

Deep Learning Workshop Series

Learning in Deep Neural Networks

CONTENT

Losses (Objective functions)

Intro to Learning in Deep Nets

Activation Functions

Design custom metric (time dep

 Learning in ML Learning in Brain: from dendrites to axons Learning in Deep Networks: from input to output Input, weight, bias and output relation Some concepts: prediction, probability, regression and logistic labeling Representation learning: supervised, unsupervised Meta learning: learning to learn 		 Distance metrics analogy Why loss important? MSE (l2) (implement) L1 (implement) (categorical/binary) CrossEntropy (implement) Other losses (application,data based loss selection) GAN's loss (learned loss) Design custom loss (time dependent) 		 Activate what and why Tanh(implement) Sigmoid (implement) Softmax (implement) ReLU (implement) Leaky ReLU (implement) Design custom activated dependent) 	
Regularization a. Batchnorm (instance norm,) b. Dropout c. 11/12 d. Weight decay		What is weight updating? Gradient descent Global-local minima SGD, Adam, AdaGrad etc Backprop in pooling (implement)		Metrics for evaluation (Simple implement → Accuracy → TP, FP, FP, FN → Precision & Recall (f1-score) → Specificity & Sensitivity → IoU → mAP Design custom metric (time den	

PROGRAM FLOW

13:00 - 13:45

13:45 - 14:15

14:15 - 15:00

11:50 - 13:00

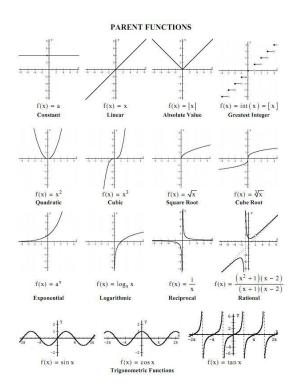
11:00 - 11:30

11:30 - 11:50

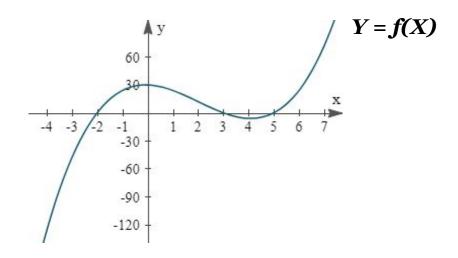
INTRO	Part 1 : Intro to Learning	Part 2: Loss Functions	LUNCH	Part 3: Activation Functions	Part 4: Regularization
15:00 - 15:10	15:10 - 16:00	16:00 - 16:10	16:10 - 17:00	17:00 -	17:15 -
BREAK	Part 5: Optimization Process	BREAK	Part 6 : Metrics for Evaluation	CLOSING	

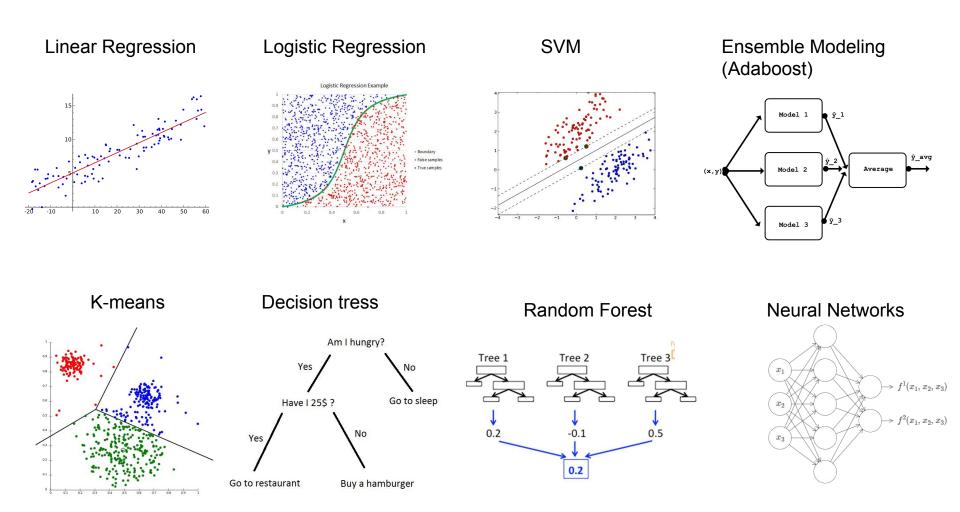
Part 1: Intro to Learning in Deep Nets

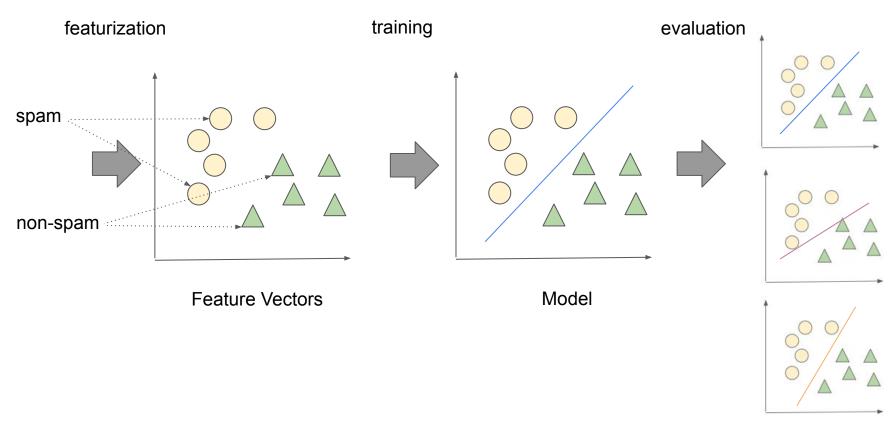
Learning in Machine Learning



Machine learning algorithms are described as learning a target function (f) that best maps input variables (X) to an output variable (Y): Y = f(X)



