

Announcements



Assignments:

- HW4
 - Due tonight!
- HW5
 - Due date Thu, 2/27, 11:59 pm

Midterm

- See Piazza post for details

Canvas updated

- Participation points

Plan

Last time

- Neural Networks
 - Universal Approximation
 - Optimization / Backpropagation

Today

- Wrap-up Optimization / Backpropagation
- Course Survey
- Convolutional Neural Networks

Introduction to Machine Learning

Neural Networks

Instructor: Pat Virtue

Reminder: Calculus Chain Rule (scalar version)

$$y = f(z)$$

$$z = g(x)$$

$$\frac{dy}{dx} = \frac{dy}{dz} \frac{dz}{dx}$$

Network Optimization

$$J(\mathbf{w}) = z_3$$

$$z_3 = f_3(w_3, z_2)$$

$$z_2 = f_2(w_2, z_1)$$

$$z_1 = f_1(w_1, x)$$

$$\begin{aligned}\frac{\partial J}{\partial w_3} &= \frac{\partial J}{\partial z_3} \frac{\partial z_3}{\partial w_3} \\ \frac{\partial J}{\partial w_2} &= \frac{\partial J}{\partial z_3} \frac{\partial z_3}{\partial z_2} \frac{\partial z_2}{\partial w_2} \\ \frac{\partial J}{\partial w_1} &= \frac{\partial J}{\partial z_3} \frac{\partial z_3}{\partial z_2} \frac{\partial z_2}{\partial z_1} \frac{\partial z_1}{\partial w_1}\end{aligned}$$

Lots of repeated calculations

Backpropagation (so-far)

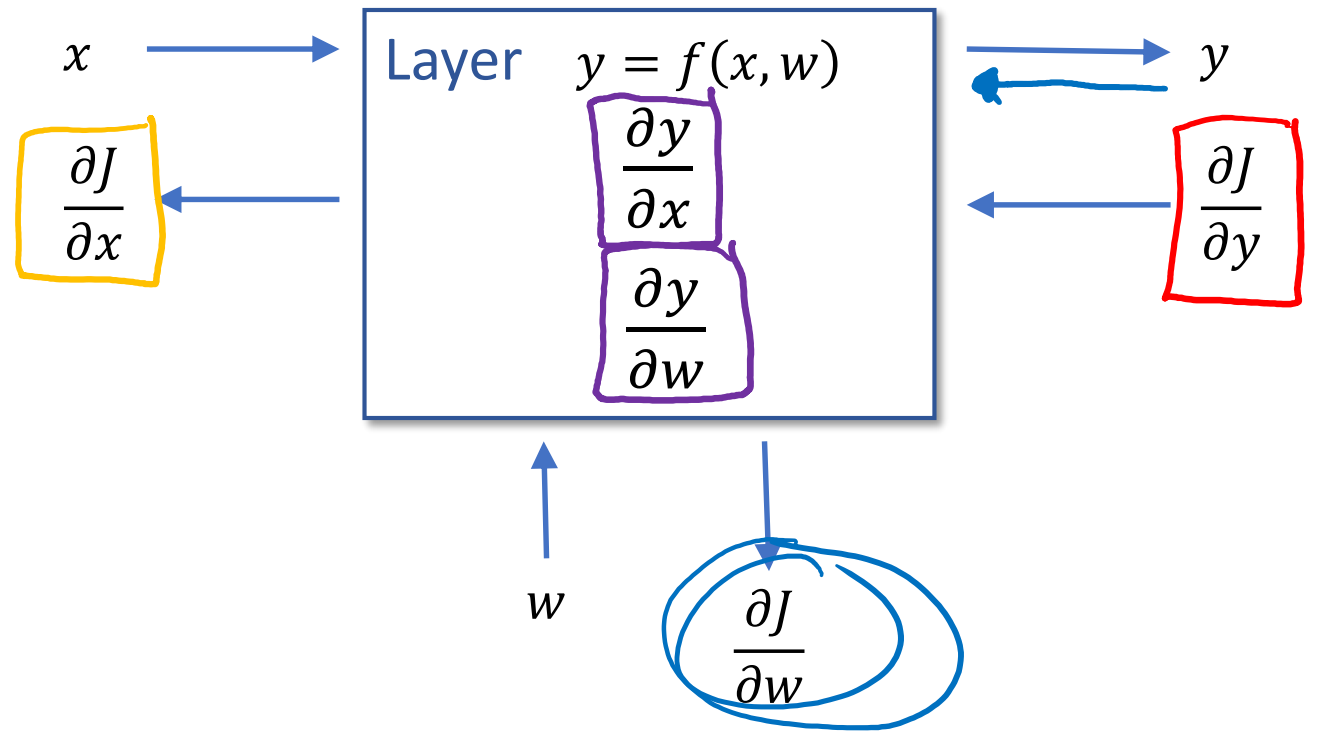
Compute derivatives per layer, utilizing previous derivatives

Objective: $J(\mathbf{w})$

Arbitrary layer: $y = f(x, w)$

Need:

$$\begin{aligned} \blacksquare \frac{\partial J}{\partial x} &= \frac{\partial J}{\partial y} \frac{\partial y}{\partial x} \\ \blacksquare \frac{\partial J}{\partial w} &= \frac{\partial J}{\partial y} \frac{\partial y}{\partial w} \end{aligned}$$

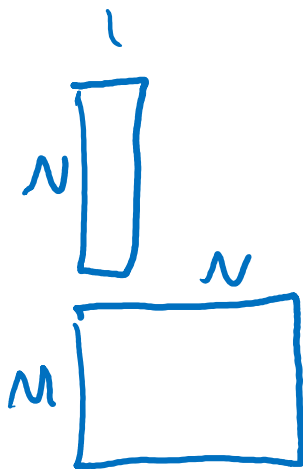


Reminder: Matrix Calculus

Gradient, Jacobian, etc

$\nabla_z f_1$ Gradient $f_1 \in \mathbb{R}$ $z \in \mathbb{R}^N$

$\frac{\partial f_2}{\partial \vec{z}}$ Jacobian $f_2 \in \mathbb{R}^M$ $z \in \mathbb{R}^N$



$$\frac{\partial f_1}{\partial z}$$

$$\nabla_{\vec{z}} f_1^T = \frac{\partial f_1}{\partial \vec{z}}$$

Calculus Chain Rule

Scalar:

$$y = f(z)$$

$$z = g(x)$$

$$\frac{dy}{dx} = \frac{dy}{dz} \frac{dz}{dx}$$

Multivariate:

$$y = f(\mathbf{z})$$

$$\mathbf{z} = g(\mathbf{x})$$

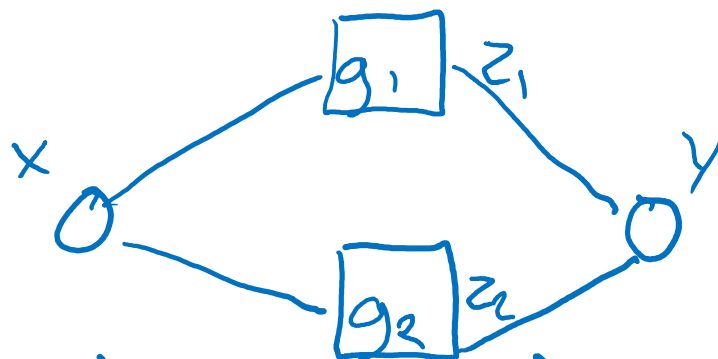
$$\frac{dy}{dx} = \sum_j \frac{\partial y}{\partial z_j} \frac{\partial z_j}{\partial x}$$

Multivariate:

$$\mathbf{y} = f(\mathbf{z})$$

$$\mathbf{z} = g(\mathbf{x})$$

$$\frac{dy_i}{dx_k} = \sum_j \frac{\partial y_i}{\partial z_j} \frac{\partial z_j}{\partial x_k}$$



$$\frac{dy}{dx} = \frac{dy}{dz_1} \frac{dz_1}{dx} + \frac{dy}{dz_2} \frac{dz_2}{dx}$$

Piazza Poll 1:

$$y = f(z)$$

$$z = g(x)$$

$$y \in \mathbb{R}$$

$$x \in \mathbb{R}^m$$

$$z \in \mathbb{R}^N$$

$$\frac{\partial y}{\partial x} = \dots$$

A. $\frac{\partial y}{\partial z} \frac{\partial z}{\partial x}$

B. $\frac{\partial y^T}{\partial z} \frac{\partial z}{\partial x}$

C. $\frac{\partial y}{\partial z} \frac{\partial z^T}{\partial x}$

D. $\frac{\partial y^T}{\partial z} \frac{\partial z^T}{\partial x}$

E. $\left(\frac{\partial y}{\partial z} \frac{\partial z}{\partial x} \right)^T$

F. None of the above

Diagram illustrating the chain rule for the derivative of y with respect to x . The diagram shows a $1 \times M$ matrix (row vector) multiplied by an $N \times M$ matrix (block matrix) to equal a $1 \times M$ matrix. The dimensions are labeled in red: M for the first and third matrices, and N for the middle matrix. The first and third matrices are circled in purple.

Network Optimization

$$J(\mathbf{w}) = z_4$$

$$z_4 = f_4(w_D, w_E, z_2, z_3)$$

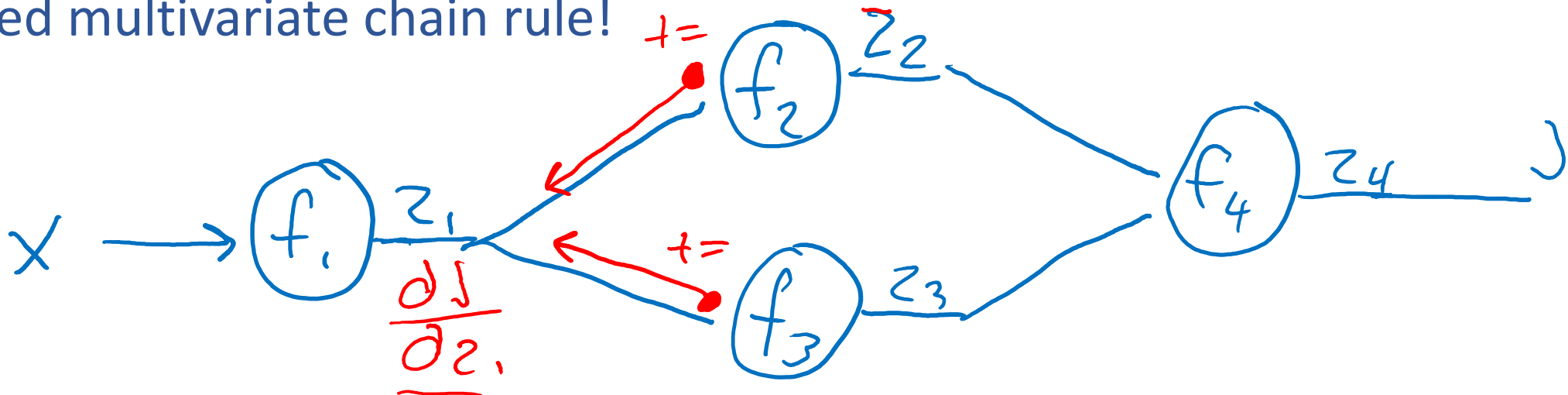
$$z_3 = f_3(w_C, \underline{z_1})$$

$$z_2 = f_2(w_B, \underline{z_1})$$

$$z_1 = f_1(w_A, x)$$

$$\begin{aligned} &\rightarrow \frac{\partial J}{\partial w_E} \\ &\rightarrow \frac{\partial J}{\partial w_D} \dots \dots \rightarrow \frac{\partial J}{\partial w_A} \end{aligned}$$

Need multivariate chain rule!



Network Optimization

$$J(\mathbf{w}) = z_4$$

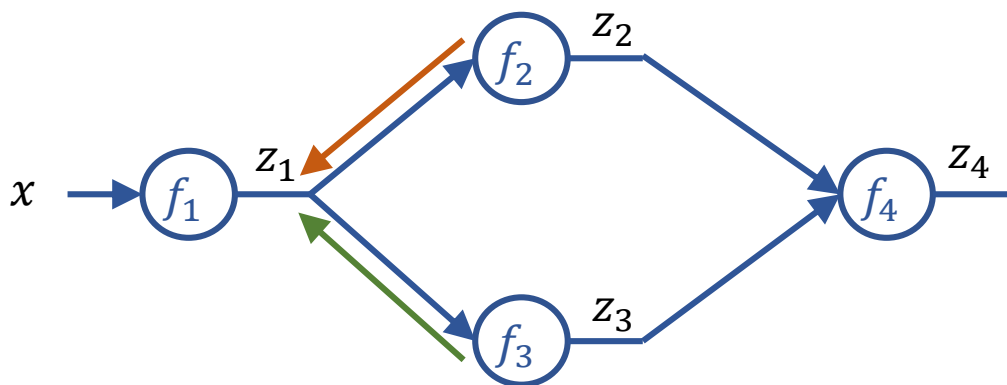
$$z_4 = f_4(w_D, w_E, z_2, z_3)$$

$$z_3 = f_3(w_C, z_1)$$

$$z_2 = f_2(w_B, z_1)$$

$$z_1 = f_1(w_A, x)$$

Need multivariate chain rule!



$$\frac{\partial J}{\partial w_E} = \frac{\partial J}{\partial z_4} \frac{\partial z_4}{\partial w_E}$$

$$\frac{\partial J}{\partial w_D} = \frac{\partial J}{\partial z_4} \frac{\partial z_4}{\partial w_D}$$

$$\frac{\partial J}{\partial z_3} = \frac{\partial J}{\partial z_4} \frac{\partial z_4}{\partial z_3}$$

$$\frac{\partial J}{\partial z_2} = \frac{\partial J}{\partial z_4} \frac{\partial z_4}{\partial z_2}$$

$$\frac{\partial J}{\partial w_C} = \frac{\partial J}{\partial z_3} \frac{\partial z_3}{\partial w_C}$$

$$\frac{\partial J}{\partial w_B} = \frac{\partial J}{\partial z_2} \frac{\partial z_2}{\partial w_B}$$

$$\frac{\partial J}{\partial z_1} = \frac{\partial J}{\partial z_2} \frac{\partial z_2}{\partial z_1} + \frac{\partial J}{\partial z_3} \frac{\partial z_3}{\partial z_1}$$

$$\frac{\partial J}{\partial w_A} = \frac{\partial J}{\partial z_1} \frac{\partial z_1}{\partial w_A}$$

