# **Deep Learning**

### Frank Dellaert CS x476 Computer Vision

Many slides from Stanford's CS231N by Fei-Fei Li, Justin Johnson, Serena Yeung, as well as some slides on filtering from Devi Parikh and Kristen Grauman, who may in turn have borrowed some from others

Image Classification Supervised Learning **CNN** Review **Training CNNs** Loss Functions Stochastic Gradient Descent **Computing Gradients** 

### Image Classification: A core task in Computer Vision



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(assume given set of discrete labels) {dog, cat, truck, plane, ...}

→ cat

### The Problem: Semantic Gap



**Challenges**: Viewpoint variation



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### **Challenges**: Illumination



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### Challenges: Deformation



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### Challenges: Occlusion



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### Challenges: Background Clutter



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### Challenges: Intraclass variation



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# An image classifier

def classify\_image(image):
 # Some magic here?
 return class\_label

Unlike e.g. sorting a list of numbers,

**no obvious way** to hard-code the algorithm for recognizing a cat, or other classes.

### Attempts have been made



John Canny, "A Computational Approach to Edge Detection", IEEE TPAMI 1986

# ML: A Data-Driven Approach

- 1. Collect a dataset of images and labels
- 2. Use Machine Learning to train a classifier
- 3. Evaluate the classifier on new images

<pre>def train(images, labels):     # Machine learning!     return model</pre>	airplane 🛛 🌉 🌠 🦐 📷 🔜 🔤 💽
	automobile 🎬 🌌 🎆 🌅 🗁 😭 🖏 🛸
	bird 💦 🍋 🎆 🥇 🔤 🍞 🔊
<pre>def predict(model, test_images):     # Use model to predict labels     return test_labels</pre>	cat 🛛 👘 🛸 🎑 🖉 🔄 🖾 🗑
	deer 🛛 📓 済 🐝 ≱ 📶 🕿 🔩 😭

#### Example training set



# Supervised Learning

- Input: x (images, text, emails...)
- Output: y (spam or non-spam...)
- (Unknown) Target Function

   f: X → Y
   (the "true" mapping / reality)
- Data

$$- \{ (x_1, y_1), (x_2, y_2), \dots, (x_N, y_N) \}$$

## Nearest neighbor



 $f(\mathbf{x})$  = label of the training example nearest to  $\mathbf{x}$ 

- All we need is a distance or similarity function for our inputs
- No training required!

# **Support Vector Machines**



Using complex **features**, decision boundary in original space can be complex.

Decision Boundaries Projected back from Feature space

### "Deep" vs. "shallow" (SVMs) Learning



# "Classic" recognition pipeline



- Hand-crafted feature representation
- Off-the-shelf trainable classifier

### "Deep" recognition pipeline

- Learn a *feature hierarchy* from pixels to classifier
- Each layer extracts features from the output of previous layer
- Train all layers jointly

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# **Review: CNNs**





(C) Dhruv Batra

Image Credit: Yann LeCun, Kevin Murphy

CNN or ConvNet is a sequence of Convolutional Layers, interspersed with activation functions





# **Fully Connected Layer**



Slide Credit: Marc'Aurelio Ranzato



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### **Review: Neural Networks**



http://playground.tensorflow.org/

How to minimize the loss by changing the weights? Strategy: **Follow the slope of the loss function** 



### Strategy: Follow the slope

In 1-dimension, the derivative of a function:

$$rac{df(x)}{dx} = \lim_{h o 0} rac{f(x+h) - f(x)}{h}$$

#### Strategy: Follow the slope

In 1-dimension, the derivative of a function:

$$rac{df(x)}{dx} = \lim_{h o 0} rac{f(x+h) - f(x)}{h}$$

In multiple dimensions, the **gradient** is the vector of (partial derivatives) along each dimension

The slope in any direction is the **dot product** of the direction with the gradient The direction of steepest descent is the **negative gradient**  http://demonstrations.wolfram.com/VisualizingTheGradientVector/



### **Gradient Descent**

```
# Vanilla Gradient Descent
while True:
    weights_grad = evaluate_gradient(loss_fun, data, weights)
    weights += - step size * weights grad # perform parameter update
```





### Training of multi-layer networks

Find network weights to minimize the prediction loss ٠ between true and estimated labels of training examples:

• 
$$E(\mathbf{w}) = \sum_i l(\mathbf{x}_i, y_i; \mathbf{w})$$

Update weights by gradient descent:  $\mathbf{w} \leftarrow \mathbf{w} - \alpha \frac{\partial E}{\partial \mathbf{w}}$ 



