

Deep Learning as an Engineer: The nuts and bolts and dirty tricks

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OFAI, Vienna, Austria
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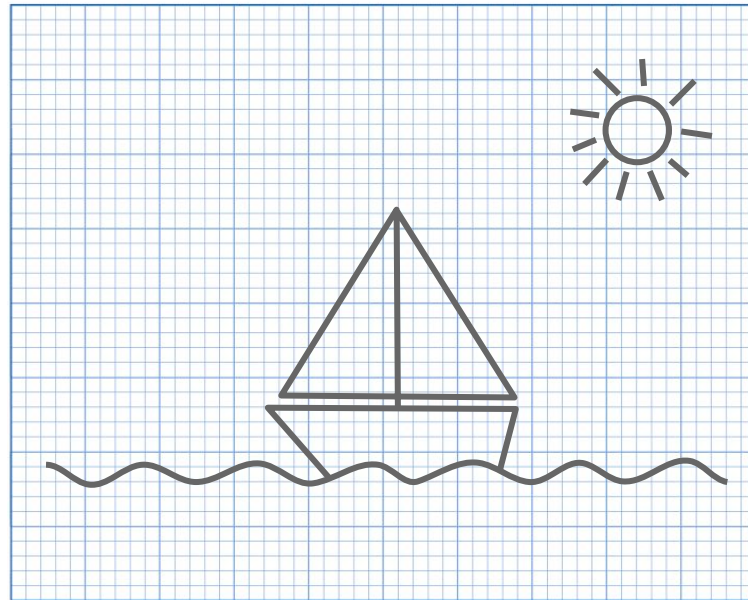
Outline

1. Application examples
2. Basic ideas behind deep learning
3. Deep learning in practice



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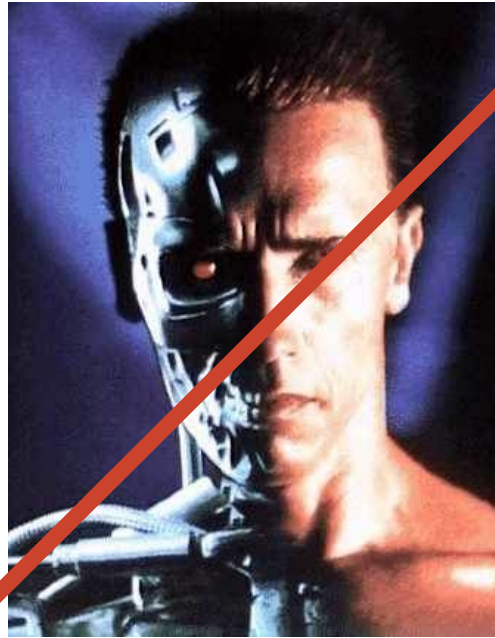
1. Application examples
2. Basic ideas behind deep learning
3. Deep learning in practice



Application examples



Application examples



Nonlinear regression

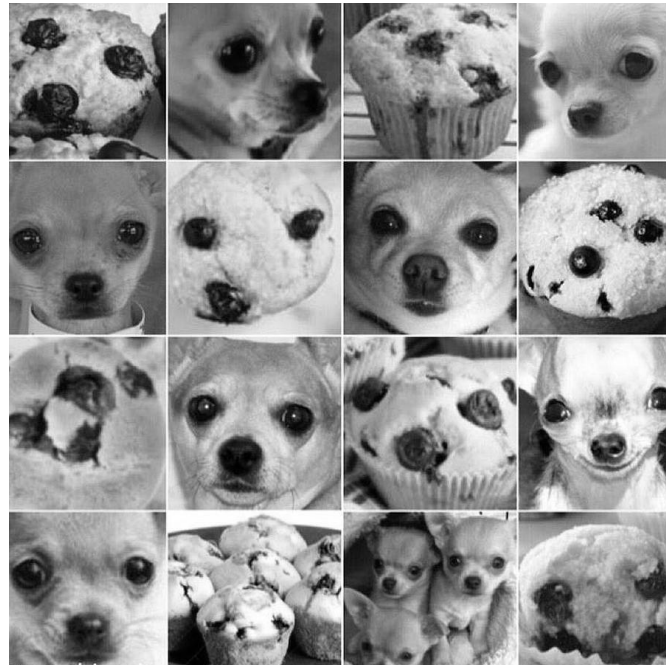
Task: Predict at what force a concrete cylinder bursts, depending on component quantities and age

cement	... kg/m ³
blast furnace slag	... kg/m ³
fly ash	... kg/m ³
water	... kg/m ³
superplasticizer	... kg/m ³
coarse aggregate	... kg/m ³
fine aggregate	... kg/m ³
age	... days
compressive strength	?? MPa



Binary image classification

Task: Distinguish grayscale photographs of chihuahuas and blueberry muffins



Categorical image classification

Task: Recognize hand-written digits



Task: Recognize photographed objects
(with a fixed set of possible answers)

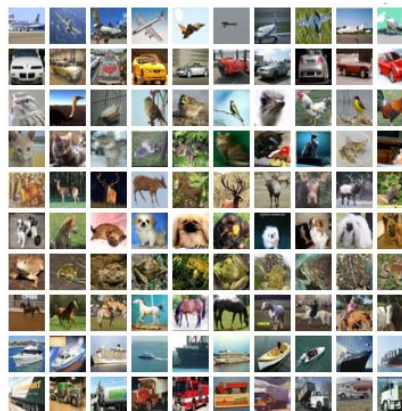
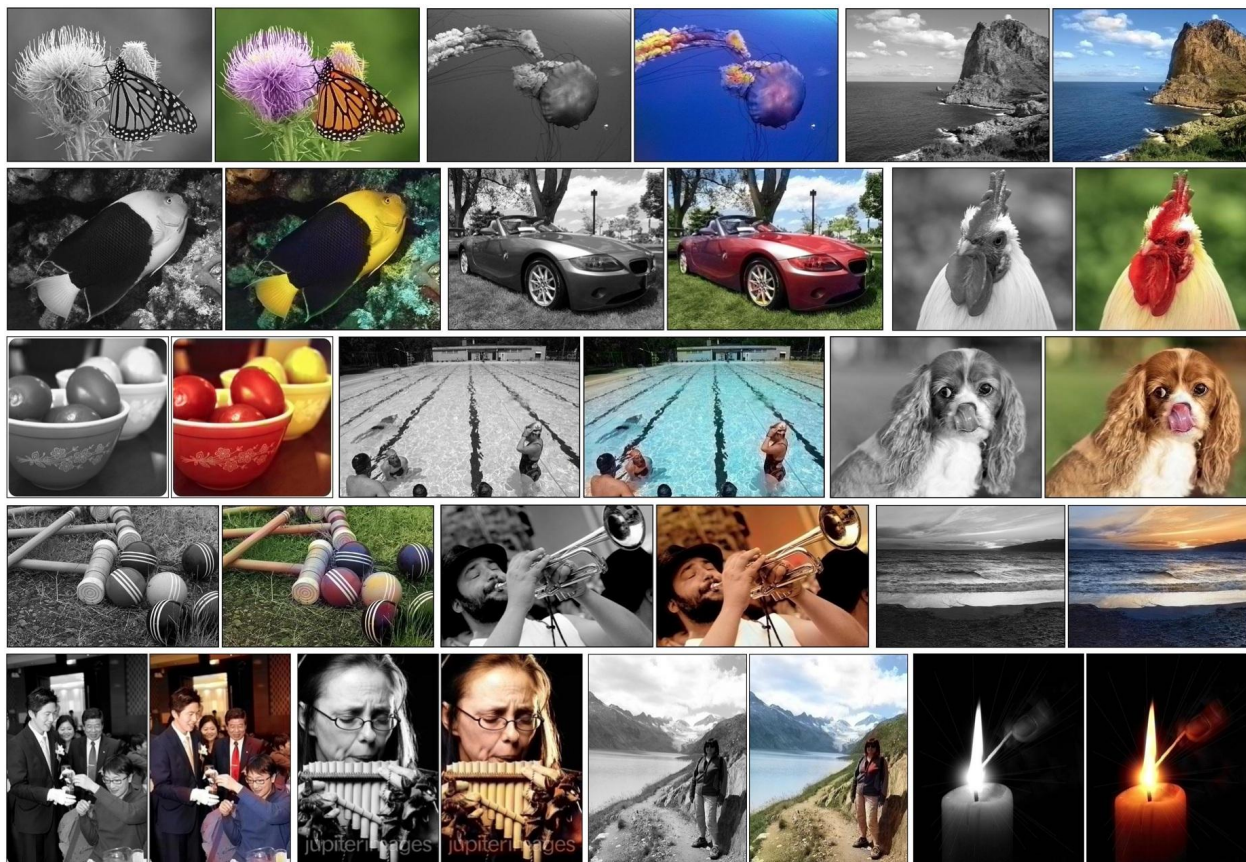


Image colorization

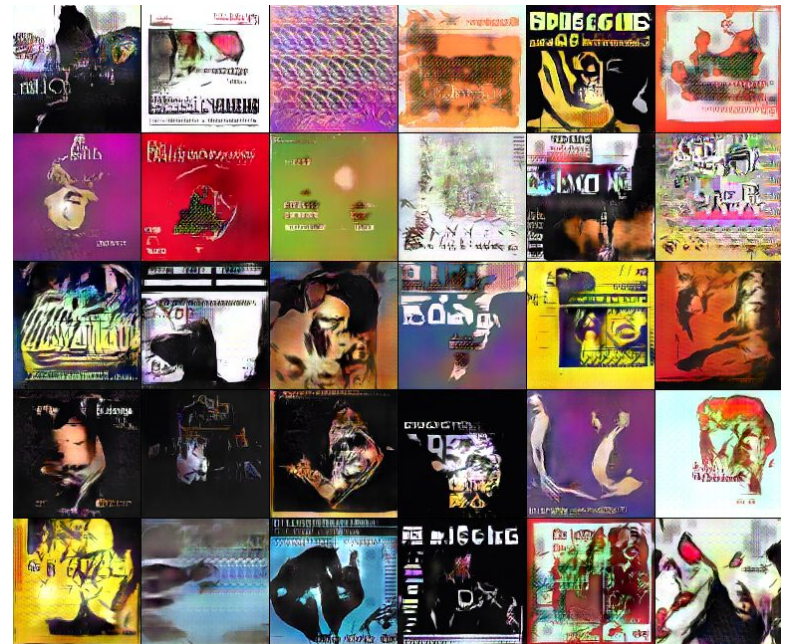
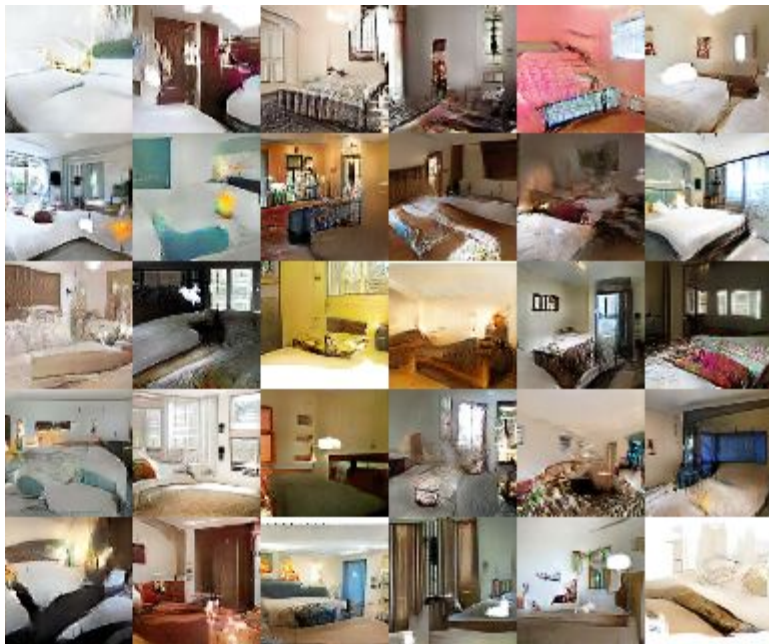
Task: Create colored image from grayscale image



Mar 2016: Colorful Image Colorization, <http://arxiv.org/abs/1603.08511>, <http://richzhang.github.io/colorization/>

Image generation

Task: Create colored image from scratch (possibly domain-specific)



Nov 2015: DCGANs, <http://arxiv.org/abs/1511.06434>, https://github.com/Newmu/dcgan_code

Text generation

Task: Create text from scratch (possibly domain-specific)

PANDARUS:

Alas, I think he shall be come approached and the day
When little strain would be attain'd into being never fed,
And who is but a chain and subjects of his death,
I should not sleep.

Second Senator:

They are away this miseries, produced upon my soul,
Breaking and strongly should be buried, when I perish
The earth and thoughts of many states.

DUKE VINCENTIO:

Well, your wit is in the care of side and that.

May 2015: The Unreasonable Effectiveness of RNNs, <http://karpathy.github.io/2015/05/21/rnn-effectiveness/>

Text generation

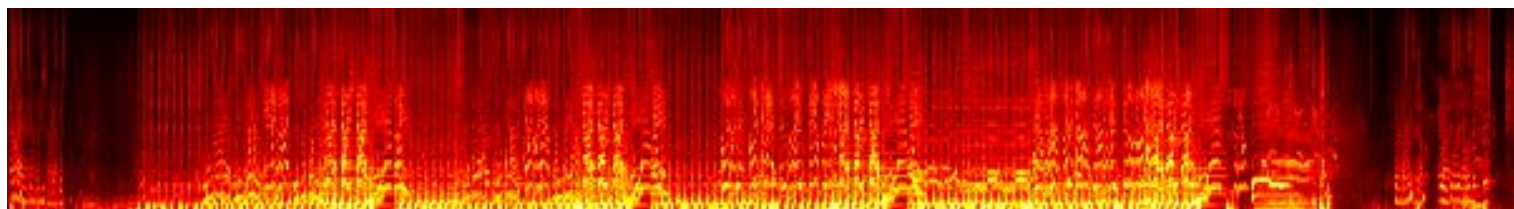
Task: Create text from scratch (possibly domain-specific)

```
static void do_command(struct seq_file *m, void *v)
{
    int column = 32 << (cmd[2] & 0x80);
    if (state)
        cmd = (int)(int_state ^ (in_8(&ch->ch_flags) & Cmd) ? 2 : 1);
    else
        seq = 1;
    for (i = 0; i < 16; i++) {
        if (k & (1 << 1))
            pipe = (in_use & UMXTHREAD_UNCCA) +
                ((count & 0x00000000ffffffff) & 0x0000000f) << 8;
        if (count == 0)
            sub(pid, ppc_md.kexec_handle, 0x20000000);
        pipe_set_bytes(i, 0);
    }
    /* Free our user pages pointer to place camera if all dash */
    subsystem_info = &of_changes[PAGE_SIZE];
    rek_controls(offset, idx, &soffset);
    /* Now we want to deliberately put it to device */
    control_check_polarity(&context, val, 0);
    for (i = 0; i < COUNTER; i++)
        seq_puts(s, "policy ");
}
```

May 2015: The Unreasonable Effectiveness of RNNs, <http://karpathy.github.io/2015/05/21/rnn-effectiveness/>

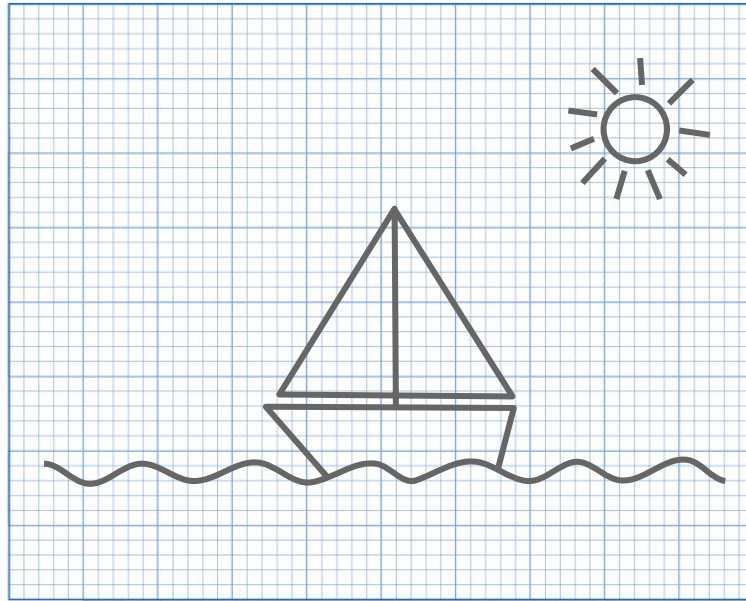
Acoustic event detection

Task: Detect boundaries between different parts of a music piece (e.g., verse → chorus)

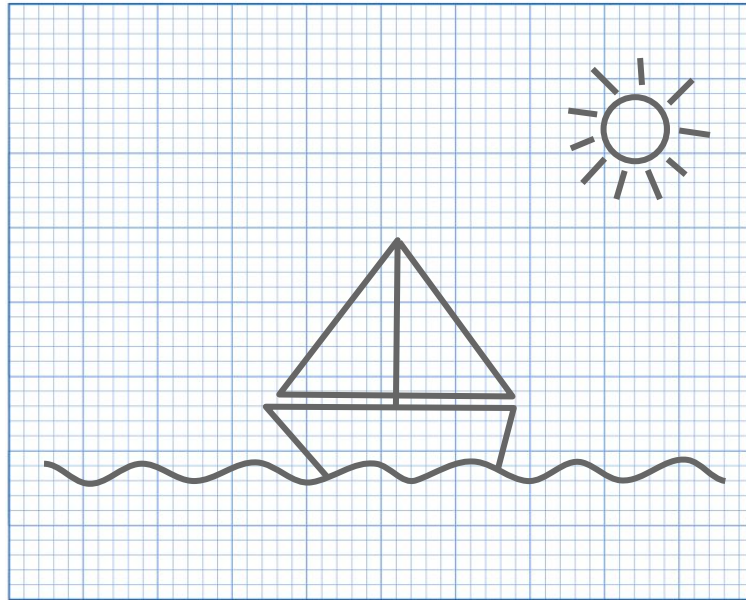


ISMIR 2014: Boundary detection in music structure analysis using convolutional neural networks

Basic ideas behind deep learning



machine
Basic ideas behind ~~deep~~ learning



How to solve a task with machine learning

1. **Formalize task** so its solution can be expressed as a function
2. **Define model** as a generic solution with free parameters
3. **Define loss** function measuring how bad the solution is
4. **Optimize** model parameters to minimize loss

Formalize task: regression

Task: Predict at what force a concrete cylinder bursts, depending on component quantities and age

Solution form: $y = f(\mathbf{x})$

Input \mathbf{x} : 8-dimensional vector

Output y : scalar

cement	... kg/m ³	}	$\mathbf{x} \in \mathbb{R}^8$
blast furnace slag	... kg/m ³		
fly ash	... kg/m ³		
water	... kg/m ³		
superplasticizer	... kg/m ³		
coarse aggregate	... kg/m ³		
fine aggregate	... kg/m ³		
age	... days	}	$y \in \mathbb{R}$
compressive strength	?? MPa		

Formalize task: binary image classification

Task: Distinguish grayscale photographs of chihuahuas and blueberry muffins

Solution form: $y = f(\mathbf{X})$

Input \mathbf{X} : matrix of gray values

Output y : scalar “muffinness”



“0.0”

$$\mathbf{X} \in [0,1]^{236 \times 236}$$

$$y \in [0,1]$$

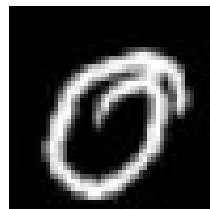
Formalize task: categorical image classification

Task: Recognize hand-written digits

Solution form: $\mathbf{y} = f(\mathbf{X})$

Input \mathbf{X} : matrix of gray values

Output \mathbf{y} : vector of class probabilities



$(1,0,0,0, \dots 0)$

$$\mathbf{X} \in [0,1]^{28 \times 28}$$

$$\mathbf{y} \in [0,1]^{10}; \sum_i y_i = 1.0$$

Task: Recognize photographed objects
(with a fixed set of possible answers)

Solution form: $\mathbf{y} = f(\mathbf{X})$

Input \mathbf{X} : 3-tensor of RGB values

Output \mathbf{y} : vector of class probabilities



$(0,0,1,0, \dots 0)$

$$\mathbf{X} \in [0,1]^{3 \times 32 \times 32}$$

$$\mathbf{y} \in [0,1]^{10}; \sum_i y_i = 1.0$$

Formalize task: image colorization

Task: Create colored image from grayscale image

Solution form: $Y = f(X)$

Input X: matrix of gray values

Output Y: 3-tensor of RGB values



$$X \in [0,1]^{h \times w}$$



$$Y \in [0,1]^{3 \times h \times w}$$

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Formalize task: image generation

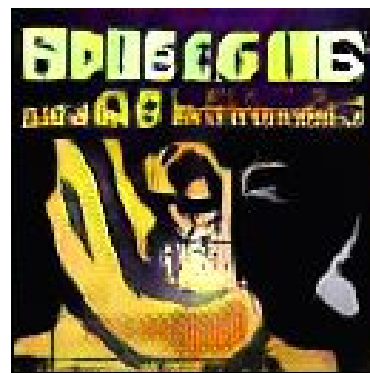
Task: Create colored image from scratch (possibly domain-specific)

Solution form: $\mathbf{Y} = f(\mathbf{x})$

Input \mathbf{x} : vector of random values

$$(0.392, -0.124, \dots) \quad \mathbf{x} \in \mathbb{R}^{100}$$

Output \mathbf{Y} : 3-tensor of RGB values



$$\mathbf{Y} \in [0,1]^{3 \times 128 \times 128}$$

Nov 2015: DCGANs, <http://arxiv.org/abs/1511.06434>, https://github.com/Newmu/dcgan_code

Formalize task: text generation

Task: Create text from scratch (possibly domain-specific)

Solution form: $\mathbf{y}, \mathbf{h}' = f(\mathbf{x}, \mathbf{h})$

Input \mathbf{x} : vector encoding of seed or previously emitted character

Input \mathbf{h} : vector of initial or previously emitted internal state

Output \mathbf{y} : vector of next character probabilities

Output \mathbf{h}' : vector of next internal state

May 2015: The Unreasonable Effectiveness of RNNs, <http://karpathy.github.io/2015/05/21/rnn-effectiveness/>

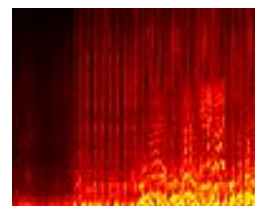
Formalize task: acoustic event detection

Task: Detect boundaries between different parts of a music piece (e.g., verse \rightarrow chorus)

Solution form: $y = f(\mathbf{X})$

Input \mathbf{X} : magnitude spectrogram excerpt

Output y : scalar “boundariness” of excerpt center

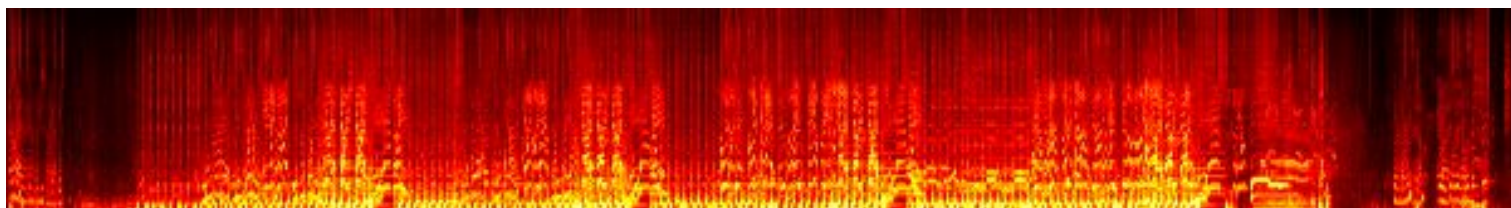


$$\mathbf{X} \in \mathbb{R}^{15 \times 80}$$

“1.0”

$$y \in [0,1]$$

Prediction process: apply $f(\mathbf{X})$ to overlapping excerpts, pick peaks



ISMIR 2014: Boundary detection in music structure analysis using convolutional neural networks

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$$\mathbf{Y} = f(\mathbf{X})$$

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$$\mathbf{Y} = f(\mathbf{X}; \theta)$$

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$$l = L(\theta; f)$$

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$$l = L(\theta; f, D)$$

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$$\mathbf{Y} = f(\mathbf{X}; \theta)$$

$$l = L(\theta; f, D) = \sum_{(\mathbf{x}, \mathbf{T}) \in D} J(f(\mathbf{X}; \theta), \mathbf{T})$$

How to solve a task with machine learning

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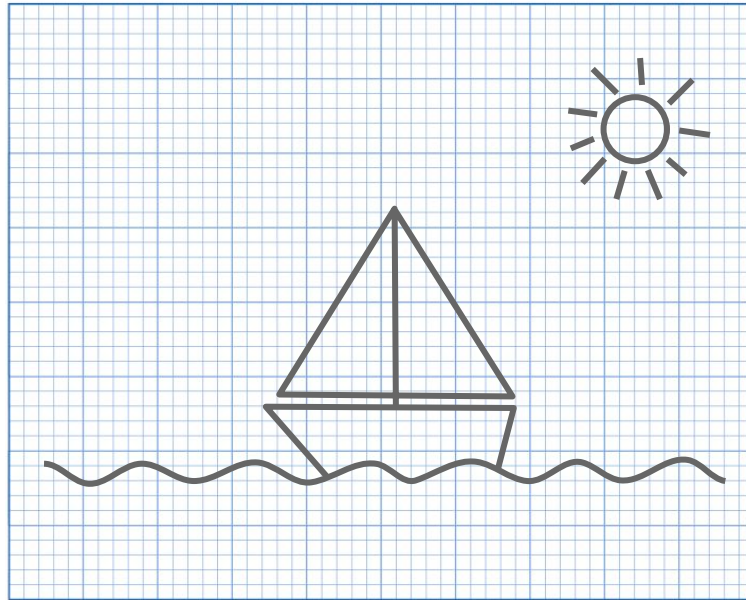
$$\mathbf{Y} = f(\mathbf{X}; \theta)$$

$$l = L(\theta; f, D) = \sum_{(\mathbf{x}, \mathbf{T}) \in D} J(f(\mathbf{X}; \theta), \mathbf{T})$$

$$\theta^* = \min_{\theta} L(\theta; f, D)$$


deep
~~machine~~

Basic ideas behind ~~deep~~ learning



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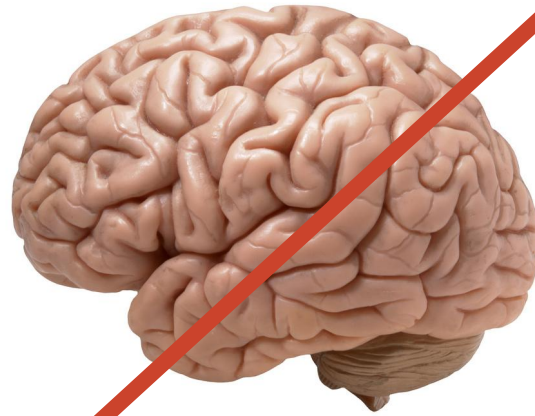
Design choice: make f *deep* (= a composition of multiple nonlinear functions), often an artificial neural network

What are Artificial Neural Networks?



“a simulation of a small brain”

What are Artificial Neural Networks?



“a simulation of a small brain”

What are Artificial Neural Networks?

a fancy name for a family of functions, including:

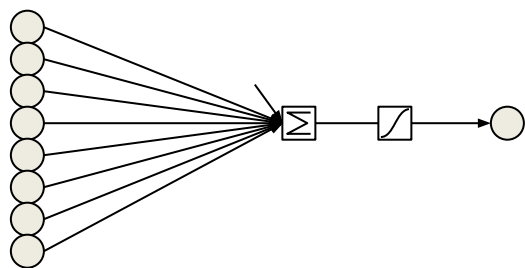
$$y = \sigma(\mathbf{b} + \mathbf{w}^T \mathbf{x}) \quad (\text{equivalent to logistic regression})$$

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expression can be visualized as a graph:

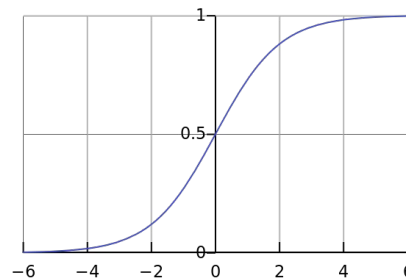


$$\mathbf{x} \quad \mathbf{b} + \mathbf{w}^T \mathbf{x} \quad y$$

Output value is computed as a **weighted sum of its inputs**,

$$\mathbf{b} + \mathbf{w}^T \mathbf{x} = \mathbf{b} + \sum_i \mathbf{w}_i \cdot \mathbf{x}_i$$

followed by a nonlinear function.

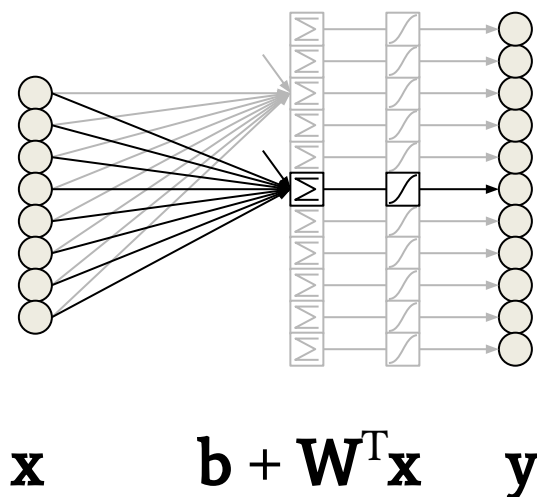


What are Artificial Neural Networks?

a fancy name for a family of functions, including:

$$\mathbf{y} = \sigma(\mathbf{b} + \mathbf{W}^T \mathbf{x}) \quad (\text{multiple logistic regressions})$$

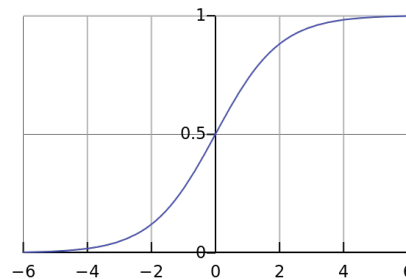
expression can be visualized as a graph:



Output values are computed as **weighted sums of their inputs**,

$$\mathbf{b} + \mathbf{W}^T \mathbf{x} = b_j + \sum_i w_{ij} x_i$$

followed by a nonlinear function.

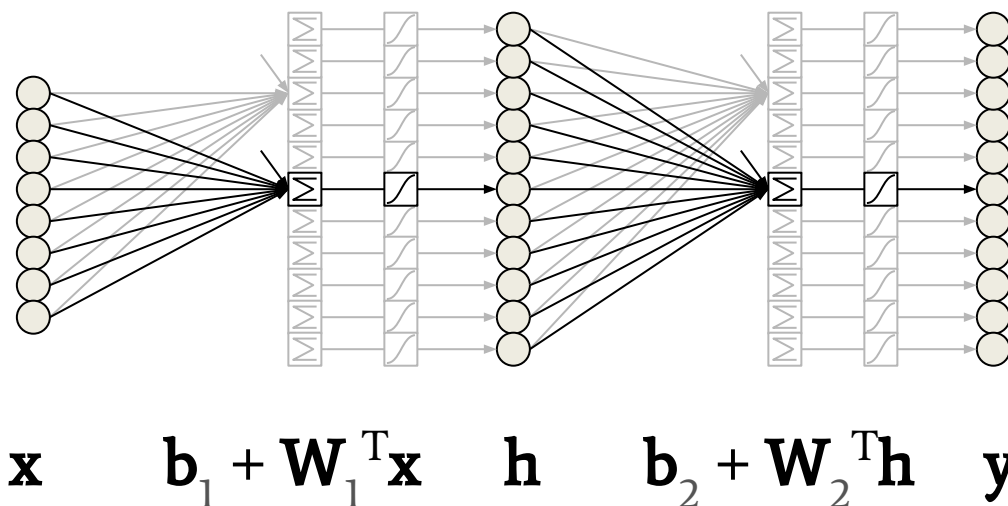


What are Artificial Neural Networks?

a fancy name for a family of functions, including:

$$\mathbf{y} = \sigma(\mathbf{b}_2 + \mathbf{W}_2^T \sigma(\mathbf{b}_1 + \mathbf{W}_1^T \mathbf{x})) \quad (\text{stacked logistic regressions})$$

expression can be visualized as a graph:

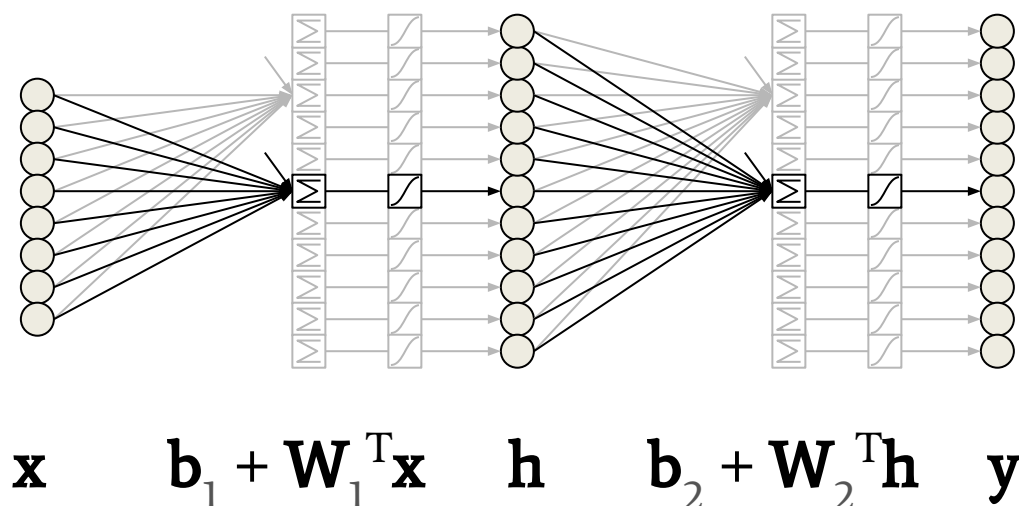


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expression can be visualized as a graph:



Universal Approximation Theorem:

This can model any continuous function from \mathbb{R}^n to \mathbb{R}^m arbitrarily well (if \mathbf{h} is made large enough).

Interlude: Why go any deeper than two layers?

A neural network with a single hidden layer of enough units can approximate any continuous function arbitrarily well. In other words, it can solve whatever problem you're interested in!

(Cybenko 1998, Hornik 1991)

But:

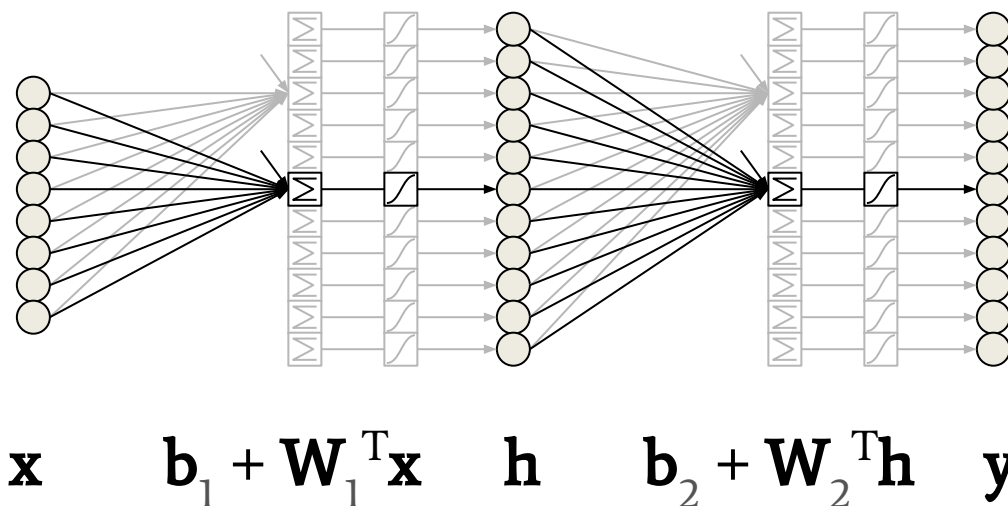
- “Enough units” can be a very large number. There are functions representable with a small, but deep network that would require exponentially many units with a single layer.
(e.g., Hastad et al. 1986, Bengio & Delalleau 2011)
- The proof only says that a shallow network exists, it does not say how to find it. Evidence indicates that it is easier to train a deep network to perform well than a shallow one.

