

# Neural Nets & Convolutional Neural Networks

**Antonio Fonseca**

# Agenda

## 1) Feedforward Neural Networks

- The limitations of Perceptrons
- Multi-layer Perceptron
- Training: the forward and back-propagation
- Debugging tips
- Tutorial: Neural Nets for the tree height dataset

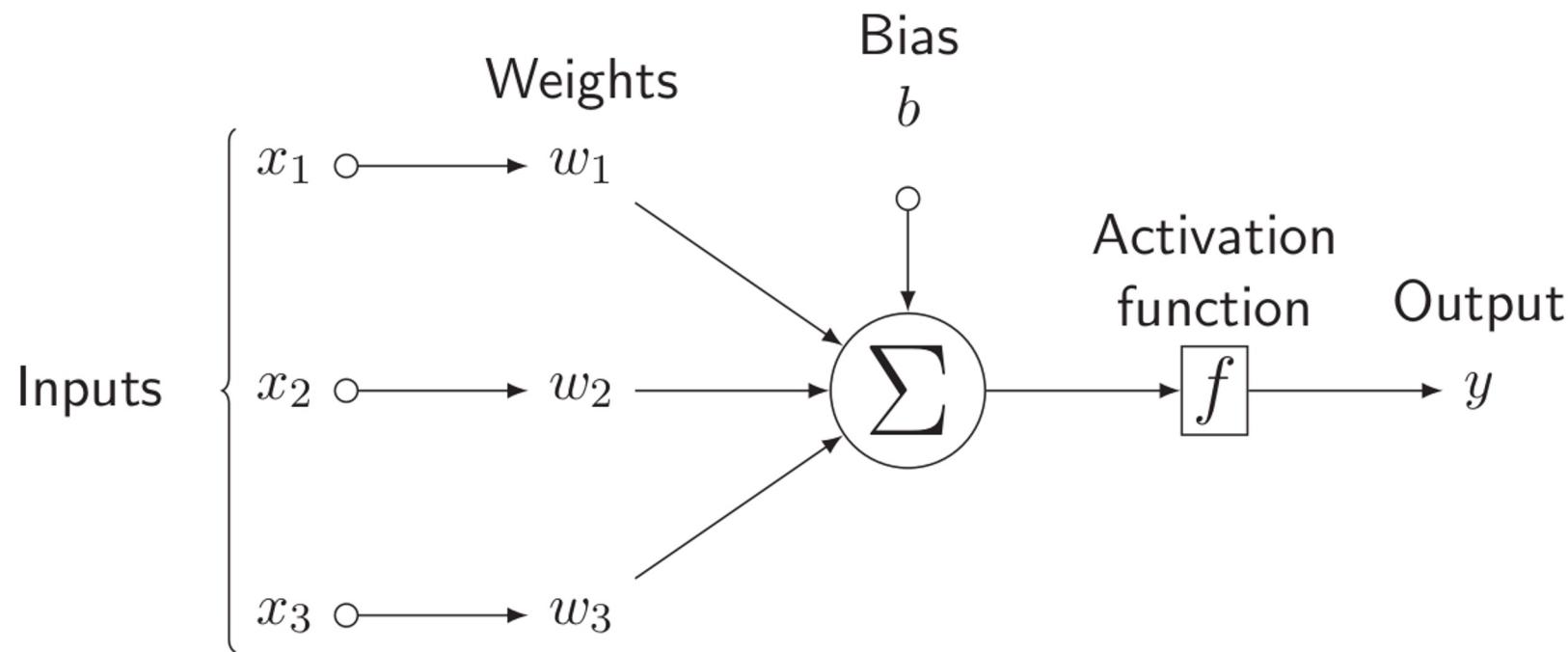
## 2) Convolutional Neural Networks

- Spatial locality structure
- Kernels, padding, pooling
- Classification tasks
- Saliency Analysis
- Tutorial: data batching, classification of satellite images, WandB

# Perceptron: Threshold Logic

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$$\mathcal{L}_{\text{perc}}(\mathbf{x}, y) = \begin{cases} 0 & \text{if } y\mathbf{w}^\top \mathbf{f}(\mathbf{x}) > 0 \\ -y\mathbf{w}^\top \mathbf{f}(\mathbf{x}) & \text{if } y\mathbf{w}^\top \mathbf{f}(\mathbf{x}) \leq 0 \end{cases}$$

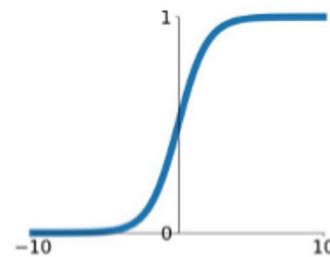


# Activation functions

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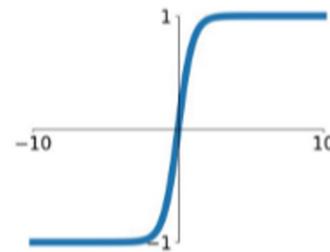
**Sigmoid**

$$\sigma(x) = \frac{1}{1+e^{-x}}$$



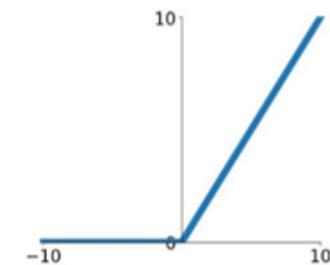
**tanh**

$$\tanh(x)$$



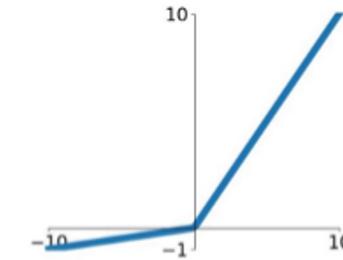
**ReLU**

$$\max(0, x)$$



**Leaky ReLU**

$$\max(0.1x, x)$$

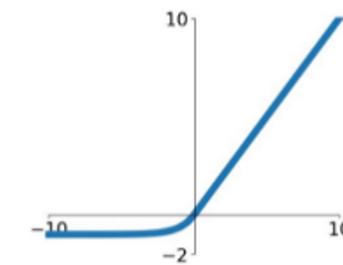


**Maxout**

$$\max(w_1^T x + b_1, w_2^T x + b_2)$$

**ELU**

$$\begin{cases} x & x \geq 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$$



# Optimizers (pt1)

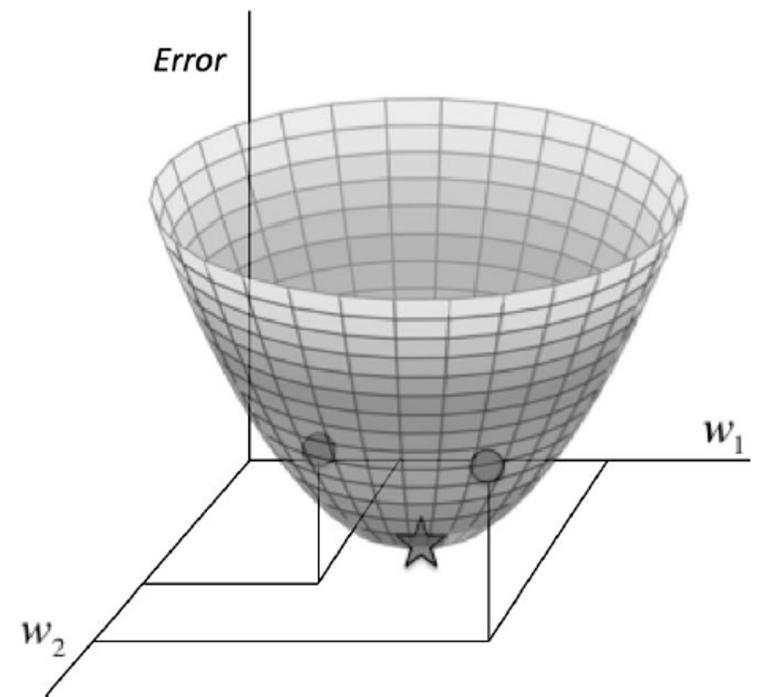
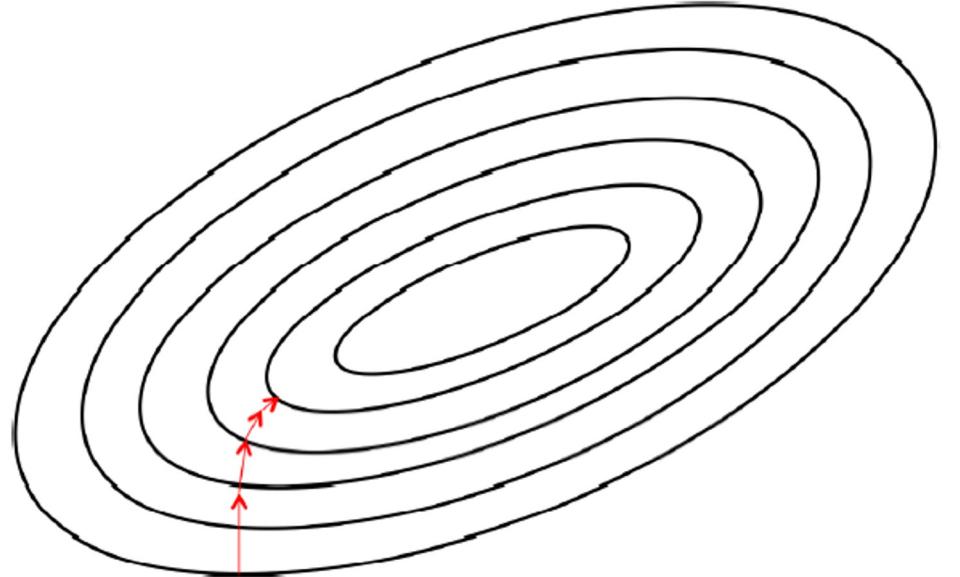
Gradient

$$\Delta w_k = -\frac{\partial E}{\partial w_k}$$

$$= -\frac{\partial}{\partial w_k} \left( \frac{1}{m} \sum_i (w^T X_i - y_i)^2 \right)$$

$$w_{i+1} = w_i + \Delta w_k$$

Stochastic gradient descent (**SGD**)



# Optimizers

Hyperparameters

- Learning rate ( $\alpha$ )

$$\Delta w_k = -\alpha \frac{\partial E}{\partial w_k}$$

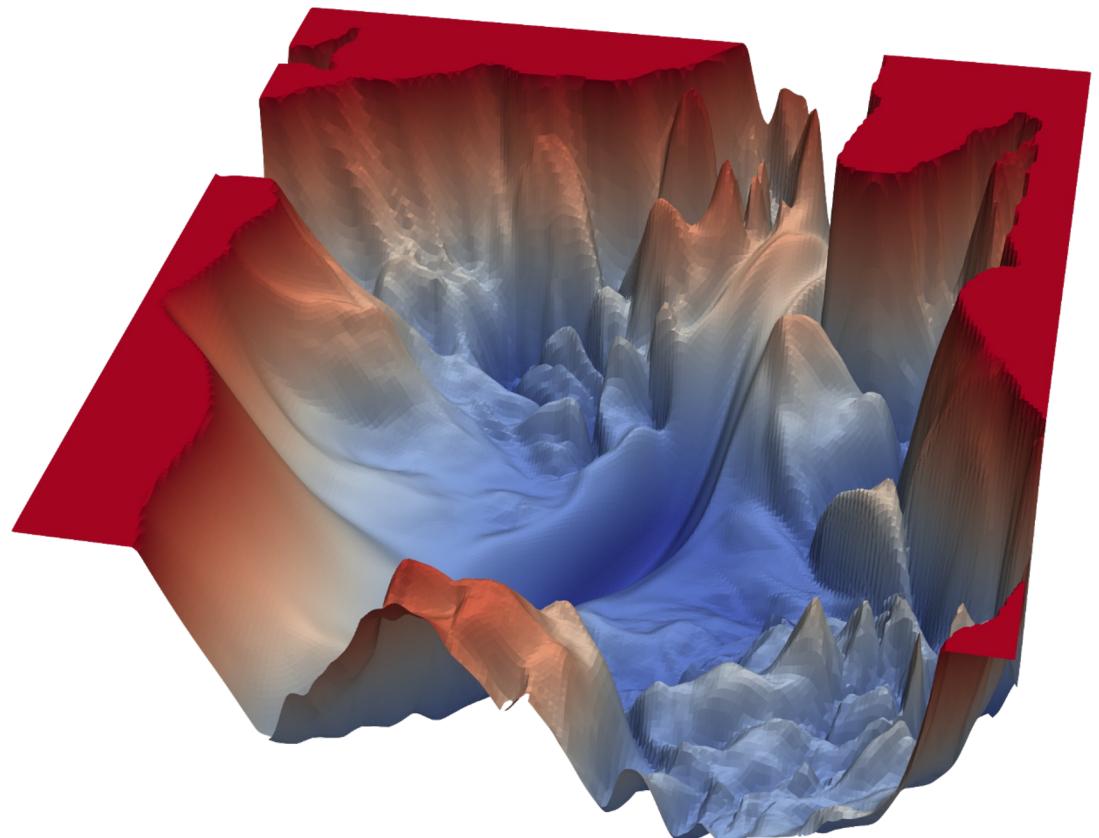
$$= -\alpha \frac{\partial}{\partial w_k} \left( \frac{1}{m} \sum_i (w^T X_i - y_i)^2 \right)$$

$$w_{i+1} = w_i + \Delta w_k$$

Stochastic gradient descent (**SGD**)



