Introduction to Deep Learning

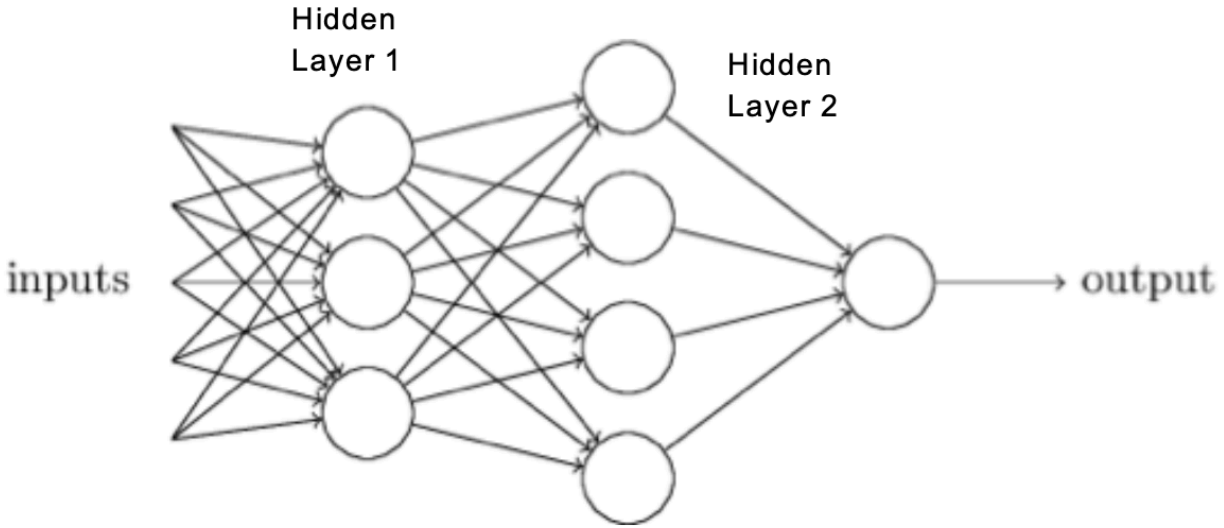
Last Lecture, we covered

- **Fundamental** of artificial neural networks and DL**.**
  - Basic concepts of neural networks
  - Basic computation of deep neural networks, its architectures

This Lecture

- Multilayer Neural Network
  - Forward computation
  - Training the NN as solving a supervised learning problem
  - Backward propagation
- Convolutional Neural Network

Review: Multi-Layer Perceptron (MLP)

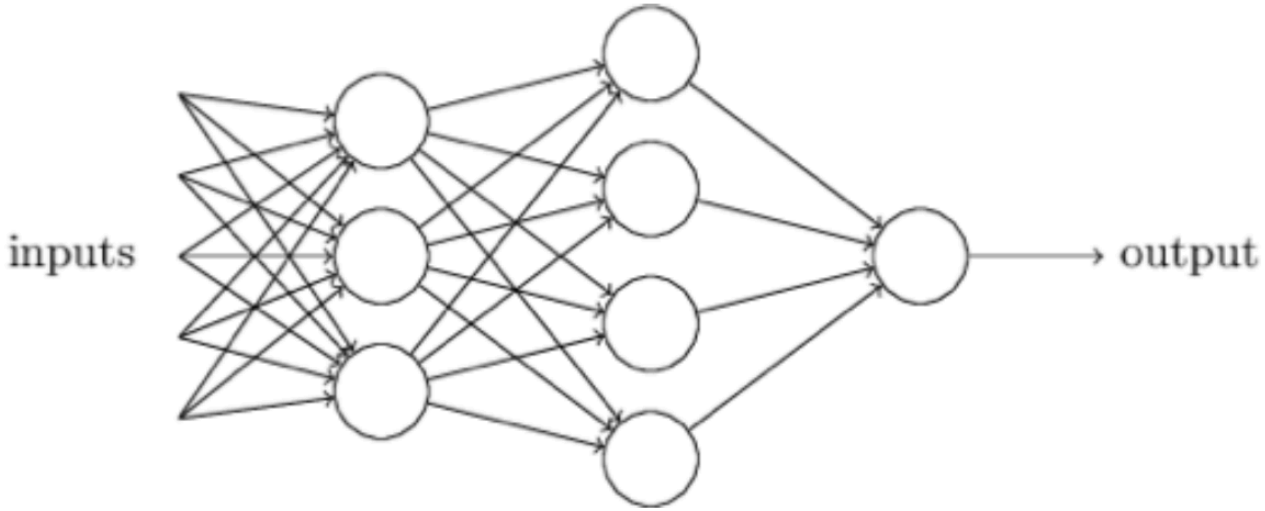


- Attempt to represent complex functions as compositions of smaller functions.
- Outputs from one perception are fed into inputs of another perceptron.
- Layers that are in between the input and the output are called *hidden layers*, because we are going to *learn* their weights via an optimization process.

Nielsen

Multi-Layer Perceptron (MLP)

- …is a '*fully connected*' neural network with non-linear activation functions.



- '*Feed-forward*' neural network

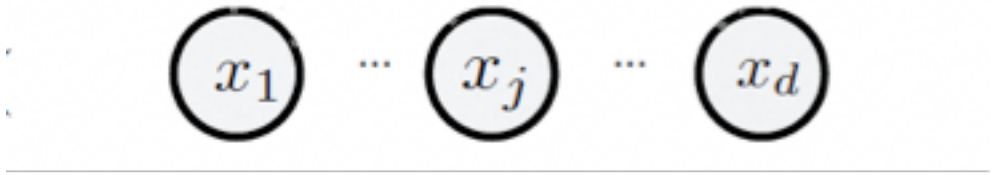
Nielson

Multilayer Neural Networks

Forward Computation

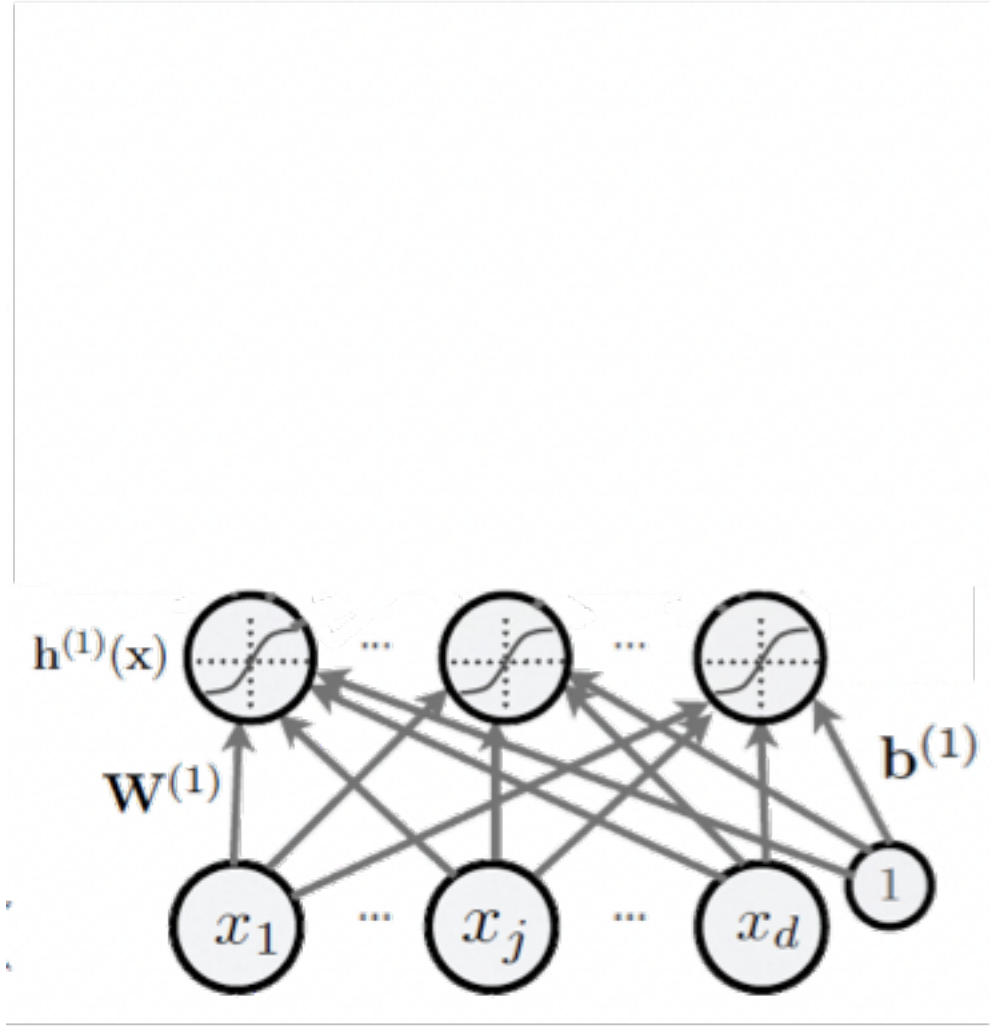
Multilayer Neural Network

- Forward



Multilayer Neural Network

- Forward



Multilayer Neural Network

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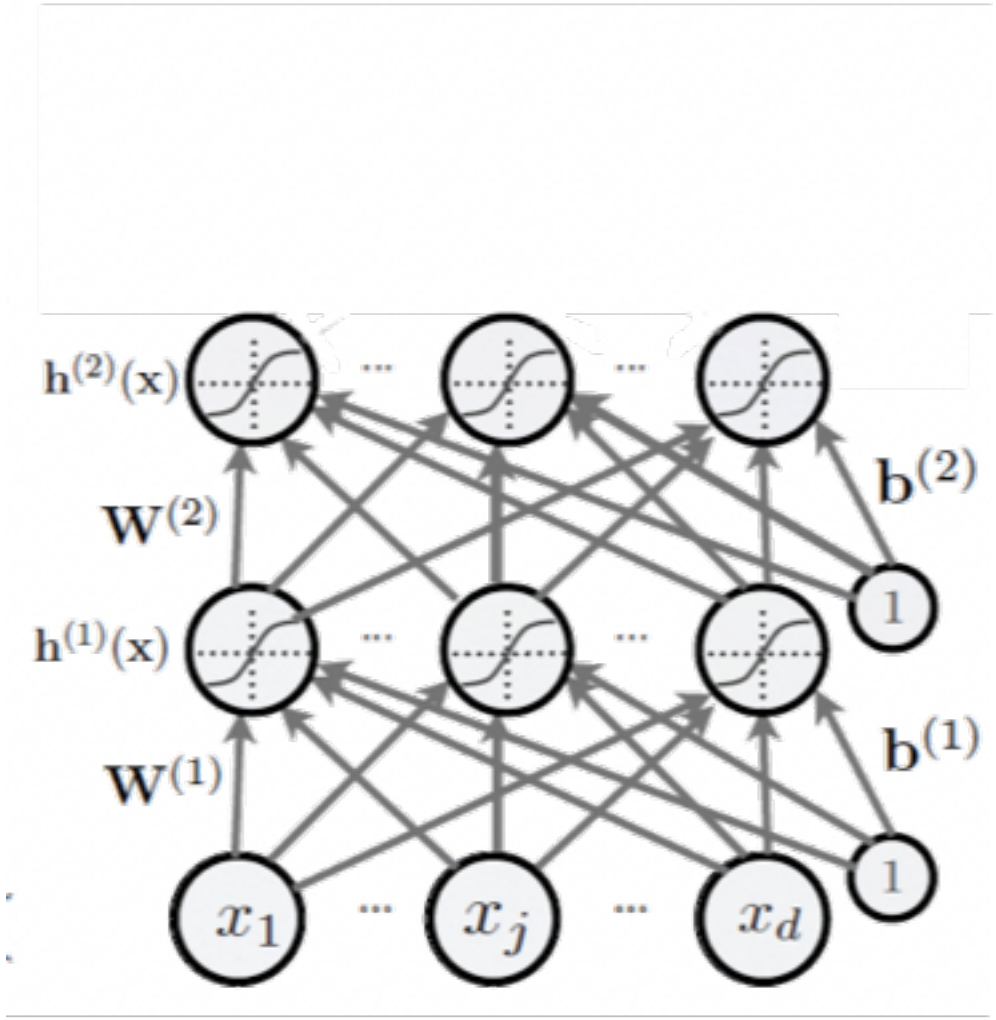


Multilayer Neural Network

- Could have *L* hidden layers:
  - Layer pre-activation for k>0:

$$\mathbf{a}^{(k)}(\mathbf{x}) = \mathbf{b}^{(k)} + \mathbf{W}^{(k)}\mathbf{h}^{(k-1)}(\mathbf{x})$$

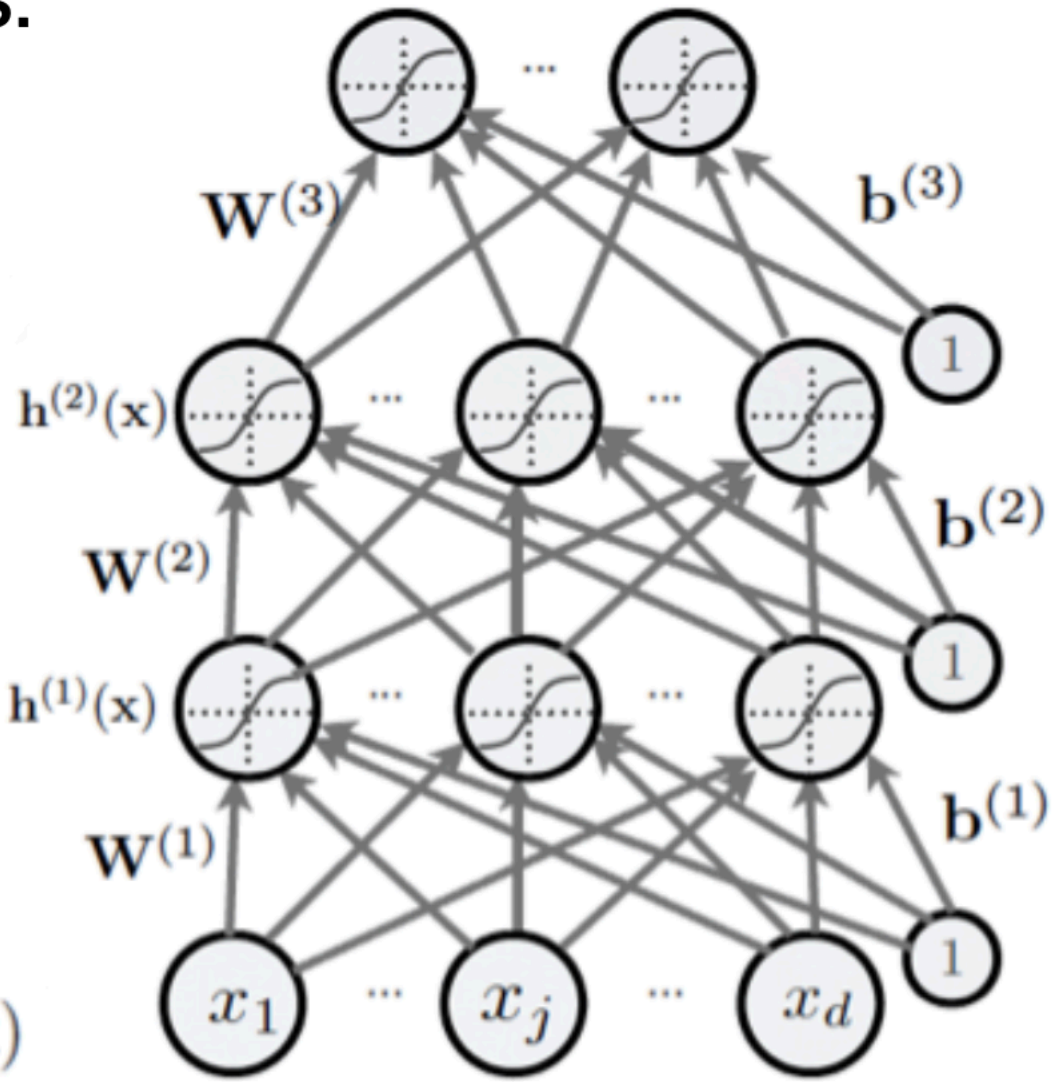
$$(\mathbf{h}^{(0)}(\mathbf{x}) = \mathbf{x})$$

  - Hidden layer activation (*k* from 1 to *L*):

$$\mathbf{h}^{(k)}(\mathbf{x}) = \mathbf{g}(\mathbf{a}^{(k)}(\mathbf{x}))$$

  - Output layer activation (*k*=*L*+1):

$$\mathbf{h}^{(L+1)}(\mathbf{x}) = \mathbf{o}(\mathbf{a}^{(L+1)}(\mathbf{x})) = \mathbf{f}(\mathbf{x})$$



Multilayer Neural Network

- Multilayer neural network models a function $f(x,\{w_i, b_i\})$ by multiple layers of neurons.
- The goal of using neural network is to model the data by solving the weight parameters, $\{w_i, b_i\}$, of the neural network through an optimization process which is defined via the backpropagation.

Machine Learning?

- In our case, this means:
  - Need to find a way to identify good values for our network's weights
  - Need to do this by relying on training examples (past experiences)
  - Need to do this by employing some sort of performance measure

→ Loss function:
mathematical minimization!

Empirical risk minimization

- Framework to design learning algorithms

$$\arg\min_{\boldsymbol{\theta}} \frac{1}{T} \sum_{t} l(f(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)}) + \lambda \Omega(\boldsymbol{\theta})$$

  - $l(f(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)})$ = loss function
  - $\Omega(\boldsymbol{\theta})$ = regularizer (penalizes certain values of $\boldsymbol{\theta}$)

- Learning is cast as mathemetical optimization
  - Ideally, we optimize classification errors, but it's not smooth
  - Loss function is a surrogate for what we truly should optimize (e.g. upper bound)

Recipe for design a Machine Learning system

1. Given training data:

$$\{\boldsymbol{x}_i, \boldsymbol{y}_i\}_{i=1}^{N}$$

2. Choose each of these:

- Decision function

$$\hat{\boldsymbol{y}} = f_{\boldsymbol{\theta}}(\boldsymbol{x}_i)$$

- Loss function

$$\ell(\hat{\boldsymbol{y}}, \boldsymbol{y}_i) \in \mathbb{R}$$

3. Define Goal state:

$$\boldsymbol{\theta}^* = \arg\min_{\boldsymbol{\theta}} \sum_{i=1}^{N} \ell(f_{\boldsymbol{\theta}}(\boldsymbol{x}_i), \boldsymbol{y}_i)$$

4. Train with BP in SGD:

(take small steps opposite the gradient)

$$\boldsymbol{\theta}^{(t+1)} = \boldsymbol{\theta}^{(t)} - \eta_t \nabla \ell(f_{\boldsymbol{\theta}}(\boldsymbol{x}_i), \boldsymbol{y}_i)$$

Loss function for classification

- Neural network estimates $f(\mathbf{x})_c = p(y = c|\mathbf{x})$
  - We could maximize the probabilities of $y^{(t)}$ given $\mathbf{x}^{(t)}$ in the training set

- To frame as minimization, we minimize the negative log-likelihood

Natural log (ln)

$$l(\mathbf{f}(\mathbf{x}), y) = -\sum_c 1_{(y=c)} \log f(\mathbf{x})_c = -\log f(\mathbf{x})_y$$

  - We take the log to simplify for numerical stability and math simplicity
  - Sometimes referred to as cross-entropy

Regularization

- L2-regularization $\Omega(\boldsymbol{\theta}) = \sum_k \sum_i \sum_j \left(W_{i,j}^{(k)}\right)^2 = \sum_k ||\mathbf{W}^{(k)}||_F^2$
  - Only applied on weights, not on biases (weight decay)
  - Can be interpreted as having a Gaussian prior on weights
- L1-regularization

$$\Omega(\boldsymbol{\theta}) = \sum_k \sum_i \sum_j |W_{i,j}^{(k)}|$$

  - Again, only applied on weights
  - Unlike L2, L1 will push certain weights to be exactly 0
  - Can be interpreted as having a Laplacian prior on weights

Learning Algorithm

- Algorithm that performs updates after input each data:

θ ($\theta \equiv \{\mathbf{W}^{(1)}, \mathbf{b}^{(1)}, \ldots, \mathbf{W}^{(L+1)}, \mathbf{b}^{(L+1)}\}$)

- Initialize $(\mathbf{x}^{(t)}, y^{(t)})$
- For N iterations: $\theta \leftarrow \theta + \alpha \Delta$
  - iterate through each training example

Training epoch
=
Iteration over all examples

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Training epoch
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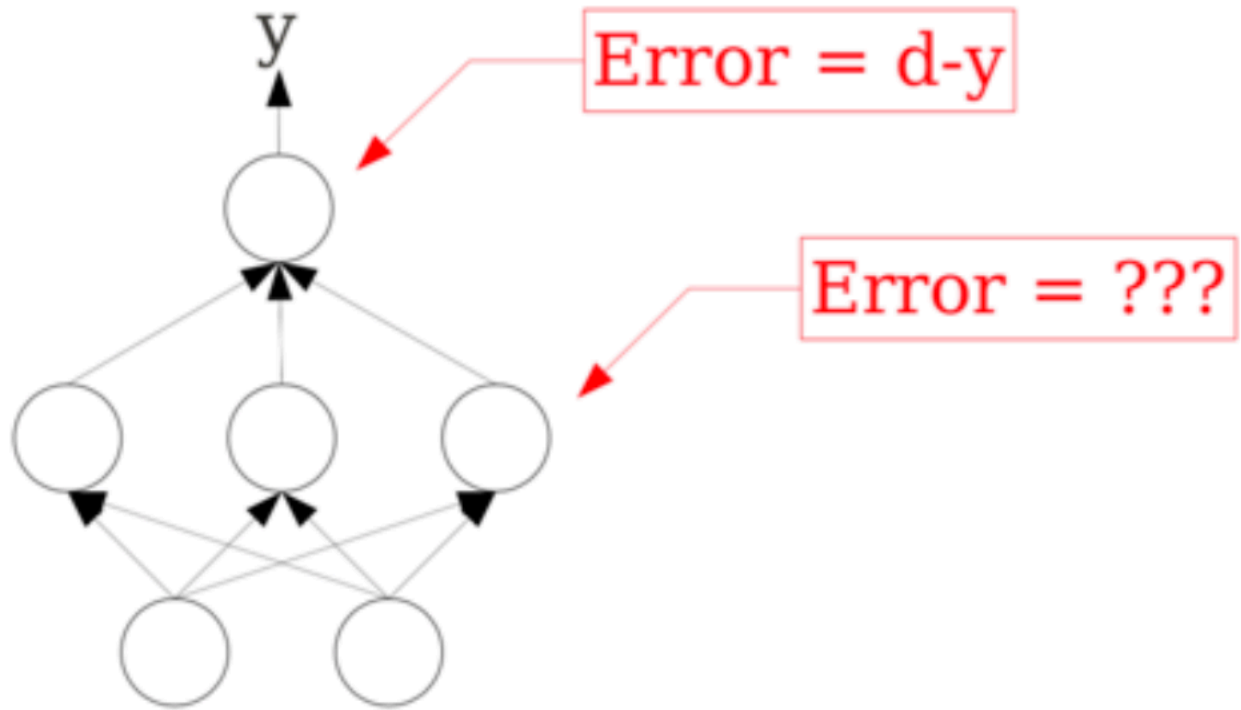
How Do We Train A Multi-Layer Network?



$$\arg\min_{\boldsymbol{\theta}} \frac{1}{T} \sum_{t} l(f(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)}) + \lambda \Omega(\boldsymbol{\theta})$$

Review Gradient Descent

Gradient descent

- Based on observation that
  - If multi-variate function $f(\boldsymbol{\theta})$ defined and differentiable in neighborhood of a point $\boldsymbol{\theta}_0$
  - Then $f(\boldsymbol{\theta})$ decreases fastest if one goes from $\boldsymbol{\theta}_0$ in the direction of the negative gradient of $f(\boldsymbol{\theta})$ at $\boldsymbol{\theta}_0$
  - The gradient of $f(\boldsymbol{\theta})$ in $\boldsymbol{\theta}_0$ is denoted $\nabla f(\boldsymbol{\theta}_0)$
  - It follows that, for small enough γ

$$\boldsymbol{\theta}_1 = \boldsymbol{\theta}_0 - \gamma \cdot \nabla f(\boldsymbol{\theta}_0)$$

  we have $f(\boldsymbol{\theta}_1) < f(\boldsymbol{\theta}_0)$
  - If executing $\boldsymbol{\theta}_{n+1} = \boldsymbol{\theta}_n - \gamma \cdot \nabla f(\boldsymbol{\theta}_n)$

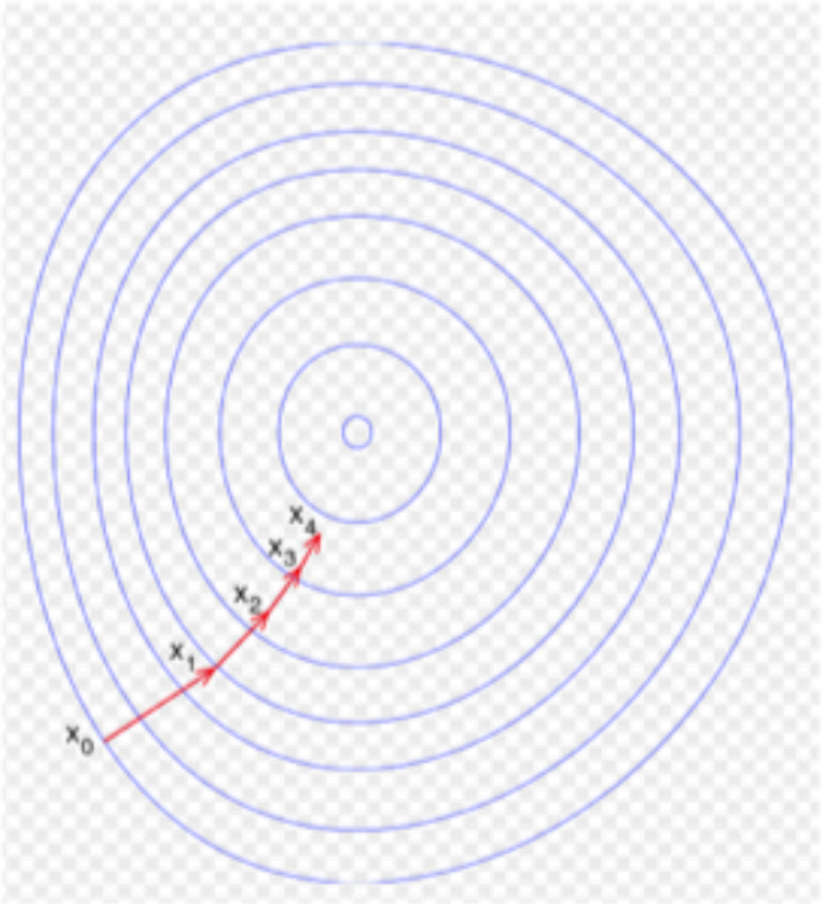
  we obtain $f(\boldsymbol{\theta}_n) < f(\boldsymbol{\theta}_{n-1}) < \cdots f(\boldsymbol{\theta}_2) < f(\boldsymbol{\theta}_1) < f(\boldsymbol{\theta}_0)$

Note: here the notation *f* (.) is a general objective function to be minimised.

Gradient descent

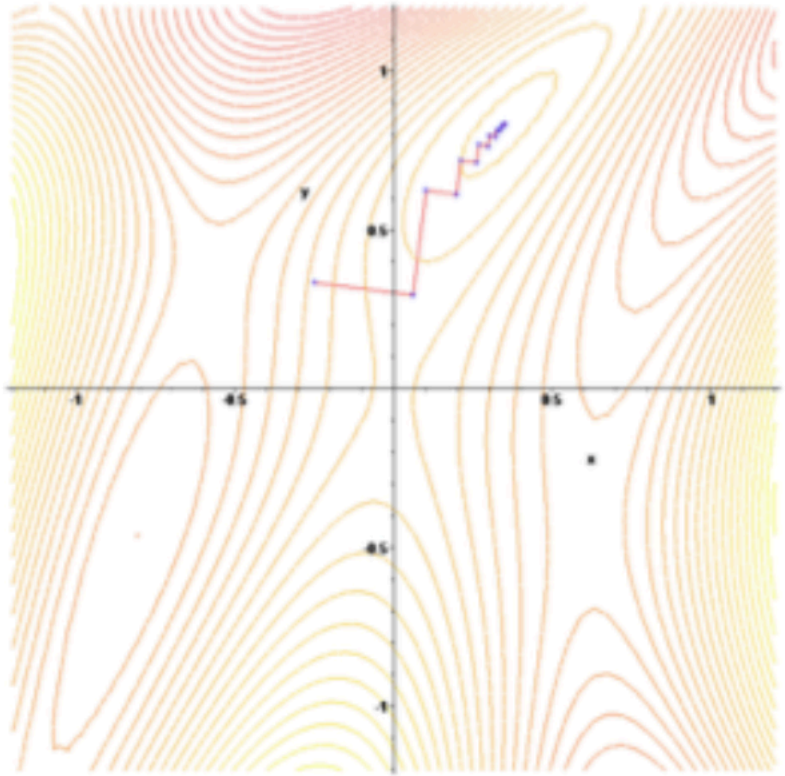
- With properly chosen γ in each iteration
  - Convergence to local minimum!
  - γ can be adapted between iterations

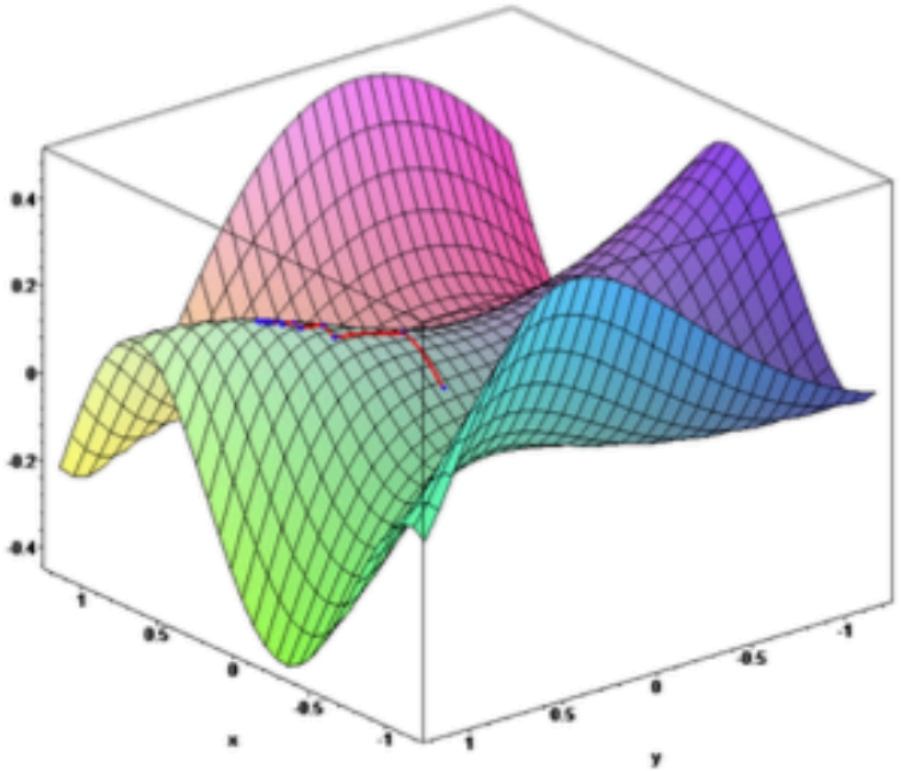
    or
  - We can iterate over γ inside individual iterations
    - Example: line-search



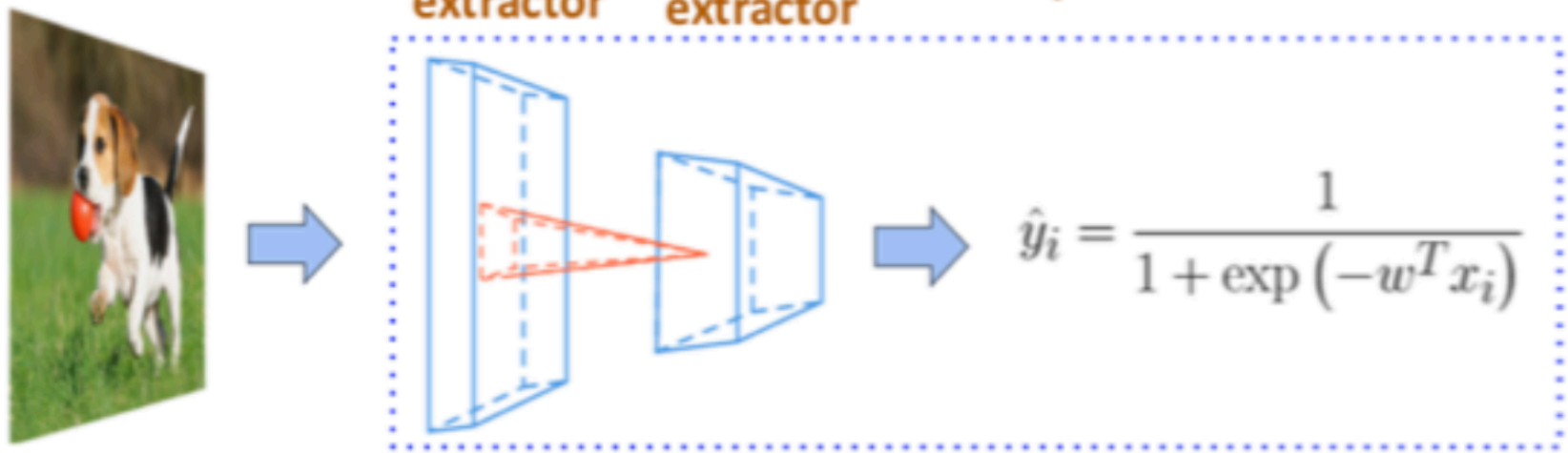
Gradient descent

- Works in arbitrary dimensions





Model Training Overview



Objective

$$L(w) = \sum_{i=1}^{n} l(y_i, \hat{y}_i) + \lambda \|w\|^2$$

Training

$$w \leftarrow w - \eta \nabla_w L(w)$$

Learning Algorithm

- Initialize $\boldsymbol{\theta}$ ($\boldsymbol{\theta} \equiv \{\mathbf{W}^{(1)}, \mathbf{b}^{(1)}, \ldots, \mathbf{W}^{(L+1)}, \mathbf{b}^{(L+1)}\}$)
- For N iterations:
  - For each training example $(\mathbf{x}^{(t)}, y^{(t)})$
  - $\Delta = -\nabla_{\boldsymbol{\theta}} l(f(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)}) - \lambda \nabla_{\boldsymbol{\theta}} \Omega(\boldsymbol{\theta})$
  - $\boldsymbol{\theta} \leftarrow \boldsymbol{\theta} + \alpha \, \Delta$

Training epoch = Iteration over all examples

- To apply this algorithm to neural network training, we need
  - The loss function $l(\mathbf{f}(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)})$
  - Procedure to compute parameter gradients $\nabla_{\boldsymbol{\theta}} l(\mathbf{f}(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)})$
  - The regularizer $\Omega(\boldsymbol{\theta})$ (and the gradient $\nabla_{\boldsymbol{\theta}} \Omega(\boldsymbol{\theta})$)
  - Initialization method

Back-propagation learning

Training deep neural networks

- Outlook:
  - Computing gradients is hard (many parameters)
    → Back-propagation!

