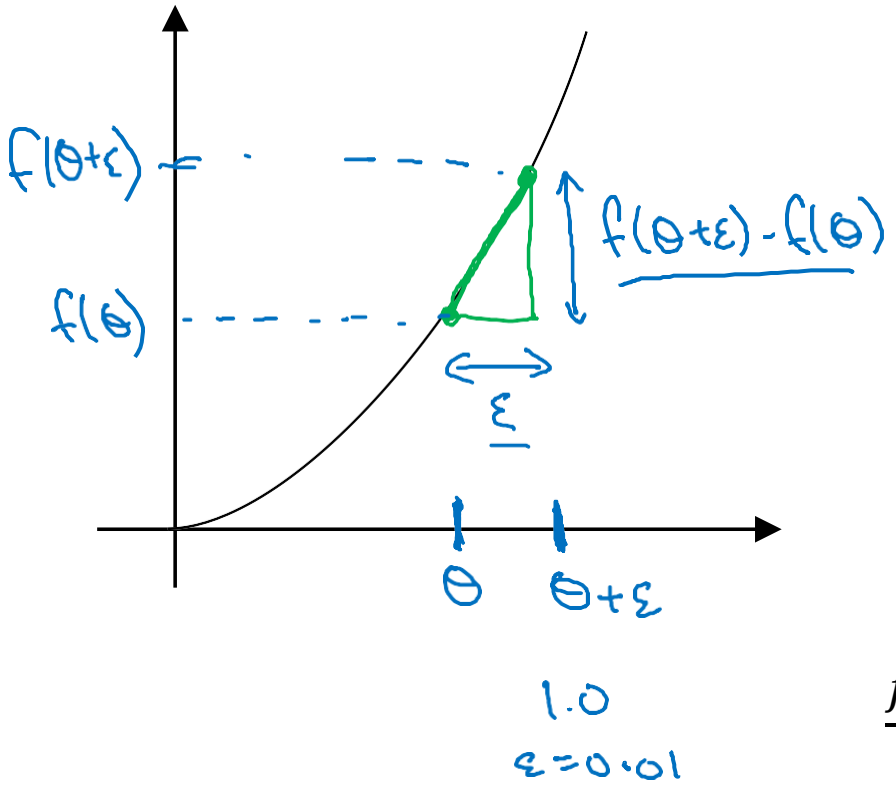
Numerical approximation of gradients

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

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

$$\theta = 1$$

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



θ = 1

θ+ε = 1.01

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

Gradient Checking

- $for\ each\ i$

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

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

- $d\theta[i] = \frac{dJ}{d\theta_i} \approx d\theta_i$

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

Mini-batch gradient descent

Batch, mini-batch

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

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

$$Y = \left[\underbrace{y^{(1)}, y^{(2)} \ \ldots, y^{(1000)}}_{Y^{\{1\}}} \middle|, \underbrace{y^{(1001)} \ \ldots \ y^{(2000)}}_{Y^{\{2\}}} \middle| \ \ldots \middle| \underbrace{\ldots \ , y^{(m)}}_{Y^{\{5000\}}}\right]$$

X^t, Y^t

Mini-batch GD

- Repeat{

For t=1, …, 5000 {

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

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

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

.

.

.

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

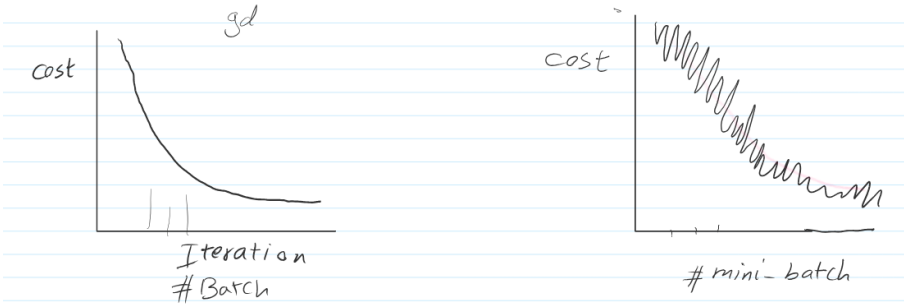
compute cost $J^{\{t\}} = \frac{1}{1000}\sum_{i=1}^{1000} L\left(\hat{y}^{(i)}, y^{(i)}\right) + \frac{\lambda}{2\times 1000}\sum_{l}\left\|w^{[l]}\right\|_F^2$