What are Artificial Neural Networks?

a fancy name for a family of functions, including:

$$\mathbf{y} = \sigma(\mathbf{b}_2 + \mathbf{W}_2^T \sigma(\mathbf{b}_1 + \mathbf{W}_1^T \mathbf{x})) \quad (\text{stacked logistic regressions})$$

expression can be visualized as a graph:

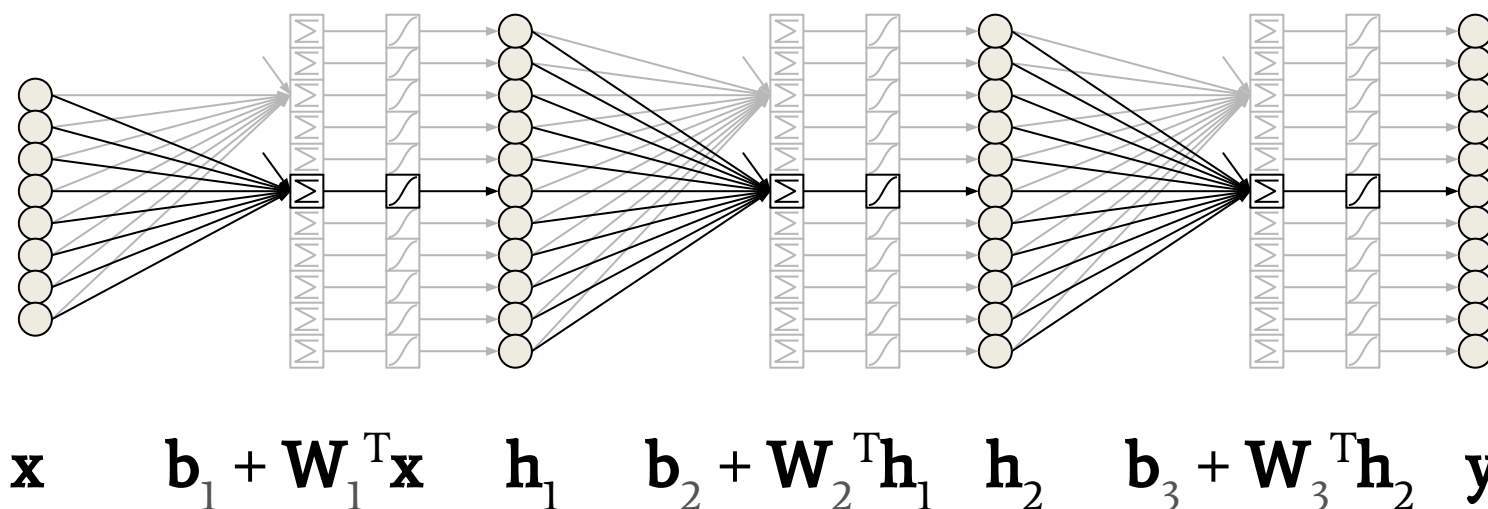


What are Artificial Neural Networks?

a fancy name for a family of functions, including:

$$\mathbf{y} = \sigma(\mathbf{b}_3 + \mathbf{W}_3^T \sigma(\mathbf{b}_2 + \mathbf{W}_2^T \sigma(\mathbf{b}_1 + \mathbf{W}_1^T \mathbf{x})))$$

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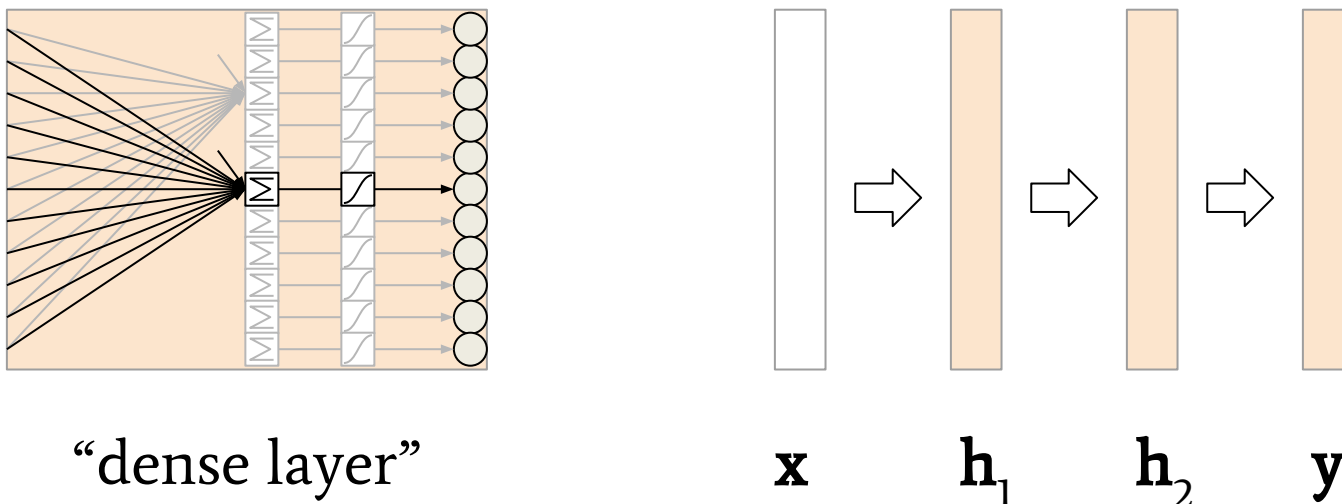


What are Artificial Neural Networks?

a fancy name for a family of functions, including:

$$f_{\mathbf{W},\mathbf{b}}(\mathbf{x}) = \sigma(\mathbf{b} + \mathbf{W}^T \mathbf{x}) \quad \mathbf{y} = (f_{\mathbf{W}_3,\mathbf{b}_3} \circ f_{\mathbf{W}_2,\mathbf{b}_2} \circ f_{\mathbf{W}_1,\mathbf{b}_1})(\mathbf{x})$$

expression can be visualized as a graph:

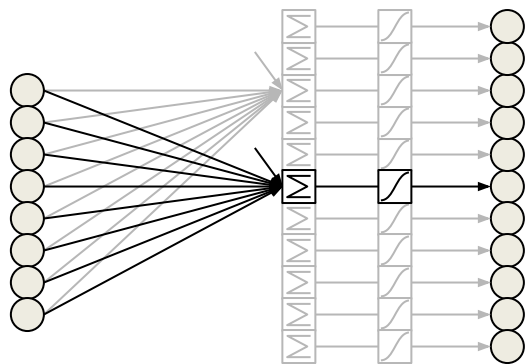


composed of simpler functions, commonly termed “layers”

Why dense layers are great

Fully-connected layer:

Each **input** is a **scalar** value, each **weight** is a **scalar** value, each output is the sum of all inputs **multiplied** by weights.



Consequence: Swapping two inputs does not change the task. We can just swap the weights as well. (Or retrain the network.)

Example task:

Distinguish *iris setosa*, *iris versicolour* and *iris virginica*

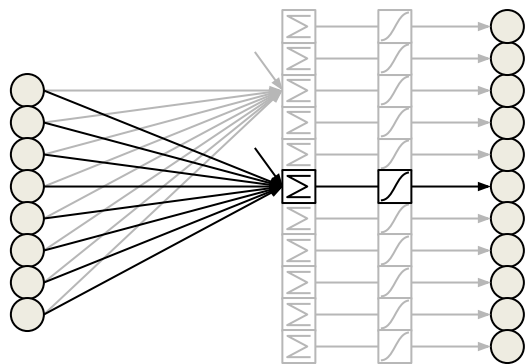
Input: (sepal length, sepal width, petal length, petal width)

Equivalent: (sepal width, petal length, sepal length, petal width)

Why dense layers are great

Fully-connected layer:

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Same for the targets!

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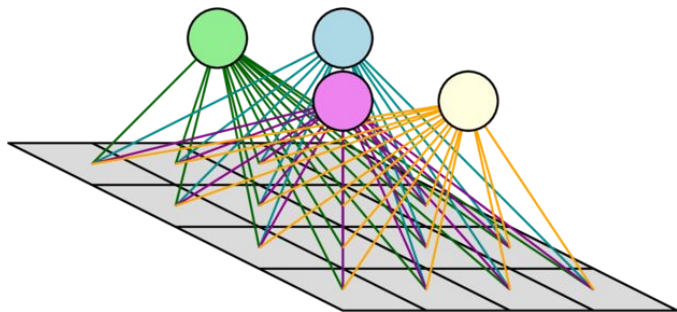
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Example task:

Distinguish 3 and 6

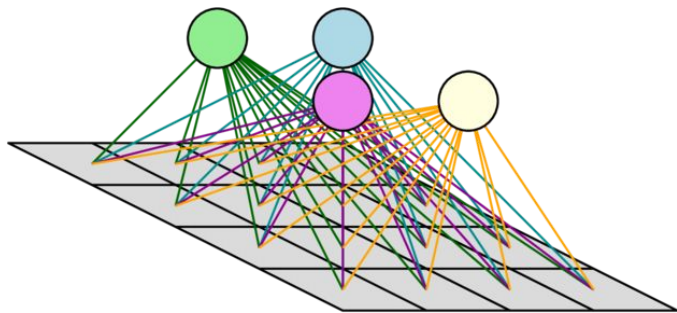
Input:



Why dense layers are ~~great~~ not so great

Fully-connected layer:

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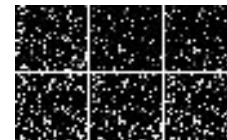
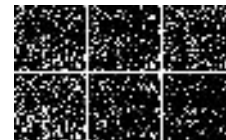
Example task:

Distinguish 3 and 6

Input:



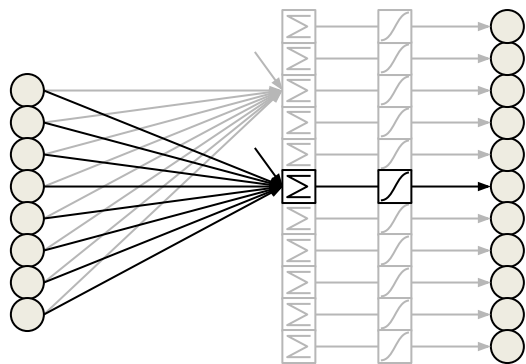
Equivalent:



Convolutional layers

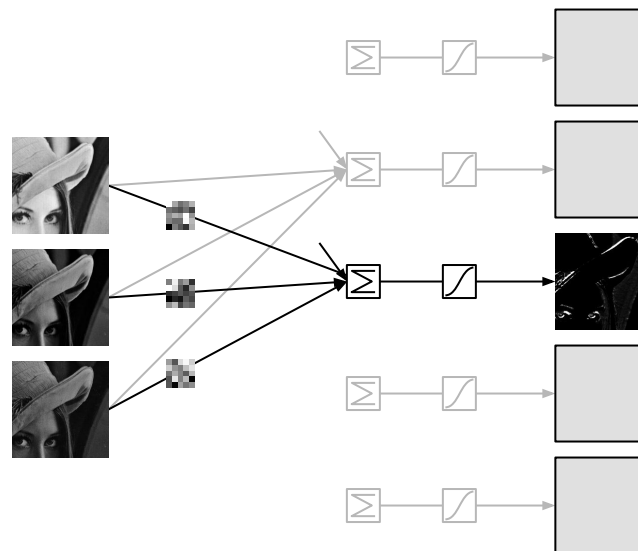
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Convolutional layer:

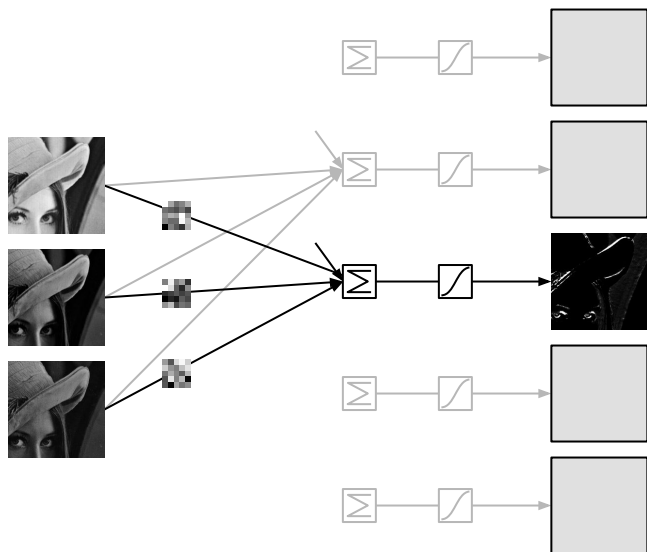
Each **input** is a **tensor** (e.g., 2D), each **weight** is a **tensor**, each output is the sum of inputs **convolved** by weights.



Why convolutional layers are great

Convolutional layer:

Each **input** is a **tensor**,
each **weight** is a **tensor**,
each output is the sum of
inputs **convolved** by weights.



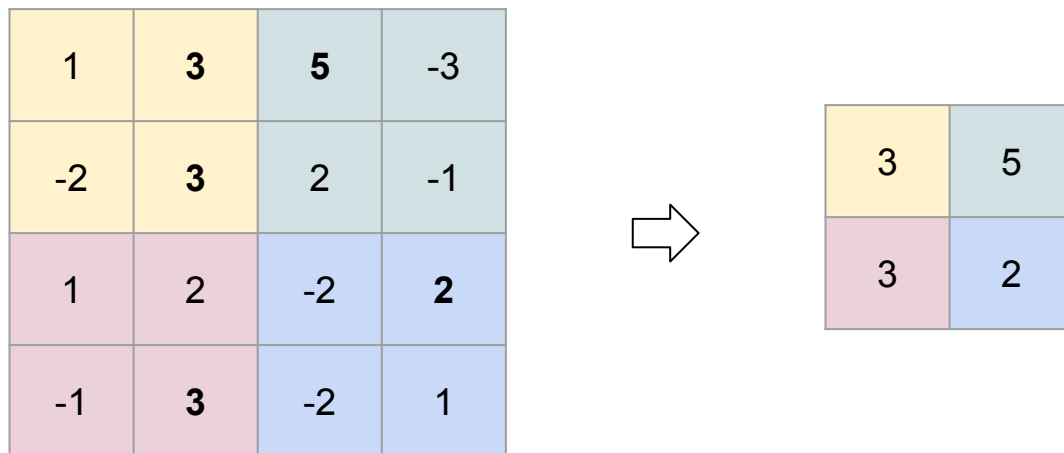
Consequences:

- Input permutation does make a difference now
- Output retains the spatial layout of the input
- Can process large images with few learnable weights
- Weights are required to be applicable at every position

Pooling layers

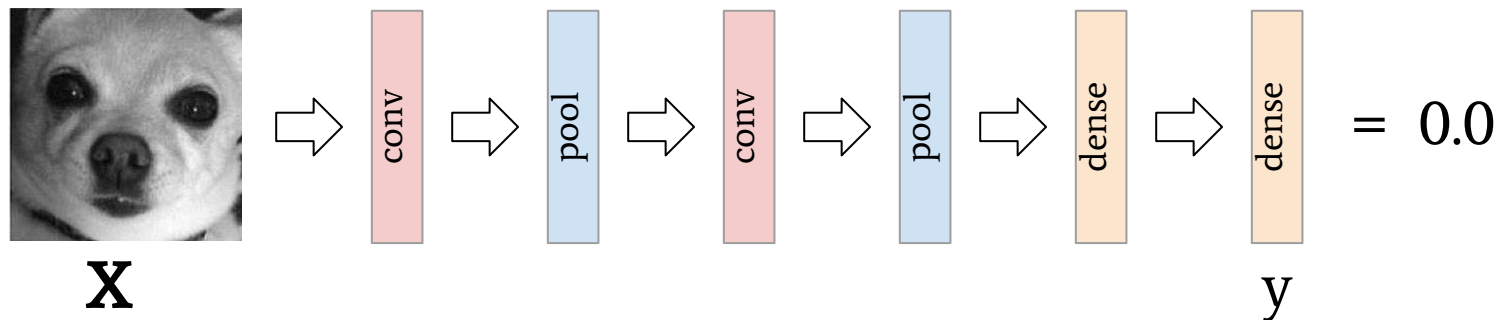
A **pooling layer** downsamples a tensor.

Max pooling: keep the largest values of local patches



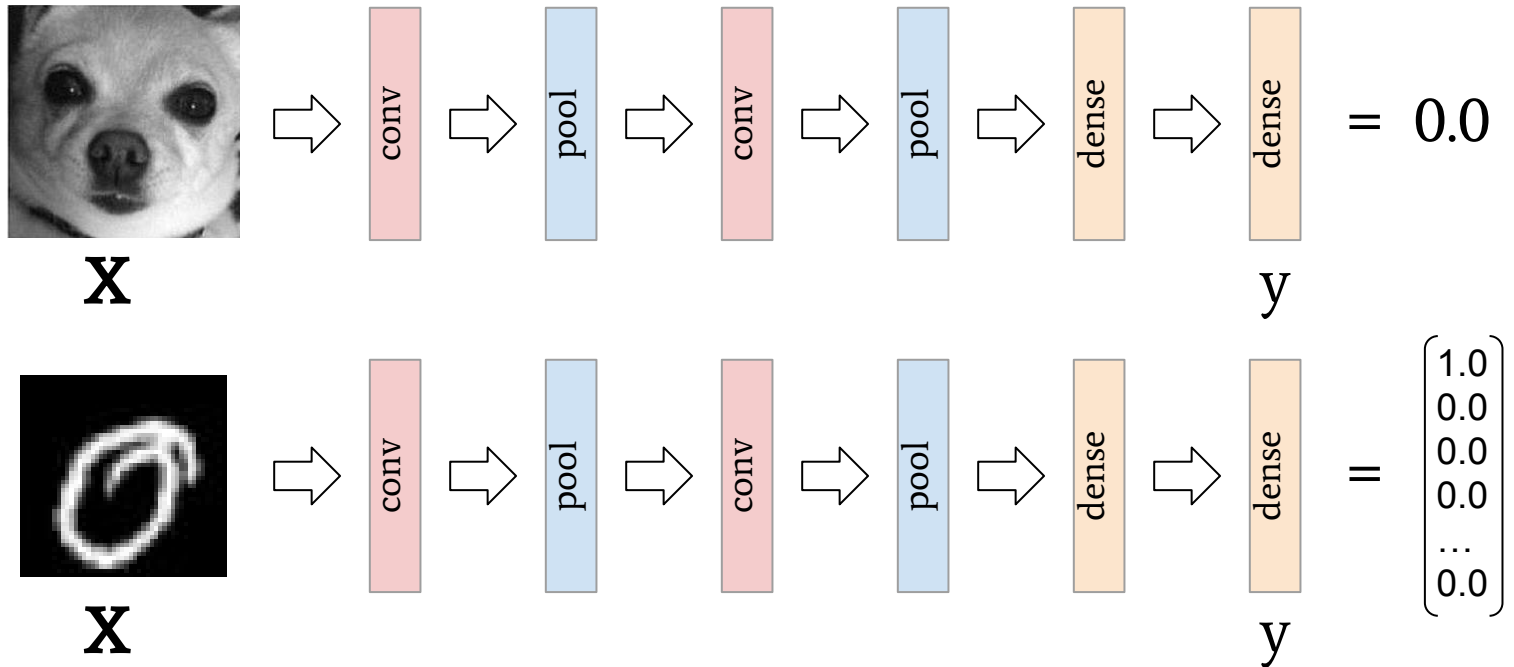
Average pooling: keep the mean values of local patches

Traditional Convolutional Neural Network

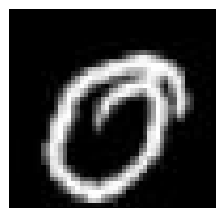
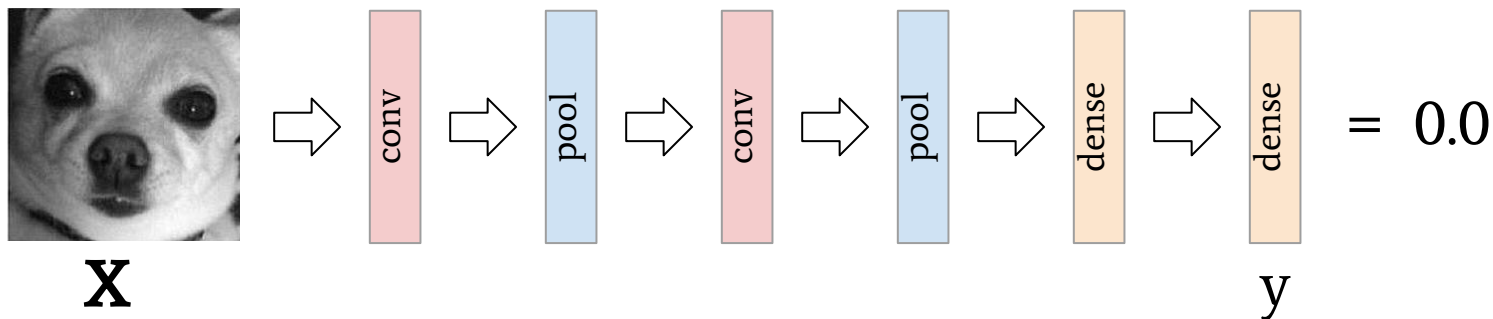


- **Convolutional layers:** local feature extraction
- **Pooling layers:** some translation invariance, data reduction
- **Fully-connected layers:** integrate information over full input

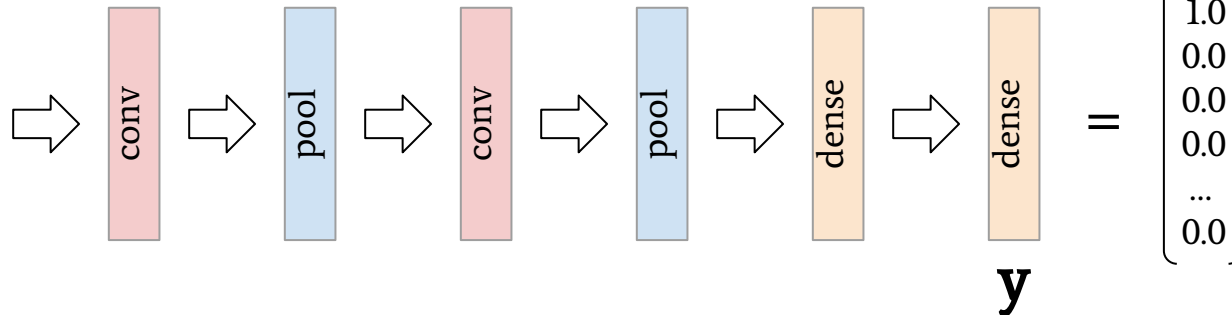
Traditional Convolutional Neural Network



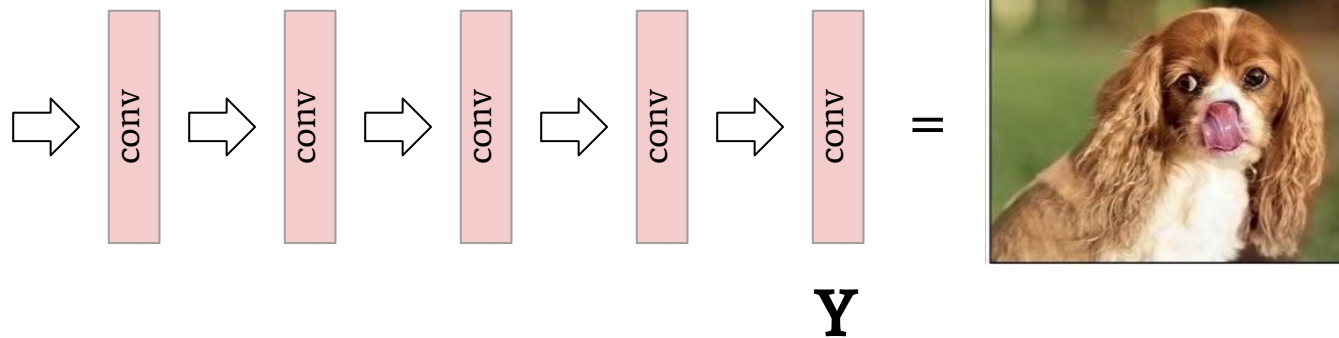
Traditional Convolutional Neural Network



X




X



How to solve a task with deep learning

1. **Formalize task** so its solution can be expressed as a function
2. **Define model** as a generic solution with free parameters
3. **Define loss** function measuring how bad the solution is
4. **Optimize** model parameters to minimize loss

$$\mathbf{Y} = f(\mathbf{X}; \theta)$$


Design choice: make f *deep* (= a composition of multiple nonlinear functions), often an artificial neural network

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$$\mathbf{Y} = f(\mathbf{X}; \theta)$$

$$l = L(\theta; f, D) = \sum_{(\mathbf{X}, \mathbf{T}) \in D} J(f(\mathbf{X}; \theta), \mathbf{T})$$

Penalty functions

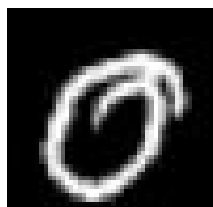


$$y = 0.21$$

$$t = 0.0$$

$$J(y, t) = -\log(y) \cdot t - \log(1-y) \cdot (1-t)$$

“binary cross-entropy”



$$\mathbf{y} = \begin{pmatrix} 0.6 \\ 0.0 \\ 0.1 \\ 0.0 \\ \dots \\ 0.1 \end{pmatrix}$$

$$\mathbf{t} = \begin{pmatrix} 1.0 \\ 0.0 \\ 0.0 \\ 0.0 \\ \dots \\ 0.0 \end{pmatrix}$$

$$J(\mathbf{y}, \mathbf{t}) = -\sum_i \log(y_i) \cdot t_i$$

“categorical cross-entropy”



$$\mathbf{Y} =$$



$$\mathbf{T} =$$



$$J(\mathbf{Y}, \mathbf{T}) = 0.5 \cdot \sum_{i,j,k} (Y_{i,j,k} - T_{i,j,k})^2$$

“squared error”

How to solve a task with deep learning

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$$\theta^* = \min_{\theta} L(\theta; f, D)$$

4. **Optimize** model parameters to minimize loss

$$\theta^* = \min_{\theta} L(\theta; f, D)$$

Iterative scheme:

0. initialize θ randomly
1. find direction in which L decreases
2. move θ a bit into that direction
3. go to step 1

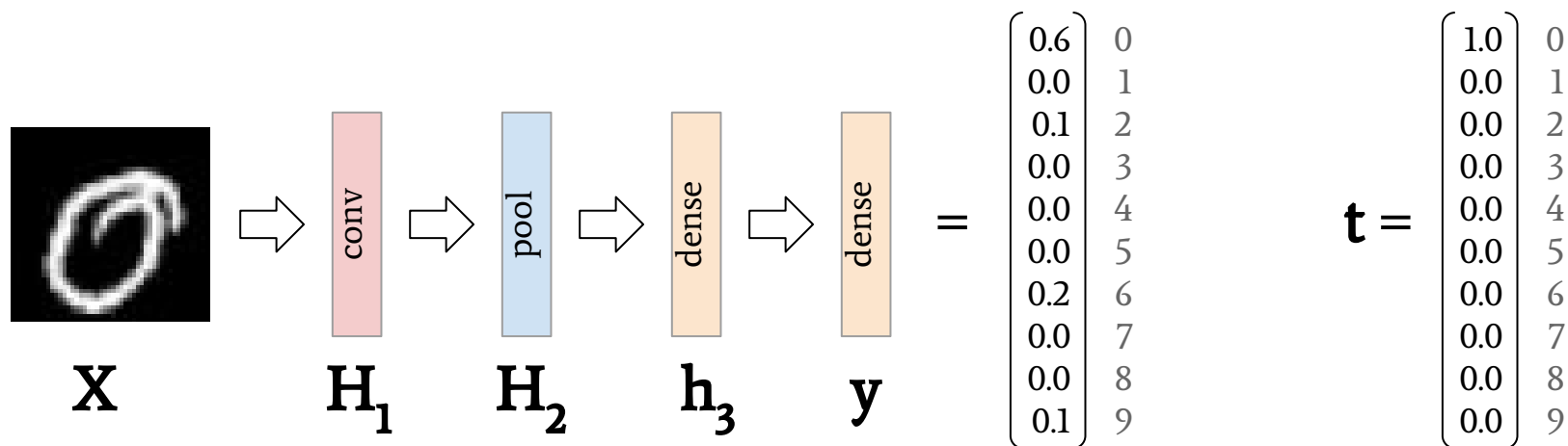
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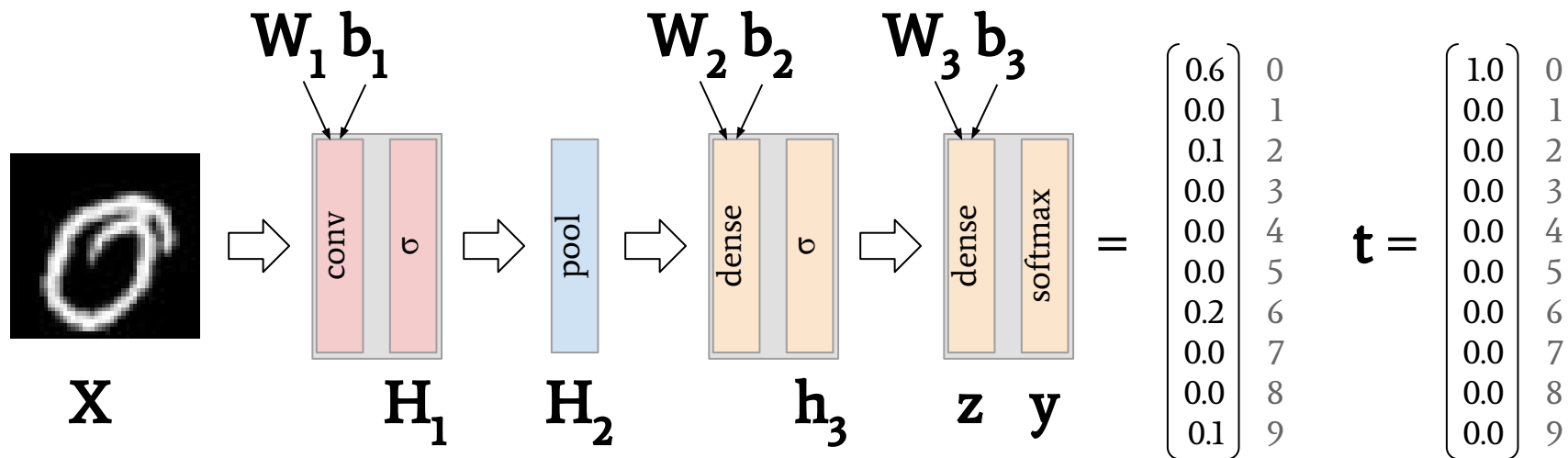
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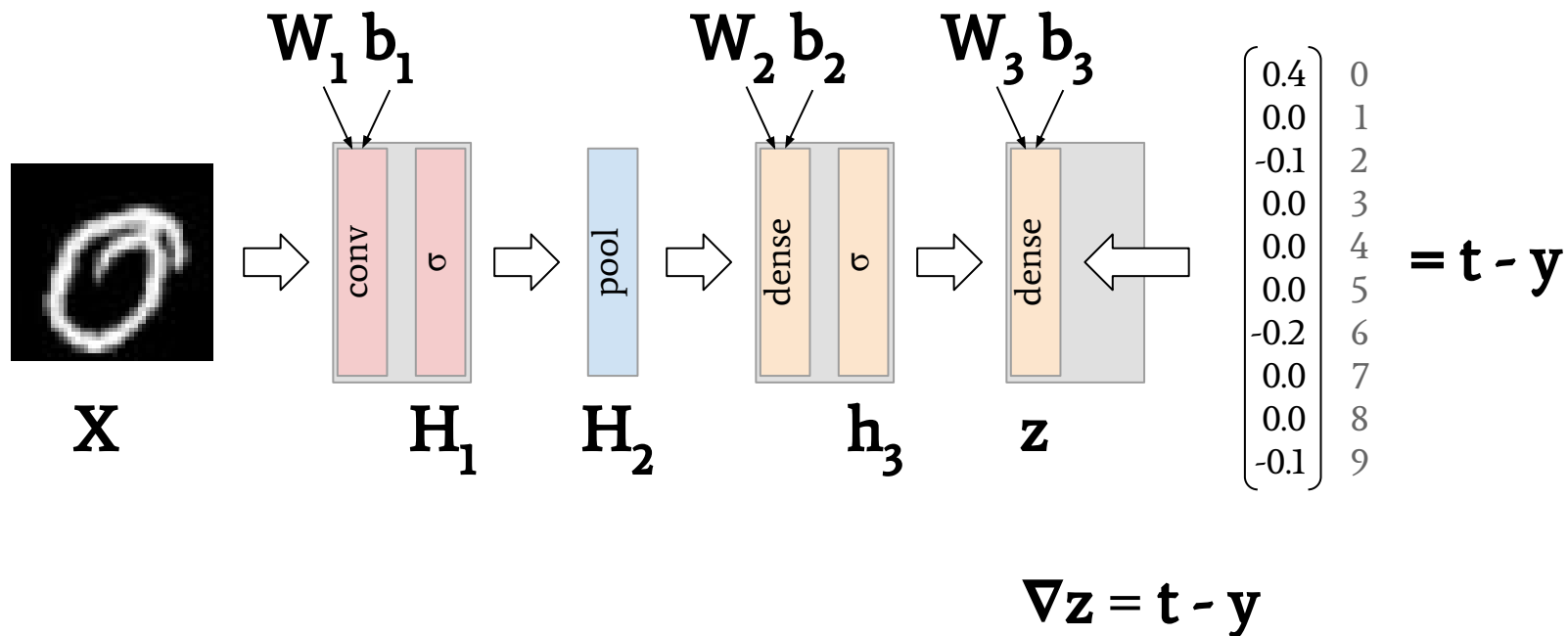
Find direction in which the loss decreases



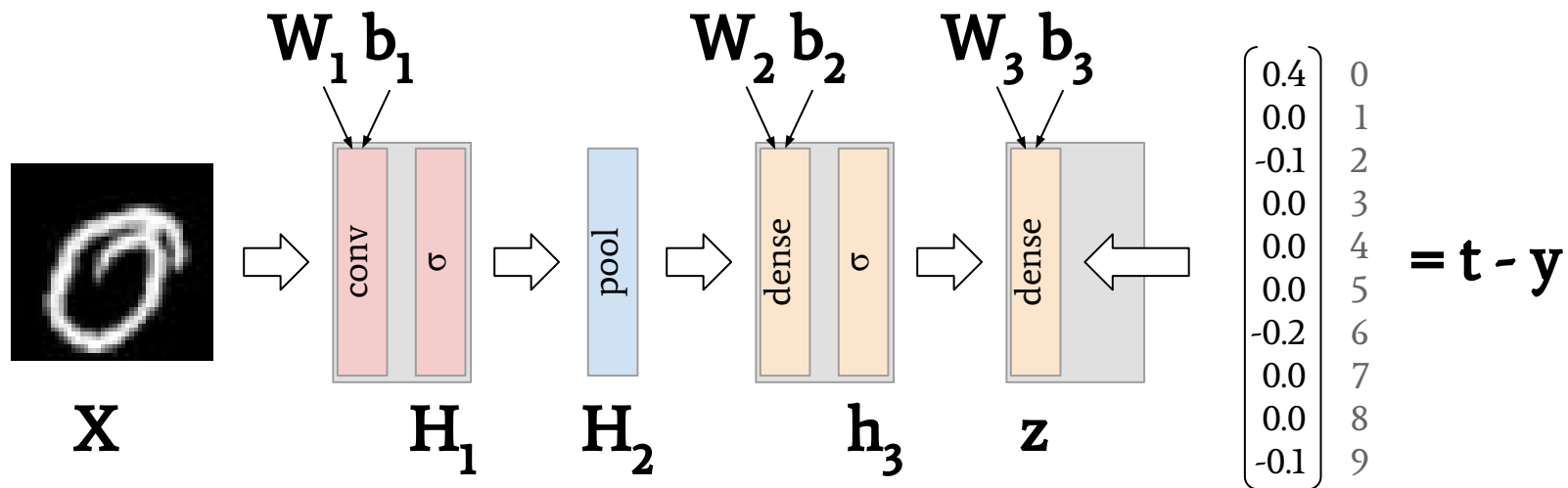
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Find direction in which the loss decreases

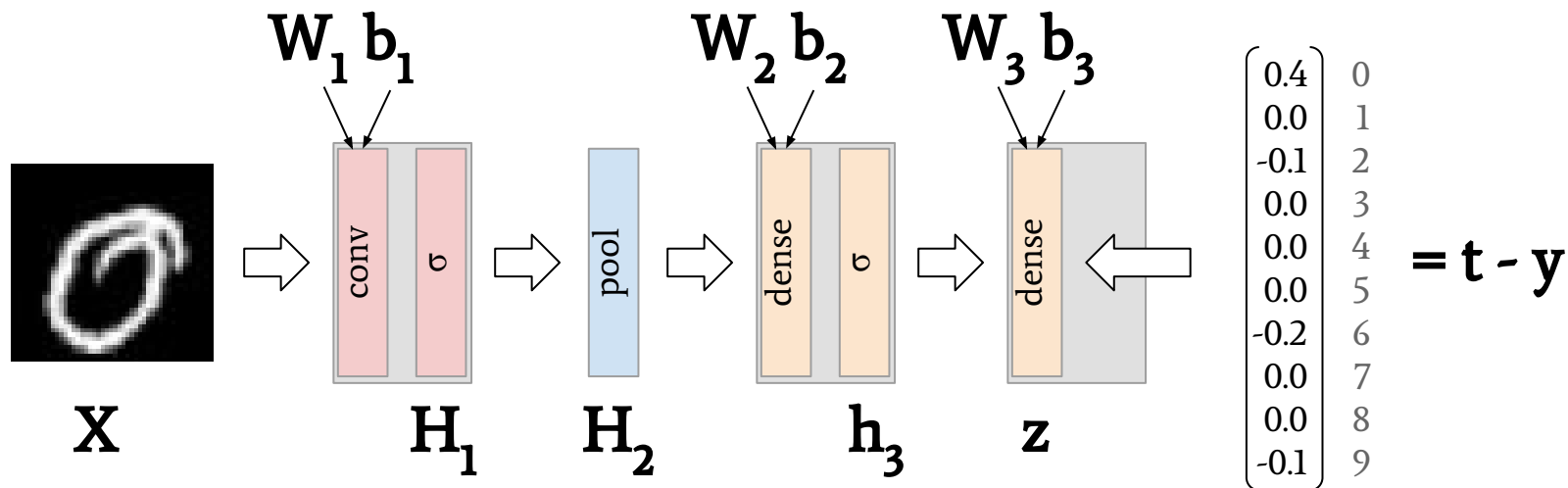


Find direction in which the loss decreases



$$\nabla z = t - y$$
$$\nabla b_3 = t - y$$

Find direction in which the loss decreases

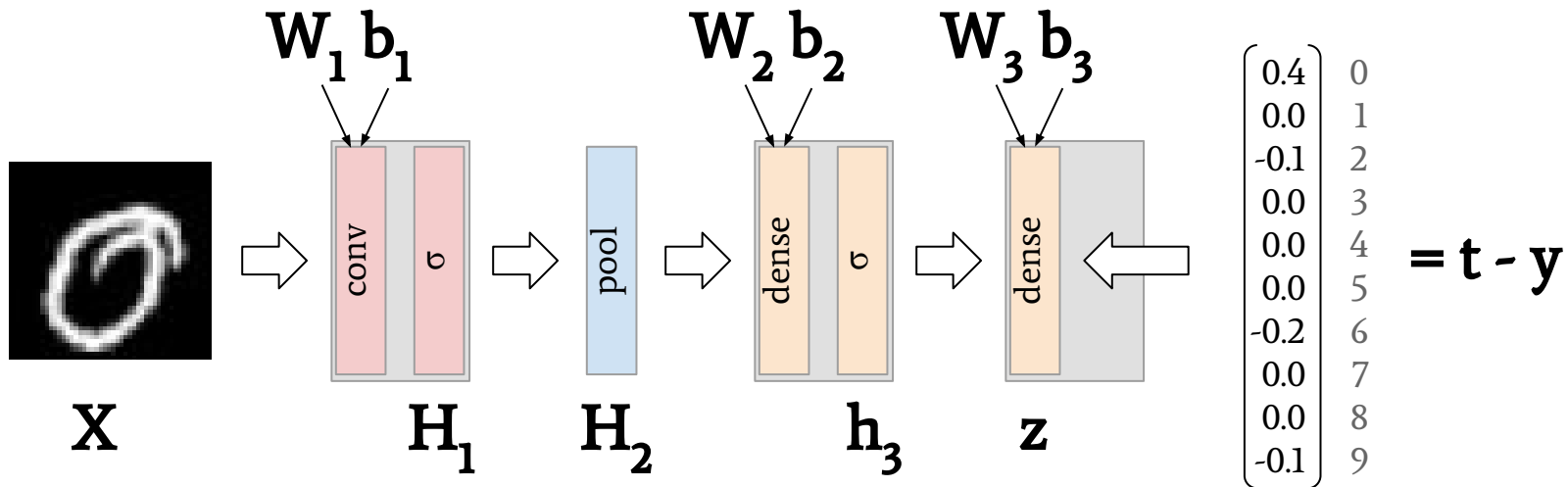


$$\nabla z = t - y$$

$$\nabla b_3 = t - y$$

$$\nabla W_3 = h_3 (t - y)^T$$

Find direction in which the loss decreases

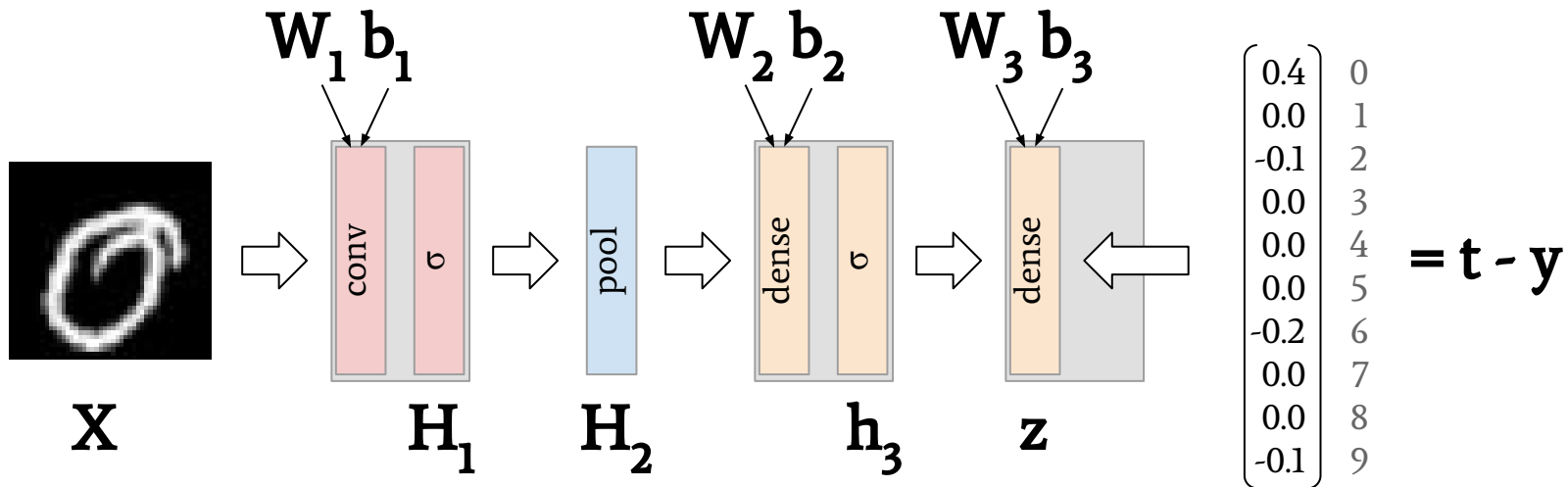


$$\begin{pmatrix} 0.4 & 0.0 & -0.1 & 0.0 & 0.0 & 0.0 & -0.2 & 0.0 & 0.0 & -0.1 \end{pmatrix} = (t - y)^T$$

$$\begin{pmatrix} 0.9 \\ 0.1 \\ 0.3 \\ 0.0 \\ 1.0 \\ 0.0 \\ \dots \end{pmatrix} = h_3$$

$$\begin{aligned} \nabla z &= t - y \\ \nabla b_3 &= t - y \\ \nabla W_3 &= h_3 (t - y)^T \end{aligned}$$