Watch out for local minimal areas



# Optimizers

# Optimizers

Hyperparameters

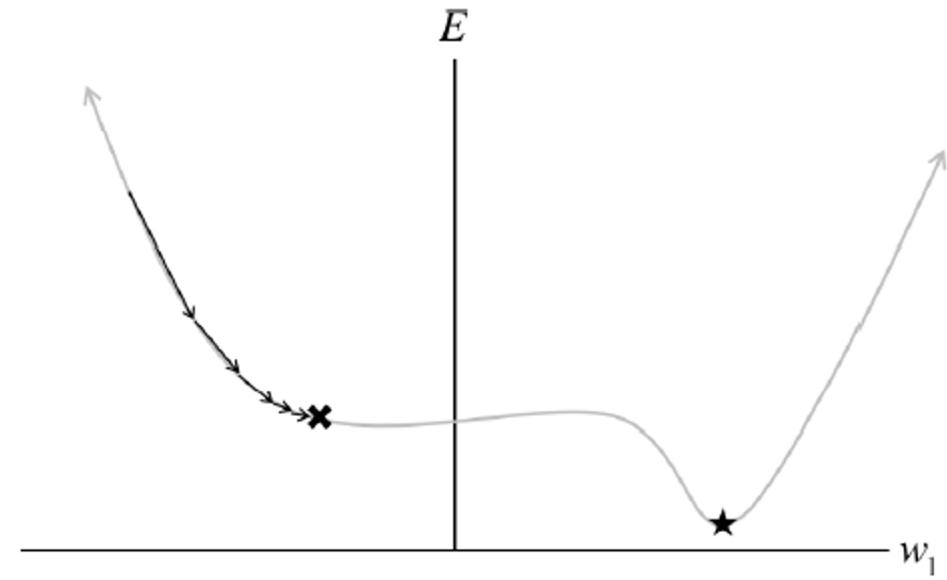
- Learning rate ( $\alpha$ )

$$\Delta w_k = -\alpha \frac{\partial E}{\partial w_k}$$

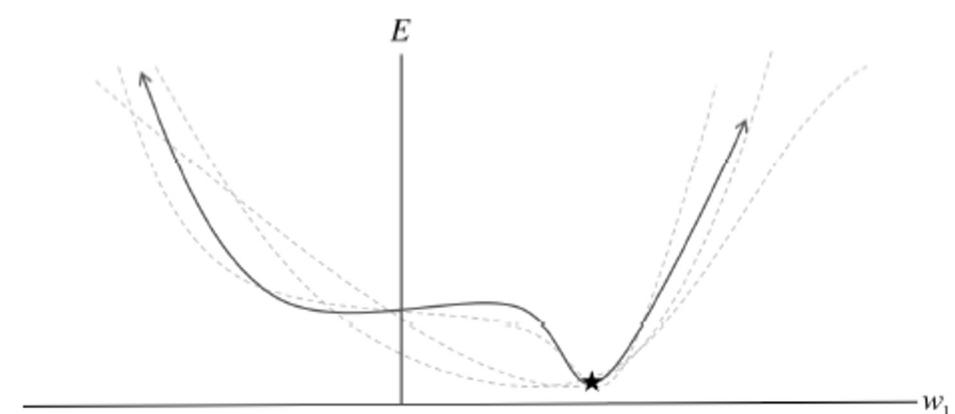
$$= -\alpha \frac{\partial}{\partial w_k} \left( \frac{1}{m} \sum_i (w^T X_i - y_i)^2 \right)$$

$$w_{i+1} = w_i + \Delta w_k$$

Stochastic gradient descent (**SGD**)



Local Minima



Multiple samples

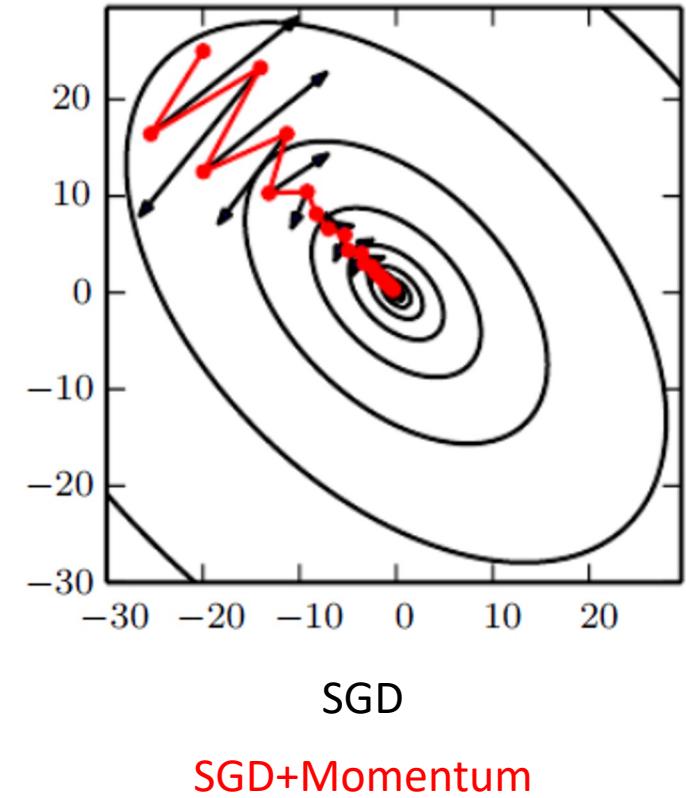
# Optimizers

## Hyperparameters

- Learning rate ( $\alpha$ )
- Momentum ( $\beta$ )

$$v_{i+1} = v\beta - \alpha \frac{\partial}{\partial w_k} \left( \frac{1}{m} \sum_i (w^T X_i - y_i)^2 \right)$$

$$w_{i+1} = w_i + v$$



Stochastic gradient descent with momentum (**SGD+Momentum**)

# Optimizers

Hard to pick right hyperparameters

- Small learning rate: long convergence time
- Large learning rate: convergence problems

**Adagrad:** adapts learning rate to each parameter

$$\Delta w_{k,t} = -\alpha \frac{\partial E_t}{\partial w_{k,t}} = -\alpha \nabla_w E(w_t)$$

- Learning rate might decrease too fast
- Might not converge

$$g_{t,i} = \nabla_w E(w_{t,i})$$



$$G_{t+1,i} = G_{t,i} + g_{t,i} \odot g_{t,i}$$

$$w_{t+1,i} = w_{t,i} - \frac{\alpha}{\sqrt{G_{t,i} + \epsilon}} g_{t,i}$$

# Optimizers

RMSprop: decaying average of the past squared gradients

$$E[g^2]_t = \gamma E[g^2]_{t-1} + (1 - \gamma) g_t^2$$

→ Exponentially decaying average

$$\Delta w_{k,t} = -\alpha \frac{\partial E_t}{\partial w_{k,t}} = -\alpha \nabla_w E(w_t) = -\alpha g_{t,i}$$

$$g_{t,i} = \nabla_w E(w_{t,i})$$

$$G_{t+1,i} = \gamma G_{t,i} + (1 - \gamma) g_{t,i} \odot g_{t,i}$$



Adadelta

$$E[\Delta_w^2]_t = \gamma E[\Delta_w^2]_{t-1} + (1 - \gamma) \Delta_w^2$$

$$\Delta w_t = \frac{\sqrt{E[\Delta_w^2]_t + \epsilon}}{\sqrt{G_{t,i} + \epsilon}} g_t$$

$$w_{t+1,i} = w_{t,i} - \frac{\alpha}{\sqrt{G_{t,i} + \epsilon}} g_{t,i}$$

# Optimizers

ADAM: decaying average of the past gradients and its square

RMSprop / Adadelta

$$g_{t,i} = \nabla_w E(w_{t,i})$$

$$G_{t+1,i} = \gamma G_{t,i} + (1 - \gamma) g_{t,i} \odot g_{t,i}$$

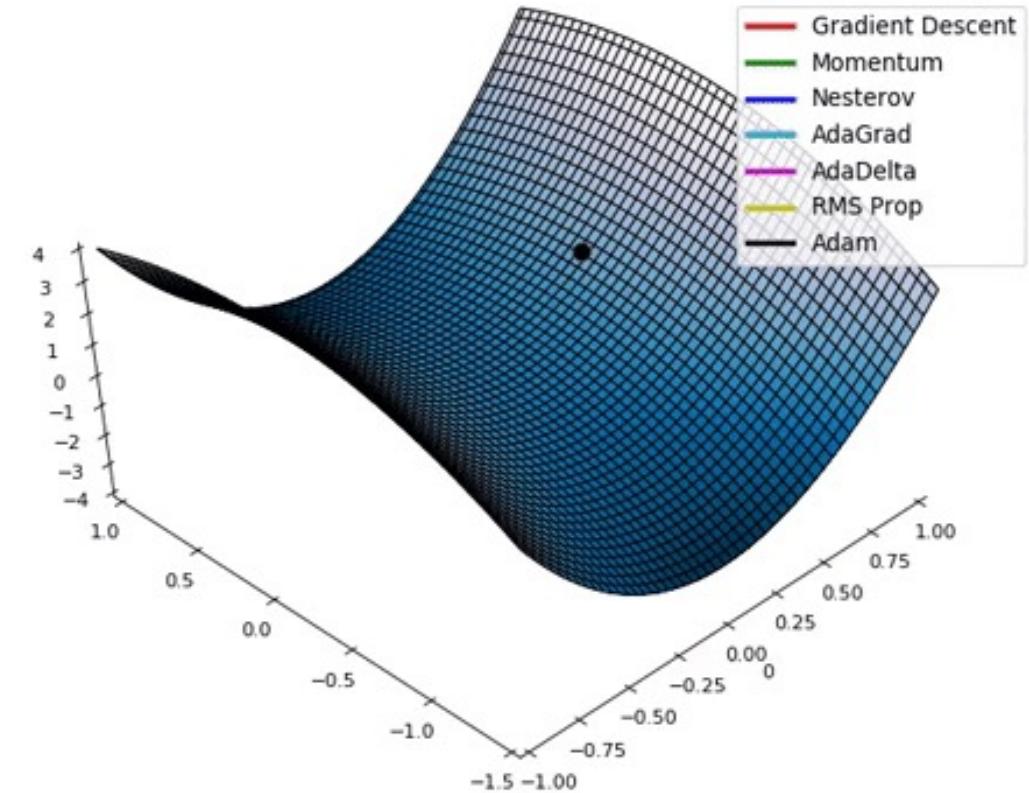
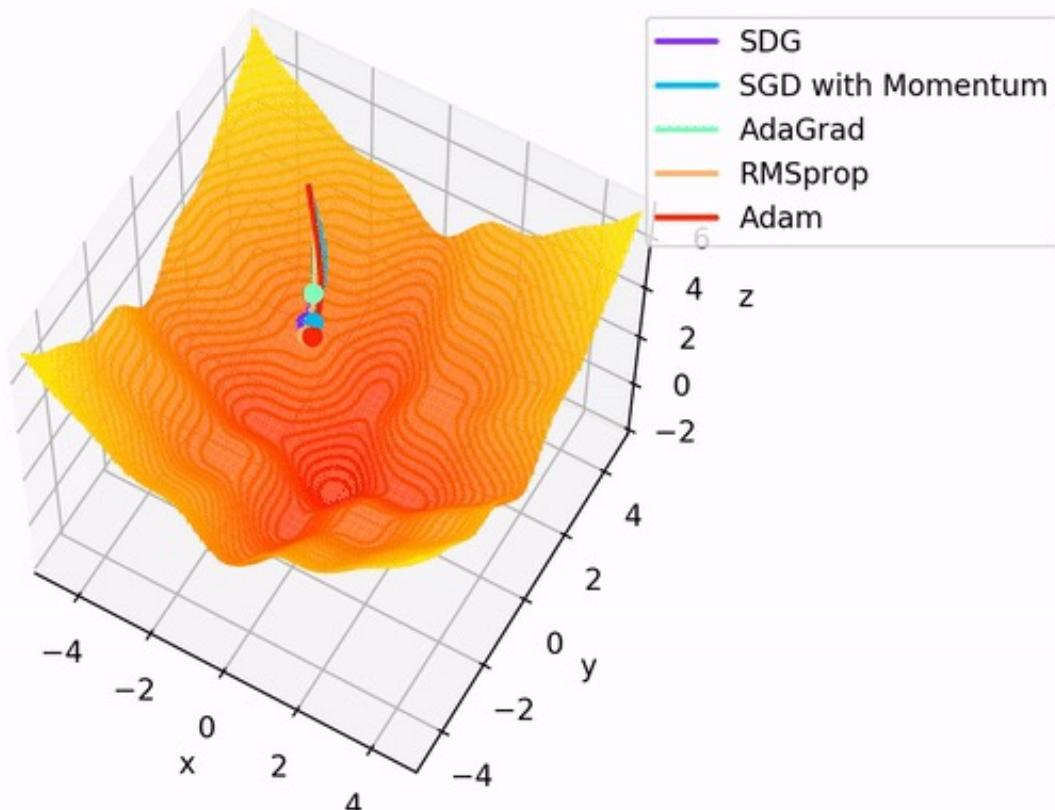


