Lecture 5: Neural Networks

Assignment 2

- Use SGD to train linear classifiers and fully-connected networks
- After today, can do full assignment
- If you have a hard time computing derivatives, wait for next lecture on backprop
- Due Friday January 28, 11:59pm ET

Late Enrolls

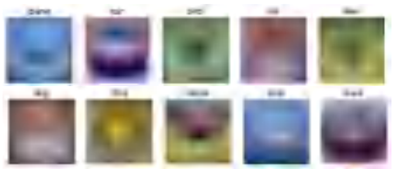
Anyone who enrolled today can have until Friday 2/4 for to turn in A1 and A2 without using late days or penalties

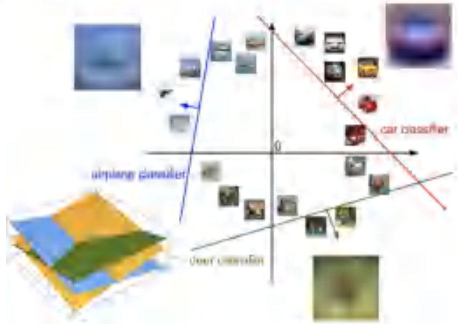
(But please email us / post on Piazza to confirm if you are using this extension)

Where we are:

1. Use **Linear Models** for image classification problems
2. Use **Loss Functions** to express preferences over different choices of weights
3. Use **Regularization** to prevent overfitting to training data
4. Use **Stochastic Gradient Descent** to minimize our loss functions and train the model

$$s = f(x; W) = Wx$$



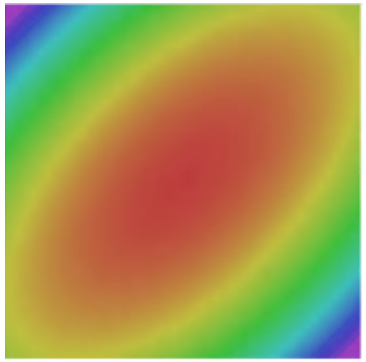


$$L_i = -\log\left(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}}\right)$$ Softmax

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$ SVM

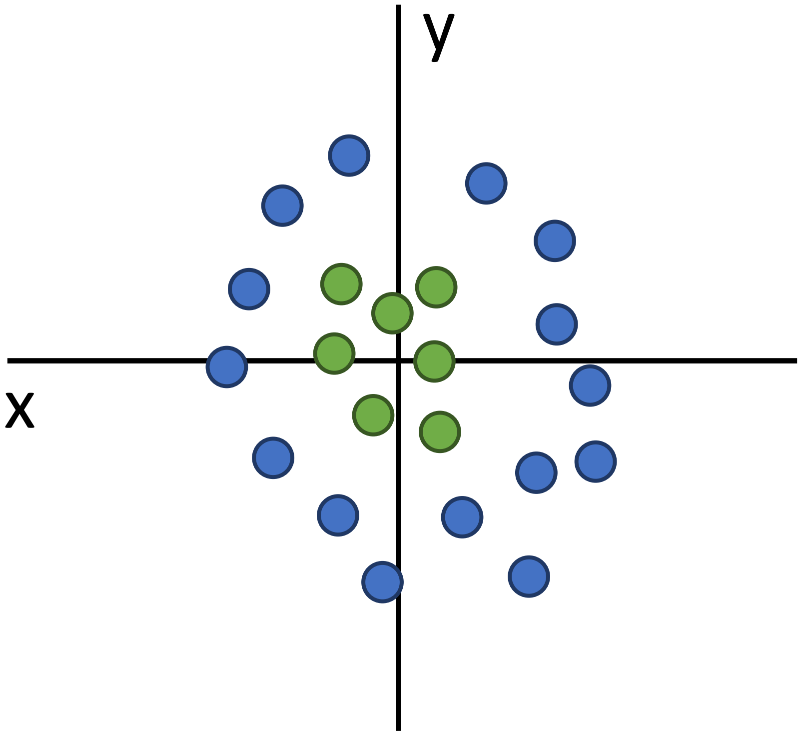
$$L = \frac{1}{N} \sum_{i=1}^{N} L_i + R(W)$$

```
v = 0
for t in range(num_steps):
  dw = compute_gradient(w)
  v = rho * v + dw
  w -= learning_rate * v
```



Problem: Linear Classifiers aren't that powerful

Geometric Viewpoint

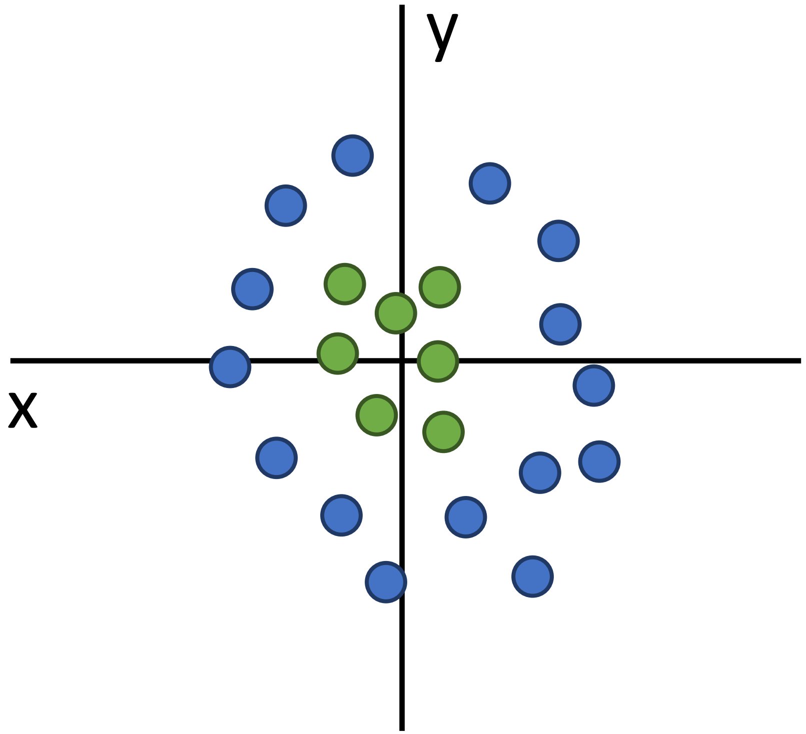


Visual Viewpoint

One template per class:
Can't recognize different
modes of a class

One solution: **Feature Transforms**

Original space

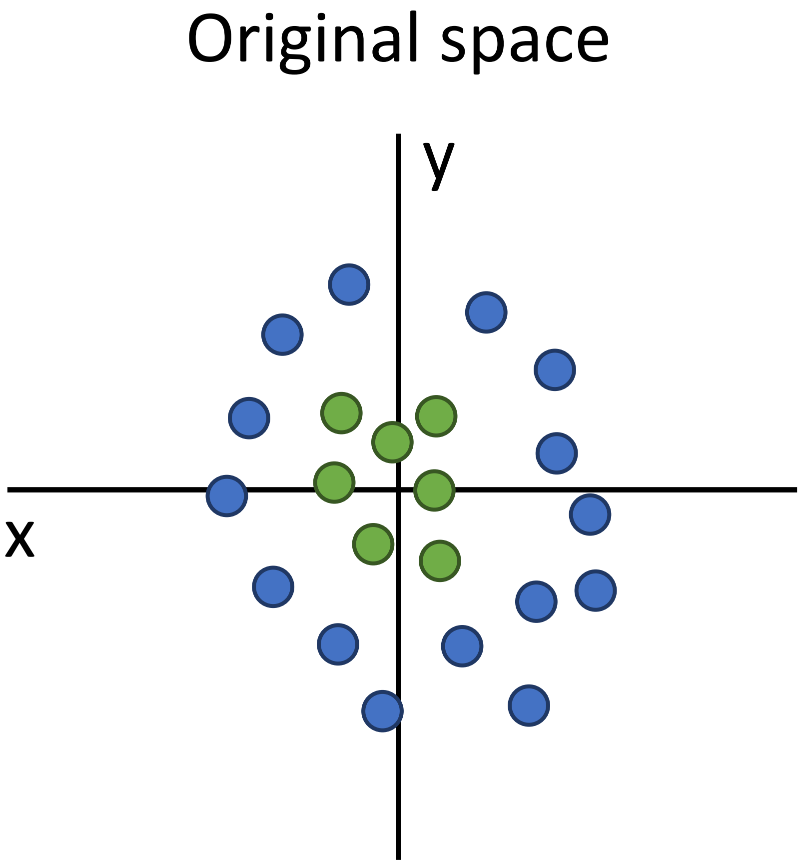


$r = (x^2 + y^2)^{1/2}$

$\theta = \tan^{-1}(y/x)$

Feature transform

One solution: **Feature Transforms**



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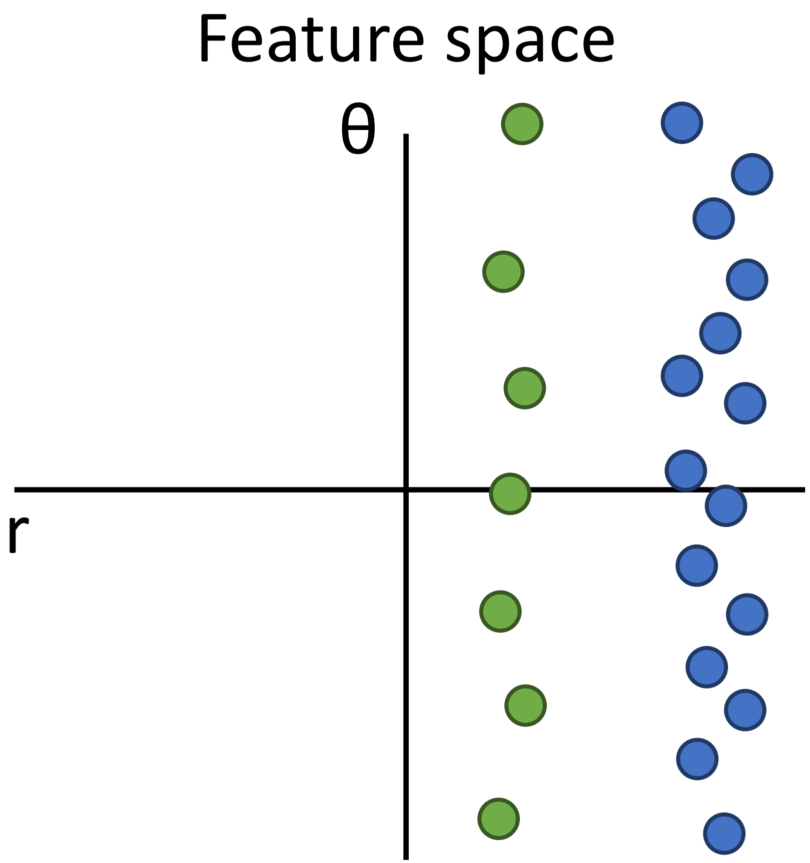

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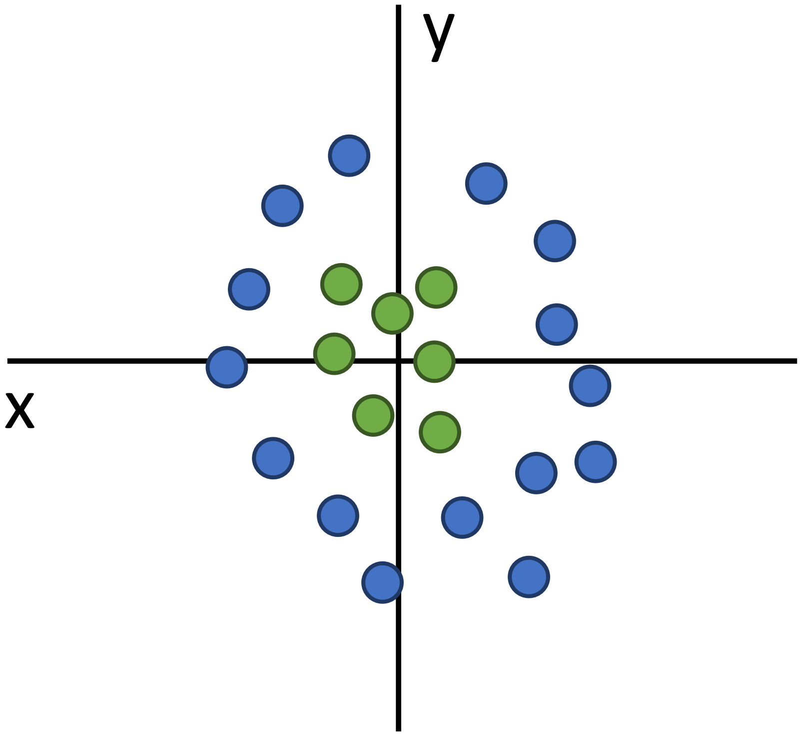

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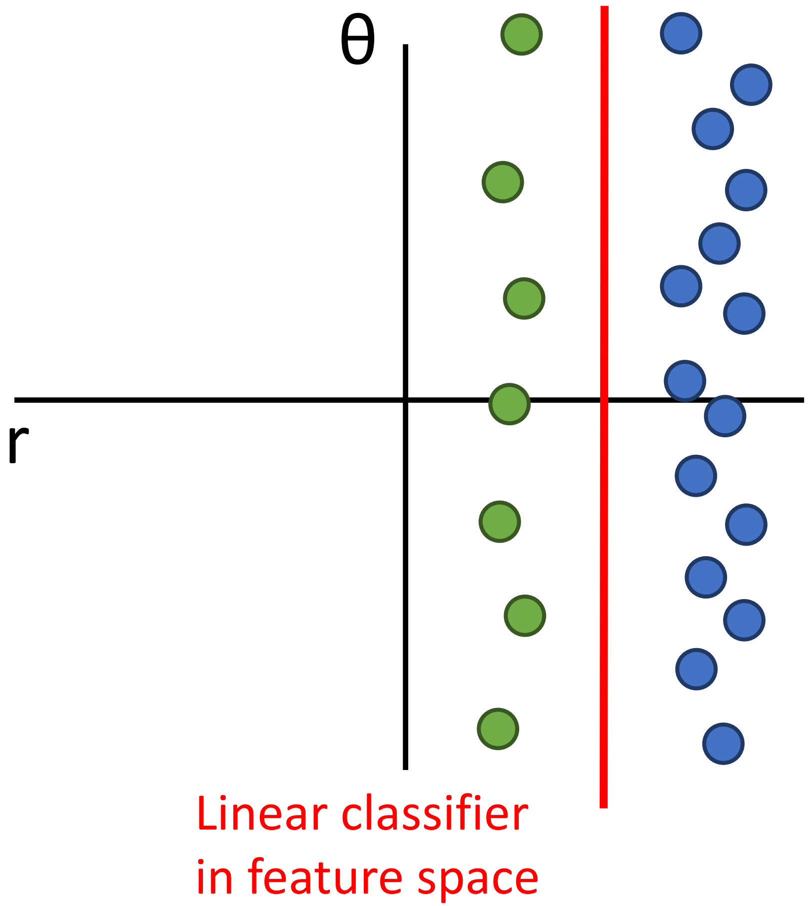
Feature transform

Feature space



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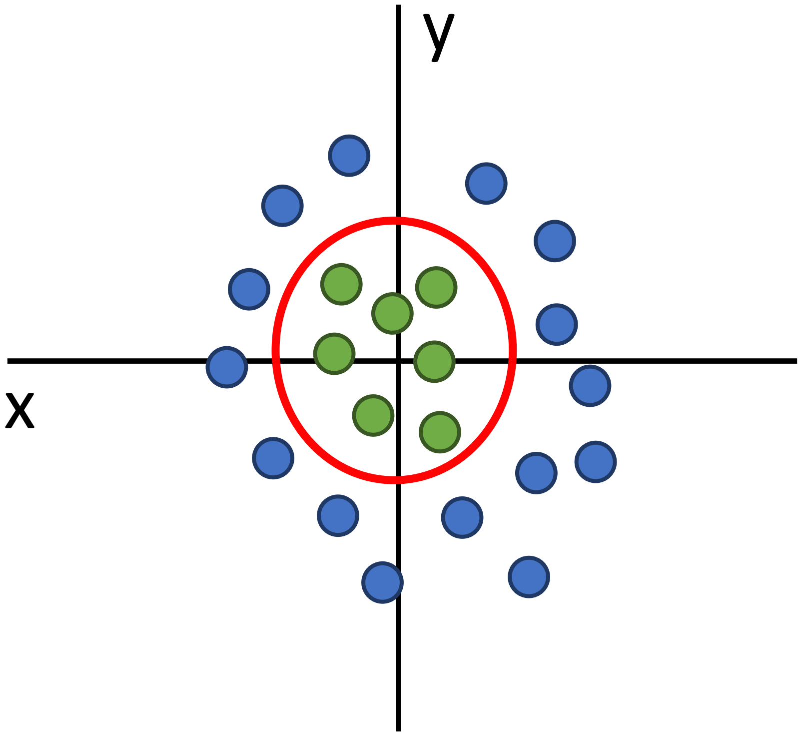

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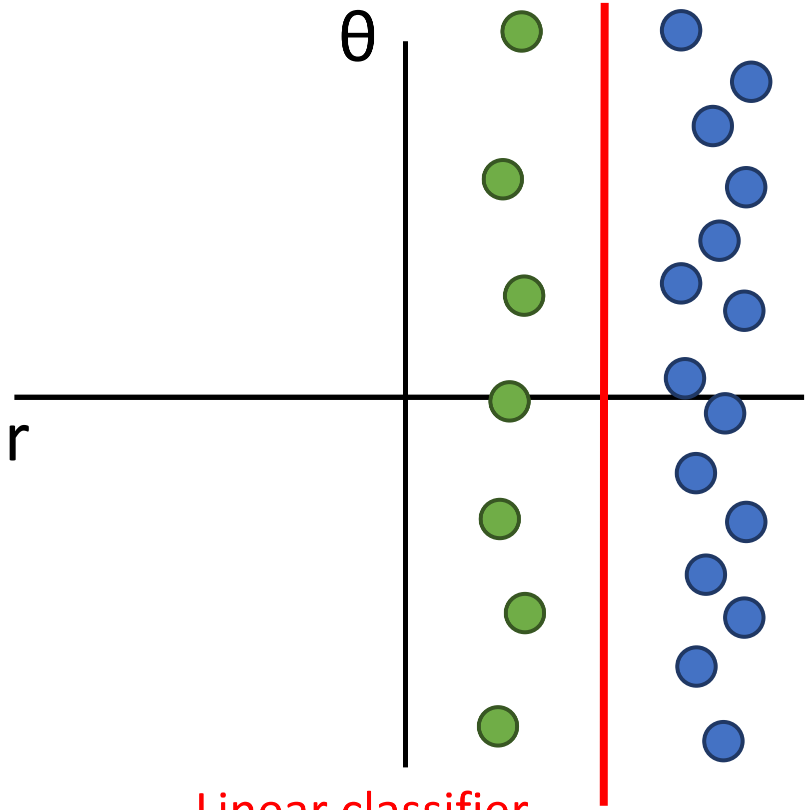
Feature transform

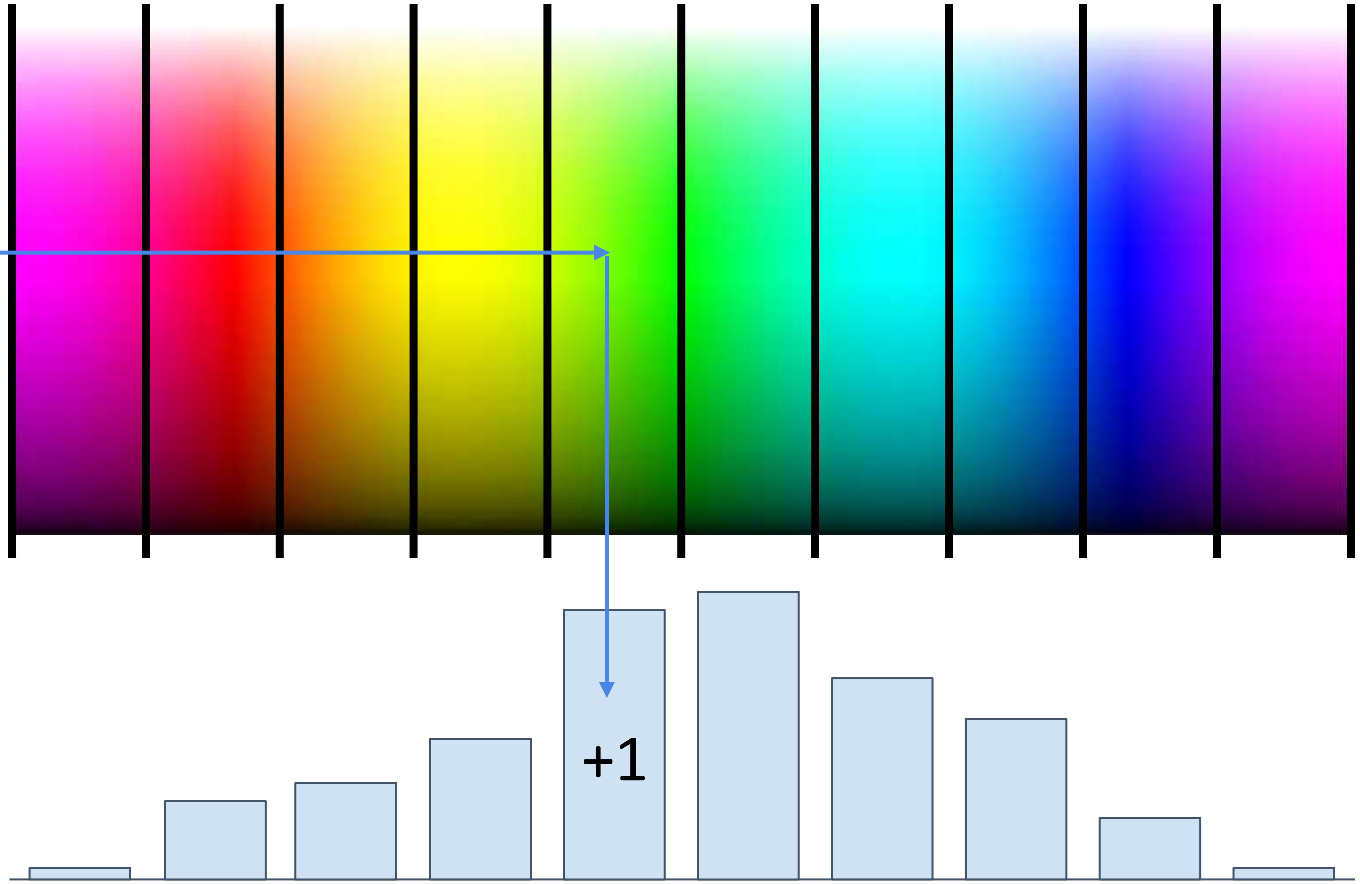
Feature space



Nonlinear classifier in original space!

Linear classifier in feature space

Image Features: Color Histogram



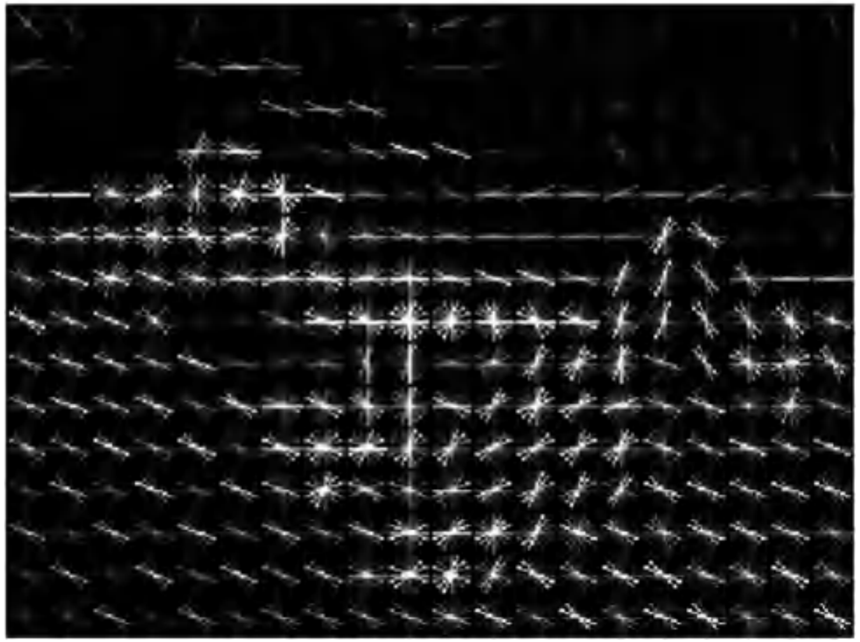
Ignores texture,
spatial positions

Image Features: Histogram of Oriented Gradients (HoG)

1. Compute edge direction / strength at each pixel
2. Divide image into 8x8 regions
3. Within each region compute a histogram of edge directions weighted by edge strength

Lowe, "Object recognition from local scale-invariant features", ICCV 1999
Dalal and Triggs, "Histograms of oriented gradients for human detection," CVPR 2005

Image Features: Histogram of Oriented Gradients (HoG)



1. Compute edge direction / strength at each pixel
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Example: 320x240 image gets divided into 40x30 bins; 8 directions per bin; feature vector has 30*40*9 = 10,800 numbers

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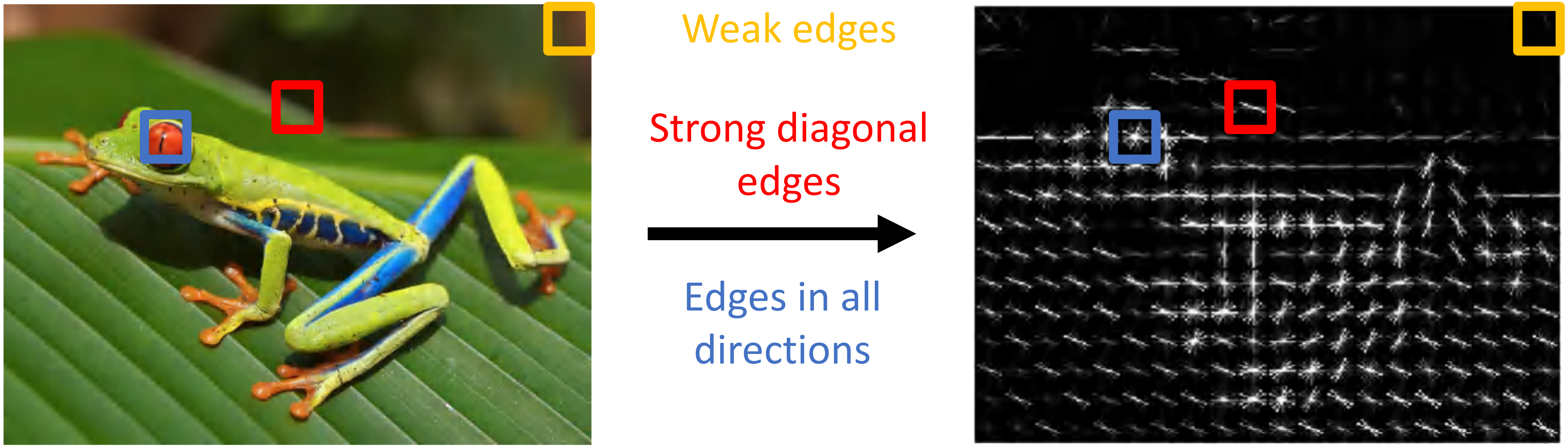

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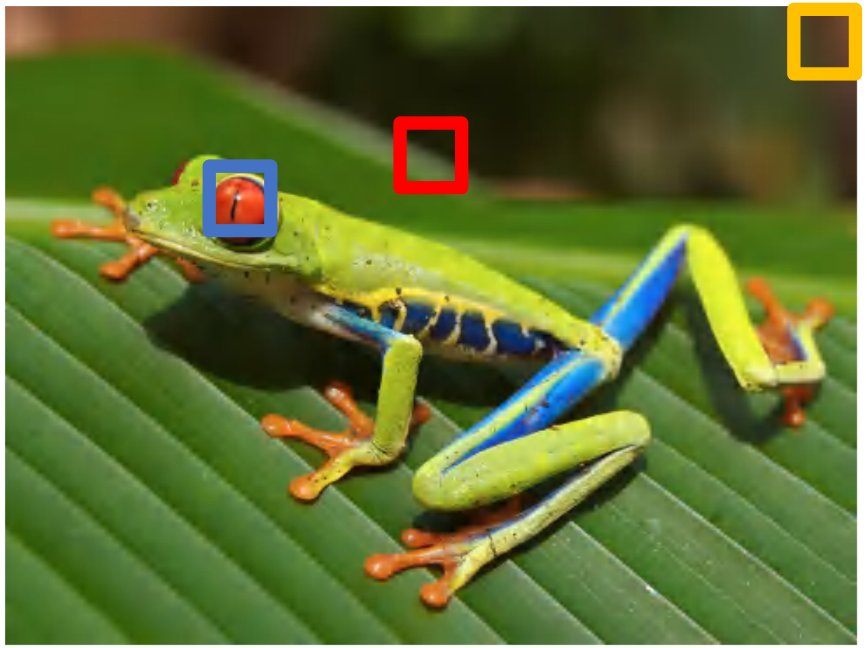
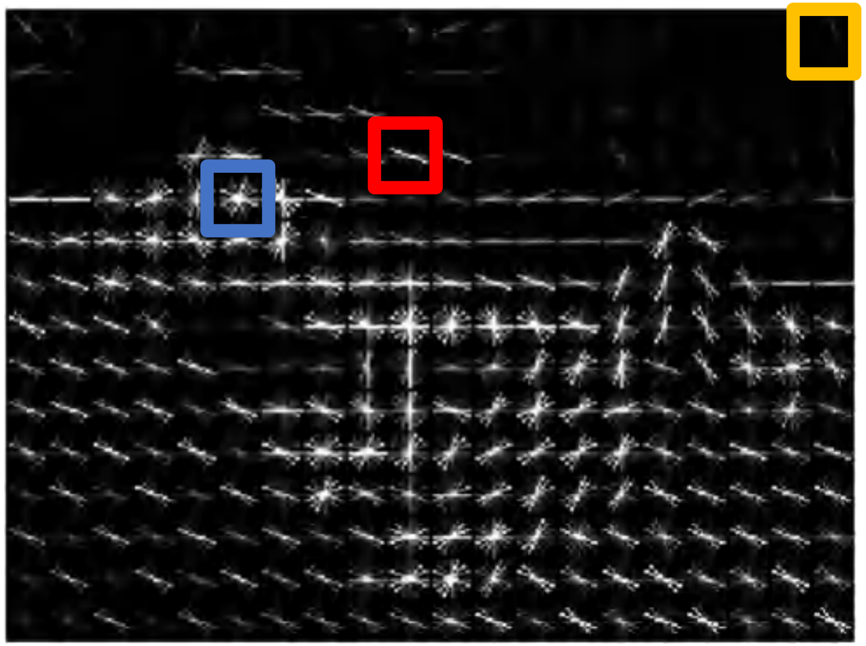


Weak edges

Strong diagonal edges

Edges in all directions



1. Compute edge direction / strength at each pixel
2. Divide image into 8x8 regions
3. Within each region compute a histogram of edge directions weighted by edge strength

Captures texture and position, robust to small image changes

Example: 320x240 image gets divided into 40x30 bins; 8 directions per bin; feature vector has 30*40*9 = 10,800 numbers

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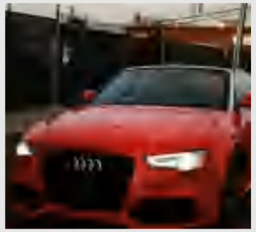
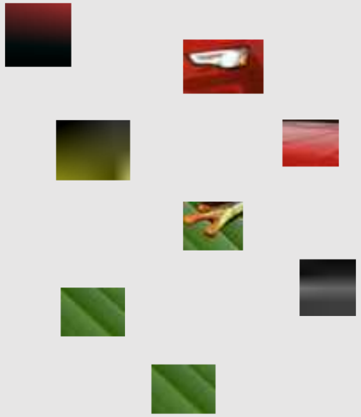
Dalal and Triggs, "Histograms of oriented gradients for human detection," CVPR 2005

Image Features: Bag of Words (Data-Driven!)

Step 1: Build codebook



Extract random patches



Cluster patches to form “codebook” of “visual words”

Fei-Fei and Perona, “A bayesian hierarchical model for learning natural scene categories”, CVPR 2005

Image Features: Bag of Words (Data-Driven!)

