CS9840 Learning and Computer Vision Prof. Olga Veksler

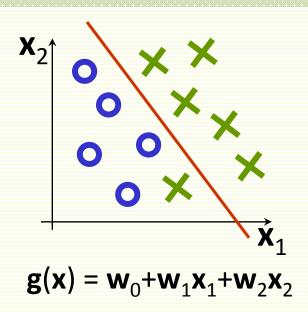
Lecture 9

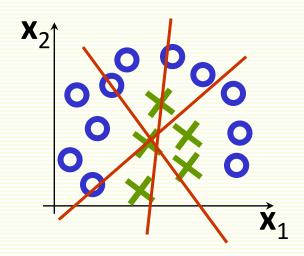
Neural Networks

Outline

- Motivation
 - Non linear discriminant functions
- Introduction to Neural Networks
 - Inspiration from Biology
- Perceptron
- Multilayer Perceptron
- Practical Tips for Implementation

Need for Non-Linear Discriminant



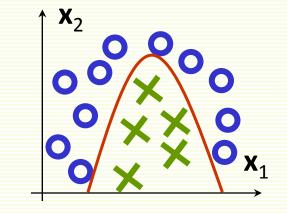


- Previous lecture studied linear discriminant
- Works for linearly (or almost) separable cases
- Many problems are far from linearly separable
 - underfitting with linear model

Need for Non-Linear Discriminant

 Can use other discriminant functions, like quadratics

$$g(x) = w_0 + w_1 x_1 + w_2 x_2 + w_{12} x_1 x_2 + w_{11} x_1^2 + w_{22} x_2^2$$



 Methodology is almost the same as in the linear case:

•
$$f(x) = sign(w_0 + w_1x_1 + w_2x_2 + w_{12}x_1x_2 + w_{11}x_1^2 + w_{22}x_2^2)$$

•
$$z = [1 x_1 x_2 x_1 x_2 x_1^2 x_2^2]$$

•
$$\mathbf{a} = [\mathbf{w}_0 \ \mathbf{w}_1 \ \mathbf{w}_2 \ \mathbf{w}_{12} \ \mathbf{w}_{11} \ \mathbf{w}_{22}]$$

- "normalization": multiply negative class samples by -1
- gradient descent to minimize Perceptron objective function

$$\mathbf{J_p(a)} = \sum_{\mathbf{z} \in \mathbf{Z}(\mathbf{a})} \left(-\mathbf{a^t z} \right)$$

Need for Non-Linear Discriminant

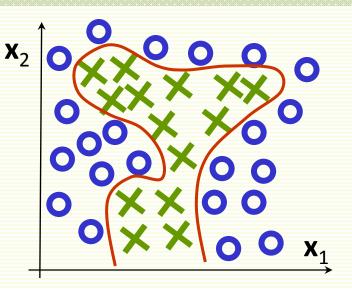
- May need highly non-linear decision boundaries
- This would require too many high order polynomial terms to fit

$$\mathbf{g}(\mathbf{x}) = \mathbf{w}_0 + \mathbf{w}_1 \mathbf{x}_1 + \mathbf{w}_2 \mathbf{x}_2 + \mathbf{w}_{12} \mathbf{x}_1 \mathbf{x}_2 + \mathbf{w}_{11} \mathbf{x}_1^2 + \mathbf{w}_{22} \mathbf{x}_2^2 + \mathbf{w}_{111} \mathbf{x}_1^3 + \mathbf{w}_{112} \mathbf{x}_1^2 \mathbf{x}_2 + \mathbf{w}_{122} \mathbf{x}_1 \mathbf{x}_2^2 + \mathbf{w}_{222} \mathbf{x}_2^3 + \mathbf{w}_{122} \mathbf{x}_1 \mathbf{x}_2^2 + \mathbf{w}_{222} \mathbf{x}_2^3 + \mathbf{w}_{222$$

- For n features, there O(nk) polynomial terms of degree k
- Many real world problems are modeled with hundreds and even thousands features
 - 100¹⁰ is too large of function to deal with

Neural Networks

- Neural Networks correspond to some discriminant function $g_{NN}(x)$
- Can carve out arbitrarily complex decision boundaries without requiring so many terms as polynomial functions
- Neural Nets were inspired by research in how human brain works
- But also proved to be quite successful in practice
- Are used nowadays successfully for a wide variety of applications
 - took some time to get them to work
 - now used by US post for postal code recognition



Neural Nets: Character Recognition

http://yann.lecun.com/exdb/lenet/index.html



7

Brain vs. Computer





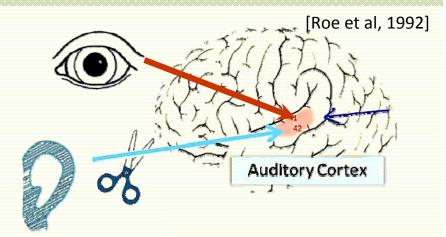
- usually one very fast processor
- high reliability
- designed to solve logic and arithmetic problems
- absolute precision
- can solve a gazillion arithmetic and logic problems in an hour

- huge number of parallel but relatively slow and unreliable processors
- not perfectly precise, not perfectly reliable
- evolved (in a large part) for pattern recognition
- learns to solve various PR problems

seek inspiration for classification from human brain

One Learning Algorithm Hypothesis

- Brain does many different things
- Seems like it runs many different "programs"
- Seems we have to write tons of different programs to mimic brain