- Network represents a chain of function calls (one per layer):

$$\begin{aligned} \boldsymbol{f}(\mathbf{x}) &= \boldsymbol{f}_{L+1} \circ \boldsymbol{f}_L \circ \cdots \circ \boldsymbol{f}_1(\mathbf{x}) \\ &= \boldsymbol{f}_{L+1}(\boldsymbol{f}_L(\ldots \boldsymbol{f}_1(\mathbf{x}))) \end{aligned}$$

- Gradients: Chain rule can be applied!

$$\frac{\partial \boldsymbol{f}(\mathbf{x})}{\partial \boldsymbol{\theta}} = \frac{\partial \boldsymbol{f}_{L+1}}{\partial \boldsymbol{f}_L} \cdot \frac{\partial \boldsymbol{f}_L}{\partial \boldsymbol{f}_{L-1}} \cdot \ldots \cdot \frac{\partial \boldsymbol{f}_1}{\partial \boldsymbol{\theta}}$$

How to compute gradient?

Symbolic Differentiation

- Input formulae is a symbolic expression tree (computation graph).
- Implement differentiation rules, e.g., sum rule, product rule, chain rule

$$\frac{d(f+g)}{dx} = \frac{df}{dx} + \frac{dg}{dx} \qquad \frac{d(fg)}{dx} = \frac{df}{dx}g + f\frac{dg}{dx} \qquad \frac{d(h(x))}{dx} = \frac{df(g(x))}{dx} \cdot \frac{dg(x)}{x}$$

✗ For complicated functions, the resultant expression can be exponentially large.

✗ Wasteful to keep around intermediate symbolic expressions if we only need a numeric value of the gradient in the end

✗ Prone to error

How to compute gradient?

Numerical Differentiation

- We can approximate the gradient using

$$\frac{\partial f(\boldsymbol{x})}{\partial x_i} \approx \lim_{h \to 0} \frac{f(\boldsymbol{x} + h\boldsymbol{e_i}) - f(\boldsymbol{x})}{h}$$

$$f(W, x) = \quad W \quad \cdot \quad x$$

$$[-0.8 \quad 0.3] \cdot \begin{bmatrix} 0.5 \\ -0.2 \end{bmatrix}$$

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$$f(W, x) = W \cdot x \qquad f(W, x) = W \cdot x$$

$$[-0.8 \quad 0.3] \cdot \begin{bmatrix} 0.5 \\ -0.2 \end{bmatrix} \qquad [-0.8 + \varepsilon \quad 0.3] \cdot \begin{bmatrix} 0.5 \\ -0.2 \end{bmatrix}$$

How to compute gradient?

Numerical Differentiation

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$$\frac{\partial f(\boldsymbol{x})}{\partial x_i} \approx \lim_{h \to 0} \frac{f(\boldsymbol{x} + h\boldsymbol{e_i}) - f(\boldsymbol{x})}{h}$$

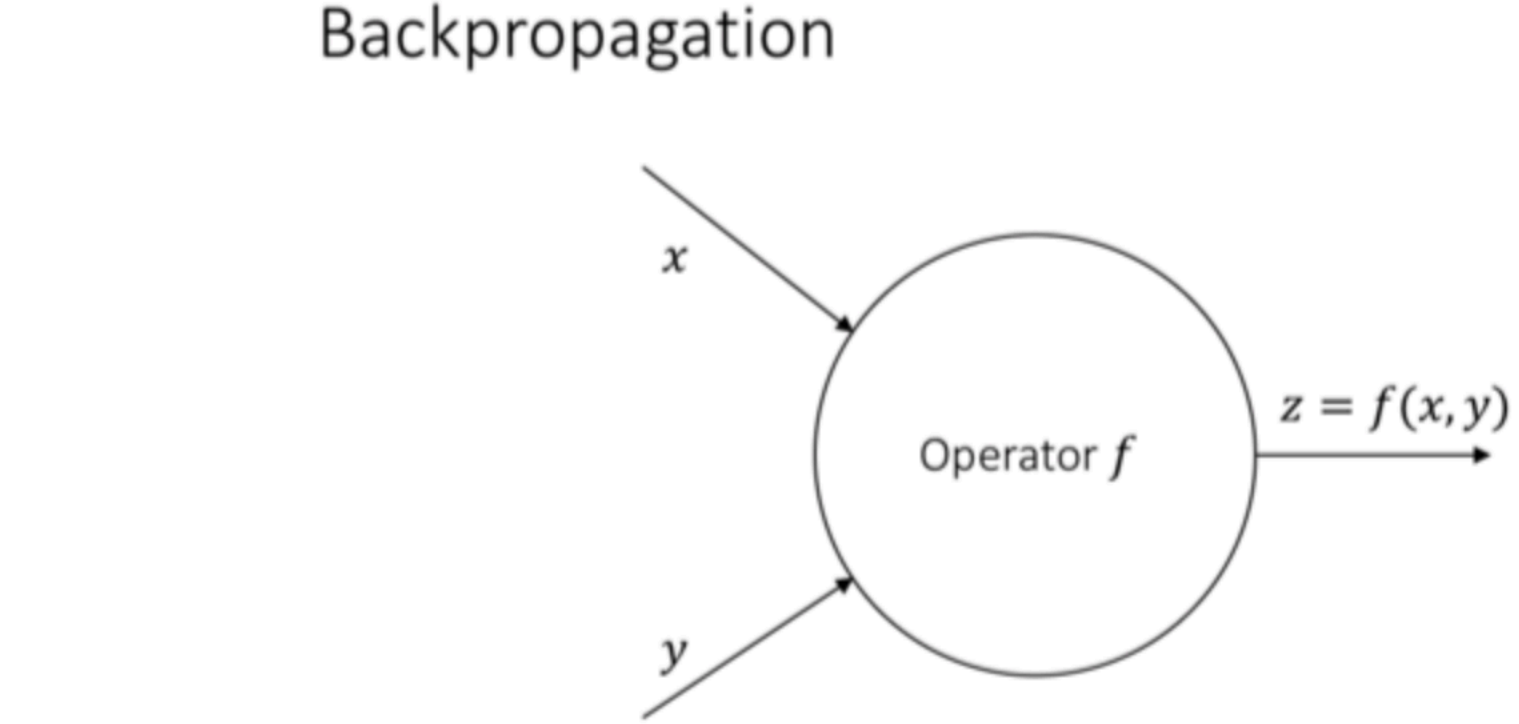
- Reduce the truncation error by using center difference

$$\frac{\partial f(\boldsymbol{x})}{\partial x_i} \approx \lim_{h \to 0} \frac{f(\boldsymbol{x} + h\boldsymbol{e_i}) - f(\boldsymbol{x} - h\boldsymbol{e_i})}{2h}$$

✗ Bad: rounding error, and slow to compute

✓ A powerful tool to check the correctness of implementation, usually use h = 1e-6.

Back Propagation for computing differentiation



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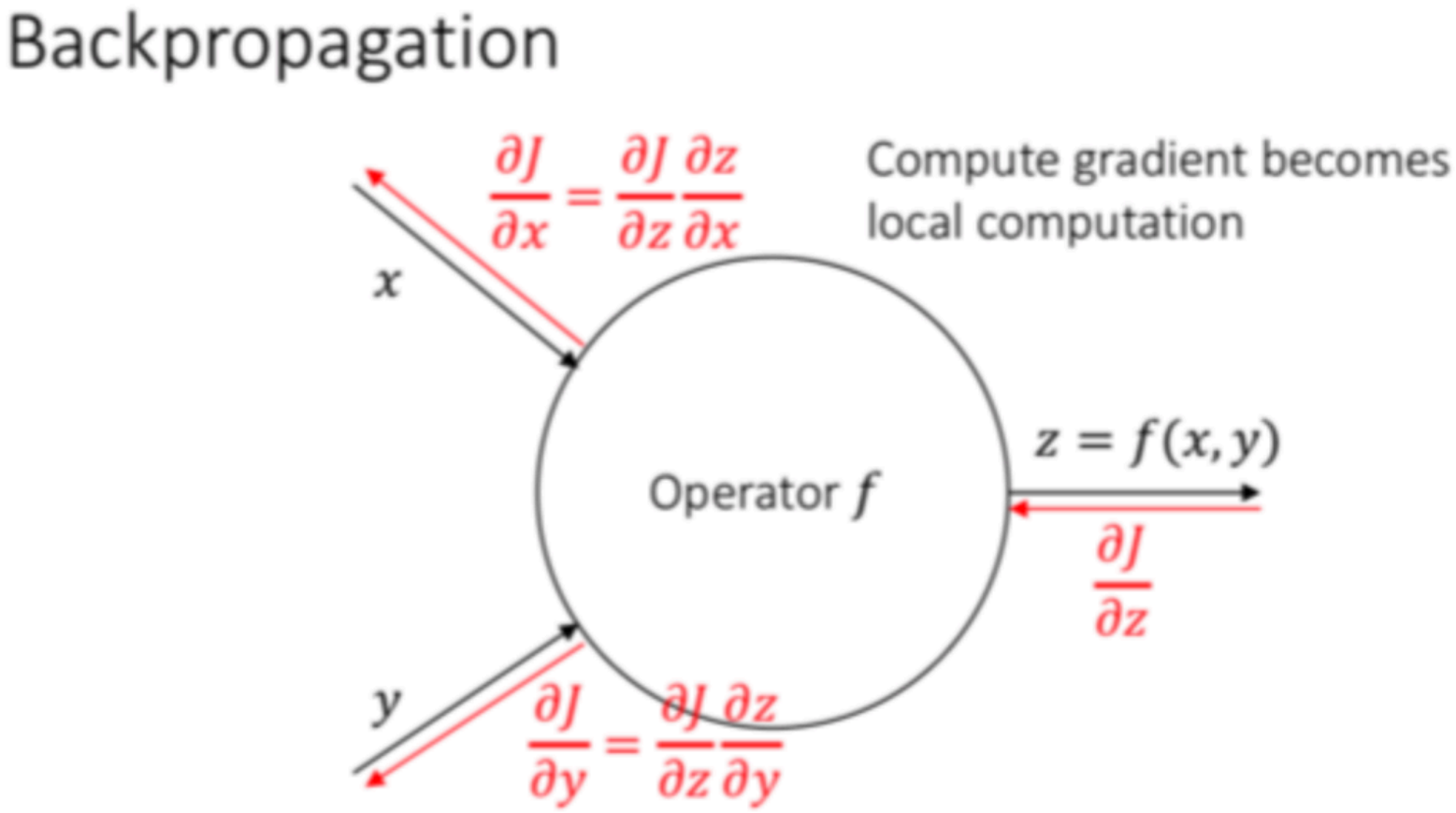
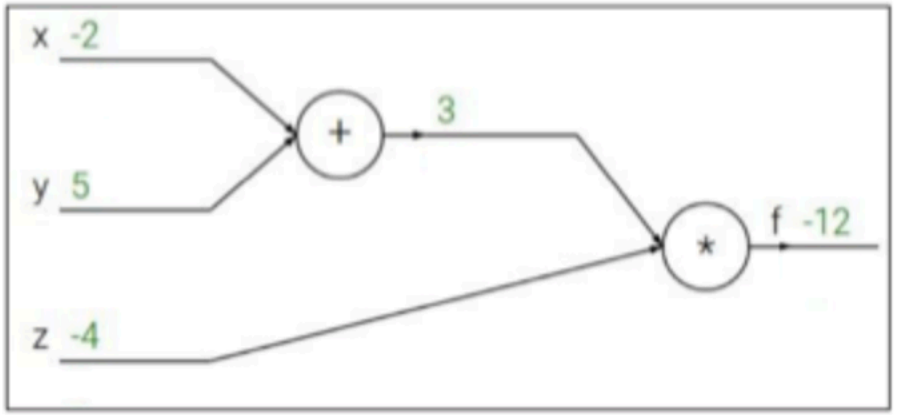


Example: Back-Prop

$$f(x, y, z) = (x + y)z$$

e.g. x = -2, y = 5, z = -4



Want: $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$

- slide source: Stanford CS231n lecture note.

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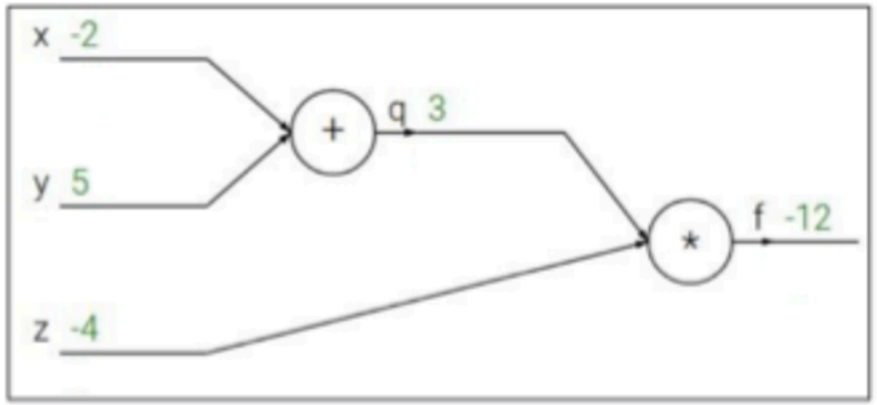

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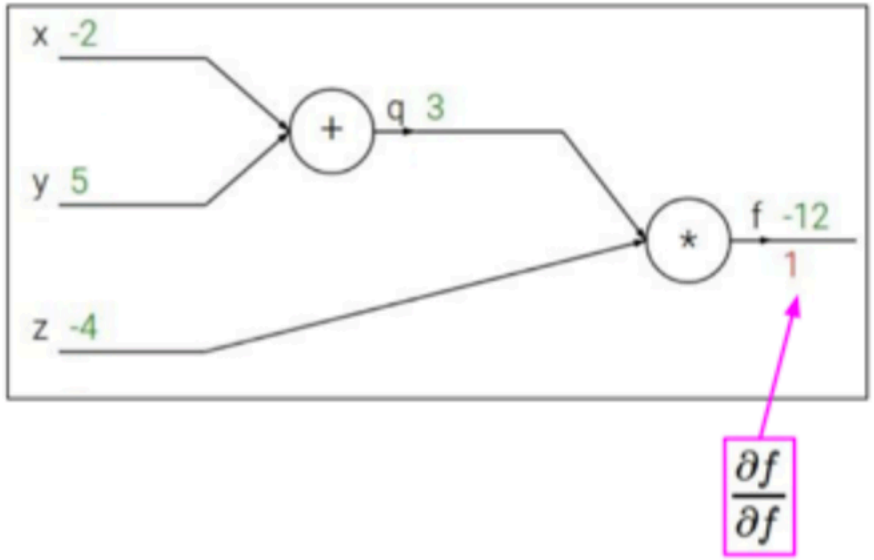

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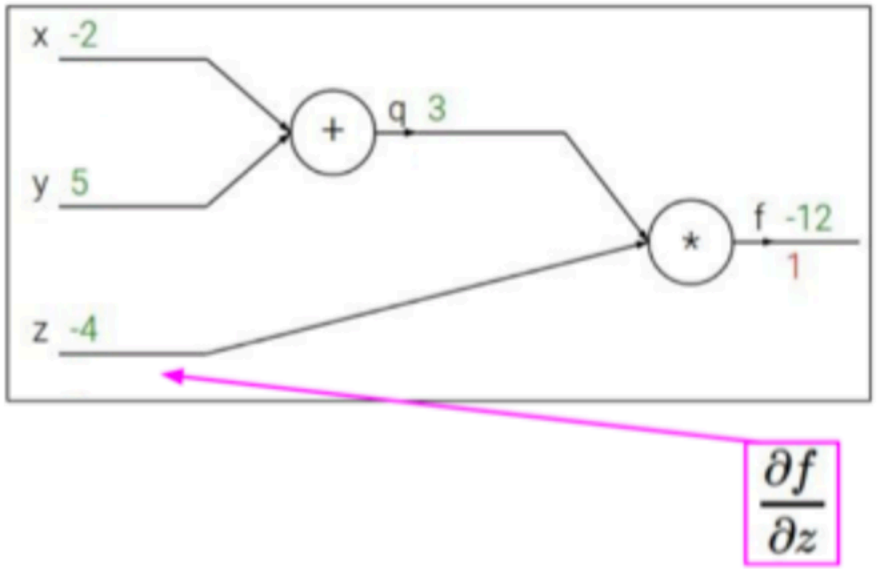

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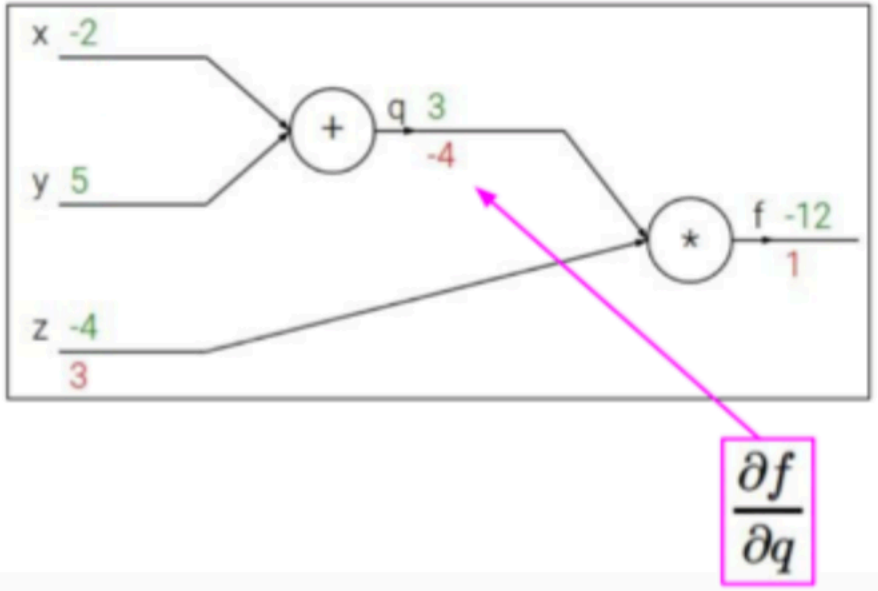

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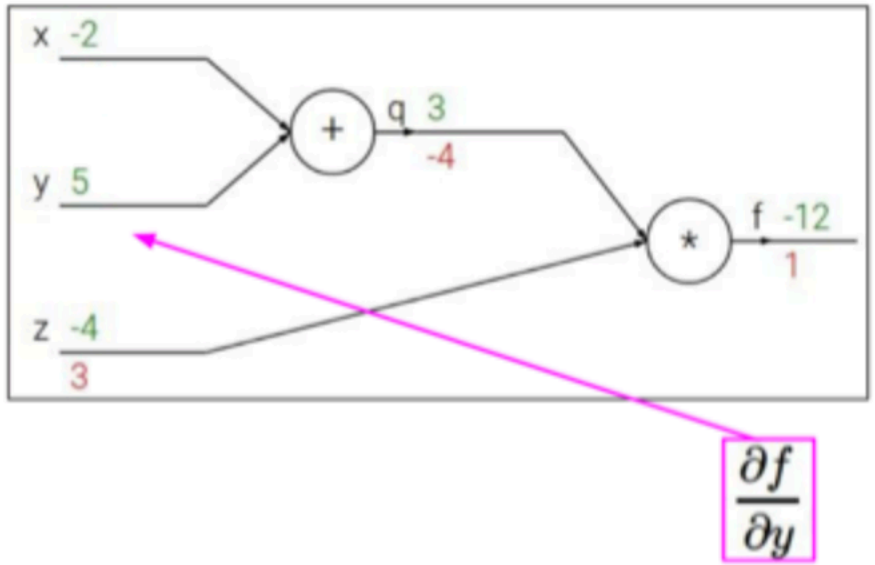

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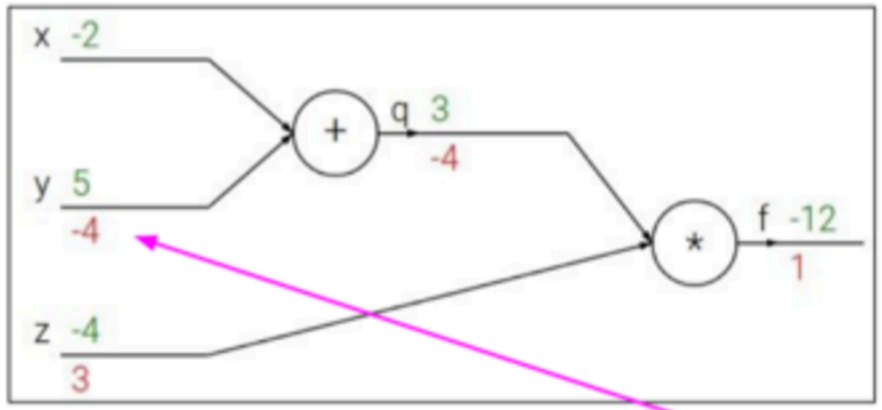

$\frac{\partial f}{\partial y}$

Chain rule:

$$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial q} \frac{\partial q}{\partial y}$$

Upstream Gradient

Local Gradient

Example: Back-Prop

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e.g. x = -2, y = 5, z = -4

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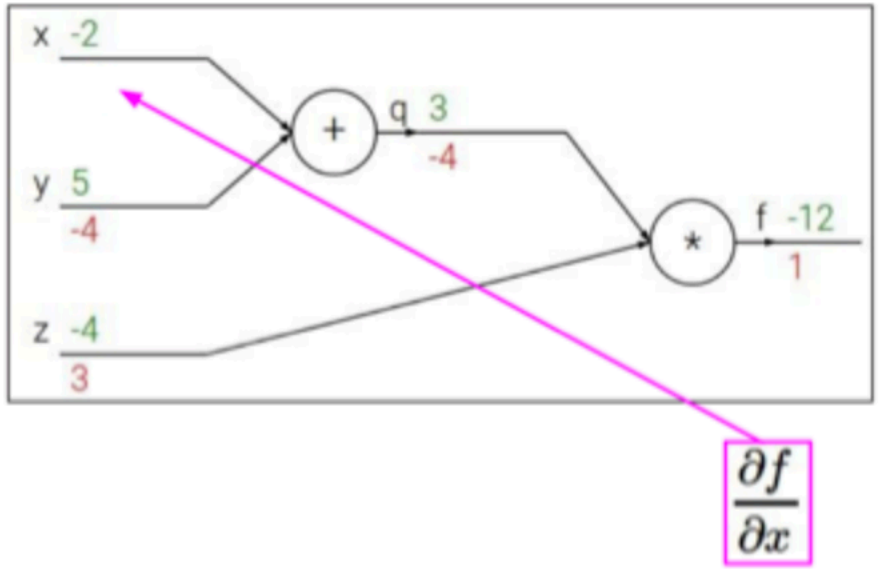

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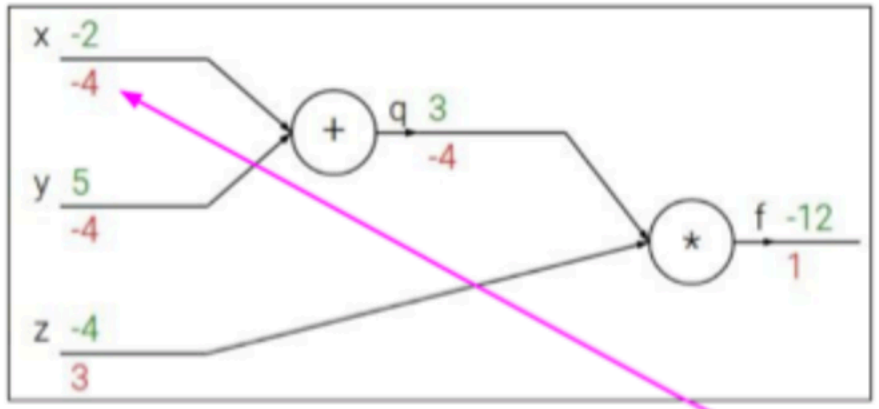

$\frac{\partial f}{\partial x}$

Chain rule:

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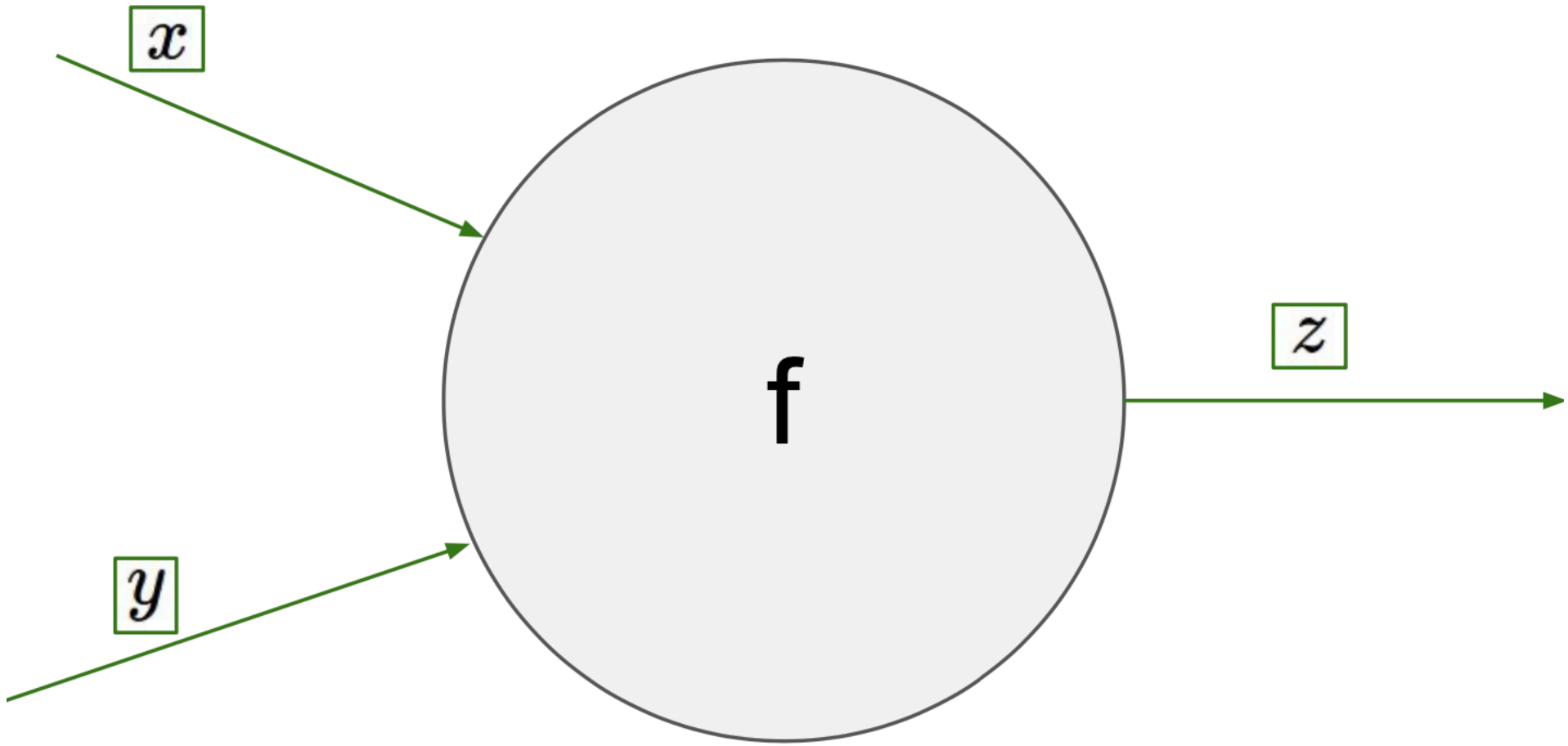
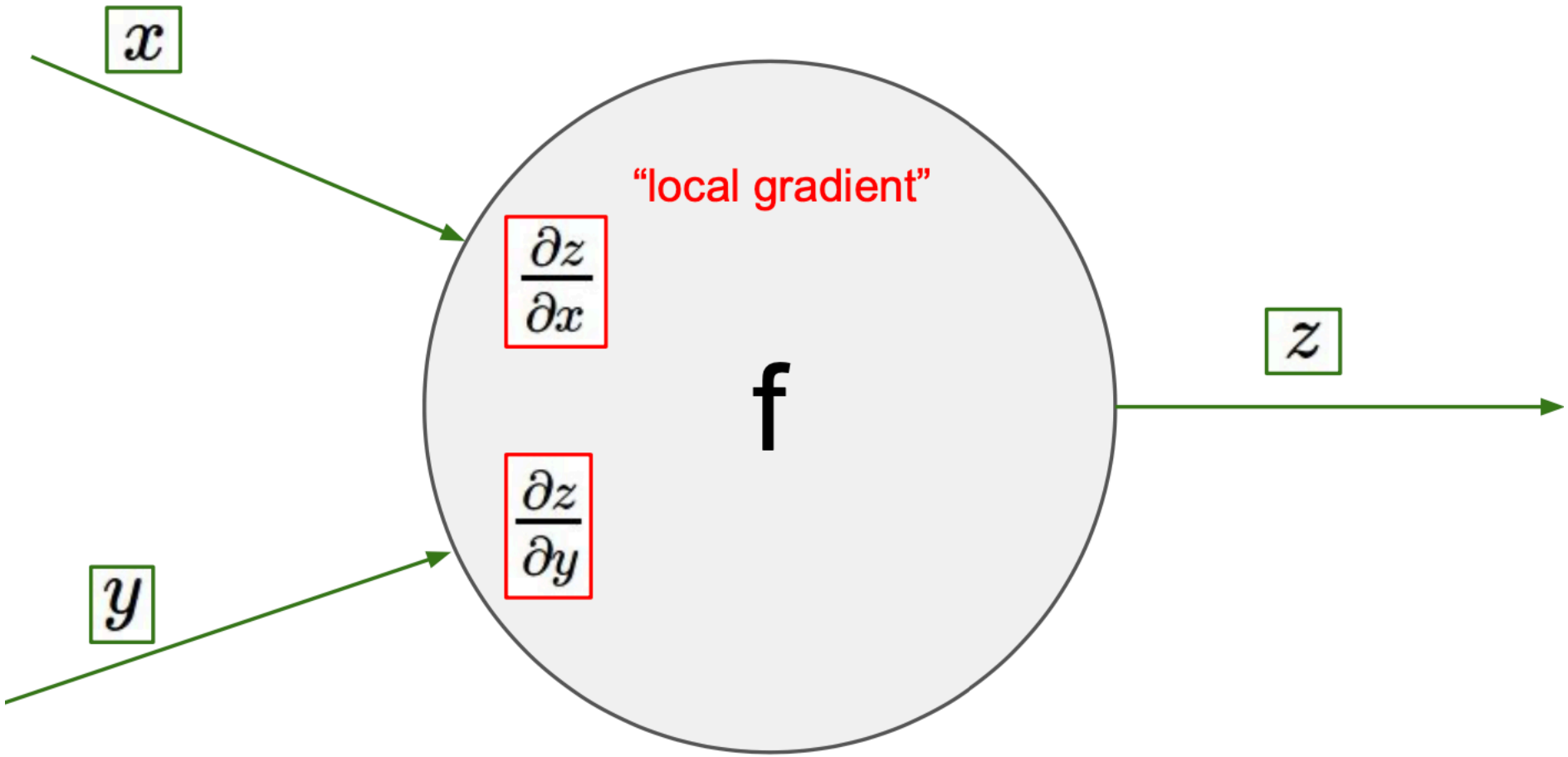
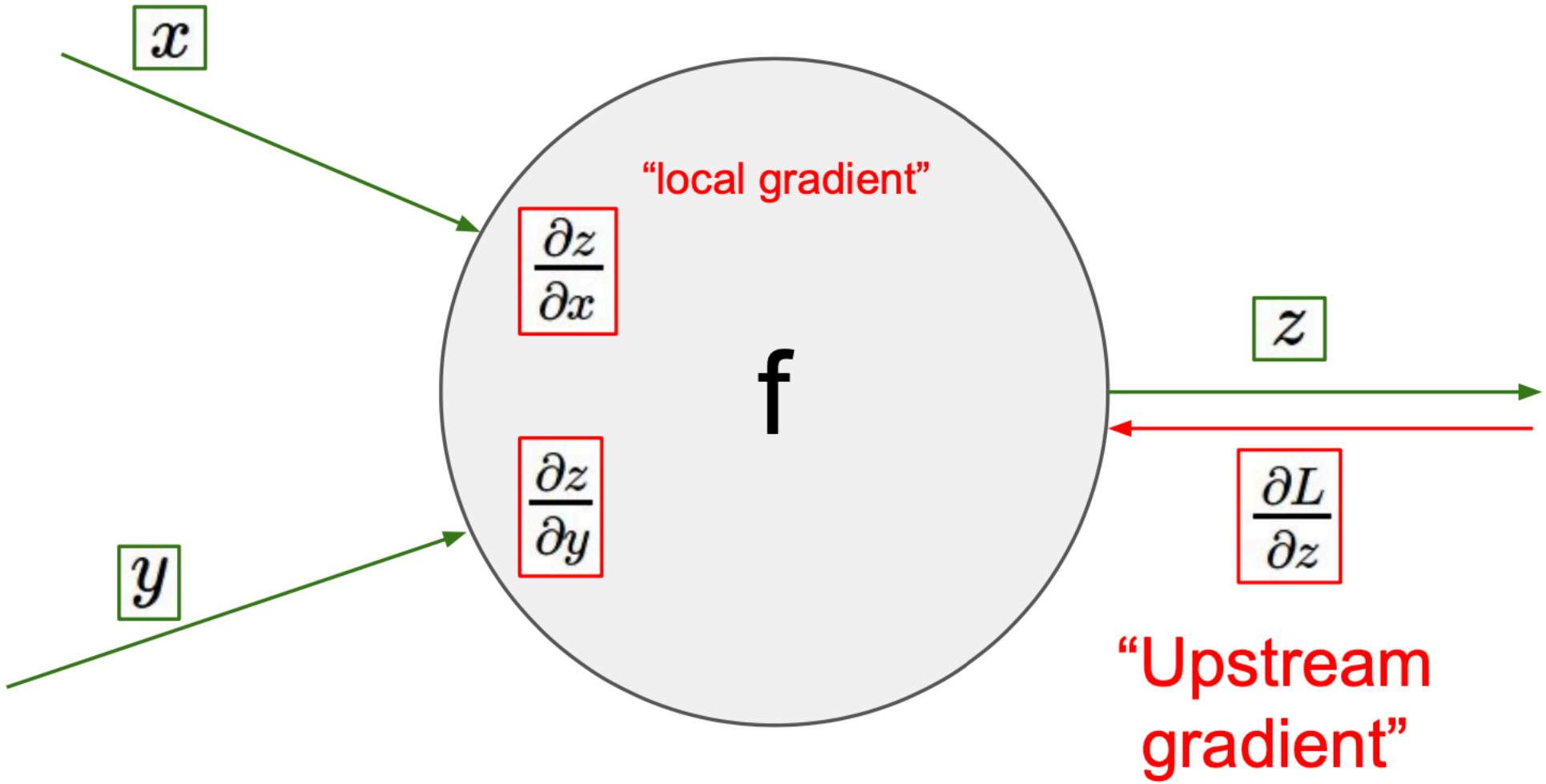
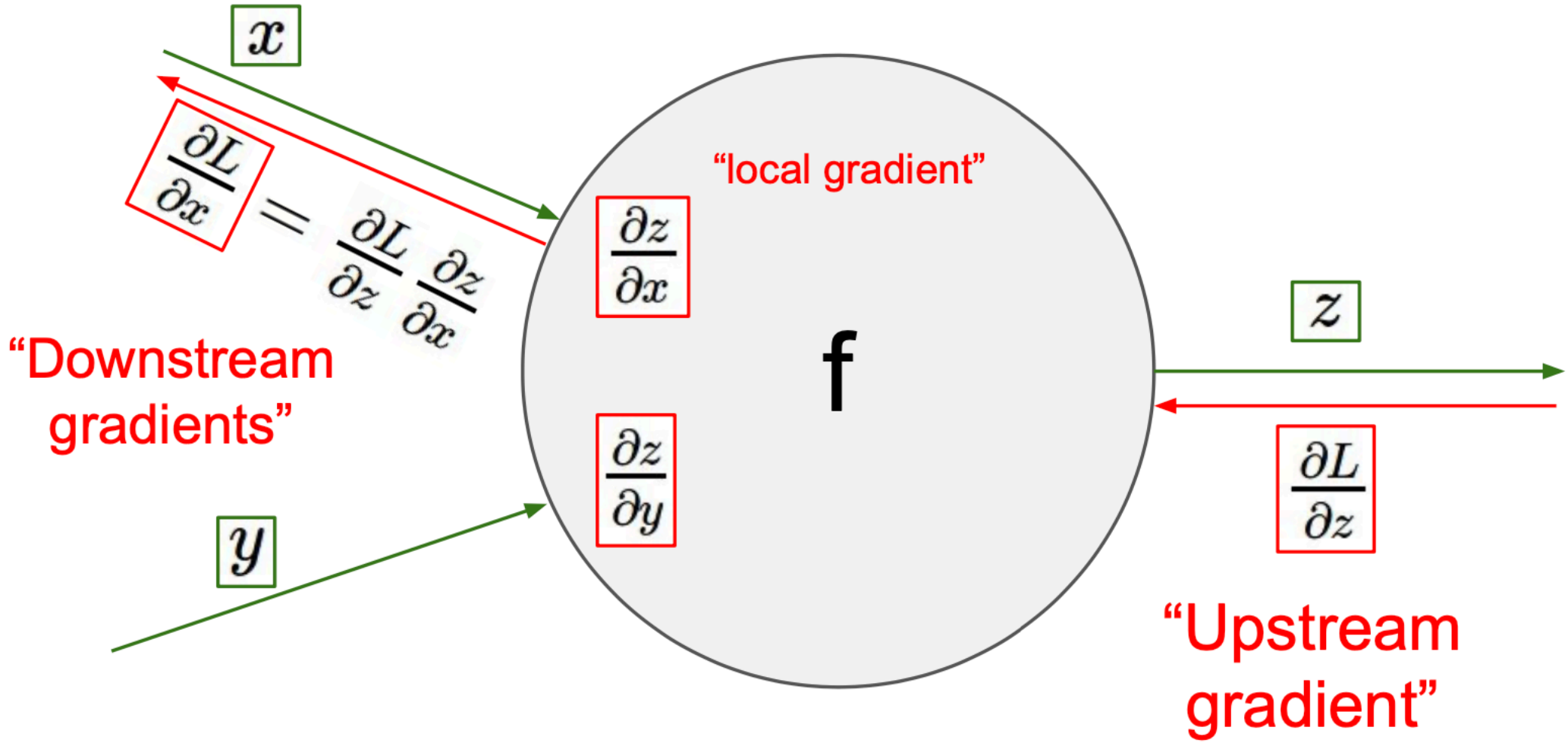
Upstream Gradient