Backpropagation (updated)

Compute derivatives per layer, utilizing previous derivatives

Objective: $J(\mathbf{w})$

Arbitrary layer: $y = f(x, w)$

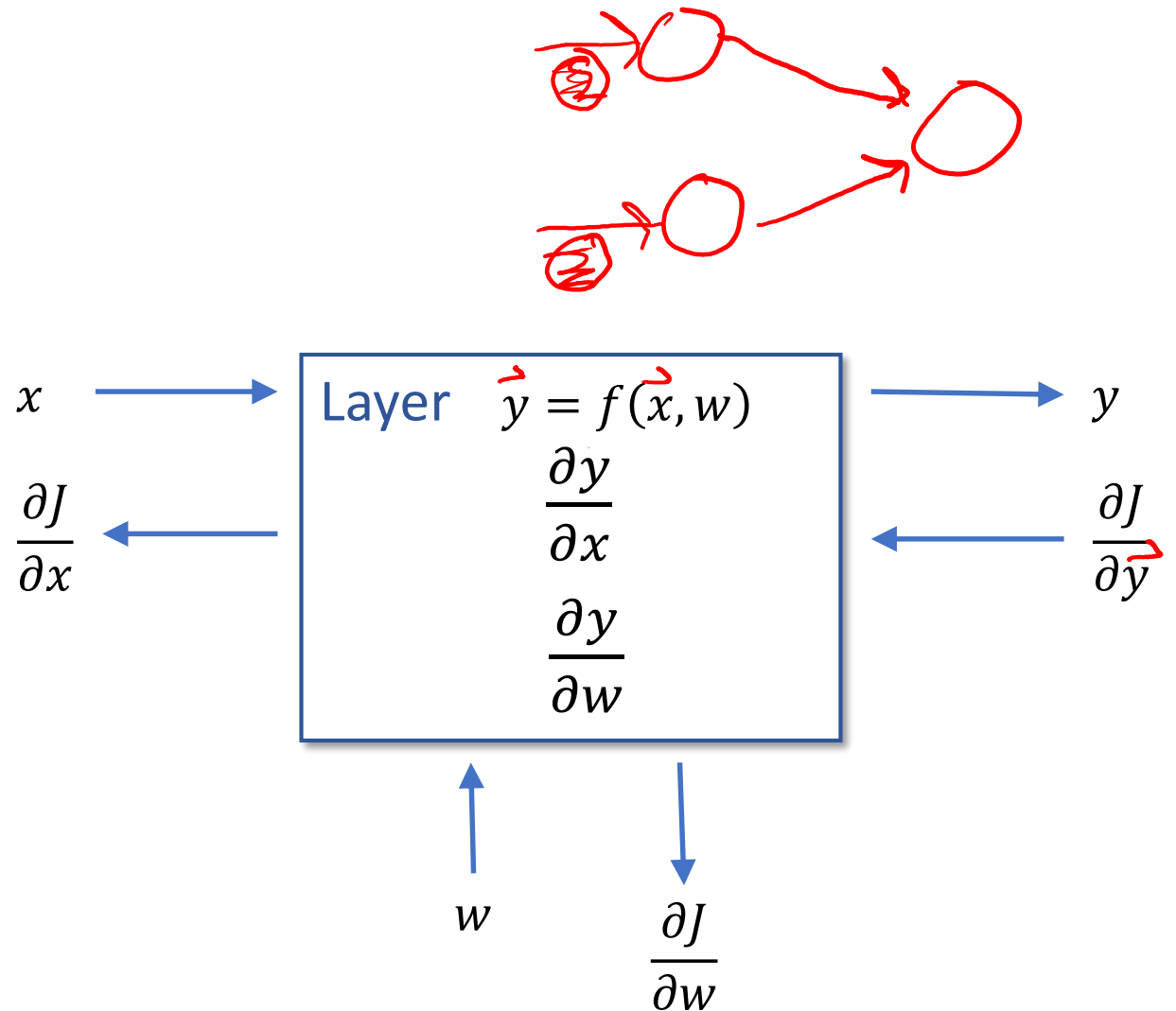
Init:

- $\frac{\partial J}{\partial x} = \underline{0}$
- $\frac{\partial J}{\partial w} = 0$

Compute:

- $\frac{\partial J}{\partial x} \underline{+} = \frac{\partial J}{\partial y} \frac{\partial y}{\partial x}$
- $\frac{\partial J}{\partial w} \underline{+} = \frac{\partial J}{\partial y} \frac{\partial y}{\partial w}$

$$\frac{\partial J}{\partial z_i}$$



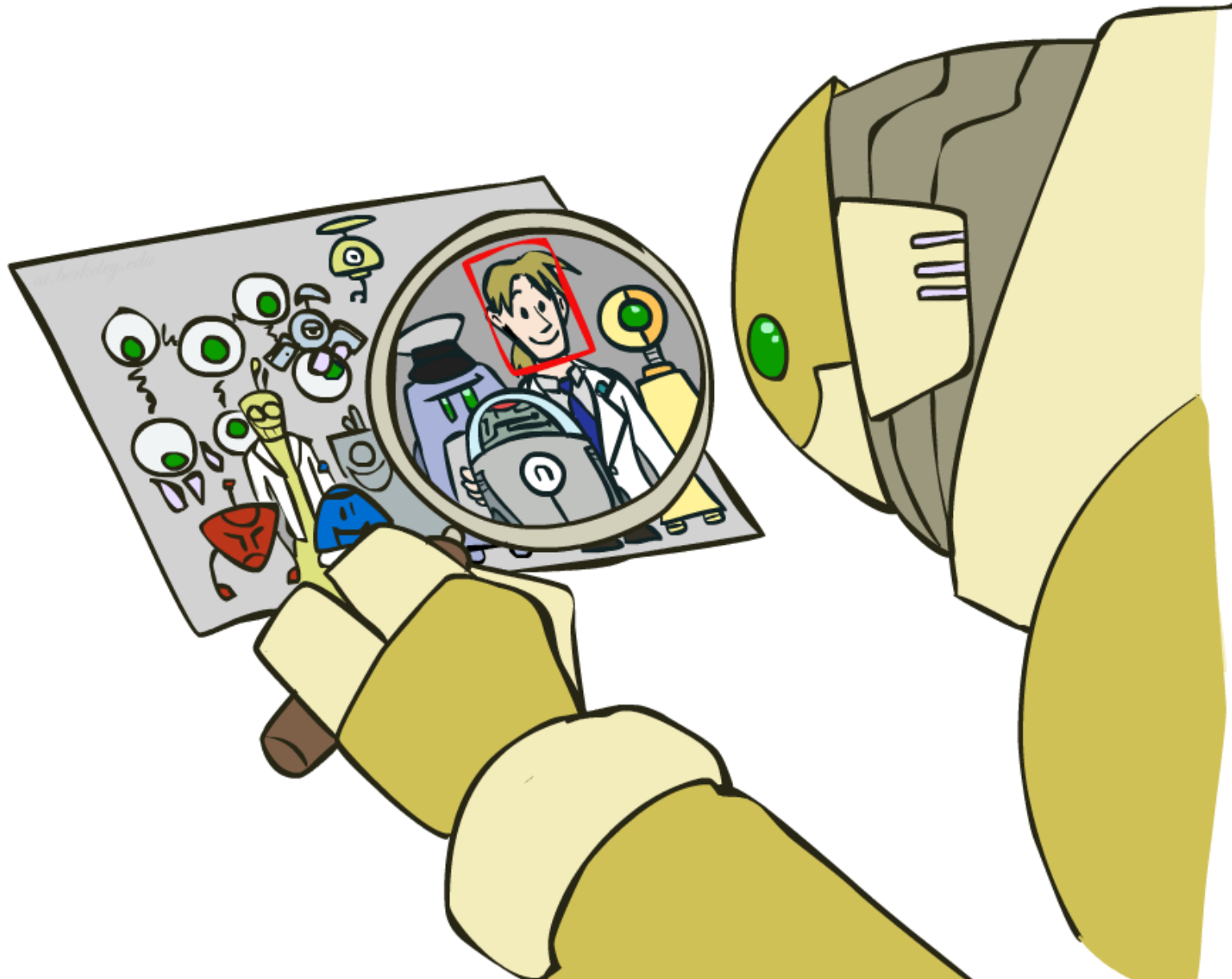
Course Survey

Introduction to Machine Learning

Convolutional Neural Networks

Instructor: Pat Virtue

Computer Vision: How far along are we?

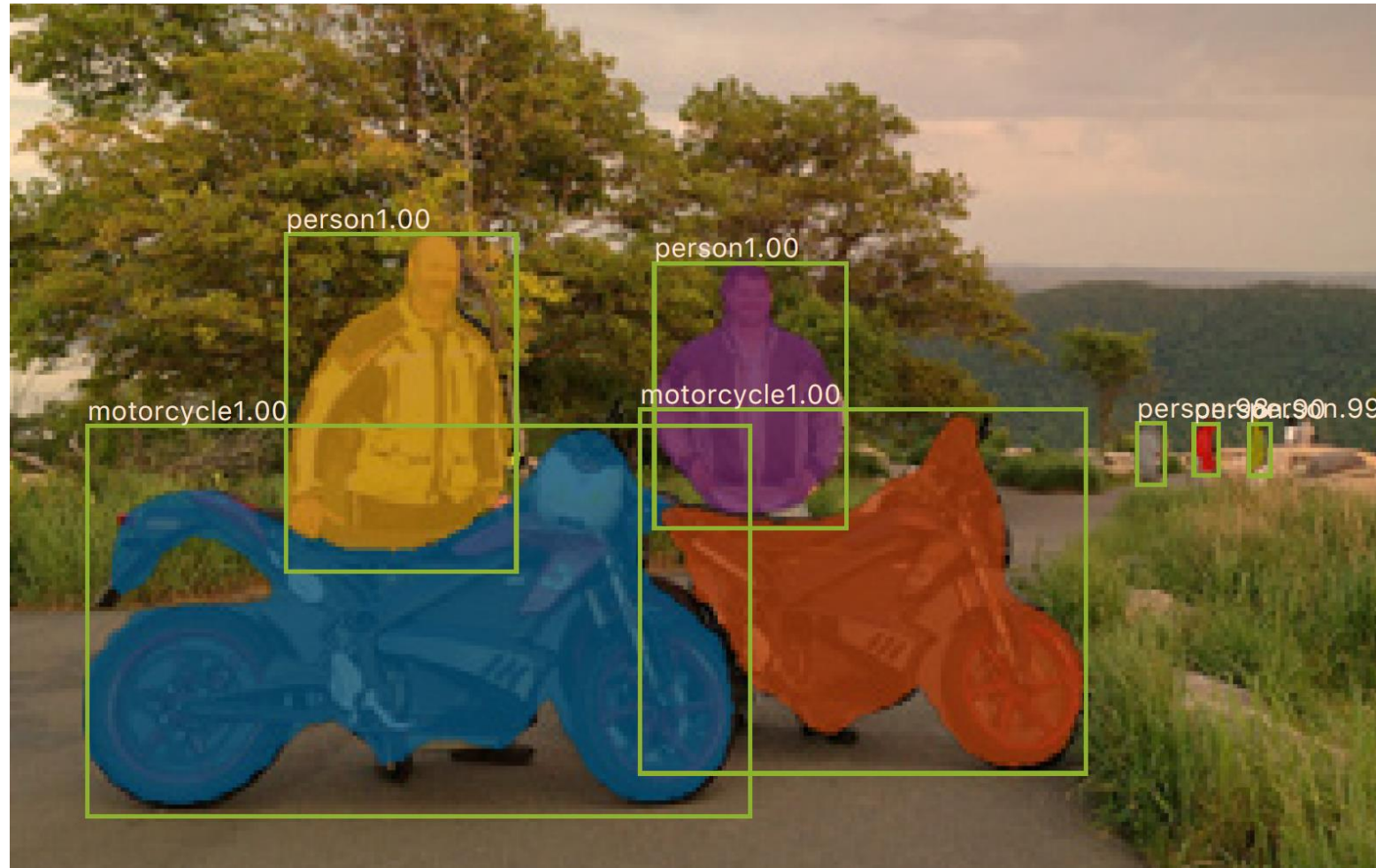


Computer Vision: How far along are we?



Terminator 2, 1991

Computer Vision: How far along are we?



0.2 seconds
per image

Mask R-CNN

He, Kaiming, et al. "Mask R-CNN." *Computer Vision (ICCV), 2017 IEEE International Conference on*. IEEE, 2017.

Computer Vision: How far along are we?