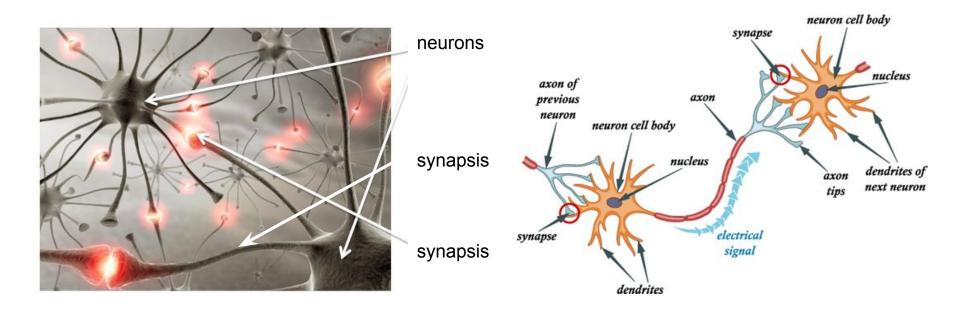


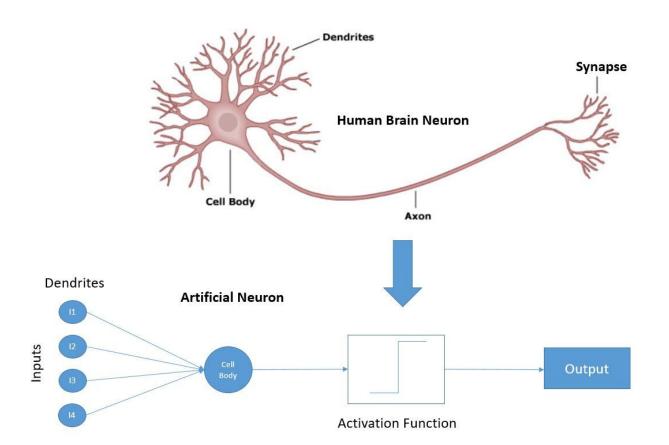


Task is fitting the optimum function to our dataset or problem

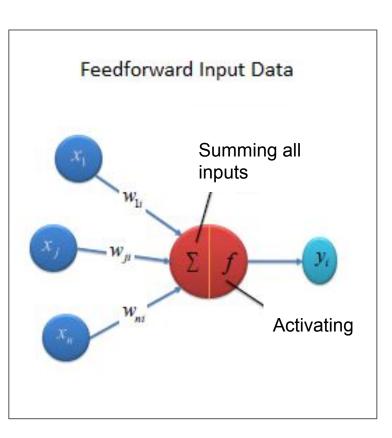
Best model

Learning in Brain





Learning in Deep Networks



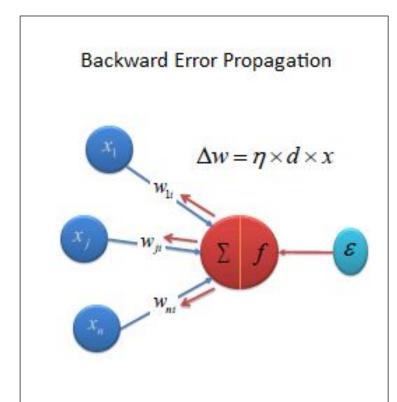
Calculating the error

$$y_i - \hat{y}_i$$

Deriving gradients

$$\frac{\partial (y_i - \hat{y}_i)}{\partial W}$$

Obtaining cost $\Delta w = \frac{\partial (y_i - \hat{y}_i)}{\partial w}$



Part 2: Losses (Objective functions)

Why loss important?

- We learn from our mistakes or experiences
- Every human or human-made system need to optimize itself
- To optimize something, we are going to need an experience or a quantity

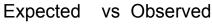


Problem: Optimization

A quick way



A wise way

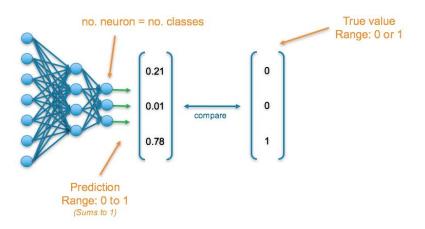






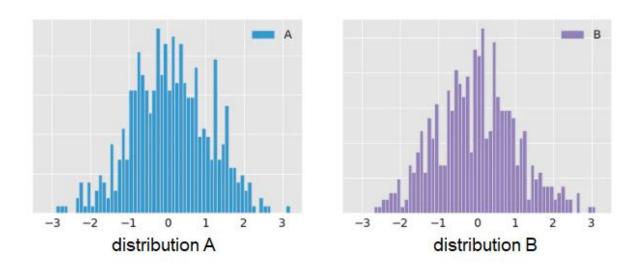
Distance metrics analogy

When we develop a model, we aim to map model's inputs to predictions by adjusting parameters so that our predictions to get closer and closer to true values



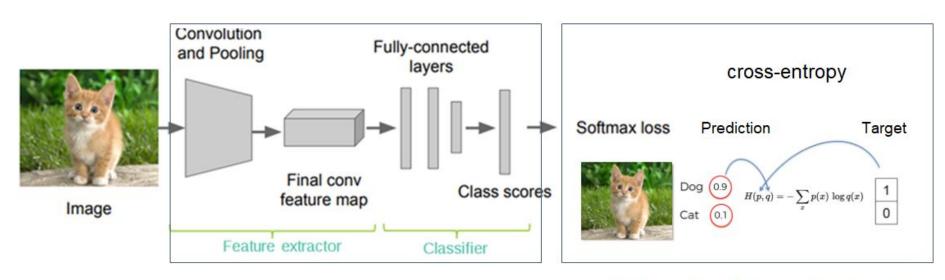
What exactly 'get closer to' means and how measure the difference between predictions and true values?

Visual inspection is a good heuristic to use, but not enough



How 'Quantitatively' similar these two distributions?

