

Deep Learning

Introduction Series

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High Performance Machine Learning Group

SURF

Prerequisites



Programming

R / Python

Statistics, Calculus

Machine Learning / Deep Learning

Parallel Computing

Plan for today

01. ML/DL Introduction
02. Pytorch Intro & Hands on: fully connected
03. Introduction to CNN / State of the Art
04. Q&A



SURF



01. Machine Learning

SURF

What ML is *not*:

Mimicking human intelligence

Robotics

Deep Learning

What ML is *not*:

Mimicking human intelligence

Robotics

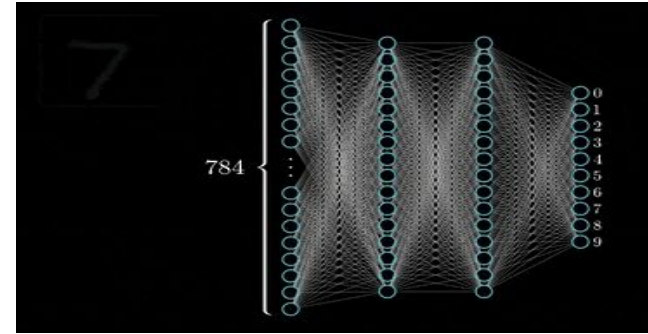
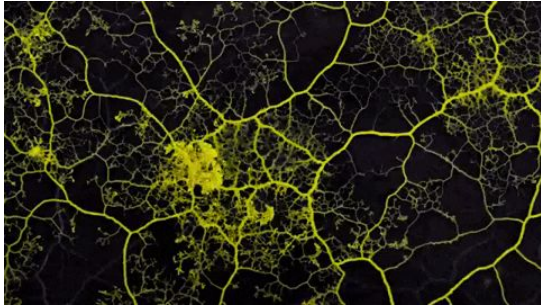
Deep Learning

“ ML is the study of algorithms that can improve through experience and by the use of data. It is seen as part of Artificial Intelligence

~ Wikipedia

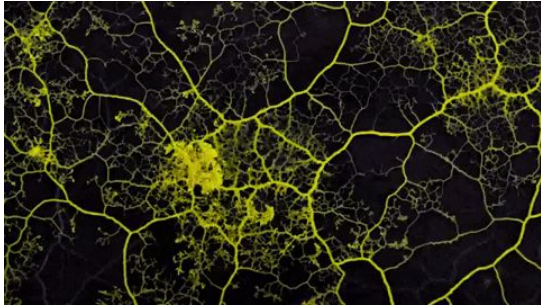
Artificial Intelligence

Having computers to exert
Intelligent behaviour



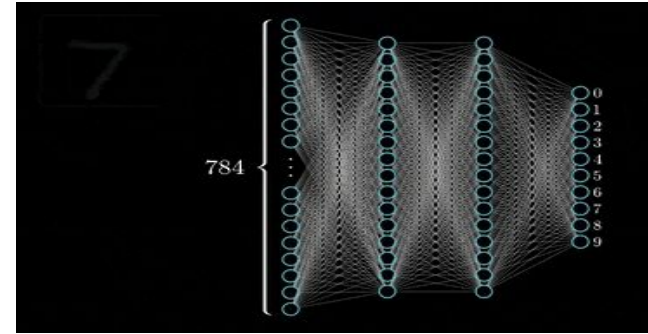
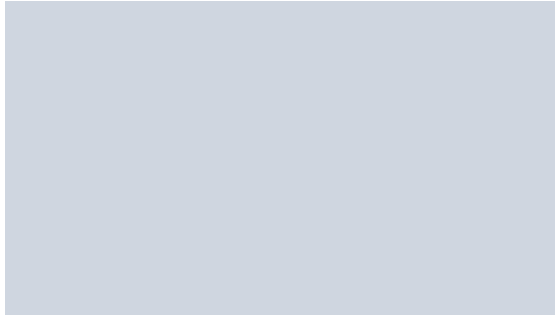
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Machine Learning

Perform tasks without
Explicitly programmed
from data



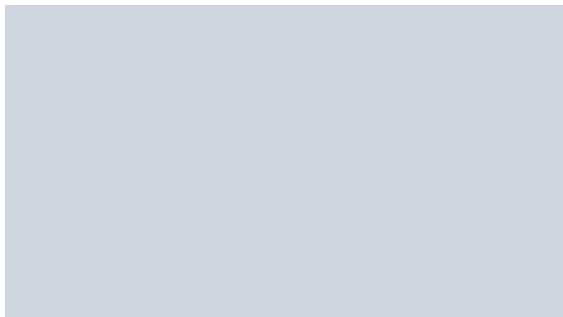
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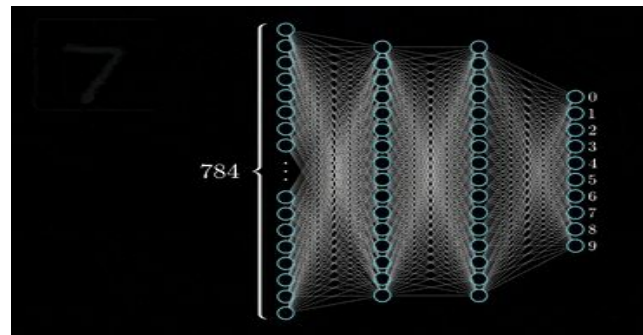
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Deep Learning

Use deep neural networks

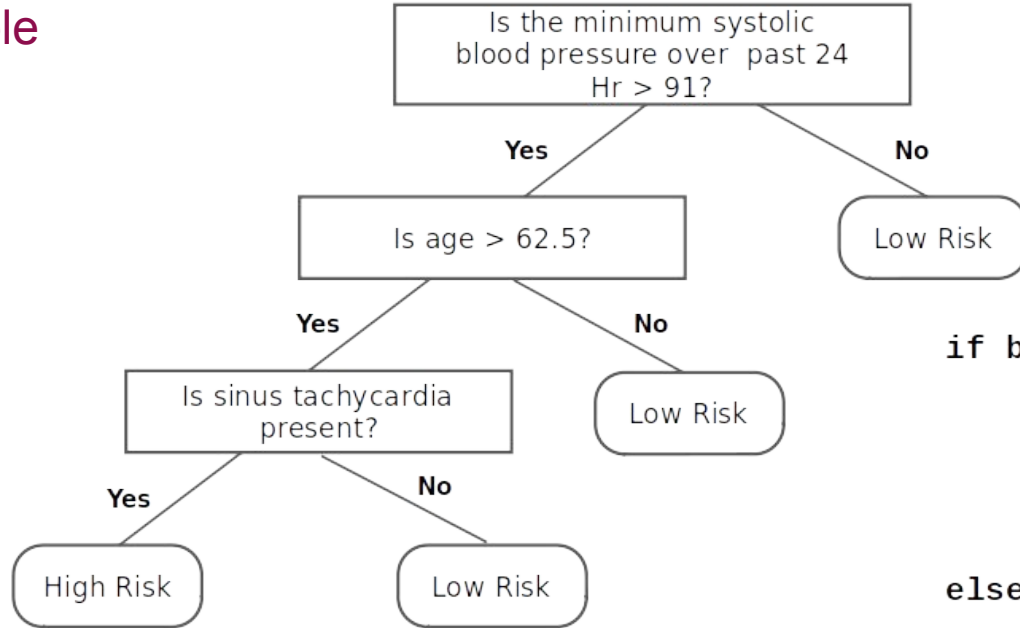


Why Machine Learning?

Think of a simple
decision tree

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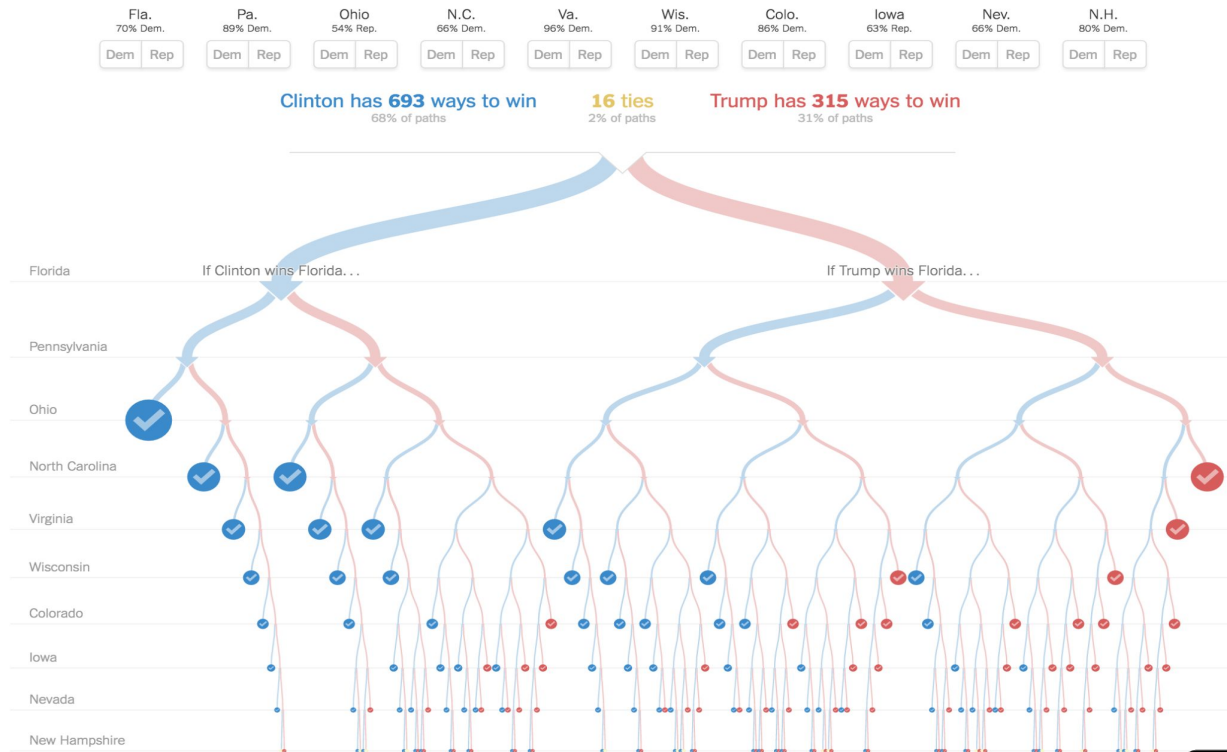
Think of a simple
decision tree



```
if blood_pressure > 91:
    if age > 62.5:
        if sinus_tach:
            ...
        else:
            ...
    else:
        ...
```

Why Machine Learning?

Think of a *hard*
decision tree

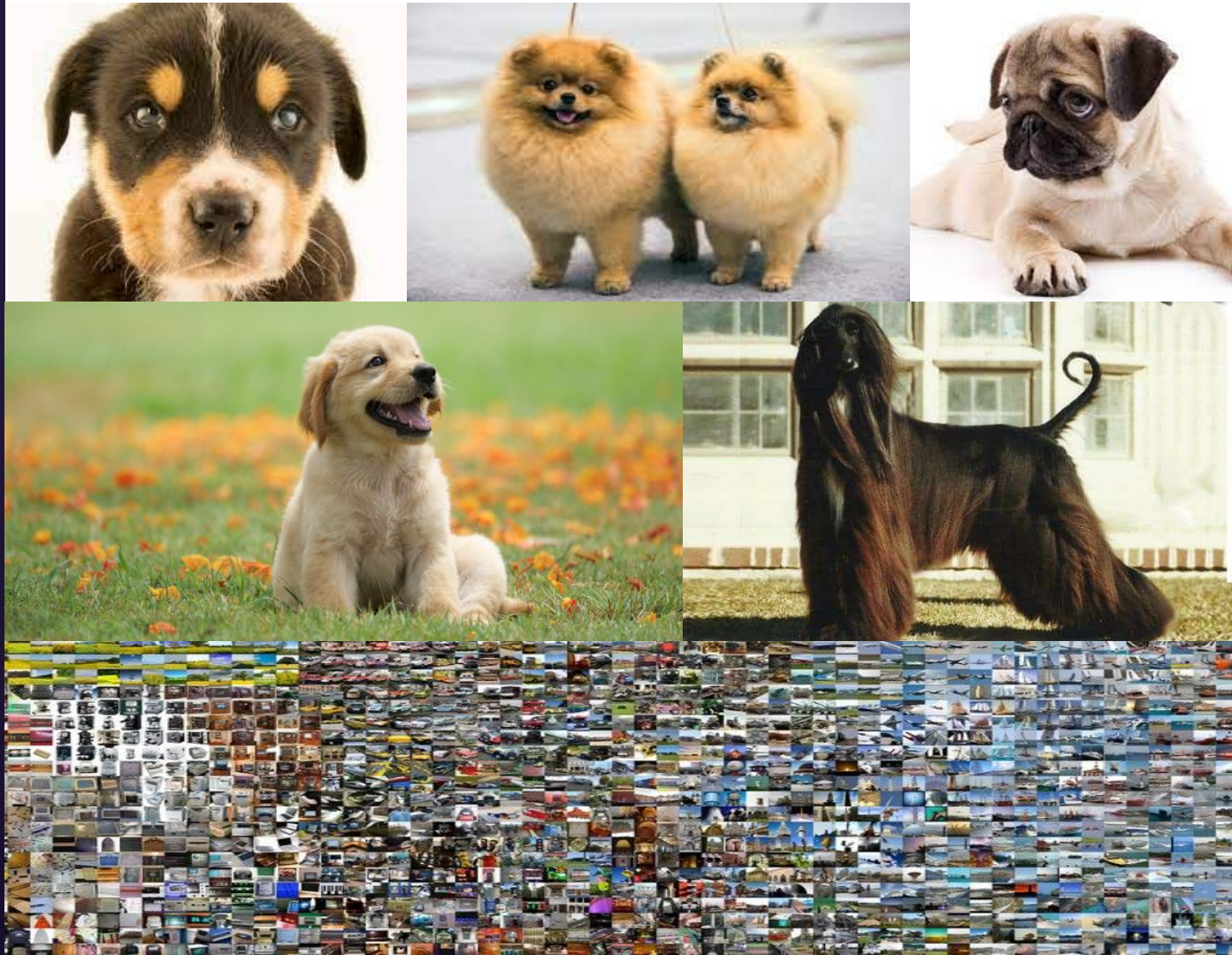


What is a dog?

Uncountable features
that define a dog

We want an automatic
way of learning these
features

Driven by Data



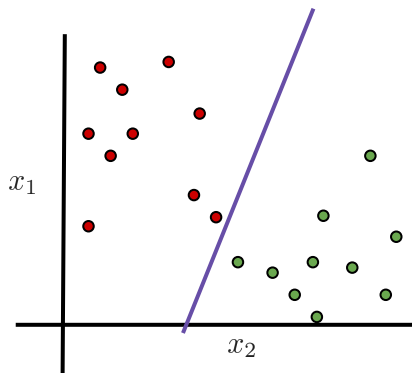
Categories of Machine Learning

01.

Supervised

Learn from labels

Regression, Classification

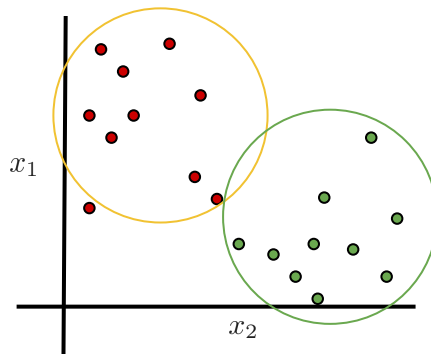


02.

Unsupervised

Detect Patterns in the data

Clustering, Dimensionality Reduction



03.

Reinforcement

Learn from the environment

Control, gaming



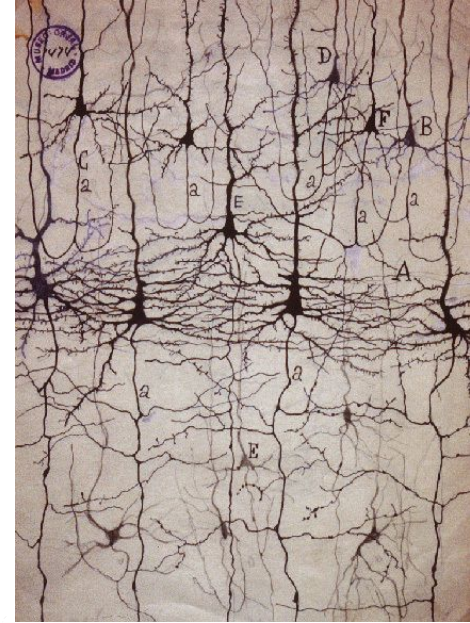
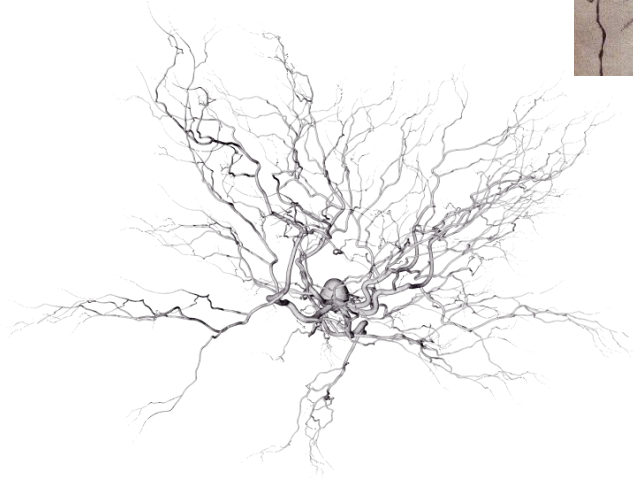
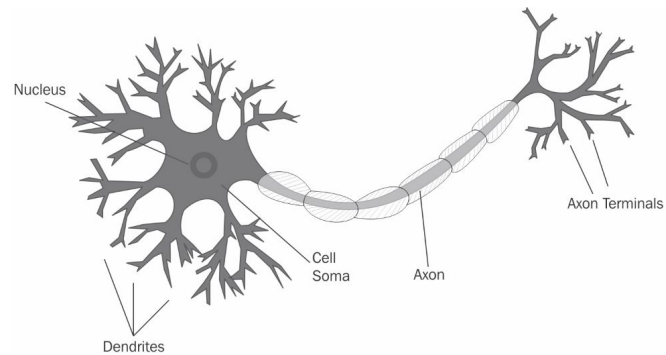


02. Neural Networks

Biological Neuron

A neuron inhibits or excites a signal picked up from its receivers

Only fires if a threshold is reached and is connected to thousands of others.