“My CPU is a neural net processor, a learning computer”

Terminator 2, 1991

Computer Vision: Autonomous Driving



Tesla, Inc: <https://vimeo.com/192179726>

Computer Vision: Domain Transfer

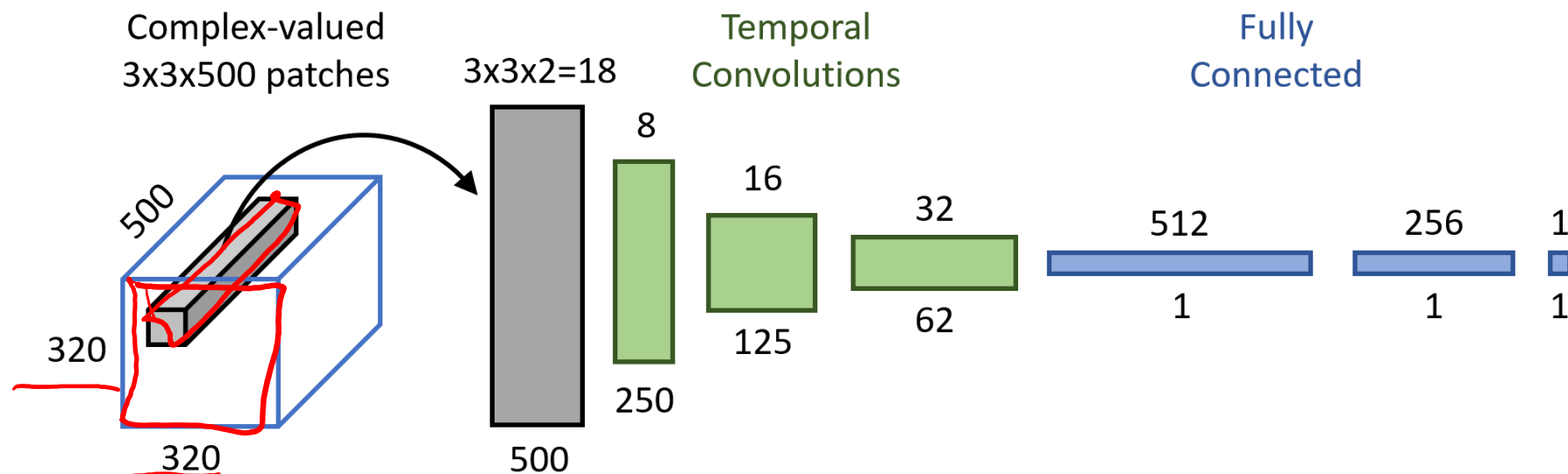
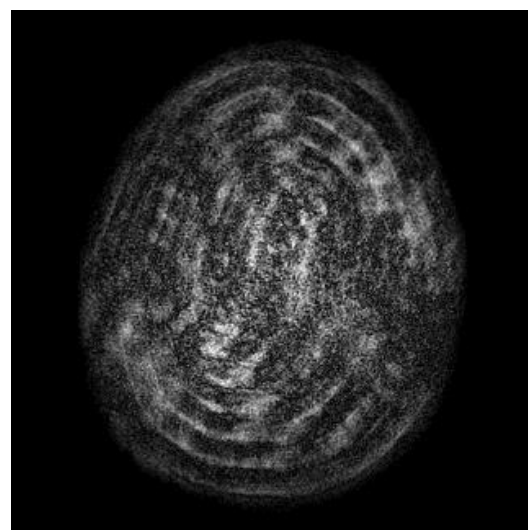
CycleGAN



Jun-Yan Zhu*, Taesung Park*, Phillip Isola, and Alexei A. Efros. "Unpaired Image-to-Image Translation using Cycle-Consistent Adversarial Networks", ICCV 2017.

Temporal Convolution

MR Fingerprinting



Patrick Virtue , Jonathan I Tamir , Mariya Doneva , Stella X Yu , and Michael Lustig. "Learning Contrast Synthesis from MR Fingerprinting", ISMRM 2018.

Outline

1. Measuring the current state of computer vision
2. Why convolutional neural networks
 - Old school computer vision
 - Image features and classification
3. Convolution “nuts and bolts”

Image Classification

What's the problem with just directly classifying raw pixels in high dimensional space?

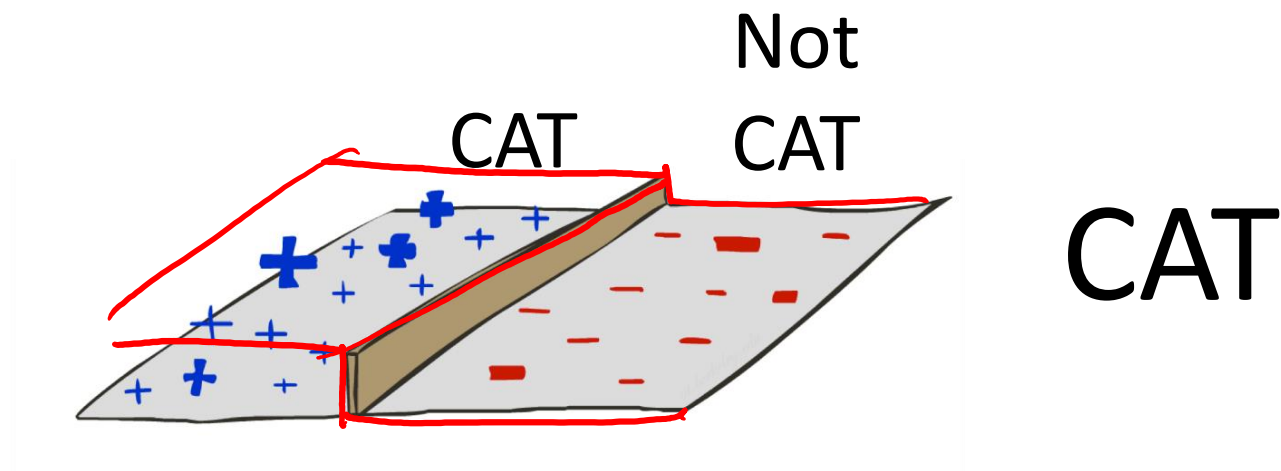
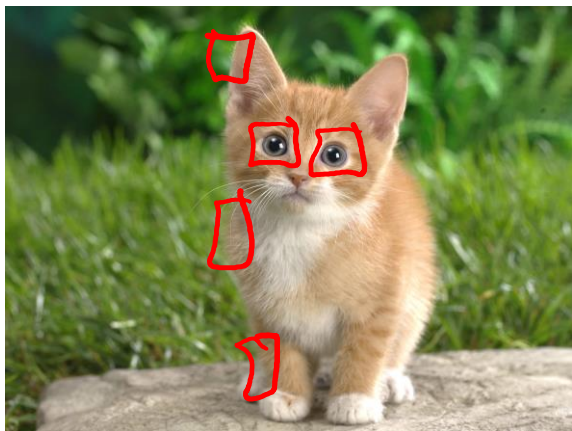
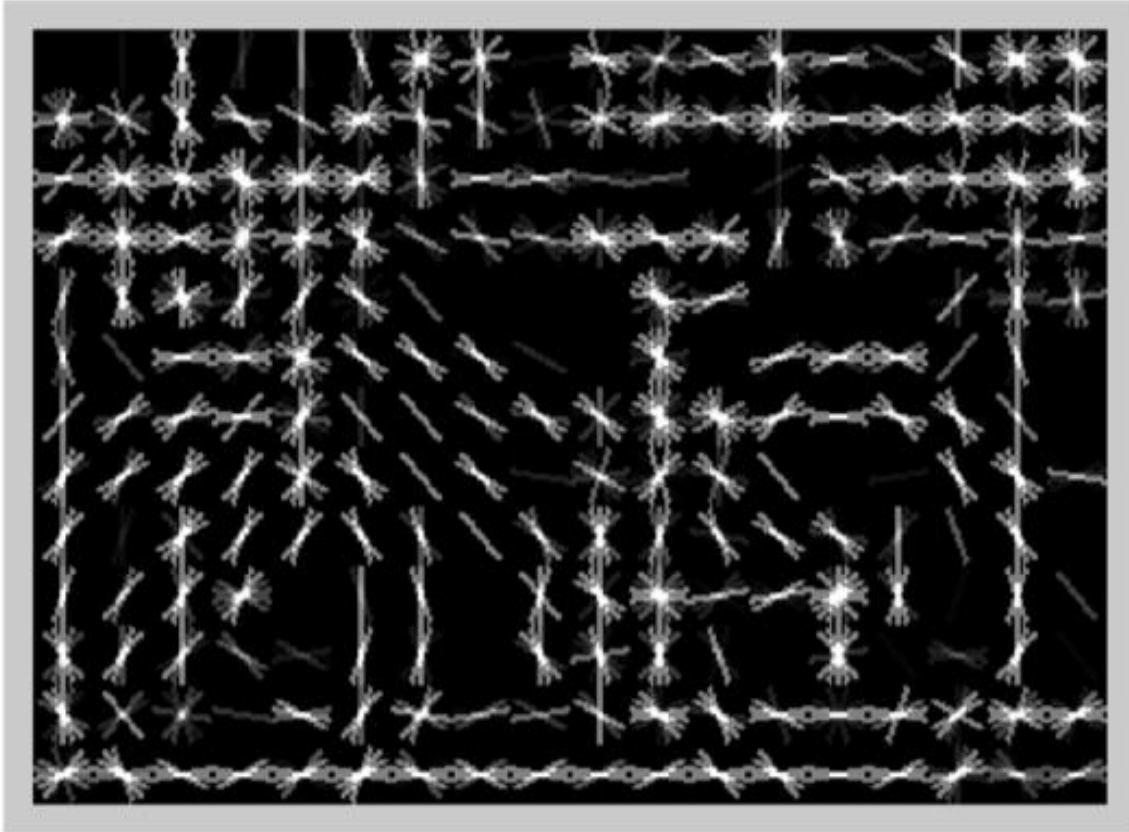


Image Classification



[Dalal and Triggs, 2005]

HoG Filter

HoG: Histogram of oriented gradients

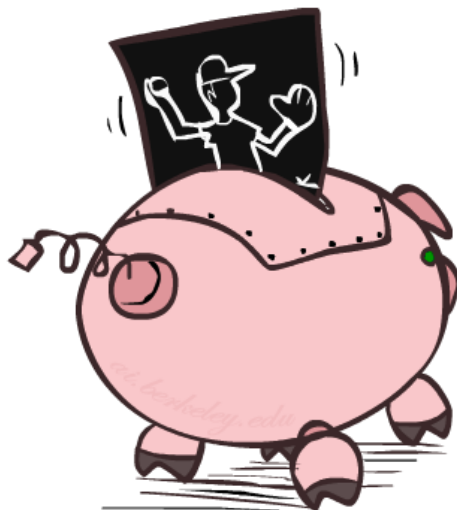
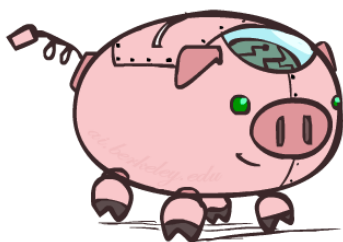
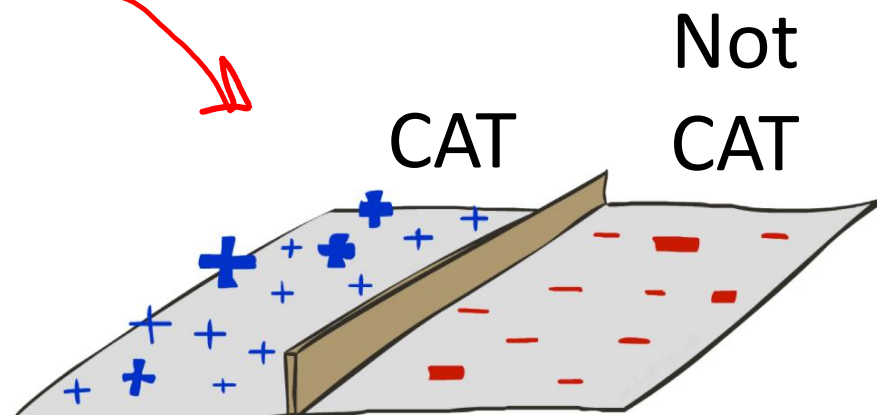


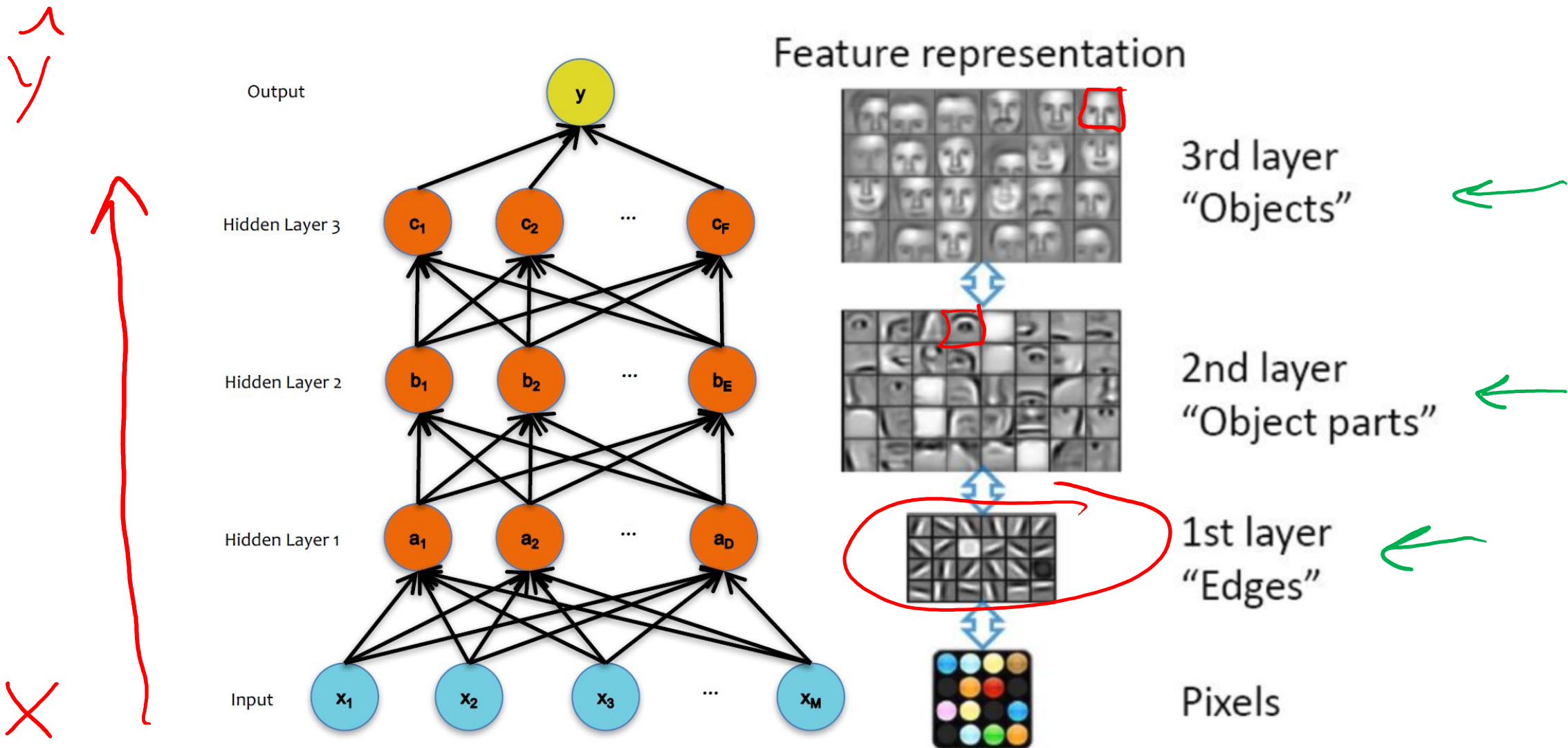
Image Classification

HOG features passed to a linear classifier (SVM)



