CMPT 733 – Big Data Programming II

Deep Learning I

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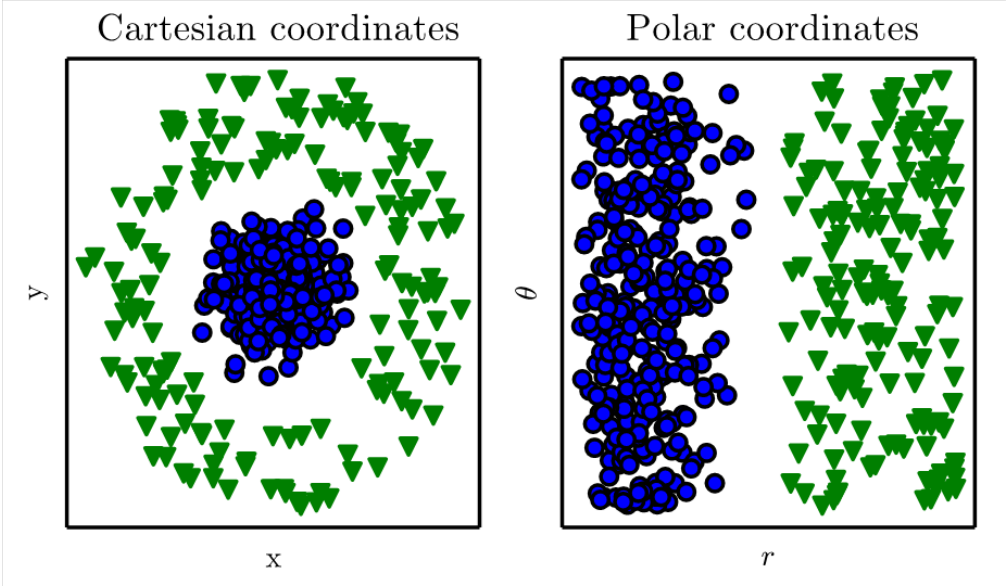
Course website https://sfu-db.github.io/bigdata-cmpt733/

Overview

- Renaissance of artificial neural networks
  - Representation learning vs feature engineering
- Background
  - Linear Algebra, Optimization
  - Regularization
- Construction and training of layered models
- Frameworks for deep learning