- Hypothesis: there is a single underlying learning algorithm shared by different parts of the brain
- Evidence from neuro-rewiring experiments
 - Cut the wire from ear to auditory cortex
 - Route signal from eyes to the auditory cortex
 - Auditory cortex learns to see
 - animals will eventually learn to perform a variety of object recognition tasks
- There are other similar rewiring experiments

Seeing with Tongue

- Scientists use the amazing ability of the brain to learn to retrain brain tissue
- Seeing with tongue
 - BrainPort Technology
 - Camera connected to a tongue array sensor
 - Pictures are "painted" on the tongue
 - Bright pixels correspond to high voltage
 - Gray pixels correspond to medium voltage
 - Black pixels correspond to no voltage
 - Learning takes from 2-10 hours
 - Some users describe experience resembling a low resolution version of vision they once had
 - able to recognize high contrast object, their location, movement





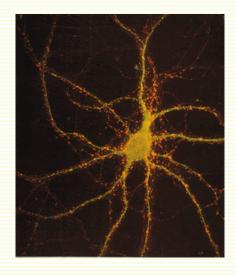
tongue array sensor

One Learning Algorithm Hypothesis

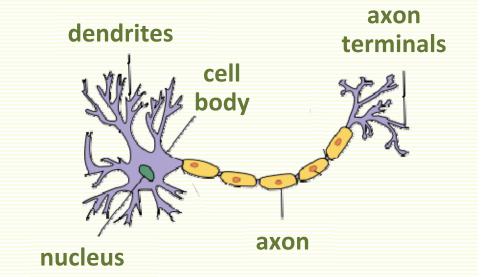
- Experimental evidence that we can plug any sensor to any part of the brain, and brain can learn how to deal with it
- Since the same physical piece of brain tissue can process sight, sound, etc.
- Maybe there is one learning algorithm can process sight, sound, etc.
- Maybe we need to figure out and implement an algorithm that approximates what the brain does
- Neural Networks were developed as a simulation of networks of neurons in human brain

Neuron: Basic Brain Processor

- Neurons (or nerve cells) are special cells that process and transmit information by electrical signaling
 - in brain and also spinal cord
- Human brain has around 10¹¹ neurons
- A neuron connects to other neurons to form a network
- Each neuron cell communicates to anywhere from 1000 to 10,000 other neurons



Neuron: Main Components



cell body

computational unit

dendrites

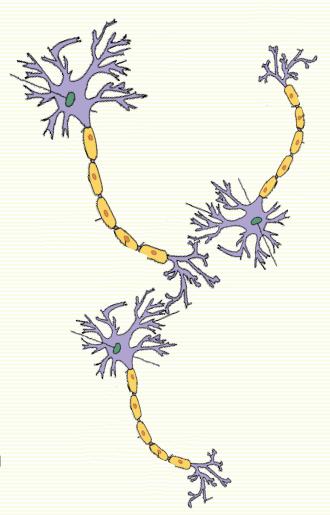
- "input wires", receive inputs from other neurons
- a neuron may have thousands of dendrites, usually short

axon

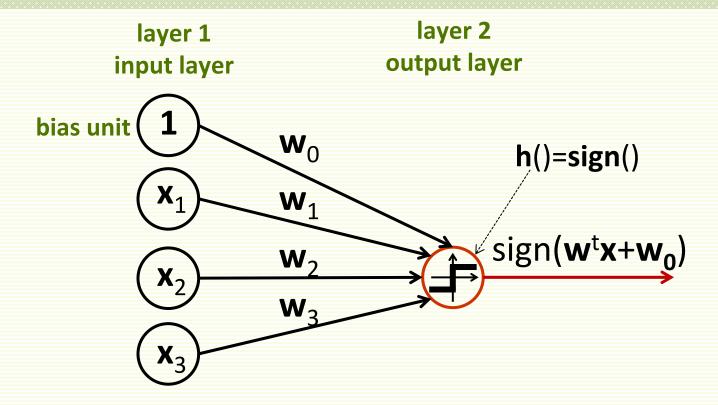
- "output wire", sends signal to other neurons
- single long structure (up to 1 meter)
- splits in possibly thousands branches at the end, "axon terminals"

Neurons in Action (Simplified Picture)

- Cell body collects and processes signals from other neurons through dendrites
- If there the strength of incoming signals is large enough, the cell body sends an electricity pulse (a spike) to its axon
- Its axon, in turn, connects to dendrites of other neurons, transmitting spikes to other neurons
- This is the process by which all human thought, sensing, action, etc. happens

