IFT 4030/7030, Machine Learning for Signal Processing Week 7: Deep Learning Primer

Cem Subakan







Admin

- Devoir 1 est du ce vendredi.
 - Homework 1 due this friday.
- Semaine prochaine je serai dans un conférence. Mais Sara va donner un cours en tant que invitée sur 'blackbox optimization' (en personne).
 - I will be in a conference next week. Sara will give an invited lecture (in person).
- Les propositions de projets sont dus ce soir!
 - ▶ The project proposals are due tonight!
- Les ressources de calcul seront disponibles bientôt!
 - ▶ Computational resources will be made available soon!

Today

- Neural Networks / Réseaux de Neurones
 - ▶ We will talk more about why / On parler davantage sur le 'pourquoi'.
- Deep Learning
 - ▶ We will talk about how / On va parler sur 'comment'.

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More Neural Network Why

Convolutional Networks

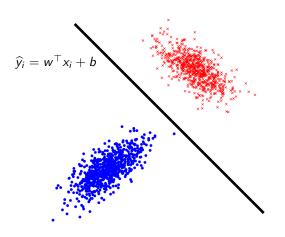
RNNs

Self-Attention

Optimization

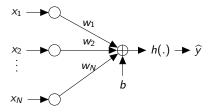
Linear Classifier Again

Linear classifier / Classificateur Linéaire



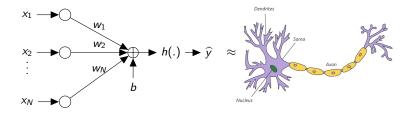
Why 'Neural' Network

$$\widehat{y} = w^{\top}x + b$$



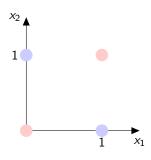
Why 'Neural' Network

$$\hat{y} = w^{T}x + b$$



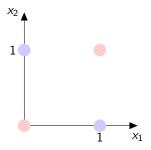
The XOR problem

<i>x</i> ₁	<i>x</i> ₂	XOR
0	0	0
1	0	1
0	1	1
1	1	0



The XOR problem

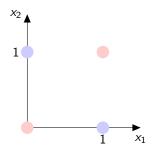
<i>x</i> ₁	<i>X</i> ₂	XOR
0	0	0
1	0	1
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■ Can we linearly separate this? / Peut-on séparer ça linéairement?

The XOR problem

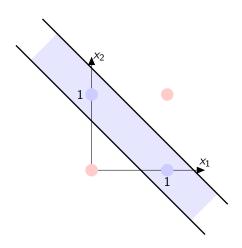
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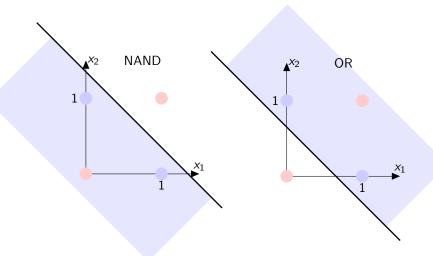
- Can we linearly separate this? / Peut-on séparer ça linéairement?
 - ► No! / Non!

An ideal solution

How do we do this though? / Comment peut-on faire ça?



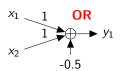
Combine!