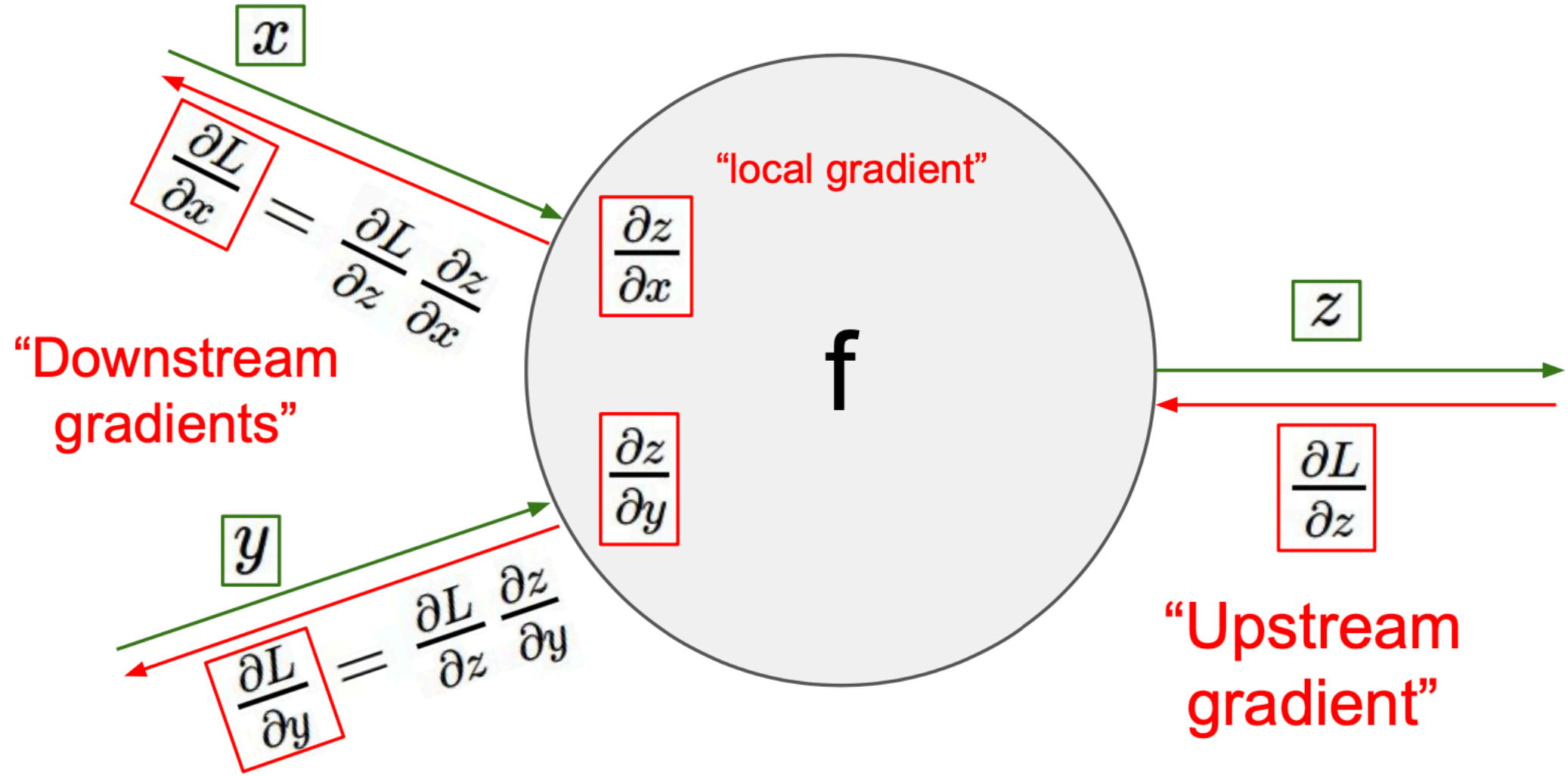
Local Gradient


x
y
f
z


x
"local gradient"
$\frac{\partial z}{\partial x}$
f
z
$\frac{\partial z}{\partial y}$
y


x
y
"local gradient"
$\frac{\partial z}{\partial x}$
$\frac{\partial z}{\partial y}$
f
z
$\frac{\partial L}{\partial z}$
"Upstream gradient"


x
$\frac{\partial L}{\partial x} = \frac{\partial L}{\partial z}\frac{\partial z}{\partial x}$
"Downstream gradients"
y
"local gradient"
$\frac{\partial z}{\partial x}$
$\frac{\partial z}{\partial y}$
f
z
$\frac{\partial L}{\partial z}$
"Upstream gradient"


x
$\frac{\partial L}{\partial x} = \frac{\partial L}{\partial z}\frac{\partial z}{\partial x}$
"Downstream gradients"
y
$\frac{\partial L}{\partial y} = \frac{\partial L}{\partial z}\frac{\partial z}{\partial y}$
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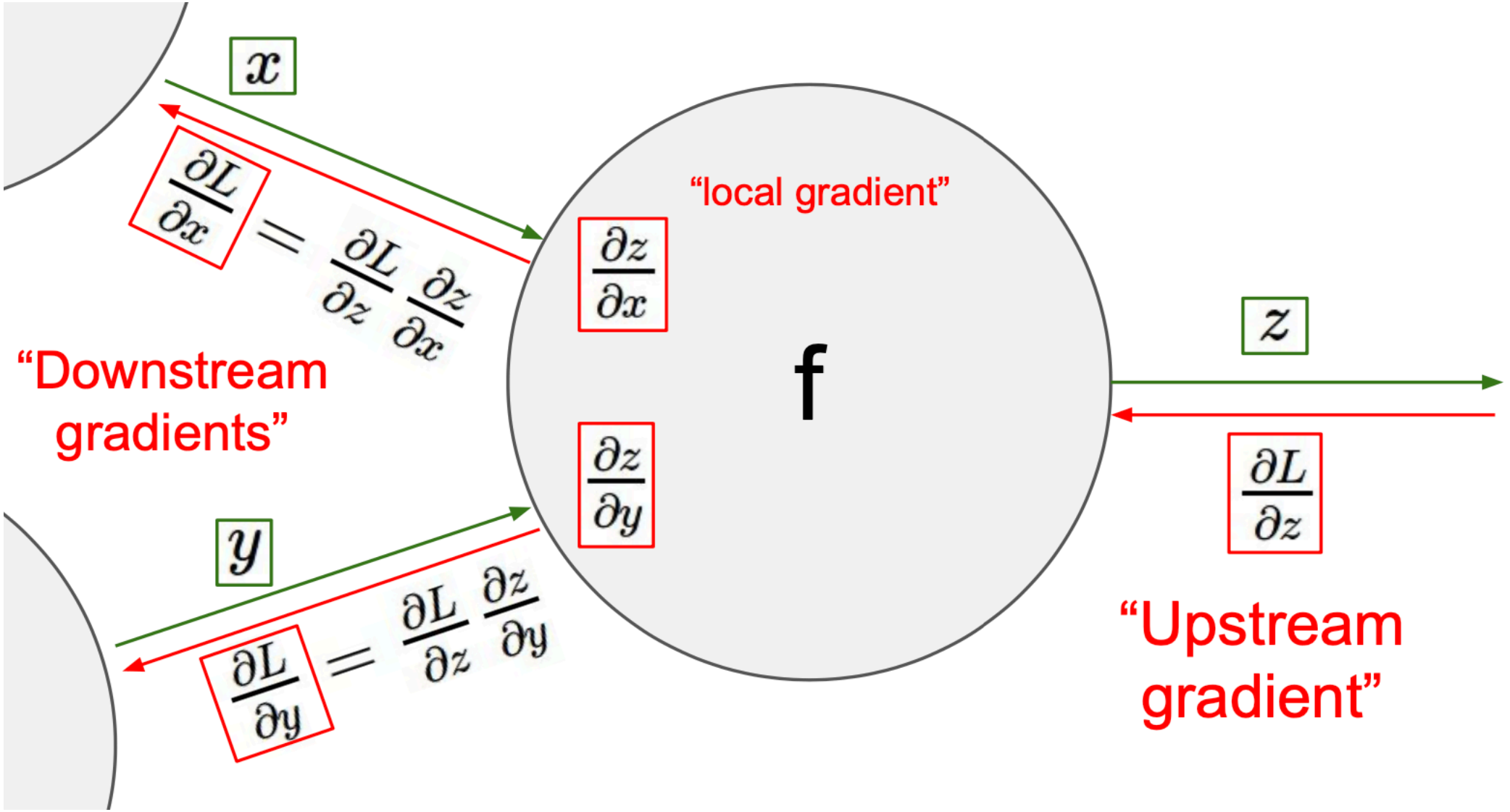
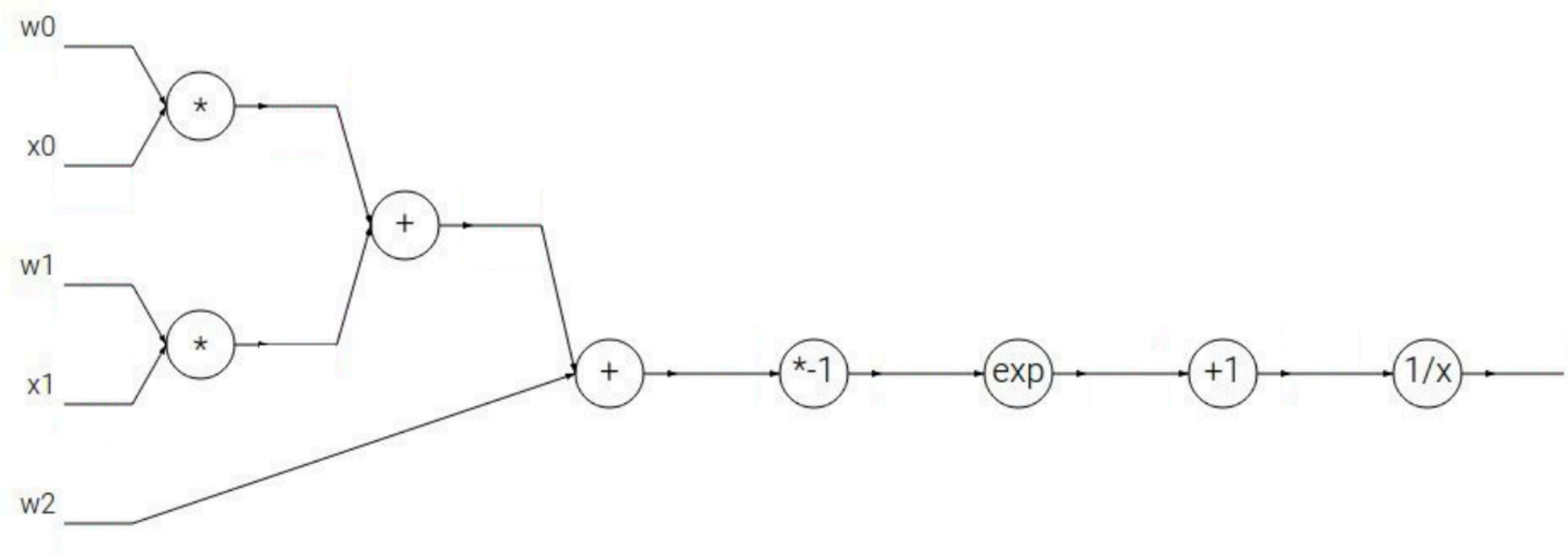
$\frac{\partial z}{\partial x}$
$\frac{\partial z}{\partial y}$
f
z
$\frac{\partial L}{\partial z}$
"Upstream gradient"


x
$\frac{\partial L}{\partial x} = \frac{\partial L}{\partial z}\frac{\partial z}{\partial x}$
"Downstream gradients"
y
$\frac{\partial L}{\partial y} = \frac{\partial L}{\partial z}\frac{\partial z}{\partial y}$
"local gradient"
$\frac{\partial z}{\partial x}$
$\frac{\partial z}{\partial y}$
f
z
$\frac{\partial L}{\partial z}$
"Upstream gradient"

Another example:

$$f(w,x) = \frac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$



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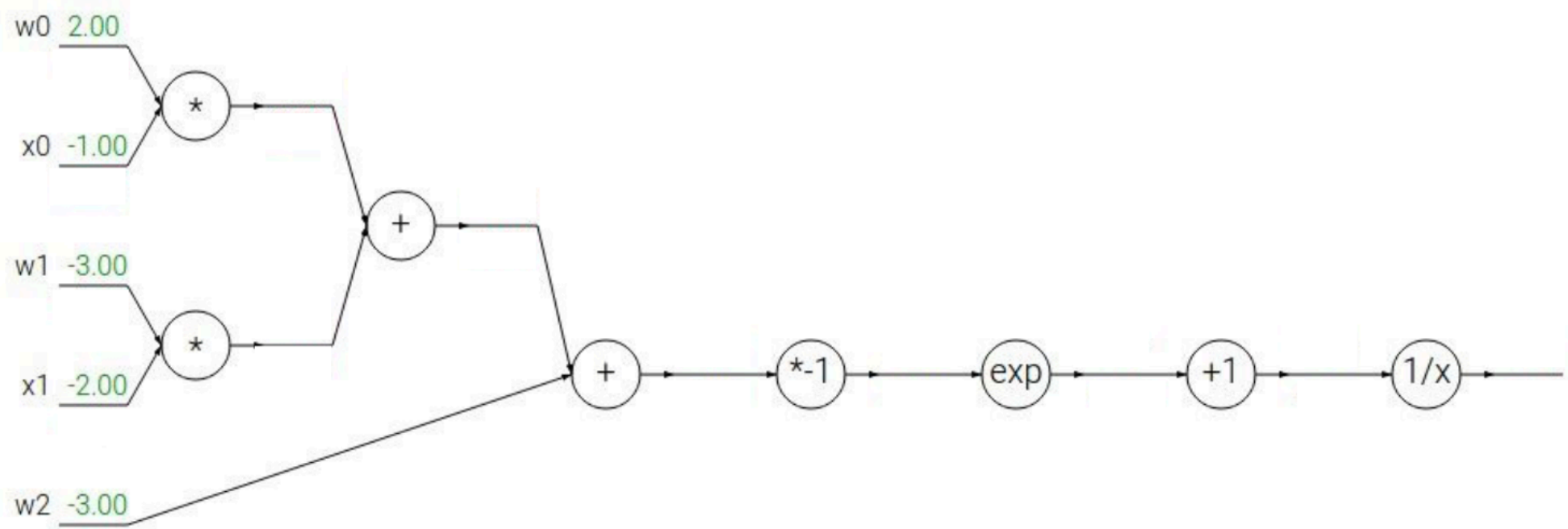

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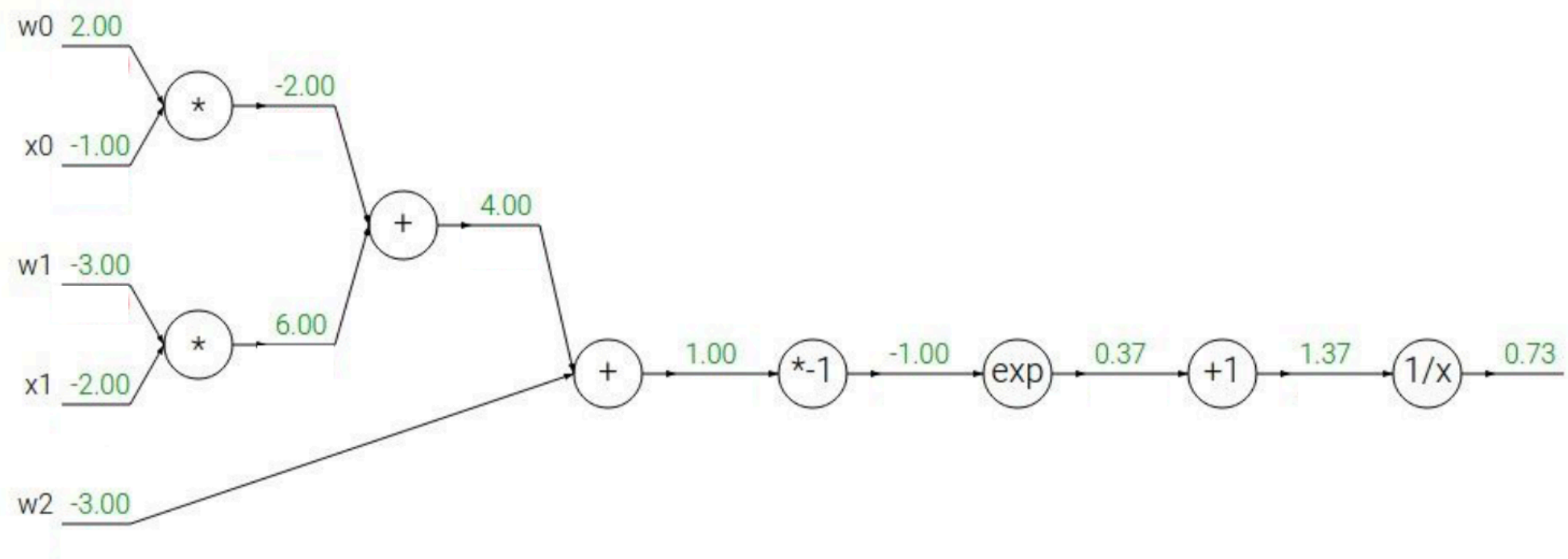

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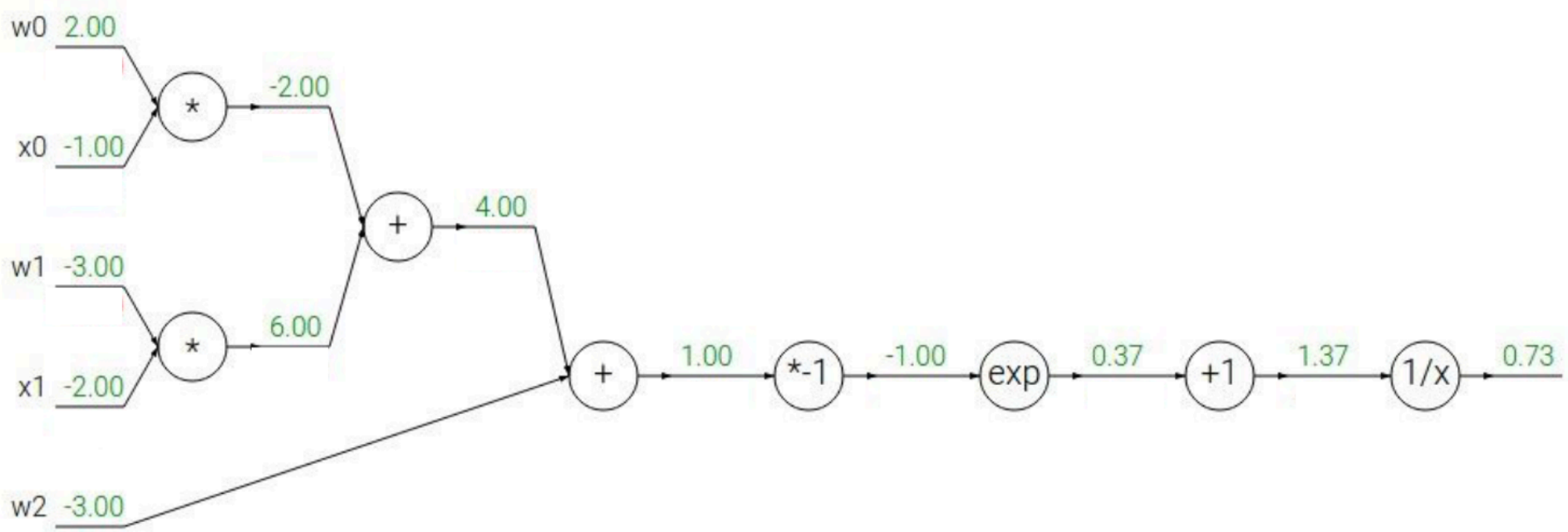

$$f(x) = e^x \quad \rightarrow \quad \frac{df}{dx} = e^x$$

$$f_a(x) = ax \quad \rightarrow \quad \frac{df}{dx} = a$$

$$f(x) = \frac{1}{x} \quad \rightarrow \quad \frac{df}{dx} = -1/x^2$$

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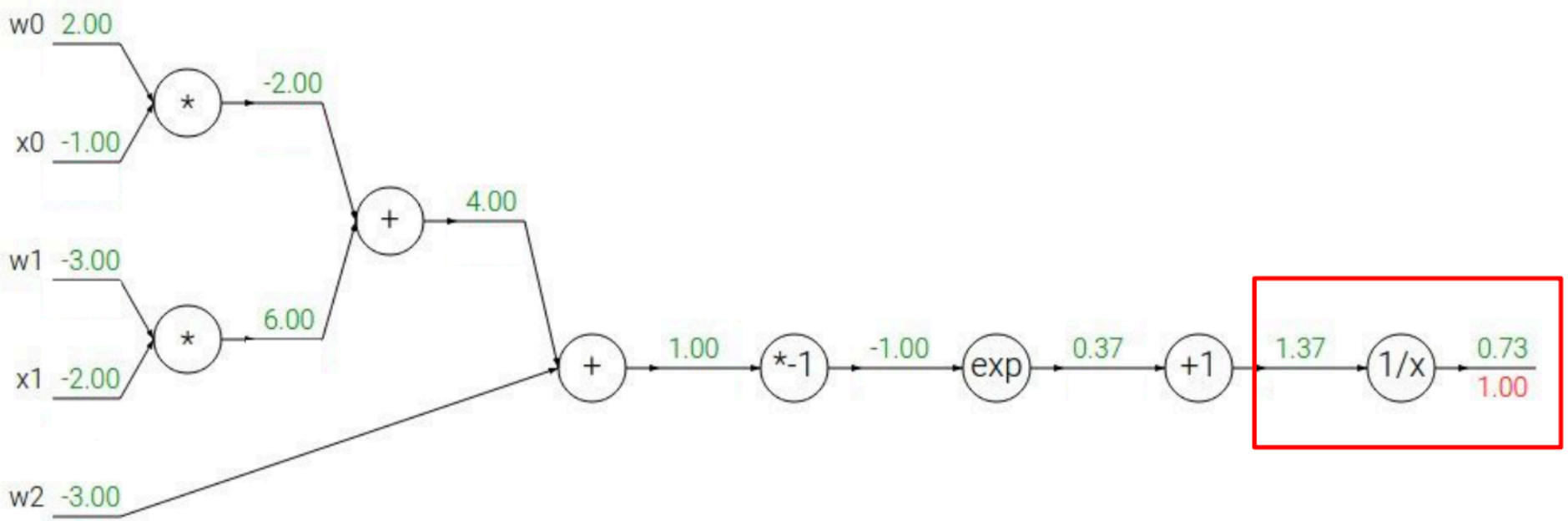

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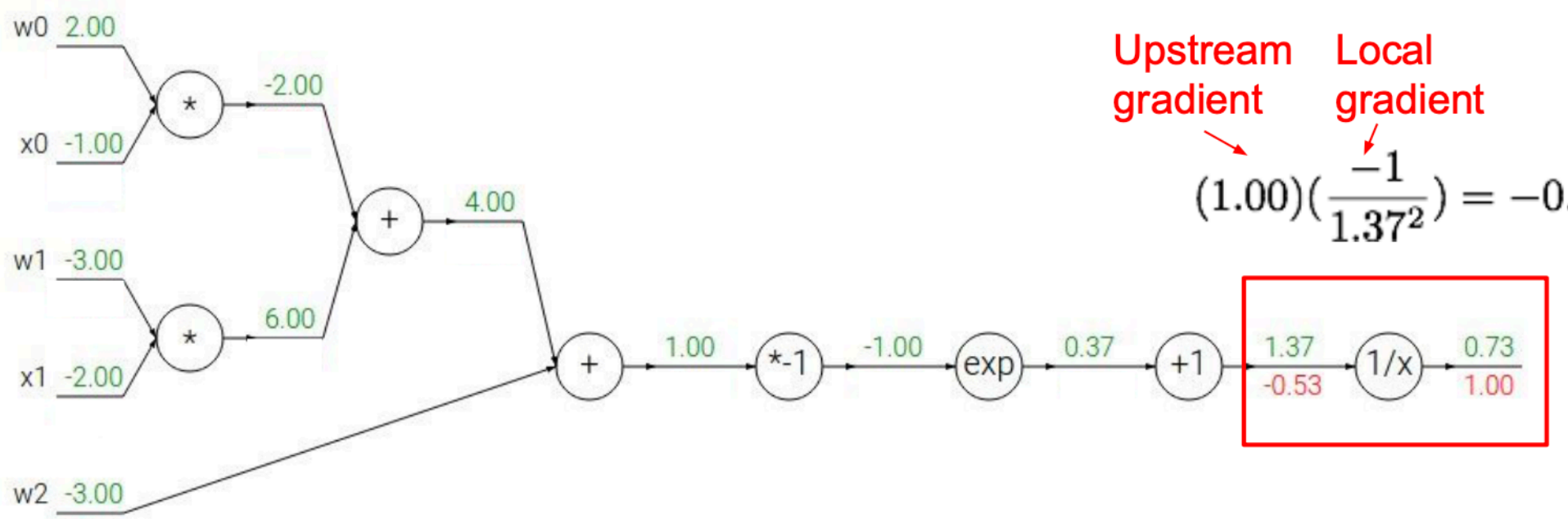

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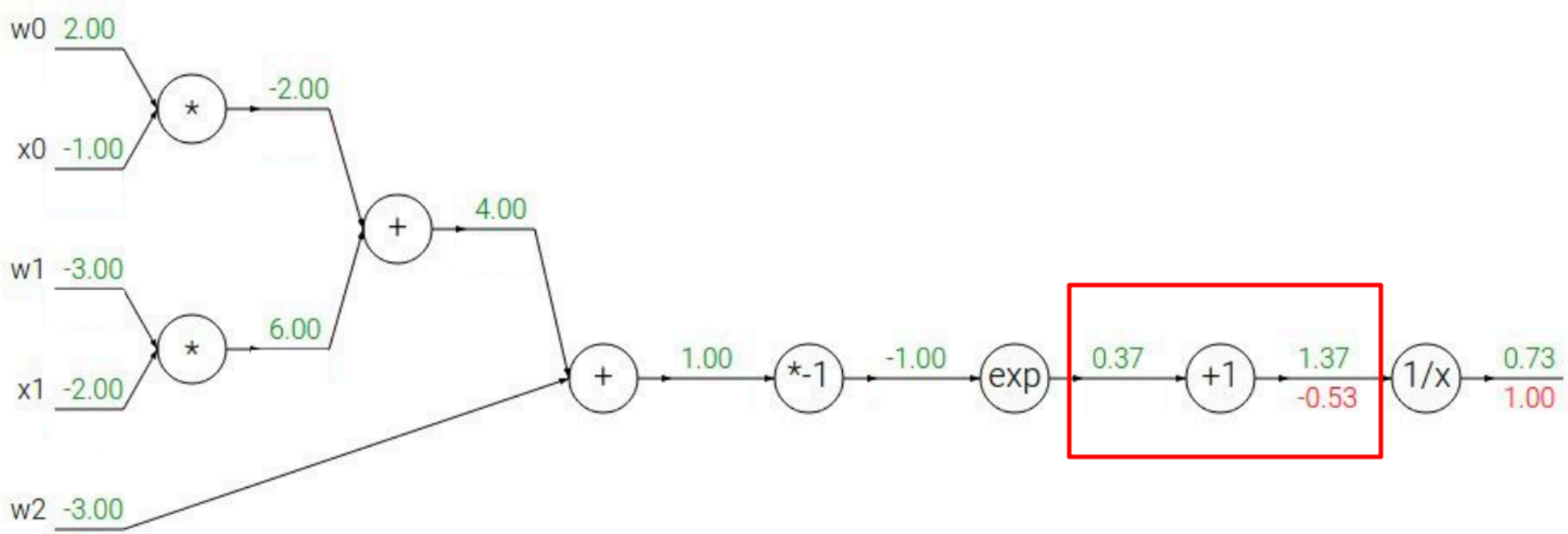

