勞動部產業新尖兵計畫

人工智慧金融應用與實務培訓班

課程模組: AI 金融科技課程 - AI 程式設計



4. 深度學習 1 - CNN

葉建華 (Yeh, Jian-hua)

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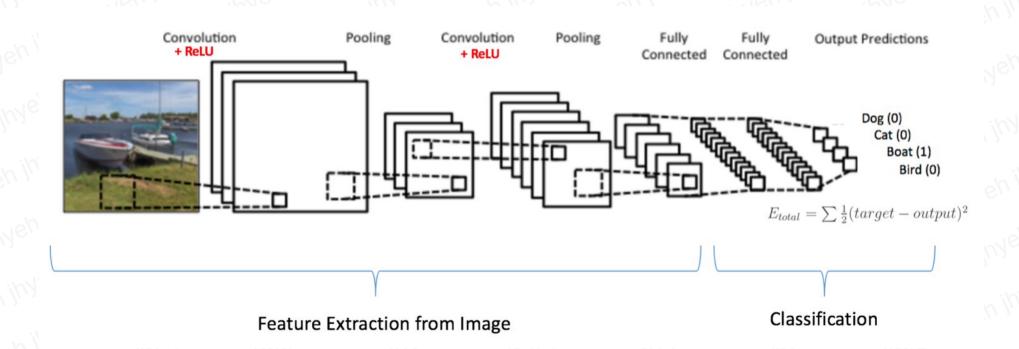
講次內容

- 卷積神經網路 CNN 介紹
- CNN 案例: 手寫辨識 MNIST
- CNN 案例: CIFAR-10 影像分類

- 由 AI 三大家 Yann LeCun 所發明
 - 2018 Turing Award 獲獎人
 - 卷積神經網路發明人
 - 神經網路影像處理大師

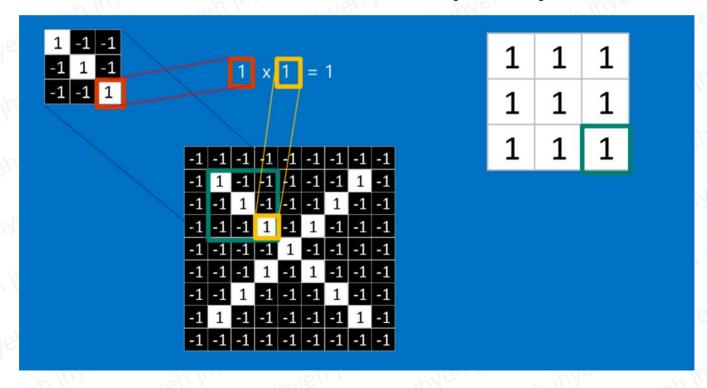


- Convolutional Neural Networks,又稱為 ConvNets
- 是深度神經網絡,常用於分析視覺圖像
 - 透過使用卷積層 (Convolution Layer) 計算,由點的比對轉成局部的比對,逐步放大並堆疊綜合比對結果
 - 使用池化層 (Pooling Layer) 計算,來控制壓縮圖片資訊並保留其中重要的部份
- 圖片識辨別上超越人類精準度

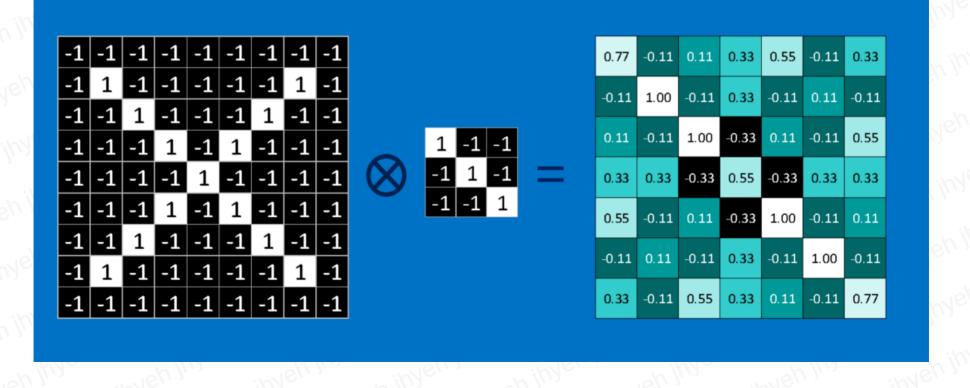


從 CNN 的模型開始,正式進入深度學習階段!

