

# **Deep Learning Tutorial**

Brains, Minds, and Machines Summer Course 2018

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### Roadmap

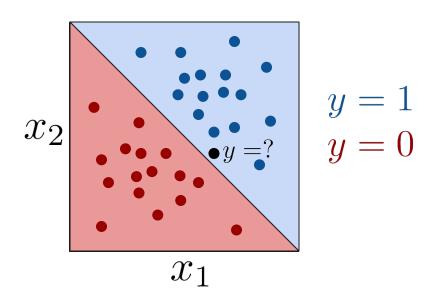
- Supervised Learning with Neural Nets
- Convolutional Neural Networks for Object Recognition
- Recurrent Neural Network
- Other Deep Learning Models

# Supervised Learning with Neural Nets

General references: Hertz, Krogh, Palmer 1991 Goodfellow, Bengio, Courville 2016

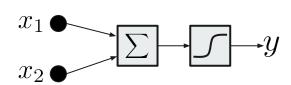
# Supervised learning

Given example input-output pairs (X,Y), learn to predict output Y from input X

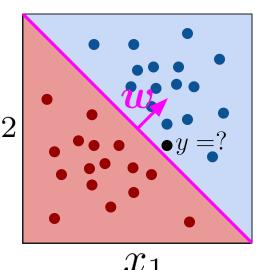


Logistic regression, support vector machines, decision trees, neural networks...

# **Binary classification:** simple perceptron



$$y = g\left(\sum_i w_i x_i + b
ight) = g(oldsymbol{w} \cdot oldsymbol{x} + b)$$
 (McCulloch & Pitts 1943)

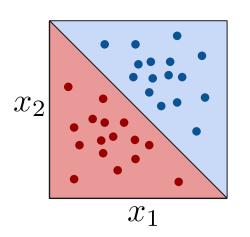


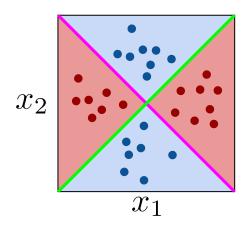
$$\boldsymbol{w}(k) = \boldsymbol{w}(k-1) + \eta \left[ t(k) - y(k) \right] \boldsymbol{x}(k)$$

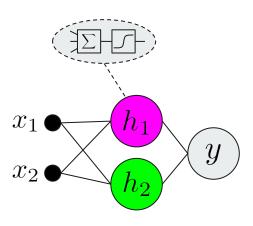
Perceptron learning rule (Rosenblatt 1962)

g is a nonlinear **activation function**, in this case  $g(z) = \begin{cases} 0 & \text{if } z < 0 \\ 1 & \text{if } z > 1 \end{cases}$ 

### Linear separability



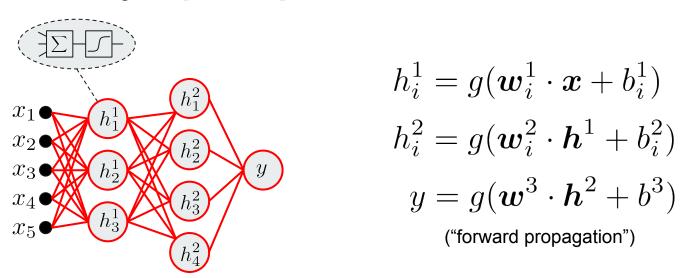




**Simple perceptrons** can only learn to solve **linearly separable problems** (Minsky and Papert 1969).

We can solve more complex problems by composing many units in multiple layers.

### Multilayer perceptron (MLP)



MLPs are **universal function approximators** (Cybenko 1989; Hornik 1989). (under some assumptions... exercise: show that if g is linear, this architecture reduces to a simple perceptron)

#### Deep vs shallow

Universality: "shallow" MLPs with one hidden layer can represent any continuous function to arbitrary precision, given a large enough number of units. But:

- No guarantee that the number of required units is reasonably small (expressivity).
- No guarantee that the desired MLP can actually be found with our chosen learning method (learnability).