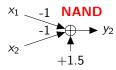


Two parallel perceptrons

<i>x</i> ₁	<i>x</i> ₂	<i>y</i> ₁
0	0	-0.5
1	0	0.5
0	1	0.5
1	1	1.5

x_1	<i>X</i> ₂	<i>y</i> ₂
0	0	1.5
1	0	0.5
0	1	0.5
1	1	-0.5

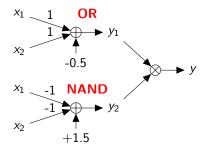




Two parallel perceptrons

x_1	<i>X</i> ₂	y_1
0	0	-0.5
1	0	0.5
0	1	0.5
1	1	1.5

<i>x</i> ₁	<i>X</i> ₂	<i>y</i> ₂
0	0	1.5
1	0	0.5
0	1	0.5
1	1	-0.5

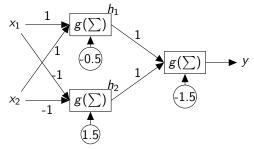


x_1	<i>X</i> ₂	У
0	0	-0.75
1	0	0.25
0	1	0.25
1	1	-0.75

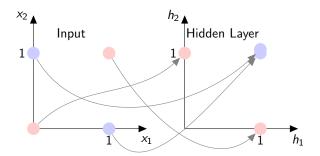
Or, everything with a single network

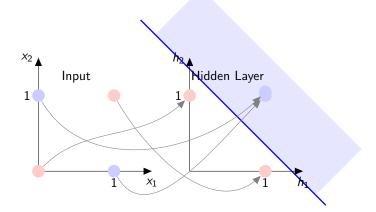
<i>X</i> ₁	<i>X</i> ₂	h_1
0	0	u(-0.5) = 0
1	0	u(0.5) = 1
0	1	u(0.5) = 1
1	1	u(1.5) = 1
x_1	<i>X</i> ₂	h_2
0	0	u(1.5) = 1
1	0	u(0.5) = 1
0	1	u(0.5) = 1

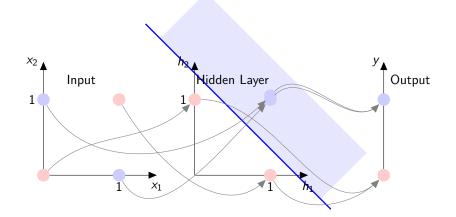
u(-0.5) = 0

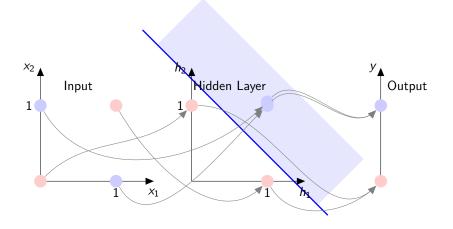


<i>x</i> ₁	<i>x</i> ₂	h_1	h ₂	у
0	0	0	1	u(-0.5) = 0
1	0	1	1	u(0.5) = 1
0	1	1	1	u(0.5) = 1
1	1	1	0	u(-0.5) = 0



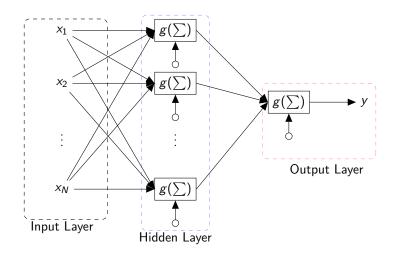






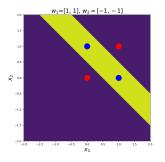
- First layer makes things linearly separable.
 - ▶ Premiere couche rend les choses sépérable
- Output layer finishes the job.
 - La couche de sortie finit le job.

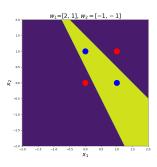
Two layer feed-forward neural network



The hidden layer and decision boundary

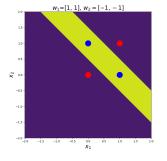
- The decision boundary implied by network we have talked about
 - ▶ La borne de décision impliqué par le réseau dont on a parlé

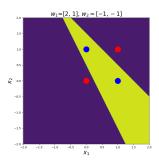




The hidden layer and decision boundary

- The decision boundary implied by network we have talked about
 - La borne de décision impliqué par le réseau dont on a parlé

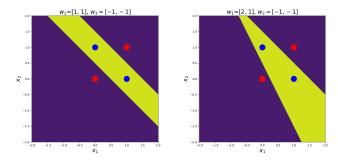




- So, each hidden unit define decision boundary.
 - ► Chaque unité caché définit une borne de décision.

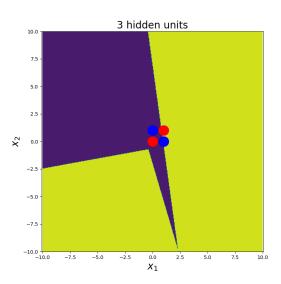
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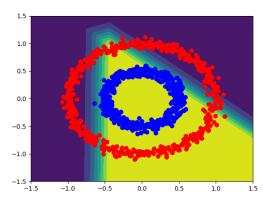
- So, each hidden unit define decision boundary.
 - ► Chaque unité caché définit une borne de décision.
- What if we have more than one hidden unit?
 - ▶ Et si on a plus qu'une seule unité caché?