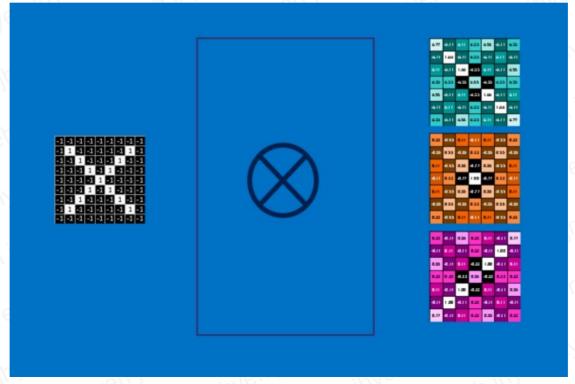
• 卷積計算: 使用樣式過濾器 (filter)



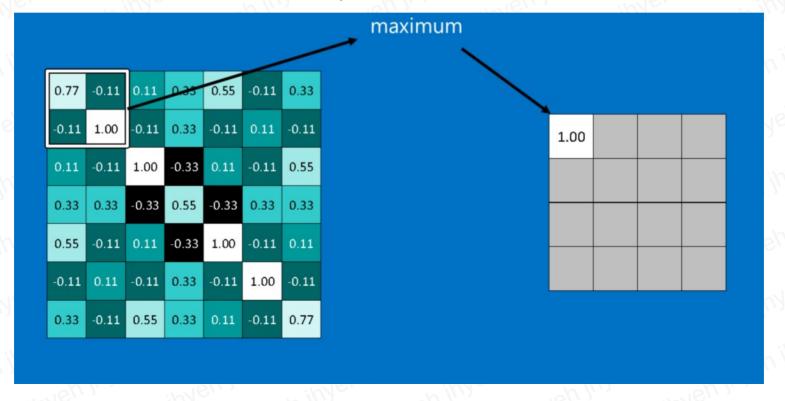
• filter 結果加總,以像素總數平均



• 不同 filter 算出很多個「特徵圖」 (feature map)



• 池化計算: 選取窗框, 並在此範圍中選最大值



CNN是透過卷積和池化 計算進行影像特徵的抽 取來完成模型學習

使用 CNN 進行學習

- 邏輯流程
 - 讀入資料檔
 - 分成 train 和 test 兩部分
 - 資料前處理 ------ 真的嗎?!
 - 根據資料維度,建立 Keras CNN 模型
 - 訓練 train 資料集
 - 用 test 資料集做評估

講次內容

- 卷積神經網路 CNN 介紹
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CNN 案例: 手寫辨識 MNIST

- 又是 MNIST!
 - 可是它確實是影像資料啊!

```
3 3 3 3 3 3 3 3 3
```

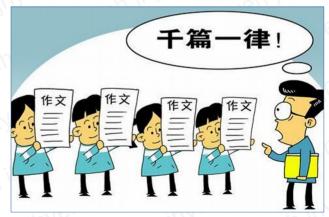
MNIST 資料集

- 由 AI 三大家 Yann LeCun 所建立
 - 2018 Turing Award 獲獎人
 - 卷積神經網路發明人
 - 神經網路影像處理大師
- 60000 筆訓練資料、 10000 筆測試資料
- 手寫數字的影像 (28x28 點灰階影像) 配合標籤



- 邏輯流程
 - 載入 MNIST 資料集並分成 train 和 test 兩部分 (Keras)
 - 資料前處理 (咦?!)
 - 根據資料維度,建立 Keras CNN 模型 (Keras)
 - 訓練 train 資料集 (Keras)
 - 用 test 資料集做評估 (Keras)

