

# Scientific programming

## Neural networks

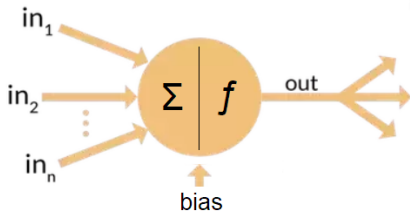
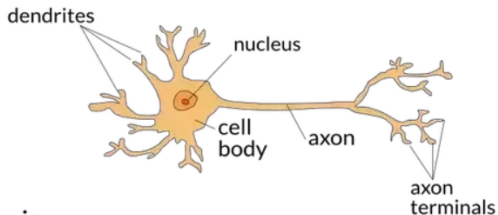
Janos Török

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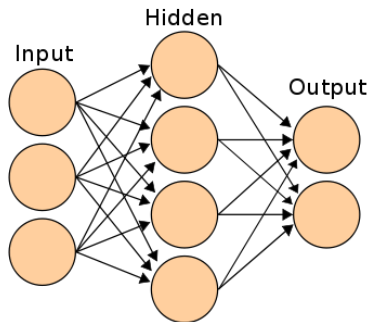
May 31, 2023

# Artificial neuron

- ▶ Biological neuron:
  - ▶ Stimulus in dendrites
  - ▶ Fire (activate axon) when stimulus is large enough
- ▶ Artificial neuron:

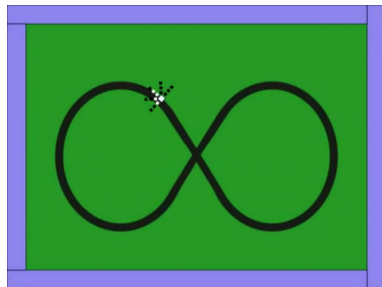


# Neural networks



- ▶ Input pattern
- ▶ Output pattern
- ▶ Adaptive weights
- ▶ Approximating non-linear functions

- ▶ Pattern recognition
- ▶ Speech recognition
- ▶ Language models
- ▶ Pattern creation



# Neural networks

- ▶ Input vector  $I$
- ▶ Output vector  $O(I)$
- ▶ Transition matrix  $W_{ij}^l$ , bias  $b_i^l$ , bias in layer  $l$
- ▶ Learning using a cost function
- ▶ Test goodness

# Neural networks: Learning

- ▶ Supervised learning
  - ▶ Data training
  - ▶ Error (continuous):

$$E = (T(I) - O(I))^2,$$

- ▶ Cross entropy (discrete)  $p \in \{y, 1 - y\}$ ,  $q \in \{\hat{y}, 1 - \hat{y}\}$ :

$$H(p, q) = -y \log \hat{y} - (1 - y) \log(1 - \hat{y})$$

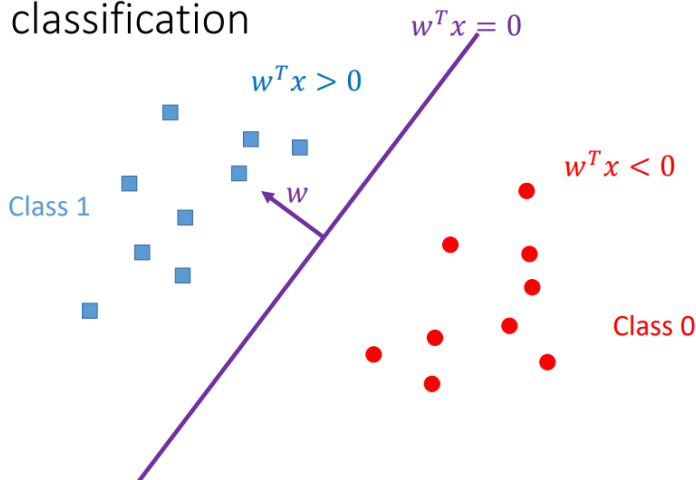
where  $T(I)$  is the target vector for input  $I$

- ▶ Minimize  $E$  or  $H$  for available set of  $\{I, I(O)\}$  pairs
- ▶ Deep learning: many layers of neurons in the neural network
- ▶ Test goodness:
  - ▶ Use only part of  $\{I, I(O)\}$  pairs for learning, the rest is for testing.