Three hidden units



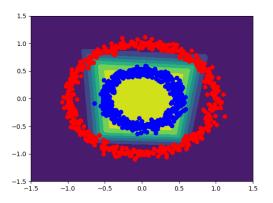
Classifying Circles

■ With 2 Hidden Units / Avec 2 Unités Cachées



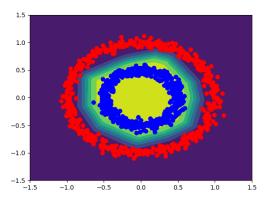
Classifying Circles

■ With 3 Hidden Units / Avec 3 Unités Cachées



Classifying Circles

■ With 10 Hidden Units / Avec 10 Unités Cachées



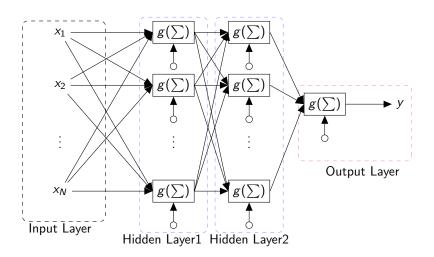
Going Deeper

- As we talked about, the output layer learns a linear separator.
 - Comme on en a parlé, la couche de sortie apprend un sépateur linéaire.

Going Deeper

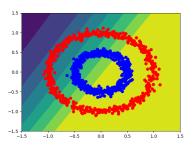
- As we talked about, the output layer learns a linear separator.
 - Comme on en a parlé, la couche de sortie apprend un sépateur linéaire.
- If the output layer is getting not-separable data, we can go deeper!
 - Si la couche de sortie prend du data non-séperable, on peut utiliser un réseau plus profond.

Three layer feed-forward neural network



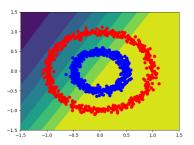
So we can just go arbirarily deep?

■ No! Here's what you learn with 7 layers! / Non! voici ce qu'on apprend avec 7 couches:



So we can just go arbirarily deep?

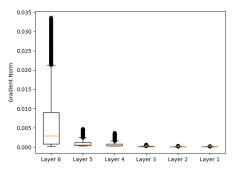
No! Here's what you learn with 7 layers! / Non! voici ce qu'on apprend avec 7 couches:



- We basically can not learn anything beyond a linear classifier! Why?
 - ► On peut apprendre qqch au délà d'un classificateur linéaire. Pourquoi?

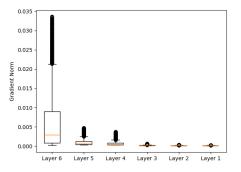
Vanishing gradients

 Here's the gradient distribution with respect to layers / La distribution de gradient par rapport aux couches



Vanishing gradients

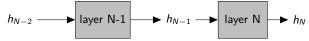
 Here's the gradient distribution with respect to layers / La distribution de gradient par rapport aux couches



■ We basically do not update the lower layers! / On ne mets pas les premières couches à jour!

Skip connections

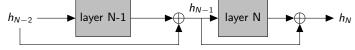
- What if we introduce skip connections?
 - ▶ On va introduire des connections qui saute des couches.



■ These are known as residual layers also. / On appele ça des 'residual layers' aussi.

Skip connections

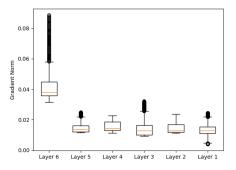
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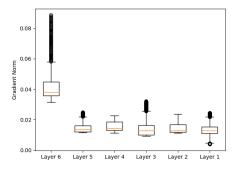
Mitigating vanishing gradients

Here's the gradient distribution with respect to layers with skip connections / La distribution de gradient par rapport aux couches avec des connections qui sautent



Mitigating vanishing gradients

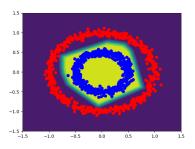
Here's the gradient distribution with respect to layers with skip connections / La distribution de gradient par rapport aux couches avec des connections qui sautent



■ Much better! / Vraiment meilleure!