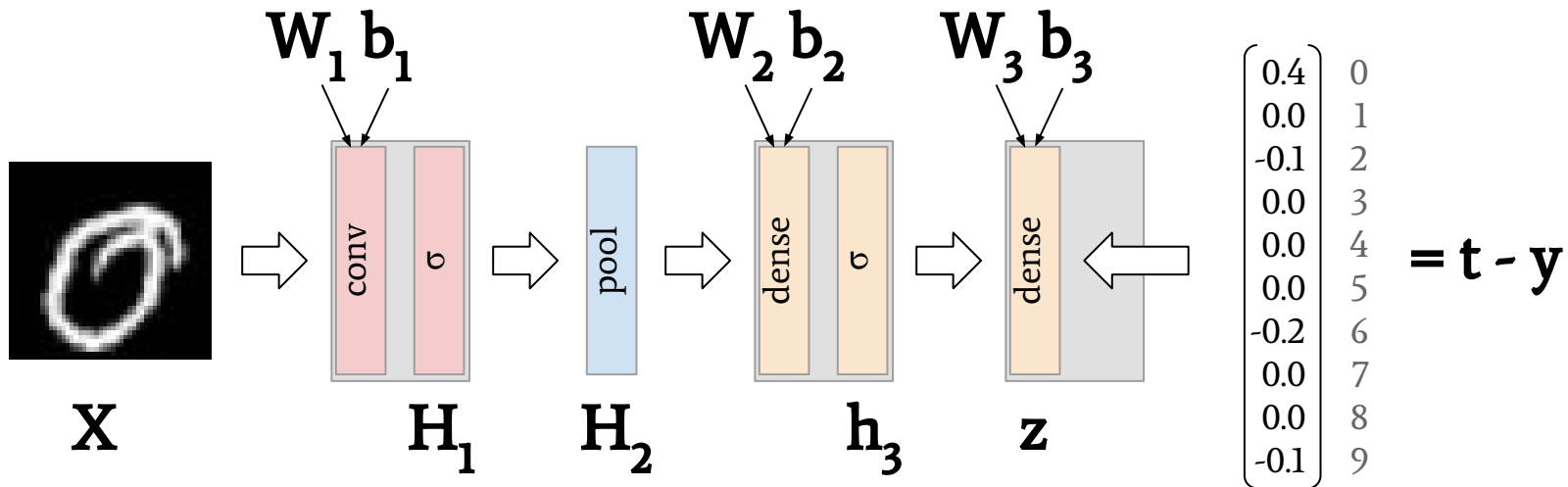
Find direction in which the loss decreases



$$\begin{matrix}
 0.4 & 0.0 & -0.1 & 0.0 & 0.0 & 0.0 & -0.2 & 0.0 & 0.0 & -0.1 \\
 0.9 & .36 \\
 0.1 & .04 \\
 0.3 & .12 \\
 0.0 & .0 \\
 1.0 & .4 \\
 0.0 & .0 \\
 \dots & \dots \\
 = \mathbf{h}_3
 \end{matrix} = (\mathbf{t} - \mathbf{y})^T$$

$$\begin{aligned}
 \nabla \mathbf{z} &= \mathbf{t} - \mathbf{y} \\
 \nabla \mathbf{b}_3 &= \mathbf{t} - \mathbf{y} \\
 \nabla \mathbf{W}_3 &= \mathbf{h}_3 (\mathbf{t} - \mathbf{y})^T
 \end{aligned}$$

Find direction in which the loss decreases



$$\begin{pmatrix} 0.4 & 0.0 & -0.1 & 0.0 & 0.0 & 0.0 & -0.2 & 0.0 & 0.0 & -0.1 \end{pmatrix} = (t - y)^T$$

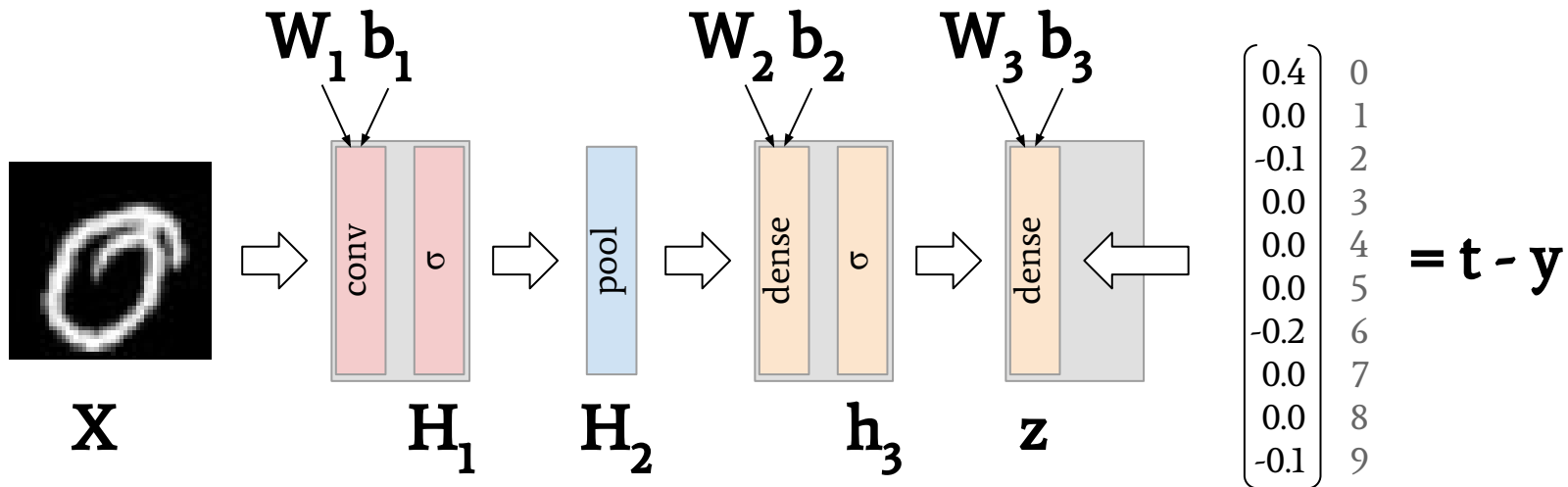
$$\begin{pmatrix} 0.9 & .36 & .0 \\ 0.1 & .04 & .0 \\ 0.3 & .12 & .0 \\ 0.0 & .0 & .0 \\ 1.0 & .4 & .0 \\ 0.0 & .0 & .0 \\ \dots & \dots & \dots \end{pmatrix} = h_3$$

$$\nabla z = t - y$$

$$\nabla b_3 = t - y$$

$$\nabla W_3 = h_3 (t - y)^T$$

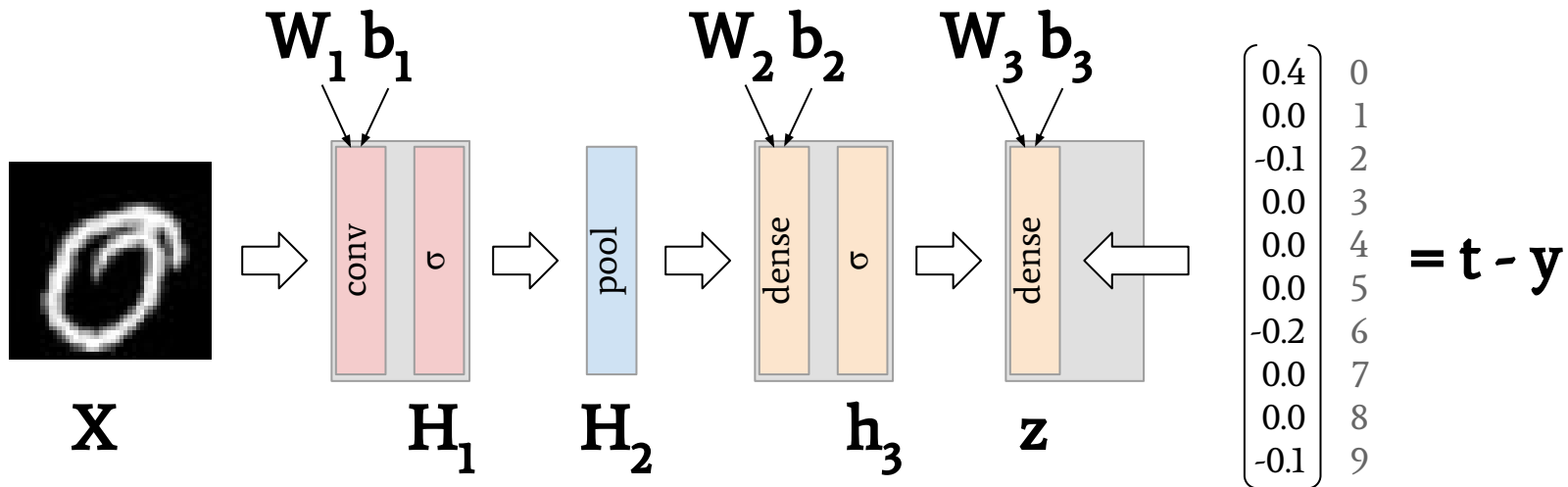
Find direction in which the loss decreases



$$\begin{bmatrix} 0.4 & 0.0 & -0.1 & 0.0 & 0.0 & 0.0 & -0.2 & 0.0 & 0.0 & -0.1 \end{bmatrix} = (t - y)^T \\
 \begin{bmatrix} 0.9 & .36 & .0 & -.09 \\ 0.1 & .04 & .0 & -.01 \\ 0.3 & .12 & .0 & -.03 \\ 0.0 & .0 & .0 & .0 \\ 1.0 & .4 & .0 & -.1 \\ 0.0 & .0 & .0 & .0 \\ \dots & \dots & \dots & \dots \end{bmatrix} = h_3$$

$$\begin{aligned}
 \nabla z &= t - y \\
 \nabla b_3 &= t - y \\
 \nabla W_3 &= h_3 (t - y)^T
 \end{aligned}$$

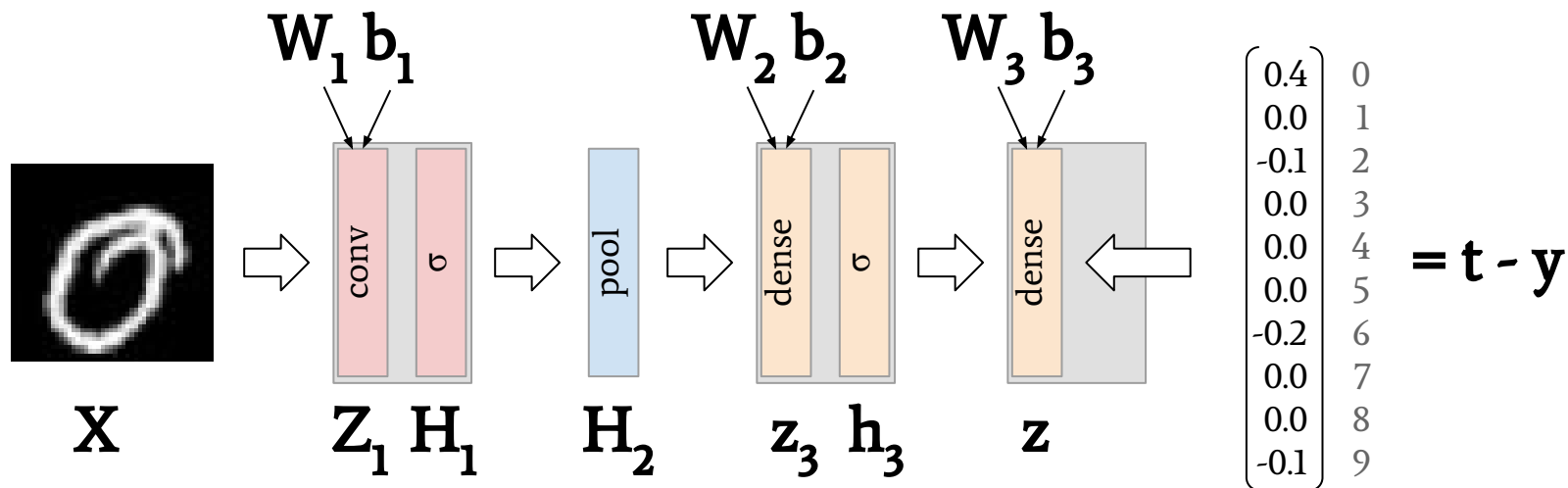
Find direction in which the loss decreases



$$\begin{matrix}
 & 0.4 & 0.0 & -0.1 & 0.0 & 0.0 & 0.0 & -0.2 & 0.0 & 0.0 & -0.1 & = (t - y)^T \\
 0.9 & .36 & .0 & -.09 & & & & & & & & \\
 0.1 & .04 & .0 & -.01 & & & & & & & & \\
 0.3 & .12 & .0 & -.03 & & \dots & & & & & & \\
 0.0 & .0 & .0 & .0 & & & & & & & & \\
 1.0 & .4 & .0 & -.1 & & & & & & & & \\
 0.0 & .0 & .0 & .0 & & & & & & & & \\
 \dots & \dots & \dots & \dots & & & & & & & & \\
 = h_3 & & & & & & & & & & & = \nabla W_3
 \end{matrix}$$

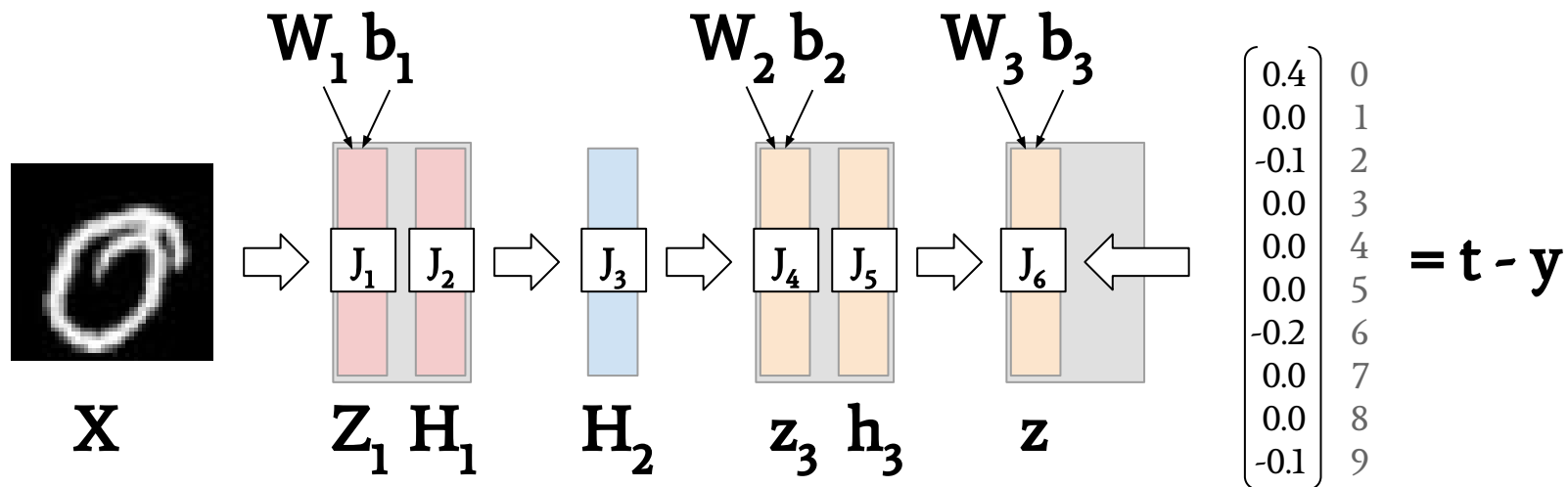
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Find direction in which the loss decreases



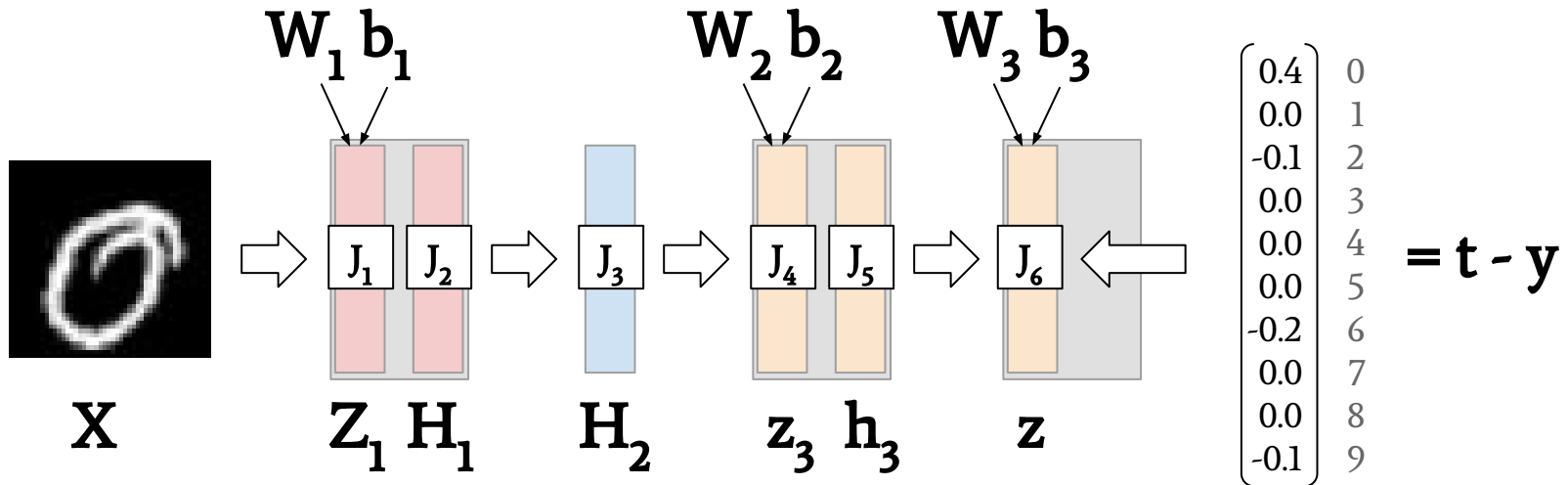
$$\begin{aligned} \nabla z &= t - y \\ \nabla b_3 &= t - y \\ \nabla W_3 &= h_3 (t - y)^T \\ \nabla z_3 &= ? \\ \nabla Z_1 &= ? \end{aligned}$$

Find direction in which the loss decreases



$$\begin{aligned} \nabla z &= t - y \\ \nabla b_3 &= t - y \\ \nabla W_3 &= h_3 (t - y)^T \\ \nabla z_3 &= ? \\ \nabla Z_1 &= ? \end{aligned}$$

Find direction in which the loss decreases



$$J_6 = ?$$

$$\Delta z = J_6^T \Delta h_3$$

$$\nabla z = t - y$$

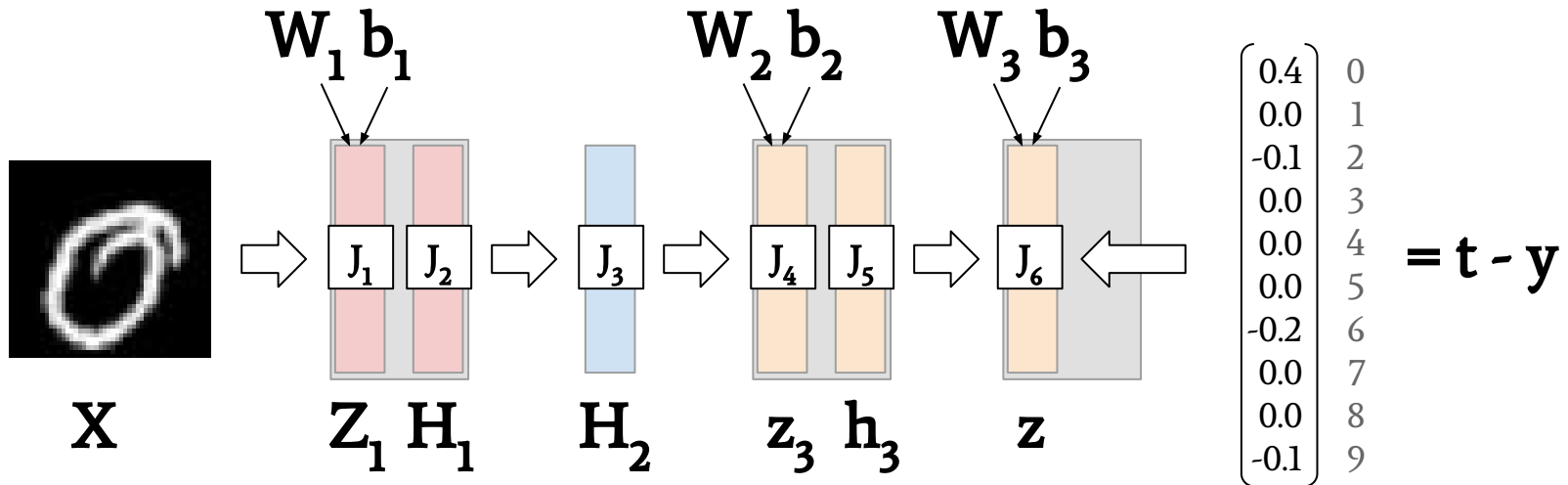
$$\nabla b_3 = t - y$$

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Find direction in which the loss decreases



$$J_6 = ?$$

$$\Delta z = J_6^T \Delta h_3$$

$$z = W_3^T h_3 + b_3$$

$$\nabla z = t - y$$

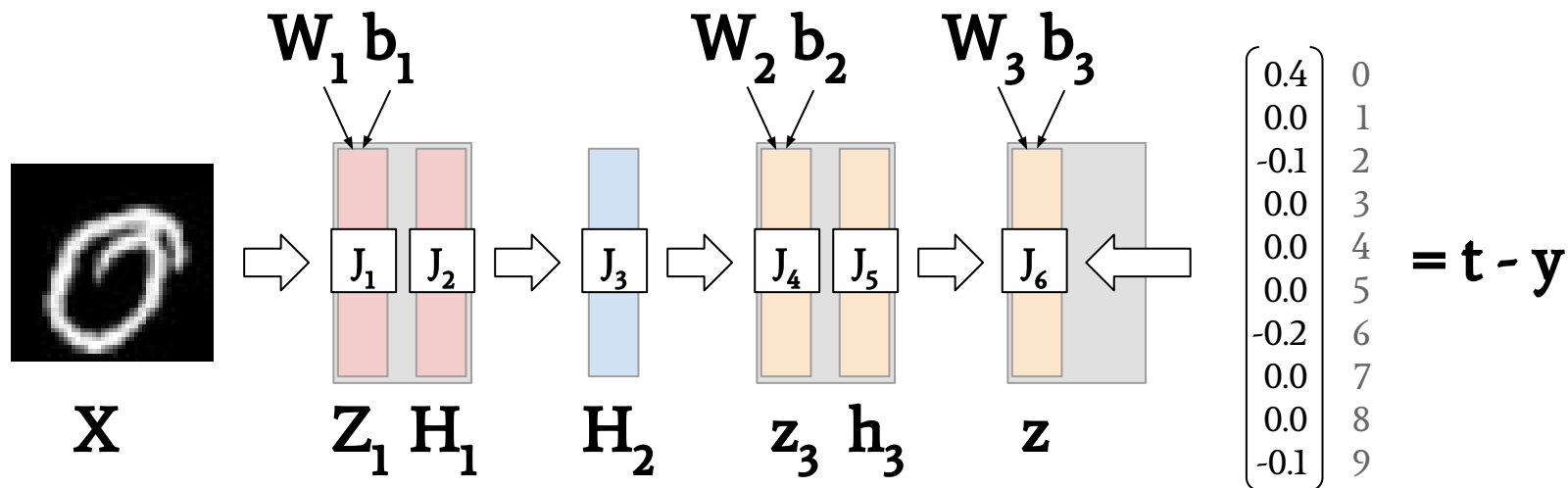
$$\nabla b_3 = t - y$$

$$\nabla W_3 = h_3 (t - y)^T$$

$$\nabla z_3 = ?$$

$$\nabla Z_1 = ?$$

Find direction in which the loss decreases



$$J_6 = W_3$$

$$\Delta z = J_6^T \Delta h_3$$

$$z = W_3^T h_3 + b_3$$

$$\nabla z = t - y$$

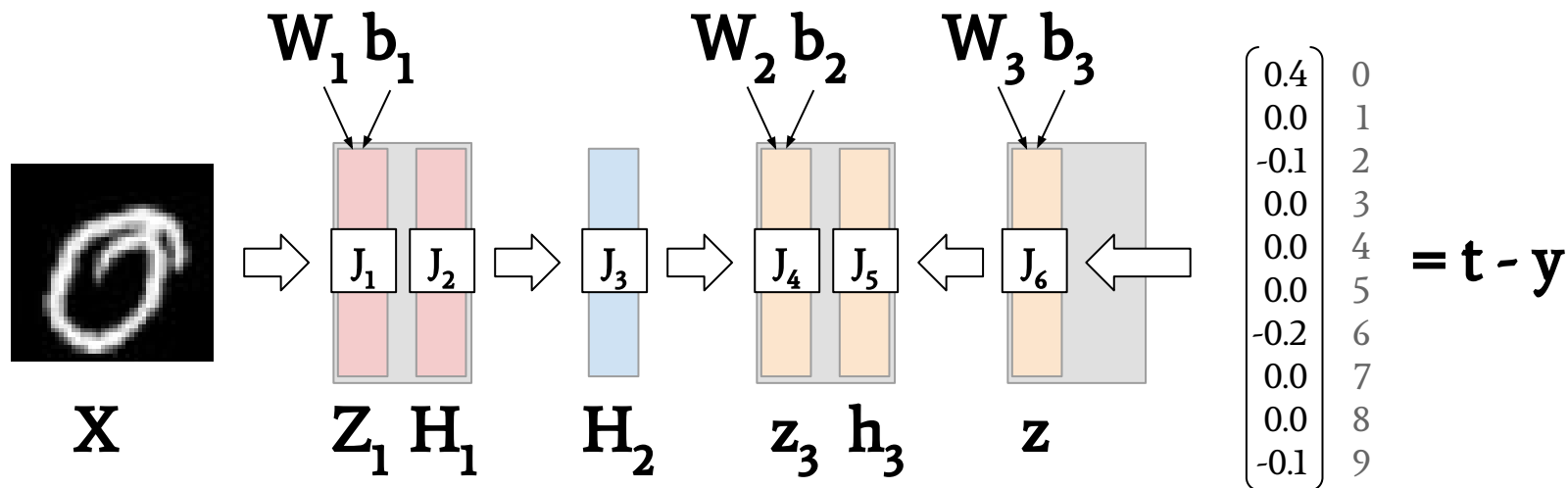
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$$\nabla z_3 = ?$$

$$\nabla Z_1 = ?$$

Find direction in which the loss decreases



$$J_6 = W_3$$

$$\Delta z = J_6^T \Delta h_3$$

$$\nabla h_3 = J_6 \nabla z$$

$$\nabla z = t - y$$

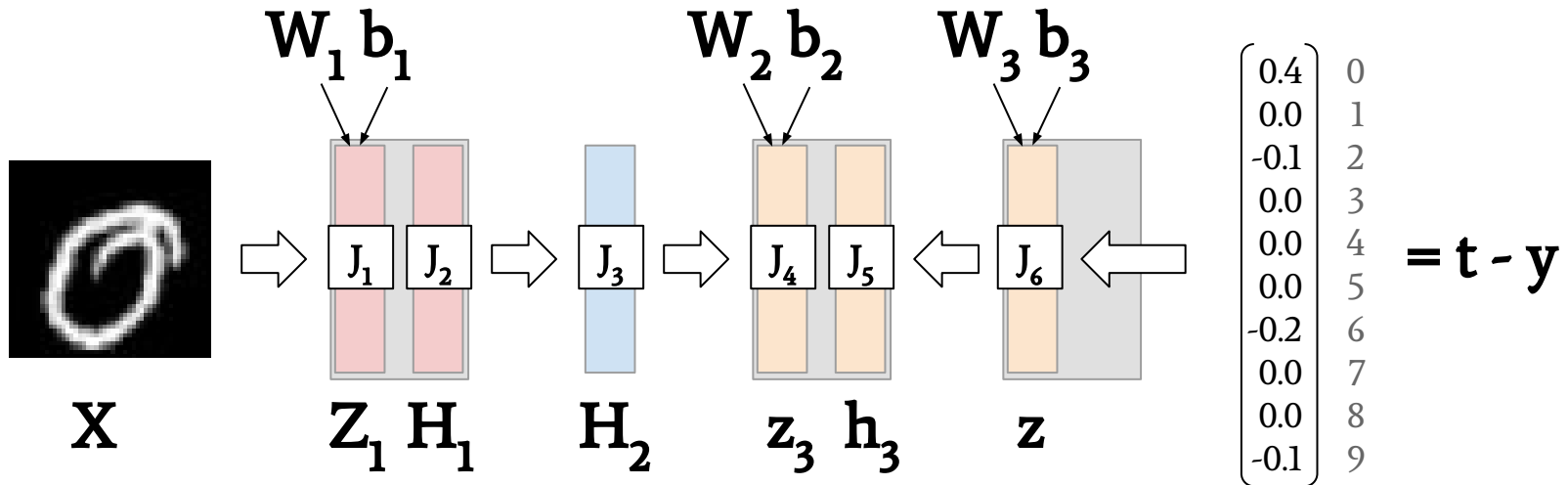
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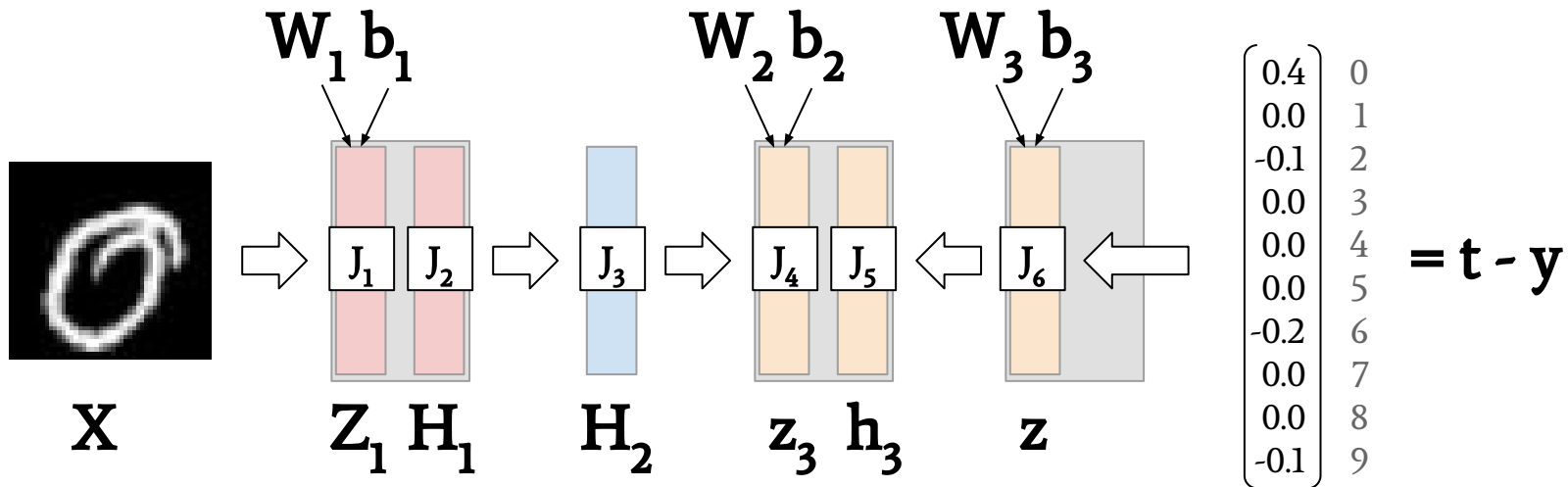
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Find direction in which the loss decreases



$$J_5 = ?$$

$$\Delta h_3 = J_5^T \Delta z_3$$

$$(h_3)_i = \sigma((z_3)_i)$$

$$\nabla z = t - y$$

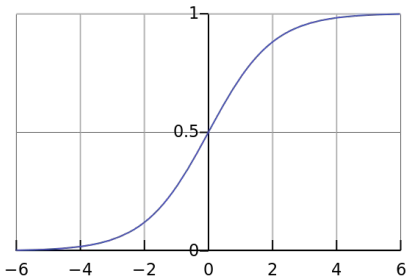
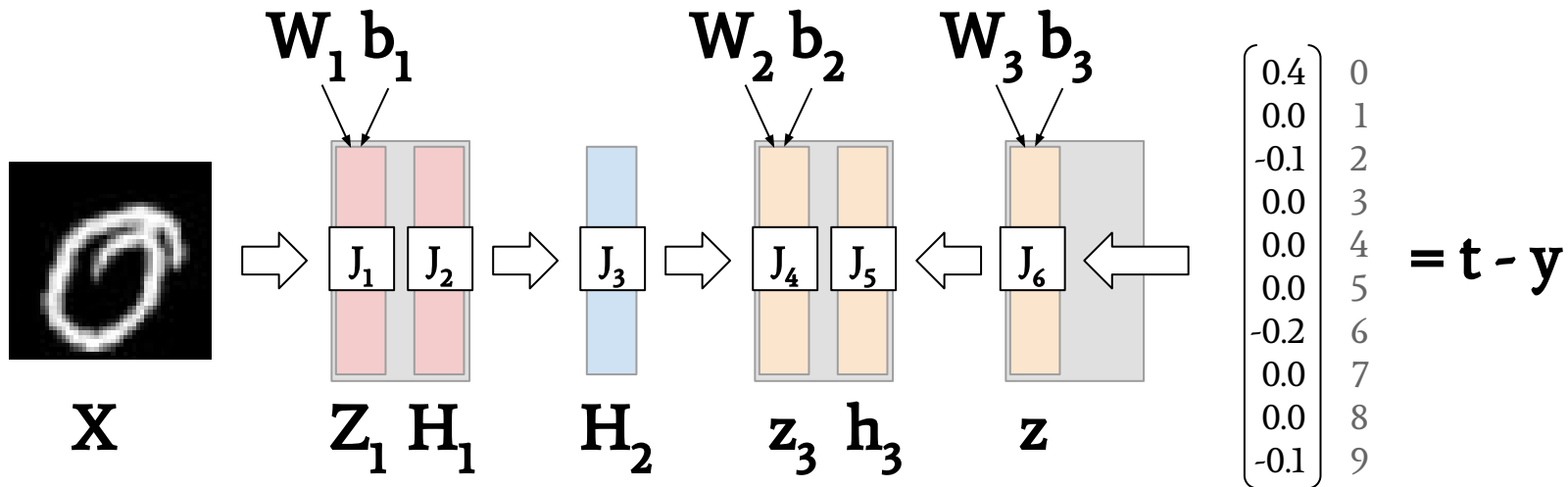
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Find direction in which the loss decreases