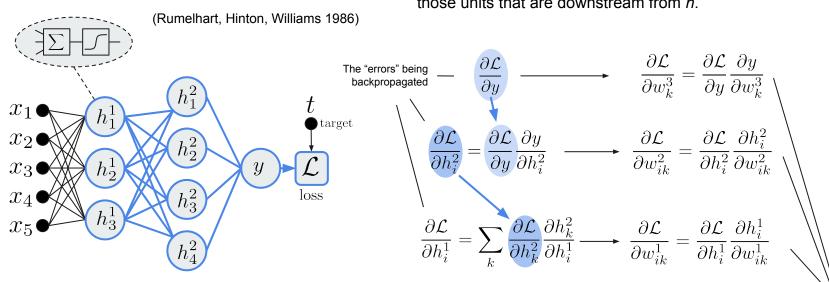
Two motivations for using **deep nets** instead (see Goodfellow et al 2016, section 6.4.1):

- Statistical: deep nets are compositional, and naturally well suited to representing hierarchical structures where simpler patterns are composed and reused to form more complex ones recursively. It can be argued that many interesting structures in real world data are like this.
- Computational: under certain conditions, it can be proved that deep architectures are more expressive than shallow ones, i.e. they can learn more patterns for a given total size of the network.

#### Problem: compute all $\,\partial \mathcal{L}/\partial w^l_{ik}$

Key insights: the loss depends

- on the weights w of a unit only through that unit's activation h
- on a unit's activation *h* only through the activation of those units that are downstream from *h*.



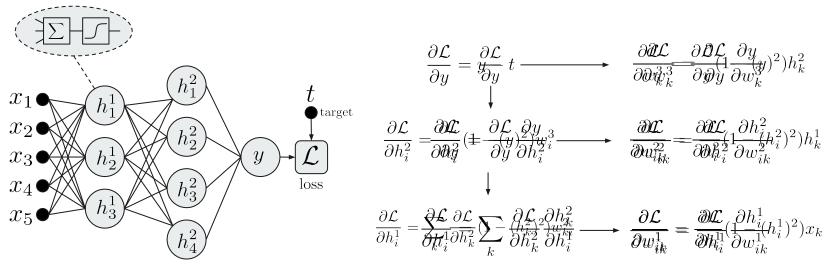
**Backpropagation** 

These give the gradient of the loss with respect to the weights, which you can then use with your favorite gradient descent method.

$$\mathcal{L} = \frac{1}{2}(y-t)^2 \qquad h_i^l = \tanh\left(\sum_k w_{ik}^l h_k^{l-1} + b_i^l\right)$$

# **Backpropagation - example**

$$\begin{split} \frac{\partial h_i^l}{\partial h_k^{l-1}} &= (1 - (h_i^l)^2) w_{ik}^l \\ \frac{\partial h_i^l}{\partial w_{ik}^l} &= (1 - (h_i^l)^2) h_k^{l-1} \\ &\qquad \left( \text{recall that } \frac{d}{dz} \tanh(z) = 1 - z^2 \right) \end{split}$$



(exercise: derive gradient wrt bias terms b)

The Navy revealed the embryo of an electronic computer today that it expects will be able to walk, talk, see, write, reproduce itself and be conscious of its existence [...] Dr. Frank Rosenblatt, a research psychologist at the Cornell Aeronautical Laboratory, Buffalo, said Perceptrons might be fired to the planets as mechanical space explorers.

The New York Times July 8th, 1958 The perceptron has shown itself worthy of study despite (and even because of!) its severe limitations. It has many features to attract attention: its linearity; its intriguing learning theorem; its clear paradigmatic simplicity as a kind of parallel computation. There is no reason to suppose that any of these virtues carry over to the many-layered version.

Nevertheless, we consider it to be an important research problem to elucidate (or reject) our intuitive judgement that the extension to multilayer systems is sterile.