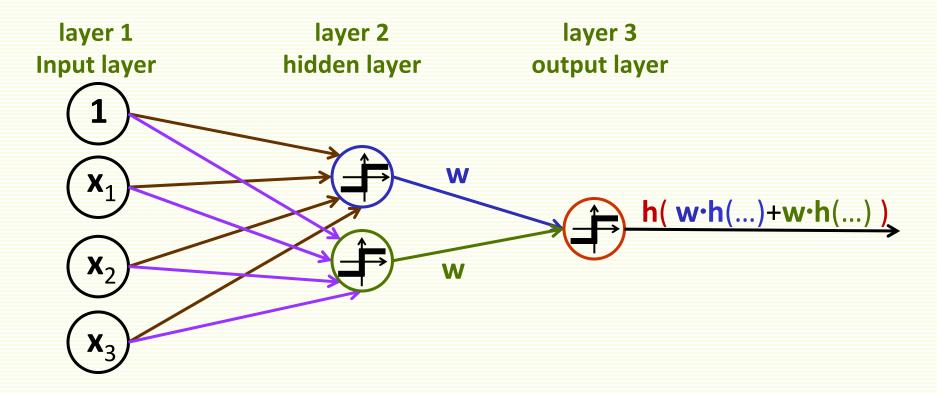


Artificial Neural Nets (ANN): Perceptron



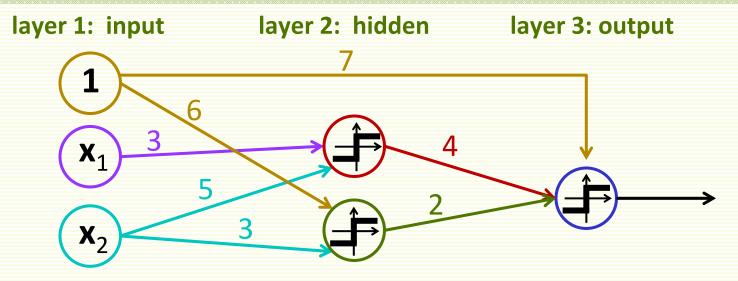
- Linear classifier $f(x) = sign(w^tx+w_0)$ is a single neuron "net"
- Input layer units output features, except bias outputs "1"
- Output layer unit applies sign() or some other function h()
- **h**() is also called an *activation function*

Multilayer Neural Network (MNN)



- First hidden unit outputs: $h(...) = h(\mathbf{w}_0 + \mathbf{w}_1 \mathbf{x}_1 + \mathbf{w}_2 \mathbf{x}_2 + \mathbf{w}_3 \mathbf{x}_3)$
- Second hidden unit outputs: $h(...) = h(w_0 + w_1x_1 + w_2x_2 + w_3x_3)$
- Network corresponds to classifier f(x) = h(w·h(...)+w·h(...)
- More complex than Perceptron, more complex boundaries

MNN Small Example



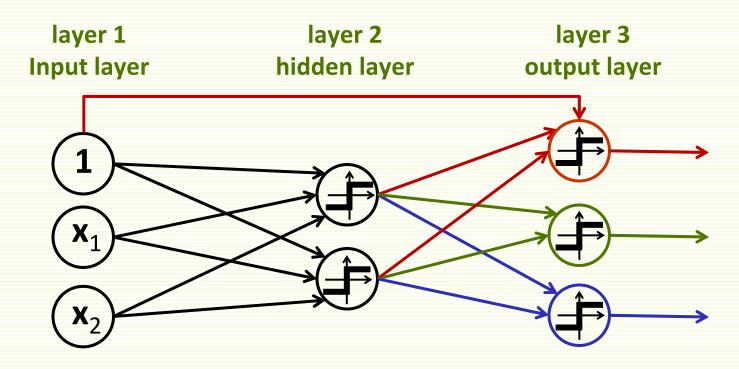
- Let activation function h() = sign()
- MNN Corresponds to classifier

$$f(x) = sign(4 \cdot h(...) + 2 \cdot h(...) + 7)$$

= sign(4 \cdot sign(3x_1 + 5x_2) + 2 \cdot sign(6 + 3x_2) + 7)

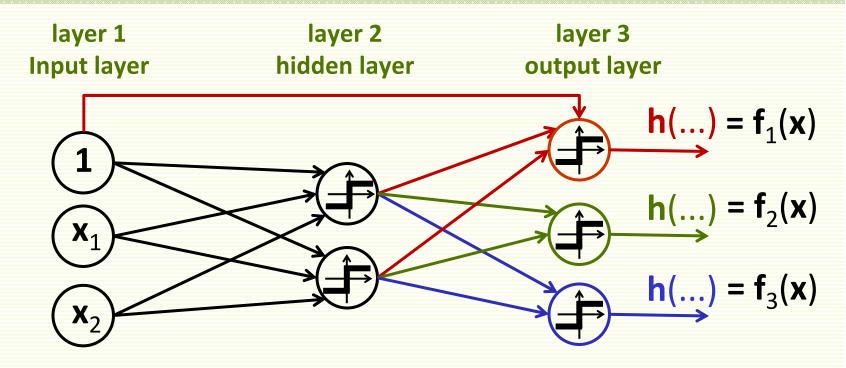
- MNN terminology: computing f(x) is called *feed forward operation*
 - graphically, function is computed from left to right
- Edge weights are learned through training

MNN: Multiple Classes



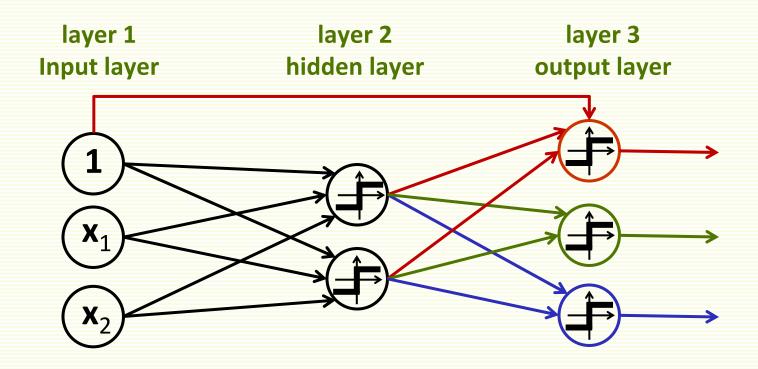
- 3 classes, 2 features, 1 hidden layer
 - 3 input units, one for each feature
 - 3 output units, one for each class
 - 2 hidden units
 - 1 bias unit, usually drawn in layer 1