$$\nu_t = \beta_2 \nu_{t-1} + (1 - \beta_2) g_t^2 \quad \hat{\nu}_t = \frac{\nu_t}{1 - \beta_2^t}$$

$$m_t = \beta_1 m_{t-1} + (1 - \beta_1) g_t \quad \hat{m}_t = \frac{m_t}{1 - \beta_1^t}$$

$$w_{t+1,i} = w_{t,i} - \frac{\alpha}{\sqrt{\hat{\nu}_t} + \epsilon} \hat{m}_t$$

## Optimizer Comparison

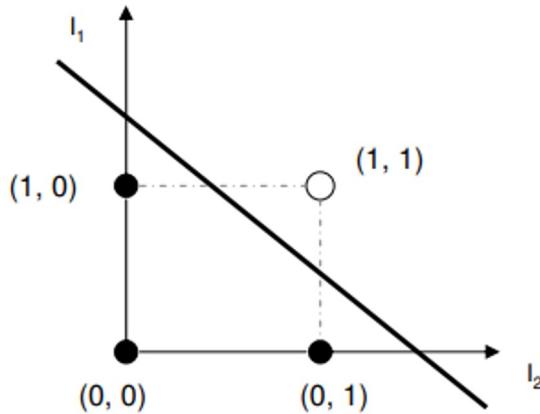


Which optimizer is the best?

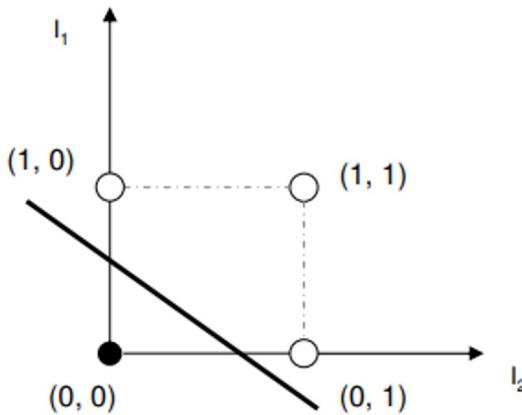
# **Multi-layer Perceptron**

# Limitations of the Perceptron

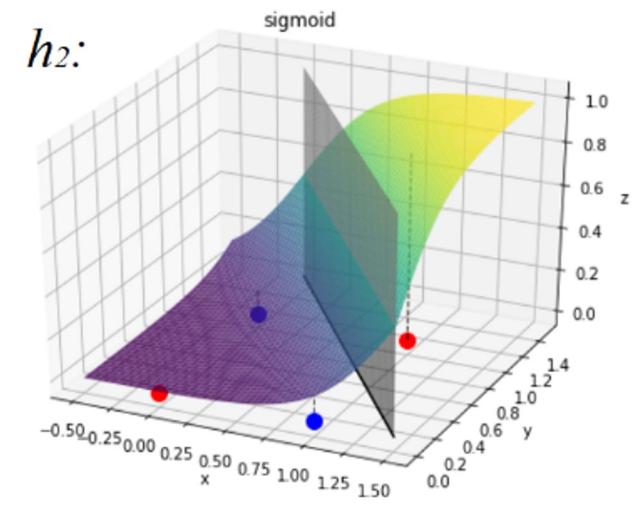
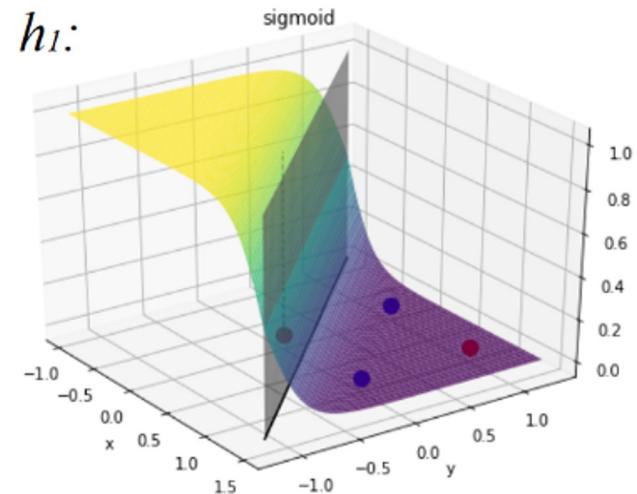
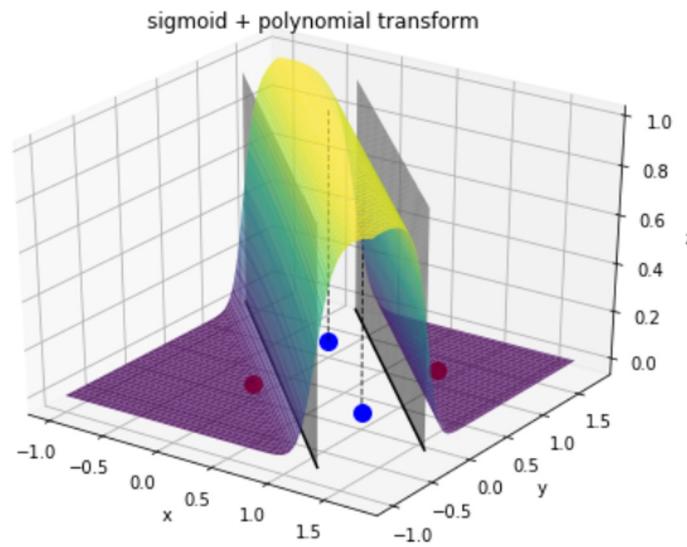
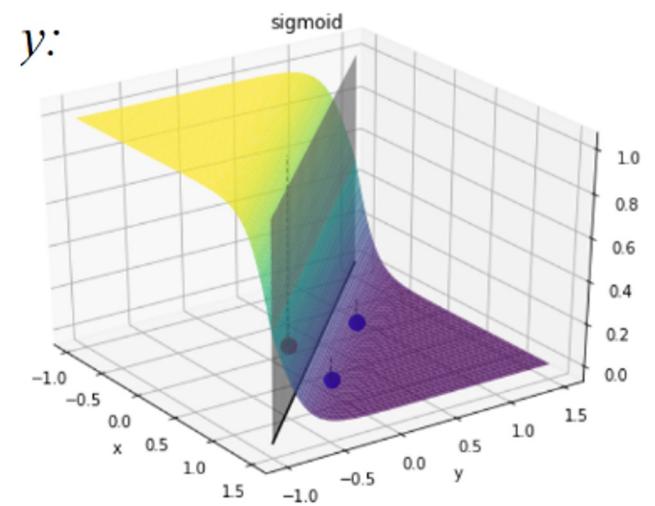
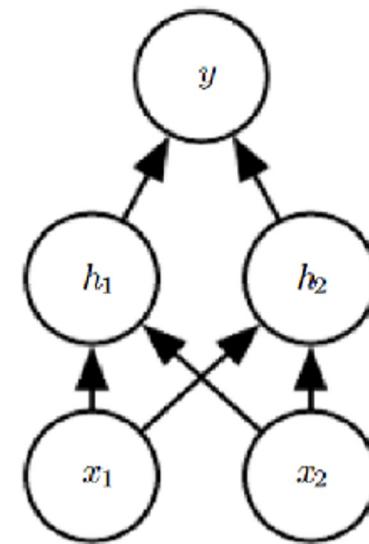
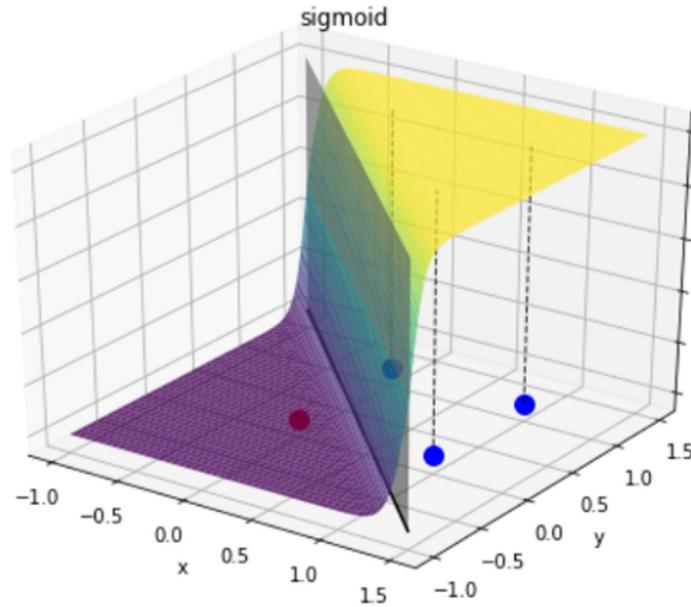
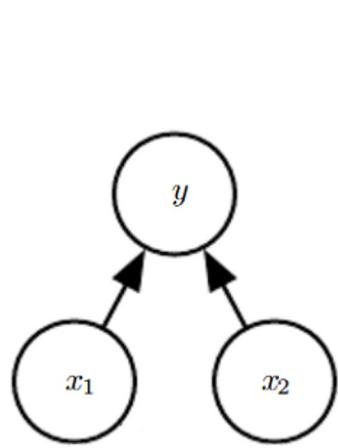
AND		
$I_1$	$I_2$	out
0	0	0
0	1	0
1	0	0
1	1	1



