Data Mining Techniques

CS 6220 - Section 3 - Fall 2016

Lecture 20: Deep Learning

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Perceptron



 $y = f\left(\sum_{i} w_i x_i + b\right)$ $f(z) = \begin{cases} 1 & z > 0\\ 0 & z < 0 \end{cases}$

Simple classifier: "Linear regression + Sign"

Perceptron



https://en.wikipedia.org/wiki/Perceptron

$$y = f\left(\sum_{i} w_i x_i + b\right)$$

$$f(z) = \begin{cases} 1 & z > 0 \\ 0 & z \le 0 \end{cases}$$

Mark I Perceptron. Used 20×20 cadmium sulfide photocells to produce a 400-pixel image.

Multi-layer Perceptron



Add a "hidden" layer

$$y_{j} = f\left(\sum_{i} W_{ji}^{(2)} h_{i} + b_{j}^{(2)}\right)$$
$$h_{j} = f\left(\sum_{i} W_{ji}^{(1)} x_{i} + b_{j}^{(1)}\right)$$

Sigmoid Activation

Basically like "stacked" logistic regression

$$f(z) = \sigma(z)$$
$$= 1/(1 + e^{-z})$$

Multi-layer Perceptron



Multiple Hidden Layers

$$y_{j} = f\left(\sum_{i} W_{ji}^{(y)} h_{i}^{(N)} + b_{j}^{(y)}\right)$$
$$h_{j}^{(n)} = f\left(\sum_{i} W_{ji}^{(n)} h_{i}^{(n-1)} + b_{j}^{(n)}\right)$$
$$h_{j}^{(1)} = f\left(\sum_{I} W_{ji}^{(1)} x_{i} + b_{j}^{(1)}\right)$$

Number of parameters in this example:

 $4^{*}(3+1) + 4^{*}(4+1) + 1^{*}(4+1)$ = 41

(quadratic in layer size)

Sigmoid Activation

$$f(z) = \sigma(z)$$
$$= 1/(1 + e^{-z})$$

Activation Functions



Sigmoid Activation $f(z) = \sigma(z)$

$$= 1/(1 + e^{-z})$$

Tanh Activation $f(z) = \tanh(z)$

ReLU Activation $f(z) = \max\{0, z\}$

"Rectified linear units"

Some Basic Questions



- 1. Why might this be a good idea?
- 2. How can we learn the parameters?

$$\mathbf{F}_{\mathbf{x}^{n}} = \begin{bmatrix} \mathbf{x}^{n} \\ \mathbf{y}^{n} \\$$

 $\phi(\mathbf{x}) = \begin{bmatrix} x_1 & x_2 & x_1x_2 \end{bmatrix} \in \mathbb{R}^3$

Learning Feature Maps



- Make hidden layer wider than inputs
- "Learn" feature representation (by training parameters)
- Use multiple layers to learn "abstractions"

Training Neural Nets



- Define a loss function on output (e.g. regularized squared/logistic/hinge loss)
- Calculate gradients of loss w.r.t. weights
- Perform stochastic gradient descent

Back-propagation (a.k.a. applying the chain rule)



1-Layer Perceptron

$$y_j = f\left(\sum_i W_{ji}^{(2)} h_i + b_j^{(2)}\right)$$

$$h_{j} = f\left(\sum_{i} W_{ji}^{(1)} x_{i} + b_{j}^{(1)}\right)$$

$$\frac{\partial \mathcal{L}}{b_k^{(1)}} = \sum_i \frac{\partial \mathcal{L}}{y_i} \sum_j \frac{\partial y_i}{\partial h_k} \frac{\partial h_k}{b_k^{(1)}} + \frac{\partial \mathcal{L}}{\partial b_k^{(1)}}$$

Now minimize loss using Stochastic Gradient Descent

Reminder: Stochastic Gradient Descent

Batch gradient descent (evaluates all data)

$$\boldsymbol{w}_t = \boldsymbol{w}_{t-1} - \alpha_t \nabla_{\boldsymbol{w}} E(\boldsymbol{y}; \boldsymbol{w}) |_{\boldsymbol{w} = \boldsymbol{w}_{t-1}}$$