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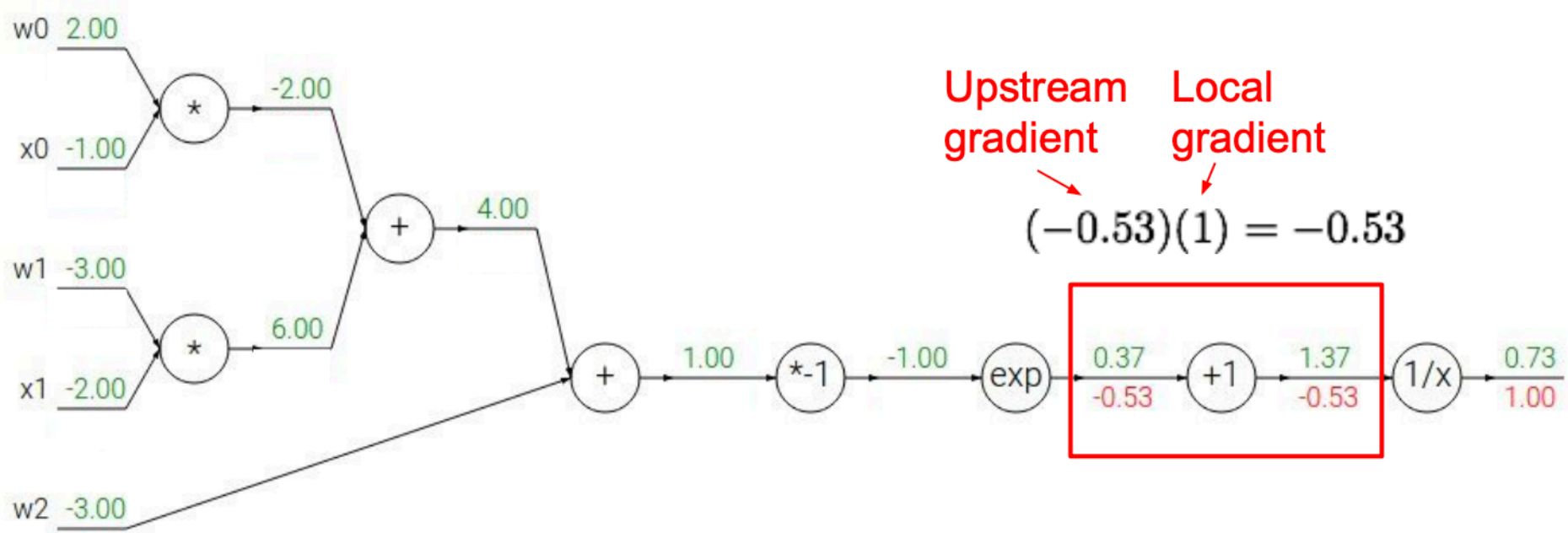

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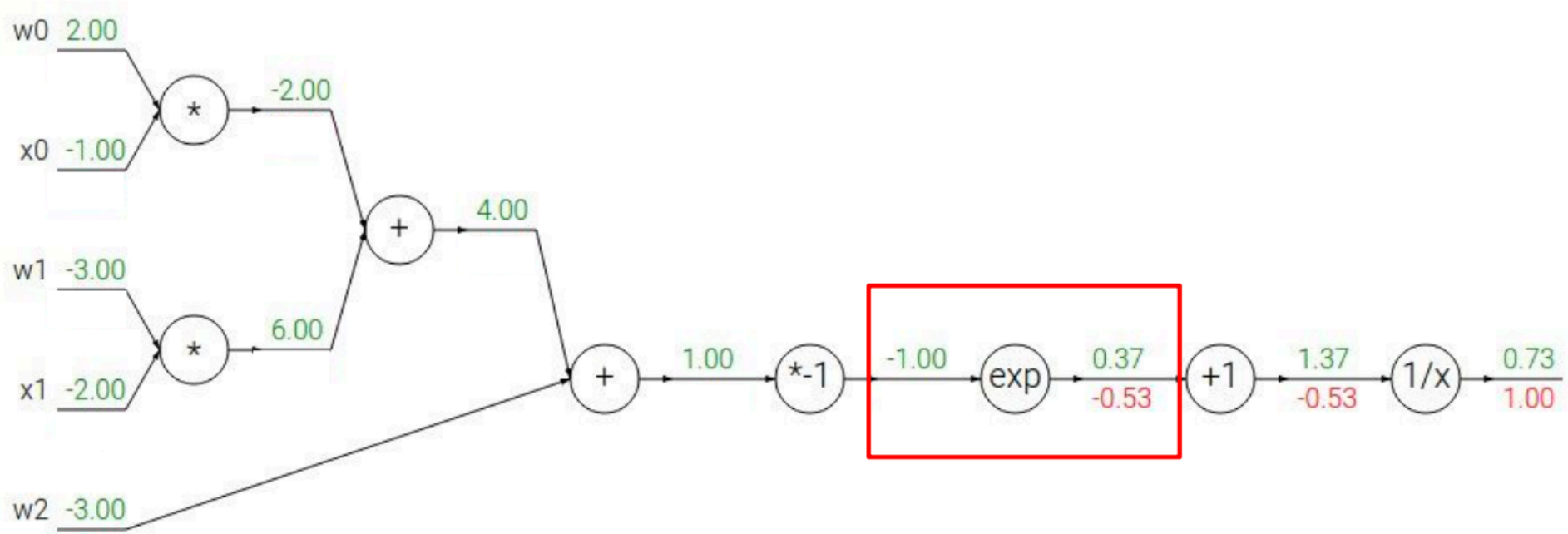

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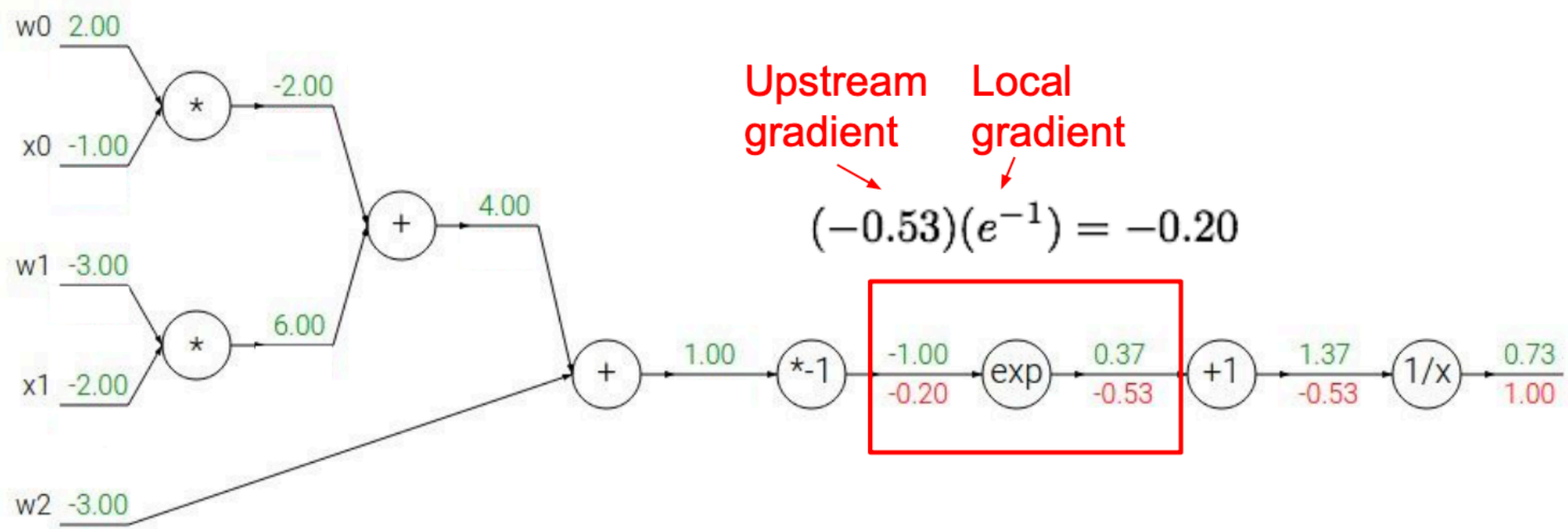

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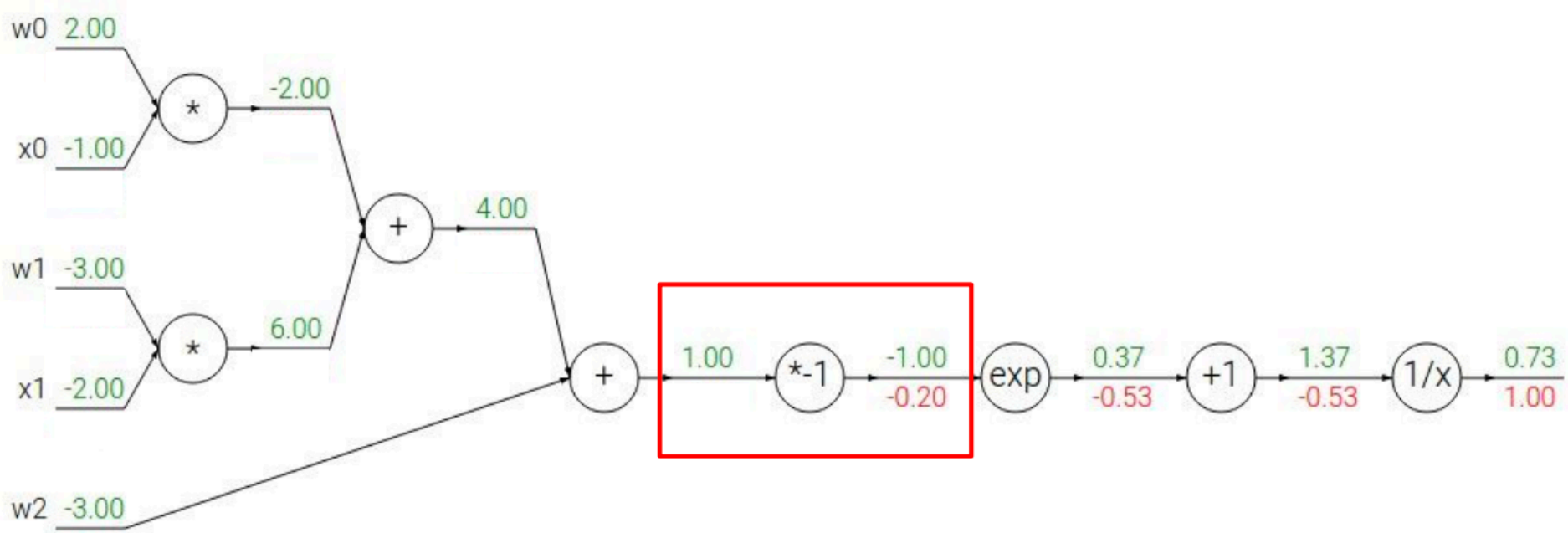

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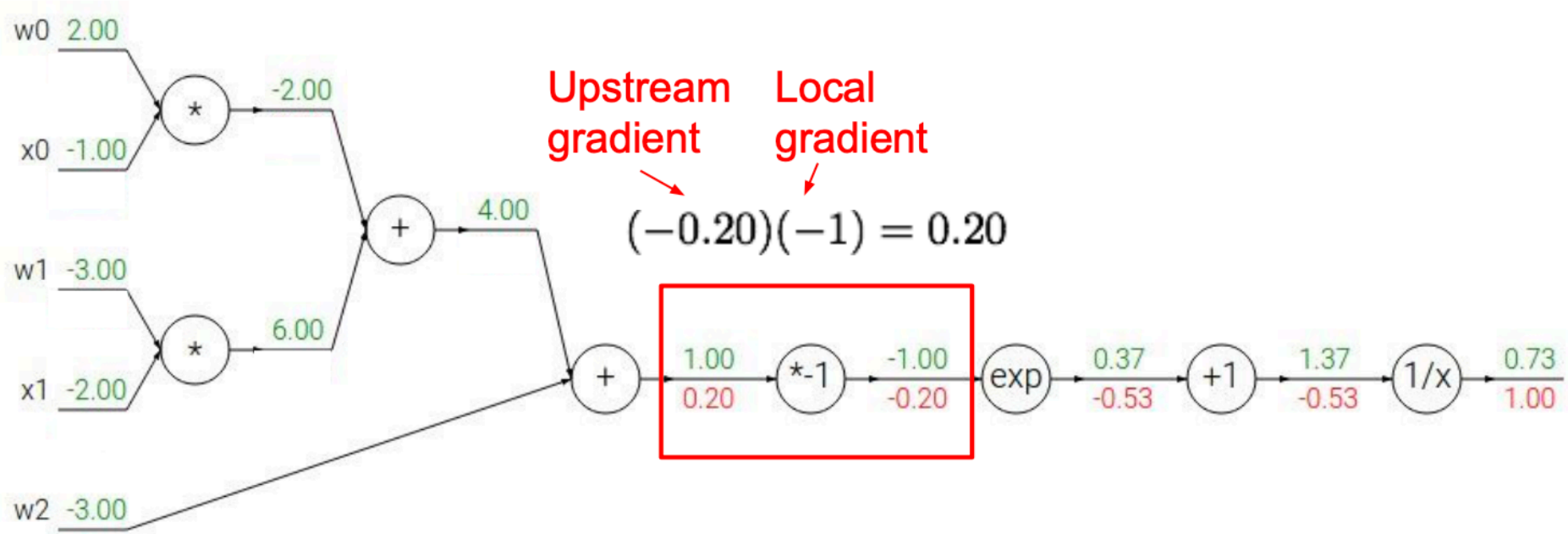

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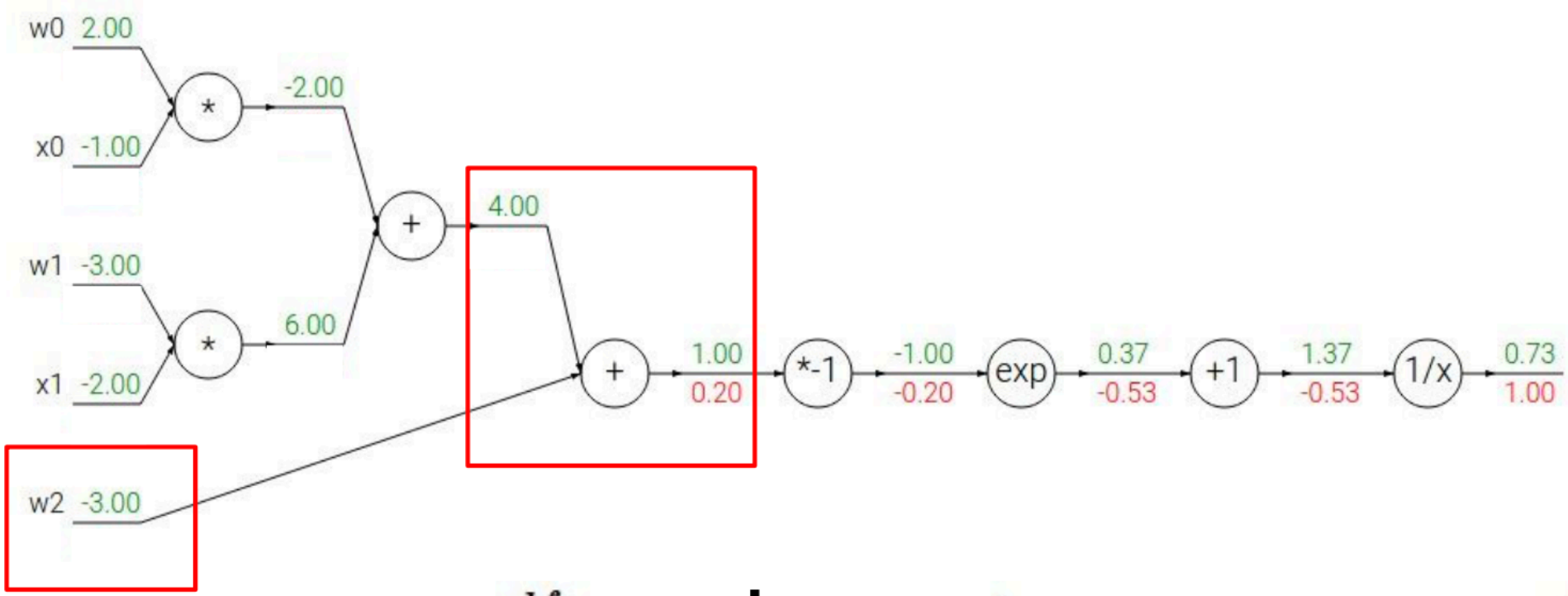

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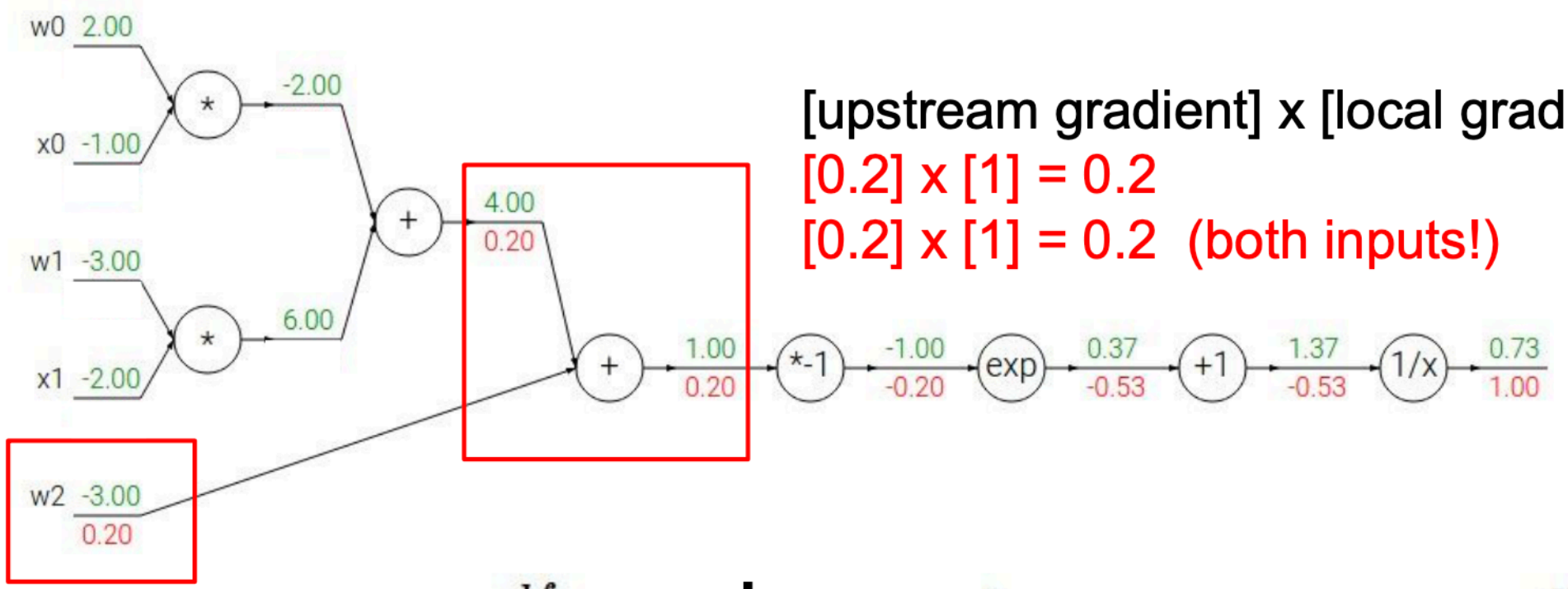

[upstream gradient] x [local gradient]

[0.2] x [1] = 0.2

[0.2] x [1] = 0.2 (both inputs!)

$$f(x) = e^x \rightarrow \frac{df}{dx} = e^x$$

$$f_a(x) = ax \rightarrow \frac{df}{dx} = a$$

$$f(x) = \frac{1}{x} \rightarrow \frac{df}{dx} = -1/x^2$$

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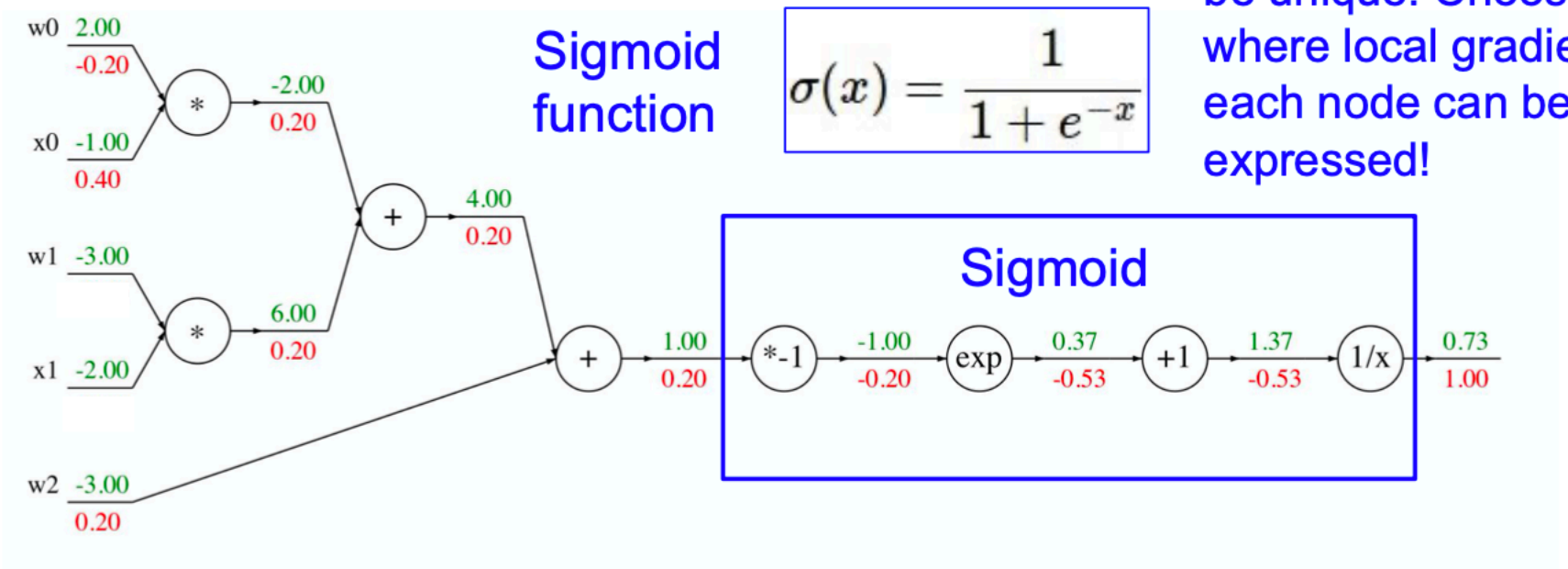
Another example:

$$f(w,x) = \frac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$



Sigmoid function

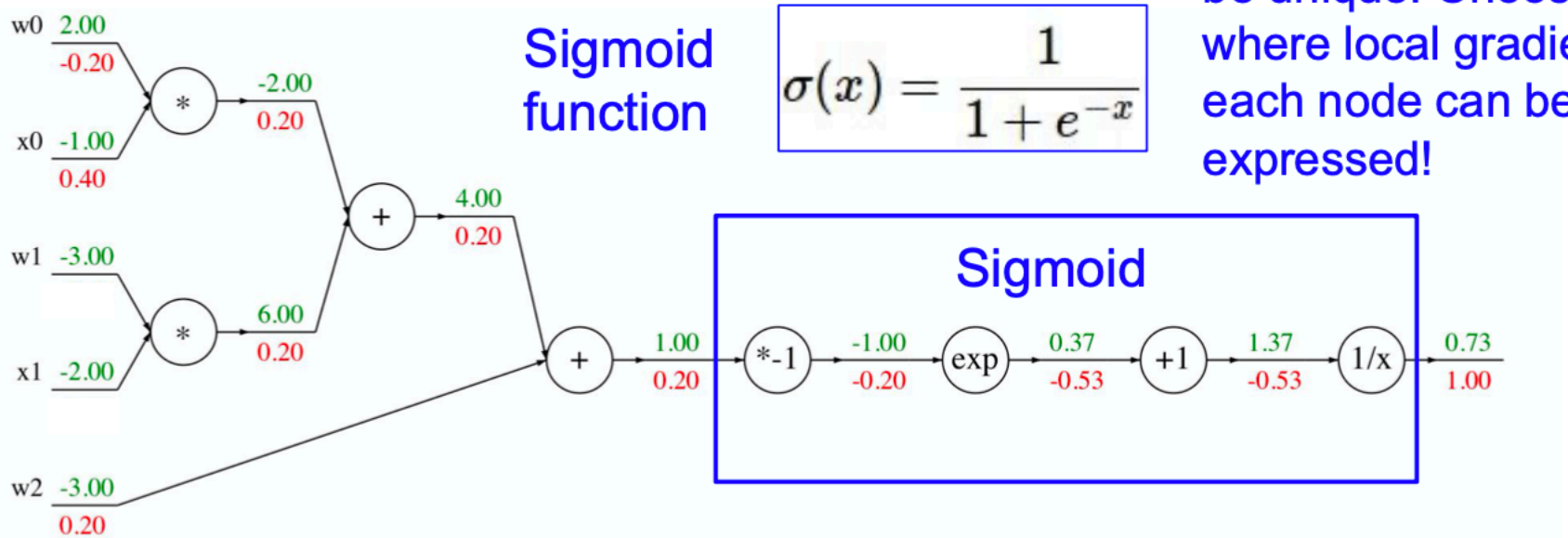
$$\sigma(x) = \frac{1}{1+e^{-x}}$$

Computational graph representation may not be unique. Choose one where local gradients at each node can be easily expressed!

Another example:

$$f(w,x) = \frac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

Computational graph representation may not be unique. Choose one where local gradients at each node can be easily expressed!



Sigmoid function

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

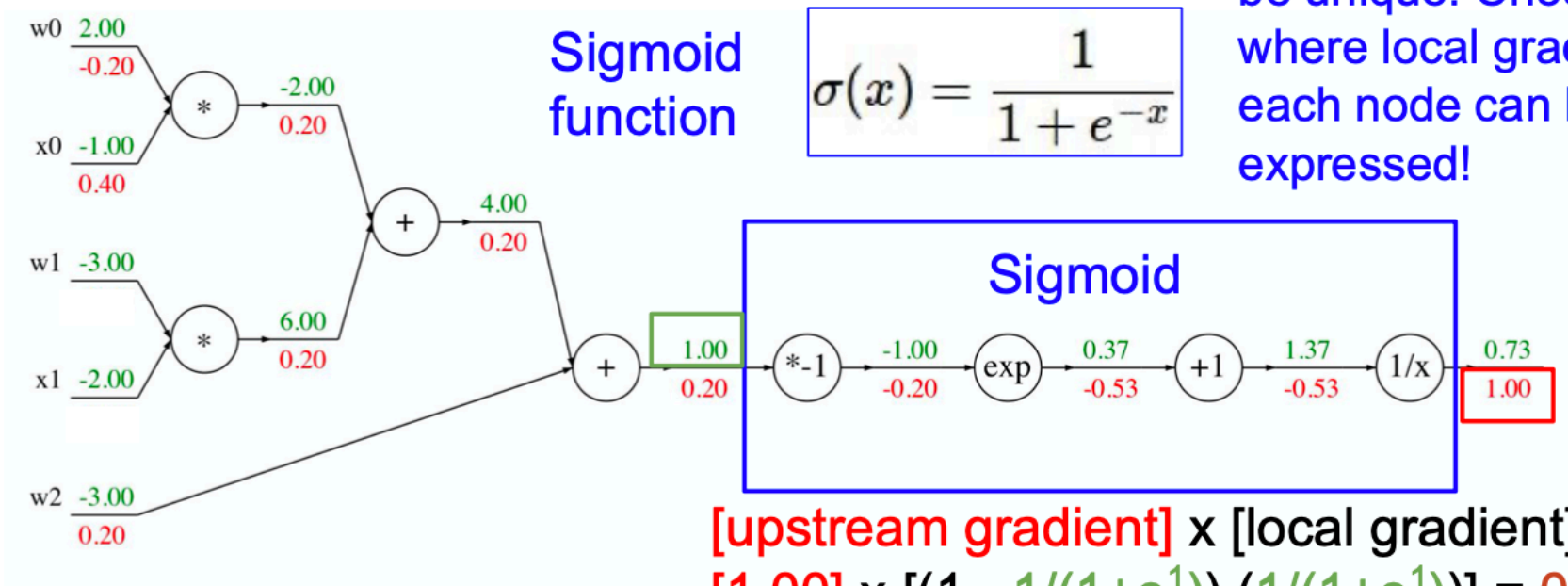
Sigmoid local gradient:

$$\frac{d\sigma(x)}{dx} = \frac{e^{-x}}{(1+e^{-x})^2} = \left(\frac{1+e^{-x}-1}{1+e^{-x}}\right)\left(\frac{1}{1+e^{-x}}\right) = (1-\sigma(x))\,\sigma(x)$$

Another example:

$$f(w,x) = \frac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

Computational graph representation may not be unique. Choose one where local gradients at each node can be easily expressed!



Sigmoid function

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

[upstream gradient] x [local gradient]

[1.00] x [(1 - 1/(1+e^{1})) (1/(1+e^{1}))] = 0.2

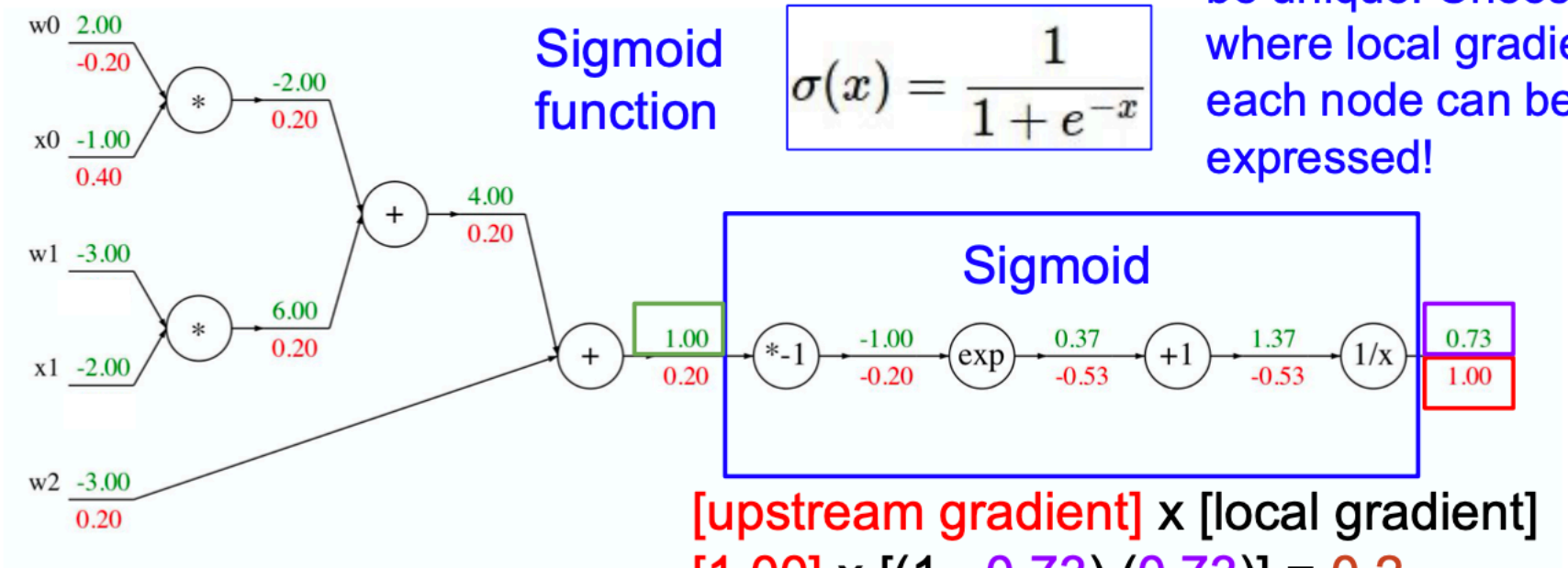
Sigmoid local gradient:

$$\frac{d\sigma(x)}{dx} = \frac{e^{-x}}{(1+e^{-x})^2} = \left(\frac{1+e^{-x}-1}{1+e^{-x}}\right)\left(\frac{1}{1+e^{-x}}\right) = (1-\sigma(x))\,\sigma(x)$$

Another example:

$$f(w,x) = \frac{1}{1+e^{-(w_0x_0+w_1x_1+w_2)}}$$

Computational graph representation may not be unique. Choose one where local gradients at each node can be easily expressed!