Minsky and Papert 1969 (section 13.2)

# Convolutional Neural Networks for Object Recognition

# Traditional Object Detection/Recognition Idea

- Match low-level vision features (e.g. edge, HOG, SIFT, etc)
- Parts-based models







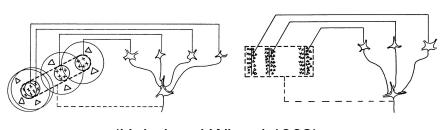


(Lowe 2004)

#### Learning the features - inspiration from neuroscience

#### Hubel and Wiesel:

- Topographic organization of connections
- Hierarchical organization of simple/complex cells



(Hubel and Wiesel 1962)

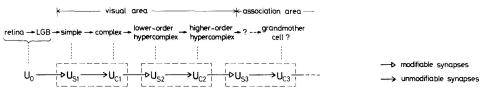


Fig. 1. Correspondence between the hierarchy model by Hubel and Wiesel, and the neural network of the neocognitron

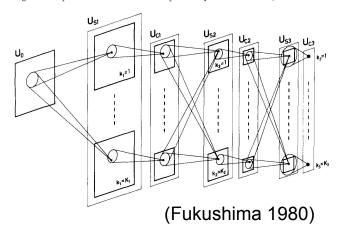
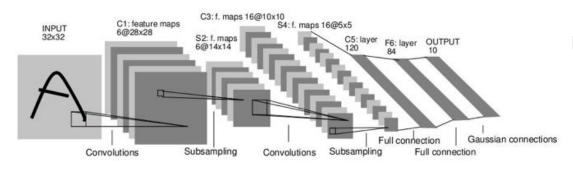


Fig. 2. Schematic diagram illustrating the interconnections between layers in the neocognitron

#### "Canonical" CNN structure

INPUT -> [[CONV -> RELU]\*K -> POOL?]\*L -> [FC -> RELU]\*M -> FC

Credit: cs231n.qithub.io



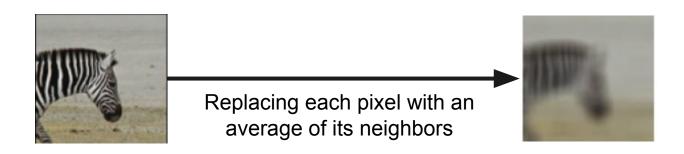
Four basic operations:

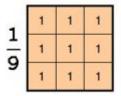
- 1. Convolution
- 2. Nonlinearity (ReLU)
- 3. Pooling
- 4. Fully connected layers

(LeCun et al 1998)

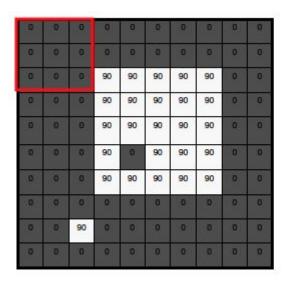
#### 2D Convolution

Example: blurring an image

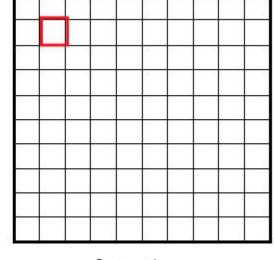




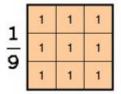
kernel / filter



Input image

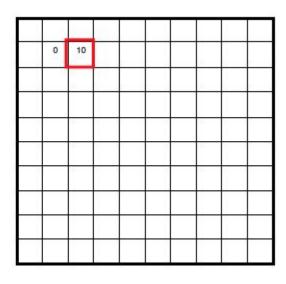


Output image



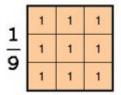
kernel / filter

6	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	D	0	90	90	90	90	90	D	0
0	D	0	90	0	90	90	90	D	0
0	0	0	90	90	90	90	90	0	0
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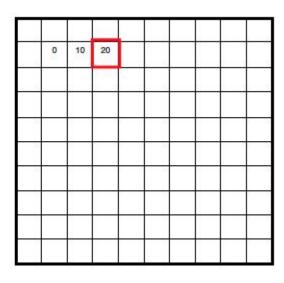
Input image