Minibatch gradient descent (evaluates subset)

$$\boldsymbol{w}_t = \boldsymbol{w}_{t-1} - \alpha_t \nabla_{\boldsymbol{w}} E(\boldsymbol{y}_t; \boldsymbol{w})|_{\boldsymbol{w} = \boldsymbol{w}_{t-1}} \qquad \boldsymbol{y}_t \subset \boldsymbol{y}$$

Converges under Robbins-Monro conditions

$$\sum_{t=1}^{\infty} \alpha_t = \infty \qquad \sum_{t=1}^{\infty} \alpha_t^2 < \infty \qquad \alpha_t = \frac{\alpha_0}{(\tau+t)^{\kappa}}$$

Improvements on SGD



Nesterov Momentum Update

$$v_t = \mu v_{t-1} - \alpha_t \nabla f(\theta_{t-1} + \mu v_{t-1})$$

$$\theta_t = \theta_{t-1} + v_t$$

AdaGrad Update

$$g_t = \nabla f(\theta_t)$$

$$G_t = G_{t-1} + \text{diag} \left[g_{t-1} g_{t-1}^\top \right]$$

$$\theta_t = \theta_{t-1} - \alpha_t \frac{g_{t-1}}{G_t^{1/2} + \epsilon}$$

- Momentum/NAG: Average gradients over multiple steps
- Adagrad/RMSprop: Approximate inverse of Hessian

credit: Alec Radford

Challenges in Training



- SGD local optimum is sensitive to initialization method for weights
- The gradient signal may be too noisy to learn from for deeper layers

- Q: what happens when W=0 init is used?



- First idea: **Small random numbers** (gaussian with zero mean and 1e-2 standard deviation)

W = 0.01* np.random.randn(D,H)

Works ~okay for small networks, but can lead to non-homogeneous distributions of activations across the layers of a network.



W = np.random.randn(fan in, fan out) * 1.0 # layer initialization

input layer had mean 0.001800 and std 1.001311 hidden layer 1 had mean -0.000430 and std 0.981879 hidden layer 2 had mean -0.000849 and std 0.981649 hidden layer 3 had mean 0.000566 and std 0.981601 hidden layer 4 had mean 0.000483 and std 0.981755 hidden layer 5 had mean -0.000682 and std 0.981614 hidden layer 6 had mean -0.000401 and std 0.981560 hidden layer 7 had mean -0.000237 and std 0.981520 hidden layer 8 had mean -0.000448 and std 0.981913 hidden layer 9 had mean -0.000899 and std 0.981728 hidden layer 10 had mean 0.000584 and std 0.981736

*1.0 instead of *0.01



Almost all neurons completely saturated, either -1 and 1. Gradients will be all zero.

W = np.random.randn(fan in, fan out) / np.sqrt(fan in) # layer initialization

"Xavier initialization" [Glorot et al., 2010]

Reasonable initialization.

(Mathematical derivation assumes linear activations)



input layer had mean 0.001800 and std 1.001311

hidden layer 1 had mean 0.001198 and std 0.627953 hidden layer 2 had mean -0.000175 and std 0.486051 hidden layer 3 had mean 0.000055 and std 0.407723

Size of weight proportional to square root of number inputs

"you want unit gaussian activations? just make them so."

consider a batch of activations at some layer. To make each dimension unit gaussian, apply:

$$\widehat{x}^{(k)} = \frac{x^{(k)} - \mathbb{E}[x^{(k)}]}{\sqrt{\operatorname{Var}[x^{(k)}]}}$$

this is a vanilla differentiable function...

"you want unit gaussian activations? just make them so."





Usually inserted after Fully Connected / (or Convolutional, as we'll see soon) layers, and before nonlinearity.