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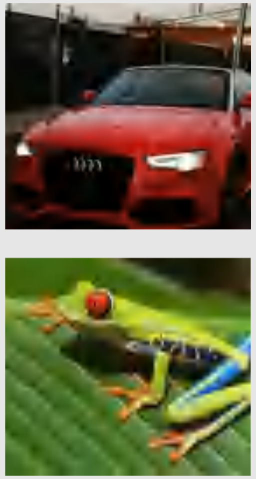
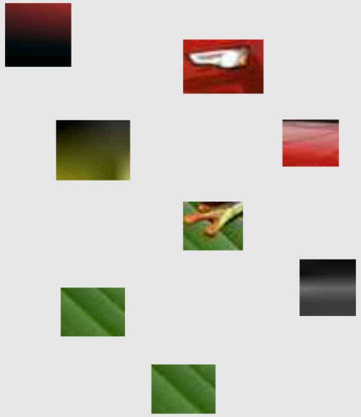
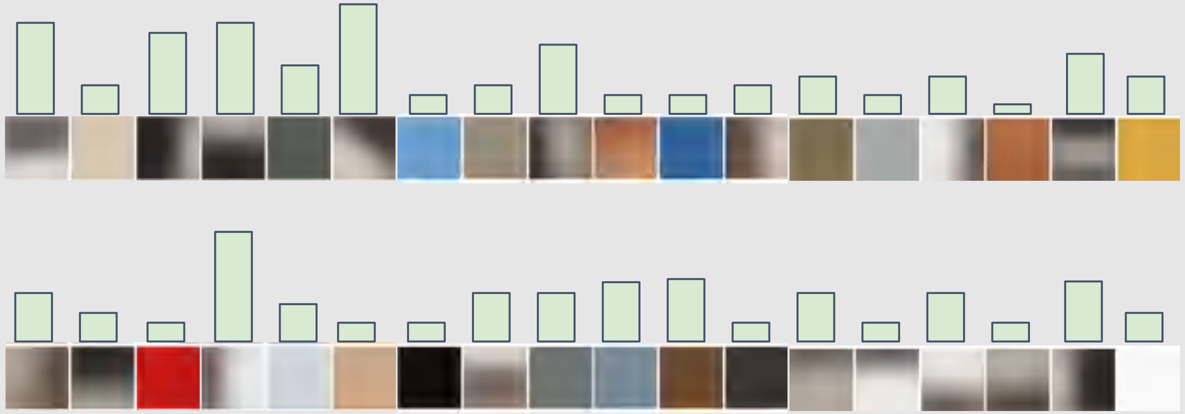


Extract random patches



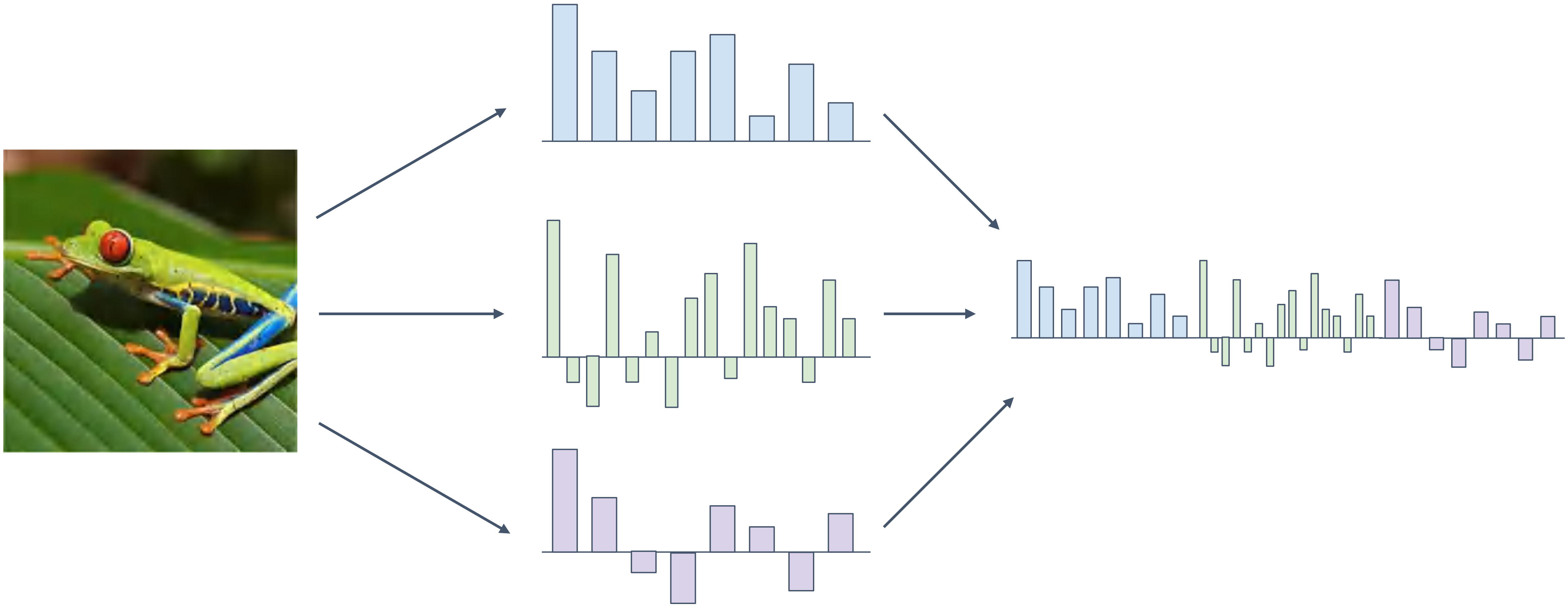
Cluster patches to form "codebook" of "visual words"

Step 2: Encode images



Fei-Fei and Perona, "A bayesian hierarchical model for learning natural scene categories", CVPR 2005

Image Features



Example: Winner of 2011 ImageNet challenge

Low-level feature extraction ≈ 10k patches per image

- SIFT: 128-dim
- color: 96-dim

reduced to 64-dim with PCA

FV extraction and compression:

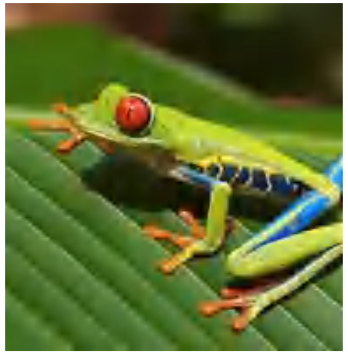
- N=1,024 Gaussians, R=4 regions ⇨ 520K dim x 2
- compression: G=8, b=1 bit per dimension

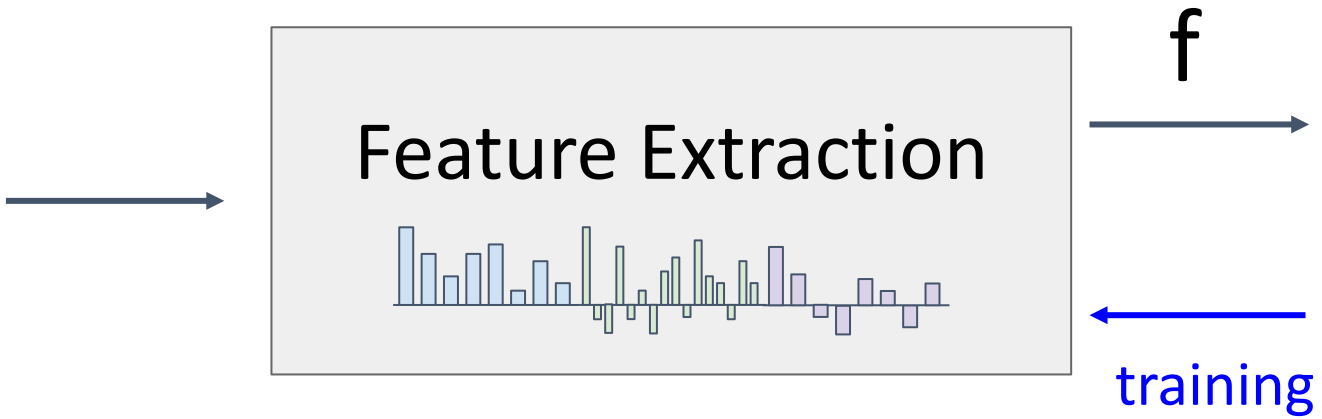
One-vs-all SVM learning with SGD

Late fusion of SIFT and color systems

F. Perronnin, J. Sánchez, "Compressed Fisher vectors for LSVRC", PASCAL VOC / ImageNet workshop, ICCV, 2011.

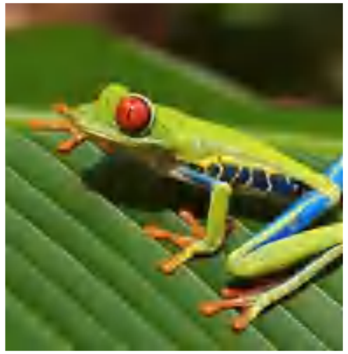
Image Features



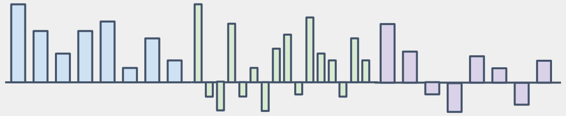


10 numbers giving scores for classes

Image Features vs Neural Networks



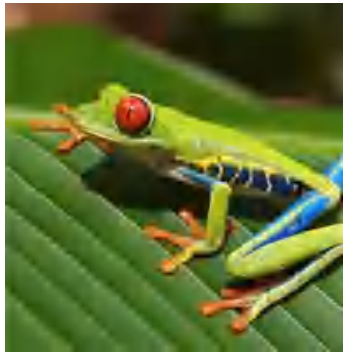
Feature Extraction

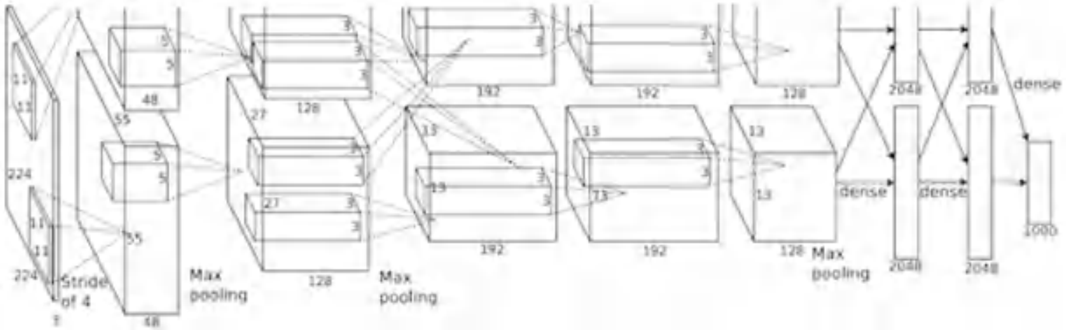


f

10 numbers giving scores for classes

training





Krizhevsky, Sutskever, and Hinton, "Imagenet classification with deep convolutional neural networks", NIPS 2012.

10 numbers giving scores for classes

training

Neural Networks

Input: $x \in \mathbb{R}^D$ **Output**: $f(x) \in \mathbb{R}$^C

Before: Linear Classifier: $f(x) = Wx + b$

Learnable parameters: $W \in \mathbb{R}^{D\times C}, b \in \mathbb{R}^C$

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Feature Extraction

Linear Classifier

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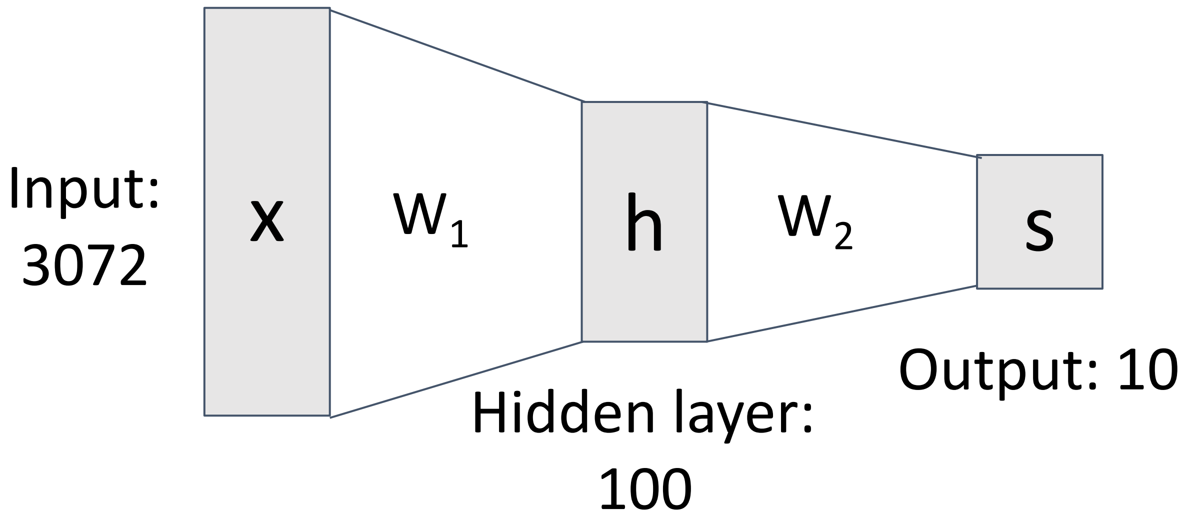
Or Three-Layer Neural Network:
$f(x) = W_3 \max(0, W_2 \max(0, W_1 x + b_1) + b_2) + b_3$

Neural Networks

Before: Linear classifier $f(x) = Wx + b$

Now: 2-layer Neural Network $f(x) = W_2 \max(0, W_1 x + b_1) + b_2$



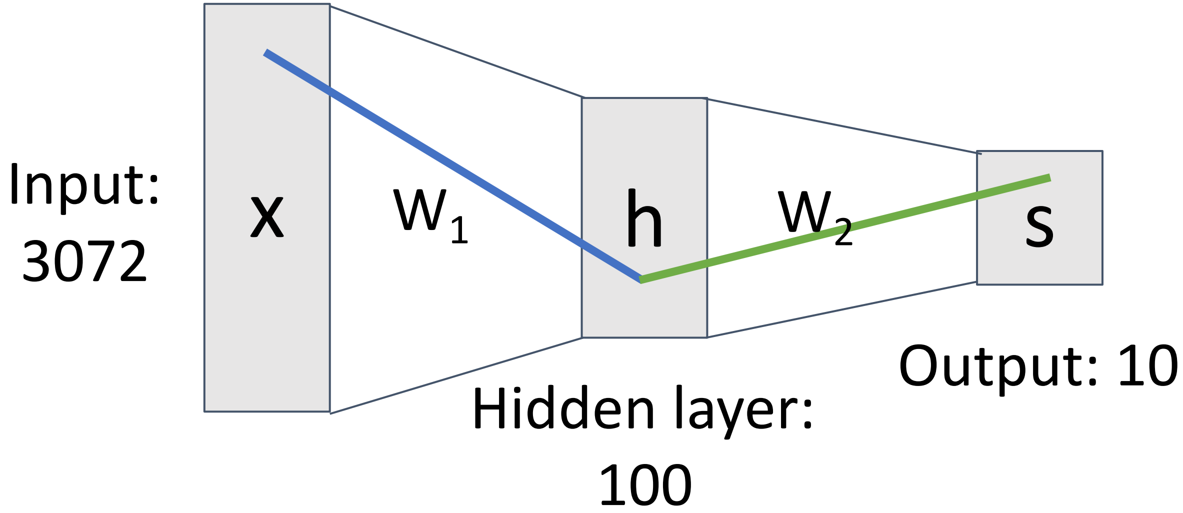
$$x \in \mathbb{R}^D, W_1 \in \mathbb{R}^{H \times D}, W_2 \in \mathbb{R}^{C \times H}$$

Neural Networks

Before: Linear classifier $f(x) = Wx + b$

Now: 2-layer Neural Network $f(x) = W_2 \max(0, W_1 x + b_1) + b_2$

Element (i, j) of W_1 gives the effect on h_i from x_j



Element (i, j) of W_2 gives the effect on s_i from h_j

$$x \in \mathbb{R}^D, W_1 \in \mathbb{R}^{H \times D}, W_2 \in \mathbb{R}^{C \times H}$$

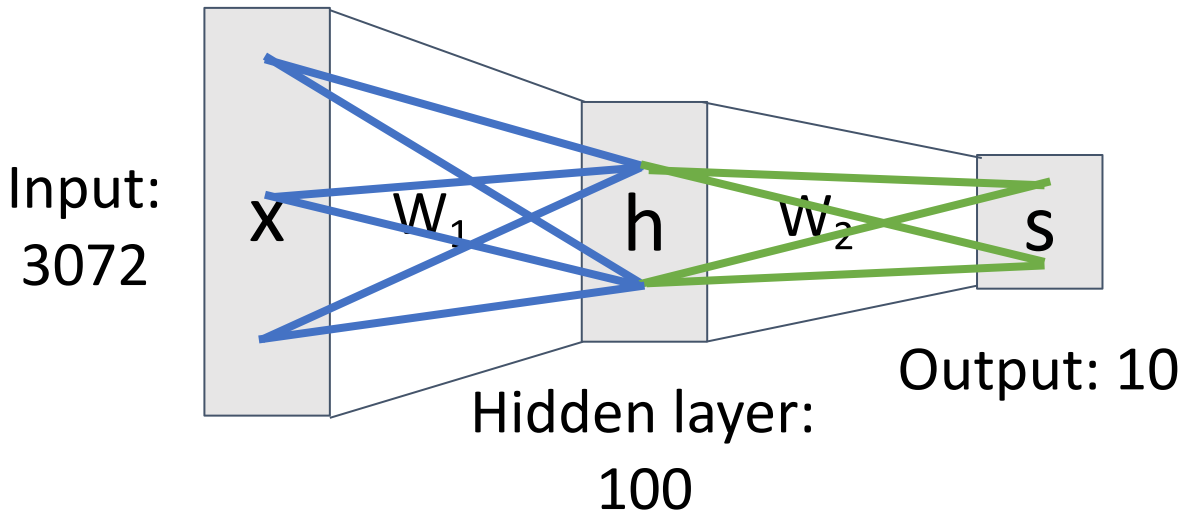
Neural Networks

Before: Linear classifier $f(x) = Wx + b$

Now: 2-layer Neural Network $f(x) = W_2 \max(0, W_1 x + b_1) + b_2$

Element (i, j) of W_1 gives the effect on h_i from x_j

All elements of x affect all elements of h



Element (i, j) of W_2 gives the effect on s_i from h_j

All elements of h affect all elements of s

Fully-connected neural network

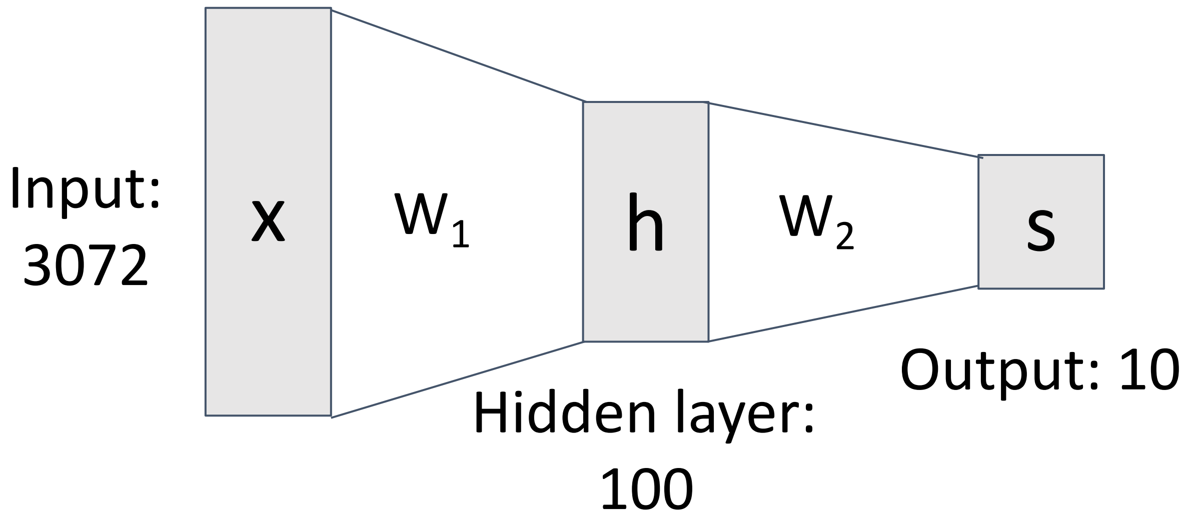
Also "Multi-Layer Perceptron" (MLP)

Neural Networks

(**Before**) Linear score function:

(**Now**) 2-layer Neural Network

Linear classifier: One template per class



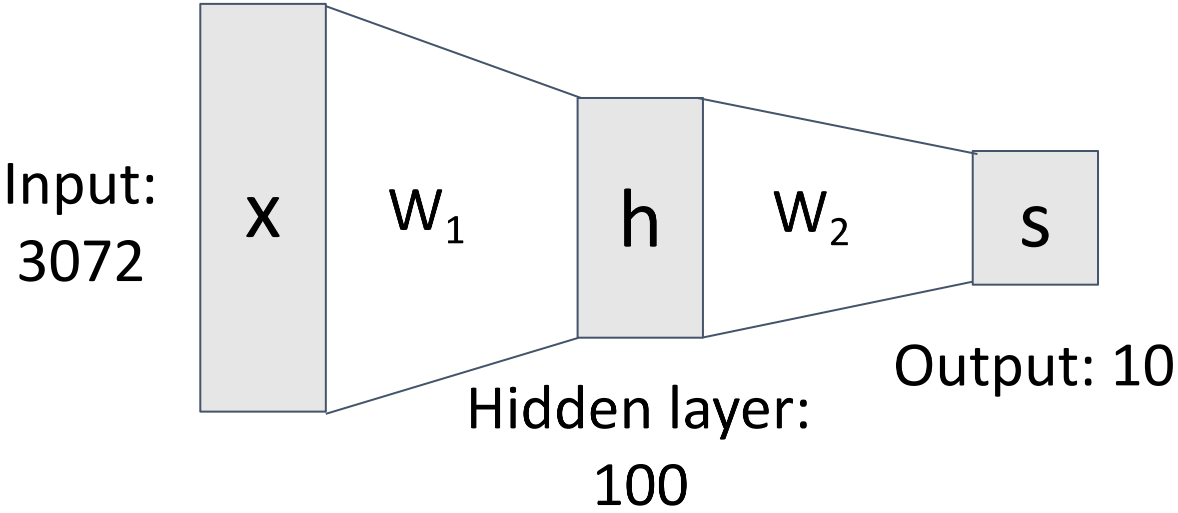
$$x \in \mathbb{R}^D, W_1 \in \mathbb{R}^{H \times D}, W_2 \in \mathbb{R}^{C \times H}$$

Neural Networks

Neural net: first layer is bank of templates;
Second layer recombines templates

(**Before**) Linear score function:

(**Now**) 2-layer Neural Network



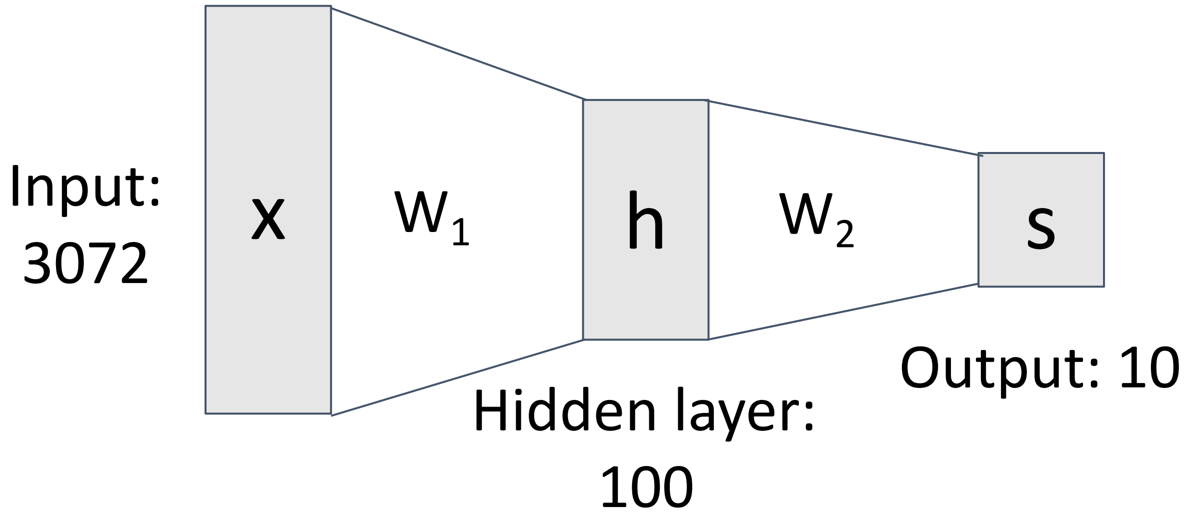
$$x \in \mathbb{R}^D, W_1 \in \mathbb{R}^{H \times D}, W_2 \in \mathbb{R}^{C \times H}$$

Neural Networks

Can use different templates to cover multiple modes of a class!

(**Before**) Linear score function:

(**Now**) 2-layer Neural Network



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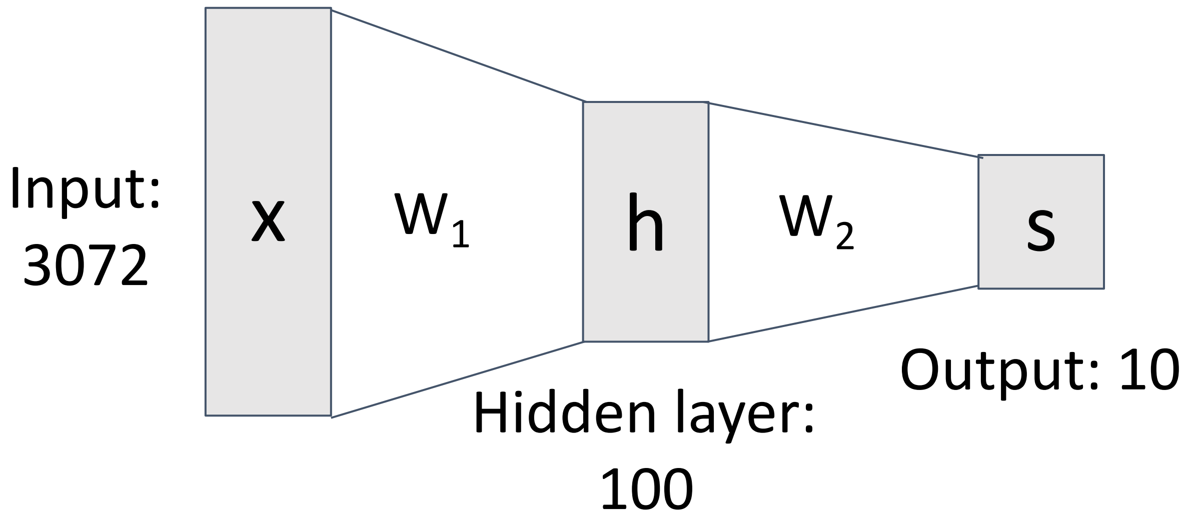
Neural Networks

"Distributed representation":
Most templates not interpretable!

(**Before**) Linear score function:

(**Now**) 2-layer Neural Network



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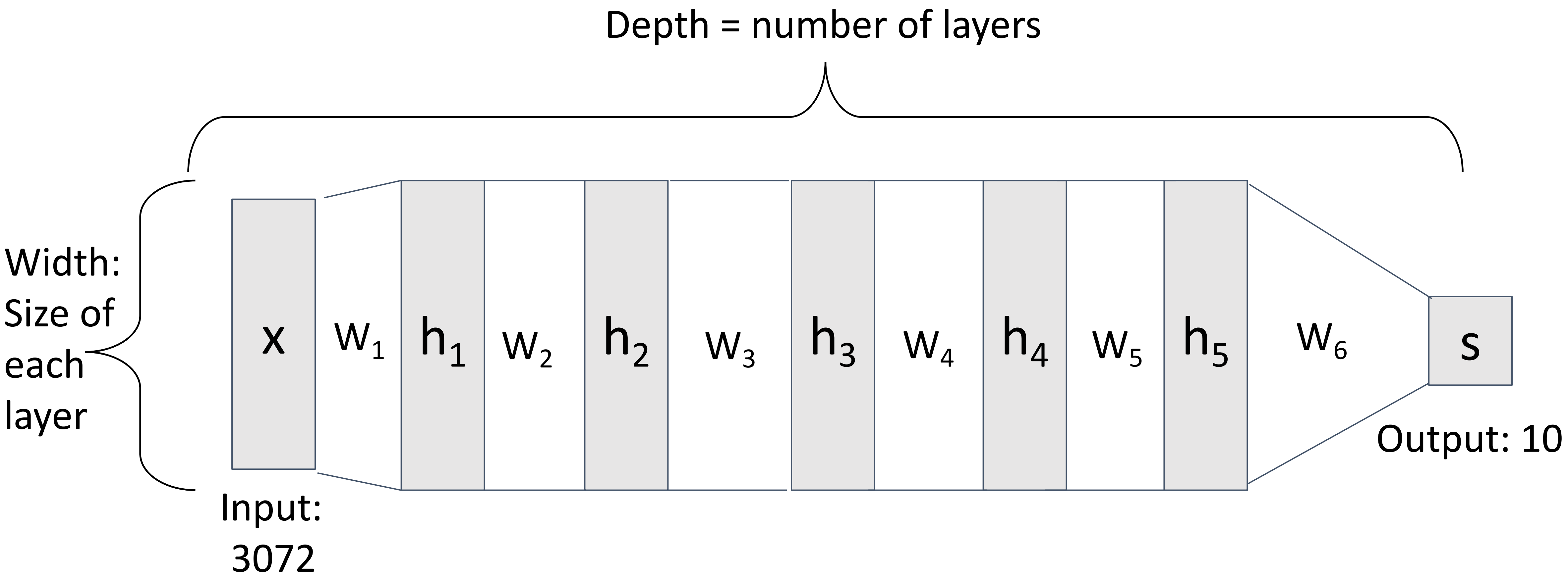
Deep Neural Networks



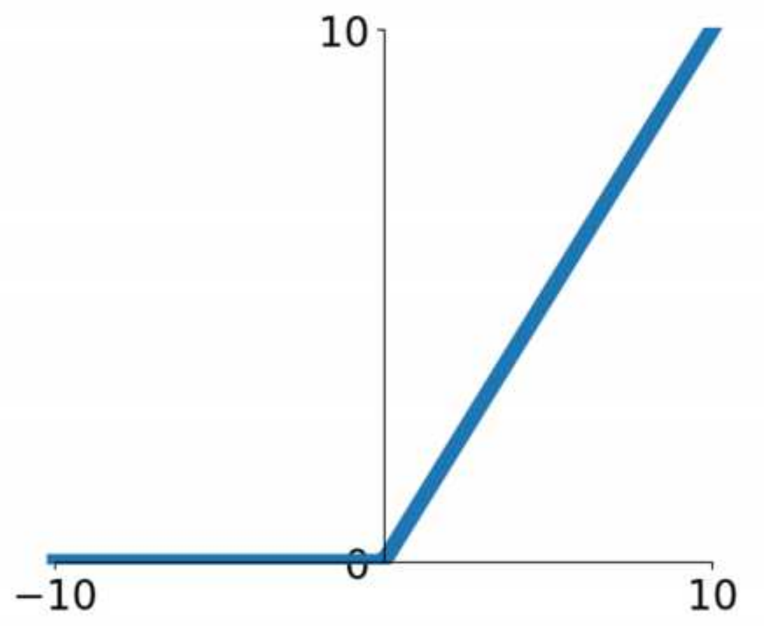
$$s = W_6 \max(0, W_5 \max(0, W_4 \max(0, W_3 \max(0, W_2 \max(0, W_1 x)))))$$

Activation Functions

2-layer Neural Network $\quad f(x) = W_2 \boxed{\max(0,} W_1 x + b_1) + b_2$

The function $ReLU(z) = \max(0, z)$ is called "Rectified Linear Unit"

This is called the **activation function** of the neural network



Activation Functions

2-layer Neural Network $f(x) = W_2 \boxed{\max(0,} W_1 x + b_1) + b_2$

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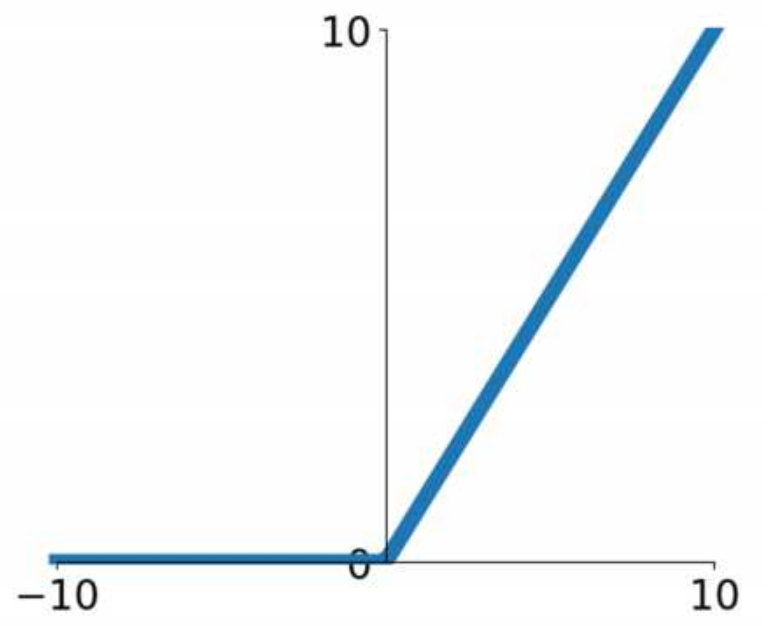


This is called the **activation function** of the neural network

Q: What happens if we build a neural network with no activation function?