### Training of multi-layer networks

• Find network weights to minimize the prediction loss between true and estimated labels of training examples:

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- Update weights by gradient descent:  $\mathbf{W} \leftarrow \mathbf{W} \alpha \frac{\partial E}{\partial \mathbf{W}}$
- Back-propagation: gradients are computed in the direction from output to input layers and combined using chain rule
- Stochastic gradient descent: compute the weight update w.r.t. one training example (or a small batch of examples) at a time, cycle through training examples in random order in multiple epochs

### Network with a single hidden layer

Neural networks with at least one hidden layer are
 <u>universal function approximators</u>



### Network with a single hidden layer

Hidden layer size and *network capacity*:



Source: http://cs231n.github.io/neural-networks-1/

# Regularization

• It is common to add a penalty (e.g., quadratic) on weight magnitudes to the objective function:

$$E(\mathbf{w}) = \sum_{i} l(\mathbf{x}_{i}, y_{i}; \mathbf{w}) + \lambda \|\mathbf{w}\|^{2}$$

 Quadratic penalty encourages network to use all of its inputs "a little" rather than a few inputs "a lot"



Source: http://cs231n.github.io/neural-networks-1/

# Neural networks: Pros and cons

- Pros
  - Flexible and general function approximation framework
  - Can build extremely powerful models by adding more layers
- Cons
  - Hard to analyze theoretically (e.g., training is prone to local optima)
  - Huge amount of training data, computing power may be required to get good performance
  - The space of implementation choices is huge (network architectures, parameters)

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cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1

-1.7

cat

car

frog



2.0

A **loss function** tells how good our current classifier is

Given a dataset of examples

 $\{(x_i, y_i)\}_{i=1}^N$ 

Where  $egin{array}{c} x_i & ext{is image and} \\ y_i & ext{is (integer) label} \end{array}$ 

Loss over the dataset is a sum of loss over examples:

$$L = \frac{1}{N} \sum_{i} L_i(f(x_i, W), y_i)$$

-3.1



#### **Multiclass SVM loss:**

Given an example  $(x_i, y_i)$ where  $x_i$  is the image and where  $y_i$  is the (integer) label,

and using the shorthand for the scores vector:  $s = f(x_i, W)$ 

cat 3.2  
car 5.1 
$$L_i = \sum_{j \neq y_i} \begin{cases} 0 & \text{if } s_{y_i} \ge s_j + 1 \\ s_j - s_{y_i} + 1 & \text{otherwise} \end{cases}$$
  
frog -1.7  $= \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$ 

Suppose: 3 training examples, 3 classes. Multiclass SVM loss: With some W the scores f(x, W) = Wx are: "Hinge loss"  $s_{y_i}$ (000)  $s_j$ 1.3 2.2 3.2 cat  $L_{i} = \sum_{j \neq y_{i}} \begin{cases} 0 & \text{if } s_{y_{i}} \geq s_{j} + 1\\ s_{j} - s_{y_{i}} + 1 & \text{otherwise} \end{cases}$ 2.5 5.1 4.9 car  $=\sum \max(0, s_j - s_{y_i} + 1)$ -3.1 -1.7 2.0 frog  $i \neq y_i$ delta score scores for other classes score for correct class Slide Credit: Fei-Fei Li, Justin Johnson, Serena Yeung, CS 231n

cat

car



#### Multiclass SVM loss:

Given an example  $(x_i, y_i)$ where  $x_i$  is the image and where  $y_i$  is the (integer) label,

and using the shorthand for the scores vector:  $s = f(x_i, W)$ 

the SVM loss has the form:

 $L_i = \sum_{j 
eq y_i} \max(0, s_j - s_{y_i} + 1)$  $= \max(0, 5.1 - 3.2 + 1)$  $+\max(0, -1.7 - 3.2 + 1)$  $= \max(0, 2.9) + \max(0, -3.9)$ = 2.9 + 0= 2.9

cat

car



#### Multiclass SVM loss:

Given an example  $(x_i, y_i)$ where  $x_i$  is the image and where  $y_i$  is the (integer) label,

and using the shorthand for the scores vector:  $s = f(x_i, W)$ 

the SVM loss has the form:

 $L_i = \sum_{j 
eq y_i} \max(0, s_j - s_{y_i} + 1)$  $= \max(0, 1.3 - 4.9 + 1)$  $+\max(0, 2.0 - 4.9 + 1)$  $= \max(0, -2.6) + \max(0, -1.9)$ = 0 + 0= 0