OR		
$I_1$	$I_2$	out
0	0	0
0	1	1
1	0	1
1	1	1

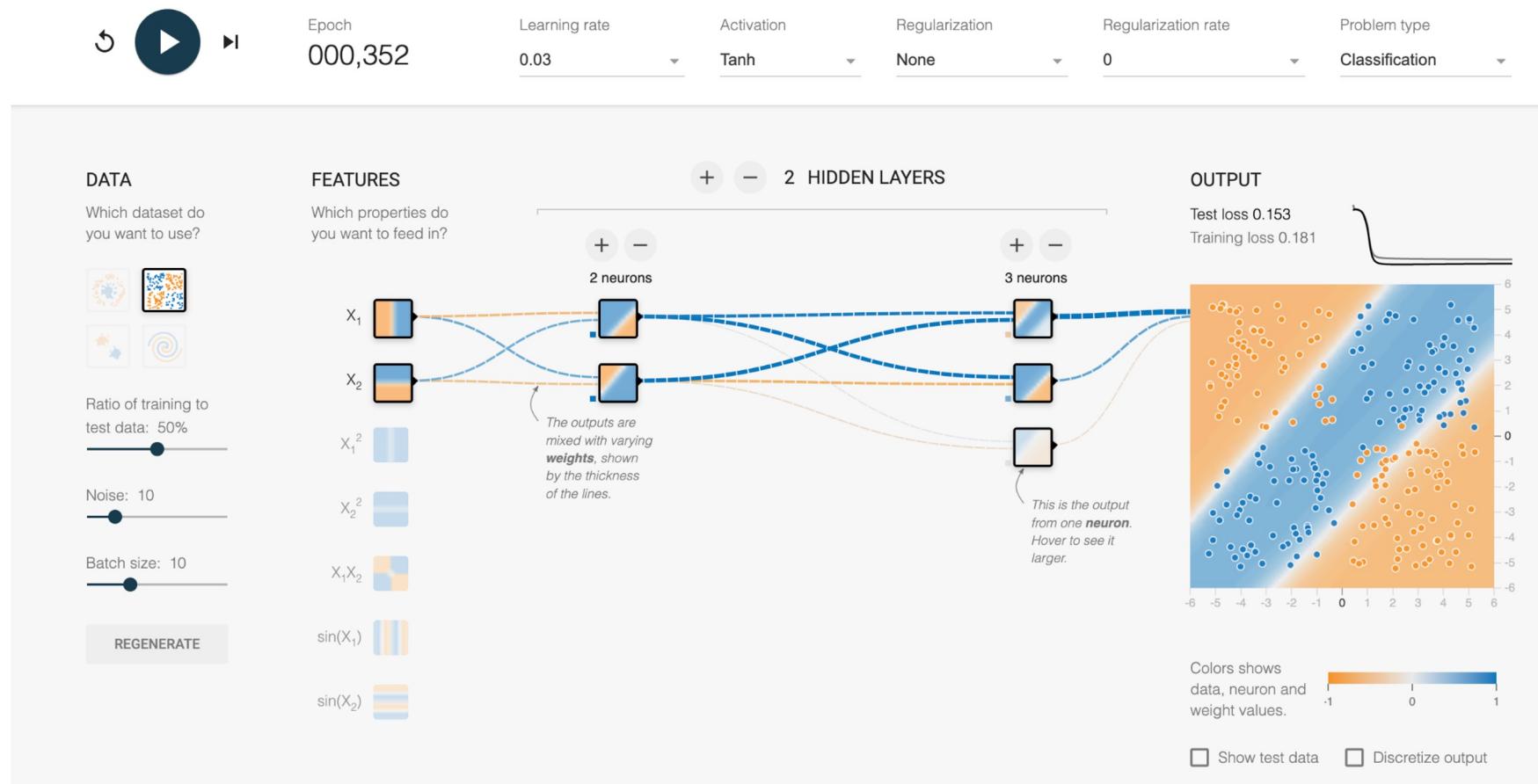


Perceptron

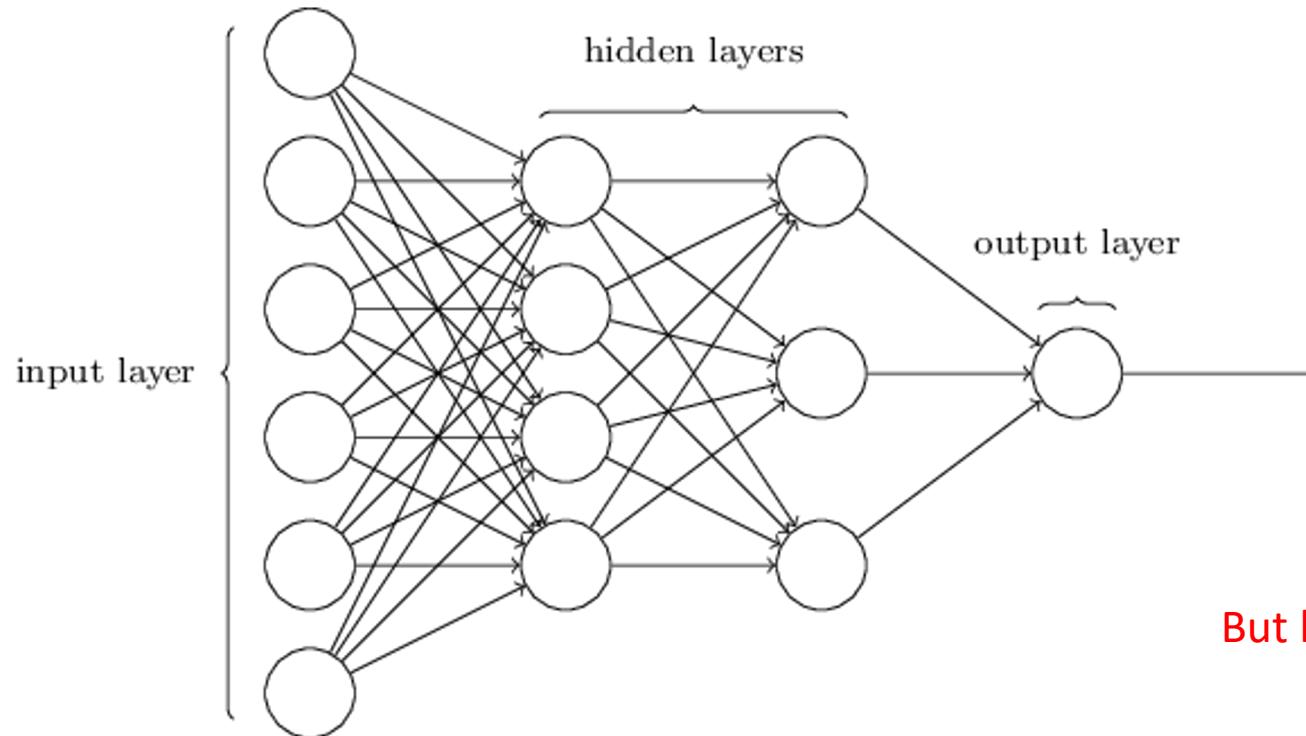


# Let's play with it!

Tinker With a **Neural Network** Right Here in Your Browser.  
Don't Worry, You Can't Break It. We Promise.



# Architecture of Neural Networks



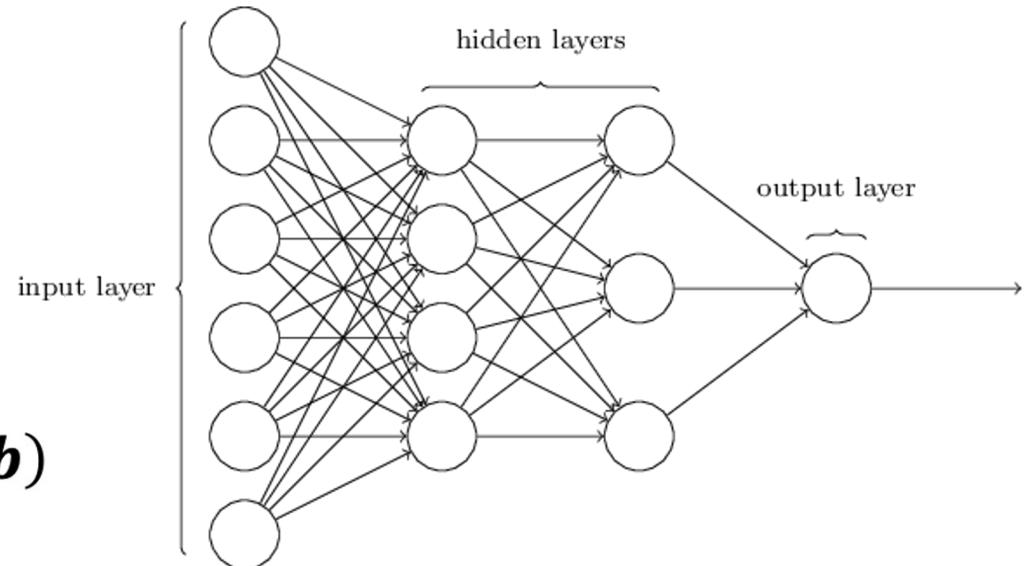
But how do we train it?

- Sometimes called multi-layer perceptron (MLP)
- Output from one layer is used as input for the next (Feedforward network)

# Forward Propagation

- Store weights and biases as matrices
- Suppose we are considering the weights from the second (hidden) layer to the third (output) layer
  - $w$  is the weight matrix with  $w_{ij}$  the weight for the connection between the  $i$ th neuron in the second layer and the  $j^{\text{th}}$  neuron in the third layer
  - $b$  is the vector of biases in the third layer
  - $a$  is the vector of activations (output) of the 2nd layer
  - $a'$  is the vector of activations (output) of the third layer

$$a' = \sigma(wa + b)$$



# Backpropagation

1. **Input  $x$ :** Set the corresponding activation  $a^1$  for the input layer.

2. **Feedforward:** For each  $l = 2, 3, \dots, L$  compute

$$z^l = w^l a^{l-1} + b^l \text{ and } a^l = \sigma(z^l).$$

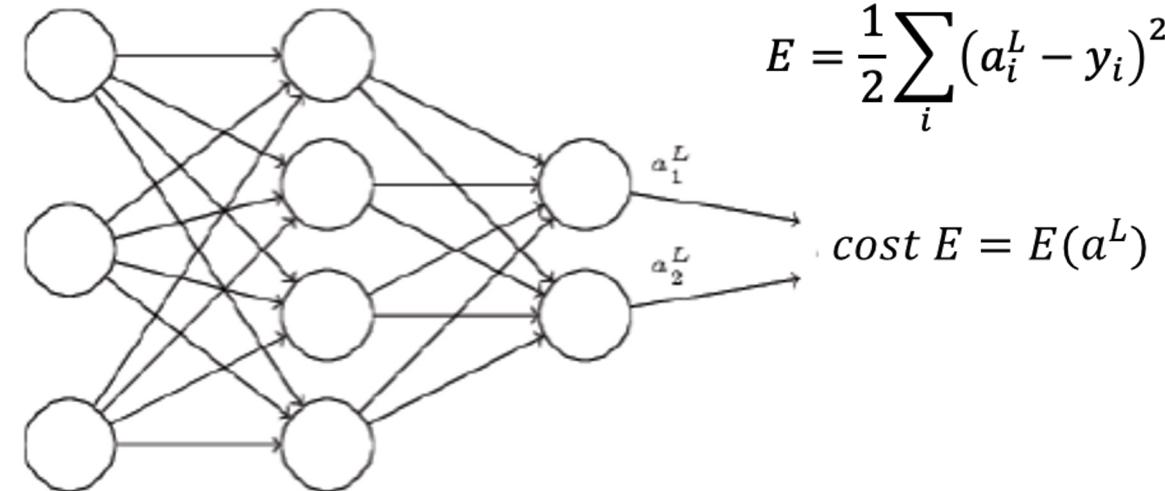
3. **Output error  $\delta^L$ :** Compute the vector  $\delta^L = \nabla_a C \odot \sigma'(z^L)$ .

4. **Backpropagate the error:** For each  $l = L-1, L-2, \dots, 2$  compute  $\delta^l = ((w^{l+1})^T \delta^{l+1}) \odot \sigma'(z^l)$ .

5. **Output:** The gradient of the cost function is given by

$$\frac{\partial C}{\partial w_{jk}^l} = a_k^{l-1} \delta_j^l \text{ and } \frac{\partial C}{\partial b_j^l} = \delta_j^l.$$

$$\frac{\partial E}{\partial w_{ji}^l} = \frac{\partial E}{\partial a_i^l} \frac{\partial a_i^l}{\partial z_j^l} \frac{\partial (w_{ji}^l a_i^{l-1})}{\partial w_{ji}^l}$$



$$z_j^l = \sum_i w_{ji}^l a_i^{l-1} + b_j^l \quad a_j^l = \sigma \left( \sum_i w_{ji}^l a_i^{l-1} + b_j^l \right) = \sigma(z_j^l)$$

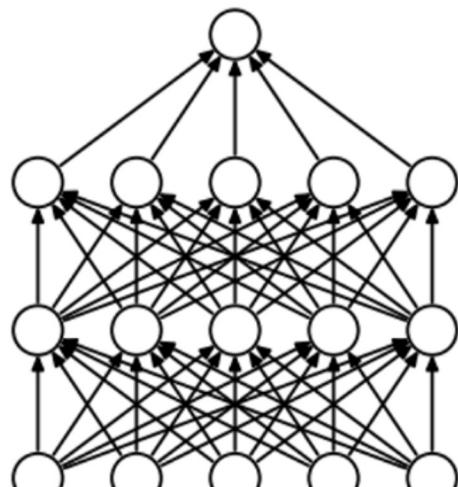
$$\delta_j^l \equiv \frac{\partial E}{\partial z_j^l} = \frac{\partial E}{\partial a_i^l} \frac{\partial a_i^l}{\partial z_j^l} = \frac{\partial E}{\partial a_j^l} \sigma'(z_j^l) \quad (1)$$

$$\begin{aligned} \delta_j^l &\equiv \frac{\partial E}{\partial z_j^l} = \frac{\partial E}{\partial z_i^{l+1}} \frac{\partial z_i^{l+1}}{\partial z_j^l} = \frac{\partial z_i^{l+1}}{\partial z_j^l} \delta_i^{l+1} \\ &= \frac{\partial (\sum_i w_{ij}^{l+1} a_i^l + b_i^{l+1})}{\partial z_j^l} \delta_i^{l+1} = \sum_i w_{ij}^{l+1} \delta_i^{l+1} \sigma'(z_j^l) \end{aligned} \quad (2)$$