# Neural networks: Learning

- ▶ Unsupervised learning: No fitness function
  - ▶ Reinforcement learning: e.g. Q-learning
    - ▶ Penalize wrong answers and reward good ones
  - ▶ Used for playing games
  - ▶ Further improve models

## Linear classification



# Deep learning: Classification, linear

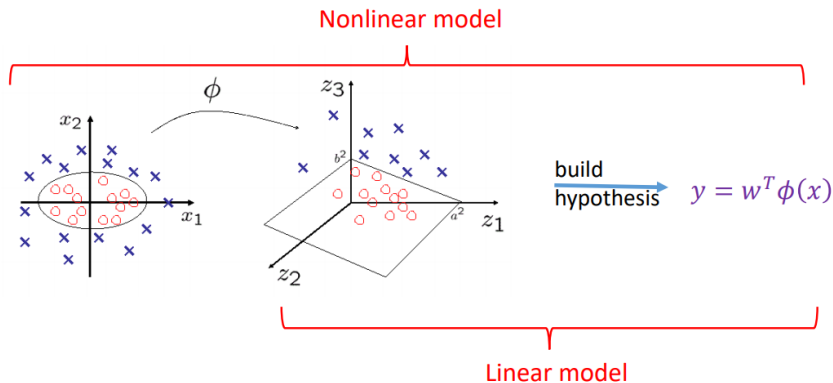
## Attempt

- Given training data  $\{(x_i, y_i): 1 \leq i \leq n\}$  i.i.d. from distribution  $D$
- Hypothesis  $y = \text{sign}(f_w(x)) = \text{sign}(w^T x)$ 
  - $y = +1$  if  $w^T x > 0$
  - $y = -1$  if  $w^T x < 0$
- Let's assume that we can optimize to find  $w$



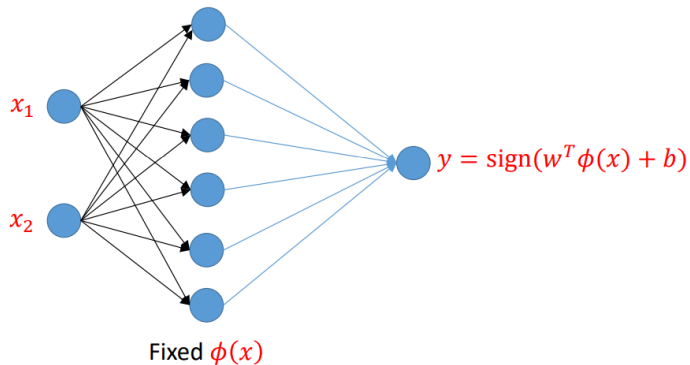
# Deep learning: Kernel model

Make non-linear model linear  
Features: part of the model



# Deep learning: Feed forward

## Example: Polynomial kernel SVM



# Deep learning: Feed forward

## Motivation: representation learning

- Why don't we also learn  $\phi(x)$ ?



$x$

Learn  $\phi(x)$

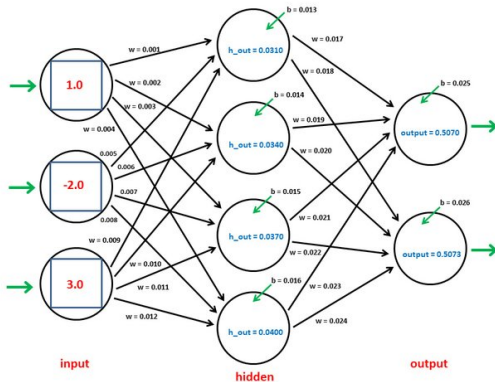
$\phi(x)$

Learn  $w$

$$y = w^T \phi(x)$$

# Fully connected neural networks

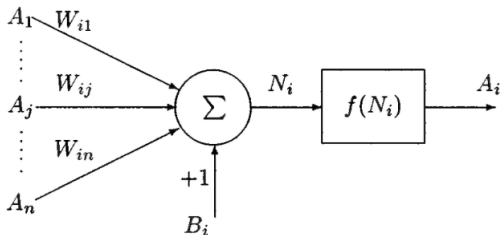
- Ideas from Piotr Skalski (practice), Pataki Bálint Ármin (lecture) and HMKCode (lecture)