Sigmoid function

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

[upstream gradient] x [local gradient]

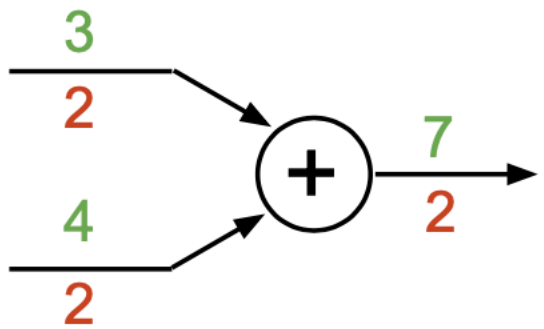
[1.00] x [(1 - 0.73) (0.73)] = 0.2

Sigmoid local gradient:

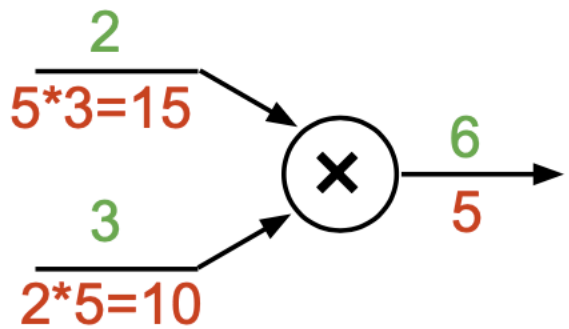
$$\frac{d\sigma(x)}{dx} = \frac{e^{-x}}{(1+e^{-x})^2} = \left(\frac{1+e^{-x}-1}{1+e^{-x}}\right)\left(\frac{1}{1+e^{-x}}\right) = (1-\sigma(x))\,\sigma(x)$$

Patterns in gradient flow

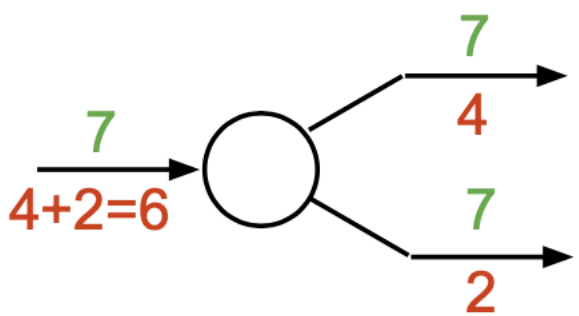
add gate: gradient distributor



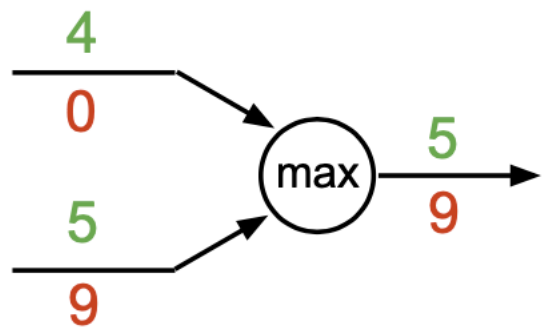
mul gate: “swap multiplier”



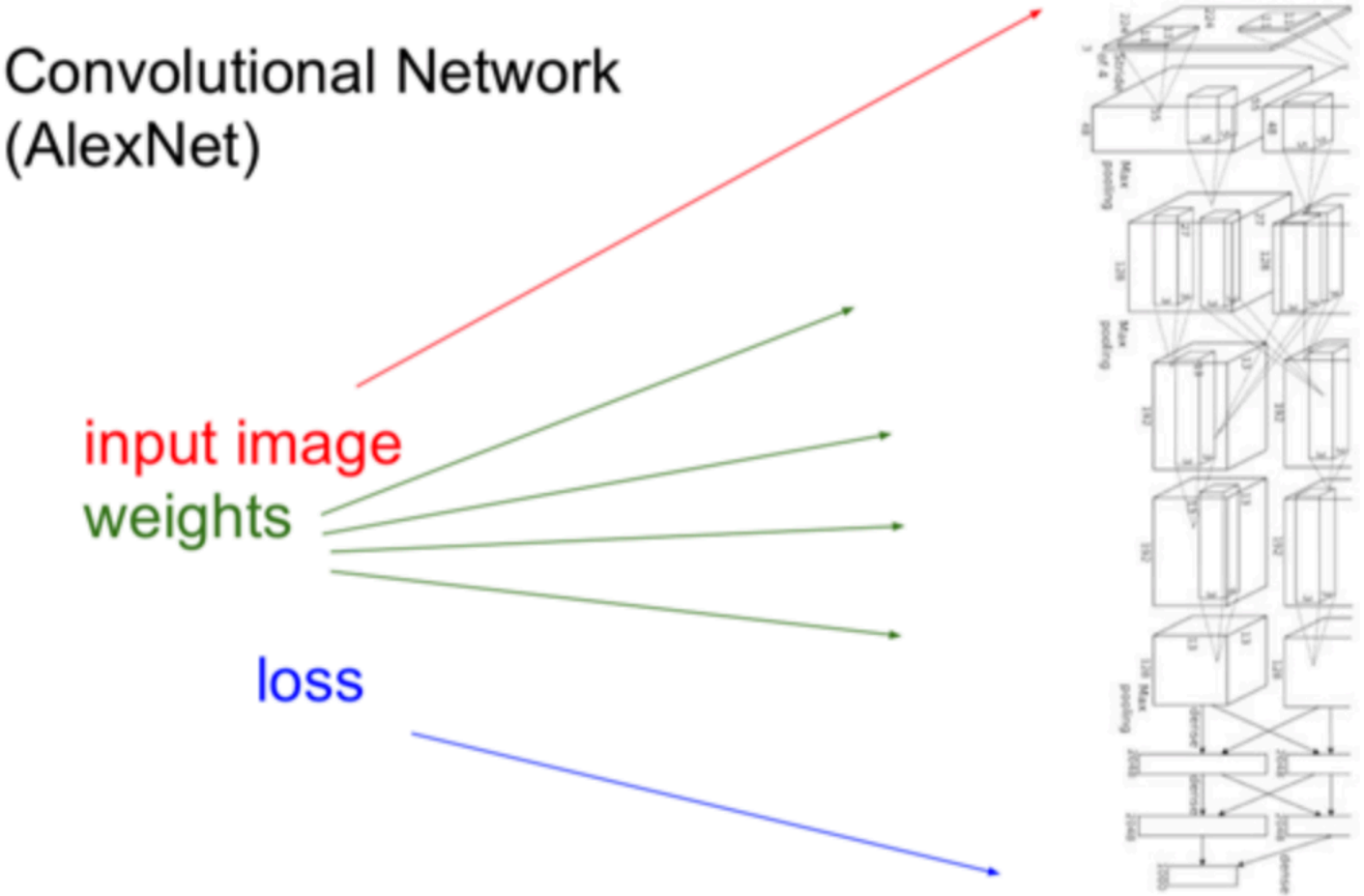
copy gate: gradient adder



max gate: gradient router



Can be applied to arbitrarily complex deep networks



Overall Steps of BP

After choosing the weights of the network randomly, the backpropagation algorithm is used to compute the necessary corrections. The algorithm can be decomposed in the following four steps:

i) Feed-forward computation

ii) Backpropagation to the output layer

iii) Backpropagation to the hidden layer

iv) Weight updates

The algorithm is stopped when the value of the error function has become sufficiently small.

Multilayer Neural Networks

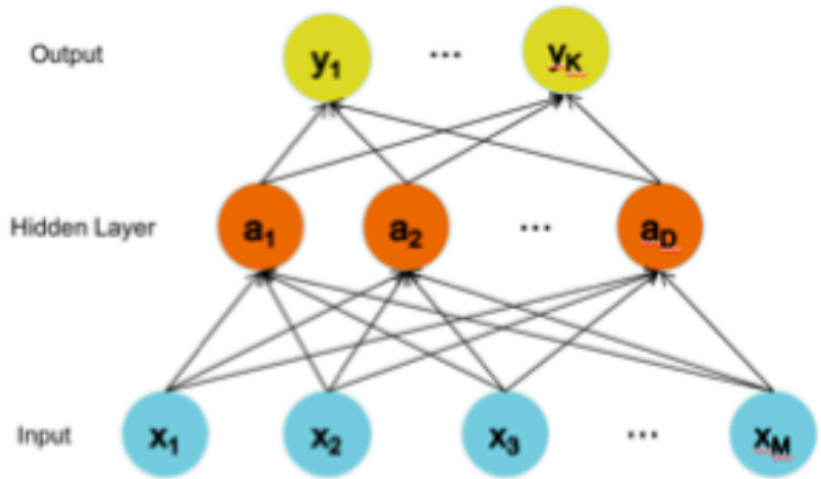
Network Design

Neural Network Architectures

- Even for a basic Multilayer Neural Network, there are many design decisions to make:

1) Number of hidden layers (depth of the network)
2) Number of neurons per hidden layer (width)
3) Type of activation functions
4) Form of objective functions

Example: Neural Network with sigmoid activation functions



(F) Loss
$J = \frac{1}{2}(y - y^*)^2$

(E) Output (sigmoid)
$y = \frac{1}{1+\exp(-b)}$

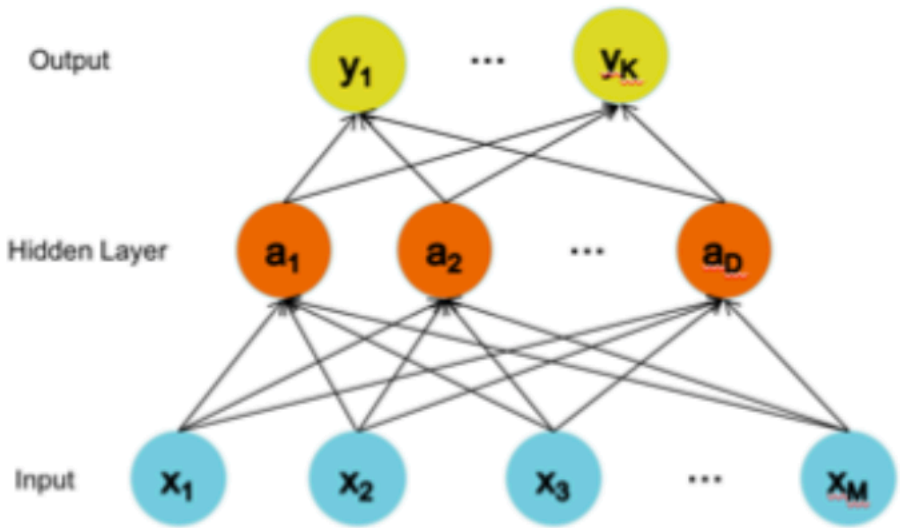
(D) Output (linear)
$b = \sum_{j=0}^{D} \beta_j z_j$

(C) Hidden (sigmoid)
$z_j = \frac{1}{1+\exp(-a_j)}, \ \forall j$

(B) Hidden (linear)
$a_j = \sum_{i=0}^{M} \alpha_{ji} x_i, \ \forall j$

(A) Input
Given $x_i, \ \forall i$

Neural Network with arbitrary nonlinear activation functions



(F) **Loss**
$J = \frac{1}{2}(y - y^*)^2$

(E) **Output (nonlinear)**
$y = \sigma(b)$

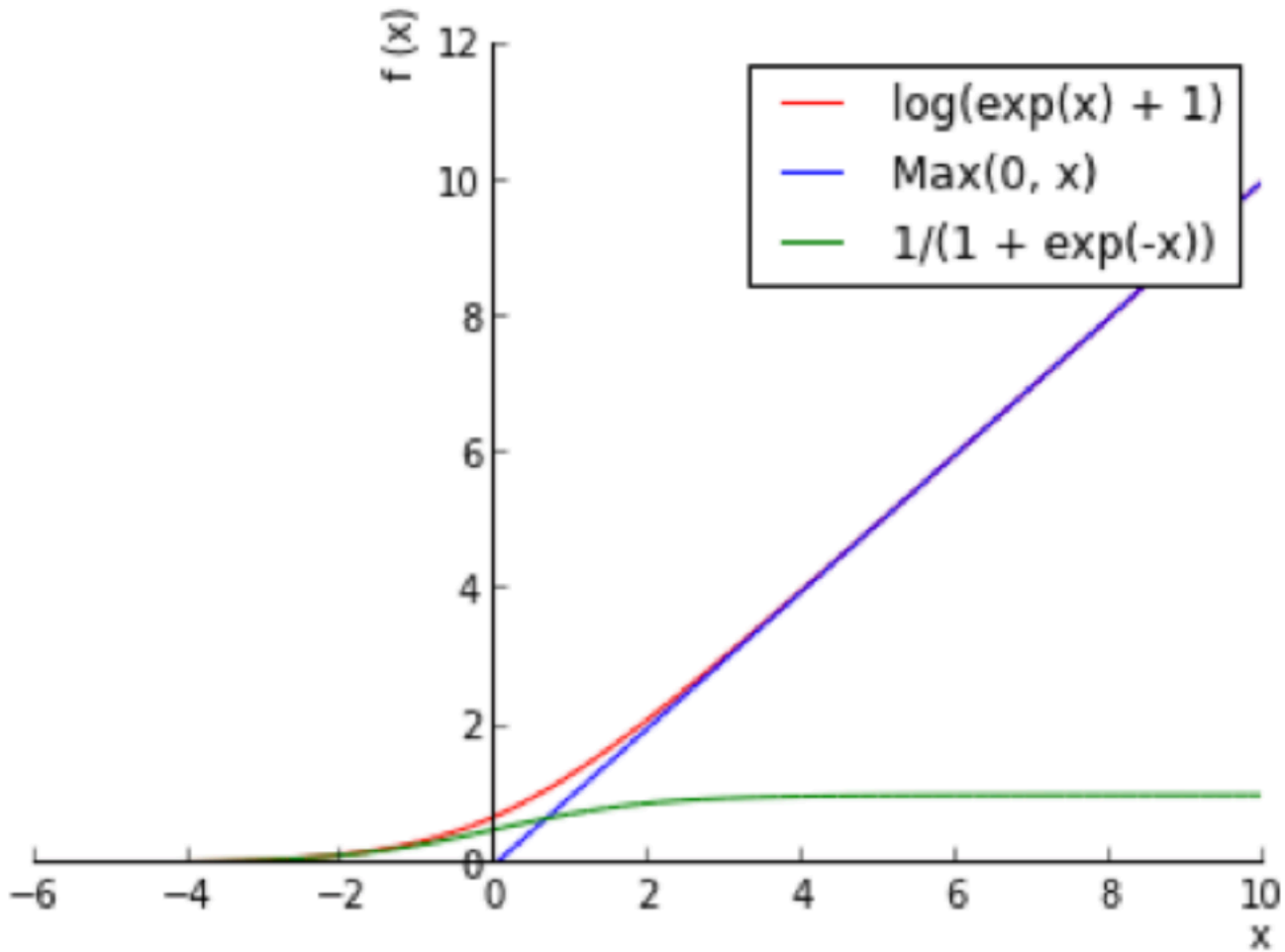
(D) **Output (linear)**
$b = \sum_{j=0}^{D} \beta_j z_j$

(C) **Hidden (nonlinear)**
$z_j = \sigma(a_j), \ \forall j$

(B) **Hidden (linear)**
$a_j = \sum_{i=0}^{M} \alpha_{ji} x_i, \ \forall j$

(A) **Input**
Given $x_i, \ \forall i$

ReLU often used in computer vision tasks



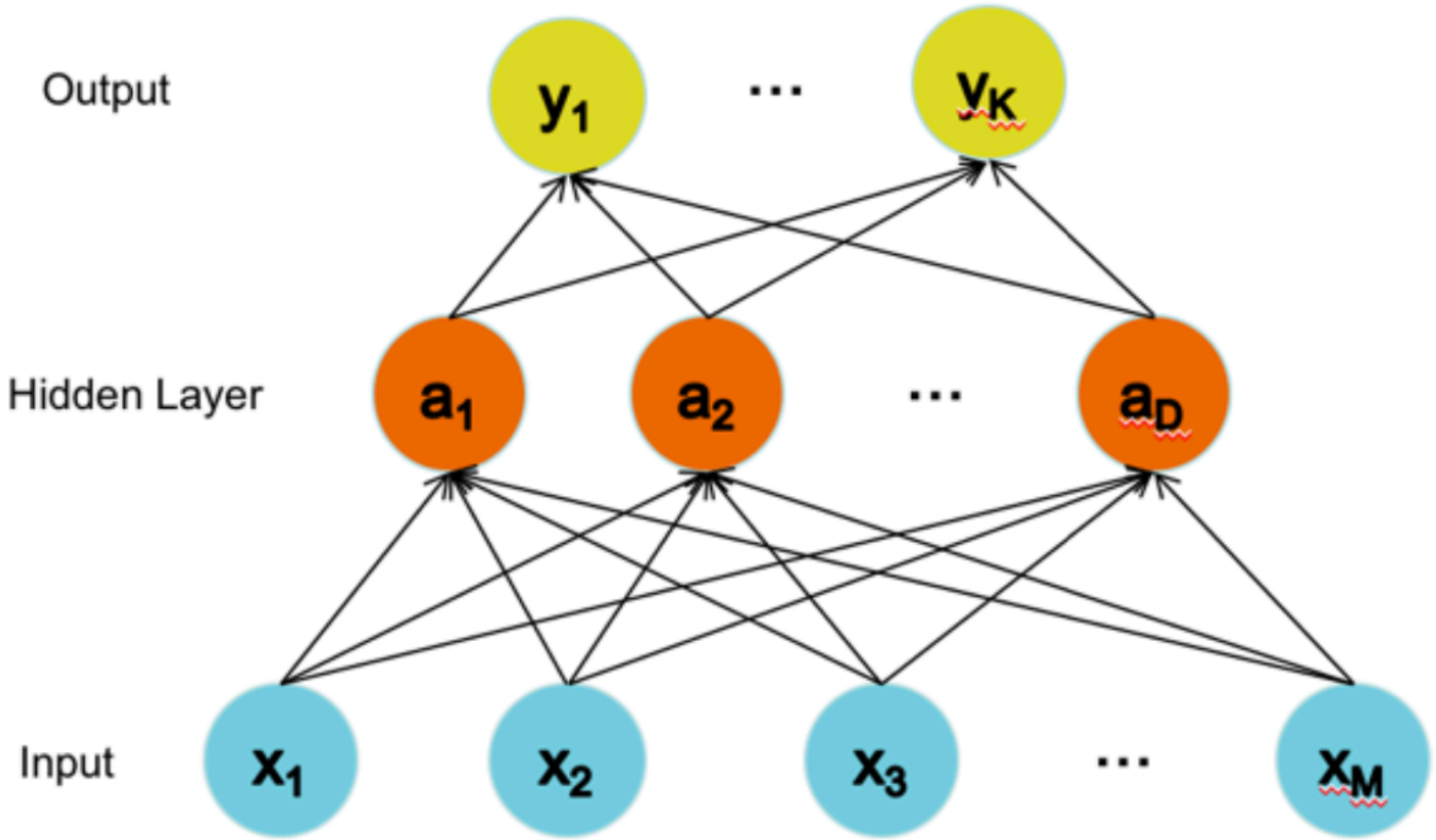
Loss Functions for NN

- **Regression:**
  - Use the same objective as Linear Regression
  - Quadratic loss (i.e. mean squared error)

- **Classification:**
  - Use the same objective as Logistic Regression
  - Cross-entropy (i.e. negative log likelihood)
  - This requires probabilities, so we add an additional "softmax" layer at the end of our network

	Forward	Backward
Quadratic	$J = \frac{1}{2}(y - y^*)^2$	$\frac{dJ}{dy} = y - y^*$
Cross Entropy	$J = y^* \log(y) + (1 - y^*) \log(1 - y)$	$\frac{dJ}{dy} = y^* \frac{1}{y} + (1 - y^*) \frac{1}{y - 1}$

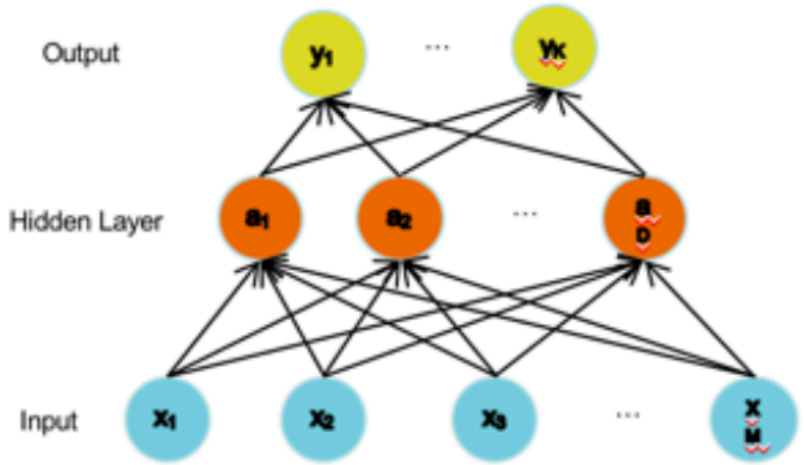
Multi-class Output

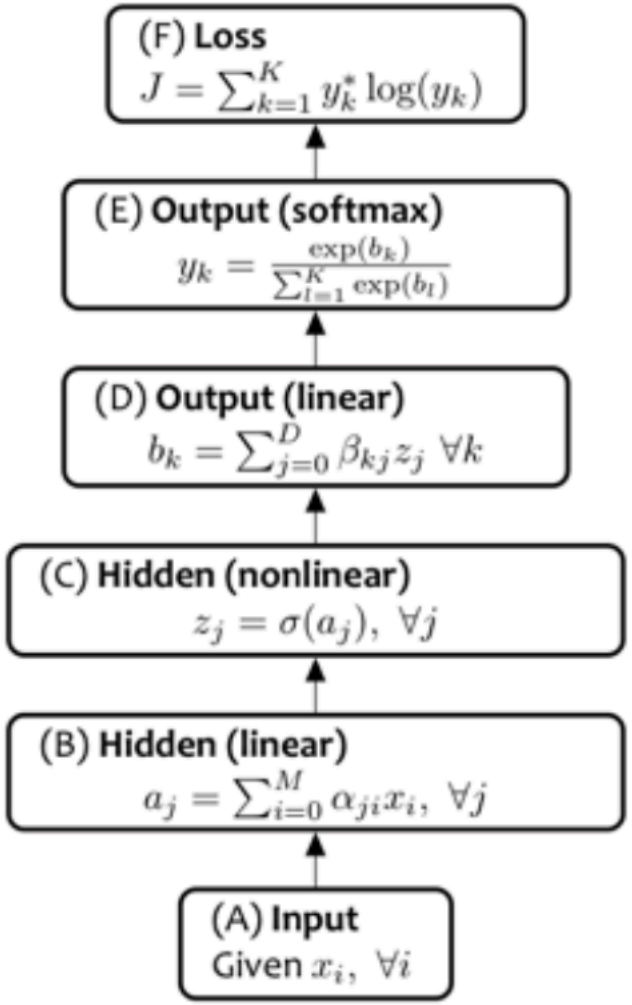


Multi-class Output

Softmax:

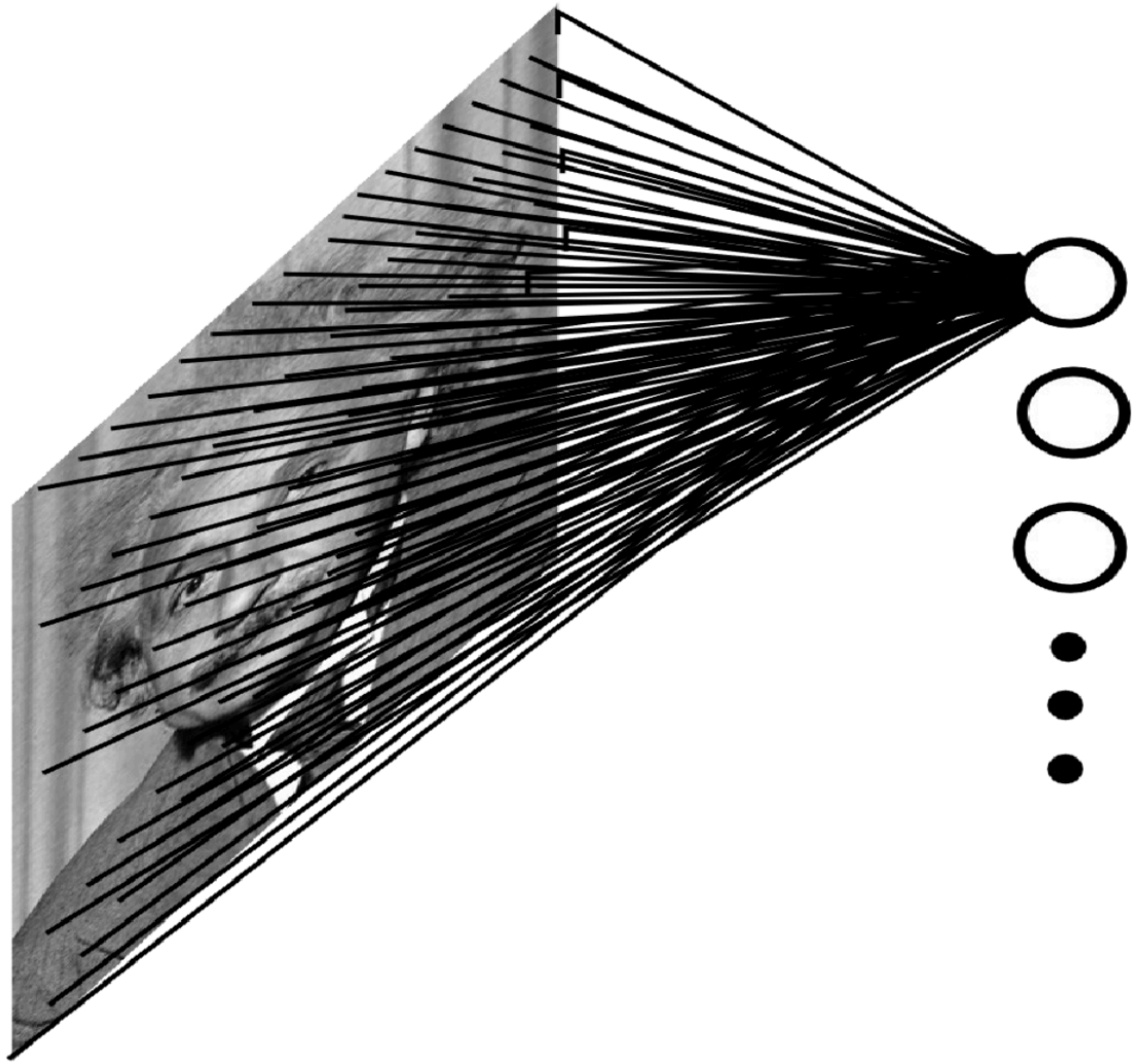
$$y_k = \frac{\exp(b_k)}{\sum_{l=1}^{K} \exp(b_l)}$$



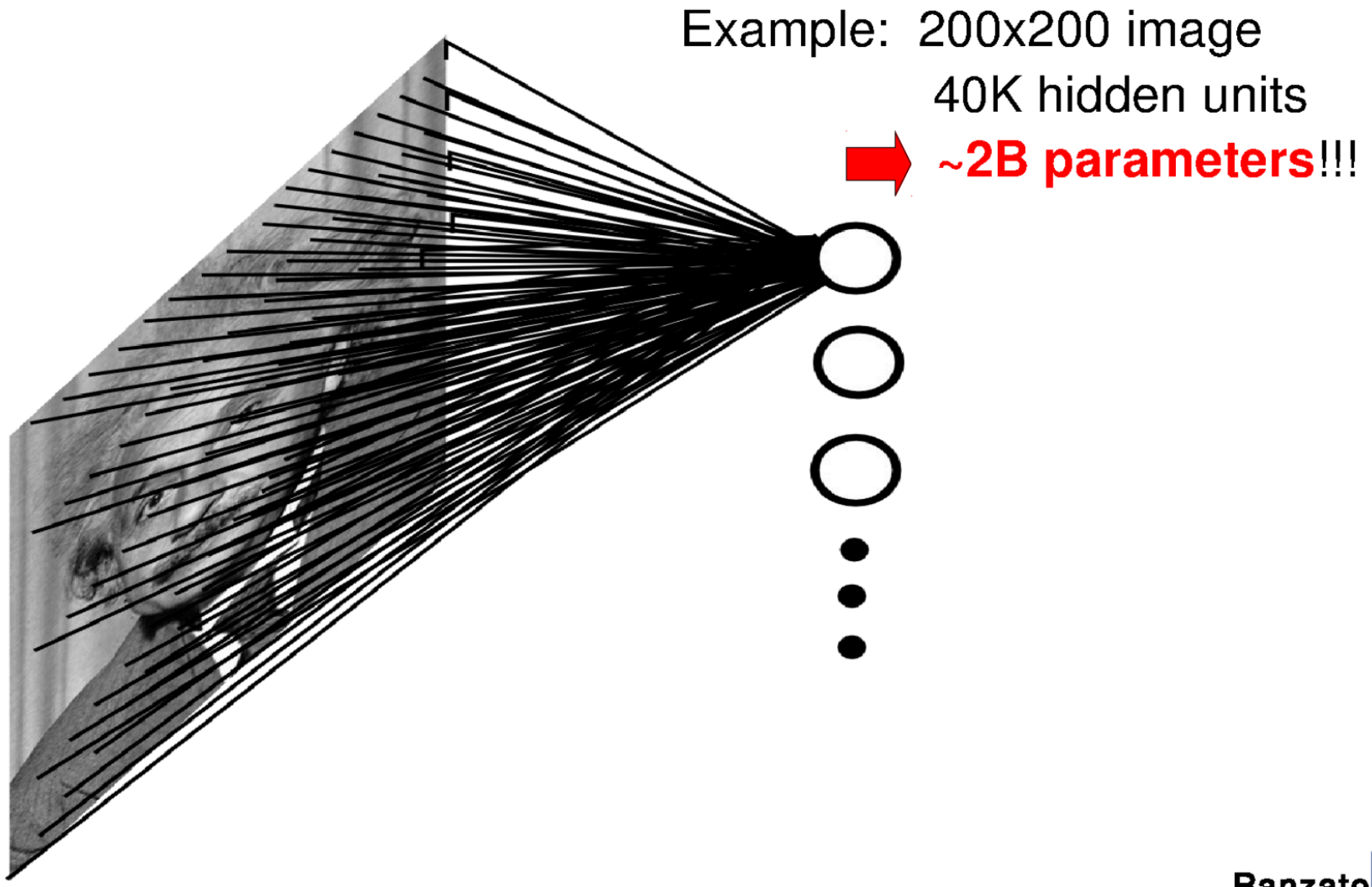


Convolutional Neural Network

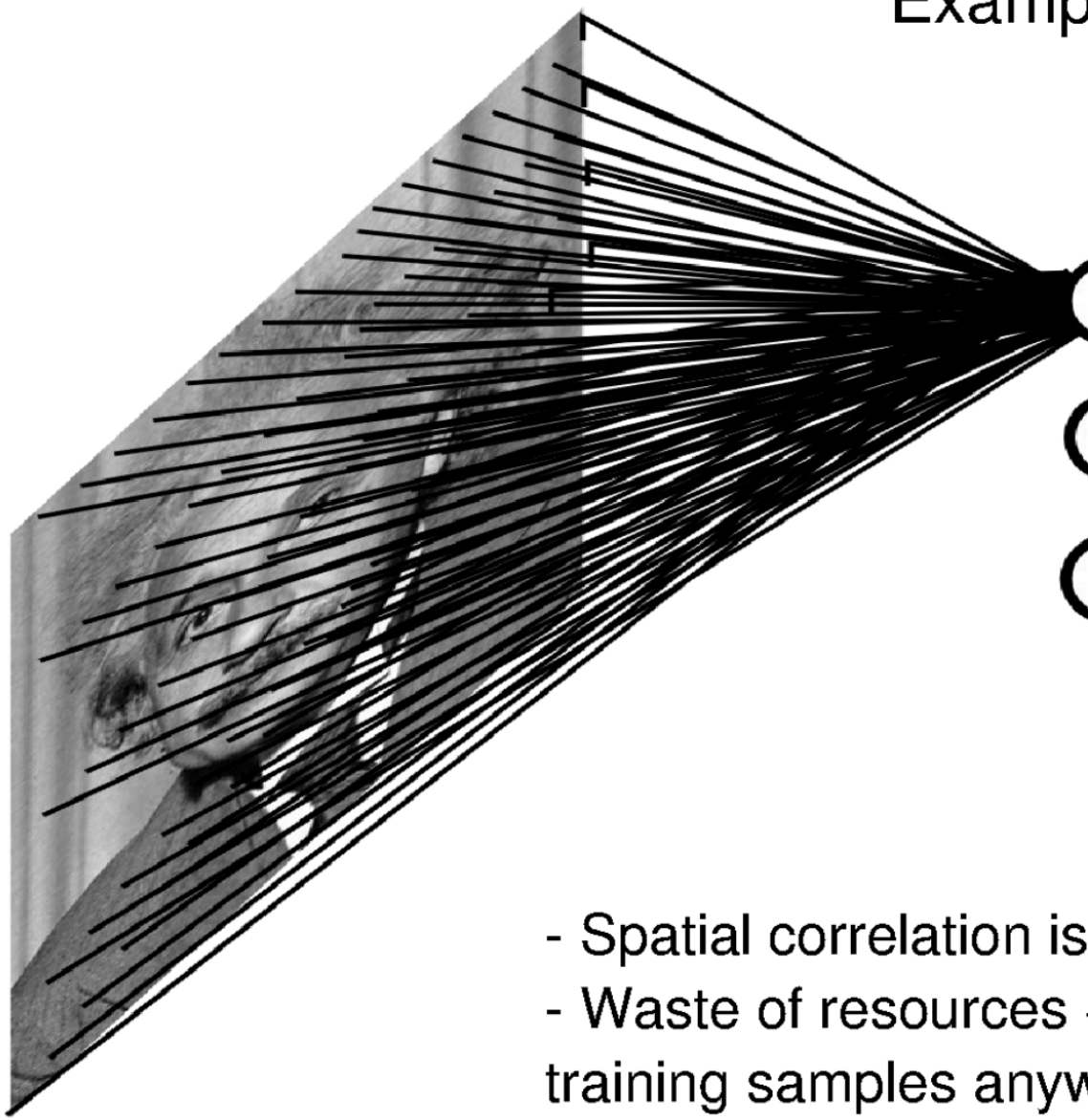
Images as input to neural networks



Images as input to neural networks



Images as input to neural networks



Example: 200x200 image

40K hidden units

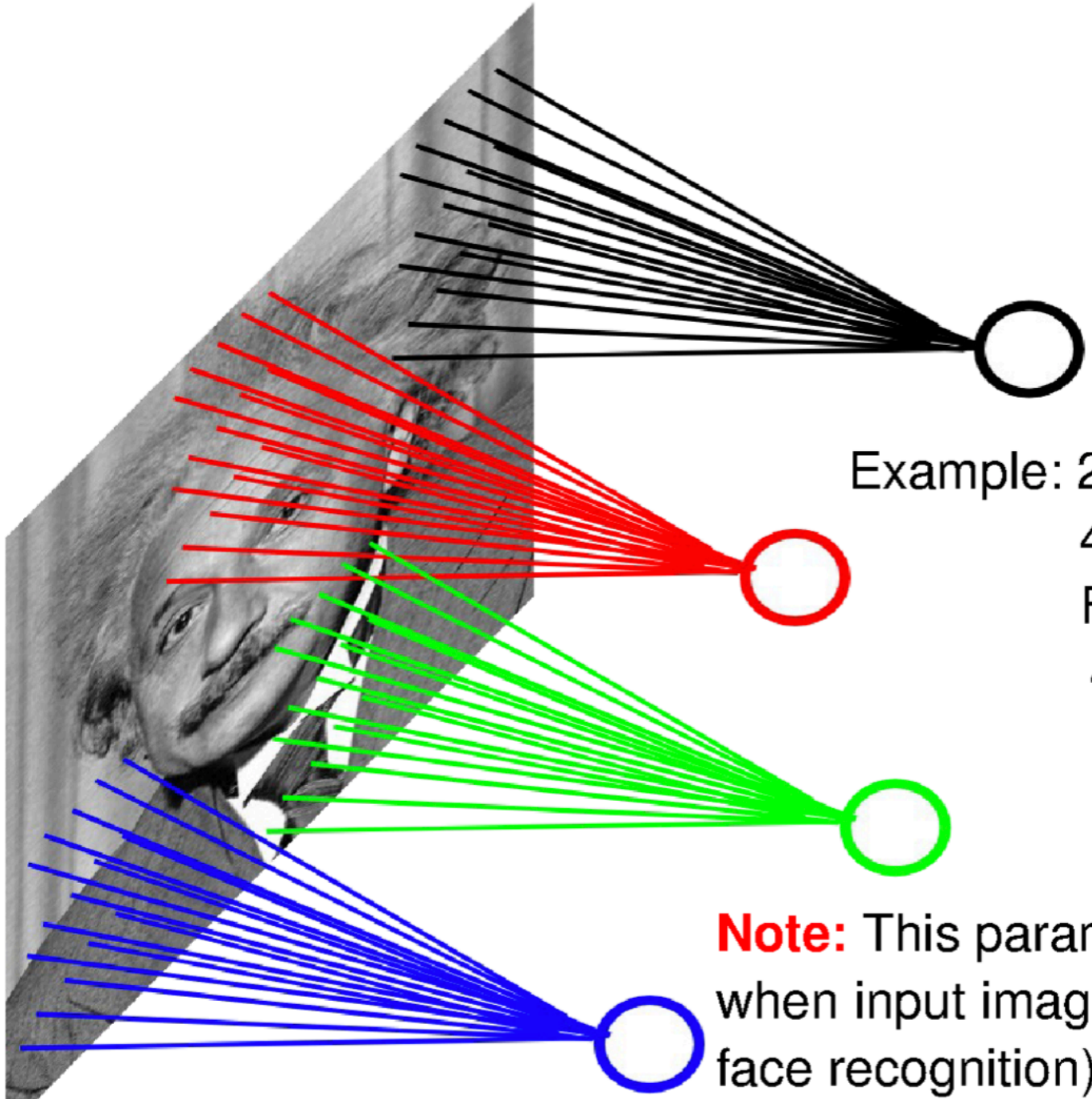
~2B parameters!!!