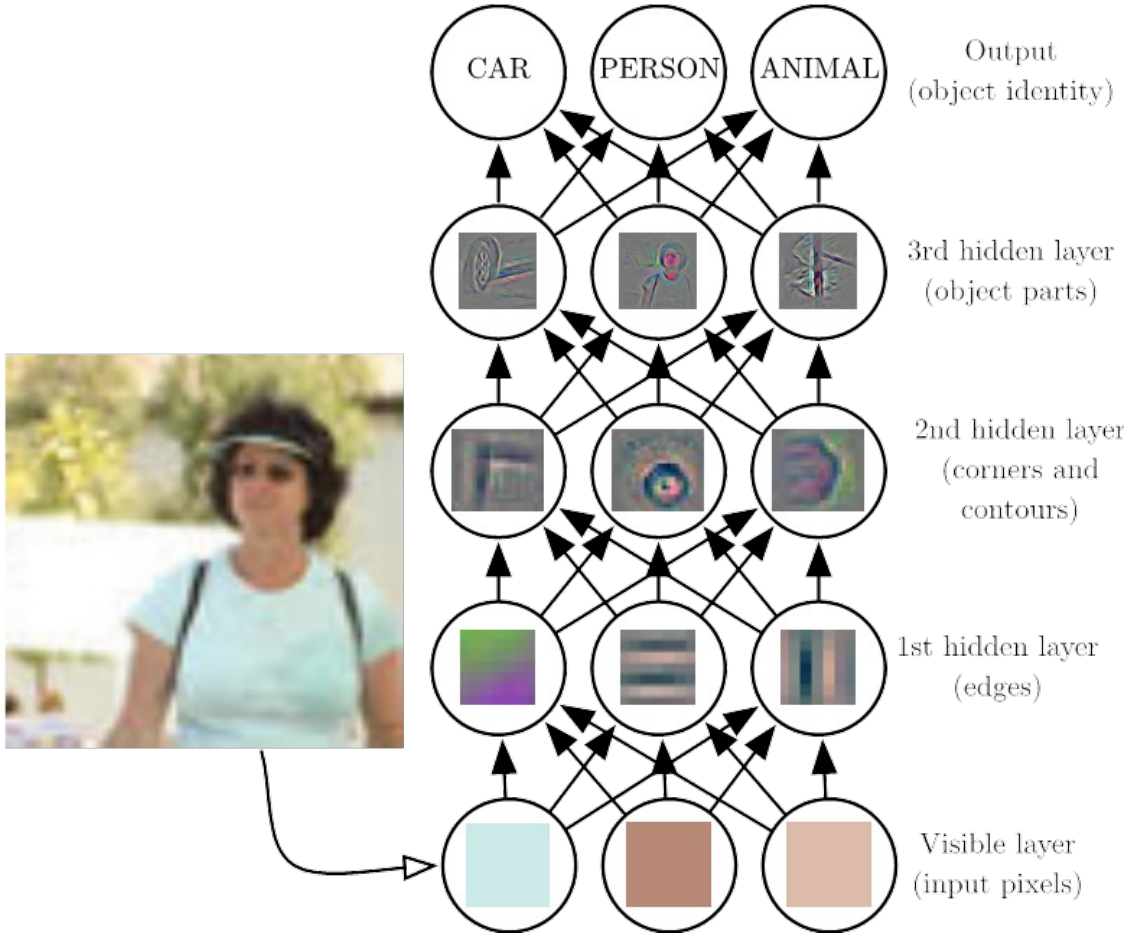
Representations matter



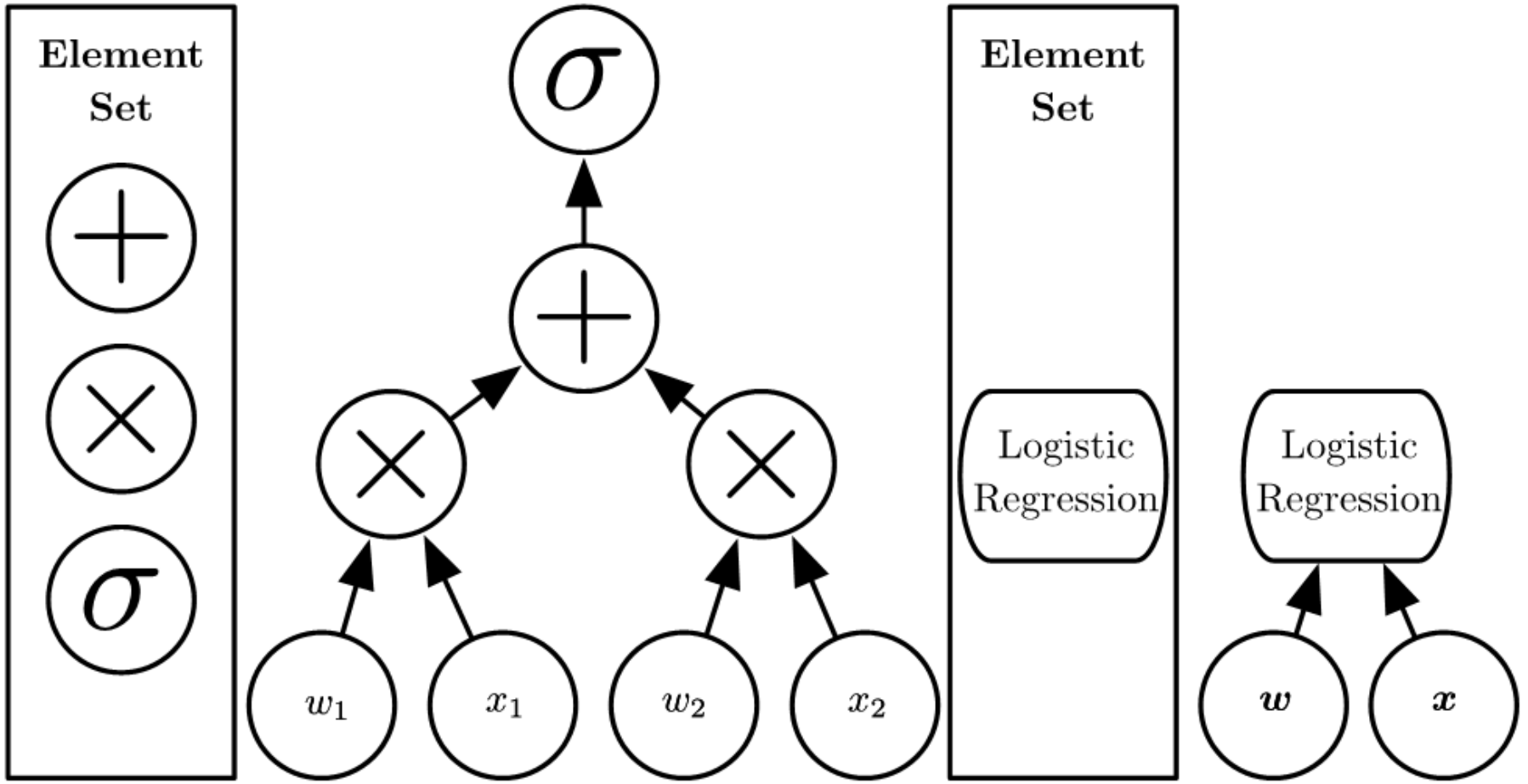
- Transform into the right representation
- Classify points simply by threshold on radius axis
- Single neuron with non-linearity can do this