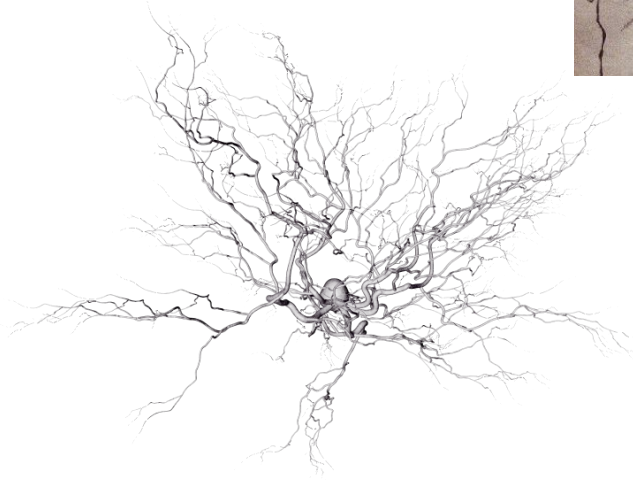
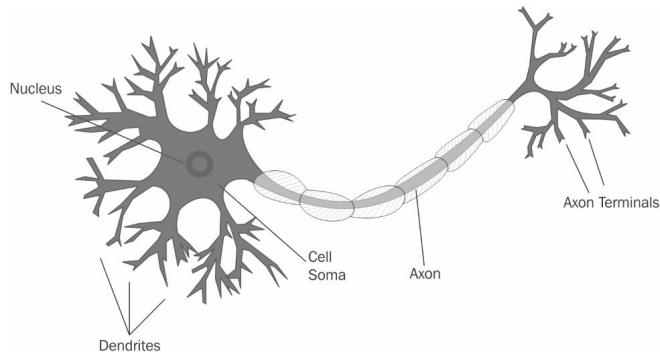
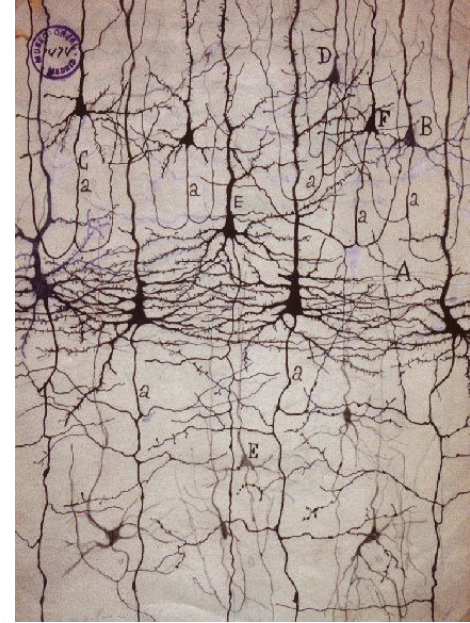


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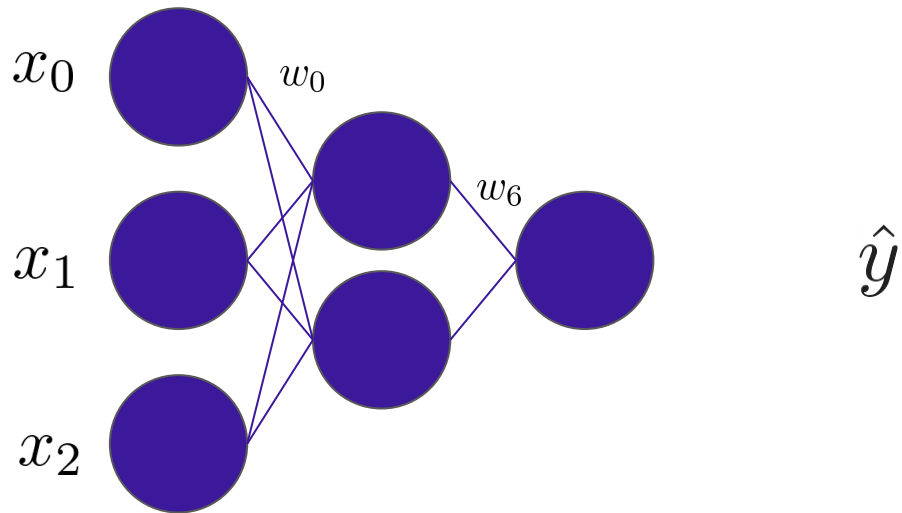
Only fires if a threshold is reached and is connected to thousands of others.

Humans have around 80 billion neurons and trillions of connections



Anatomy of an Artificial Neural Network

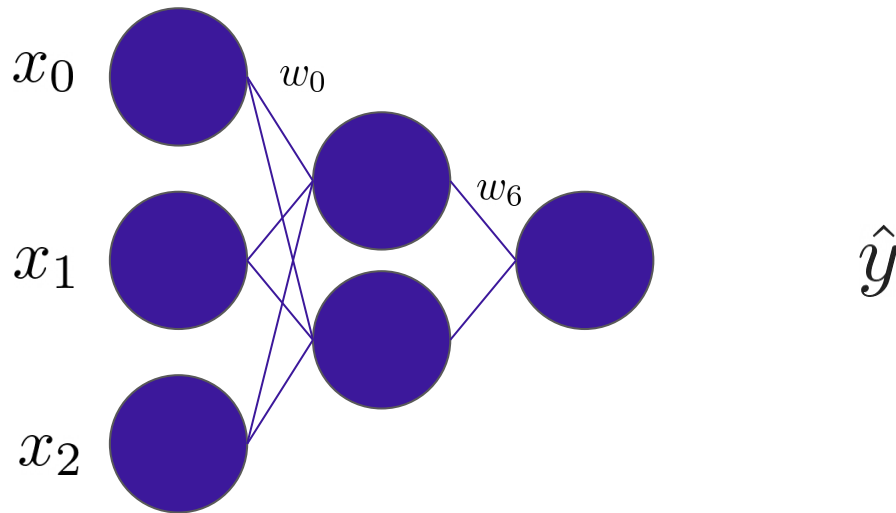
Don't model the biological neuron **precisely**



Anatomy of an Artificial Neural Network

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- Inputs
- Bias
- Weights
- Dot product
- Non-linear activation

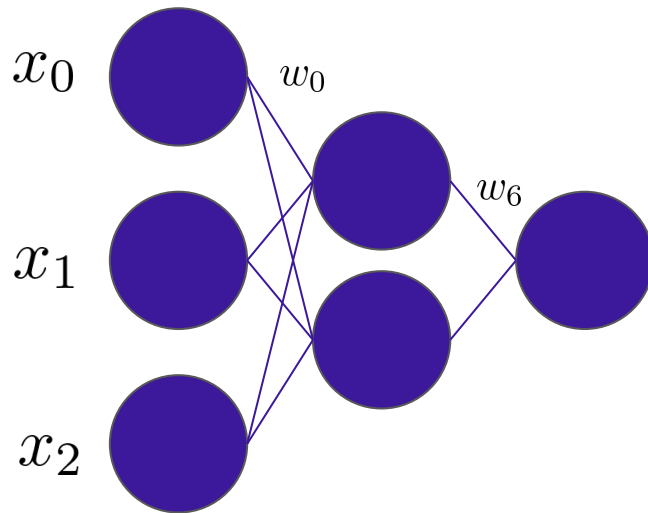


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Use a (deep) neural network to **approximate** an unknown function

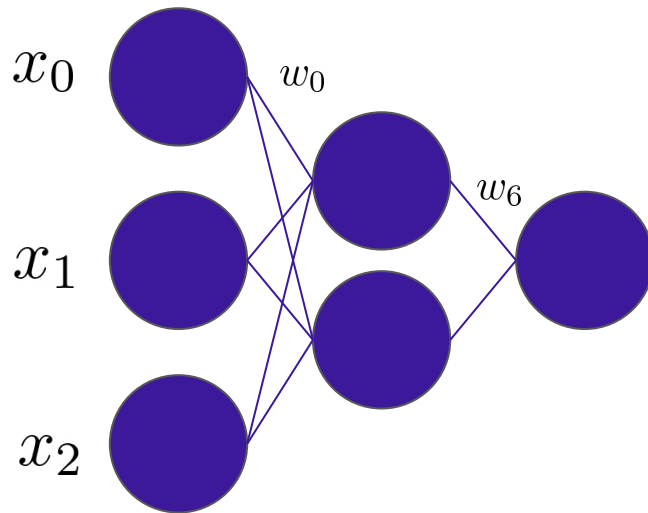


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\hat{y}

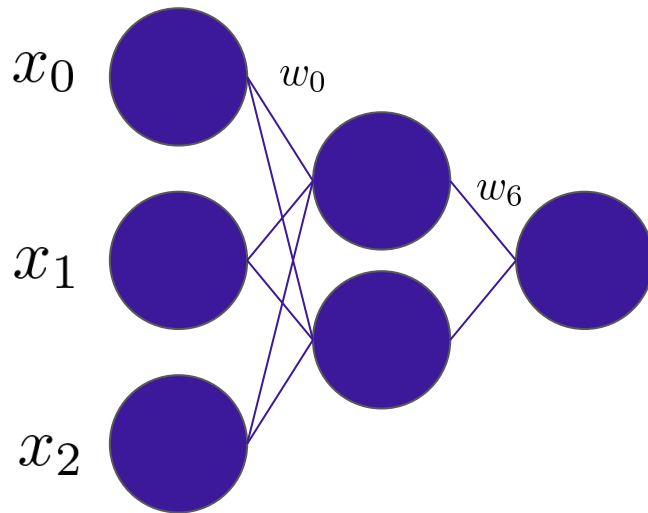
$$\sum_{i=1}^m w_i x_i + b$$

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$\mathbf{W}\mathbf{x}$

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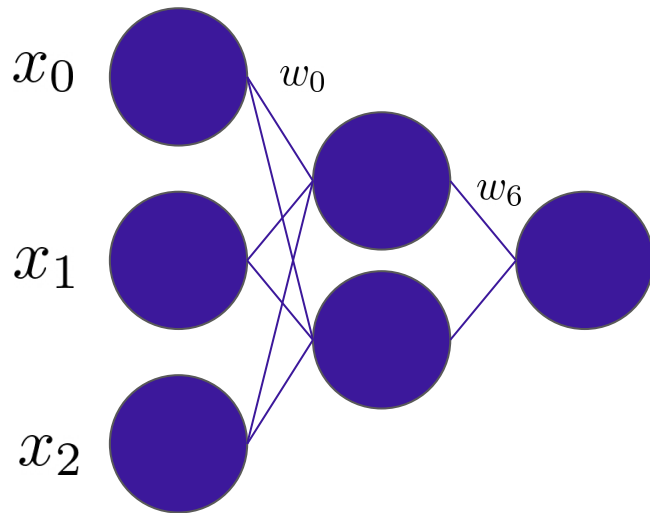
Don't model the biological neuron **precisely**

- Inputs
- Bias
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- Non-linear activation

❖ Easy to **compose** and easy to **vectorize**

❖ Fits current compute paradigm

Use a (deep) neural network to **approximate** an unknown function



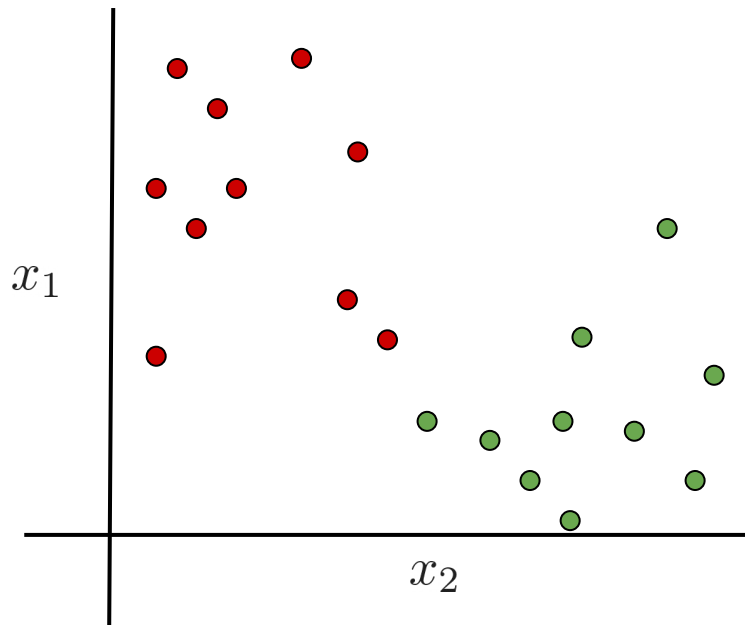
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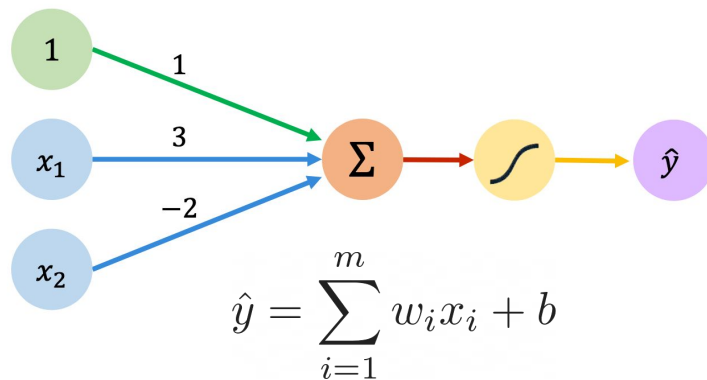
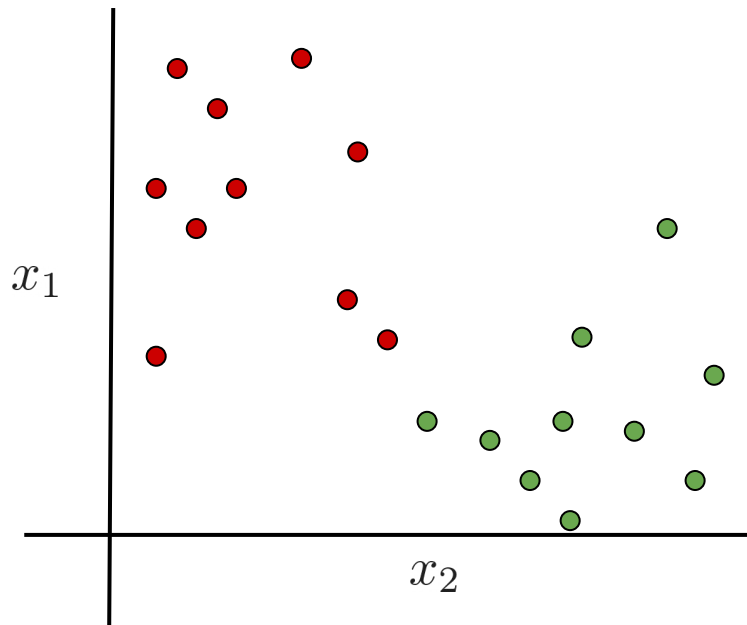
The Perceptron and Activation