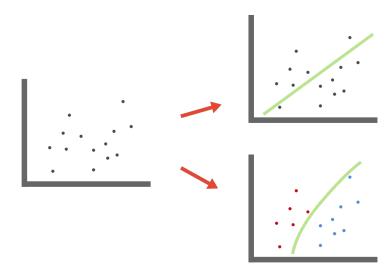
In machine learning, if feature extraction is an important step, the distance metric would be the second



Measure the distance (divergence)

Important Concepts:

- Classification: The goal is to predict discrete values, e.g. {1,0}, {True, False}, {spam, not spam}.
- **Regression:** The goal is to predict continuous values, e.g. home prices.



Common Metrics (Losses)

Prediction vs Target

Regression

Classification

L1 Loss

$$MAE = \frac{\sum_{i=1}^{n} |y_i - \hat{y}_i|}{n}$$

Cross-Entropy

$$-(y\log(p) + (1-y)\log(1-p))$$

L2 Loss

$$MSE = \frac{\sum_{i=1}^{n} (y_i - \hat{y}_i)^2}{n}$$

Hinge Loss

$$\sum_{i=0}^{n-1} \max(0, 1 - y_i(w^T x_i + w_0))$$

Other losses (application, data based loss selection)

Minkowski Loss

$$\left(\sum_{i=1}^{k} \left(\left| x_i - y_i \right| \right)^q \right)^{1/q}$$

Checbychev Loss

$$d(x, y) = \max_{i=1}^{m} |x_i - y_i|$$

Hamming Loss

$$\sum_{i=1}^{k} |x_i - y_i|$$

Mean Absolute Deviation Loss

$$L(z) = |1-z|$$

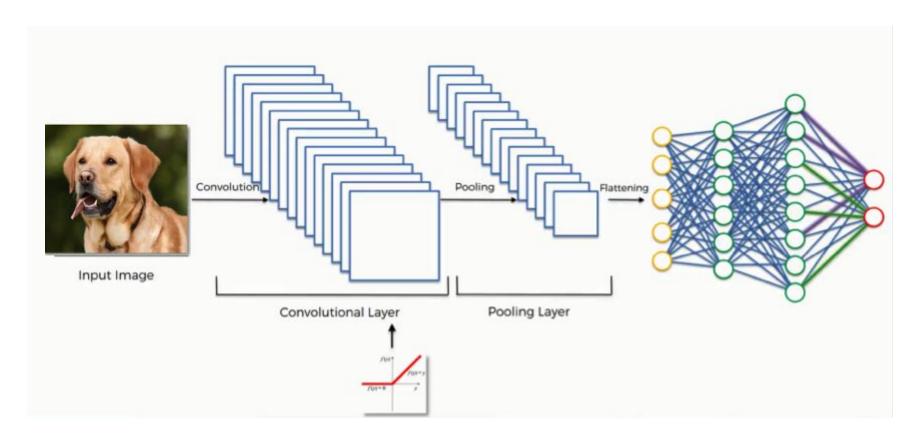
The Squared Hinge

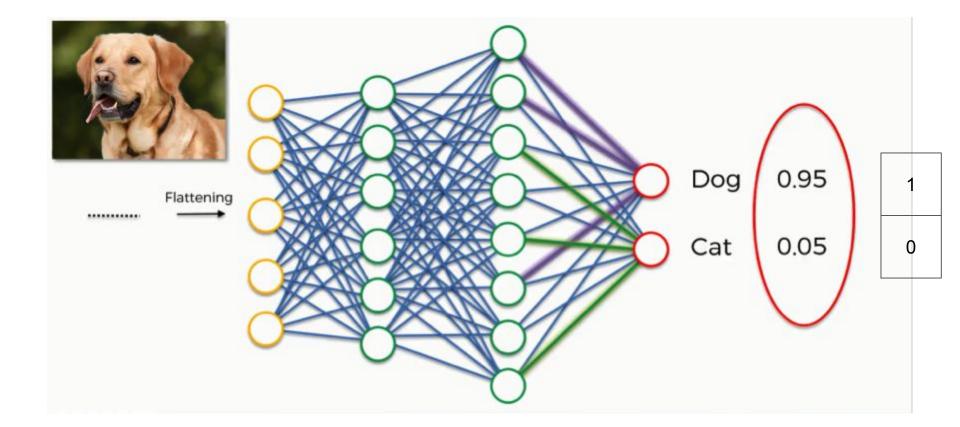
$$L(z)=\max(0,(1-x)^2)$$

AdaBoost Loss

$$L(z) = \exp(-x)$$

Loss in Deep Networks



















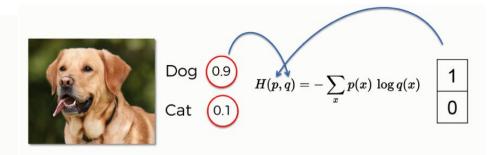












NN1

Row	Dog^	Cat^	Dog	Cat
#1	0.9	0.1	1	0
#2	0.1	0.9	0	1
#3	0.4	0.6	1	0

0.38

NN2

Row	Dog^	Cat^	Dog	Cat
#1	0.6	0.4	1	0
#2	0.3	0.7	0	1
#3	0.1	0.9	1	0

Classification Error

1/3 = 0.331/3 = 0.33

Mean Squared Error

0.71 0.25

Cross-Entropy

1.06

Figures: SEBASTIAN MONCADA, SuperDatascience

GAN's loss (learned loss)

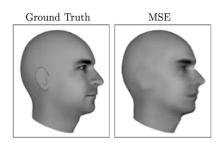
Explicit losses:

L1 L2 Cross-entropy KL divergence

These losses are good enough for regression, classification, segmentation etc..

. . .

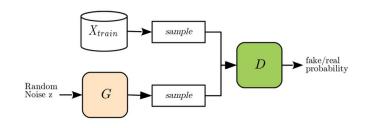
but in case the outputs have a multi-modal distribution, these losses break down



Implicit loss:

So what happens if you replace this explicit loss function with a NN model too?.

Generator's loss being Discriminator network itself!