[Goodfellow, Bengio, Courville 2016]

Depth: layered composition

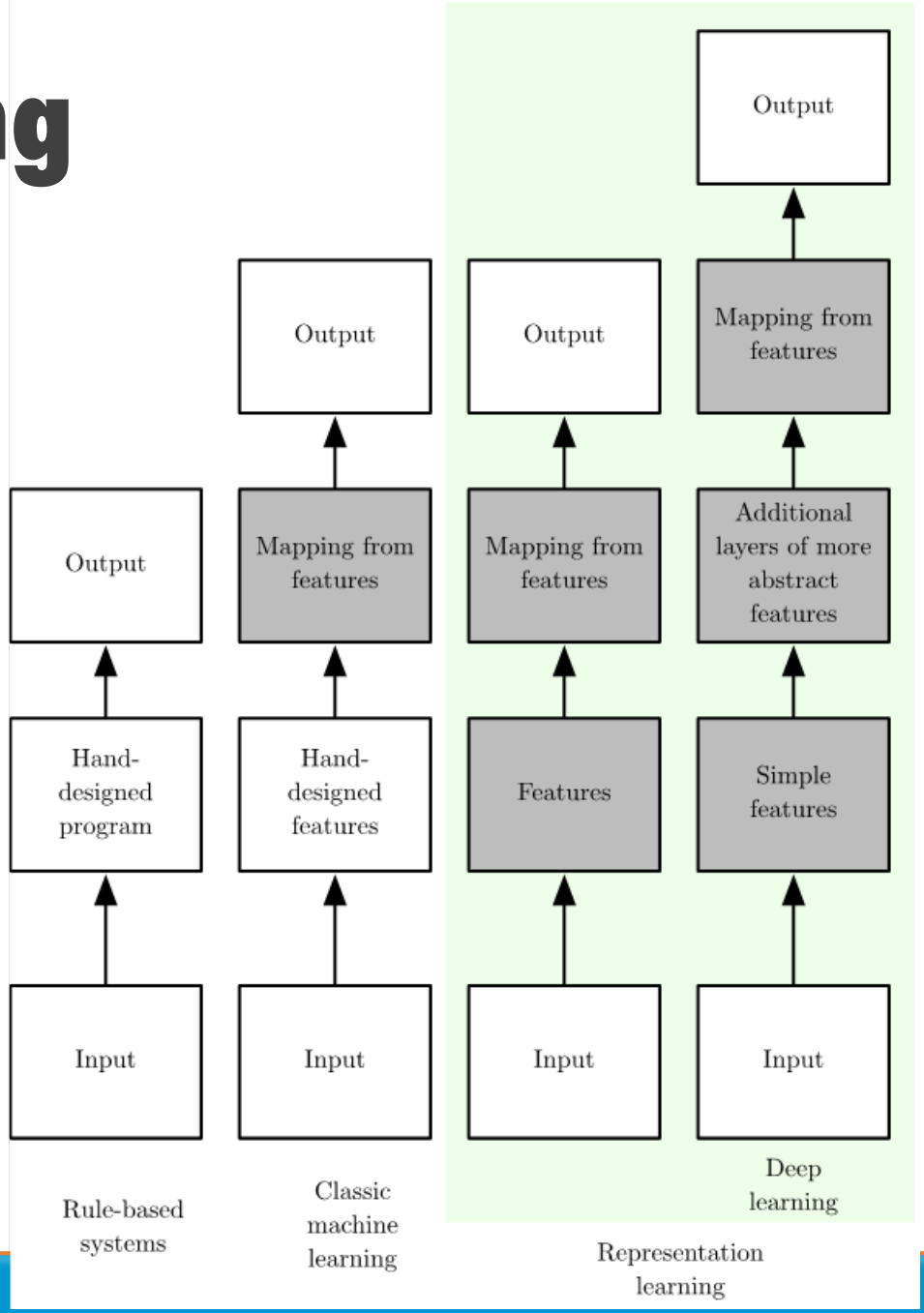


Computational graph



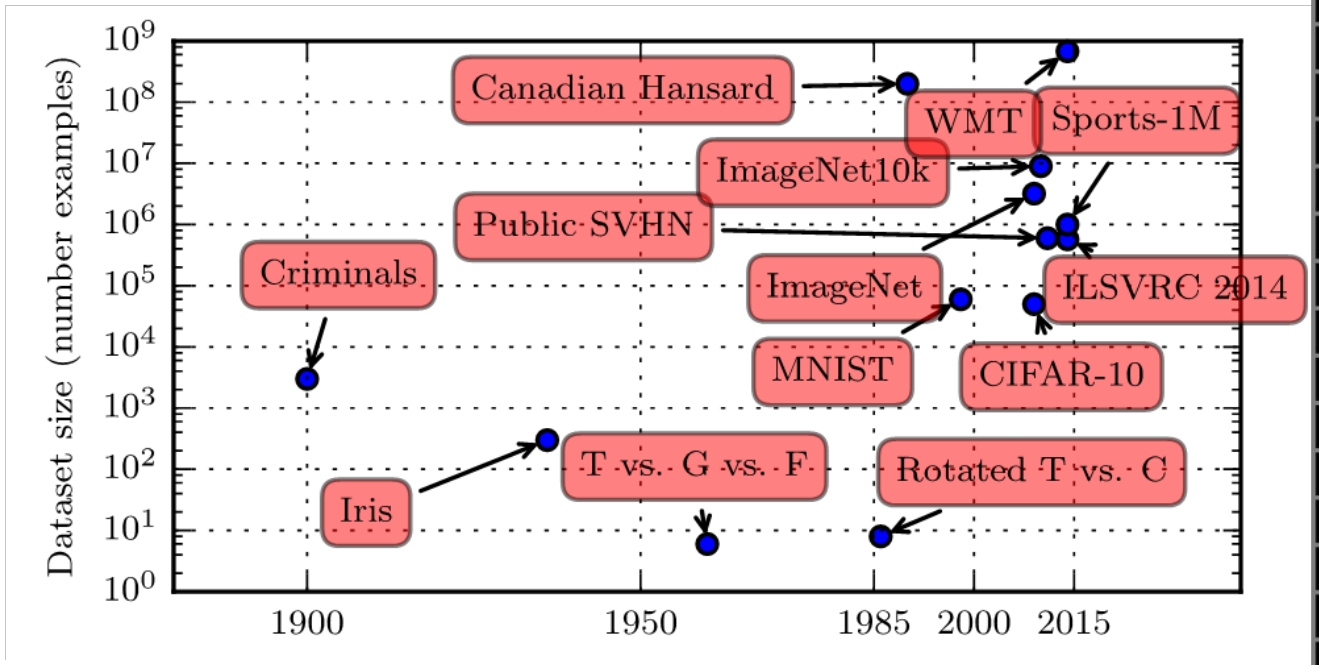
Components of learning

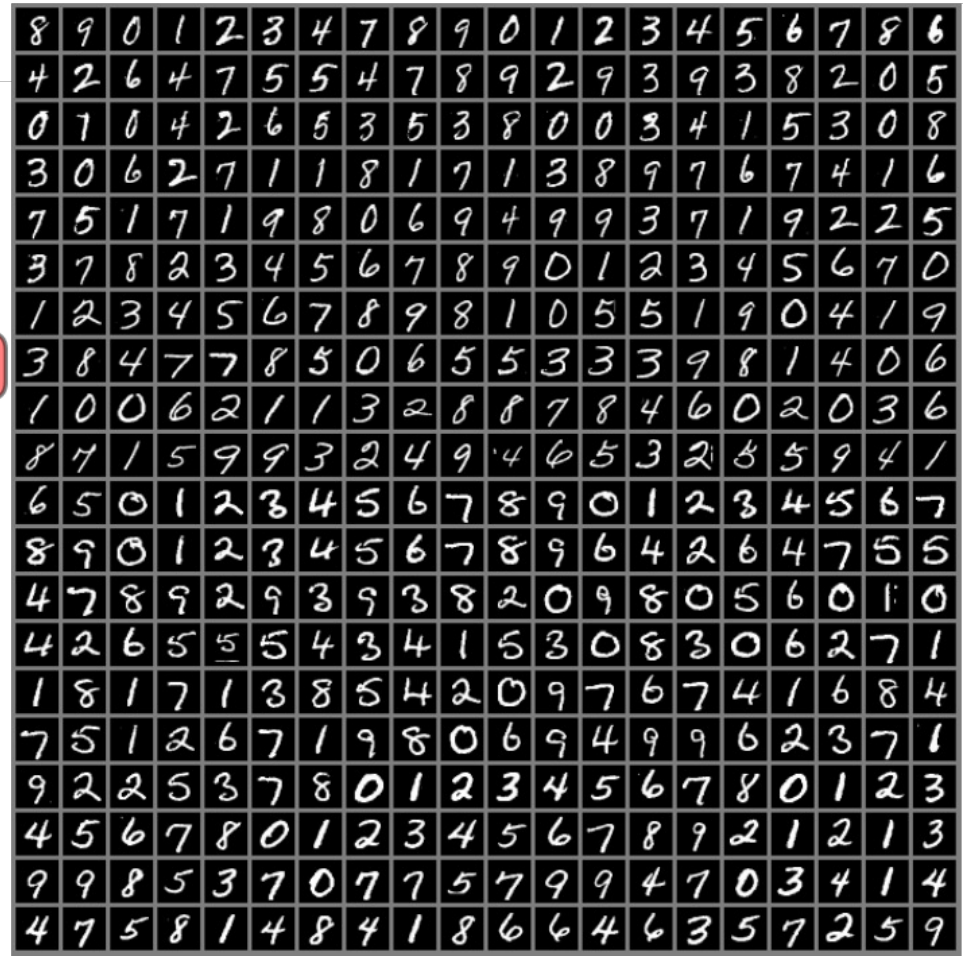
- Hand designed program