Binary Classification Task



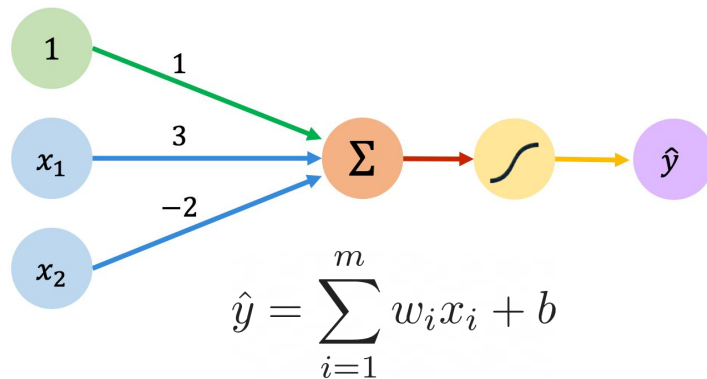
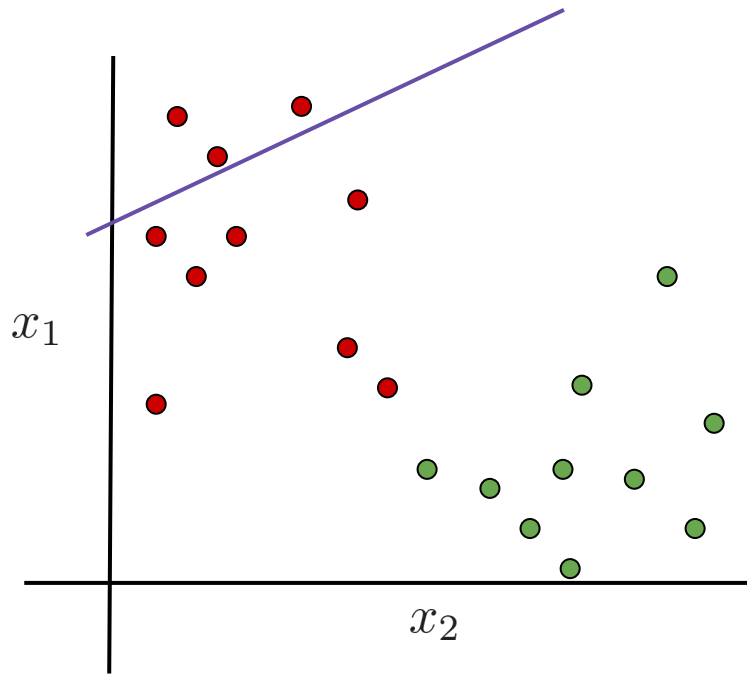
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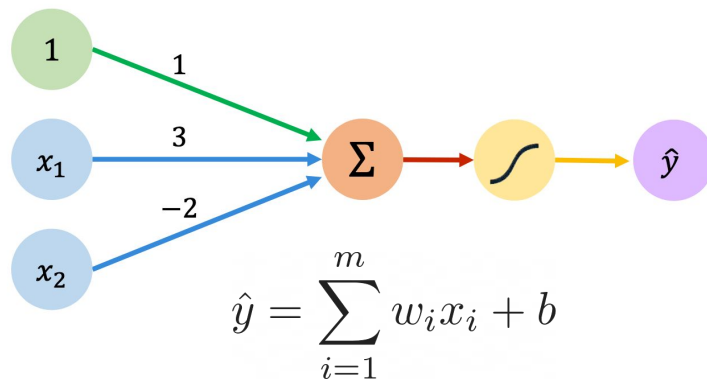
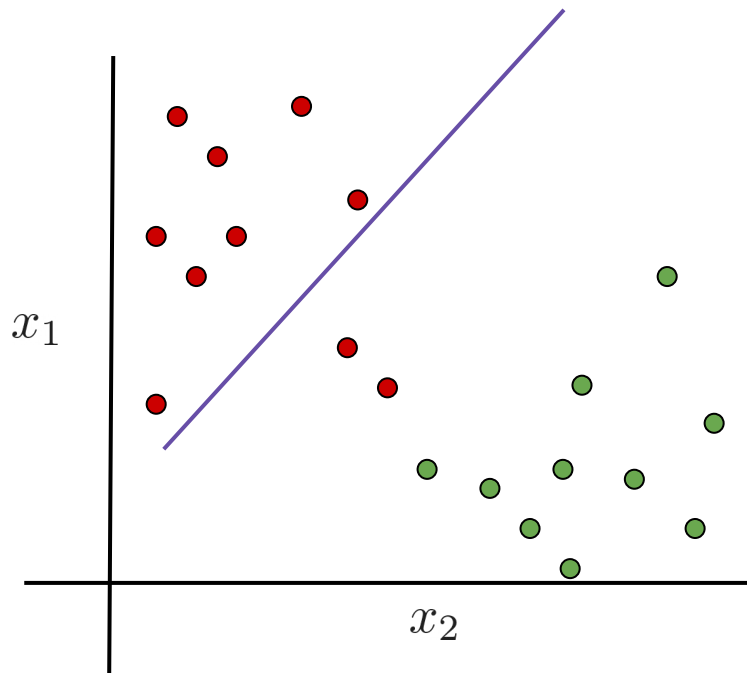
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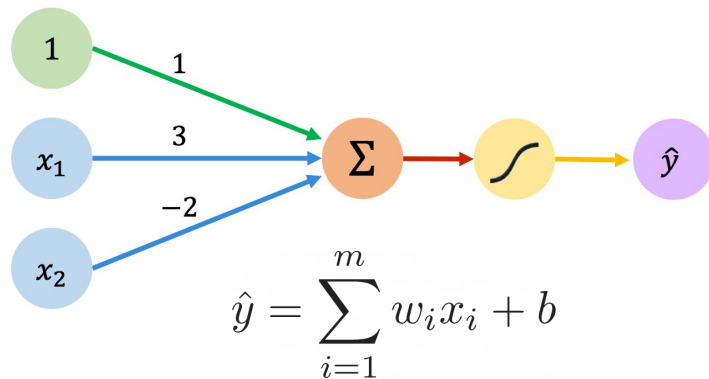
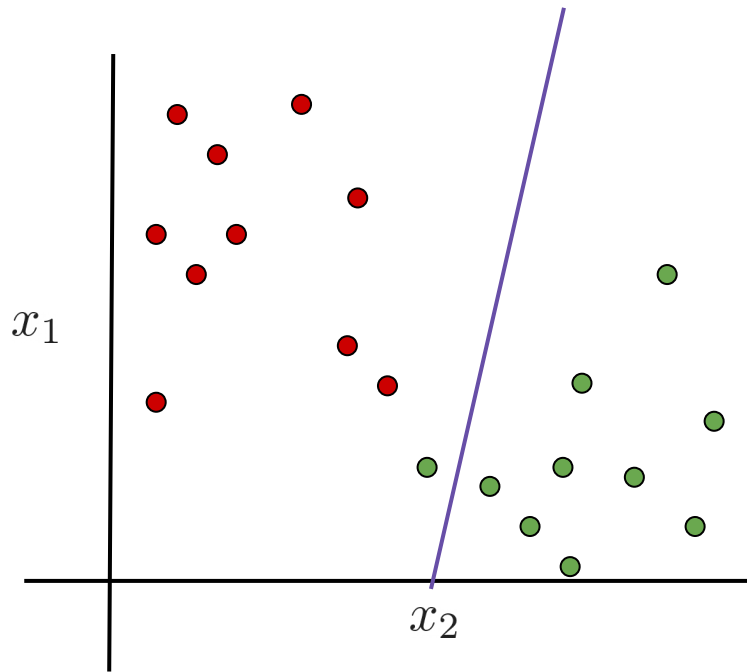
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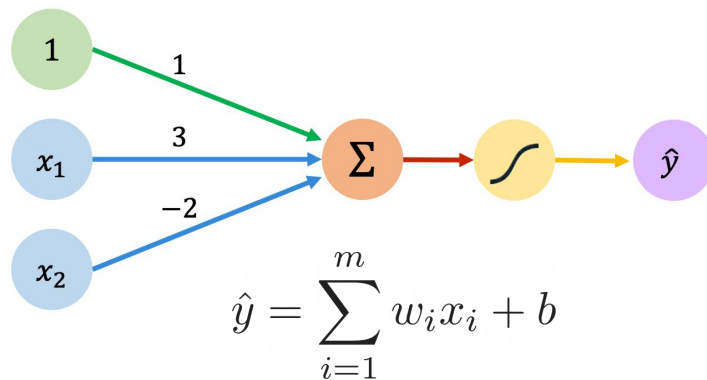
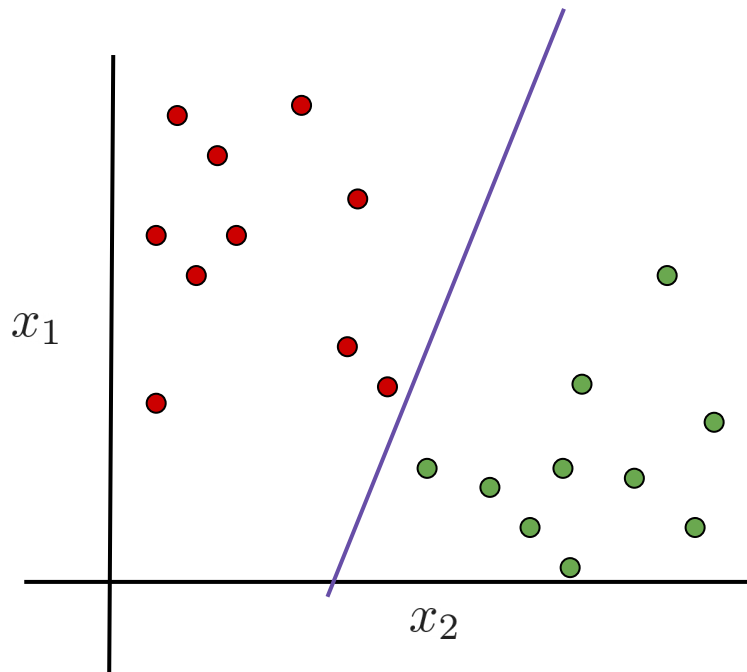
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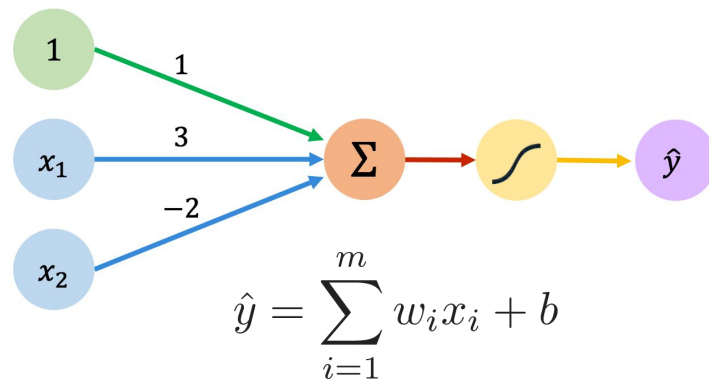
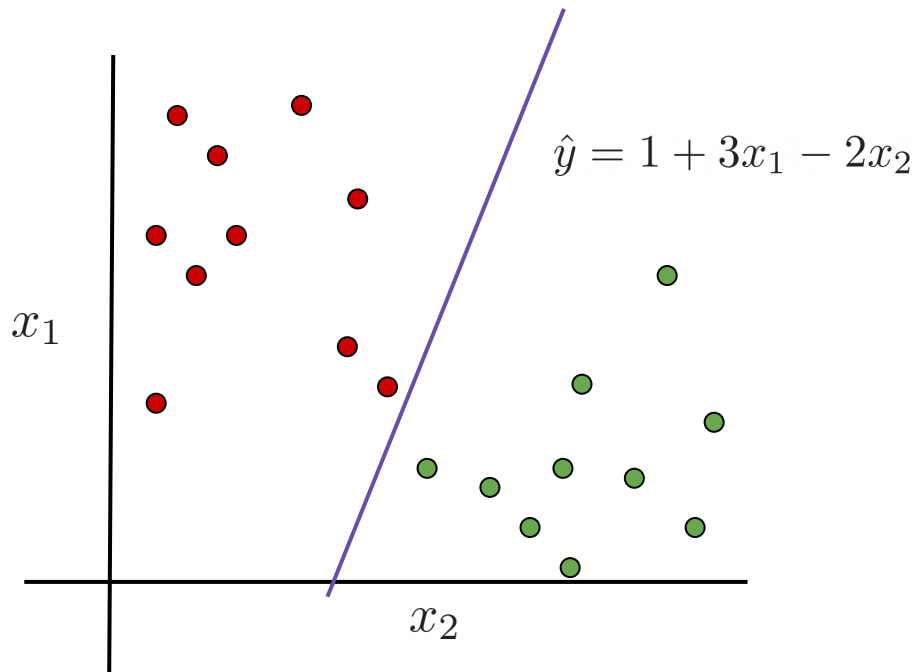
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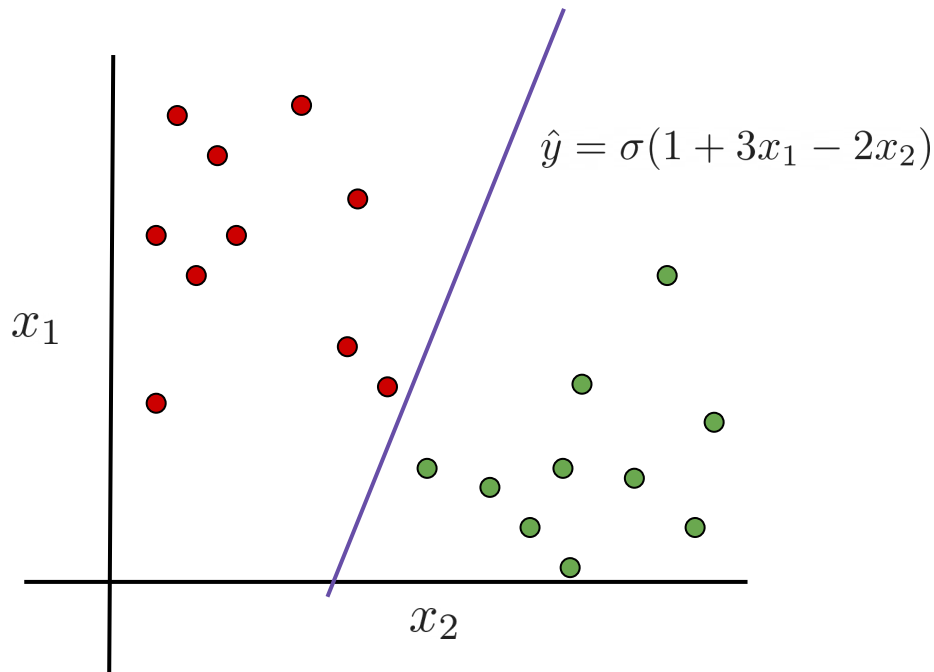
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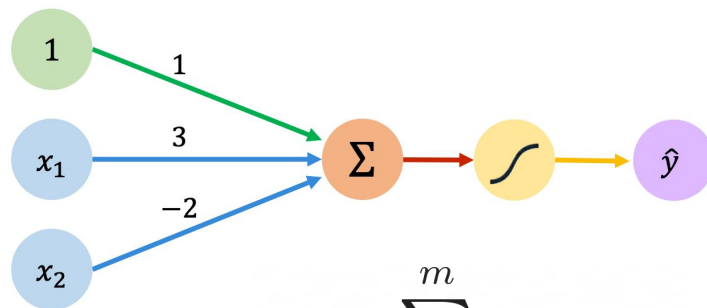
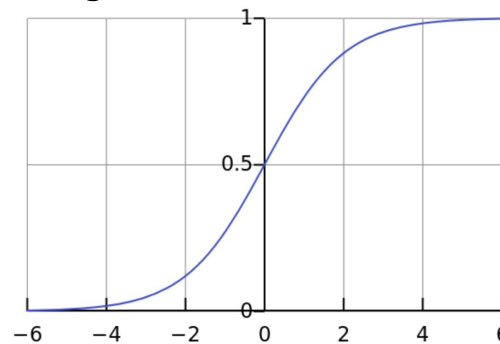


The Perceptron and Activation

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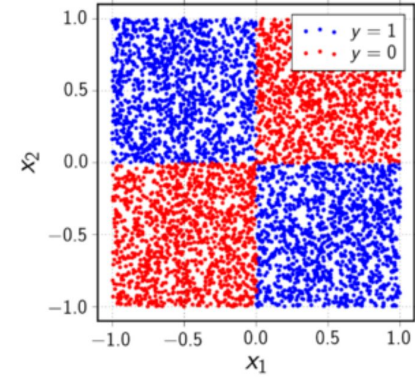
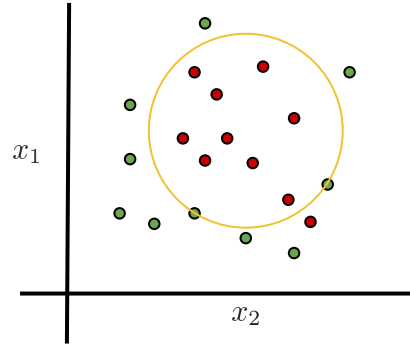
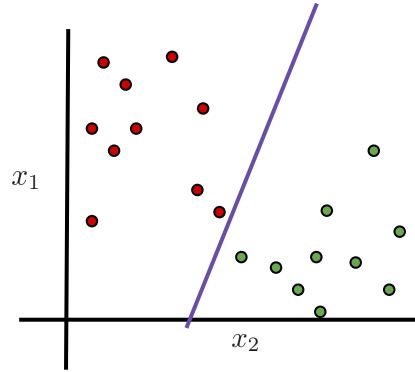


Sigmoid



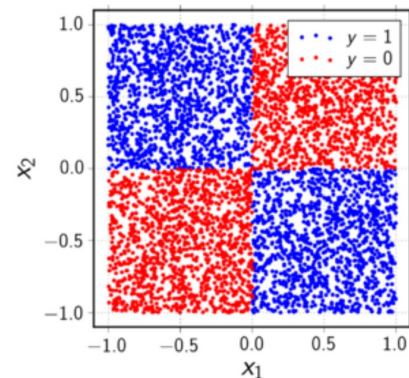
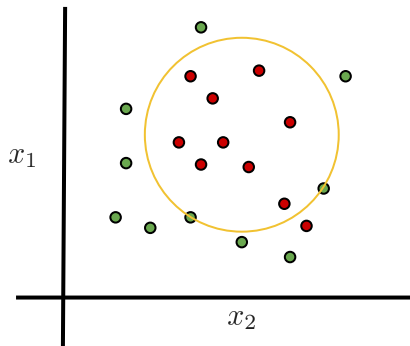
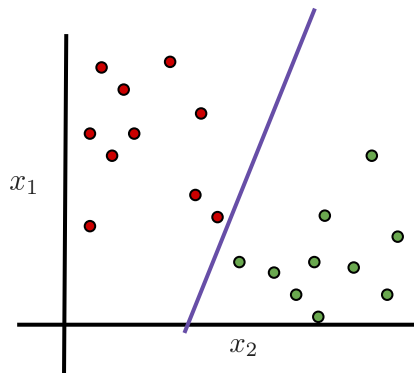
$$\hat{y} = \sigma\left(\sum_{i=1}^m w_i x_i + b\right)$$

Limitations of Linear Single Layer Classifiers



XOR Problem

Limitations of Linear Single Layer Classifiers



XOR Problem

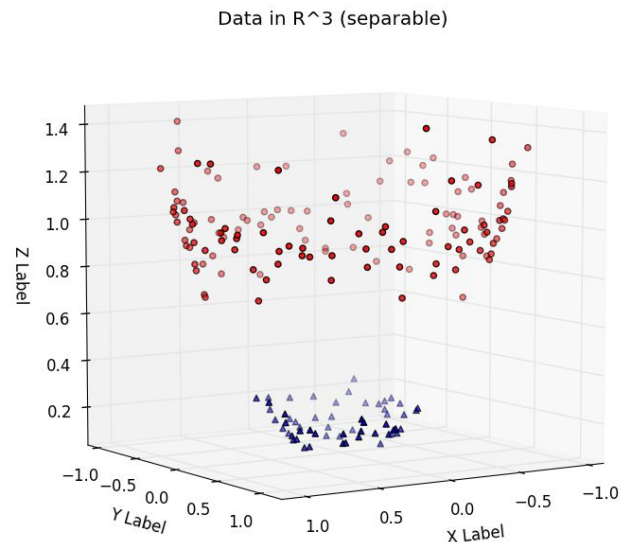
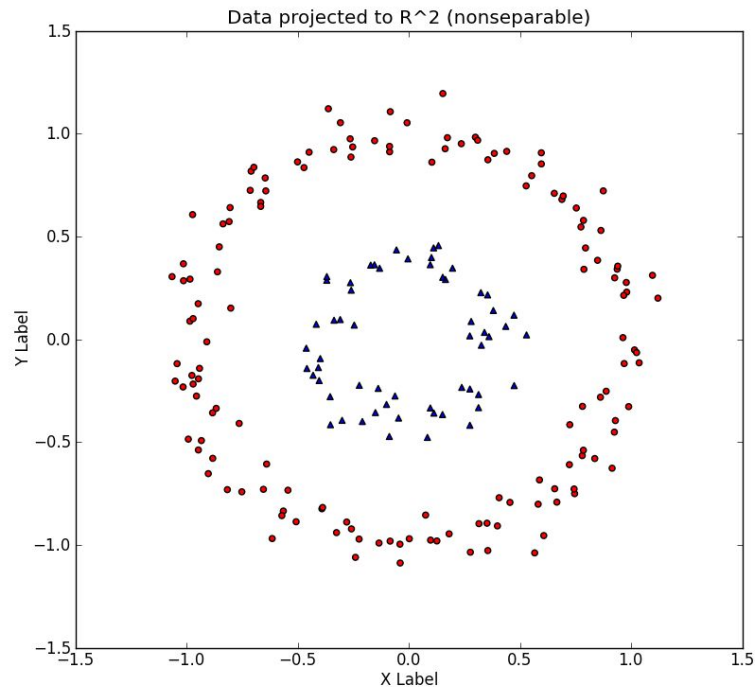
Possible Solutions

Add more layers (deep learning)

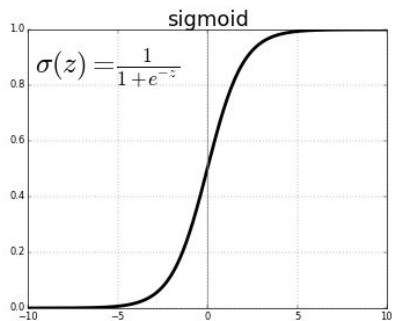
Map into another (higher dimensional) space

We need to be able to automatically extract features

Limitations of Linear Single Layer Classifiers



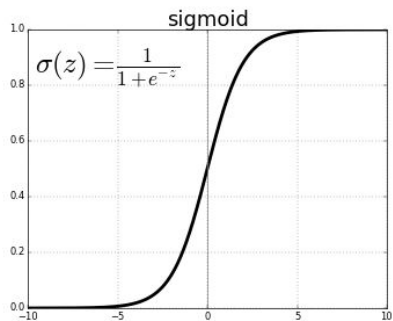
Activation Functions



One of the reasons that enable NNs to encode highly abstract features is the use of **non-linear** activation functions.