- Spatial correlation is local
- Waste of resources + we have not enough training samples anyway..

Ranzato

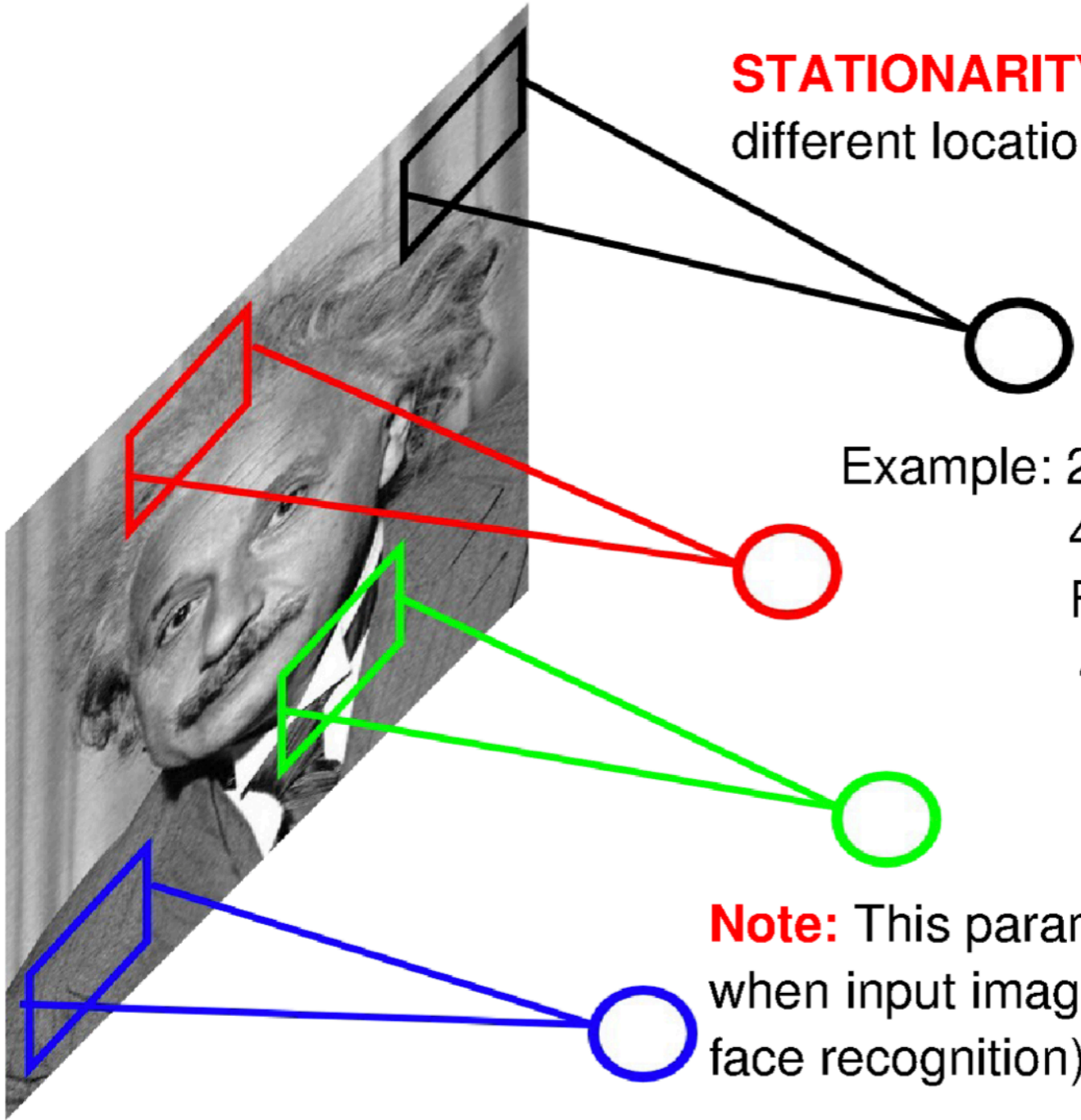
Motivation

- Sparse interactions – *receptive fields*
  - Assume that in an image, we care about ‘local neighborhoods’ only for a given neural network layer.
  - Composition of layers will expand local -> global.



Example: 200x200 image
40K hidden units
Filter size: 10x10
4M parameters

Note: This parameterization is good when input image is registered (e.g., face recognition).



STATIONARITY? Statistics is similar at different locations

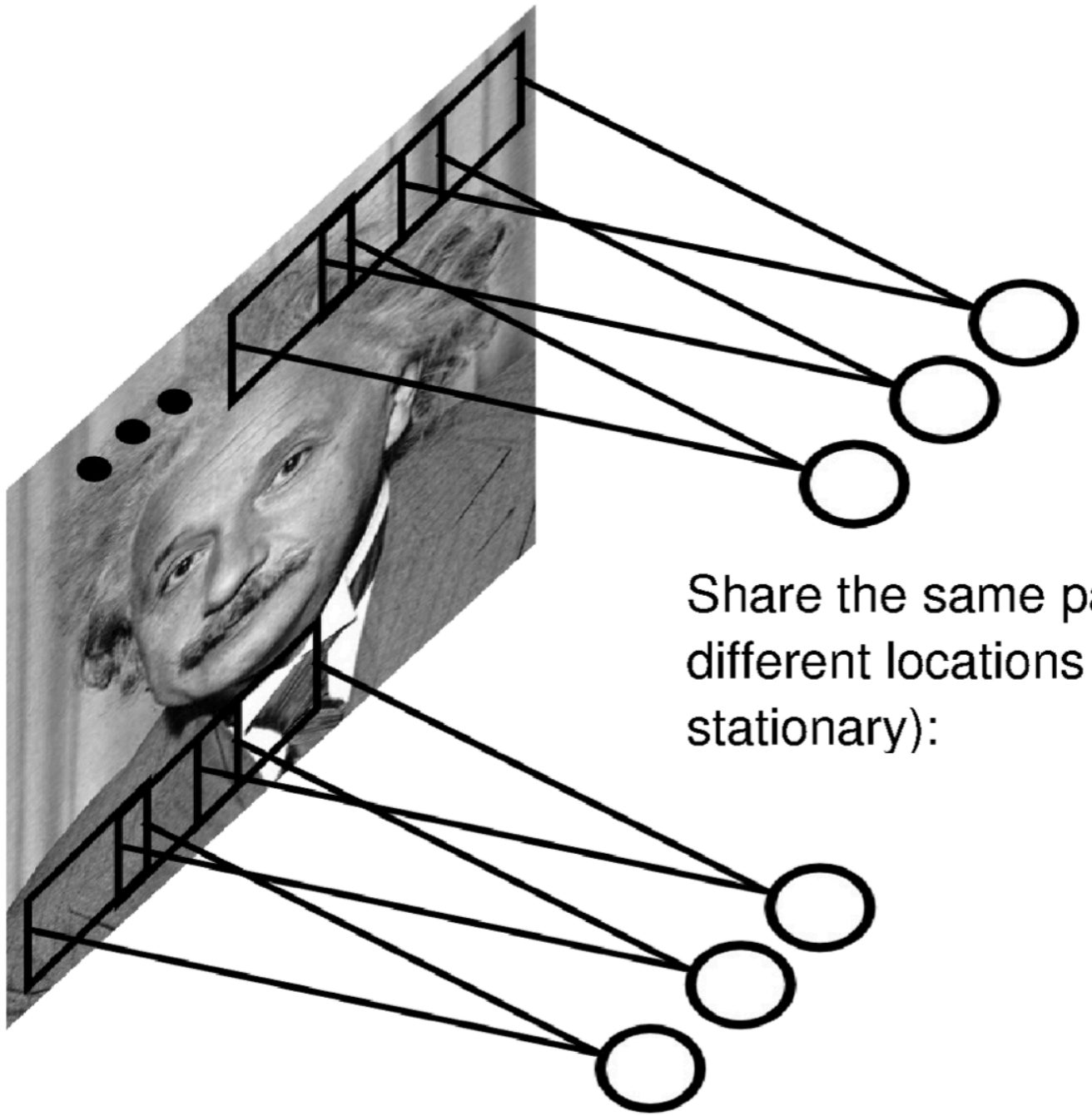
Example: 200x200 image
40K hidden units
Filter size: 10x10
4M parameters

Note: This parameterization is good when input image is registered (e.g., face recognition).

Motivation

- Sparse interactions – *receptive fields*
  - Assume that in an image, we care about 'local neighborhoods' only for a given neural network layer.
  - Composition of layers will expand local -> global.

- Parameter sharing
  - 'Tied weights' – use same weights for more than one perceptron in the neural network.
  - Leads to *equivariant representation*
    - If input changes (e.g., translates), then output changes similarly



Share the same parameters across different locations (assuming input is stationary):

Filtering reminder:
Correlation (rotated convolution)

$f[\cdot,\cdot]$ $\frac{1}{9}$

1	1	1
1	1	1
1	1	1

$I[.,.]$

0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0
0	0	0	90	90	90	90	90	0	0
0	0	0	90	90	90	90	90	0	0
0	0	0	90	90	90	90	90	0	0
0	0	0	90	0	90	90	90	0	0
0	0	0	90	90	90	90	90	0	0
0	0	0	0	0	0	0	0	0	0
0	0	90	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0

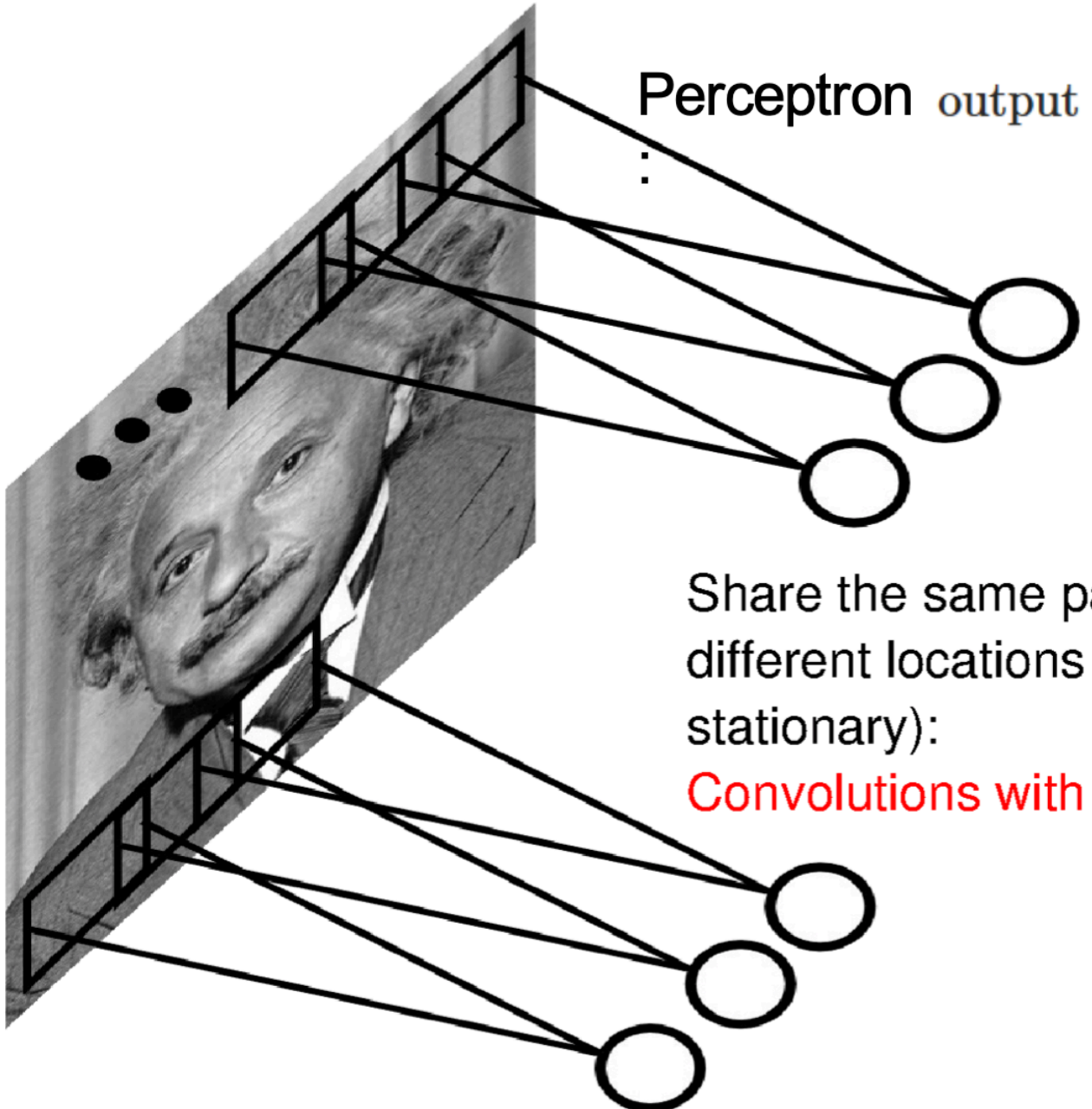
$h[\cdot,\cdot]$

	0	10	20	30	30	30	20	10	
	0	20	40	60	60	60	40	20	
	0	30	60	90	90	90	60	30	
	0	30	50	80	80	90	60	30	
	0	30	50	80	80	90	60	30	
	0	20	30	50	50	60	40	20	
	10	20	30	30	30	30	20	10	
	10	10	10	0	0	0	0	0	

$$h[m,n] = \sum_{k,l} f[k,l]\, I[m+k, n+l]$$

Credit: S. Seitz

Convolutional Layer



Perceptron

:

$$\text{output} = \begin{cases} 0 & \text{if } w \cdot x + b \leq 0 \\ 1 & \text{if } w \cdot x + b > 0 \end{cases}$$

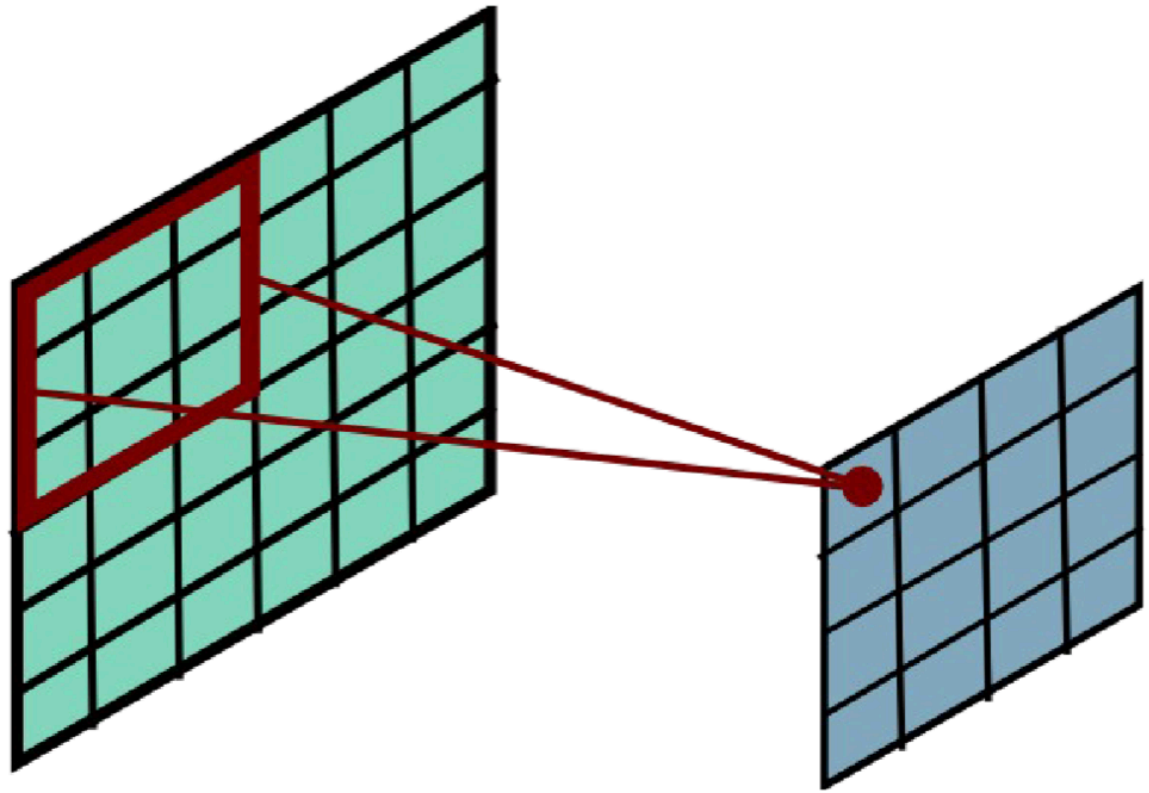
$$w \cdot x \equiv \sum_j w_j x_j$$

This is convolution!

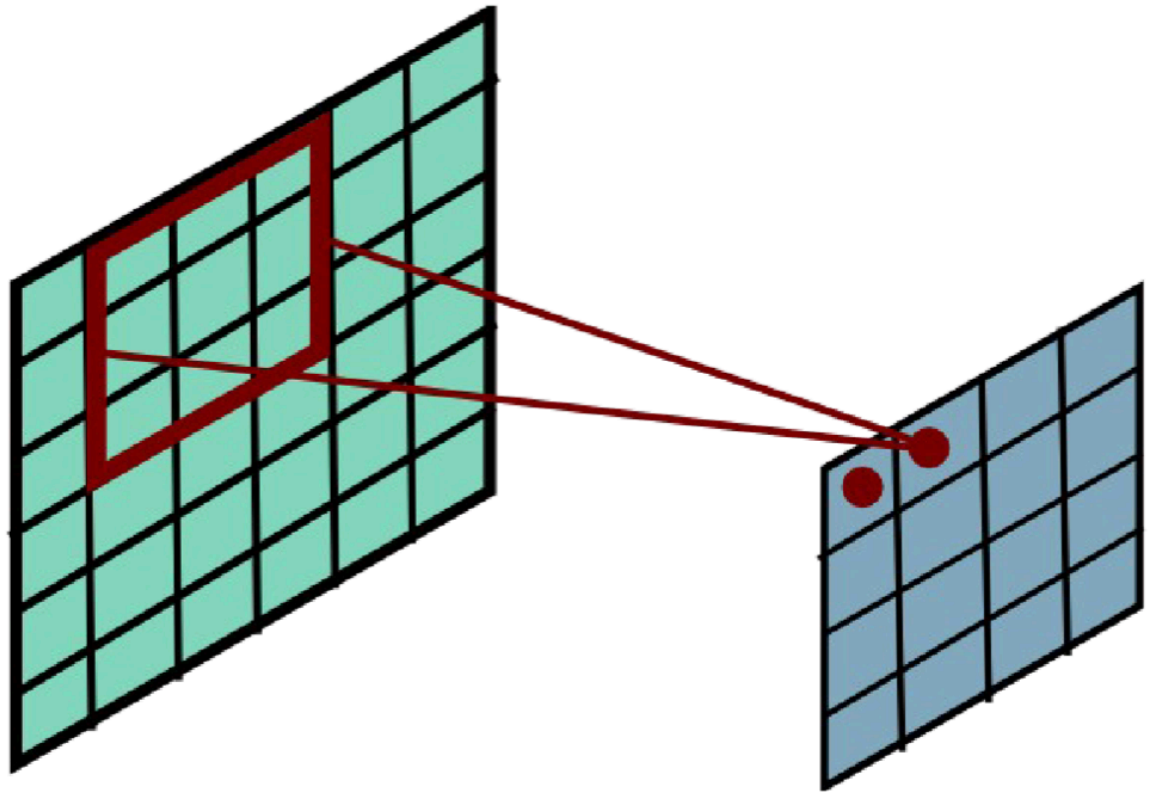
Share the same parameters across different locations (assuming input is stationary):