Output image



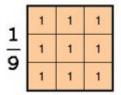
kernel / filter

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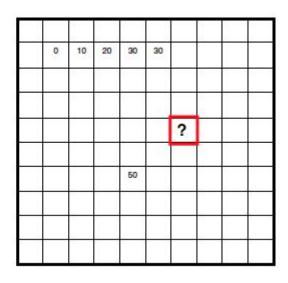
Input image

Output image



kernel / filter

0	0	0	0	0	0	0	0	0	0
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0	D	0	90	90	90	90	90	D	0
0	D	0	90	90	90	90	90	0	0
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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



Input image

Output image

,	1	1	1
1	1	1	1
9	1	1	1

kernel / filter

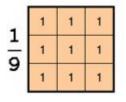
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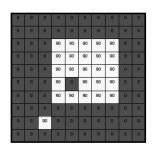
Input image

Output image

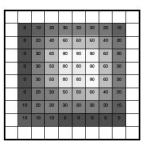
**2D Convolution** 
$$f[m,n] = h \circ g = \sum_{k,l} h[m-k,n-l]g[k,l]$$



kernel / filter



Input image

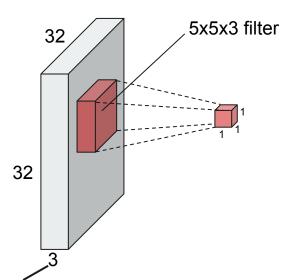


Output image

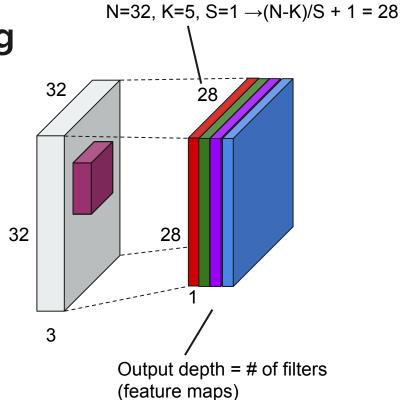
If N=input size, K=filter size, S=stride (stride is the size of the step you take on the input every time you move by one on the output)

Output size = (N-K)/S + 1

### More on convolution sizing



Input depth = # of channels in previous layer (often 3 **for input layer** (RGB); can be arbitrary for deeper layers)



#### **Convolve with Different Filters**



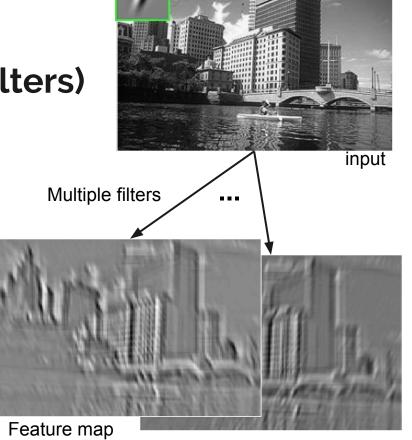




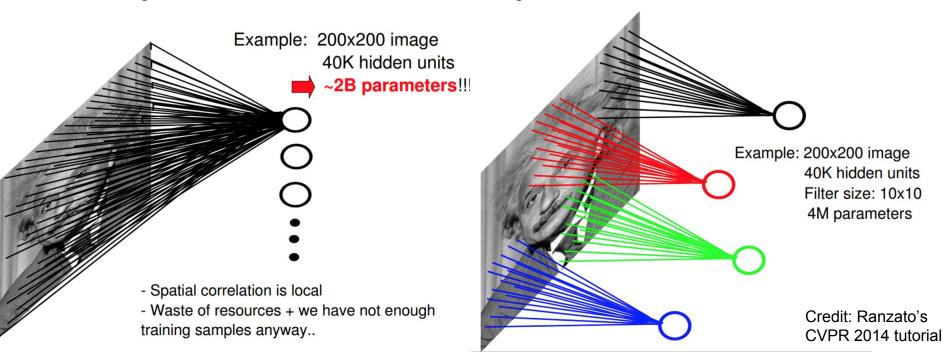


#### **Convolution (with learned filters)**

- Dependencies are local
- Filter has few parameters to learn
  - Share the same parameters across different locations