Not using non-linearities leads to linear networks

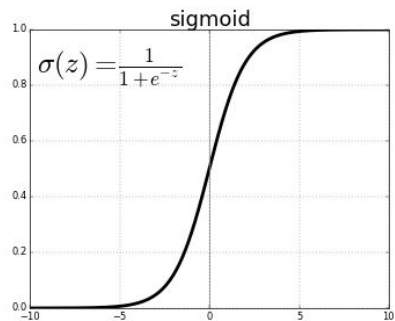
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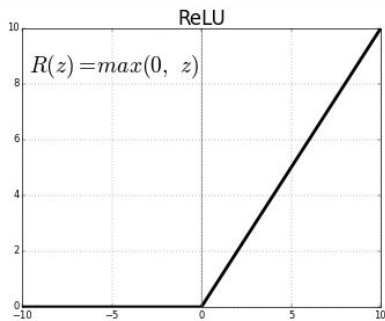
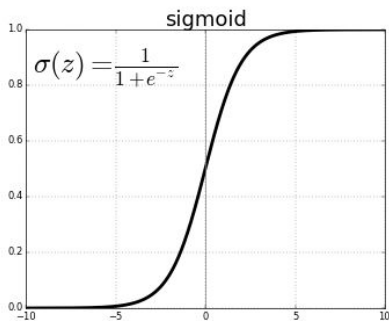


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- ❖ Probability Estimate
- ❖ Continuously differentiable
- ❖ Vanishing derivatives due to saturated neurons

Activation Functions

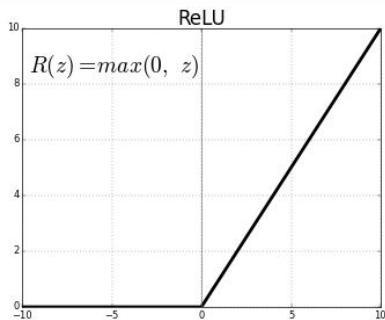
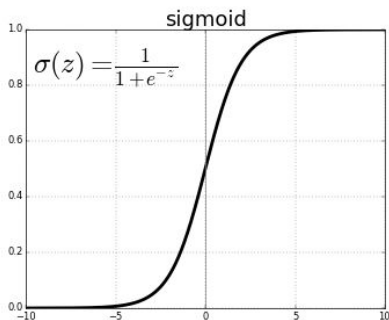


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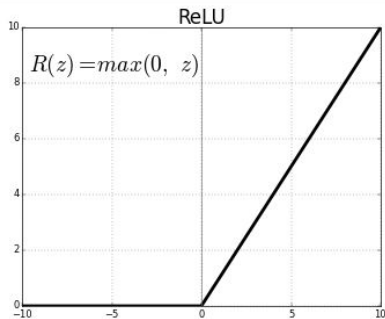
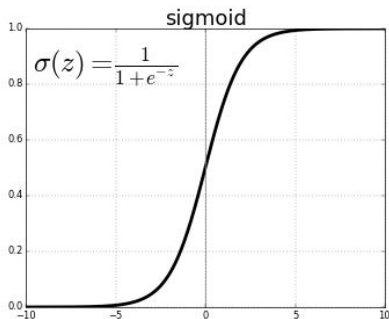


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- ❖ Probability Estimate
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- ❖ Vanishing derivatives due to saturated neurons
- ❖ Very cheap to compute
- ❖ Piece-wise linear functions
- ❖ Dead neurons
- ❖ Not differentiable at 0

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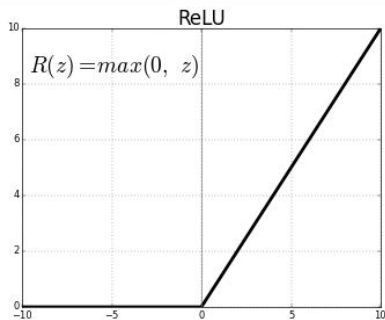
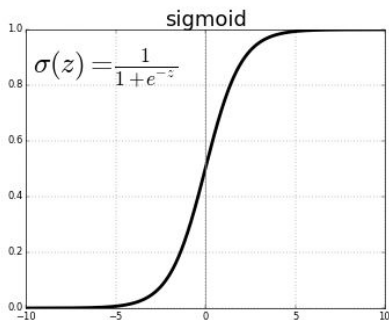
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Activation functions are applied to the output of each neuron (point-wise)

Simple derivative

Non-linear behaviour

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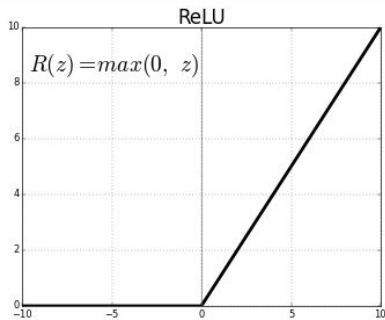
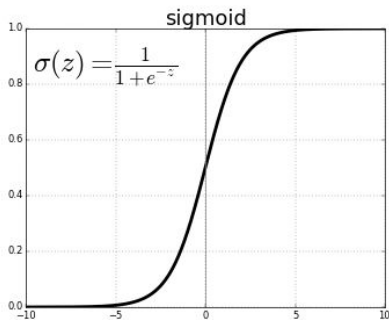
Simple derivative

Non-linear behaviour

ReLU made our lives much easier and faster

Most commonly used activation

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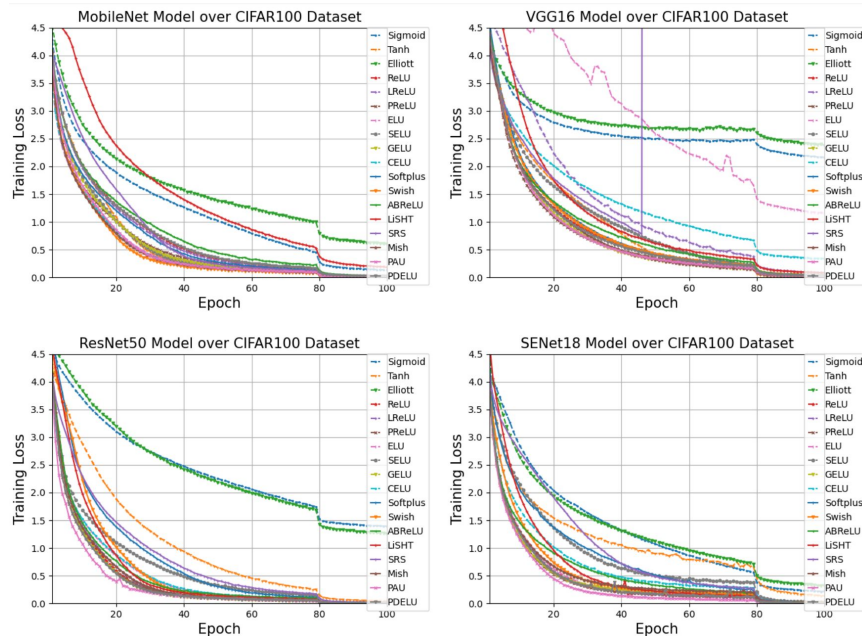
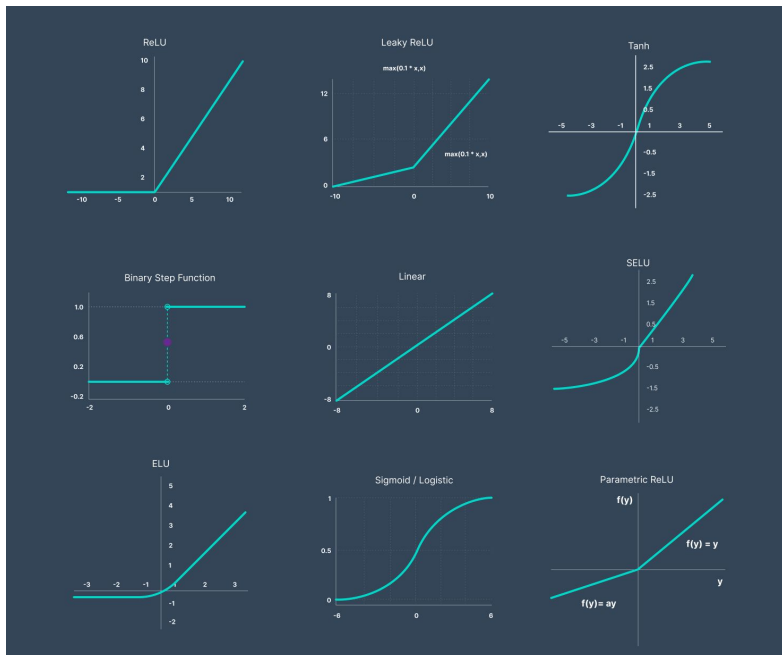
Non-linear behaviour

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Most commonly used activation

Many more! We can design our own!

Activation Functions



Many more! We can design our own!

Universal Approximation Theorem

“ A neural network with a **single hidden layer** of **sufficient size**

Can approximate any continuous function



Universal Approximation Theorem

“ A neural network with a **single hidden layer** of **sufficient size**

Can approximate any continuous function

There exists a true function relating the inputs to the outputs

A neural network can approximate this function to arbitrary precision given sufficient layer size

The required layer size can be extremely large and grow rapidly with the dimensionality of the problem

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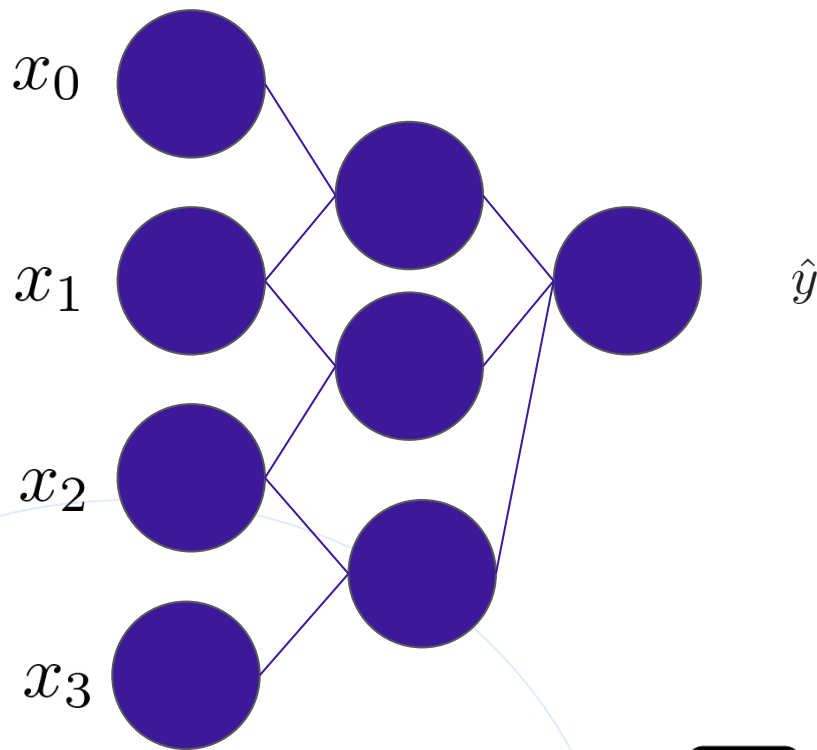
Use of multiple hidden layers makes the NN vector representation of your problem increasingly more abstract

- ❖ How do we train?
- ❖ Compute grows (almost) exponentially

Predicting Housing Price

During the **optimization** process

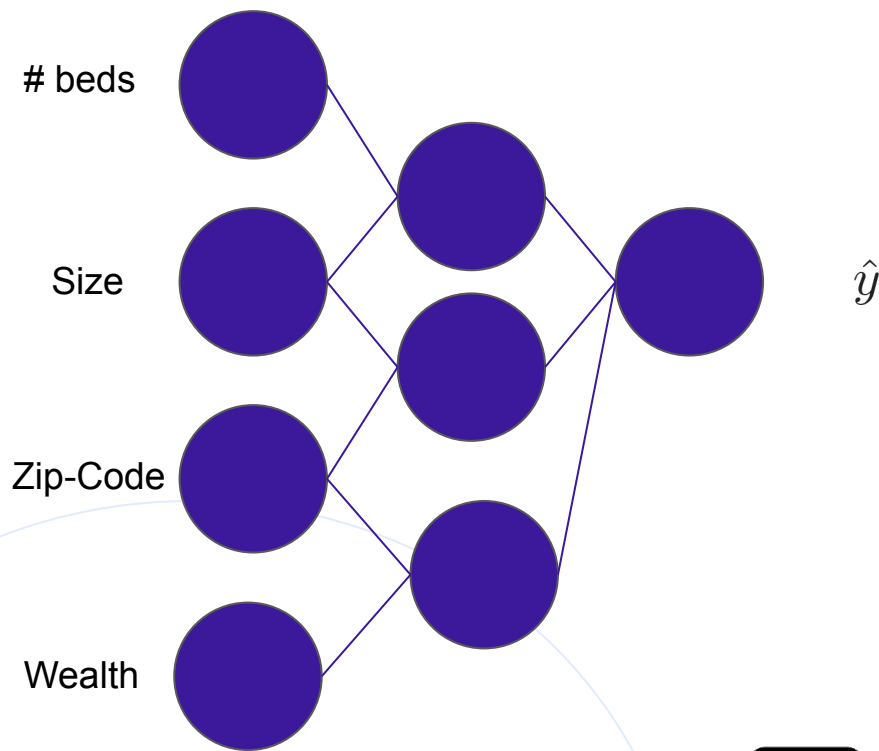
The NN learns to **encode** a **representation** that maps
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Predicting Housing Price

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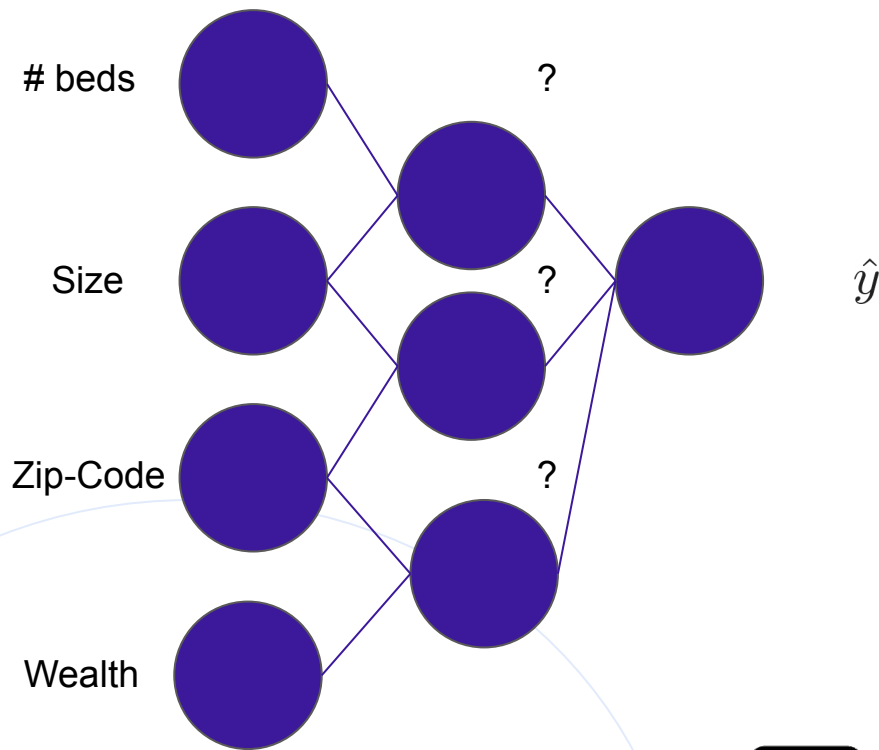
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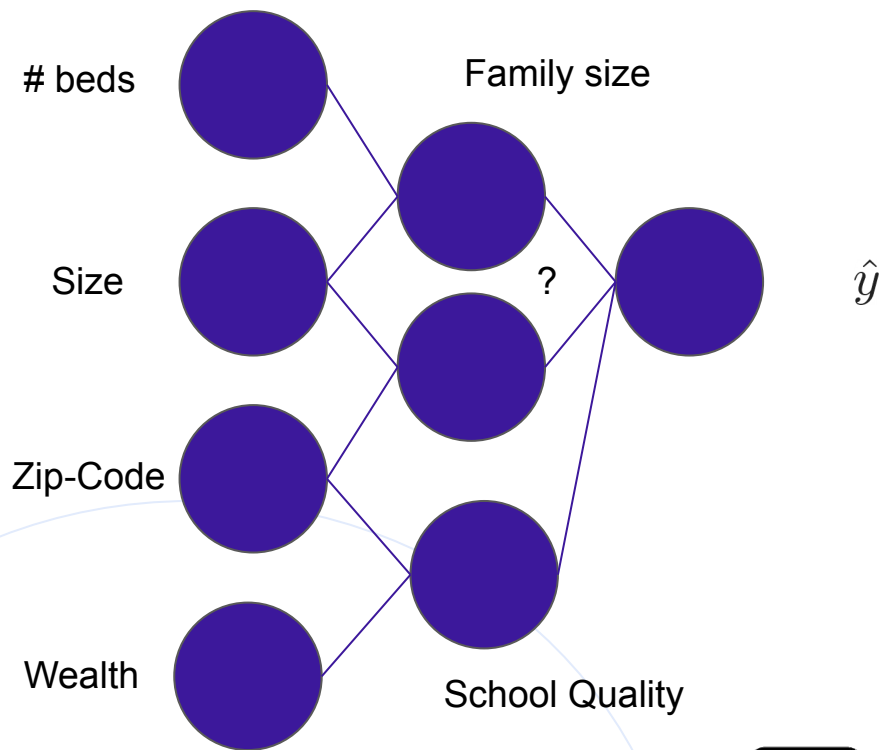
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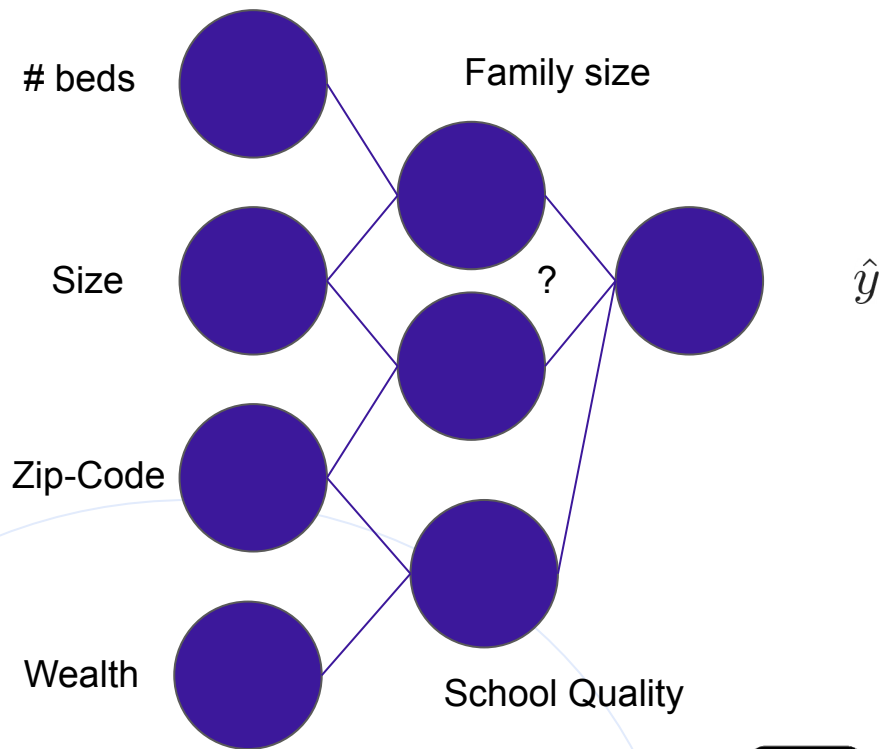


