

# **PV021: Neural networks**

**Tomáš Brázdil**

# Course organization

Course materials:

- ▶ **Main:** The lecture
- ▶ Neural Networks and Deep Learning by Michael Nielsen  
<http://neuralnetworksanddeeplearning.com/>  
(Extremely well written modern online textbook.)
- ▶ Deep learning by Ian Goodfellow, Yoshua Bengio and Aaron Courville  
<http://www.deeplearningbook.org/>  
(A very good overview of the state-of-the-art in neural networks.)
- ▶ Infinitely many online tutorials on everything (to build intuition)

**Suggested:** deeplearning.ai courses by Andrew Ng

## Evaluation:

- ▶ Project
  - ▶ teams of two students
  - ▶ implementation of a selected model + analysis of given data
  - ▶ implementation either in C, C++ **without use of any specialized libraries for data analysis and machine learning**
  - ▶ need to get over a given accuracy threshold (a gentle one, just to eliminate non-functional implementations)

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- ▶ Oral exam
  - ▶ I may ask about anything from the lecture! You will get a detailed manual specifying the mandatory knowledge.

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**Q:** Why should you attend this course when there are infinitely many great reasources elsewhere?

**A:** There are at least two reasons:

- ▶ You may discuss issues with me, my colleagues and other students.
- ▶ I will make you truly learn fundamentals by heart.

# Notable features of the course

- ▶ Use of mathematical notation and reasoning (contains several proofs that are mandatory for the exam)
- ▶ Sometimes goes deeper into statistical underpinnings of neural networks learning
- ▶ The project demands a complete working solution which must satisfy a prescribed performance specification

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An example of an instruction email (from another course with the same system):

It is typically not sufficient to devote a single afternoon to the preparation for the exam.

You have to know everything (which means every single thing) starting with the slide 42 and ending with the slide 245 with notable exceptions of slides: 121 - 123, 137 - 140, 165, 167.

Proofs presented on the whiteboard are also mandatory.

# Machine learning in general

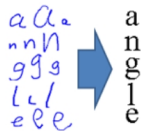
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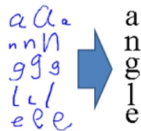
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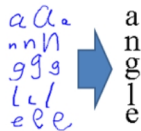
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  - ▶ ...
  - ▶ and lots of much much more sophisticated applications ...
- ▶ Basic attributes of learning algorithms:
  - ▶ **representation**: ability to capture the inner structure of training data
  - ▶ **generalization**: ability to work properly on new data



# Machine learning in general

**Machine learning algorithms** typically construct mathematical models of given data. The models may be subsequently applied to fresh data.

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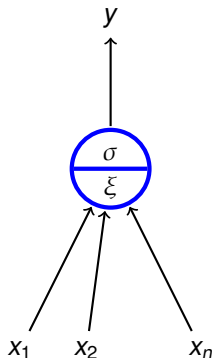
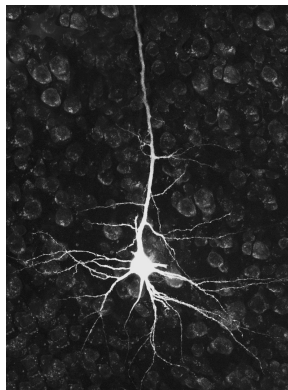
There are many types of models:

- ▶ decision trees
- ▶ support vector machines
- ▶ hidden Markov models
- ▶ Bayes networks and other graphical models
- ▶ **neural networks**
- ▶ ...

Neural networks, based on models of a (human) brain, form a natural basis for learning algorithms!

# Artificial neural networks

- ▶ **Artificial neuron** is a *rough mathematical approximation* of a biological neuron.
- ▶ **(Artificial) neural network (NN)** consists of a number of interconnected artificial neurons. "Behavior" of the network is encoded in connections between neurons.



# Why artificial neural networks?

Modelling of biological neural networks (computational neuroscience).

- ▶ simplified mathematical models help to identify important mechanisms
  - ▶ How a brain receives information?
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- ▶ neuroscience is strongly multidisciplinary; precise mathematical descriptions help in communication among experts and in design of new experiments.

I will not spend much time on this area!

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- ▶ Typically primitive models, far from their biological counterparts (but often inspired by biology).
- ▶ Strongly oriented towards concrete application domains:
  - ▶ decision making and control - autonomous vehicles, manufacturing processes, control of natural resources
  - ▶ games - backgammon, poker, GO, Starcraft, ...
  - ▶ finance - stock prices, risk analysis
  - ▶ medicine - diagnosis, signal processing (EKG, EEG, ...), image processing (MRI, CT, WSI ...)
  - ▶ text and speech processing - machine translation, text generation, speech recognition
  - ▶ other signal processing - filtering, radar tracking, noise reduction
  - ▶ art - music and painting generation, deepfakes
  - ▶ ...

I will concentrate on this area!

# Important features of neural networks

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  - ▶ many slow (and "dumb") computational elements work in parallel on several levels of abstraction

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- ▶ Robustness
  - ▶ a blurred photo of a rabbit may still be classified as an image of a rabbit
- ▶ Graceful degradation
  - ▶ Experiments have shown that damaged neural network is still able to work quite well
  - ▶ Damaged network may re-adapt, remaining neurons may take on functionality of the damaged ones

# The aim of the course

- ▶ We will concentrate on
  - ▶ basic techniques and principles of neural networks,
  - ▶ fundamental models of neural networks and their applications.
- ▶ You should learn
  - ▶ basic models  
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(data preparation, setting various hyper-parameters, control of learning, improving generalization)
  - ▶ Basic information about current implementations  
(TensorFlow-Keras, Pytorch)

# Biological neural network

- ▶ Human neural network consists of approximately  $10^{11}$  (100 billion on the short scale) neurons; a single cubic centimeter of a human brain contains almost 50 million neurons.
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- ▶ Information is further transferred via peripheral nervous system (PNS) to the central nervous systems (CNS) where it is processed (integrated), and subsequently, an output signal is produced.

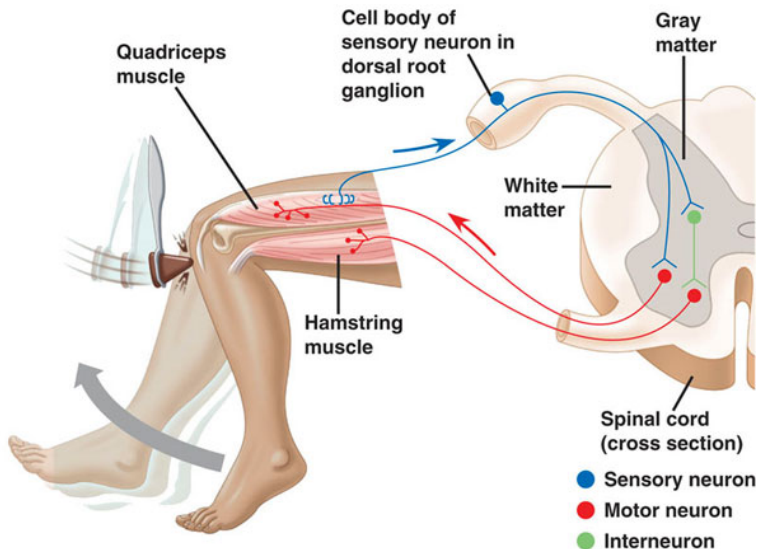
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- ▶ Afterwards, the output signal is transferred via PNS to *effectors* (e.g. muscle cells).

# Biological neural network



# Summation

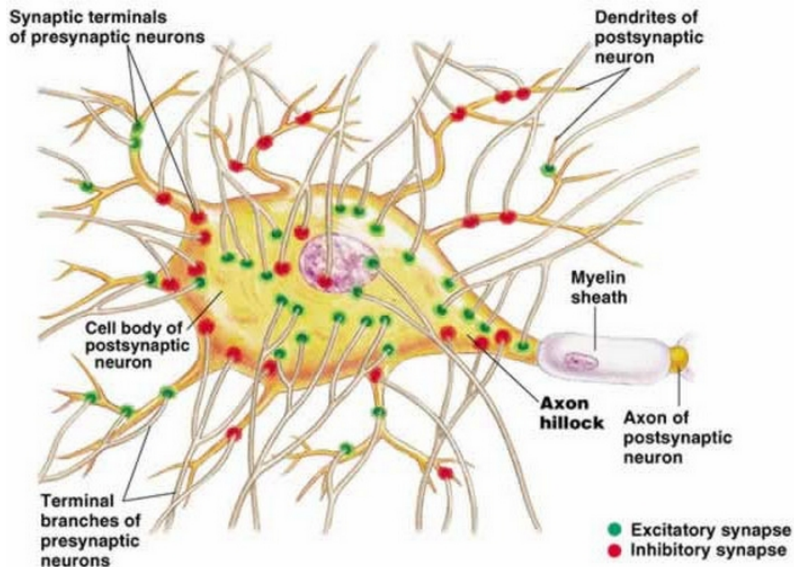
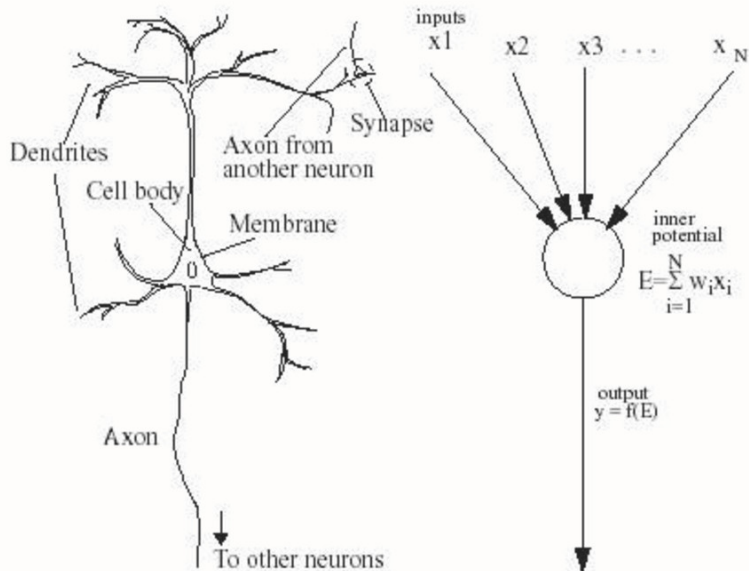
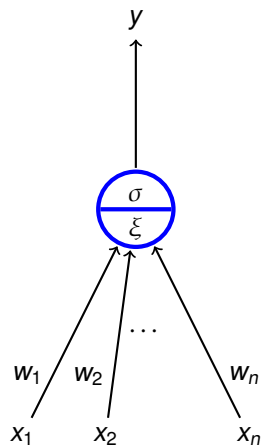


Figure 48.11(a), page 972, Campbell's *Biology*, 5th Edition

# Biological and Mathematical neurons

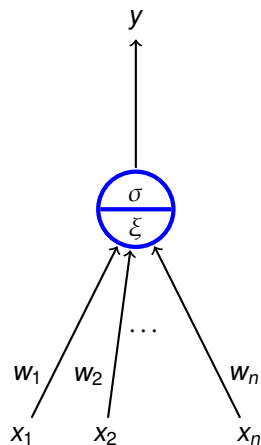


## Formal neuron (without bias)



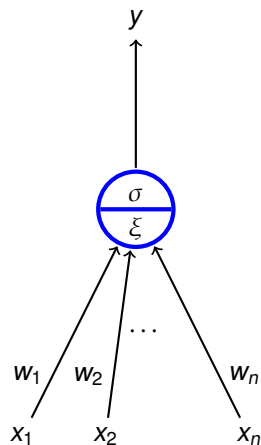
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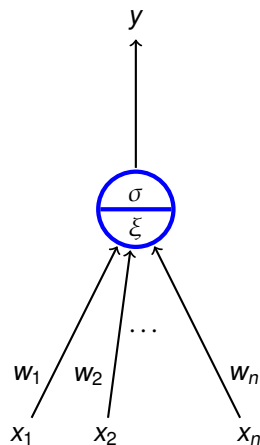
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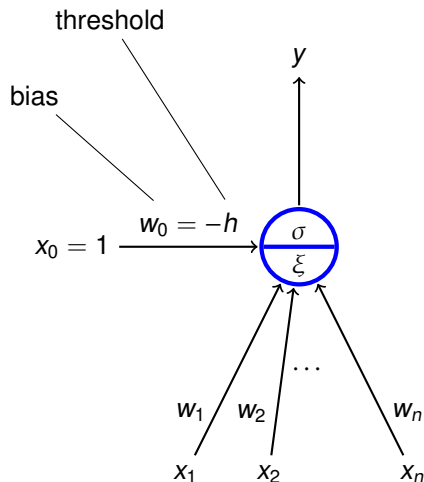
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- ▶  $y$  is an **output** given by  $y = \sigma(\xi)$   
where  $\sigma$  is an **activation function**;  
e.g. a *unit step function*

$$\sigma(\xi) = \begin{cases} 1 & \xi \geq h; \\ 0 & \xi < h. \end{cases}$$

where  $h \in \mathbb{R}$  is a *threshold*.

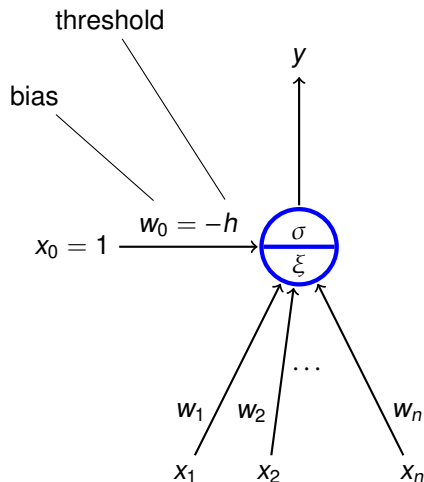
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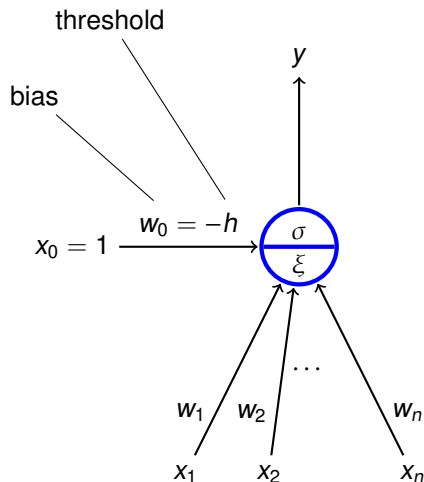


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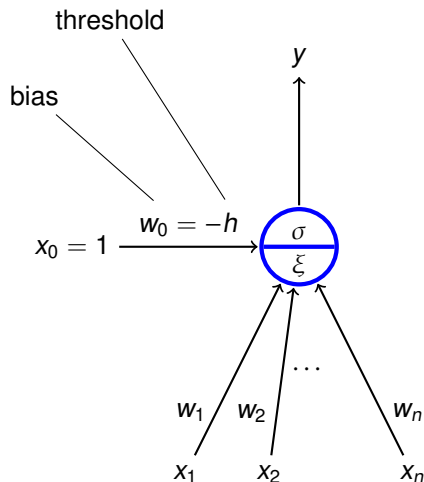


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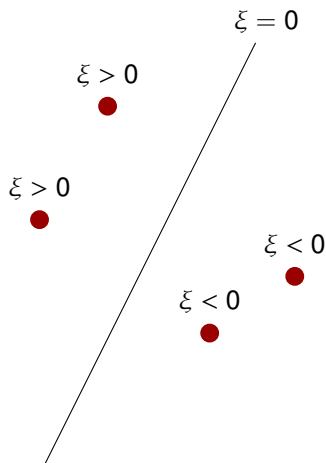


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(The threshold  $h$  has been substituted with the new input  $x_0 = 1$  and the weight  $w_0 = -h$ .)

# Neuron and linear separation



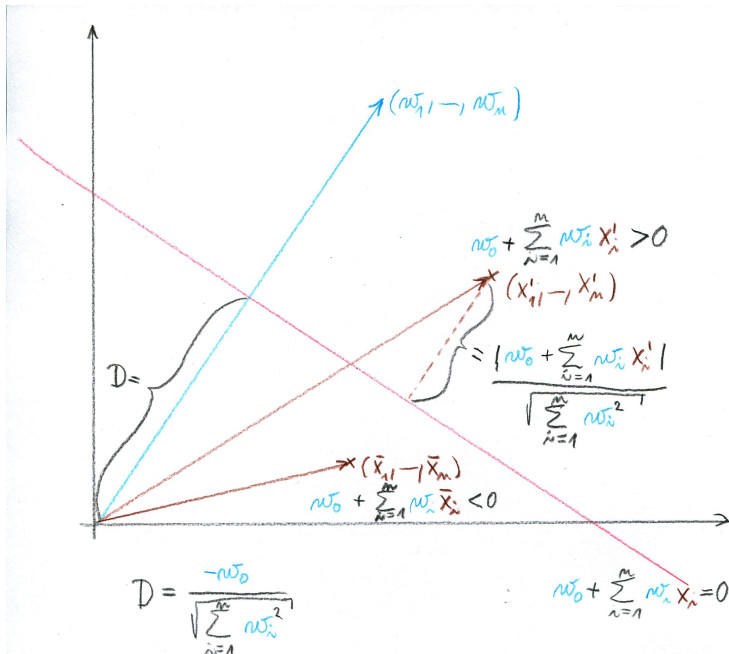
- ▶ inner potential

$$\xi = w_0 + \sum_{i=1}^n w_i x_i$$

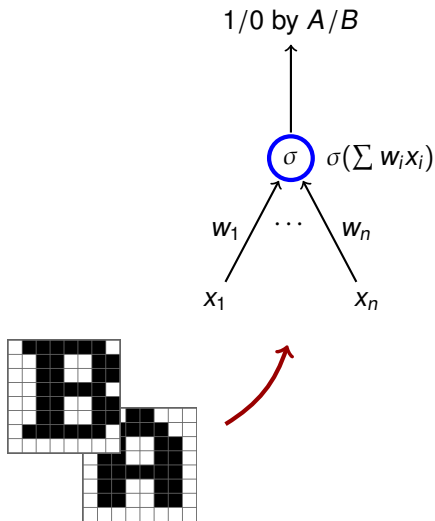
determines a separation hyperplane in the  $n$ -dimensional **input space**

- ▶ in 2d line
- ▶ in 3d plane
- ▶ ...

# Neuron geometry

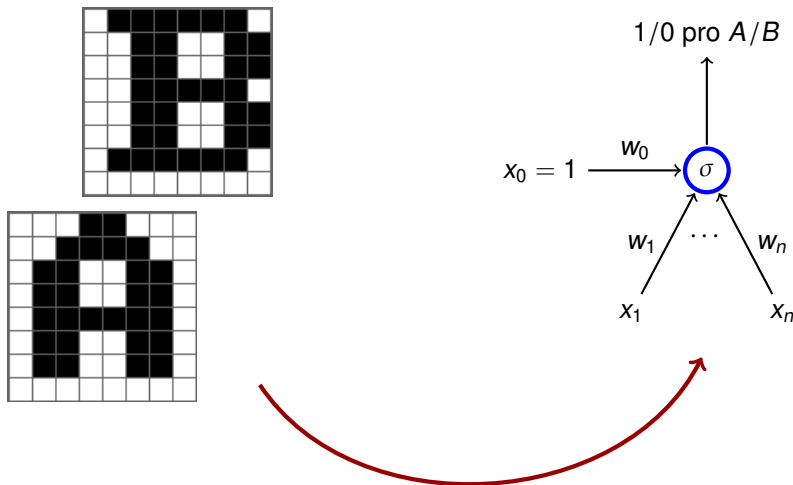


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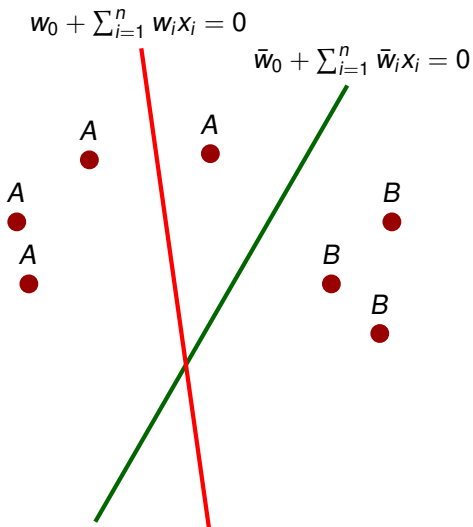
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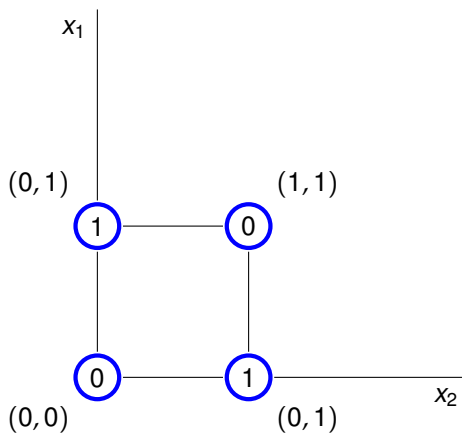
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# Neuron and linear separation



- ▶ Red line classifies incorrectly
- ▶ Green line classifies correctly (may be a result of a correction by a learning algorithm)

# Neuron and linear separation (XOR)



- No line separates ones from zeros.

**Neural network** consists of formal neurons interconnected in such a way that the output of one neuron is an input of several other neurons.

In order to describe a particular type of neural networks we need to specify:

- ▶ **Architecture**  
How the neurons are connected.
- ▶ **Activity**  
How the network transforms inputs to outputs.
- ▶ **Learning**  
How the weights are changed during training.

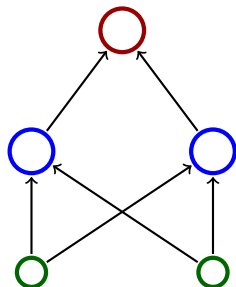
# Architecture

**Network architecture** is given as a digraph whose nodes are neurons and edges are connections.

We distinguish several categories of neurons:

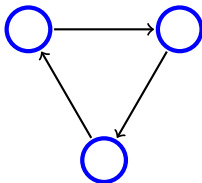
- ▶ **Output neurons**
- ▶ **Hidden neurons**
- ▶ **Input neurons**

(In general, a neuron may be both input and output; a neuron is hidden if it is neither input, nor output.)



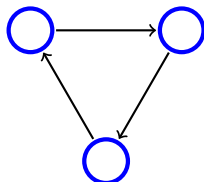
# Architecture – Cycles

- ▶ A network is **cyclic** (recurrent) if its architecture contains a directed cycle.

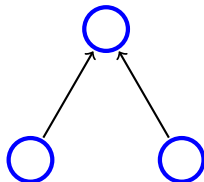


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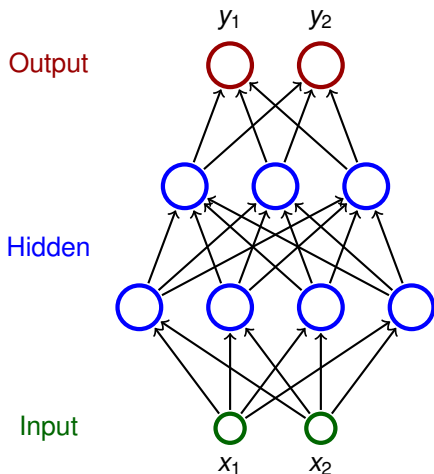
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- ▶ Otherwise it is **acyclic** (feed-forward)

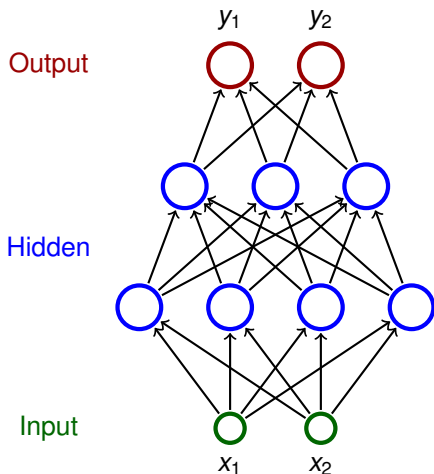


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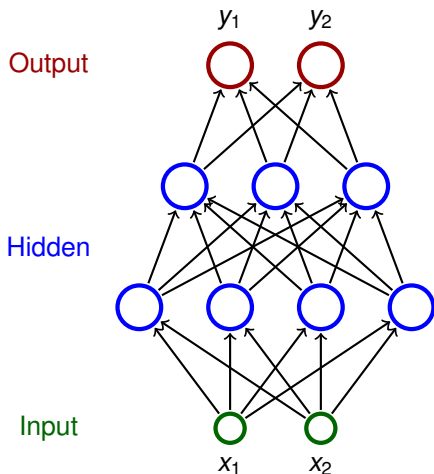
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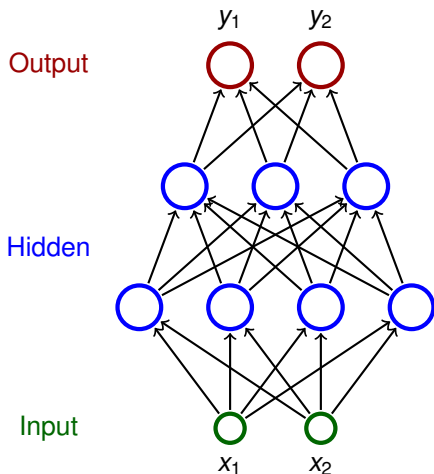
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- ▶ Neurons in the  $i$ -th layer are connected with all neurons in the  $i + 1$ -st layer

# Architecture – Multilayer Perceptron (MLP)



- ▶ Neurons partitioned into **layers**; one input layer, one output layer, possibly several hidden layers
- ▶ layers numbered from 0; the input layer has number 0
  - ▶ E.g. three-layer network has two hidden layers and one output layer
- ▶ Neurons in the  $i$ -th layer are connected with all neurons in the  $i + 1$ -st layer
- ▶ Architecture of a MLP is typically described by numbers of neurons in individual layers (e.g. 2-4-3-2)

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- ▶ **Initial state**

Input neurons set to values from the network input  
(each component of the network input corresponds to an input neuron)

Values of the remaining neurons set to 0.

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*MLP* uses the following selection rule:

In the  $i$ -th step evaluate all neurons in the  $i$ -th layer.

# Activity – semantics of a network

## Definition

*Consider a network with  $n$  neurons,  $k$  input,  $\ell$  output.*

*Let  $A \subseteq \mathbb{R}^k$  and  $B \subseteq \mathbb{R}^\ell$ . Suppose that the network stops on every input of  $A$ .*

*Then we say that the network computes a function  $F : A \rightarrow B$  if for every network input  $\vec{x}$  the vector  $F(\vec{x}) \in B$  is the output of the network after the computation on  $\vec{x}$  stops.*

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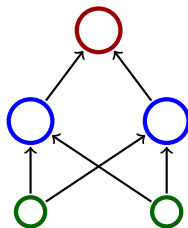
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## Example 1

This network computes a function from  $\mathbb{R}^2$  to  $\mathbb{R}$ .