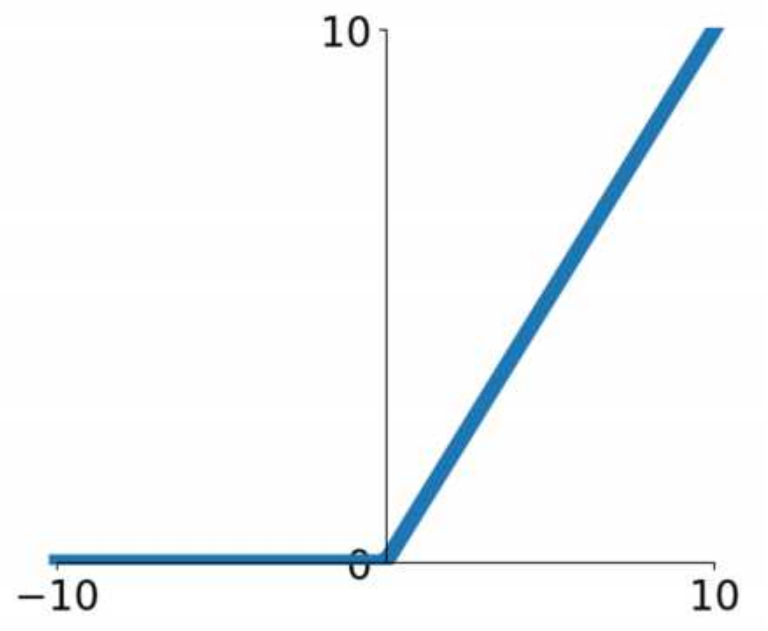
$$f(x) = W_2(W_1 x + b_1) + b_2$$

Activation Functions

2-layer Neural Network

$$f(x) = W_2 \boxed{\max(0,} W_1 x + b_1) + b_2$$

The function $ReLU(z) = \max(0, z)$ is called "Rectified Linear Unit"



This is called the **activation function** of the neural network

Q: What happens if we build a neural network with no activation function?

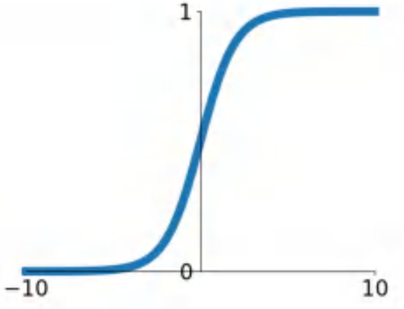
$$\begin{aligned} f(x) &= W_2(W_1 x + b_1) + b_2 \\ &= (W_1 W_2)x + (W_2 b_1 + b_2) \end{aligned}$$

A: We end up with a linear classifier!

Activation Functions

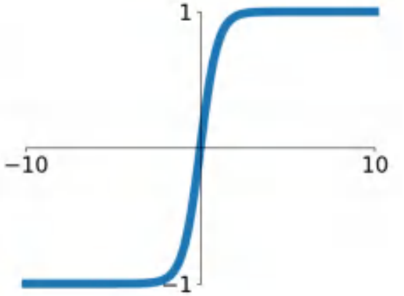
Sigmoid

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



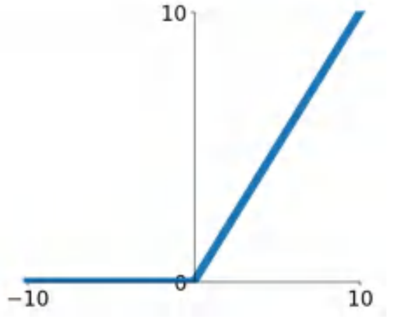
tanh

$$\tanh(x) = \frac{e^{2x} - 1}{e^{2x} + 1}$$



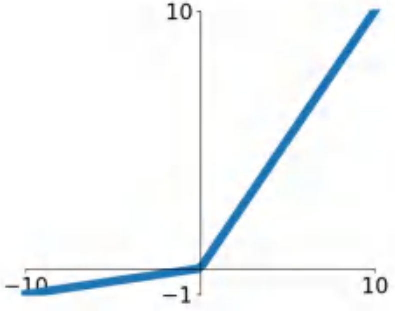
ReLU

$$\max(0, x)$$



Leaky ReLU

$$\max(0.2x, x)$$

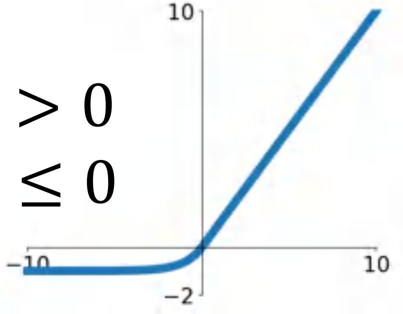


Softplus

$$\log(1 + \exp(x))$$

ELU

$$f(x) = \begin{cases} x, & x > 0 \\ \alpha(\exp(x) - 1), & x \leq 0 \end{cases}$$

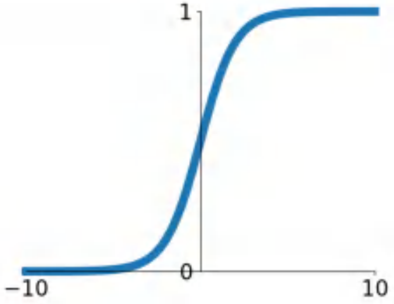


Activation Functions

ReLU is a good default choice for most problems

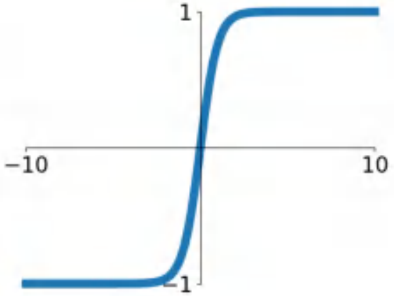
Sigmoid

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



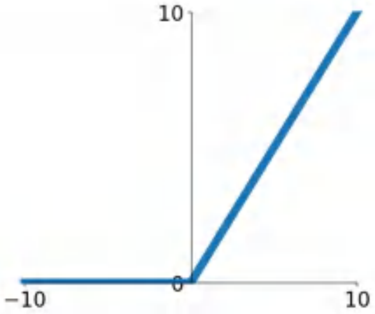
tanh

$$\tanh(x) = \frac{e^{2x} - 1}{e^{2x} + 1}$$



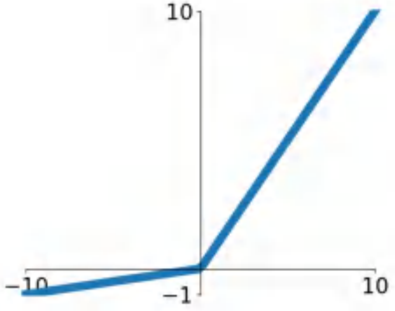
ReLU

$$\max(0, x)$$



Leaky ReLU

$$\max(0.2x, x)$$

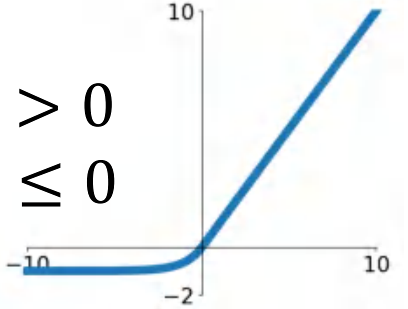


Softplus

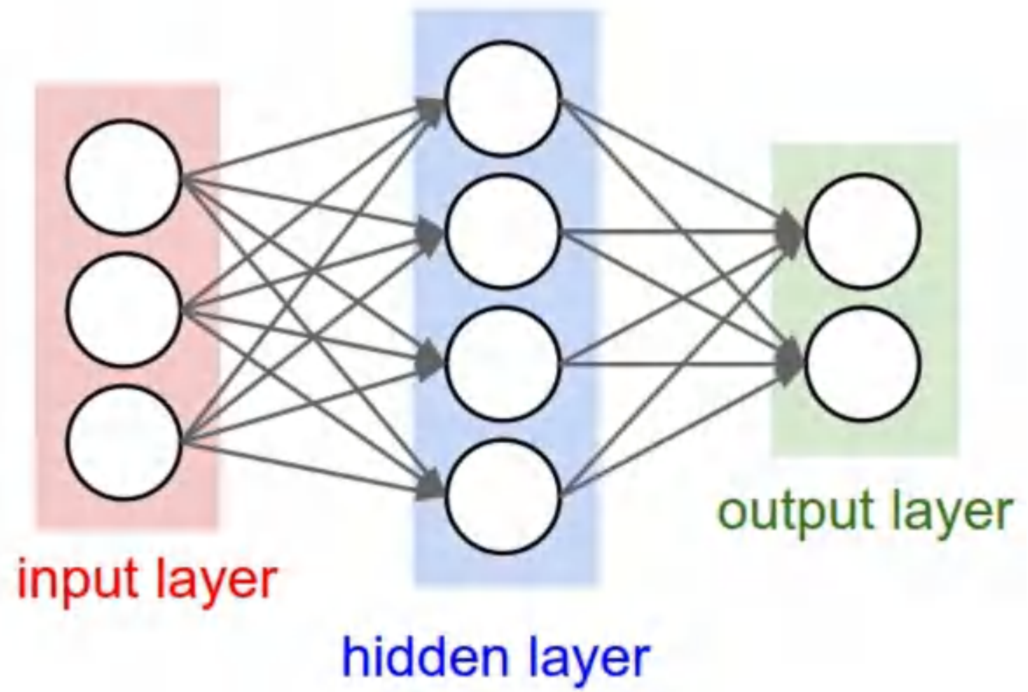
$$\log(1 + \exp(x))$$

ELU

$$f(x) = \begin{cases} x, & x > 0 \\ \alpha(\exp(x) - 1), & x \leq 0 \end{cases}$$



Neural Net in <20 lines!

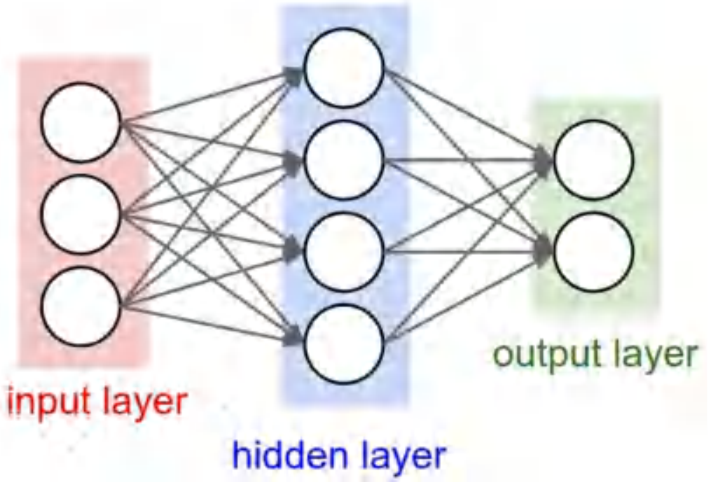



```
import numpy as np
from numpy.random import randn

N, Din, H, Dout = 64, 1000, 100, 10
x, y = randn(N, Din), randn(N, Dout)
w1, w2 = randn(Din, H), randn(H, Dout)
for t in range(10000):
  h = 1.0 / (1.0 + np.exp(-x.dot(w1)))
  y_pred = h.dot(w2)
  loss = np.square(y_pred - y).sum()
  dy_pred = 2.0 * (y_pred - y)
  dw2 = h.T.dot(dy_pred)
  dh = dy_pred.dot(w2.T)
  dw1 = x.T.dot(dh * h * (1 - h))
  w1 -= 1e-4 * dw1
  w2 -= 1e-4 * dw2
```

Neural Net in <20 lines!

Initialize weights
and data




```python
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from numpy.random import randn

N, Din, H, Dout = 64, 1000, 100, 10
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w1, w2 = randn(Din, H), randn(H, Dout)
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  dw2 = h.T.dot(dy_pred)
  dh = dy_pred.dot(w2.T)
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```
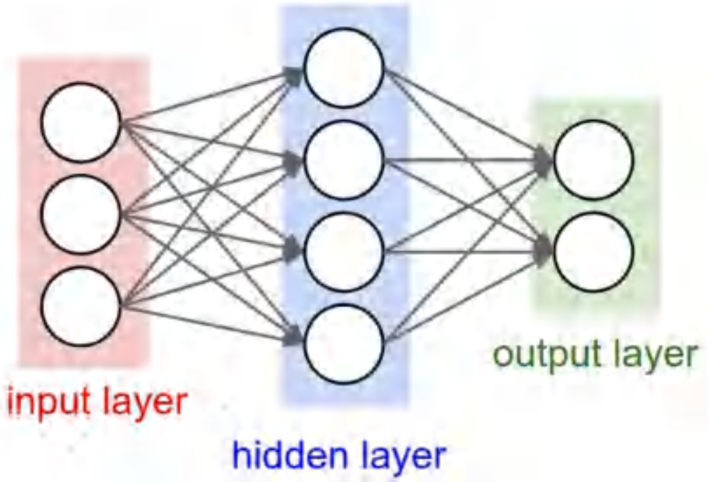

Neural Net in <20 lines!



Initialize weights and data

Compute loss (sigmoid activation, L2 loss)

```python
import numpy as np
from numpy.random import randn

N, Din, H, Dout = 64, 1000, 100, 10
x, y = randn(N, Din), randn(N, Dout)
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```
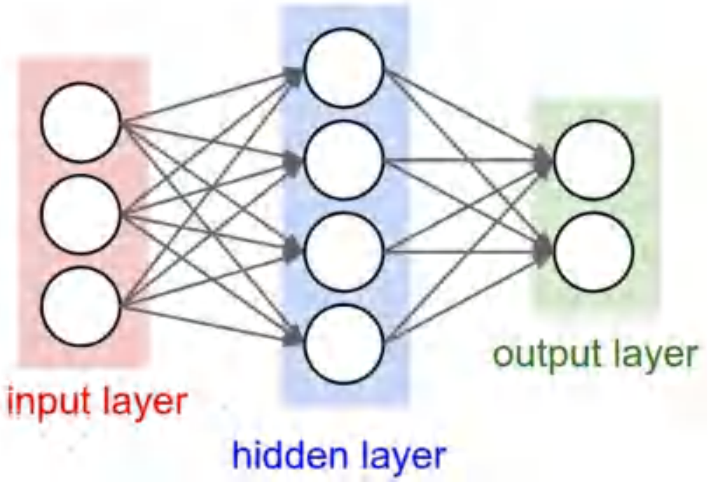

Neural Net in <20 lines!



Initialize weights and data

Compute loss (sigmoid activation, L2 loss)

Compute gradients

```python
import numpy as np
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```
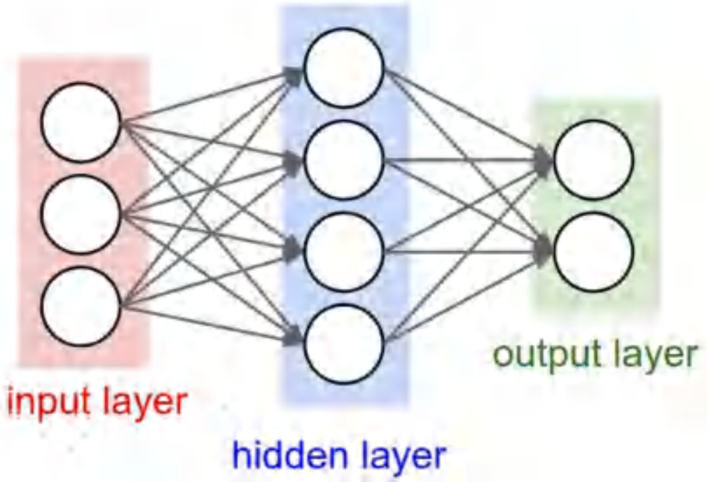

Neural Net in <20 lines!



Initialize weights and data

Compute loss (sigmoid activation, L2 loss)

Compute gradients

SGD step