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

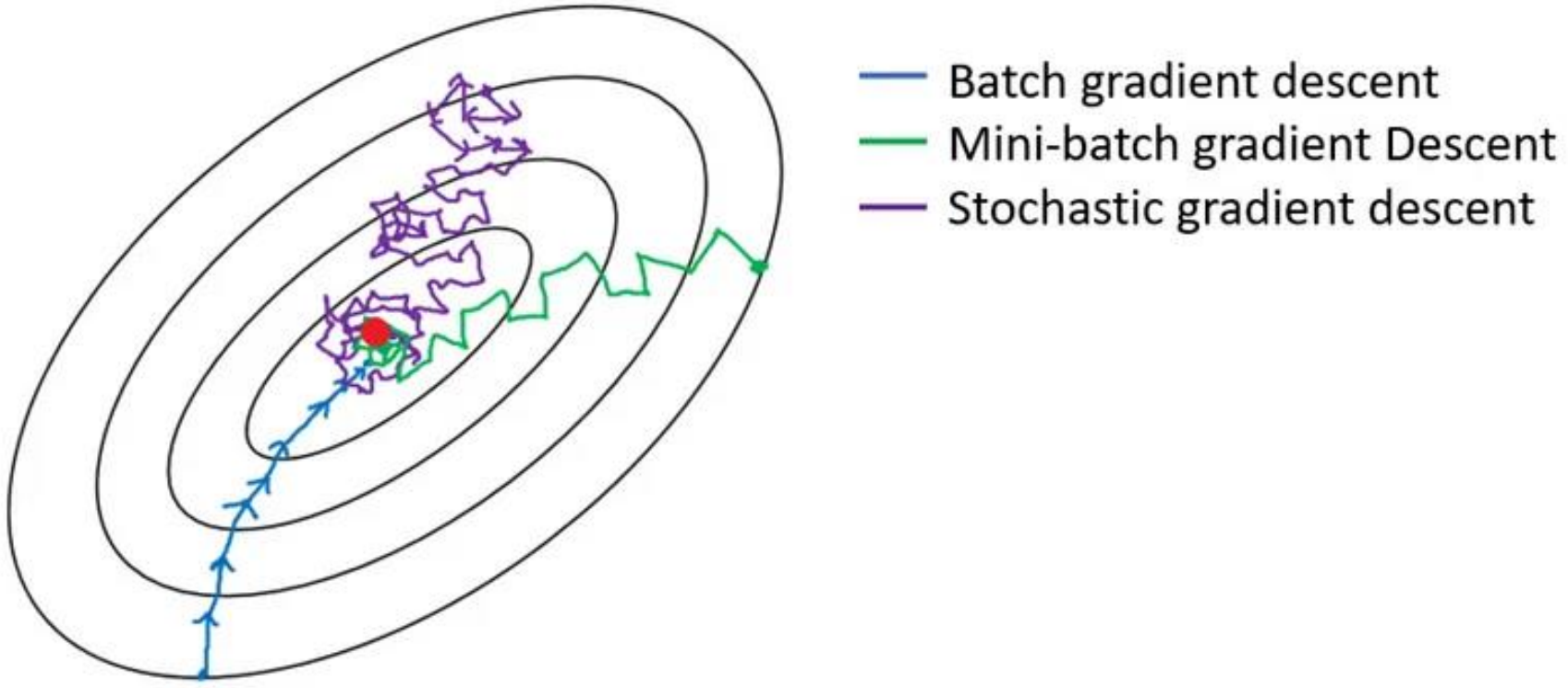
$w^{[l]} = w^{[l]} - \alpha dw^{[l]}$, $b^{[l]} = b^{[l]} - \alpha db^{[l]}$

}

} Until covergence



Mini-batch GD



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

Mini-batch GD

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

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

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

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

1000 epoch

$x^{(1)}$
$x^{(2)}$
.
.
.
$x^{(1000)}$
$w^{(1)}$updated

$x^{(1)}$
$x^{(2)}$
.
.
.
$x^{(1000)}$
$w^{(2)}$updated

.
.
.