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There are special types of neural networks where the inner potential is computed differently, e.g., as a "distance" of an input from the weight vector:

$$\xi = \|\vec{x} - \vec{w}\|$$

here  $\|\cdot\|$  is a vector norm, typically Euclidean.

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There are many activation functions, typical examples:

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- ▶ (Logistic) sigmoid

$$\sigma(\xi) = \frac{1}{1 + e^{-\lambda \cdot \xi}} \quad \text{here } \lambda \in \mathbb{R} \text{ is a } \textit{steepness} \text{ parameter.}$$

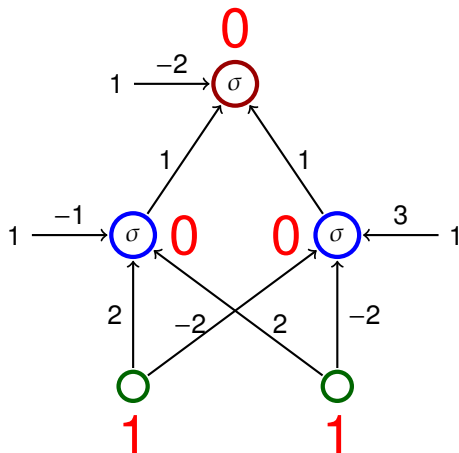
- ▶ Hyperbolic tangens

$$\sigma(\xi) = \frac{1 - e^{-\xi}}{1 + e^{-\xi}}$$

- ▶ ReLU

$$\sigma(\xi) = \max(\xi, 0)$$

# Activity – XOR



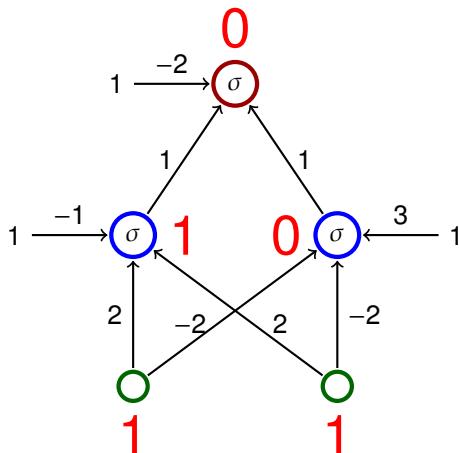
- Activation function is a unit step function

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- The network computes  $XOR(x_1, x_2)$

$x_1$	$x_2$	$y$
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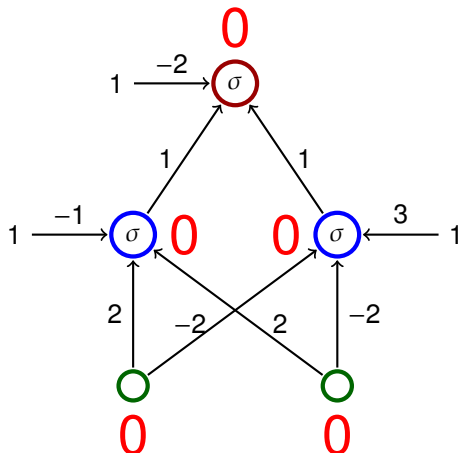
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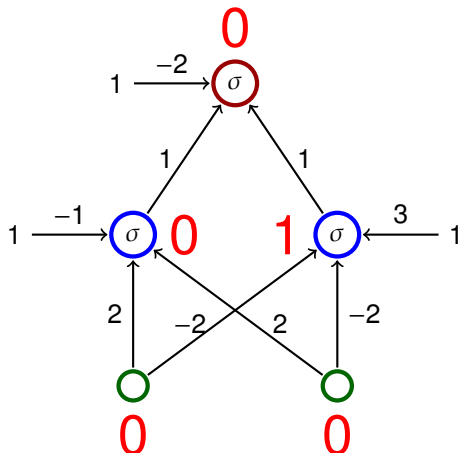
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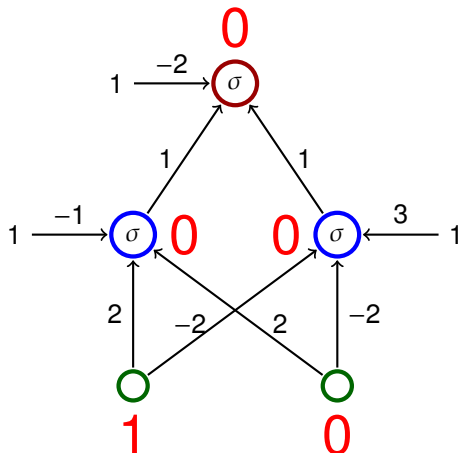
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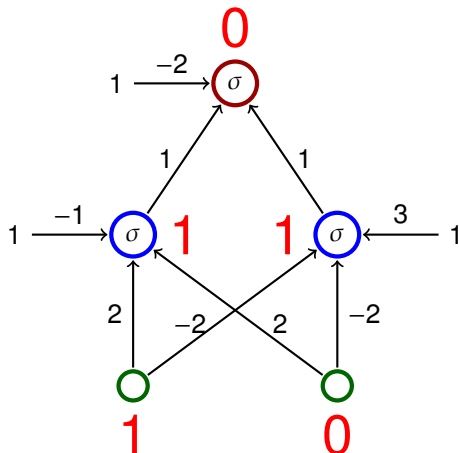
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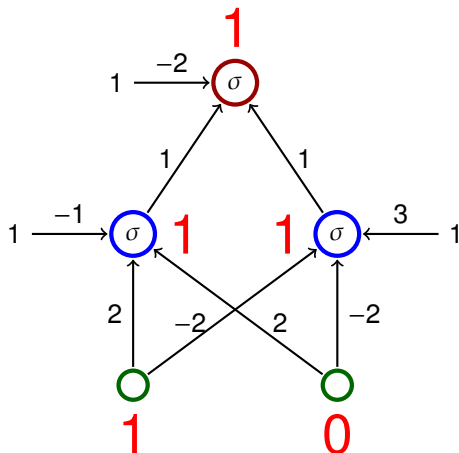
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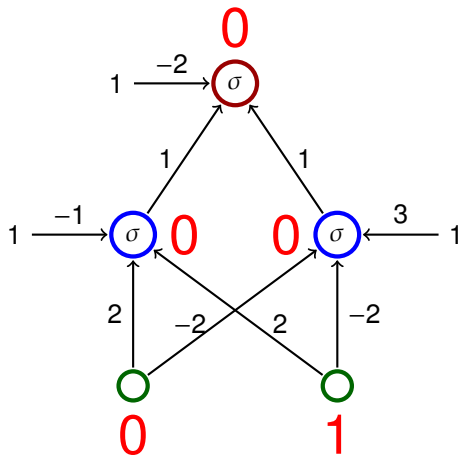
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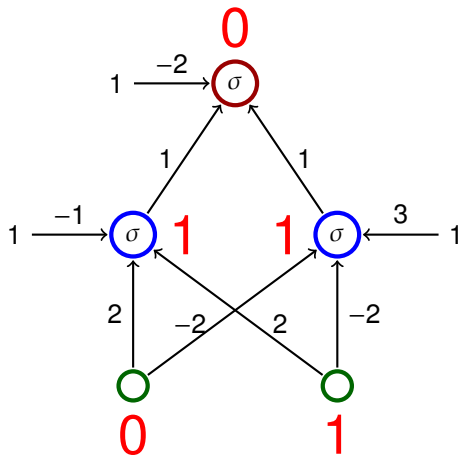
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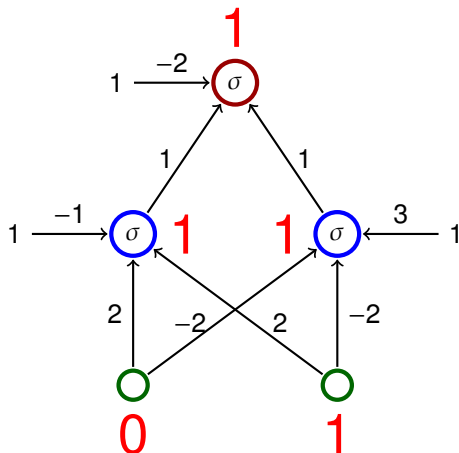
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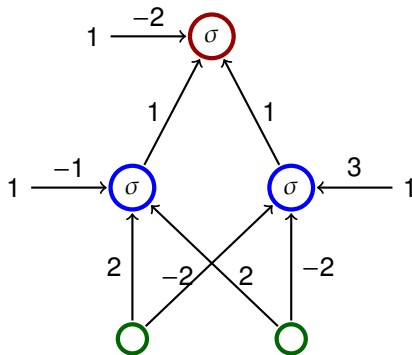
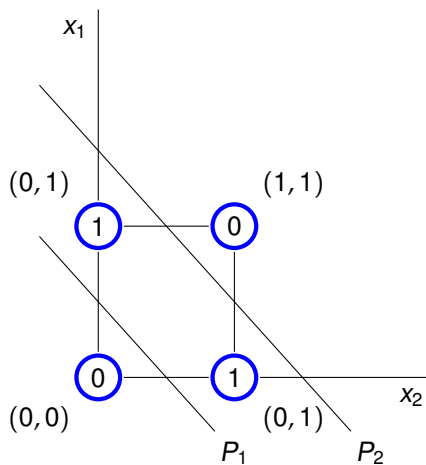
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# Activity – MLP and linear separation



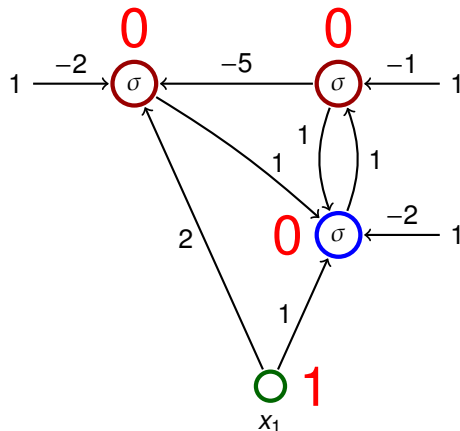
- ▶ The line  $P_1$  is given by  $-1 + 2x_1 + 2x_2 = 0$
- ▶ The line  $P_2$  is given by  $3 - 2x_1 - 2x_2 = 0$

## Activity – example

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The input is equal to 1

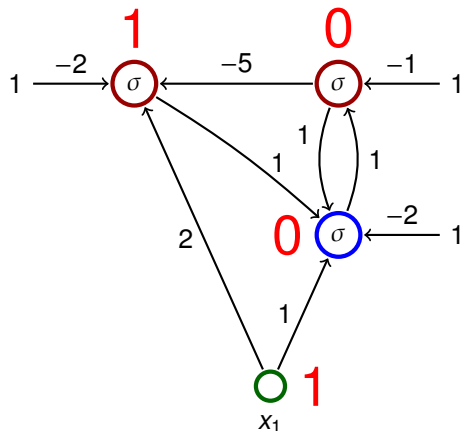


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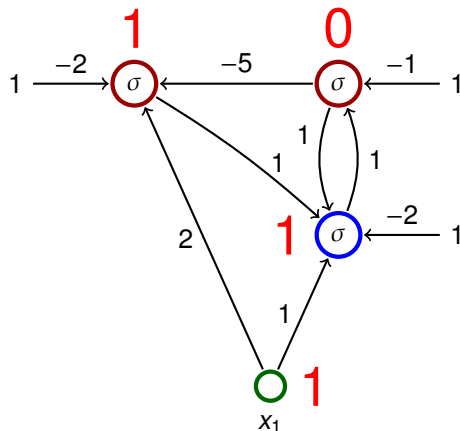


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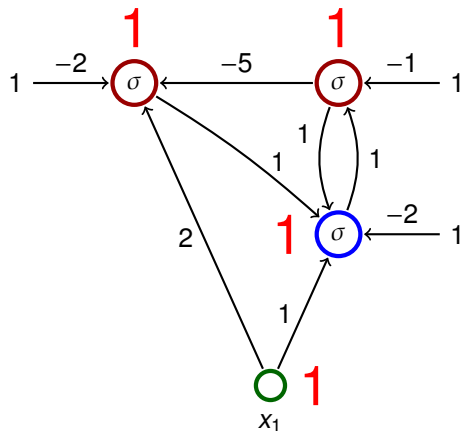


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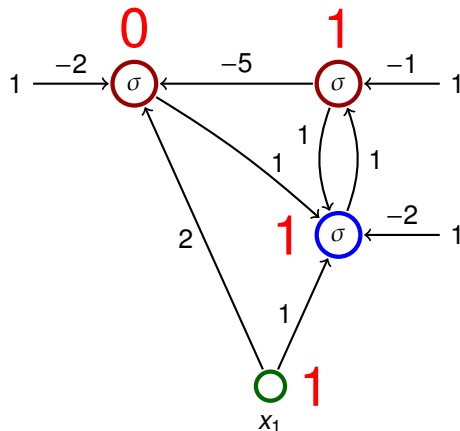


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- ▶ **initial configuration**

weights can be initialized randomly or using some sophisticated algorithm

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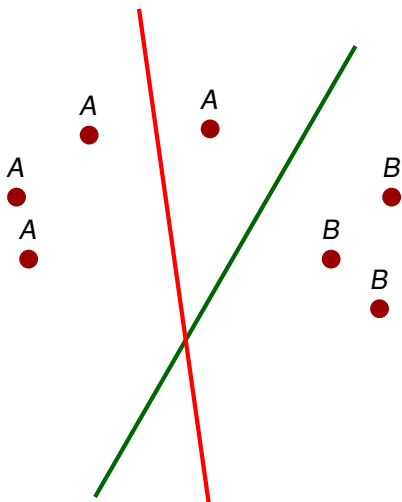
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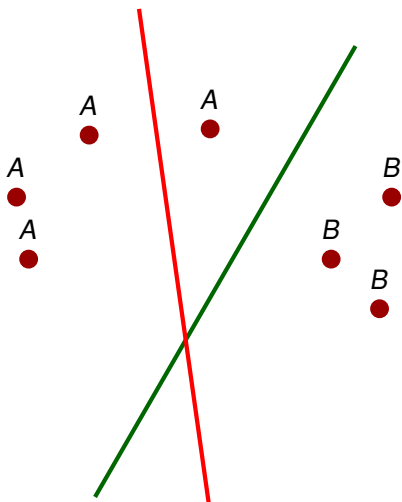
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- ▶ Unsupervised learning
  - ▶ The training set contains only inputs.
  - ▶ The goal is to determine distribution of the inputs (clustering, deep belief networks, etc.)

# Supervised learning – illustration

- classification in the plane using a single neuron

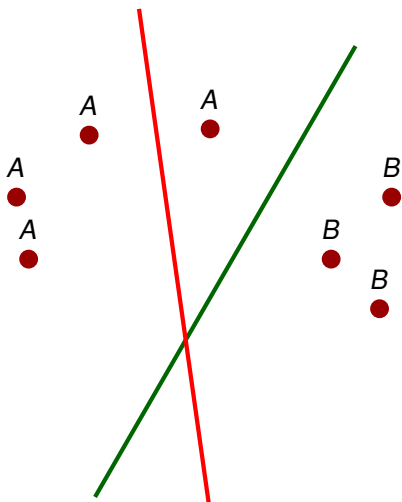


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- ▶ classification in the plane using a single neuron
- ▶ training examples are of the form (point, value) where the value is either 1, or 0 depending on whether the point is either A, or B
- ▶ the algorithm considers examples one after another
- ▶ whenever an incorrectly classified point is considered, the learning algorithm turns the line in the direction of the point

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  - ▶ neurons can be evaluated in parallel

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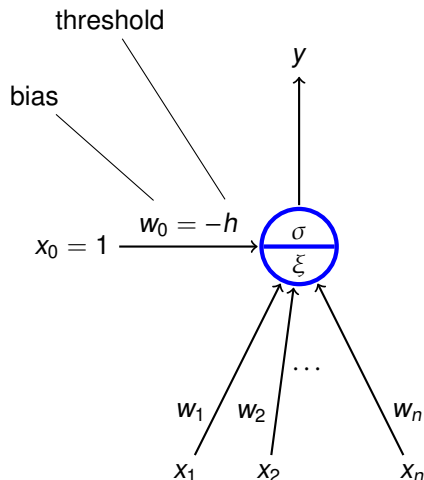
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- ▶ Graceful degradation
  - ▶ damage typically causes only a decrease in precision of results

# Expressive power of neural networks

# Formal neuron (with bias)



- ▶  $x_0 = 1, x_1, \dots, x_n \in \mathbb{R}$  are **inputs**
- ▶  $w_0, w_1, \dots, w_n \in \mathbb{R}$  are **weights**
- ▶  $\xi$  is an **inner potential**;  
almost always  $\xi = w_0 + \sum_{i=1}^n w_i x_i$
- ▶  $y$  is an **output** given by  $y = \sigma(\xi)$   
where  $\sigma$  is an **activation function**;  
e.g. a *unit step function*

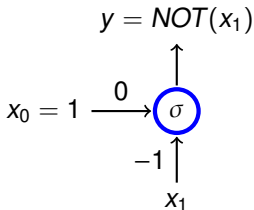
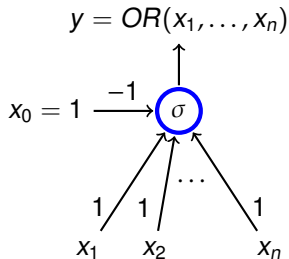
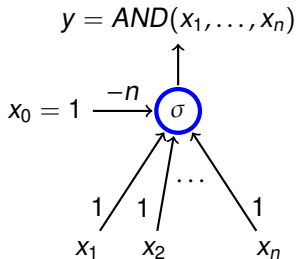
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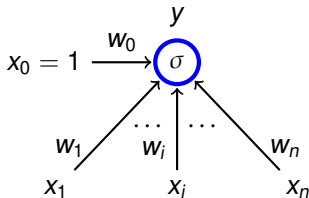
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## Proof.

- ▶ Given a vector  $\vec{v} = (v_1, \dots, v_n) \in \{0, 1\}^n$ , consider a neuron  $N_{\vec{v}}$  whose output is 1 iff the input is  $\vec{v}$ :

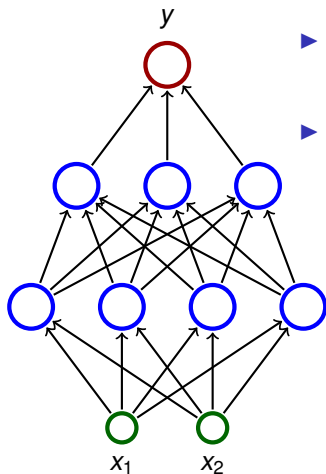


$$w_0 = -\sum_{i=1}^n v_i$$

$$w_i = \begin{cases} 1 & v_i = 1 \\ -1 & v_i = 0 \end{cases}$$

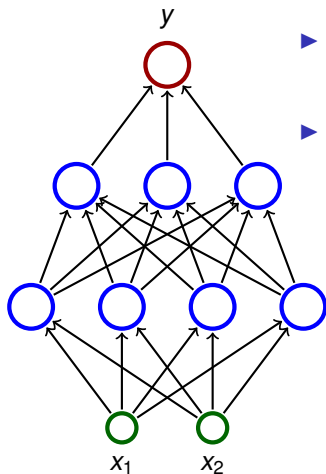
- ▶ Now let us connect all outputs of all neurons  $N_{\vec{v}}$  satisfying  $F(\vec{v}) = 1$  using a neuron implementing OR. □

# Non-linear separation



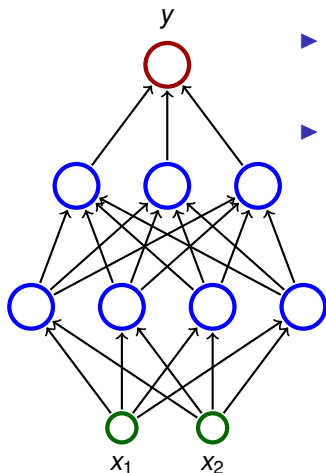
- ▶ Consider a three layer network; each neuron has the unit step activation function.
- ▶ The network divides the input space in two subspaces according to the output (0 or 1).

# Non-linear separation



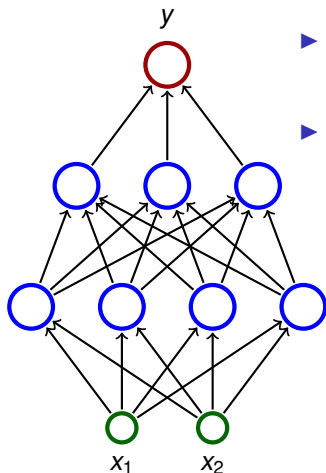
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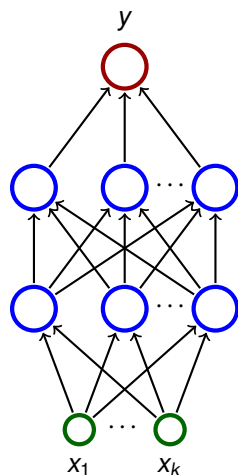
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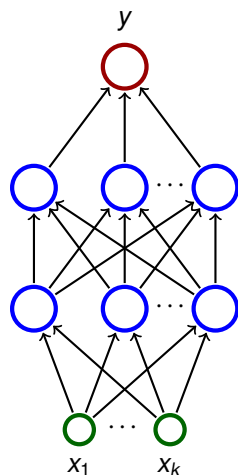
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  - ▶ The third layer may e.g. make unions of some convex sets.

# Non-linear separation – illustration



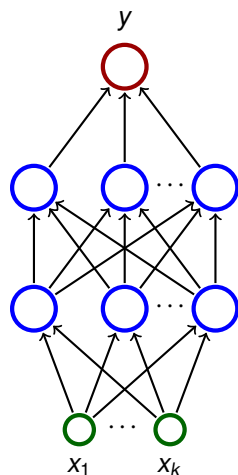
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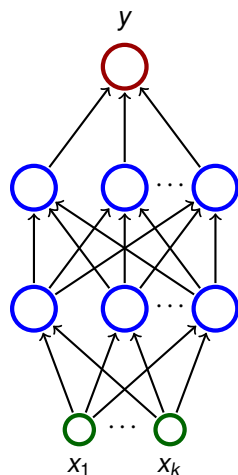
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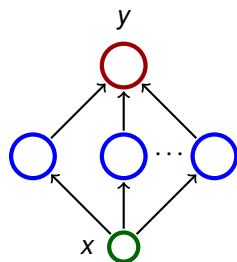
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  - ▶ Finally, connect outputs of the nets  $N_K$  satisfying  $K \cap A \neq \emptyset$  using a neuron implementing *OR*.

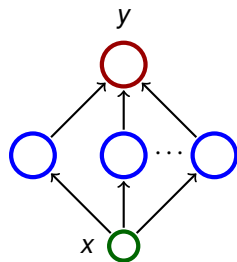
# Power of ReLU



Consider a two layer network

- ▶ with a single input and single output;
- ▶ hidden neurons with the ReLU activation:  
 $\sigma(\xi) = \max(\xi, 0)$ ;
- ▶ the output neuron with identity activation:  
 $\sigma(\xi) = \xi$  (linear model)

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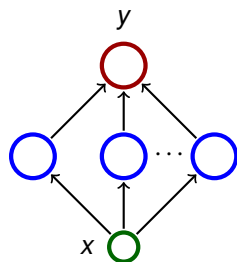


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For every continuous function  $f : [0, 1] \rightarrow [0, 1]$  and  $\varepsilon > 0$  there is a network of the above type computing a function  $F : [0, 1] \rightarrow \mathbb{R}$  such that  $|f(x) - F(x)| \leq \varepsilon$  for all  $x \in [0, 1]$ .

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For every open subset  $A \subseteq [0, 1]$  there is a network of the above type such that for "most"  $x \in [0, 1]$  we have that  $x \in A$  iff the network's output is  $> 0$  for the input  $x$ .

Just consider a continuous function  $f$  where  $f(x)$  is the minimum difference between  $x$  and a point on the boundary of  $A$ . Then uniformly approximate  $f$  using the networks.

# Non-linear separation - sigmoid

## Theorem (Cybenko 1989 - informal version)

Let  $\sigma$  be a continuous function which is sigmoidal, i.e. satisfies

$$\sigma(x) = \begin{cases} 1 & \text{pro } x \rightarrow +\infty \\ 0 & \text{pro } x \rightarrow -\infty \end{cases}$$

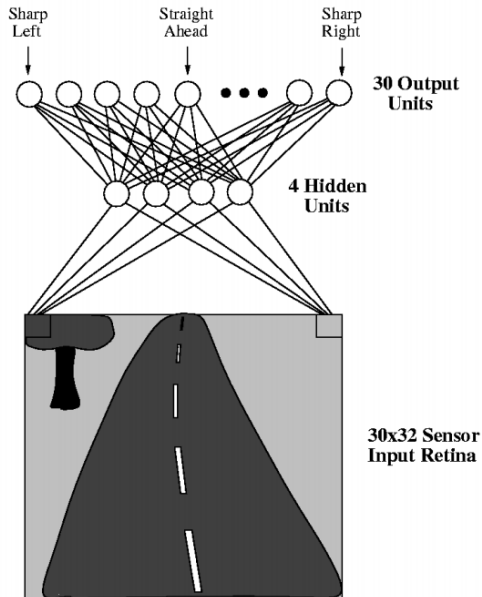
For every "reasonable" set  $A \subseteq [0, 1]^n$ , there is a **two layer network** where each hidden neuron has the activation function  $\sigma$  (output neurons are linear), that satisfies the following:

For "most" vectors  $\vec{v} \in [0, 1]^n$  we have that  $\vec{v} \in A$  iff the network output is  $> 0$  for the input  $\vec{v}$ .