MNN: General Structure



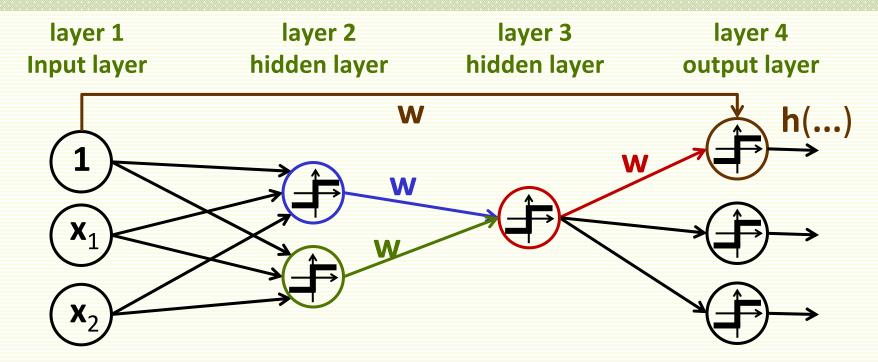
- $f(x) = [f_1(x), f_2(x), f_3(x)]$ is multi-dimensional
- Classification:
 - If $f_1(x)$ is largest, decide class 1
 - If $\mathbf{f}_2(\mathbf{x})$ is largest, decide class 2
 - If $\mathbf{f}_3(\mathbf{x})$ is largest, decide class 3

MNN: General Structure



- Input layer: **d** features, **d** input units
- Output layer: m classes, m output units
- Hidden layer: how many units?

MNN: General Structure

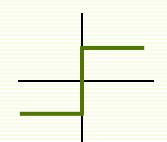


- Can have more than 1 hidden layer
 - ith layer connects to (i+1)th layer
 - except bias unit can connect to any layer
 - can have different number of units in each hidden layer
- First output unit outputs:

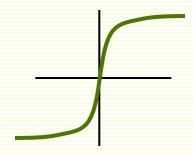
$$h(...) = h(w \cdot h(...) + w) = h(w \cdot h(w \cdot h(...) + w \cdot h(...)) + w$$

MNN: Activation Function

 h() = sign() is discontinuous, not good for gradient descent



 Instead can use continuous sigmoid function



- Or another differentiable function
- Can even use different activation functions at different layers/units
- From now, assume h() is a differentiable function

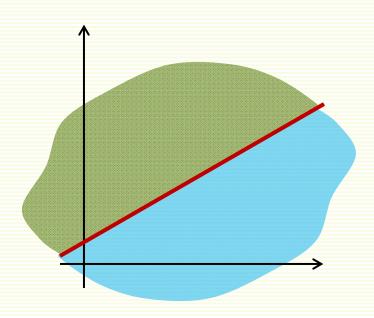
MNN: Overview

- A neural network corresponds to a classifier f(x,w) that can be rather complex
 - complexity depends on the number of hidden layers/units
 - f(x,w) is a composition of many functions
 - easier to visualize as a network
 - notation gets ugly
- To train neural network, just as before
 - formulate an objective function J(w)
 - optimize it with gradient descent
 - that's all!
 - except we need quite a few slides to write down details due to complexity of f(x,w)

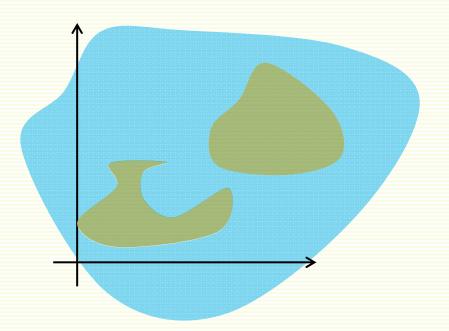
Expressive Power of MNN

- Every continuous function from input to output can be implemented with enough hidden units, 1 hidden layer, and proper nonlinear activation functions
 - easy to show that with linear activation function, multilayer neural network is equivalent to perceptron
- This is more of theoretical than practical interest
 - Proof is not constructive (does not tell how construct MNN)
 - Even if constructive, would be of no use, we do not know the desired function, our goal is to learn it through the samples
 - But this result gives confidence that we are on the right track
 - MNN is general (expressive) enough to construct any required decision boundaries, unlike the Perceptron

Decision Boundaries



Perceptron (single layer neural net)