Convolutions with learned kernels

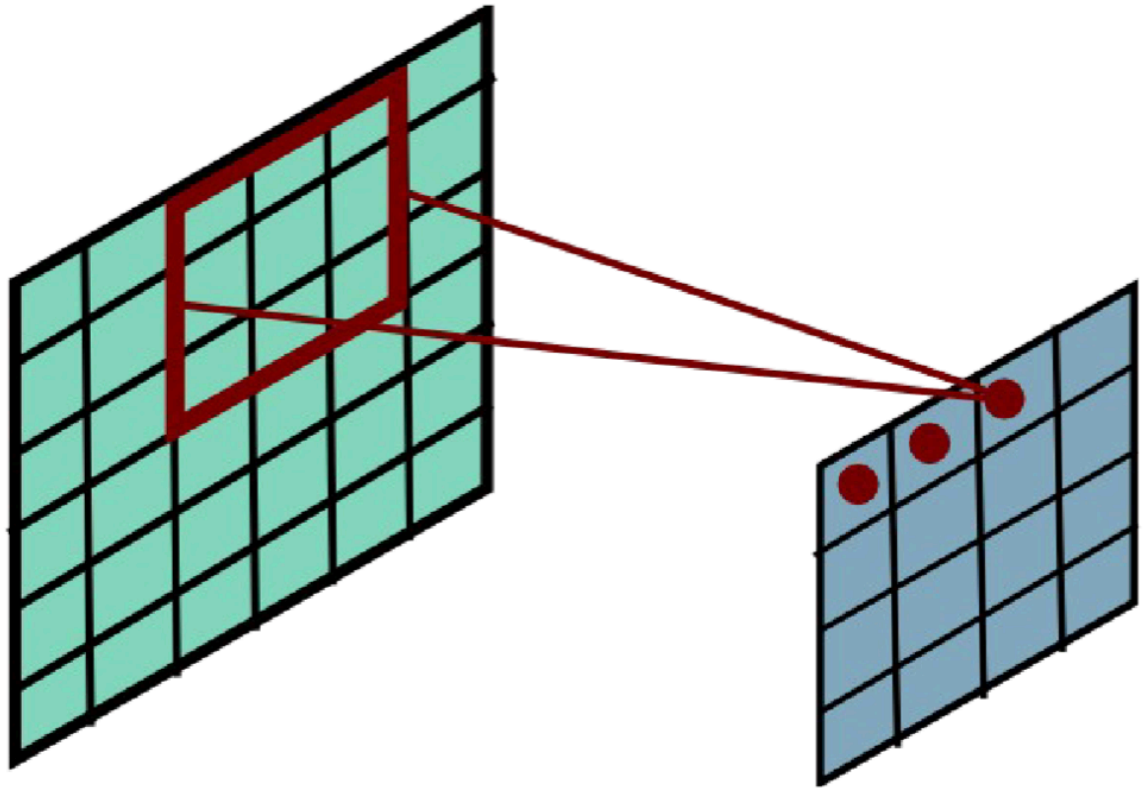
Convolutional Layer



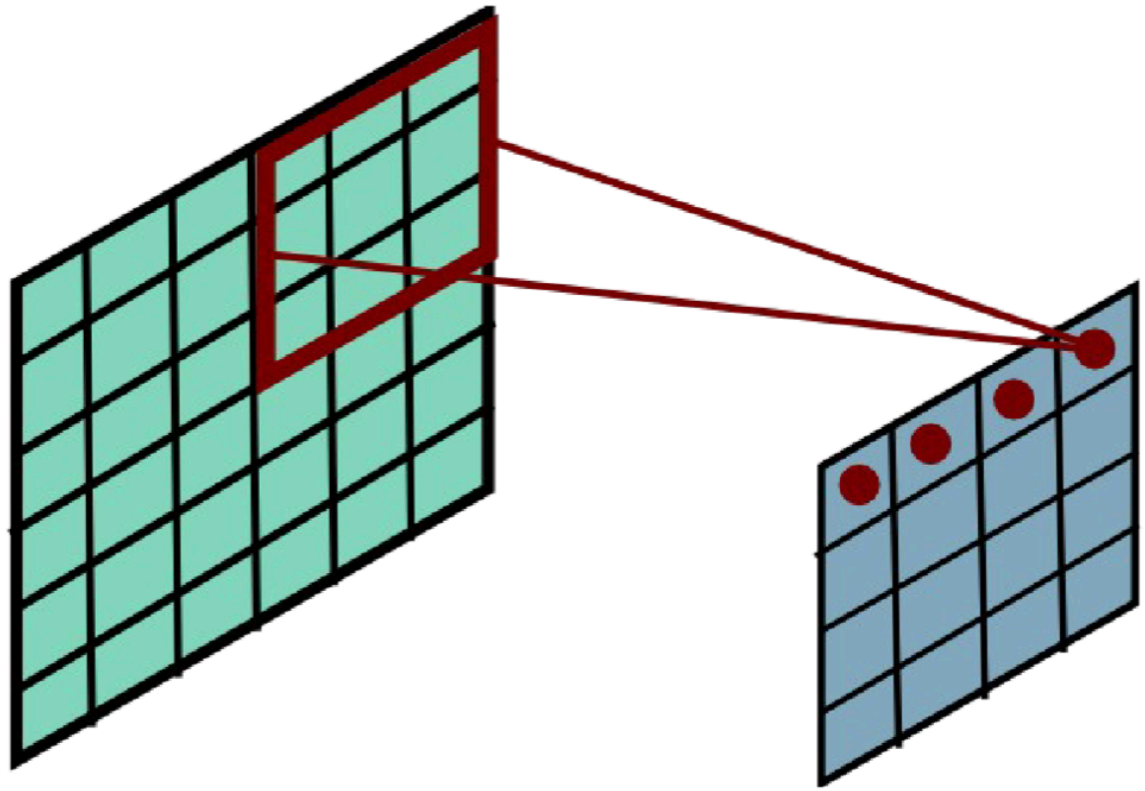
Convolutional Layer



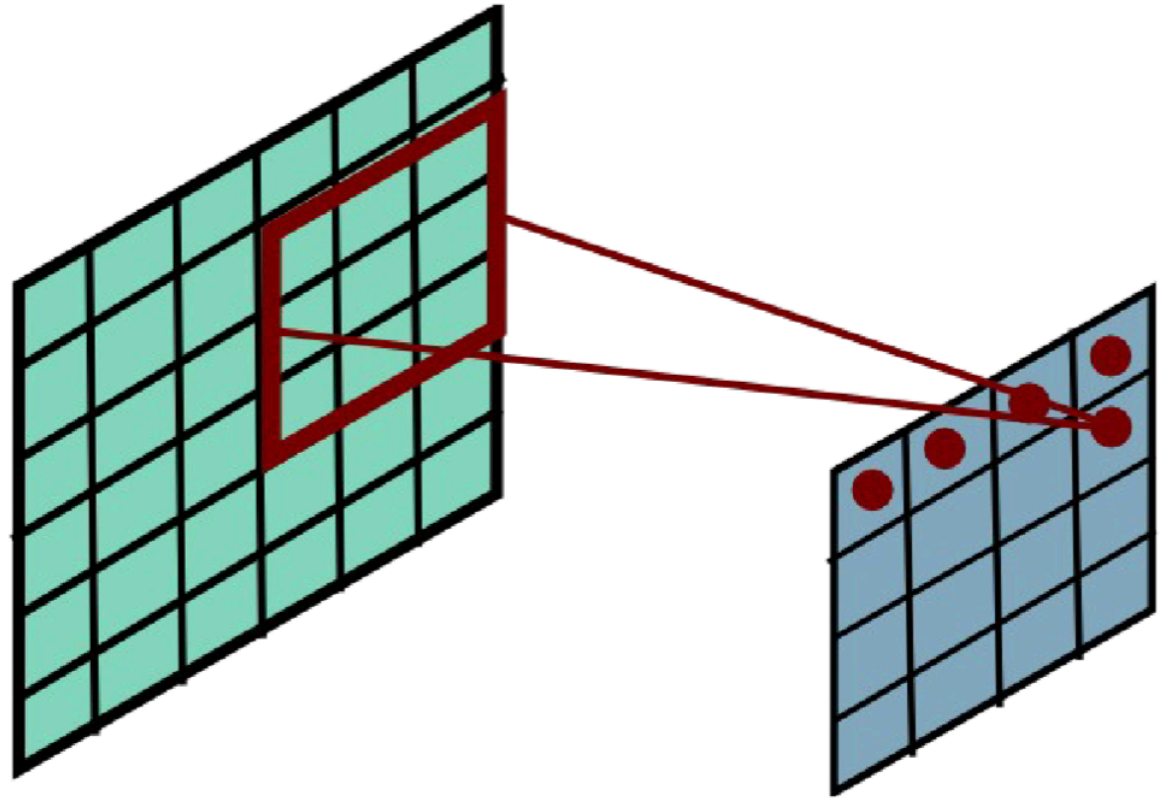
Convolutional Layer



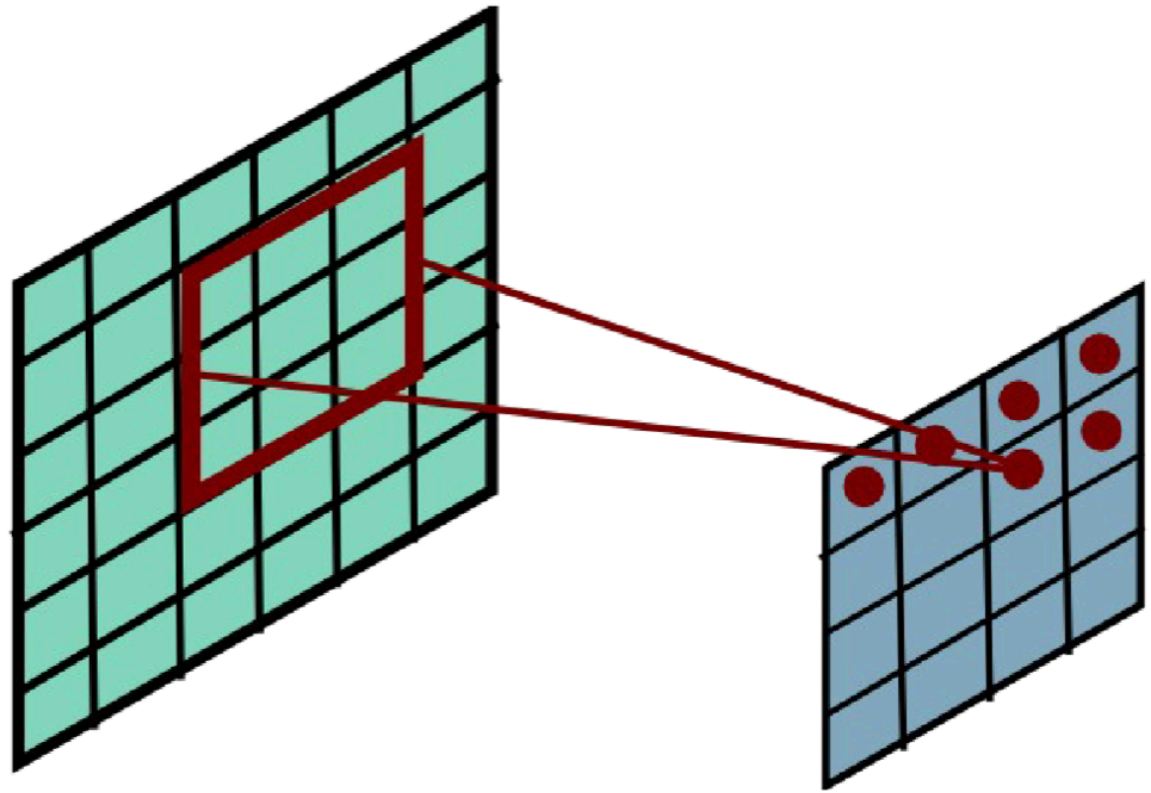
Convolutional Layer



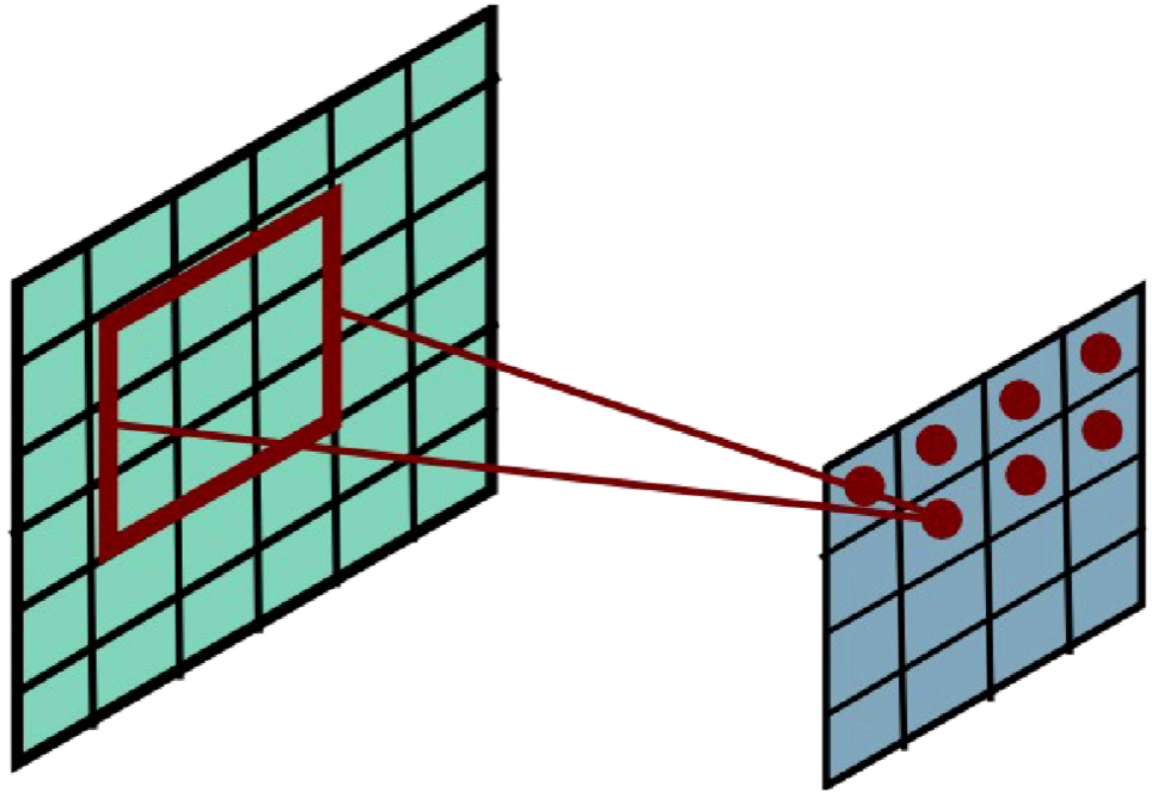
Convolutional Layer



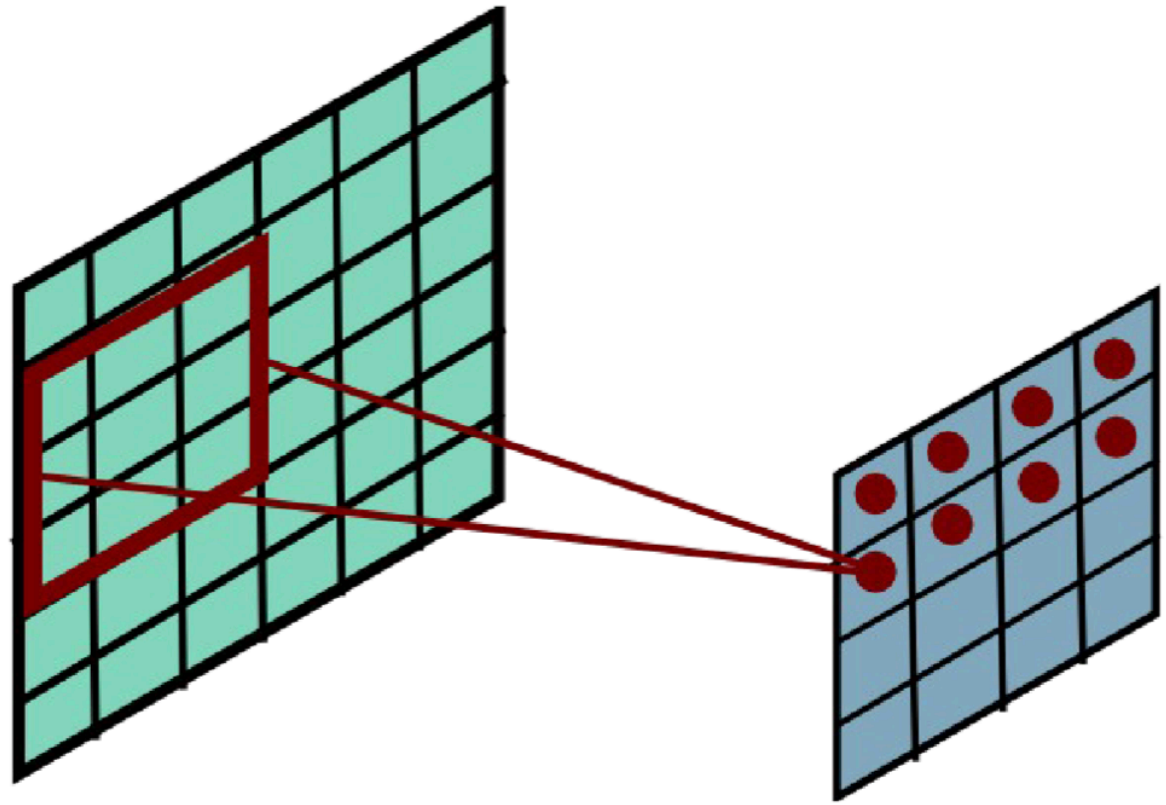
Convolutional Layer



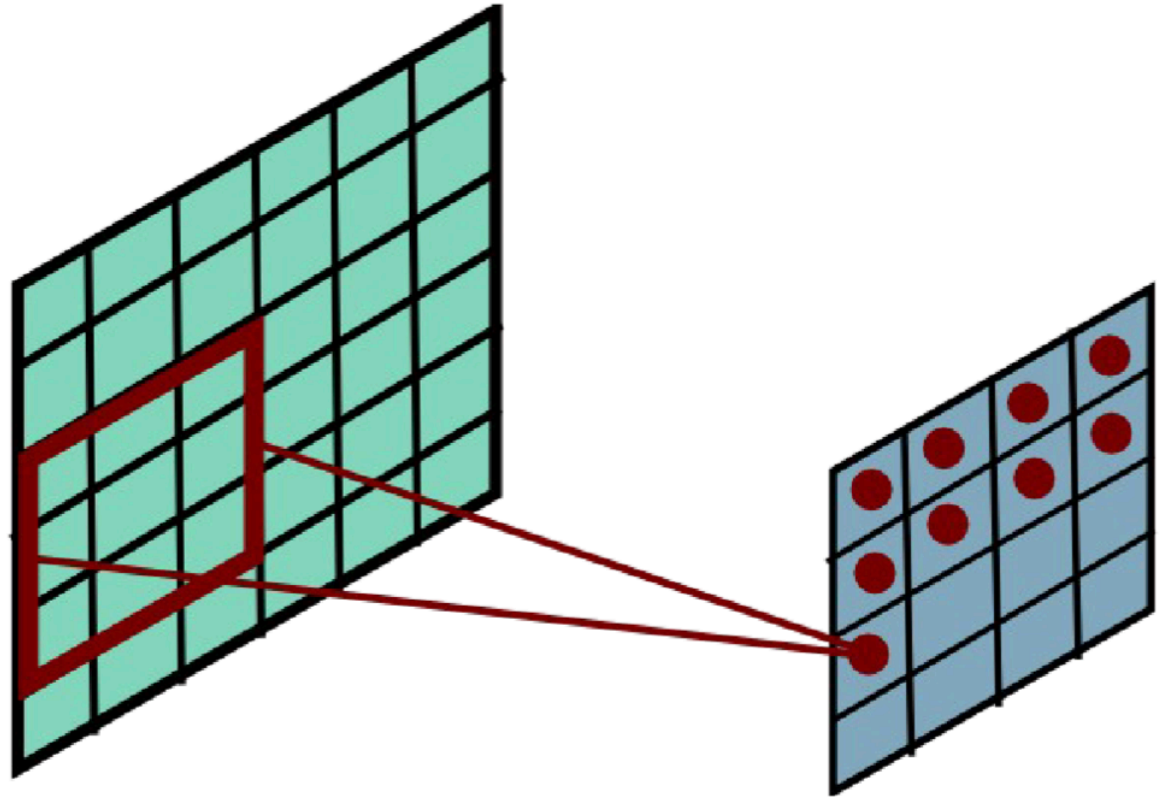
Convolutional Layer



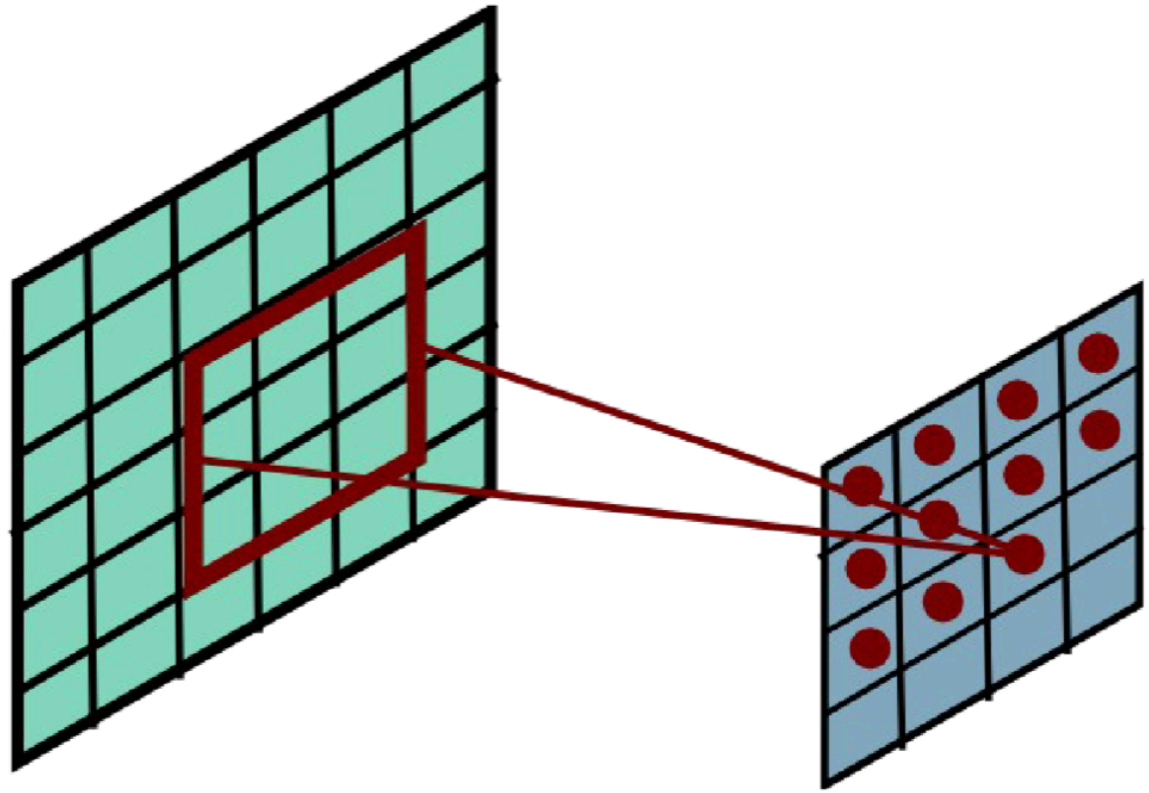
Convolutional Layer



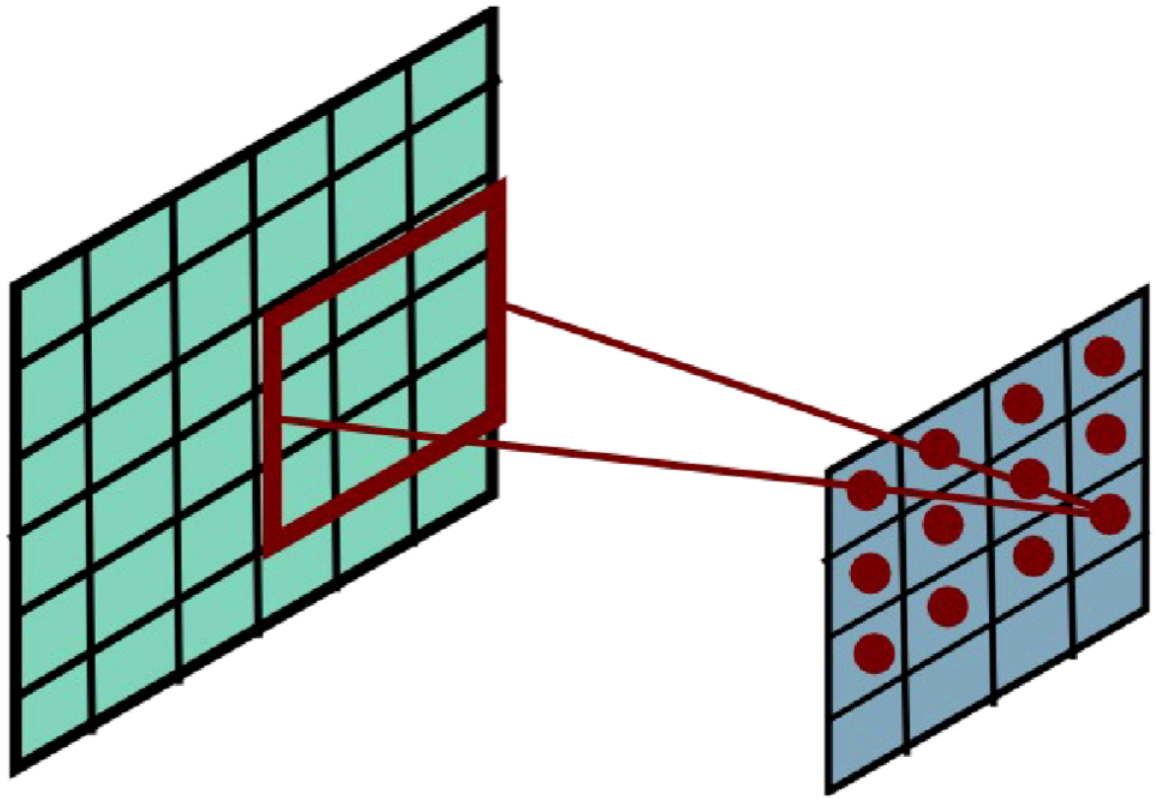
Convolutional Layer



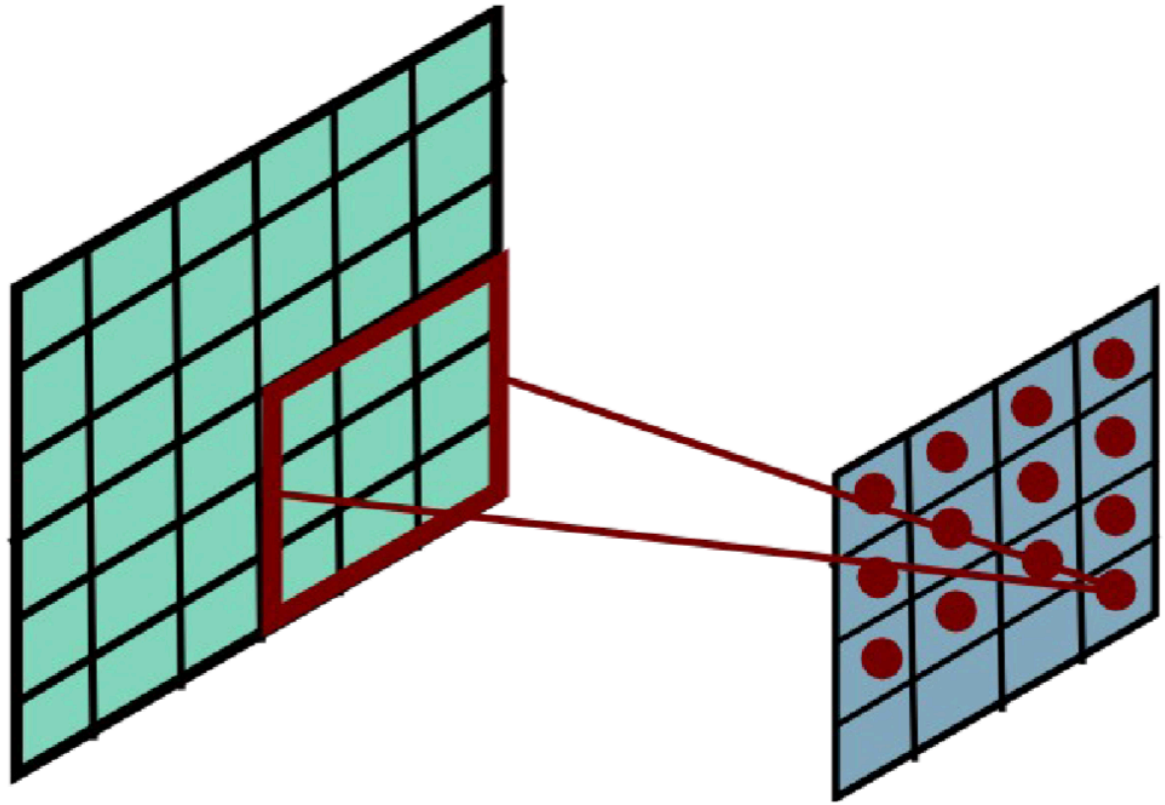
Convolutional Layer



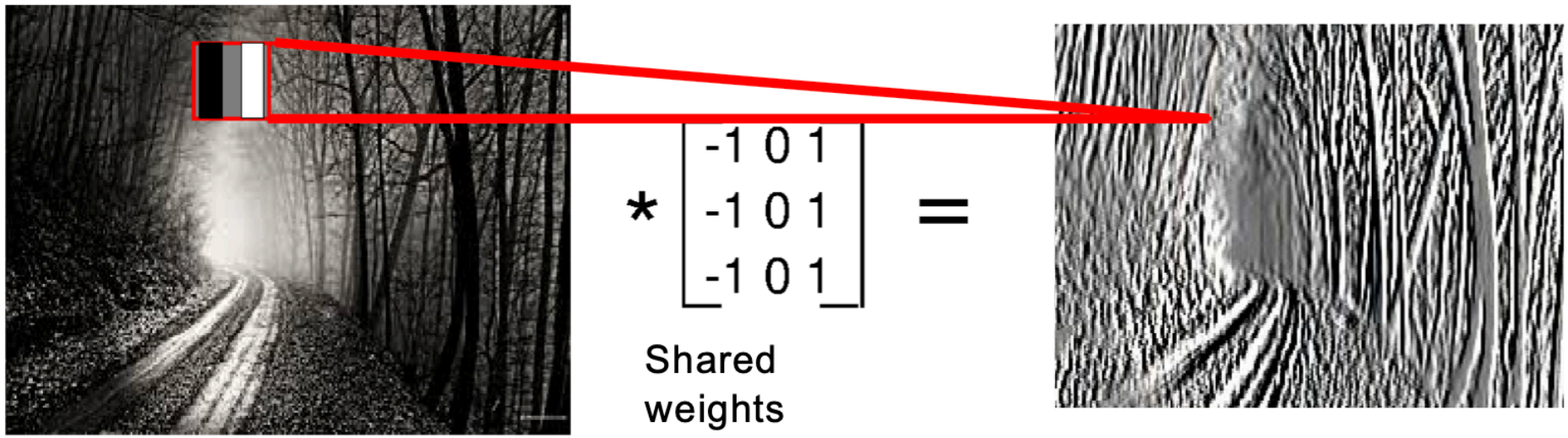
Convolutional Layer



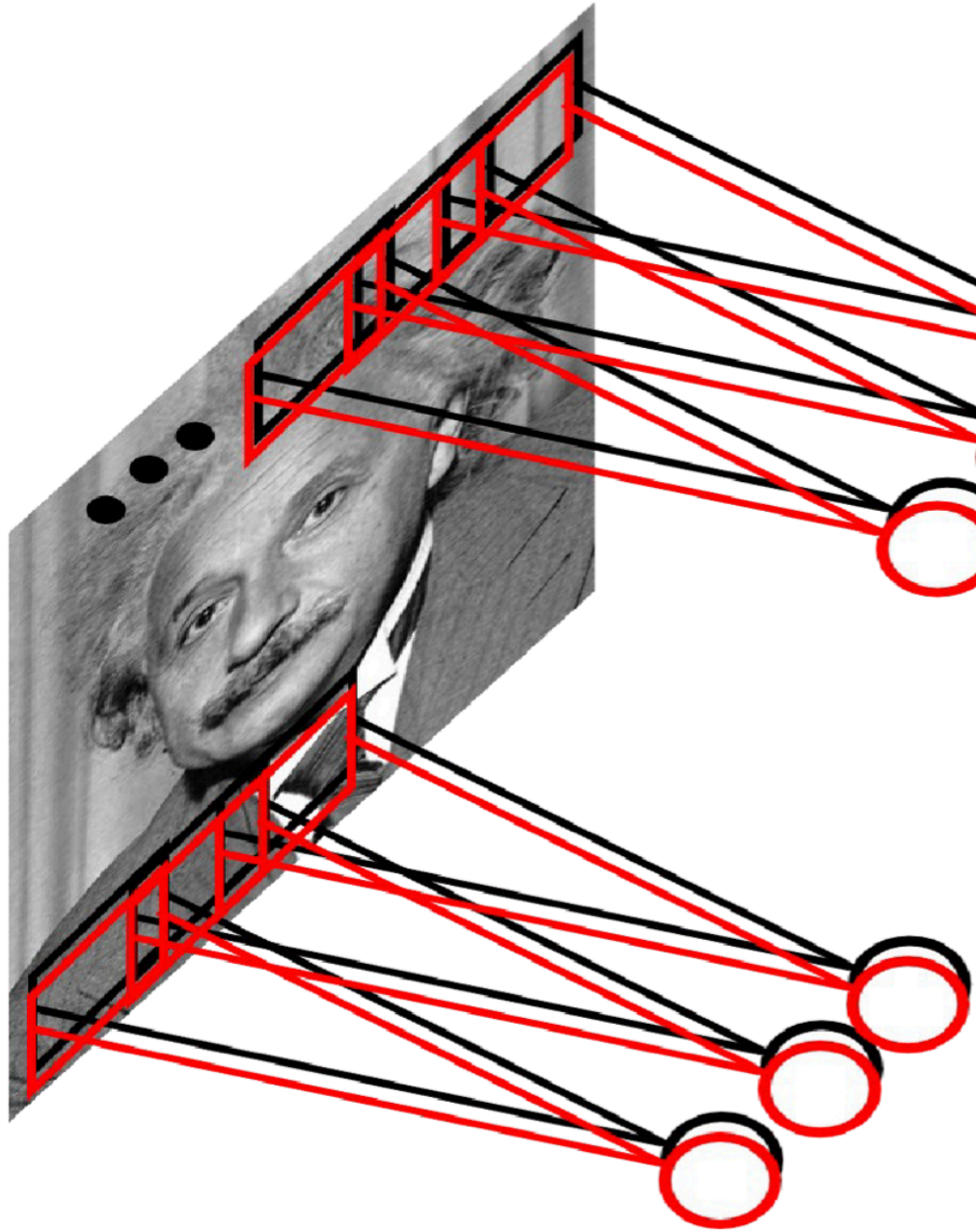
Convolutional Layer



Convolutional Layer



Convolutional Layer

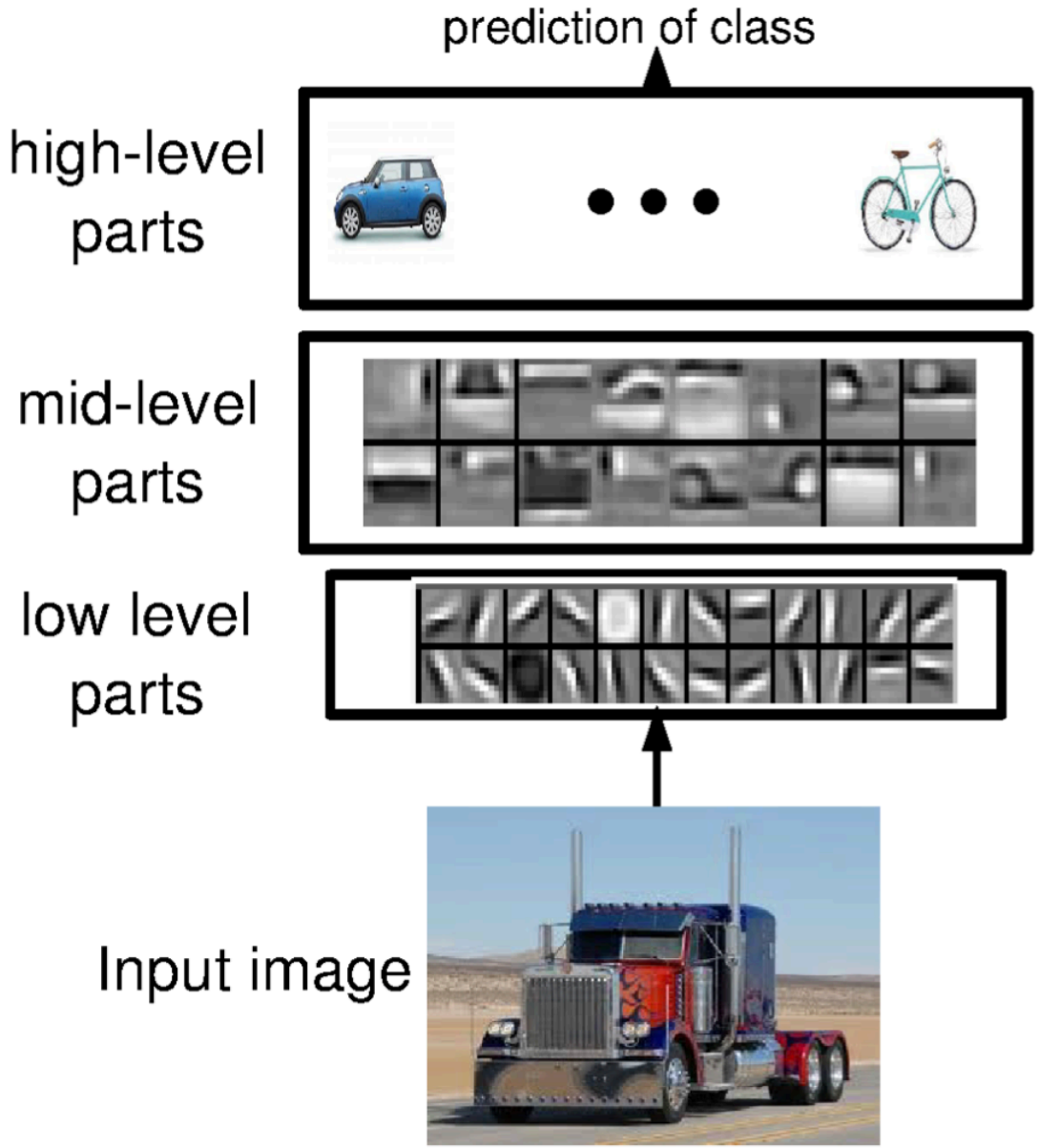


Learn multiple filters.

Filter = 'local' perceptron.
Also called *kernel.*

E.g.: 200x200 image
100 Filters
Filter size: 10x10
10K parameters

Interpretation



- distributed representations
- feature sharing
- compositionality

Lee et al. “Convolutional DBN's ...” ICML 2009

Convolutional Layer

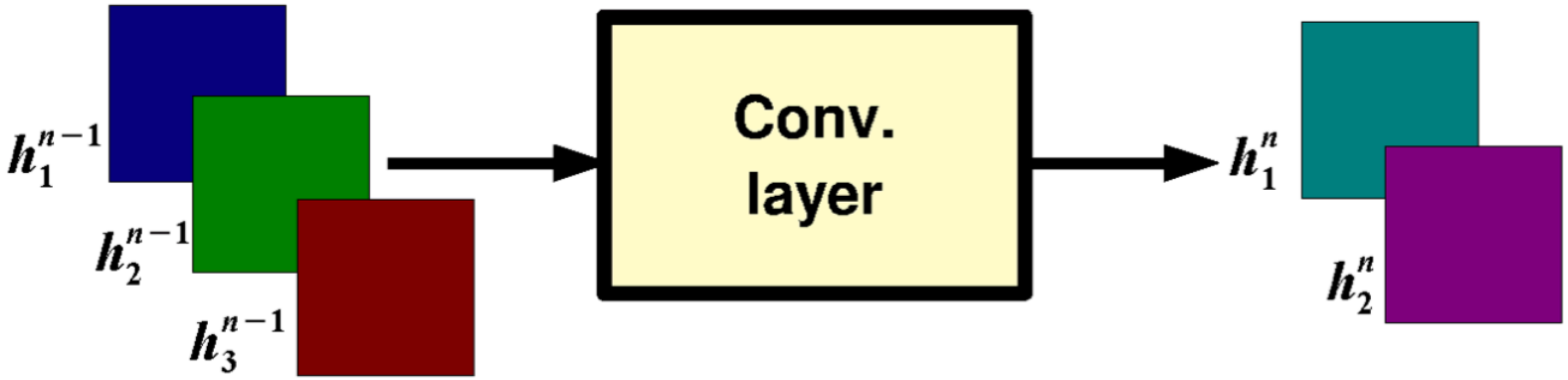
$$h_j^n = max\left(0, \sum_{k=1}^{K} h_k^{n-1} * w_{kj}^n\right)$$

output feature map

input feature map

kernel

n = layer number
K = kernel size
j = # channels (input)
or # filters (depth)



Convolutional Layer

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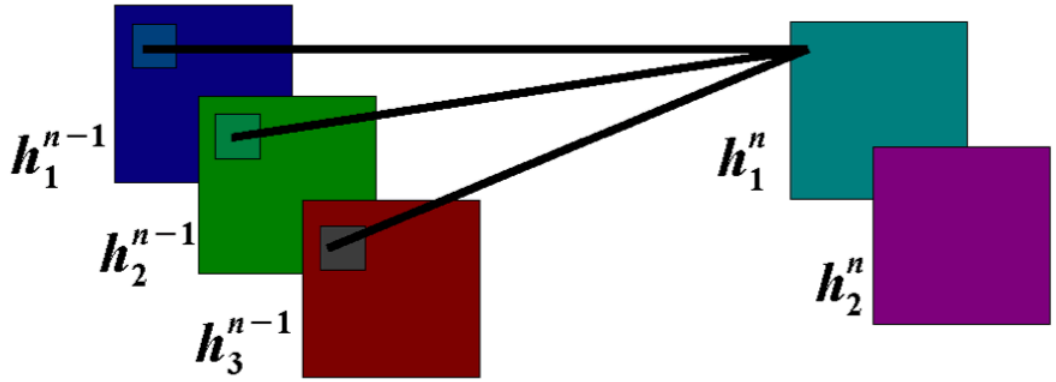