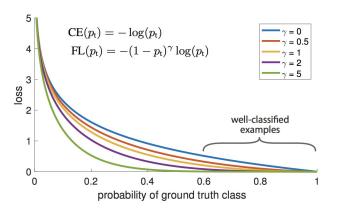


GAN's loss is adversarially learned

Design custom loss (time dependent)

There can be many types of losses based on application:

Ex: Focal Loss for objectness score improvement in object detection



So, let's design our own custom loss!

Interactive Implementation

REFERENCES

[1] Network In Network

Min Lin, Qiang Chen, Shuicheng Yan https://arxiv.org/pdf/1312.4400v3.pdf

[2] Network in Networks and 1x1 Convolutions

Andrew Ng

https://www.coursera.org/lecture/convolutional-neural-networks/networks-in-networks-and-1x1-convolutions-ZTb8x

[3] One by One [1x1] Convolution - counter-intuitively useful

Aaditya Prakash

https://iamaaditya.github.io/2016/03/one-by-one-convolution/

[4] Deep Learning series: Convolutional Neural Networks

Mike Cavaioni

https://medium.com/machine-learning-bites/deeplearning-series-convolutional-neural-networks-a9c2f2ee1524

[5] Going Deeper with Convolutions

Christian Szegedy et.al.

http://www.cs.unc.edu/~wliu/papers/GoogLeNet.pdf

[6] A Simple Guide to the Versions of the Inception Network

Bharath Raj

https://towardsdatascience.com/a-simple-guide-to-the-versions-of-the-inception-network-7fc52b863202

Part 3: Activation Functions



Snippet Implementation

REFERENCES

[1] Network In Network

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[2] Network in Networks and 1x1 Convolutions

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Part 4: Regularization



Snippet Implementation

REFERENCES

[1] Network In Network

Min Lin, Qiang Chen, Shuicheng Yan https://arxiv.org/pdf/1312.4400v3.pdf

[2] Network in Networks and 1x1 Convolutions

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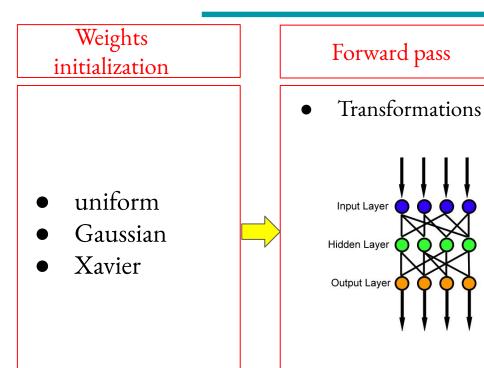
[6] A Simple Guide to the Versions of the Inception Network

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Part 5 : Optimization (Backprop)

Neural Network Training Schema



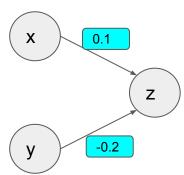
Backward pass

- Update the weights (with particular policy)
- (so that) predicted output to be closer to the target output
- (means) minimizing the error of the network
- (need) error calculation & weight update policy/rule

Weight Updates

Let's demonstrate "OR" gate with single layer perceptron (Neural Network)

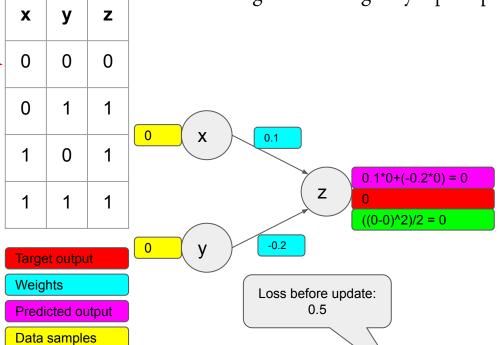
X	у	Z	
0	0	0	
0	1	1	
1	0	1	
1	1	1	



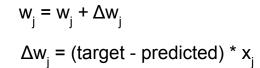
- 4 data samples
- 1 epoch = 4 iteration (w/ batch size of 1)
- Loss function => L2
- Optimization => SGD

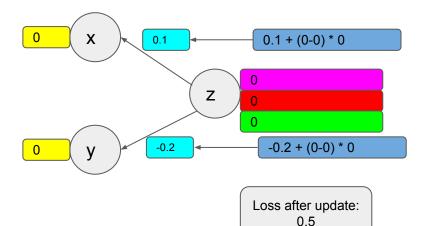
- It is impossible to solve "OR" gate problem w/ single layer (w/ 2 neurons)
- "OR" gate is nonlinear function ⇒ some non-linearity is needed
 - Multi-layer
 - Activations
- But let's try single layer NN w/o any activation to see the weight update process

"OR" gate with single layer perceptron (Neural Network)



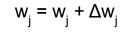
Loss (L2)



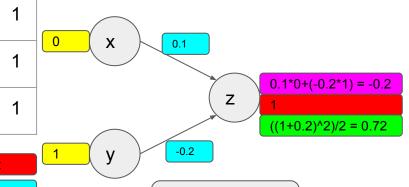


"OR" gate with single layer perceptron (Neural Network)

Loss: (1/2)*(target - predicted)^2

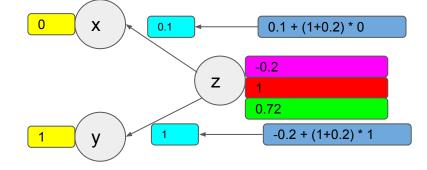


 Δw_j = (target - predicted) * x_j



Loss before update:

0.72



Loss after update:

Target output

Weights

X

0

0

0

0

Z

0

Predicted output

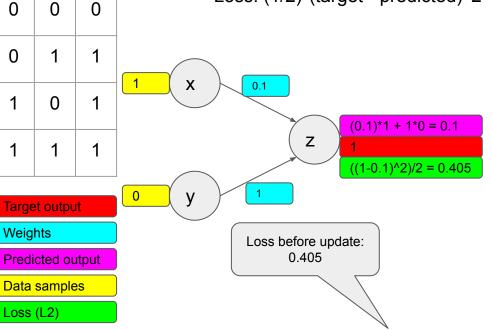
Data samples

Loss (L2)