Problem: do we necessarily want a unit gaussian input to a tanh layer?

$$\widehat{x}^{(k)} = \frac{x^{(k)} - \mathbb{E}[x^{(k)}]}{\sqrt{\operatorname{Var}[x^{(k)}]}}$$

Normalize:

$$\widehat{x}^{(k)} = \frac{x^{(k)} - \mathbb{E}[x^{(k)}]}{\sqrt{\operatorname{Var}[x^{(k)}]}}$$

And then allow the network to squash the range if it wants to:

$$y^{(k)} = \gamma^{(k)} \widehat{x}^{(k)} + \beta^{(k)}$$

Note, the network can learn:

$$\gamma^{(k)} = \sqrt{\text{Var}[x^{(k)}]}$$

$$\beta^{(k)} = \mathbb{E}[x^{(k)}]$$
to recover the identity mapping.

Input: Values of x over a mini-batch: $\mathcal{B} = \{x_{1...m}\}$; Parameters to be learned: γ, β **Output:** $\{y_i = BN_{\gamma,\beta}(x_i)\}$ $\mu_{\mathcal{B}} \leftarrow \frac{1}{m} \sum_{i=1}^m x_i$ // mini-batch mean $\sigma_{\mathcal{B}}^2 \leftarrow \frac{1}{m} \sum_{i=1}^m (x_i - \mu_{\mathcal{B}})^2$ // mini-batch variance $\hat{x}_i \leftarrow \frac{x_i - \mu_{\mathcal{B}}}{\sqrt{\sigma_{\mathcal{B}}^2 + \epsilon}}$ // normalize $y_i \leftarrow \gamma \hat{x}_i + \beta \equiv BN_{\gamma,\beta}(x_i)$ // scale and shift

- Improves gradient flow through the network
- Allows higher learning rates
- Reduces the strong dependence on initialization
- Acts as a form of regularization in a funny way, and slightly reduces the need for dropout, maybe



Idea: For each gradient step, "turn off" random subset of units in each layer (i.e. multiply by zero)

Waaaait a second... How could this possibly be a good idea?



Waaaait a second... How could this possibly be a good idea?



Another interpretation:

Dropout is training a large ensemble of models (that share parameters).

Each binary mask is one model, gets trained on only ~one datapoint.

At test time....



Ideally:

want to integrate out all the noise

Monte Carlo approximation:

do many forward passes with different dropout masks, average all predictions



Inverted Dropout: Scale up activations at train time

HoG/SIFT features in Computer Vision



State of the art before deep learning: calculate histograms of gradients



[Lecun, Bottou, Bengio & Haffner, 1998]

Gradient-based learning applied to document recognition <u>Y LeCun</u>, <u>L Bottou</u>, <u>Y Bengio</u>... - Proceedings of the ..., 1998 - ieeexplore.ieee.org Multilayer neural networks trained with the back-propagation algorithm constitute the best example of a successful gradientbased learning technique. Given an appropriate network architecture, gradient-based learning algorithms can be used to synthesize a complex decision surface that can classify high-dimensional patterns, such as handwritten characters, with minimal preprocessing. This paper reviews various methods applied to ... Cited by 6350 Related articles All 53 versions Cite Save



[Lecun, Bottou, Bengio & Haffner, 1998]



Used for handwriting recognition





Convolution Layer



(adapted from: http://cs231n.stanford.edu)

 $n_1 = -\infty$ $n_2 = -\infty$





6 filters of size 5x5x3 yields a new 28x28x6 "image"



We stack these up to get a "new image" of size 28x28x6!