$x^{(1)}$
$x^{(2)}$
.
.
.
$x^{(1000)}$
$w^{(1000)}$updated

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

≡

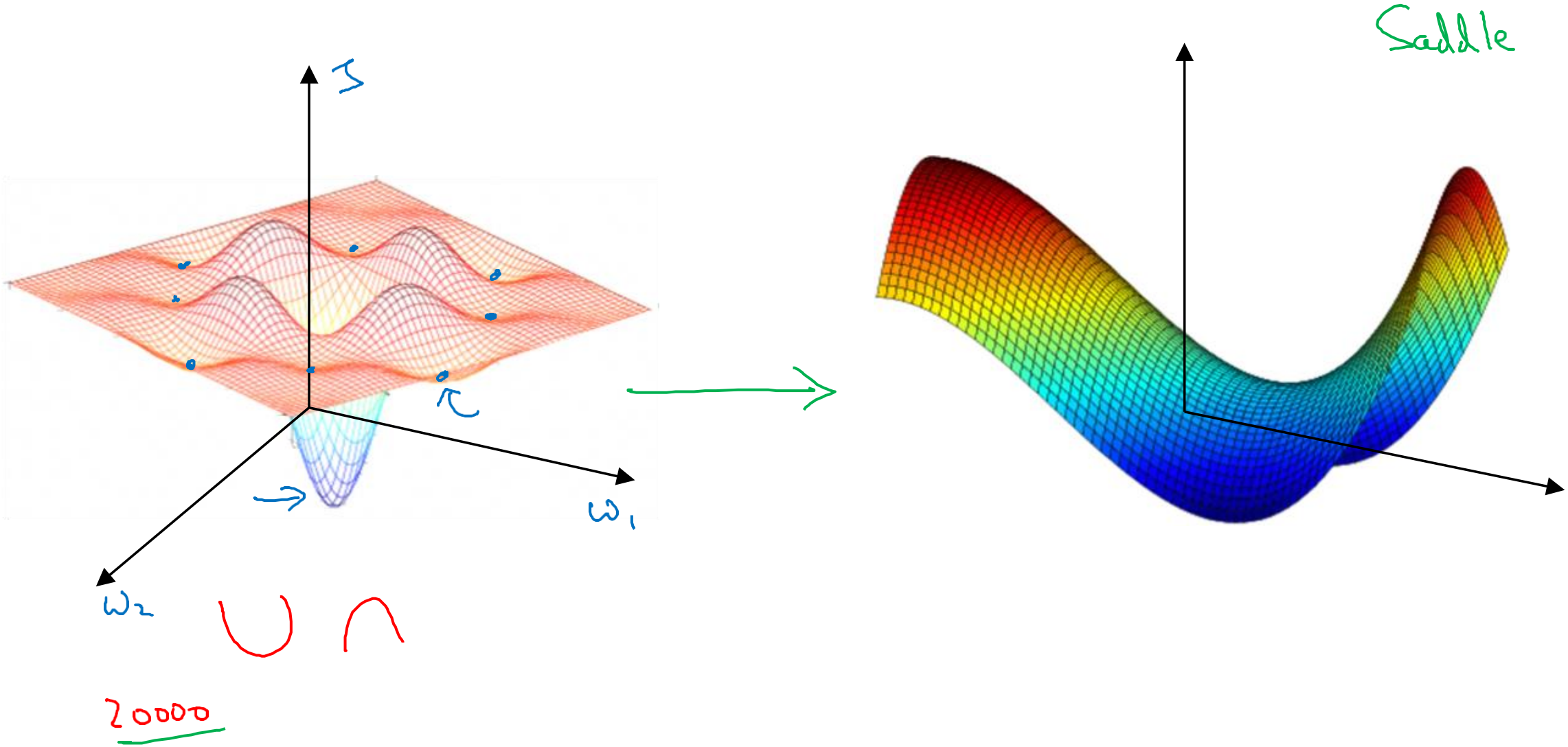
SGD:
$x^{(1)} \rightarrow w^{*(1)}$ updated
$x^{(2)} \rightarrow w^{*(2)}$ updated
$x^{(3)} \rightarrow w^{*(3)}$ updated
.
.
.
$x^{(1000)} \rightarrow w^{*(1000)}$ updated