Predicting Housing Price

During the **optimization** process

The NN learns to **encode** a **representation** that maps the input to the output

Transform the input to a space where we are able to **separate** the features

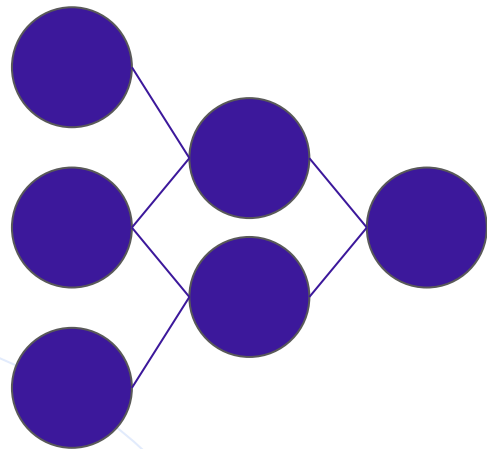


Predicting Faces

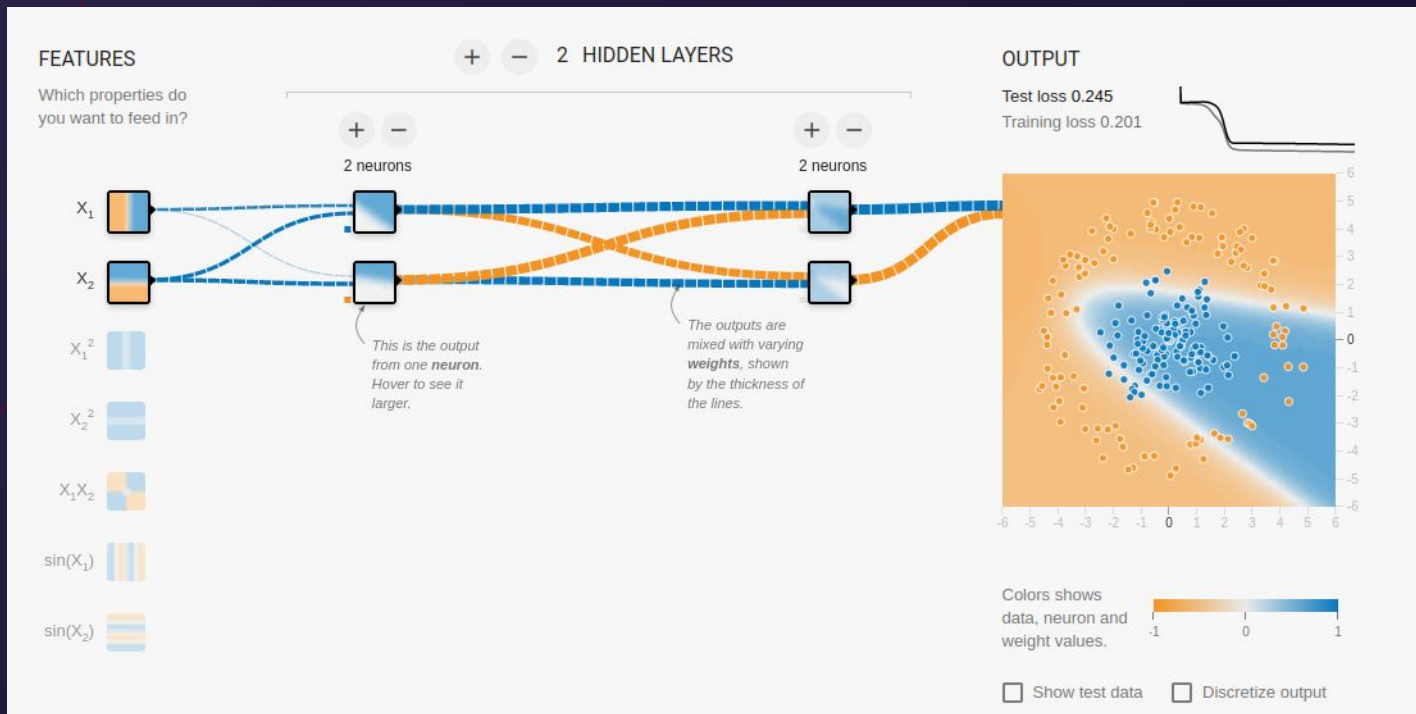
During the **optimization** process

The NN learns to **encode** a **representation** that maps the input to the output

A deep neural network **encodes** the **representation** in an increasingly abstract way



Neural Network Demo

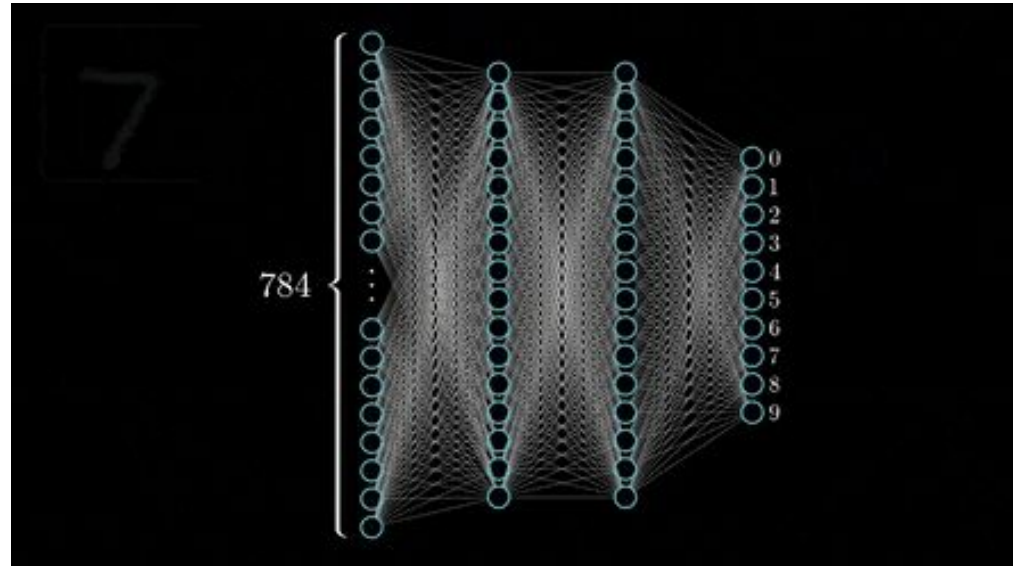


<https://playground.tensorflow.org/>

SURF

Neural Network

- ❖ The output of previous layer is used as an input to the next layer
- ❖ The input layer is data input and the output is a prediction
- ❖ Anything in between is **hidden**
- ❖ Layers are represented as vectors
- ❖ Edges are matrices
- ❖ We train the weights



Neural Network Training

Recipe for Training

01.

Process your data

Define the data to be used
Do we have labels?

02.

Define the Model

Define the layers and
The forward propagation

03.

What function to optimize?

Define the function to
approximate
your desired solution

04.

How to evaluate the model?

Which metrics are going to
tell us how well we are
doing on unseen data?

Recipe for Training

01.

$$(x_1, \dots, x_m), y$$

Recipe for Training

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$$(x_1, \dots, x_m), y$$

02.

$$f_{NN}(x_1, x_2, \dots, x_n)$$

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CE

$$-\sum_{i=1}^{\text{output size}} y_i \cdot \log \hat{y}_i$$

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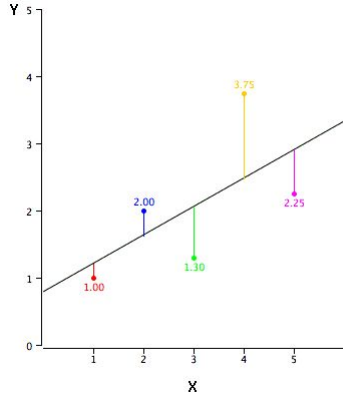
CE

$$-\sum_{i=1}^{\text{output size}} y_i \cdot \log \hat{y}_i$$

04.

Accuracy, F1-score,
precision, recall

Loss Functions

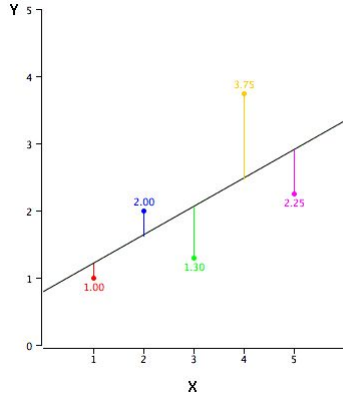


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The loss function is used to bridge the gap between your neural network predictions and the true value

We optimize (minimize) the loss to tune the weights
In the direction of biggest positive change

Loss Functions



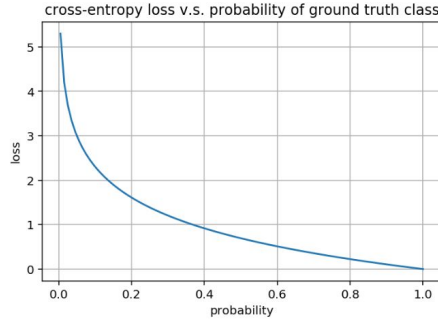
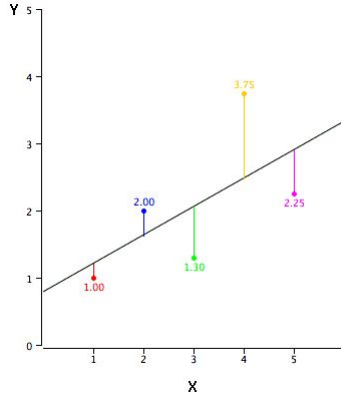
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- ❖ Distance/statistical metric assumes a Gaussian prior
- ❖ Easy to understand, easy to Compute
- ❖ Prone to outliers
- ❖ Not suitable for classification problems

Loss Functions



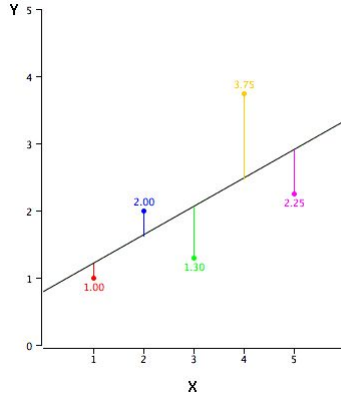
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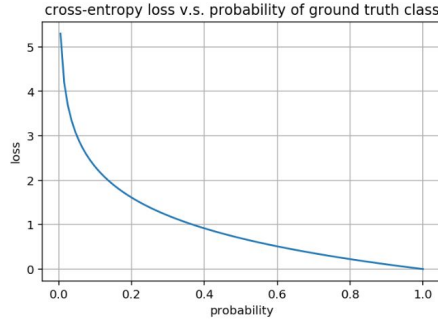
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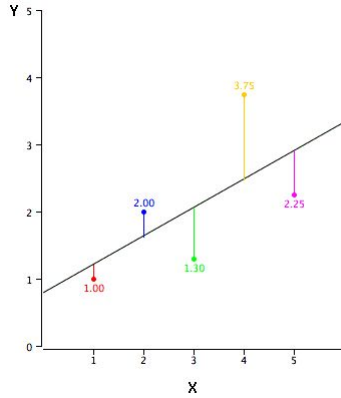
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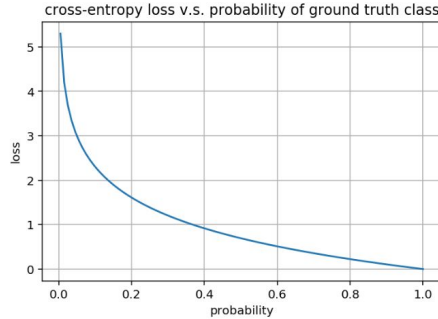
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Loss Functions



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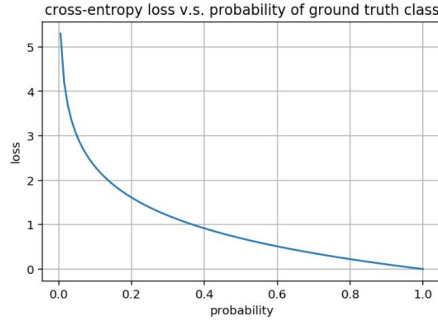
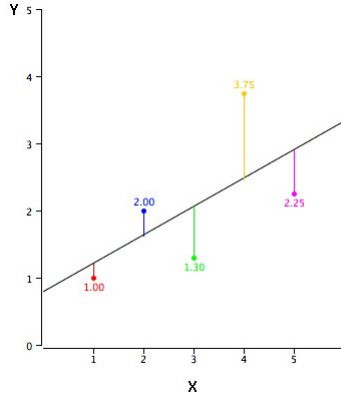
CE is easily composed with sigmoid
Or Softmax activations!

CE and Softmax has better behaved
gradients.

Non-linear behaviour

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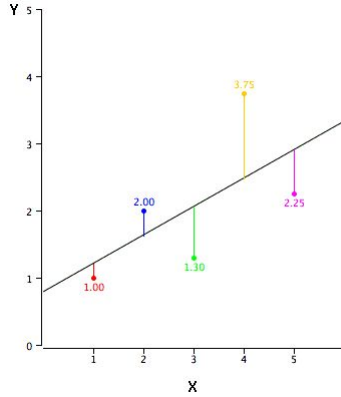
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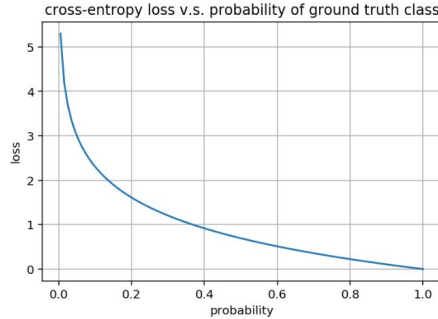
CE is the negative
log-likelihood

Most commonly
used activation for
classification

Loss Functions



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Many more! We can design our own!