"OR" gate with single layer perceptron (Neural Network)

Loss: (1/2)*(target - predicted)^2

$w_j = w_j + \Delta w_j$	
$\Delta w_i = (target - predicted) * >$	(



X

0

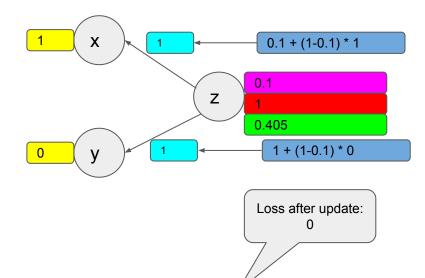
0

Weights

Loss (L2)

0

Z

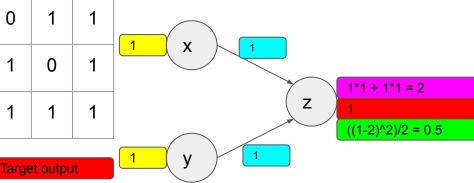


"OR" gate with single layer perceptron (Neural Network)

Loss: (1/2)*(target - predicted)^2

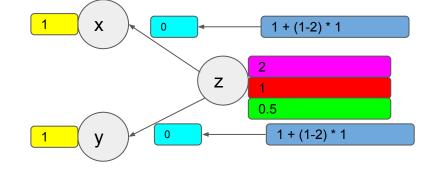
 $W_i = W_i + \Delta W_i$

 $\Delta w_i = (target - predicted) * x_i$



Loss before update:

0.405



Loss after update:

0.5

Weights

X

0

0

0

Z

0

Predicted output

Data samples

Loss (L2)

Keynotes

Loss function is crucial:

Varies for different tasks

Weight initialization is important:

To converge faster

Activations:

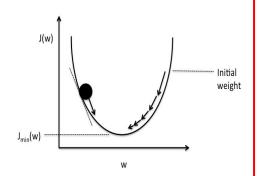
To add non-linearity

Data pre-processing:

Normalization: mean & variance

learning rate:

 $Smaller \rightarrow slower$ $Larger \rightarrow faster$



Weight update strategy: Optimization algorithm

- Gradient Descent
- SGD
- Momentum
- AdaGrad
- Adam

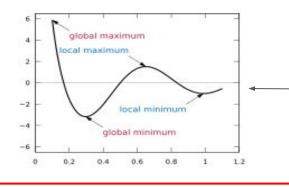
Global/Local Minima: Loss function

Univariate function:

"univariate & non-linear function"

Input: x

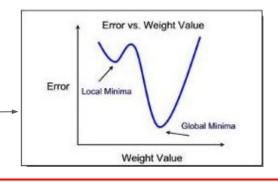
Output: $f(x) = cos(3\pi x)/x$



(Deep) NN Loss function:

"multivariate & non-linear function in hyperdimensional space"

Inputs: weights of the network Output: e=f(w) error/loss



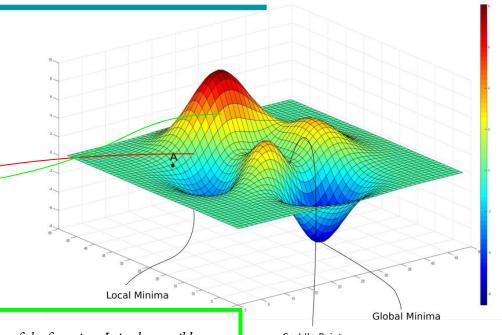
Global/Local Minima: Loss function

Loss function in Deep NNs:

is not in two dimensional space
is in hyperdimensional space
(in the figure it is shown in 3D)

Deep NN Optimization:

- random weight initialization
- the goal is to find the global minima
- but it is still okay to converge to local minima
- in deep learning
- Quote from Deep Learning Book:



Saddle Point

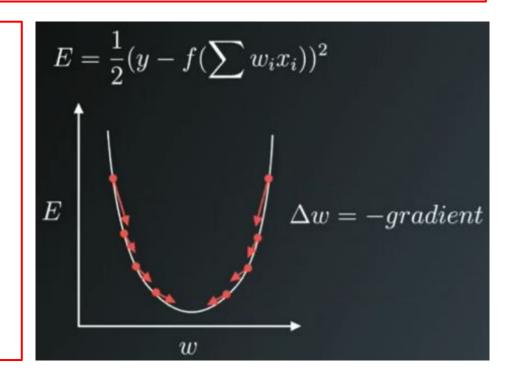
"There can be only one global minimum or multiple global minima of the function. It is also possible for there to be local minima that are not globally optimal. In the context of deep learning, we optimize functions that may have many local minima that are not optimal and many saddle points surrounded by very flat regions. All of this makes optimization difficult, especially when the input to the function is multidimensional. We therefore usually settle for finding a value off that is very low but not necessarily minimal in any formal sense."

"There is no one clear optimization algorithm that outperforms the others - it primarily depends on user familiarity of hyperparameter tuning"

Gradient Descent:

$$\theta = \theta - \eta \cdot \nabla J(\theta)$$

- \rightarrow η : learning rate
- \rightarrow J(θ): loss function
- $\rightarrow \nabla J(\theta)$: gradient of loss function
- → update and tune model parameters in the direction that the loss function minimizes



"There is no one clear optimization algorithm that outperforms the others - it primarily depends on user familiarity of hyperparameter tuning"

Batch Gradient Descent:

```
Repeat until convergence { \theta_j := \theta_j + \alpha \sum_{i=1}^m \left(y^{(i)} - h_\theta(x^{(i)})\right) x_j^{(i)} \qquad \text{(for every } j\text{)}. }
```

Stochastic Gradient Descent:

"stochastic": samples are randomly selected

```
Loop {  \text{for i=1 to m, } \{ \\ \theta_j := \theta_j + \alpha \left( y^{(i)} - h_\theta(x^{(i)}) \right) x_j^{(i)} \qquad \text{(for every } j\text{)}.  }  \}
```

"There is no one clear optimization algorithm that outperforms the others - it primarily depends on user familiarity of hyperparameter tuning"

Batch Gradient Descent:

- → run through all training samples
- \rightarrow then update the weights
- → slower convergence
- \rightarrow preferred when training set is small

Stochastic Gradient Descent:

- → calculate an error for single sample
- → update the weights using that error
- → iterate over all training samples
- → faster convergence
- \rightarrow preferred when training set is large
- → updates have high variance
- → This is "good thing" helps to discover new and possibly better local minima
- → frequent loss fluctuations...