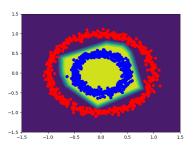
Residual layers in action

■ We use a 7 layer residual feed-forward network / On emploie un réseau residual à 7 couches



Residual layers in action

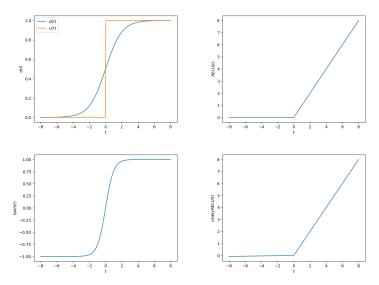
 We use a 7 layer residual feed-forward network / On emploie un réseau residual à 7 couches



- Exact same network as before, but I introduced the skip connections. 6 layers with 3 hidden units, and an output layer with leaky relu activation.
 - ▶ Le meme réseau que avant, mais j'ai introduit des connections qui saute. 6 couches avec 3 unités cachés chaqu'un, et on utilise des leaky relu non-linéarité.

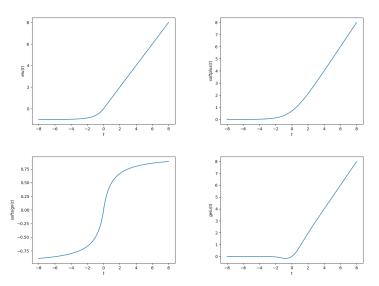
Nonlinearity Functions

■ Which one to choose? / Lequel doit-on choisir?

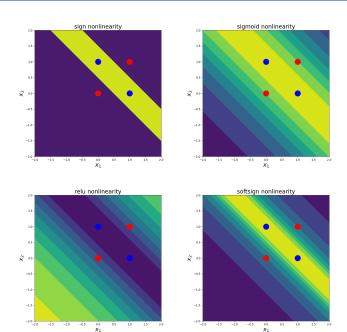


Activation Functions

■ Which one to choose? / Lequel doit-on choisir?



Effect on the XOR problem



Which one to choose?

- The effect is mainly on optimization.
 - ▶ L'effet est principalement sur l'optimization.

Which one to choose?

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 - ▶ L'effet est principalement sur l'optimization.
- The saturating non-linearities can make it so that you get stuck during optimization!
 - Les non-linéarités qui saturisent fait en sorte qu'on est bouché pendant l'optimization!

Which one to choose?

- The effect is mainly on optimization.
 - ▶ L'effet est principalement sur l'optimization.
- The saturating non-linearities can make it so that you get stuck during optimization!
 - ► Les non-linéarités qui saturisent fait en sorte qu'on est bouché pendant l'optimization!
- Overall there is no definitive answer, except some cases. (e.g. inputting negative numbers to log)

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Convolutional Networks

RNNs

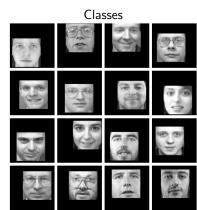
Self-Attention

Optimization

Do you we can do the same thing here?

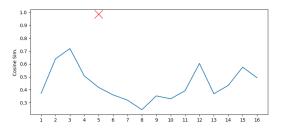
Do you think dot products would work here? / Pensez-vous que le produit scalaire fonctionnerait içi?





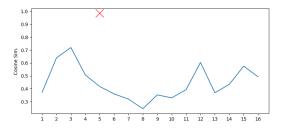
No!

■ Inner products / Produits scalaires



No!

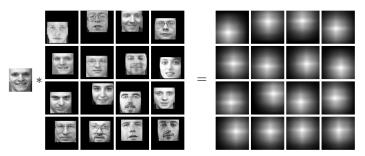
■ Inner products / Produits scalaires



■ No clear signal, what can we do? / Pas de signal claire, qu'est-ce qu'on peut faire?

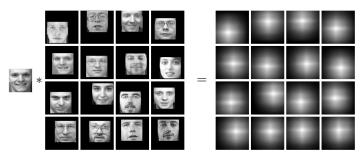
Convolutions! (well technically not)

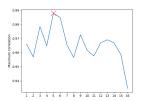
Correlations!