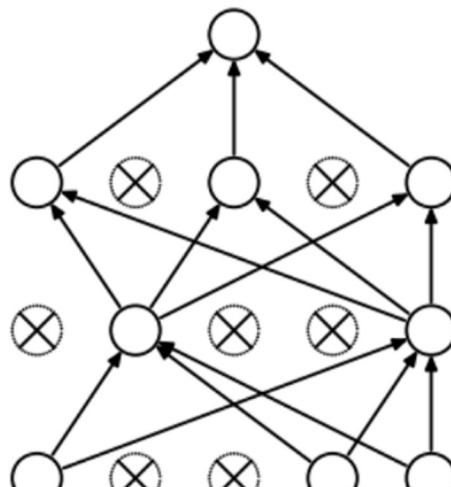
# Extra Regularization for Neural Nets

Dropout: accuracy in the absence of certain information

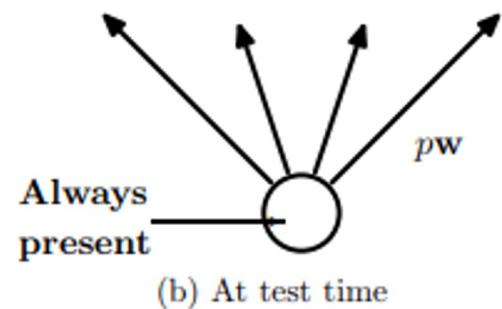
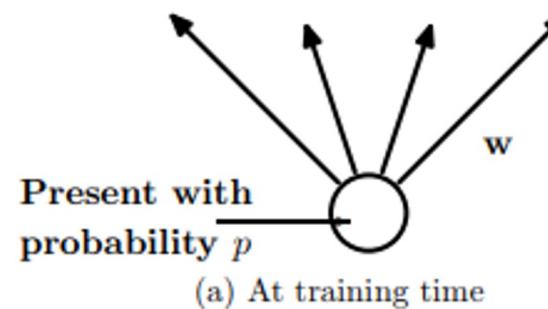
- Prevent dependence on any one (or any small combination) of neurons



(a) Standard Neural Net

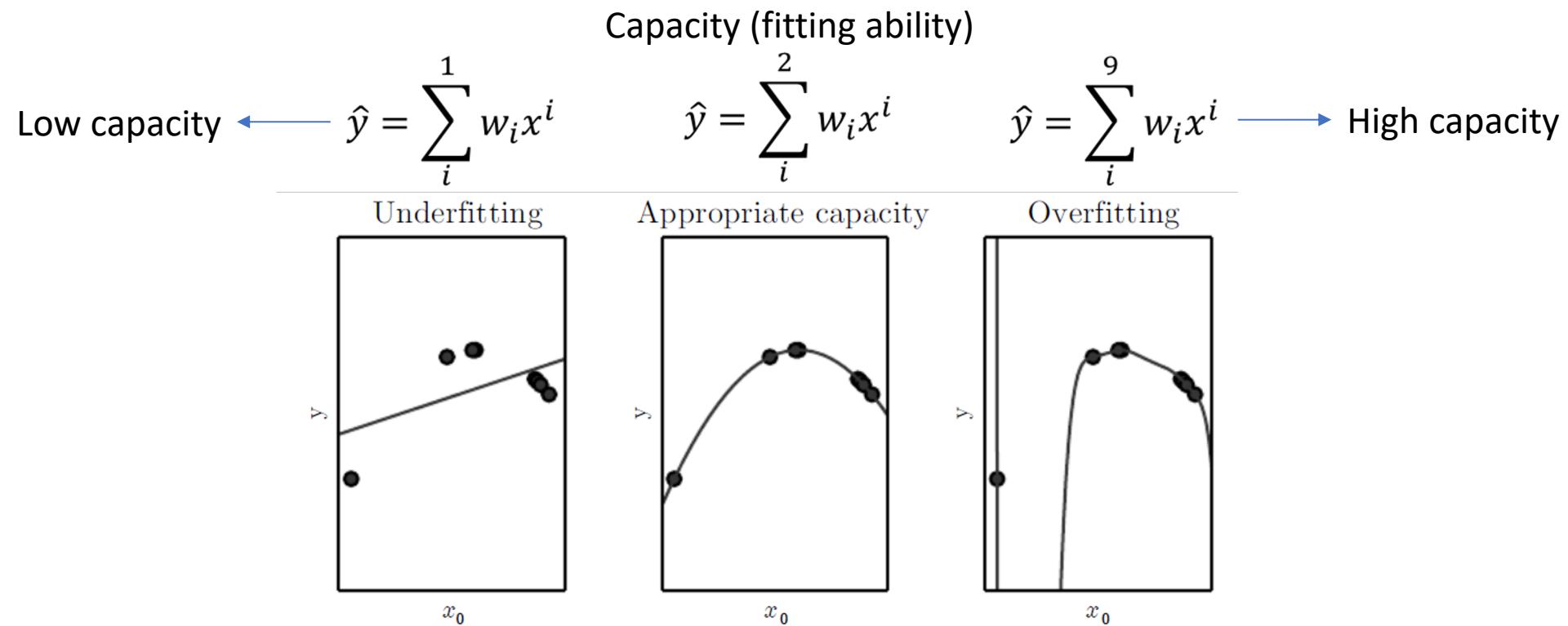


(b) After applying dropout.

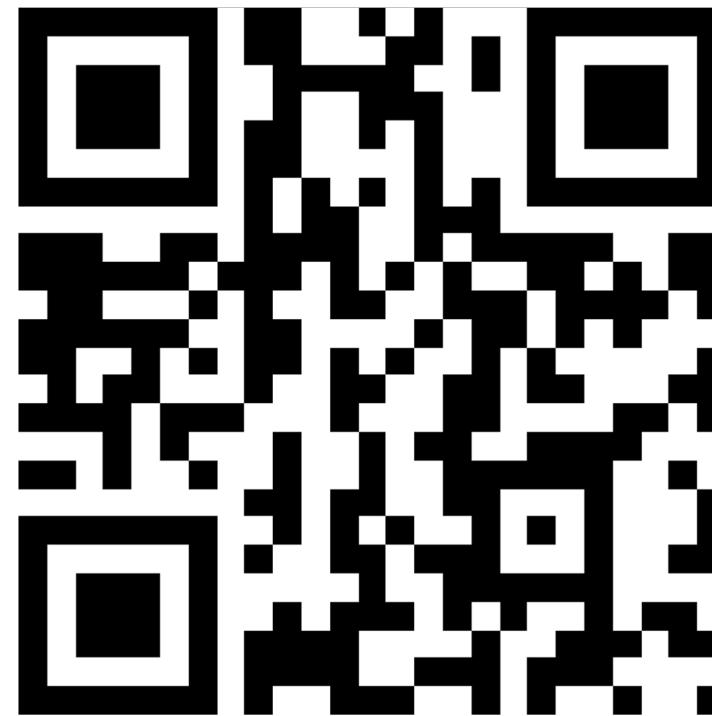


# Capacity, Overfitting and Underfitting

- 1) Make training error small
- 2) Make the gap between training and test error small



# Time for a quiz and tutorial!



<https://tinyurl.com/GeoComp2024>

# Back to the code

Open: -

FeedForward\_Networks\_Class4.ipynb

When people want to use Machine Learning without math



# How training works

1. In each *epoch*, randomly shuffle the training data
2. Partition the shuffled training data into *mini-batches*
3. For each mini-batch, apply a single step of **gradient descent**
  - **Gradients** are calculated via *backpropagation* (the next topic)
4. Train for multiple epochs

# Debugging a neural network

- What can we do?
  - Should we change the learning rate?
  - Should we initialize differently?
  - Do we need more training data?
  - Should we change the architecture?
  - Should we run for more epochs?
  - Are the features relevant for the problem?
- Debugging is an art
  - We'll develop good heuristics for choosing good architectures and hyper parameters

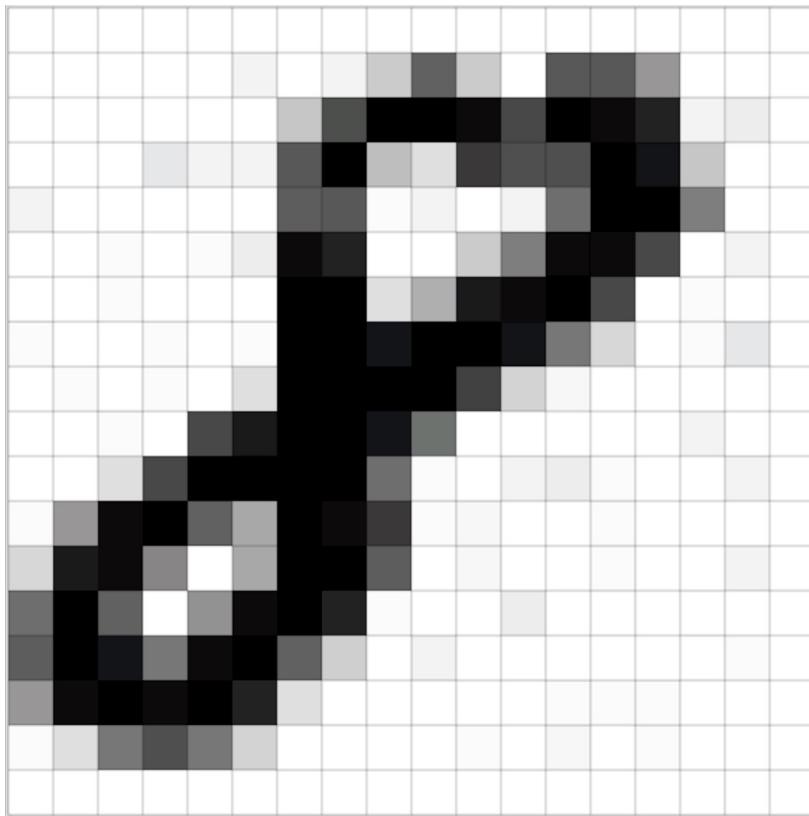
# Extra readings

Deep Learning [book](#):

- Chapter 5.9: Intro to Stochastic Gradient Descent (SGD)
- Chapter 6: Multilayer perceptrons
- Chapter 6.2.2: Output Units (Activation functions)
- Chapter 6.5: Back-Propagation
- Chapter 8.3: Basic Algorithms (Optimizers)