"There is no one clear optimization algorithm that outperforms the others - it primarily depends on user familiarity of hyperparameter tuning"

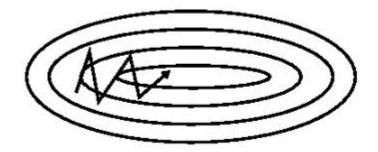
Challenges in SGD:

→ high variance oscillations makes it hard to reach convergence



SGD with Momentum:

→ method that helps accelerate SGD in the relevant direction and dampens oscillations



"There is no one clear optimization algorithm that outperforms the others - it primarily depends on user familiarity of hyperparameter tuning"

Momentum:

- \rightarrow adds a fraction " γ " of the last update step
- \rightarrow " γ " is usually selected as "0.9"

$$v_t = \gamma v_{t-1} + \eta \nabla_{\theta} J(\theta) \ heta = \theta - v_t$$

Analogy for the momentum:

- → Push a ball down a hill. The ball accumulates momentum becoming faster and faster on the way...
- → Similarly, the momentum term increases for dimensions whose gradients point in the same directions
- → reduces updates for dimensions whose gradients change direction.
- → we gain faster convergence and reduced oscillation

"There is no one clear optimization algorithm that outperforms the others - it primarily depends on user familiarity of hyperparameter tuning"

AdaGrad:

- \rightarrow adapts the learning rate to the parameters
- → smaller updates for parameters associated with frequently occurring features
- \rightarrow larger updates for parameters associated with infrequent features
- → well-suited for dealing with sparse data
- → most implementations use "lr=0.01" and leave as it is
- → **issue:** learning rate always decreases that causes to "no learning" after some point...

RMSProp:

→ divide the learning rate for a weight by a running average of the magnitudes of recent gradients for that weighs

"There is no one clear optimization algorithm that outperforms the others - it primarily depends on user familiarity of hyperparameter tuning"

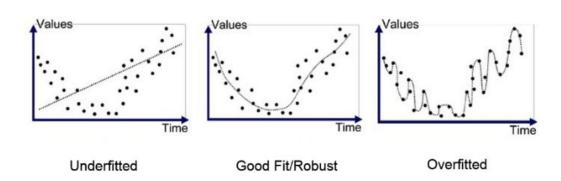
Adam (Adaptive Moment Estimation):

- → is another method that computes adaptive learning rates for each parameter
- → uses second order momentums as well
- → behaves like a heavy ball with friction, thus prefers flat minima in the error surface
- → Adam works well in practice and outperforms other Adaptive techniques

Which Algorithms to use:

- → for sparse datasets use one of the adaptive learning-rate methodsy (you won't need to tune the learning rate)
- → if you want fast convergence and train Deep NN model, then use Adam or any other adaptive learning rate methods

Underfitting Vs. Overfitting



Underfitting:

poor performance on the training data and poor generalization to other data

ightarrow solution: increase model's complexity

Overfitting:

good performance on the training data, poor generalization to other data

solution:

- → use regularization
- → use BN (Batch Normalization)
- \rightarrow use dropout

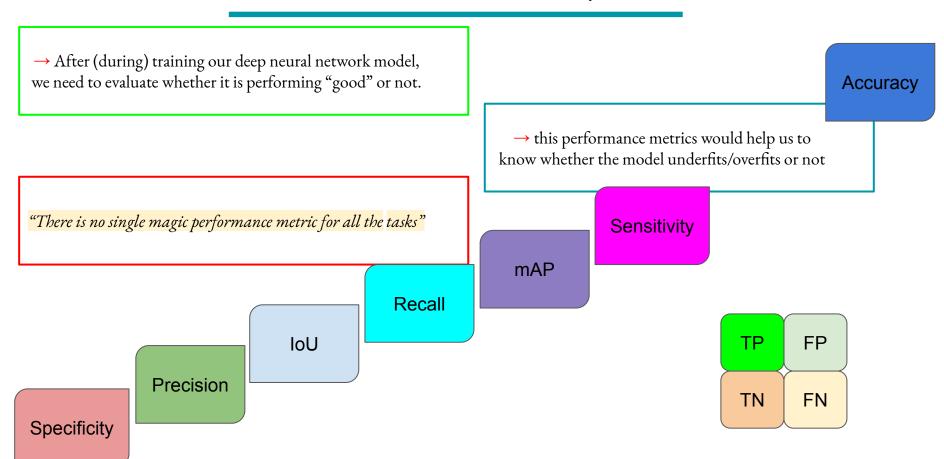
Snippet Implementation

REFERENCES

- [1] https://hmkcode.github.io/ai/backpropagation-step-by-step/
- [2] https://sebastianraschka.com/Articles/2015_singlelayer_neurons.html
- [3] https://academo.org/demos/3d-surface-plotter/
- [4] http://www.cs.cornell.edu/boom/2004sp/projectarch/appofneuralnetworkcrystallography/NeuralNetworkAlgorithms.htm
- [5] https://www.quora.com/How-do-I-overcome-a-local-minimum-problem-in-neural-networks
- [6] https://jeffmacaluso.github.io/post/DeepLearningRulesOfThumb/
- [7] https://towardsdatascience.com/types-of-optimization-algorithms-used-in-neural-networks-and-ways-to-optimize-gradient-95a e5d39529f
- [8] http://ruder.io/optimizing-gradient-descent/
- [9] https://towardsdatascience.com/preventing-deep-neural-network-from-overfitting-953458db800
- [10] https://machinelearningmastery.com/overfitting-and-underfitting-with-machine-learning-algorithms