Convolutions! (well technically not)

Correlations!





Correlation operation

■ The operation / L'opération:

$$y(t) = x * h = \sum_{t'} x(t + t')h(t')$$

Correlation operation

■ The operation / L'opération:

$$y(t) = x * h = \sum_{t'} x(t + t')h(t')$$

- Note that this is technically 'correlation' in the signal processing, not convolution. But ML people call it convolution.
 - ▶ Notez qu'en traitement de signal, on appelle cette opération 'corrélation'. Mais les gens dans ML appelle ça la convolution.

More than just translation

Now let's say we want to have a model to detect the same guy in images like this. / Disons qu'on veut détecter la meme personne dans des images variés comme les suivantes.



More than just translation

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More than just translation

Now let's say we want to have a model to detect the same guy in images like this. / Disons qu'on veut détecter la meme personne dans des images variés comme les suivantes.



- Note that we need to be able to do correlations with multiple filters! (to account for rotations, scaling, and more)
 - Notez qu'on a besoin d'effectuer des correlations avec plusieurs filtres afin de prendre en compte les rotations, de plusiers échelles, et plus.

■ Augment the operation / Augmentons l'opération

$$y(t,c) = x * h(c) = \sum_{t'} x(t+t')h(t',c)$$

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The 2D version:

$$y(i,j,c) = x * h(c) = \sum_{i',j'} x(i+i',j+j')h(i',j',c)$$

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■ The Multichannel version

$$y(t,c_2) = \sum_{c_1} x(c_1) * h(c_1,c_2) = \sum_{t',c_1} x(t+t',c_1)h(t',c_1,c_2)$$

Augment the operation / Augmentons l'opération

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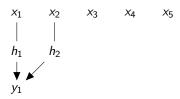
$$y(i,j,c) = x * h(c) = \sum_{i',j'} x(i+i',j+j')h(i',j',c)$$

The Multichannel version

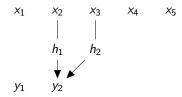
$$y(t,c_2) = \sum_{c_1} x(c_1) * h(c_1,c_2) = \sum_{t',c_1} x(t+t',c_1)h(t',c_1,c_2)$$

 Convolutions can be strided also! Les convolutions peut-etre 'strided' aussi.

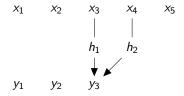
- Stride is the hop size we saw earlier for STFT / Stride est le 'hop size' qu'on a vu avant
- \blacksquare Stride = 1



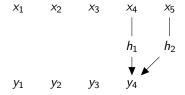
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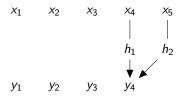
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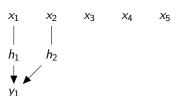
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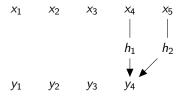
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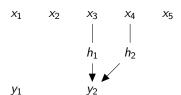
 \blacksquare Stride = 2



- Stride is the hop size we saw earlier for STFT / Stride est le 'hop size' qu'on a vu avant
- \blacksquare Stride = 1



 \blacksquare Stride = 2



Batch Norm

■ The operation / L'opération:

$$BN(x) = \frac{x - \mathbb{E}[x]}{\sqrt{\mathsf{var}[x] + \epsilon}} \gamma + \beta$$

- $\mathbf{x}, \epsilon, \gamma, \beta \in \mathbb{R}^L$. ϵ, γ, β are learnt on training data / sont appris pendant l'entrainement.
- The statistics $\mathbb{E}[x]$, var[x] are estimated from the training data/sont estimés pendant l'entrainement.

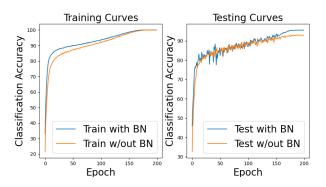
With and without batchnorm

■ The architecture (Resnet18)



■ We will test the performance with and without batchnorm on CIFAR10. / On va tester la performance avec et sans batchnorm sur CIFAR10.

With and without batchnorm



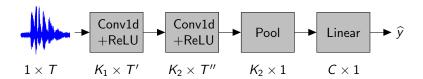
It's slightly better with BN! / C'est un peu mieux avec BN!