For mathematically oriented:

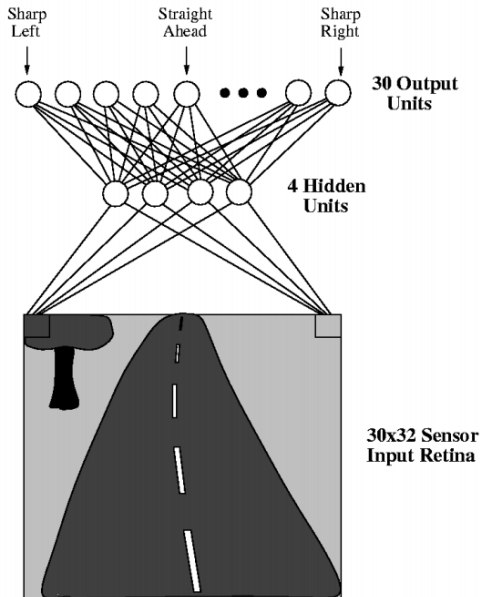
- ▶ "reasonable" means Lebesgue measurable
- ▶ "most" means that the set of incorrectly classified vectors has the Lebesgue measure smaller than a given  $\varepsilon > 0$

# Non-linear separation - practical illustration



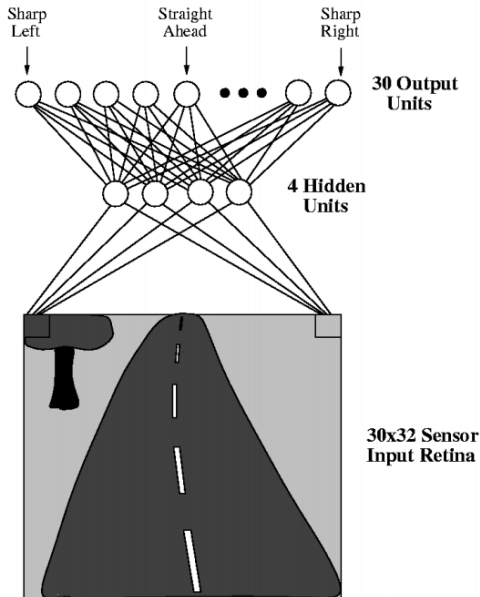
► ALVINN drives a car

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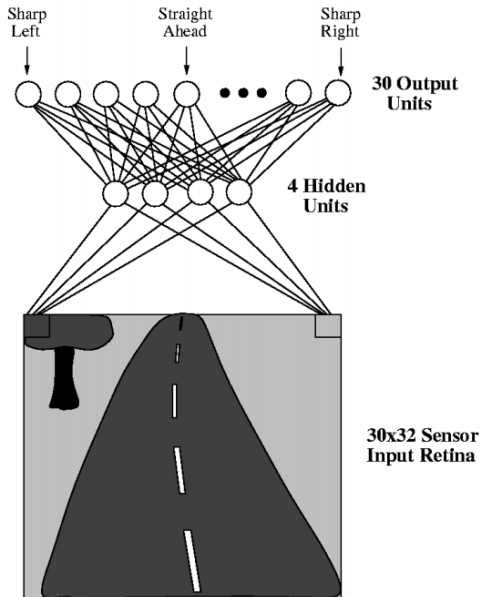
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- ▶ The net has  $30 \times 32 = 960$  inputs (the input space is thus  $\mathbb{R}^{960}$ )
- ▶ Input values correspond to shades of gray of pixels.
- ▶ Output neurons "classify" images of the road based on their "curvature".

# Function approximation - two-layer networks

## Theorem (Cybenko 1989)

*Let  $\sigma$  be a continuous function which is sigmoidal, i.e. is increasing and satisfies*

$$\sigma(x) = \begin{cases} 1 & \text{pro } x \rightarrow +\infty \\ 0 & \text{pro } x \rightarrow -\infty \end{cases}$$

*For every continuous function  $f : [0, 1]^n \rightarrow [0, 1]$  and every  $\varepsilon > 0$  there is a function  $F : [0, 1]^n \rightarrow [0, 1]$  computed by a **two layer network** where each hidden neuron has the activation function  $\sigma$  (output neurons are linear), that satisfies the following*

$$|f(\vec{v}) - F(\vec{v})| < \varepsilon \quad \text{pro každé } \vec{v} \in [0, 1]^n.$$

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- ▶ We encode words  $\omega \in \{0, 1\}^+$  into numbers as follows:

$$\delta(\omega) = \sum_{i=1}^{|\omega|} \frac{\omega(i)}{2^i} + \frac{1}{2^{|\omega|+1}}$$

E.g.  $\omega = 11001$  gives  $\delta(\omega) = \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^5} + \frac{1}{2^6}$   
(= 0.110011 in binary form).

# Neural networks and computability

A network **recognizes** a language  $L \subseteq \{0, 1\}^+$  if it computes a function  $F : A \rightarrow \mathbb{R}$  ( $A \subseteq \mathbb{R}$ ) such that

$$\omega \in L \text{ iff } \delta(\omega) \in A \text{ and } F(\delta(\omega)) > 0.$$

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  - ▶ For every recursively enumerable language  $L \subseteq \{0, 1\}^+$  there is a recurrent network with rational weights and less than 1000 neurons, which recognizes  $L$ .
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# Summary of theoretical results

- ▶ Neural networks are very strong from the point of view of theory:
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  - ▶ Recurrent networks are at least as strong as Turing machines.
- ▶ These results are purely theoretical!
  - ▶ "Theoretical" networks are extremely huge.
  - ▶ It is very difficult to handcraft them even for simplest problems.
- ▶ From practical point of view, the most important advantage of neural networks are: learning, generalization, robustness.

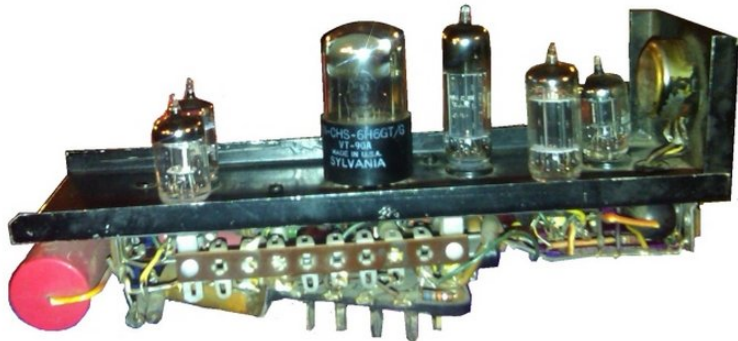
# Neural networks vs classical computers

	Neural networks	"Classical" computers
Data	implicitly in weights	explicitly
Computation	naturally parallel	sequential, localized
Robustness	robust w.r.t. input corruption & damage	changing one bit may completely crash the computation
Precision	imprecise, network recalls a training example "similar" to the input	(typically) precise
Programming	learning	manual

## History & implementations

# History of neurocomputers

- ▶ 1951: SNARC (Minski et al)
  - ▶ the first implementation of neural network
  - ▶ a rat strives to exit a maze
  - ▶ 40 artificial neurons (300 vacuum tubes, engines, etc.)



# History of neurocomputers

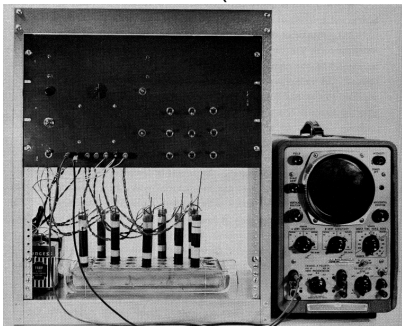
- ▶ 1957: Mark I Perceptron (Rosenblatt et al) - the first successful network for image recognition



- ▶ single layer network
- ▶ image represented by  $20 \times 20$  photocells
- ▶ intensity of pixels was treated as the input to a perceptron (basically the formal neuron), which recognized figures
- ▶ weights were implemented using potentiometers, each set by its own engine
- ▶ it was possible to arbitrarily reconnect inputs to neurons to demonstrate adaptability

# History of neurocomputers

- ▶ 1960: ADALINE (Widrow & Hof)



- ▶ single layer neural network
- ▶ weights stored in a newly invented electronic component **memistor**, which remembers history of electric current in the form of resistance.
- ▶ Widrow founded a company Memistor Corporation, which sold implementations of neural networks.
- ▶ 1960-66: several companies concerned with neural networks were founded.

# History of neurocomputers

- ▶ 1967-82: dead still after publication of a book by Minski & Papert (published 1969, title *Perceptrons*)
- ▶ 1983-end of 90s: revival of neural networks
  - ▶ many attempts at hardware implementations
    - ▶ application specific chips (ASIC)
    - ▶ programmable hardware (FPGA)
  - ▶ hw implementations typically not better than "software" implementations on universal computers (problems with weight storage, size, speed, cost of production etc.)

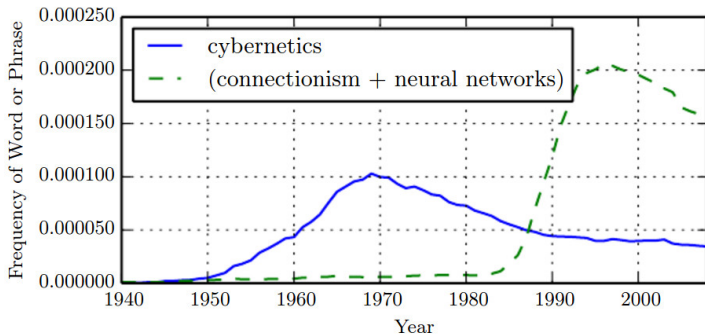
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- ▶ end of 90s-cca 2005: NN suppressed by other machine learning methods (support vector machines (SVM))
- ▶ 2006-now: The boom of neural networks!
  - ▶ deep networks – often better than any other method
  - ▶ GPU implementations
  - ▶ ... specialized hw implementations (Google's TPU)

# Some highlights

- ▶ Breakthrough in image recognition.  
Accuracy of image recognition improved by an order of magnitude in 5 years.
- ▶ Breakthrough in game playing.  
Superhuman results in Go and Chess almost without any human intervention. Master level in Starcraft, poker, etc.
- ▶ Breakthrough in machine translation.  
Switching to deep learning produced a 60% increase in translation accuracy compared to the phrase-based approach previously used in Google Translate (in human evaluation)
- ▶ Breakthrough in speech processing.
- ▶ Breakthrough in text generation.  
GPT-3 generates pretty realistic articles, short plays (for a theatre) have been successfully generated, etc.

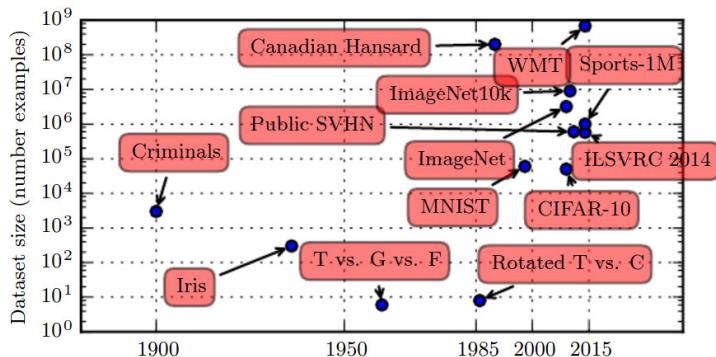
# History in waves ...



**Figure:** The figure shows two of the three historical waves of artificial neural nets research, as measured by the frequency of the phrases "cybernetics" and "connectionism" or "neural networks" according to Google Books (the third wave is too recent to appear).

# Current hardware – What do we face?

Increasing dataset size ...



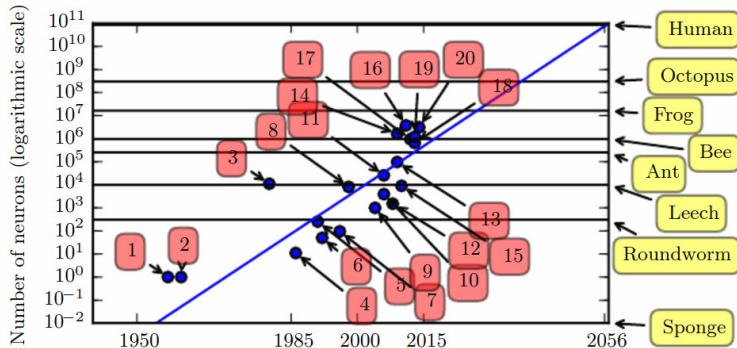
... weakly-supervised pre-training using hashtags from the Instagram uses  $3.6 \times 10^9$  images.

Revisiting Weakly Supervised Pre-Training of Visual Perception Models. Singh et al.

<https://arxiv.org/pdf/2201.08371.pdf>, 2022

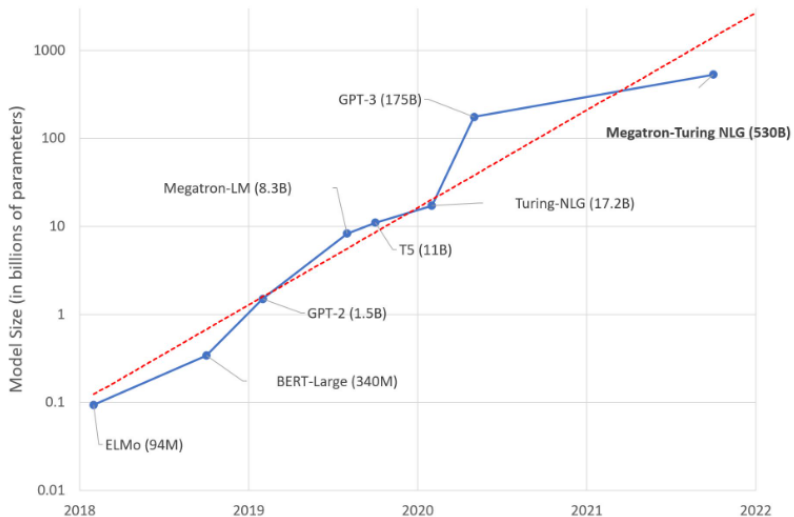
# Current hardware – What do we face?

... and thus increasing size of neural networks ...



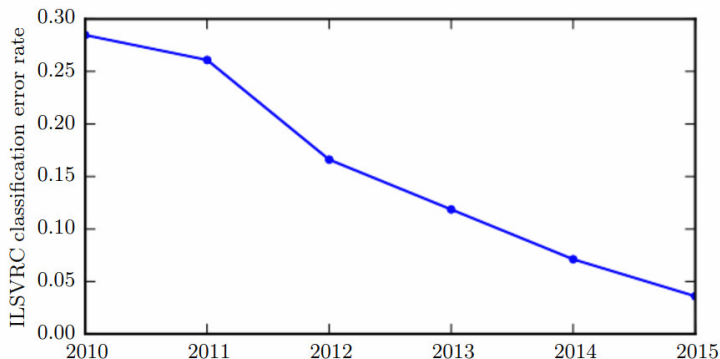
2. ADALINE
4. Early back-propagation network (Rumelhart et al., 1986b)
8. Image recognition: LeNet-5 (LeCun et al., 1998b)
10. Dimensionality reduction: Deep belief network (Hinton et al., 2006)  
... here the third "wave" of neural networks started
15. Digit recognition: GPU-accelerated multilayer perceptron (Ciresan et al., 2010)
18. Image recognition (AlexNet): Multi-GPU convolutional network (Krizhevsky et al., 2012)
20. Image recognition: GoogLeNet (Szegedy et al., 2014a)

# Current hardware - What do we face?



# Current hardware – What do we face?

... as a reward we get this ...



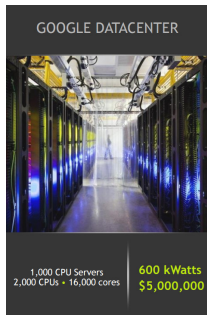
**Figure:** Since deep networks reached the scale necessary to compete in the ImageNet Large Scale Visual Recognition Challenge, they have consistently won the competition every year, and yielded lower and lower error rates each time. Data from Russakovsky et al. (2014b) and He et al. (2015).

# Current hardware

In 2012, Google trained a large network of 1.7 billion weights and 9 layers

The task was image recognition (10 million youtube video frames)

The hw comprised a 1000 computer network (16 000 cores), computation took three days.



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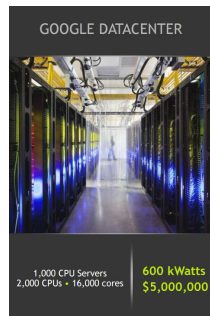
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In 2014, similar task performed on Commodity Off-The-Shelf High Performance Computing (COTS HPC) technology: a cluster of GPU servers with Infiniband interconnects and MPI.

Able to train 1 billion parameter networks on just 3 machines in a couple of days.

Able to scale to 11 billion weights (approx. 6.5 times larger than the Google model) on 16 GPUs.

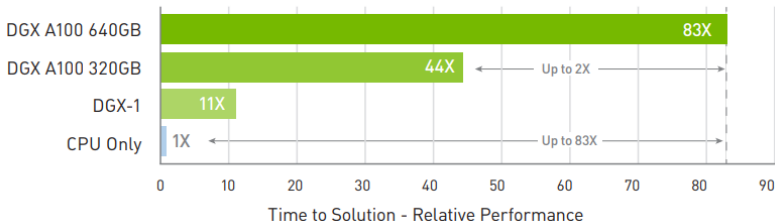


# Current hardware – NVIDIA DGX Station

- ▶ 8x GPU (Nvidia A100 80GB Tensor Core)
- ▶ 5 petaFLOPS
- ▶ System memory: 2 TB
- ▶ Network: 200 Gb/s InfiniBand



Up to 83X Higher Throughput than CPU, 2X Higher Throughput than DGX A100 320GB on Big Data Analytics Benchmark



# Deep learning in clouds

Big companies offer cloud services for deep learning:

- ▶ Amazon Web Services
- ▶ Google Cloud
- ▶ Deep Cognition
- ▶ ...

## **Advantages:**

- ▶ Do not have to care (too much) about technical problems.
- ▶ Do not have to buy and optimize highend hw/sw, networks etc.
- ▶ Scaling & virtually limitless storage.

## **Disadvantages:**

- ▶ Do not have full control.
- ▶ Performance can vary, connectivity problems.
- ▶ Have to pay for services.
- ▶ Privacy issues.

# Current software

- ▶ **TensorFlow** (Google)
  - ▶ open source software library for numerical computation using data flow graphs
  - ▶ allows implementation of most current neural networks
  - ▶ allows computation on multiple devices (CPUs, GPUs, ...)
  - ▶ Python API
  - ▶ **Keras**: a part of TensorFlow that allows easy description of most modern neural networks
- ▶ **PyTorch** (Facebook)
  - ▶ similar to TensorFlow
  - ▶ object oriented
  - ▶ ... majority of new models in research papers implemented in PyTorch

<https://www.cioinsight.com/big-data/pytorch-vs-tensorflow/>

- ▶ **Theano (dead)**:
  - ▶ The "academic" grand-daddy of deep-learning frameworks, written in Python. Strongly inspired TensorFlow (some people developing Theano moved on to develop TensorFlow).
- ▶ There are others: Caffe, Deeplearning4j, ...

# Current software – Keras

```
from keras.models import Sequential
from keras.layers import Dense, Dropout, Activation
from keras.optimizers import SGD

model = Sequential()
# Dense(64) is a fully-connected layer with 64 hidden units.
# in the first layer, you must specify the expected input data shape
# here, 20-dimensional vectors.
model.add(Dense(64, input_dim=20, init='uniform'))
model.add(Activation('tanh'))
model.add(Dropout(0.5))
model.add(Dense(64, init='uniform'))
model.add(Activation('tanh'))
model.add(Dropout(0.5))
model.add(Dense(10, init='uniform'))
model.add(Activation('softmax'))

sgd = SGD(lr=0.1, decay=1e-6, momentum=0.9, nesterov=True)
model.compile(loss='categorical_crossentropy',
              optimizer=sgd,
              metrics=['accuracy'])

model.fit(X_train, y_train,
          nb_epoch=20,
          batch_size=16)
score = model.evaluate(X_test, y_test, batch_size=16)
```

# Current software – Keras functional API

```
from keras.layers import Input, Dense
from keras.models import Model

# This returns a tensor
inputs = Input(shape=(784,))

# a layer instance is callable on a tensor, and returns a tensor
output_1 = Dense(64, activation='relu')(inputs)
output_2 = Dense(64, activation='relu')(output_1)
predictions = Dense(10, activation='softmax')(output_2)

# This creates a model that includes
# the Input layer and three Dense layers
model = Model(inputs=inputs, outputs=predictions)
model.compile(optimizer='rmsprop',
              loss='categorical_crossentropy',
              metrics=['accuracy'])
model.fit(data, labels) # starts training
```

# Current software – TensorFlow

```
41 # tf Graph input
42 X = tf.placeholder("float", [None, n_input])
43 Y = tf.placeholder("float", [None, n_classes])
44
45 # Store layers weight & bias
46 weights = {
47     'h1': tf.Variable(tf.random_normal([n_input, n_hidden_1])),
48     'h2': tf.Variable(tf.random_normal([n_hidden_1, n_hidden_2])),
49     'out': tf.Variable(tf.random_normal([n_hidden_2, n_classes]))
50 }
51 biases = {
52     'b1': tf.Variable(tf.random_normal([n_hidden_1])),
53     'b2': tf.Variable(tf.random_normal([n_hidden_2])),
54     'out': tf.Variable(tf.random_normal([n_classes]))
55 }
```

# Current software – TensorFlow

```
58 # Create model
59 def multilayer_perceptron(x):
60     # Hidden fully connected layer with 256 neurons
61     layer_1 = tf.add(tf.matmul(x, weights['h1']), biases['b1'])
62     # Hidden fully connected layer with 256 neurons
63     layer_2 = tf.add(tf.matmul(layer_1, weights['h2']), biases['b2'])
64     # Output fully connected layer with a neuron for each class
65     out_layer = tf.matmul(layer_2, weights['out']) + biases['out']
66     return out_layer
67
68 # Construct model
69 logits = multilayer_perceptron(X)
```

# Current software – PyTorch

```
36 class Net(nn.Module):
37     def __init__(self, input_size, hidden_size, num_classes):
38         super(Net, self).__init__()
39         self.fc1 = nn.Linear(input_size, hidden_size)
40         self.relu = nn.ReLU()
41         self.fc2 = nn.Linear(hidden_size, num_classes)
42
43     def forward(self, x):
44         out = self.fc1(x)
45         out = self.relu(out)
46         out = self.fc2(out)
47         return out
48
49 net = Net(input_size, hidden_size, num_classes)
```

# Other software implementations

Most "mathematical" software packages contain some support of neural networks:

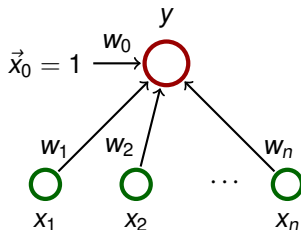
- ▶ MATLAB
- ▶ R
- ▶ STATISTICA
- ▶ Weka
- ▶ ...

The implementations are typically not on par with the previously mentioned dedicated deep-learning libraries.

# Training linear models

# Linear regression (ADALINE)

## Architecture:



$\vec{w} = (w_0, w_1, \dots, w_n)$  and  $\vec{x} = (x_0, x_1, \dots, x_n)$  where  $x_0 = 1$ .

## Activity:

- ▶ inner potential:  $\xi = w_0 + \sum_{i=1}^n w_i x_i = \sum_{i=0}^n w_i x_i = \vec{w} \cdot \vec{x}$
- ▶ activation function:  $\sigma(\xi) = \xi$
- ▶ network function:  $y[\vec{w}](\vec{x}) = \sigma(\xi) = \vec{w} \cdot \vec{x}$

# Linear regression (ADALINE)

## Learning:

- ▶ Given a **training dataset**

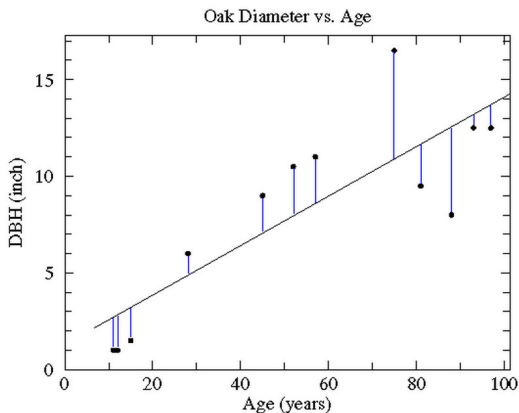
$$\mathcal{T} = \{(\vec{x}_1, d_1), (\vec{x}_2, d_2), \dots, (\vec{x}_p, d_p)\}$$

Here  $\vec{x}_k = (x_{k0}, x_{k1}, \dots, x_{kn}) \in \mathbb{R}^{n+1}$ ,  $x_{k0} = 1$ , is the  $k$ -th input, and  $d_k \in \mathbb{R}$  is the expected output.

Intuition: The network is supposed to compute an affine approximation of the function (some of) whose values are given in the training set.

# Oaks in Wisconsin

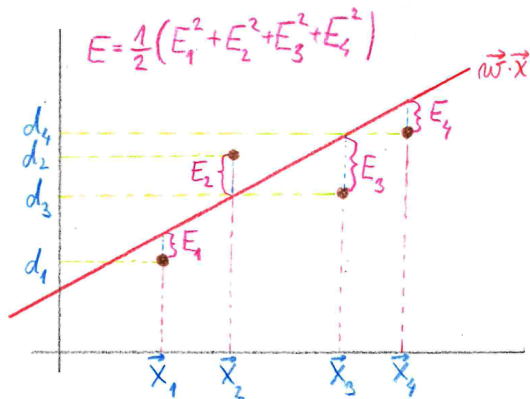
Age (years)	DBH (inch)
97	12.5
93	12.5
88	8.0
81	9.5
75	16.5
57	11.0
52	10.5
45	9.0
28	6.0
15	1.5
12	1.0
11	1.0



# Linear regression (ADALINE)

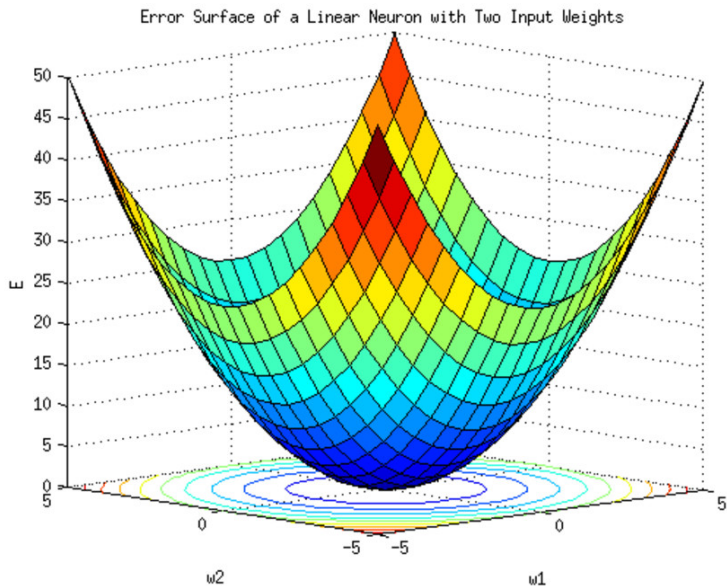
## ► Error function:

$$E(\vec{w}) = \frac{1}{2} \sum_{k=1}^p (\vec{w} \cdot \vec{x}_k - d_k)^2 = \frac{1}{2} \sum_{k=1}^p \left( \sum_{i=0}^n w_i x_{ki} - d_k \right)^2$$



## ► The goal is to find $\vec{w}$ which minimizes $E(\vec{w})$ .

# Error function



# Gradient of the error function

Consider **gradient** of the error function:

$$\nabla E(\vec{w}) = \left( \frac{\partial E}{\partial w_0}(\vec{w}), \dots, \frac{\partial E}{\partial w_n}(\vec{w}) \right)$$

Intuition:  $\nabla E(\vec{w})$  is a vector in the **weight space** which points in the direction of the *steepest ascent* of the error function.