```python
import numpy as np
from numpy.random import randn

N, Din, H, Dout = 64, 1000, 100, 10
x, y = randn(N, Din), randn(N, Dout)
w1, w2 = randn(Din, H), randn(H, Dout)
for t in range(10000):
  h = 1.0 / (1.0 + np.exp(-x.dot(w1)))
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  dh = dy_pred.dot(w2.T)
  dw1 = x.T.dot(dh * h * (1 - h))
  w1 -= 1e-4 * dw1
  w2 -= 1e-4 * dw2
```
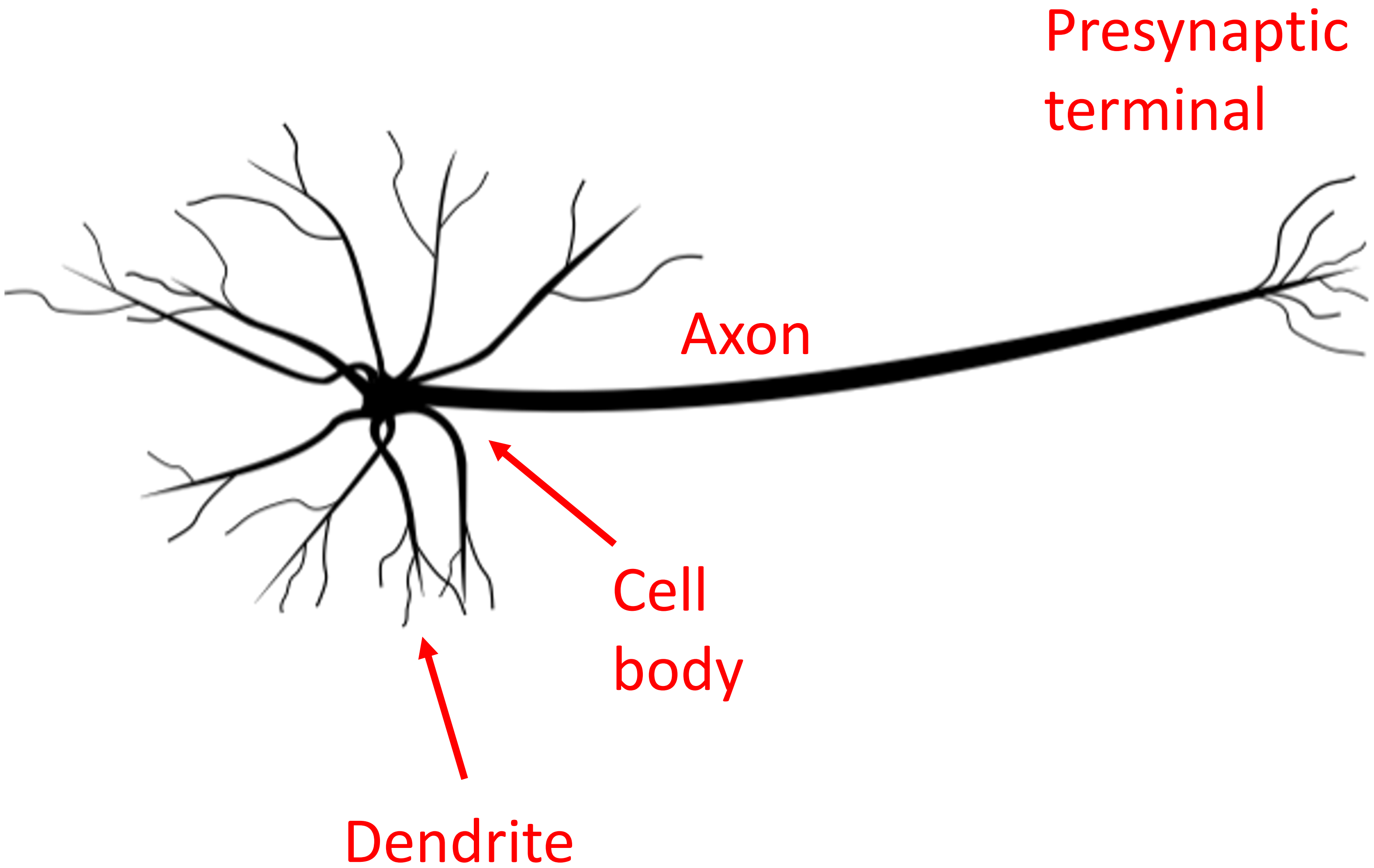

Our brains are made of Neurons



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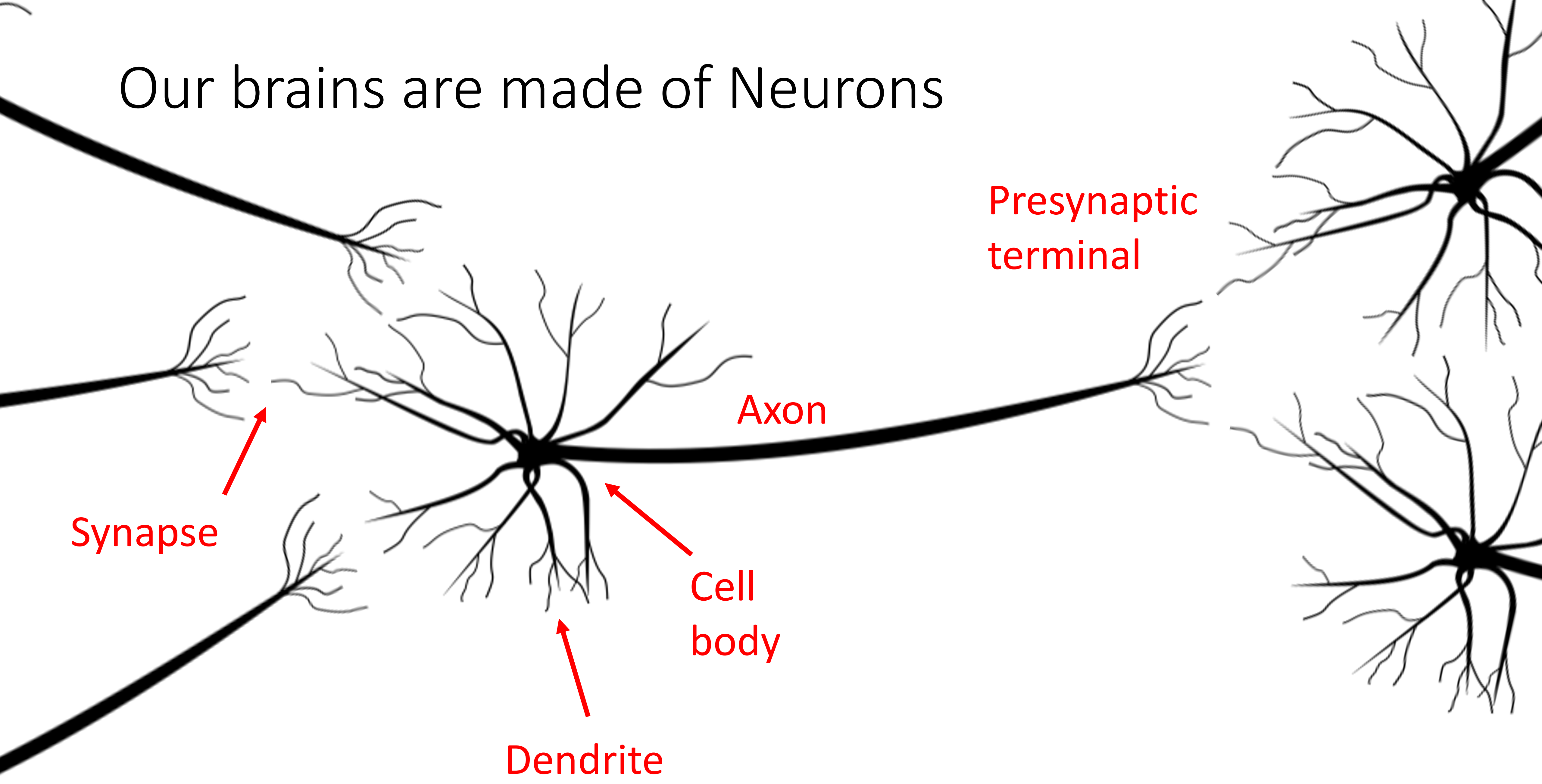

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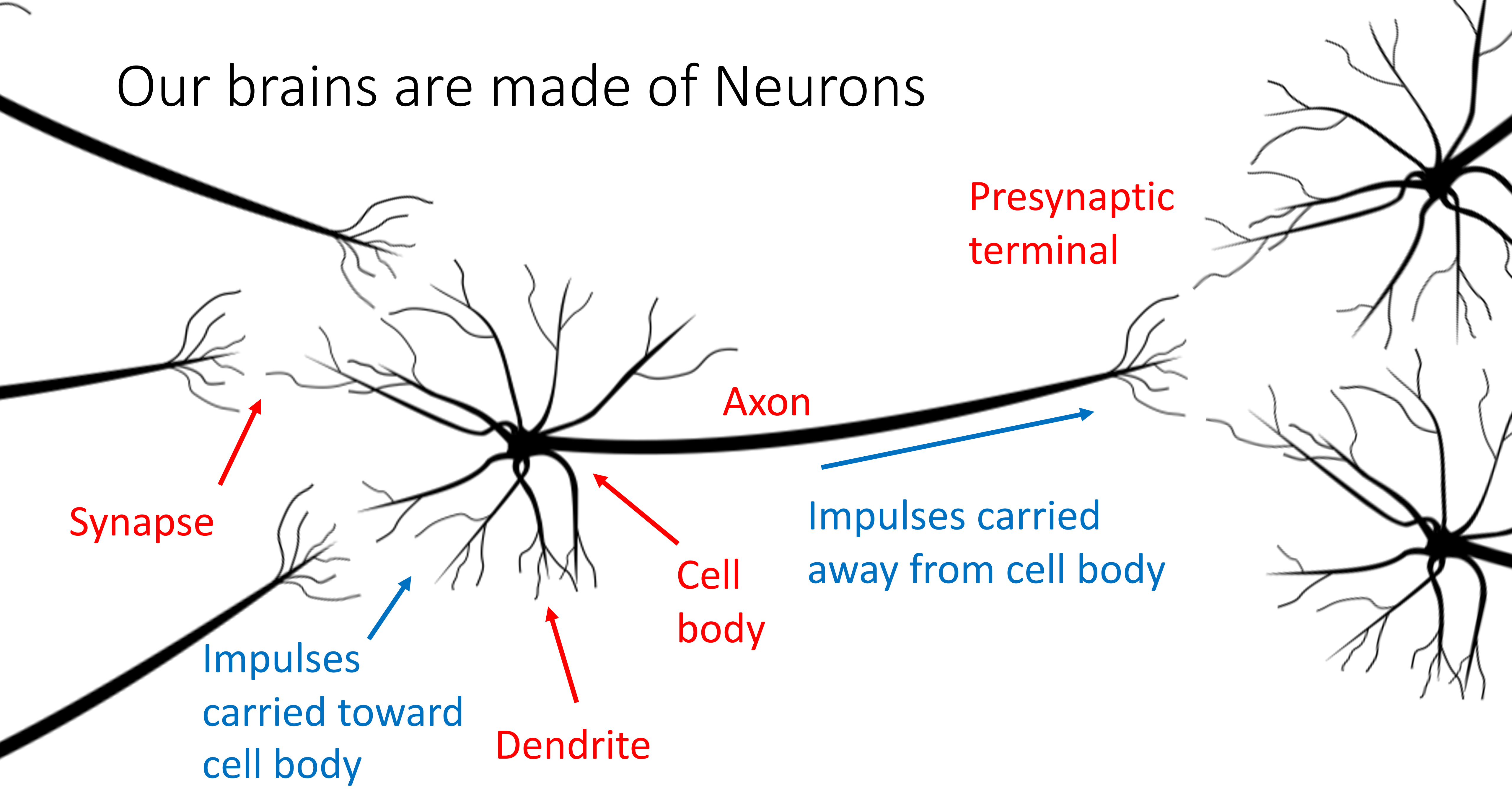

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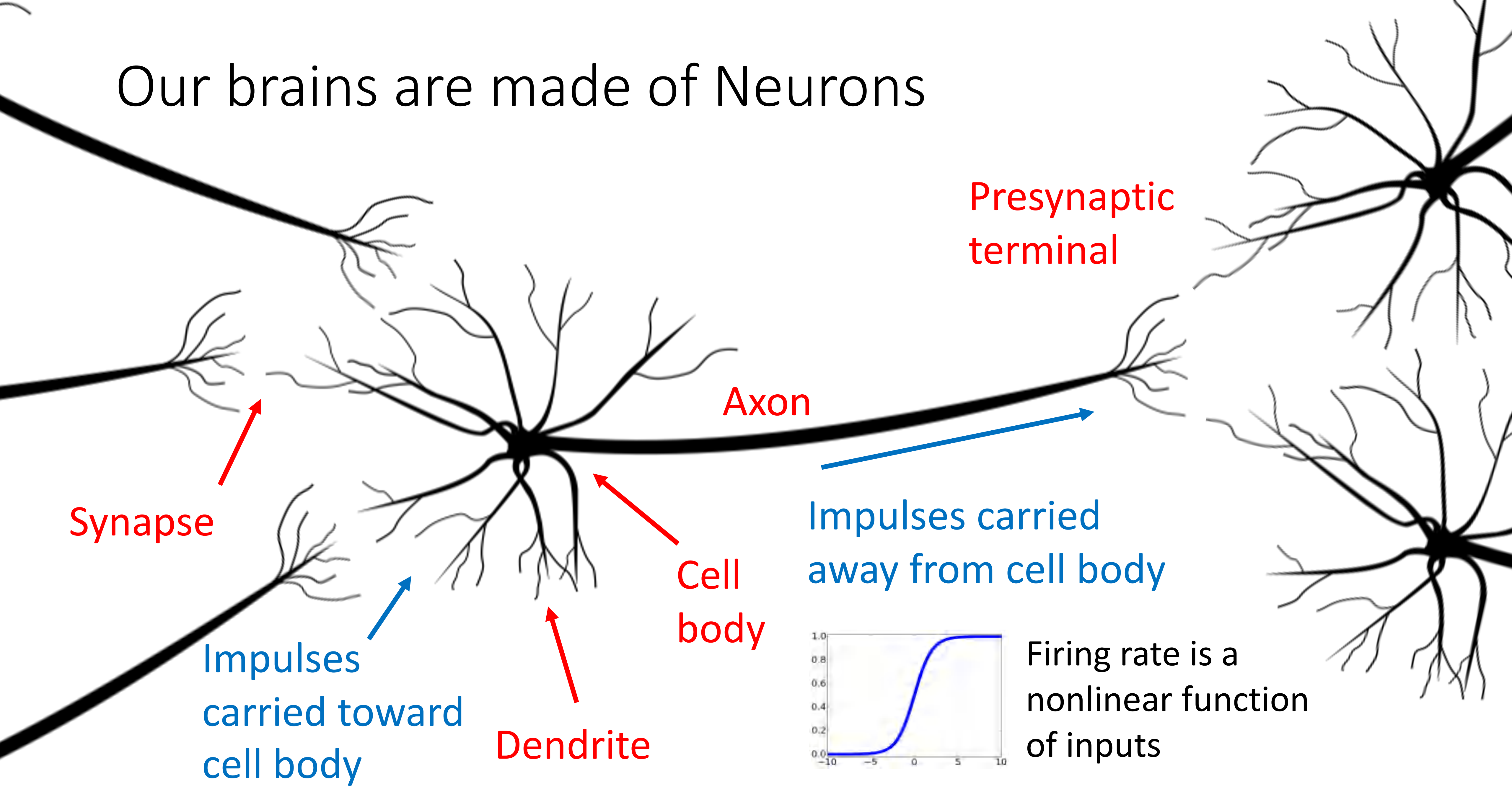
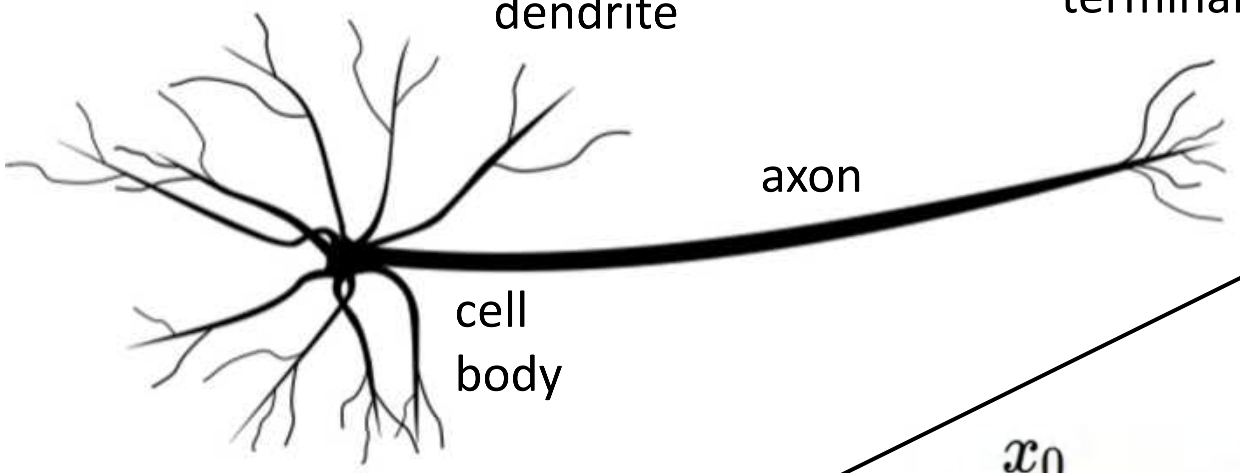
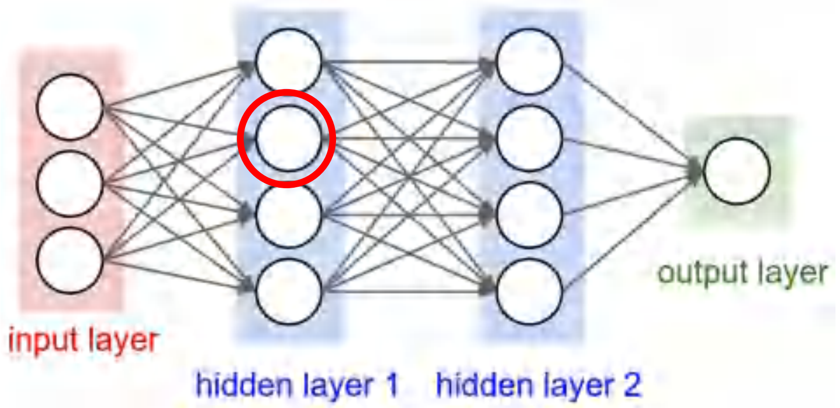


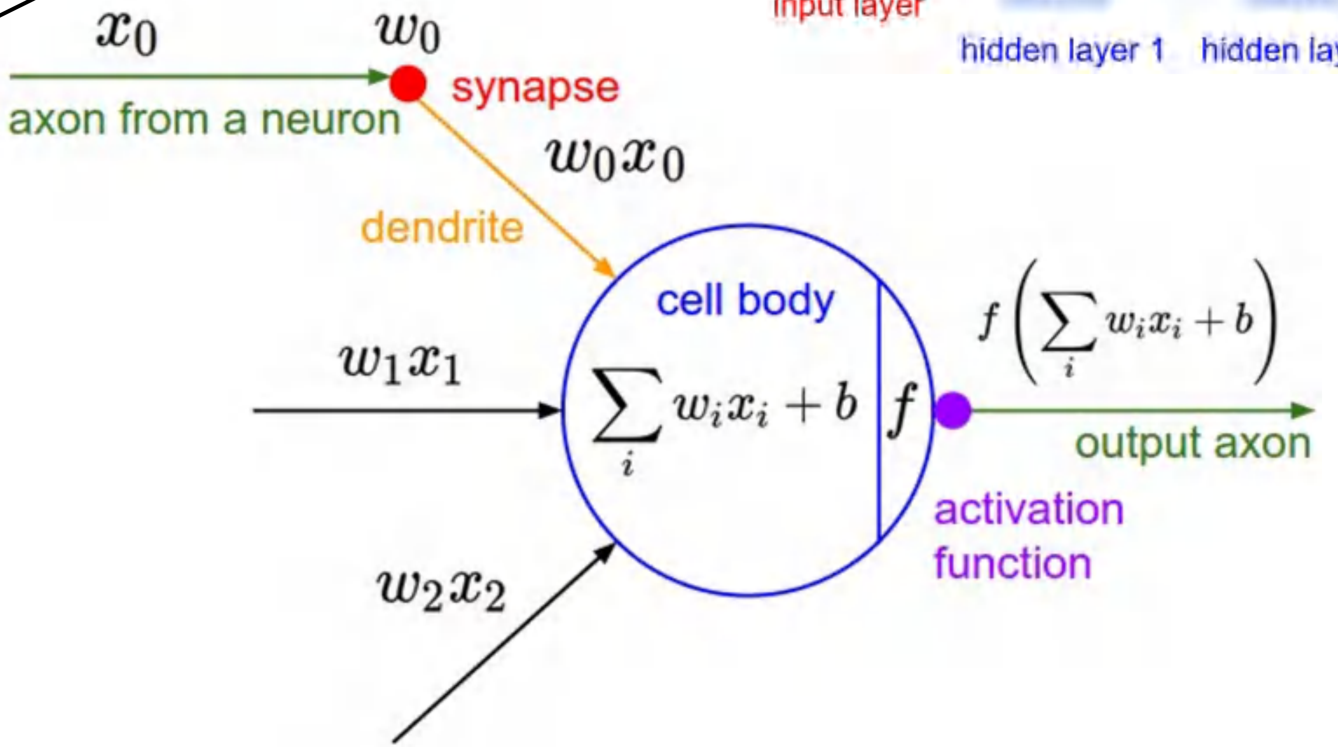
Firing rate is a nonlinear function of inputs

Biological Neuron



Artificial Neuron





Biological Neurons:
Complex connectivity patterns

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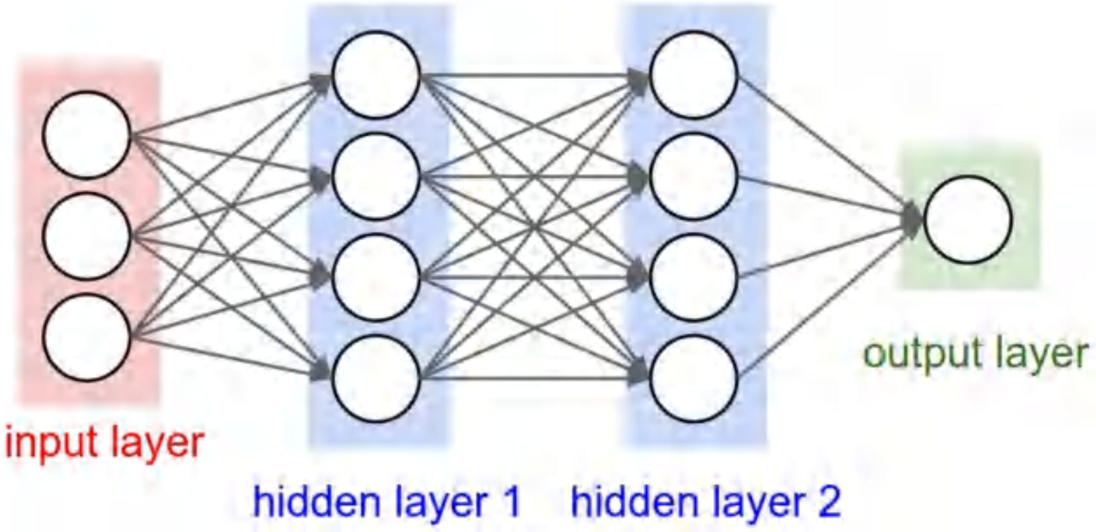
Neurons in a neural network:
Organized into regular layers for computational efficiency



Biological Neurons:
Complex connectivity patterns

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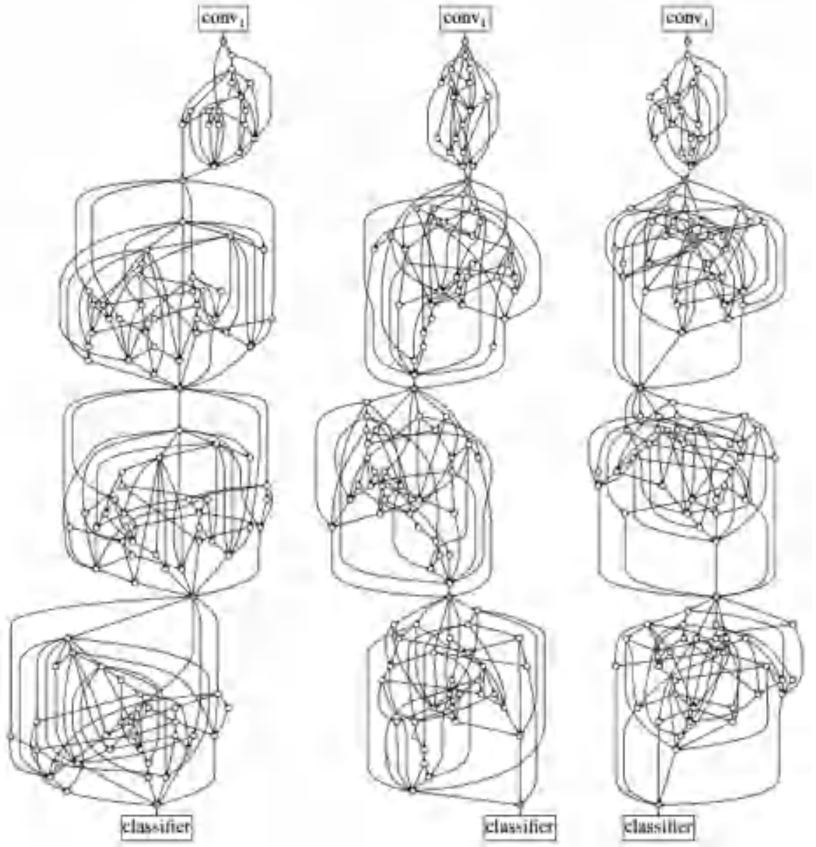
But neural networks with random connections can work too!



Xie et al, “Exploring Randomly Wired Neural Networks for Image Recognition”, ICCV 2019

Be very careful with brain analogies!

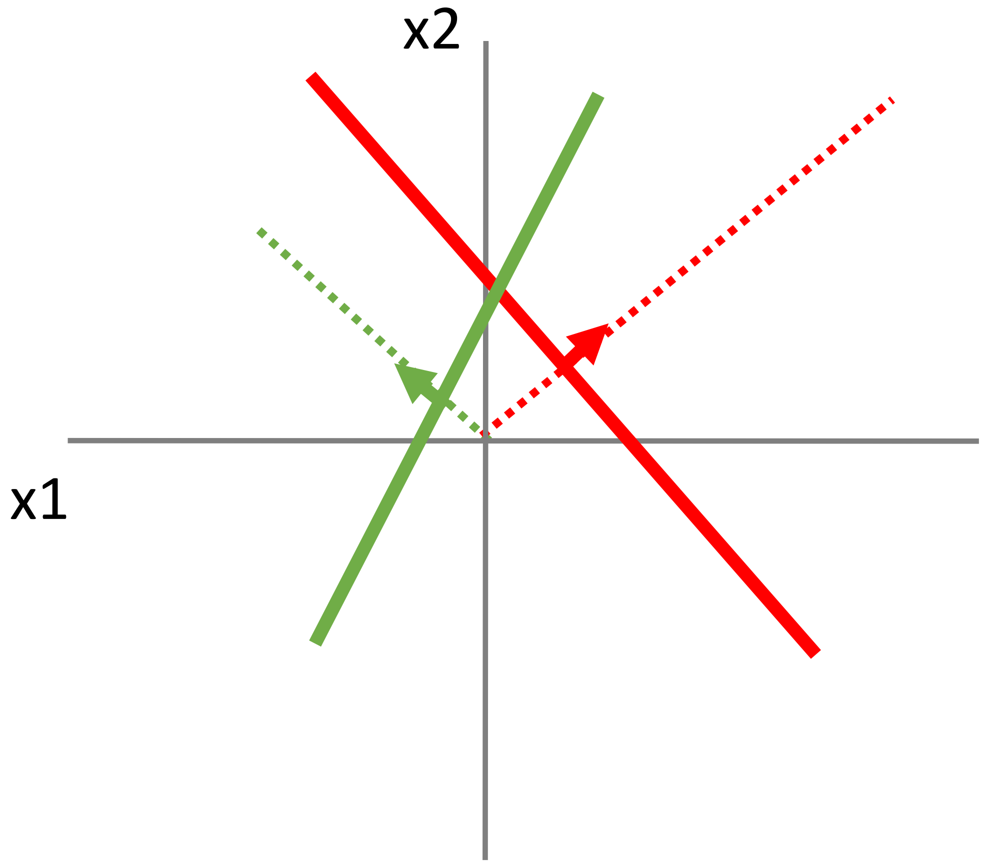
Biological Neurons:

- Many different types
- Dendrites can perform complex non-linear computations
- Synapses are not a single weight but a complex non-linear dynamical system
- Abstracting a neuron by “firing rate” isn’t enough; temporal sequences of activations matter too (spiking neural networks)

[Dendritic Computation. London and Hausser]

Space Warping

Consider a linear transform: h = Wx
Where x, h are both 2-dimensional



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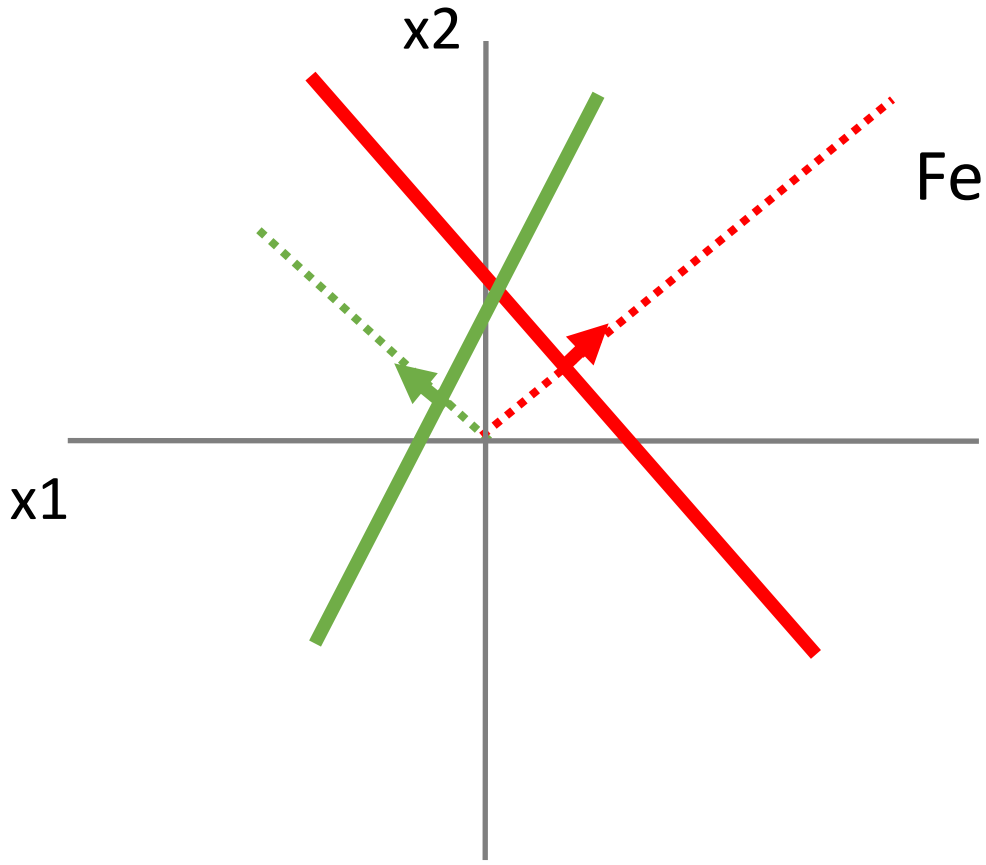
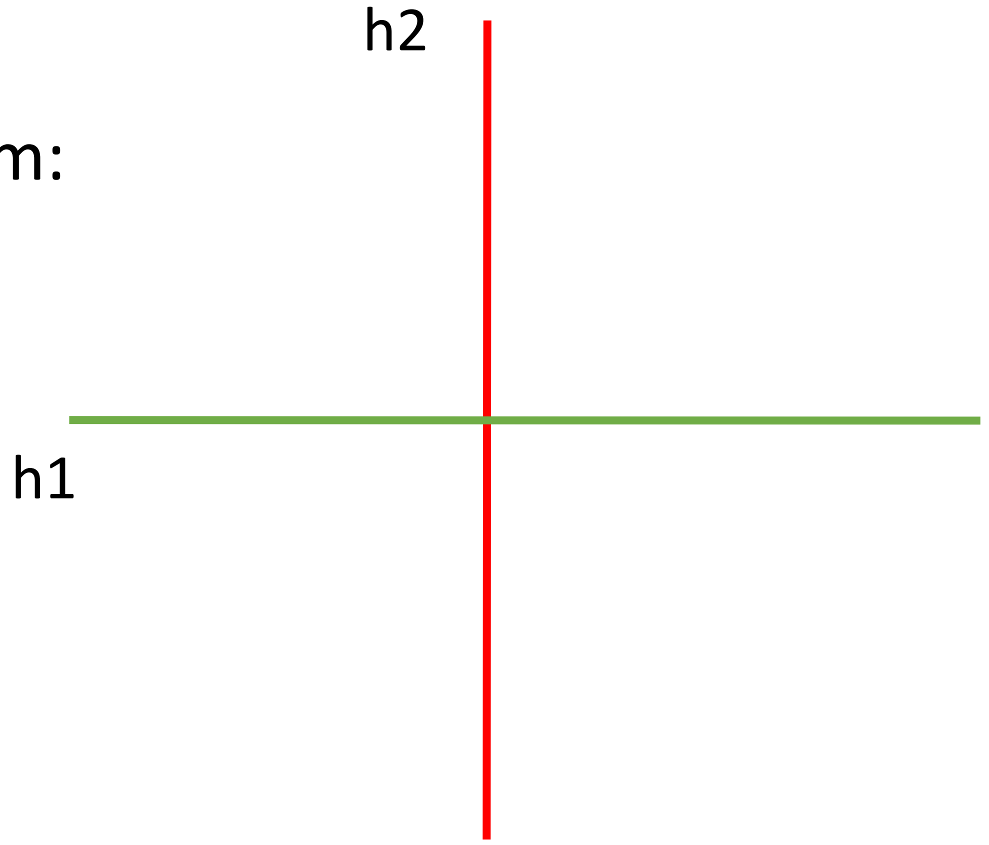


Feature transform:
h = Wx



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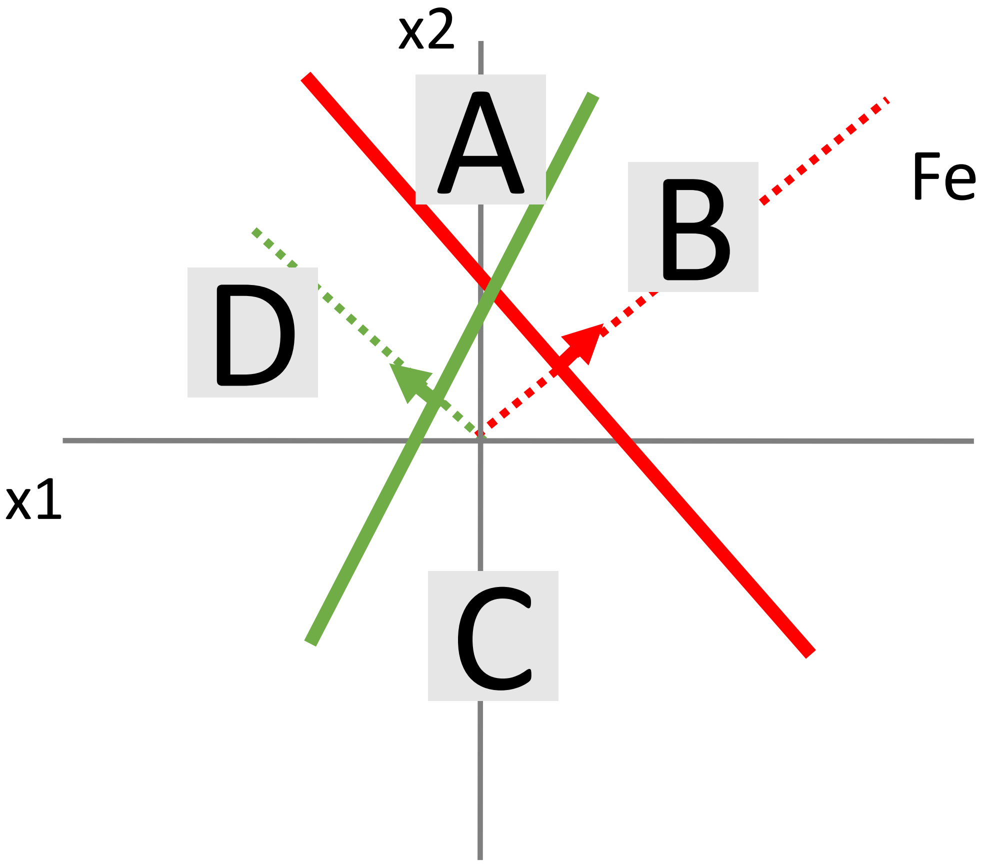

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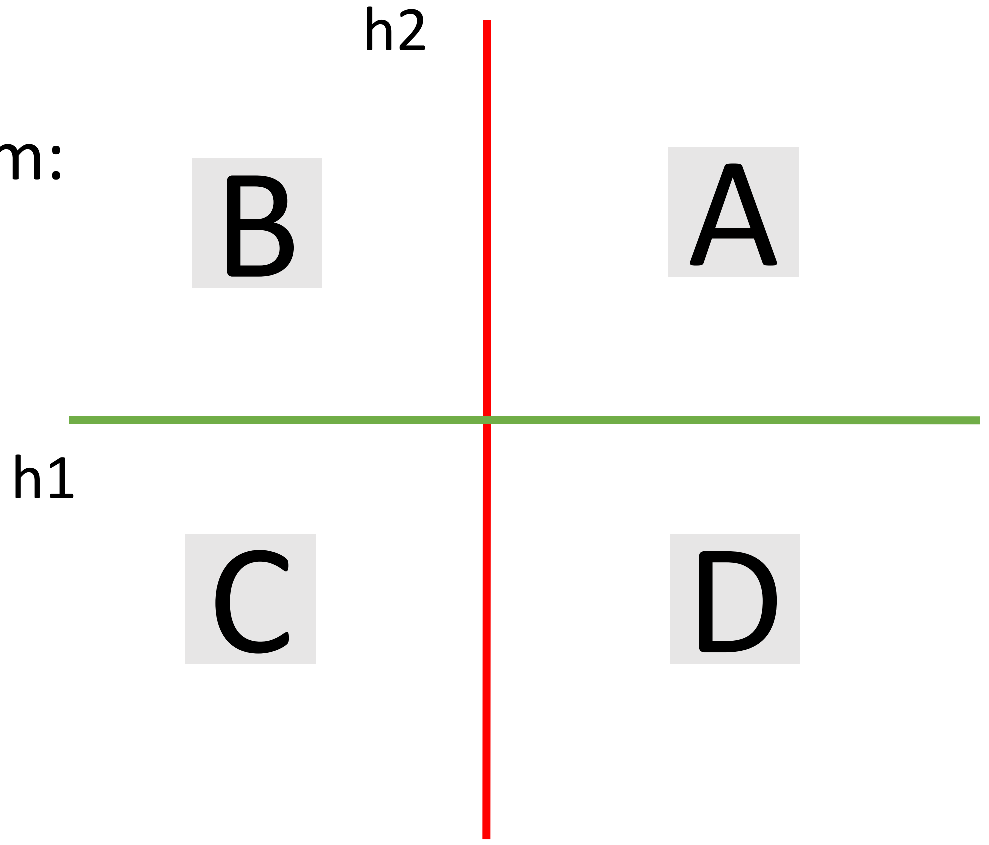
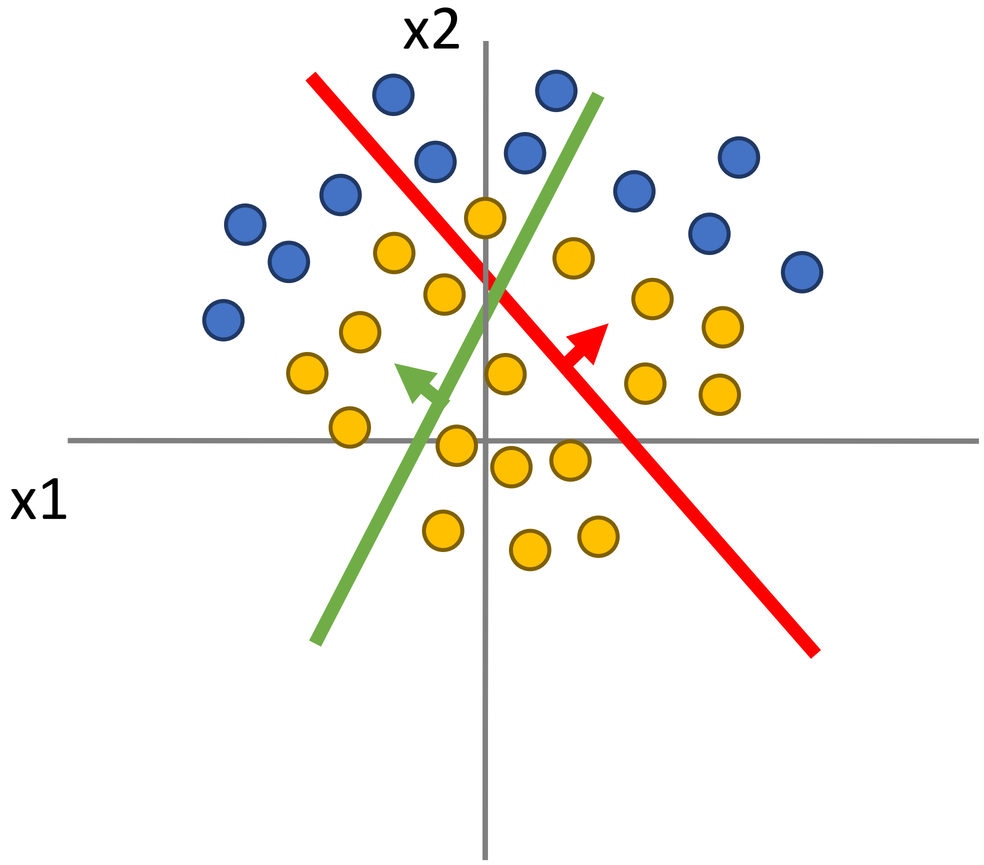


Space Warping

Points not linearly separable in original space



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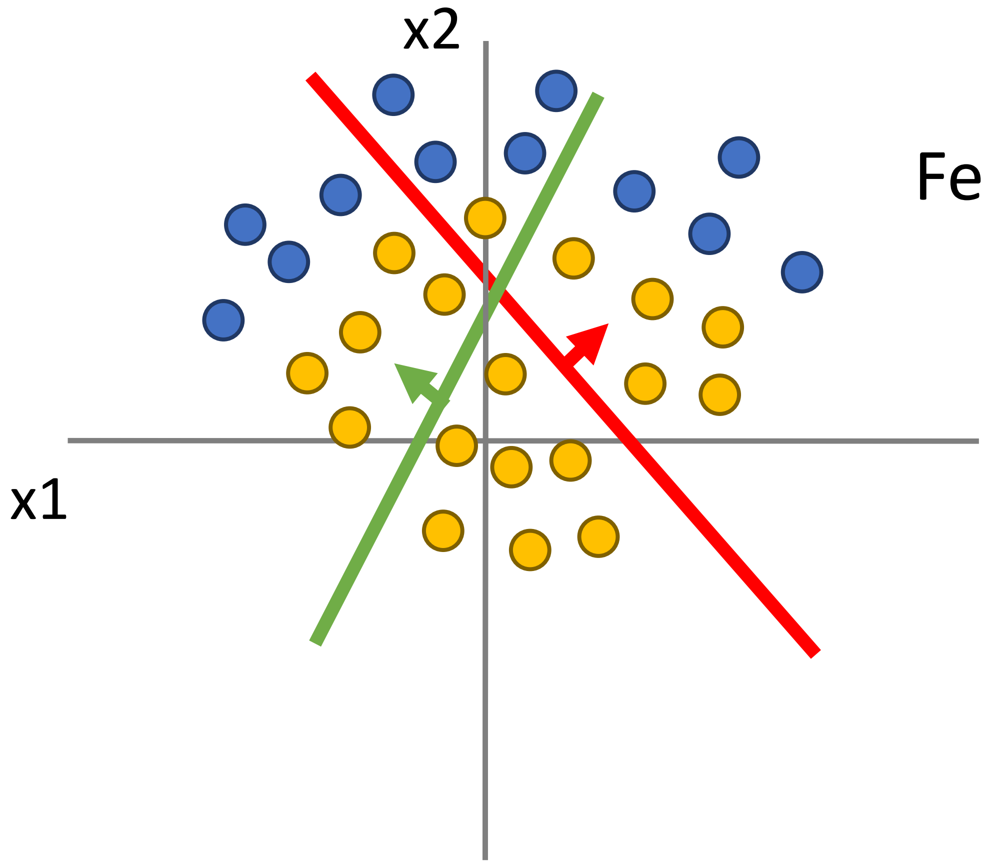

Feature transform:
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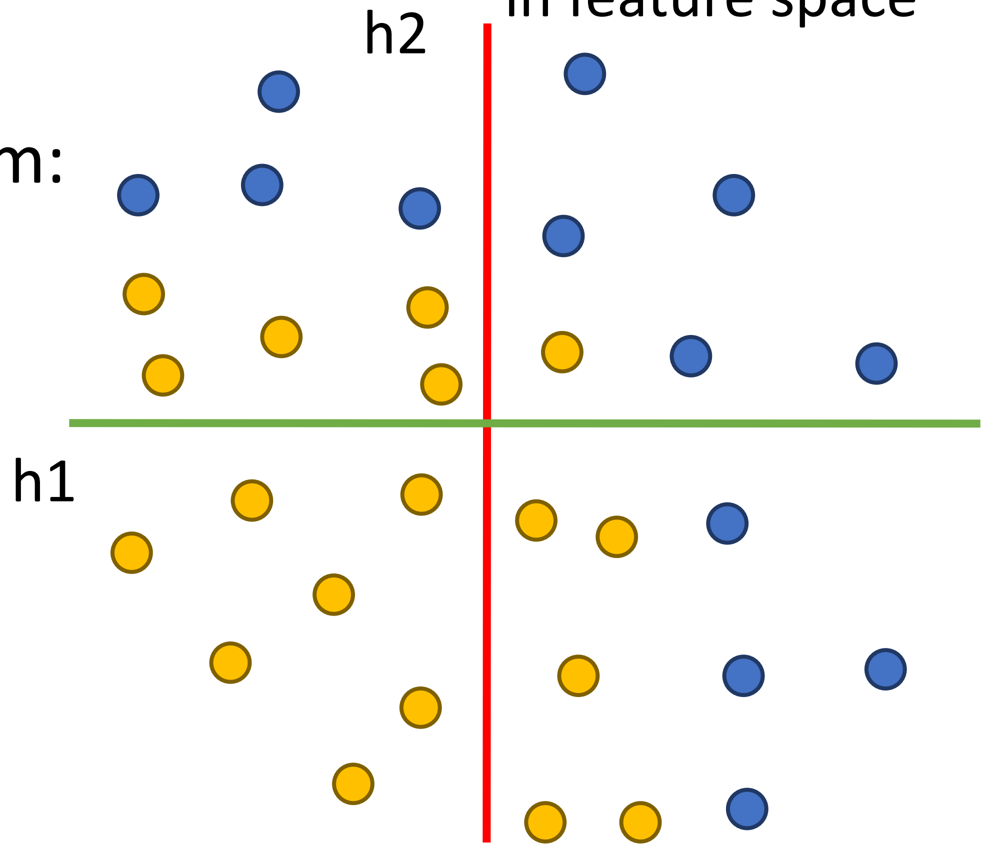
Not linearly separable in feature space

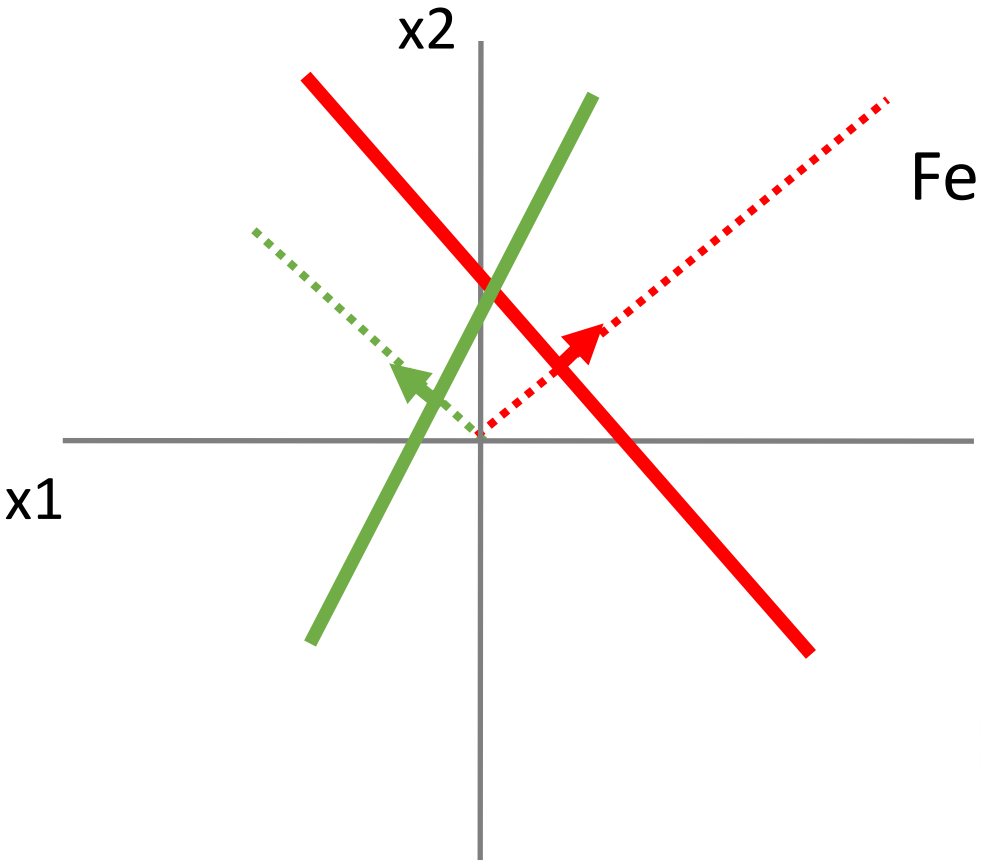


Space Warping

Consider a neural net hidden layer:

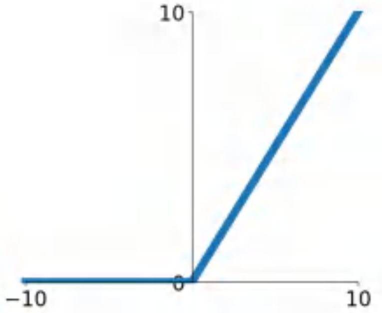
h = ReLU(Wx) = max(0, Wx)

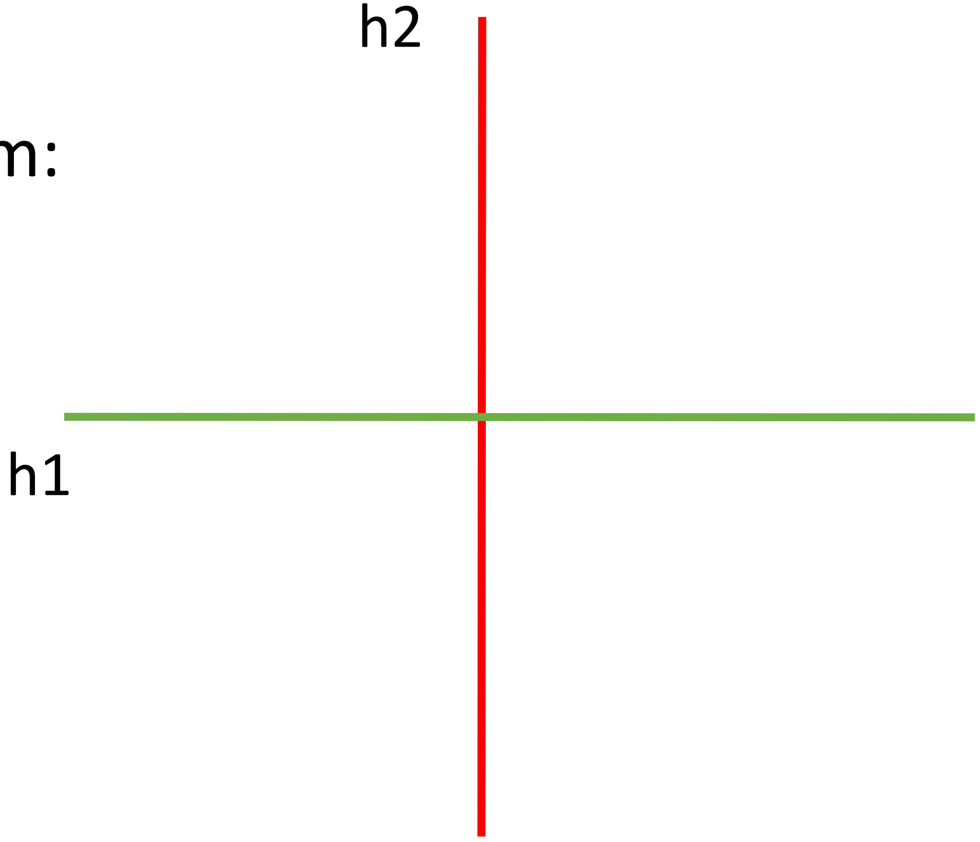
Where x, h are both 2-dimensional



Feature transform:

h = ReLU(Wx)





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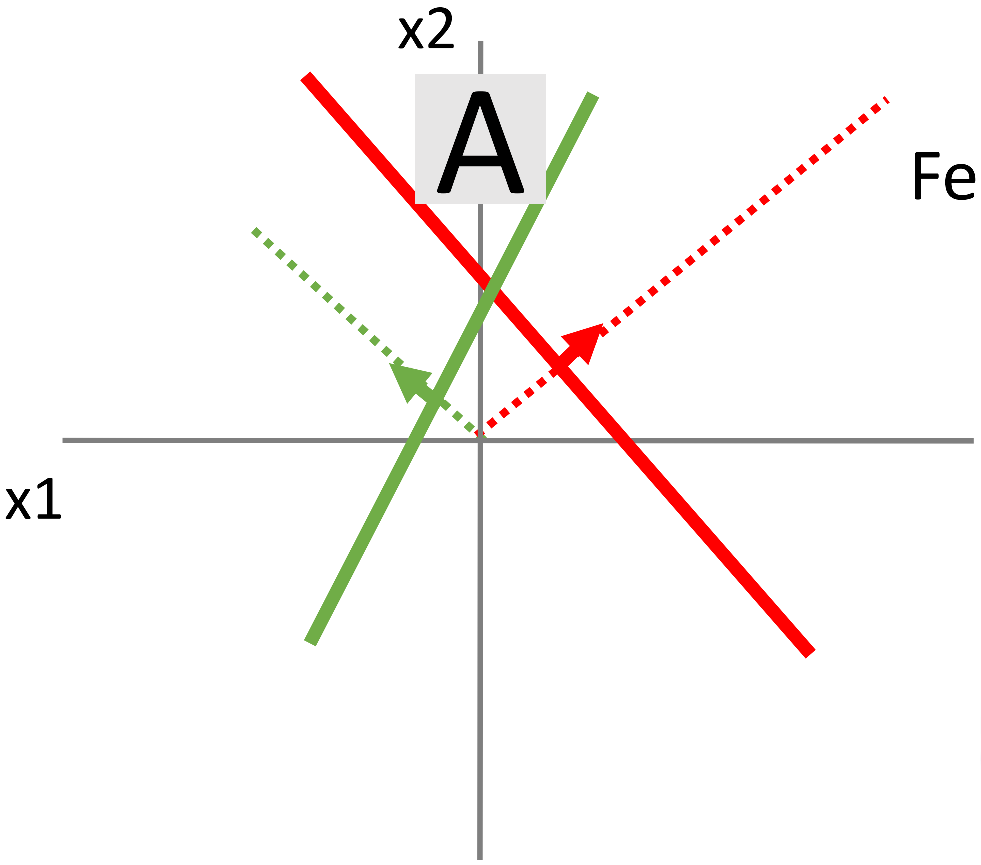

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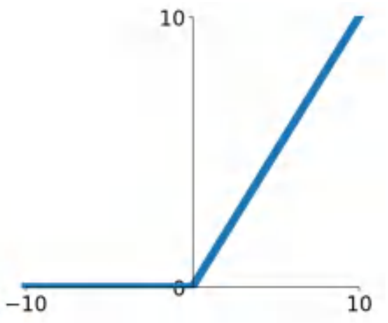

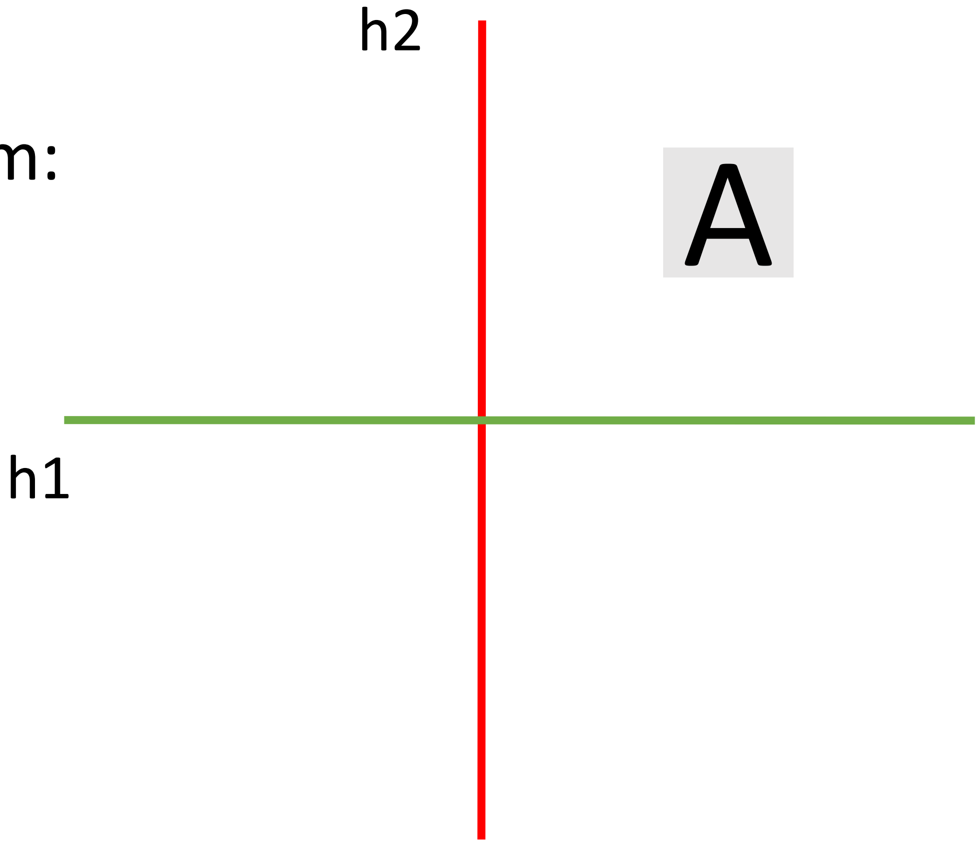

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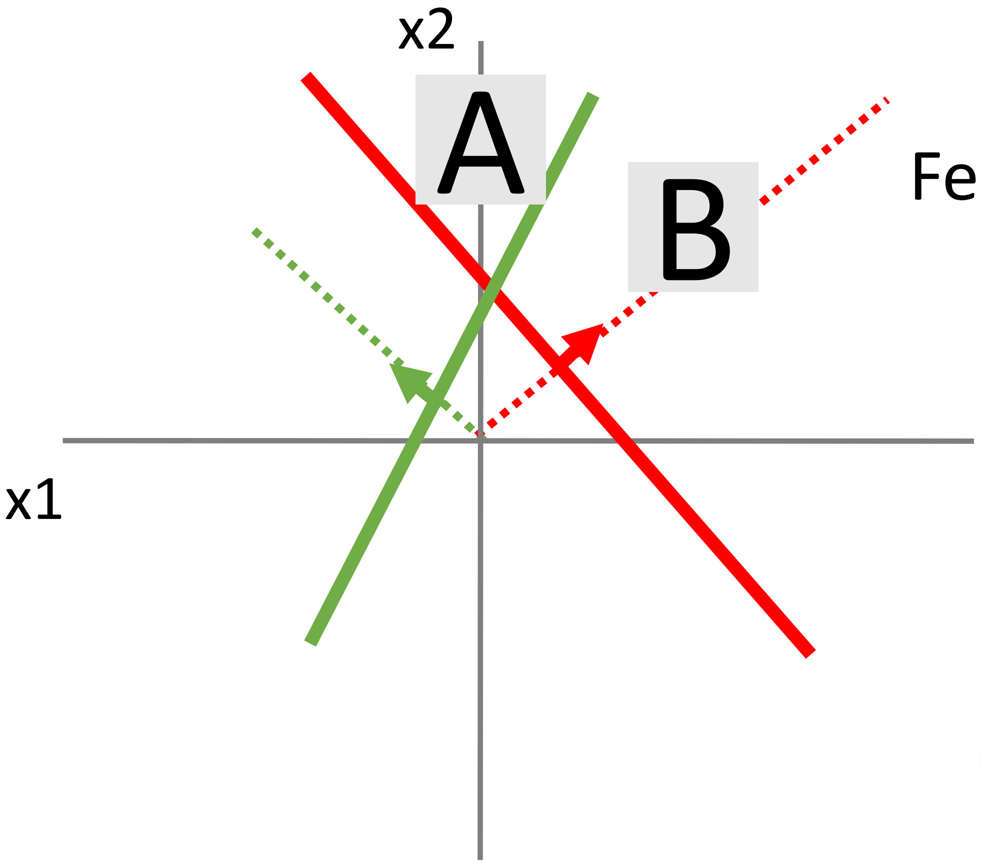

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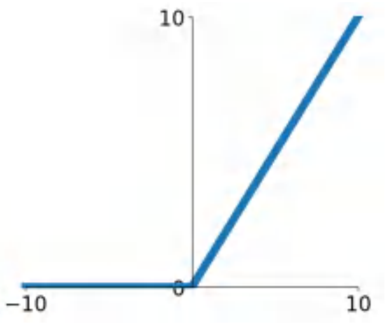

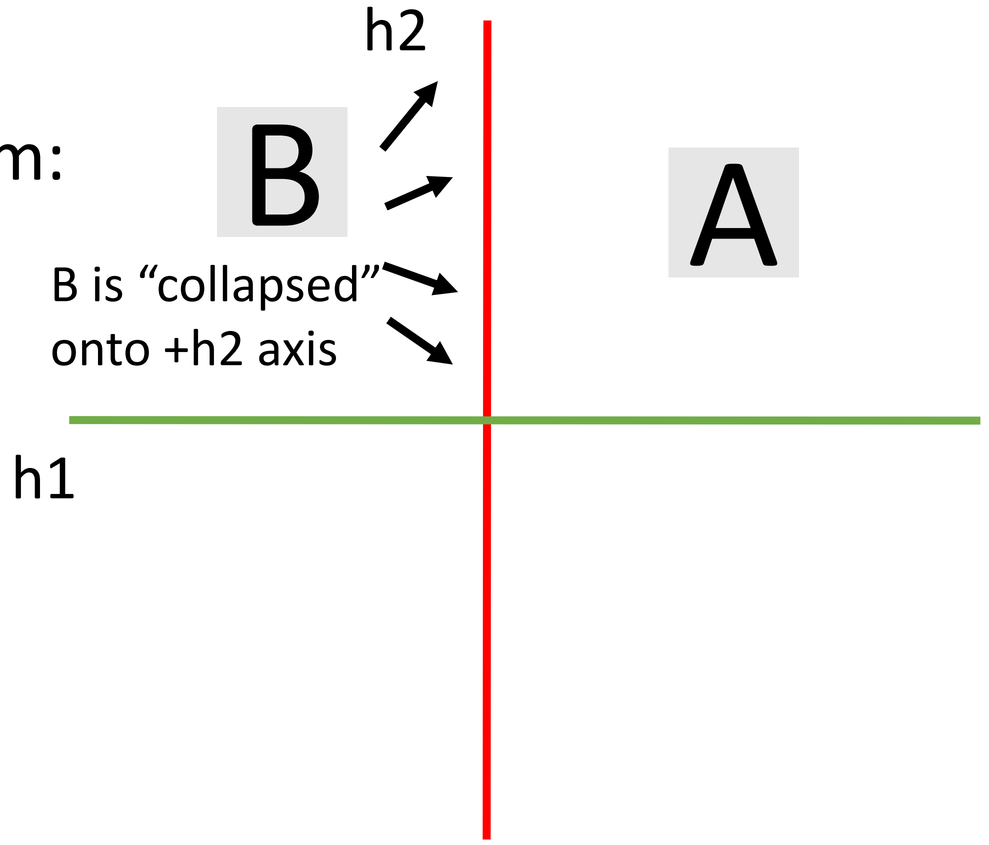

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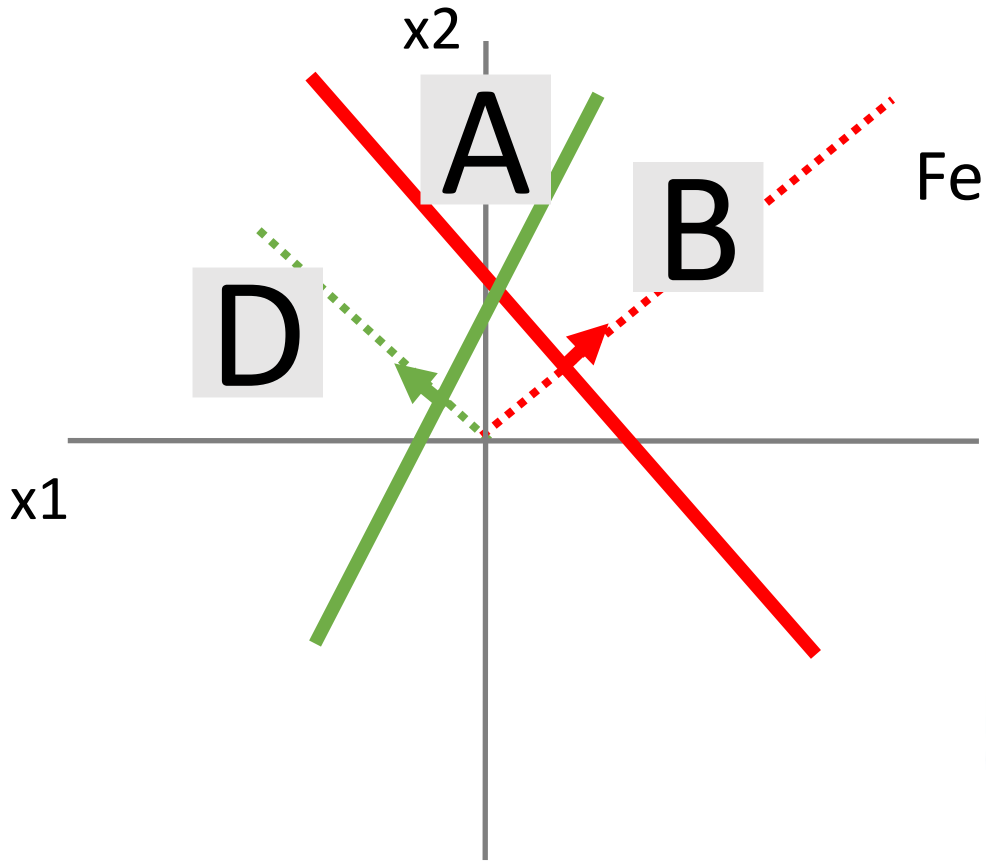

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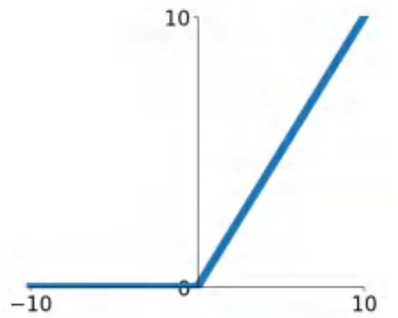