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

Local optima in neural networks

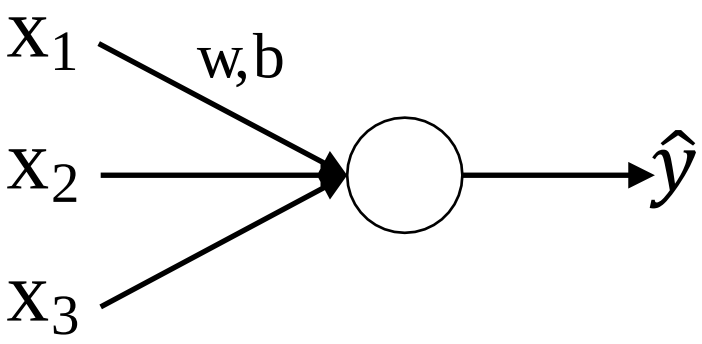


Batch Normalization

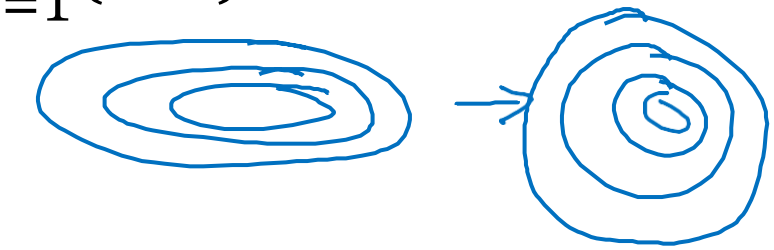
Normalizing activations in a network

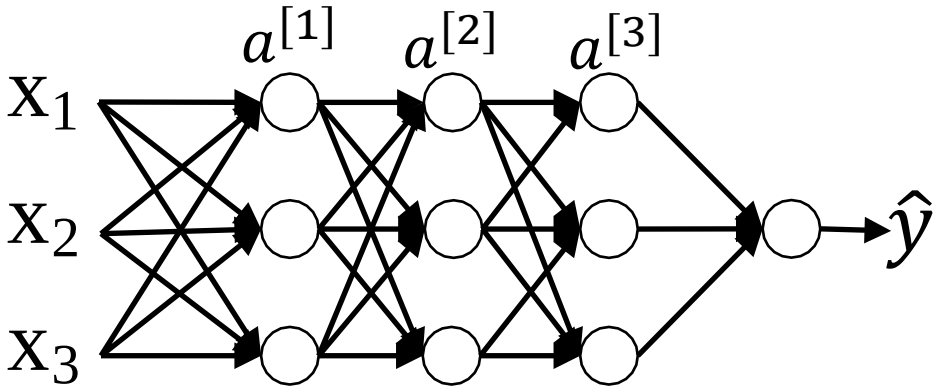
Batch Normalization

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

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

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

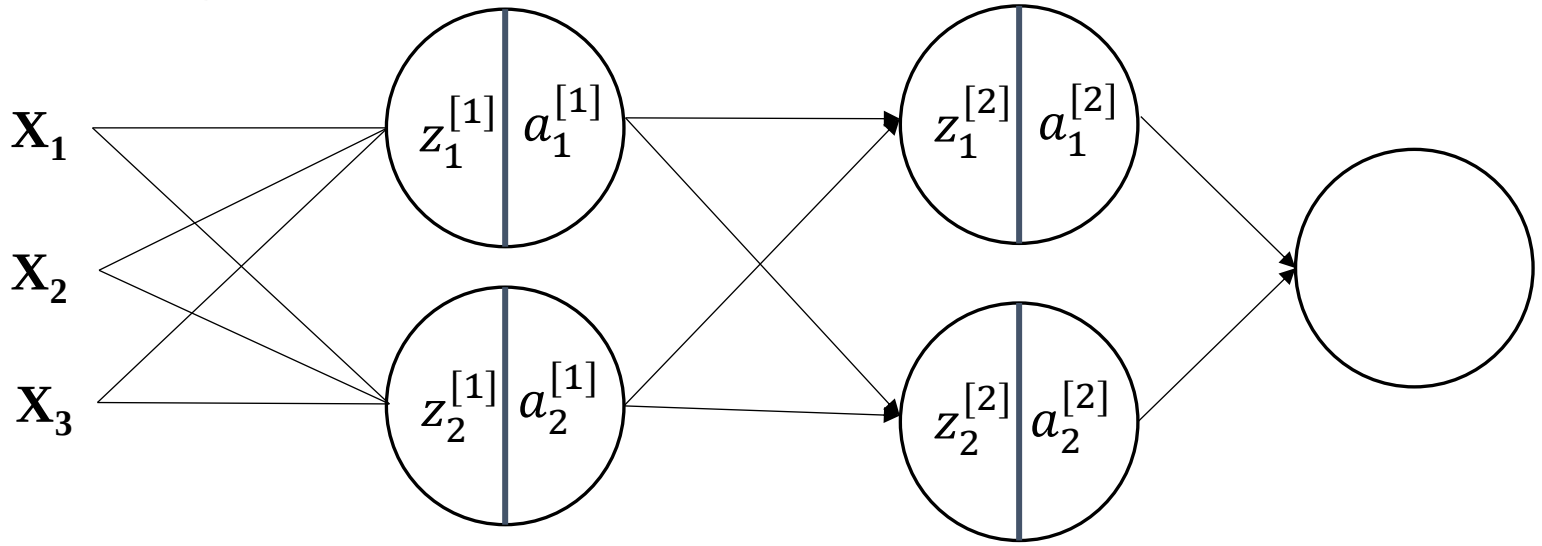
$$\beta = \mu$$

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

Learnable Parameters

Batch Normalization

Fitting Batch Norm into a neural network



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

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

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

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

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:

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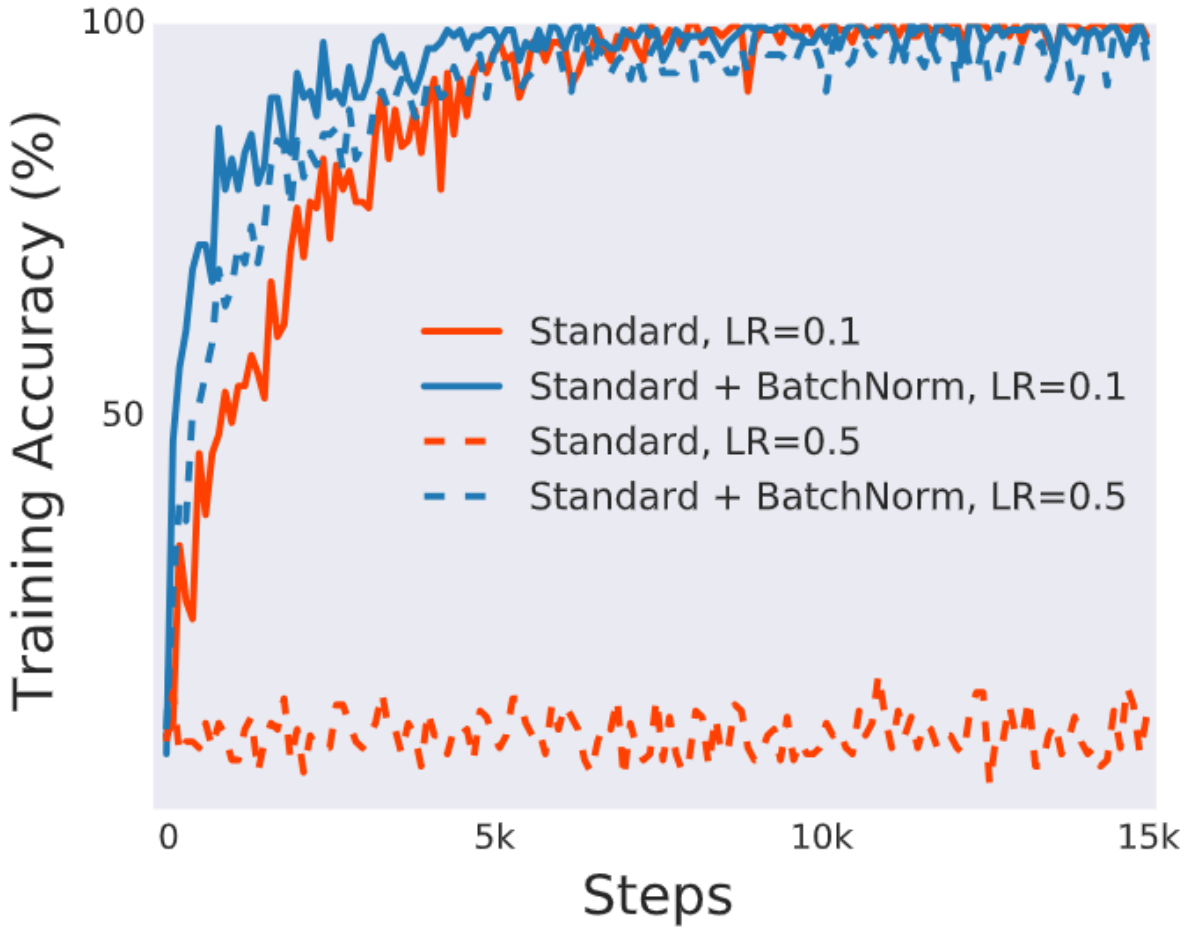