  - Input → Output
- Increasingly automated
  - Simple features
  - Abstract features
  - Mapping from features



[Goodfellow, Bengio, Courville 2016]

Growing Dataset Size





MNIST dataset

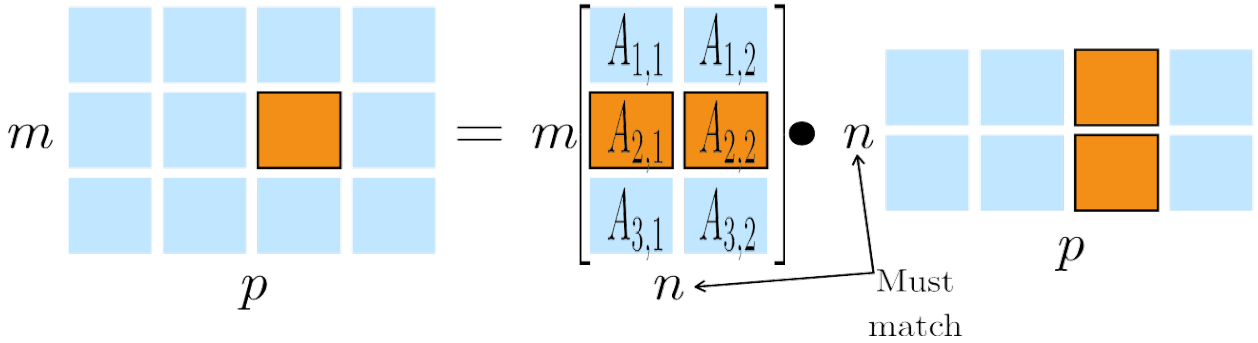
[Goodfellow, Bengio, Courville 2016]