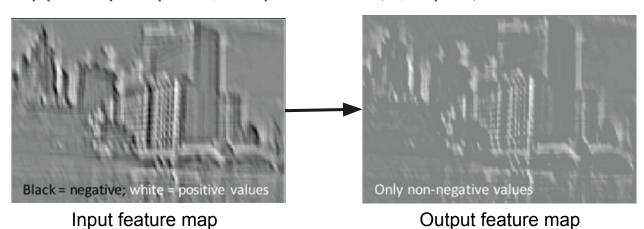
# Fully Connected vs. Locally Connected



# **Non-linearity**

output

- Rectified linear function (ReLU)
  - Applied per-pixel, output = max(0, input)



# **Pooling**

- Reduce size of representation in following layers
- Introduce some invariance to small translation

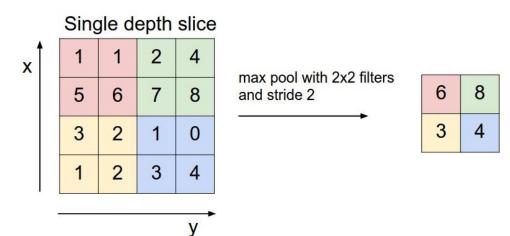
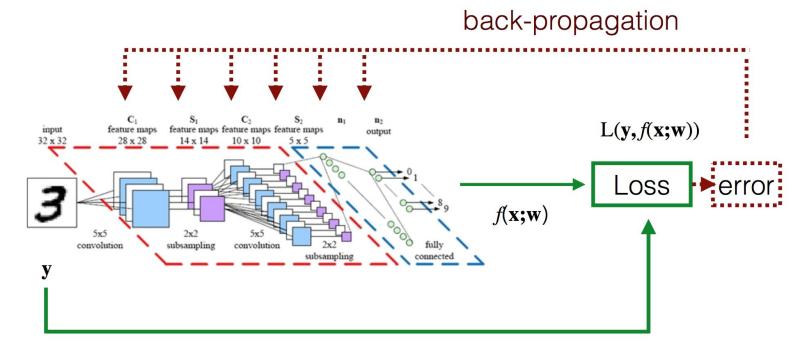
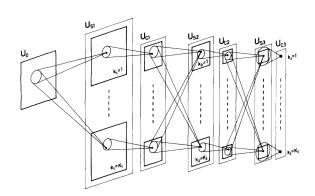


Image credit: <a href="http://cs231n.github.io/convolutional-networks/">http://cs231n.github.io/convolutional-networks/</a>

### Learning

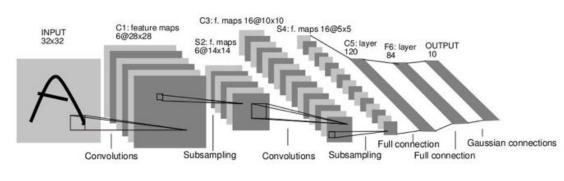


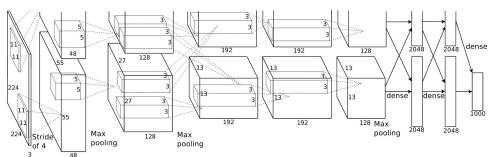
#### Key evolutionary steps



Neocognitron - Fukushima 1980 Inspired by Hubel and Wiesel "Convolutional" structure, alternating "pooling" layers