#### **Multiclass SVM loss:**

Given an example  $(x_i, y_i)$ where  $x_i$  is the image and where  $y_i$  is the (integer) label,

and using the shorthand for the scores vector:  $s = f(x_i, W)$ 

the SVM loss has the form:

 $L_i = \sum_{j \neq y_i} \max(0, s_j - s_{y_i} + 1)$ = max(0, 2.2 - (-3.1) + 1) +max(0, 2.5 - (-3.1) + 1) = max(0, 6.3) + max(0, 6.6) = 6.3 + 6.6 = 12.9



cat	3.2	1.3	2.2
car	5.1	4.9	2.5
frog	-1.7	2.0	-3.1
Losses:	2.9	0	12.9

#### Multiclass SVM loss:

Given an example  $(x_i, y_i)$ where  $x_i$  is the image and where  $y_i$  is the (integer) label,

and using the shorthand for the scores vector:  $s = f(x_i, W)$ 

the SVM loss has the form:

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

Loss over full dataset is average:

$$L = \frac{1}{N} \sum_{i=1}^{N} L_i$$
  
L = (2.9 + 0 + 12.9)/3  
= **5.27**

# Softmax approach to dealing with multiple classes

- If we need to classify inputs into C different classes, we put C units in the last layer to produce C *one-vs.others* scores  $f_1, f_2, ..., f_C$
- Apply *softmax* function to convert these scores to probabilities:

softmax
$$(f_1, \dots, f_c) = \left(\frac{\exp(f_1)}{\sum_i \exp(f_i)}, \dots, \frac{\exp(f_c)}{\sum_i \exp(f_i)}\right)$$

If one of the inputs is much larger than the others, then the corresponding softmax value will be close to 1 and others will be close to 0

- Use log likelihood (*cross-entropy*) loss:
- $l(\mathbf{x}_i, y_i; \mathbf{w}) = -\log P_{\mathbf{w}}(y_i | \mathbf{x}_i)$

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**Computing Gradients** 

# Gradient Descent has a problem

$$L(W) = \frac{1}{N} \sum_{i=1}^{N} L_i(x_i, y_i, W) + \lambda R(W)$$
$$\nabla_W L(W) = \frac{1}{N} \sum_{i=1}^{N} \nabla_W L_i(x_i, y_i, W) + \lambda \nabla_W R(W)$$

Full sum expensive when N is large!

# Stochastic Gradient Descent (SGD)

$$L(W) = \frac{1}{N} \sum_{i=1}^{N} L_i(x_i, y_i, W) + \lambda R(W)$$
$$\nabla_W L(W) = \frac{1}{N} \sum_{i=1}^{N} \nabla_W L_i(x_i, y_i, W) + \lambda \nabla_W R(W)$$

Full sum expensive when N is large!

Approximate sum using a **minibatch** of examples 32 / 64 / 128 common

```
# Vanilla Minibatch Gradient Descent
while True:
    data_batch = sample_training_data(data, 256) # sample 256 examples
    weights_grad = evaluate_gradient(loss_fun, data_batch, weights)
    weights += - step_size * weights_grad # perform parameter update
```

• Step 1: Compute Loss on mini-batch [F-Pass]



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- Step 1: Compute Loss on mini-batch [F-Pass]
- Step 2: Compute gradients wrt parameters [B-Pass]



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- Step 1: Compute Loss on mini-batch [F-Pass]
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- Step 1: Compute Loss on mini-batch
- Step 2: Compute gradients wrt parameters [B-Pass]
- Step 3: Use gradient to update parameters



$$\theta \leftarrow \theta - \eta \frac{dL}{d \theta}$$

[F-Pass]

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# How do we compute gradients?

- Analytic or "Manual" Differentiation
- Symbolic Differentiation
- Numerical Differentiation
- Automatic Differentiation
  - Forward mode AD
  - Reverse mode AD
    - aka "backprop"

# Numerical vs Analytic Gradients

$$rac{df(x)}{dx} = \lim_{h o 0} rac{f(x+h) - f(x)}{h}$$

**Numerical gradient**: slow :(, approximate :(, easy to write :) **Analytic gradient**: fast :), exact :), error-prone :(

In practice: Derive analytic gradient, check your implementation with numerical gradient. This is called a **gradient check.** 

# **Automatic Differentiation**

Notation

 $f(x_1, x_2) = x_1 x_2 + \sin(x_1)$ 



## Example: Forward mode AD