# Fully connected neural networks

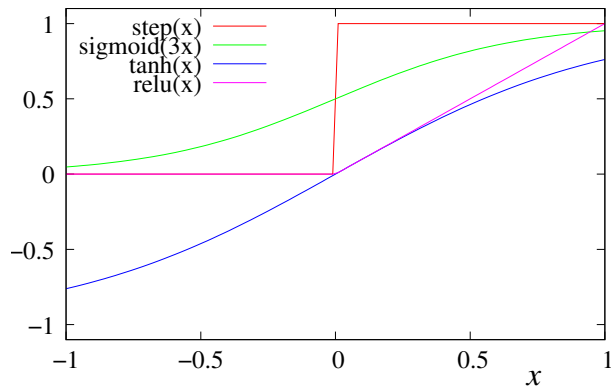
## ► Model:

- Inputs ( $x_j$ ) or for hidden layer  $l$ :  $A_j^{l-1}$
- Weight  $w_{ij}^l$
- Bias  $b_i^l$
- Weighted sum of input and bias:  $z_i^l = \sum_j A_j^{l-1} w_{ij}^l + b_i^l$
- Activation function (nonlinear)  $g$ :  $A_i^l = g(z_i^l)$



Yang et al, 2000.

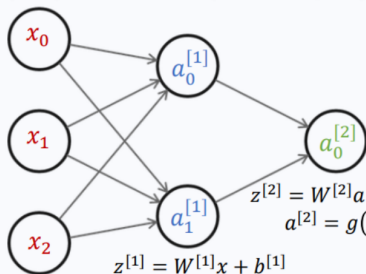
# Deep learning: Activation function



# Feed forward

## ► Example

input layer      hidden layer      output layer



$$z^{[1]} = W^{[1]}x + b^{[1]}$$
$$a^{[1]} = g(z^{[1]})$$

$$z^{[2]} = W^{[2]}a^{[1]} + b^{[2]}$$
$$a^{[2]} = g(z^{[2]})$$

$$z_0^{[1]} = w_{0,0}^{[1]}x_0 + w_{0,1}^{[1]}x_1 + w_{0,2}^{[1]}x_2 + b_0^{[1]}$$
$$a_0^{[1]} = g(z_0^{[1]})$$

$$z_1^{[1]} = w_{1,0}^{[1]}x_0 + w_{1,1}^{[1]}x_1 + w_{1,2}^{[1]}x_2 + b_1^{[1]}$$
$$a_1^{[1]} = g(z_1^{[1]})$$

$$z_0^{[2]} = w_{0,0}^{[2]}a_0^{[1]} + w_{0,1}^{[2]}a_1^{[1]} + b_0^{[2]}$$
$$a_0^{[2]} = g(z_0^{[2]})$$

- We have an output, how to change weights and biases to achieve the desired output?
- Error  $L$

# Backpropagation



$$\Delta W = -\alpha \frac{\partial L}{\partial W}$$

- ▶  $W$  is a large three dimensional matrix
- ▶ Chain rule!



Geoffrey Hinton

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# Backpropagation

► Chain rule

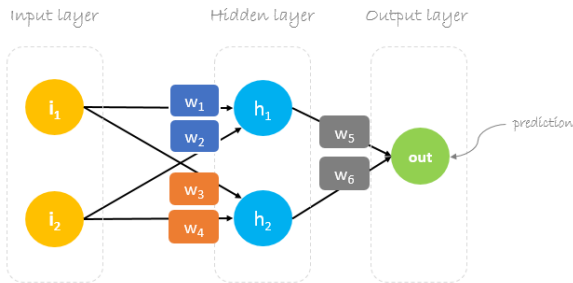
$$a_i = g(z_i) = g(w_{ij}a_j + b_i)$$

$$\frac{\partial L}{\partial w_{ij}} = \frac{\partial L}{\partial a_i} \frac{\partial a_i}{\partial z_i} \frac{\partial z_i}{\partial w_{ij}} = \frac{\partial L}{\partial a_i} g'(z_i) a_j$$

$$\frac{\partial L}{\partial a_i} = \sum_{l \in L} \frac{\partial L}{\partial a_l} \frac{\partial a_l}{\partial z_l} \frac{\partial z_l}{\partial a_i} = \sum_{l \in L} \frac{\partial L}{\partial a_l} g'(z_l) w_{li}$$

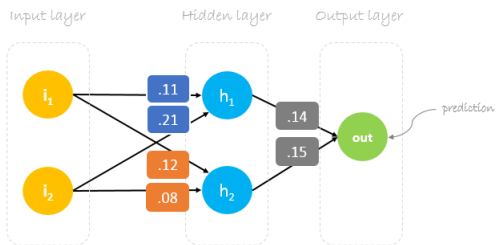
# Backpropagation: Example

- ▶ From HMKCode
- ▶ Note that there is no activation function (it would just add one more step in the chain rule)