- 使用 Keras API 下載
 - from tensorflow.keras.datasets import mnist
 - (train_images, train_labels), (test_images, test_labels) = mnist.load_data()
 - Train 和 Test 都幫你分好了!!



```
from tensorflow.keras.datasets import mnist
import matplotlib.pyplot as plt
  (train images, train labels), (test images, test labels) = mnist.load data()
  print('type of train images: ', type(train images))
 print('type of train labels: ', type(train_labels))
  print('shape of train images: ', train images.shape)
  print('shape of train labels: ', train_labels.shape)
  print('shape of test images: ', test images.shape)
  print('shape of test labels: ', test labels.shape)
  print('first train image data:')
  print(train images[0])
  print('first train image label:')
  print(train labels[0])
  for i in range(10):
      plt.subplot(1, 10, i+1)
      plt.imshow(train images[i], 'gray')
  plt.show()
  print(train labels[0:10])
```

```
type of train images:
                      <class 'numpy.ndarray'>
type of train labels:
                      <class 'numpy.ndarray'>
shape of train images:
                       (60000, 28, 28)
                       (60000.)
shape of train labels:
                      (10000, 28, 28)
shape of test images:
                                                                        t labels) = mnist.load data()
shape of test labels:
                      (10000,)
                                                                        ies))
first train image data:
                                                                        els))
                                                                        hape)
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                                       0]
                                                                        ipe)
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                                                                        ipe)
                                       0]
                                                             18 126 136
                                          94 154 170 253 253 253 253 253
                                     253 253 253 253 253 253 253 251
                                     253 253 253 253 253 198 182 247 241
                                       0]
              plt.show()
              print(train labels[0:10])
```

```
type of train images:
                     <class 'numpy.ndarray'>
type of train labels:
                     <class 'numpy.ndarray'>
shape of train images:
                      (60000, 28, 28)
shape of train labels: (60000.)
                     (10000, 28, 28)
shape of test images:
                                                                     t labels) = mnist.load data()
shape of test labels:
                     (10000.)
                                                                      ies))
first train image data:
                                                                     els))
                                                                     hape)
                                                                     hape
                                        94 154 170
                                   253 253 253 253 2 first train image label:
                               219 253 253 253 253 2
                                                                                              請注意是灰階影像!
             plt.show()
             print(train labels[0:10])
                                                    [5 0 4 1 9 2 1 3 1 4]
```

- 資料前處理 (還是有啊!!)
 - 訓練資料維度: 60000x28x28
 - 代表 60000 張圖, 每張 28x28, 二維資料
 - 準備使用 Convolution Layer ,不需要拉平
 - 但是需要為 Convolution Layer 調整維度成 28x28x1 (顏色深度問題!)
 - 還是要正規化到 (0,1) 之間
 - 標籤本來是0到9,我們也將它 categorical 化

```
from tensorflow.keras.utils import to categorical
# reshape for Conv2D
train images = train images.reshape((60000, 28, 28, 1))
test images = test images.reshape((10000, 28, 28, 1))
# data normalization to 0~1
train data = train images.astype('float32')/255.0
test data = test images.astype('float32')/255.0
print('shape of train images: ', train data.shape)
print('shape of test images: ', test data.shape)
train labels = to categorical(train labels)
                                                      28x28x1 (顏色深度問題!)
test labels = to categorical(test labels)
print('shape of train labels: ', train labels.shape)
print('shape of test labels: ', test labels.shape)
print('first train image label:')
                                                       ical 化
print(train labels[0])
```

```
from tensorflow.keras.utils import to categorical
# reshape for Conv2D
train images = train images.reshape((60000, 28, 28, 1))
test images = test images.reshape((10000, 28, 28, 1))
# data normalization to 0~1
train data = train images.astype('float32')/255.0
test data = test images.astype('float32')/255.0
print('shape of train images: ', train data.shape)
print('shape of test images: ', test data.shape)
train labels = to categorical(train labels)
                                                       28x28x1 (顏色深度問題!
test labels = to categorical(test labels)
print('shape of train labels: ', train labels shape of train images: (60000, 28, 28)
print('shape of test labels: ', test labels.s shape of test images: (10000, 28, 28)
                                             shape of train labels: (60000, 10)
                                             shape of test labels:
print('first train image label:')
                                                                    (10000, 10)
                                             first train image label:
print(train labels[0])
                                             [0. 0. 0. 0. 0. 1. 0. 0. 0. 0.]
```

- 根據資料維度,建立 Keras CNN 模型 (Keras)
 - 留意 Conv2D(), MaxPool2D(), Flatten()

```
from tensorflow.keras.layers import Activation, Conv2D, MaxPool2D, Dense, Dropout, Flatten
from tensorflow.keras.models import Sequential
from tensorflow.keras.optimizers import Adam
model = Sequential()
model.add(Conv2D(32, (3, 3), activation='relu', padding='same', input shape=(28,28,1)))
model.add(Conv2D(32, (3, 3), activation='relu', padding='same'))
model.add(MaxPool2D(pool size=(2,2)))
model.add(Dropout(0.25))
model.add(Conv2D(64, (3, 3), activation='relu', padding='same'))
model.add(Conv2D(64, (3, 3), activation='relu', padding='same'))
model.add(MaxPool2D(pool size=(2,2)))
model.add(Dropout(0.25))
model.add(Flatten())
model.add(Dense(512, activation='relu'))
model.add(Dropout(0.5))
model.add(Dense(10, activation='softmax'))
print(model.summary())
model.compile(loss='categorical crossentropy', optimizer=Adam(lr=0.001), metrics=['acc'])
```