Note that the vectors  $\vec{x}_k$  are just parameters of the function  $E$ , and are thus fixed!

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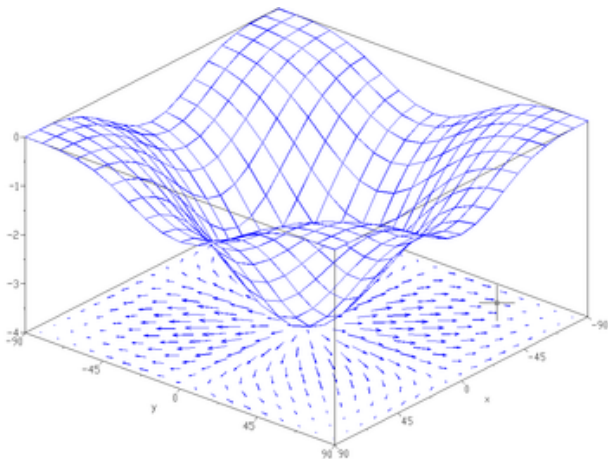
Note that the vectors  $\vec{x}_k$  are just parameters of the function  $E$ , and are thus fixed!

## Fact

If  $\nabla E(\vec{w}) = \vec{0} = (0, \dots, 0)$ , then  $\vec{w}$  is a global minimum of  $E$ .

For ADALINE, the error function  $E(\vec{w})$  is a convex paraboloid and thus has the unique global minimum.

# Gradient - illustration



Caution! This picture just illustrates the notion of gradient ... it is not the convex paraboloid  $E(\vec{w})$  !

# Gradient of the error function

$$\frac{\partial E}{\partial \mathbf{w}_\ell}(\vec{\mathbf{w}}) = \frac{1}{2} \sum_{k=1}^p \frac{\delta}{\delta \mathbf{w}_\ell} \left( \sum_{i=0}^n w_i x_{ki} - d_k \right)^2$$

# Gradient of the error function

$$\begin{aligned}\frac{\partial E}{\partial \mathbf{w}_\ell}(\vec{\mathbf{w}}) &= \frac{1}{2} \sum_{k=1}^p \frac{\delta}{\delta \mathbf{w}_\ell} \left( \sum_{i=0}^n \mathbf{w}_i x_{ki} - d_k \right)^2 \\ &= \frac{1}{2} \sum_{k=1}^p 2 \left( \sum_{i=0}^n \mathbf{w}_i x_{ki} - d_k \right) \frac{\delta}{\delta \mathbf{w}_\ell} \left( \sum_{i=0}^n \mathbf{w}_i x_{ki} - d_k \right)\end{aligned}$$

# Gradient of the error function

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# Gradient of the error function

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Thus

$$\nabla E(\vec{\mathbf{w}}) = \left( \frac{\partial E}{\partial \mathbf{w}_0}(\vec{\mathbf{w}}), \dots, \frac{\partial E}{\partial \mathbf{w}_n}(\vec{\mathbf{w}}) \right) = \sum_{k=1}^p \left( \vec{\mathbf{w}} \cdot \vec{\mathbf{x}}_k - d_k \right) \vec{\mathbf{x}}_k$$

# Linear regression - learning

## **Batch algorithm (gradient descent):**

**Idea:** In every step "move" the weights in the direction *opposite* to the gradient.

# Linear regression - learning

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The algorithm computes a sequence of weight vectors

$\vec{w}^{(0)}, \vec{w}^{(1)}, \vec{w}^{(2)}, \dots$

- weights in  $\vec{w}^{(0)}$  are randomly initialized to values close to 0

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- ▶ in the step  $t + 1$ , weights  $\vec{w}^{(t+1)}$  are computed as follows:

$$\begin{aligned}\vec{w}^{(t+1)} &= \vec{w}^{(t)} - \varepsilon \cdot \nabla E(\vec{w}^{(t)}) \\ &= \vec{w}^{(t)} - \varepsilon \cdot \sum_{k=1}^p (\vec{w}^{(t)} \cdot \vec{x}_k - d_k) \cdot \vec{x}_k\end{aligned}$$

Here  $k = (t \bmod p) + 1$  and  $0 < \varepsilon \leq 1$  is a *learning rate*.

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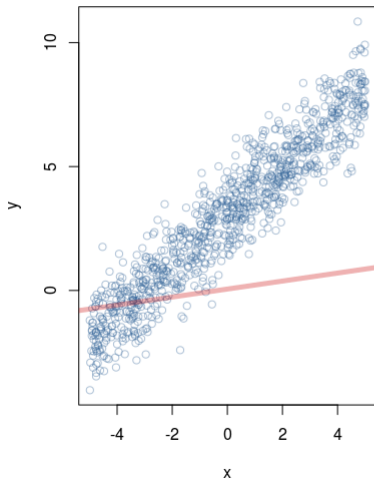
Here  $k = (t \bmod p) + 1$  and  $0 < \varepsilon \leq 1$  is a *learning rate*.

## Proposition

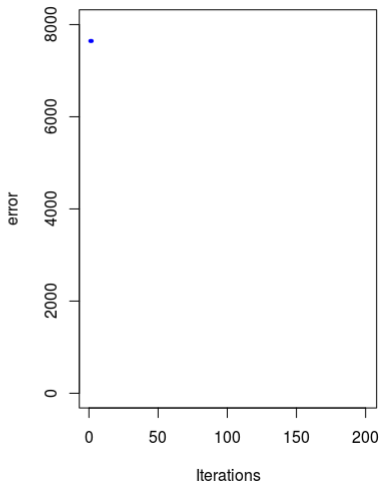
For sufficiently small  $\varepsilon > 0$  the sequence  $\vec{w}^{(0)}, \vec{w}^{(1)}, \vec{w}^{(2)}, \dots$  converges (componentwise) to the global minimum of  $E$  (i.e. to the vector  $\vec{w}$  satisfying  $\nabla E(\vec{w}) = \vec{0}$ ).

# Linear regression - animation

Linear regression by gradient descent

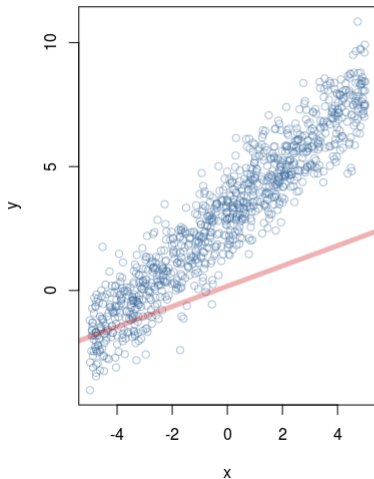


Error function

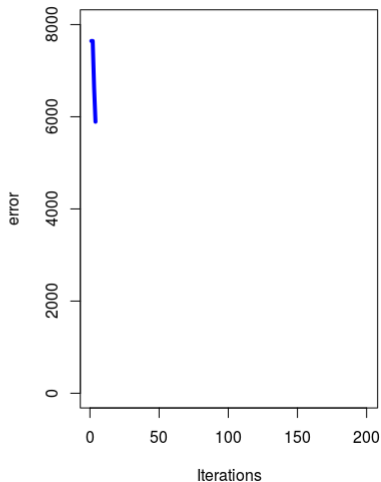


# Linear regression - animation

Linear regression by gradient descent

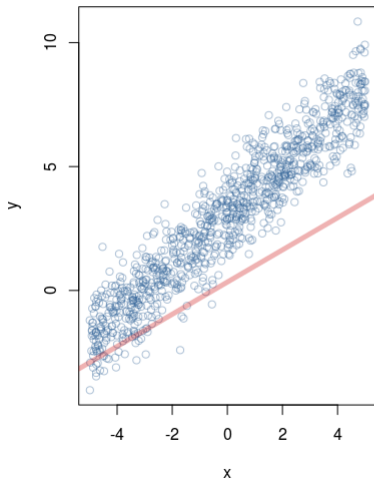


Error function

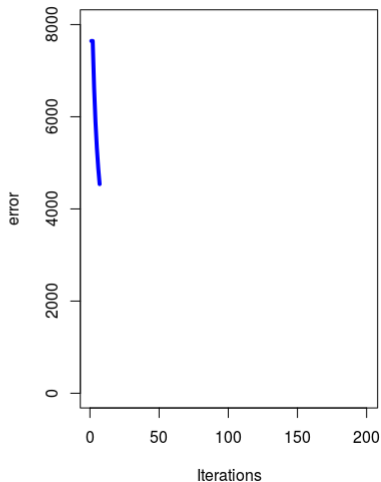


# Linear regression - animation

Linear regression by gradient descent

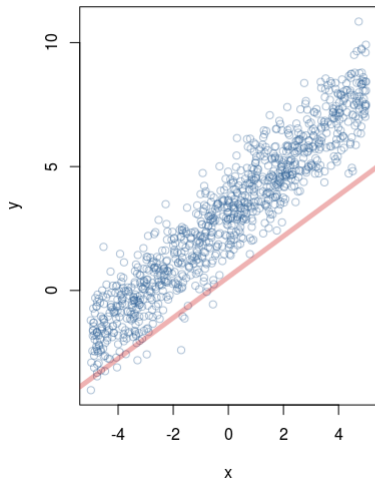


Error function

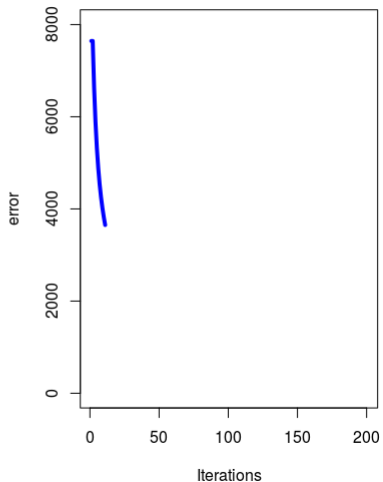


# Linear regression - animation

Linear regression by gradient descent

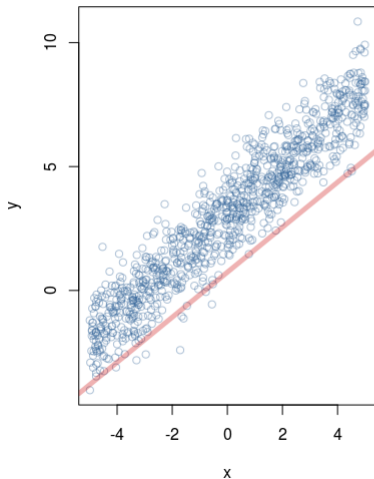


Error function

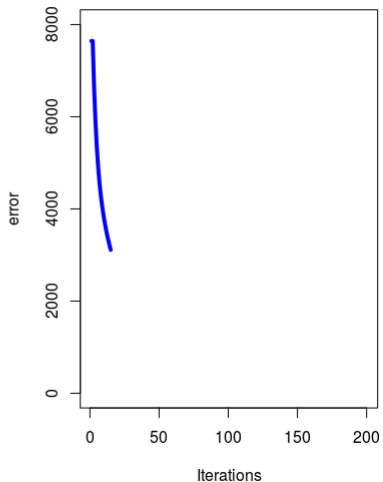


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Linear regression by gradient descent

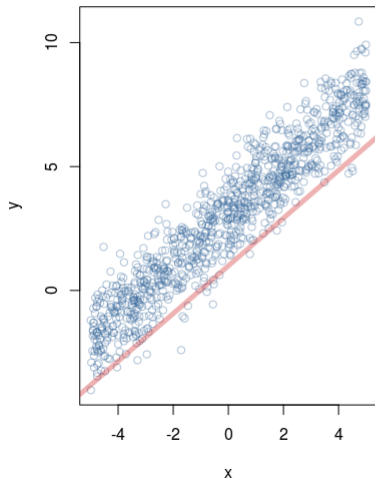


Error function

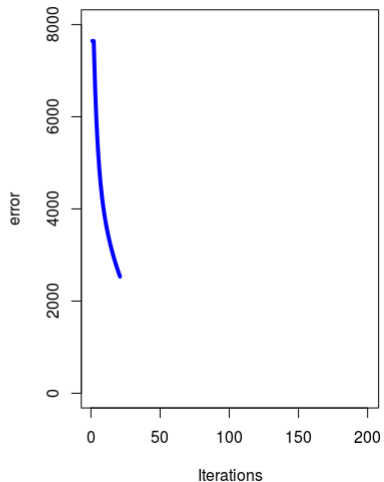


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Linear regression by gradient descent

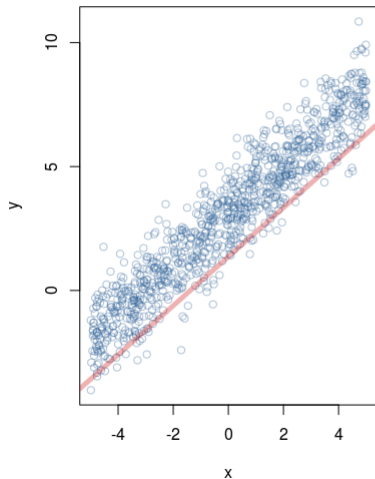


Error function

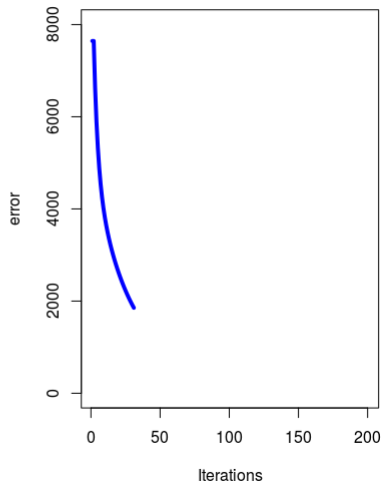


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Linear regression by gradient descent

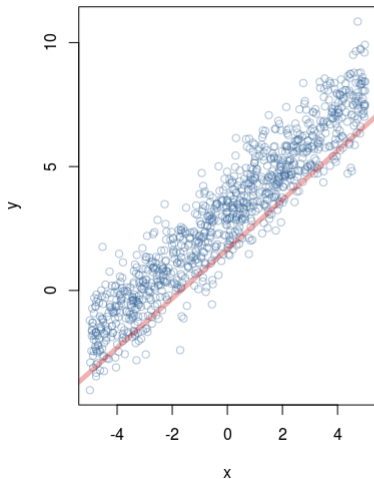


Error function

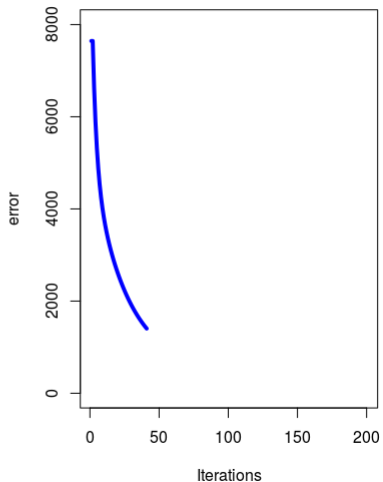


# Linear regression - animation

Linear regression by gradient descent

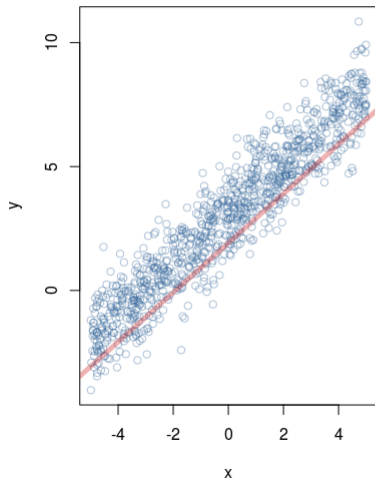


Error function

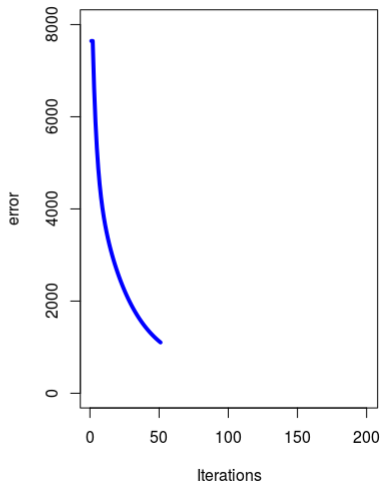


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Linear regression by gradient descent

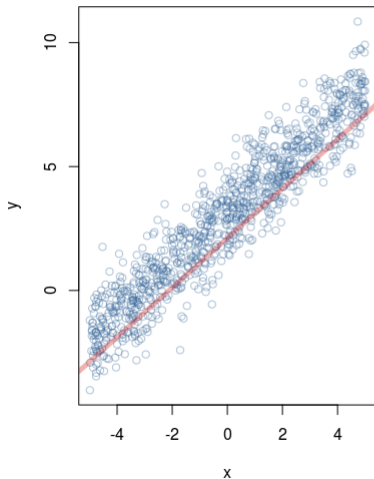


Error function

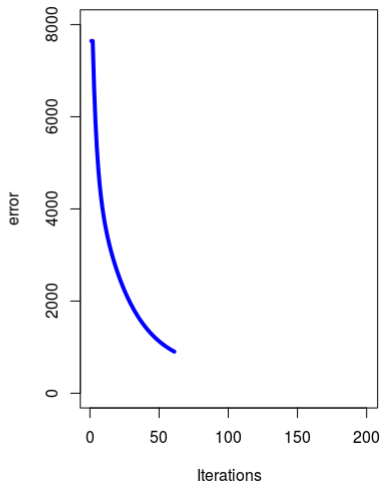


# Linear regression - animation

Linear regression by gradient descent

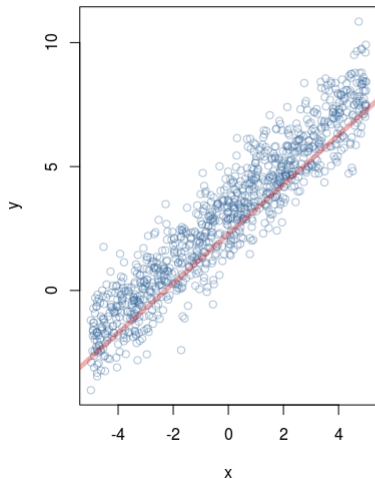


Error function

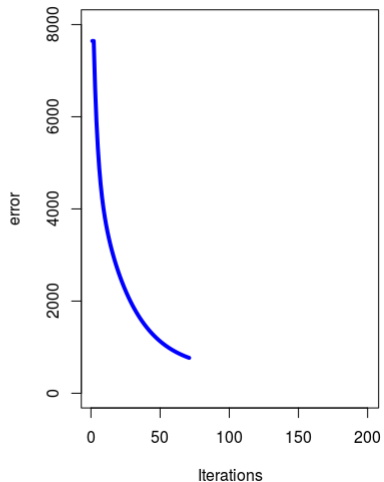


# Linear regression - animation

Linear regression by gradient descent

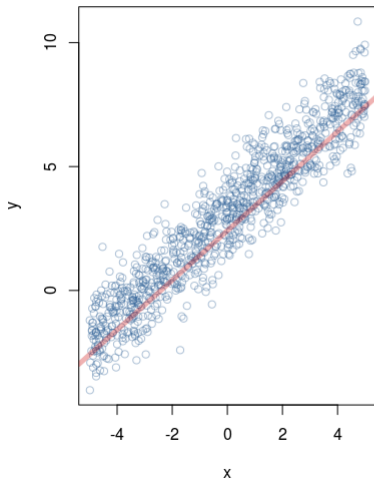


Error function

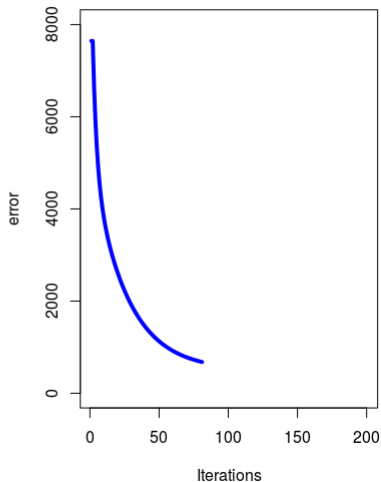


# Linear regression - animation

Linear regression by gradient descent

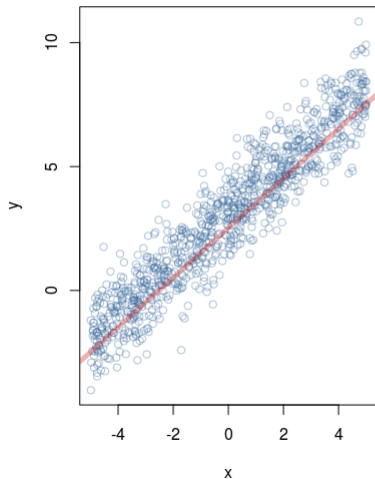


Error function

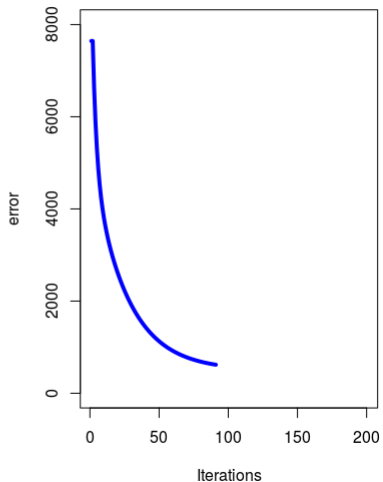


# Linear regression - animation

Linear regression by gradient descent

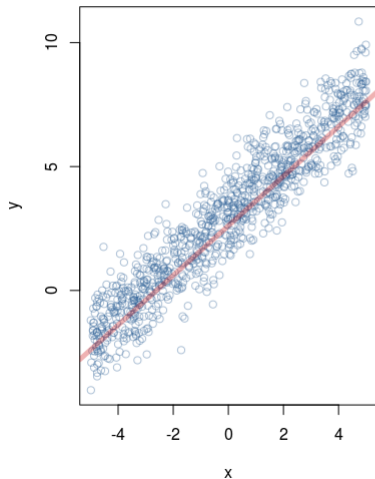


Error function

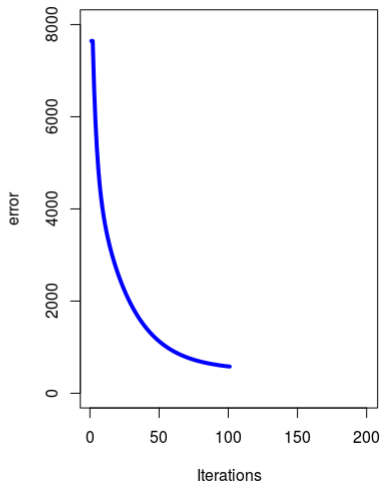


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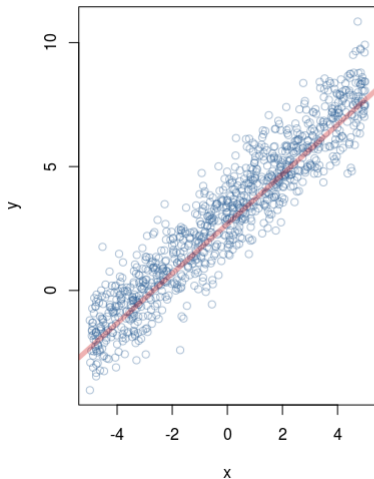


Error function

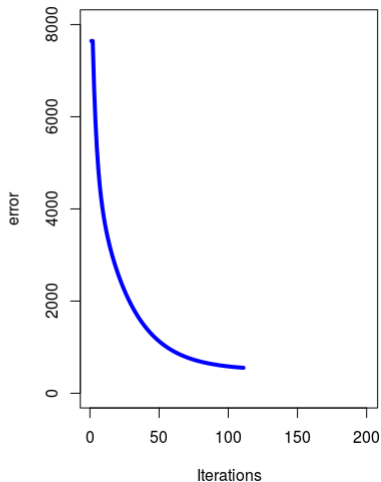


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Linear regression by gradient descent

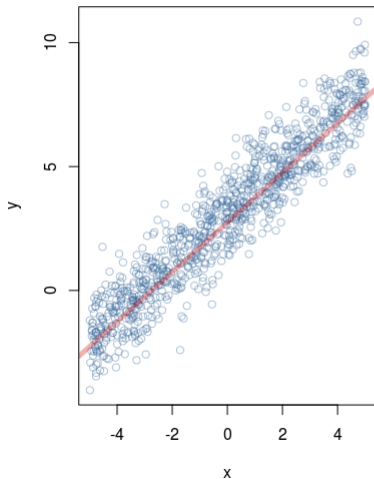


Error function

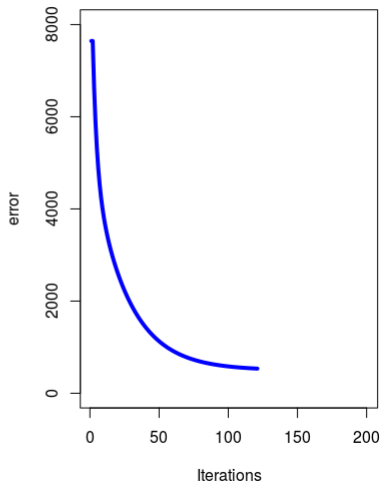


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Linear regression by gradient descent

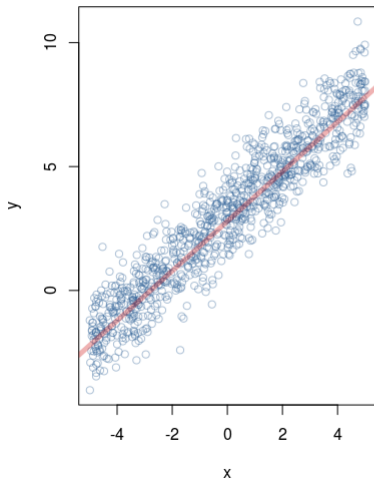


Error function

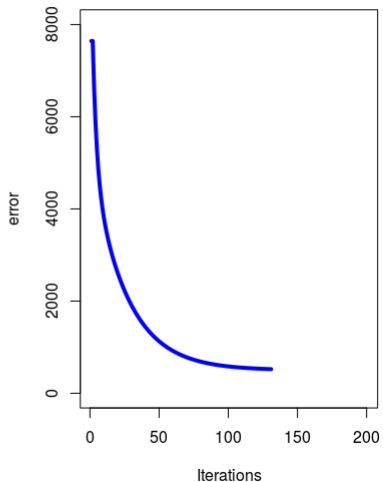


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Linear regression by gradient descent