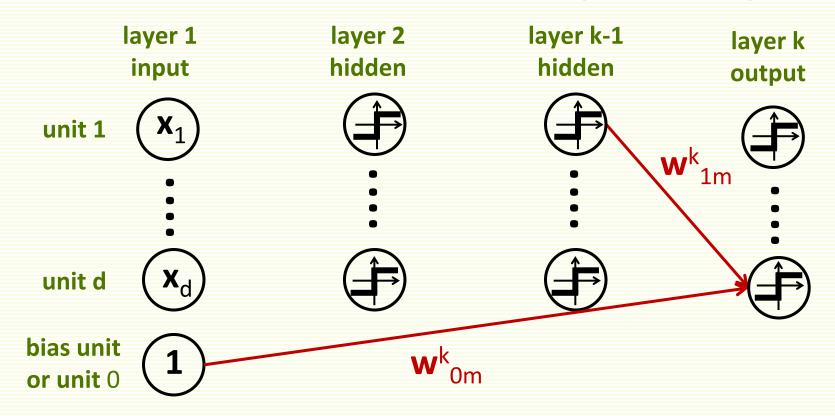


- Arbitrarily complex decision regions
- Even not contiguous

MNN: Modes of Operation

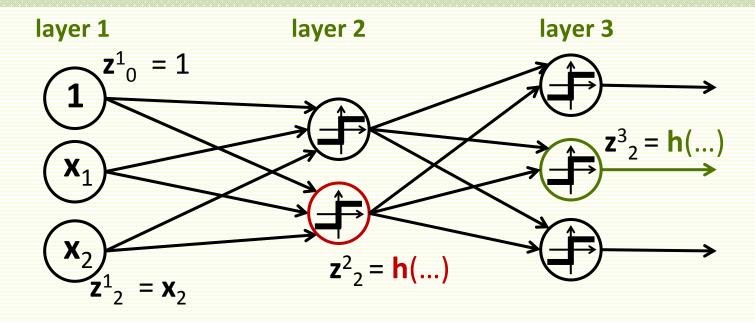
- For Neural Networks, due to historical reasons, training and testing stages have special names
 - Backpropagation (or training)
 Minimize objective function with gradient descent
 - Feedforward (or testing)

MNN: Notation for Edge Weights



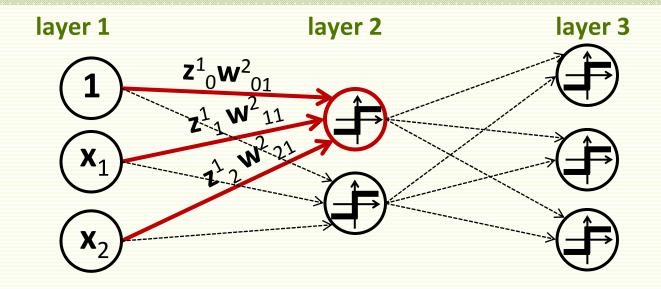
- \mathbf{w}_{pi}^{k} is edge weight from unit \mathbf{p} in layer \mathbf{k} -1 to unit \mathbf{j} in layer \mathbf{k}
- w^k_{0i} is edge weight from bias unit to unit j in layer k
- \mathbf{w}_{j}^{k} is all weights to unit \mathbf{j} in layer \mathbf{k} , i.e. \mathbf{w}_{0j}^{k} , \mathbf{w}_{1j}^{k} , ..., $\mathbf{w}_{N(k-1)j}^{k}$
 - N(k) is the number of units in layer k, excluding the bias unit

MNN: More Notation



- Denote the output of unit j in layer k as z^ki
- For the input layer ($\mathbf{k}=1$), $\mathbf{z}_{0}^{1}=1$ and $\mathbf{z}_{j}^{1}=\mathbf{x}_{j}$, $\mathbf{j}\neq0$
- For all other layers, (k > 1), z^k_j = h(...)
- Convenient to set z^k₀ = 1 for all k
- Set $z^k = [z^k_0, z^k_1, ..., z^k_{N(k)}]$

MNN: More Notation



Net activation at unit j in layer k > 1 is the sum of inputs

$$\mathbf{a}_{j}^{k} = \sum_{p=1}^{N_{k-1}} \mathbf{z}_{p}^{k-1} \mathbf{w}_{pj}^{k} + \mathbf{w}_{0j}^{k} = \sum_{p=0}^{N_{k-1}} \mathbf{z}_{p}^{k-1} \mathbf{w}_{pj}^{k} = \mathbf{z}^{k-1} \cdot \mathbf{w}_{j}^{k}$$
$$\mathbf{a}_{1}^{2} = \mathbf{z}_{0}^{1} \mathbf{w}_{01}^{2} + \mathbf{z}_{1}^{1} \mathbf{w}_{11}^{2} + \mathbf{z}_{2}^{1} \mathbf{w}_{21}^{2}$$

• For k > 1, $z_{j}^{k} = h(a_{j}^{k})$

MNN: Class Representation

- m class problem, let Neural Net have t layers
- Let xⁱ be a example of class c
- It is convenient to denote its label as **y**ⁱ=

 i

 row
 i

 row

 row
 i

 row

 row •
- Recall that z^t_c is the output of unit c in layer t (output layer)

•
$$\mathbf{f}(\mathbf{x}) = \mathbf{z}^t = \begin{bmatrix} \mathbf{z}_1^t \\ \vdots \\ \mathbf{z}_c^t \\ \vdots \\ \mathbf{z}_m^t \end{bmatrix}$$
. If \mathbf{x}^i is of class \mathbf{c} , want $\mathbf{z}^t = \begin{bmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix}$ \longleftarrow row \mathbf{c}