Basics

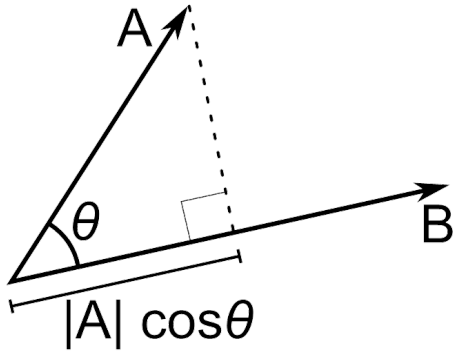
Linear Algebra and Optimization

Linear Algebra

- Tensor is an array of numbers
  - Multi-dim: 0d scalar, 1d vector, 2d matrix/image, 3d RGB image
- Matrix (dot) product $\boldsymbol{C} = \boldsymbol{AB}$ $C_{i,j} = \sum_k A_{i,k} B_{k,j}$



- Dot product of vectors A and B
  - (m = p = 1 in above notation)



Linear algebra: Norms

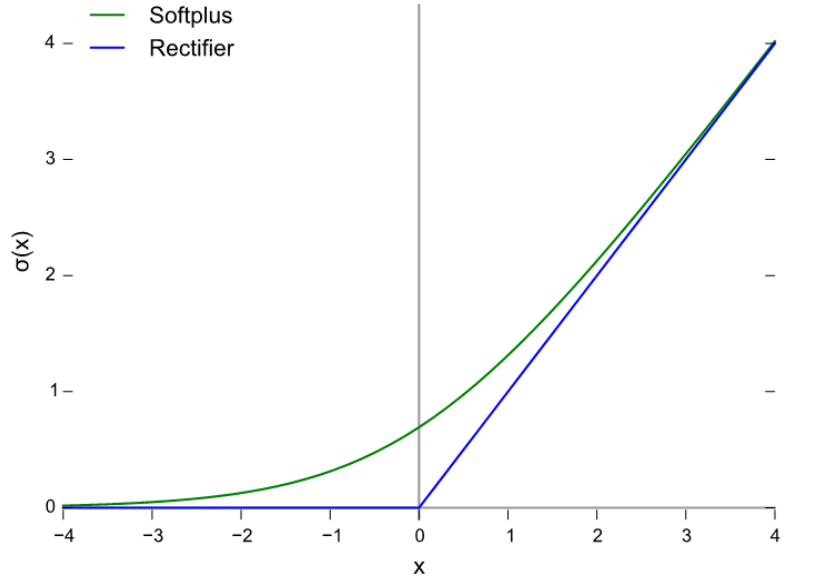
- L^p norm

$$||\boldsymbol{x}||_p = \left(\sum_i |x_i|^p \right)^{\frac{1}{p}}$$

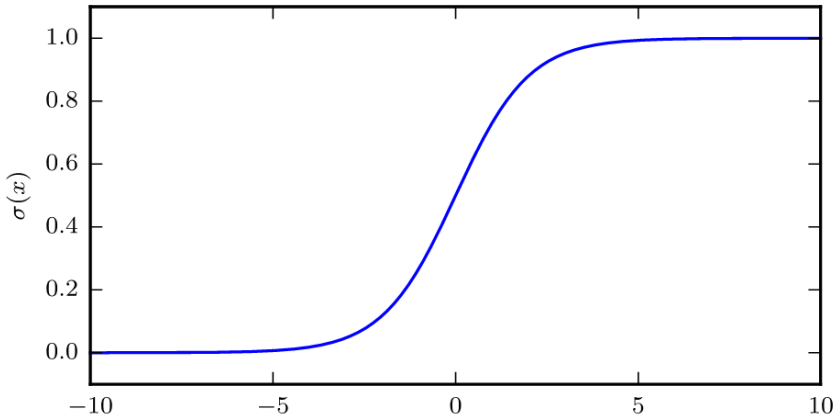
- Most popular norm: L2 norm, p=2
- L1 norm, p=1: $||\boldsymbol{x}||_1 = \sum_i |x_i|$.
- Max norm, infinite p: $||\boldsymbol{x}||_\infty = \max_i |x_i|$.