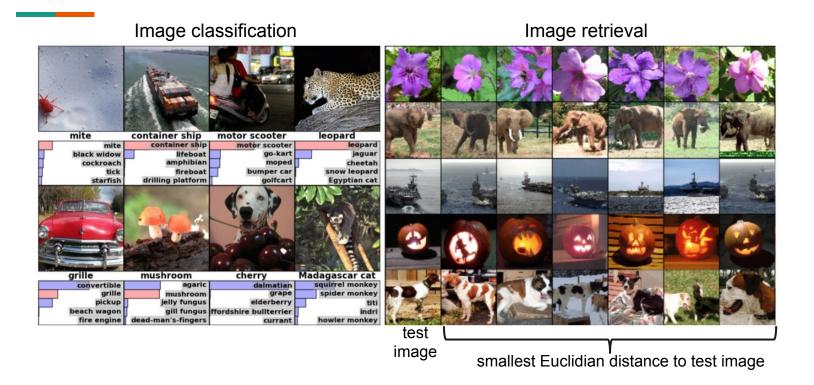
#### LeNet - LeCun et al 1998 Backpropagation, gradient descent





#### AlexNet - Krizhevsky et al 2012

Larger, deeper network (~10^7 params), much more data (ImageNet - ~10^6 images), more compute (incl. GPUs), better regularization (Dropout)



But also object detection, image segmentation, captioning...

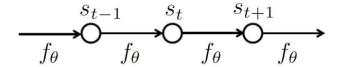
# **Recurrent Neural Network**

#### **Handling Sequential Information**

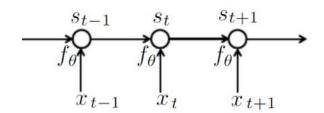
- Natural language processing: sentences, translations
- Speech / Audio: signal processing, speech recognition
- Video: action recognition, captioning
- Sequential decision making / Planning
- Time-series data
- **Biology / Chemistry:** protein sequences, molecule structures
- ...

#### Dynamic System / Hidden Markov Model

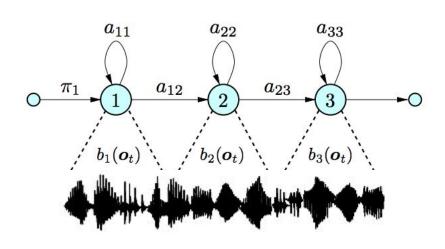
Classical form of a dynamic system



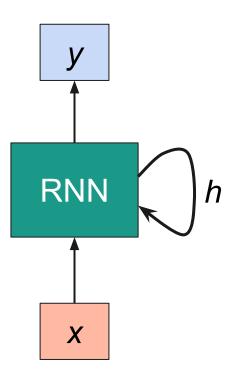
With an external signal x



Hidden Markov Model



#### Recurrent Network / RNN



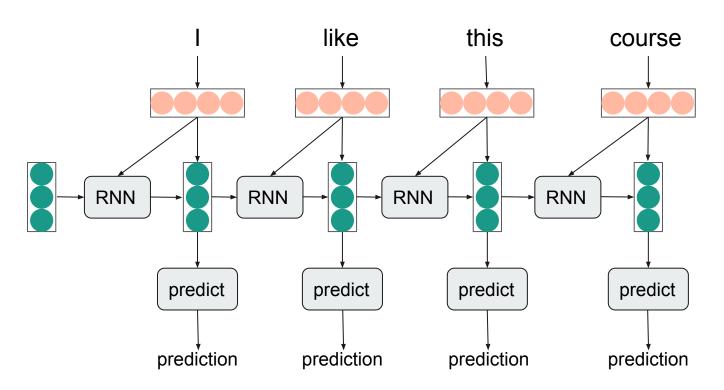
- A general form to process a sequence.
  - Applying a recurrence formula at each time step
- The state consists of a vector h.
   It summarizes input up to time t.