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$$\Delta \mathbf{h}_3 = J_5^T \Delta \mathbf{z}_3$$

$$(\mathbf{h}_3)_i = \sigma((\mathbf{z}_3)_i)$$

$$\nabla \mathbf{z} = \mathbf{t} - \mathbf{y}$$

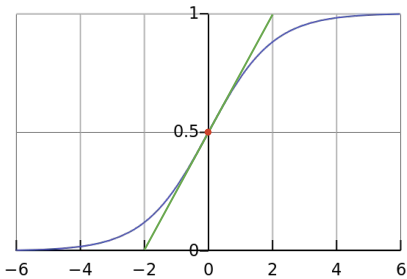
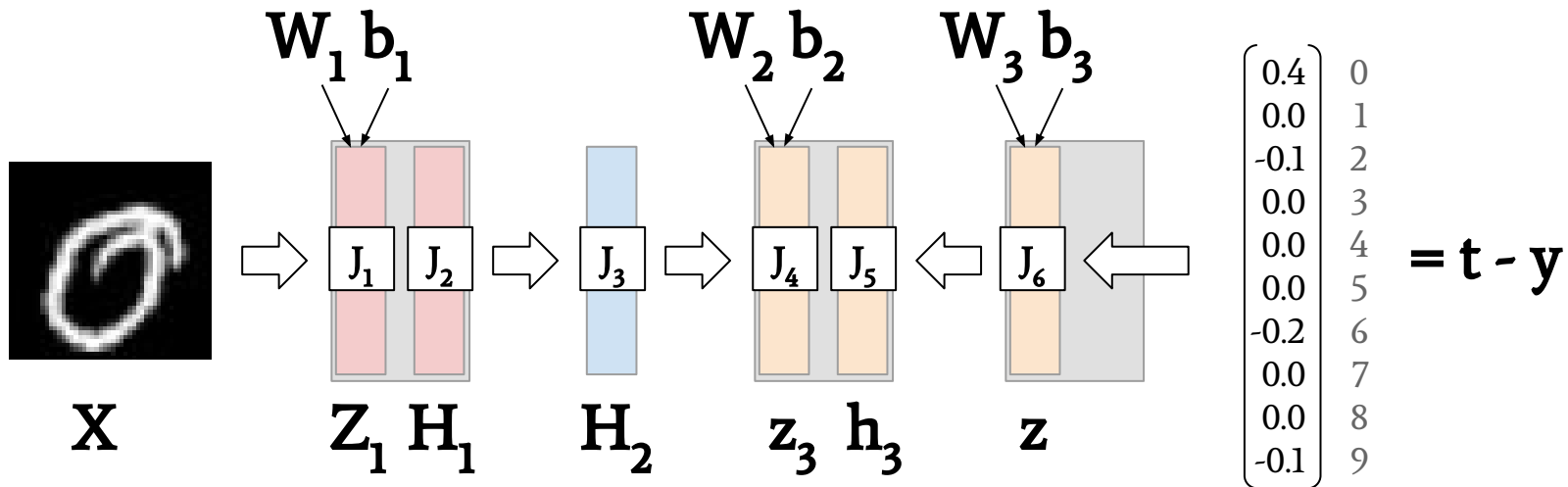
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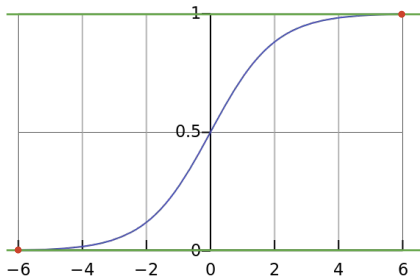
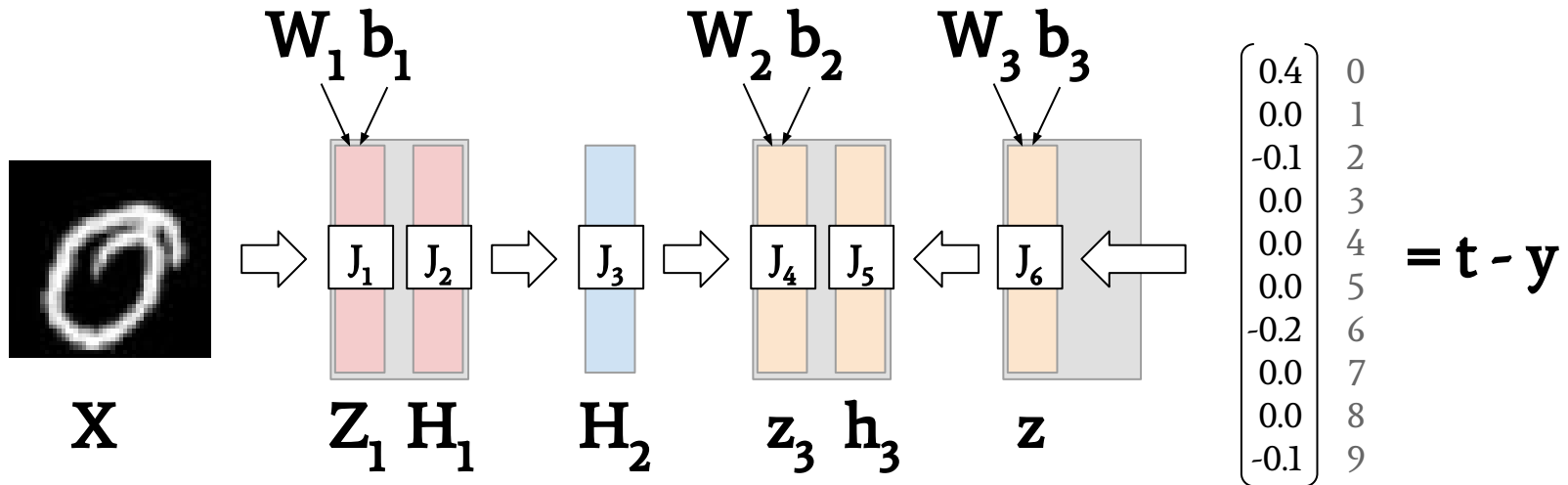
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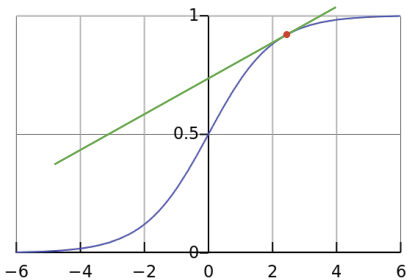
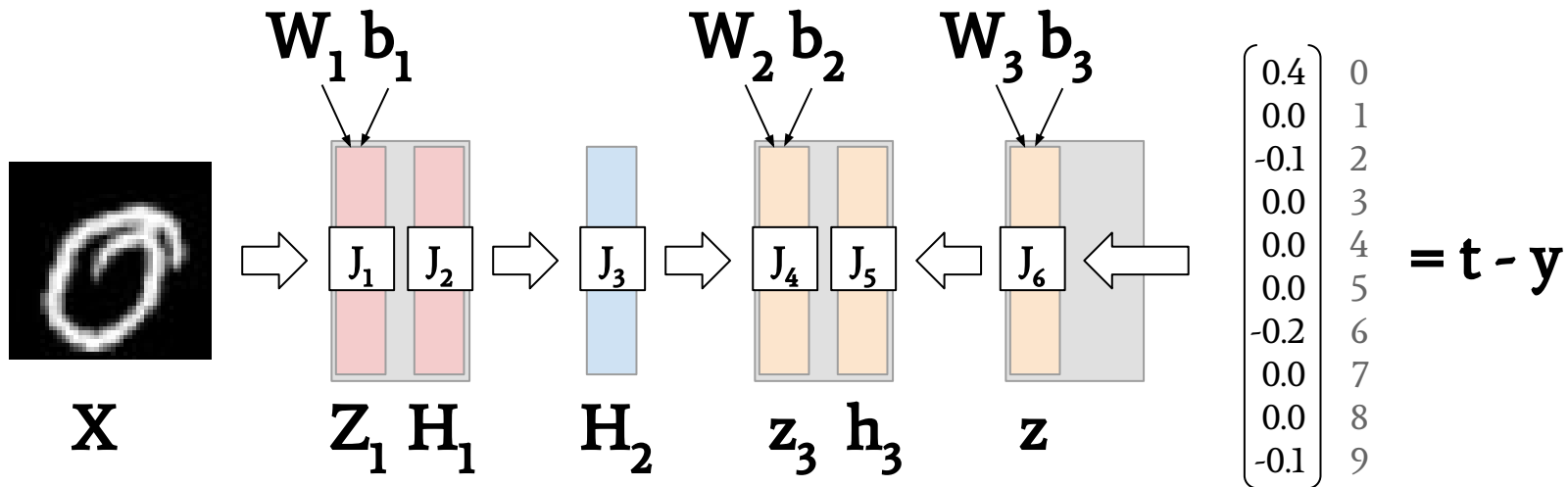
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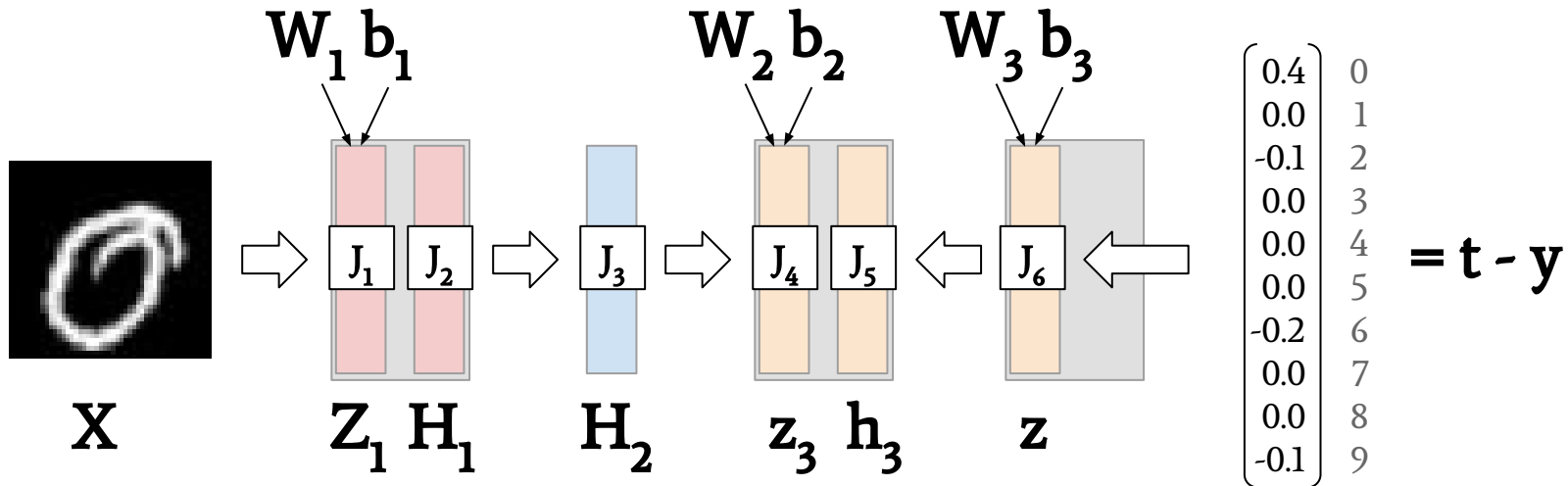
$$\nabla b_3 = t - y$$

$$\nabla W_3 = h_3 (t - y)^T$$

$$\nabla z_3 = ?$$

$$\nabla Z_1 = ?$$

Find direction in which the loss decreases



$$(J_5)_{i,i} = \sigma'((z_3)_i)$$

$$\Delta h_3 = J_5^T \Delta z_3$$

$$(h_3)_i = \sigma((z_3)_i)$$

$$\nabla z = t - y$$

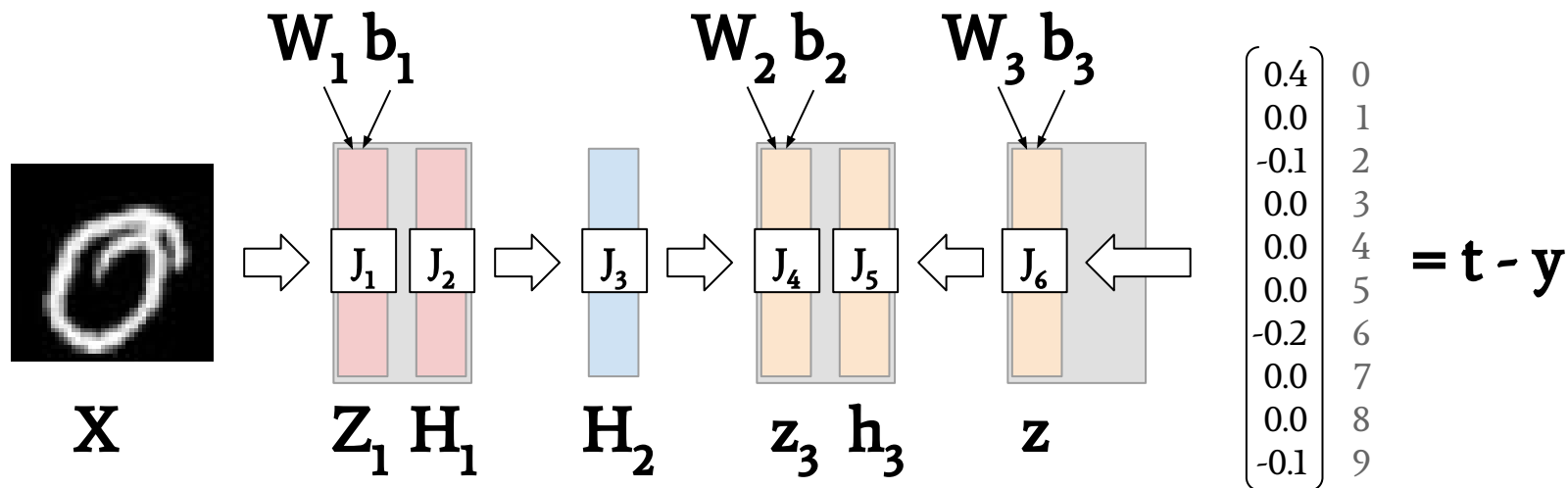
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$$\nabla z_3 = J_5 \nabla h_3$$

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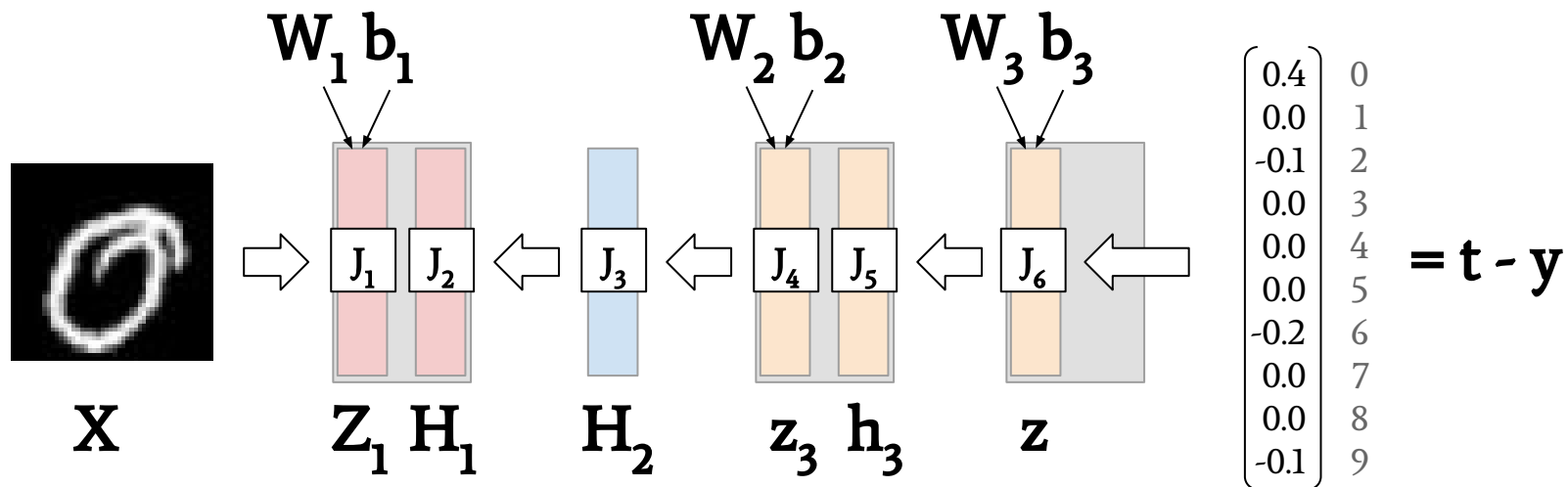
$$\nabla b_3 = t - y$$

$$\nabla W_3 = h_3 (t - y)^T$$

$$\nabla z_3 = J_5 J_6 (t - y)$$

$$\nabla Z_1 = ?$$

Find direction in which the loss decreases



$$\nabla z = t - y$$

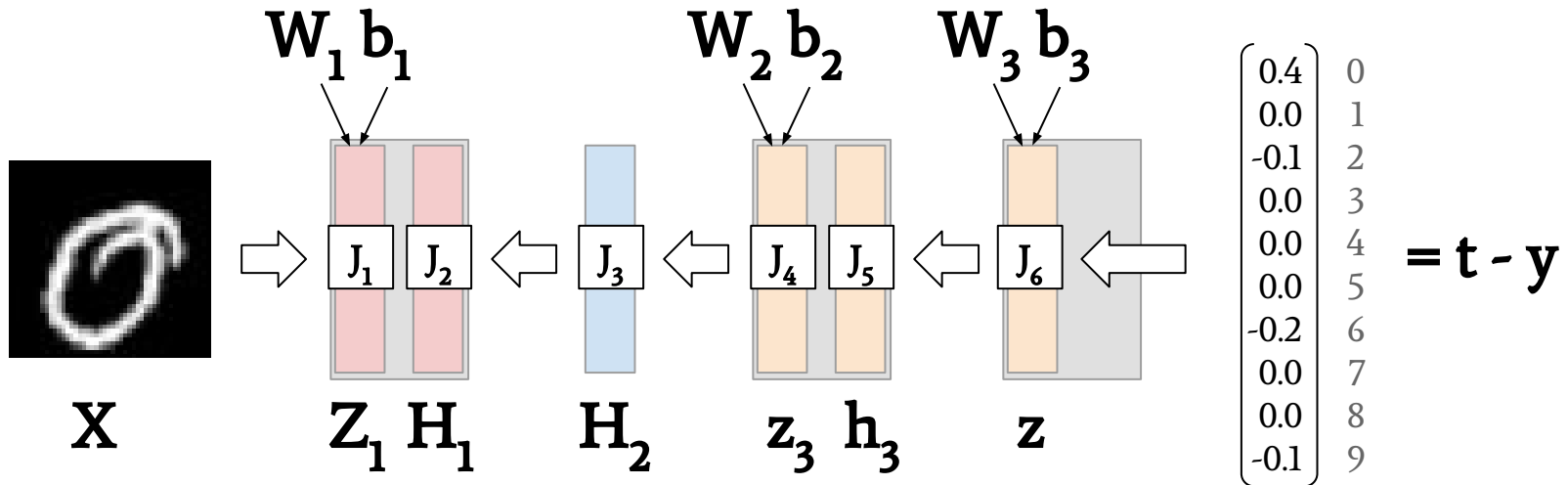
$$\nabla b_3 = t - y$$

$$\nabla W_3 = h_3 (t - y)^T$$

$$\nabla z_3 = J_5 J_6 (t - y)$$

$$\nabla Z_1 = J_2 J_3 J_4 J_5 J_6 (t - y)$$

Find direction in which the loss decreases



1	3	5	-3
-2	3	2	-1
1	2	-2	2
-1	3	-2	1



3	5
3	2

$$\nabla z = t - y$$

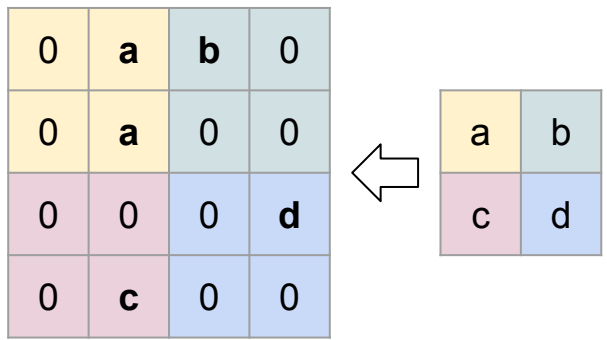
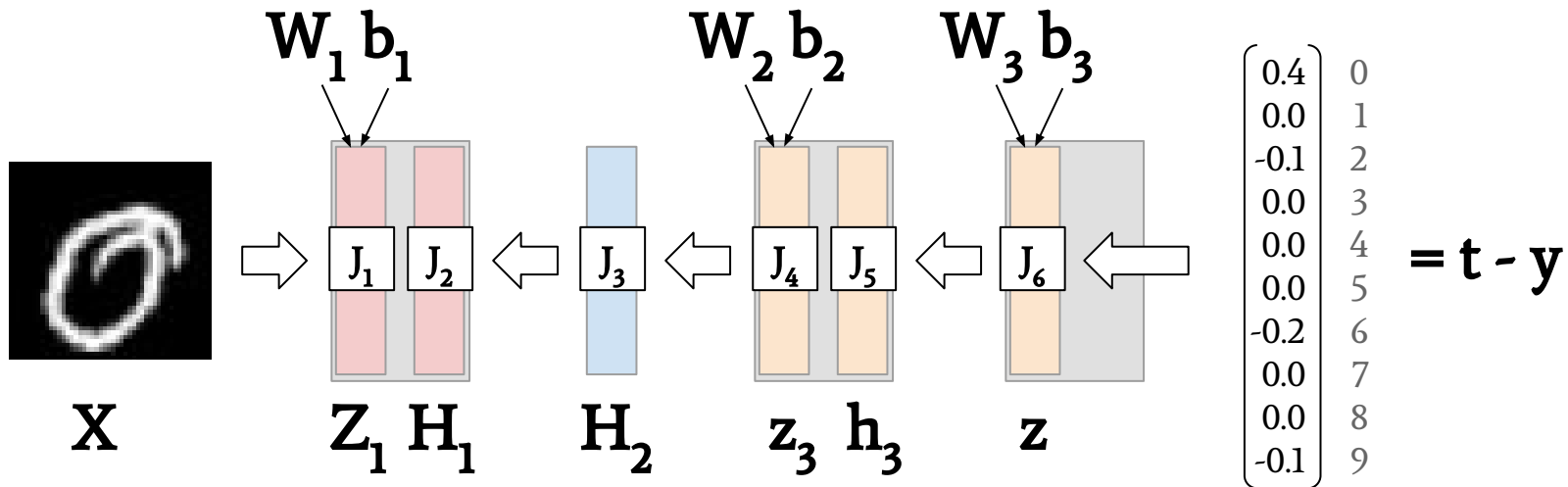
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$$\nabla z_3 = J_5 J_6 (t - y)$$

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Find direction in which the loss decreases



$$\nabla z = t - y$$

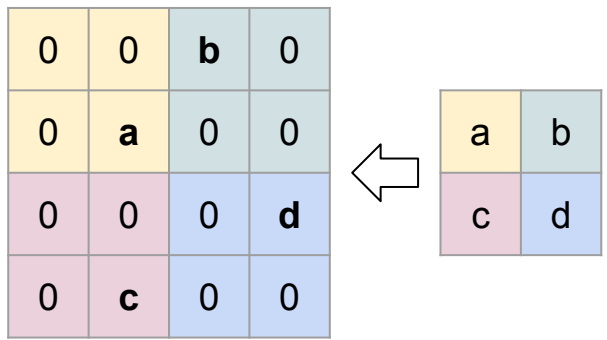
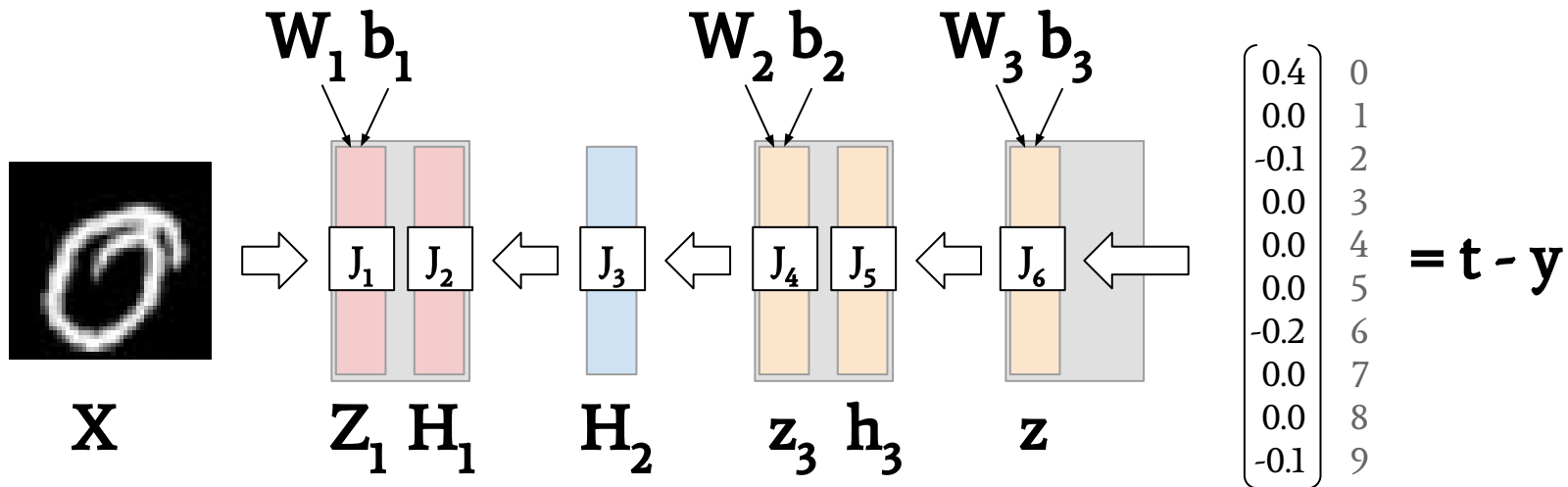
$$\nabla b_3 = t - y$$

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$$\nabla z_3 = J_5 J_6 (t - y)$$

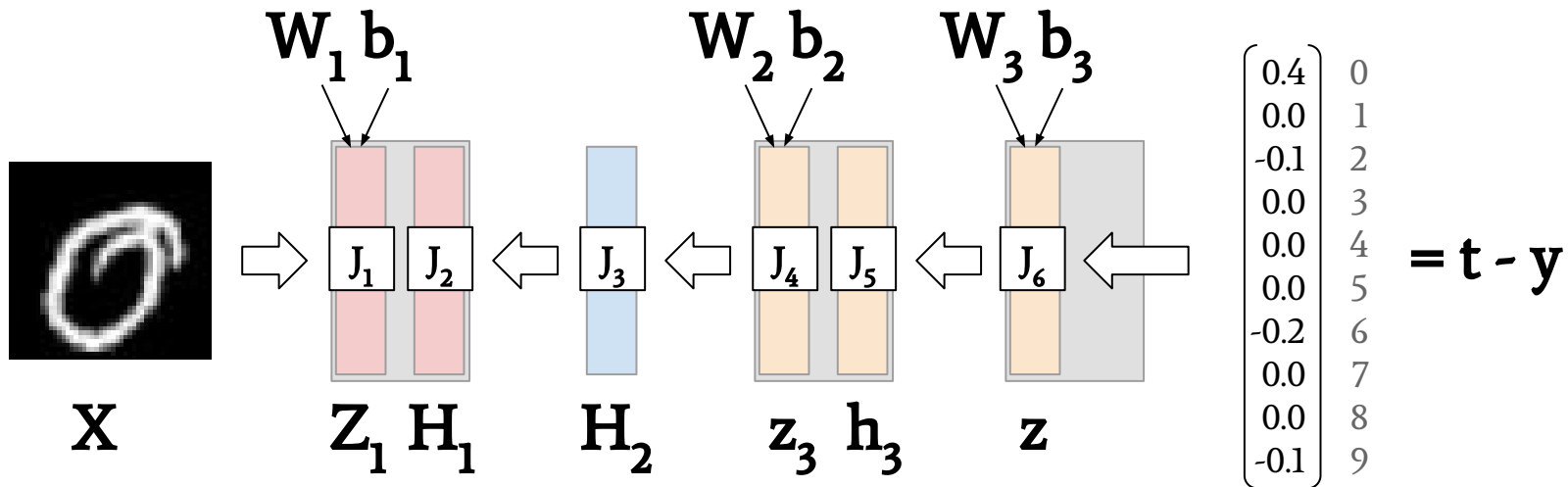
$$\nabla Z_1 = J_2 J_3 J_4 J_5 J_6 (t - y)$$

Find direction in which the loss decreases



$$\begin{aligned} \nabla z &= t - y \\ \nabla b_3 &= t - y \\ \nabla W_3 &= h_3 (t - y)^T \\ \nabla z_3 &= J_5 J_6 (t - y) \\ \nabla Z_1 &= J_2 J_3 J_4 J_5 J_6 (t - y) \end{aligned}$$

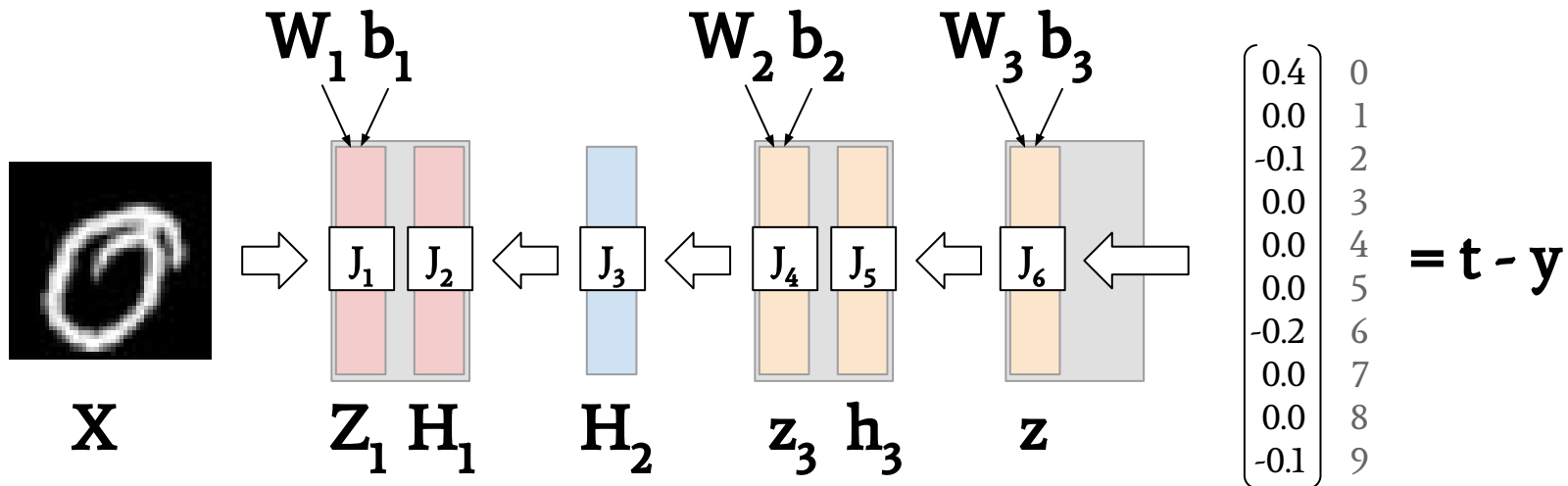
Find direction in which the loss decreases



$$A * B = C$$

$$\begin{aligned} \nabla z &= t - y \\ \nabla b_3 &= t - y \\ \nabla W_3 &= h_3 (t - y)^T \\ \nabla z_3 &= J_5 J_6 (t - y) \\ \nabla Z_1 &= J_2 J_3 J_4 J_5 J_6 (t - y) \end{aligned}$$

Find direction in which the loss decreases



$$A * B = C$$

$$A * \begin{pmatrix} \square \square \end{pmatrix} C = \begin{pmatrix} \square \square \end{pmatrix} B$$

$$\nabla z = t - y$$

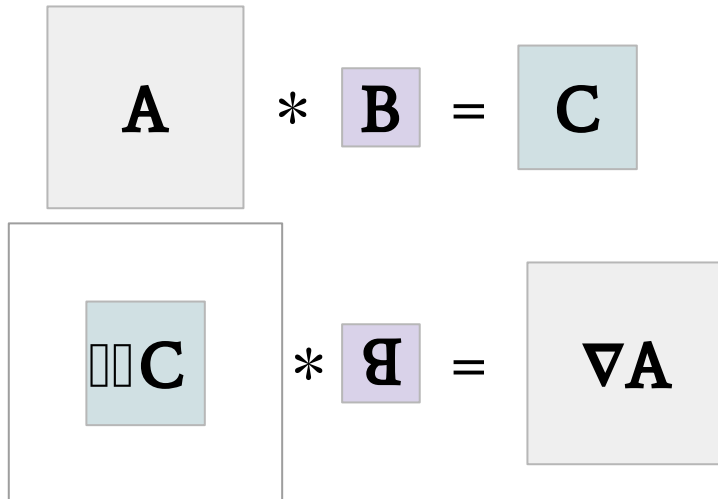
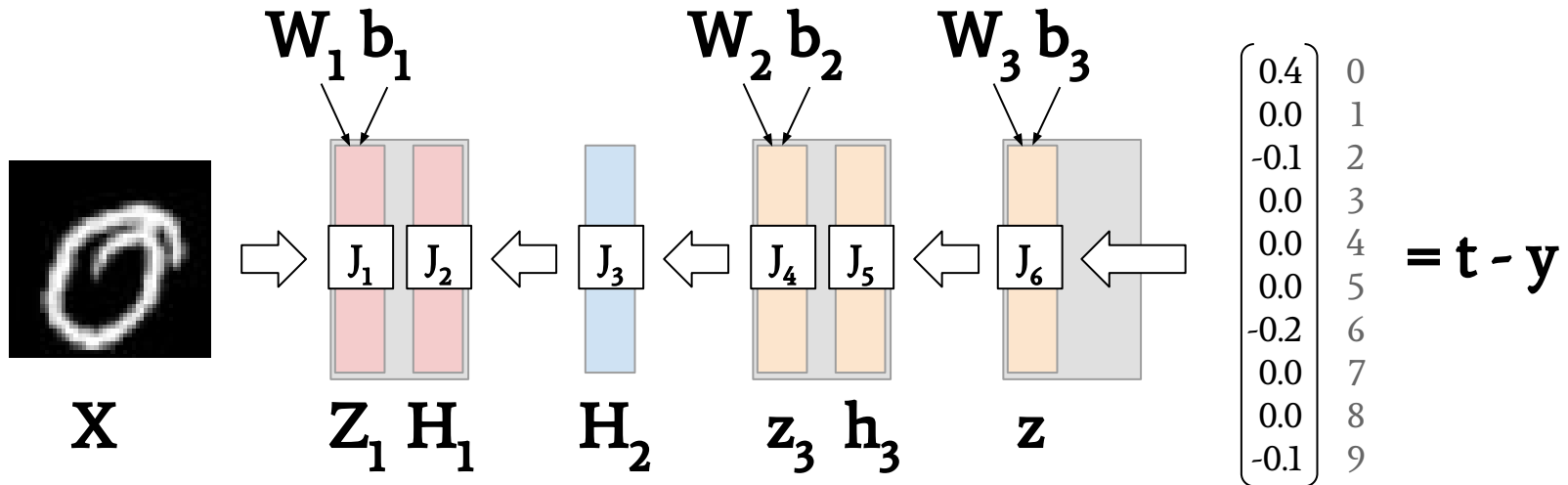
$$\nabla b_3 = t - y$$

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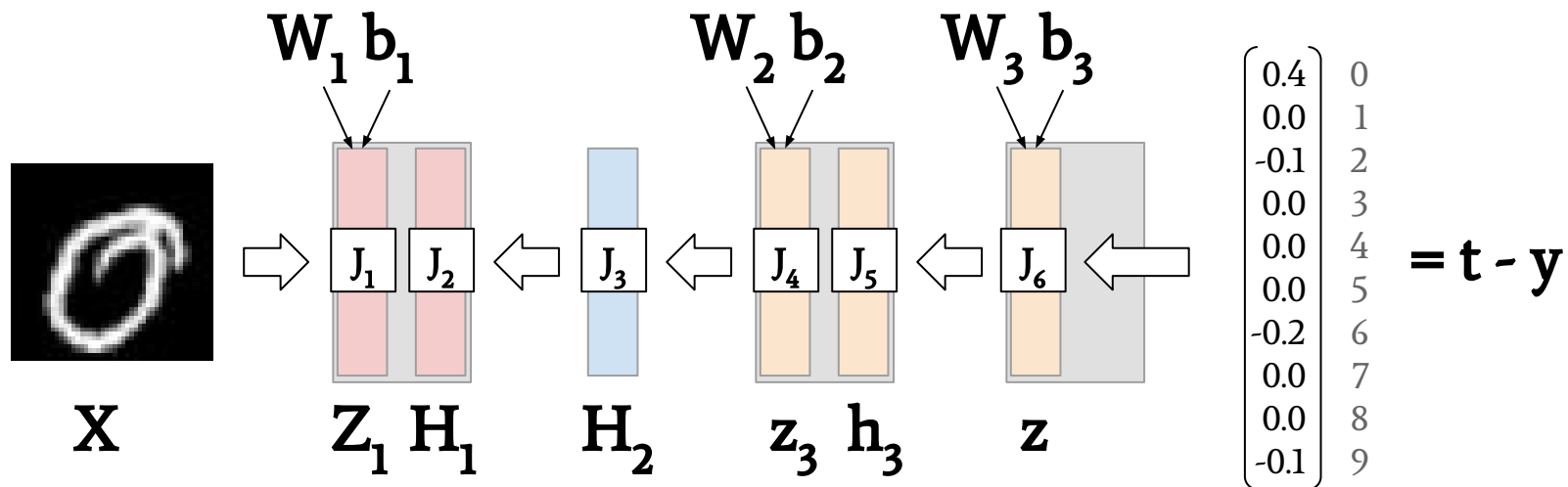
$$\nabla Z_1 = J_2 J_3 J_4 J_5 J_6 (t - y)$$

Find direction in which the loss decreases



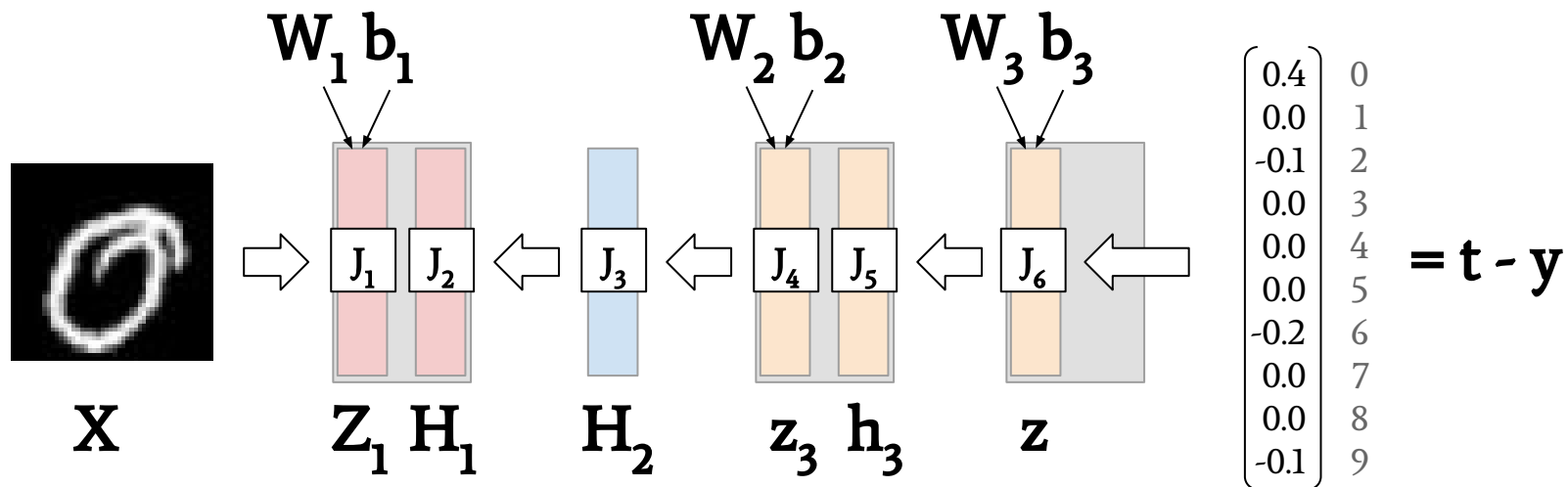
$$\begin{aligned} \nabla z &= t - y \\ \nabla b_3 &= t - y \\ \nabla W_3 &= h_3 (t - y)^T \\ \nabla z_3 &= J_5 J_6 (t - y) \\ \nabla Z_1 &= J_2 J_3 J_4 J_5 J_6 (t - y) \end{aligned}$$