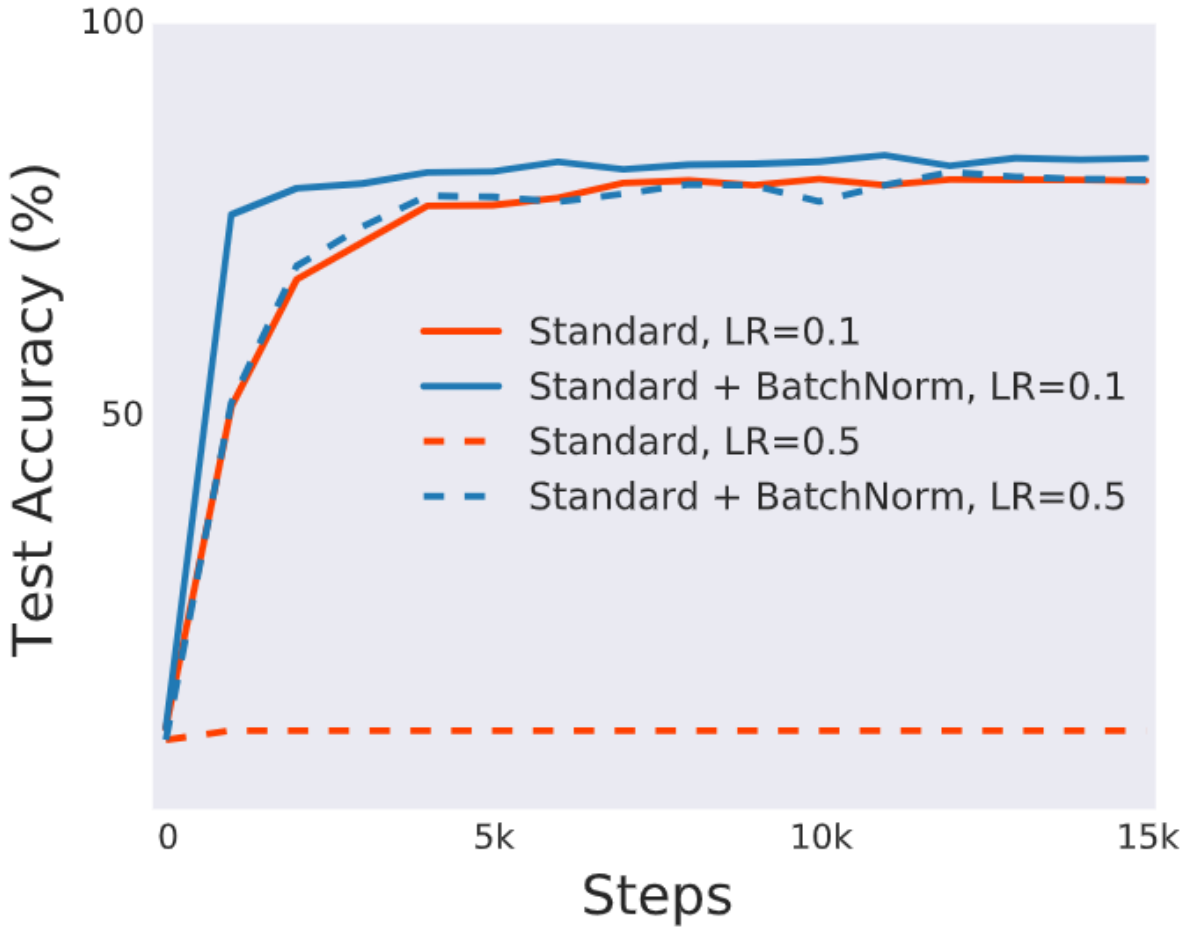
Batch normalization