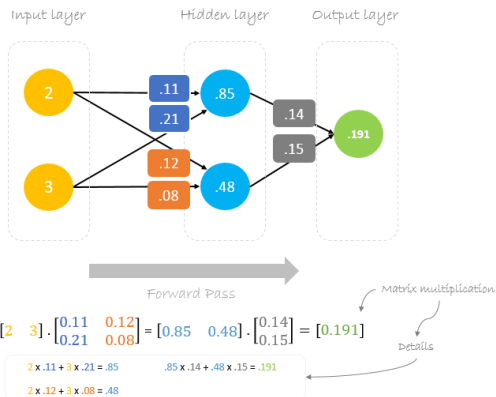
# Backpropagation: Example

## ► Weights



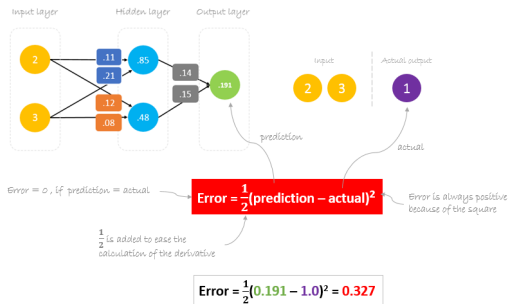
# Backpropagation: Example

## ► Feedforward



# Backpropagation: Example

## ► Error from the desired target



# Backpropagation: Example

## ► Prediction function

$$\text{prediction} = \text{out}$$



$$\text{prediction} = (h_1) w_5 + (h_2) w_6$$



$$\text{prediction} = (i_1 w_1 + i_2 w_2) w_5 + (i_1 w_3 + i_2 w_4) w_6$$

$$\begin{aligned} h_1 &= i_1 w_1 + i_2 w_2 \\ h_2 &= i_1 w_3 + i_2 w_4 \end{aligned}$$

to change **prediction** value,  
we need to change **weights**

# Backpropagation: Example

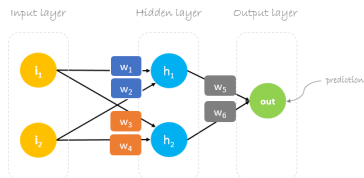
## ► Gradient descent

$$*W_x = W_x - a \left( \frac{\partial \text{Error}}{\partial W_x} \right)$$

Annotations for the equation above:

- Old weight: points to  $W_x$
- Derivative of Error with respect to weight: points to  $\left( \frac{\partial \text{Error}}{\partial W_x} \right)$
- New weight: points to  $*W_x$
- Learning rate: points to  $a$

$$*W_6 = W_6 - a \left( \frac{\partial \text{Error}}{\partial W_6} \right)$$



# Backpropagation: Example

## ► Chain rule

$$\begin{aligned}\frac{\partial \text{Error}}{\partial W_6} &= \frac{\partial \text{Error}}{\partial \text{prediction}} * \frac{\partial \text{prediction}}{\partial W_6} \quad \leftarrow \text{chain rule} \\ \text{Error} &= \frac{1}{2}(\text{prediction} - \text{actual})^2 \\ \frac{\partial \text{Error}}{\partial W_6} &= \frac{1}{2}(\text{prediction} - \text{actual})^2 * \frac{\partial (i_1 w_1 + i_2 w_2) w_5 + (i_1 w_3 + i_2 w_4) w_6}{\partial W_6} \\ \frac{\partial \text{Error}}{\partial W_6} &= 2 * \frac{1}{2}(\text{prediction} - \text{actual}) * \frac{\partial (\text{prediction} - \text{actual})}{\partial \text{prediction}} * (i_1 w_3 + i_2 w_4) \quad \leftarrow h_2 = i_1 w_3 + i_2 w_4 \\ \frac{\partial \text{Error}}{\partial W_6} &= (\text{prediction} - \text{actual}) * (h_2) \quad \leftarrow \Delta = \text{prediction} - \text{actual} \quad \text{delta} \\ \frac{\partial \text{Error}}{\partial W_6} &= \Delta h_2\end{aligned}$$