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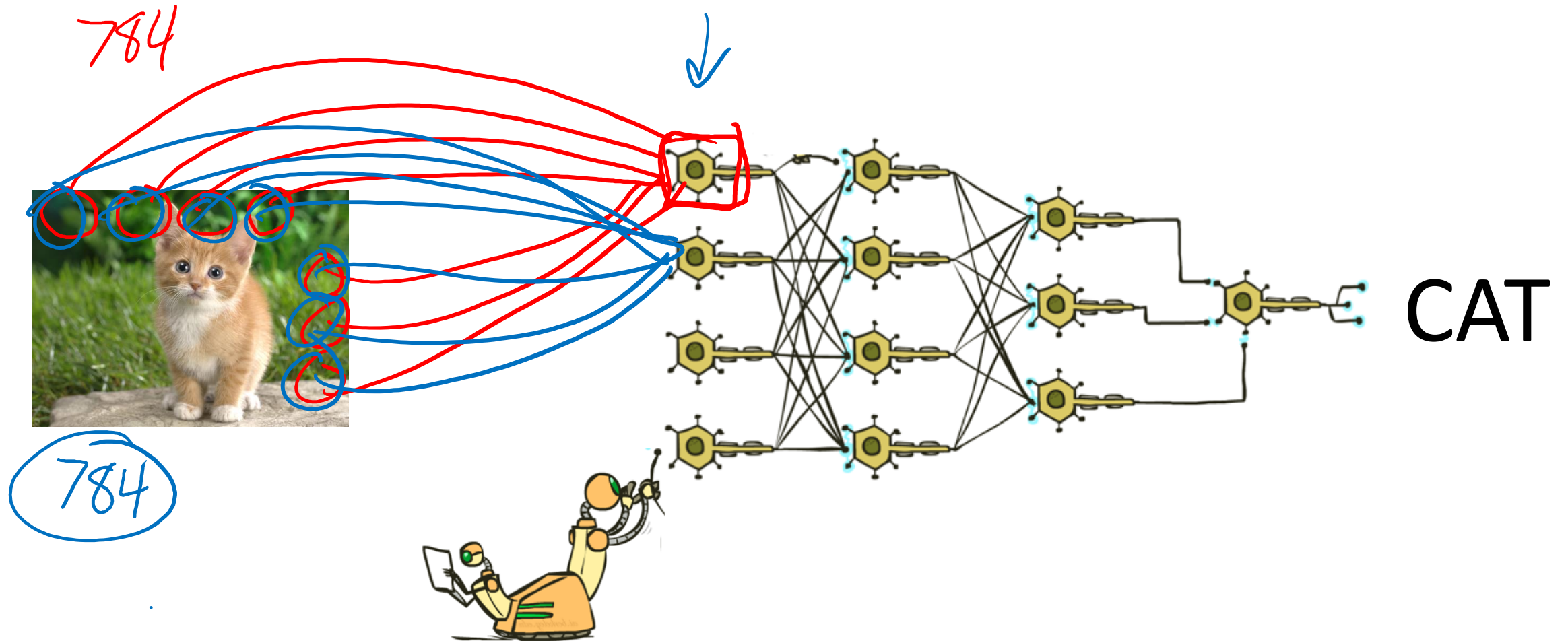
Classification: Learning Features



Example from Honglak Lee (NIPS 2010)

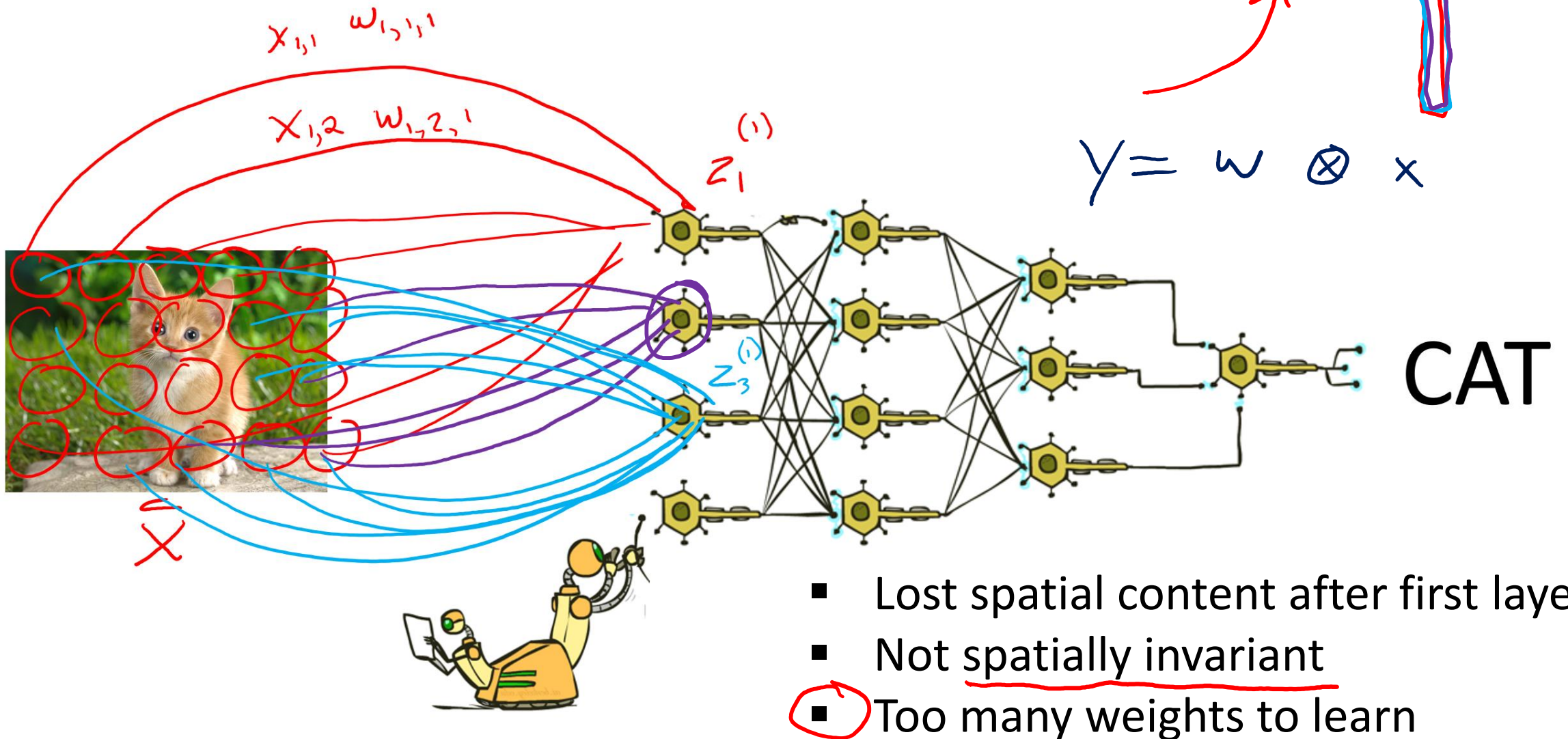
Classification: Deep Learning

Fully connected neural network?



Classification: Deep Learning

fully connected



- Lost spatial content after first layer
- Not spatially invariant
- Too many weights to learn

Convolution

Signal processing definition

$$z[i, j] = \sum_{u=-\infty}^{\infty} \sum_{v=-\infty}^{\infty} \underline{x[i \ominus u, j \ominus v]} \cdot \underline{w[u, v]}$$

Relaxed definition

- Drop infinity; don't flip kernel

$$z[i, j] = \sum_{u=0}^{K-1} \sum_{v=0}^{K-1} x[i \oplus u, j \oplus v] \cdot w[u, v]$$

-1	0	1
-2	0	2
-1	0	1

A 6x6 grid is shown. A 3x3 subgrid in the top-left corner is outlined in blue. The top-left cell of this blue subgrid is circled in red. A red 'X' is located in the top-left corner of the overall image.

Convolution

Relaxed definition

$$z[i, j] = \sum_{u=0}^{K-1} \sum_{v=0}^{K-1} x[i + u, j + v] \cdot w[u, v]$$

-1	0	1
-2	0	2
-1	0	1

```
for i in range(0, im_width - K + 1):
```

```
    for j in range(0, im_height - K):
```

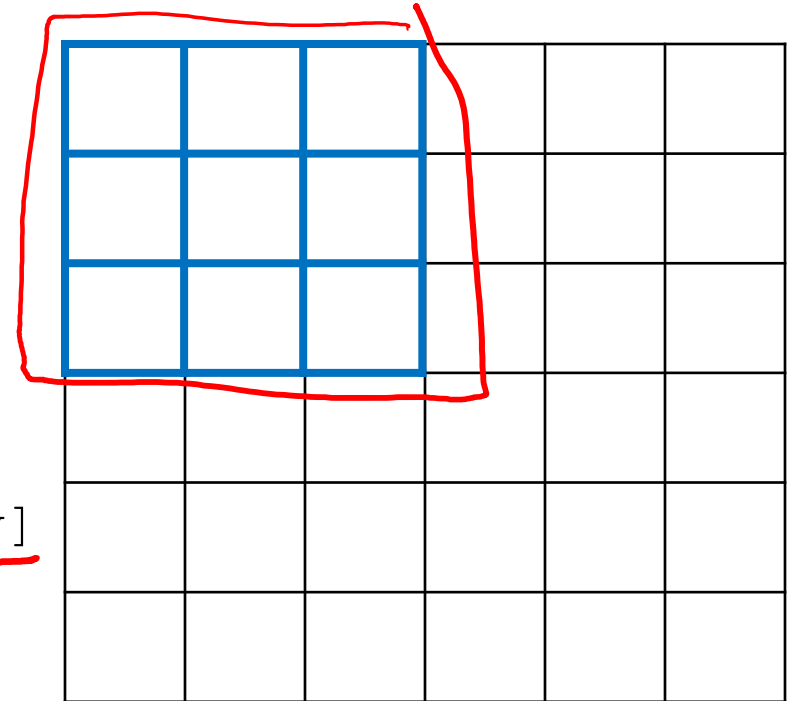
```
        im_out[i, j] = 0
```

```
        for u in range(0, K):
```

```
            for v in range(0, K):
```

```
                im_out[i, j] + im[i+u, j+v] * kernel[u, v]
```

GPU!!