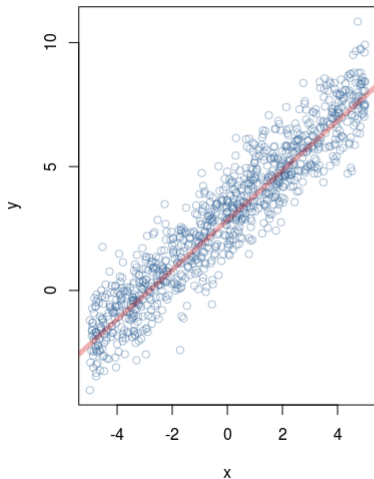


Error function

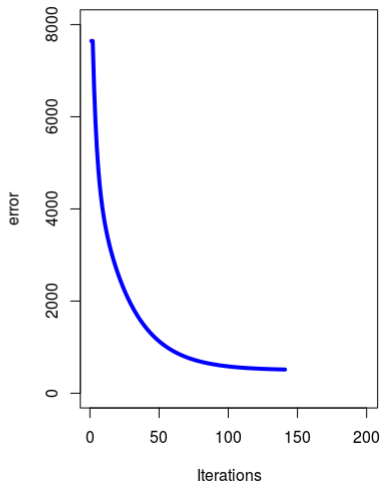


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Linear regression by gradient descent

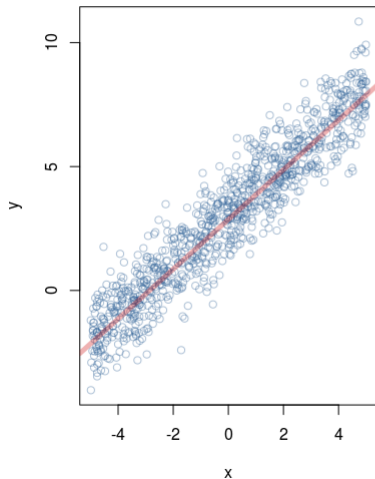


Error function

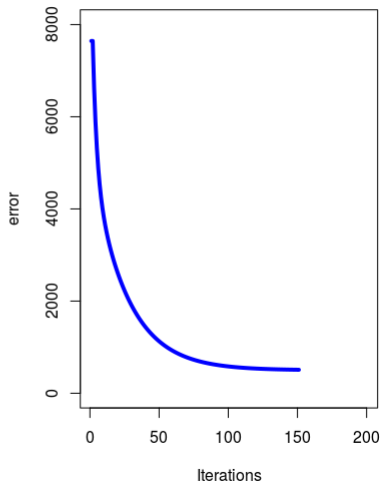


# Linear regression - animation

Linear regression by gradient descent

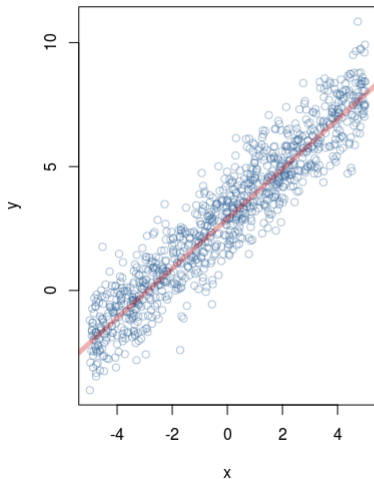


Error function

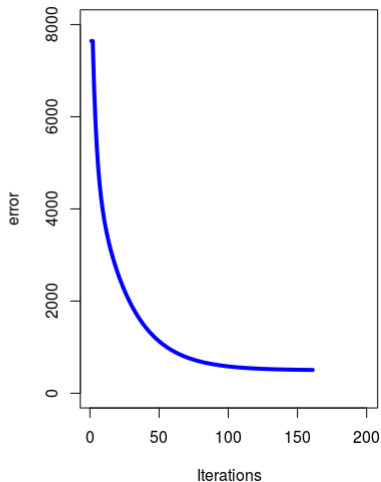


# Linear regression - animation

Linear regression by gradient descent

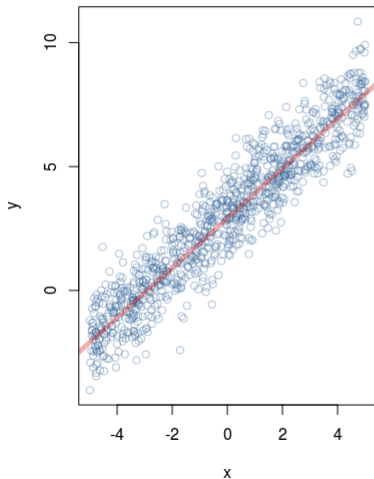


Error function

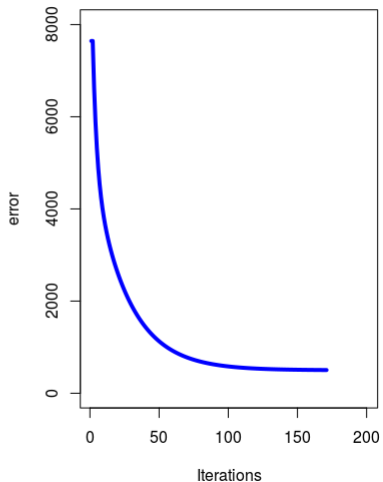


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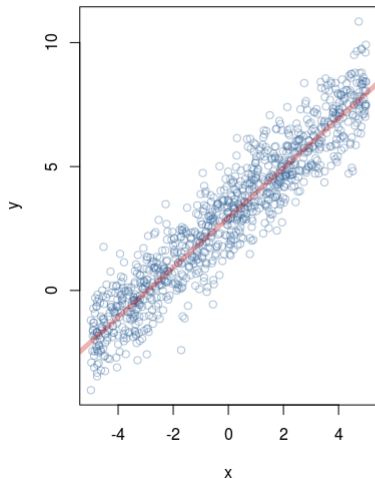


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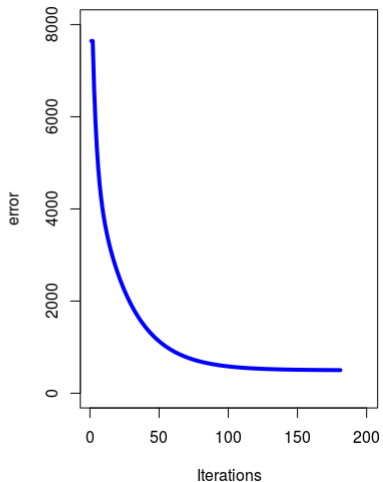


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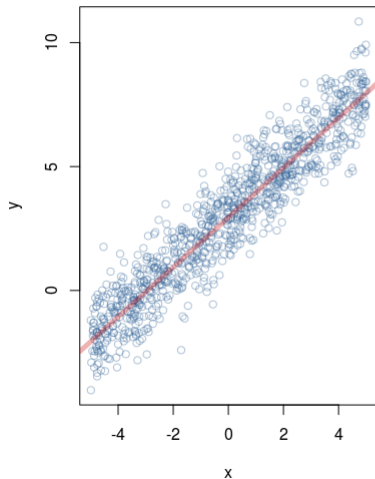


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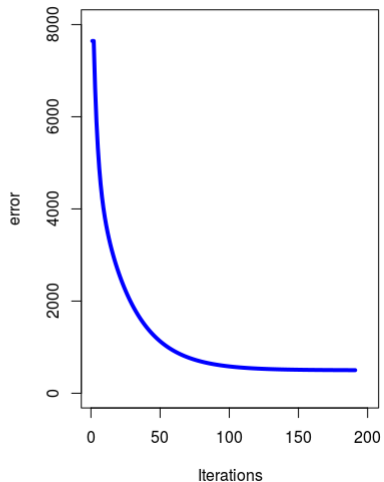


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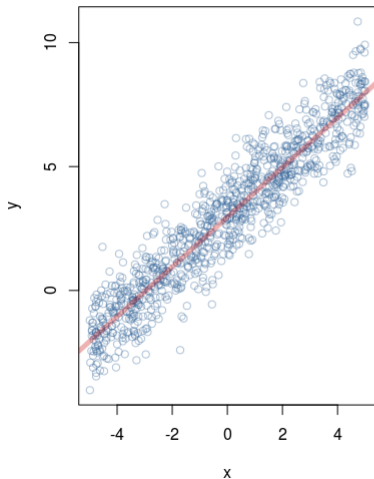


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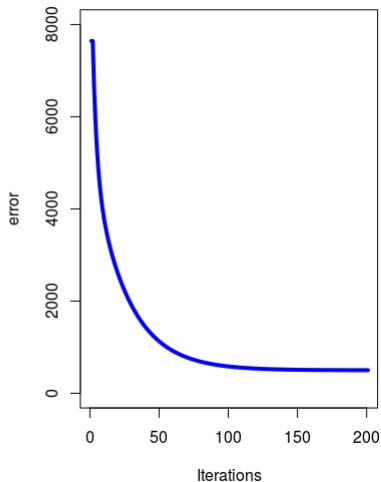


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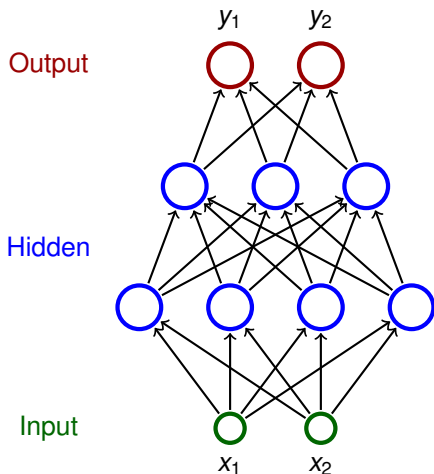


Error function



## MLP training – theory

# Architecture – Multilayer Perceptron (MLP)



- ▶ Neurons partitioned into **layers**; one input layer, one output layer, possibly several hidden layers
- ▶ layers numbered from 0; the input layer has number 0
  - ▶ E.g. three-layer network has two hidden layers and one output layer
- ▶ Neurons in the  $i$ -th layer are connected with all neurons in the  $i + 1$ -st layer
- ▶ Architecture of a MLP is typically described by numbers of neurons in individual layers (e.g. 2-4-3-2)

## Notation:

- ▶ Denote
  - ▶  $X$  a set of *input* neurons
  - ▶  $Y$  a set of *output* neurons
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- ▶ The network computes a function  $\mathbb{R}^{|X|}$  to  $\mathbb{R}^{|Y|}$ . Layer-wise computation: First, all input neurons are assigned values of the input. In the  $\ell$ -th step, all neurons of the  $\ell$ -th layer are evaluated.

## Learning:

- ▶ Given a **training dataset**  $\mathcal{T}$  of the form

$$\left\{ \left( \vec{x}_k, \vec{d}_k \right) \mid k = 1, \dots, p \right\}$$

Here, every  $\vec{x}_k \in \mathbb{R}^{|X|}$  is an *input vector* and every  $\vec{d}_k \in \mathbb{R}^{|Y|}$  is the desired network output. For every  $j \in Y$ , denote by  $d_{kj}$  the desired output of the neuron  $j$  for a given network input  $\vec{x}_k$  (the vector  $\vec{d}_k$  can be written as  $(d_{kj})_{j \in Y}$ ).

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- ▶ **Error function:**

$$E(\vec{w}) = \sum_{k=1}^p E_k(\vec{w})$$

where

$$E_k(\vec{w}) = \frac{1}{2} \sum_{j \in Y} (y_j(\vec{w}, \vec{x}_k) - d_{kj})^2$$

# MLP – learning algorithm

## Batch algorithm (gradient descent):

The algorithm computes a sequence of weight vectors

$\vec{w}^{(0)}, \vec{w}^{(1)}, \vec{w}^{(2)}, \dots$

- ▶ weights in  $\vec{w}^{(0)}$  are randomly initialized to values close to 0
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Note that  $\frac{\partial E}{\partial w_{ji}}(\vec{w}^{(t)})$  is a component of the gradient  $\nabla E$ , i.e. the weight update can be written as  $\vec{w}^{(t+1)} = \vec{w}^{(t)} - \varepsilon(t) \cdot \nabla E(\vec{w}^{(t)})$ .

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(Here all  $y_j$  are in fact  $y_j(\vec{w}, \vec{x}_k)$ ).

## MLP – error function gradient (history)

- ▶ If  $y_j = \sigma_j(\xi_j) = \frac{1}{1+e^{-\xi_j}}$  for all  $j \in Z$ , then

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4.  $\mathcal{E}_{ji} := \mathcal{E}_{ji} + \frac{\partial E_k}{\partial w_{ji}}$

The resulting  $\mathcal{E}_{ji}$  equals  $\frac{\partial E}{\partial w_{ji}}$ .

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- ▶ if  $j \in Y$ , then  $\frac{\partial E_k}{\partial y_j} = y_j - d_{kj}$
- ▶ if  $j \in Z \setminus Y \cup X$ , then assuming that  $j$  is in the  $\ell$ -th layer and assuming that  $\frac{\partial E_k}{\partial y_r}$  has already been computed for all neurons in the  $\ell + 1$ -st layer, compute

$$\frac{\partial E_k}{\partial y_j} = \sum_{r \in j^{\rightarrow}} \frac{\partial E_k}{\partial y_r} \cdot \sigma'_r(\xi_r) \cdot w_{rj}$$

(This works because all neurons of  $r \in j^{\rightarrow}$  belong to the  $\ell + 1$ -st layer.)

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Computation of  $\frac{\partial E}{\partial w_{ji}}(\vec{w}^{(t-1)})$  stops in time linear in the size of the network plus the size of the training set.

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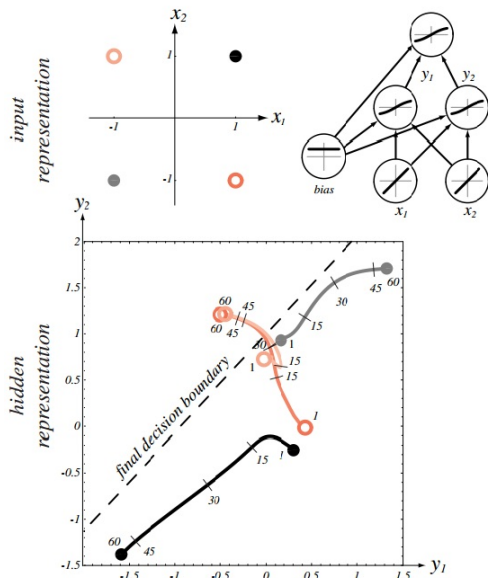
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Note that the speed of convergence of the gradient descent cannot be estimated ...

# Illustration of the gradient descent – XOR



Source: Pattern Classification (2nd Edition); Richard O. Duda, Peter E. Hart, David G. Stork

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is the *weight update* of  $w_{ji}$  in the step  $t + 1$  and  $0 < \varepsilon(t) \leq 1$   
is the *learning rate* in the step  $t + 1$ .

There are other variants determined by selection of the training examples used for the error computation (more on this later).

- ▶ weights in  $\vec{w}^{(0)}$  are randomly initialized to values close to 0
- ▶ in the step  $t + 1$  (here  $t = 0, 1, 2 \dots$ ), weights  $\vec{w}^{(t+1)}$  are computed as follows:
  - ▶ Choose (randomly) a set of training examples  $T \subseteq \{1, \dots, p\}$
  - ▶ Compute

$$\vec{w}^{(t+1)} = \vec{w}^{(t)} + \Delta \vec{w}^{(t)}$$

where

$$\Delta \vec{w}^{(t)} = -\varepsilon(t) \cdot \sum_{k \in T} \nabla E_k(\vec{w}^{(t)})$$

- ▶  $0 < \varepsilon(t) \leq 1$  is a *learning rate* in step  $t + 1$
- ▶  $\nabla E_k(\vec{w}^{(t)})$  is the gradient of the error of the example  $k$

Note that the random choice of the minibatch is typically implemented by randomly shuffling all data and then choosing minibatches sequentially.

# Output activations and error functions

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- ▶ The output activation is typically the identity  $y_i = \sigma(\xi_i) = \xi_i$ .

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Here, every  $\vec{x}_k \in \mathbb{R}^{|X|}$  is an *input vector* and every  $\vec{d}_k \in \mathbb{R}^{|Y|}$  is the desired network output. For every  $i \in Y$ , denote by  $d_{ki}$  the desired output of the neuron  $i$  for a given network input  $\vec{x}_k$  (the vector  $\vec{d}_k$  can be written as  $(d_{ki})_{i \in Y}$ ).

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- ▶ The error function *mean squared error (mse)*:

$$E(\vec{w}) = \frac{1}{p} \sum_{k=1}^p E_k(\vec{w})$$

where

$$E_k(\vec{w}) = \frac{1}{2} \sum_{i \in Y} (y_i(\vec{w}, \vec{x}_k) - d_{ki})^2$$

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- ▶ The error function (*categorical*) *cross entropy*:

$$E(\vec{w}) = -\frac{1}{p} \sum_{k=1}^p \sum_{i \in Y} d_{ki} \log(y_i(\vec{w}, \vec{x}_k))$$

# Gradient with Softmax & Cross-Entropy

Assume that  $V$  is the layer just below the output layer  $Y$ .

$$\begin{aligned}E(\vec{w}) &= -\frac{1}{p} \sum_{k=1}^p \sum_{i \in Y} d_{ki} \log(y_i(\vec{w}, \vec{x}_k)) \\&= -\frac{1}{p} \sum_{k=1}^p \sum_{i \in Y} d_{ki} \log\left(\frac{e^{\xi_i}}{\sum_{j \in Y} e^{\xi_j}}\right) \\&= -\frac{1}{p} \sum_{k=1}^p \sum_{i \in Y} d_{ki} \left( \xi_i - \log\left(\sum_{j \in Y} e^{\xi_j}\right) \right) \\&= -\frac{1}{p} \sum_{k=1}^p \sum_{i \in Y} d_{ki} \left( \sum_{\ell \in V} w_{i\ell} y_{\ell} - \log\left(\sum_{j \in Y} e^{\sum_{\ell \in V} w_{j\ell} y_{\ell}}\right) \right)\end{aligned}$$

Now compute the derivatives  $\frac{\partial E}{\partial y_{\ell}}$  for  $\ell \in V$ .

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## Binary classification

Assume a single output neuron  $o \in Y = \{o\}$ .

- ▶ The output activation function *logistic sigmoid*:

$$\sigma_o(\xi_o) = \frac{e^{\xi_o}}{e^{\xi_o} + 1} = \frac{1}{1 + e^{-\xi_o}}$$

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- ▶ The error function (*Binary*) *cross-entropy*:

$$E(\vec{w}) = \sum_{k=1}^p -(d_k \log(y_o(\vec{w}, \vec{x}_k)) + (1 - d_k) \log(1 - y_o(\vec{w}, \vec{x}_k)))$$

## But what is the meaning of the sigmoid?

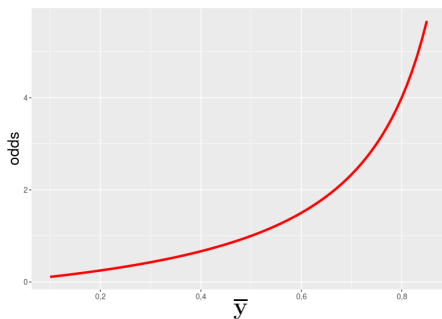
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Let  $\bar{y}$  be the "true" probability of the class 1 to be modeled.  
What about **odds** of the class 1?

$$\text{odds}(\bar{y}) = \bar{y}/1 - \bar{y}$$



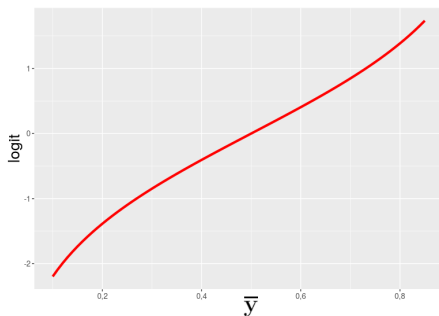
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What about **log odds (aka logit)** of the class 1?

$$\text{logit}(\bar{y}) = \log(\bar{y}/(1 - \bar{y}))$$



... stretches from  $-\infty$  to  $\infty$

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Assume that  $\bar{y}$  is the probability of the class 1. Put

$$\log(\bar{y}/(1 - \bar{y})) = \xi_o$$

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and

$$\bar{y} = \frac{1}{1 + e^{-\xi_o}}$$

That is, modeling the probability using the *classification model* (with the logistic output activation) corresponds to modeling log-odds using the *regression model* (with the identity output activation).

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What is the statistical meaning of the cross-entropy?

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**Answer:** The one that generates the data with maximum probability!

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Maximize

$$LL = \log(L) = \log(y) + \log(y) + \log(1 - y) + \log(1 - y) + \log(y)$$

But then

$$-LL = -1 \cdot \log(y) - 1 \cdot \log(y) - (1 - 0) \cdot \log(1 - y) - (1 - 0) \cdot \log(1 - y) - 1 \cdot \log(y)$$

i.e.  $-LL$  is the cross-entropy.

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Consider our model giving a probability  $y_o(\vec{w}, \vec{x})$  given input  $\vec{x}$ .

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The *likelihood*:

$$L(\vec{w}) = \prod_{k=1}^p \left(y_o(\vec{w}, \vec{x}_k)\right)^{d_k} \cdot \left(1 - y_o(\vec{w}, \vec{x}_k)\right)^{(1-d_k)}$$

$$\log(L) =$$

$$\sum_{k=1}^p \left(d_k \cdot \log(y_o(\vec{w}, \vec{x}_k)) + (1 - d_k) \cdot \log(1 - y_o(\vec{w}, \vec{x}_k))\right)$$

and thus  $-\log(L)$  = the cross-entropy.

**Minimizing the cross-entropy maximizes the log-likelihood (and vice versa).**

## Squared Error vs Logistic Output Activation

Consider a single neuron model  $y = \sigma(w \cdot x) = 1/(1 + e^{-w \cdot x})$  where  $w \in \mathbb{R}$  is the weight (ignore the bias).

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Thus

- ▶ If  $d = 1$  and  $y \approx 0$ , then  $\frac{\delta E}{\delta w} \approx 0$
- ▶ If  $d = 0$  and  $y \approx 1$ , then  $\frac{\delta E}{\delta w} \approx 0$

The gradient of  $E$  is small even though *the model is wrong!*

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For  $d = 1$

$$\frac{\delta E}{\delta w} = \frac{1}{y} \cdot y \cdot (1 - y) \cdot x = (1 - y) \cdot x$$

which is close to  $x$  for  $y \approx 0$ .

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For  $d = 0$

$$\frac{\delta E}{\delta w} = \frac{1}{1 - y} \cdot (-y) \cdot (1 - y) \cdot x = -y \cdot x$$

which is close to  $-x$  for  $y \approx 1$ .

## MLP training – practical issues

# Practical issues of gradient descent

- ▶ Training efficiency:
  - ▶ What size of a minibatch?
  - ▶ How to choose the learning rate  $\varepsilon(t)$  and control SGD ?
  - ▶ How to pre-process the inputs?
  - ▶ How to initialize weights?
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  - ▶ How to choose desired output values of the network?
- ▶ Quality of the resulting model:
  - ▶ When to stop training?
  - ▶ Regularization techniques.
  - ▶ How large network?

For simplicity, I will illustrate the reasoning on MLP + mse. Later we will see other topologies and error functions with different but always somewhat related issues.

# Issues in gradient descent

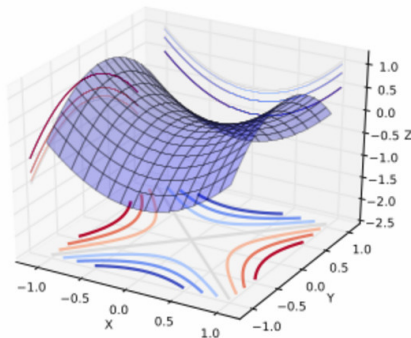
- ▶ Small networks: Lots of local minima where the descent gets stuck.
- ▶ The model identifiability problem: Swapping incoming weights of neurons  $i$  and  $j$  leaves the same network topology – **weight space symmetry**.
- ▶ Recent studies show that for sufficiently large networks all local minima have low values of the error function.

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## Saddle points

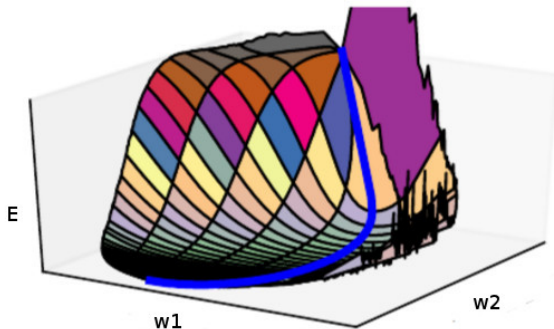
One can show (by a combinatorial argument) that larger networks have exponentially more saddle points than local minima.



# Issues in gradient descent – too slow descent

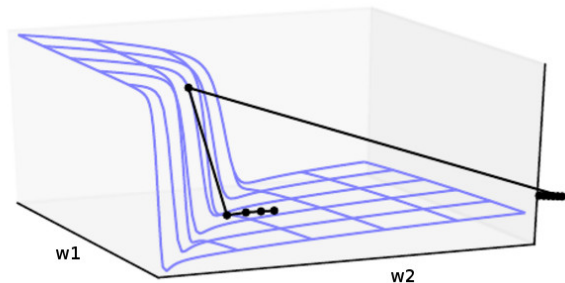
- ▶ flat regions

E.g. if the inner potentials are too large (in abs. value), then their derivative is extremely small.

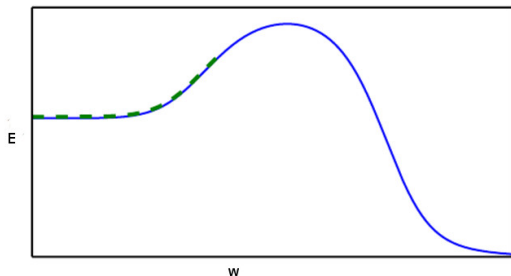


# Issues in gradient descent – too fast descent

- ▶ steep cliffs: the gradient is extremely large, descent skips important weight vectors



# Issues in gradient descent – local vs global structure



What if we initialize on the left?

# Gradient Descent in Large Networks

## Theorem

Assume (roughly),

- ▶ activation functions: "smooth" ReLU (softplus)

$$\sigma(z) = \log(1 + \exp(z))$$

*In general: Smooth, non-polynomial, analytic, Lipschitz continuous.*

- ▶ inputs  $\vec{x}_k$  of Euclidean norm equal to 1, desired values  $d_k$  satisfying  $|d_k| \in O(1)$ ,
- ▶ the number of hidden neurons per layer sufficiently large (polynomial in certain numerical characteristics of inputs roughly measuring their similarity, and exponential in the depth of the network),
- ▶ the learning rate constant and sufficiently small.