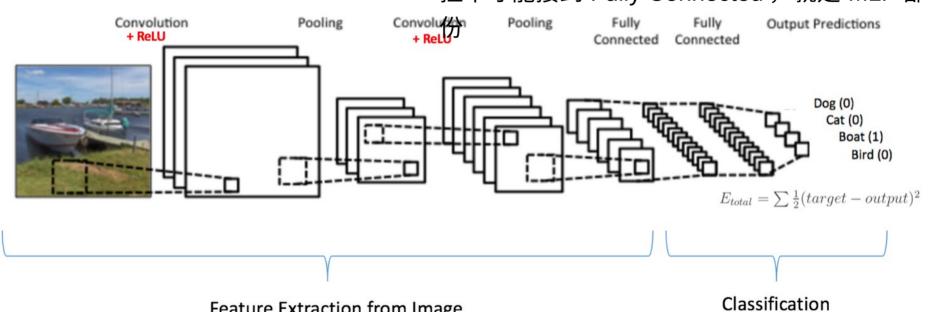
```
Model: "sequential"
from tensorflow.keras.la
                                                                                       , Dropout, Flatten
from tensorflow.keras.mod
                              Layer (type)
                                                      Output Shape
                                                                            Param #
from tensorflow.keras.op
                              conv2d (Conv2D)
                                                       (None, 28, 28, 32)
                                                                            320
model = Sequential()
                              conv2d 1 (Conv2D)
                                                       (None, 28, 28, 32)
                                                                            9248
                              max pooling2d (MaxPooling2D) (None, 14, 14, 32)
                                                                            0
model.add(Conv2D(32, (3,
                                                                                       ape=(28,28,1))
                              dropout (Dropout)
                                                      (None, 14, 14, 32)
model.add(Conv2D(32, (3,
model.add(MaxPool2D(pool
                              conv2d 2 (Conv2D)
                                                       (None, 14, 14, 64)
                                                                            18496
model.add(Dropout(0.25))
                              conv2d 3 (Conv2D)
                                                       (None, 14, 14, 64)
                                                                            36928
                              max pooling2d 1 (MaxPooling2 (None, 7, 7, 64)
model.add(Conv2D(64, (3,
                                                                            0
model.add(Conv2D(64, (3,
                              dropout 1 (Dropout)
                                                      (None, 7, 7, 64)
                                                                            0
model.add(MaxPool2D(pool
                              flatten (Flatten)
                                                                                       有沒有注意到
                                                       (None, 3136)
model.add(Dropout(0.25))
                              dense (Dense)
                                                       (None, 512)
                                                                            1606144
                                                                                       參數量爆增!
model.add(Flatten())
                              dropout 2 (Dropout)
                                                       (None, 512)
model.add(Dense(512, act:
model.add(Dropout(0.5))
                              dense 1 (Dense)
                                                       (None, 10)
                                                                            5130
model.add(Dense(10, activ
                              Total params: 1,676,266
                              Trainable params: 1,676,266
                              Non-trainable params: 0
print(model.summary())
model.compile(loss='cate)
                                                                                        metrics=['acc'])
```

談談 Flatten 吧!

- 因為我們已經談過 Convolution 和 Pooling 了
- 到 Flatten()之前,資料都還是 2D 的
- 進入 Dense,相當於進入 MLP,所以要「拉平」
 - Flatten()是要幫你把當時的資料拉平!

談談 Flatten 吧!