Convolution

X

K

-1	0	1
-1	0	1
-1	0	1

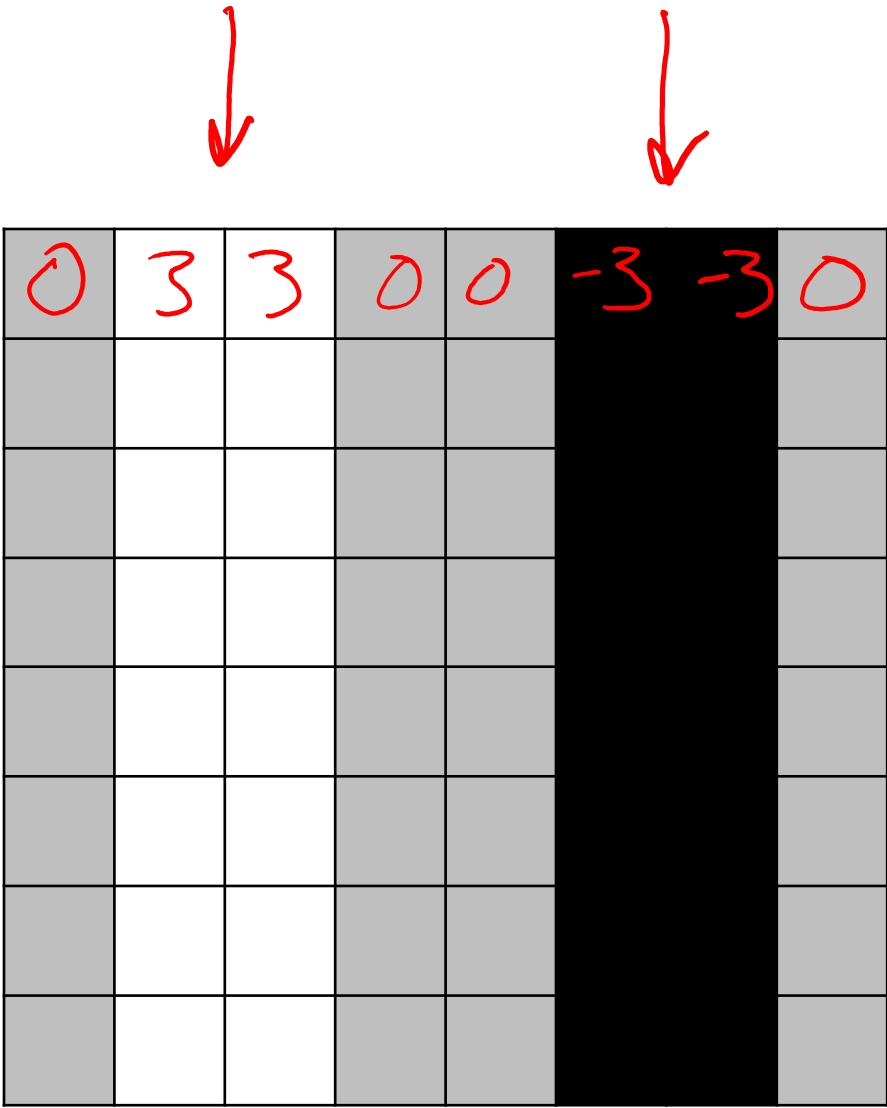
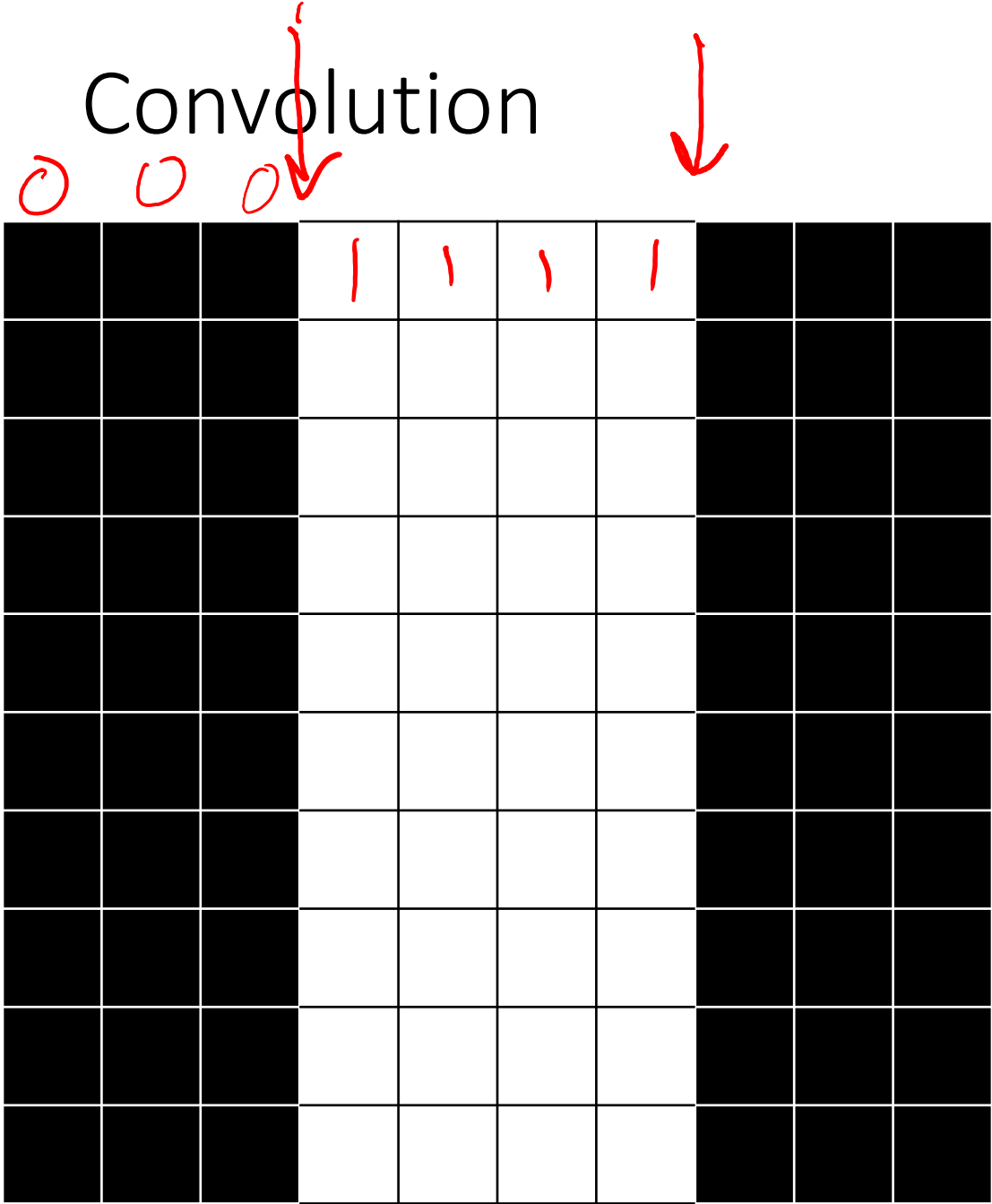
~~Convolution~~

0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0

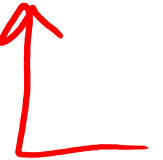
0	3	3	0	0	-3	-3	0
0							
-1	0	1					
-1	0	1					
-1	0	1					

0

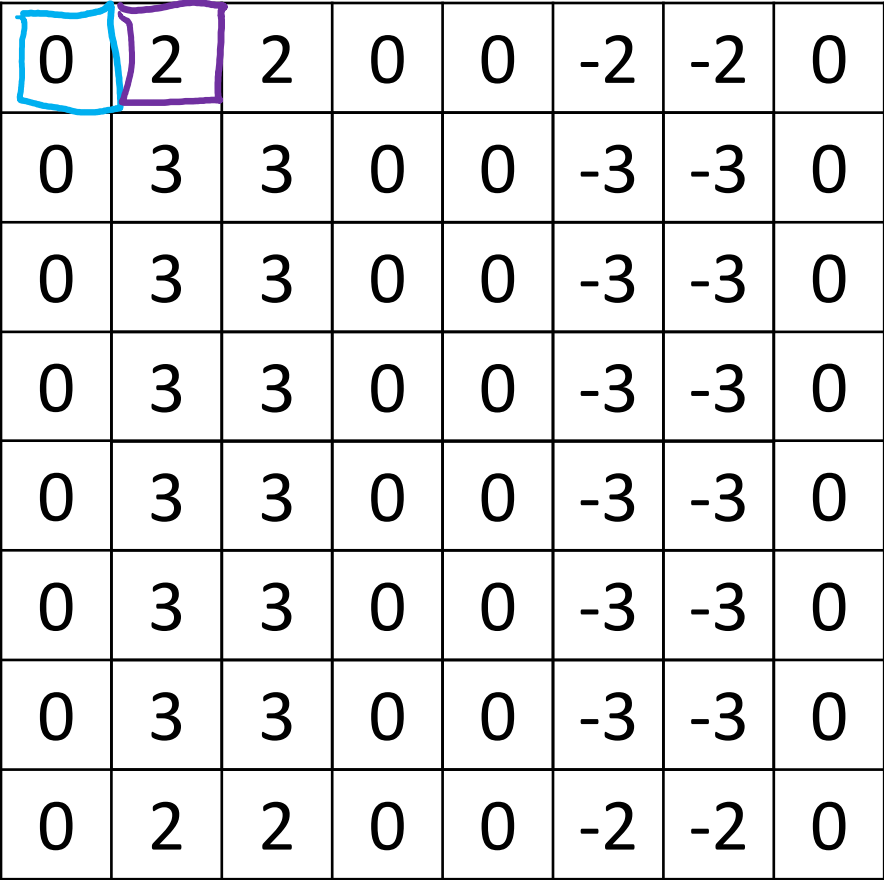
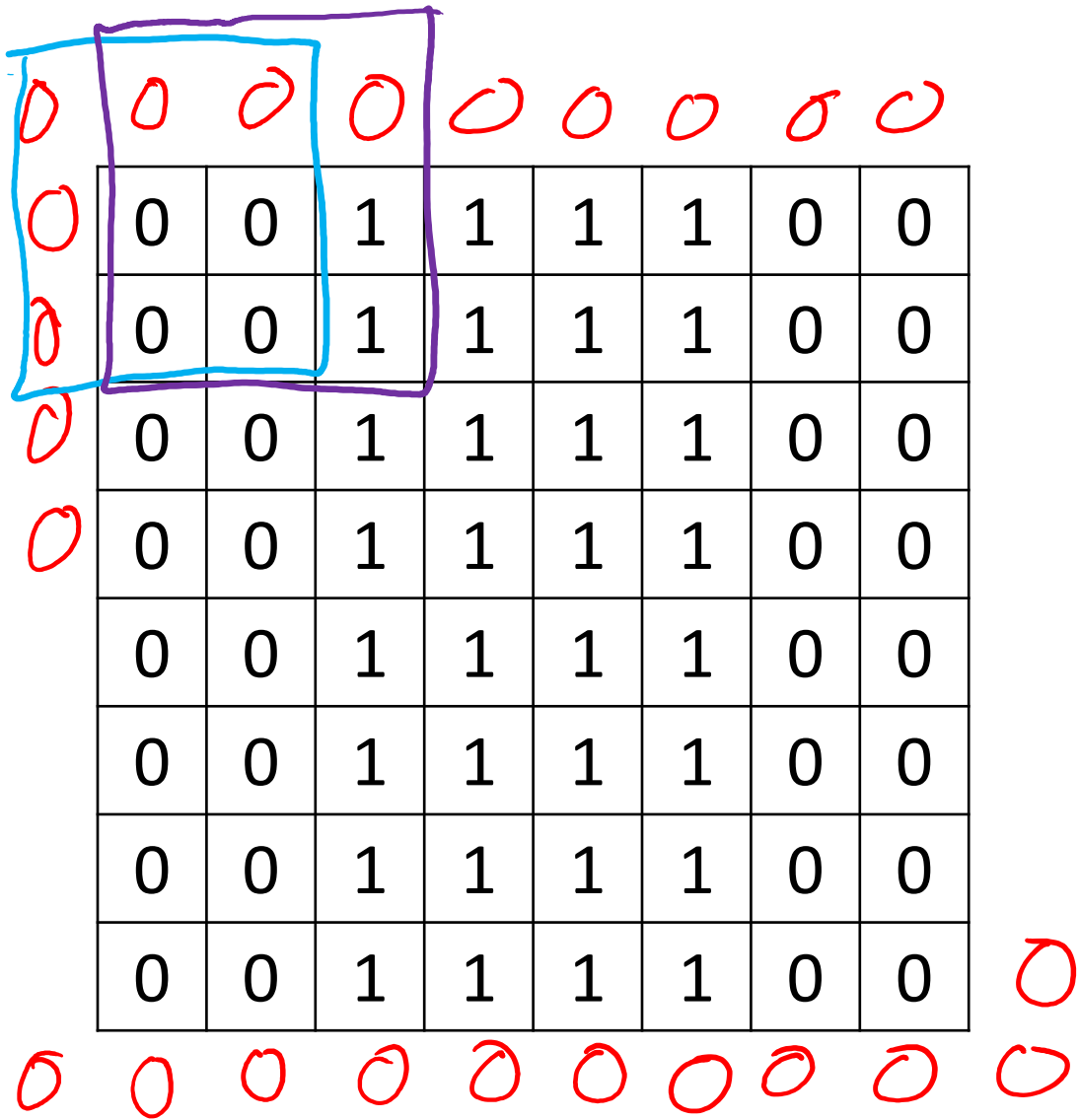
Convolution



-1	0	1
-1	0	1
-1	0	1



Convolution: Padding



Piazza Poll 2 : Which kernel goes with which output image?

Input



K1

-1	0	1
-2	0	2
-1	0	1

K2

-1	-2	-1
0	0	0
1	2	1

K3

0	0	-1	0
0	-2	0	1
-1	0	2	0
0	1	0	0

Im1



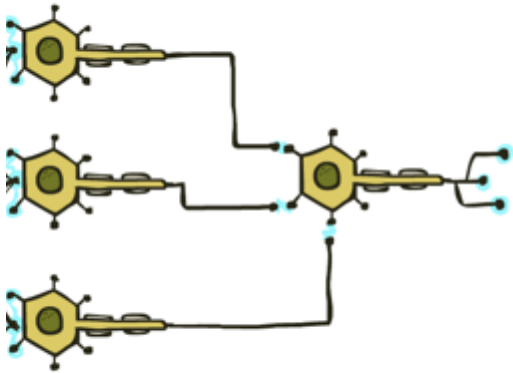
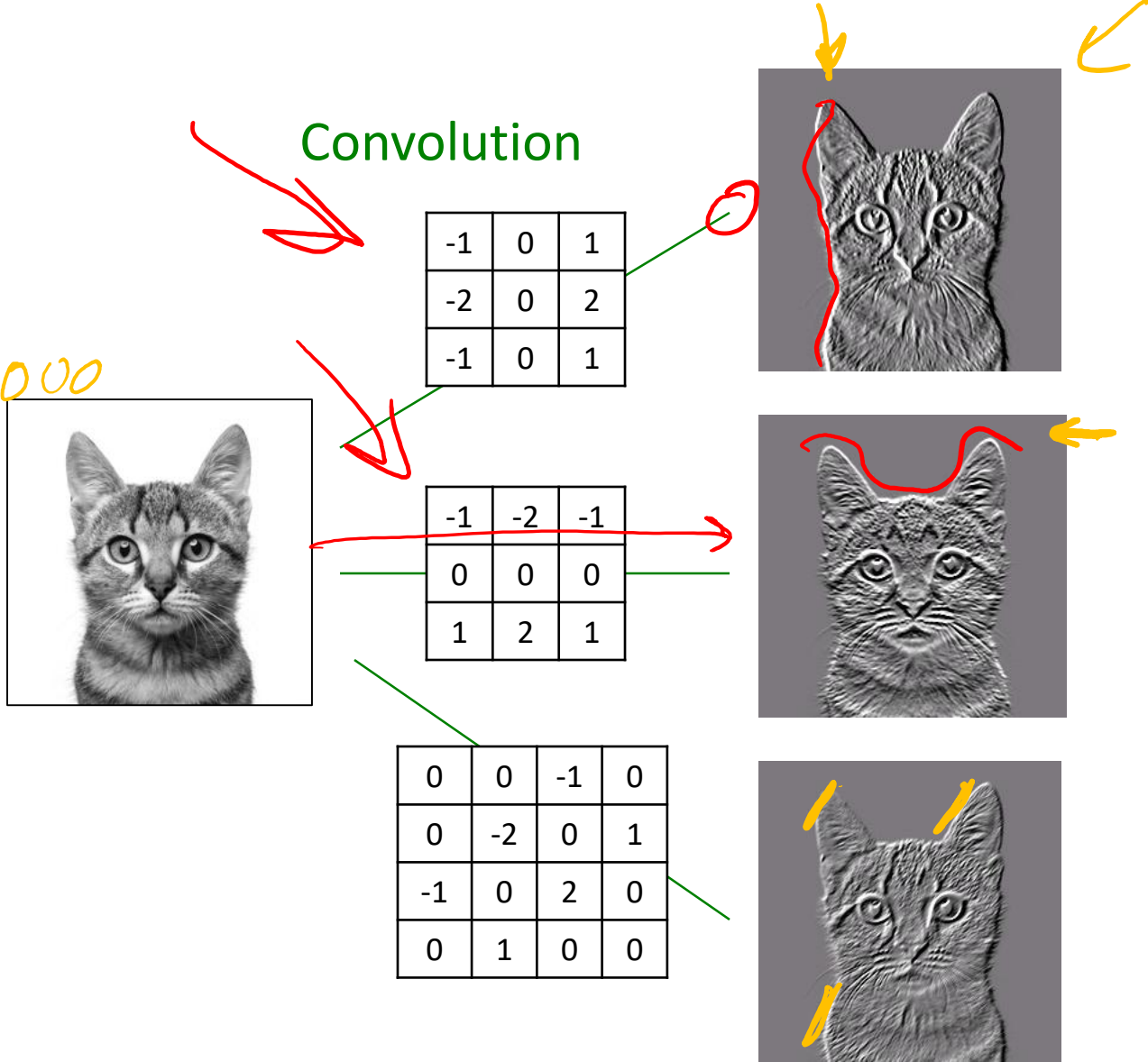
Im2