Stochastic Gradient Descent

01.
$$L(y, \hat{y}) = L(W, b) = \frac{1}{N} \sum_{i=1}^N (y_i - \hat{y}_i)^2$$

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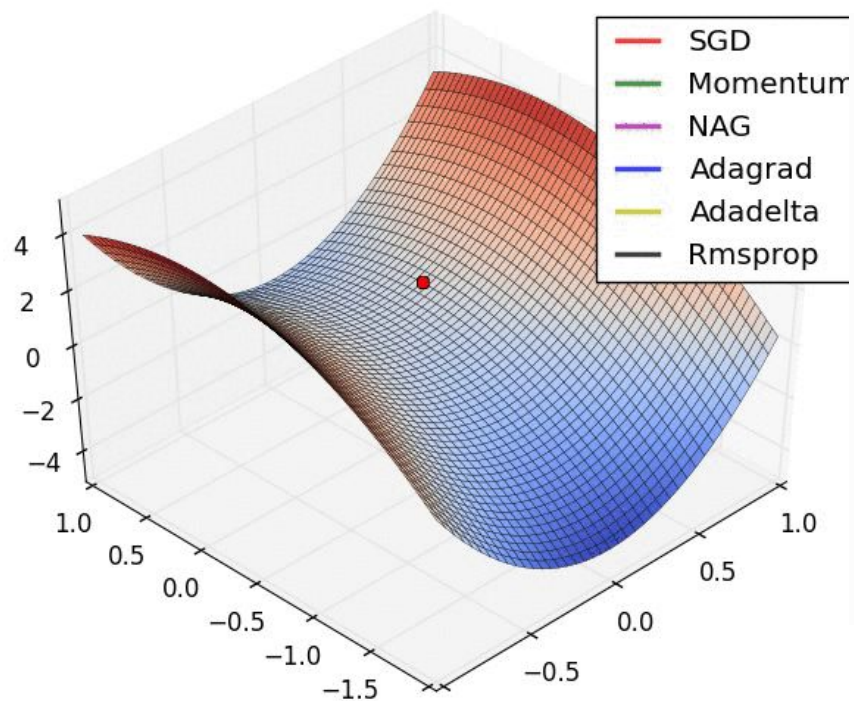
04.
$$\mathbf{w}_{j+1} = \mathbf{w}_j - \alpha \nabla L(\mathbf{w}_j, b)$$

Learning Rate

Choice of learning rate critical
SGD is the main engine behind training
Many variations exist

Optimizers

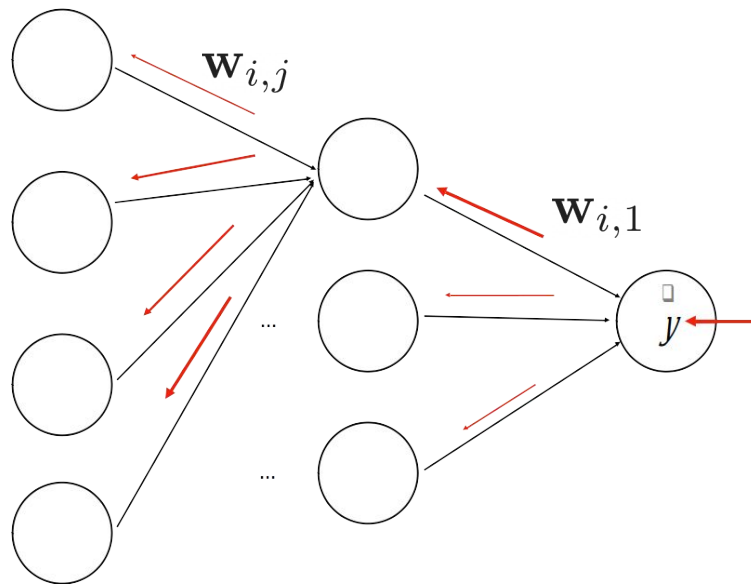
In what way should we change the weights?



Backpropagation

$$\hat{y} = g(\mathbf{W}_0 f(\mathbf{W}_1 \mathbf{x}))$$

A (deep) neural network is a
deeply **nested function**

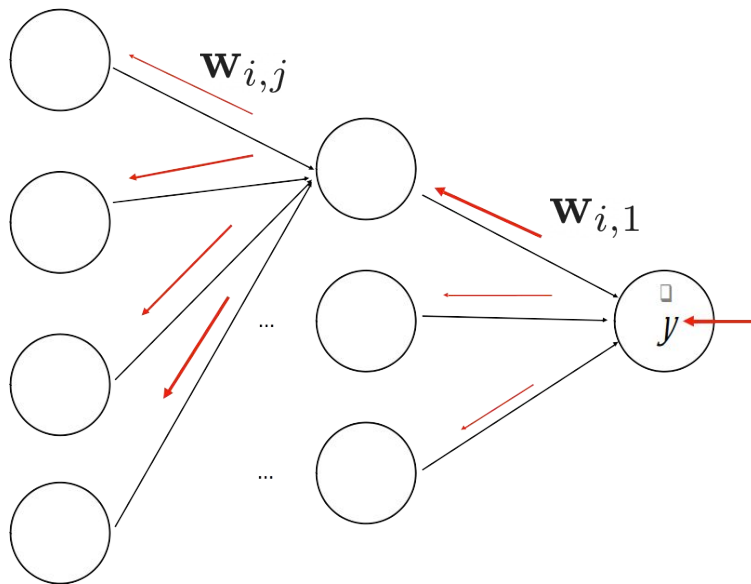


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A (deep) neural network is a deeply **nested function**:

- We need to compute the gradient for each layer
- Apply the **chain rule**
- This is **backpropagation**

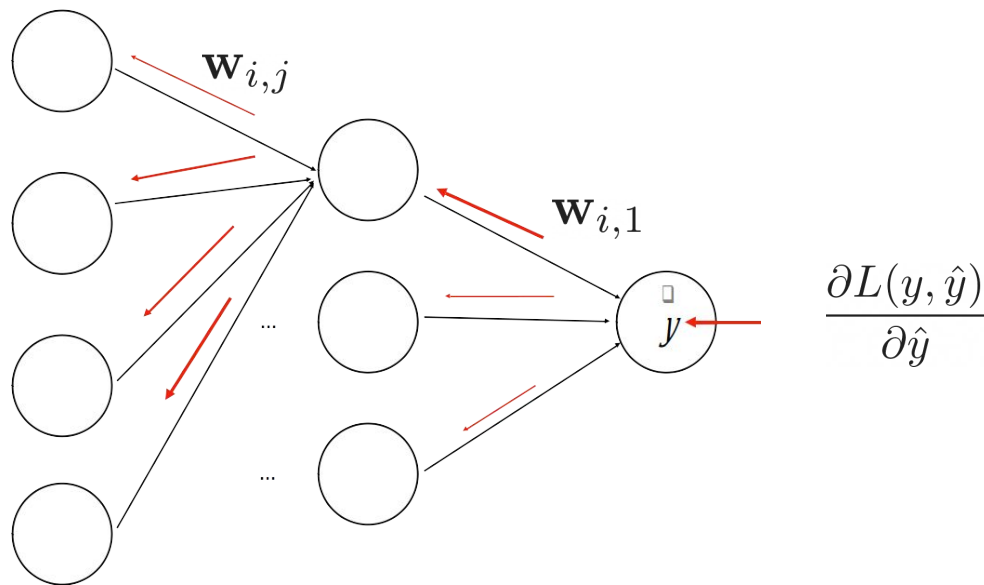


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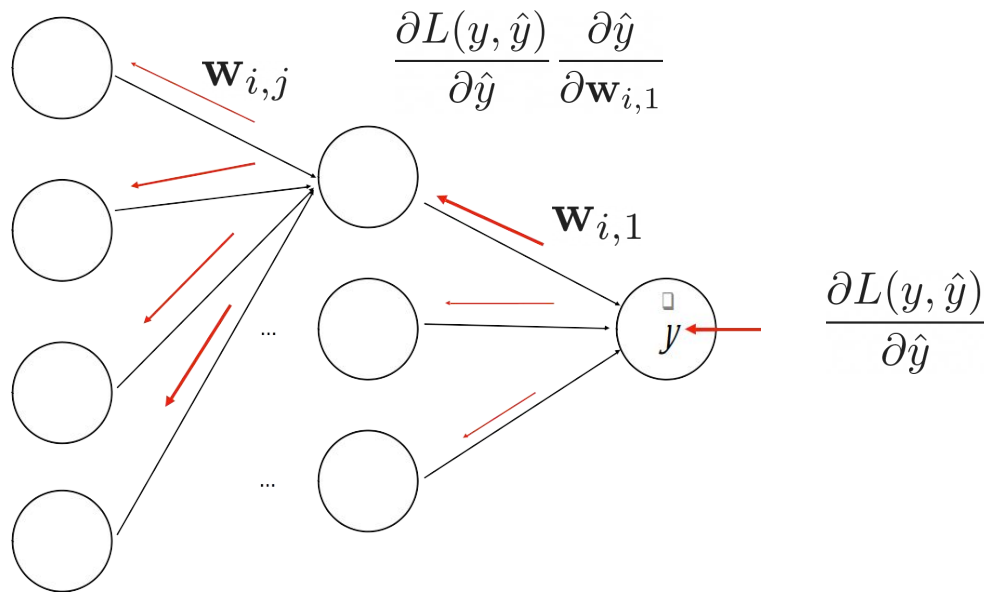


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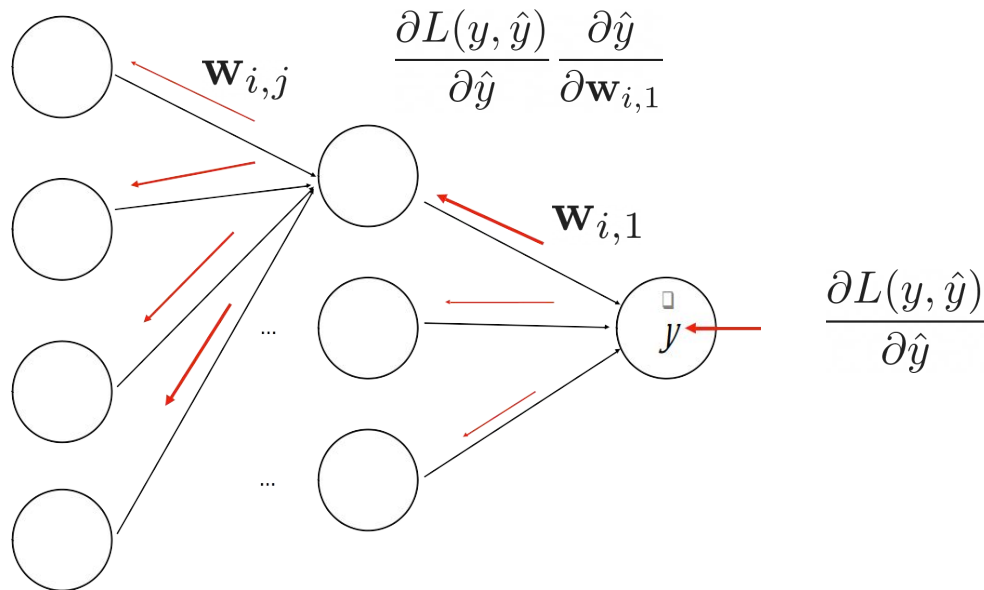
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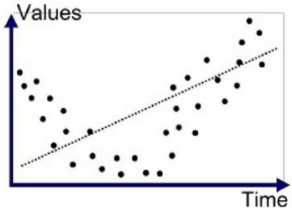
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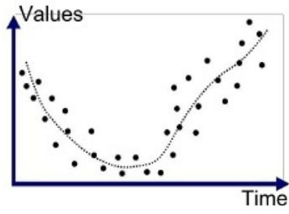
$$\frac{\partial L(y, \hat{y})}{\partial \hat{y}} \frac{\partial \hat{y}}{\partial \mathbf{a}_i} \frac{\partial \mathbf{a}_i}{\partial \mathbf{w}_{i,j}}$$



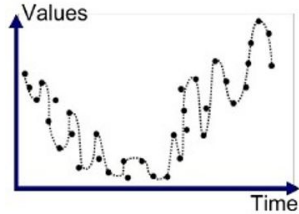
Combating Overfitting



Underfitted

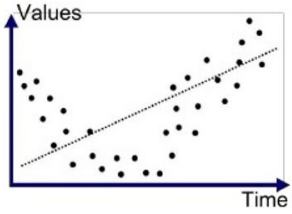


Good Fit/Robust

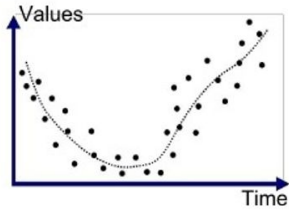


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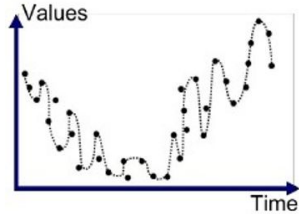
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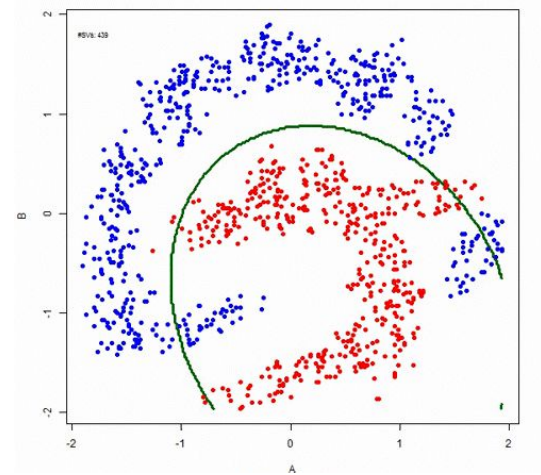
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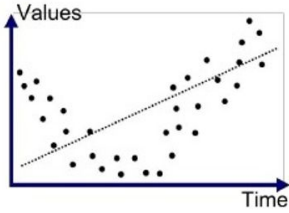
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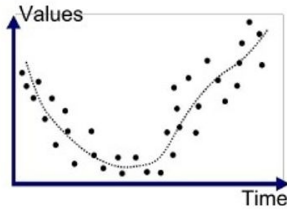
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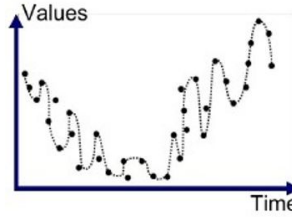
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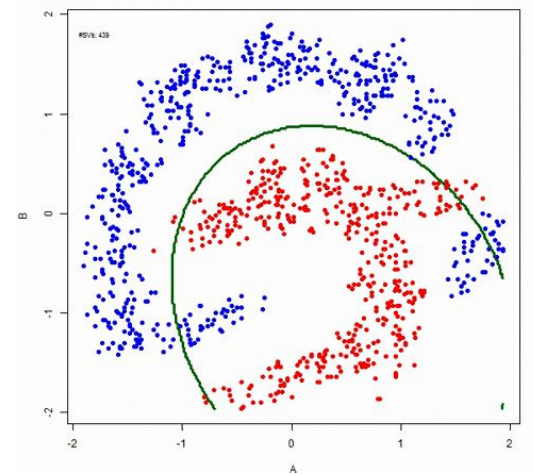


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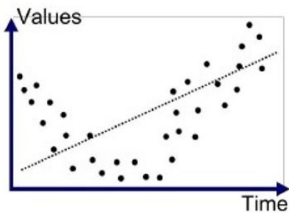


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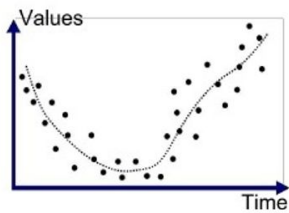
- ❖ Dropout prior
- ❖ Weight decay
- ❖ Early stopping
- ❖ Batch Normalization



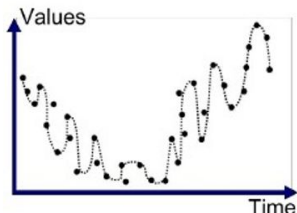
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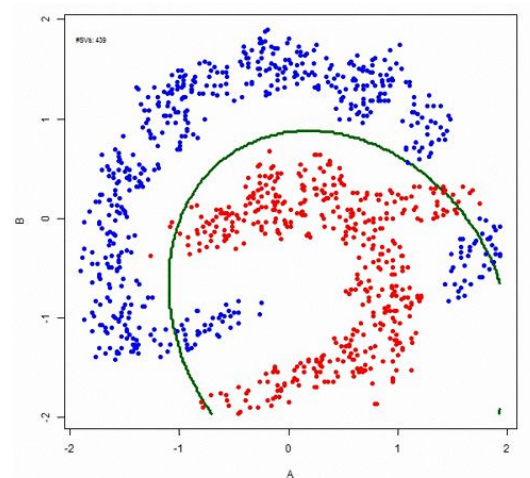


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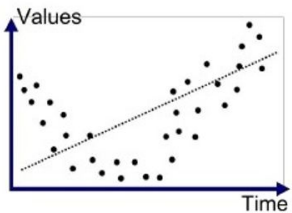
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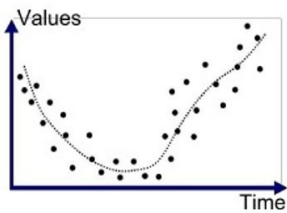


The more weights we need to train, the more complex the model becomes and the sooner it starts to memorize, if we don't have enough data

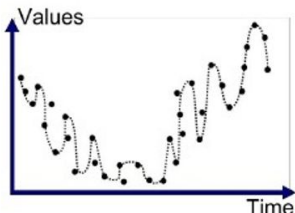
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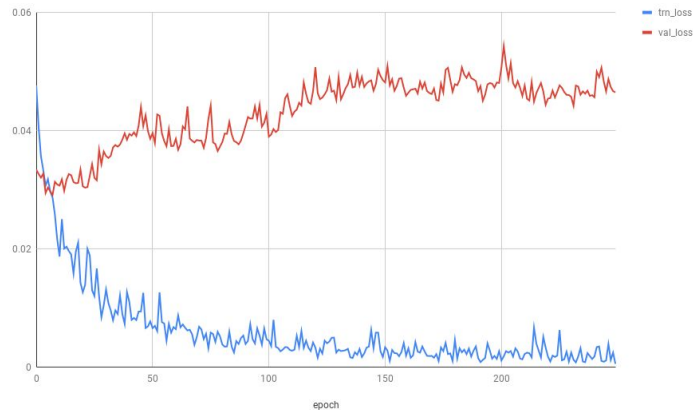


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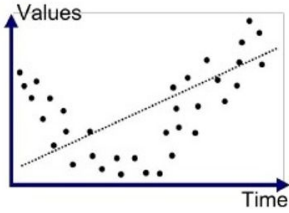


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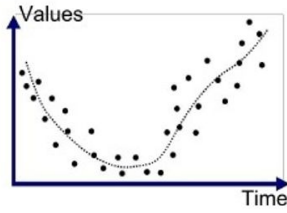
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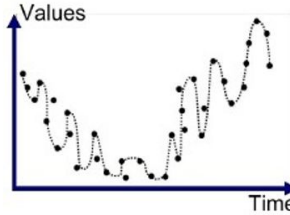
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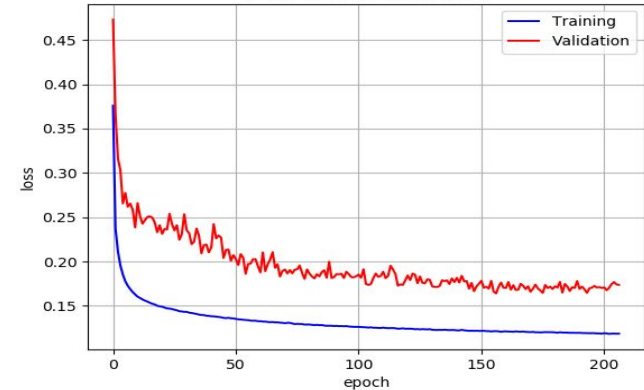
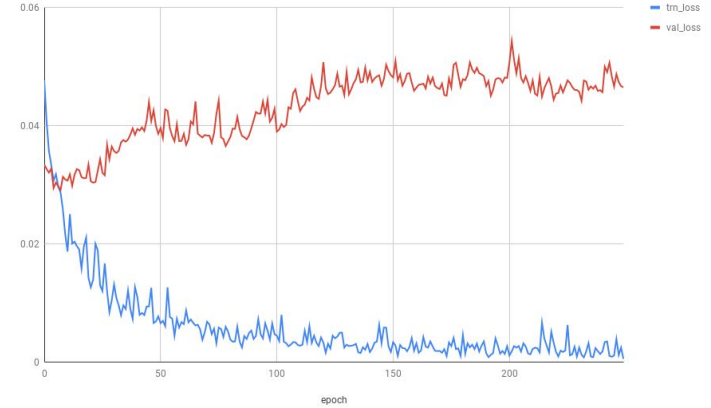