# Backpropagation: Example

## ► Chain rule

$$\begin{aligned}
 \frac{\partial \text{Error}}{\partial W_6} &= \frac{\partial \text{Error}}{\partial \text{prediction}} * \frac{\partial \text{prediction}}{\partial W_6} \quad \leftarrow \text{chain rule} \\
 \text{Error} &= \frac{1}{2} (\text{prediction} - \text{actual})^2 \\
 \frac{\partial \text{Error}}{\partial W_6} &= \frac{1}{2} (\text{prediction} - \text{actual})^2 * \frac{\partial ((i_1 W_1 + i_2 W_2) W_5 + (i_1 W_3 + i_2 W_4) W_6)}{\partial W_6} \\
 \text{prediction} &= (i_1 W_1 + i_2 W_2) W_5 + (i_1 W_3 + i_2 W_4) W_6 \\
 \frac{\partial \text{Error}}{\partial W_6} &= 2 * \frac{1}{2} (\text{prediction} - \text{actual}) * \frac{\partial (\text{prediction} - \text{actual})}{\partial \text{prediction}} * (i_1 W_3 + i_2 W_4) \quad \leftarrow h_2 = i_1 W_3 + i_2 W_4 \\
 \frac{\partial \text{Error}}{\partial W_6} &= (\text{prediction} - \text{actual}) * (h_2) \quad \leftarrow \Delta = \text{prediction} - \text{actual} \quad \leftarrow \text{delta} \\
 \frac{\partial \text{Error}}{\partial W_6} &= \Delta h_2
 \end{aligned}$$

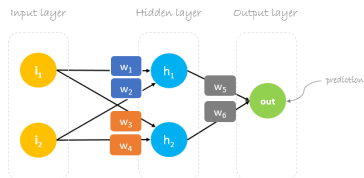
$$*W_6 = W_6 - \Delta h_2$$

# Backpropagation: Example

## ► Chain rule

$$*W_6 = W_6 - a \Delta h_2$$

$$*W_5 = W_5 - a \Delta h_1$$



# Backpropagation: Example

## ► Chain rule

$$\frac{\partial \text{Error}}{\partial w_1} = \frac{\partial \text{Error}}{\partial \text{prediction}} * \frac{\partial \text{prediction}}{\partial h_1} * \frac{\partial h_1}{\partial w_1} \quad \leftarrow \text{chain rule}$$

$$\frac{\partial \text{Error}}{\partial w_1} = \frac{\partial \frac{1}{2}(\text{prediction} - \text{actual})^2}{\partial \text{prediction}} * \frac{\partial (h_1) w_5 + (h_2) w_6}{\partial h_1} * \frac{\partial i_1 w_1 + i_2 w_2}{\partial w_1}$$

$$\frac{\partial \text{Error}}{\partial w_1} = 2 * \frac{1}{2} (\text{prediction} - \text{actual}) \frac{\partial (\text{prediction} - \text{actual})}{\partial \text{prediction}} * (w_5) * (i_1)$$

$$\frac{\partial \text{Error}}{\partial w_1} = (\text{prediction} - \text{actual}) * (w_5 i_1)$$

$$\frac{\partial \text{Error}}{\partial w_1} = \Delta w_5 i_1$$

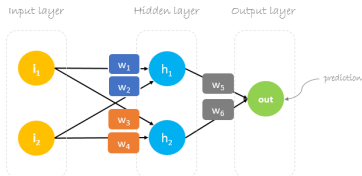
$$\text{Error} = \frac{1}{2} (\text{prediction} - \text{actual})^2$$

$$\text{prediction} = (h_1) w_5 + (h_2) w_6$$

$$h_1 = i_1 w_1 + i_2 w_2$$

$$\Delta = \text{prediction} - \text{actual}$$


← delta



# Backpropagation: Example

## ► Summarized

updated weights


$$\begin{aligned} *w_6 &= w_6 - a (h_2 \cdot \Delta) \\ *w_5 &= w_5 - a (h_1 \cdot \Delta) \\ *w_4 &= w_4 - a (i_2 \cdot \Delta w_6) \\ *w_3 &= w_3 - a (i_1 \cdot \Delta w_6) \\ *w_2 &= w_2 - a (i_2 \cdot \Delta w_5) \\ *w_1 &= w_1 - a (i_1 \cdot \Delta w_5) \end{aligned}$$