Im3

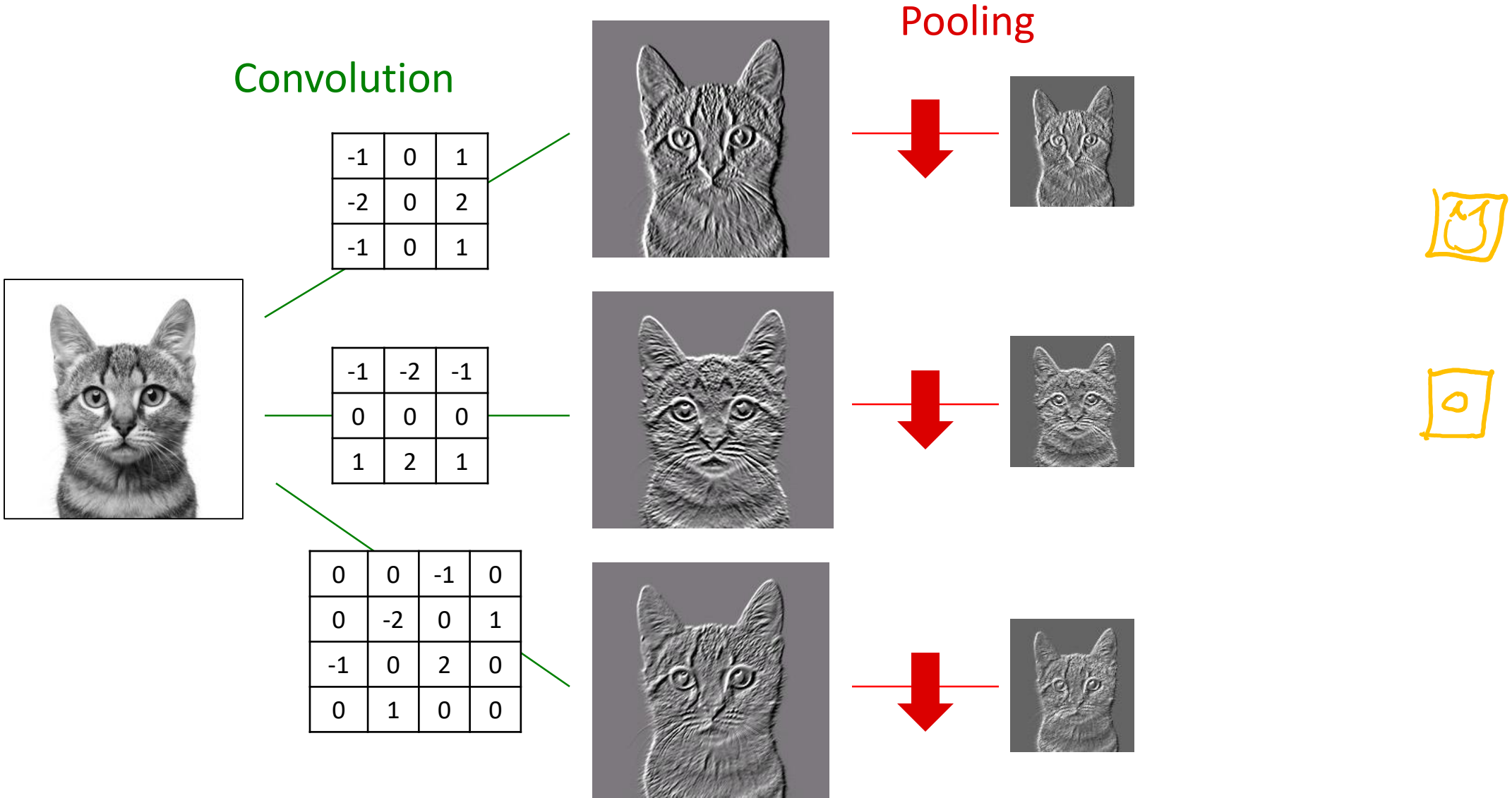


Convolutional Neural Networks



CAT

Convolutional Neural Networks



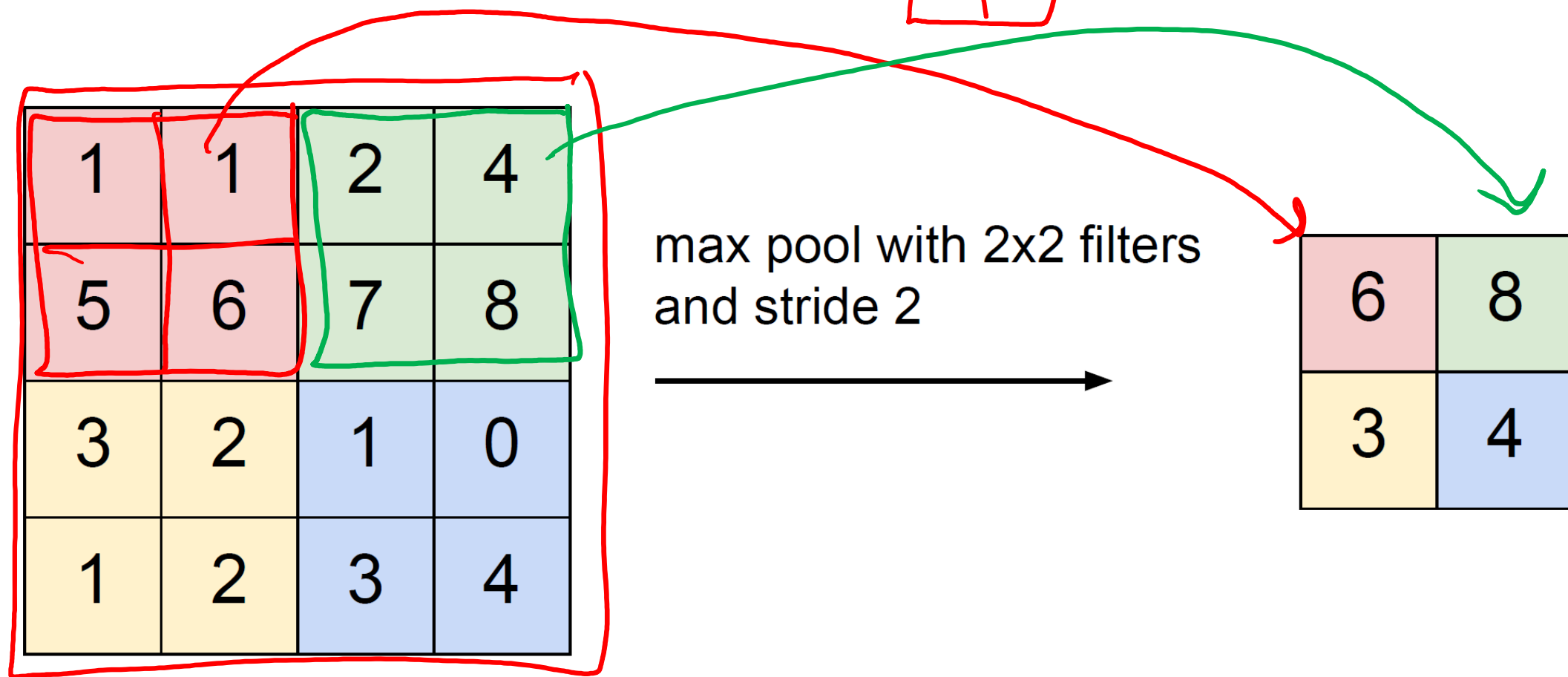
Convolution: Stride=2

0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0
0	0	0	1	1	1	1	0	0	0

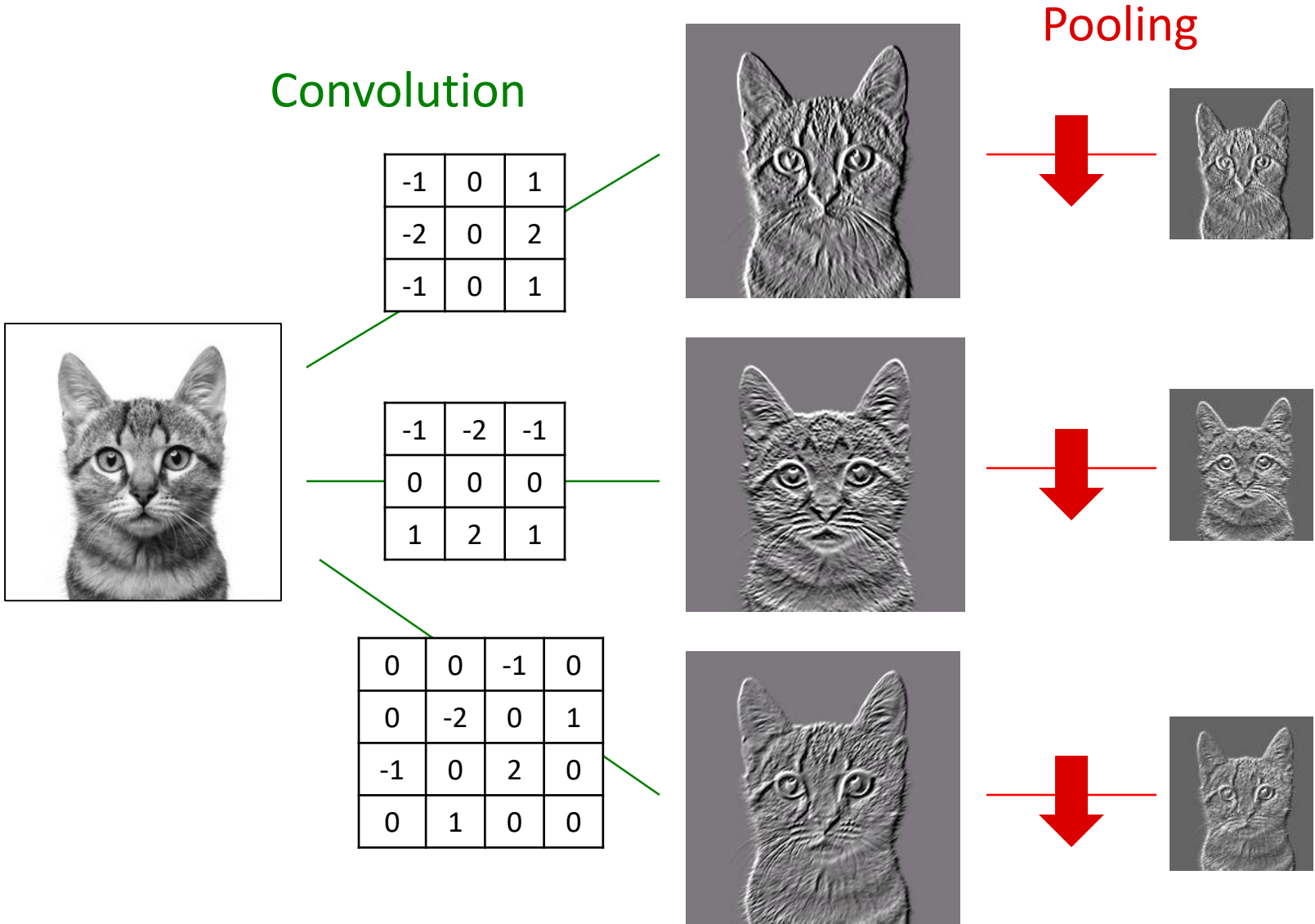


.25	.25
.25	.25

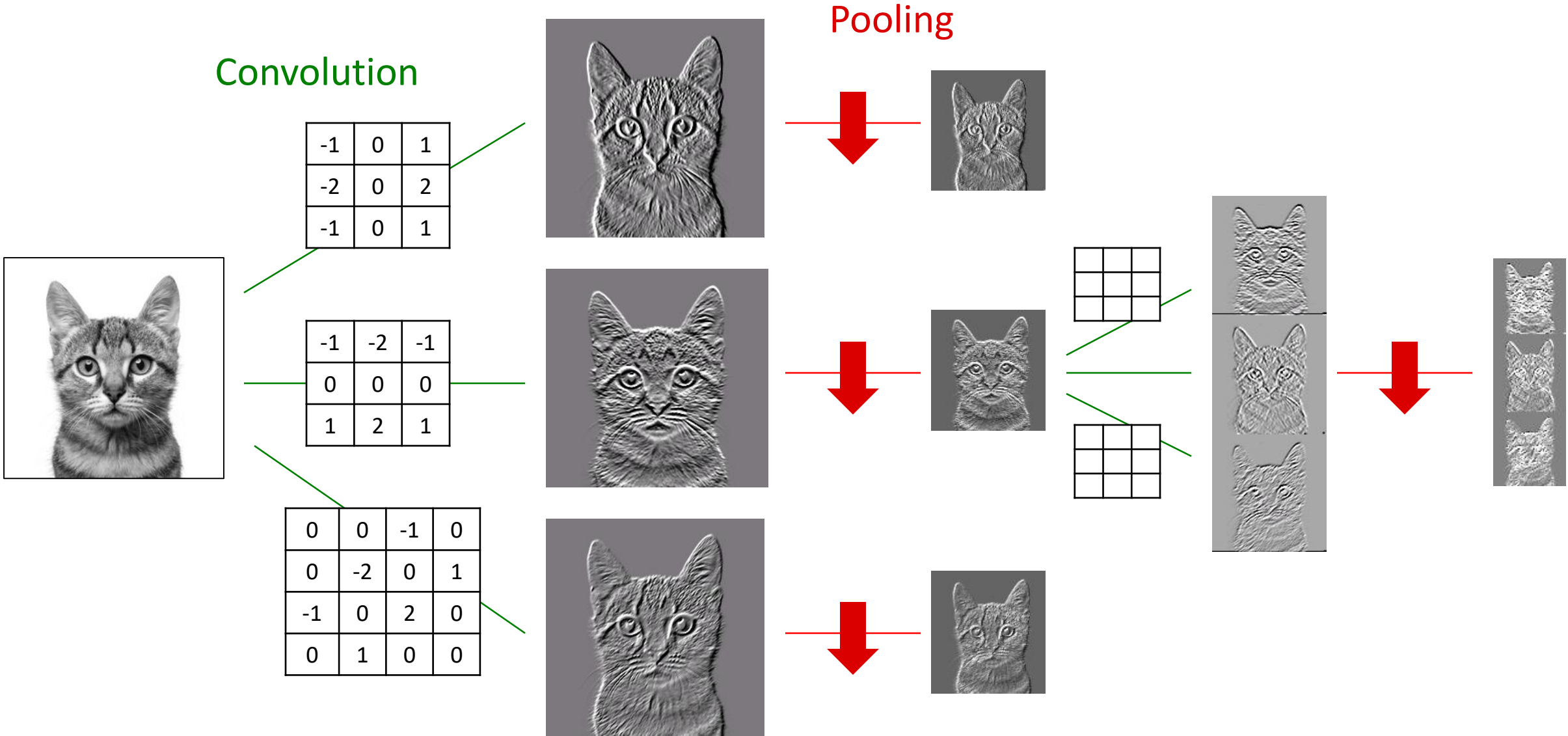
Stride: Max Pooling



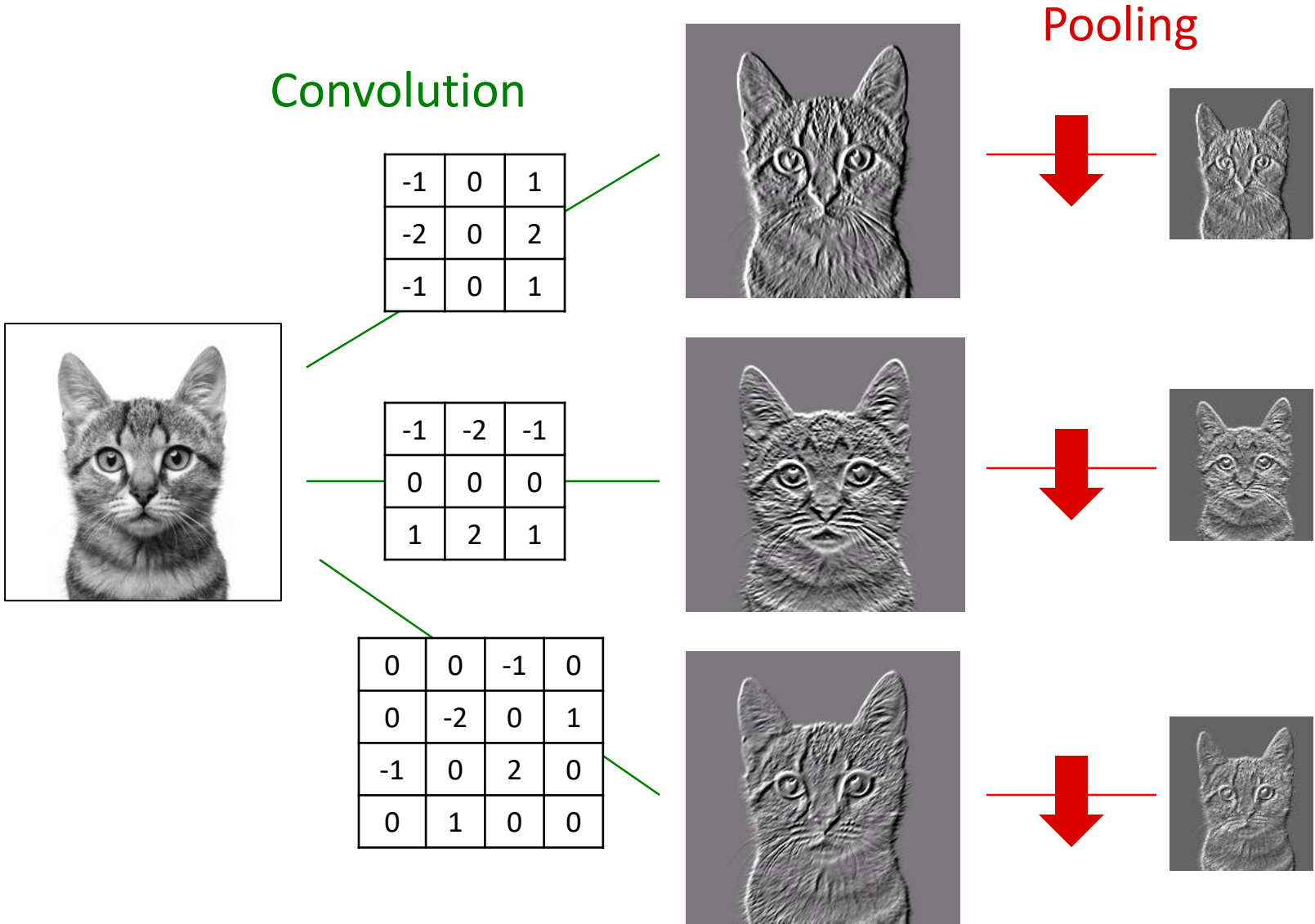
Convolutional Neural Networks