# Convolutional Neural Networks

# Images are a series of Pixel Values

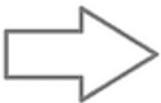


Grayscale images:  
0=Black  
255 = White

Spatial locality structure

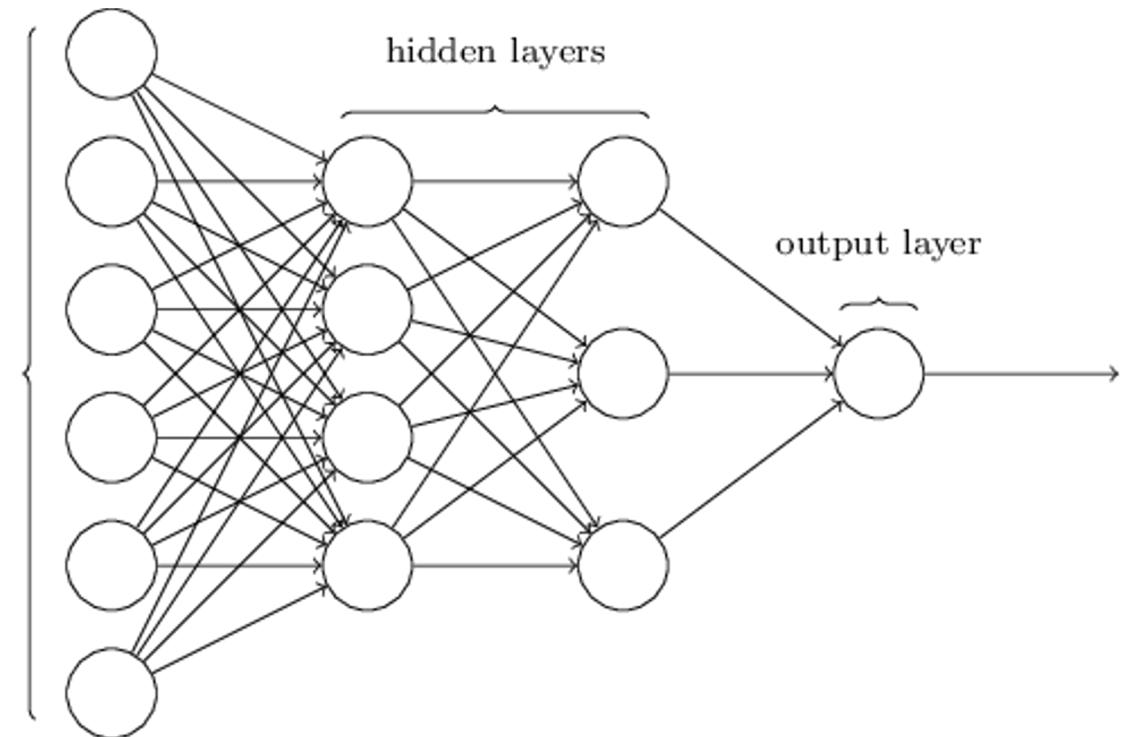
# Handling images with Neural Networks

1	1	0
4	2	1
0	2	1



1
1
0
4
2
1
0
2
1

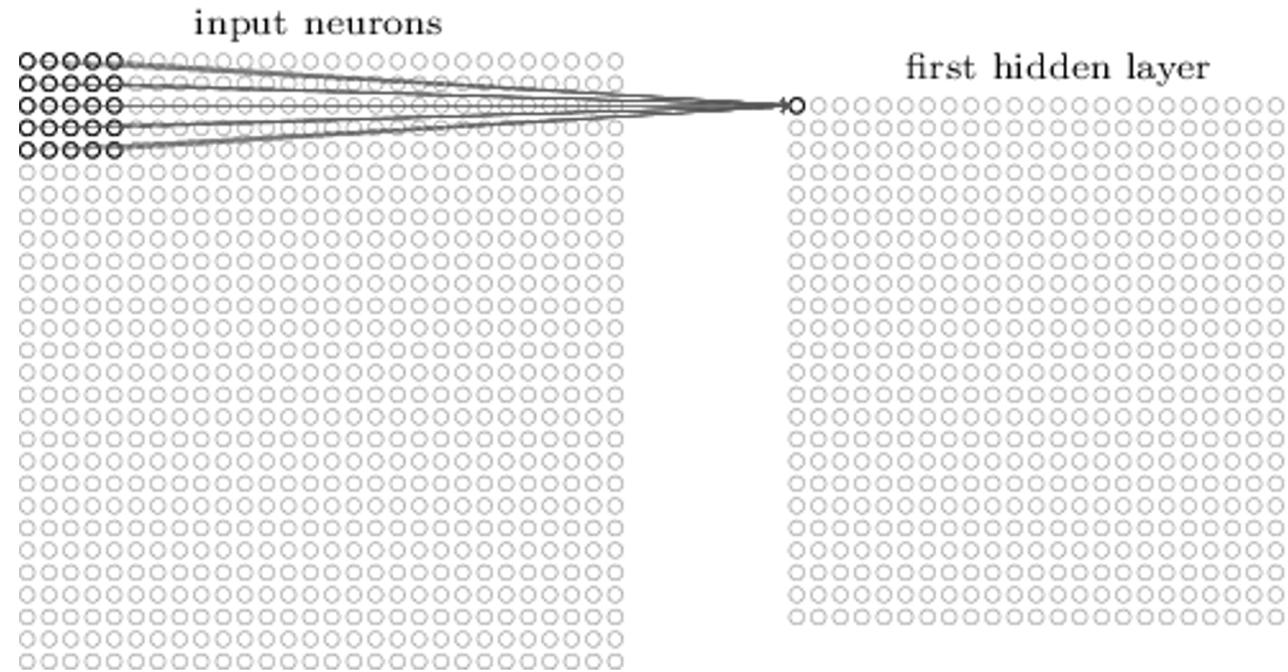
input layer



Works well for simple images, but fails when there are more complex patterns in the image

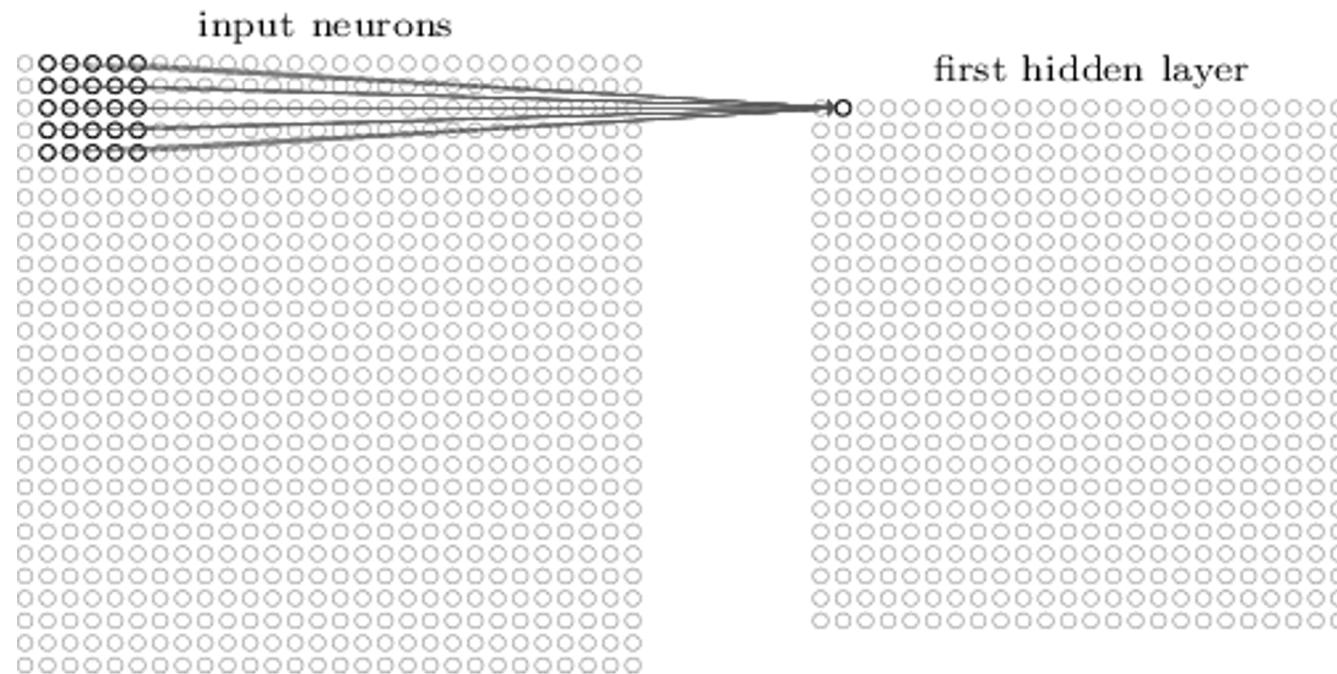
# Local receptive fields

Make connections in small, localized regions of the input image



# Local receptive fields

Slide the local receptive field over by one (or more) pixel and repeat



# The convolution operation

Image

1	1	1	0	0
0	1	1	1	0
0	0	1	1	1
0	0	1	1	0
0	1	1	0	0

1 <sub>x1</sub>	1 <sub>x0</sub>	1 <sub>x1</sub>	0	0
0 <sub>x0</sub>	1 <sub>x1</sub>	1 <sub>x0</sub>	1	0
0 <sub>x1</sub>	0 <sub>x0</sub>	1 <sub>x1</sub>	1	1
0	0	1	1	0
0	1	1	0	0

Image

1	0	1
0	1	0
1	0	1

Filter/  
Feature detector

4		

Convolved  
Feature

1. Pointwise multiply
2. Add results
3. Translate filter

# Filters

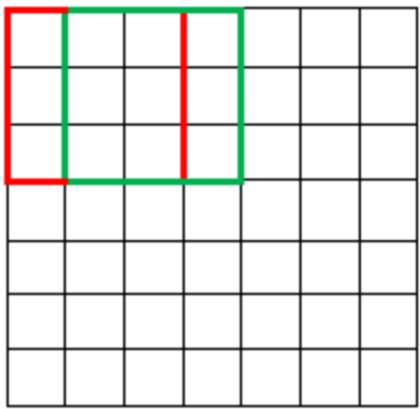
Original Image



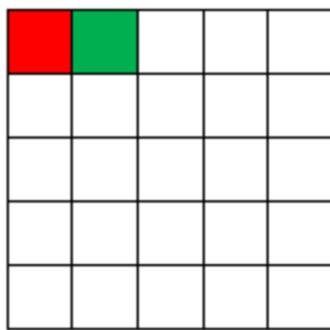
	Operation	Filter	Convolved Image
	Identity	$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$	
Edge detection		$\begin{bmatrix} 1 & 0 & -1 \\ 0 & 0 & 0 \\ -1 & 0 & 1 \end{bmatrix}$	
		$\begin{bmatrix} 0 & 1 & 0 \\ 1 & -4 & 1 \\ 0 & 1 & 0 \end{bmatrix}$	
		$\begin{bmatrix} -1 & -1 & -1 \\ -1 & 8 & -1 \\ -1 & -1 & -1 \end{bmatrix}$	
	Sharpen	$\begin{bmatrix} 0 & -1 & 0 \\ -1 & 5 & -1 \\ 0 & -1 & 0 \end{bmatrix}$	
	Box blur (normalized)	$\frac{1}{9} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$	
	Gaussian blur (approximation)	$\frac{1}{16} \begin{bmatrix} 1 & 2 & 1 \\ 2 & 4 & 2 \\ 1 & 2 & 1 \end{bmatrix}$	