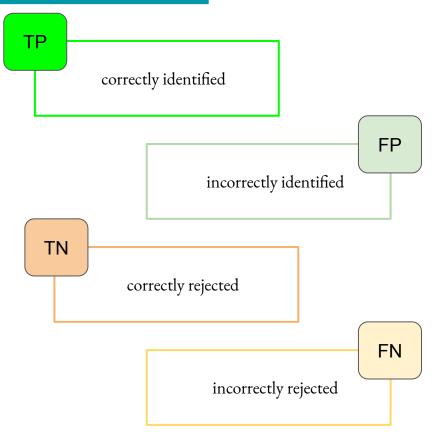
Part 6: Metrics for evaluation

Performance metrics for Deep NN



TP, TN, FP, FN

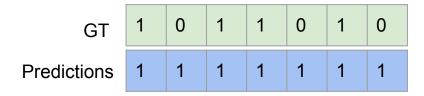
- → TP: True Positive
 → FP: False Positive
 → FN: False Negatives
 → "True" & "False" are about ground true data
 → "Positive" & "Negative" are about prediction
- TP, TN, FP, FN are used in the most of the metrics:
- \rightarrow accuracy \rightarrow recall \rightarrow precision
- \rightarrow sensitivity \rightarrow specificity \rightarrow f1-score

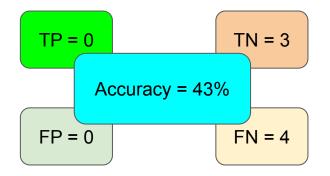


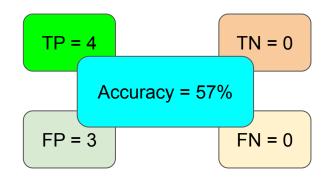
Accuracy

- → Mostly, used as a performance metric in classification problems
- → (number of correct predictions) / (number of all samples)
- \rightarrow (TP+TN) / (TP+TN+FP+FN) == (TP+TN) / (number of all samples)

GT	1	0	1	1	0	1	0
Predictions	0	0	0	0	0	0	0



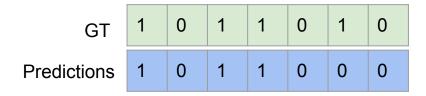


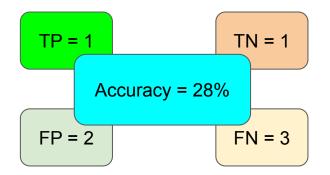


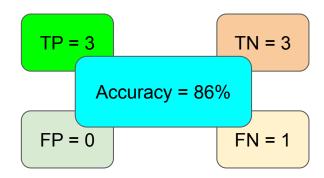
Accuracy

- → Mostly, used as a performance metric in classification problems
- → (number of correct predictions) / (number of all samples)
- \rightarrow (TP+TN) / (TP+TN+FP+FN) == (TP+TN) / (number of all samples)

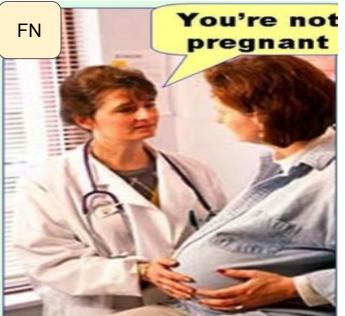
GT	1	0	1	1	0	1	0
Predictions	1	0	0	0	1	0	1







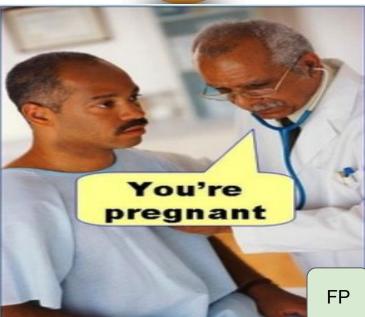
Which is worse?











Recall-Precision

- → Recall: what proportion of actual positives was predicted correctly? (TP) / (TP+FN)
- \rightarrow Precision: what proportion of positive predictions was actually correct? (TP) / (TP+FP)

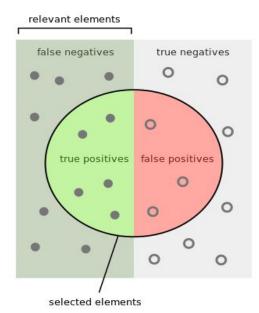
→Note: A model that produces no false negatives has a recall of 1.0.

If your prediction is all "1" (in binary classification) \Rightarrow recall = 1.0

→ **Note:** A model that produces no false positives has a precision of 1.0.

If your prediction is all "0" with at least one "1" (in binary classification)

 \Rightarrow precision = ~1.0



How many selected items are relevant?

How many relevant items are selected?