Ranzato

Convolutional Layer

$$h_j^n = max\left(0, \sum_{k=1}^{K} h_k^{n-1} * w_{kj}^n\right)$$

output feature map

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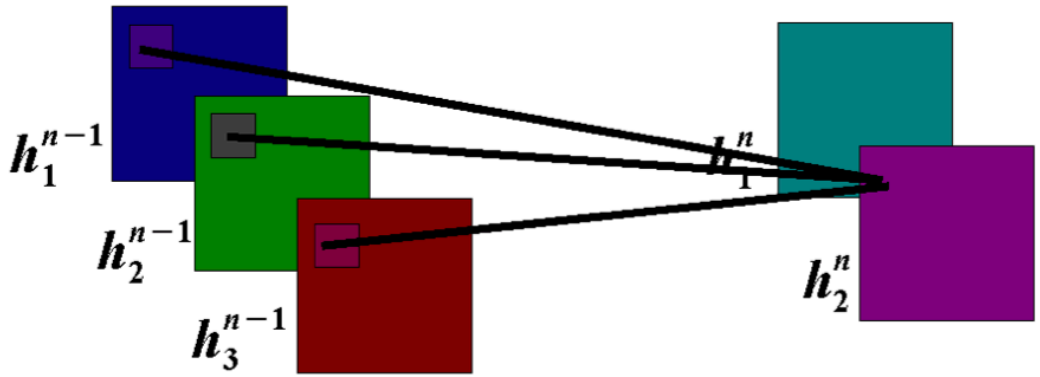
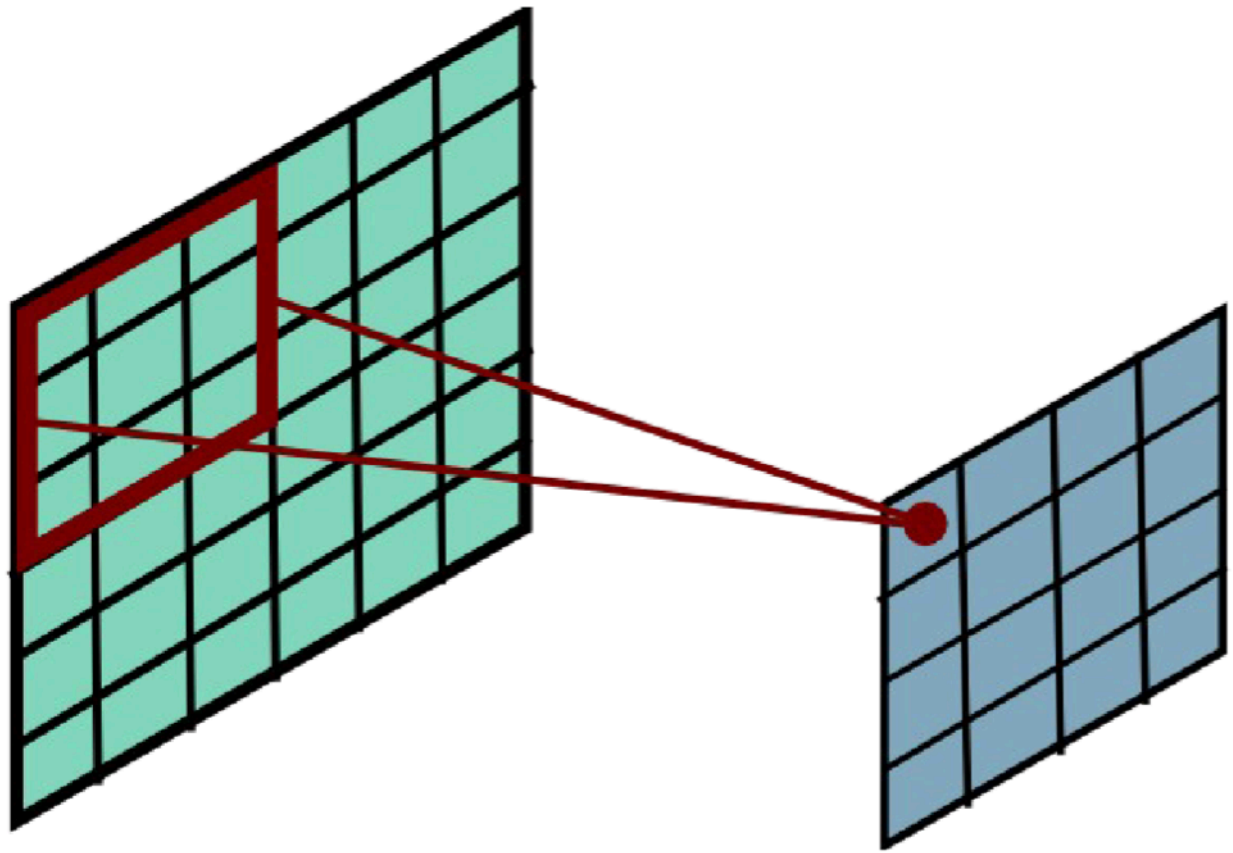
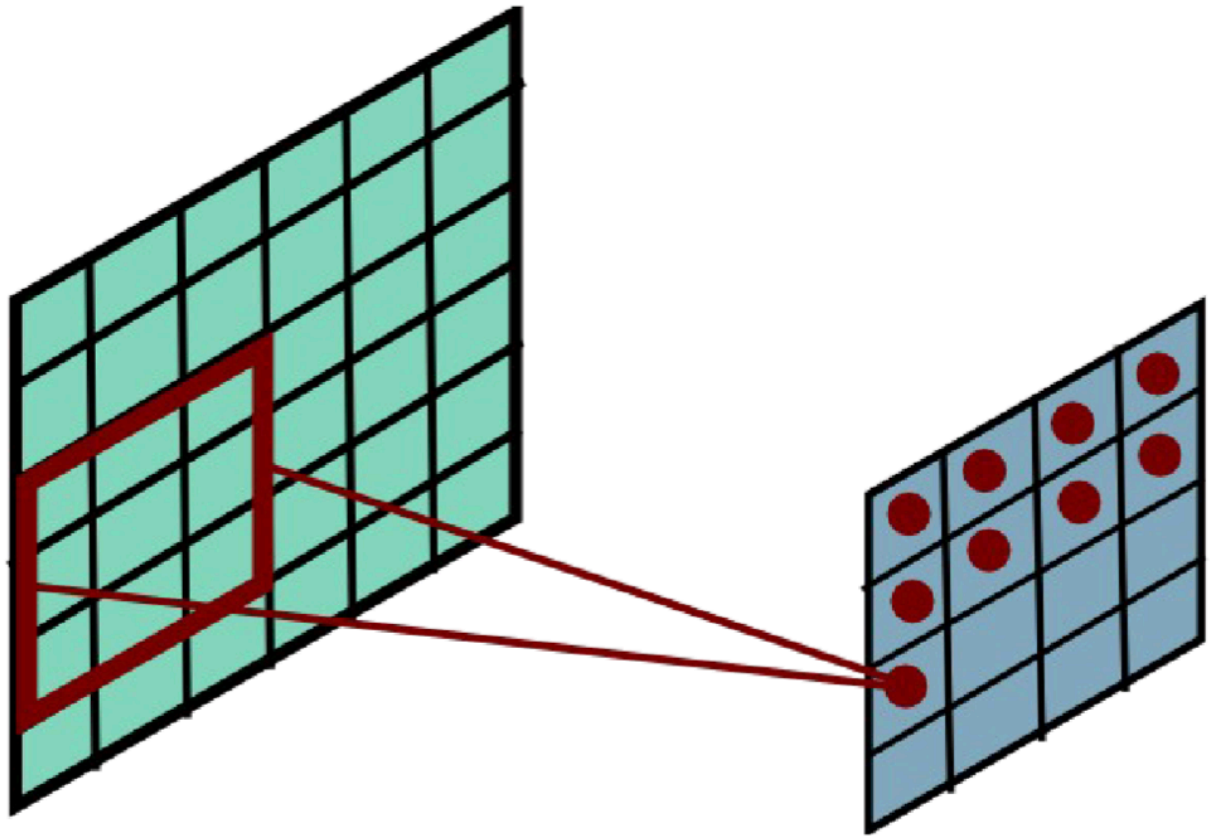
kernel



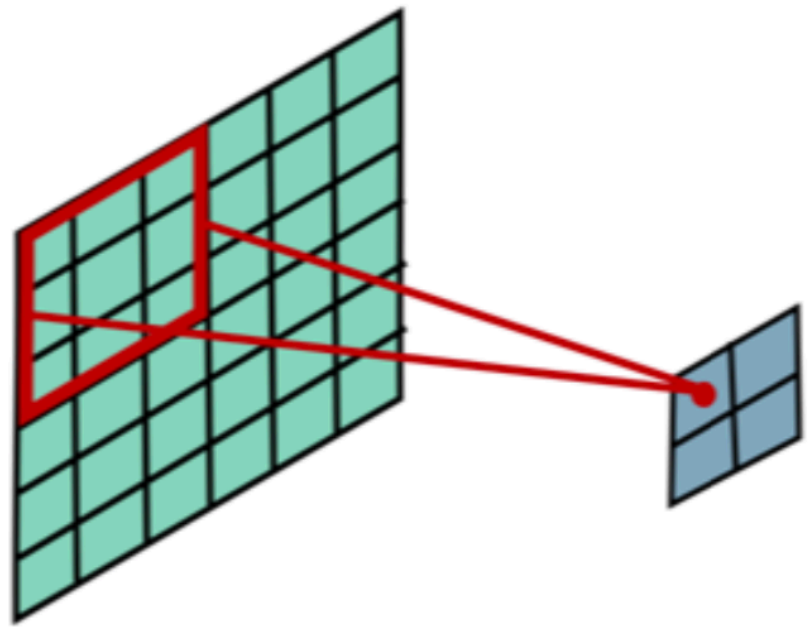
Stride = 1



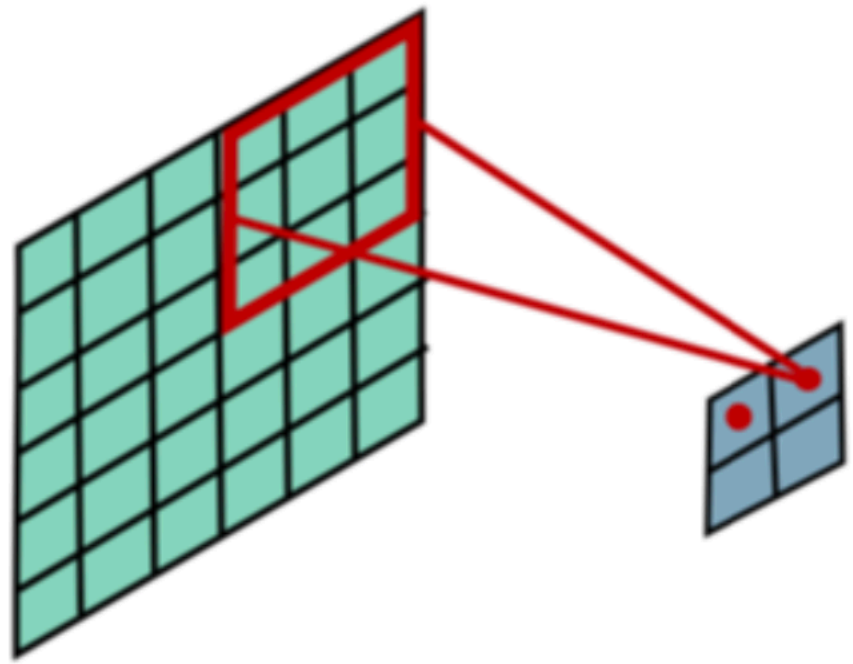
Stride = 1



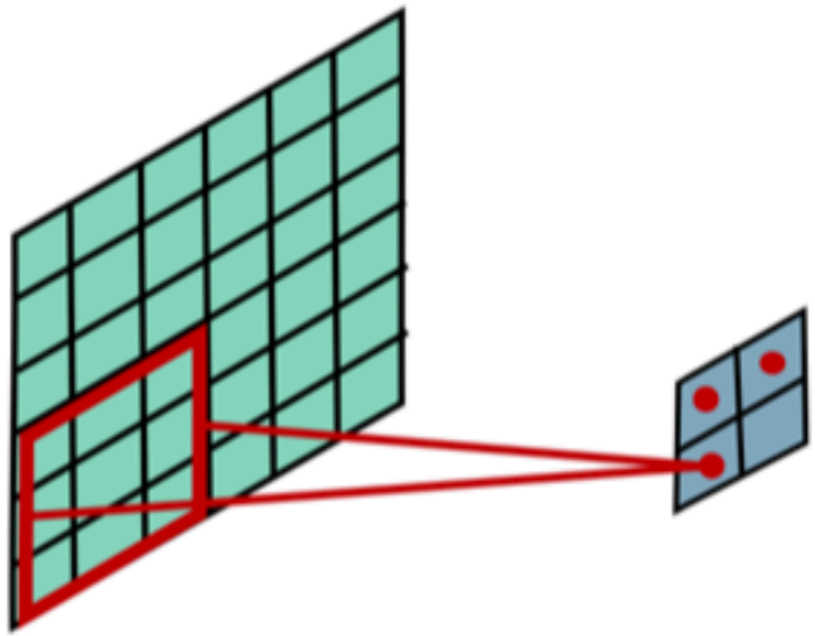
Stride = 3



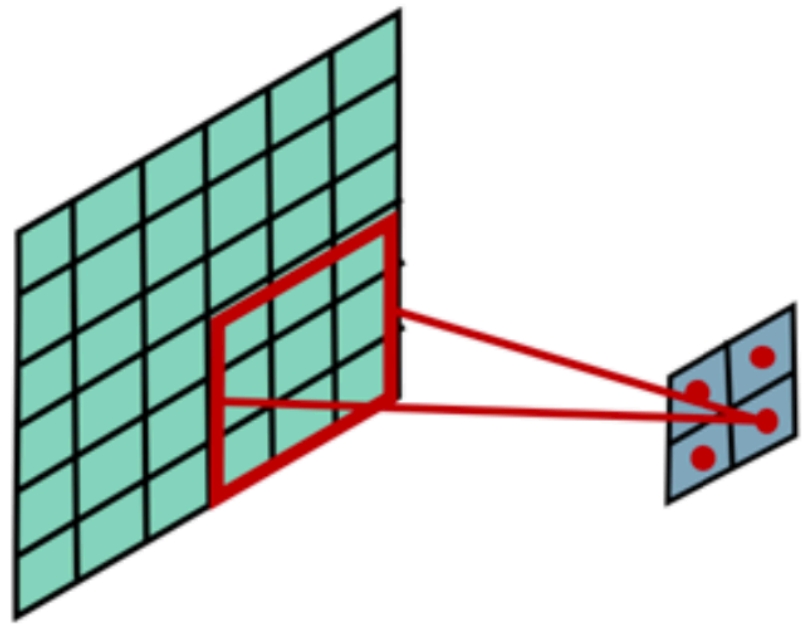
Stride = 3



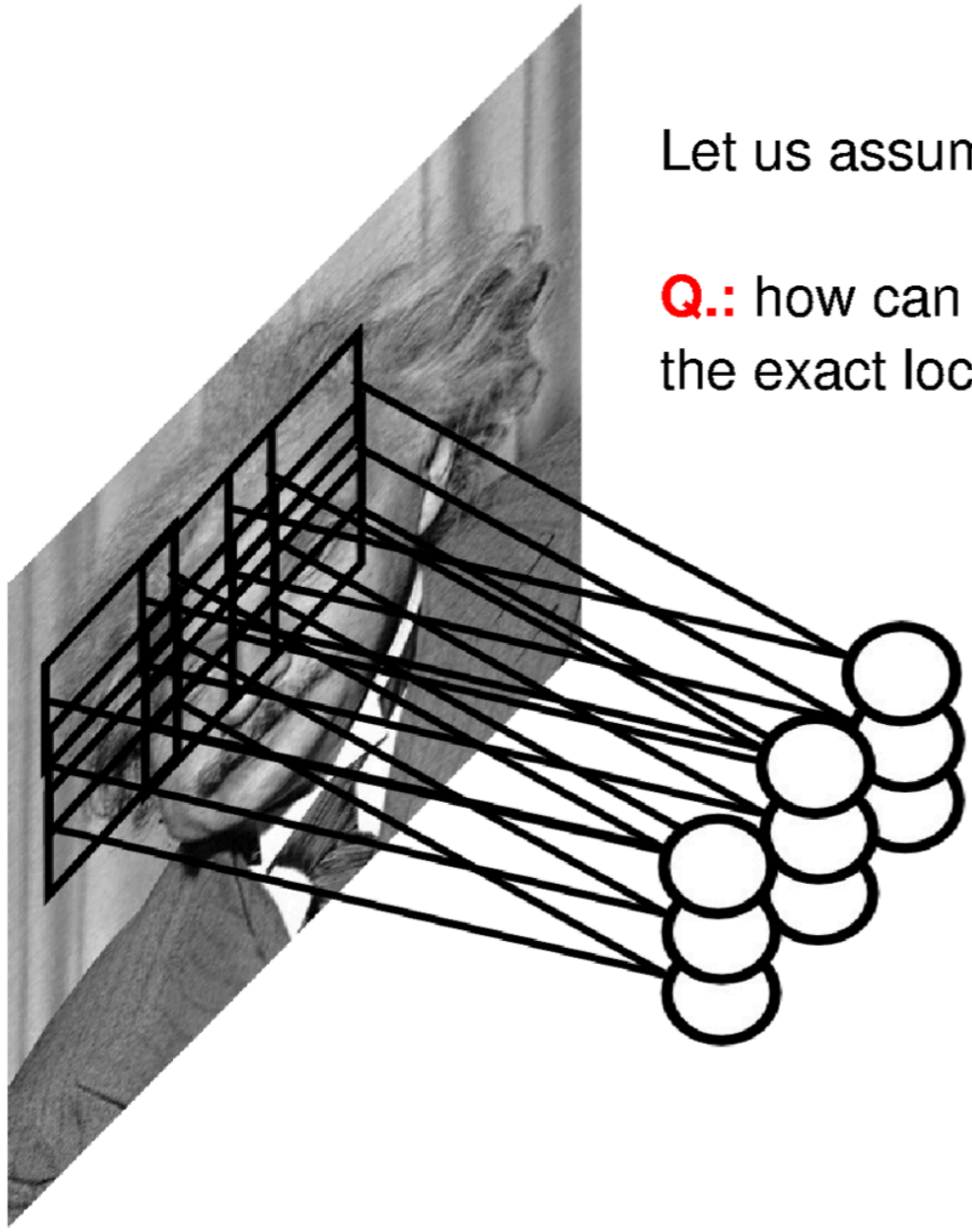
Stride = 3



Stride = 3



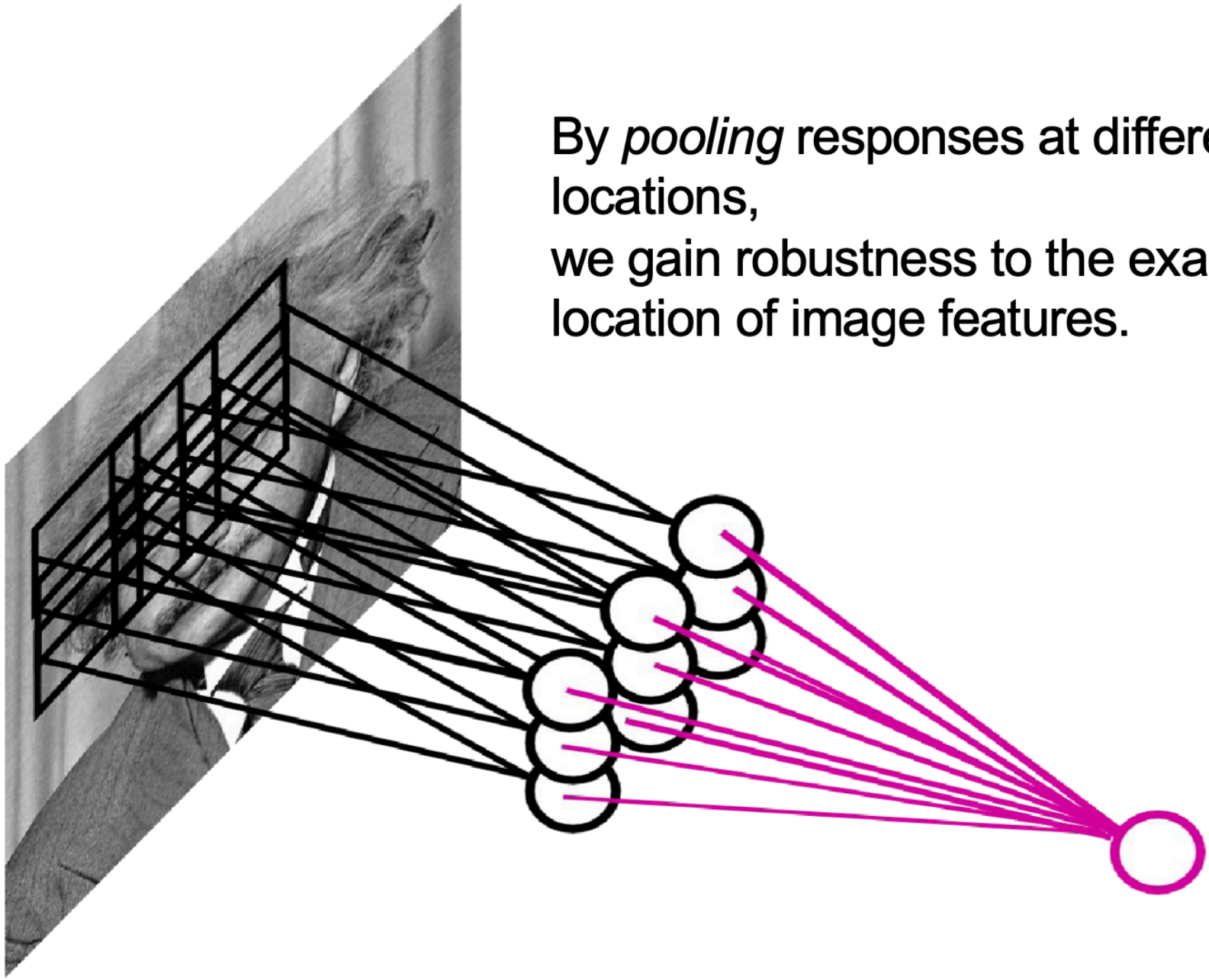
Pooling Layer



Let us assume filter is an “eye” detector.

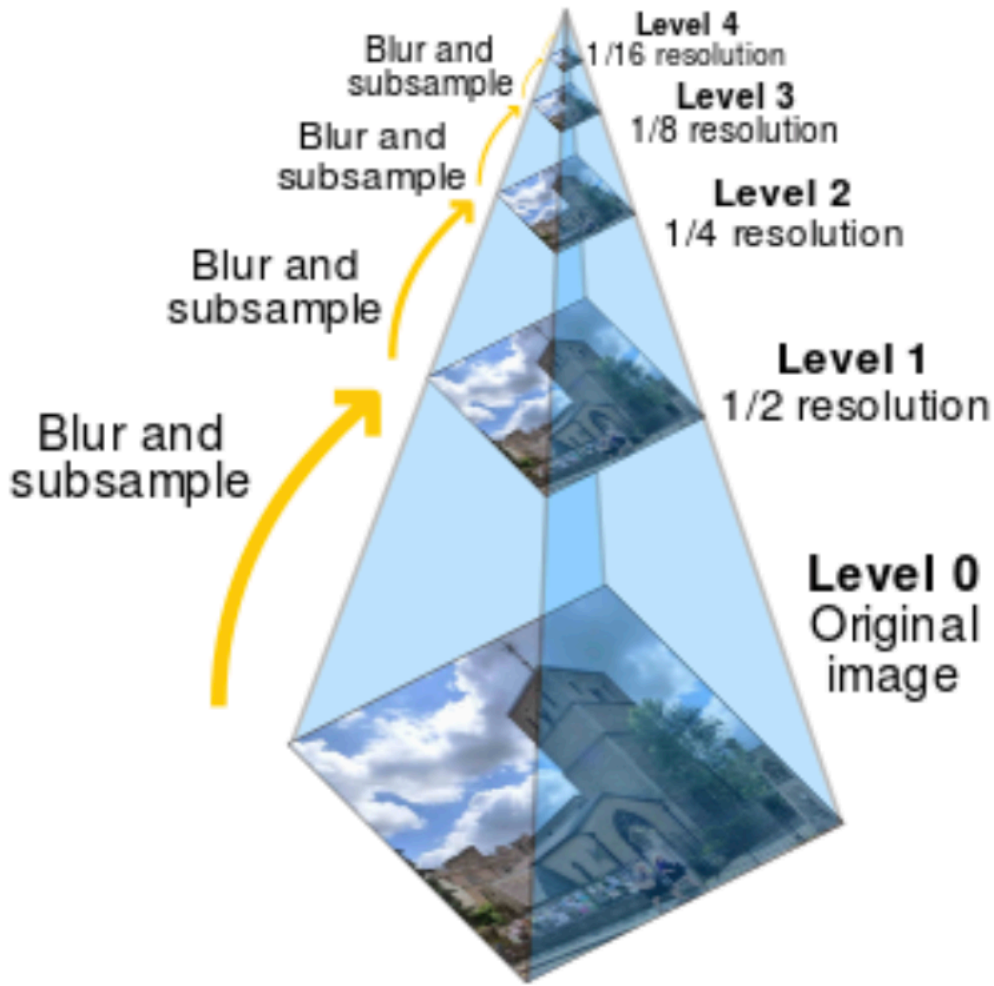
Q.: how can we make the detection robust to the exact location of the eye?

Pooling Layer

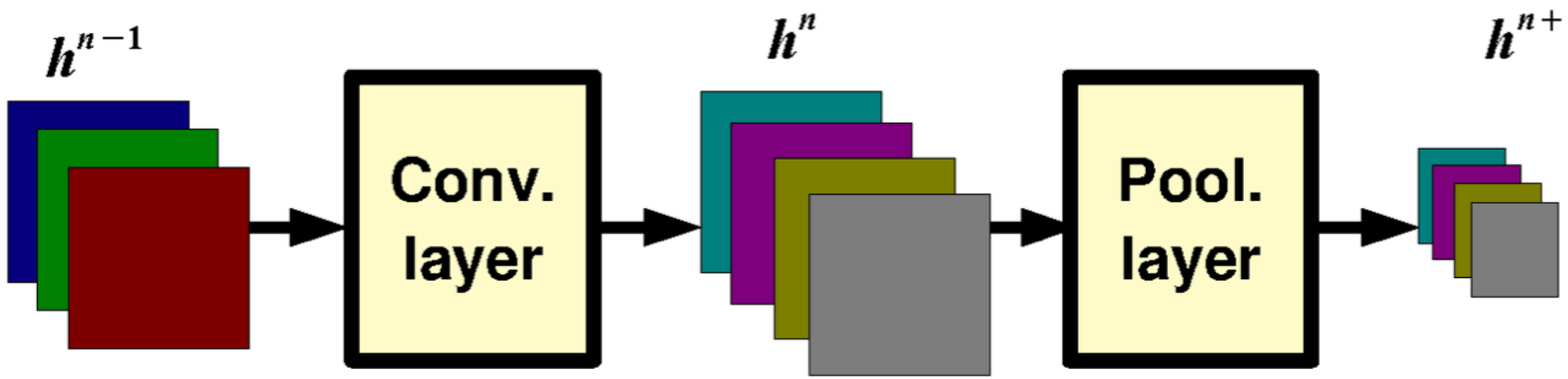


By *pooling* responses at different locations,
we gain robustness to the exact spatial location of image features.

Pooling is similar to pyrimid downsampling



Pooling Layer: Receptive Field Size



Pooling Layer: Examples

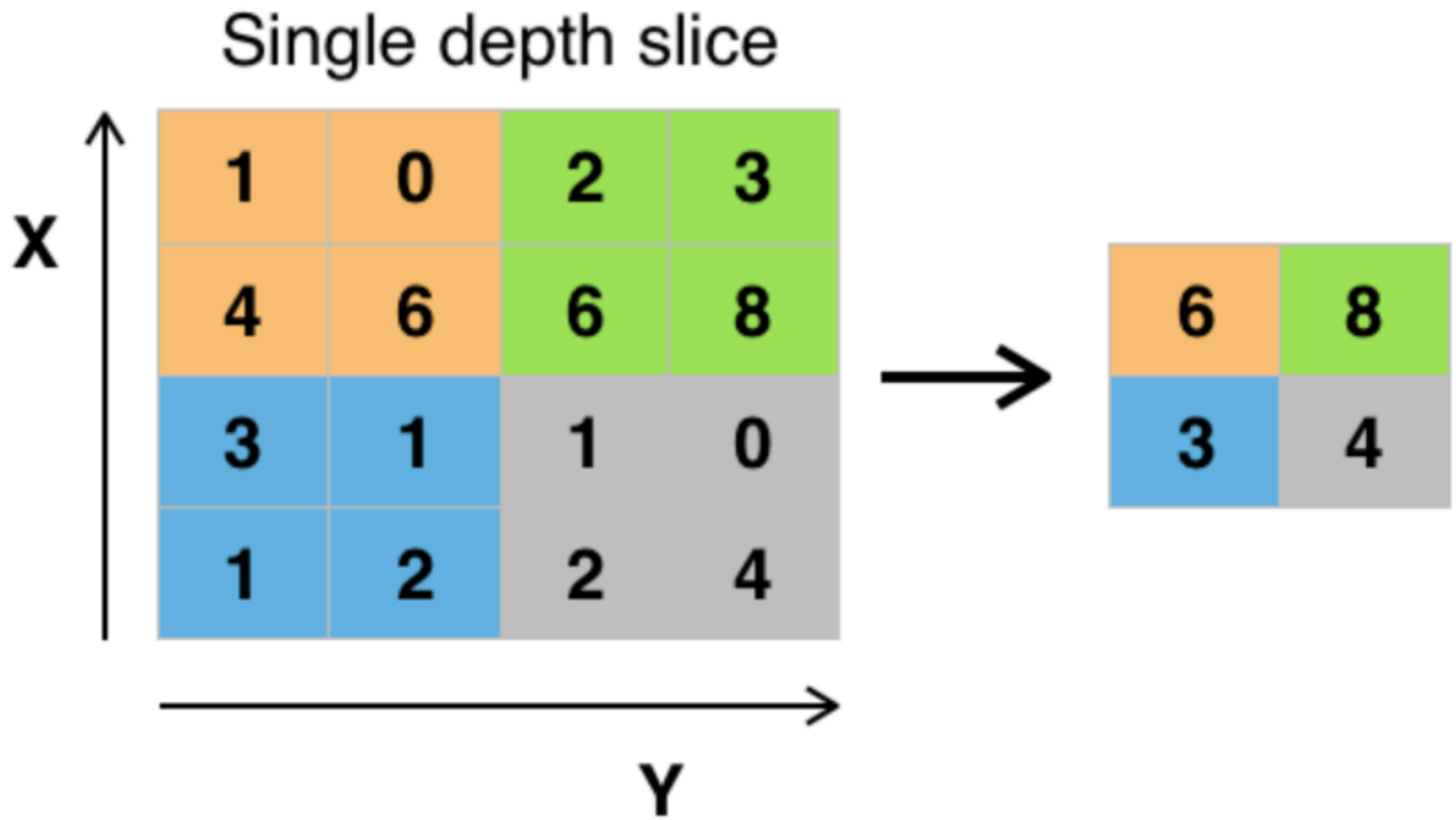
Max-pooling:

$$h_j^n(x, y) = max_{\bar{x} \in N(x),\, \bar{y} \in N(y)} h_j^{n-1}(\bar{x}, \bar{y})$$

Average-pooling:

$$h_j^n(x, y) = 1/K \sum_{\bar{x} \in N(x),\, \bar{y} \in N(y)} h_j^{n-1}(\bar{x}, \bar{y})$$

Max pooling



Wikipedia

Pooling Layer: Examples

Max-pooling:

$$h_j^n(x,y) = max_{\bar{x}\in N(x),\, \bar{y}\in N(y)} h_j^{n-1}(\bar{x},\bar{y})$$

Average-pooling:

$$h_j^n(x,y) = 1/K \sum_{\bar{x}\in N(x),\, \bar{y}\in N(y)} h_j^{n-1}(\bar{x},\bar{y})$$

L2-pooling:

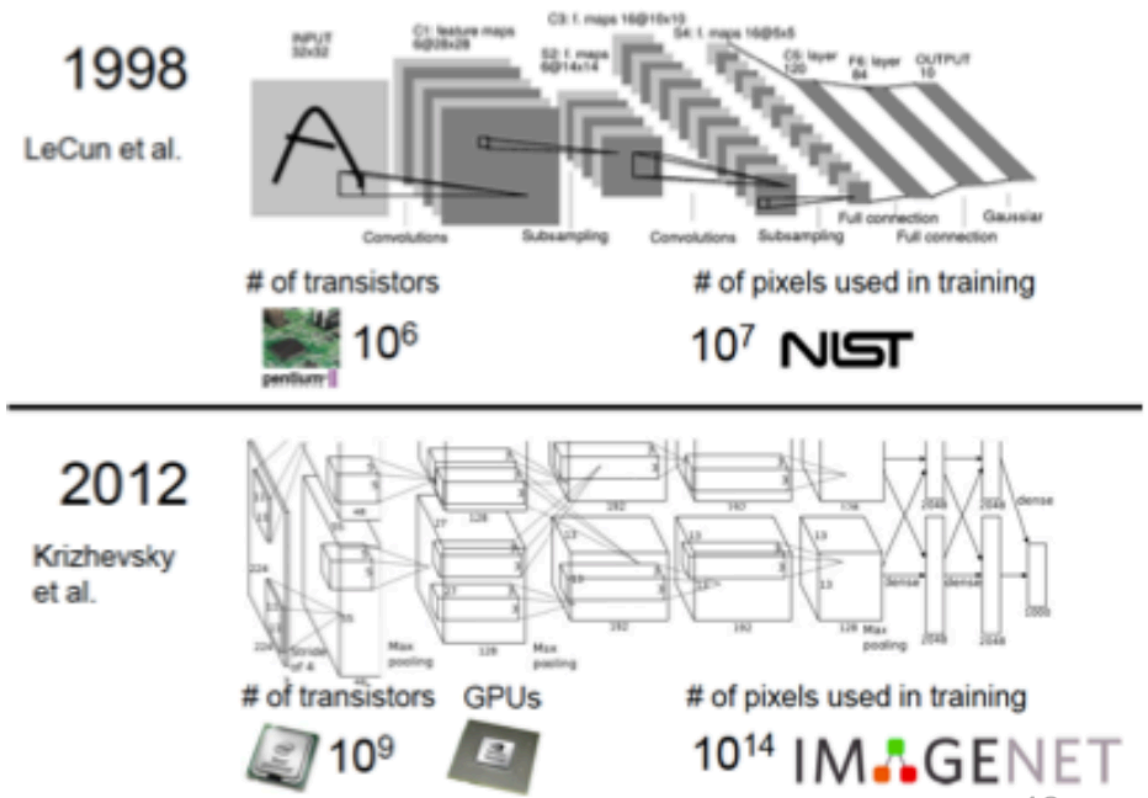
$$h_j^n(x,y) = \sqrt{\sum_{\bar{x}\in N(x),\, \bar{y}\in N(y)} h_j^{n-1}(\bar{x},\bar{y})^2}$$

L2-pooling over features:

$$h_j^n(x,y) = \sqrt{\sum_{k\in N(j)} h_k^{n-1}(x,y)^2}$$

Convolutional Neural Networks

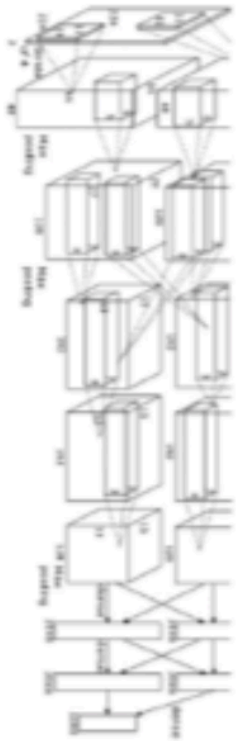
- Not invented over night
  - Back-propagation: ~1975
  - Early convolutional neural networks: ~1988 (Yann LeCun)



Other variants of CNN

Year 2012

SuperVision



[Krizhevsky NIPS 2012]

Year 2014

GoogLeNet

[Szegedy arxiv 2014]

VGG

[Simonyan arxiv 2014]

Year 2015

MSRA

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Deep Learning in Computer Vision