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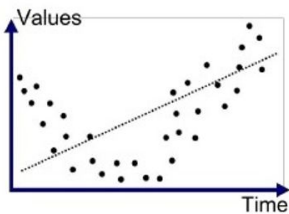


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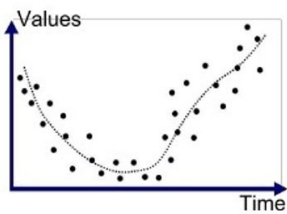
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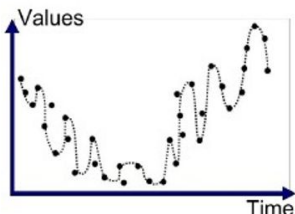
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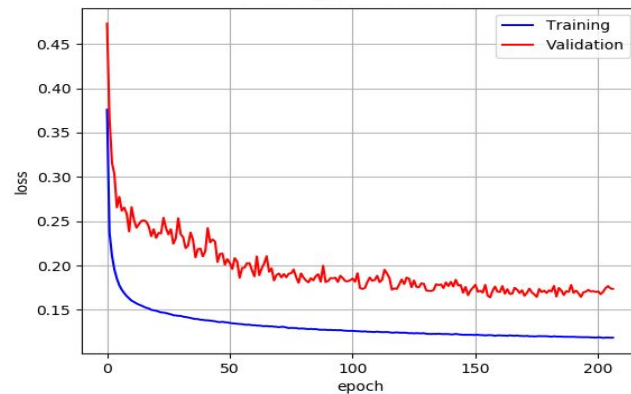
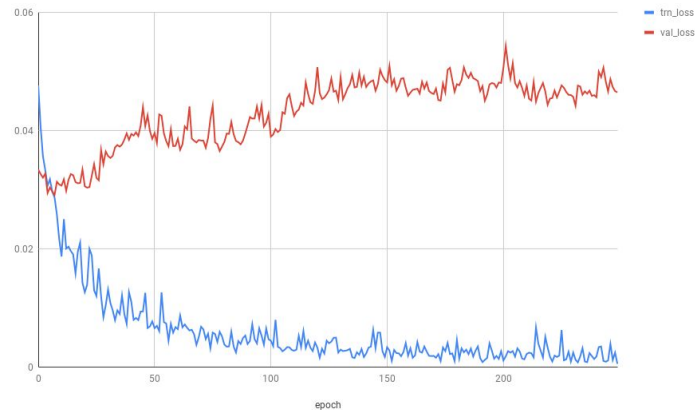
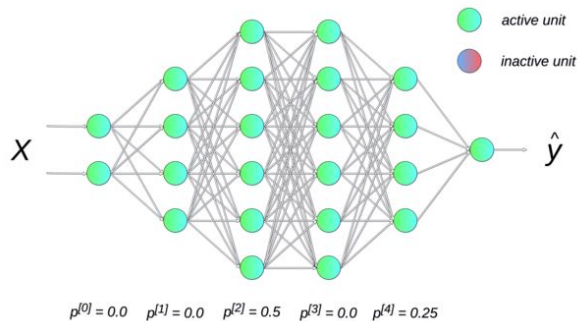


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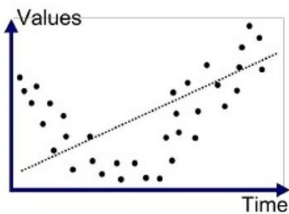


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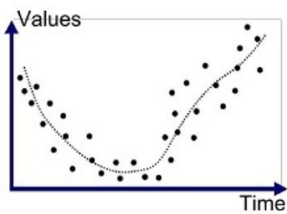
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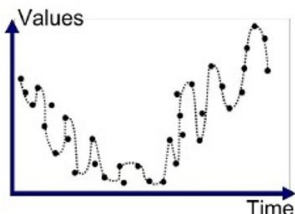
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Underfitted

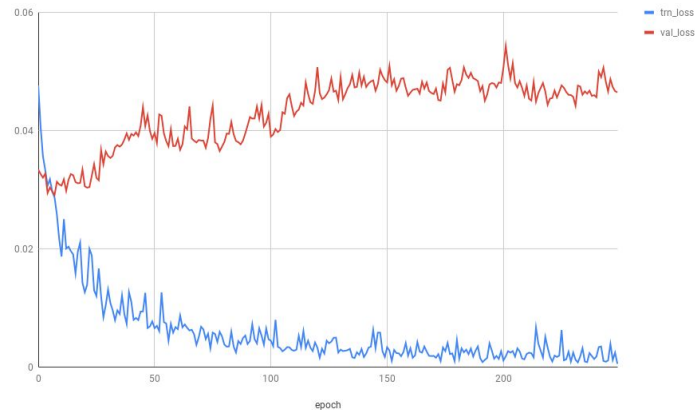
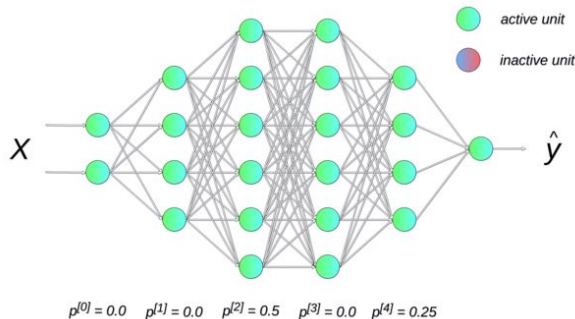


Good Fit/Robust



Overfitted

- ❖ Dropout prior
- ❖ Weight decay
- ❖ Early stopping
- ❖ Batch Normalization



Models always need regularization no matter how big

Not entirely understood how all these tricks amount to a more complex separating hyperplane

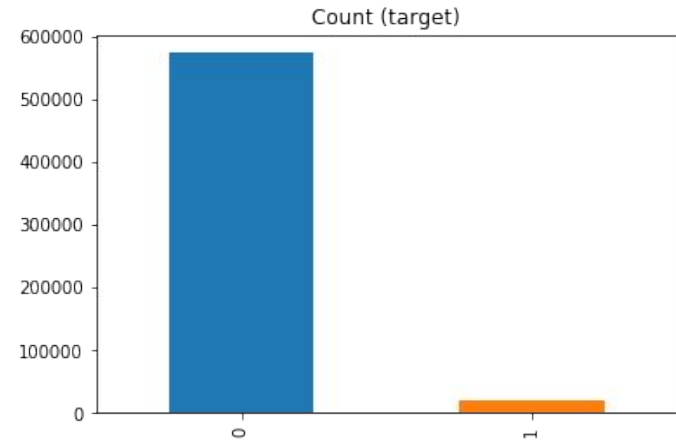
03. ML Workflow

You need to know your data and your models well

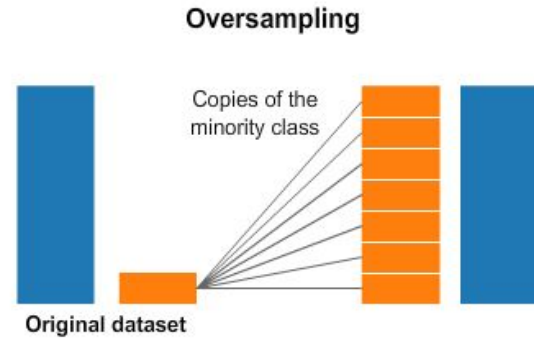
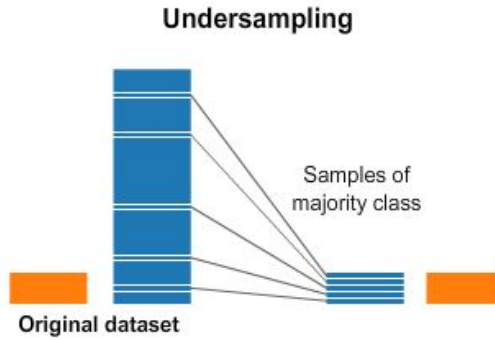
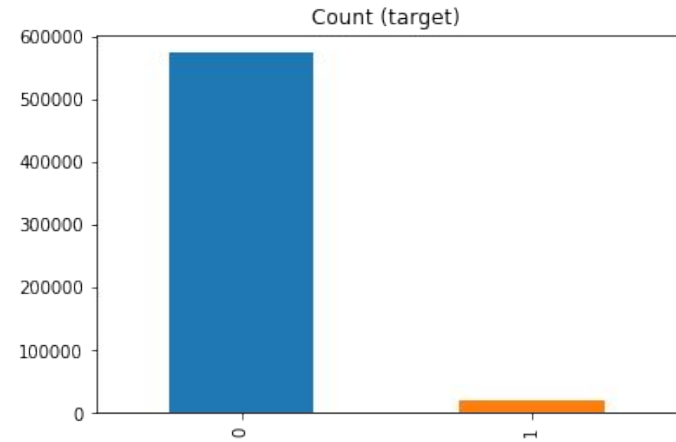
Artificial Intelligence still heavily relies on human intelligence



Imbalanced Training set

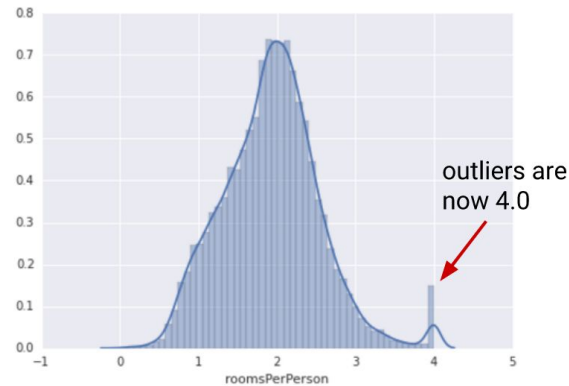
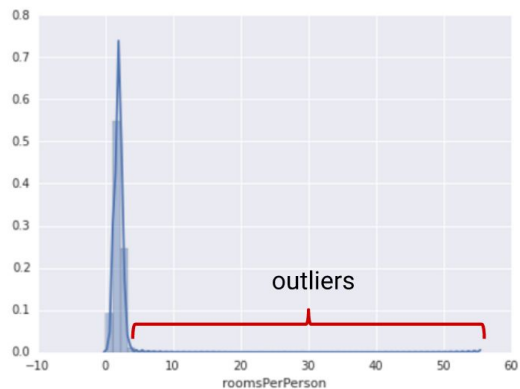


Imbalanced Training set

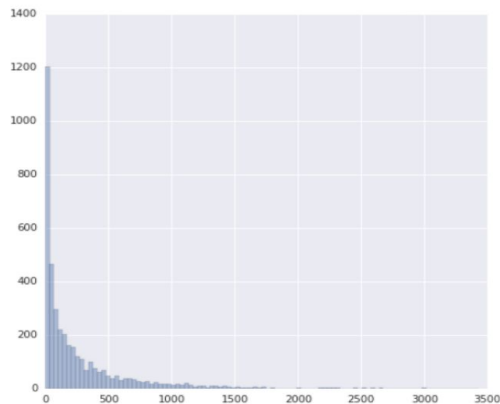


Data normalization

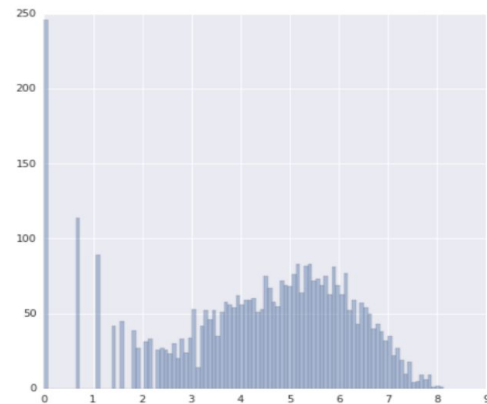
A process to transform the input **data** in a **well-behaved** form



Ratings per movie



Log ratings per movie



Open Datasets

Datasets

Find and use datasets or complete tasks. [Learn more.](#)

+ New Dataset

Help the community by creating and solving Tasks on datasets!



Search 29,853 datasets

Feedback Filter

PUBLIC

Sort by: Hottest



Hotel booking demand

Jesse Mostipak

19 days 1 MB 10.0 1 File (CSV) 1 Task

270



Big Five Personality Test

Bojan Tunguz

14 days 159 MB 9.7 3 Files (CSV, other)

134



StartUp Investments (Crunchbase)

Andy_M

14 days 3 MB 8.8 1 File (CSV)

92

Open Tasks

Can we predict the possibility of a bo...

0 Submissions · In Hotel booking demand

Visualize US Accidents Dataset

12 Submissions · In US Accidents (3.0 million...

What to watch on Netflix ?

4 Submissions · In Netflix Movies and TV Sh...

The state that has the highest number...

5 Submissions · In US Accidents (3.0 million r...

Processed, balanced,
well-behaved and labelled
datasets

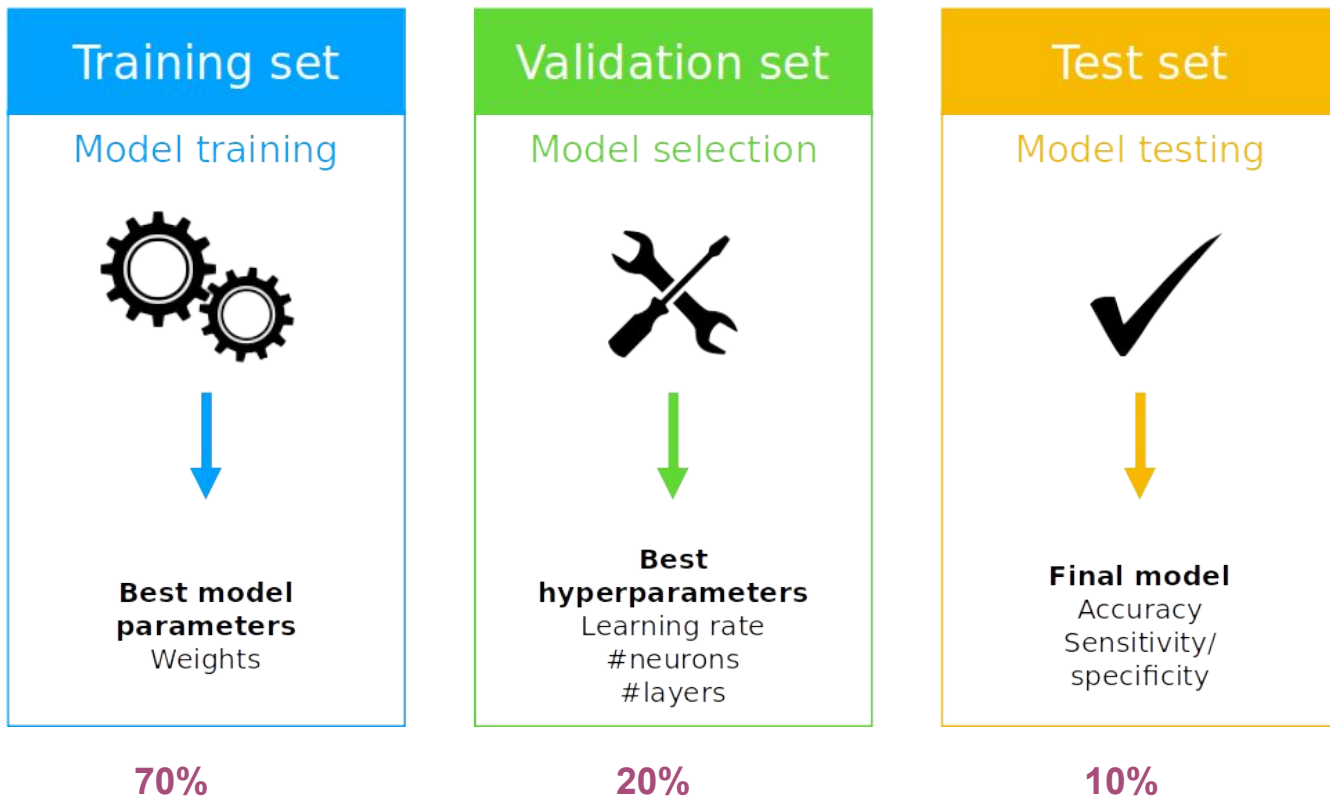
tensorflow.org/datasets

kaggle.com/datasets

topepo.github.io/caret/data-sets.html

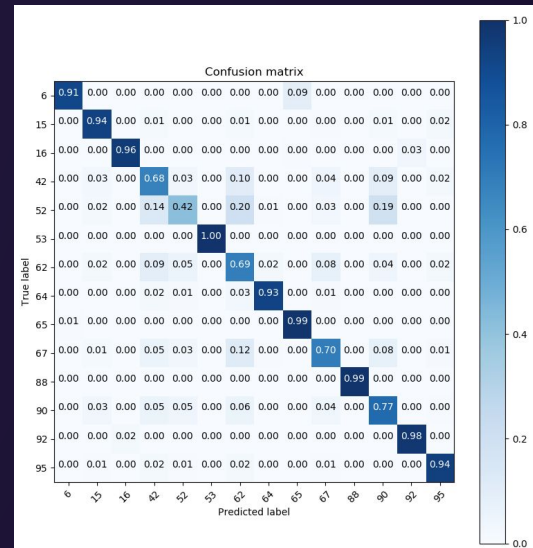
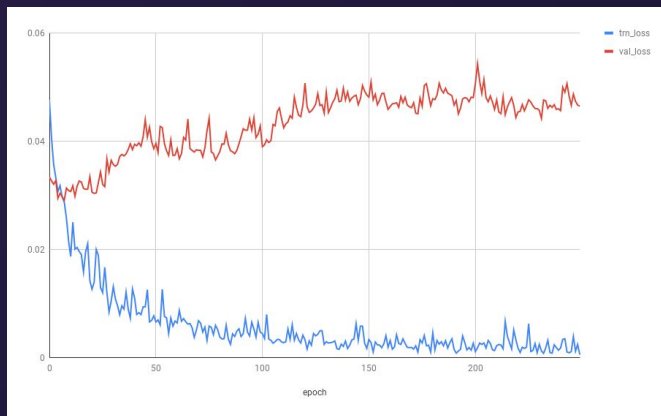
[github.com/awesomedata/awesome-pu
blic-datasets](https://github.com/awesomedata/awesome-public-datasets)