# Stride

7 x 7 Input Volume

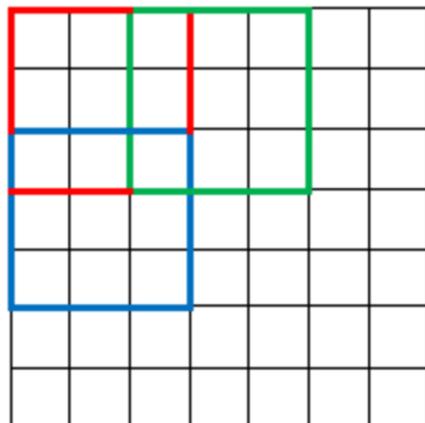


5 x 5 Output Volume

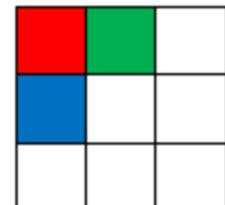


Stride 1

7 x 7 Input Volume



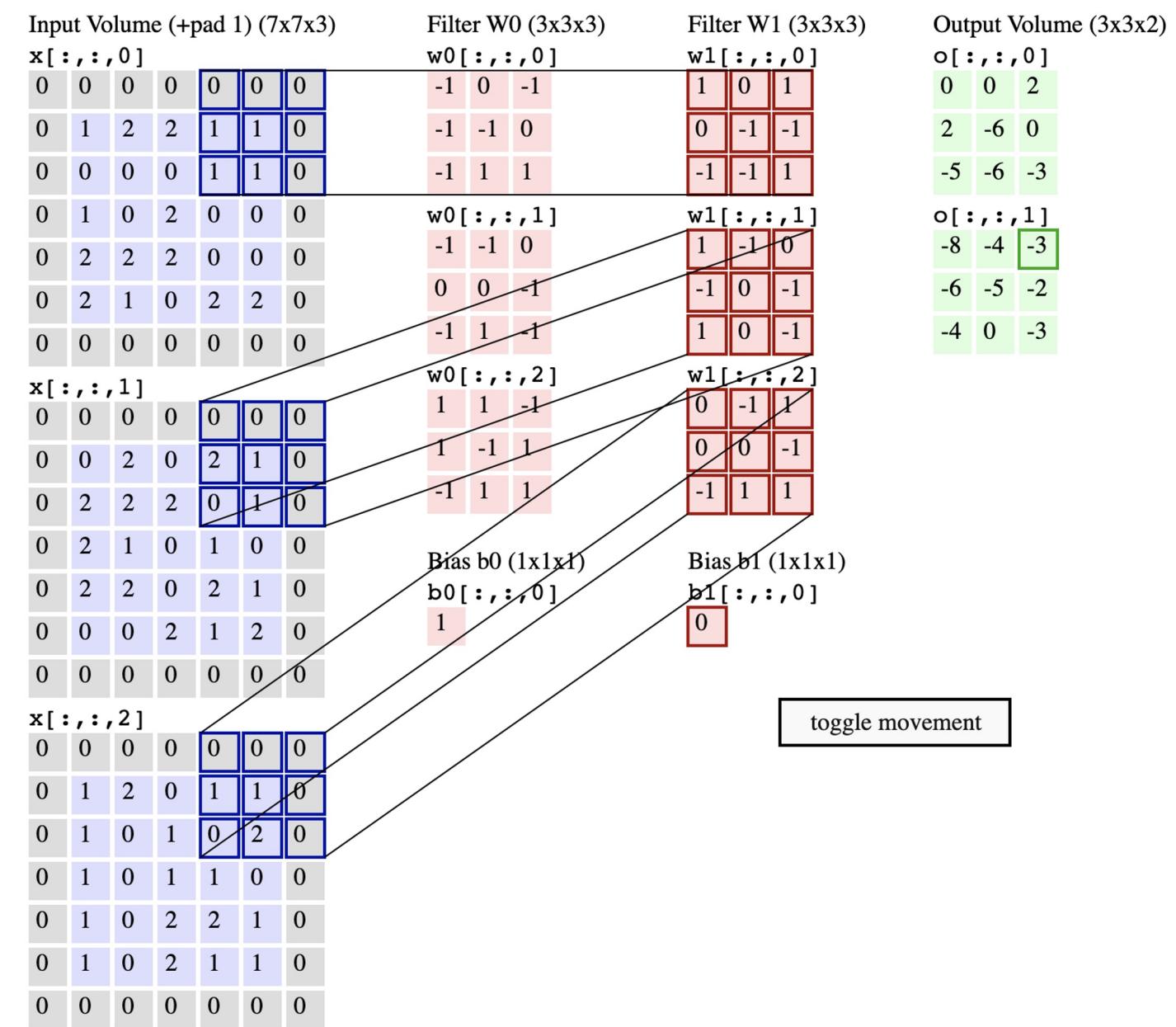
3 x 3 Output Volume



Stride 2

# CNN over the image channels

- Input:  $W \times H \times D$
- Requires four hyperparameters:
  - Number of filters  $K$ ,
  - their spatial extent  $F$ ,
  - the stride  $S$ ,
  - the amount of zero padding  $P$
- Output:  $W_2 \times H_2 \times D_2$   
where:
  - $W_2 = (W - F + 2P) / S + 1$
  - $H_2 = (H - F + 2P) / S + 1$
  - $D_2 = K$

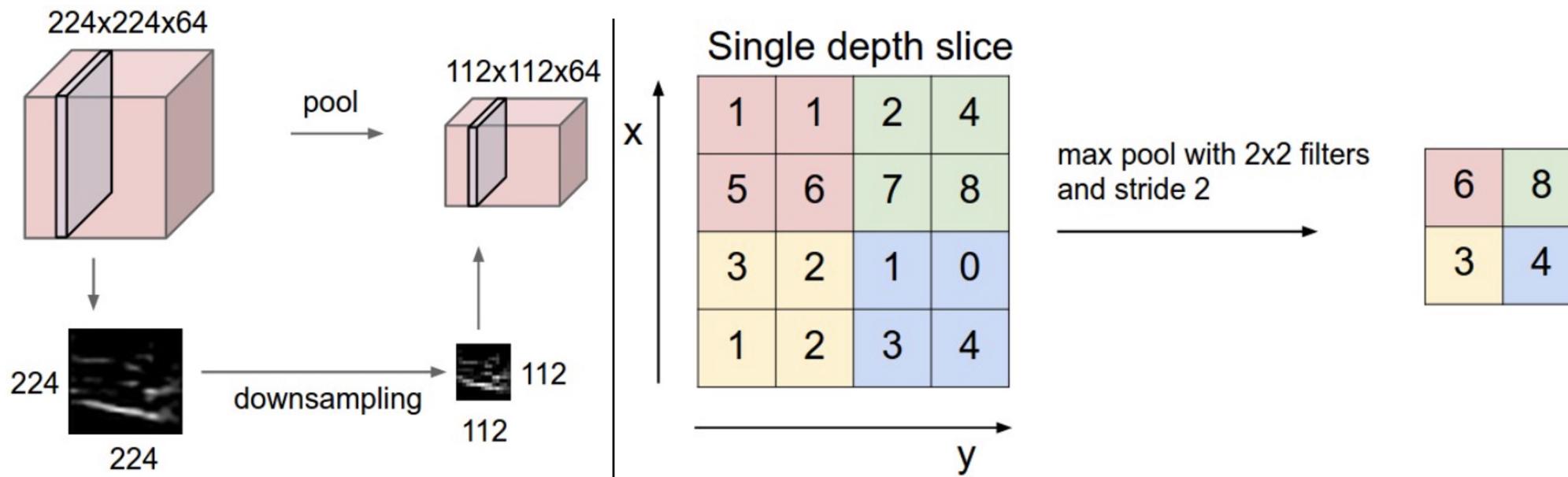


# Kernels



Example filters learned by Krizhevsky et al. Each of the 96 filters shown here is of size [11x11x3], and each one is shared by the 55\*55 neurons in one depth slice. Notice that the parameter sharing assumption is relatively reasonable: If detecting a horizontal edge is important at some location in the image, it should intuitively be useful at some other location as well due to the translationally-invariant structure of images. There is therefore no need to relearn to detect a horizontal edge at every one of the 55\*55 distinct locations in the Conv layer output volume.

# Pooling



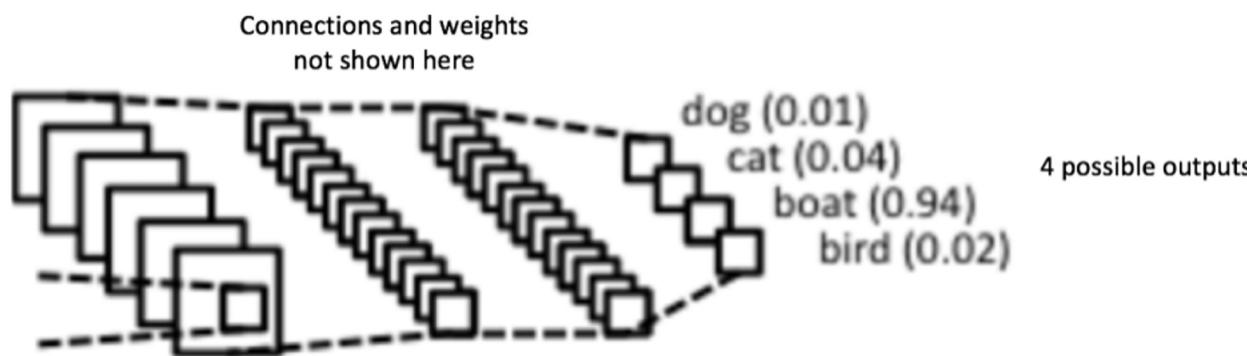
Pooling layer downsamples the volume spatially, independently in each depth slice of the input volume. Left: In this example, the input volume of size  $[224 \times 224 \times 64]$  is pooled with filter size 2, stride 2 into output volume of size  $[112 \times 112 \times 64]$ . Notice that the volume depth is preserved. Right: The most common downsampling operation is max, giving rise to max pooling, here shown with a stride of 2. That is, each max is taken over 4 numbers (little  $2 \times 2$  square).

# Pooling layers

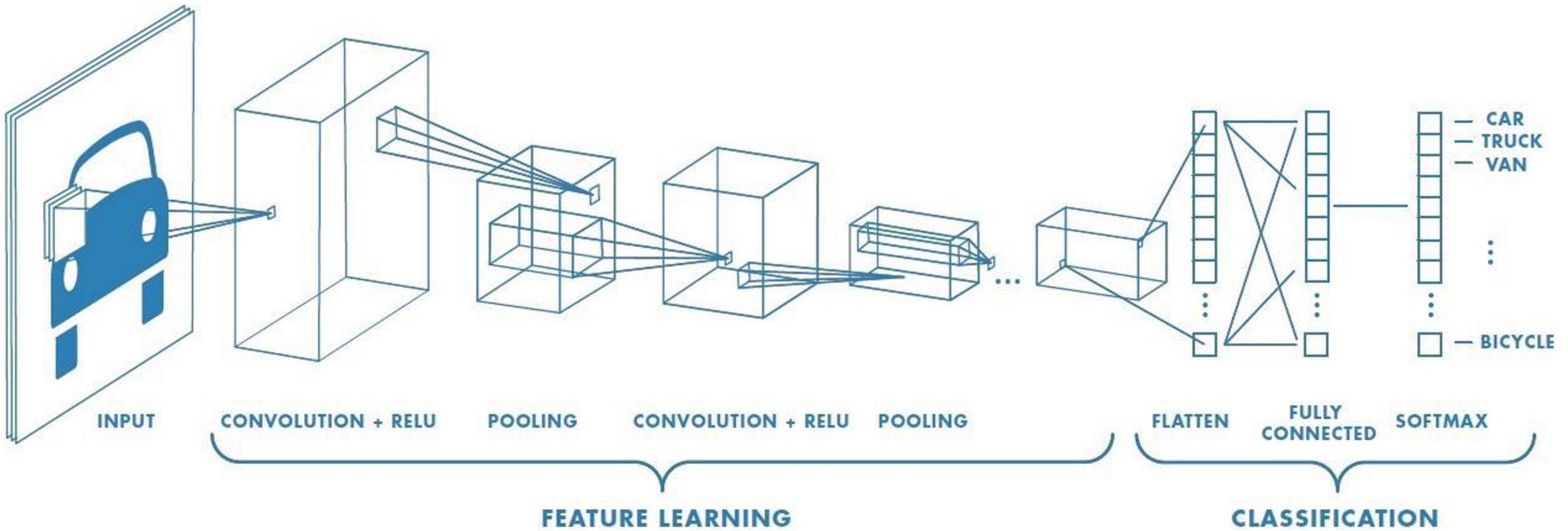
- Intuition: the exact location of a feature isn't as important as its rough location
  - Helps prevent overfitting
- Reduces the number of parameters needed in later layers
- $L_2$  pooling is also common ( $L_2$  norm)

# Fully connected layer to combine

- Convolutional layers detected features
- Pooling layers reduced complexity
- Now we have a set of feature maps



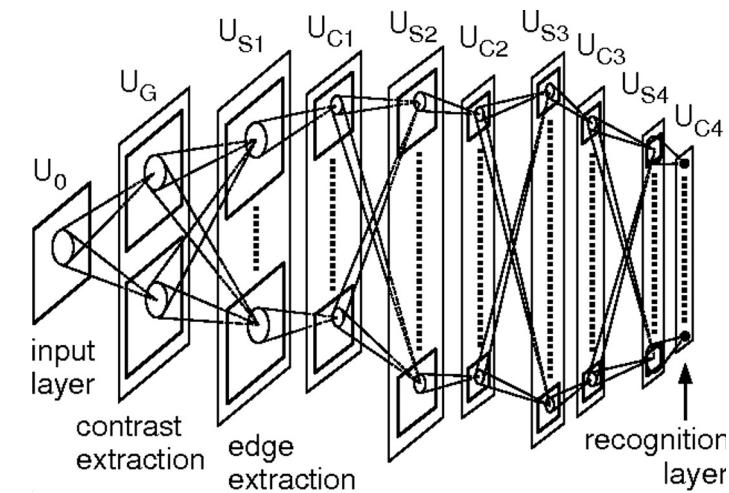
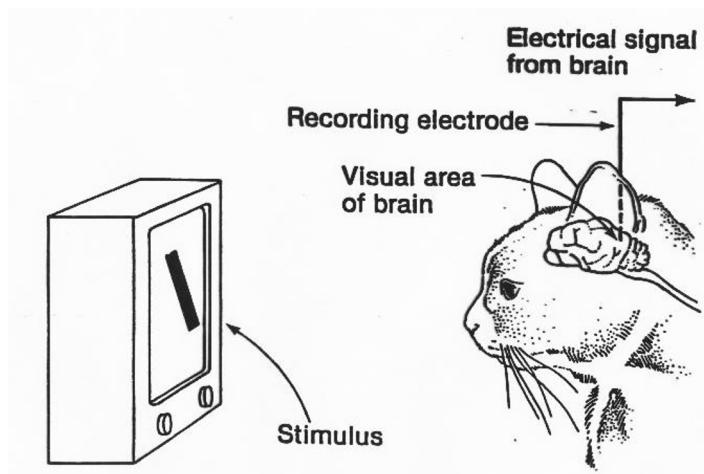
# Image Classification with CNN