Training MNN: Objective Function

- Want to minimize difference between yⁱ and f(xⁱ)
- Use squared difference
- Let w be all edge weights in MNN collected in one vector
- Error on one example \mathbf{x}^i : $\mathbf{J}_i(\mathbf{w}) = \frac{1}{2} \sum_{c=1}^{11} (\mathbf{f}_c(\mathbf{x}^i) \mathbf{y}_c^i)^2$
- Error on all examples: $\mathbf{J}(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^{n} \sum_{c=1}^{m} (\mathbf{f}_{c}(\mathbf{x}^{i}) \mathbf{y}_{c}^{i})^{2}$

Gradient descent:

initialize w to random choose ε , α while $\alpha ||\nabla J(w)|| > \varepsilon$ w = w - $\alpha \nabla J(w)$

Training MNN: Single Sample

For simplicity, first consider error for one example xⁱ

$$J_{i}(w) = \frac{1}{2} ||y^{i} - f(x^{i})||^{2} = \frac{1}{2} \sum_{c=1}^{m} (f_{c}(x^{i}) - y_{c}^{i})^{2}$$

- $\mathbf{f}_{c}(\mathbf{x}^{i})$ depends on \mathbf{w}
- yⁱ is independent of w
- Compute partial derivatives w.r.t. w^k_{pi} for all k, p, j
- Suppose have t layers

$$f_c(x^i) = z_c^t = h(a_c^t) = h(z^{t-1} \cdot w_c^t)$$

Training MNN: Single Sample

• For derivation, we use:

$$\mathbf{J}_{i}(\mathbf{w}) = \frac{1}{2} \sum_{c=1}^{m} (\mathbf{f}_{c}(\mathbf{x}^{i}) - \mathbf{y}_{c}^{i})^{2}$$

$$\mathbf{f_c}\!\left(\!\mathbf{x^i}\right)\!\!=\!\mathbf{h}\!\!\left(\!\mathbf{a_c^t}\right)\!\!=\!\mathbf{h}\!\!\left(\!\mathbf{z^{t-1}}\cdot\!\mathbf{w_c^t}\right)$$

For weights w^t_{pi} to the output layer t:

$$\frac{\partial}{\partial \mathbf{w_{pj}^{t}}} \mathbf{J}(\mathbf{w}) = (\mathbf{f_j}(\mathbf{x^i}) - \mathbf{y_j^i}) \frac{\partial}{\partial \mathbf{w_{pj}^{t}}} (\mathbf{f_j}(\mathbf{x^i}) - \mathbf{y_j^i})$$

- $\frac{\partial}{\partial \mathbf{W}_{pj}^{t}} (\mathbf{f}_{j}(\mathbf{x}^{i}) \mathbf{y}_{j}^{i}) = \mathbf{h}'(\mathbf{a}_{j}^{t}) \mathbf{z}_{p}^{t-1}$
- Therefore, $\frac{\partial}{\partial \mathbf{w}_{pi}^t} \mathbf{J}_i(\mathbf{w}) = (\mathbf{f}_j(\mathbf{x}^i) \mathbf{y}_j^i) \mathbf{h}'(\mathbf{a}_j^t) \mathbf{z}_p^{t-1}$
 - both $\mathbf{h'}(\mathbf{a_j^t})$ and $\mathbf{z_p^{t-1}}$ depend on $\mathbf{x^i}$. For simpler notation, we don't make this dependence explicit.

Training MNN: Single Sample

- For a layer k, compute partial derivatives w.r.t. w^k_{pj}
- Gets complex, since have lots of function compositions
- Will give the rest of derivatives
- First define e^k_j , the error attributed to unit j in layer k:
- For layer **t** (output): $\mathbf{e}_{j}^{t} = (\mathbf{f}_{j}(\mathbf{x}^{i}) \mathbf{y}_{j}^{i})$
- For layers $\mathbf{k} < \mathbf{t}$: $\mathbf{e}_{j}^{k} = \sum_{c=1}^{N(k+1)} \mathbf{e}_{c}^{k+1} \mathbf{h}' (\mathbf{a}_{c}^{k+1}) \mathbf{w}_{jc}^{k+1}$
- Thus for $2 \le k \le t$: $\frac{\partial}{\partial w_{pj}^k} J_i(w) = e_j^k h'(a_j^k) z_p^{k-1}$

MNN Training: Multiple Samples

• Error on one example \mathbf{x}^i : $\mathbf{J}_i(\mathbf{w}) = \frac{1}{2} \sum_{c=1}^{m} (\mathbf{f}_c(\mathbf{x}^i) - \mathbf{y}_c^i)^2$

$$\frac{\partial}{\partial \mathbf{w}_{pj}^{k}} \mathbf{J_{i}}(\mathbf{w}) = \mathbf{e}_{j}^{k} \, \mathbf{h'} \left(\mathbf{a}_{j}^{k} \right) \mathbf{z}_{p}^{k-1}$$

• Error on all examples: $\mathbf{J}(\mathbf{w}) = \frac{1}{2} \sum_{i=1}^{n} \sum_{c=1}^{n} (\mathbf{f}_c(\mathbf{x}^i) - \mathbf{y}_c^i)^2$

$$\frac{\partial}{\partial \mathbf{w}_{pi}^{k}} \mathbf{J}(\mathbf{w}) = \sum_{j=1}^{n} \mathbf{e}_{j}^{k} \, \mathbf{h}' \left(\mathbf{a}_{j}^{k} \right) \mathbf{z}_{p}^{k-1}$$