*The gradient descent converges (with high probability w.r.t. random initialization) to a global minimum with zero error at linear rate.*

Later we get to a special type of networks called ResNet where the above result demands only polynomially many neurons per layer (w.r.t. depth).

# Issues in computing the gradient

- ▶ vanishing and exploding gradients

$$\frac{\partial E_k}{\partial y_j} = y_j - d_{kj} \quad \text{for } j \in Y$$

$$\frac{\partial E_k}{\partial y_j} = \sum_{r \in j^{\rightarrow}} \frac{\partial E_k}{\partial y_r} \cdot \sigma'_r(\xi_r) \cdot w_{rj} \quad \text{for } j \in Z \setminus (Y \cup X)$$

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- ▶ inexact gradient computation:
  - ▶ Minibatch gradient is only an estimate of the true gradient.
  - ▶ Note that the standard deviation of the estimate is (roughly)  $\sigma / \sqrt{m}$  where  $m$  is the size of the minibatch and  $\sigma$  is the variance of the gradient estimate for a single training example.  
(E.g. minibatch size 10 000 means 100 times more computation than the size 100 but gives only 10 times less deviation.)

## Minibatch size

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- ▶ Multicore architectures are usually underutilized by extremely small batches.
- ▶ If all examples in the batch are to be processed in parallel (as is the typical case), then the amount of memory scales with the batch size. For many hardware setups this is the limiting factor in batch size.

# Minibatch size

- ▶ Larger batches provide a more accurate estimate of the gradient, but with less than linear returns.
- ▶ Multicore architectures are usually underutilized by extremely small batches.
- ▶ If all examples in the batch are to be processed in parallel (as is the typical case), then the amount of memory scales with the batch size. For many hardware setups this is the limiting factor in batch size.
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- ▶ It is common (especially when using GPUs) for power of 2 batch sizes to offer better runtime. Typical power of 2 batch sizes range from 32 to 256, with 16 sometimes being attempted for large models.
- ▶ Small batches can offer a regularizing effect, perhaps due to the noise they add to the learning process.  
It has been observed in practice that when using a larger batch there is a degradation in the quality of the model, as measured by its ability to generalize.

# Momentum

Issue in the gradient descent:

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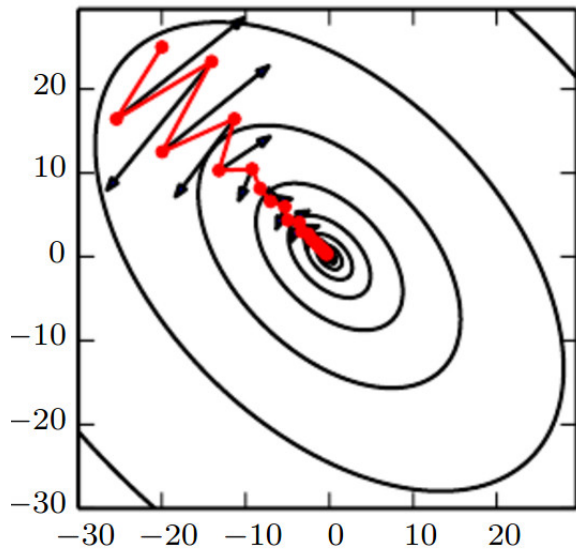


**Solution:** In every step add the change made in the previous step (weighted by a factor  $\alpha$ ):

$$\Delta \vec{w}^{(t)} = -\varepsilon(t) \cdot \sum_{k \in T} \nabla E_k(\vec{w}^{(t)}) + \alpha \cdot \Delta w_{ji}^{(t-1)}$$

where  $0 < \alpha < 1$ .

## Momentum – illustration



# SGD with momentum

- ▶ weights in  $\vec{w}^{(0)}$  are randomly initialized to values close to 0
- ▶ in the step  $t + 1$  (here  $t = 0, 1, 2 \dots$ ), weights  $\vec{w}^{(t+1)}$  are computed as follows:
  - ▶ Choose (randomly) a set of training examples  $T \subseteq \{1, \dots, p\}$
  - ▶ Compute

$$\vec{w}^{(t+1)} = \vec{w}^{(t)} + \Delta \vec{w}^{(t)}$$

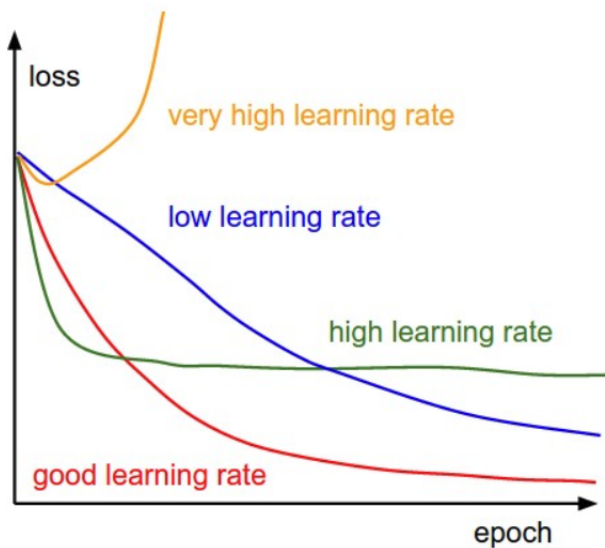
where

$$\Delta \vec{w}^{(t)} = -\varepsilon(t) \cdot \sum_{k \in T} \nabla E_k(\vec{w}^{(t)}) + \alpha \Delta \vec{w}^{(t-1)}$$

- ▶  $0 < \varepsilon(t) \leq 1$  is a *learning rate* in step  $t + 1$
- ▶  $0 < \alpha < 1$  measures the "influence" of the momentum
- ▶  $\nabla E_k(\vec{w}^{(t)})$  is the gradient of the error of the example  $k$

Note that the random choice of the minibatch is typically implemented by randomly shuffling all data and then choosing minibatches sequentially.

# Learning rate



# Search for the learning rate

- ▶ Use settings from a successful solution of a similar problem as a baseline.
- ▶ Search for the learning rate using the learning monitoring:
  - ▶ Search through values from small (e.g. 0.001) to (0.1), possibly multiplying by 2.
  - ▶ Train for several epochs, observe the learning curves (see cross-validation later).

# Adaptive learning rate

- ▶ Power scheduling: Set  $\epsilon(t) = \epsilon_0 / (1 + t/s)$  where  $\epsilon_0$  is an initial learning rate and  $s$  a number of steps  
(after  $s$  steps the learning rate is  $\epsilon_0/2$ , after  $2s$  it is  $\epsilon_0/3$  etc.)

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(the learning rate decays faster than in the power scheduling)
- ▶ Piecewise constant scheduling: A constant learning rate for a number of steps/epochs, then a smaller learning rate, and so on.
- ▶ 1cycle scheduling: Start by increasing the initial learning rate from  $\epsilon_0$  linearly to  $\epsilon_1$  (approx.  $\epsilon_1 = 10\epsilon_0$ ) halfway through training. Then decrease from  $\epsilon_1$  linearly to  $\epsilon_0$ . Finish by dropping the learning rate by several orders of magnitude (still linearly).  
According to a 2018 paper by Leslie Smith this may converge much faster (100 epochs vs 800 epochs on CIFAR10 dataset).

For comparison of some methods see: AN EMPIRICAL STUDY OF LEARNING RATES IN DEEP NEURAL NETWORKS FOR SPEECH RECOGNITION, Senior et al

So far we have considered fixed schedules for learning rates.

It is better to have

- ▶ larger rates for weights with smaller updates,
- ▶ smaller rates for weights with larger updates.

AdaGrad uses individually adapting learning rate for each weight.

# SGD with AdaGrad

- ▶ weights in  $\vec{w}^{(0)}$  are randomly initialized to values close to 0
- ▶ in the step  $t + 1$  (here  $t = 0, 1, 2 \dots$ ), compute  $\vec{w}^{(t+1)}$  :
  - ▶ Choose (randomly) a minibatch  $T \subseteq \{1, \dots, p\}$
  - ▶ Compute

$$w_{ji}^{(t+1)} = w_{ji}^{(t)} + \Delta w_{ji}^{(t)}$$

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$$w_{ji}^{(t+1)} = w_{ji}^{(t)} + \Delta w_{ji}^{(t)}$$

where

$$\Delta w_{ji}^{(t)} = -\frac{\eta}{\sqrt{r_{ji}^{(t)} + \delta}} \cdot \sum_{k \in T} \frac{\partial E_k}{\partial w_{ji}}(\vec{w}^{(t)})$$

and

$$r_{ji}^{(t)} = r_{ji}^{(t-1)} + \left( \sum_{k \in T} \frac{\partial E_k}{\partial w_{ji}}(\vec{w}^{(t)}) \right)^2$$

- ▶  $\eta$  is a constant expressing the influence of the learning rate, typically 0.01.
- ▶  $\delta > 0$  is a smoothing term (typically 1e-8) avoiding division by 0.

The main disadvantage of AdaGrad is the accumulation of the gradient throughout the whole learning process.

In case the learning needs to get over several "hills" before settling in a deep "valley", the weight updates get far too small before getting to it.

RMSProp uses an exponentially decaying average to discard history from the extreme past so that it can converge rapidly after finding a convex bowl, as if it were an instance of the AdaGrad algorithm initialized within that bowl.

# SGD with RMSProp

- ▶ weights in  $\vec{w}^{(0)}$  are randomly initialized to values close to 0
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and

$$r_{ji}^{(t)} = \rho r_{ji}^{(t-1)} + (1 - \rho) \left( \sum_{k \in T} \frac{\partial E_k}{\partial w_{ji}}(\vec{w}^{(t)}) \right)^2$$

- ▶  $\eta$  is a constant expressing the influence of the learning rate (Hinton suggests  $\rho = 0.9$  and  $\eta = 0.001$ ).
- ▶  $\delta > 0$  is a smoothing term (typically  $1e-8$ ) avoiding division by 0.

## Other optimization methods

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Unfortunately, there is currently no consensus on this point.

According to a recent study, the family of algorithms with adaptive learning rates (represented by RMSProp and AdaDelta) performed fairly robustly, no single best algorithm has emerged.

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According to a recent study, the family of algorithms with adaptive learning rates (represented by RMSProp and AdaDelta) performed fairly robustly, no single best algorithm has emerged.

Currently, the most popular optimization algorithms actively in use include SGD, SGD with momentum, RMSProp, RMSProp with momentum, AdaDelta and Adam.

The choice of which algorithm to use, at this point, seems to depend largely on the user's familiarity with the algorithm.

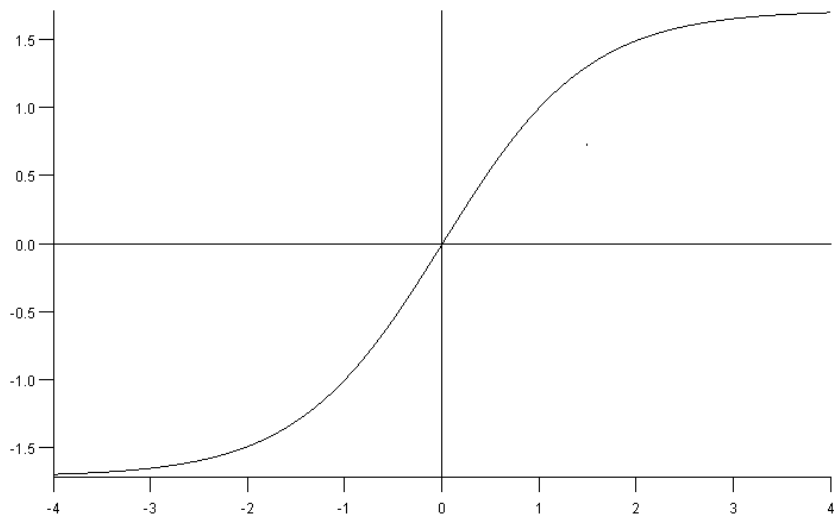
# Choice of (hidden) activations

Generic requirements imposed on activation functions:

1. differentiability  
(to do gradient descent)
2. non-linearity  
(linear multi-layer networks are equivalent to single-layer)
3. monotonicity  
(local extrema of activation functions induce local extrema of the error function)
4. "linearity"  
(i.e. preserve as much linearity as possible; linear models are easiest to fit; find the "minimum" non-linearity needed to solve a given task)

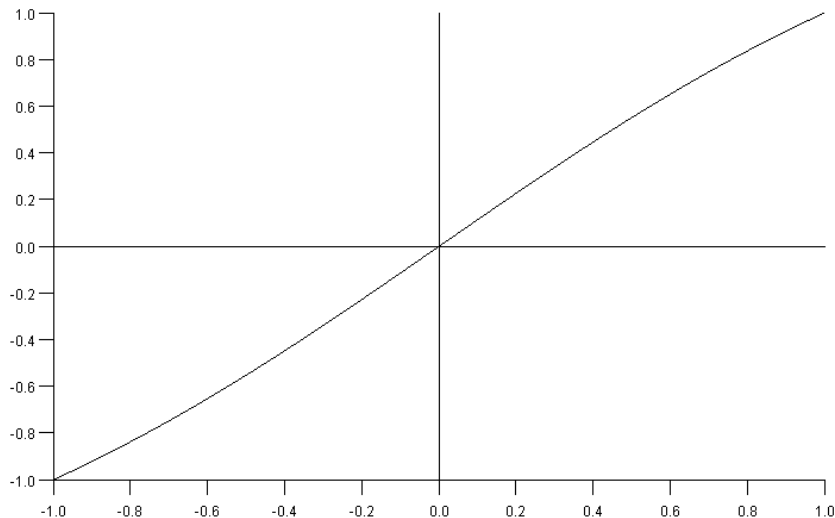
The choice of activation functions is closely related to input preprocessing and the initial choice of weights. I will illustrate the reasoning on sigmoidal functions; say few words about other activation functions later.

## Activation functions – tanh



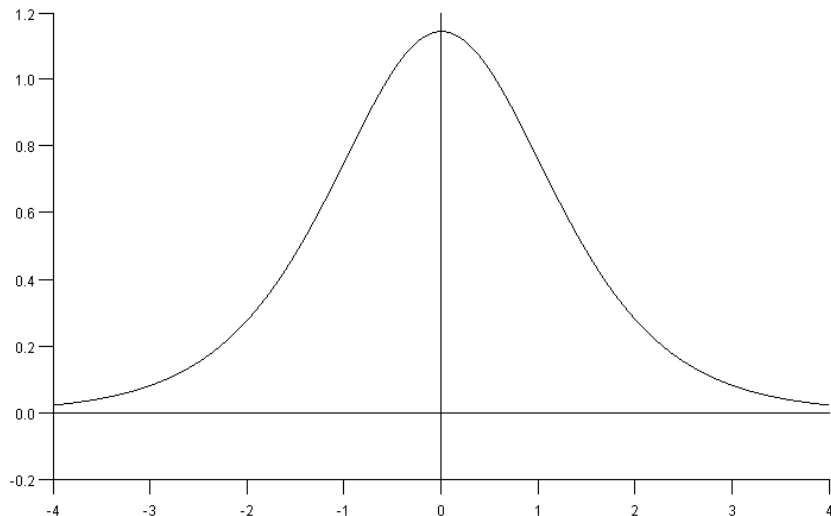
$\sigma(\xi) = 1.7159 \cdot \tanh(\frac{2}{3} \cdot \xi)$ , we have  $\lim_{\xi \rightarrow \infty} \sigma(\xi) = 1.7159$  and  $\lim_{\xi \rightarrow -\infty} \sigma(\xi) = -1.7159$

## Activation functions – tanh



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## Activation functions – tanh



first derivative:  $\sigma(\xi) = 1.7159 \cdot \tanh(\frac{2}{3} \cdot \xi)$

# Input preprocessing

- ▶ Some inputs may be much larger than others.

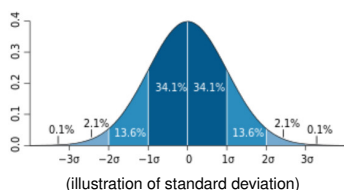
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E.g.: Height vs weight of a person, maximum speed of a car (in km/h) vs its price (in CZK), etc.
  - ▶ Large inputs have greater influence on the training than the small ones. In addition, too large inputs may slow down learning (saturation of activation functions).
  - ▶ Typical standardization:
    - ▶ average = 0 (subtract the mean)
    - ▶ variance = 1 (divide by the standard deviation)
- Here the mean and standard deviation may be estimated from data (the training set).



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  - ▶  $\sigma$  is almost linear on  $[-1, 1]$ ,
  - ▶  $\sigma$  saturates out of the interval  $[-4, 4]$  (i.e. it is close to its limit values and its derivative is close to 0).

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Thus

- ▶ for too small weights we may get (almost) linear model.
- ▶ for too large weights the activations may get saturated and the learning will be very slow.

Hence, we want to choose weights so that the inner potentials of neurons will be roughly in the interval  $[-1, 1]$ .

# Normal LeCun initialization

- ▶ Assume the input data have the mean  $= 0$  and the variance  $= 1$ . Consider a neuron  $j$  from the first layer with  $n$  inputs. Assume its weights chosen randomly by the normal distribution  $\mathcal{N}(0, w^2)$ . Assume that all random choices are independent of each other.
- ▶ **The rule:** Choose the standard deviation of weights  $w$  so that the *standard deviation* of  $\xi_j$  (denote by  $\sigma_j$ ) satisfies  $\sigma_j \approx 1$ .

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- ▶ **The rule:** Choose the standard deviation of weights  $w$  so that the *standard deviation* of  $\xi_j$  (denote by  $o_j$ ) satisfies  $o_j \approx 1$ .
- ▶ Basic properties of the variance of independent variables give  $o_j = \sqrt{n} \cdot w$ .

Thus by putting  $w = \sqrt{\frac{1}{n}}$  we obtain  $o_j = 1$ .

# Normal LeCun initialization

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- ▶ Basic properties of the variance of independent variables give  $o_j = \sqrt{n} \cdot w$ .

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- ▶ The same works for higher layers,  $n$  corresponds to the number of neurons in the layer one level lower.

This gives *normal LeCun initialization*:

$$w_i \sim \mathcal{N}\left(0, \frac{1}{n}\right)$$

# Normal Glorot initialization

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Glorot & Bengio (2010) presented a **normalized initialization** by choosing weights randomly from the following normal distribution:

$$N\left(0, \frac{2}{m+n}\right) = N\left(0, \frac{1}{(m+n)/2}\right)$$

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This is designed to compromise between the goal of initializing all layers to have the same activation variance and the goal of initializing all layers to have the same gradient variance.

This gives *normal Glorot initialization* (also called *normal Xavier initialization*):

$$w_i \sim \mathcal{N}\left(0, \frac{2}{m+n}\right)$$

# Uniform LeCun initialization

- ▶ Assume that the input data have mean = 0 and variance = 1.

Consider a neuron  $j$  from the first layer with  $n$  inputs. Assume its weights chosen randomly by the uniform distribution  $U(-w, w)$ .

Assume that all random choices are independent of each other.

- ▶ As before, we want the standard deviation  $\sigma_j$  of the inner potential  $\xi_j$  to be approximately 1.
- ▶ Basic properties of the variance of independent variables give  $\sigma_j = \sqrt{\frac{n}{3}} \cdot w$ .

Thus by putting  $w = \sqrt{\frac{3}{n}}$  we obtain  $\sigma_j = 1$ .

We obtain *uniform LeCun initialization*:

$$w_i \sim U\left(-\sqrt{\frac{3}{n}}, \sqrt{\frac{3}{n}}\right)$$

# Uniform Glorot initialization

Similarly to the normal case, we want to normalize the initialization w.r.t. both forward and backward passes.

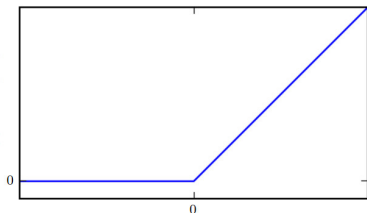
We obtain *uniform Glorot initialization* (aka *uniform Xavier init.*):

$$w_i \sim U\left(-\sqrt{\frac{6}{m+n}}, \sqrt{\frac{6}{m+n}}\right) = U\left(-\sqrt{\frac{3}{(m+n)/2}}, \sqrt{\frac{3}{(m+n)/2}}\right)$$

Here  $n$  is the number of inputs to the layer,  $m$  is the number of neurons in the layer above.

# Modern activation functions

For hidden neurons sigmoidal functions are often substituted with piece-wise linear activations functions. Most prominent is ReLU:



$$\sigma(\xi) = \max\{0, \xi\}$$

- ▶ THE default activation function recommended for use with most feedforward neural networks.
- ▶ As close to linear function as possible; very simple; does not saturate for large potentials.
- ▶ Dead for negative potentials.

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Modifying the normal LeCun initialization to take the halving variance into account, we obtain *normal He initialization*:

$$w_i \in \mathcal{N}\left(0, \frac{2}{n}\right) \qquad \left(\text{LeCun is } w_i \in \mathcal{N}\left(0, \frac{1}{n}\right)\right)$$

# More modern activation functions

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$$\sigma(\xi) = \begin{cases} \alpha(\exp(\xi) - 1) & \text{for } \xi < 0 \\ \xi & \text{for } \xi \geq 0 \end{cases}$$

Here  $\alpha$  is a parameter, ELU converges to  $-\alpha$  as  $\xi \rightarrow -\infty$ . As opposed to ReLU: Smooth, always non-zero gradient (but saturates), slower to compute.

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- ▶ SELU: Scaled variant of ELU :

$$\sigma(\xi) = \lambda \begin{cases} \alpha(\exp(\xi) - 1) & \text{for } \xi < 0 \\ \xi & \text{for } \xi \geq 0 \end{cases}$$

*Self-normalizing*, i.e. output of each layer will tend to preserve a mean (close to) 0 and a standard deviation (close to) 1 for  $\lambda \approx 1.050$  and  $\alpha \approx 1.673$ , properly initialized weights (see below) and normalized inputs (zero mean, standard deviation 1).

# Initializing with Normal Distribution

Denote by  $n$  the number of inputs to the initialized layer, and  $m$  the number of neurons in the layer.

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- ▶ normal LeCun:

$$w_i \sim \mathcal{N}\left(0, \frac{1}{n}\right)$$

Suitable for SELU (by the authors)

# How to choose activation of hidden neurons

- ▶ The default is ReLU.
- ▶ According to Aurélien Géron:

*SELU > ELU > leakyReLU > ReLU > tanh > logistic*

For discussion see: Hands-On Machine Learning with Scikit-Learn, Keras, and TensorFlow: Concepts, Tools, and Techniques to Build Intelligent Systems, Aurélien Géron

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Note that the output values of neurons in the  $\ell$ -th layer can be seen as inputs to the sub-network consisting of all layers above the  $\ell$ -th one.

What if we standardize the values of the  $\ell$ -th layer as we did with the input data?

For this we need to form a "dataset" of values of the  $\ell$ -th layer.

## Batch normalization (roughly)

Let us consider the  $\ell$ -th layer with  $n$  neurons.

Consider a batch of training examples:

$$\{(\vec{x}_k, \vec{d}_k) \mid k = 1, \dots, p\}$$

(This is typically a minibatch.)

## Batch normalization (roughly)

Let us consider the  $\ell$ -th layer with  $n$  neurons.

Consider a batch of training examples:

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(This is typically a minibatch.)

- ▶ For every  $k = 1, \dots, p$ : Compute the values of neurons in the  $\ell$ -th layer for the input  $\vec{x}_k$  and obtain a vector

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- ▶ Set all components of all vectors  $\vec{z}_k$  to the mean  $= 0$  and the variance  $= 1$  and obtain *normalized vectors*:  $\hat{z}_1, \dots, \hat{z}_p$ .
- ▶ For every  $k = 1, \dots, p$  give

$$\vec{\gamma} \cdot \hat{z}_k + \delta$$

as the output of the  $\ell$ -th layer instead of  $\vec{z}_k$ . Here  $\vec{\gamma}$  and  $\delta$  are new trainable weights.

# Generalization

**Intuition:** Generalization = ability to cope with new unseen instances.

Data are mostly noisy, so it is not good idea to fit exactly.

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In case of function approximation, the network should not return exact results as in the training set.

More formally: It is typically assumed that the training set has been generated as follows:

$$d_{kj} = g_j(\vec{x}_k) + \Theta_{kj}$$

where  $g_j$  is the "underlying" function corresponding to the output neuron  $j \in Y$  and  $\Theta_{kj}$  is random noise.

The network should fit  $g_j$  not the noise.

Methods improving generalization are called **regularization methods**.

# Regularization

Regularization is a big issue in neural networks, as they typically use a huge amount of parameters and thus are very susceptible to overfitting.

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von Neumann: **"With four parameters I can fit an elephant, and with five I can make him wiggle his trunk."**

... and I ask you prof. Neumann:

What can you fit with 40GB of parameters??

## Early stopping

Early stopping means that we stop learning before it reaches a minimum of the error  $E$ .

When to stop?

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When to stop?

In many applications the error function is not the main thing we want to optimize.

E.g. in the case of a trading system, we typically want to maximize our profit not to minimize (strange) error functions designed to be easily differentiable.

Also, as noted before, minimizing  $E$  completely is not good for generalization.

For start: We may employ standard approach of training on one set and stopping on another one.

# Early stopping

Divide your dataset into several subsets:

- ▶ **training set** (e.g. 60%) – train the network here
- ▶ **validation set** (e.g. 20%) – use to stop the training
- ▶ **test set** (e.g. 20%) – use to evaluate the final model

What to use as a stopping rule?

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What to use as a stopping rule?

You may observe  $E$  (or any other function of interest) on the validation set, if it does not improve for last  $k$  steps, stop.

Alternatively, you may observe the gradient, if it is small for some time, stop.

(recent studies shown that this traditional rule is not too good: it may happen that the gradient is larger close to minimum values; on the other hand,  $E$  does not have to be evaluated which saves time.

To compare models you may use ML techniques such as various types of cross-validation etc.

# Size of the network

Similar problem as in the case of the training duration:

- ▶ Too small network is not able to capture intrinsic properties of the training set.
- ▶ Large networks overfit faster.

**Solution:** Optimal number of neurons :-)

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**Solution:** Optimal number of neurons :-)

- ▶ there are some (useless) theoretical bounds
- ▶ there are algorithms dynamically adding/removing neurons (not much use nowadays)
- ▶ In practice: Start with an existing network solving similar problem.

If you are trully desperate trying to solve a brand new problem, you may try an ancient rule of thumb: the number of neurons  $\approx$  ten times less than the number of training instances.