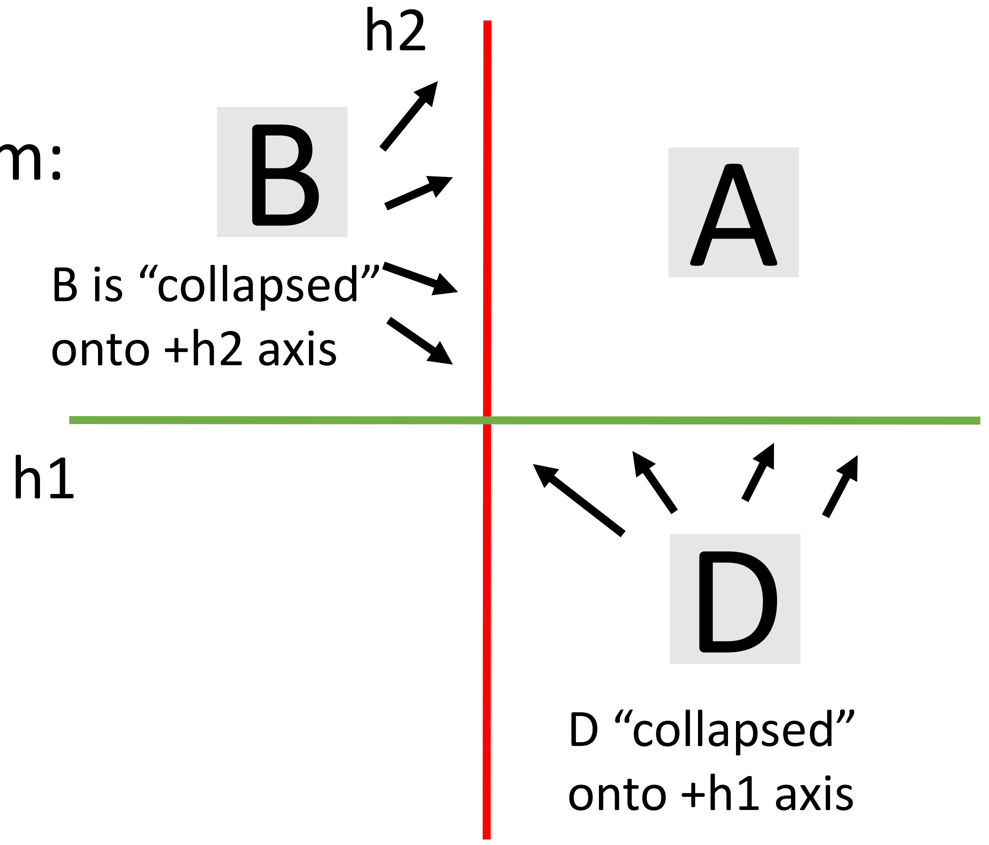

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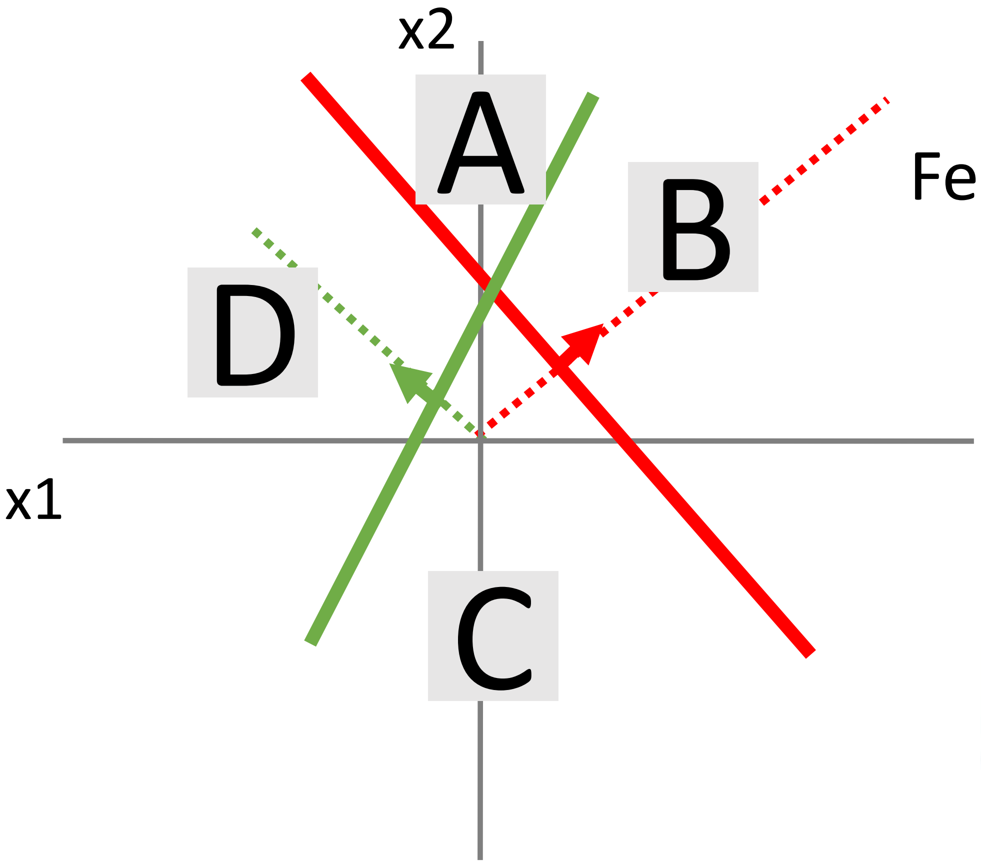

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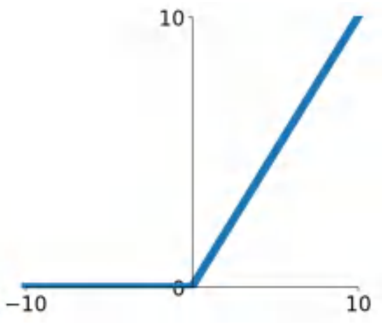
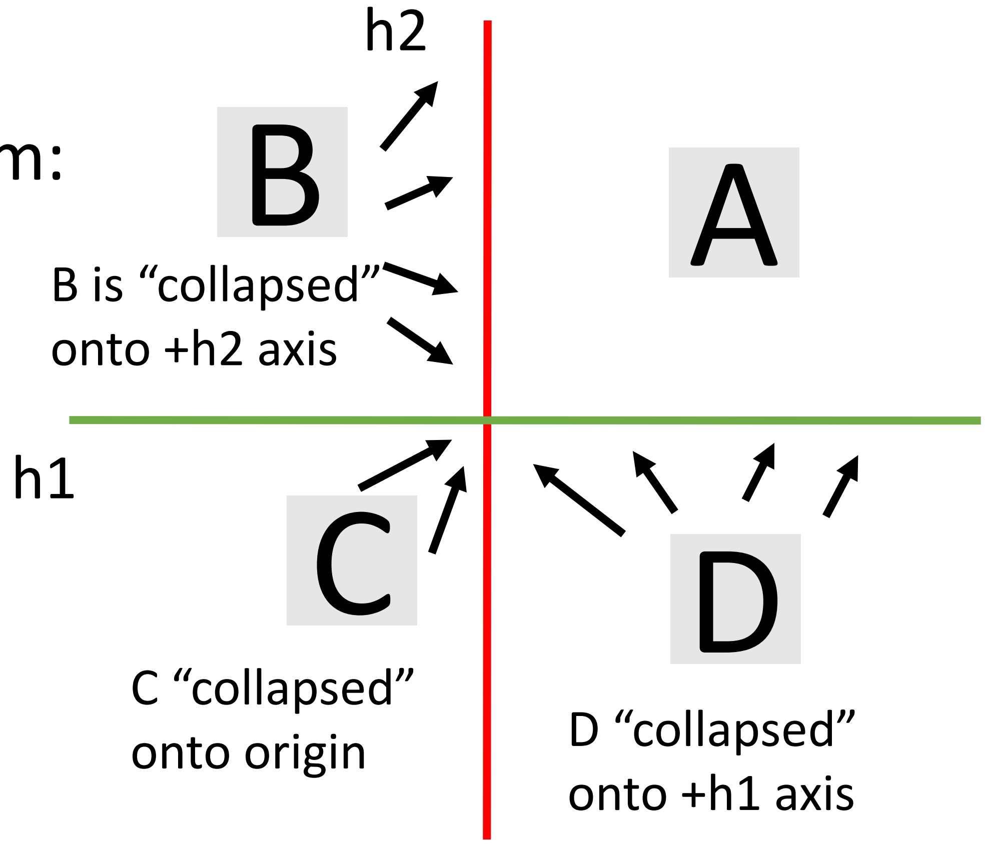




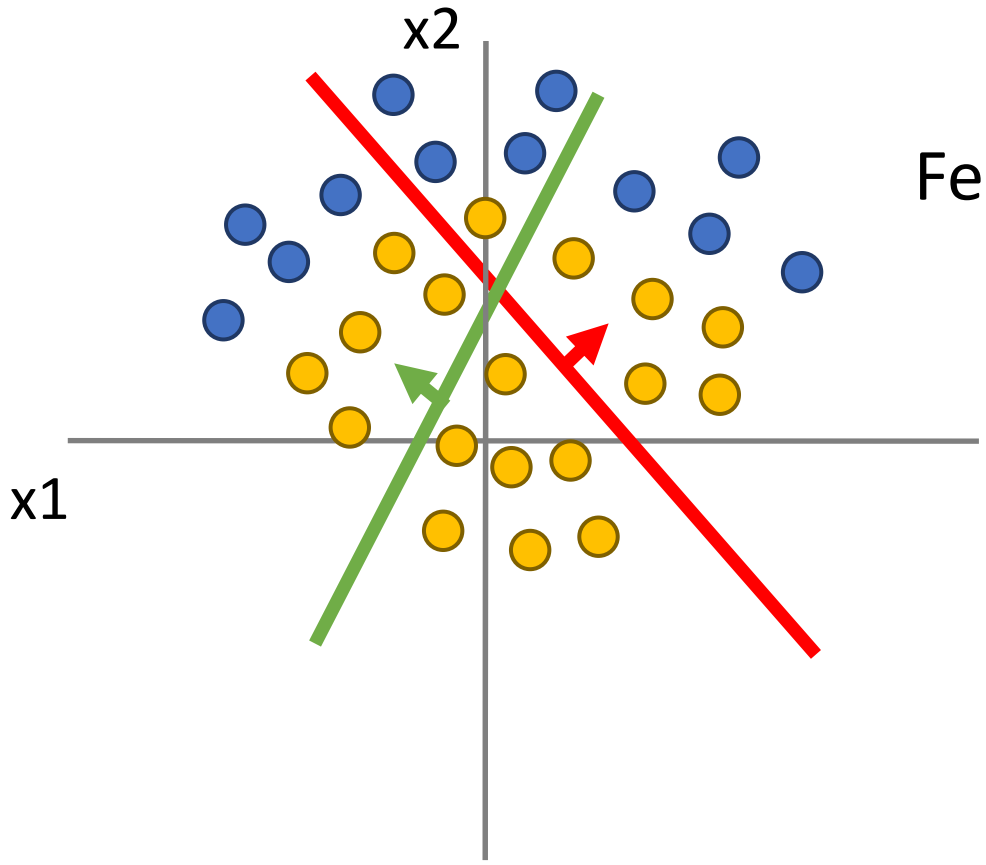
Space Warping

Consider a neural net hidden layer:

$h = \text{ReLU}(Wx) = \max(0, Wx)$

Where x, h are both 2-dimensional

Points not linearly separable in original space



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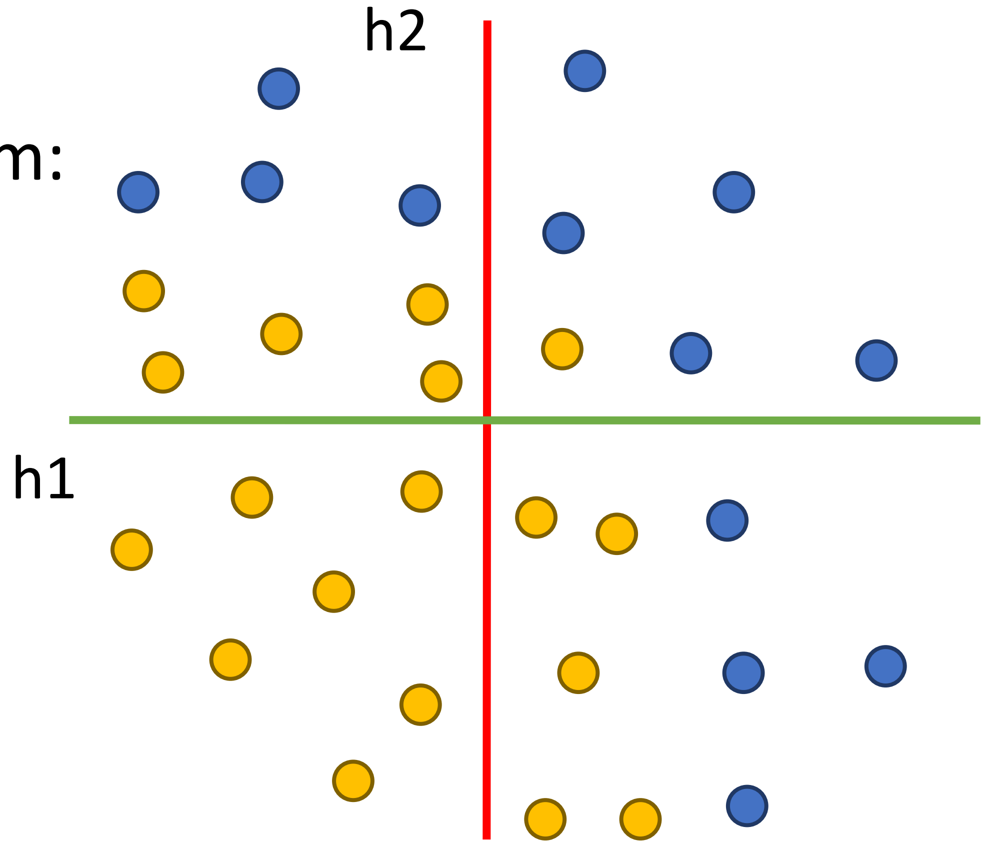
$h = Wx$



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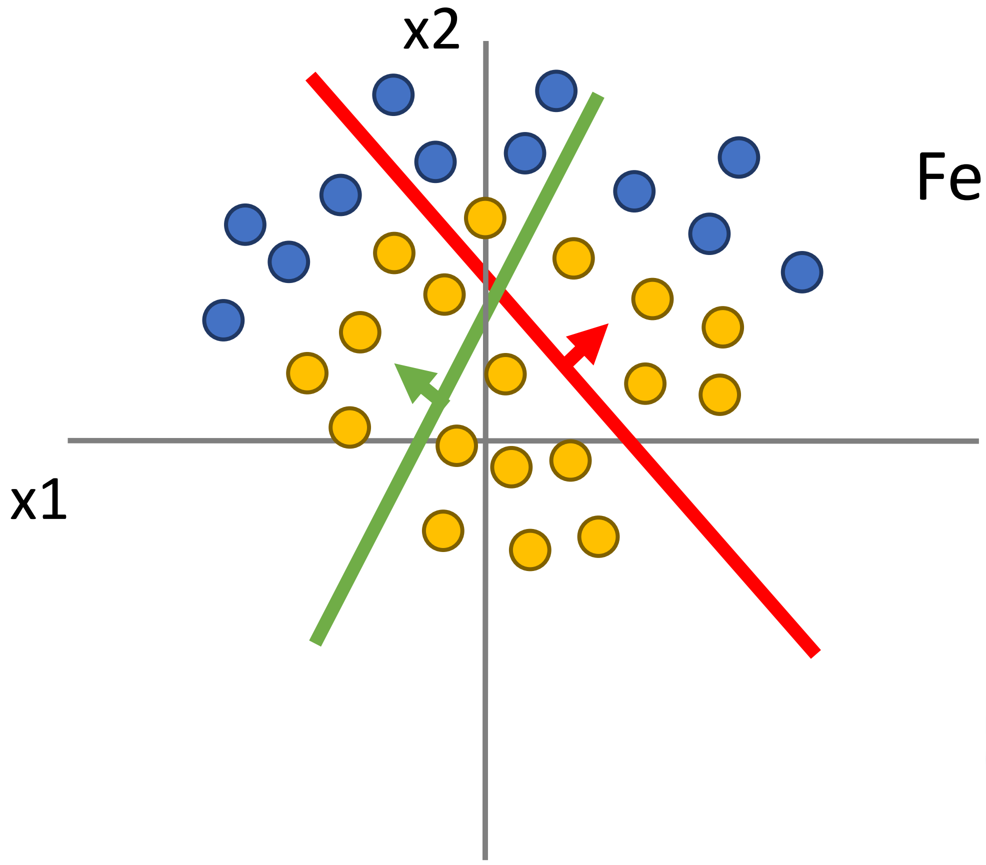

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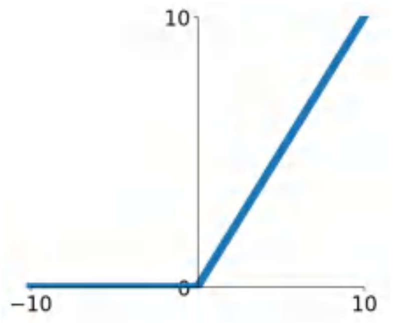
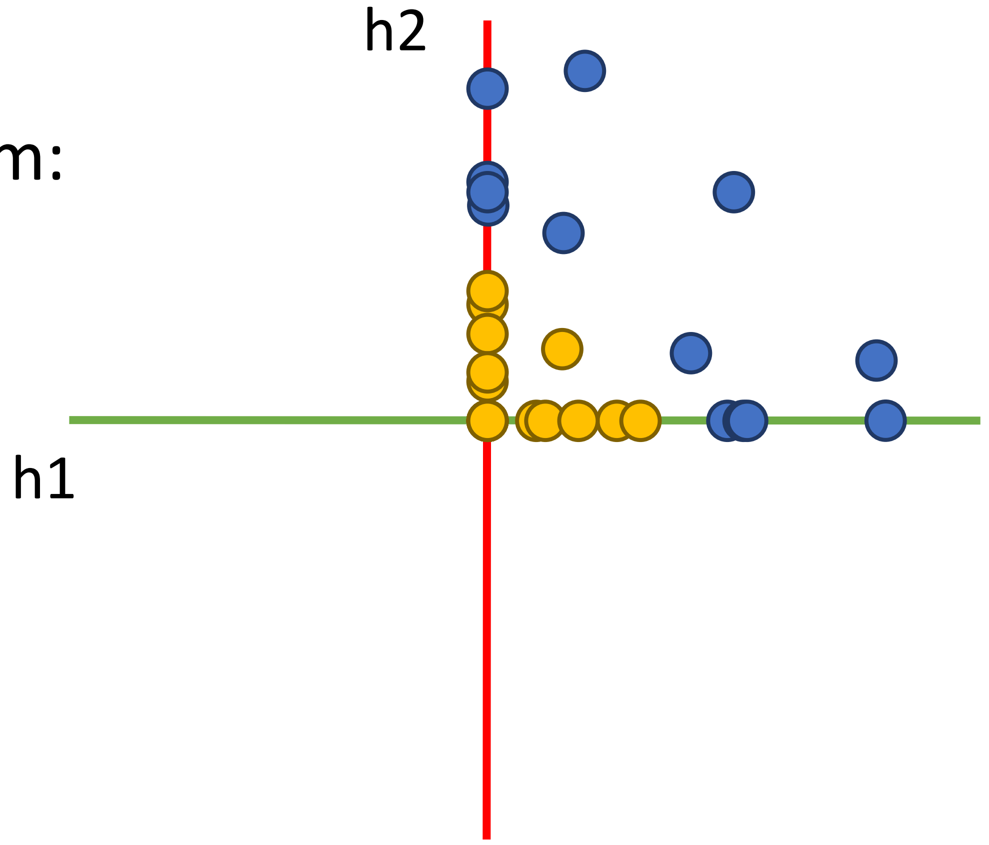
Where x, h are both 2-dimensional

Feature transform:

h = ReLU(Wx)





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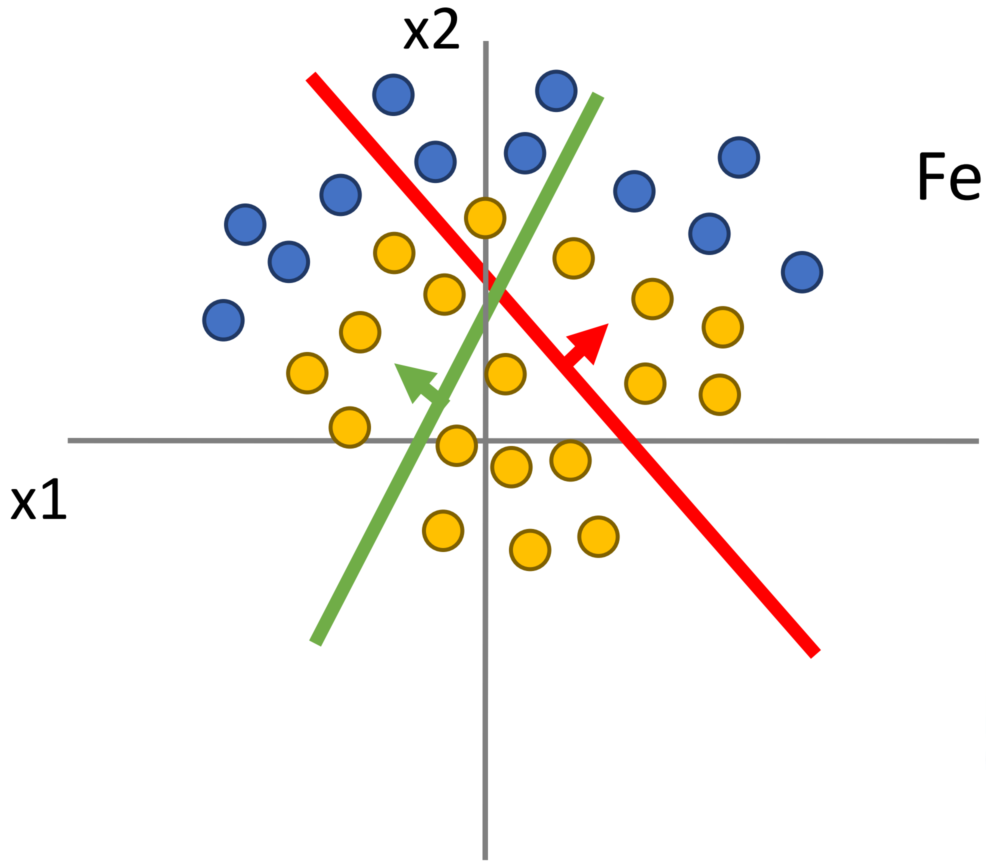

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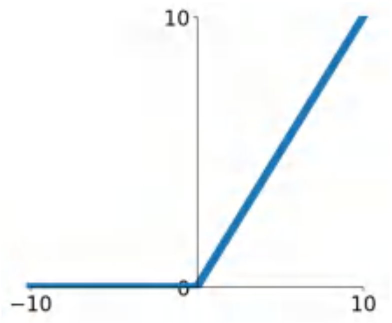
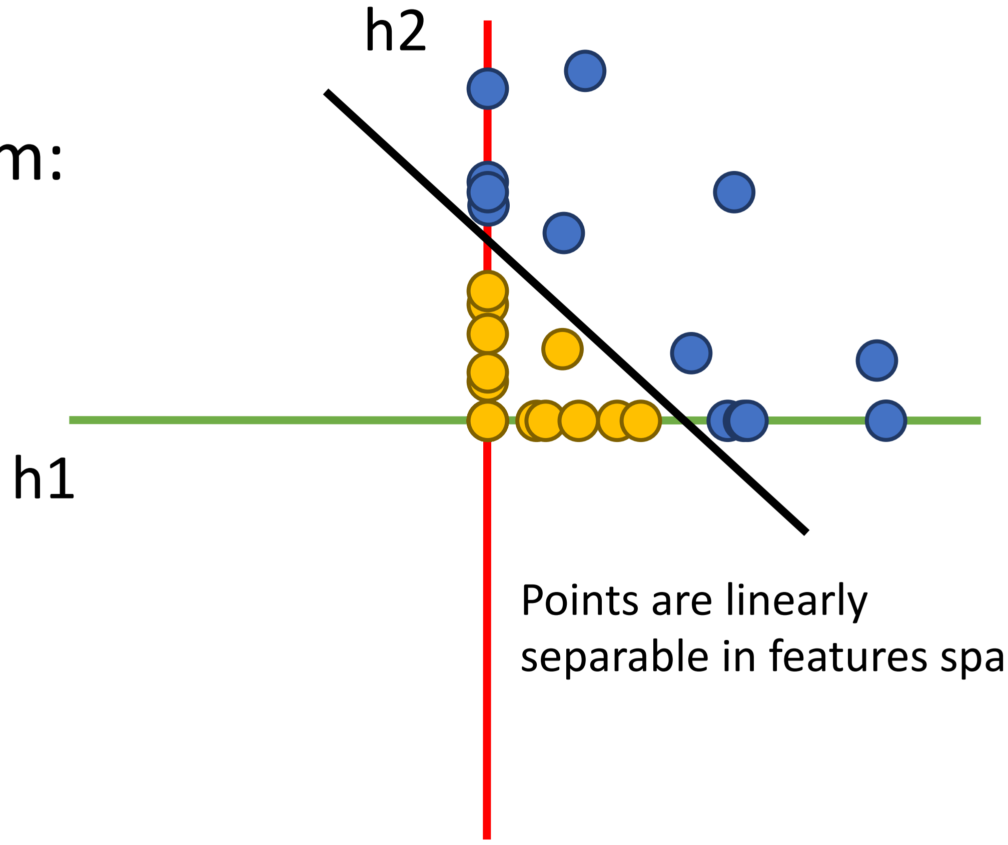
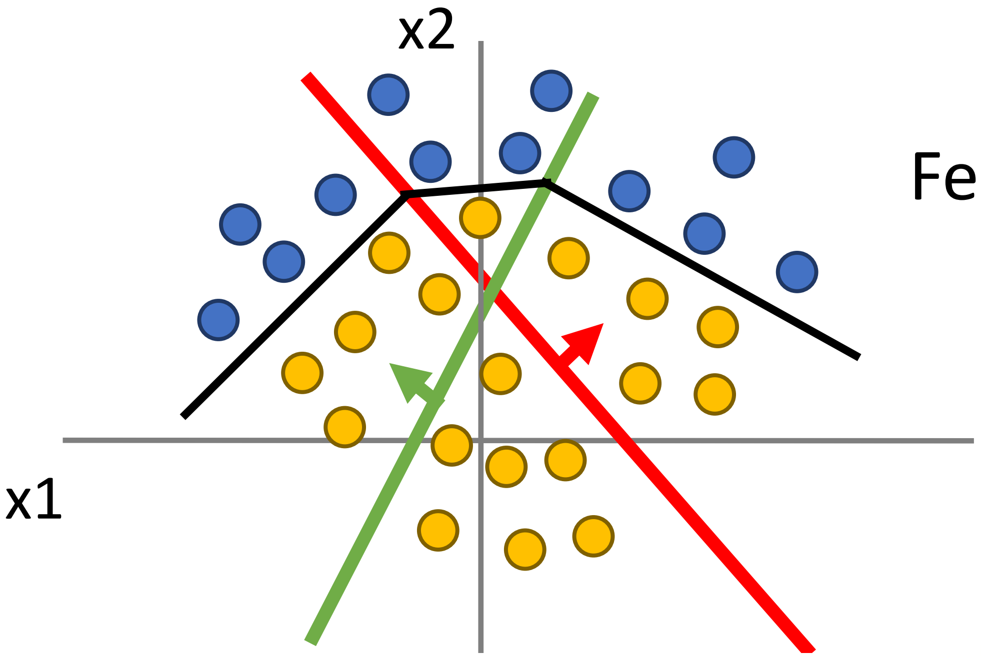




Points are linearly separable in features space!

Space Warping

Points not linearly separable in original space



Linear classifier in feature space gives nonlinear classifier in original space

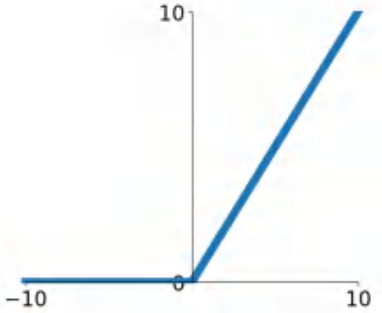
Consider a neural net hidden layer:

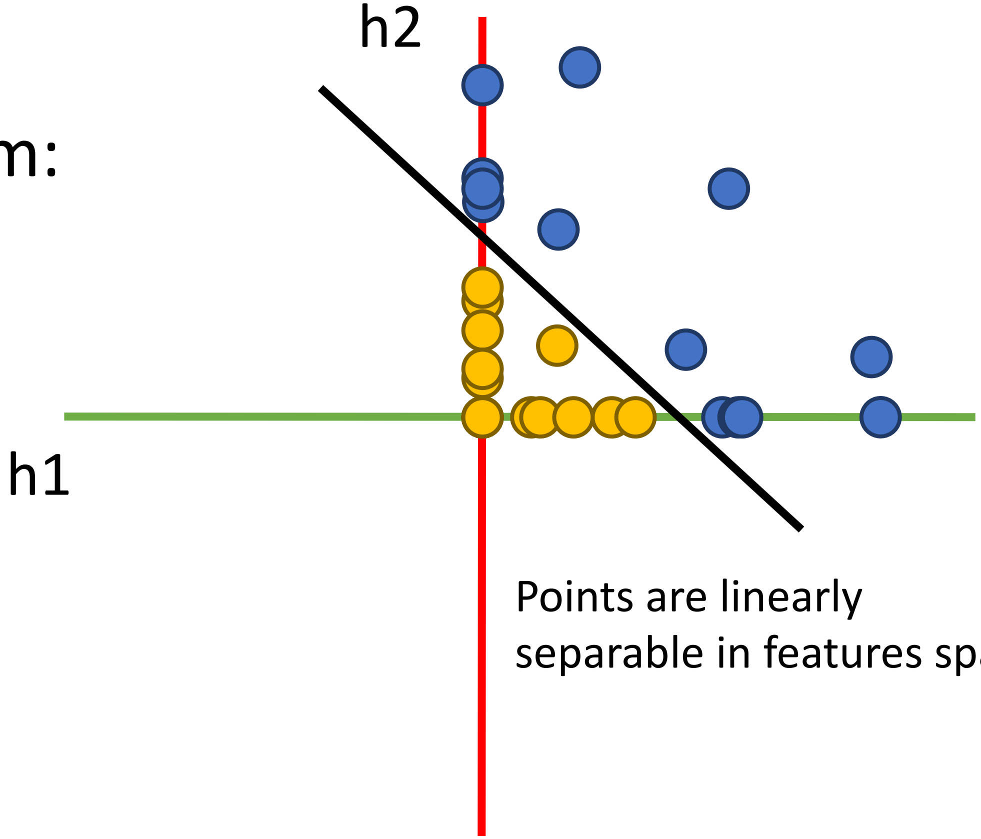
h = ReLU(Wx) = max(0, Wx)

Where x, h are both 2-dimensional

Feature transform:

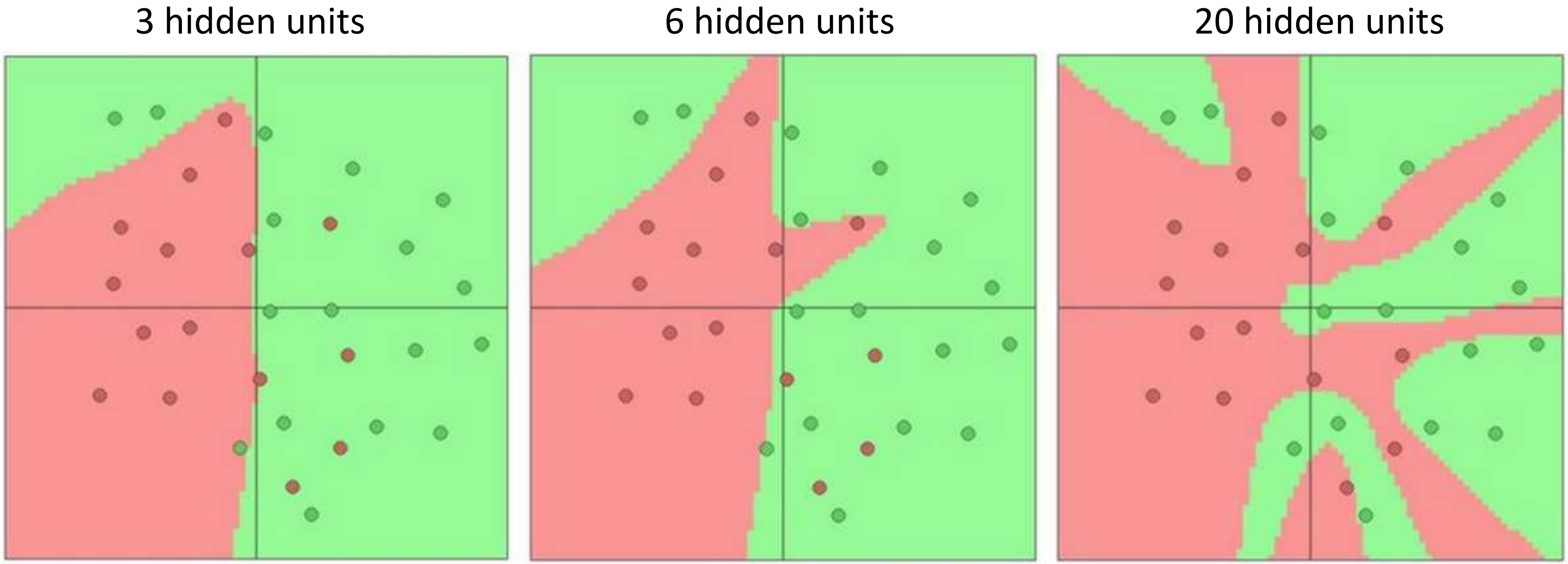
h = ReLU(Wx)





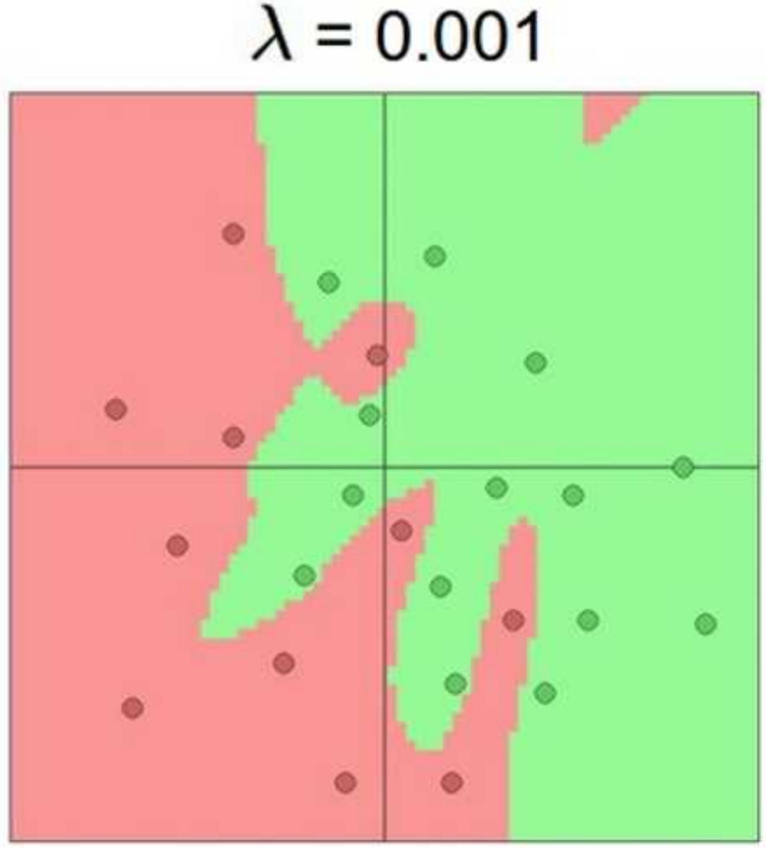
Points are linearly separable in features space!

Setting the number of layers and their sizes



More hidden units = more capacity

Don't regularize with size; instead use stronger L2



(Web demo with ConvNetJS:
http://cs.stanford.edu/people/karpathy/convnetjs/demo/classify2d.html)

Universal Approximation

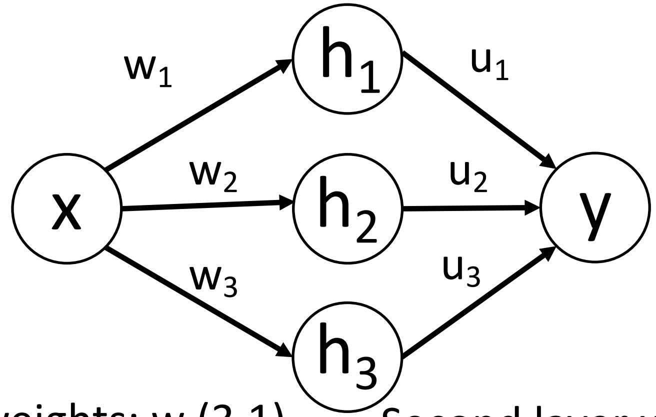
A neural network with one hidden layer can approximate any function f: $R^N \rightarrow R^M$ with arbitrary precision*

*Many technical conditions: Only holds on compact subsets of R^N; function must be continuous; need to define "arbitrary precision"; etc

Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network

Input:
x (1,)



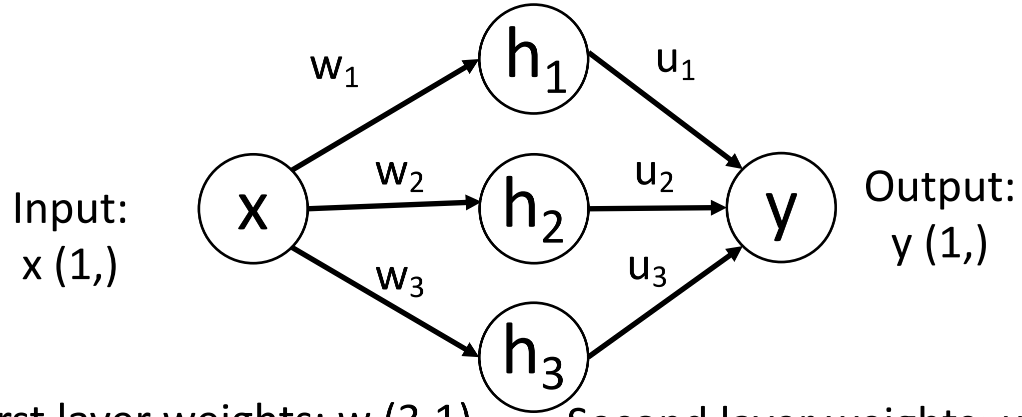
Output:
y (1,)

First layer weights: w (3,1)
First layer bias: b (3,)

Second layer weights: u (1,3)
First layer bias: p (1,)

Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network



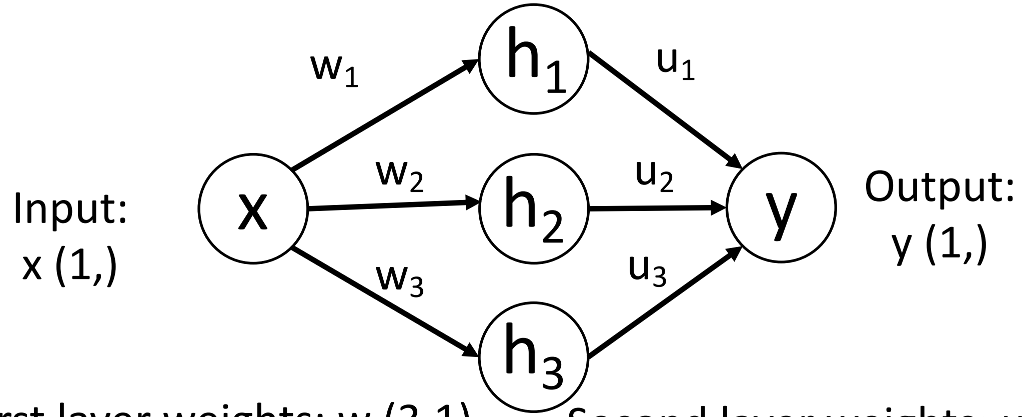
First layer weights: w (3,1)
First layer bias: b (3,)

Second layer weights: u (1,3)
First layer bias: p (1,)

h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network



First layer weights: w (3,1)
First layer bias: b (3,)

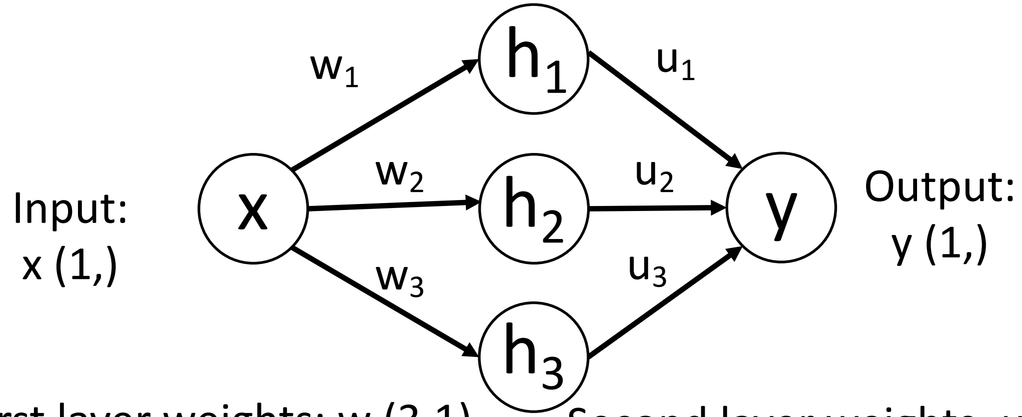
Second layer weights: u (1,3)
First layer bias: p (1,)

h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

y = u1 * max(0, w1 * x + b1)
+ u2 * max(0, w2 * x + b2)
+ u3 * max(0, w3 * x + b3)
+ p

Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network



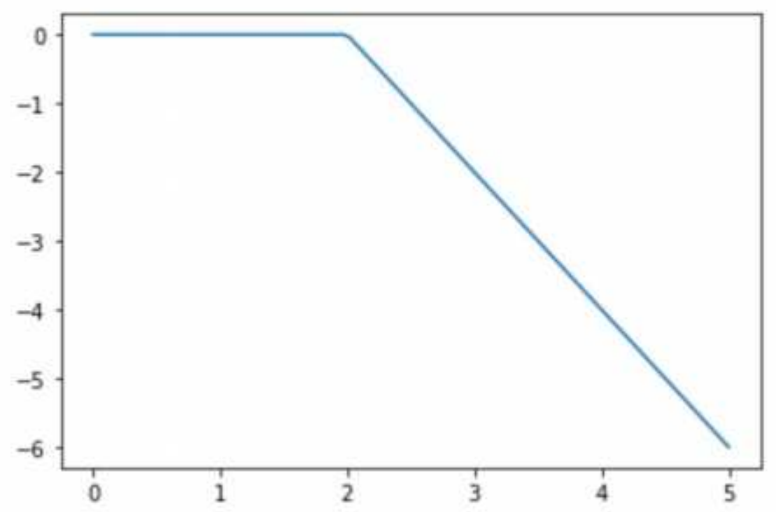
First layer weights: w (3,1)
First layer bias: b (3,)

Second layer weights: u (1,3)
First layer bias: p (1,)

h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

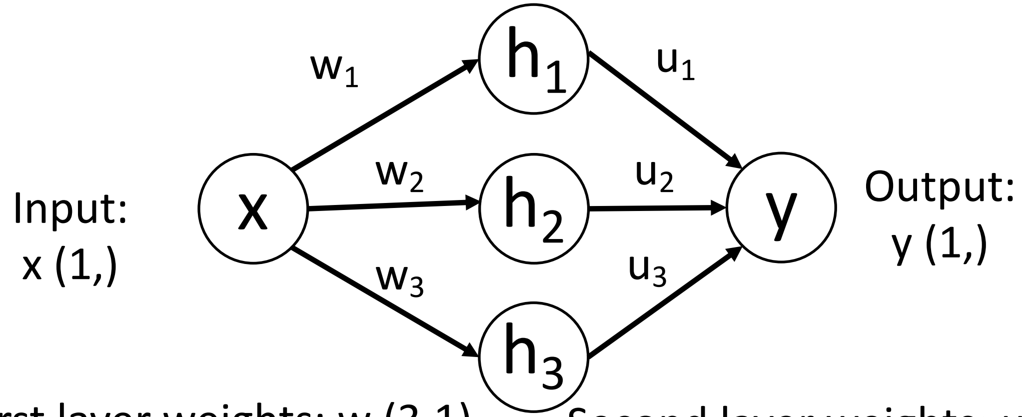
y = u1 * max(0, w1 * x + b1)
+ u2 * max(0, w2 * x + b2)
+ u3 * max(0, w3 * x + b3)
+ p

Output is a sum of shifted, scaled ReLUs:



Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network



First layer weights: w (3,1)