Training Protocols

Batch Protocol

- true gradient descent
- weights are updated only after all examples are processed
- might be slow to converge

Single Sample Protocol

- examples are chosen randomly from the training set
- weights are updated after every example
- converges faster than batch, but maybe to an inferior solution

Online Protocol

- each example is presented only once, weights update after each example presentation
- used if number of examples is large and does not fit in memory
- should be avoided when possible

Mini-Batch Protocol

• like single Sample, put present several samples at the time

MNN Training: Single Sample

```
initialize w to small random numbers
choose \varepsilon, \alpha
while \alpha ||\nabla J(w)|| > \epsilon
        for i = 1 to n
                 \mathbf{r} = random index from \{1,2,...,n\}
                 delta_{pik} = 0 \qquad \forall p,j,k
                 \mathbf{e}_{j}^{t} = \left( \mathbf{f}_{j} \left( \mathbf{x}^{r} \right) - \mathbf{y}_{i}^{r} \right) \quad \forall j
                 for k = t to 2
                            delta_{pik} = delta_{pik} - e_i^k h'(a_i^k) z_p^{k-1}
                            \mathbf{e}_{\mathbf{j}}^{\mathbf{k}-1} = \sum_{\mathbf{k}}^{\mathbf{N}(\mathbf{k})} \mathbf{e}_{\mathbf{c}}^{\mathbf{k}} \mathbf{h}' (\mathbf{a}_{\mathbf{c}}^{\mathbf{k}}) \mathbf{w}_{\mathbf{jc}}^{\mathbf{k}} \quad \forall \mathbf{j}
                 \mathbf{w}_{pi}^{k} = \mathbf{w}_{pi}^{k} + \mathbf{delta}_{pik} \forall \mathbf{p,j,k}
```

MNN Training: Batch

```
initialize w to small random numbers
choose \varepsilon, \alpha
while \alpha ||\nabla J(w)|| > \epsilon
         for i = 1 to n
                  delta_{pjk} = 0 \qquad \forall p,j,ke_{j}^{t} = (f_{j}(x^{i}) - y_{j}^{i}) \quad \forall j
                   for k = t to 2
                              delta_{pjk} = delta_{pjk} - e_j^k h'(a_j^k) z_p^{k-1}
        \begin{aligned} \mathbf{e}_{j}^{k-1} = \sum_{c=1}^{N(k)} \mathbf{e}_{c}^{k} \mathbf{h}' \left( \mathbf{a}_{c}^{k} \right) \mathbf{w}_{jc}^{k} & \forall j \\ \mathbf{w}_{pj}^{k} = \mathbf{w}_{pj}^{k} + \mathbf{delta}_{pjk} \; \forall \; \mathbf{p,j,k} \end{aligned}
```

BackPropagation of Errors

- In MNN terminology, training is called backpropagation
- errors computed (propagated) backwards from the output to the input layer

$$\begin{split} \text{while } \alpha ||\nabla J(\textbf{w})|| &> \epsilon \\ \text{for } \textbf{i} = 1 \text{ to } \textbf{n} \\ \text{delta}_{pjk} &= 0 \quad \forall \textbf{ p,j,k} \\ \textbf{e}_{j}^{t} &= \left(\textbf{y}_{j}^{r} - \textbf{f}_{j}(\textbf{x}^{r})\right) \quad \forall \textbf{j} \quad \text{first last layer errors computed} \\ \text{for } \textbf{k} = \textbf{t} \text{ to } 2 \quad \text{then errors computed backwards} \\ \text{delta}_{pjk} &= \text{delta}_{pjk} - \textbf{e}_{j}^{k} \textbf{h}' \left(\textbf{a}_{j}^{k}\right) \textbf{z}_{p}^{k-1} \\ \textbf{e}_{j}^{k-1} &= \sum_{c=1}^{N(k)} \textbf{e}_{c}^{k} \textbf{h}' \left(\textbf{a}_{c}^{k}\right) \textbf{w}_{jc}^{k} \quad \forall \textbf{j} \\ \textbf{w}_{pj}^{k} &= \textbf{w}_{pj}^{k} + \text{delta}_{pjk} \ \forall \textbf{ p,j,k} \end{split}$$

MNN Training

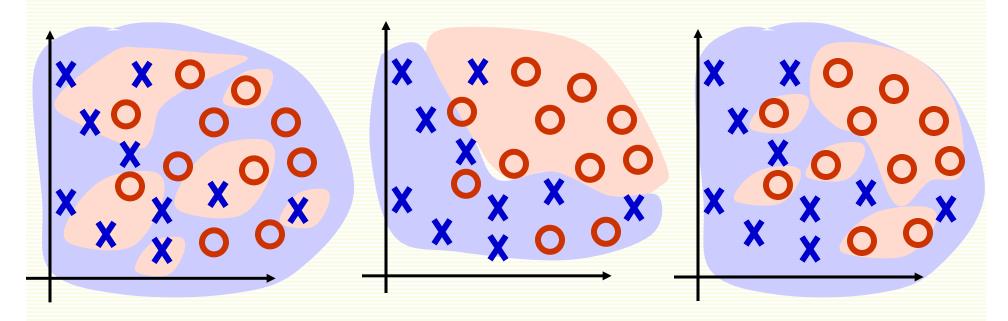
Important: weights should be initialized to random nonzero numbers

$$\frac{\partial}{\partial \mathbf{w}_{pj}^{k}} \mathbf{J_{i}}(\mathbf{w}) = -\mathbf{e}_{j}^{k} \, \mathbf{h'} \left(\mathbf{a}_{j}^{k}\right) \mathbf{z}_{p}^{k-1}$$

$$\mathbf{e}_{j}^{k} = \sum_{c=1}^{N(k+1)} \mathbf{e}_{c}^{k+1} \mathbf{h'} \left(\mathbf{a}_{c}^{k+1} \right) \mathbf{w}_{jc}^{k+1}$$