拉平才能接到 Fully Connected ,就是 MLP 部



Feature Extraction from Image

- 訓練 train 資料集 (Keras)
 - model.fit() 又出現了!

```
import matplotlib.pyplot as plt

train_history = model.fit(train_data, train_labels, batch_size=500, epochs=100, validation_split=0.2)
print(train_history.history)

plt.plot(train_history.history['acc'], label='acc')
plt.plot(train_history.history['val_acc'], label='val_acc')
plt.ylabel('accuracy')
plt.ylabel('epoch')
plt.legend(loc='best')
plt.show()
```

```
Epoch 18/20
 l acc: 0.9934
 Epoch 19/20
 l acc: 0.9936
 Epoch 20/20
 l acc: 0.9946
imp
  1.00
  0.99
tra
  0.98
  0.97
  0.96
plt
plt
plt
plt
  0.95
  0.94
  0.93
plt
     2.5
       5.0
         7.5
          10.0
            12.5
              15.0
               17.5
```

- 用 test 資料集做評估 (Keras)
 - 使用 model.evaluate() 和 model.predict()

```
import numpy as np

test_loss, test_acc = model.evaluate(test_data, test_labels)
print('loss: {:.3f}'.format(test_loss))
print('accuracy: {:.3f}'.format(test_acc))

# 只取第一筆測試資料來做預測,使用predict()函數
test_predictions = model.predict(test_data[0:1])
print([round(i,4) for i in test_predictions[0].tolist()])
print('real answer: ', test_labels[0])

test_predictions = np.argmax(test_predictions, axis=1)
print(test_predictions[0])
```

- 用 test 資料集做評估 (Keras)
 - 使用 model.evaluate() 和 model.predict()

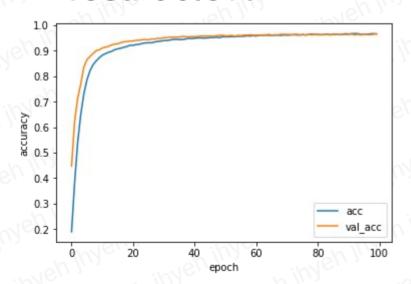
- 回顧檢討一下
 - 這次特徵處理和 MLP 的特徵處理有什麼不同?
 - 又換回了 SGD ,有比較好嗎?
 - model.fit() 的參數 ...

比較一下 MLP 和 CNN

• MLP

- Training: 96.5%

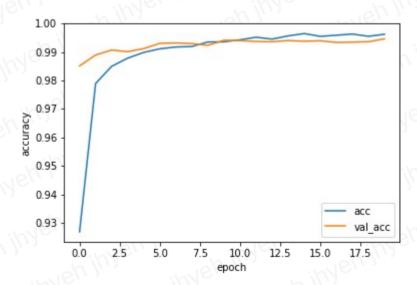
- Test: 96.5%



• CNN

- Training: 99.5%

- Test: 99.6%



講次內容

- · 卷積神經網路 CNN 介紹
- CNN 案例: 手寫辨識 MNIST
- CNN 案例: CIFAR-10 影像分類

CNN 案例: CIFAR-10 影像分類

• CIFAR-10? 有特別嗎?

要注意資料維度囉!

- 和 MNIST 灰階不同,是全彩影像



CIFAR-10 資料集

- 由 Hinton 的學生 Krizhevsky 、 Sutskever 建立
 - 用來識別物體的資料集
- 10個類別, 50000筆訓練資料、10000筆測試資料
 - 另有 CIFAR-100 資料集, 100 個類別
- 各類物體的影像 (32x32 點全彩影像) 配合標籤
- •和 MNIST 比起來?
 - 類別發散、干擾資訊多、圖中識別的物體大小差異大 難多

了…



• 邏輯流程

- 載入 CIFAR-10 資料集並分成 train 和 test 兩部分 (Keras)
- 資料前處理 (咦?!)
- 根據資料維度,建立 Keras CNN 模型 (Keras)
- 訓練 train 資料集 (Keras)
- 用 test 資料集做評估 (Keras)

下載 CIFAR-10 資料集

- 使用 Keras API 下載
 - from tensorflow.keras.datasets import cifar10
 - (train_images, train_labels), (test_images, test_labels) = cifar10.load_data()
 - Train和 Test都幫你分好了!!