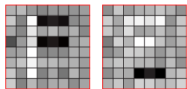
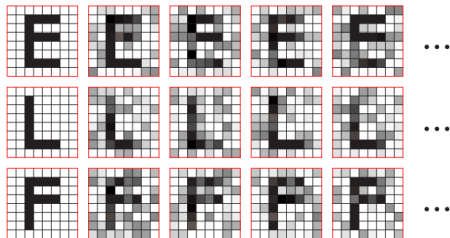
Experiment, experiment, experiment.

# Feature extraction

Consider a two layer network. Hidden neurons are supposed to represent "patterns" in the inputs.

Example: Network 64-2-3 for letter classification:

*sample training patterns*



*learned input-to-hidden weights*

# Ensemble methods

Techniques for reducing generalization error by combining several models.

The reason that ensemble methods work is that different models will usually not make all the same errors on the test set.

**Idea:** Train several different models separately, then have all of the models vote on the output for test examples.

# Ensemble methods

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## Bagging:

- ▶ Generate  $k$  training sets  $T_1, \dots, T_k$  by *sampling from  $\mathcal{T}$  uniformly with replacement*.

If the number of samples is  $|\mathcal{T}|$ , then on average  $|T_i| = (1 - 1/e)|\mathcal{T}|$ .

- ▶ For each  $i$ , train a model  $M_i$  on  $T_i$ .
- ▶ Combine outputs of the models: for regression by averaging, for classification by (majority) voting.

# Dropout

**The algorithm:** In every step of the gradient descent

- ▶ choose randomly a set  $N$  of neurons, each neuron is included in  $N$  independently with probability  $1/2$ ,  
(in practice, different probabilities are used as well).
- ▶ do forward and backward propagations only using the selected neurons  
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Dropout resembles bagging: Large ensemble of neural networks is trained "at once" on parts of the data.

Dropout is not exactly the same as bagging: The models share parameters, with each model inheriting a different subset of parameters from the parent neural network. This parameter sharing makes it possible to represent an exponential number of models with a tractable amount of memory.

In the case of bagging, each model is trained to convergence on its respective training set. This would be infeasible for large networks/training sets.

# Dropout – details

- ▶ The inner potential of a neuron  $j$  **without dropout**:

$$\xi_j = \sum_{i \in j_{\leftarrow}} w_{ji} y_i$$

- ▶ The inner potential of a neuron  $j$  **with dropout**:

$$r_i \sim \text{Bernoulli}(1/2) \quad \text{for all } i \in j_{\leftarrow} \setminus \{0\}$$

$$\xi_j = \sum_{i \in j_{\leftarrow}} w_{ji} (r_i y_i)$$

(Intuitively, randomly chosen neurons are masked out.)

- ▶ During inference do not drop out neurons and multiply values of neurons with  $1/2$ .

This compensates for the fact that without the drop out there are twice as many neurons.

## Weight decay and L2 regularization

Generalization can be improved by removing "unimportant" weights.

Penalising large weights gives stronger indication about their importance.

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In every step we decrease weights (multiplicatively) as follows:

$$w_{ji}^{(t+1)} = (1 - \zeta)(w_{ji}^{(t)} + \Delta w_{ji}^{(t)})$$

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Weight decay is equivalent to the gradient descent with a constant learning rate  $\varepsilon$  and the following error function:

$$E'(\vec{w}) = E(\vec{w}) + \frac{2\zeta}{\varepsilon}(\vec{w} \cdot \vec{w})$$

Here  $\frac{2\zeta}{\varepsilon}(\vec{w} \cdot \vec{w})$  is the L2 regularization that penalizes large weights.

## More optimization, regularization ...

There are many more practical tips, optimization methods, regularization methods, etc.

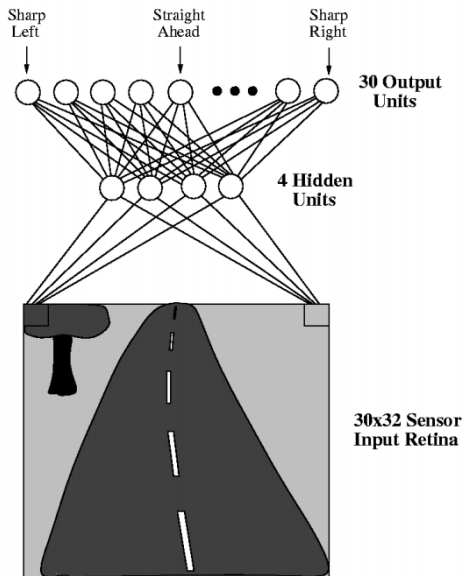
For a very nice survey see

<http://www.deeplearningbook.org/>

... and also all other infinitely many urls concerned with deep learning.

Some applications

# ALVINN (history)



## Architecture:

- ▶ MLP,  $960 - 4 - 30$  (also  $960 - 5 - 30$ )
- ▶ inputs correspond to pixels

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- ▶ MLP,  $960 - 4 - 30$  (also  $960 - 5 - 30$ )
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## **Activity:**

- ▶ activation functions: logistic sigmoid
- ▶ Steering wheel position determined by "center of mass" of neuron values.

**Learning:** Trained during (live) drive.

- ▶ Front window view captured by a camera, 25 images per second.
- ▶ Training samples of the form  $(\vec{x}_k, \vec{d}_k)$  where
  - ▶  $\vec{x}_k$  = image of the road
  - ▶  $\vec{d}_k$  = corresponding position of the steering wheel
- ▶ position of the steering wheel "blurred" by Gaussian distribution:

$$d_{ki} = e^{-D_i^2/10}$$

where  $D_i$  is the distance of the  $i$ -th output from the one which corresponds to the correct position of the wheel.

(The authors claim that this was better than the binary output.)

# ALVINN – Selection of training samples

Naive approach: take images directly from the camera and adapt accordingly.

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Naive approach: take images directly from the camera and adapt accordingly.

Problems:

- ▶ If the driver is gentle enough, the car never learns how to get out of dangerous situations. A solution may be
  - ▶ turn off learning for a moment, then suddenly switch on, and let the net catch on,
  - ▶ let the driver drive as if being insane (dangerous, possibly expensive).
- ▶ The real view out of the front window is repetitive and boring, the net would overfit on few examples.

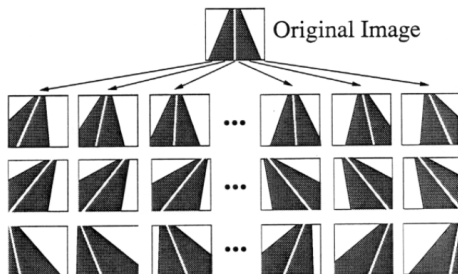
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Problem with a "good" driver is solved as follows:

# ALVINN – Selection of training examples

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- ▶ 15 distorted copies of each image:

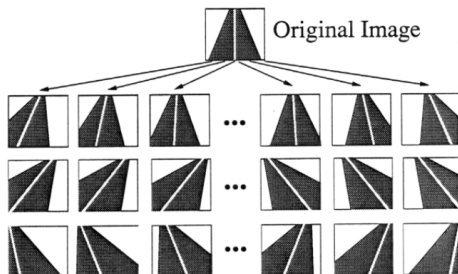


- ▶ desired output generated for each copy

# ALVINN – Selection of training examples

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- ▶ desired output generated for each copy

"Boring" images solved as follows:

- ▶ a buffer of 200 images (including 15 copies of the original), in every step the system trains on the buffer
- ▶ after several updates a new image is captured, 15 copies are made and they will substitute 15 images in the buffer (5 chosen randomly, 10 with the **smallest** error).

# ALVINN - learning

- ▶ pure backpropagation
- ▶ constant learning rate
- ▶ momentum, slowly increasing.

## Results:

- ▶ Trained for 5 minutes, speed 4 miles per hour.
- ▶ ALVINN was able to drive well on a new road it has never seen (in different weather conditions).

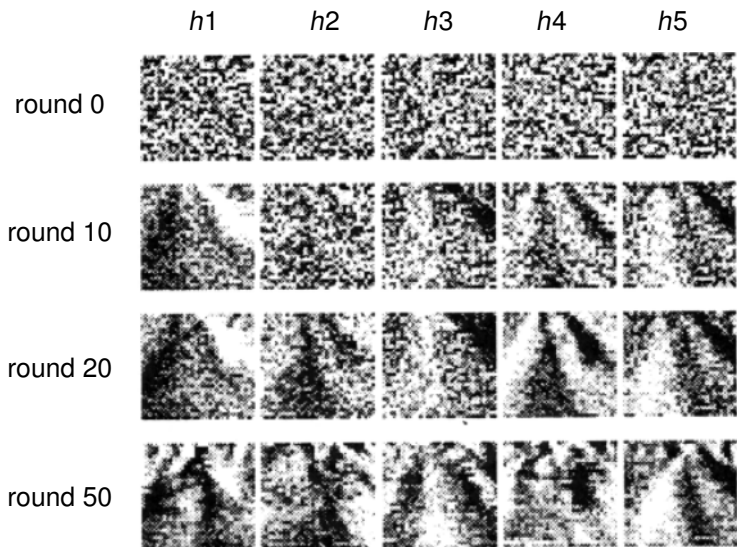
# ALVINN - learning

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- ▶ The maximum speed was limited by the hydraulic controller of the steering wheel, not the learning algorithm.

# ALVINN - weight development



Here  $h1, \dots, h5$  are hidden neurons.

# MNIST – handwritten digits recognition

- ▶ Database of labelled images of handwritten digits: 60 000 training examples, 10 000 testing.
- ▶ Dimensions: 28 x 28, digits are centered to the "center of gravity" of pixel values and normalized to fixed size.
- ▶ More at <http://yann.lecun.com/exdb/mnist/>

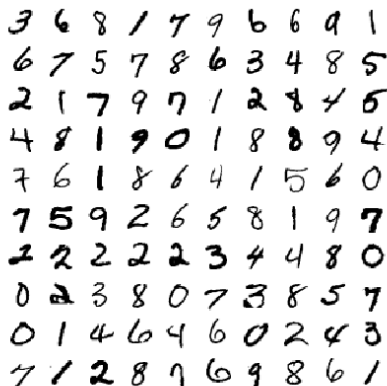


Fig. 4. Size-normalized examples from the MNIST database.

The database is used as a standard benchmark in lots of publications.

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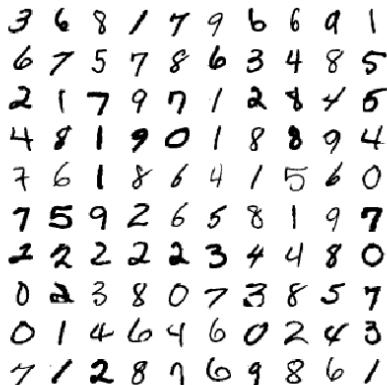


Fig. 4. Size-normalized examples from the MNIST database.

The database is used as a standard benchmark in lots of publications.

Allows comparison of various methods.

One of the best "old" results is the following:

6-layer NN 784-2500-2000-1500-1000-500-10 (on GPU)  
(Ciresan et al. 2010)

**Abstract:** Good old on-line back-propagation for plain multi-layer perceptrons yields a very low 0.35 error rate on the famous MNIST handwritten digits benchmark. All we need to achieve this best result so far are many hidden layers, many neurons per layer, numerous deformed training images, and graphics cards to greatly speed up learning.

A famous application of a learning convolutional network LeNet-1 in 1998.

# MNIST – LeNet1

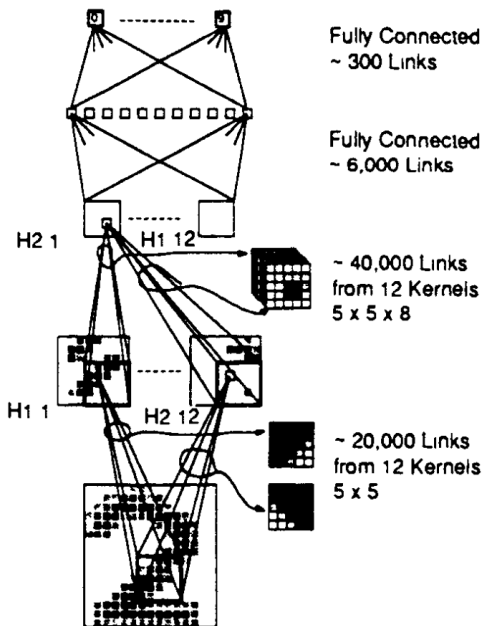
10 Output Units

Layer H3  
30 Hidden Units

Layer H2  
 $12 \times 16 = 192$   
Hidden Units

Layer H1  
 $12 \times 64 = 768$   
Hidden Units

256 Input Units



Interpretation of output:

- ▶ the output neuron with the highest value identifies the digit.
- ▶ the same, but if the two largest neuron values are too close together, the input is rejected (i.e. no answer).

## **Learning:**

Inputs:

- ▶ training on 7291 samples, tested on 2007 samples

## **Results:**

- ▶ error on test set without rejection: 5%
- ▶ error on test set with rejection: 1% (12% rejected)
- ▶ compare with dense MLP with 40 hidden neurons: error 1% (19.4% rejected)

# Modern convolutional networks

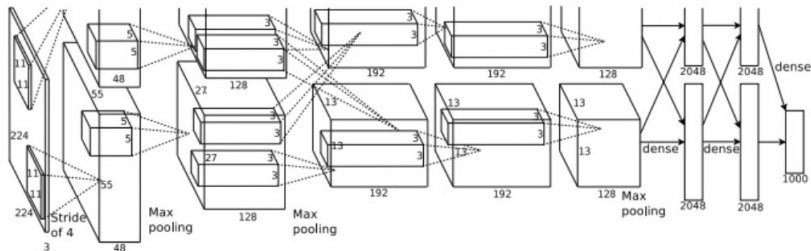
The rest of the lecture is based on the online book Neural Networks and Deep Learning by Michael Nielsen.

<http://neuralnetworksanddeeplearning.com/index.html>

- ▶ Convolutional networks are currently the best networks for image classification.
- ▶ Their common ancestor is LeNet-5 (and other LeNets) from nineties.

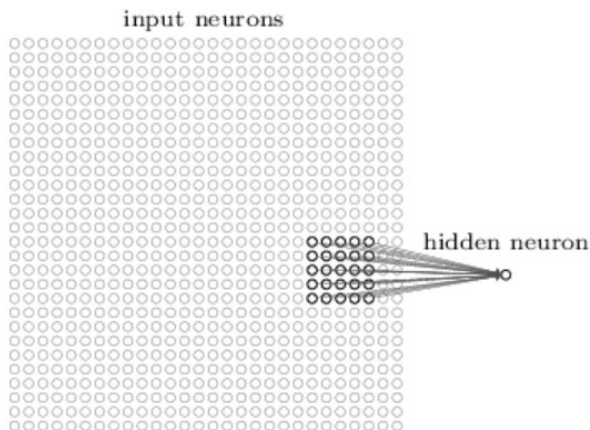
Y. LeCun, L. Bottou, Y. Bengio, and P. Haffner. Gradient-based learning applied to document recognition. Proceedings of the IEEE, 1998

In 2012 this network made a breakthrough in ILSVRC competition, taking the classification error from around 28% to 16%:



A convolutional network, trained on two GPUs.

# Convolutional networks - local receptive fields

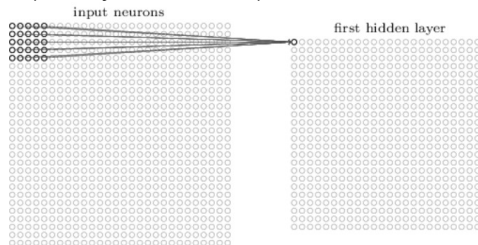


Every neuron is connected with a field of  $k \times k$  (in this case  $5 \times 5$ ) neurons in the lower layer (this field is *receptive field*).

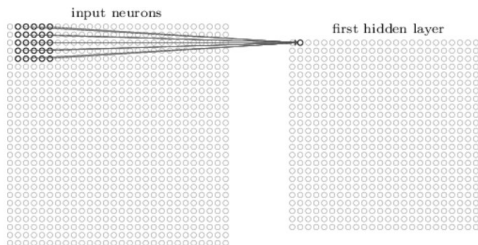
Neuron is "standard": Computes a weighted sum of its inputs, applies an activation function.

# Convolutional networks - stride length

Then we slide the local receptive field over by one pixel to the right (i.e., by one neuron), to connect to a second hidden neuron:

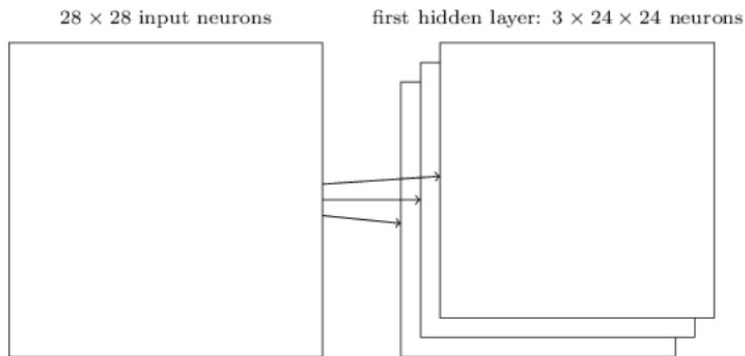


The "size" of the slide is called *stride length*.



The group of all such neurons is *feature map*. all these neurons *share weights and biases*!

# Feature maps

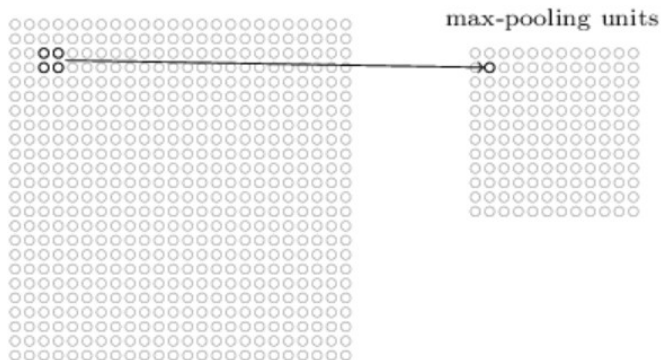


Each feature map represents a property of the input that is supposed to be spatially invariant.

Typically, we consider several feature maps in a single layer.

# Pooling

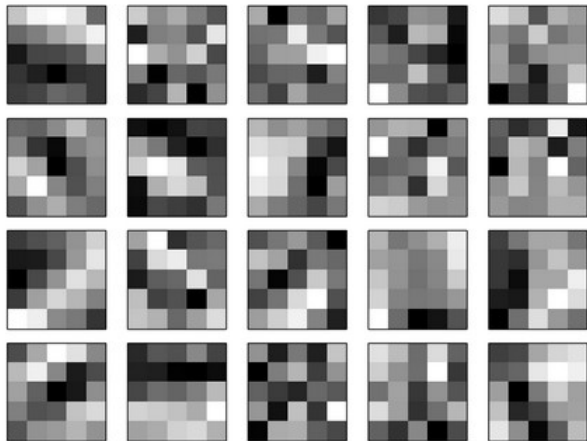
hidden neurons (output from feature map)



Neurons in the pooling layer compute functions of their receptive fields:

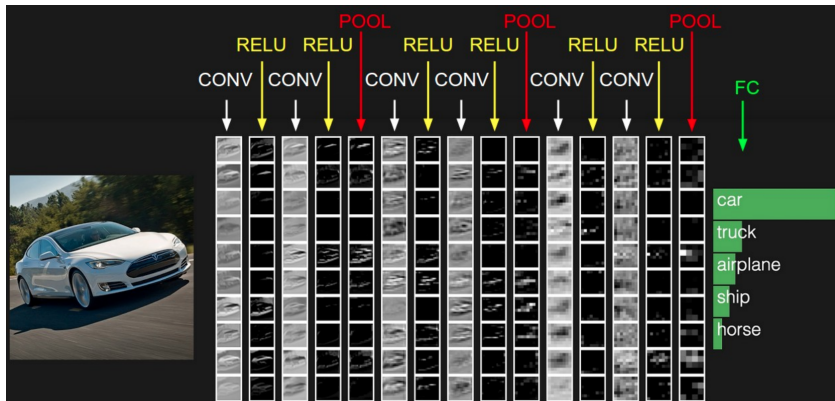
- ▶ **Max-pooling** : maximum of inputs
- ▶ **L2-pooling** : square root of the sum of squares
- ▶ **Average-pooling** : mean
- ▶ ...

## Trained feature maps

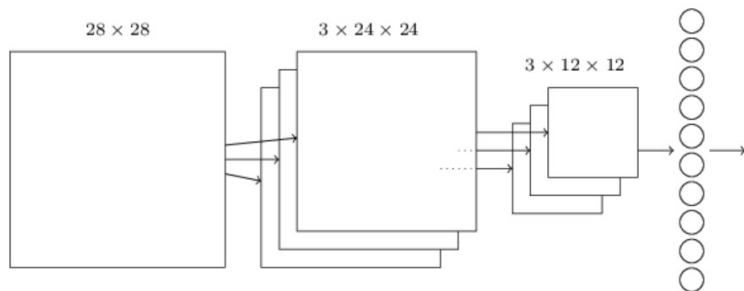


(20 feature maps, receptive fields  $5 \times 5$ )

# Trained feature maps



# Simple convolutional network

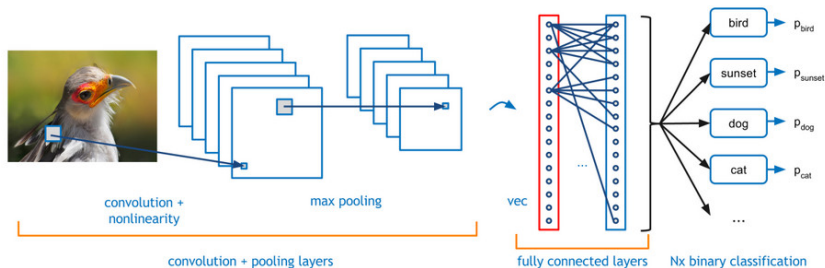


$28 \times 28$  input image, 3 feature maps, each feature map has its own max-pooling (field  $5 \times 5$ , stride = 1), 10 output neurons.

Each neuron in the output layer gets input from each neuron in the pooling layer.

Trained using backprop, which can be easily adapted to convolutional networks.

# Convolutional network

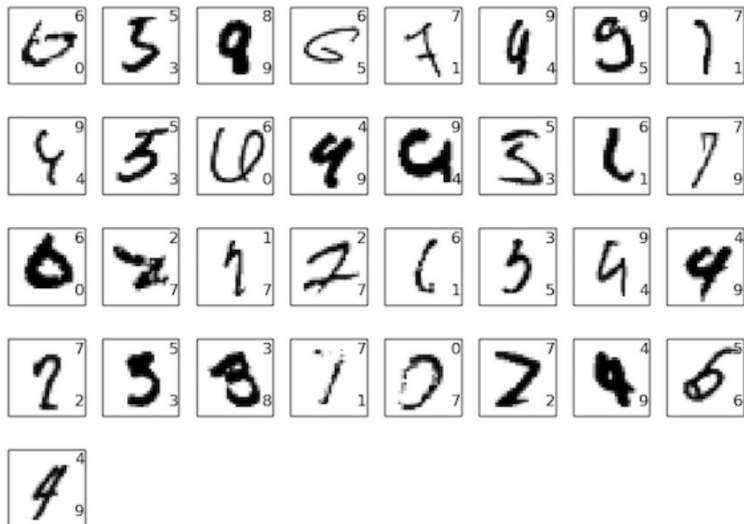


# Simple convolutional network vs MNIST

two convolutional-pooling layers, one 20, second 40 feature maps, two dense (MLP) layers (1000-1000), outputs (10)

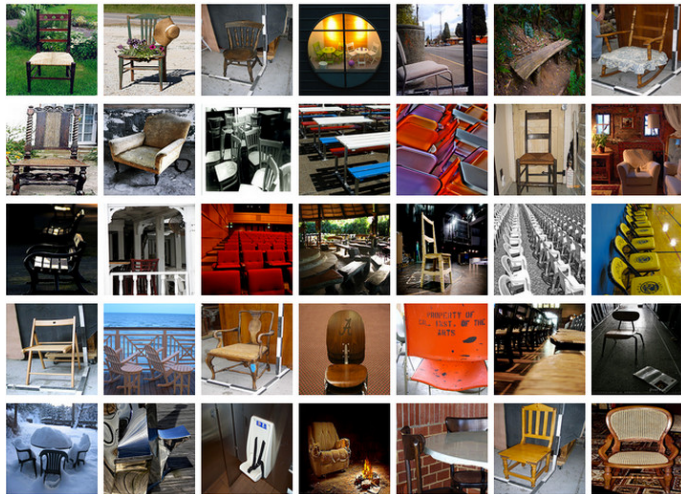
- ▶ Activation functions of the feature maps and dense layers: ReLU
- ▶ max-pooling
- ▶ output layer: soft-max
- ▶ Error function: negative log-likelihood (= cross-entropy)
- ▶ Training: SGD, mini-batch size 10
- ▶ learning rate 0.03
- ▶ L2 regularization with "weight"  $\lambda = 0.1$  + dropout with prob. 1/2
- ▶ training for 40 epochs (i.e. every training example is considered 40 times)
- ▶ Expanded dataset: displacement by one pixel to an arbitrary direction.
- ▶ Committee voting of 5 networks.

Out of 10 000 images in the test set, only these 33 have been incorrectly classified:



## More complex convolutional networks

Convolutional networks have been used for classification of images from the ImageNet database (16 million color images, 20 thousand classes)



# ImageNet Large-Scale Visual Recognition Challenge (ILSVRC)

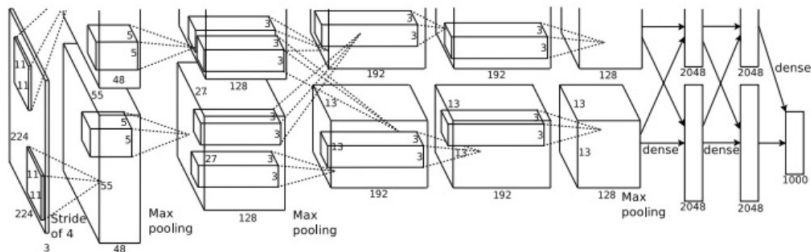
Competition in classification over a subset of images from ImageNet.

Started in 2010, assisted in breakthrough in image recognition.

Training set 1.2 million images, 1000 classes. Validation set: 50 000, test set: 150 000.

Many images contain more than one object  $\Rightarrow$  model is allowed to choose five classes, the correct label must be among the five. (top-5 criterion).

ImageNet classification with deep convolutional neural networks, by Alex Krizhevsky, Ilya Sutskever, and Geoffrey E. Hinton (2012).