Convolutional Nets for Classifying Audio

- How can we use Convolutional Nets for Classifying Audio? / Comment peut-on utiliser des réseaux convolutionnels pour classifier audio?
- Two options: Time domain / Time-Frequency Domain
 - ▶ Deux options / Domaine Temporelle / Domaine Frég-Temporelle
- Let's explore both! / Éxplorons les deux!

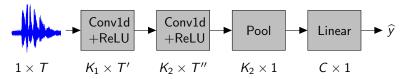
Audio Classification Pipeline

 Time domain classification pipeline / Le pipeline de classification dans le domaine de temps

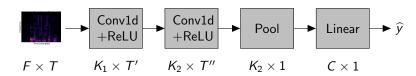


Audio Classification Pipeline

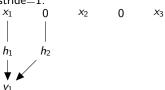
 Time domain classification pipeline / Le pipeline de classification dans le domaine de temps



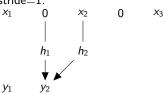
■ Time-Frequency domain classification pipeline / Le pipeline de classification dans le domain frequence-et-temps



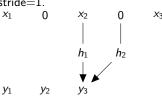
- An upsampling operation / Une opération de superresolution.
- Very similar to the upsampling in DSP: Insert zeros, then filter (convolve with stride=1):
 - Comme le DSP classique on insére des zéros, puis filtrer avec un stride=1.



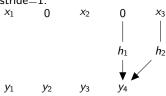
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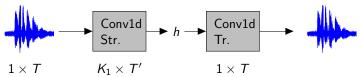


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Transposed Convolution Application: Autoencoder

We can subsample with strided conv layers, and then upsample with transposed-conv layers. / On peut sousechantillonner avec des couches strided-conv, et puis augmenter la résolution avec des couches transposed-conv.



Convolution Groups

Grouping decides how to map M input dimensions to N output dimensions using K filters. / Les groupes décident comment mapper les M dimensions d'input à N dimensions d'output en utilisant K filtres.



image taken from uiuc mlsp class

- The default value is 1, this keeps each dimension separate. If we want to mix the channels set groups to a larger value.
 - ▶ La valeur par défaut est 1. Ça traite les dimensions séparement. Si on veu mélanger les canaux on peut fixer les n. groups à une valeur supérieure.

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Using Convolutional Nets as TDNN

Let's say we work with bit sequences. / Disons qu'on travaille avec des séquences binaires.

Using Convolutional Nets as TDNN

- Let's say we work with bit sequences. / Disons qu'on travaille avec des séquences binaires.
- XOR again: $y_t = XOR(x_t, x_{t-\tau})$. CNNs will have finite attention span. / Les CNNs regardent un fenetre fixe.
- If τ is large enough CNNs will fail, no matter what! / Si τ est large, les CNNs vont échouer.

Recurrent Neural Nets

The vanilla RNN Idea:

$$h_t = g(Wh_{t-1} + Ux_t)$$

- $h_t \in \mathbb{R}^K$ defines the 'state'. / définit l'état. $W \in \mathbb{R}^{K \times K}$.
- $\mathbf{Z}_t \in \mathbb{R}^L$ is in the input / est l'entrée. $U \in \mathbb{R}^{K \times L}$.
- We define the temporal dependencies with a recursion, so we have infinite attention span (in theory) / En théorie on peut modéliser des dépendes à l'infinie.
- There will be a vanishing gradient problem. / On va avoir un probleme de gradients qui se disparaient.

$$\begin{split} h_t &= g(Wg(Wh_{t-2} + Ux_{t-2}) + Ux_t) \\ &= g(Wg(W(g(Wh_{t-3} + Ux_{t-3}) + Ux_{t-2}) + Ux_t) \\ &= g(Wg(Wg(W(\dots g(Wh_0 + Ux_0) \dots) + Ux_{t-3}) + Ux_{t-2}) + Ux_t) \end{split}$$

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$$= g(Wg(Wg(W(\dots g(Wh_{0} + Ux_{0}) \dots) + Ux_{t-3}) + Ux_{t-2}) + Ux_{t})$$

■ This will definitely suffer from that for long term dependencies. / Ça va définitivement avoir des problèmes pour des dépendences longue termes.