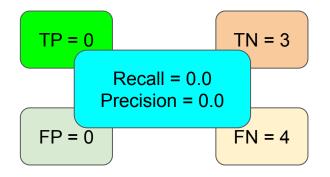
Recall-Precision

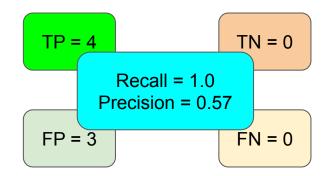
 \rightarrow Recall: (TP) / (TP+FN)

 \rightarrow Precision: (TP) / (TP+FP)

GT	1	0	1	1	0	1	0
Predictions	0	0	0	0	0	0	0

GT	1	0	1	1	0	1	0
Predictions	1	1	1	1	1	1	1





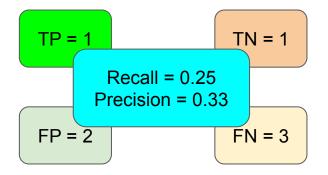
Recall-Precision

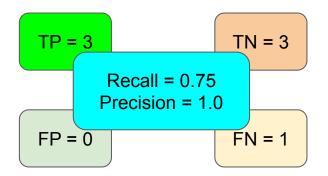
 \rightarrow Recall: (TP) / (TP+FN)

 \rightarrow Precision: (TP) / (TP+FP)

GT	1	0	1	1	0	1	0
Predictions	1	0	0	0	1	0	1

GT	1	0	1	1	0	1	0
Predictions	1	0	1	1	0	0	0

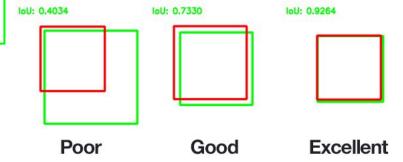




- IoU
- → measures the localization performance
- → define threshold to accept the detection either as True or False
- → used in NMS: to discard the multiple classes localized at the "same" location

- → IoU: Intersection over union
- → Recall: mean Average Precision
- → Precision: mean Average Precision
- → mAP: mean Average Precision

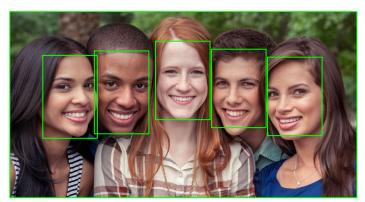
$$IOU = \frac{\text{area of overlap}}{\text{area of union}} = \frac{}{}$$



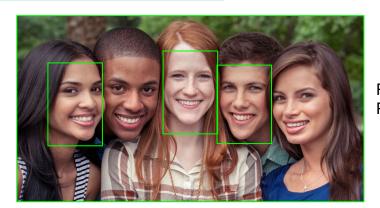
Recall-precision in face detection

- → Recall: how many of faces did you detect?
- → Precision: how many of detected faces are really faces?

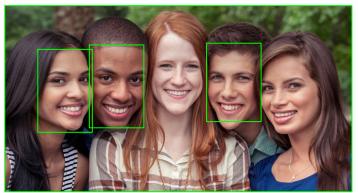




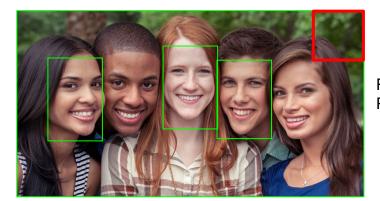
Recall: 1.0 Precision: 1.0



Recall: 0.6 Precision: 1.0



Recall: 0.6 Precision: 1.0



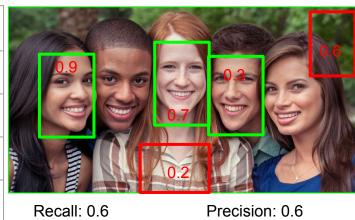
Recall: 0.6 Precision: 0.75

Average Precision (AP) & mAP

 \rightarrow AP: Average of the maximum precisions at different recall values 2/ fixed IoU (IoU>0.5)

→ mAP: metric to measure the accuracy of object detectors. Mean of APs over all classes

	rank	correct?	Precision	Recall
	1(0.9)	true	1.0	0.2
l	2(0.7)	true	1.0	0.4
l	3(0.6)	false	0.66	0.4
l	4(0.3)	true	0.75	0.6
	5(0.2)	false	0.6	0.6

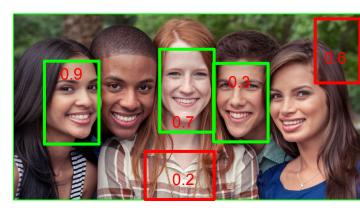


Recall	0.0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1.0
Precision	1.0	1.0	1.0	1.0	1.0	0.75	0.75	0.6	0.6	0.6	0.6

Recall: 0.6 Precision: 0.6

Average Precision (AP)

- \rightarrow AP: Average of precision with varying confidence thresholds (w/ fixed IoU)
- → average of the maximum precisions at different recall values



Recall	0.0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1.0
Precision	1.0	1.0	1.0	1.0	1.0	0.75	0.75	0.6	0.6	0.6	0.6

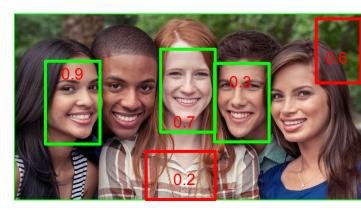
Average Precision (AP)

 $(5 \times 1.0 + 0.75 \times 2 + 0.6 \times 4) / 11 = 8.9 / 11 = 0.81$

Recall: 0.6 Precision: 0.6

CoCo dataset metrics (AP)

- → For COCO, AP is the average over multiple IoU.
- \rightarrow AP@[.5:.95] average AP for IoU from 0.5 to 0.95 with a step size of 0.05 Average of precision with varying confidence thresholds (w/ fixed IoU)
- \rightarrow mAP@.75 mAP with IoU=0.75 (over 80 classes)



Recall	0.0	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1.0
Precision	1.0	1.0	1.0	1.0	1.0	0.75	0.75	0.6	0.6	0.6	0.6

Mean Average Precision (AP)

 $(5 \times 1.0 + 0.75 \times 2 + 0.6 \times 4) / 11 = 8.9 / 11 = 0.81$

REFERENCES

- [1] https://en.wikipedia.org/wiki/Precision and recall
- [2] https://developers.google.com/machine-learning/crash-course/classification/precision-and-recall
- [3] https://github.com/rafaelpadilla/Object-Detection-Metrics
- [4] https://medium.com/@jonathan_hui/map-mean-average-precision-for-object-detection-45c121a31173
- [5] https://medium.com/@timothycarlen/understanding-the-map-evaluation-metric-for-object-detection-a07fe6962cf3