Dataset Splitting



Network Evaluation

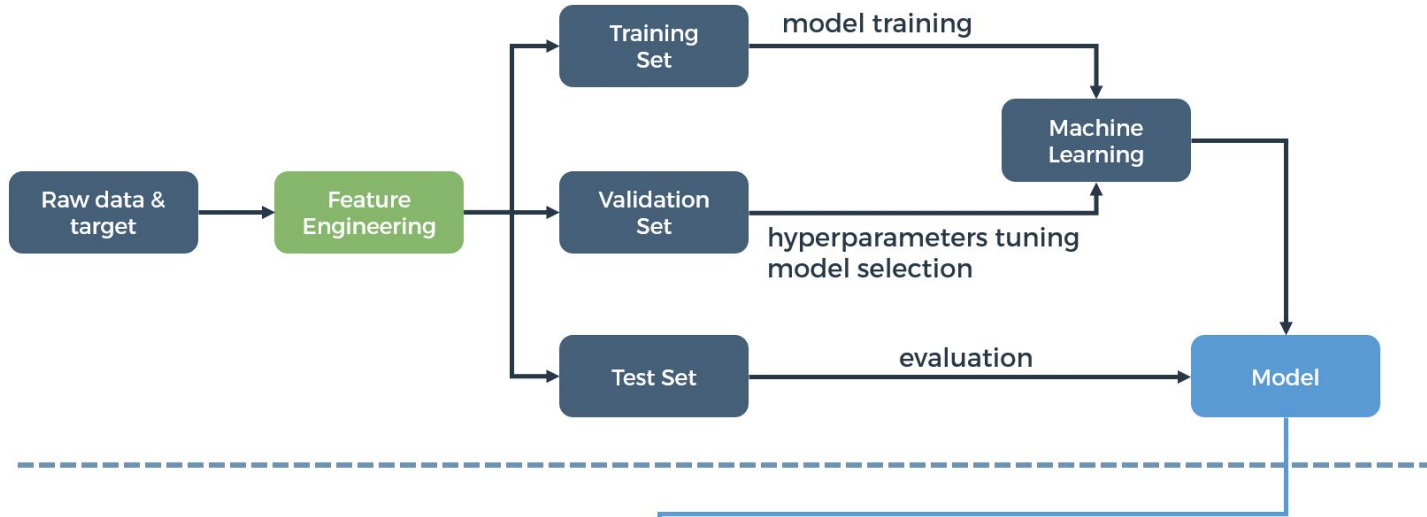
		Prediction outcome		total
		p	n	
actual value	p'	True Positive	False Negative	P'
	n'	False Positive	True Negative	N'
total		P	N	



Choose an appropriate metric for your own problem
Always sanity check your model, is it better than a baseline?
An almost perfect classification score is always sketchy
Keep questioning the model, never trust it

Workflow

TRAINING



PREDICTING



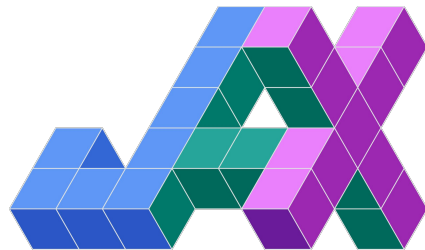
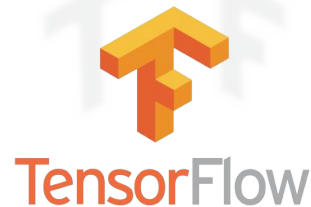
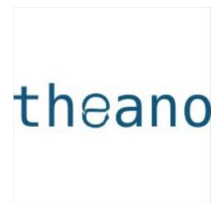
04. DL Frameworks

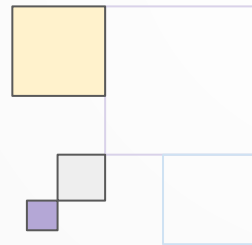
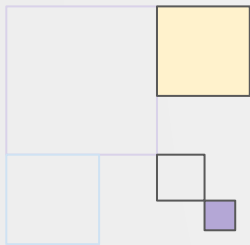
Do not compute your own gradients



How to train your NN

- ❖ Define neurons and layers
- ❖ Define loss function
- ❖ Forward propagate and compute loss
- ❖ Compute gradient
- ❖ Propagate backward
- ❖ Update weights





PyTorch and Modularity





Three Levels of Abstraction

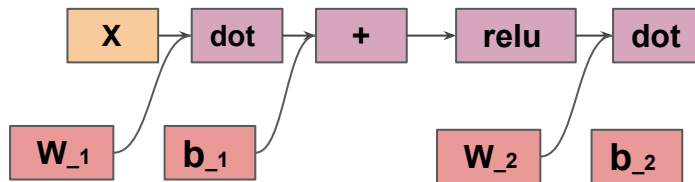


01. **Tensor:** imperative ndarray, possible to run on GPU/TPU
02. (node) **Variable:** Node in the built computational graph; data, gradient storage
03. (NN) **Module:** A neural network layer, store the state and the weights of the neural network



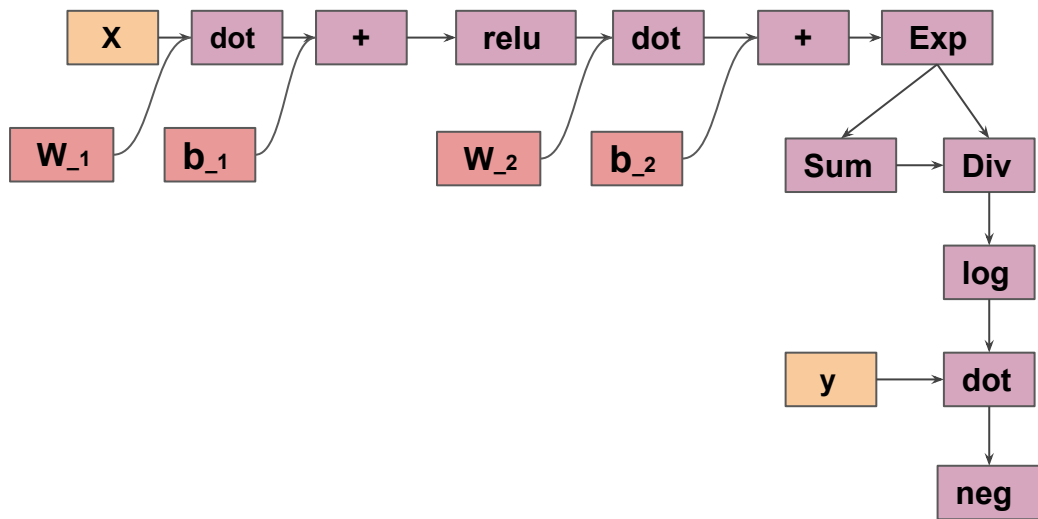
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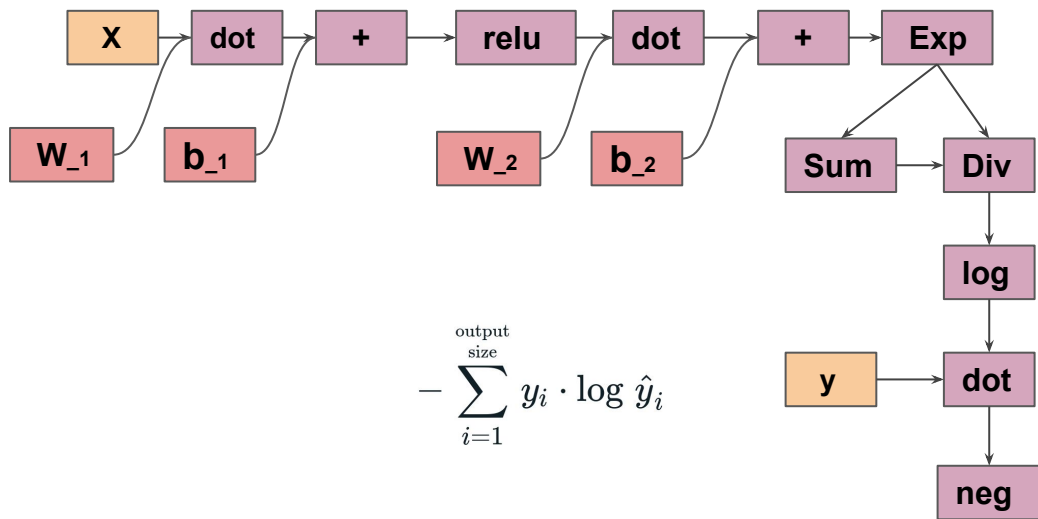
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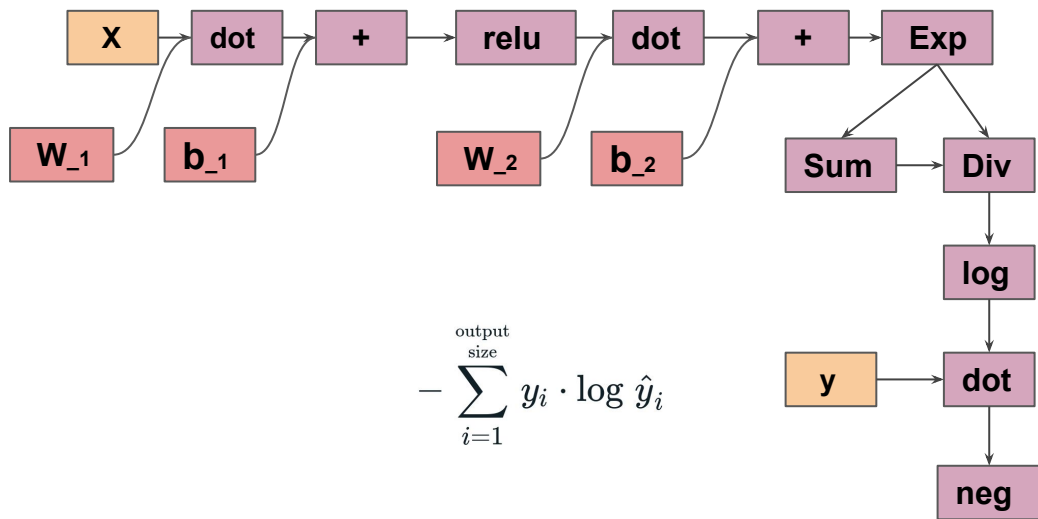
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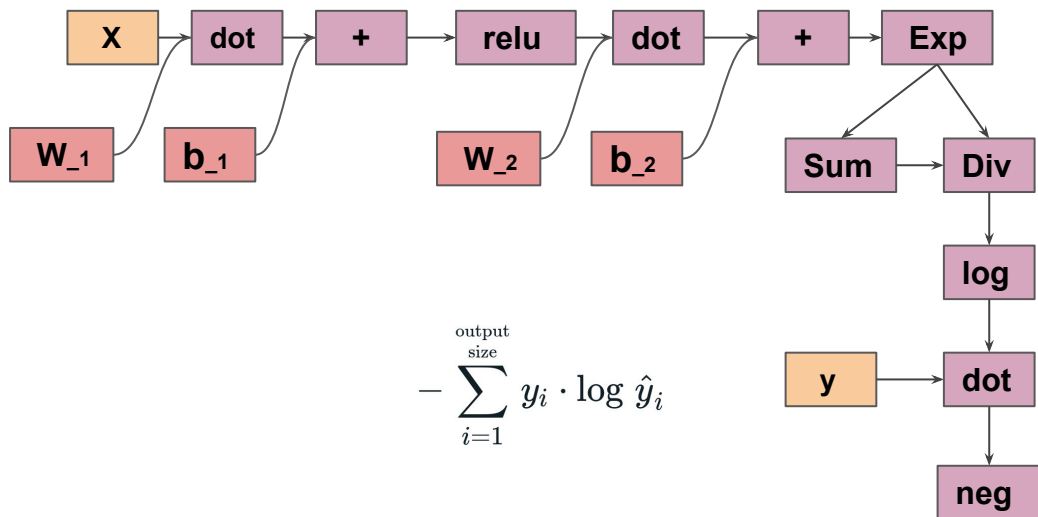
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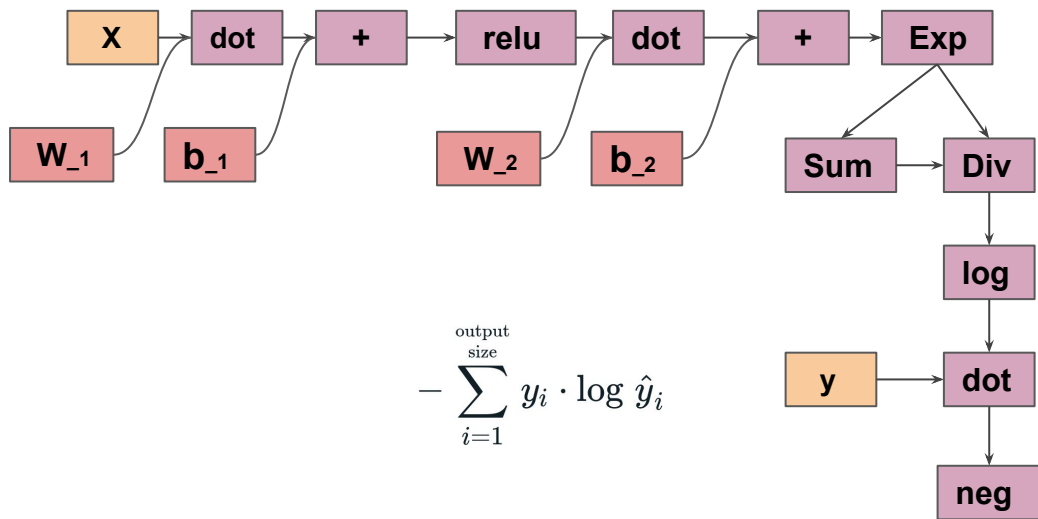
$$\hat{y} = g(\mathbf{W}_0 f(\mathbf{W}_1 \mathbf{x}))$$



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Pytorch will helps us with

- ❖ Defining a dataset
- ❖ Automatic Gradient Computation
- ❖ Defining Neural Networks
- ❖ Optimization
- ❖ Scheduling
- ❖ Distributing

TORCH.NN

These are the basic building blocks for graphs:

torch.nn

- Containers
- Convolution Layers
- Pooling layers
- Padding Layers
- Non-linear Activations (weighted sum, nonlinearity)
- Non-linear Activations (other)
- Normalization Layers
- Recurrent Layers
- Transformer Layers
- Linear Layers
- Dropout Layers
- Sparse Layers
- Distance Functions
- Loss Functions
- Vision Layers
- Shuffle Layers
- DataParallel Layers (multi-GPU, distributed)
- Utilities
- Quantized Functions
- Lazy Modules Initialization

torch.nn

+ Containers

Convolution Layers

Pooling layers

Padding Layers

Non-linear Activations (weighted sum, nonlinear

Non-linear Activations (other)

Normalization Layers

Recurrent Layers

Transformer Layers

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Distance Functions

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Vision Layers

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DataParallel Layers (multi-GPU, distributed)

+ Utilities

Quantized Functions

Lazy Modules Initialization

<https://pytorch.org/docs/stable/>



General Training Structure



data loader
model
optimizer
loss function





General Training Structure



data loader

model

optimizer

loss function

For every datapoint, y in **data_loader**





General Training Structure



data loader

model

optimizer

loss function

For every datapoint, y in **data_loader**

optimizer.zero_grad()





General Training Structure



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model

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For every datapoint, y in **data_loader**

optimizer.zero_grad()

prediction = **model**(datapoint)





General Training Structure



data loader

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loss function

For every datapoint, y in **data_loader**

optimizer.zero_grad()

prediction = **model**(datapoint)

loss = **loss_function**(prediction, y)





General Training Structure



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loss = **loss_function**(prediction, y)

loss.backward()





General Training Structure

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For every datapoint, y in **data_loader**

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optimizer.step()

$$\mathbf{w}_{j+1} = \mathbf{w}_j - \alpha \nabla L(\mathbf{w}_j, b)$$



General Training Structure

data loader

model

optimizer

loss function

For every datapoint, y in **data_loader**

optimizer.zero_grad()

prediction = **model**(datapoint)

loss = **loss_function**(prediction, y)

loss.backward()

optimizer.step()

```
for batch_idx, (data, target) in enumerate(train_loader):  
    data, target = data.to(device), target.to(device)  
  
    optimizer.zero_grad()  
    output = model(data)  
    loss = F.nll_loss(output, target)  
    loss.backward()  
    optimizer.step()
```

$$\mathbf{w}_{j+1} = \mathbf{w}_j - \alpha \nabla L(\mathbf{w}_j, b)$$



Data:

$d_1 = [0.9, -0.2], y = 0$

$d_2 = [0.75, 0.6], y = 1$

Define Neural Network

Input size of 2

One hidden layer of 8 nodes

1 output node (binary)



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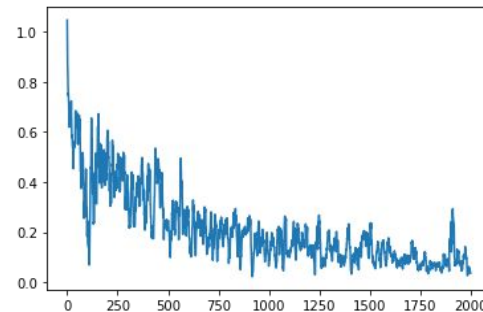
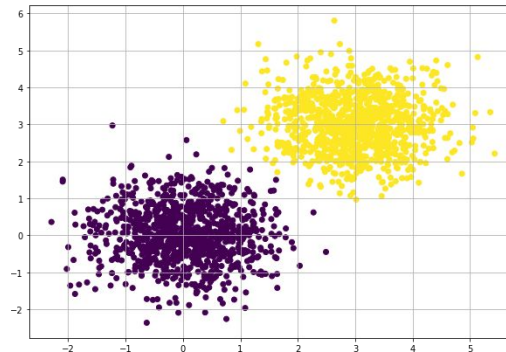
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Thank You

High Performance Machine Learning Group

SURF