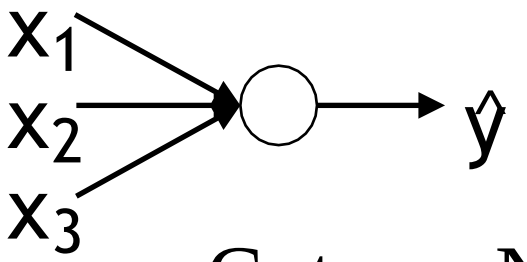
VGG network on CIFAR

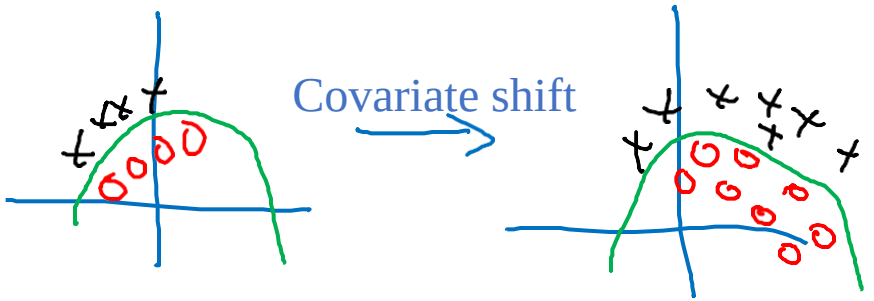
https://arxiv.org/pdf/1805.11604, How Does Batch Normalization Help Optimization?

How Does Batch Normalization Help Optimization?

- prevention of exploding or vanishing gradients
- robustness to different settings of hyperparameters such as learning rate and initialization scheme
- keeping most of the activations away from saturation regions of non-linearities
- Smoothing effect of batch norm; the loss changes at a smaller rate and the magnitudes of the gradients are smaller too.
- the key implication of Batch Norm’s reparametrization is that it makes the gradients more reliable and predictive.

Learning on shifting input distribution





Cat
$y = 1$




Non-Cat
$y = 0$




"Covariate shift"

$X \rightarrow y$

$y = 1$

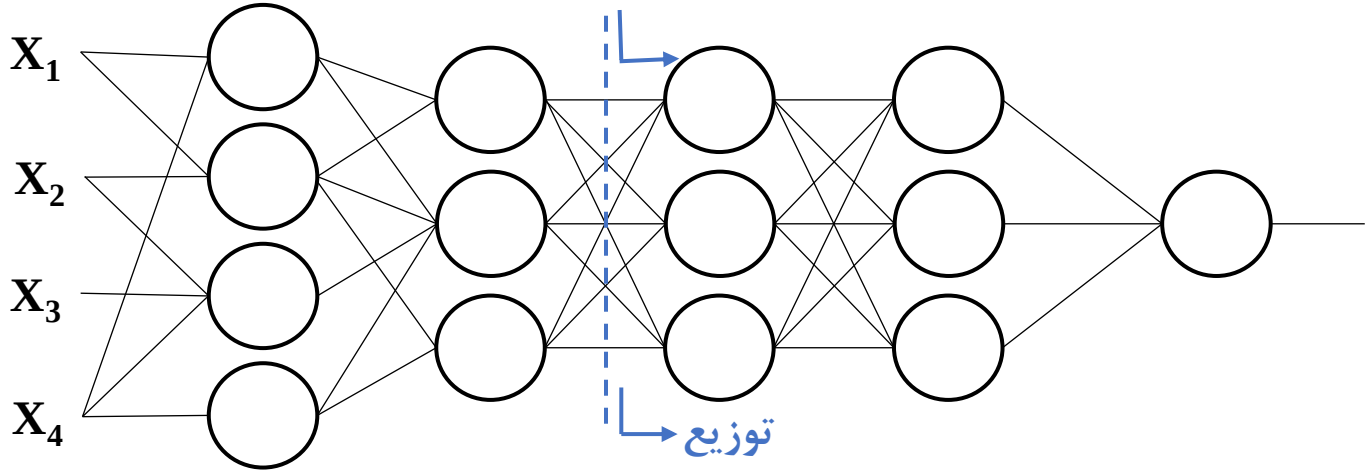



$y = 0$




Andrew Ng

Why this is a problem with neural networks?



https://arxiv.org/pdf/1805.11604

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 $z^{[l]}$ 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

- $\mu = \frac{1}{m}\sum_i z^i$
- $\sigma^2 = \frac{1}{m}\sum_i \left(z^i - \mu\right)^2$
- $z^i_{norm} = \frac{z^i - \mu}{\sqrt{\sigma^2 + \varepsilon}}$
- $\tilde{z}^i = \underbrace{\gamma}_{scale} z^i_n + \underbrace{\beta}_{shift}$
- $\mu \xrightarrow[\text{در زمان آموزش}]{}$
  $\sigma^2 \xrightarrow{}$

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

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