First layer bias: b (3,)

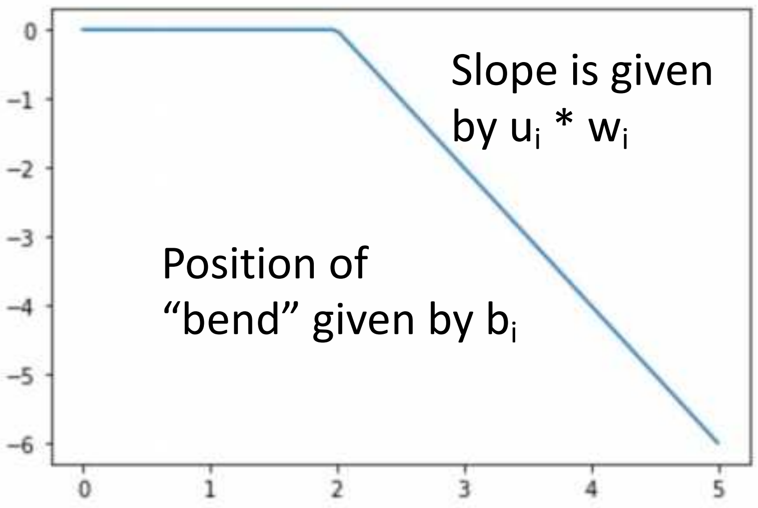
Second layer weights: u (1,3)
First layer bias: p (1,)

h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

y = u1 * max(0, w1 * x + b1)
+ u2 * max(0, w2 * x + b2)
+ u3 * max(0, w3 * x + b3)
+ p

Output is a sum of shifted, scaled ReLUs:

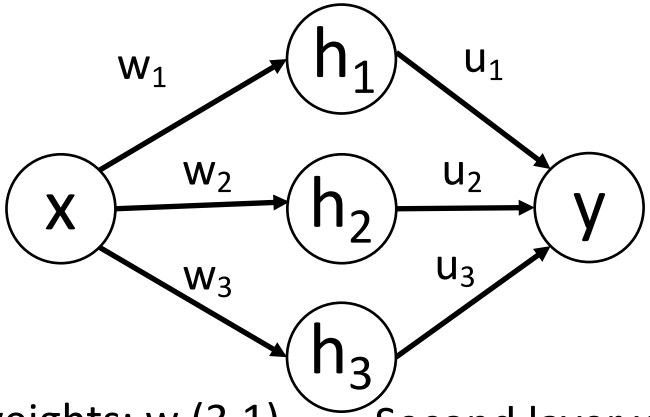
Flip left / right based on sign of w_i



Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network

Input:
x (1,)

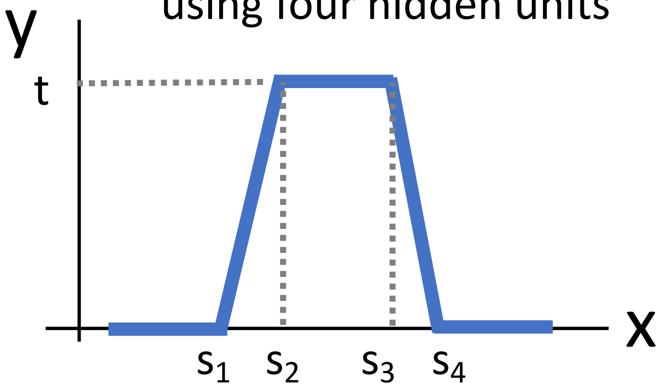


Output:
y (1,)

First layer weights: w (3,1)
First layer bias: b (3,)

Second layer weights: u (1,3)
First layer bias: p (1,)

We can build a "bump function" using four hidden units



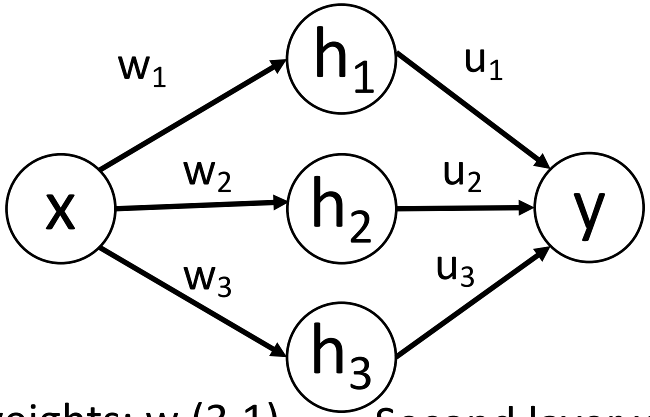
h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

y = u1 * max(0, w1 * x + b1)
+ u2 * max(0, w2 * x + b2)
+ u3 * max(0, w3 * x + b3)
+ p

Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network

Input:
x (1,)

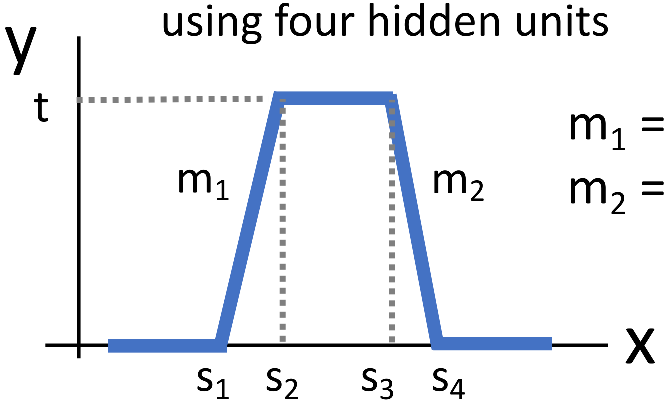


Output:
y (1,)

First layer weights: w (3,1)
First layer bias: b (3,)

Second layer weights: u (1,3)
First layer bias: p (1,)

We can build a "bump function" using four hidden units



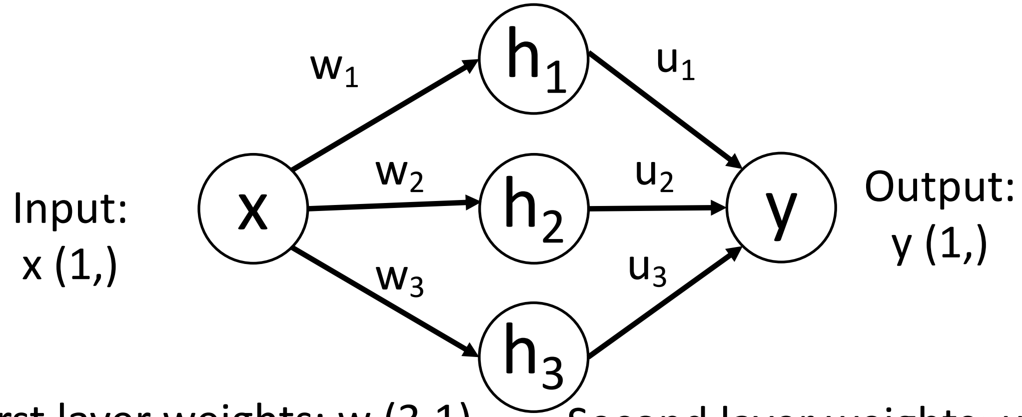
$m_1 = t / (s_2 - s_1)$
$m_2 = t / (s_4 - s_3)$

h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

y = u1 * max(0, w1 * x + b1)
+ u2 * max(0, w2 * x + b2)
+ u3 * max(0, w3 * x + b3)
+ p

Universal Approximation

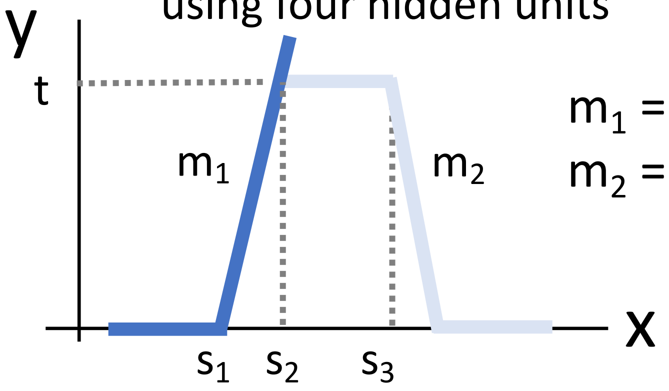
Example: Approximating a function f: R -> R with a two-layer ReLU network



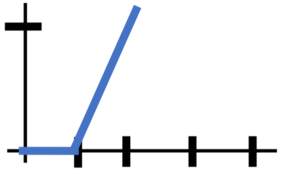
First layer weights: w (3,1)
First layer bias: b (3,)

Second layer weights: u (1,3)
First layer bias: p (1,)

We can build a "bump function" using four hidden units



$m_1 = t / (s_2 - s_1)$
$m_2 = t / (s_4 - s_3)$



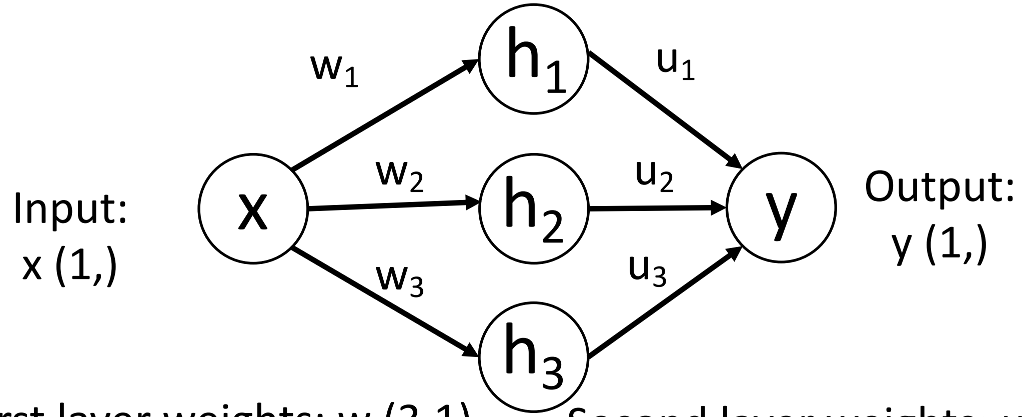
$m_1 * \max(0, x - s_1)$

h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

y = u1 * max(0, w1 * x + b1)
+ u2 * max(0, w2 * x + b2)
+ u3 * max(0, w3 * x + b3)
+ p

Universal Approximation

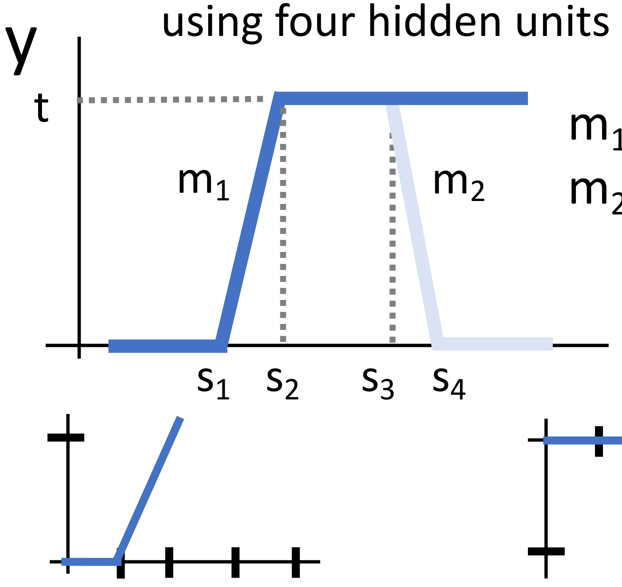
Example: Approximating a function f: R -> R with a two-layer ReLU network



First layer weights: w (3,1)
First layer bias: b (3,)

Second layer weights: u (1,3)
First layer bias: p (1,)

We can build a "bump function" using four hidden units



$m_1 = t / (s_2 - s_1)$
$m_2 = t / (s_4 - s_3)$

$m_1 * \max(0, x - s_1)$ $-m_1 * \max(0, x - s_2)$

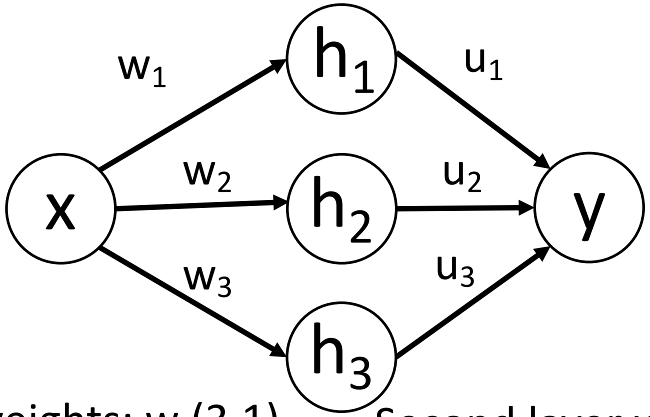
h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

y = u1 * max(0, w1 * x + b1)
+ u2 * max(0, w2 * x + b2)
+ u3 * max(0, w3 * x + b3)
+ p

Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network

Input: x (1,)

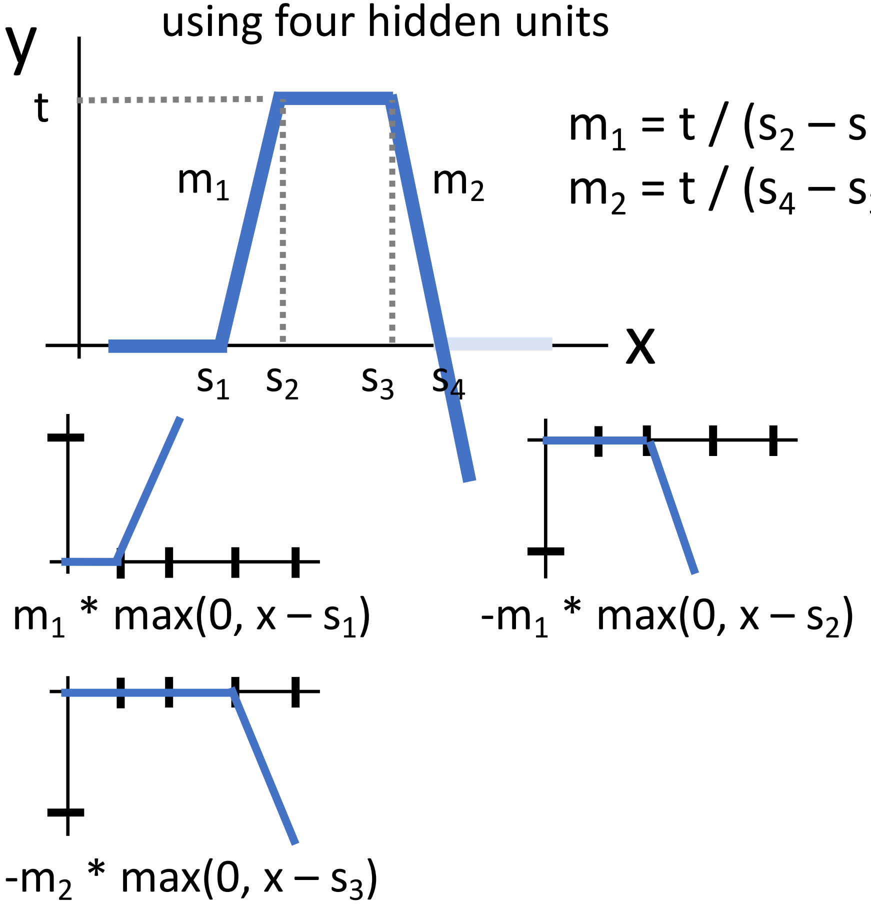


Output: y (1,)

First layer weights: w (3,1)
First layer bias: b (3,)

Second layer weights: u (1,3)
First layer bias: p (1,)

We can build a "bump function" using four hidden units



$m_1 = t / (s_2 - s_1)$
$m_2 = t / (s_4 - s_3)$

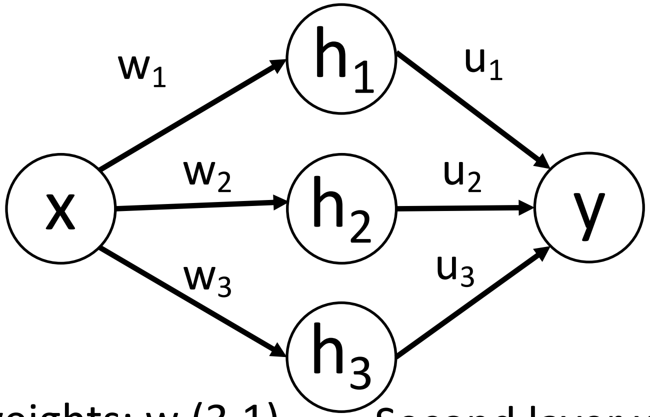
h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

y = u1 * max(0, w1 * x + b1)
  + u2 * max(0, w2 * x + b2)
  + u3 * max(0, w3 * x + b3)
  + p

Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network

Input:
x (1,)

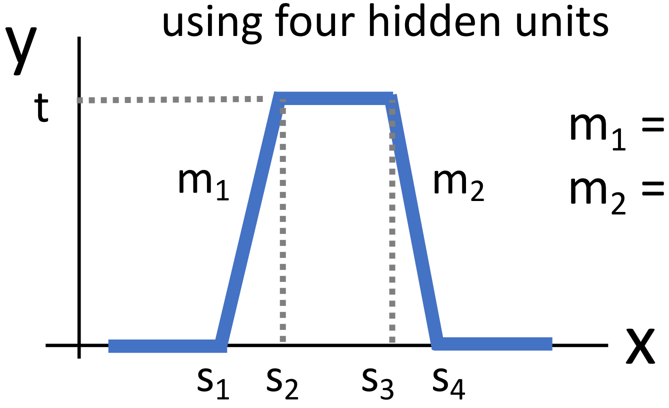


Output:
y (1,)

First layer weights: w (3,1)
First layer bias: b (3,)

Second layer weights: u (1,3)
First layer bias: p (1,)

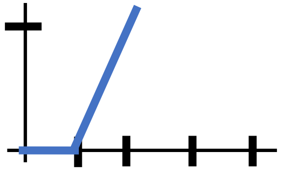
We can build a "bump function" using four hidden units



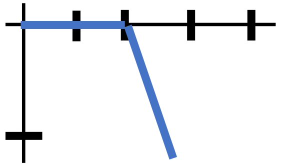
$m_1 = t / (s_2 - s_1)$
$m_2 = t / (s_4 - s_3)$

$$h1 = \max(0, w1 * x + b1)$$