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$$\nabla \theta = - \frac{\partial}{\partial \theta} J(f(\mathbf{X}; \theta), \mathbf{t})$$

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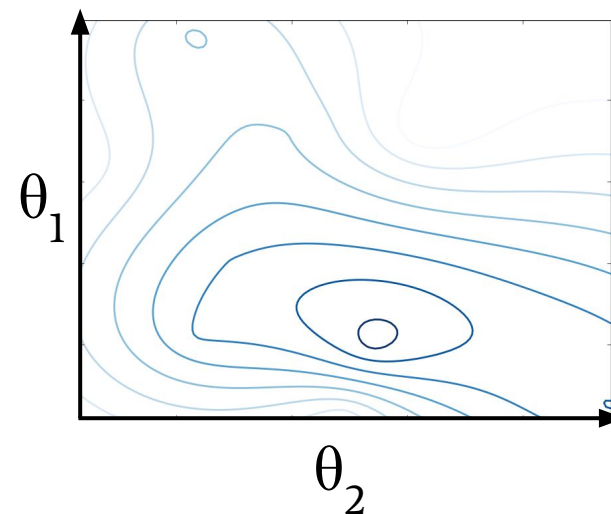
Optimization

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$$\theta^* = \min_{\theta} L(\theta; f, D)$$

Iterative scheme:

0. initialize θ randomly
1. find direction in which L decreases
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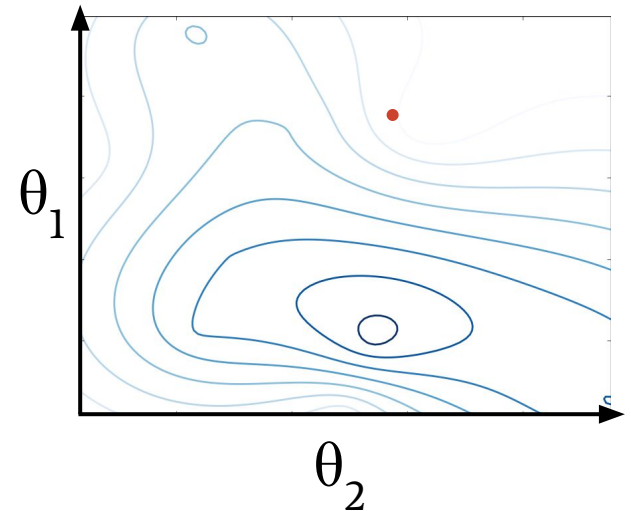
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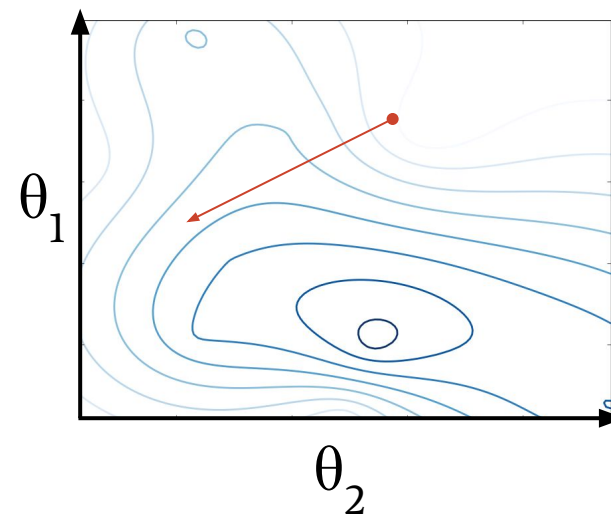
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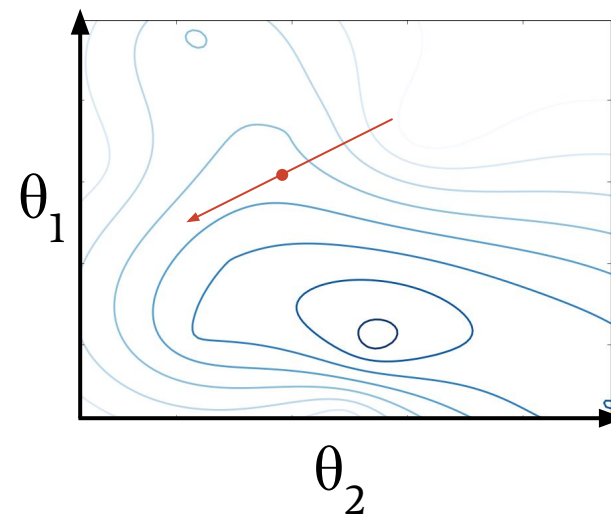
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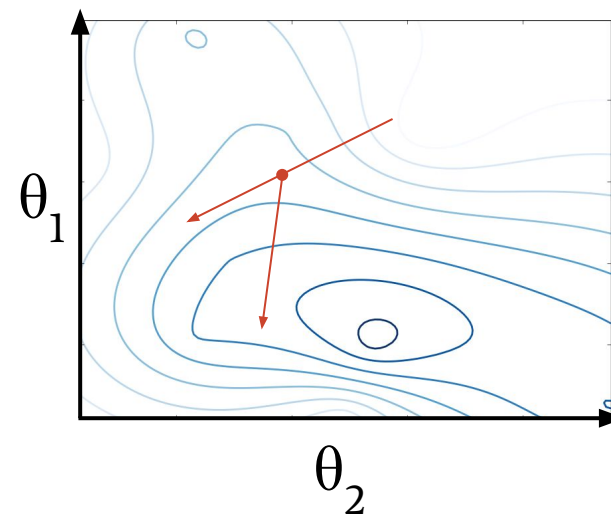
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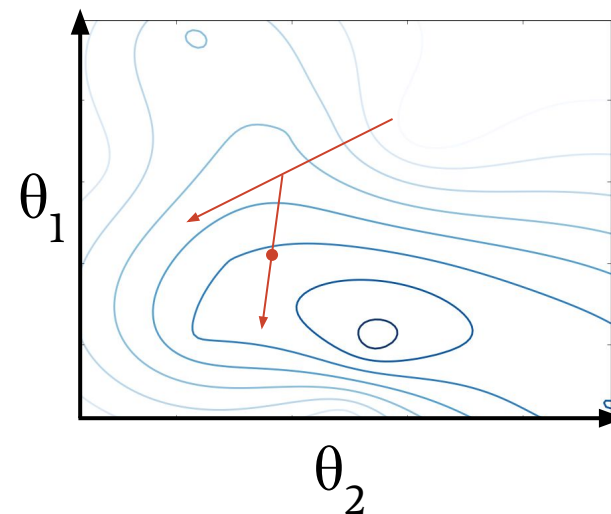
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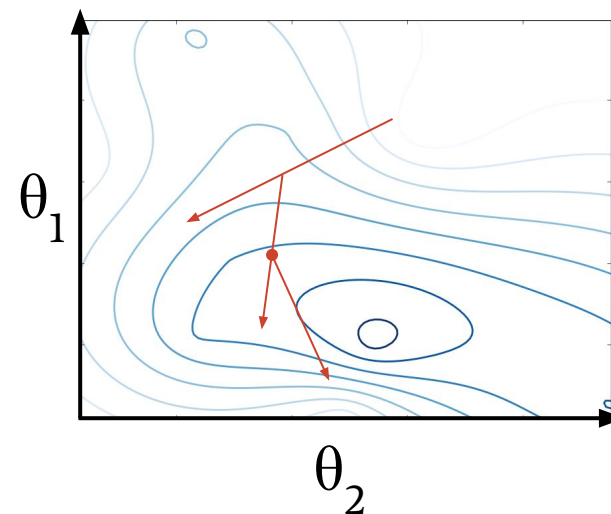
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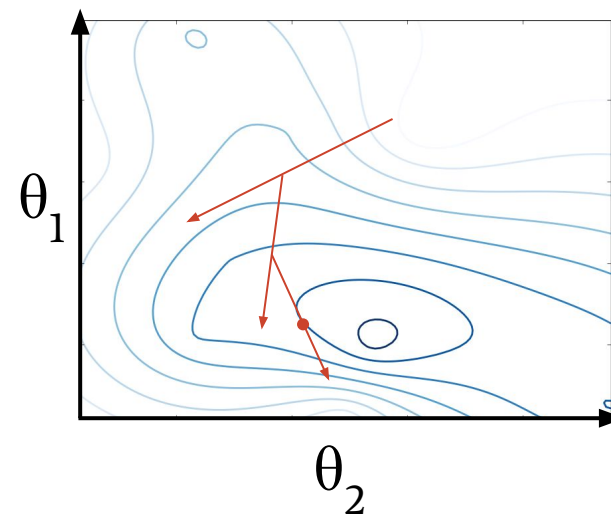
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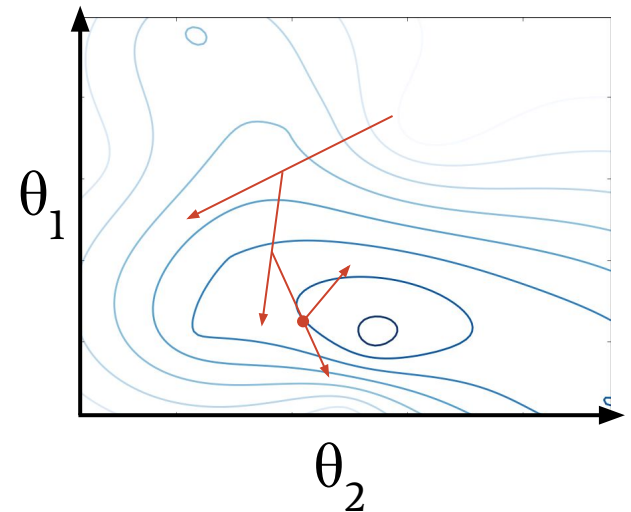
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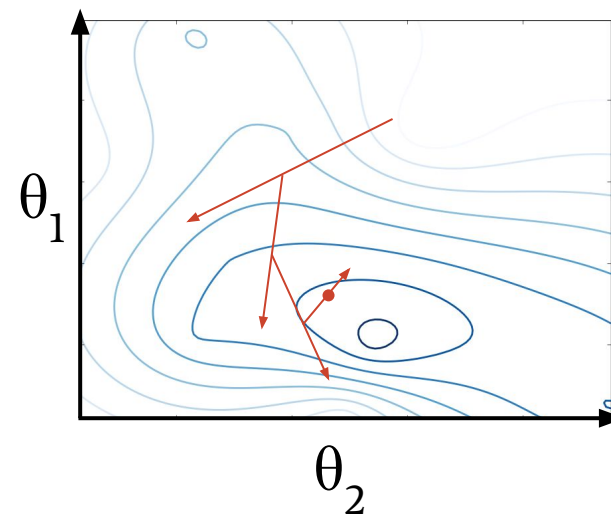
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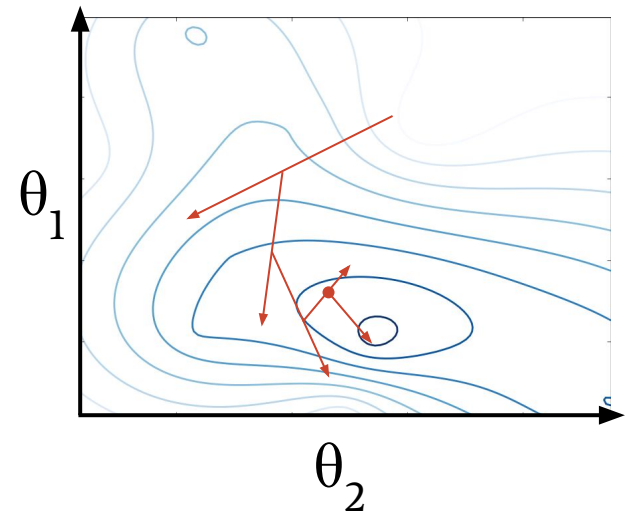
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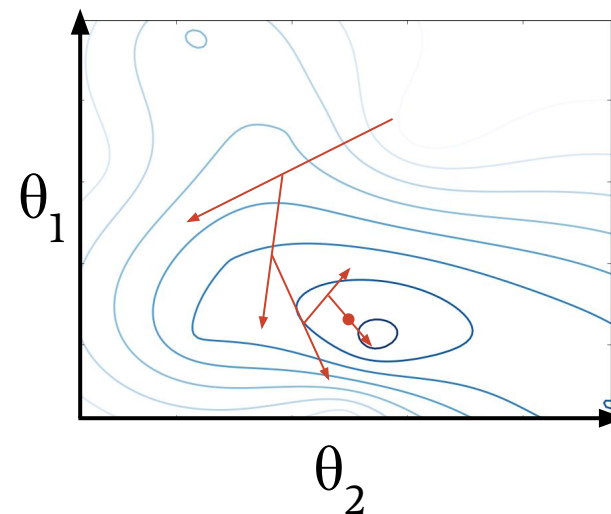
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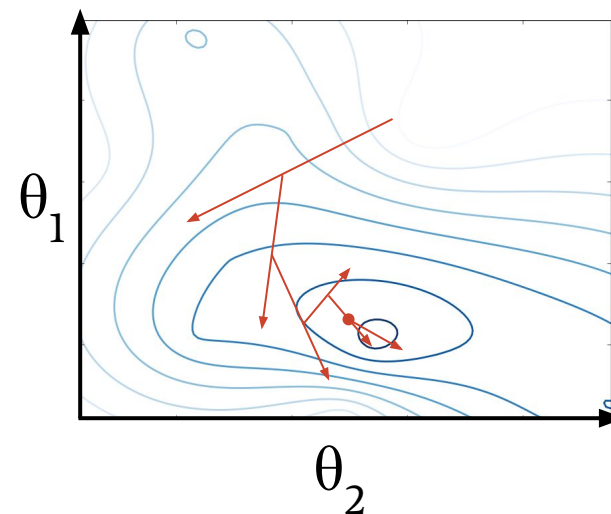
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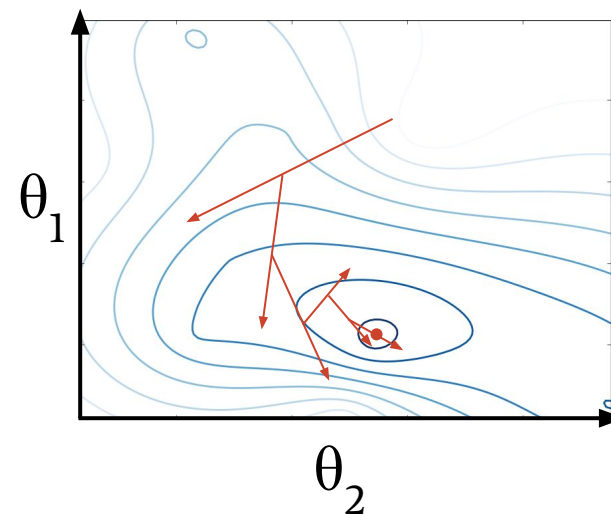
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How to solve a task with deep learning

1. **Formalize task** so its solution can be expressed as a function
2. **Define model** as a generic solution with free parameters
3. **Define loss** function measuring how bad the solution is
4. **Optimize** model parameters to minimize loss

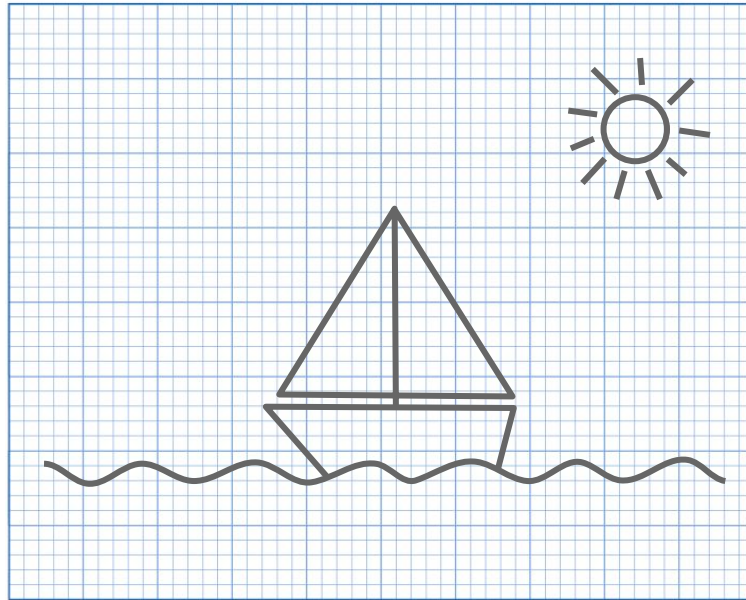
$$\mathbf{Y} = f(\mathbf{X}; \theta)$$

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$$\theta^* = \min_{\theta} L(\theta; f, D)$$

deep
~~machine~~

Basic ideas behind ~~deep~~ learning



Deep learning in practice



Deep learning in practice

Optimization



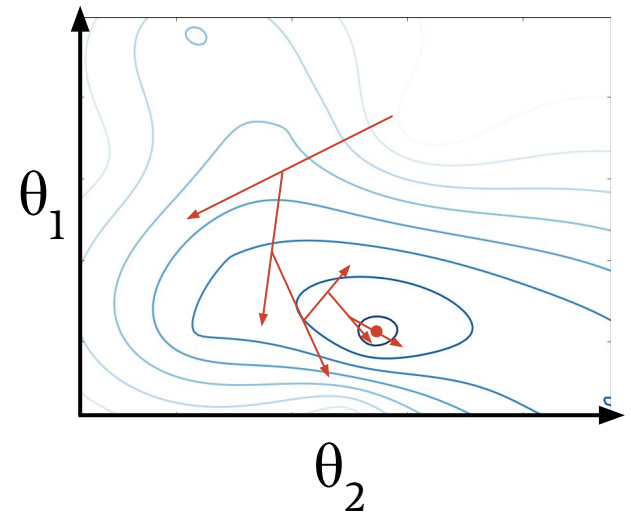
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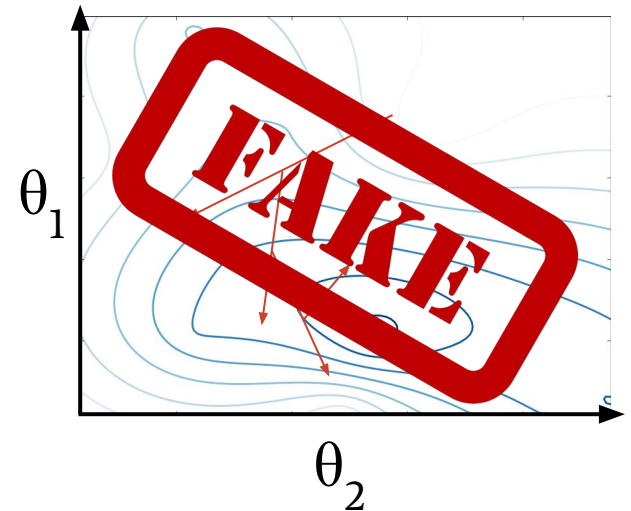
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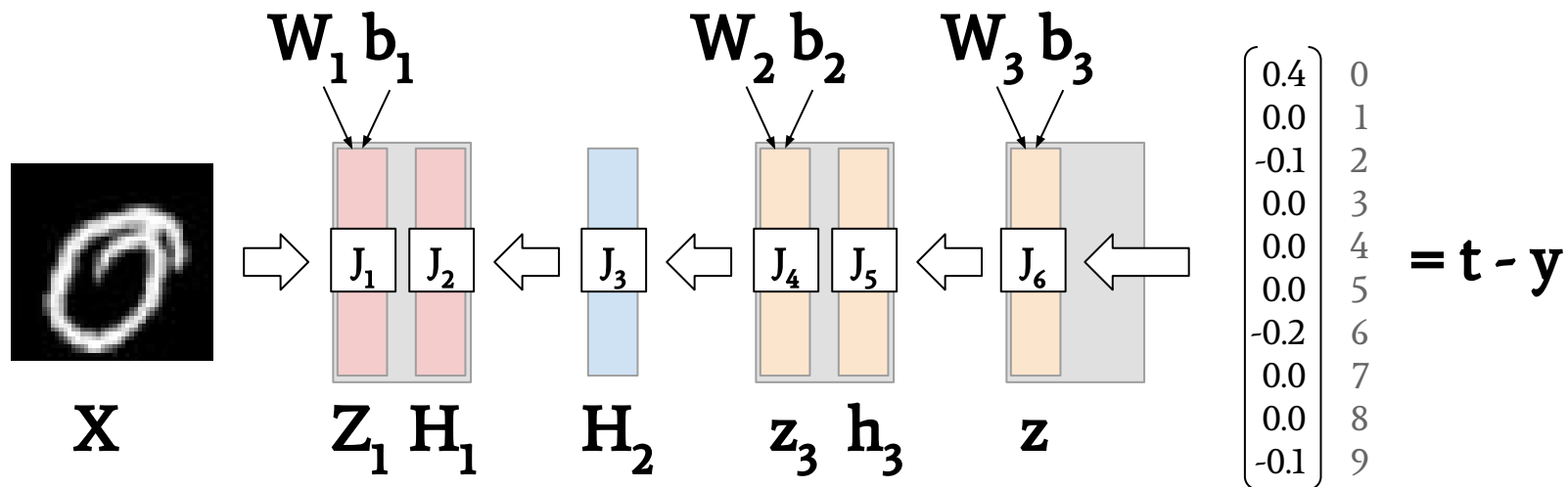
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$$\nabla z = t - y$$

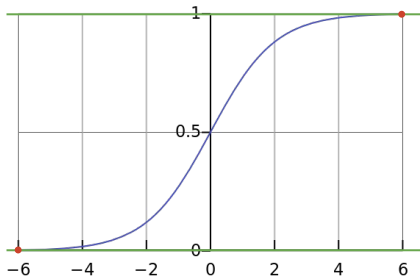
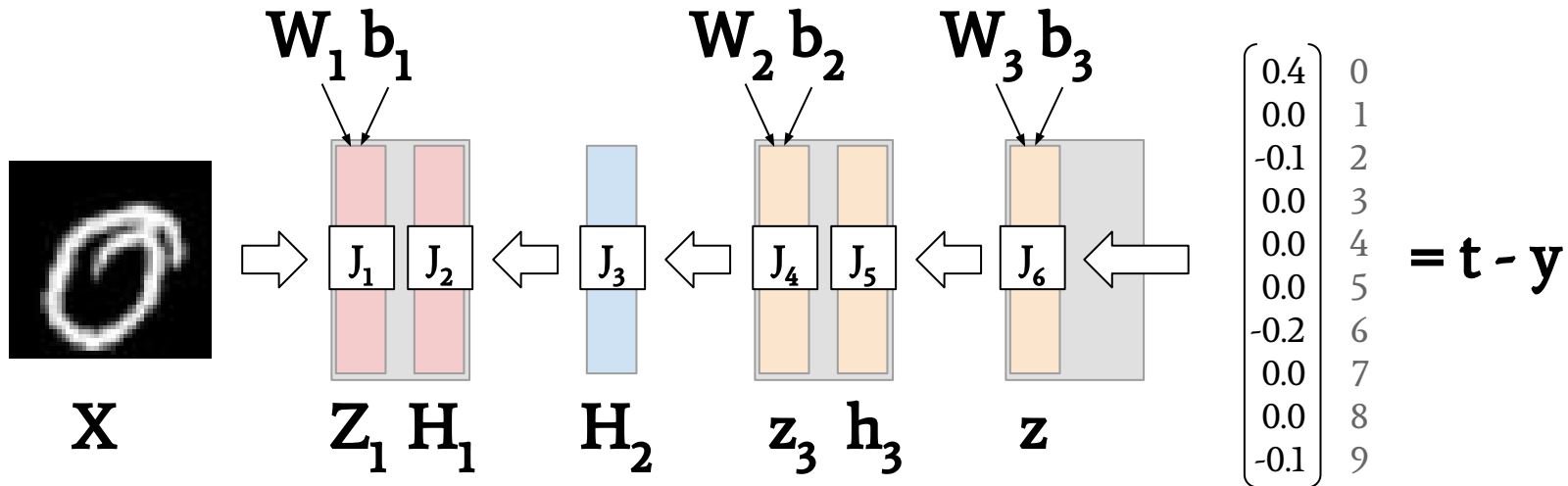
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Find direction in which the loss decreases



$$(J_5)_{i,i} = \sigma'((z_3)_i)$$

$$\nabla z = t - y$$

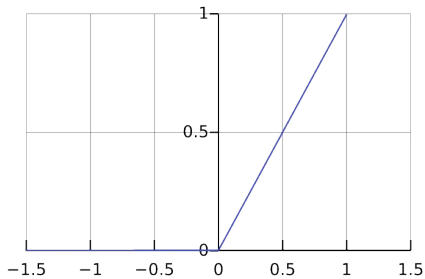
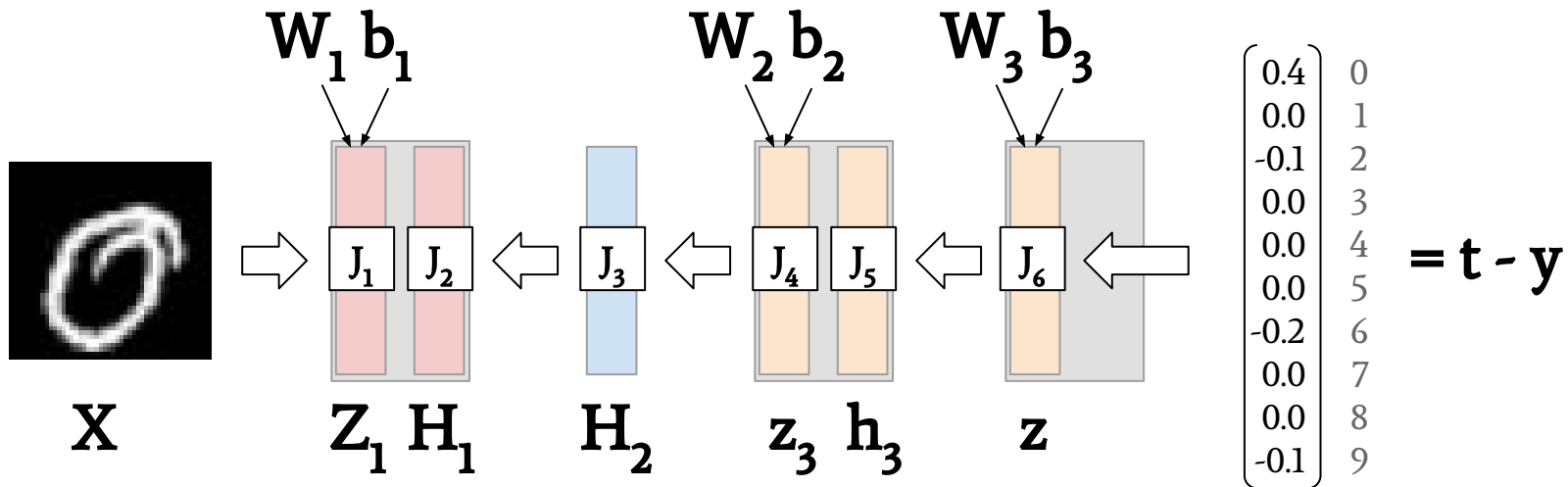
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Find direction in which the loss decreases



ReLU: $\max(x, 0)$

$$(J_5)_{i,i} = [(\mathbf{z}_3)_i > 0]$$

$$\nabla \mathbf{z} = \mathbf{t} - \mathbf{y}$$

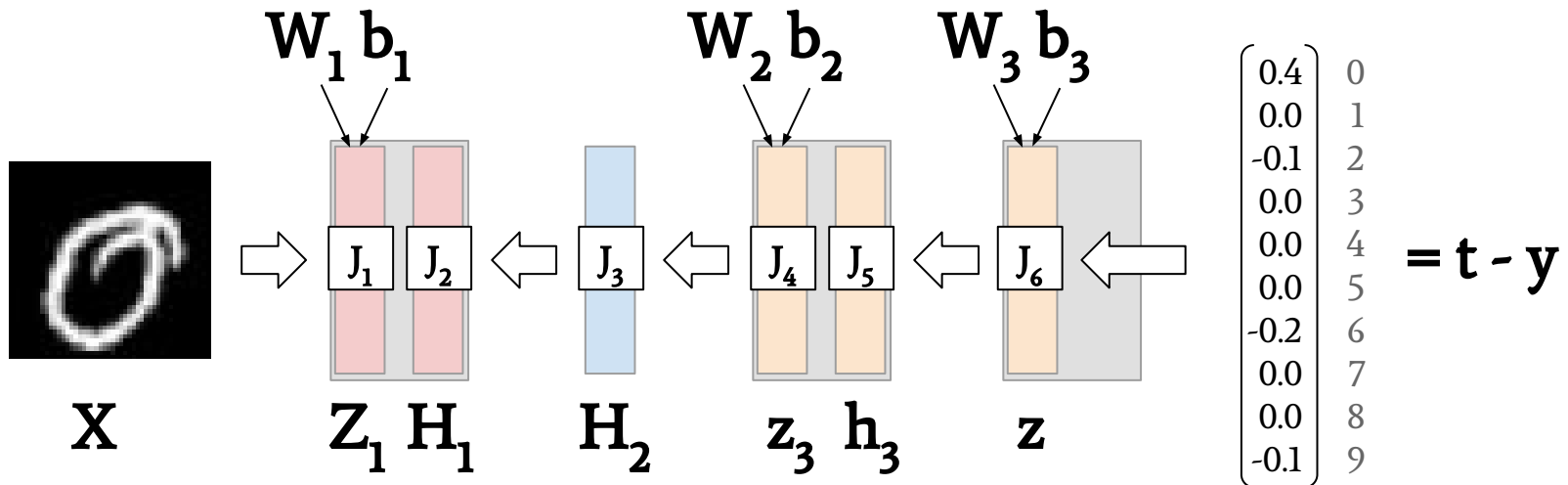
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Find direction in which the loss decreases



$$J_6 = W_3$$

$$J_4 = W_2$$

$$J_1 = \text{“mumble } W_1 \text{ mumble mumble”}$$

$$\nabla z = t - y$$

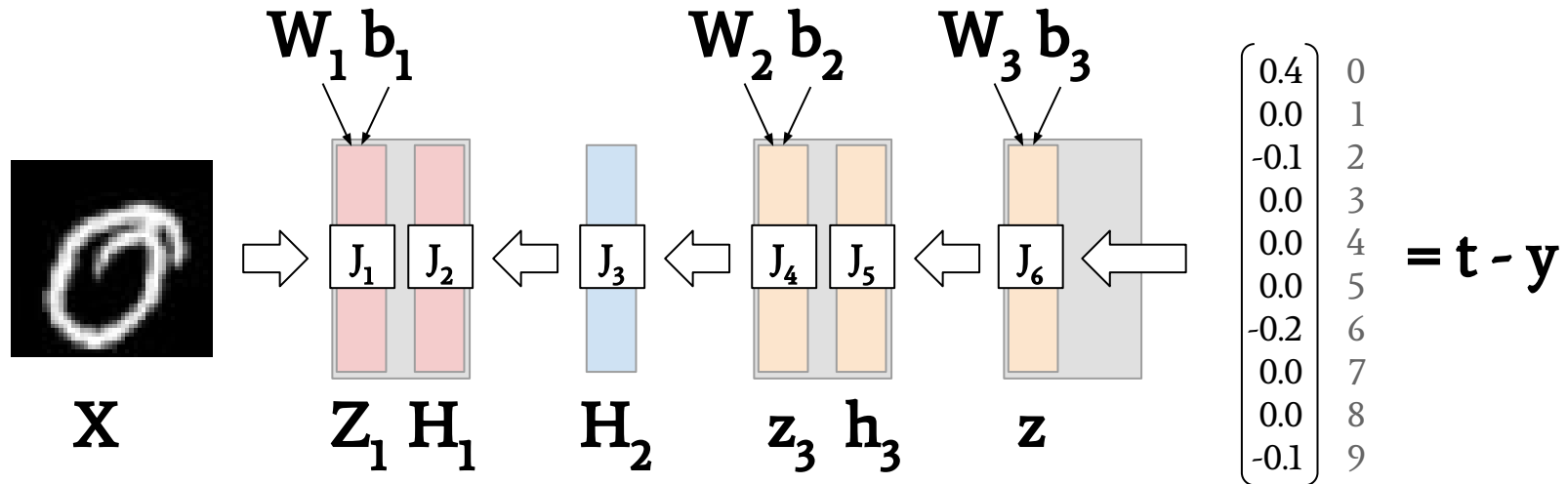
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Problem:

Depending on W_1, W_2, W_3 ,
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Initialization

Problem:

Depending on θ , $-\frac{\partial}{\partial \theta} J(f(\mathbf{X}; \theta), \mathbf{t})$ may become very small (“vanishing gradient”) or large (“exploding gradient”).