- CONV and POOL layers output high-level features of input
- Fully connected layer uses these features for classifying input image
- Express output as probability of image belonging to a particular class

$$\text{softmax}(y_i) = \frac{e^{y_i}}{\sum_j e^{y_j}}$$

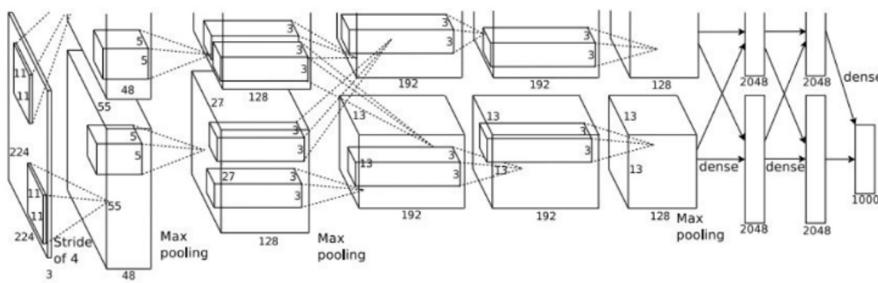
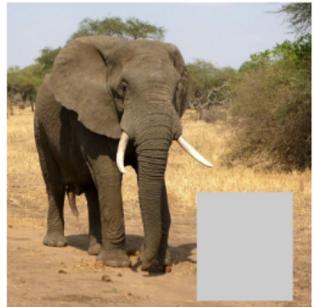
# CNN and brain architecture



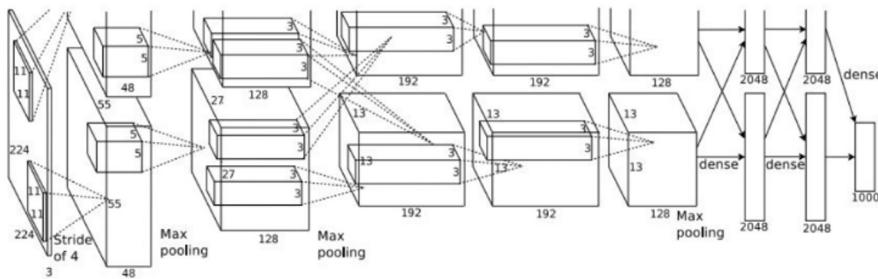
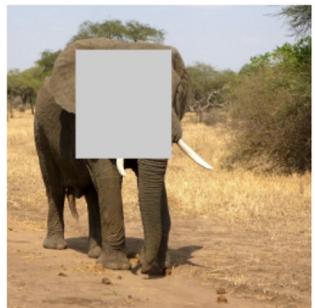
Brain “**inspired**” model

# Which pixels matter: Saliency via Occlusion

Mask part of the image before feeding to CNN,  
check how much predicted probabilities change



$$P(\text{elephant}) = 0.95$$



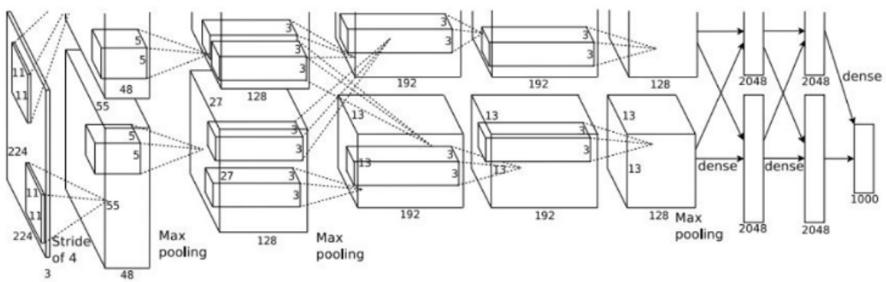
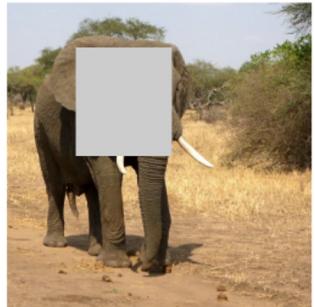
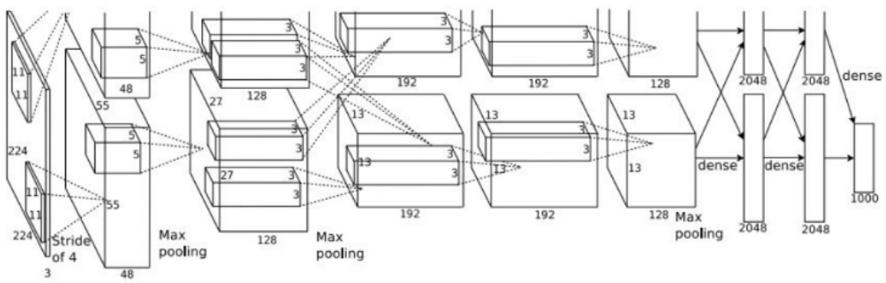
$$P(\text{elephant}) = 0.75$$

Zeiler and Fergus, "Visualizing and Understanding Convolutional Networks", ECCV 2014

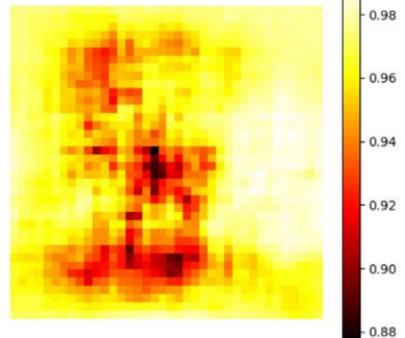
Boat image is [CC0 public domain](#)  
Elephant image is [CC0 public domain](#)  
Go-Karts image is [CC0 public domain](#)

# Which pixels matter: Saliency via Occlusion

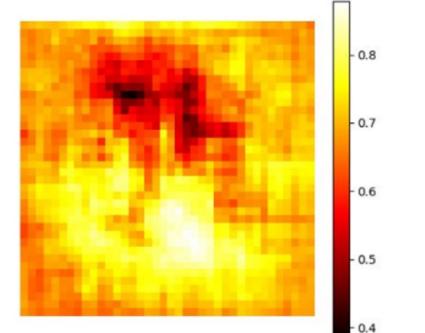
Mask part of the image before feeding to CNN,  
check how much predicted probabilities change



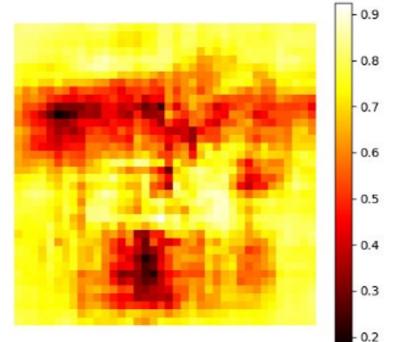
Boat image is [CC0 public domain](#)  
Elephant image is [CC0 public domain](#)  
Go-Karts image is [CC0 public domain](#)



schooner  
African elephant, Loxodonta africana



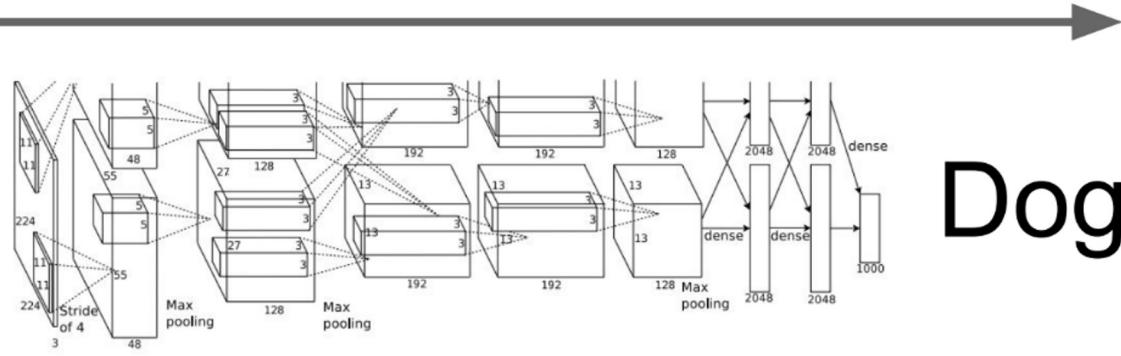
African elephant, Loxodonta africana



go-kart

# Which pixels matter: Saliency via Backprop

Forward pass: Compute probabilities



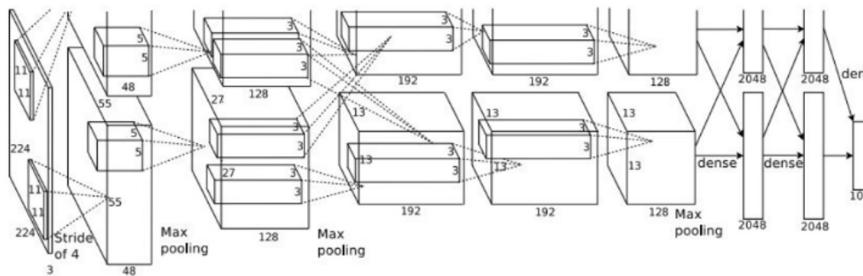
Dog

Simonyan, Vedaldi, and Zisserman, "Deep Inside Convolutional Networks: Visualising Image Classification Models and Saliency Maps", ICLR Workshop 2014.

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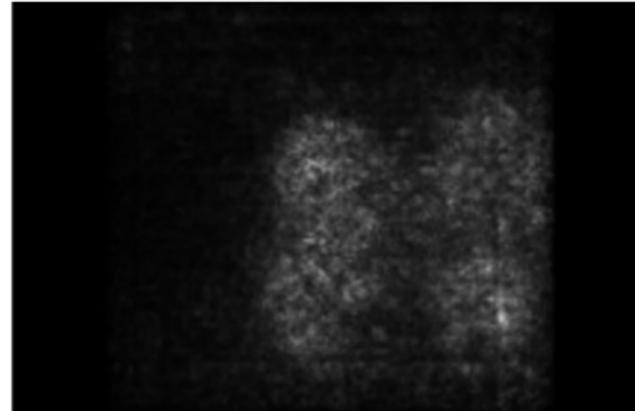
# Which pixels matter: Saliency via Backprop

Forward pass: Compute probabilities



Dog

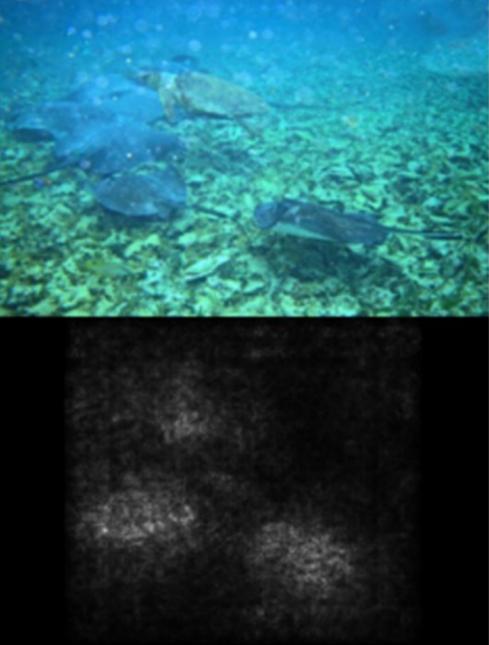
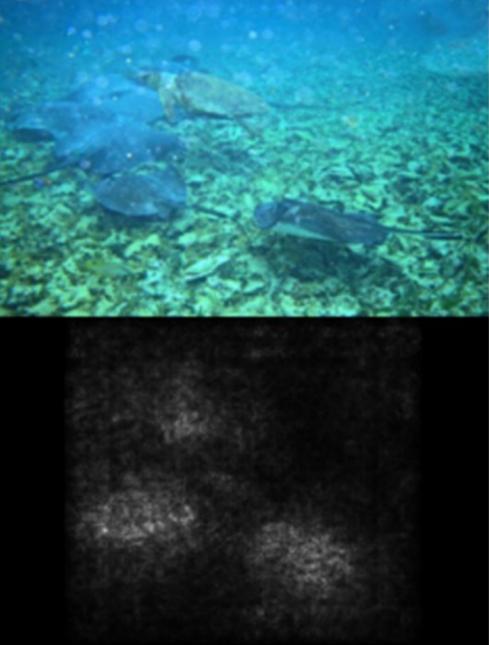
Compute gradient of (unnormalized) class score with respect to image pixels, take absolute value and max over RGB channels



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# Saliency Maps



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# Time for a quiz and tutorial!



<https://tinyurl.com/GeoComp2024>