- if $\mathbf{w}_{jc}^{k} = 0$, errors \mathbf{e}_{j}^{k} are zero for layers $\mathbf{k} < \mathbf{t}$
- weights in layers k < t will not be updated

MNN Training: How long to Train?



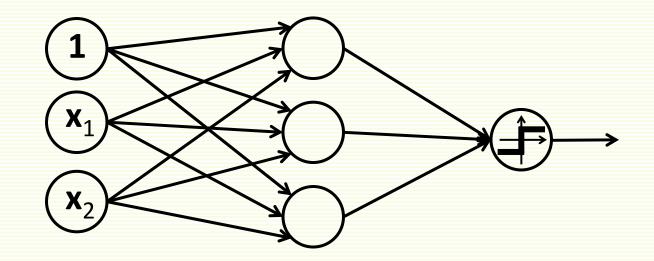
training time

Large training error: random decision regions in the beginning - underfit Small training error: decision regions improve with time

Zero training error: decision regions fit training data perfectly - overfit

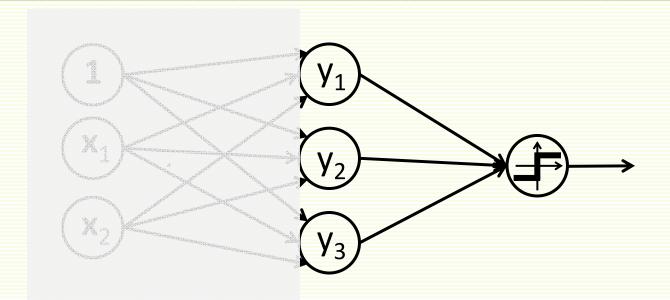
can learn when to stop training through validation

MNN as Non-Linear Feature Mapping



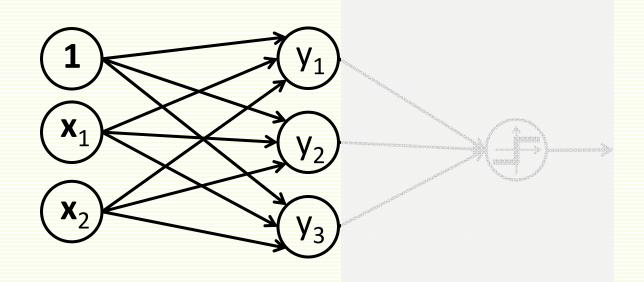
- MNN can be interpreted as first mapping input features to new features
- Then applying Perceptron (linear classifier) to the new features

MNN as Non-Linear Feature Mapping



this part implements
Perceptron (liner classifier)

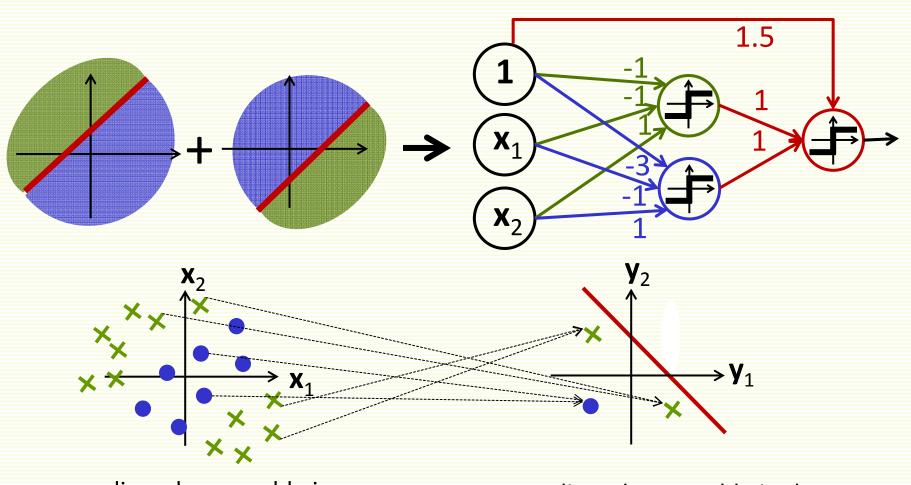
MNN as Non-Linear Feature Mapping



this part implements mapping to new features **y**

MNN as Nonlinear Feature Mapping

• Consider 3 layer NN example:



non linearly separable in the original feature space

linearly separable in the new feature space

Concluding Remarks

Advantages

- MNN can learn complex mappings from inputs to outputs, based only on the training samples
- Easy to use
- Easy to incorporate a lot of heuristics

Disadvantages

- It is a "black box", i.e. it is difficult to analyze and predict its behavior
- May take a long time to train
- May get trapped in a bad local minima
- A lot of tricks for best implementation