$$h_t = f_W(h_{t-1}, x_t)$$
 New state Old state Input at time t

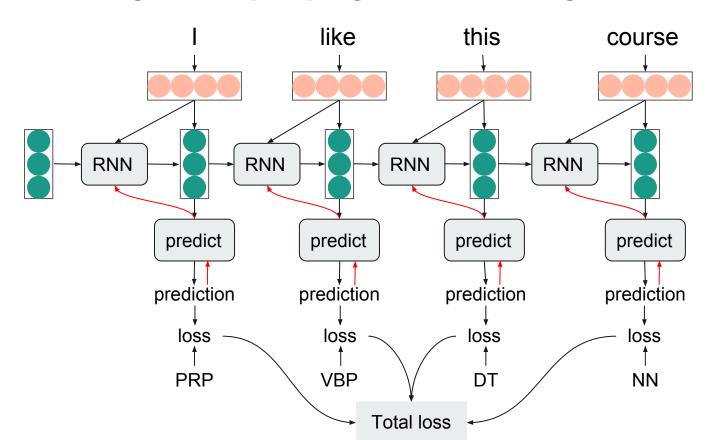
A function with parameter W

$$y_t = W'h_t$$

### Processing a Sequence: Unrolling in Time

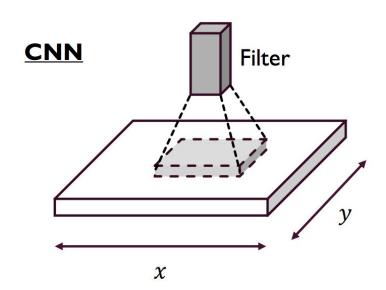


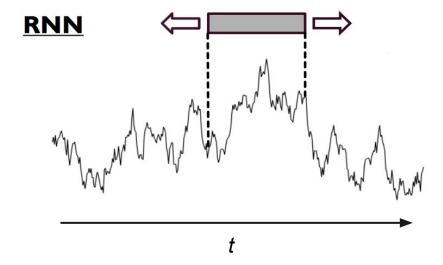
### **Training: Backpropagation Through Time**



#### **Parameter Sharing Across Time**

- The parameters are shared and derivatives are accumulated.
- Make it possible to generalize to sequences of different lengths.





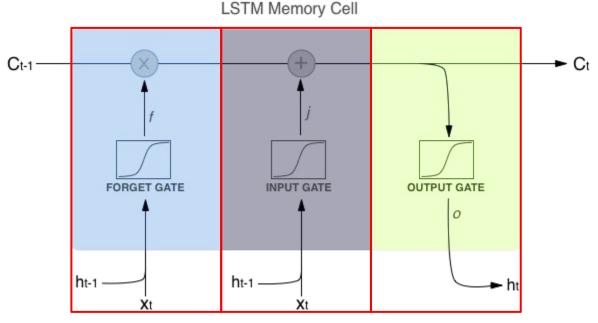
# **Vanishing Gradient**

$$\frac{\partial Loss}{\partial W_{3}} = \frac{\partial Loss}{\partial f(x_{3})} \frac{\partial f(x_{3})}{\partial W_{3}}$$

$$\frac{\partial Loss}{\partial W_{1}} = \frac{\partial Loss}{\partial f(x_{3})} \frac{\partial f(x_{3})}{\partial f(x_{2})} \frac{\partial f(x_{2})}{\partial f(x_{1})} \frac{\partial f(x_{1})}{\partial W_{1}}$$

- $\frac{\partial f(x_t)}{\partial f(x_{t-1})}$  expanded quickly!
  - $\circ$  |.| > 1, gradient explodes  $\rightarrow$  clipping gradients
  - $\circ$  |.| < 1, gradient vanishes  $\rightarrow$  introducing memory via LSTMs, GRUs
- Have problem in learning long-term dependency.

### **Long Short Term Memory (LSTM)**



- Introducing gates to optionally let information flow through.
  - An LSTM cell has three gates to protect and control the cell state.

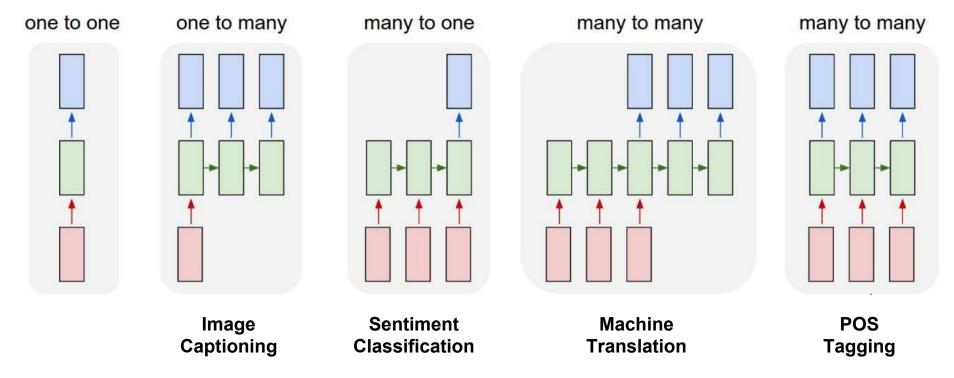
Forget the irrelevant part of previous state