# Backpropagation: Example

- Summarized in matrix form

$$\begin{bmatrix} w_5 \\ w_6 \end{bmatrix} = \begin{bmatrix} w_5 \\ w_6 \end{bmatrix} - \mathbf{a} \Delta \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} = \begin{bmatrix} w_5 \\ w_6 \end{bmatrix} - \begin{bmatrix} a h_1 \Delta \\ a h_2 \Delta \end{bmatrix}$$

$$\begin{bmatrix} w_1 & w_3 \\ w_2 & w_4 \end{bmatrix} = \begin{bmatrix} w_1 & w_3 \\ w_2 & w_4 \end{bmatrix} - \mathbf{a} \Delta \begin{bmatrix} i_1 \\ i_2 \end{bmatrix} \cdot [w_5 \quad w_6] = \begin{bmatrix} w_1 & w_3 \\ w_2 & w_4 \end{bmatrix} - \begin{bmatrix} a i_1 \Delta w_5 & a i_1 \Delta w_6 \\ a i_2 \Delta w_5 & a i_2 \Delta w_6 \end{bmatrix}$$

## Backpropagation: Multiple data points

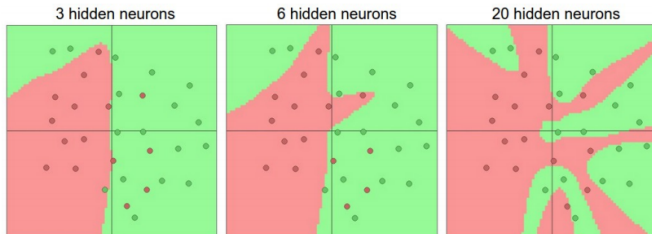
- ▶ Generally  $\Delta$  is a vector, with the dimension of the number of training data points.
- ▶ The error can be the average of the error, so repeat the equations below for all training points and average the changes (the part after  $a$ )
- ▶ Fortunately numpy does not care about the number of dimensions, so instead of the multiplication in the right matrices we can use dot product.

$$\begin{bmatrix} w_5 \\ w_6 \end{bmatrix} = \begin{bmatrix} w_5 \\ w_6 \end{bmatrix} - a \Delta \begin{bmatrix} h_1 \\ h_2 \end{bmatrix} = \begin{bmatrix} w_5 \\ w_6 \end{bmatrix} - \begin{bmatrix} a h_1 \Delta \\ a h_2 \Delta \end{bmatrix}$$

$$\begin{bmatrix} w_1 & w_3 \\ w_2 & w_4 \end{bmatrix} = \begin{bmatrix} w_1 & w_3 \\ w_2 & w_4 \end{bmatrix} - a \Delta \begin{bmatrix} i_1 \\ i_2 \end{bmatrix} \cdot \begin{bmatrix} w_5 & w_6 \end{bmatrix} = \begin{bmatrix} w_1 & w_3 \\ w_2 & w_4 \end{bmatrix} - \begin{bmatrix} a i_1 \Delta w_5 & a i_1 \Delta w_6 \\ a i_2 \Delta w_5 & a i_2 \Delta w_6 \end{bmatrix}$$

# How many layers?

- ▶ Neural network with at least one hidden layer is a universal approximator (can represent any function).

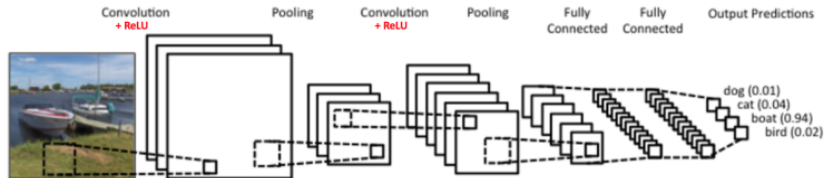


Do Deep Nets Really Need to be Deep? Jimmy Ba, Rich Caruana,

# LeNet Architecture

## Yann LeCun

- Convolution
- Non-linearity
- Pooling
- Classification



Author: ujjwalkarn



# Convolution operator

- ▶ 2d matrix
- ▶ Example:

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

- ▶ Original image:

1	0	1
0	1	0
1	0	1

- ▶ Convolution matrix:

1 <sub>x&lt;0</sub>	1 <sub>x=0</sub>	1 <sub>x&lt;1</sub>	0	0
0 <sub>x=0</sub>	1 <sub>x=1</sub>	1 <sub>x=0</sub>	1	0
0 <sub>x&lt;1</sub>	0 <sub>x=0</sub>	1 <sub>x&lt;1</sub>	1	1
0	0	1	1	0
0	1	1	0	0

4		

Image

Convolved  
Feature

- ▶ Result:

# Convolution operator

- ▶ 2d matrix
- ▶ Example:

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

- ▶ Original image:

1	0	1
0	1	0
1	0	1

- ▶ Convolution matrix:

1	1 <sub>×1</sub>	1 <sub>×0</sub>	0 <sub>×1</sub>	0
0	1 <sub>×0</sub>	1 <sub>×1</sub>	1 <sub>×0</sub>	0
0	0 <sub>×1</sub>	1 <sub>×0</sub>	1 <sub>×1</sub>	1
0	0	1	1	0
0	1	1	0	0

Image

4	3	

Convolved  
Feature

- ▶ Result:

# Convolution operator

- ▶ 2d matrix
- ▶ Example:

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

- ▶ Original image:

1	0	1
0	1	0
1	0	1

- ▶ Convolution matrix:

1	1	1 <sub>x1</sub>	0 <sub>x0</sub>	0 <sub>x1</sub>
0	1	1 <sub>x0</sub>	1 <sub>x1</sub>	0 <sub>x0</sub>
0	0	1 <sub>x1</sub>	1 <sub>x0</sub>	1 <sub>x1</sub>
0	0	1	1	0
0	1	1	0	0

4	3	4

Image

Convolved  
Feature

- ▶ Result:

# Convolution operator

- ▶ 2d matrix
- ▶ Example:

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

- ▶ Original image:

1	0	1
0	1	0
1	0	1

- ▶ Convolution matrix:

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

Image

4	3	4
2		

Convolved  
Feature

- ▶ Result:

# Convolution operator

- ▶ 2d matrix
- ▶ Example:

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

- ▶ Original image:

1	0	1
0	1	0
1	0	1

- ▶ Convolution matrix:

1	1	1	0	0
0	1 <sub>x-1</sub>	1 <sub>x0</sub>	1 <sub>x+1</sub>	0
0	0 <sub>x0</sub>	1 <sub>x-1</sub>	1 <sub>x0</sub>	1
0	0 <sub>x-1</sub>	1 <sub>x0</sub>	1 <sub>x+1</sub>	0
0	1	1	0	0

4	3	4
2	4	

Image

Convolved  
Feature

- ▶ Result:

# Convolution operator

- ▶ 2d matrix
- ▶ Example:

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

- ▶ Original image:

1	0	1
0	1	0
1	0	1

- ▶ Convolution matrix:

1	1	1	0	0
0	1	1 <sub>x1</sub>	1 <sub>x0</sub>	0 <sub>x1</sub>
0	0	1 <sub>x0</sub>	1 <sub>x1</sub>	1 <sub>x0</sub>
0	0	1 <sub>x1</sub>	1 <sub>x0</sub>	0 <sub>x1</sub>
0	1	1	0	0

4	3	4
2	4	3

Image

Convolved  
Feature

- ▶ Result:

# Convolution operator

- ▶ 2d matrix
- ▶ Example:

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

- ▶ Original image:

1	0	1
0	1	0
1	0	1

- ▶ Convolution matrix:

1	1	1	0	0
0	1	1	1	0
0 <sub>x1</sub>	0 <sub>x0</sub>	1 <sub>x1</sub>	1	1
0 <sub>x0</sub>	0 <sub>x1</sub>	1 <sub>x0</sub>	1	0
0 <sub>x1</sub>	1 <sub>x0</sub>	1 <sub>x1</sub>	0	0

Image

4	3	4
2	4	3
2		

Convolved  
Feature

- ▶ Result:

# Convolution operator

- ▶ 2d matrix
- ▶ Example:

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

- ▶ Original image:

1	0	1
0	1	0
1	0	1

- ▶ Convolution matrix:

1	1	1	0	0
0	1	1	1	0
0	0 <sub>x1</sub>	1 <sub>x0</sub>	1 <sub>x1</sub>	1
0	0 <sub>x0</sub>	1 <sub>x1</sub>	1 <sub>x0</sub>	0
0	1 <sub>x1</sub>	1 <sub>x0</sub>	0 <sub>x1</sub>	0

Image

4	3	4
2	4	3
2	3	

Convolved  
Feature

- ▶ Result:



# Convolution operator

- ▶ 2d matrix
- ▶ Example:

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

- ▶ Original image:

1	0	1
0	1	0
1	0	1

- ▶ Convolution matrix:

1	1	1	0	0
0	1	1	1	0
0	0	1 <sub>x1</sub>	1 <sub>x0</sub>	1 <sub>x1</sub>
0	0	1 <sub>x0</sub>	1 <sub>x1</sub>	0
0	1	1 <sub>x1</sub>	0 <sub>x0</sub>	0 <sub>x1</sub>

Image

4	3	4
2	4	3
2	3	4








Convolved  
Feature

- ▶ Result:

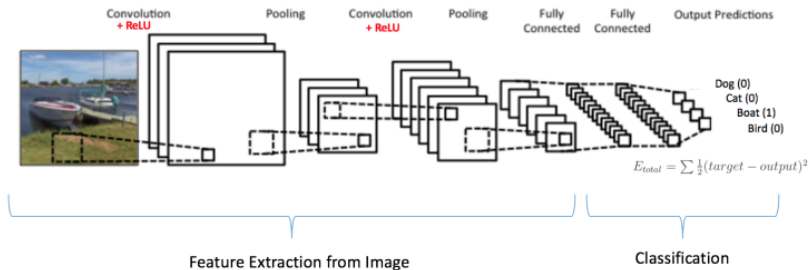
# Convolution operator

- ▶ The convolution operator is called *filter or kernel*
- ▶ The result of the convolution is *feature map*

# Convolution operator: examples

Operation	Filter	Convolved Image
Identity	$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$	
Edge detection	$\begin{bmatrix} 1 & 0 & -1 \\ 0 & 0 & 0 \\ -1 & 0 & 1 \end{bmatrix}$	
	$\begin{bmatrix} 0 & 1 & 0 \\ 1 & -4 & 1 \\ 0 & 1 & 0 \end{bmatrix}$	
	$\begin{bmatrix} -1 & -1 & -1 \\ -1 & 8 & -1 \\ -1 & -1 & -1 \end{bmatrix}$	
Sharpen	$\begin{bmatrix} 0 & -1 & 0 \\ -1 & 5 & -1 \\ 0 & -1 & 0 \end{bmatrix}$	
Box blur (normalized)	$\frac{1}{9} \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$	
Gaussian blur (approximation)	$\frac{1}{16} \begin{bmatrix} 1 & 2 & 1 \\ 2 & 4 & 2 \\ 1 & 2 & 1 \end{bmatrix}$	

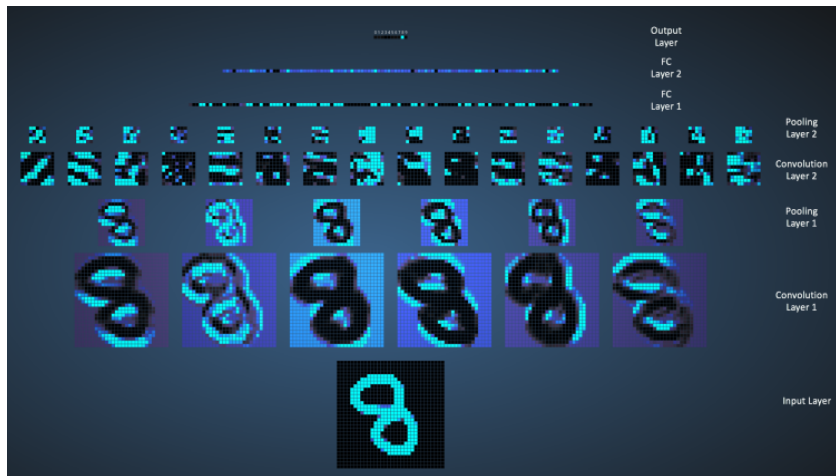
# Full convolution neural network



# Examples of learned features

## ► MNIST example

[https://adamharley.com/nn\\_vis/cnn/2d.html](https://adamharley.com/nn_vis/cnn/2d.html)



# Convolutional layers

- ▶ Number of parameters (200x200 RGB image):
  - ▶ Fully connected layer to a layer of 300 nodes:
    - ▶ Weights:  $(200 \cdot 200 \cdot 3) \cdot 300$
    - ▶ Biases: 300
    - ▶ Total:  $36000300 \simeq 3.6 \cdot 10^7$
  - ▶ Convolutional layer
    - ▶ Weights per filter  $w \cdot w \cdot 3$ , where  $w$  is the width of the filters
    - ▶ One bias
    - ▶ Number of weights per filter  $w^2 + 1$
    - ▶ For 300 filter (usually people use only a few dozens)
    - ▶ Total:  $300 \cdot 10 = 3000$