RNNs with gates

■ Minimal gated unit:

$$f_t = \sigma(W_f h_{t-1} +_f U x_t)$$

$$h_t = f_t \odot h_{t-1} + (1 - f_t) \odot \tanh(W_h h_{t-1} + U_h x_t)$$

■ This allows better gradient flow. / Ça permet mieux débit des gradients.

GRU / LSTM

GRU:

$$\begin{split} f_t &= \sigma(W_f h_{t-1} + U_f x_t) \\ r_t &= \sigma(W_r h_{t-1} + U_r x_t) \\ h_t &= f_t \odot h_{t-1} + (1 - f_t) \odot \tanh(W_h (r_t \odot h_{t-1}) + U_h x_t) \end{split}$$

LSTM: (More gates!)

$$\begin{split} f_t &= \sigma(W_f h_{t-1} + U_f x_t) \\ i_t &= \sigma(W_i h_{t-1} + U_i x_t) \\ o_t &= \sigma(W_o h_{t-1} + U_o x_t) \\ c_t &= f_t \odot c_{t-1} + i_t \odot \tanh(W_c h_{t-1} + U_c x_t) \\ h_t &= o_t \odot \tanh(c_t) \end{split}$$

So CNN or RNN?

- It really depends, usually they give similar results. / Ça depend. En générale les résultats sont similaires.
- CNNs are typically easier to parallelize. / Les CNNs sont typiquement plus facile à paralleliser.

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Self-attention

Self-attention is the basis of the transformer architecture which obtains state-of-the art results in several domains such as NLP, computer vision, speech recognition. / Self-attention est base de l'architecture transformer qui obtient SOTA dans plusieurs domains.

Attention
$$(Q, K, V)$$
 = softmax $\left(\frac{QK^{\top}}{\sqrt{d_k}}\right)V$
 $Q = XW^Q, K = XW^K, V = XW^V$

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$$\sum_{j} a_{0j} v_{j}$$

$$\sum_{j} a_{1j} v_{j}$$

$$= \begin{bmatrix} a_{0,0} & a_{0,1} & a_{0,2} & a_{0,3} \\ a_{0,0} & a_{0,1} & a_{0,2} & a_{0,3} \\ a_{1,0} & a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,0} & a_{2,1} & a_{2,2} & a_{2,3} \\ a_{2,0} & a_{3,1} & a_{3,2} & a_{3,3} \end{bmatrix} v_{4}$$

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$$\begin{vmatrix} v_3 \\ \frac{v_3}{2} + \frac{v_4}{2} \\ v_2 \end{vmatrix} = \begin{vmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0.5 & 0.5 \\ 0 & 1 & 0 & 0 \end{vmatrix} \quad \begin{vmatrix} v_1 \\ v_2 \\ v_3 \end{vmatrix}$$

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How to apply Self-Attention on Source Separation?

- It is not straightforward how to apply self-attention on long sequences. / C'est pas facile appliquer self-attention directement sur des séquences longues.
- Self-attention has a quadratic complexity with respect to inputs size.
 / Self-attention a une complexité quadratique par rapport à la taille de l'entrée.

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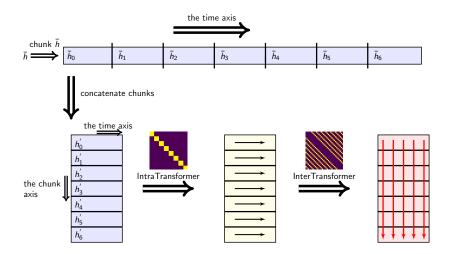
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- Can we find a way to efficiently model real world signals? / Peut-on trouver une façon pour modeliser des séquences longues?
- We propose **SepFormer**! / Nous avong proposé SepFormer qui a obtenu des résultats SOTA dans speech separation.