$$h2 = \max(0, w2 * x + b2)$$
$$h3 = \max(0, w3 * x + b3)$$
$$y = u1 * h1 + u2 * h2 + u3 * h3 + p$$

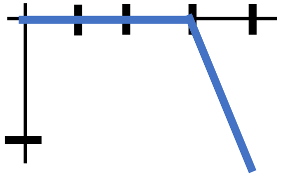
$$\begin{aligned} y = {} & u1 * \max(0, w1 * x + b1) \\ & + u2 * \max(0, w2 * x + b2) \\ & + u3 * \max(0, w3 * x + b3) \\ & + p \end{aligned}$$



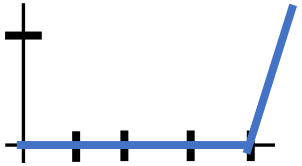
$m_1 * \max(0, x - s_1)$



$-m_1 * \max(0, x - s_2)$



$-m_2 * \max(0, x - s_3)$

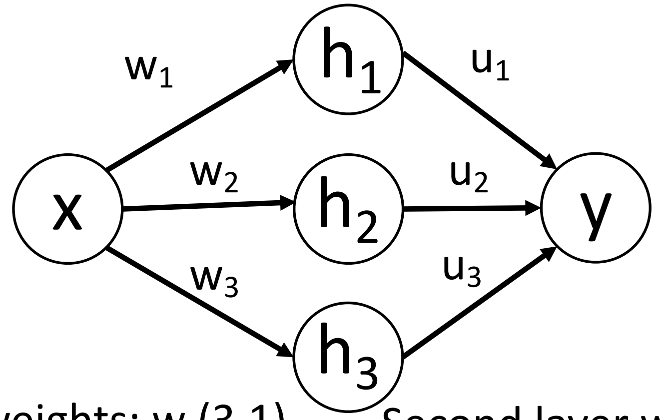


$m_2 * \max(0, x - s_4)$

Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network

Input:
x (1,)



Output:
y (1,)

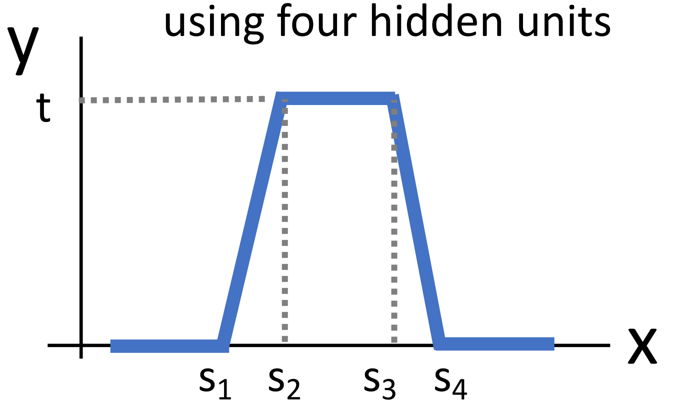
First layer weights: w (3,1)
First layer bias: b (3,)

Second layer weights: u (1,3)
First layer bias: p (1,)

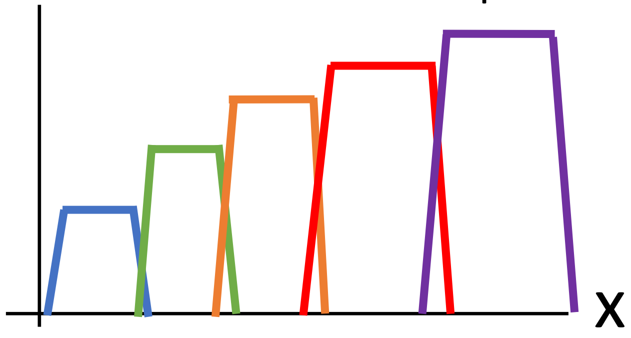
h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

y = u1 * max(0, w1 * x + b1)
+ u2 * max(0, w2 * x + b2)
+ u3 * max(0, w3 * x + b3)
+ p

We can build a "bump function" using four hidden units



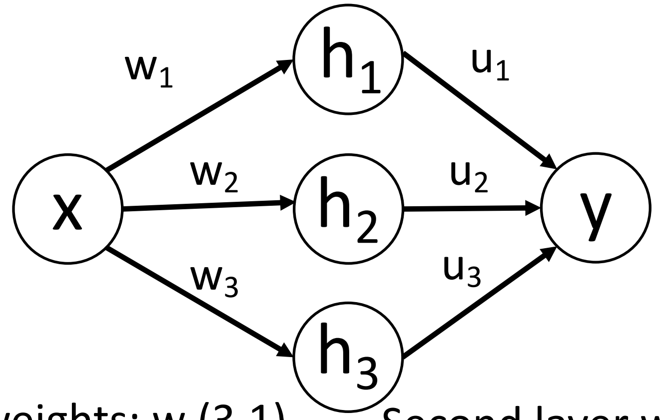
With 4K hidden units we can build a sum of K bumps



Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network

Input:
x (1,)



Output:
y (1,)

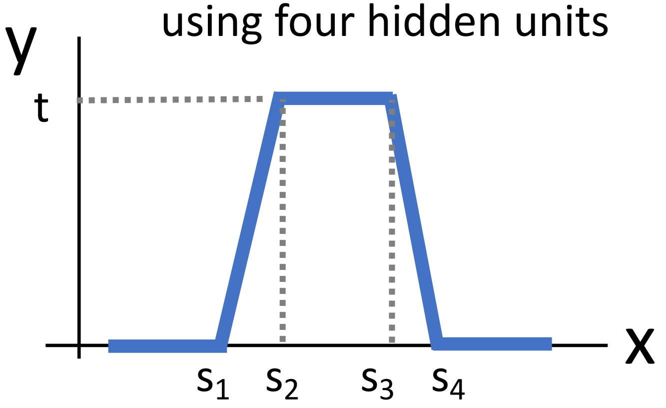
First layer weights: w (3,1)
First layer bias: b (3,)

Second layer weights: u (1,3)
First layer bias: p (1,)

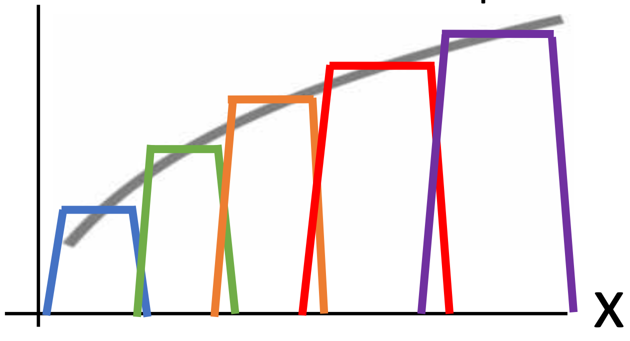
h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

y = u1 * max(0, w1 * x + b1)
+ u2 * max(0, w2 * x + b2)
+ u3 * max(0, w3 * x + b3)
+ p

We can build a "bump function" using four hidden units



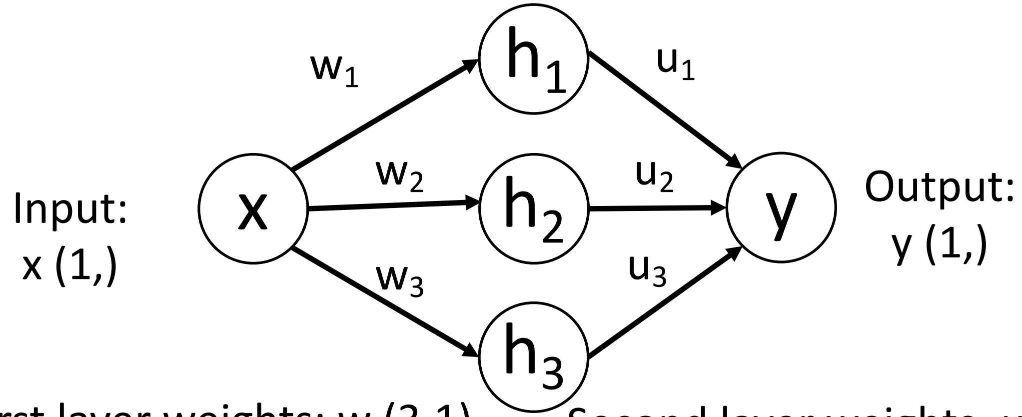
With 4K hidden units we can build a sum of K bumps



Approximate functions with bumps!

Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network



First layer weights: w (3,1)
First layer bias: b (3,)

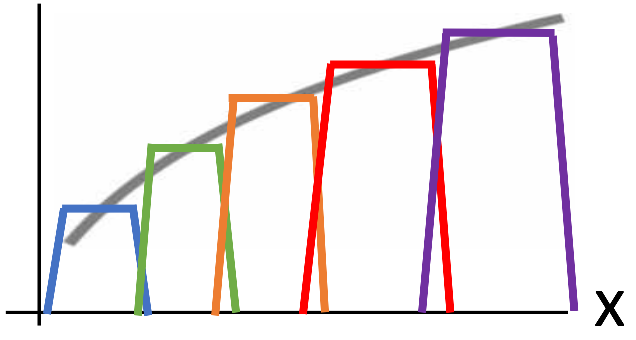
Second layer weights: u (1,3)
First layer bias: p (1,)

$h1 = \max(0, w1 * x + b1)$
$h2 = \max(0, w2 * x + b2)$
$h3 = \max(0, w3 * x + b3)$
$y = u1 * h1 + u2 * h2 + u3 * h3 + p$

$$
\begin{aligned}
y = {} & u1 * \max(0, w1 * x + b1) \\
& + u2 * \max(0, w2 * x + b2) \\
& + u3 * \max(0, w3 * x + b3) \\
& + p
\end{aligned}
$$

What about…
- Gaps between bumps?
- Other nonlinearities?
- Higher-dimensional functions?

See [Nielsen, Chapter 4]

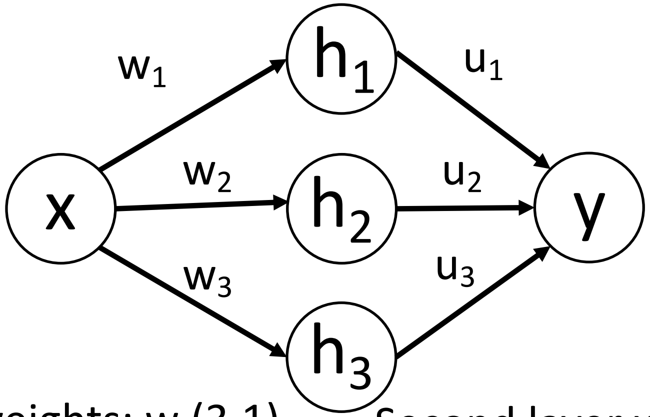


Approximate functions with bumps!

Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network

Input:
x (1,)



Output:
y (1,)

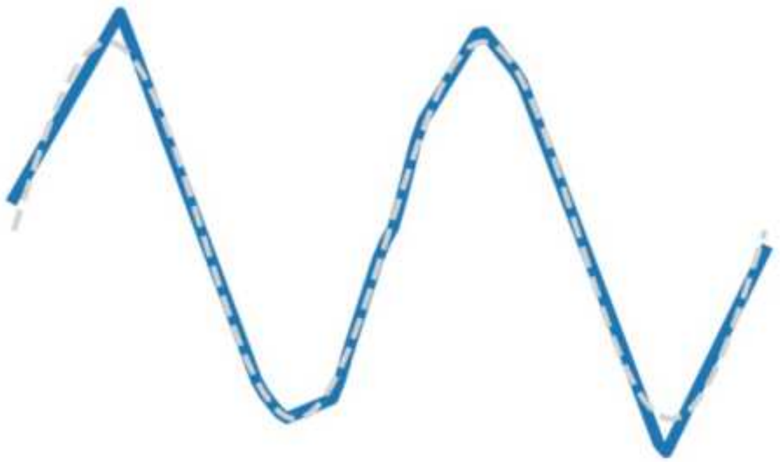
First layer weights: w (3,1)
First layer bias: b (3,)

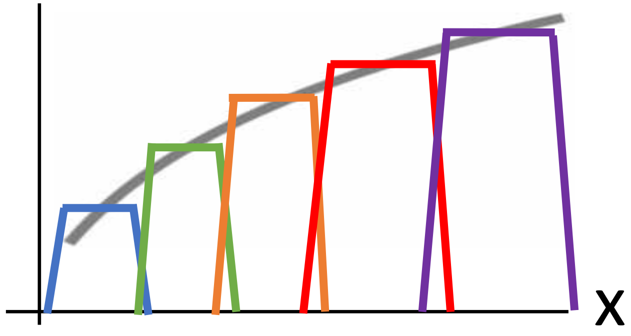
Second layer weights: u (1,3)
First layer bias: p (1,)

h1 = max(0, w1 * x + b1)
h2 = max(0, w2 * x + b2)
h3 = max(0, w3 * x + b3)
y = u1 * h1 + u2 * h2 + u3 * h3 + p

y = u1 * max(0, w1 * x + b1)
+ u2 * max(0, w2 * x + b2)
+ u3 * max(0, w3 * x + b3)
+ p

Reality check: Networks don't really learn bumps!

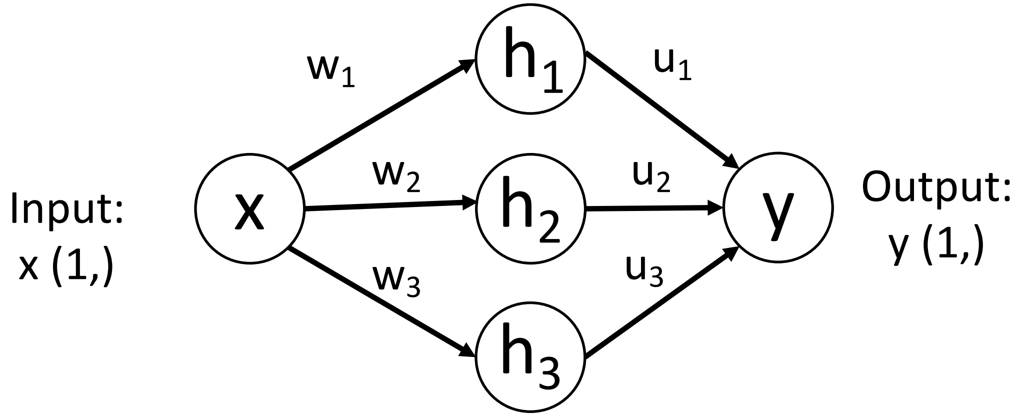




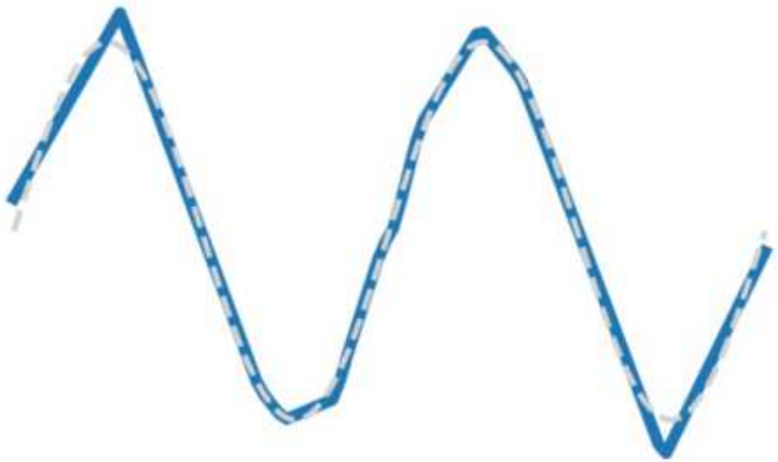
Approximate functions with bumps!

Universal Approximation

Example: Approximating a function f: R -> R with a two-layer ReLU network



Reality check: Networks don't really learn bumps!



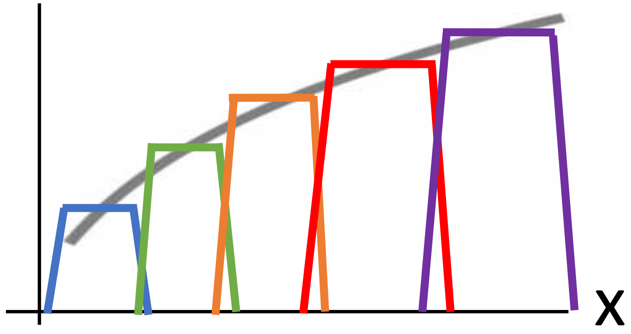
Universal approximation tells us:

- Neural nets can represent any function

Universal approximation DOES NOT tell us:

- Whether we can actually learn any function with SGD
- How much data we need to learn a function

Remember: kNN is also a universal approximator!



Approximate functions with bumps!

Extra topic
(Won’t be on HW / Exam)

Convex Functions

A function $f : X \subseteq \mathbb{R}^N \to \mathbb{R}$ is **convex** if for all $x_1, x_2 \in X, t \in [0, 1]$,