Initialization

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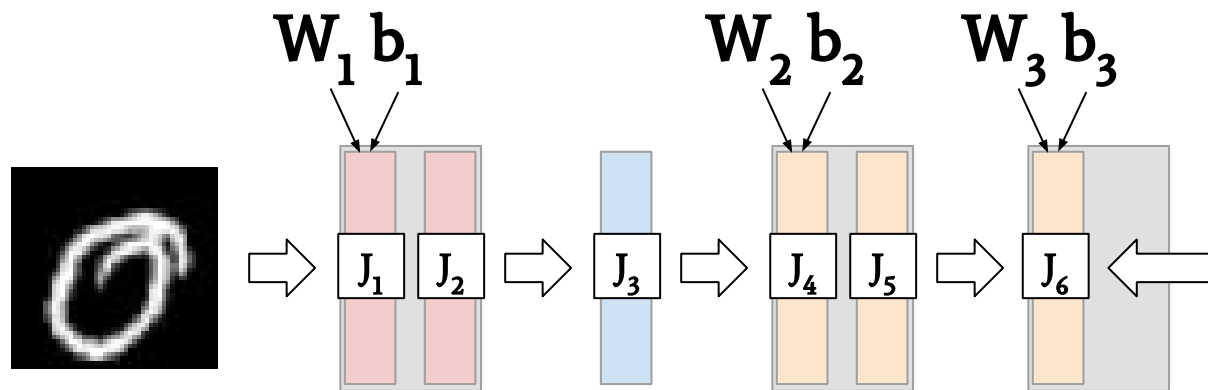
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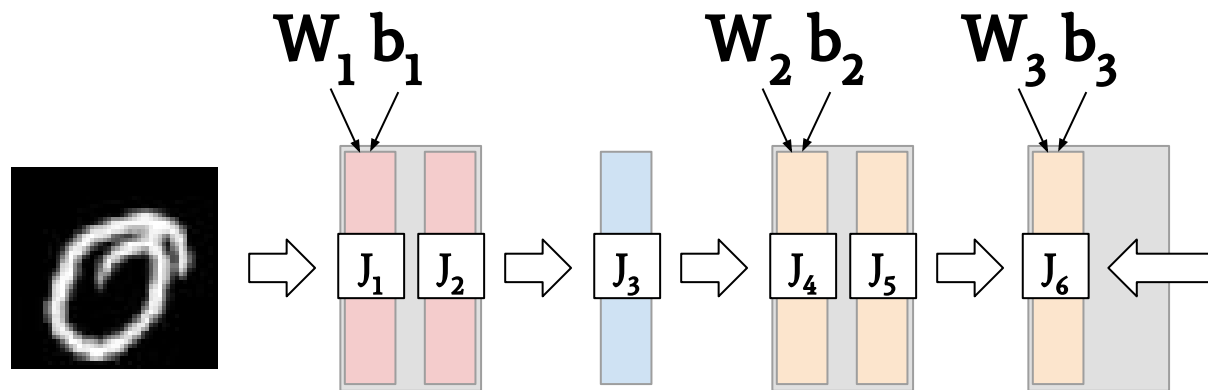
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Initialization



2006: Initialize weights with unsupervised pretraining

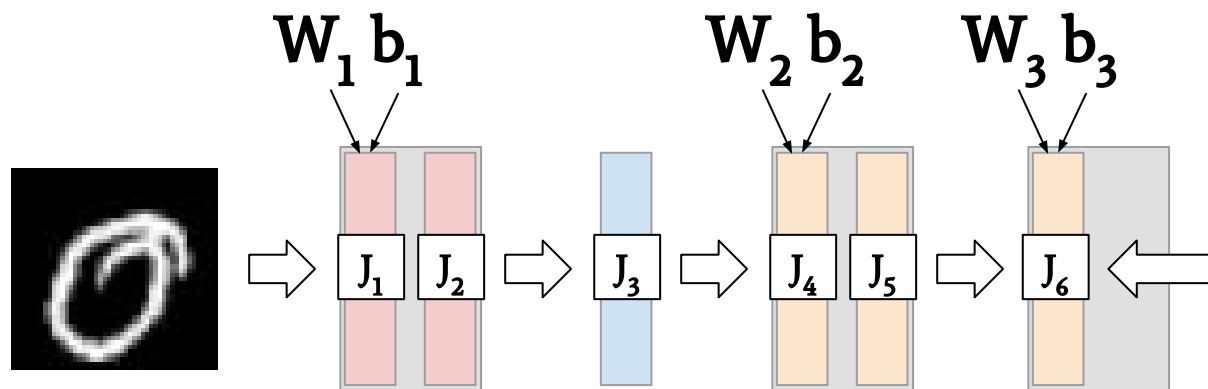
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2006: Initialize weights with unsupervised pretraining

2010: Initialize randomly, scaled to preserve variance of Gaussian inputs and/or gradients (Glorot 2010; He 2015)

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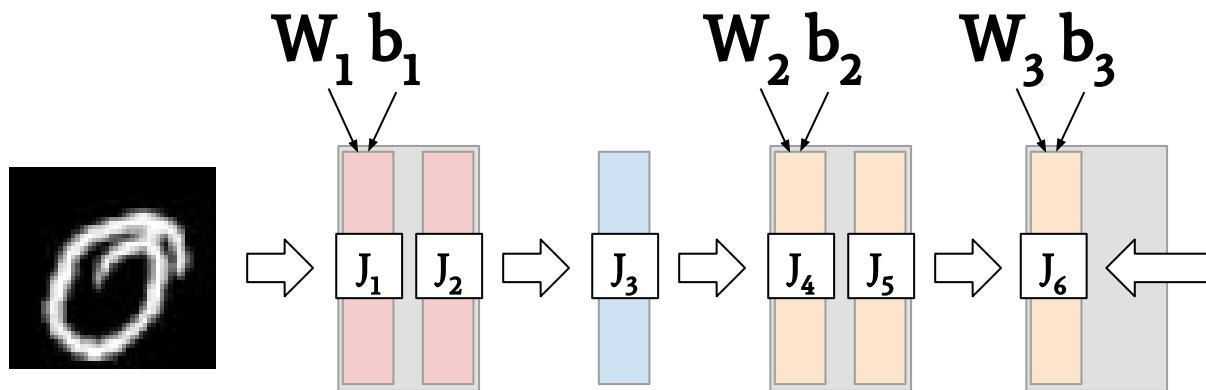


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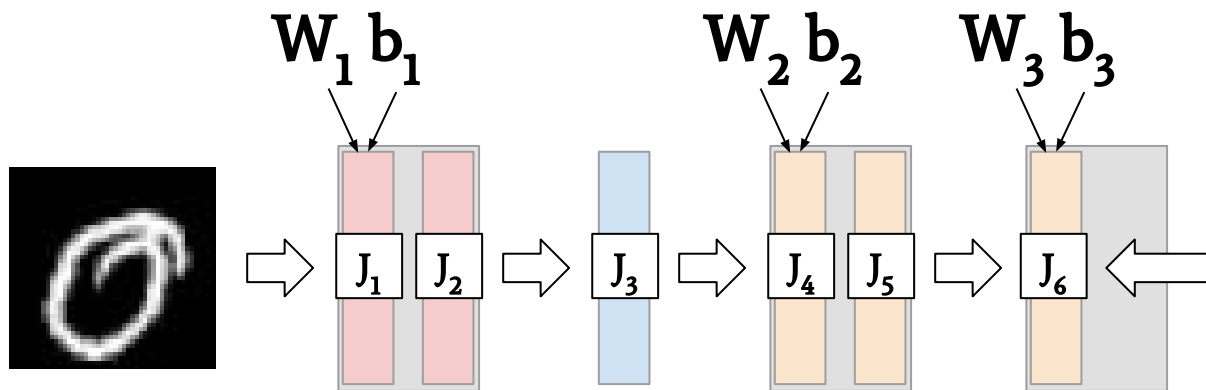
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2016: Initialize randomly, scaled by observed variance of actual training data at each layer (Krähenbühl; Mishkins; Salima)

Initialization



simple formula,
most common

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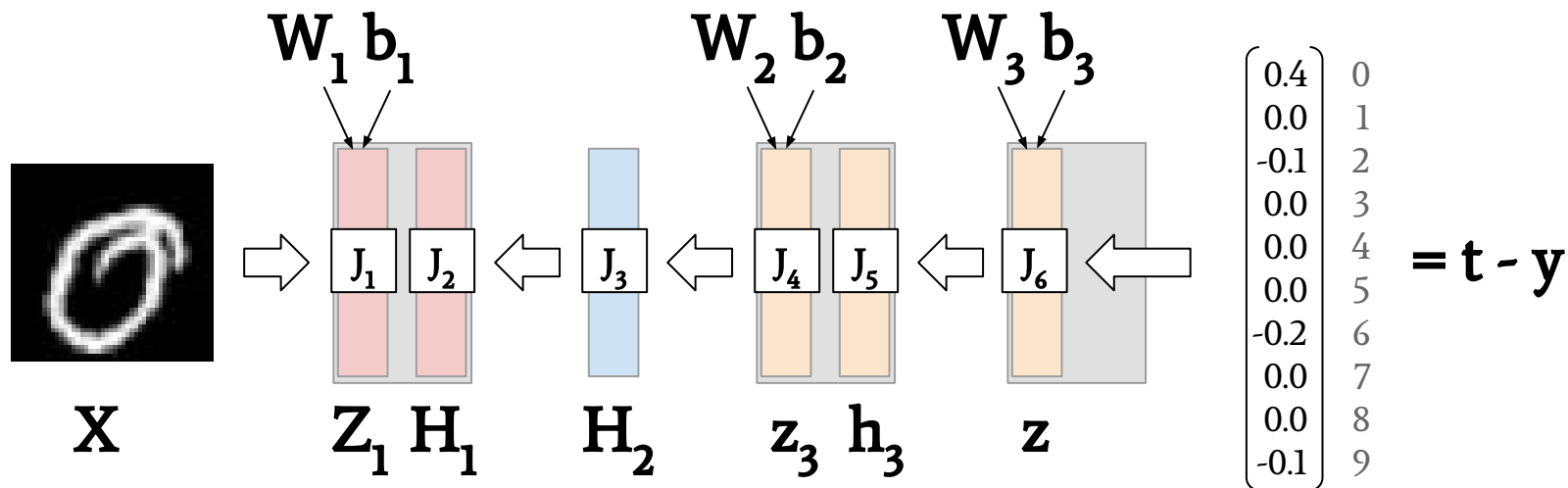
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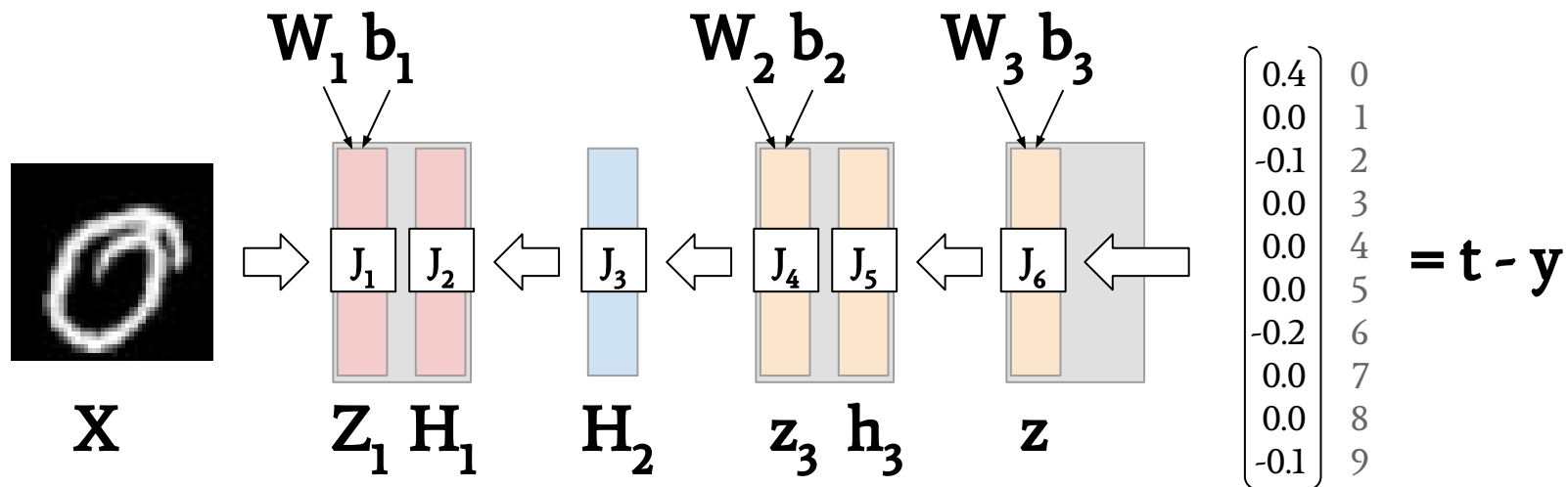
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$$\nabla \theta = - \frac{\partial}{\partial \theta} J(f(\mathbf{X}; \theta), \mathbf{t})$$

$$- \frac{\partial}{\partial \theta} L(\theta; f, D) \approx - \sum_{(\mathbf{x}, \mathbf{T}) \in D'} \frac{\partial}{\partial \theta} J(f(\mathbf{X}; \theta), \mathbf{T}) \quad \text{where } D' \subset D$$

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Stochastic Gradient Descent (SGD):

$$\theta \leftarrow \theta - \eta \frac{\partial L}{\partial \theta}$$

Take small step in direction of negative gradient.

Analogy: Somebody walking among hills, always in direction of steepest descent.

How far to move?

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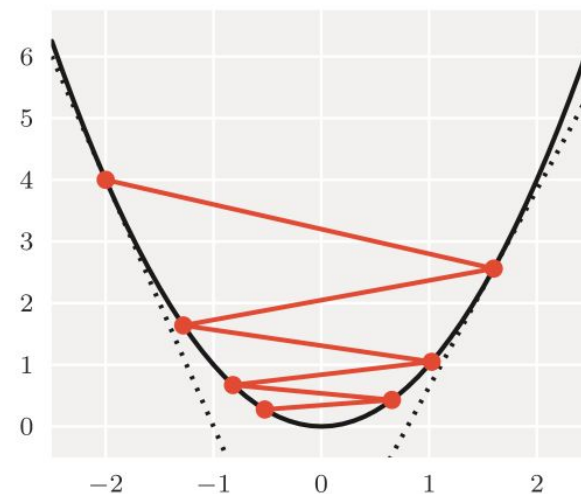
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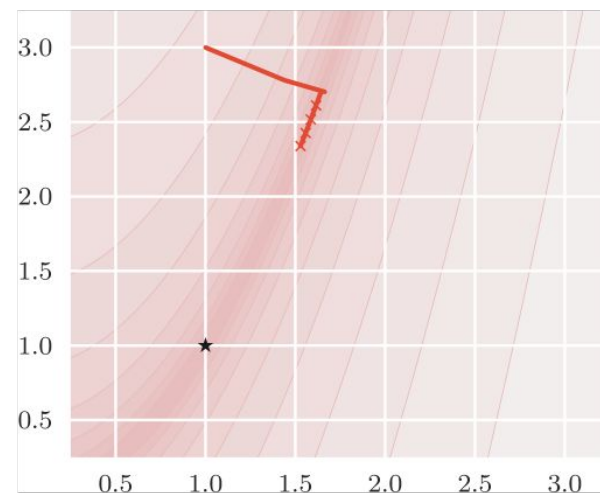
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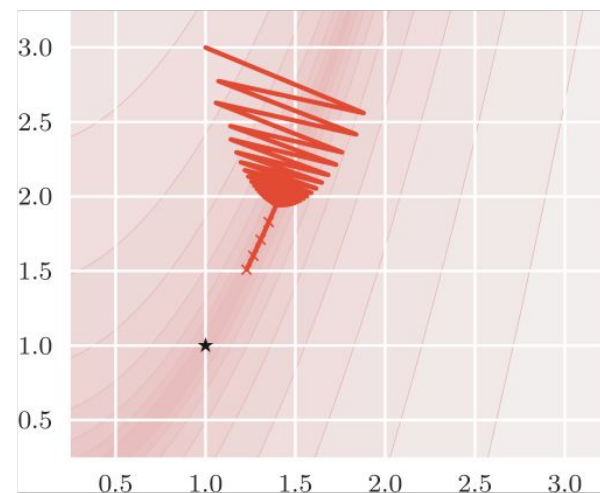
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Stochastic Gradient Descent (SGD) with Momentum:

$$\mathbf{v} \leftarrow \alpha \mathbf{v} - \eta \frac{\partial L}{\partial \theta}$$

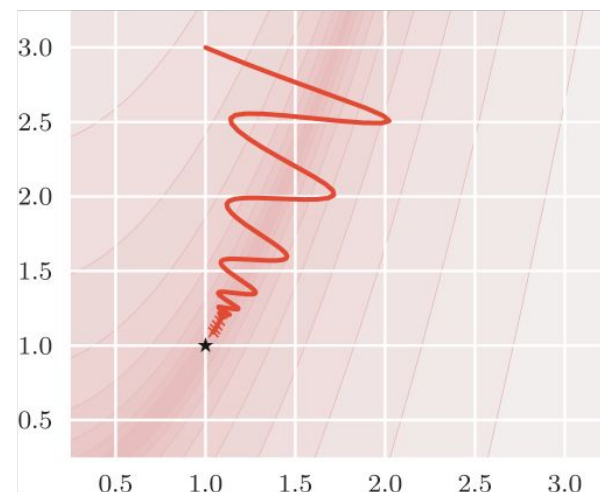
$$\theta \leftarrow \theta + \mathbf{v}$$

Dampen velocity according to friction coefficient α (e.g., 0.9).

Increase velocity in direction of negative gradient.

Move according to velocity.

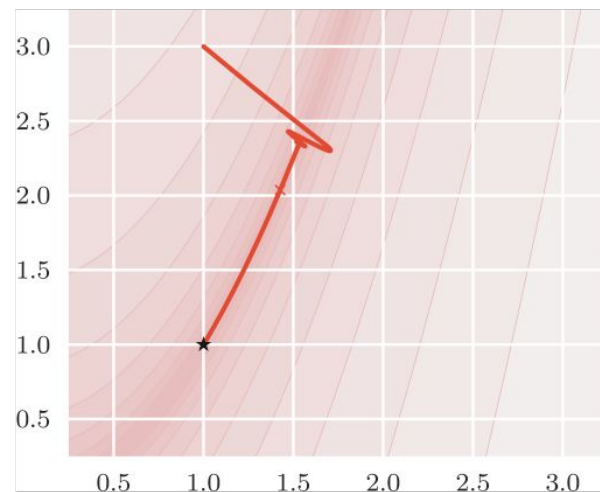
Analogy: Ball rolling down hills.



Adam (Adaptive Moment Estimation):

- Compute **velocity (first moment)**:
exponential moving average over past gradients (as before)
- Compute **second moment estimate**:
exponential moving average over past gradient magnitudes
- Move according to velocity, **divided by second moment**

Intuition: counter notoriously small gradients by upscaling, and large gradients by downscaling, separately for each weight



ICLR 2015: Adam: A Method for Stochastic Optimization

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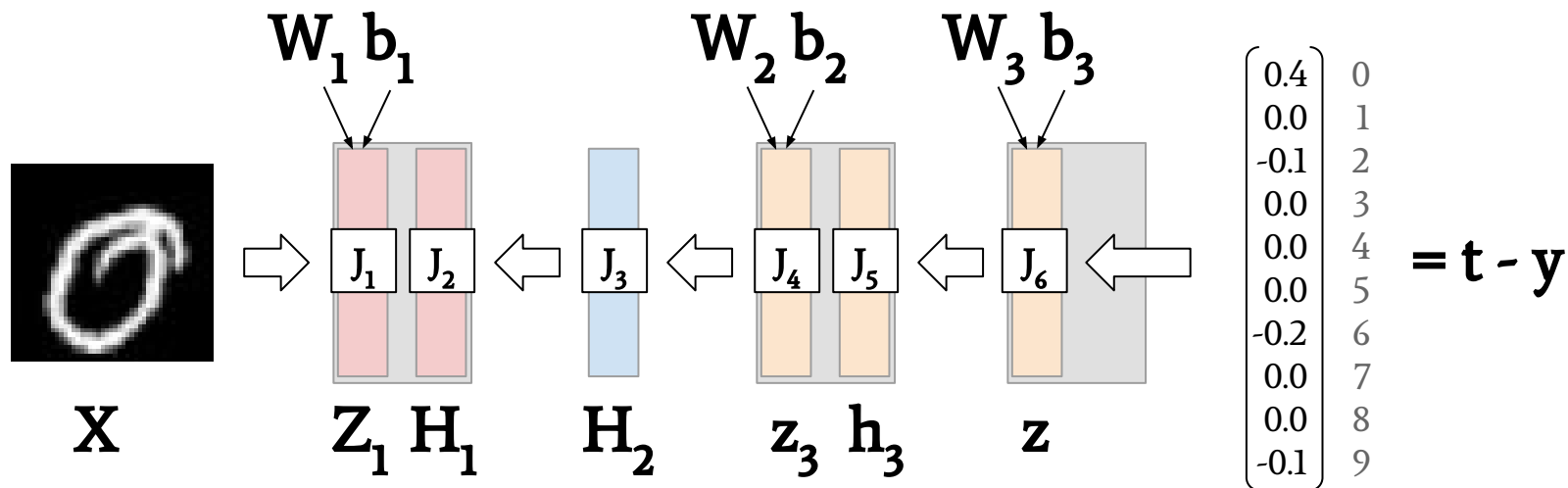
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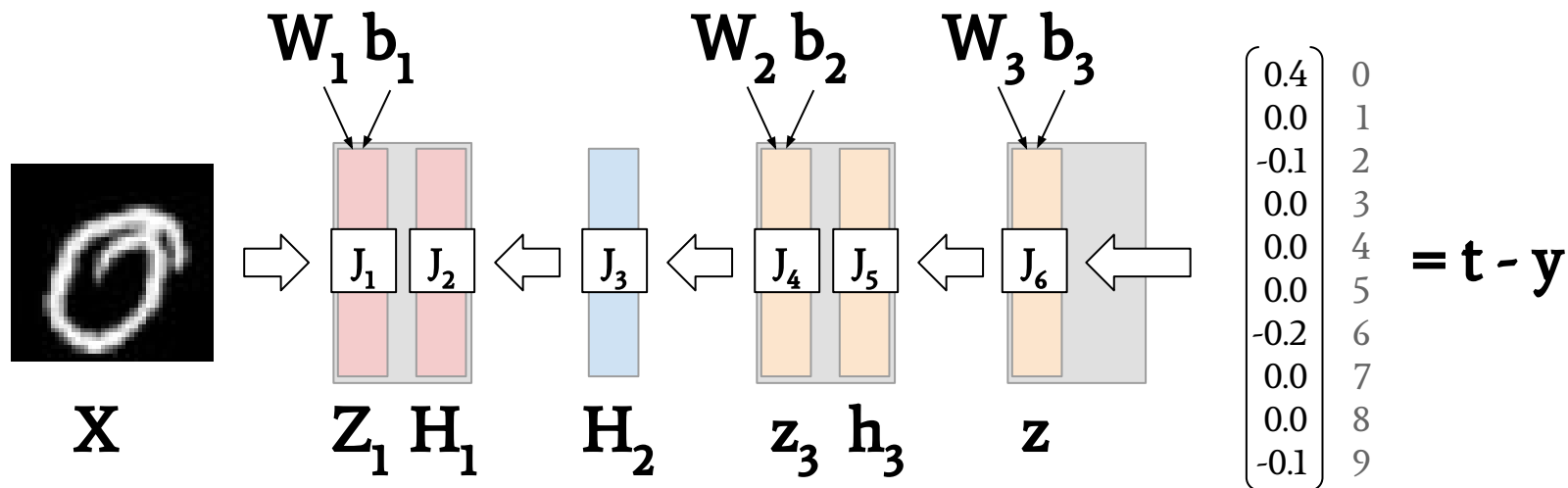
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Gradient clipping



Possible solution:

Scale/clip ∇z , ∇h_3 , ∇z_3 , ∇H_1 , ∇Z_1
when they become too large.

$$\nabla z = t - y$$

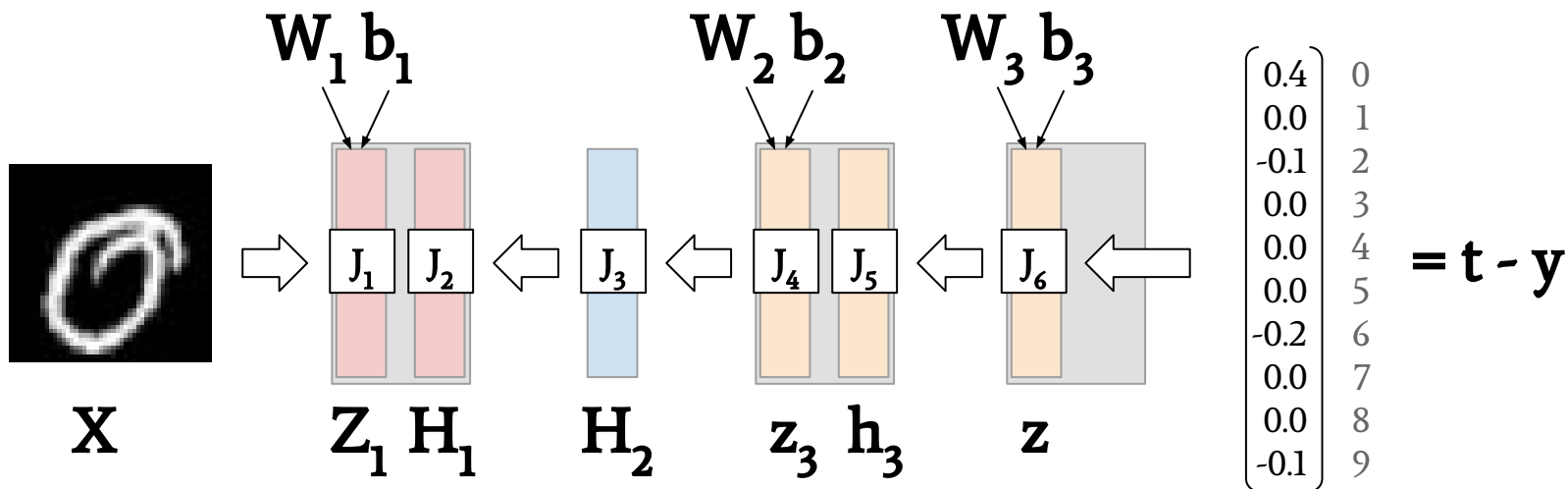
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Unitary weights



Possible solution:

Parameterize W_1, W_2, W_3 such that they always stay orthogonal matrices.

$$\nabla z = t - y$$

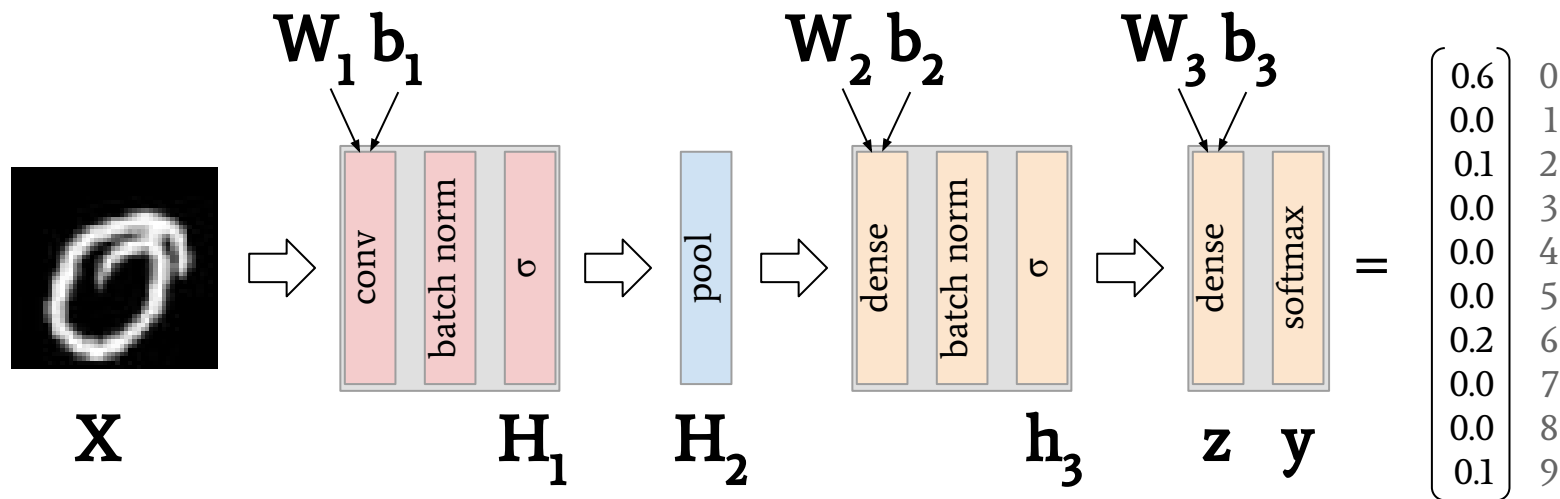
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Batch normalization



Possible solution:

Normalize to zero mean / unit variance after every layer

- learn scale and bias on top to not lose expressivity
- estimate mean / variance on minibatch, not full dataset
- use fixed statistics after training
- backpropagate error through mean / variance computation

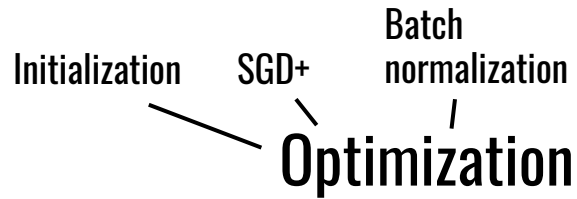
4. **Optimize** model parameters to minimize loss

$$\theta^* = \min_{\theta} L(\theta; f, D)$$

Iterative scheme:

0. initialize θ randomly
1. find direction in which L decreases
2. move θ a bit into that direction
3. go to step 1

Deep learning in practice



Deep learning in practice



4. **Optimize** model parameters to minimize loss

$$\theta^* = \min_{\theta} L(\theta; f, D)$$

What we get:

$f(\mathbf{X}; \theta) \approx \mathbf{T}$ for all $(\mathbf{X}, \mathbf{T}) \in D$

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There exist θ that fulfil the first, but not the second.

Generalization

4. **Optimize** model parameters to minimize loss

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What we get:

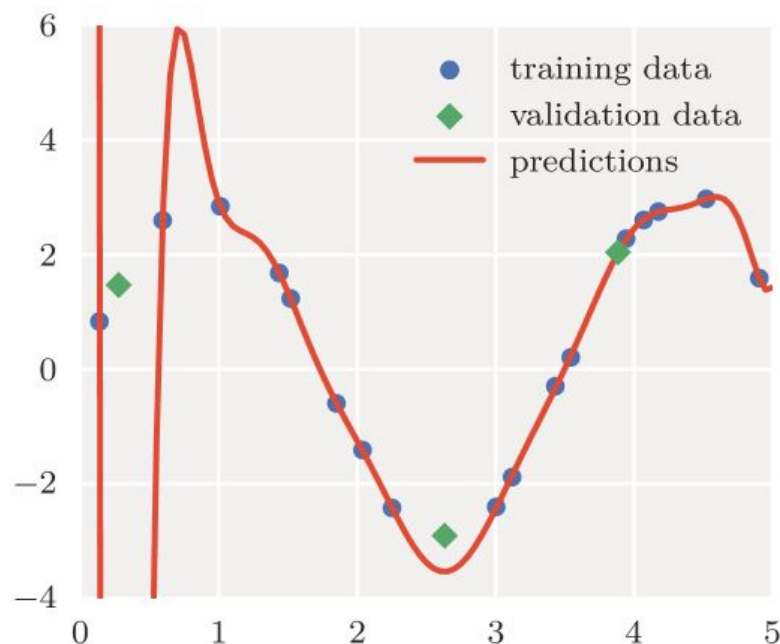
$f(\mathbf{X}; \theta) \approx \mathbf{T}$ for all $(\mathbf{X}, \mathbf{T}) \in D$

What we wanted:

$f(\mathbf{X}; \theta) \approx \mathbf{T}$ for all $(\mathbf{X}, \mathbf{T}) \notin D$

Problem:

There exist θ that fulfil the first, but not the second. \rightarrow
overfitting



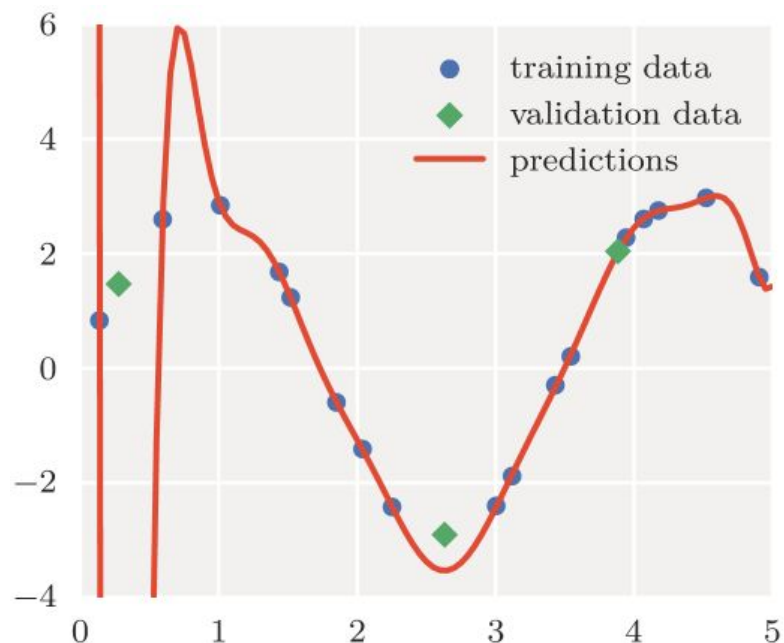
Generalization

4. **Optimize** model parameters to minimize loss

$$\theta^* = \min_{\theta} L(\theta; f, D)$$

Goal:

Modify optimization to avoid solutions θ that only match the training examples.

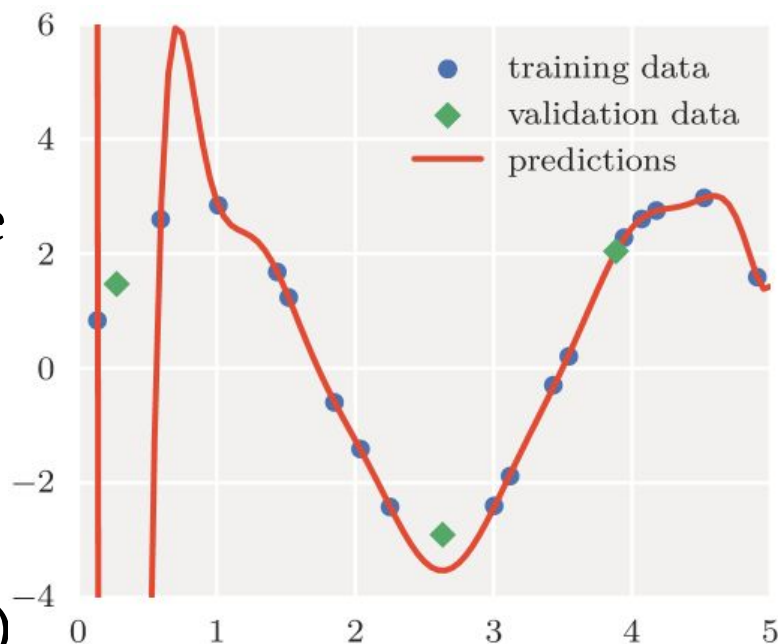


Weight decay

Goal: Modify optimization to avoid solutions θ that only match the training examples.

Observation: Learning examples by heart often requires large jumps in the function = large gradients = large coefficients multiplied with inputs

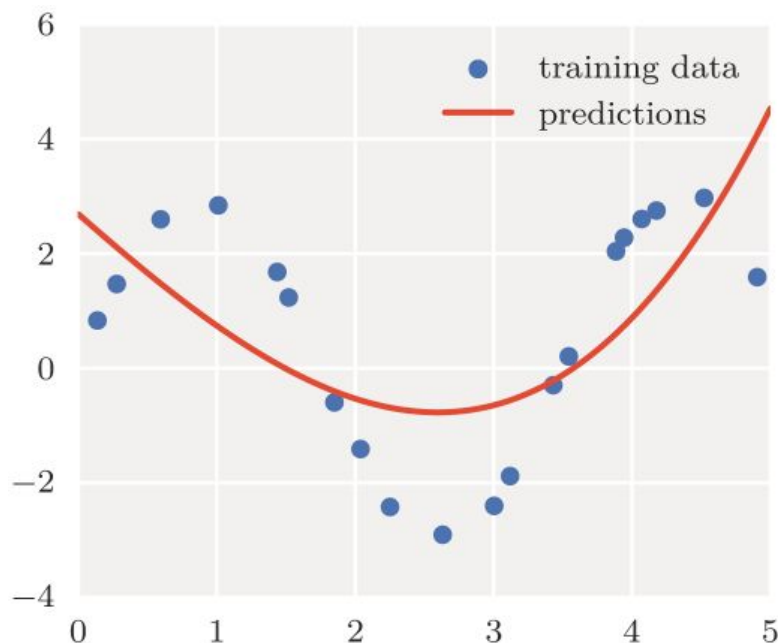
Countermeasure: Shrink weights after each update (= L2 decay), or whenever too large (weight clipping)



Early stopping

Goal: Modify optimization to avoid solutions θ that only match the training examples.

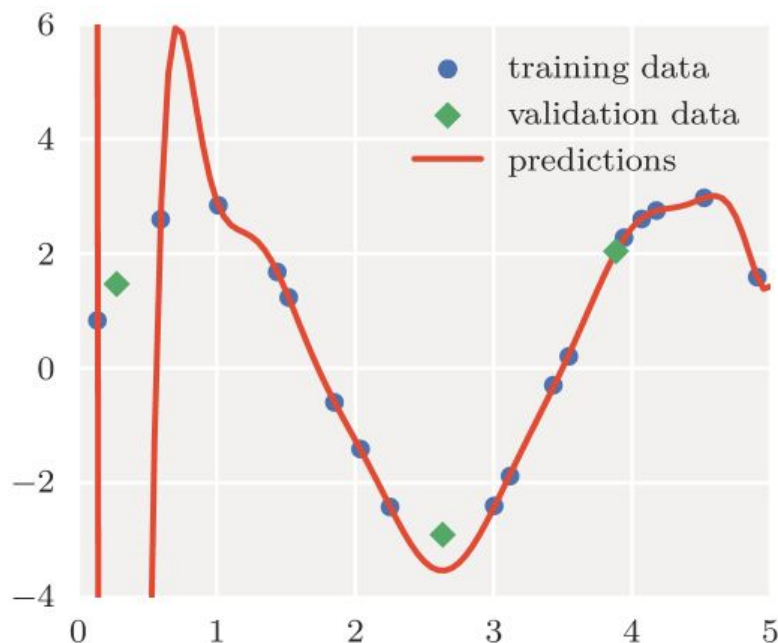
Observation: Training is iterative.
Initial model underfits.



Early stopping

Goal: Modify optimization to avoid solutions θ that only match the training examples.

Observation: Training is iterative.
Initial model underfits.
Final model overfits.

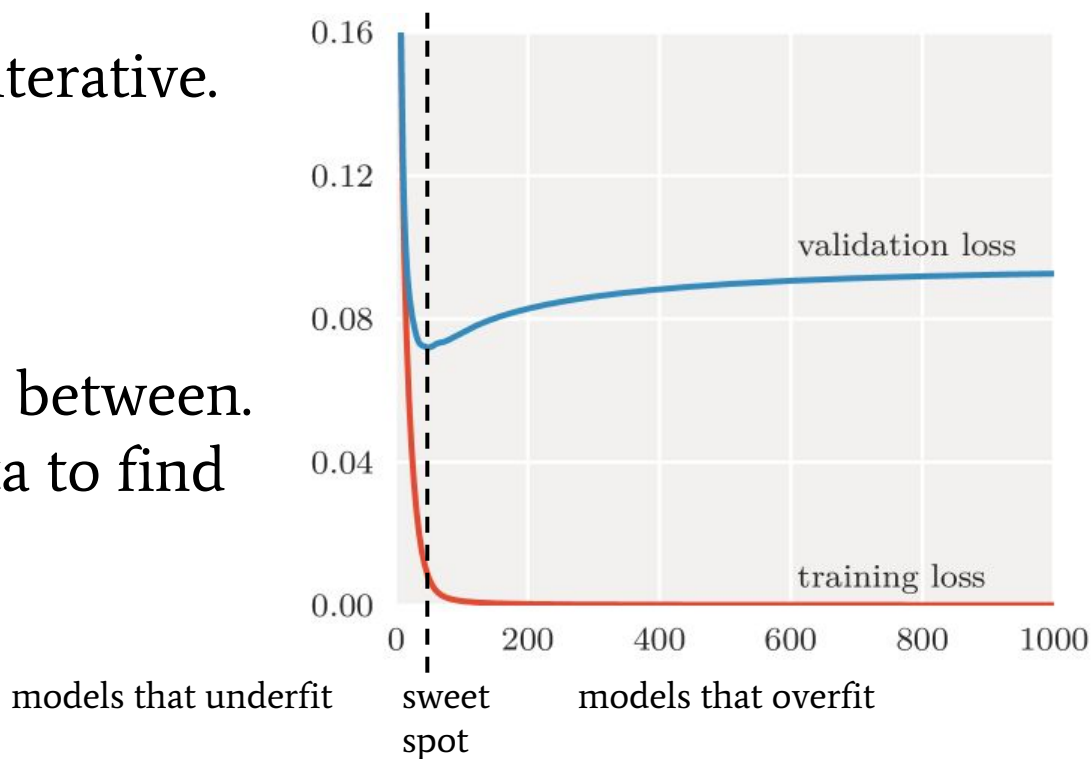


Early stopping

Goal: Modify optimization to avoid solutions θ that only match the training examples.

Observation: Training is iterative.
Initial model underfits.
Final model overfits.

Solution: Stop training in between.
Monitor loss on extra data to find sweet spot.



Data augmentation

Goal: Modify optimization to avoid solutions θ that only match the training examples.