下載 CIFAR-10 資料集

```
from tensorflow.keras.datasets import cifar10
import matplotlib.pyplot as plt
(train_images, train_labels), (test_images, test_labels) = cifar10.load data()
print('type of train images: ', type(train images))
print('type of train labels: ', type(train_labels))
print('shape of train images: ', train images.shape)
print('shape of train labels: ', train_labels.shape)
print('shape of test images: ', test images.shape)
print('shape of test labels: ', test_labels.shape)
for i in range(10):
    plt.subplot(1, 10, i+1)
    plt.imshow(train images[i])
plt.show()
print(train labels[0:10])
```

下載 CIFAR-10 資料集

from tensorflow.keras.datasets import cifar10 import matplotlib.pyplot as plt type of train images: <class 'numpy.ndarray'> type of train labels: <class 'numpy.ndarray'> (train images, train_labels), (test_images, te shape of train images: (50000, 32, 32, 3) print('type of train images: ', type(train_ima shape of train labels: (50000, 1) print('type of train labels: ', type(train_lab shape of test images: (10000, 32, 32, 3) shape of test labels: print('shape of train images: ', train images. (10000, 1)print('shape of train labels: ', train labels. print('shape of test images: ', test images.sh print('shape of test labels: ', test labels.sh for i in range(10): [[6]] plt.subplot(1, 10, i+1) [9] [9] plt.imshow(train images[i]) plt.show() [1] print(train labels[0:10]) [2] [7] [8] [3]]

- 資料前處理 (?!)
 - 訓練資料維度: 50000x32x32x3
 - 代表 50000 張圖,每張 32x32 ,三維資料(顏色深度 3 bytes , 24 位元彩色)
 - 準備使用 Convolution Layer ,不需要拉平
 - 但是需要正規化到 (0,1) 之間
 - 標籤本來是 0 到 9 ,我們也將它 categorical 化

```
from tensorflow.keras.utils import to categorical
print('before conversion, first pixel RGB value of first train image')
print(train images[0][0][0])
train images2 = train images.astype('float32')/255.0
test images2 = test images.astype('float32')/255.0
print('after conversion, first pixel RGB value of first train image')
print(train images2[0][0][0])
print('before to categorical: ', train labels[0])
train labels2 = to categorical(train labels, 10)
test labels2 = to categorical(test labels, 10)
print('after to categorical: ', train labels2[0])
```

- 標籤本來是C

```
● 但是需要正 before conversion, first pixel RGB value of first train image
                   [59 62 63]
                   after conversion, first pixel RGB value of first train image
                   [0.23137255 0.24313726 0.24705882]
                   before to categorical: [6]
                   after to categorical: [0. 0. 0. 0. 0. 0. 1. 0. 0. 0.]
```

- 根據資料維度,建立 Keras CNN 模型 (Keras)
 - 留意 Conv2D(), MaxPool2D(), Flatten()

```
from tensorflow.keras.layers import Activation, Dense, Dropout, Conv2D, Flatten, MaxPool2D
from tensorflow.keras.models import Sequential
from tensorflow.keras.optimizers import Adam
model = Sequential()
model.add(Conv2D(32, (3, 3), activation='relu', padding='same', input shape=(32,32,3)))
model.add(Conv2D(32, (3, 3), activation='relu', padding='same'))
model.add(MaxPool2D(pool size=(2,2)))
model.add(Dropout(0.25))
model.add(Conv2D(64, (3, 3), activation='relu', padding='same'))
model.add(Conv2D(64, (3, 3), activation='relu', padding='same'))
model.add(MaxPool2D(pool size=(2,2)))
model.add(Dropout(0.25))
model.add(Flatten())
model.add(Dense(512, activation='relu'))
model.add(Dropout(0.5))
model.add(Dense(10, activation='softmax'))
print(model.summary())
model.compile(loss='categorical crossentropy', optimizer=Adam(lr=0.001), metrics=['acc'])
```