Convolutional Neural Networks



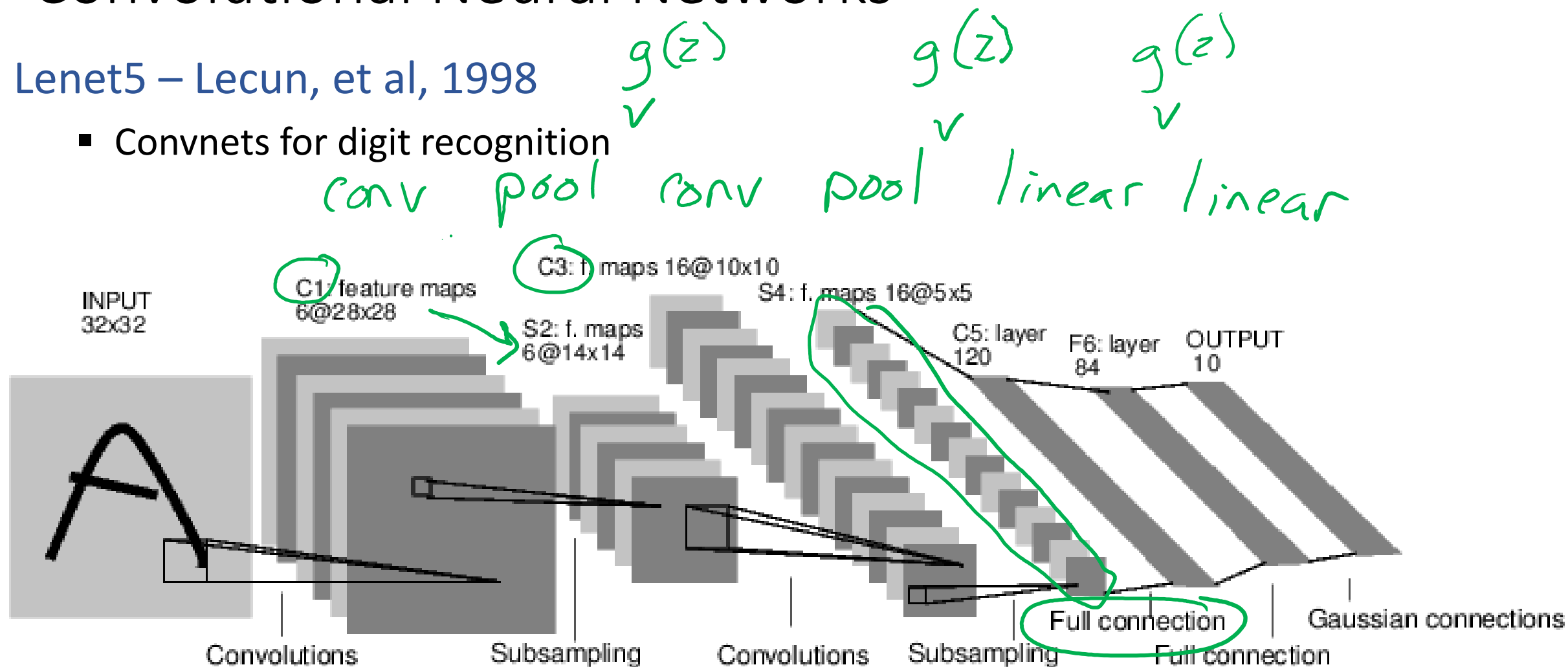
Convolutional Neural Networks



Convolutional Neural Networks

Lenet5 – Lecun, et al, 1998

- Convnets for digit recognition

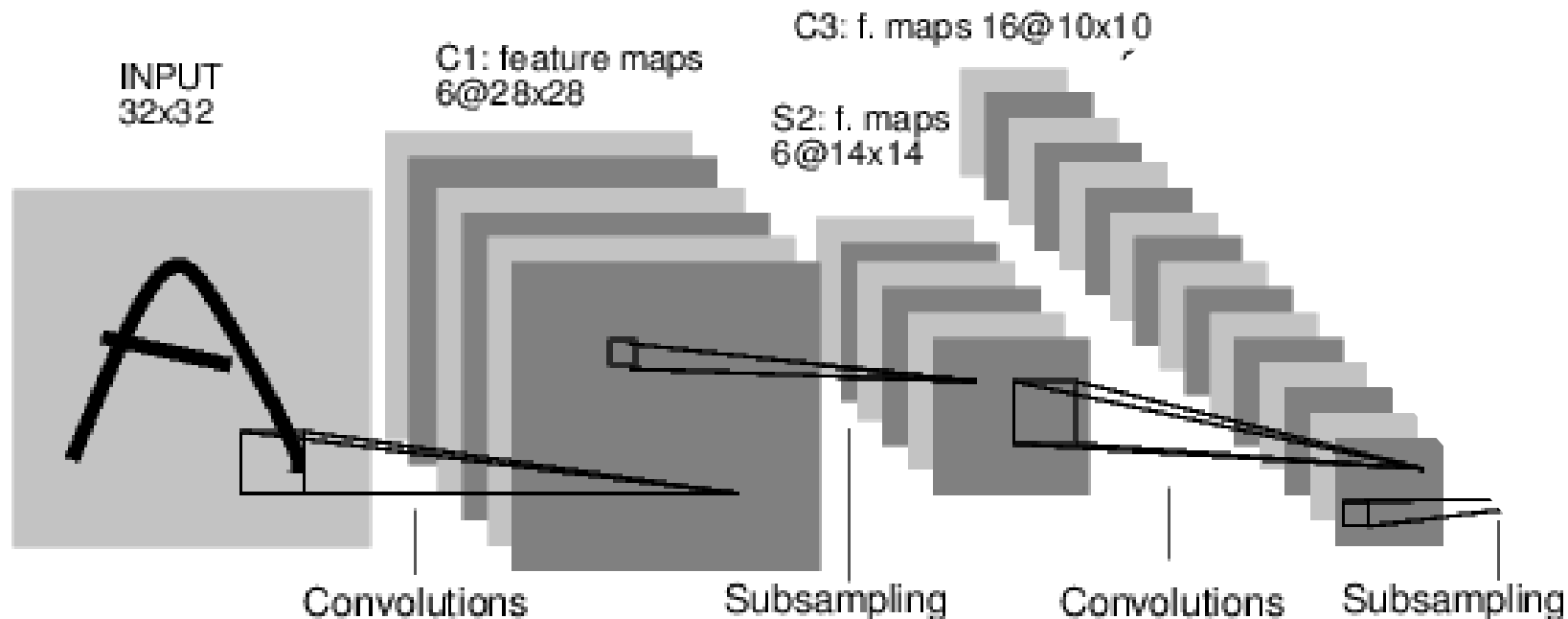


LeCun, Yann, et al. "Gradient-based learning applied to document recognition." Proceedings of the IEEE 86.11 (1998): 2278-2324.

Question:

How big many convolutional weights between S2 and C3?