Observation: Overfitting may mean the solution depends on **irrelevant properties** of the input.



cat facing left



cat facing right

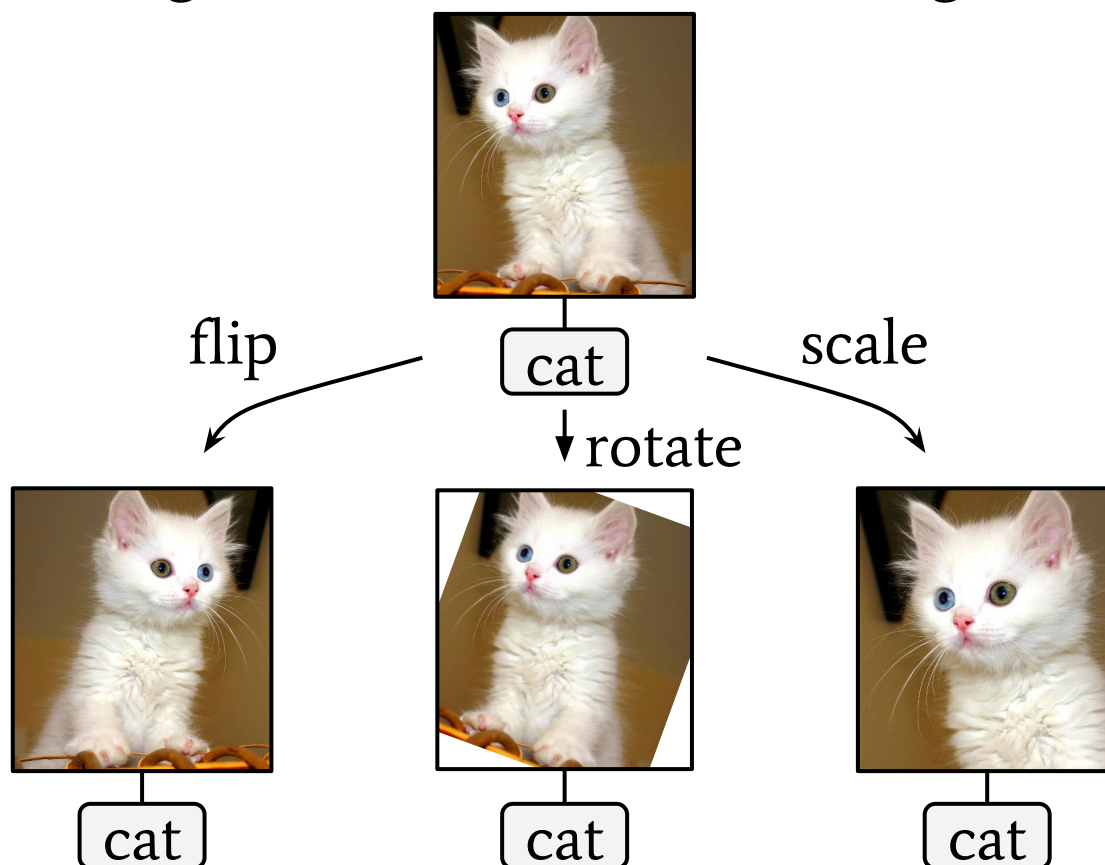
Possible solutions:

- More data
- Design invariant model
- **Data augmentation**

Data augmentation

Data augmentation:

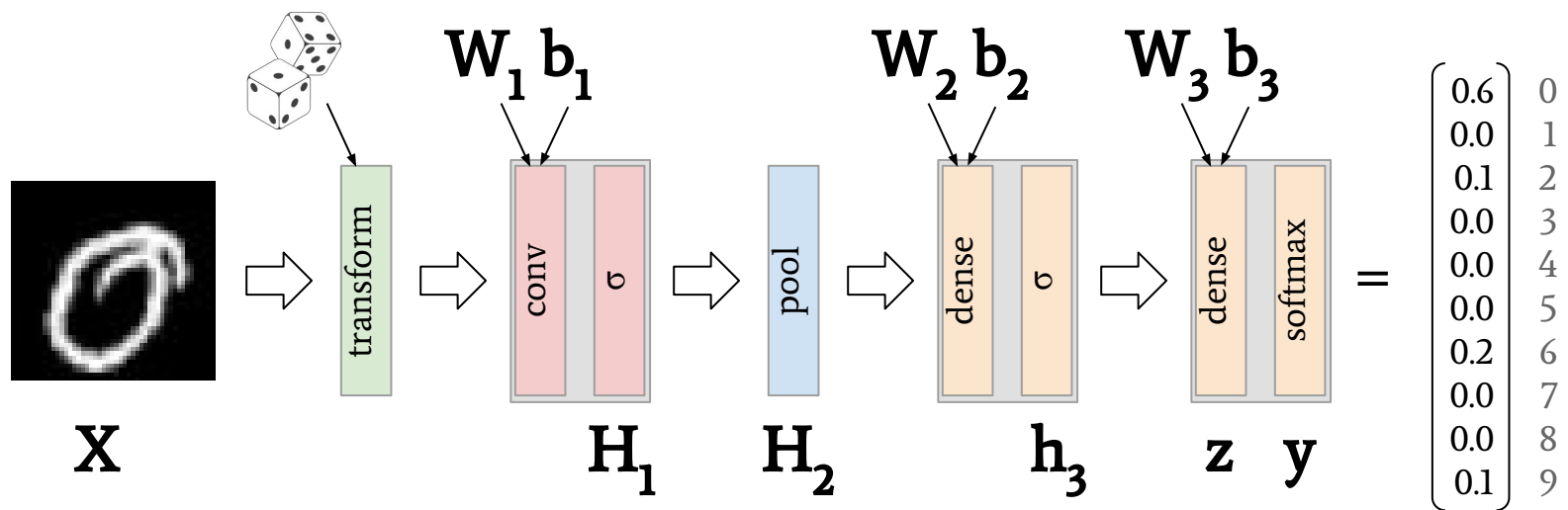
Transform training data, let classifier learn to ignore it.



Data augmentation

Data augmentation:

Transform training data, let classifier learn to ignore it.



Typical transformations:

- For images: horizontal flip, scale, rotation, color, contrast
- For audio: time stretching, pitch shifting, equalizer

Dropout

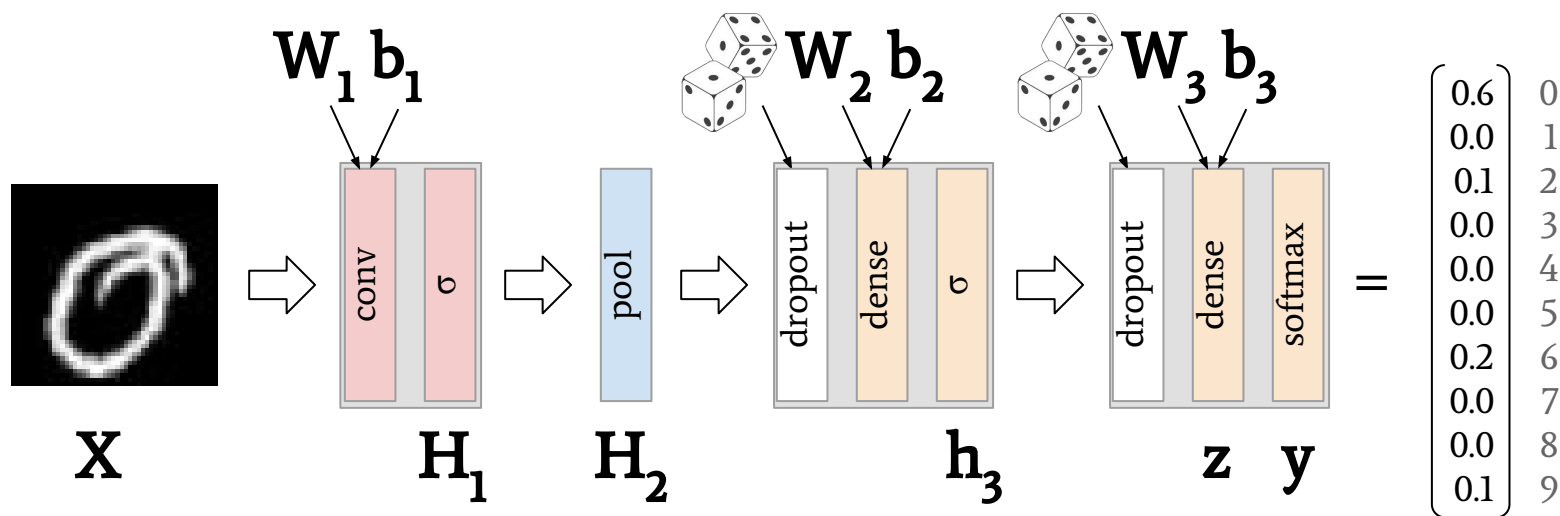
Goal: Modify optimization to avoid solutions θ that only match the training examples.

Observation: Units can learn to focus on few units in previous layer to distinguish training examples.

Solution: Drop 50% of hidden units for each training example. Scale up weights by 2.0 to compensate.

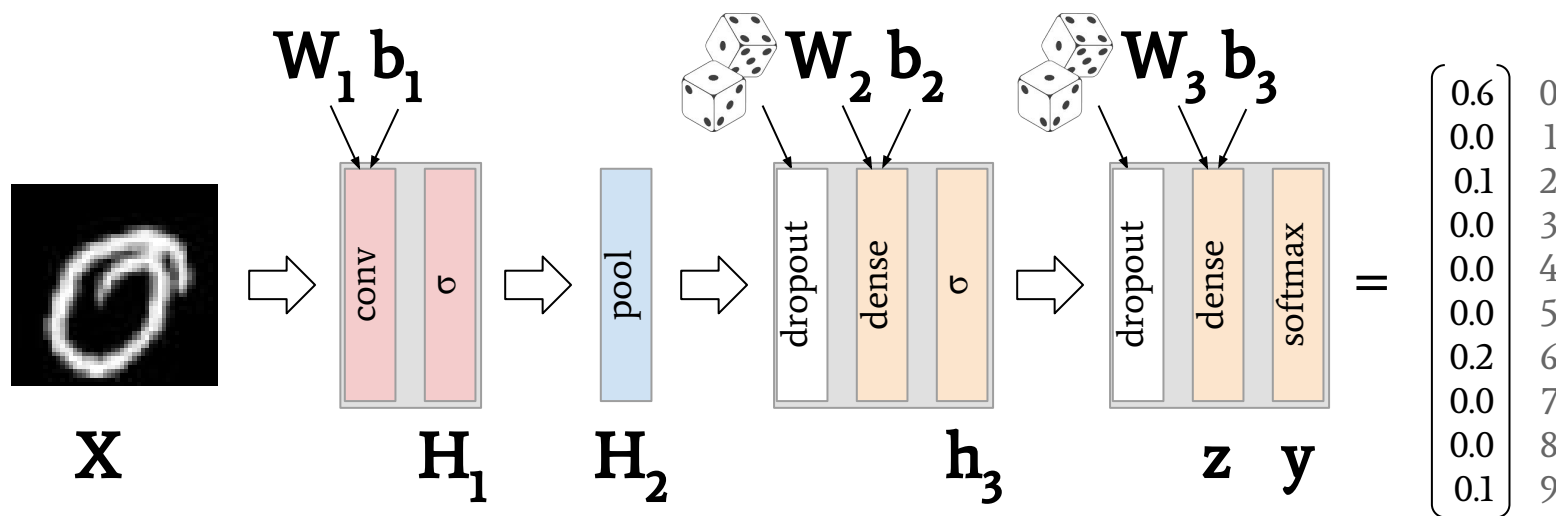
Dropout

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Dropout

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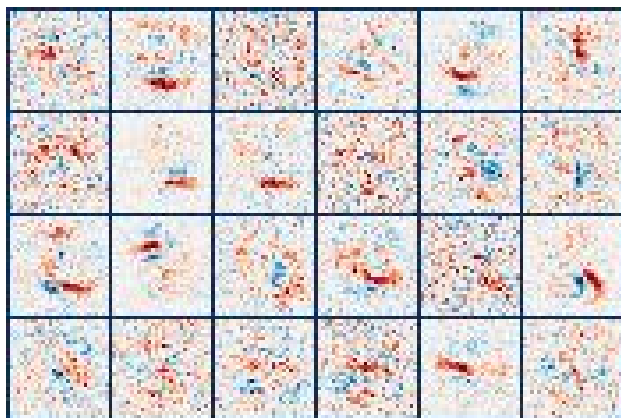
At test time, do not drop any units (and do not scale up weights).
Can be interpreted as an ensemble of 2^N networks trained simultaneously with shared weights.

Dropout

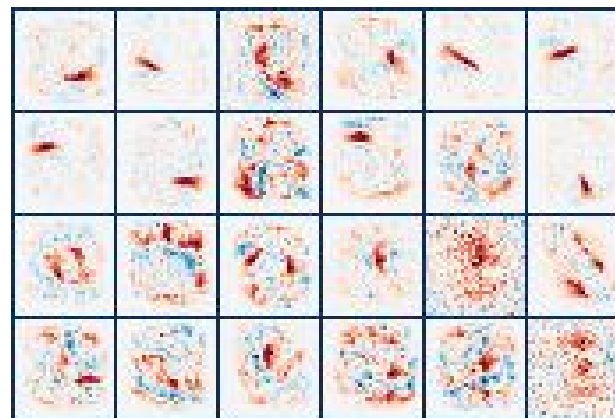
Solution: Drop 50% of hidden units for each training example.
Scale up weights by 2.0 to compensate.

MNIST digit recognition: 

First-layer features after training:



No dropout:
noisy, possibly overfit to training set

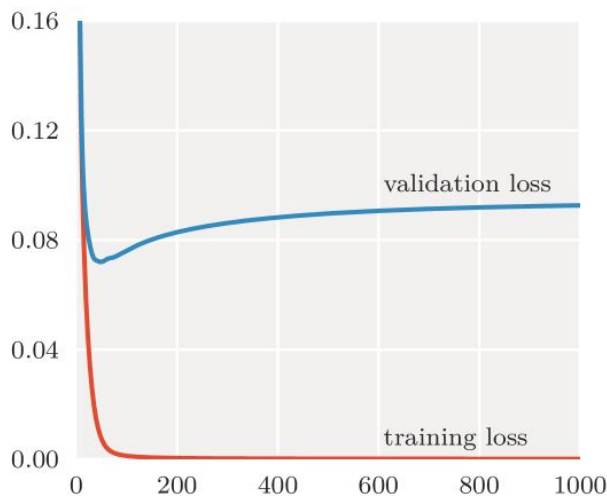


20% input, 50% hidden dropout:
cleaner global features, more general

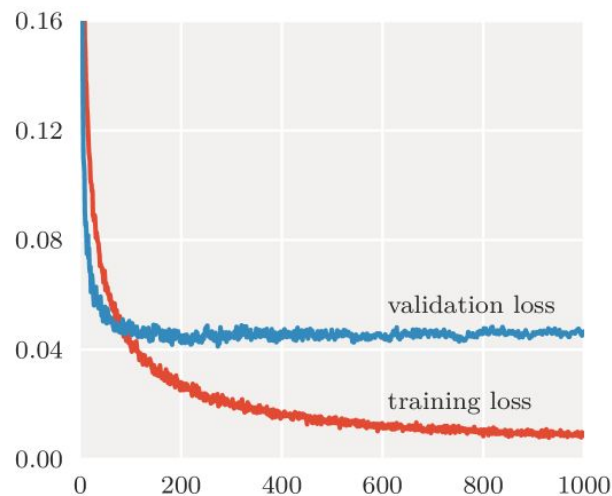
Dropout

Solution: Drop 50% of hidden units for each training example. Scale up weights by 2.0 to compensate.

MNIST digit recognition:

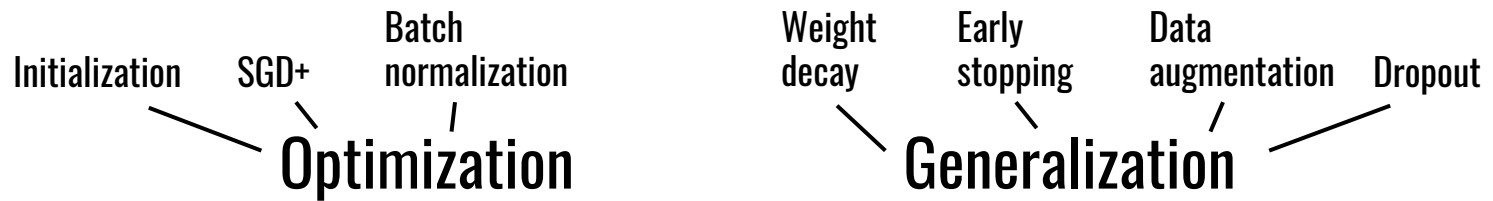


No dropout:
quick overfitting, 169 test errors

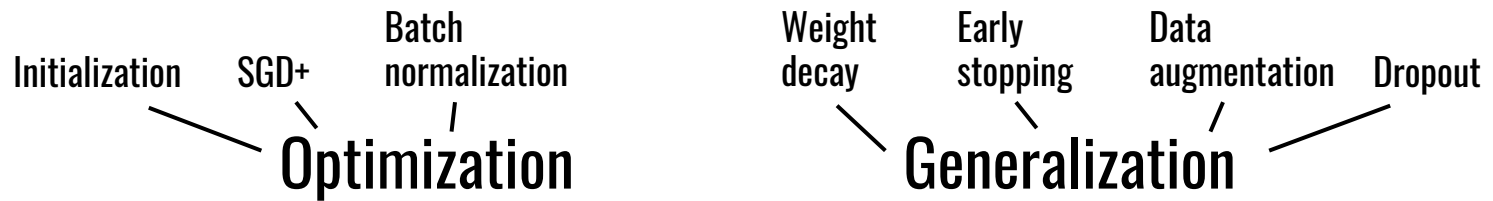


20% input, 50% hidden dropout:
validation error plateaus, 99 test errors

Deep learning in practice

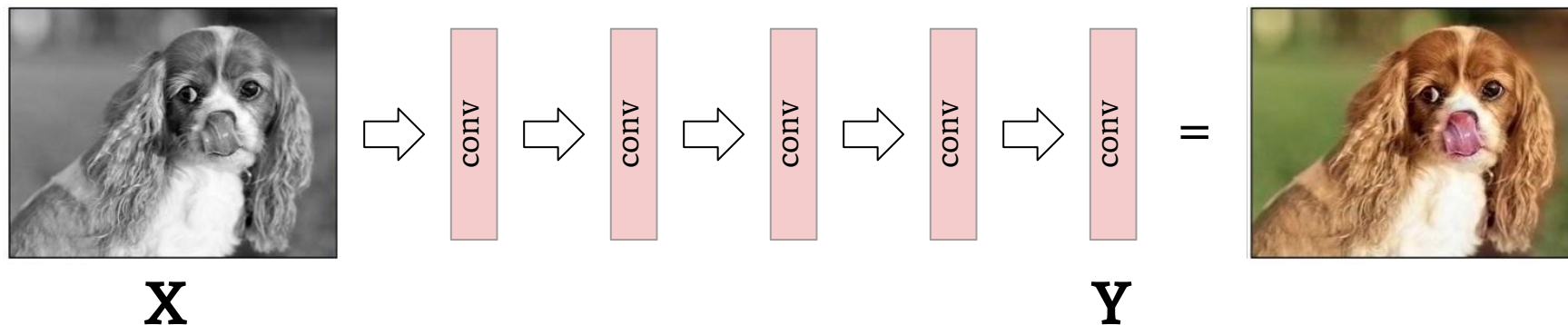
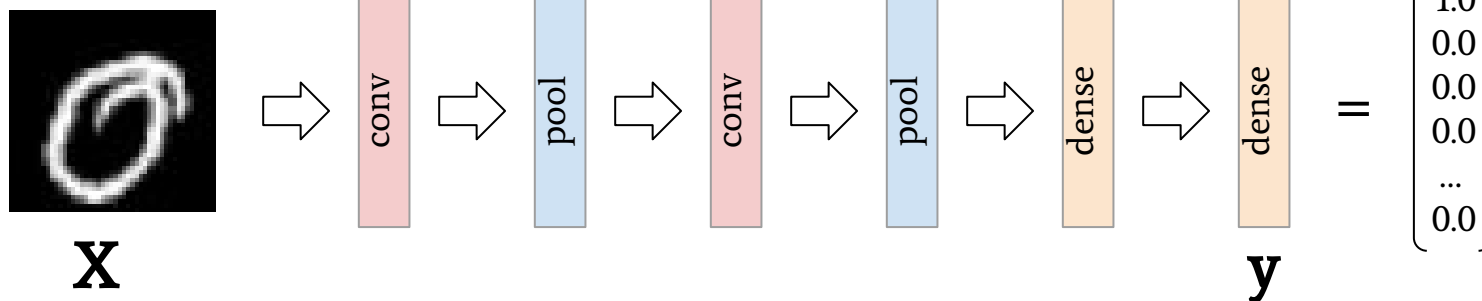
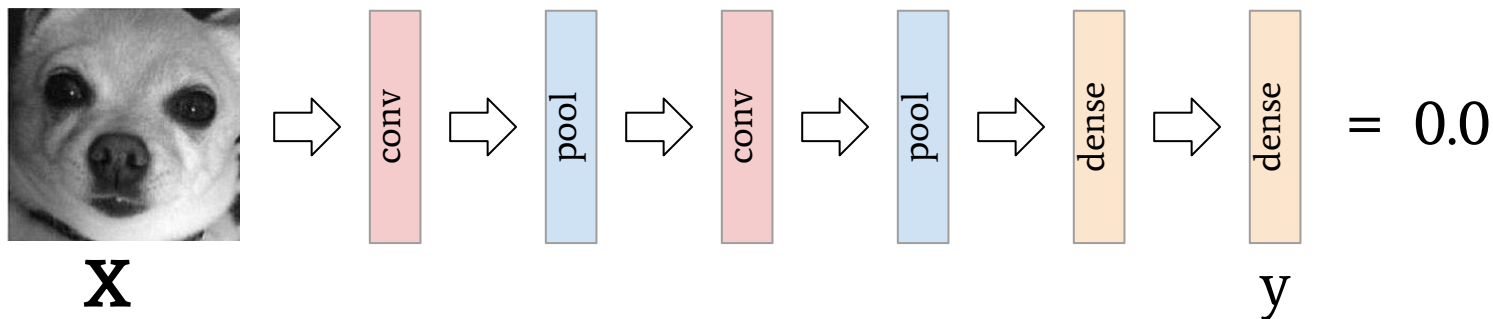


Deep learning in practice



Architectures

Traditional Convolutional Neural Network



Going Deeper

How many layers to use?

- Single hidden layer enough for universal approximation
- More hidden layers can express functions more compactly

ImageNet Large Scale Visual Recognition Challenge:

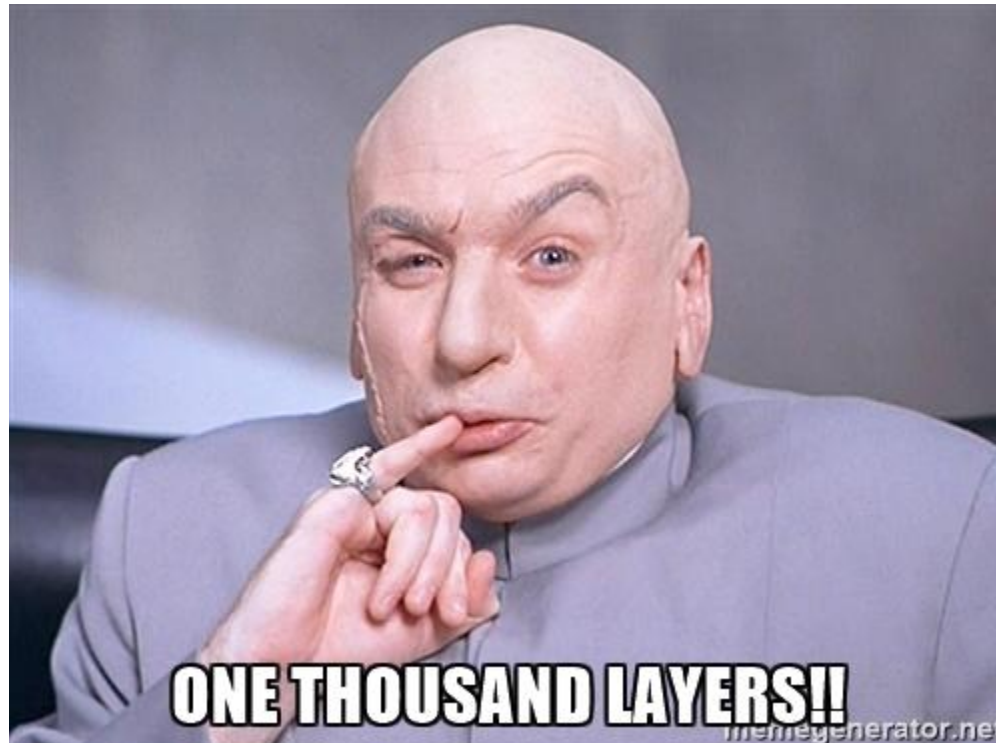
1.2 million training images of 1000 classes (incl. 120 dog breeds)

- 2012: AlexNet, 16.4% top-5 error, 8 layers.
- 2013: ZFNet, 11.2% top-5 error, 8 layers.
- 2014: GoogLeNet: 6.7% top-5 error, 22 layers.
- 2015: ResNets: 3.6% top-5 error, 152 layers.

Going Deeper

How many layers to use?

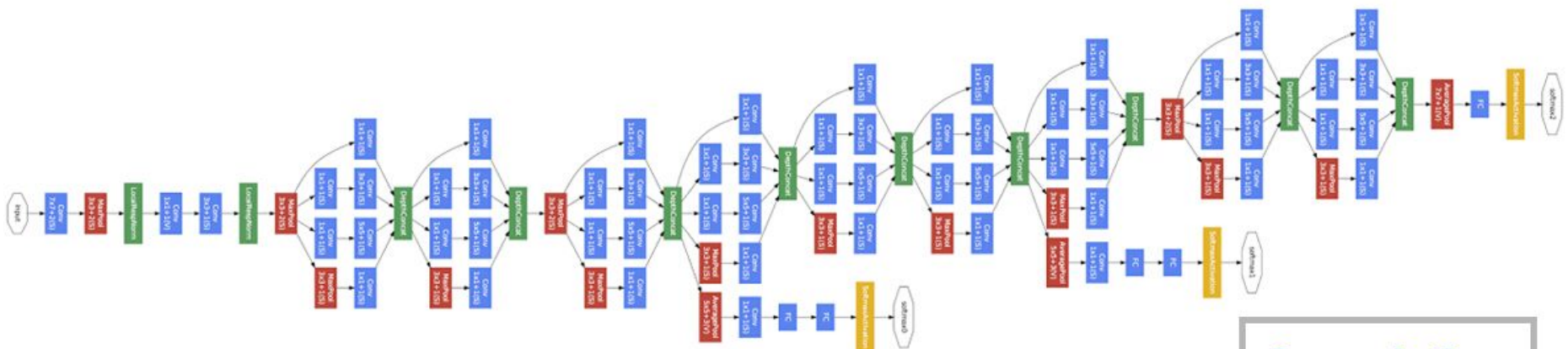
- Single hidden layer enough for universal approximation
- More hidden layers can express functions more compactly



Inception

~~How many layers to use?~~ How to use many layers?

GoogLeNet: 22 layers, **auxiliary classifiers**

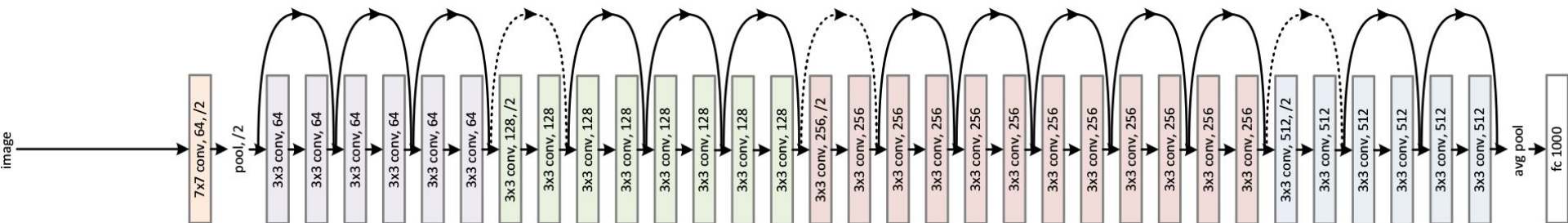


Idea: Provide better gradient information to lower layers via additional classification layers

Sep 2014: Going Deeper with Convolutions, <http://arxiv.org/abs/1409.4842>

~~How many layers to use?~~ How to use many layers?

ResNet: 152 layers (38 shown here), **shortcut connections**



Idea: Provide better gradient information to lower layers via bypasses. Input directly connected to output, learns residuals. Shown to learn networks of 1001 layers. But: seems to behave like an ensemble of many shallow networks, not a single deep one.

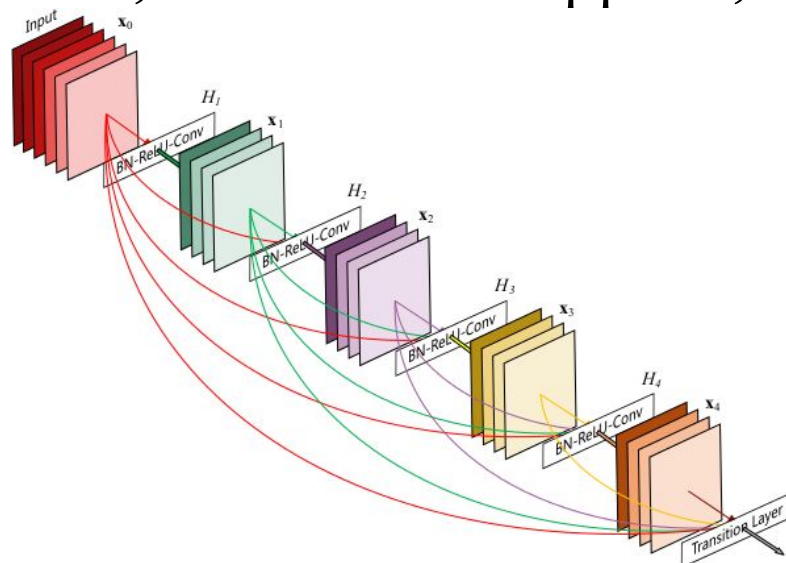
Dec 2015: Deep Residual Learning for Image Recognition, <http://arxiv.org/abs/1512.03385>

Mar 2016: Identity Mappings in Deep Residual Networks, <http://arxiv.org/abs/1603.05027>

DenseNet

~~How many layers to use?~~ How to use many layers?

DenseNet: like ResNet, but shortcuts append, not add features



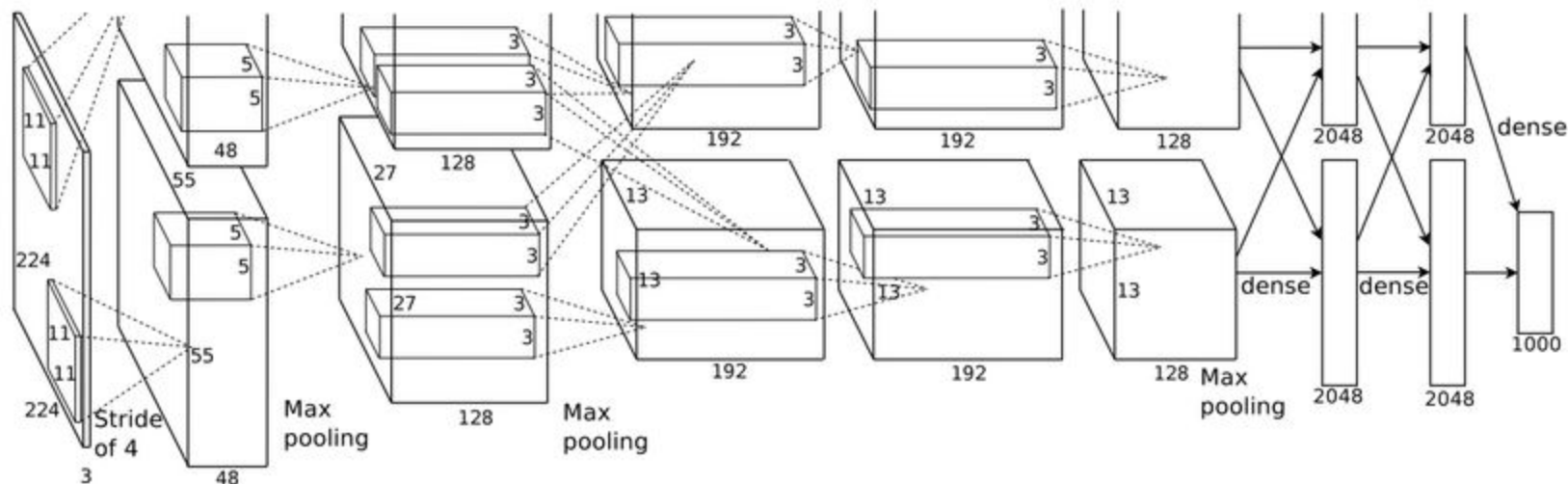
Idea: Each layer expands the set of available feature maps.
Avoids redundant features as learned in ResNet.

Aug 2016, abs/1608.06993: Densely Connected Convolutional Networks

Grouped convolution

Three dimensions: Depth, Width, Multiplicity

Can be advantageous to have separate processing chains.



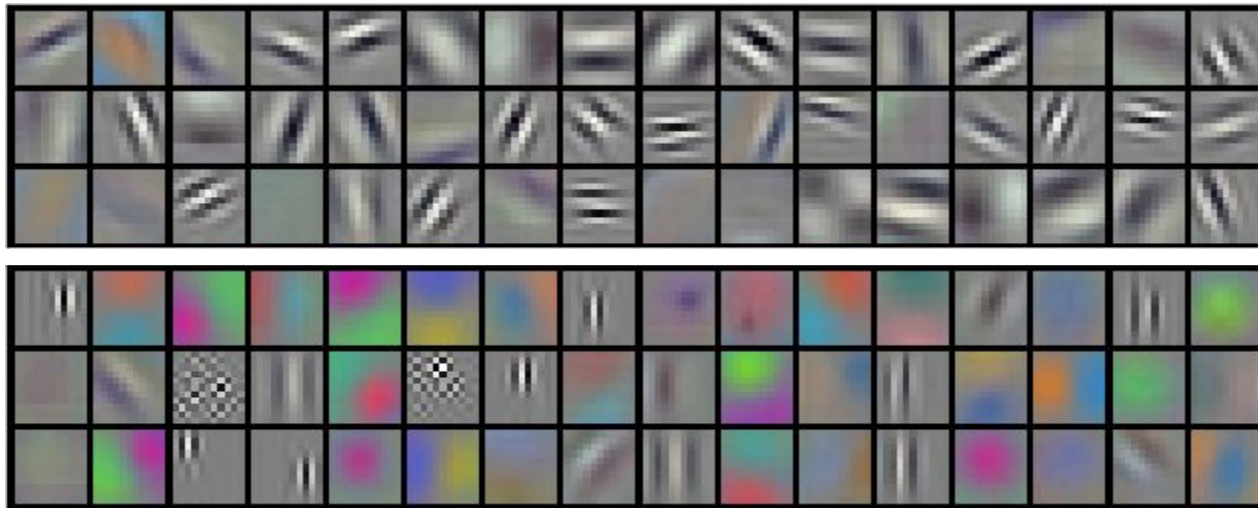
AlexNet: Two chains of identical structure joined in the end. Originally for technical reasons, later shown to improve results.

NIPS 2012: ImageNet Classification with Deep Convolutional Neural Networks

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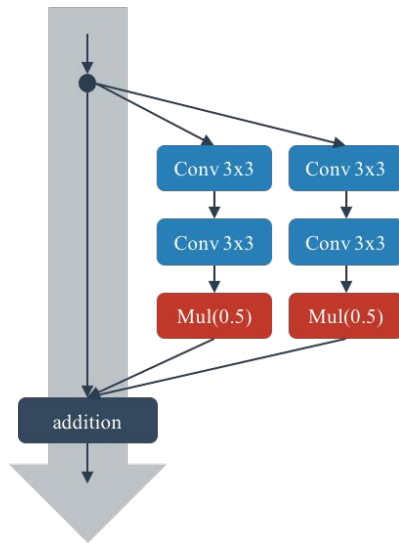
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Shake-shake

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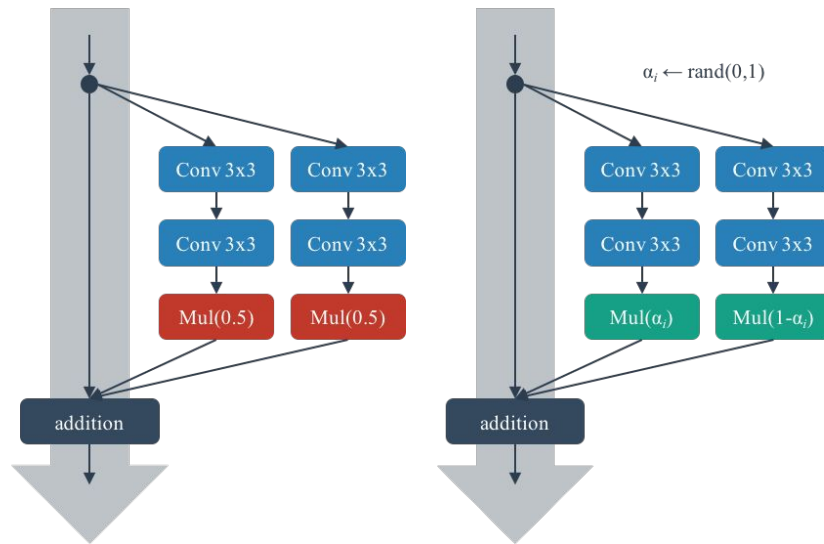
Shake-Shake: Two parallel processing steps averaged.

May 2017, [abs/1705.07485](https://arxiv.org/abs/1705.07485): Shake-Shake regularization

Shake-shake

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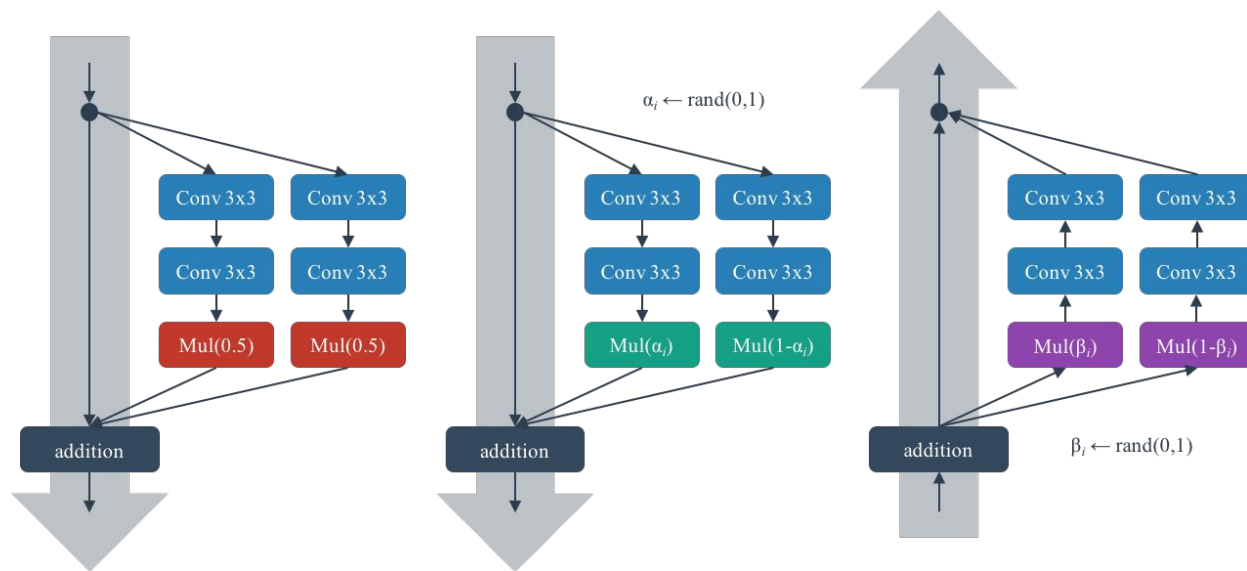
Shake-Shake: Two parallel processing steps ~~averaged~~. randomly combined.