Selected update cell state values

Output certain parts of the cell state

Image credit: http://harinisuresh.com/2016/10/09/lstms/

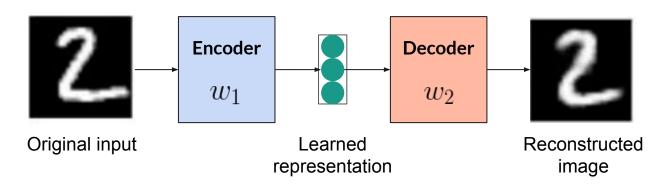
# Flexibility of RNNs



# Other Deep Learning Models

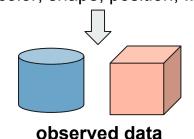
#### **Auto-encoder**

- Learning representations
  - a good representation should keep the information well



→ objective: minimize reconstruction error

$$min_{w_1,w_2} \|x - f(\underline{g(x; w_1)}; w_2)\|_2^2$$



#### **Generative Models**

- What are the learned representations?
  - One view: latent variables to generate the observed data
- Goal of learning a generative model: to recover p(x) from data

#### Desirable properties

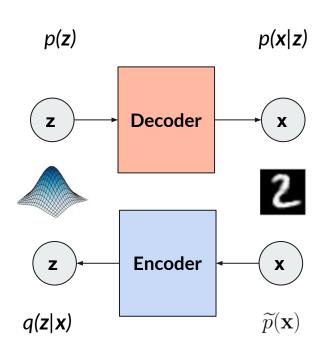
Sampling new data Evaluating likelihood of data Extracting latent features

#### **Problem**

Directly computing

$$p(\mathbf{x}) = \int p_{\theta}(\mathbf{x}|\mathbf{z})p_{\theta}(\mathbf{z})d\mathbf{z}$$
 is intractable!

#### Variational Autoencoder (VAE)



- Idea: approximate p(z|x) with a simpler, tractable q(z|x)
- Learning objective

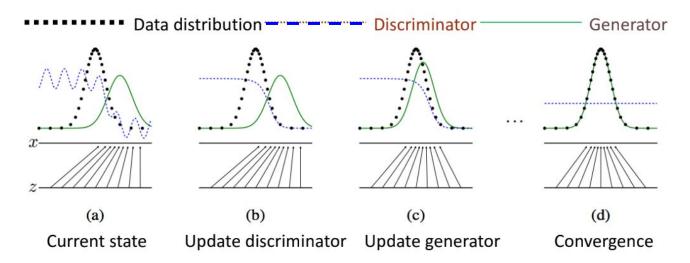
$$l_i(\theta, \phi) = -\mathbb{E}_{z \sim q_{\phi}(z|x_i)} \left[ log(p_{\theta}(x_i|z)) \right]$$

Reconstruction error

$$+ KL(q_{\phi}(z|x_i) \parallel p(z))$$
  
Measure how close  $q$  is to  $p$ 

#### **Generative Adversarial Network (GAN)**

- An implicit generative model, formulated as a minimax game.
  - The discriminator is trying to distinguish real and fake samples.
  - The generator is trying to generate fake samples to fool the discriminator.



#### **Thanks & Questions?**

Eugenio Piasini (<u>epiasini@sas.upenn.edu</u>) Yen-Ling Kuo (<u>ylkuo@mit.edu</u>)

- Link to the slides
  - https://goo.gl/pUXdc1
- Hands-on session on Monday!