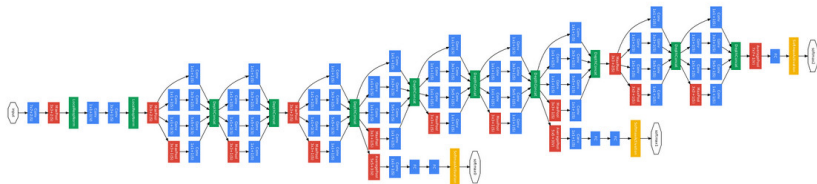
Trained on two GPUs (NVIDIA GeForce GTX 580)

Výsledky:

- ▶ accuracy 84.7% in top-5 (second best algorithm at the time 73.8%)
- ▶ 63.3% "perfect" (top-1) classification

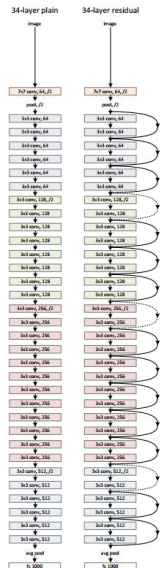
The same set as in 2012, top-5 criterion.

GoogLeNet: deep convolutional network, 22 layers

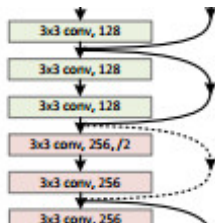
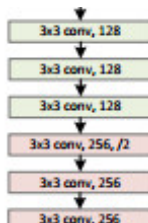


Results:

- Accuracy 93.33% top-5



- ▶ Deep convolutional network
- ▶ Various numbers of layers, the winner has 152 layers
- ▶ Skip connections implementing residual learning
- ▶ Error **3.57%** in top-5.



Trimps-Soushen (The Third Research Institute of Ministry of Public Security)

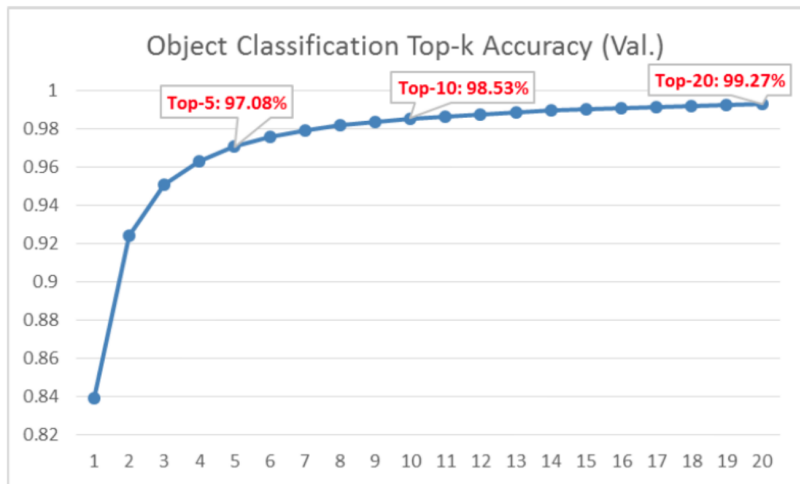
There is no new innovative technology or novelty by Trimps-Soushen.

Ensemble of the pretrained models from Inception-v3, Inception-v4, Inception-ResNet-v2, Pre-Activation ResNet-200, and Wide ResNet (WRN-68–2).

Each of the models are strong at classifying some categories, but also weak at classifying some categories.

Test error: 2.99%

# Top-k accuracy analyzed



<https://towardsdatascience.com/review-trimps-soushen-winner-in-ilsvrc-2016-image-classification-dfbc423111dd>

# Top-20 typical errors

Out of 1458 misclassified images in Top-20:

Error Categories	Numbers	Percentages(%)
Label May Wrong	221	15.16
Multiple Objects (>5)	118	8.09
Non-Obvious Main Object	355	24.35
Confusing Label	206	14.13
Fine-grained Label	258	17.70
Obvious Wrong	234	16.05
Partial Object	66	4.53

<https://towardsdatascience.com/review-trimps-soushen-winner-in-ilsvrc-2016-image-classification-dfbc423111dd>

# Top-k accuracy analyzed

Predict:

1 *pencil box*

2 *diaper*

3 *bib*

4 *purse*

5 *running shoe*

Ground Truth:

*sleeping bag*



<https://towardsdatascience.com/review-trimps-soushen-winner-in-ilsvrc-2016-image-classification-dfbc423111dd>

# Top-k accuracy analyzed

Predict:

1 *dock*

2 *submarine*

3 *boathouse*

4 *breakwater*

5 *lifeboat*

Ground Truth:

*paper towel*



# Top-k accuracy analyzed

Predict:

1 *bolete*

2 *earthstar*

3 *gyromitra*

4 *hen of the woods*

5 *mushroom*

Ground Truth:

*stinkhorn*



# Top-k accuracy analyzed

Predict:

1 *apron*

2 *plastic bag*

3 *sleeping bag*

4 *umbrella*

5 *bulletproof vest*

Ground Truth:

*poncho*



# Superhuman convolutional nets?!

Andrej Karpathy: ...the task of labeling images with 5 out of 1000 categories quickly turned out to be extremely challenging, even for some friends in the lab who have been working on ILSVRC and its classes for a while. First we thought we would put it up on [Amazon Mechanical Turk]. Then we thought we could recruit paid undergrads. Then I organized a labeling party of intense labeling effort only among the (expert labelers) in our lab. Then I developed a modified interface that used GoogLeNet predictions to prune the number of categories from 1000 to only about 100. It was still too hard - people kept missing categories and getting up to ranges of 13-15% error rates. In the end I realized that to get anywhere competitively close to GoogLeNet, it was most efficient if I sat down and went through the painfully long training process and the subsequent careful annotation process myself... The labeling happened at a rate of about 1 per minute, but this decreased over time... Some images are easily recognized, while some images (such as those of fine-grained breeds of dogs, birds, or monkeys) can require multiple minutes of concentrated effort. I became very good at identifying breeds of dogs... Based on the sample of images I worked on, the GoogLeNet classification error turned out to be 6.8%... My own error in the end turned out to be 5.1%, approximately 1.7% better.

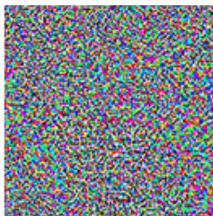
# Does it really work?



"panda"

57.7% confidence

+  $\epsilon$



=

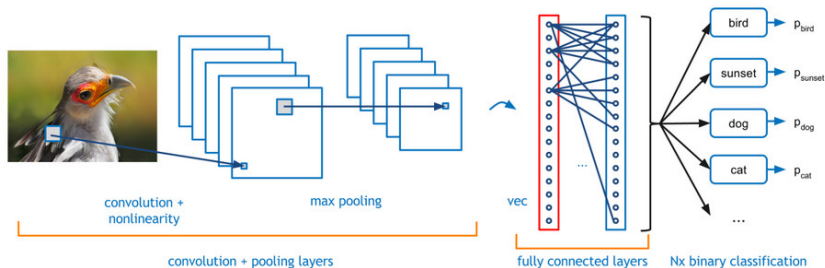


"gibbon"

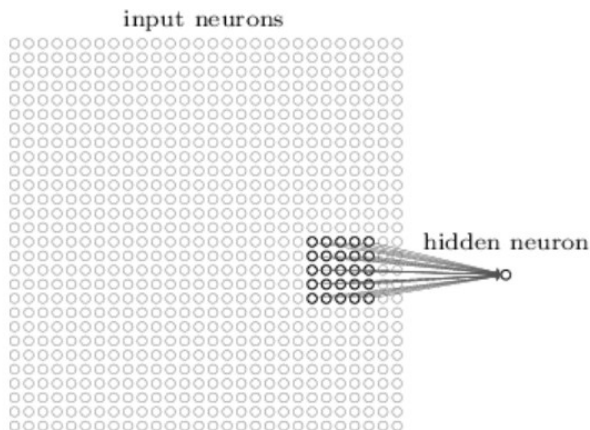
99.3% confidence

## Convolutional networks – theory

# Convolutional network



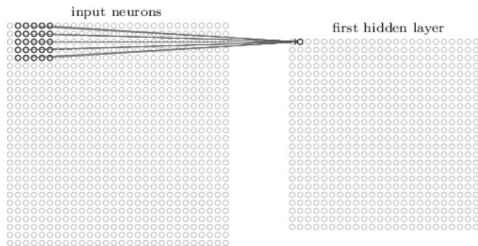
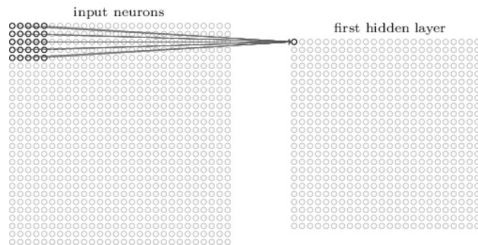
# Convolutional layers



Every neuron is connected with a (typically small) *receptive field* of neurons in the lower layer.

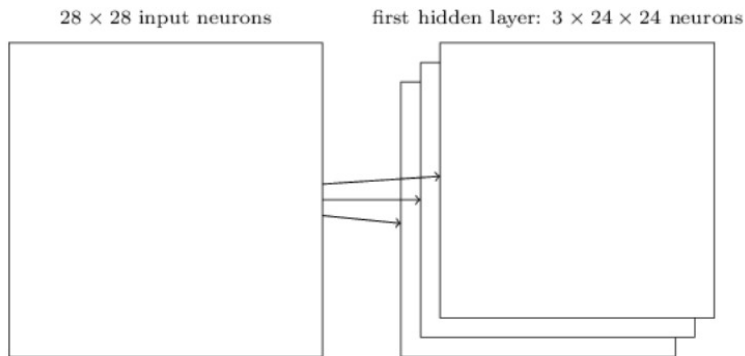
Neuron is "standard": Computes a weighted sum of its inputs, applies an activation function.

# Convolutional layers



Neurons grouped into  
*feature maps* sharing  
weights.

# Convolutional layers

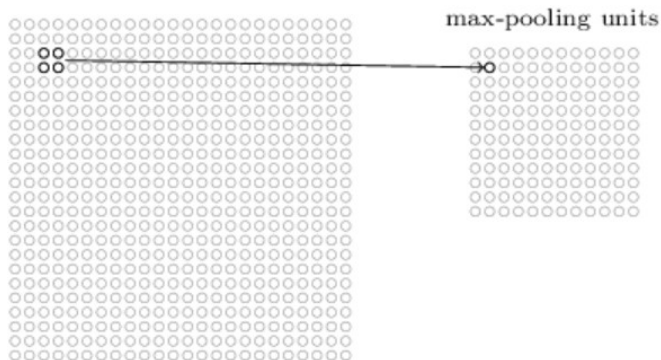


Each feature map represents a property of the input that is supposed to be spatially invariant.

Typically, we consider several feature maps in a single layer.

# Pooling layers

hidden neurons (output from feature map)



Neurons in the pooling layer compute simple functions of their receptive fields (the fields are typically disjoint):

- ▶ **Max-pooling** : maximum of inputs
- ▶ **L2-pooling** : square root of the sum of squares
- ▶ **Average-pooling** : mean
- ▶ ...

# Convolutional networks – architecture

Neurons organized in layers,  $L_0, L_1, \dots, L_n$ , connections (typically) only from  $L_m$  to  $L_{m+1}$ .

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- ▶ **input** layer  $L_0$
- ▶ **dense** layer  $L_m$ : Each neuron of  $L_m$  connected with each neuron of  $L_{m-1}$ .

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- ▶ **convolutional** layer  $L_m$ : Neurons organized into disjoint **feature maps**, all neurons of a given feature map *share weights* (but have different inputs)
- ▶ **pooling** layer: "Neurons" organized into **pooling maps**, all neurons
  - ▶ compute a simple aggregate function (such as max),
  - ▶ have *disjoint inputs*.

Pooling after convolution is applied to each feature map separately.  
I.e. a single pooling map after each feature map.

# Convolutional networks – architecture

- ▶ Denote
  - ▶  $X$  a set of *input* neurons
  - ▶  $Y$  a set of *output* neurons
  - ▶  $Z$  a set of *all* neurons ( $X, Y \subseteq Z$ )
- ▶ individual neurons denoted by indices  $i, j$  etc.
  - ▶  $\xi_j$  is the inner potential of the neuron  $j$  *after the computation stops*
  - ▶  $y_j$  is the output of the neuron  $j$  *after the computation stops*

(define  $y_0 = 1$  is the value of the formal unit input)

- ▶  $w_{ji}$  is the weight of the connection **from  $i$  to  $j$**   
(in particular,  $w_{j0}$  is the weight of the connection from the formal unit input, i.e.  $w_{j0} = -b_j$  where  $b_j$  is the bias of the neuron  $j$ )
- ▶  $j_{\leftarrow}$  is a set of all  $i$  such that  $j$  is adjacent from  $i$   
(i.e. there is an arc **to**  $j$  from  $i$ )
- ▶  $j_{\rightarrow}$  is a set of all  $i$  such that  $j$  is adjacent to  $i$   
(i.e. there is an arc **from**  $j$  to  $i$ )
- ▶  $[ji]$  is a set of all connections (i.e. pairs of neurons) sharing the weight  $w_{ji}$ .

# Convolutional networks – activity

- ▶ neurons of dense and convolutional layers:
  - ▶ inner potential of neuron  $j$ :

$$\xi_j = \sum_{i \in j_{\leftarrow}} w_{ji} y_i$$

- ▶ activation function  $\sigma_j$  for neuron  $j$  (arbitrary differentiable):

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- ▶ Neurons of pooling layers: Apply the "pooling" function:

- ▶ max-pooling:

$$y_j = \max_{i \in j_{\leftarrow}} y_i$$

- ▶ avg-pooling:

$$y_j = \frac{\sum_{i \in j_{\leftarrow}} y_i}{|j_{\leftarrow}|}$$

A convolutional network is evaluated layer-wise (as MLP), for each  $j \in Y$  we have that  $y_j(\vec{w}, \vec{x})$  is the value of the output neuron  $j$  after evaluating the network with weights  $\vec{w}$  and input  $\vec{x}$ .

# Convolutional networks – learning

## Learning:

- ▶ Given a **training set**  $\mathcal{T}$  of the form

$$\left\{ \left( \vec{x}_k, \vec{d}_k \right) \mid k = 1, \dots, p \right\}$$

Here, every  $\vec{x}_k \in \mathbb{R}^{|X|}$  is an *input vector* and every  $\vec{d}_k \in \mathbb{R}^{|Y|}$  is the desired network output. For every  $j \in Y$ , denote by  $d_{kj}$  the desired output of the neuron  $j$  for a given network input  $\vec{x}_k$  (the vector  $\vec{d}_k$  can be written as  $(d_{kj})_{j \in Y}$ ).

- ▶ **Error function – mean squared error (for example):**

$$E(\vec{w}) = \frac{1}{p} \sum_{k=1}^p E_k(\vec{w})$$

where

$$E_k(\vec{w}) = \frac{1}{2} \sum_{j \in Y} \left( y_j(\vec{w}, \vec{x}_k) - d_{kj} \right)^2$$

# Convolutional networks – SGD

The algorithm computes a sequence of weight vectors

$\vec{w}^{(0)}, \vec{w}^{(1)}, \vec{w}^{(2)}, \dots$

- ▶ weights in  $\vec{w}^{(0)}$  are randomly initialized to values close to 0
- ▶ in the step  $t + 1$  (here  $t = 0, 1, 2 \dots$ ), weights  $\vec{w}^{(t+1)}$  are computed as follows:
  - ▶ Choose (randomly) a set of training examples  $T \subseteq \{1, \dots, p\}$
  - ▶ Compute

$$\vec{w}^{(t+1)} = \vec{w}^{(t)} + \Delta \vec{w}^{(t)}$$

where

$$\Delta \vec{w}^{(t)} = -\varepsilon(t) \cdot \frac{1}{|T|} \sum_{k \in T} \nabla E_k(\vec{w}^{(t)})$$

Here  $T$  is a *minibatch* (of a fixed size),

- ▶  $0 < \varepsilon(t) \leq 1$  is a *learning rate* in step  $t + 1$
- ▶  $\nabla E_k(\vec{w}^{(t)})$  is the gradient of the error of the example  $k$

Note that the random choice of the minibatch is typically implemented by randomly shuffling all data and then choosing minibatches sequentially. **Epoch** consists of one round through all data.

# Backprop

Recall that  $\nabla E_k(\vec{w}^{(t)})$  is a vector of all partial derivatives of the form  $\frac{\partial E_k}{\partial w_{ji}}$ .

How to compute  $\frac{\partial E_k}{\partial w_{ji}}$  ?

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How to compute  $\frac{\partial E_k}{\partial w_{ji}}$  ?

First, switch from derivatives w.r.t.  $w_{ji}$  to derivatives w.r.t.  $y_j$ :

- Recall that for every  $w_{ji}$  where  $j$  is in a dense layer, i.e. does not share weights:

$$\frac{\partial E_k}{\partial w_{ji}} = \frac{\partial E_k}{\partial y_j} \cdot \sigma'_j(\xi_j) \cdot y_i$$

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- ▶ Now for every  $w_{ji}$  where  $j$  is in a convolutional layer:

$$\frac{\partial E_k}{\partial w_{ji}} = \sum_{r \ell \in [ji]} \frac{\partial E_k}{\partial y_r} \cdot \sigma'_r(\xi_r) \cdot y_\ell$$

- ▶ Neurons of pooling layers do not have weights.

# Backprop

Now compute derivatives w.r.t.  $y_j$ :

- ▶ for every  $j \in Y$ :

$$\frac{\partial E_k}{\partial y_j} = y_j - d_{kj}$$

This holds for the squared error, for other error functions the derivative w.r.t. outputs will be different.

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- ▶ for every  $j \in Z \setminus Y$  such that  $j^\rightarrow$  is either a dense layer, or a convolutional layer:

$$\frac{\partial E_k}{\partial y_j} = \sum_{r \in j^\rightarrow} \frac{\partial E_k}{\partial y_r} \cdot \sigma'_r(\xi_r) \cdot w_{rj}$$

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- ▶ for every  $j \in Z \setminus Y$  such that  $j \rightarrow$  is max-pooling: Then  $j \rightarrow = \{i\}$  for a single "max" neuron and we have

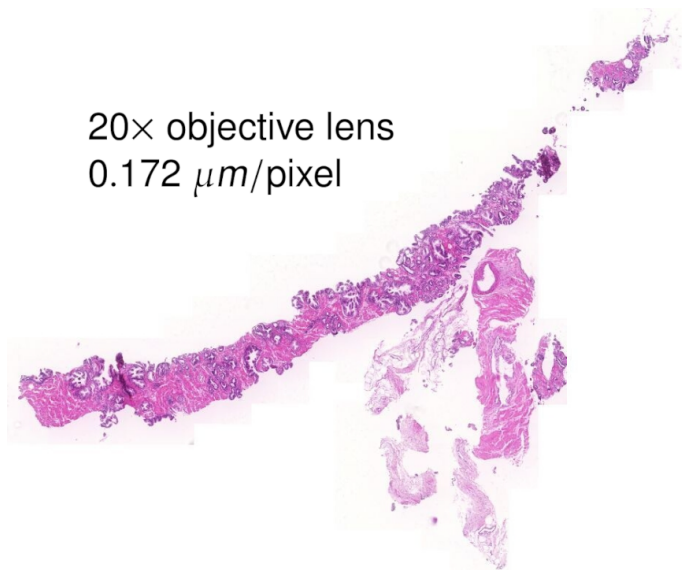
$$\frac{\partial E_k}{\partial y_j} = \begin{cases} \frac{\partial E_k}{\partial y_i} & \text{if } j = \arg \max_{r \in i \leftarrow} y_r \\ 0 & \text{otherwise} \end{cases}$$

I.e. gradient can be propagated from the output layer downwards as in MLP.

# Convolutional networks – summary

- ▶ Conv. nets. are nowadays the most used networks in image processing (and also in other areas where input has some local, "spatially" invariant properties)
- ▶ Typically trained using backpropagation.
- ▶ Due to the weight sharing allow (very) deep architectures.
- ▶ Typically extended with more adjustments and tricks in their topologies.

# The problem of cancer detection in WSI



**The problem:** Detect cancer in this image.

# The problem of cancer detection in WSI

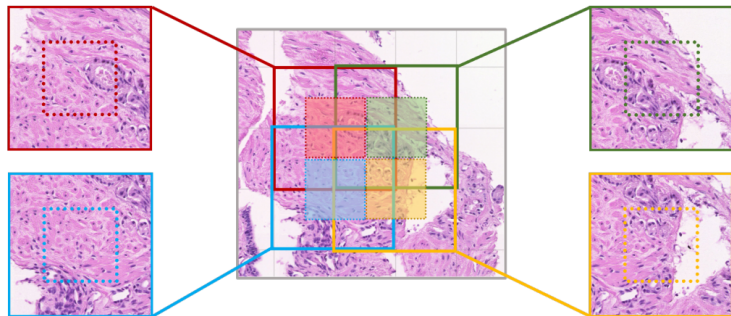


- WSI annotated by pathologists, **not** pixel level precise!

# Input data

WSI too large, 105,185 px 221,772 px

Cut into patches of size 512 px 512 px



Patch positive **iff** the inner square intersects the annotation

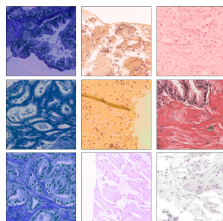
# Training on WSI

Our dataset from Masaryk Memorial Cancer Institute:

- ▶ 785 WSI from 166 patients  
(698 WSI for training, 87 WSI for testing)
- ▶ Cut into 7,878,675 patches for training, 193,235 patches for testing.

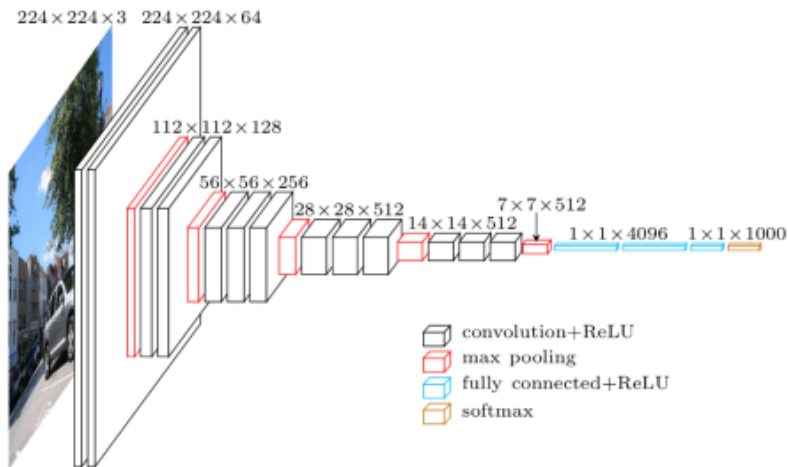
Dataset augmentation:

- ▶ random vertical and horizontal flips
- ▶ random color perturbations



- ▶ Training data three step sampling:
  1. randomly select a label
  2. randomly select a slide containing at least a single patch with the label
  3. randomly select a patch with the label from the slide

# VGG16



3x3 convolutions, stride 1, padding 1. Max pooling 2x2, stride 2.

# Training VGG16 on WSI

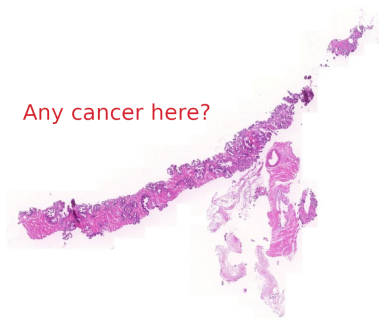
- ▶ VGG16 pretrained on the ImageNet (of-the-shelf solution). Top fully connected parts removed, substituted with global max-pooling and a single dense layer.
- ▶ The network has single output - the probability of cancer in the patch
- ▶ The error  $E$  = cross-entropy
- ▶ Training:
  - ▶ RMSprop optimizer
  - ▶ The "forgetting" hyperparameter:  $\rho = 0.9$
  - ▶ The initial learning rate  $5 \times 10^{-5}$ 
    - ▶ If no improvement in  $E$  on validation data for 3 consecutive epochs  $\Rightarrow$  half the learning rate
    - ▶ If no improvement in ROCAUC on validation data for 5 consecutive epochs  $\Rightarrow$  terminate
  - ▶ Momentum with the weight  $\alpha = 0.9$

# Prediction



# Model evaluation - attempt 1

Can we detect cancer somewhere in WSI?



Denote by  $F$  the function computed by our model. I.e., given a patch  $I$ ,  $F(I)$  is the output value of the single output neuron with logistic activation function.

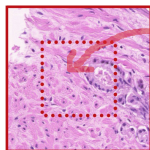
Interpret the  $F(I)$  as the probability of cancer in the patch.

Predict WSI positive iff at least one patch  $I$  satisfies  $F(I) \geq t$  for a fixed threshold  $t \in [0, 1]$ .

Choosing  $t$  close to 1, we have achieved 100% accuracy, i.e., slide positive iff predicted positive. Problem solved ... No?

## Model evaluation - attempt 2

Can we detect cancer in patches?



Any cancer here?

Predict  $I$  positive iff  $F(I) \geq 0.75$

Single WSI:

		PREDICTED	
		Pos	Neg
TRUE	Pos	805	18
	Neg	48	614

All WSIs:

		PREDICTED	
		Pos	Neg
TRUE	Pos	24796	4340
	Neg	5345	158754

Ok, does it detect cancer?

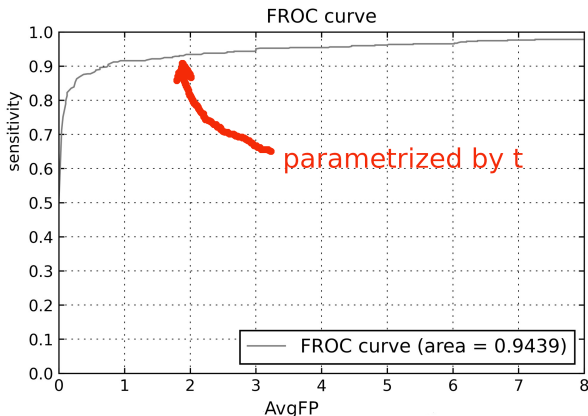
# Model evaluation – attempt 3 – FROC

Detect *particular* tumors ?



How to evaluate the quality of tumor detection?

# Model evaluation – attempt 3 – FROC



sensitivity  $\approx$  the proportion of tumors containing at least one patch  $I$  with  $F(I) \geq t$  w.r.t. all tumors

AvgFP  $\approx$  the proportion of patches  $I$  with  $F(I) \geq t$  w.r.t. all patches from non-cancerous slides