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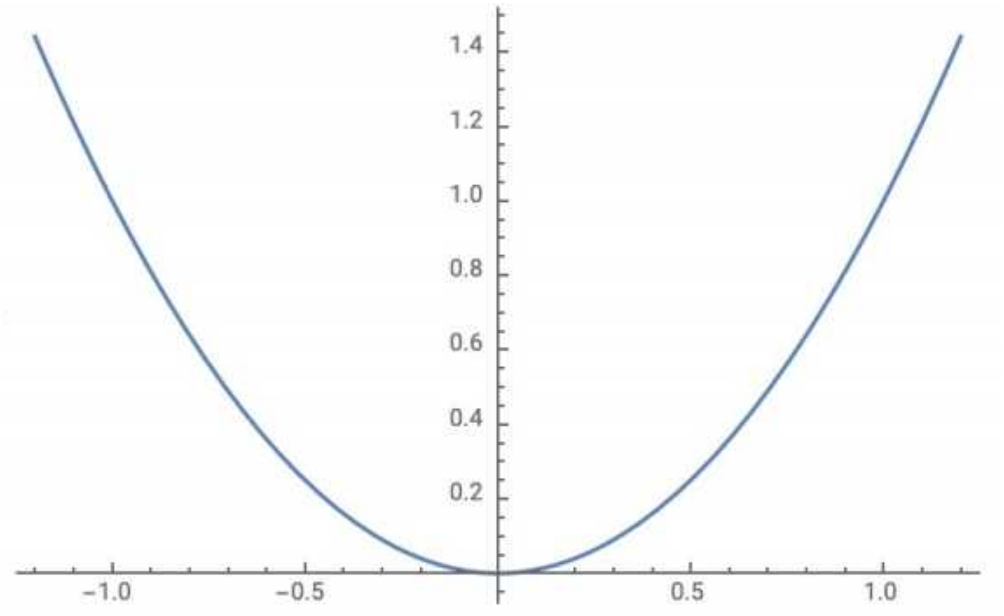
Example: $f(x) = x^2$ is convex:



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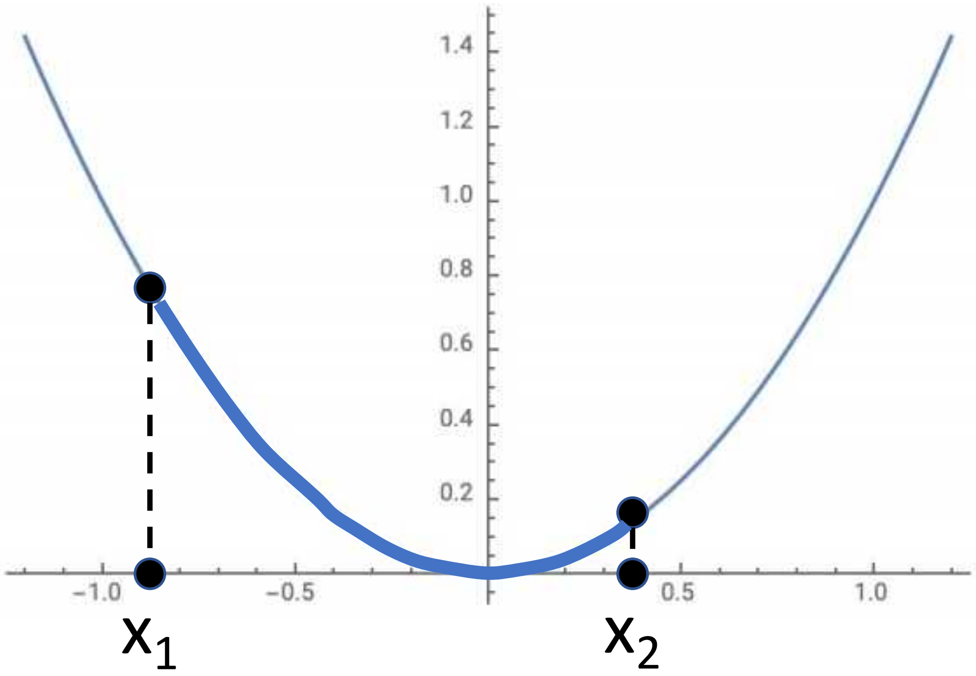

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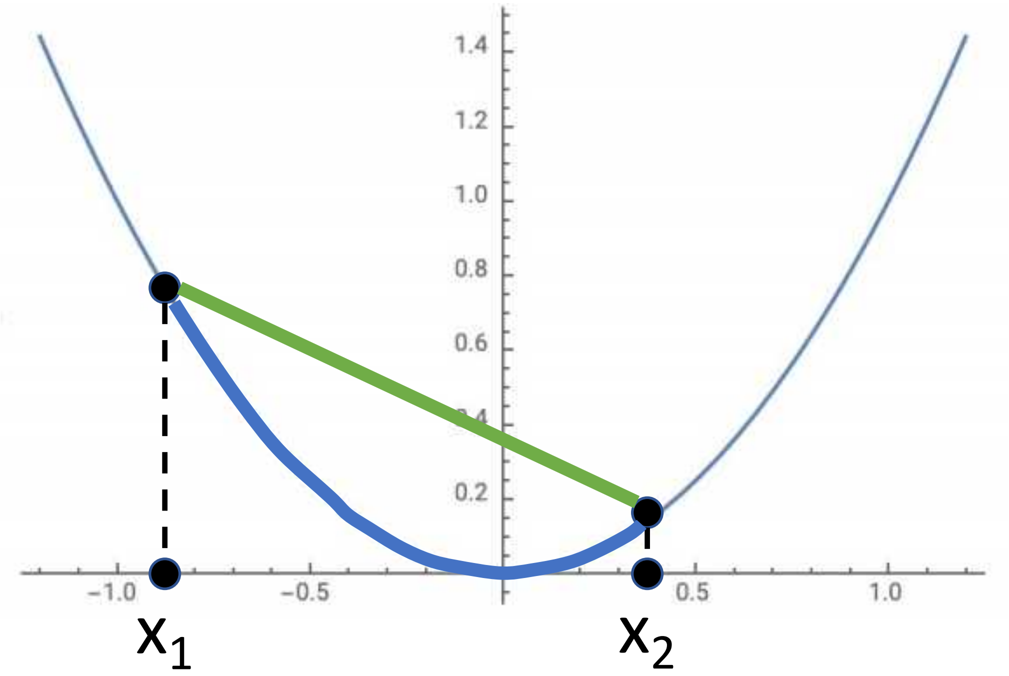

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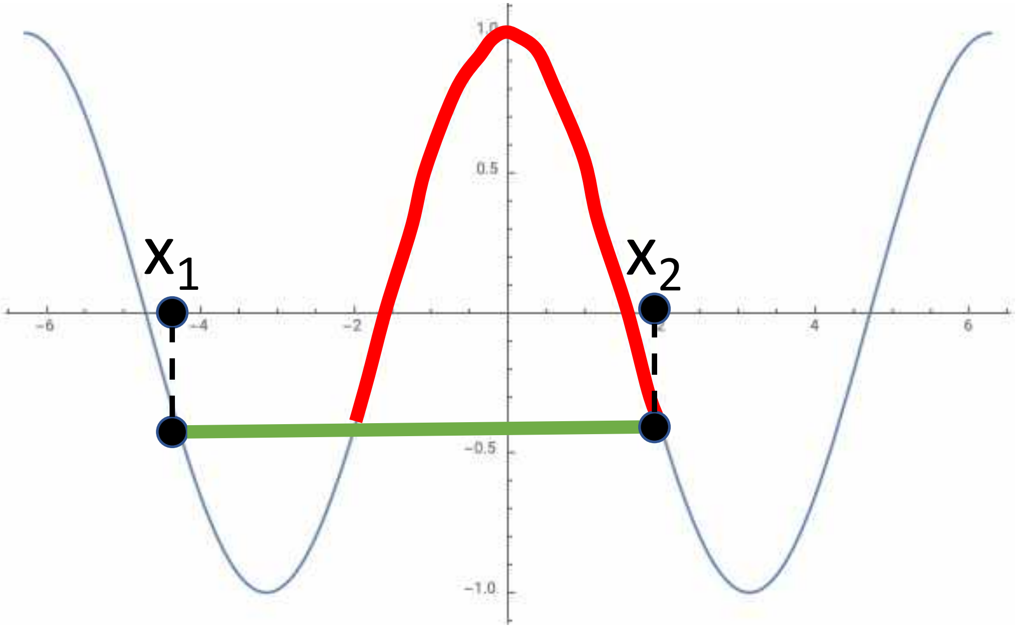
Example: $f(x) = \cos(x)$

is not convex:



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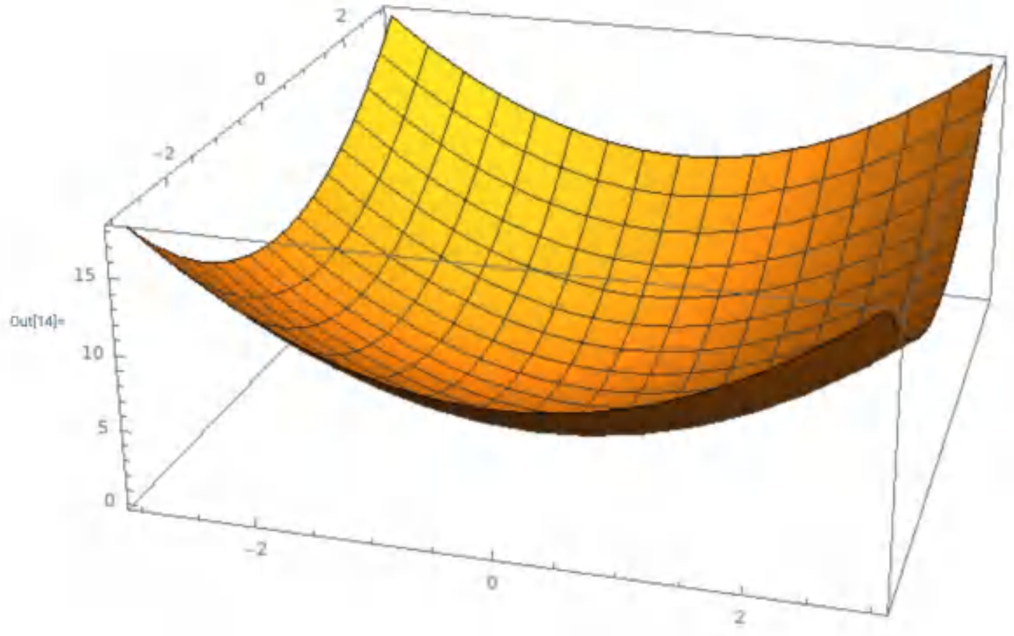
Intuition: A convex function is a (multidimensional) bowl



*Many technical details! See e.g. IOE 661 / MATH 663

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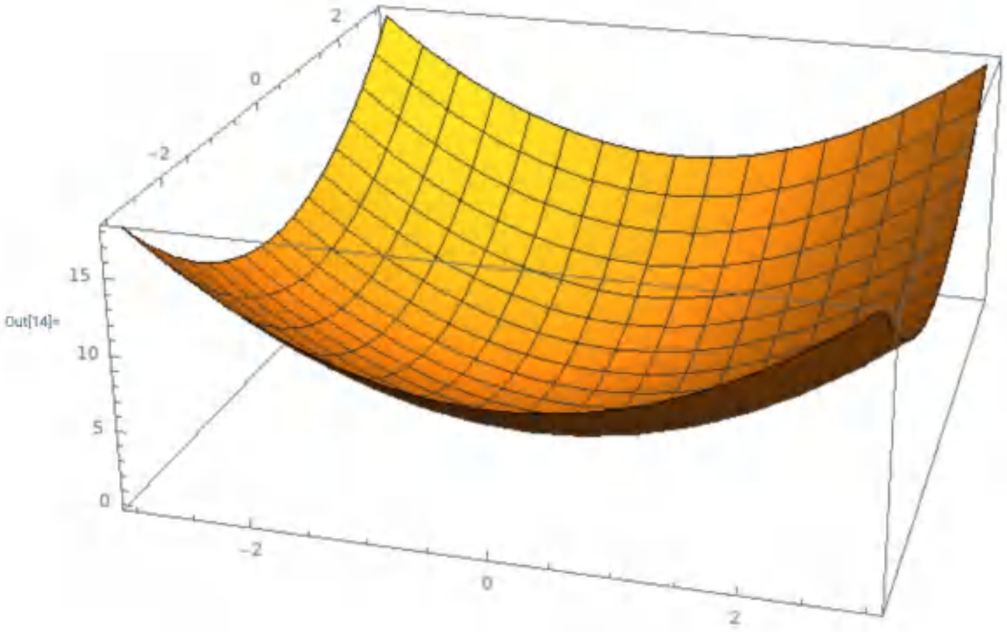

Generally speaking, convex functions are **easy to optimize**: can derive theoretical guarantees about **converging to global minimum***

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Linear classifiers optimize a **convex function!**

$$s = f(x; W) = Wx$$

$L_i = -\log(\frac{e^{s_{y_i}}}{\sum_j e^{s_j}})$ Softmax

$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$ SVM

$$L = \frac{1}{N} \sum_{i=1}^{N} L_i + R(W)$$

R(W) = L2 or L1 regularization

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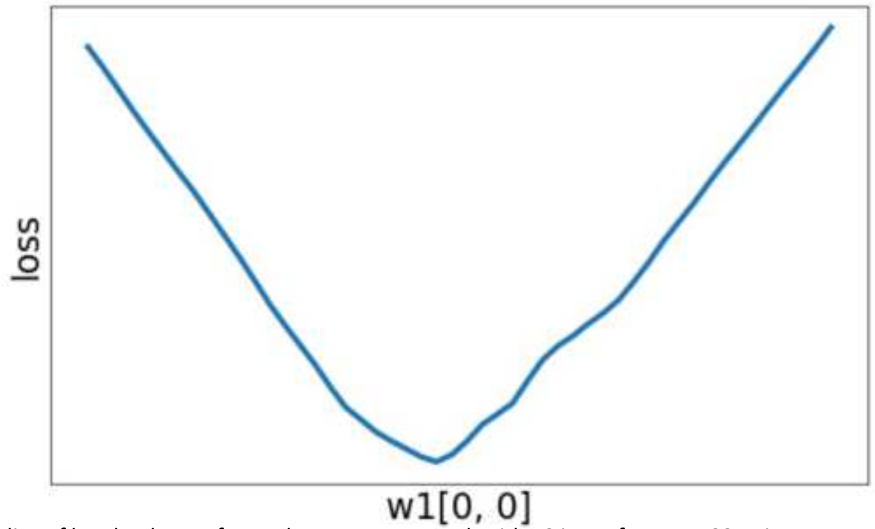
Neural net losses sometimes look convex-ish:



1D slice of loss landscape for a 4-layer ReLU network with 10 input features, 32 units per hidden layer, 10 categories, with softmax loss

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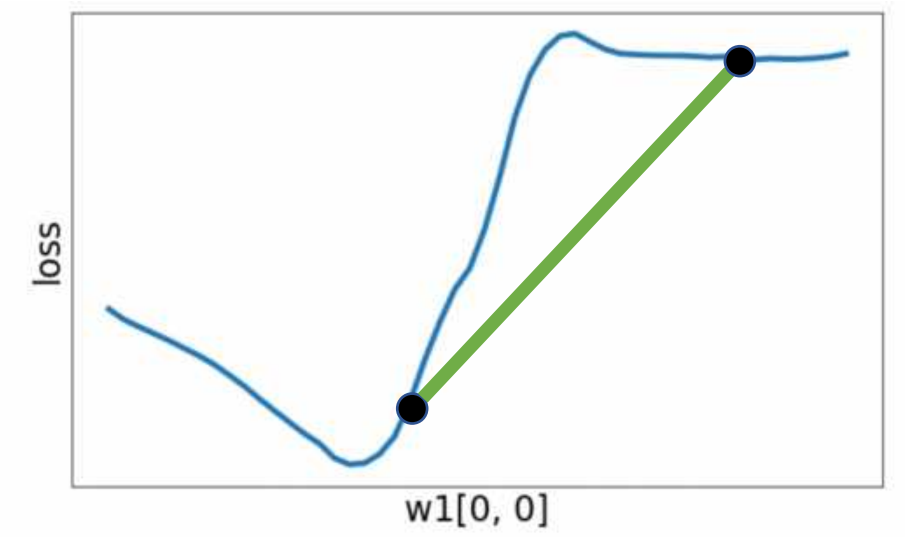
But often clearly nonconvex:



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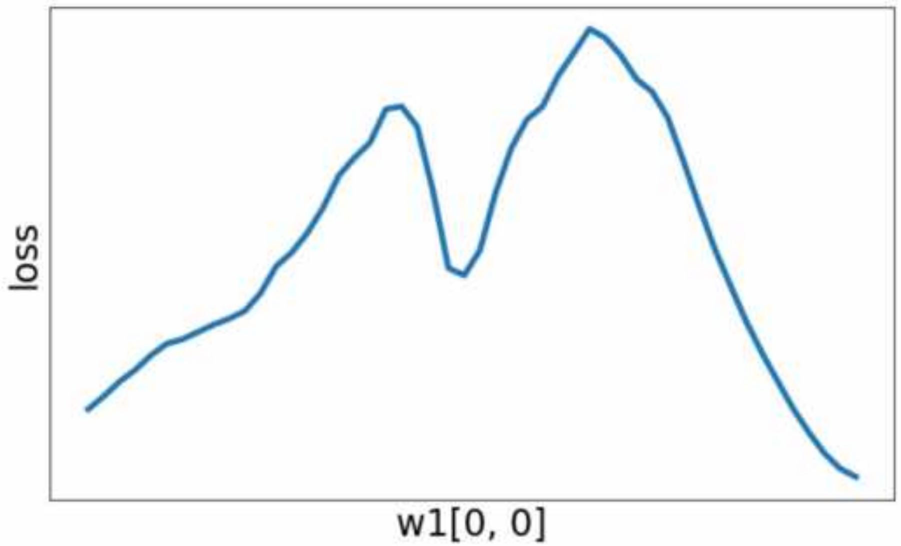
With local minima:



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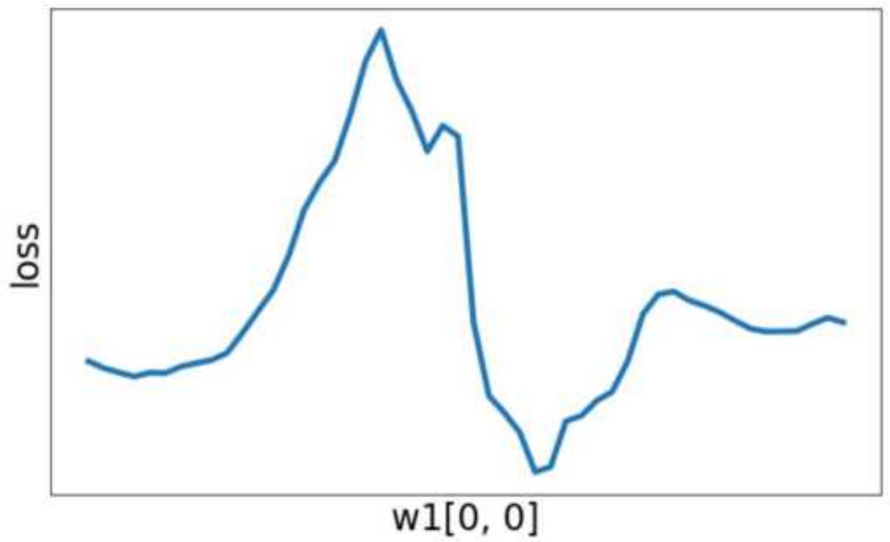
Can get very wild!



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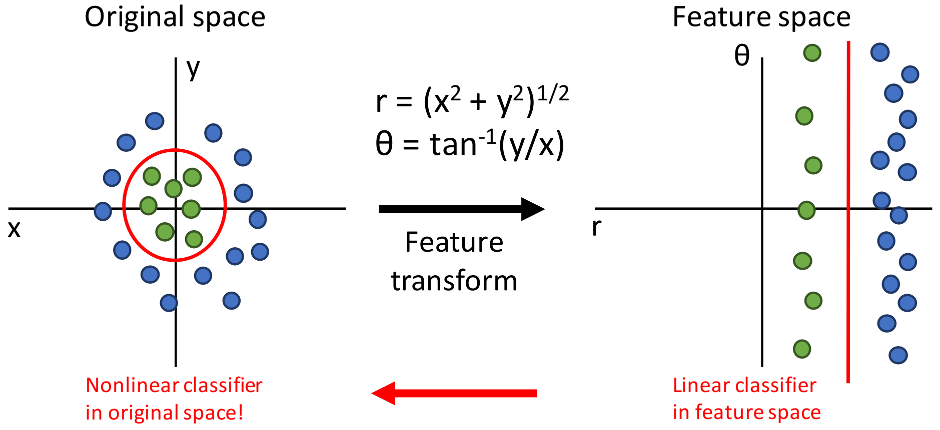
Most neural networks need **nonconvex optimization**

- Few or no guarantees about convergence
- Empirically it seems to work anyway
- Active area of research

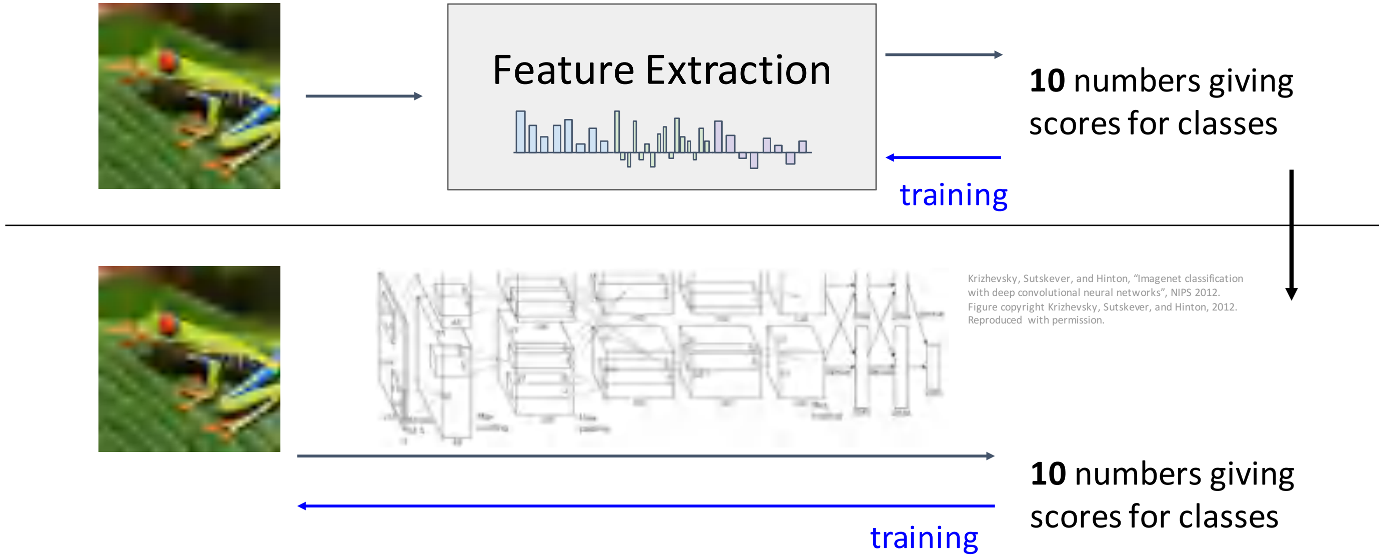
*Many technical details! See e.g. IOE 661 / MATH 663

Summary

Feature transform + Linear classifier
allows nonlinear decision boundaries



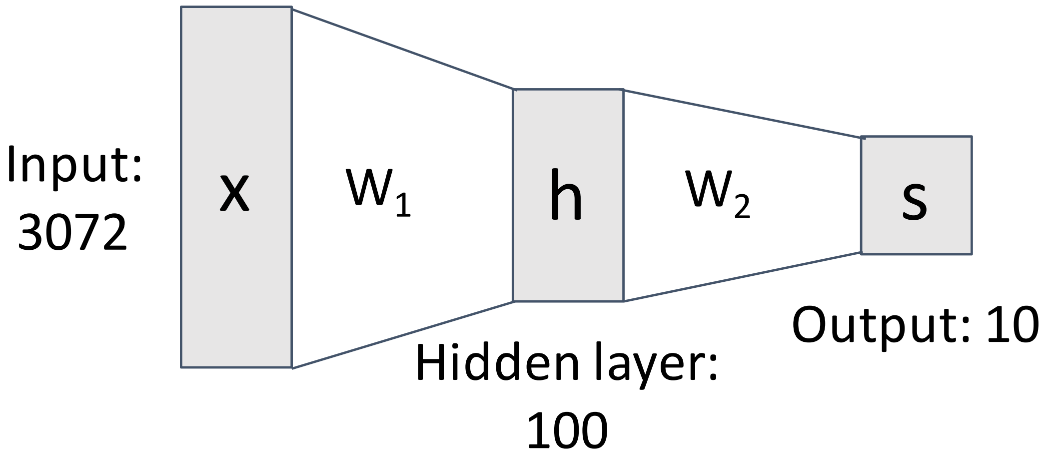
Neural Networks as learnable feature transforms



Summary

From linear classifiers to
fully-connected networks

$$f(x) = W_2 \max(0, W_1 x + b_1) + b_2$$



Linear classifier: One template per class

Neural networks: Many reusable templates

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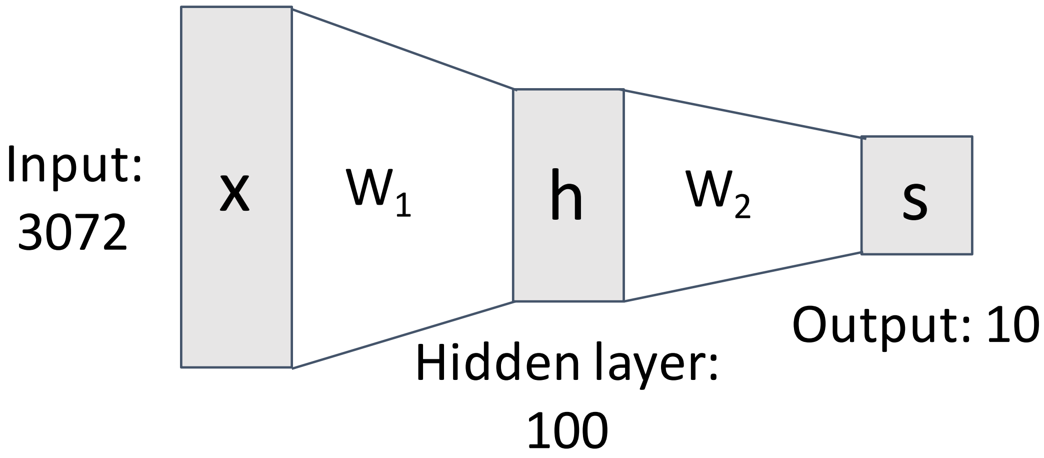
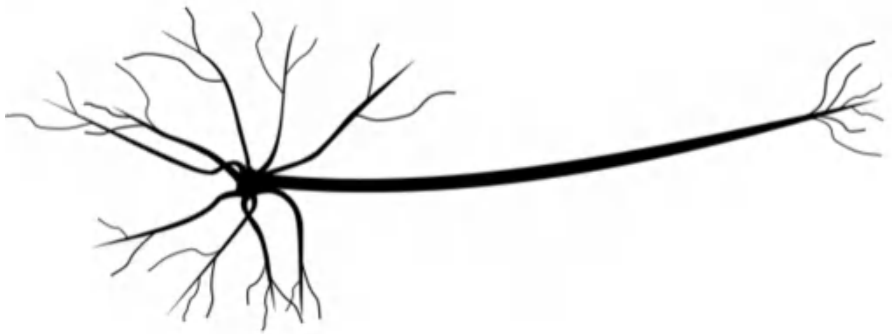


Neural networks loosely inspired by biological neurons but be careful with analogies



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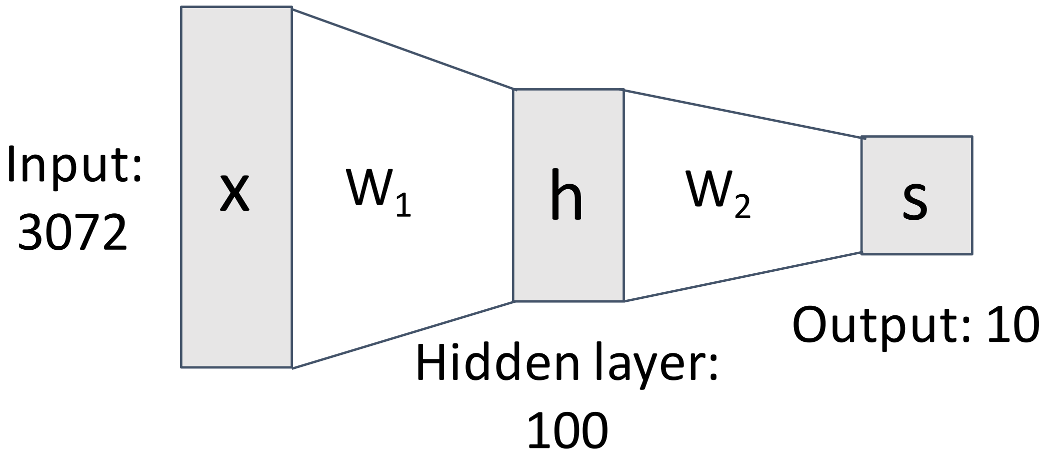
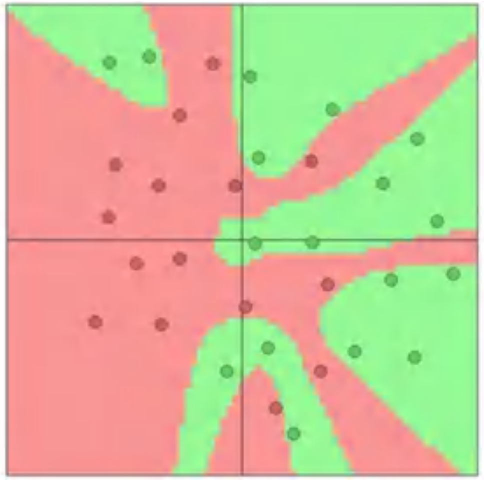
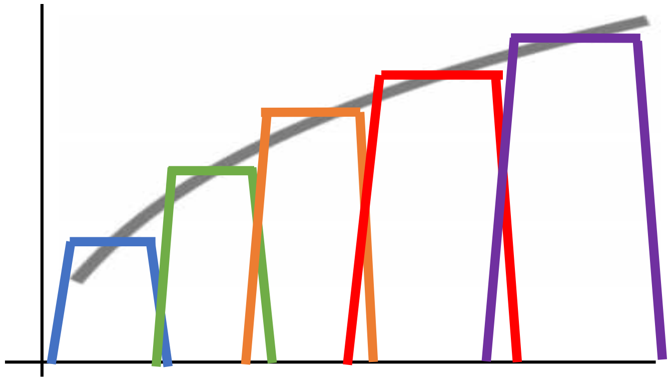


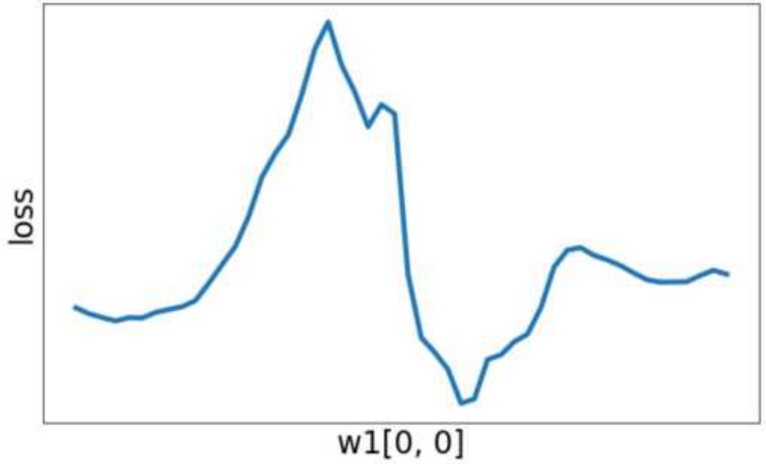
Space Warping



Universal Approximation



Nonconvex



Problem: How to compute gradients?

$s = W_2 \max(0, W_1 x + b_1) + b_2$ Nonlinear score function

$$L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$$ Per-element data loss

$$R(W) = \sum_k W_k^2$$ L2 Regularization

$$L(W_1, W_2, b_1, b_2) = \frac{1}{N} \sum_{i=1}^{N} L_i + \lambda R(W_1) + \lambda R(W_2)$$ Total loss

If we can compute $\frac{\partial L}{\partial W_1}, \frac{\partial L}{\partial W_2}, \frac{\partial L}{\partial b_1}, \frac{\partial L}{\partial b_2}$ then we can optimize with SGD

Next time: Backpropagation