May 2017, abs/1705.07485: Shake-Shake regularization

Shake-shake

Three dimensions: Depth, Width, **Multiplicity**

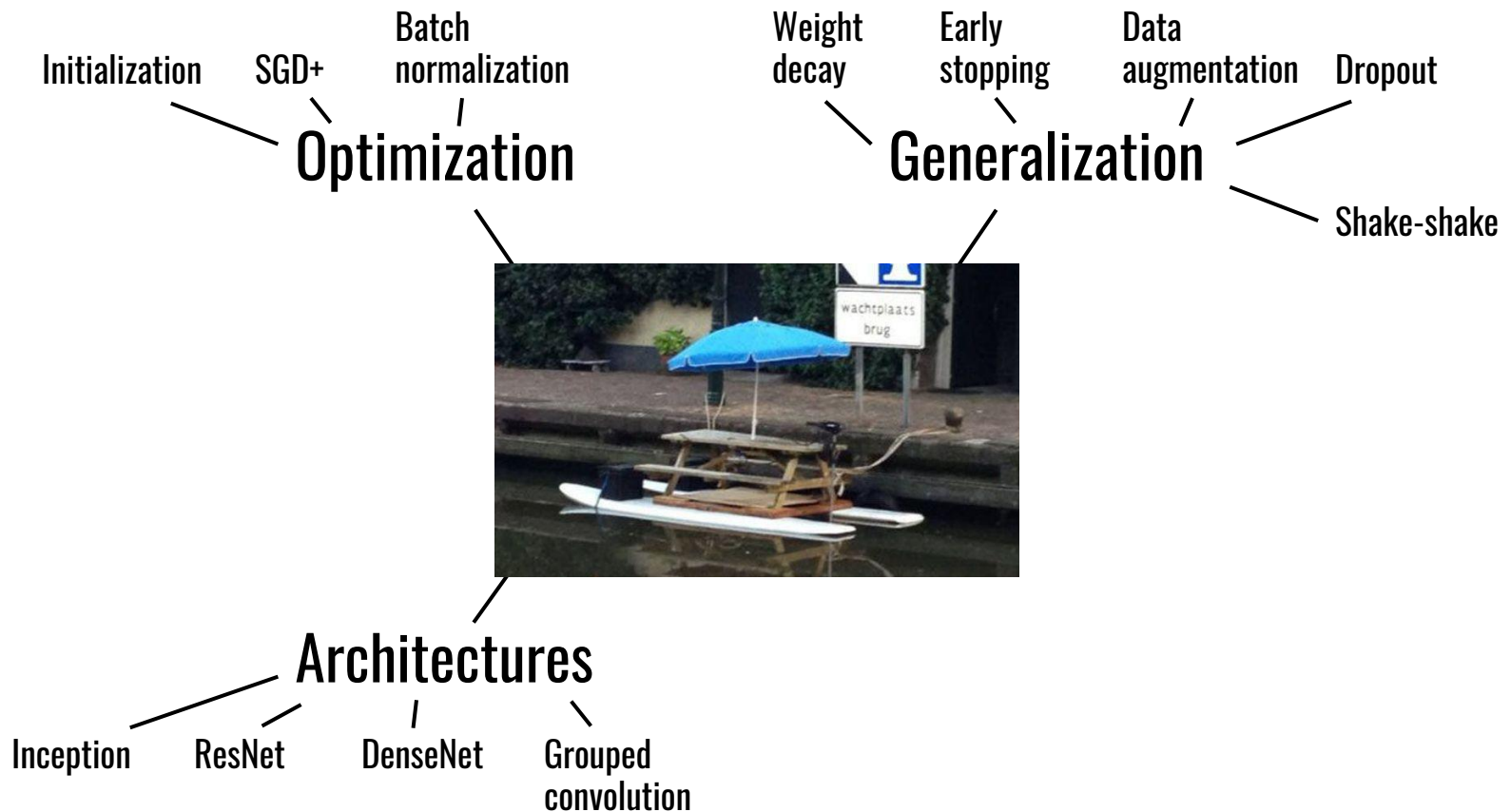
Can be advantageous to have separate processing chains.



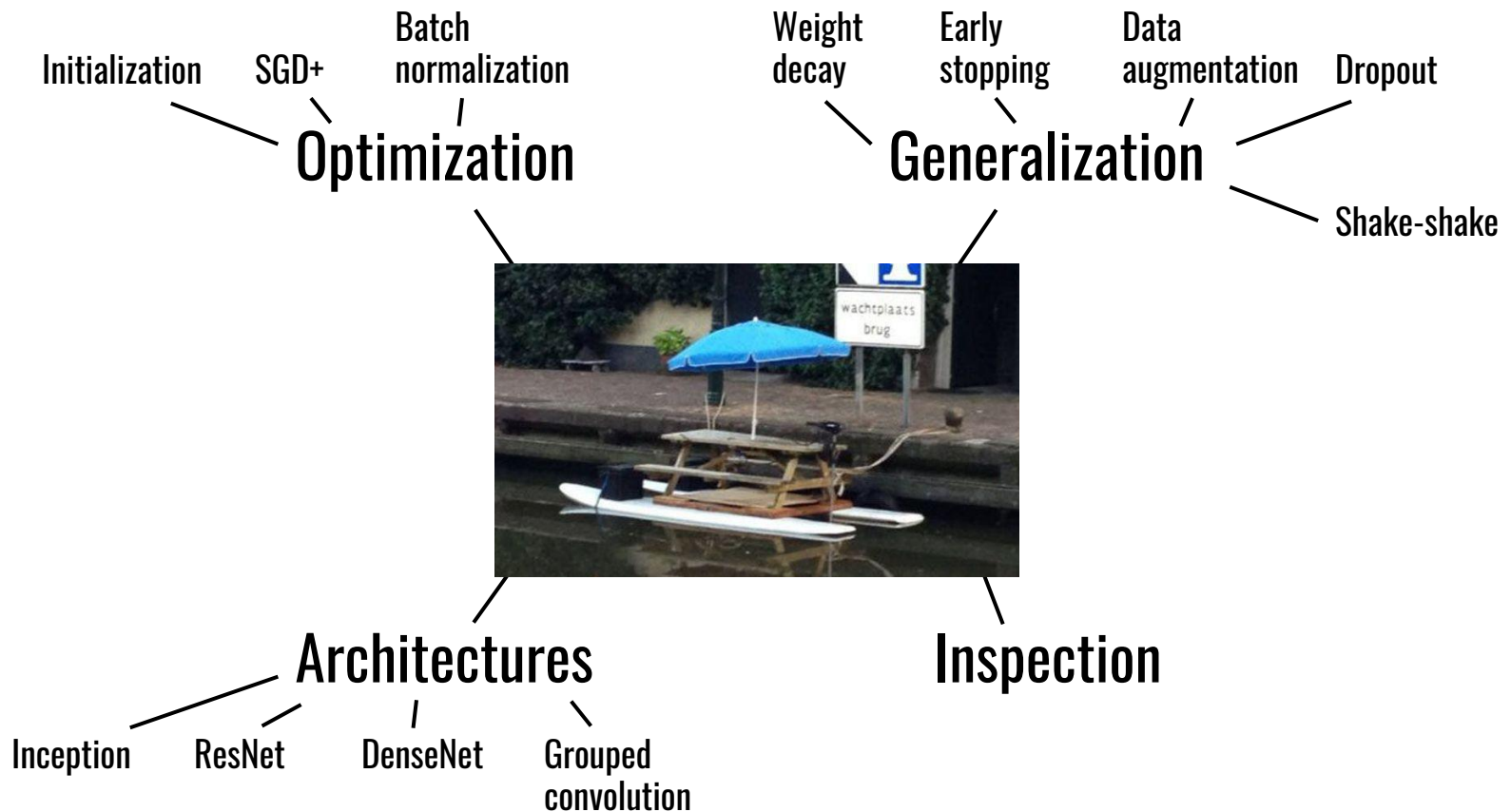
Shake-Shake: Two parallel processing steps ~~averaged~~ randomly combined, with different coefficients in forward/backward pass.

May 2017, abs/1705.07485: Shake-Shake regularization

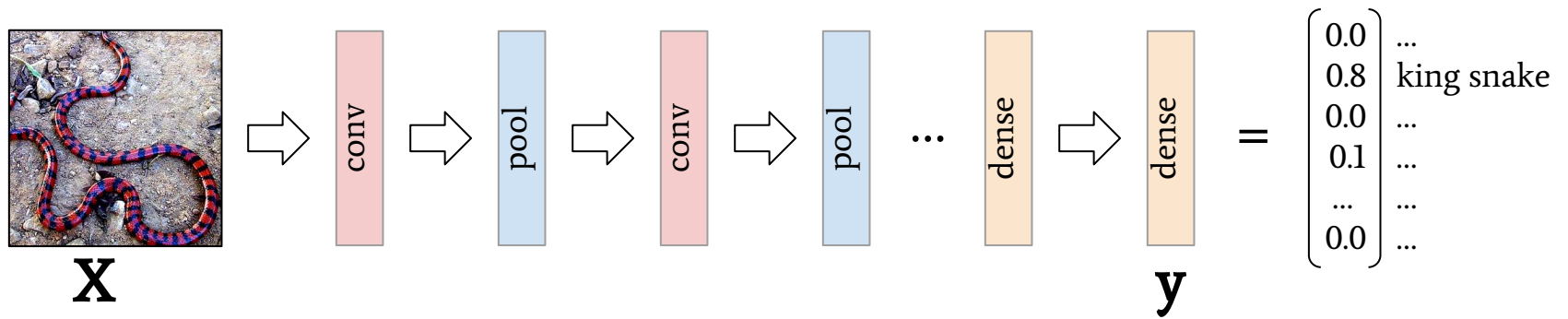
Deep learning in practice



Deep learning in practice



Inspection



Inspection



X

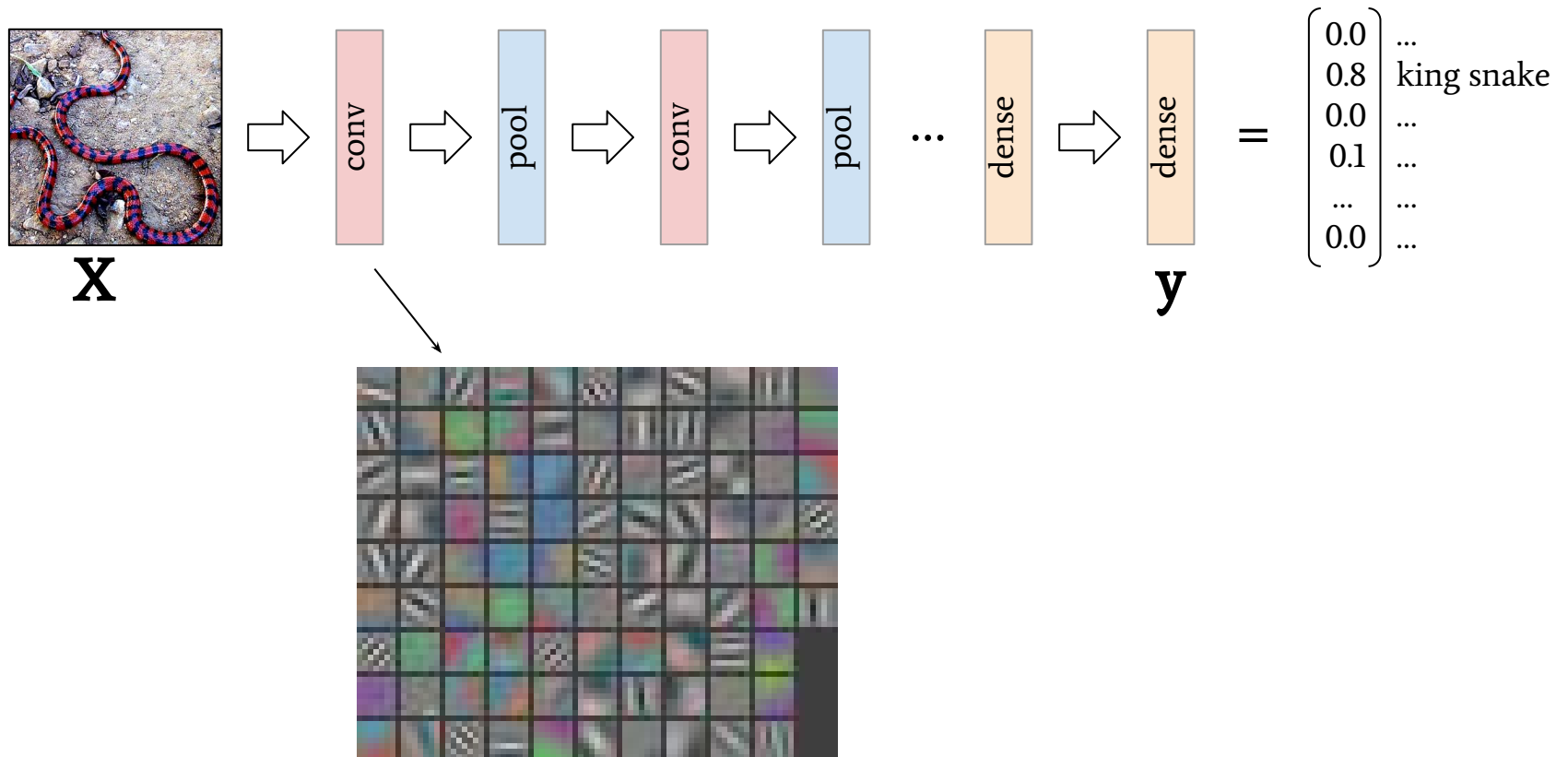


y

$$= \begin{pmatrix} 0.0 & \dots \\ 0.8 & \text{king snake} \\ 0.0 & \dots \\ 0.1 & \dots \\ \dots & \dots \\ 0.0 & \dots \end{pmatrix}$$

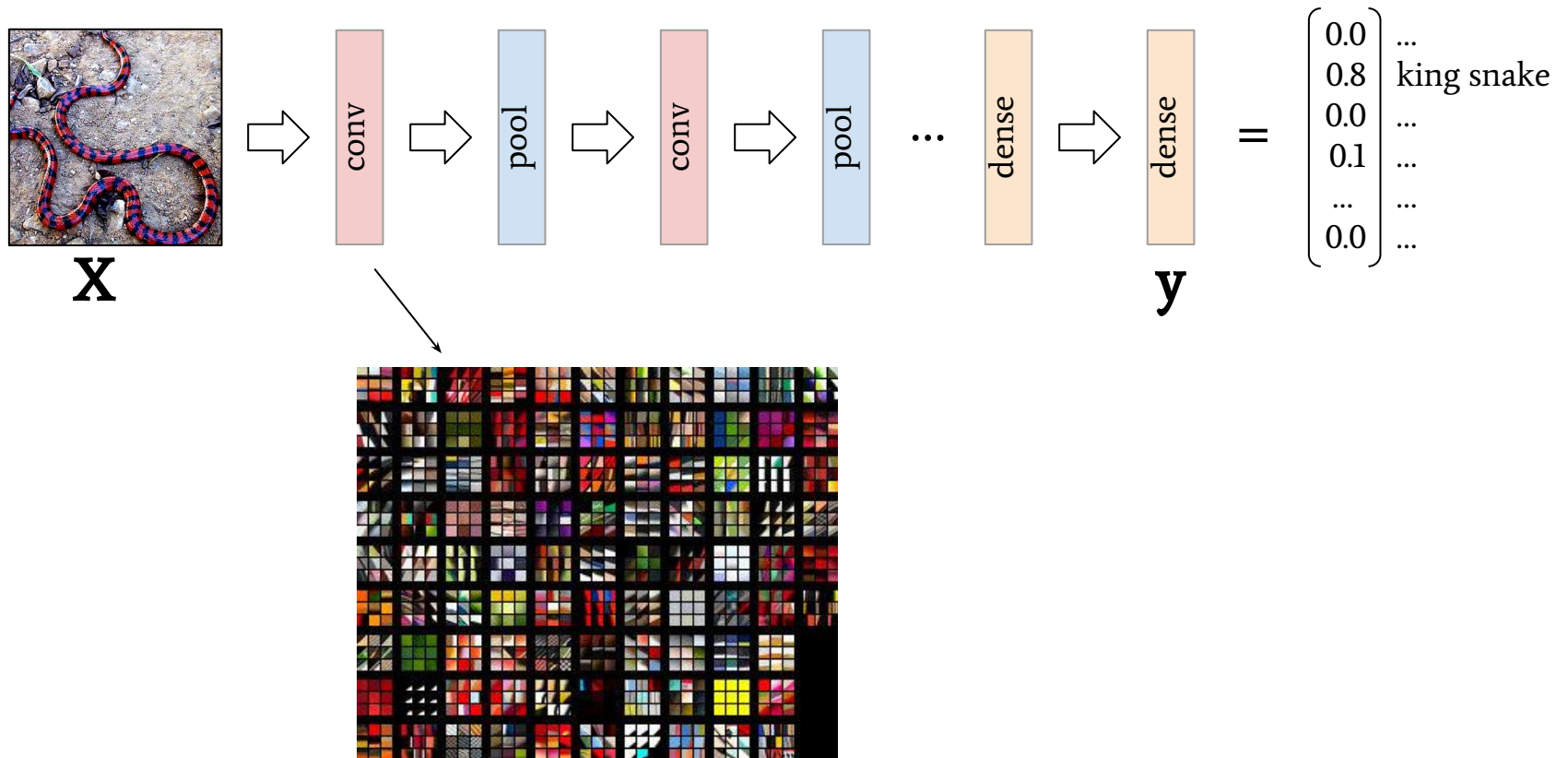
Visualize filters

Method: Show convolution kernels in pixel space. Only possible for first layer.



Visualize data

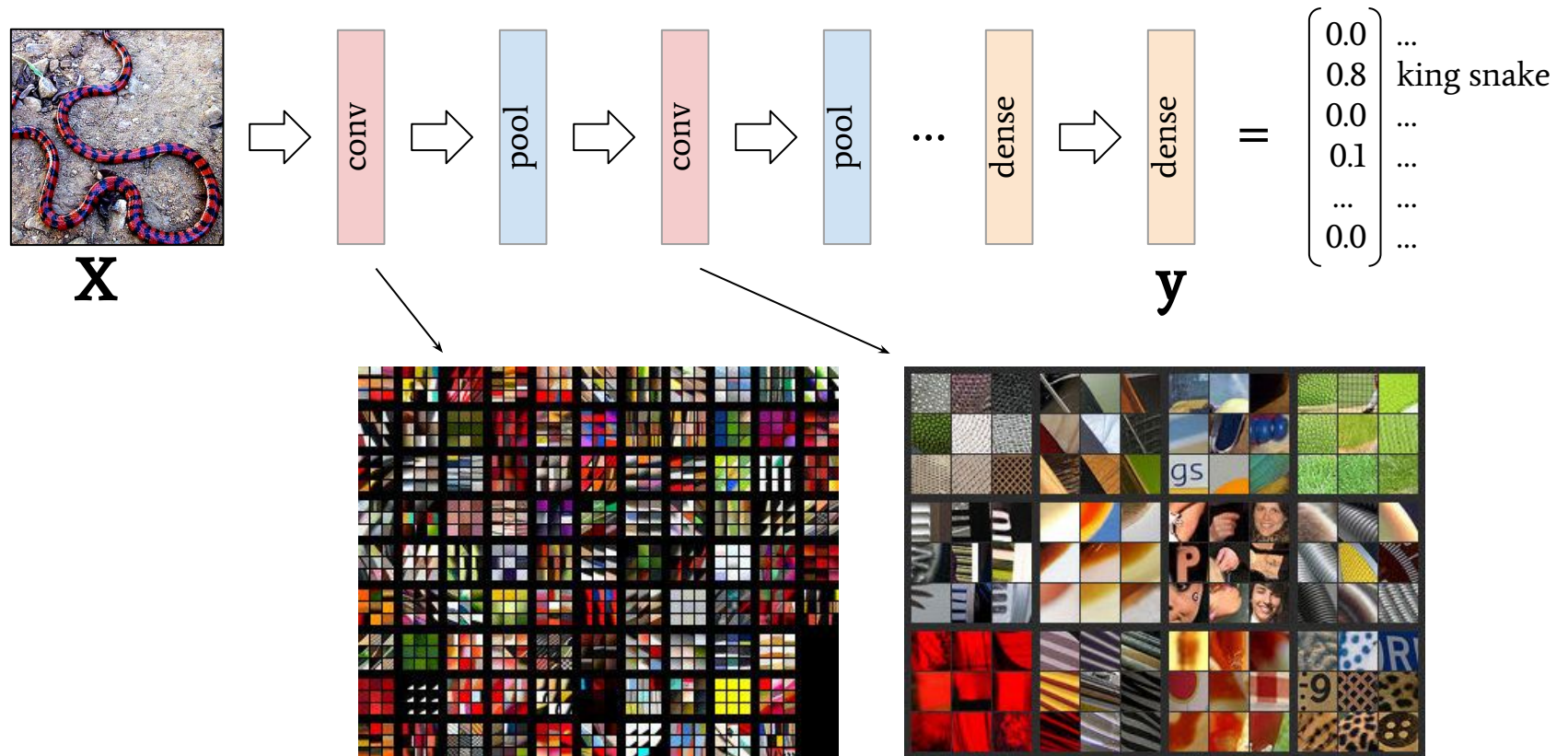
Method: Show training patches that maximally activate some unit.



Nov 2013, abs/1311.2901: Visualizing and Understanding Convolutional Networks

Visualize data

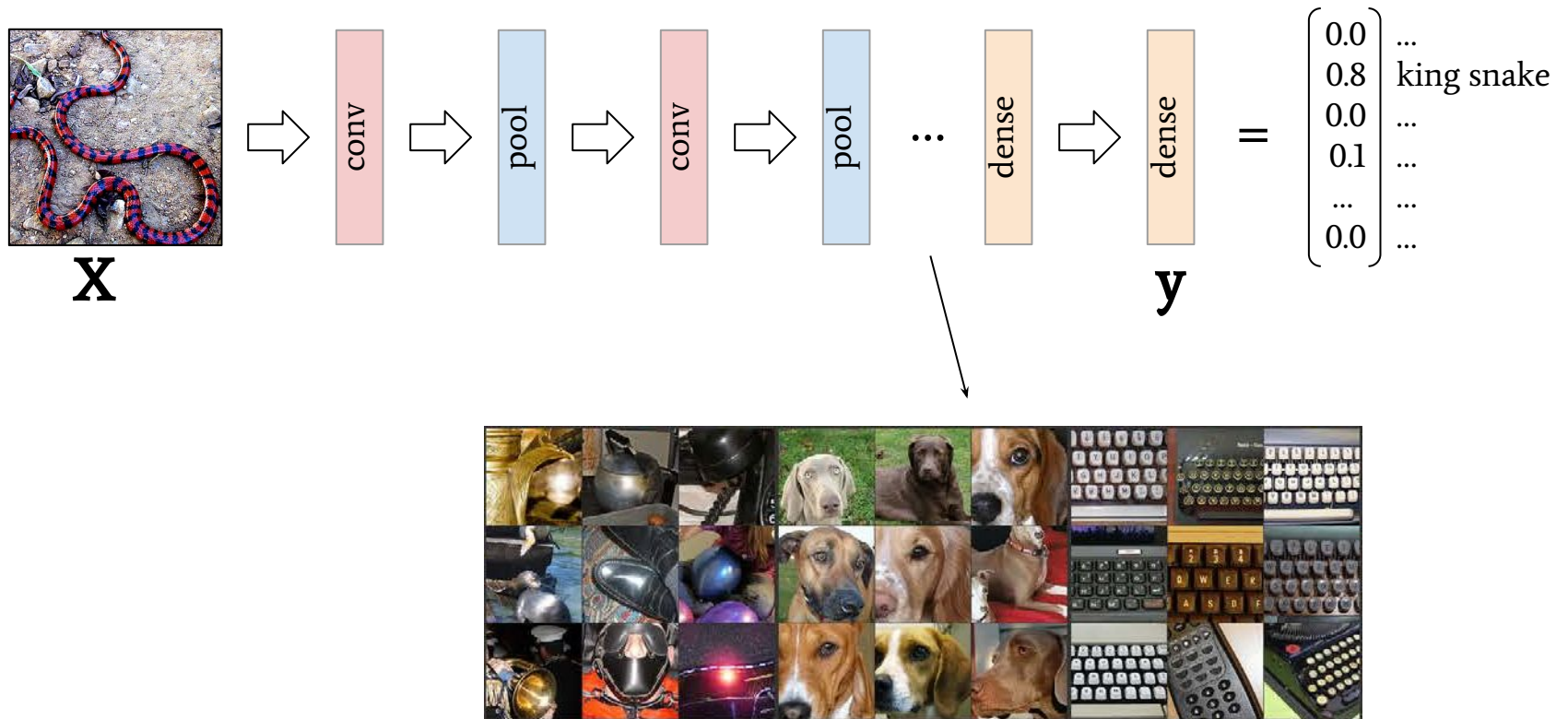
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Nov 2013, abs/1311.2901: Visualizing and Understanding Convolutional Networks

Visualize data

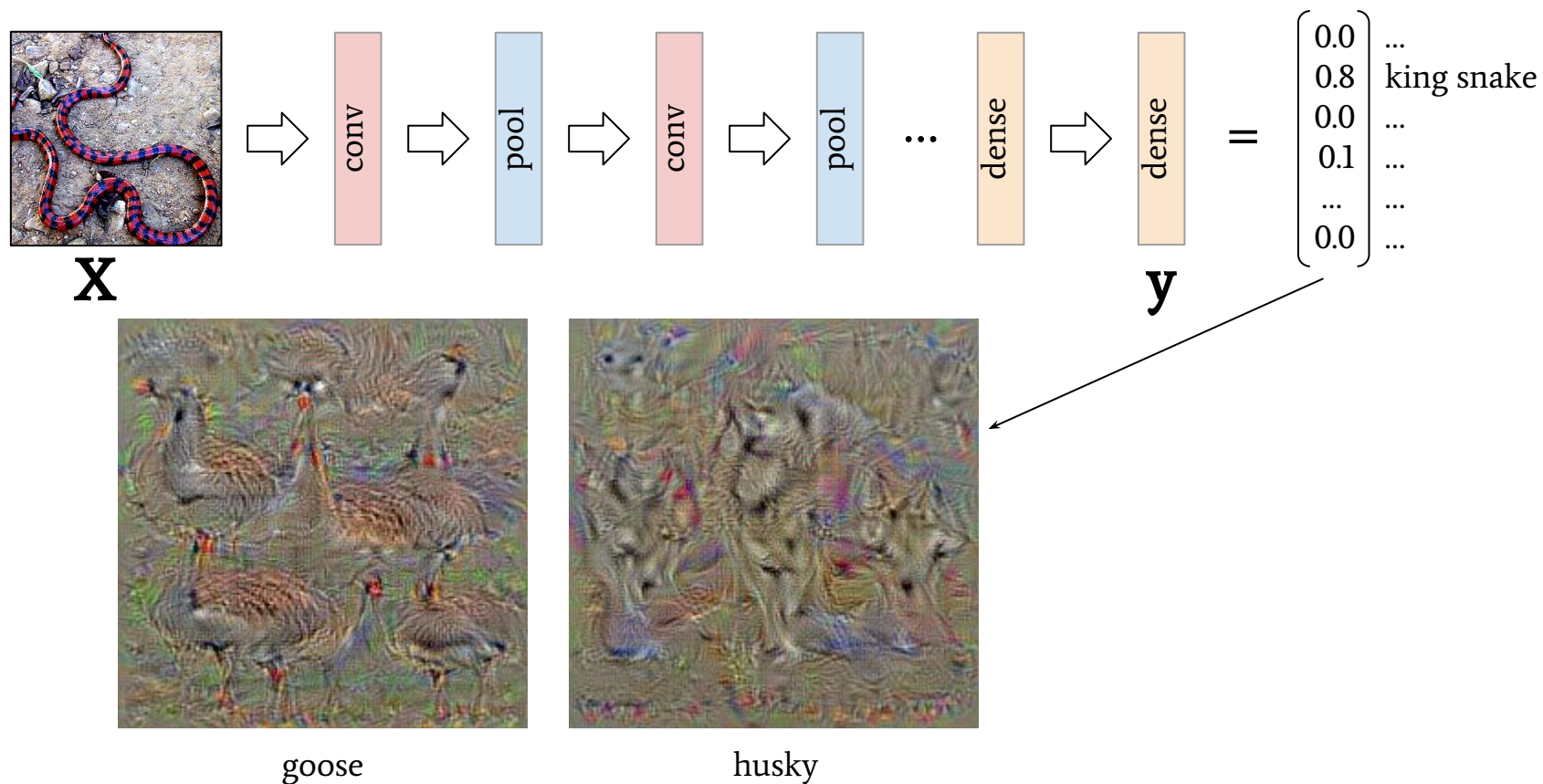
Method: Show training patches that maximally activate some unit.



Nov 2013, abs/1311.2901: Visualizing and Understanding Convolutional Networks

Generate data

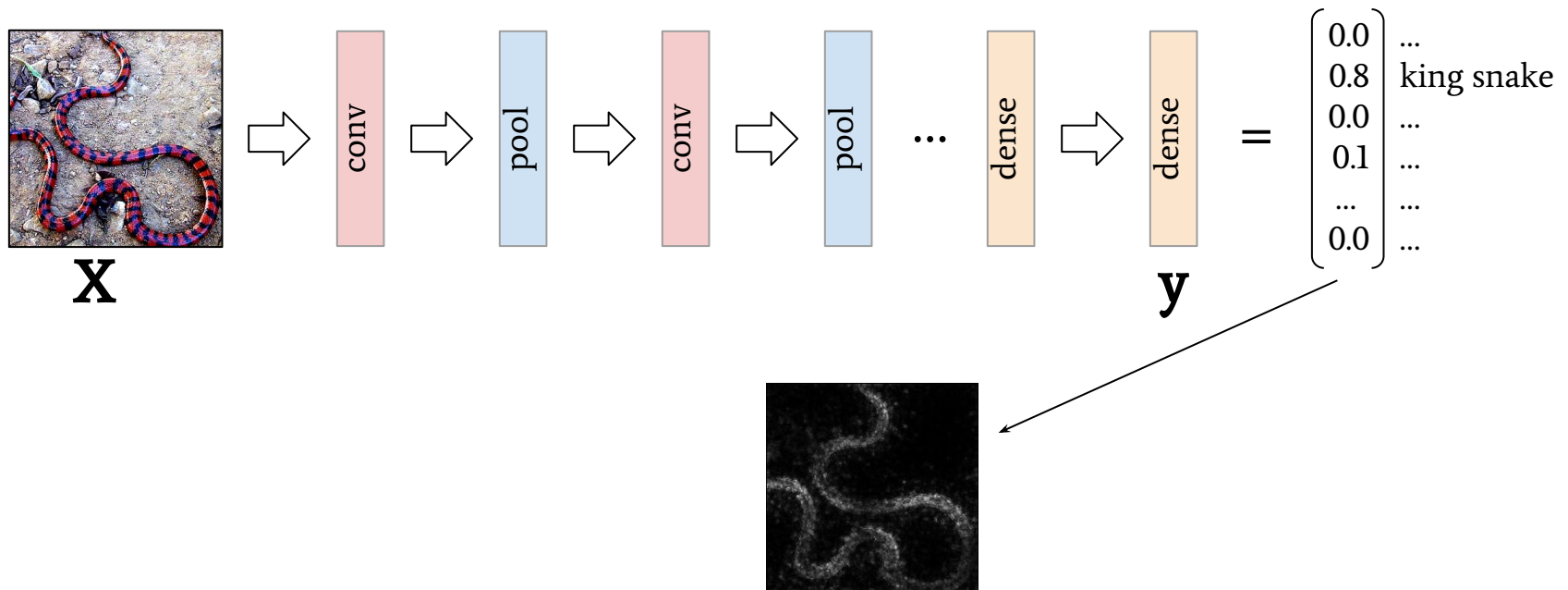
Method: Generate patches that maximally activate some unit.



Dec 2013, abs/1312.6034: Deep Inside Conv. Networks: Visualising Image Classification Models and Saliency Maps

Guided backpropagation

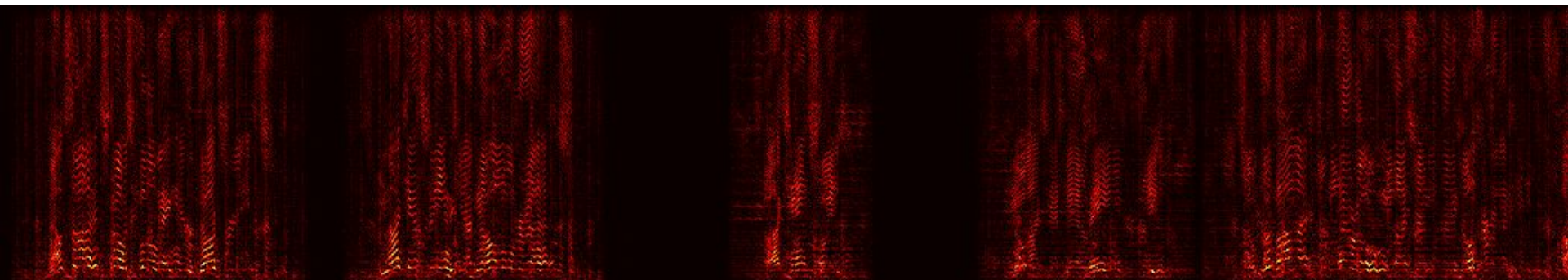
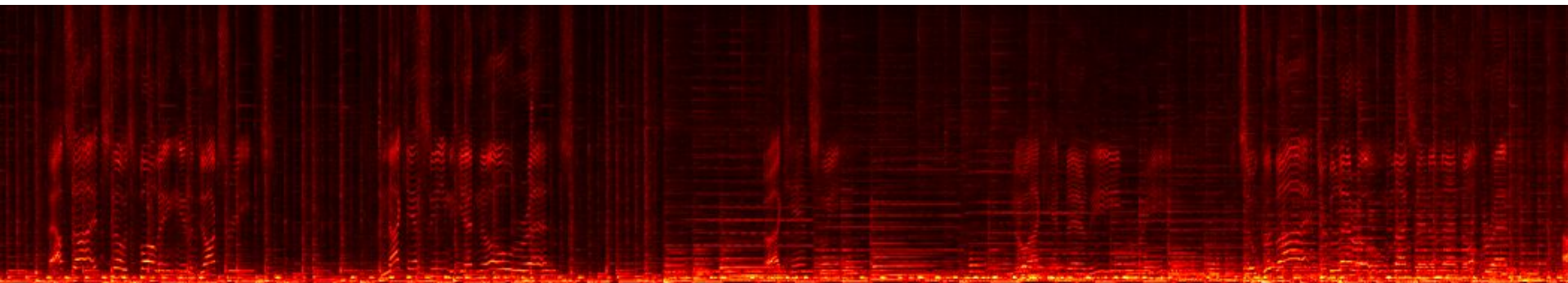
Method: Show gradient of some unit wrt. input example (modified backward pass).



Dec 2014, abs/1412.6806: Striving for Simplicity: The All Convolutional Net

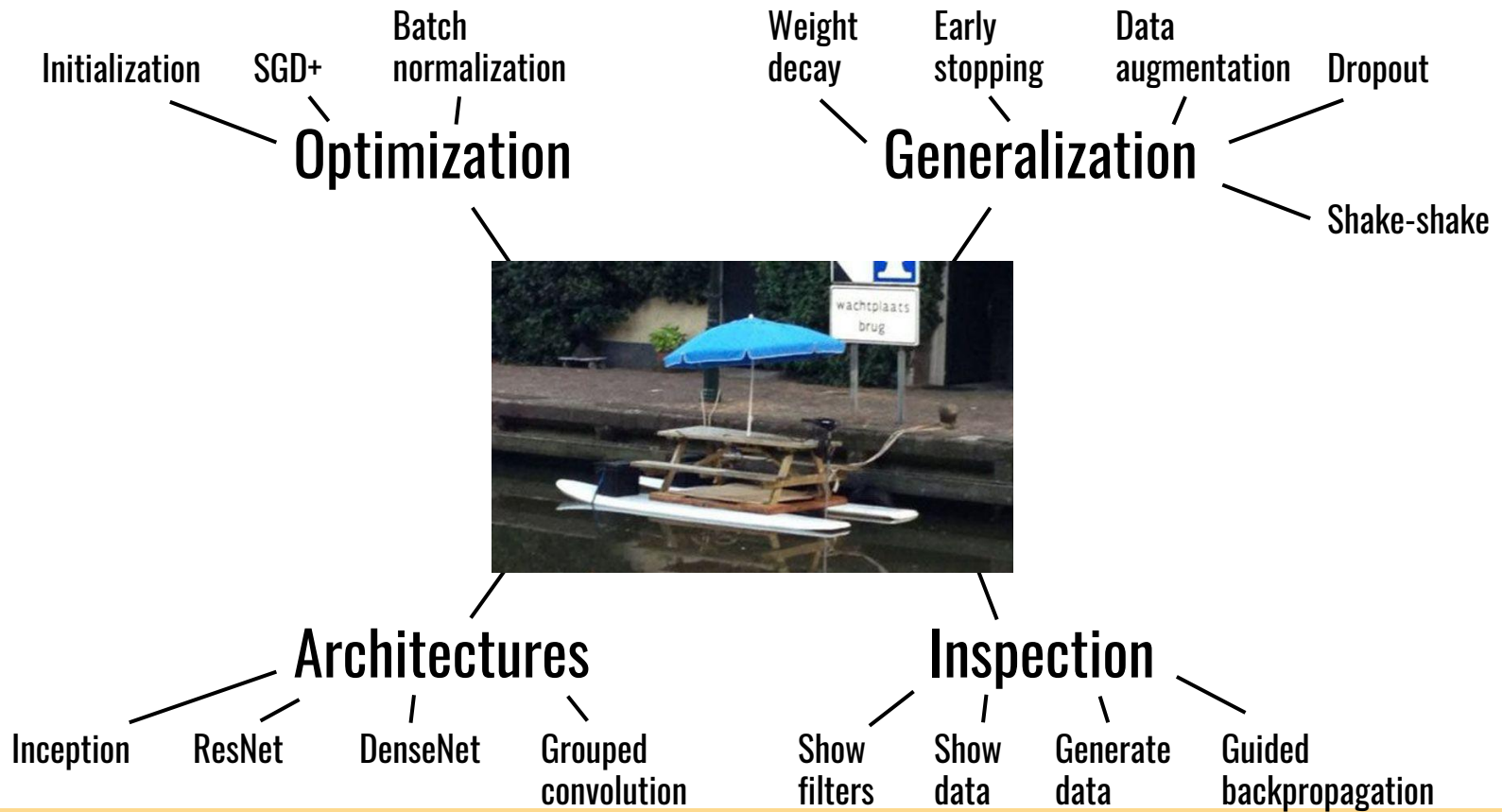
Guided backpropagation

Method: Show gradient of some unit wrt. input example (modified backward pass).



ISMIR 2016: Learning to Pinpoint Singing Voice from Weakly Labeled Examples

Deep learning in practice



Deep learning in practice