Pooling layer

- makes the representations smaller and more manageable
- operates over each activation map independently:



Max-pooling: Subsample by taking maximum in window



Feature Maps



(adapted from a slide by Yann LeCun)

Feature Abstractions



Feature visualization of convolutional net trained on ImageNet from [Zeiler & Fergus 2013]

(adapted from a slide by Yann LeCun)

Neural Nets Keep Getting Bigger

IM GENET Large Scale Visual Recognition Challenge



Case Study: LeNet-5 [Lecun et al 1998]



i.e. architecture is [CONV-POOL-CONV-POOL-CONV-FC]

Case Study: AlexNet [Krizhevsky et al 2012]

60M parameters

ImageNet Winners Keep Getting Deeper

ImageNet Winners Keep Getting Deeper

[Krizhevsky 2012]

[Faster R-CNN: Ren, He, Girshick, Sun 2015]

[Farabet et al., 2012]

[Faster R-CNN: Ren, He, Girshick, Sun 2015]

[Farabet et al., 2012]

贼 色 面目 宠 债 寄宅 瞻 派 章 着 南 掉 驼 湛 罩 PB m 扔 摩 R AF 遞 羽 西展 针 版枕 23 扳 延艺枝支 咳嗽和 郛 段只齿纸点 势

[Ciresan et al. 2013]

[Sermanet et al. 2011] [Ciresan et al.]

[Turaga et al., 2010]

I caught this movie on the Sci-Fi channel recently. It actually turned out to be pretty decent as far as B-list horror/suspense films go. Two guys (one naive and one loud mouthed a **) take a road trip to stop a wedding but have the worst possible luck when a maniae in a freaky, make-shift tank/truck hybrid decides to play cat-and-mouse with them. Things are further complicated when they pick up a ridiculously whorish hitchhiker. What makes this film unique is that the combination of comedy and terror actually work in this movie, unlike so many others. The two guys are likable enough and there are some good chase/suspense scenes. Nice pacing and comic timing make this movie more than passable for the horror/slasher buff. Delinitely worth checking out.

I just saw this on a local independent station in the New York City area. The cast showed promise but when I saw the director, George Cosmotos, I became suspicious. And sure enough, if was every bit as bad, every bit as pointless and stupid as every George Cosmotos movie I ever saw. He's like a stupid man's Michael Bey – with all the avfulness that accolade promises. There's no point to the conspiracy, no burning issues that arege the conspirators on. We are left to ourselves to connect the dots from one bit of graffiti on various walls in the film to the next. Thus, the current budget crisis, the war in Iraq. Islamic extremism, the fate of social security, 47 million Americans without health care, stagnating wages, and the death of the middle class are all subsumed by the sheer terror of graffiti. A truly, stumningly idiotic film.

Graphics is far from the best part of the game. This is the number one best TH game in the series. Next to Underground. If deserves strong love. It is an insane game, There are massive levels, massive unlockable characters... it's just a massive game. Waste your money on this game. This is the kind of money that is wasted properly. And even though graphics suck, thats doesn't make a game good. Actually, the graphics were good at the time. Today the graphics are crap. WHO CARES? As they say in Canada, This is the fun game, are, (You get to go to Canada in THPS3) Well, I don't know if they say that, but they might, who knows. Well, Canadian people do. Wait a minute, I'm getting off topic. This game rocks. Buy it, play it, enjoy it, love it. It's PURE BRILLIANCE.

The first was good and original. I was a not bad horror/comedy movie. So I heard a second one was made and I had to watch it. What really makes this movie work is Judd Nelson's character and the sometimes clever script. A pretty good script for a person who wrote the Final Destination films and the direction was okay. Sometimes there's scenes where it looks like it was filmed using a home video camera with a grainy - look. Great made - for - TV movie. It was worth the rental and probably worth buying just to get that nice eerie feeling and watch Judd Nelson's Stanley doing what he does best. I suggest newcomers to watch the first one before watching the sequel, just so you'll have an idea what Stanley is like and get a little history background.

[Denil et al. 2014]

CNNs for Reinforcement Learning [Mnih et al., Nature 2015]

Figure 1 | Schematic illustration of the convolutional neural network. The details of the architecture are explained in the Methods. The input to the neural network consists of an $84 \times 84 \times 4$ image produced by the preprocessing map ϕ , followed by three convolutional layers (note: snaking blue line

symbolizes sliding of each filter across input image) and two fully connected layers with a single output for each valid action. Each hidden layer is followed by a rectifier nonlinearity (that is, max(0,x)).

Inputs: Time series of Atari images, Loss: Game score