The Dual-Path Transformer Pipeline



The whole network

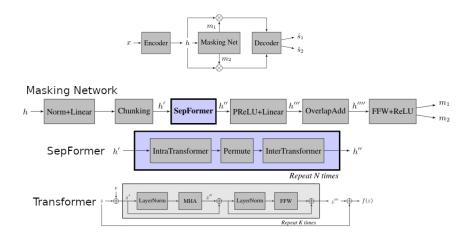


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A note on optimization

- Neural Network Optimization is highly non-convex. / Optimization des réseaux de neurons sont hautement non-convex.
- A convex optimization problem

$$\min_{x} f(x)
s.t.g_{i}(x) \leq 0, i \in 1,..., m
h_{j}(x) = 0 j \in 1,..., p$$

- ightharpoonup f(x) needs to be convex
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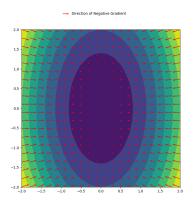
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- ▶ $h_j(x)$ needs to be affine.
- In NNs f(x) is highly non-convex!
- Finding globally optimal solution is not guaranteed, harder optimization problem.

Gradient descent

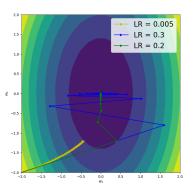
■ The basic updates

$$w_t$$
 = w_{t-1} - η $\nabla \mathcal{L}(w)$ parameters



The effect of learning rate

$$\mathcal{L}(w) = 3w_1^2 + w_2^2$$

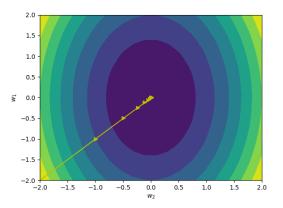


Momentum

■ Momentum, low pass filters gradients

$$m_t = \eta \nabla \mathcal{L}(w) + \mu m_{t-1}$$

$$w_{t+1} = w_t - m_t$$



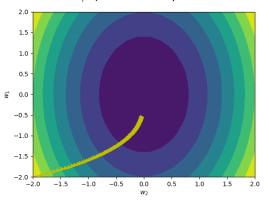
Per Parameter Updates

Adagrad: The idea is to penalize large updates / L'idée est de pénaliser les mises à jours grands.

$$g_{t+1} = \gamma g_t + (1 - \gamma) \nabla \mathcal{L}(w)^2$$

$$w_{t+1} = w_t - \eta \frac{\nabla \mathcal{L}(w)}{\sqrt{\sum_{k=1}^{t+1} g_k^2}}$$

■ Slows down too much! / Ça relantit trop!



More embellished versions

RMSProp

$$g_{t+1} = \gamma g_t + (1 - \gamma) \nabla \mathcal{L}(w)^2$$

$$w_{t+1} = w_t - \eta \frac{\nabla \mathcal{L}(w)}{\sqrt{g_{t+1}}}$$

Note the per parameter update, large updates are penalized. / Notez qu'on des mises à jours differents pour chaque parametres afin de pénaliser les grands changements.

Adam

$$\begin{aligned} m_{t+1} &= \beta_1 m_t + (1 - \beta_1) \nabla \mathcal{L}(w) \\ g_{t+1} &= \beta_2 g_t + (1 - \beta_2) \nabla \mathcal{L}(w)^2 \\ w_{t+1} &= w_t - \eta \frac{m_{t+1}}{\sqrt{g_{t+1}}} \end{aligned}$$

Same as RMSProp but uses momentum smoothing. / La meme chose que RMS Prop mais on utilise momentum smoothing.

■ What changed since the 90s? / Qu'est-ce qui a changé depuis les 90s?

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- Cynical answer: Not much, we just have GPUs now and some bells and whistles. / Réponse cynique: Pas beaucoup.

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- Today we talked about how to make MLPs work, modern conv nets, RNNs, Self-attention. / On a parlé des MLPs, convnets, RNNs, self-attention.

Reading material

- Convolution arithmetics: https://github.com/vdumoulin/conv_arithmetic
- Wavenet: https://arxiv.org/pdf/1609.03499.pdf
- Transformer: https://arxiv.org/abs/1706.03762
- Resnet: https://arxiv.org/pdf/1512.03385.pdf

Next week

- I will be away! / Je serai absent.
- Sara will talk about black-box optimization. (In person)
 - ▶ Sara va parler de l'optimization pour des boites noires. (En personne)
- Next week and this week there will be a lab!
 - ▶ On va avoir un lab la semaine prochaine!