from tensorflow.ker		Output	Shape	Param #	Flatten, MaxPool2D	
from tensorflow.ker	conv3d /Conv3D)	(None,	32, 32, 32)	896		
from tensorflow.ker				0240		
<pre>model = Sequential(</pre>	conv2d_1 (Conv2D)		32, 32, 32)	9248		
(1) (1) (1) (1) (1) (1) (1) (1) (1) (1)	max_pooling2d (MaxPooling2D)	(None,	16, 16, 32)	0		
model.add(Conv2D(32	dropout (Dropout)	(None,	16, 16, 32)	0	hape=(32,32,3)))	
model.add(Conv2D(32 model.add(MaxPool2D	conv2d 2 (Conv2D)	(None	16, 16, 64)	18496	Tr.	
model.add(Dropout(0						
mode c. add (D) opout (o	conv2d_3 (Conv2D)	(None,	16, 16, 64)	36928		
model.add(Conv2D(64	max_pooling2d_1 (MaxPooling2	(None,	8, 8, 64)	0		
model.add(Conv2D(64	dropout_1 (Dropout)	(None,	8, 8, 64)	0		
model.add(MaxPool2D model.add(Dropout(0		(None,	4006)	0	/>>>	
modet.add(Dropodt(0					有沒有注意到	
<pre>model.add(Flatten()</pre>	dense (Dense)	(None,	512)	2097664	參數量爆增更	么」
model.add(Dense(512	. – .	(None,	512)	0	罗默里娅坦艾	. حر.
model.add(Dropout(0	dense 1 (Dense)	(None,	10)	5130		
model.add(Dense(10,	=======================================	======		========		
print(model.summarv	Total params: 2,168,362 Trainable params: 2,168,362					
model.compile(loss=	Non-trainable params: 0				<pre>, metrics=['acc'])</pre>	
My septing	None				ish II.,	
	1111		-111	1121111	4	

- 訓練 train 資料集 (Keras)
 - model.fit() 又出現了!

```
train_history = model.fit(train_images2, train_labels2, batch_size=128, epochs=20, validation_split=0.2)
plt.plot(train_history.history['acc'], label='acc')
plt.plot(train_history.history['val_acc'], label='val_acc')
plt.ylabel('accuracy')
plt.xlabel('epoch')
plt.legend(loc='best')
plt.show()
```

```
Epoch 18/20
                    ========] - 3s 63us/sample - loss: 0.3860 - acc: 0.8620 - val loss: 0.6938 - va
  40000/40000 [=======
 l acc: 0.7801
  Epoch 19/20
  l acc: 0.7924
 Epoch 20/20
 l acc: 0.7891
tra
       val acc
   0.8
                           看得出來它比 MNIST 更難了
plt
   0.7
                            嗎?
  accuracy
0.6
   0.5
   0.4
               10.0 12.5 15.0 17.5
          5.0
              epoch
```

- 用 test 資料集做評估 (Keras)
 - 使用 model.evaluate() 和 model.predict()

import numpy as np test loss, test acc = model.evaluate(test images2, test labels2) print('loss: {:.3f}'.format(test loss)) print('acc: {:.3f}'.format(test acc)) print('first 10 test labels ', np.argmax(test labels2[:10], axis=1)) test predictions = model.predict(test images2[0:10]) print('first 10 test predictions ', np.argmax(test predictions, axis=1)) labels = ['airplane', 'automobile', 'bird', 'cat', 'deer', 'dog', 'frog', 'horse', 'ship', 'truck'] test ans = np.argmax(test labels2[0:10], axis=1) print(type(test ans)) print(test ans.shape) print('first 10 test labels', [labels[n] for n in test ans]) pred = np.argmax(test predictions, axis=1) print(type(pred)) print(pred.shape) print('first 10 prediction labels', [labels[n] for n in pred])

```
• Import numpy as np
         test loss, test acc = model.evaluate(test images2, test labels2)
         print('loss: {:.3f}'.format(test loss))
loss: 0.662
acc: 0.783
                                               所以這次的成果就是 78.3% 正確性!
first 10 test labels [3 8 8 0 6 6 1 6 3 1]
first 10 test predictions [3 8 8 0 6 6 0 6 3 1]
<class 'numpy.ndarray'>
(10,)
first 10 test labels ['cat', 'ship', 'ship', 'airplane', 'frog', 'frog', 'automobile', 'frog', 'cat', 'automobile
<class 'numpy.ndarray'>
(10.)
first 10 prediction labels ['cat', 'ship', 'ship', 'airplane', 'frog', 'airplane', 'frog', 'cat', 'automob
ile'l
         print( Tirst 10 test labels , [labels[n] Tor n in test ans])
         pred = np.argmax(test predictions, axis=1)
         print(type(pred))
         print(pred.shape)
         print('first 10 prediction labels', [labels[n] for n in pred])
```

- 回顧檢討一下
 - 這次特徵處理和 MNIST 資料集有什麼不同?
 - 又換了 Adam,有比較好嗎?
 - model.fit() 的參數…
 - 為什麼訓練和測試正確性差那麼多?!

這個講次中,你應該學到了...

- · 認識卷積神經網路 CNN 的運作方式
- 使用 CNN 處理灰階資料集 MNIST
- 使用 CNN 處理全彩資料集 CIFAR-10