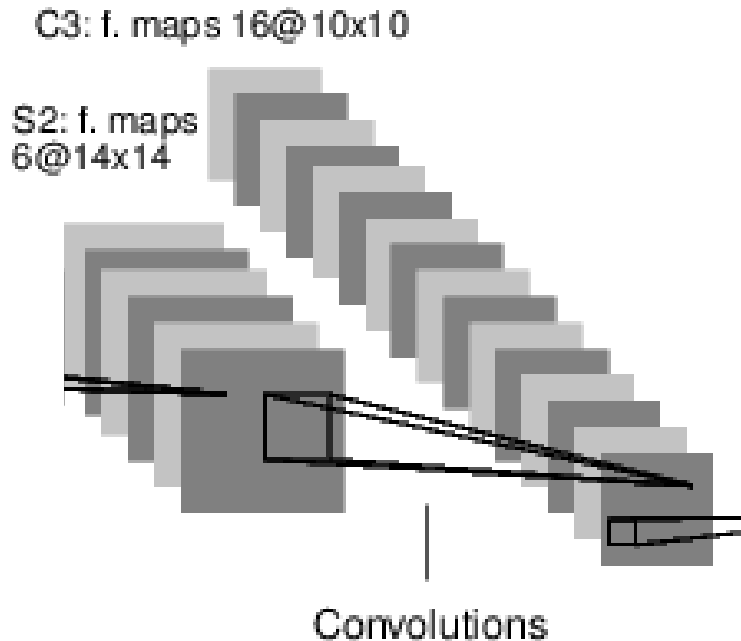
- S2: 6 channels @14x14
- Conv: 5x5, pad=0, stride=1
- C3: 16 channels @ 10x10



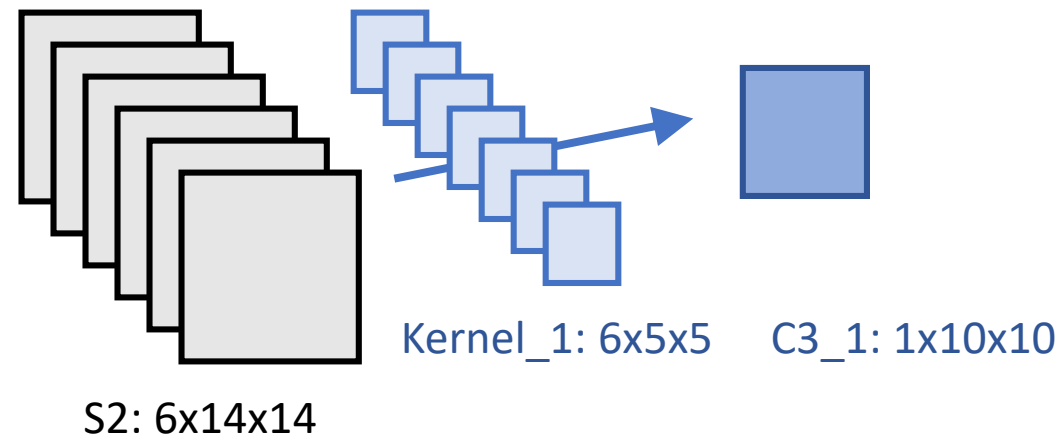
Question:

How big many convolutional weights between S2 and C3?

- S2: 6 channels @14x14
- Conv: 5x5, pad=0, stride=1
- C3: 16 channels @ 10x10



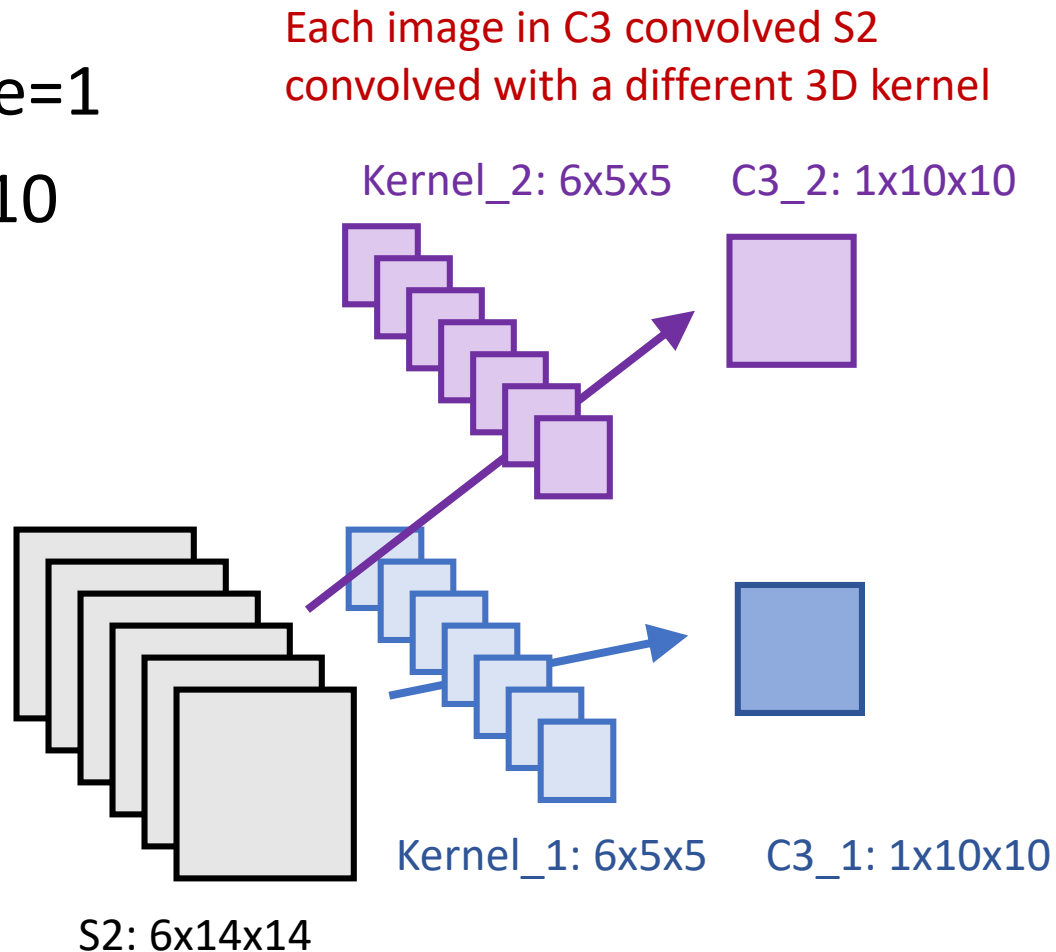
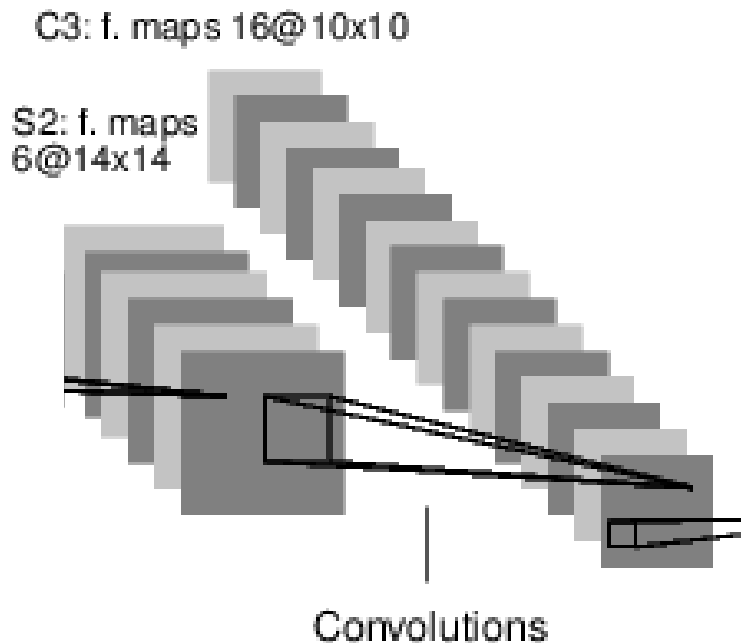
One image in C3 is actually the result of a 3D convolution



Question:

How big many convolutional weights between S2 and C3?

- S2: 6 channels @14x14
- Conv: 5x5, pad=0, stride=1
- C3: 16 channels @ 10x10



Question:

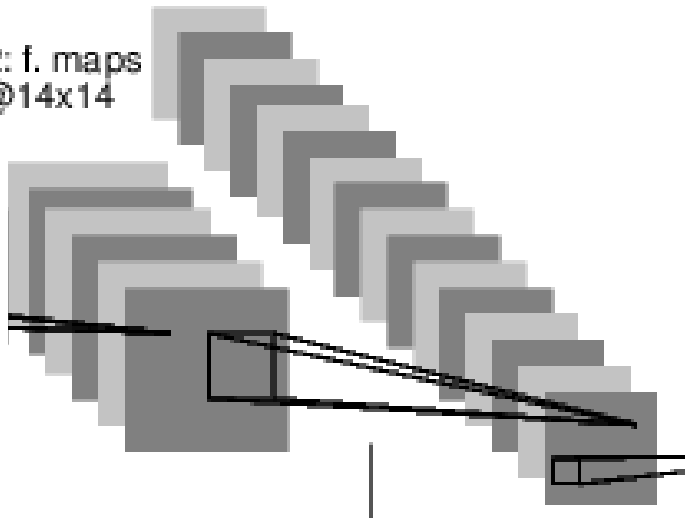
How big many convolutional weights between S2 and C3?

- S2: 6 channels @14x14
- Conv: 5x5, pad=0, stride=1
- C3: 16 channels @ 10x10

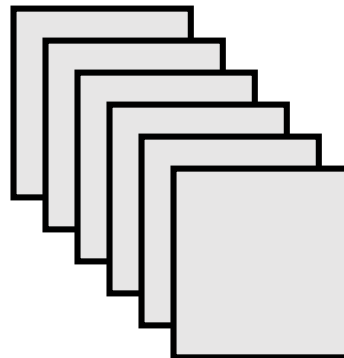
The 16 images in C3 are the result of doing 16 3D convolutions of S2 with 16 different 6x5x5 kernels. Assuming no bias term, this is 16x6x5x5 weights!

C3: f. maps 16@10x10

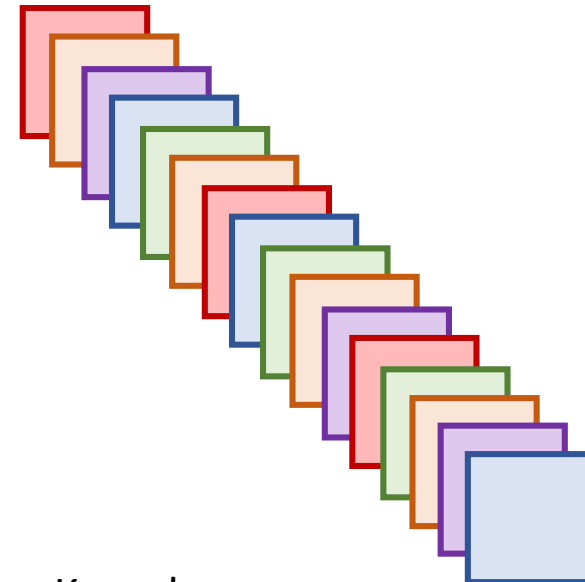
S2: f. maps 6@14x14



Convolutions



S2: 6x14x14



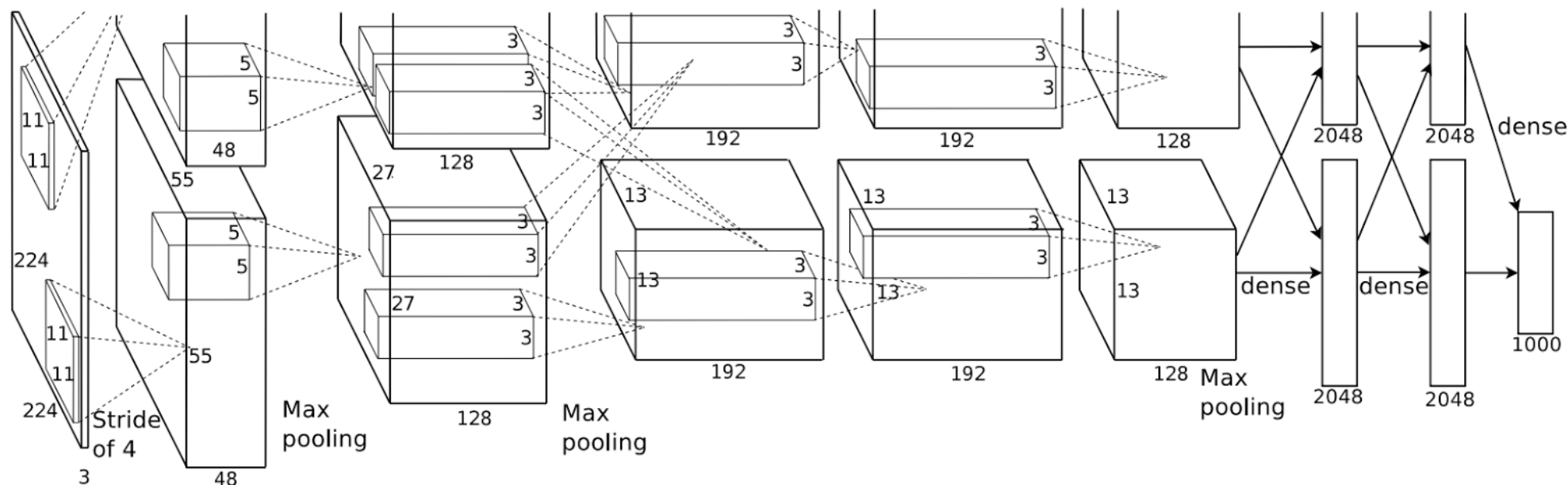
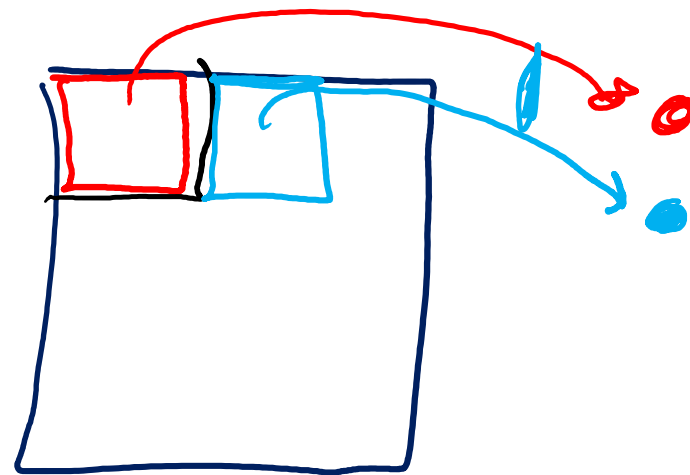
Kernels:
16@6x5x5

C3: 16@10x10

Convolutional Neural Networks

Alexnet – Lecun, et al, 2012

- Convnets for image classification
- More data & more compute power



Krizhevsky, Alex, Ilya Sutskever, and Geoffrey E. Hinton. "ImageNet classification with deep convolutional neural networks." NIPS, 2012.