Nonlinearities

- ReLU
- Softplus
- Logistic Sigmoid

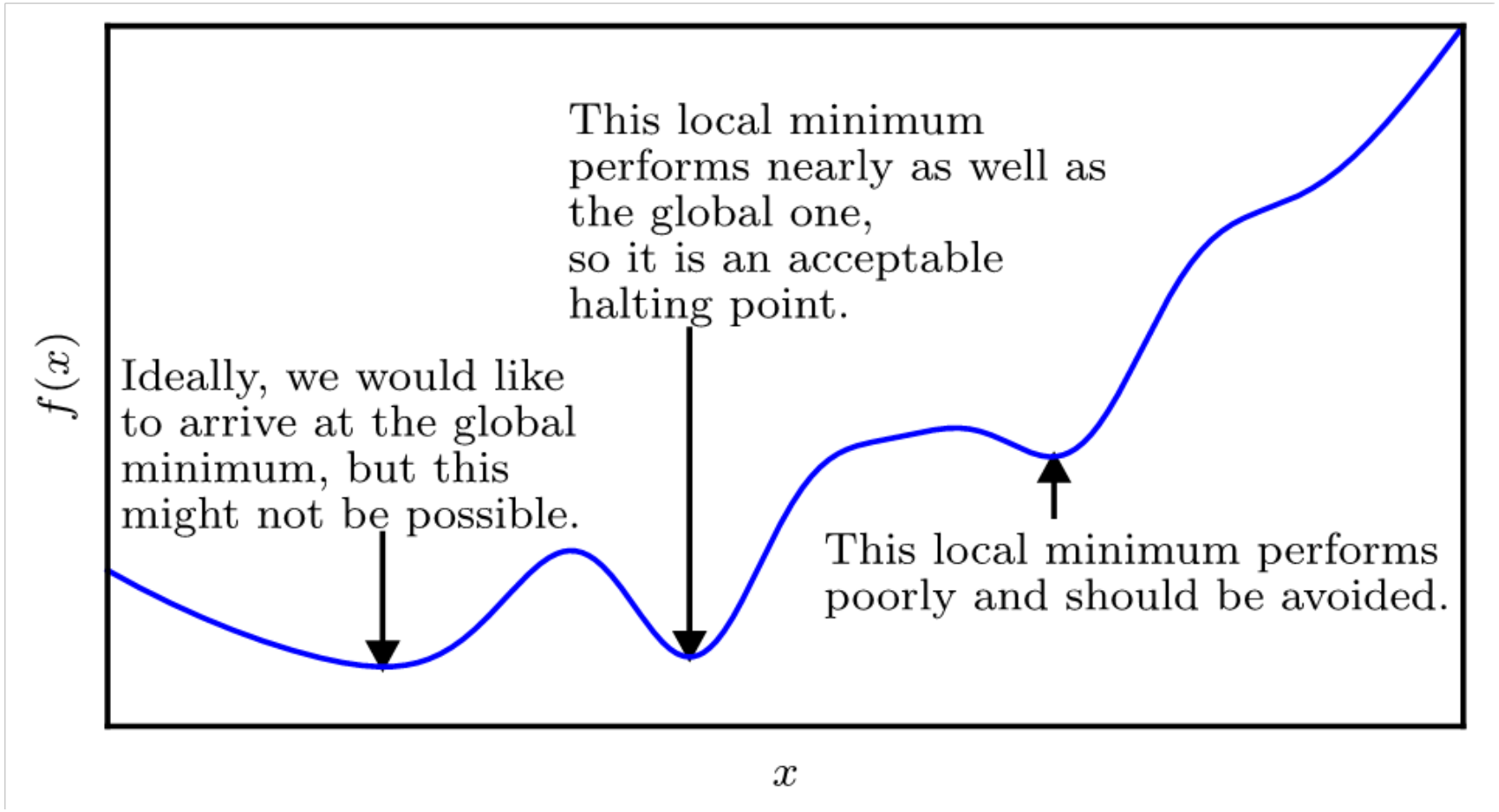


[(c) public domain]

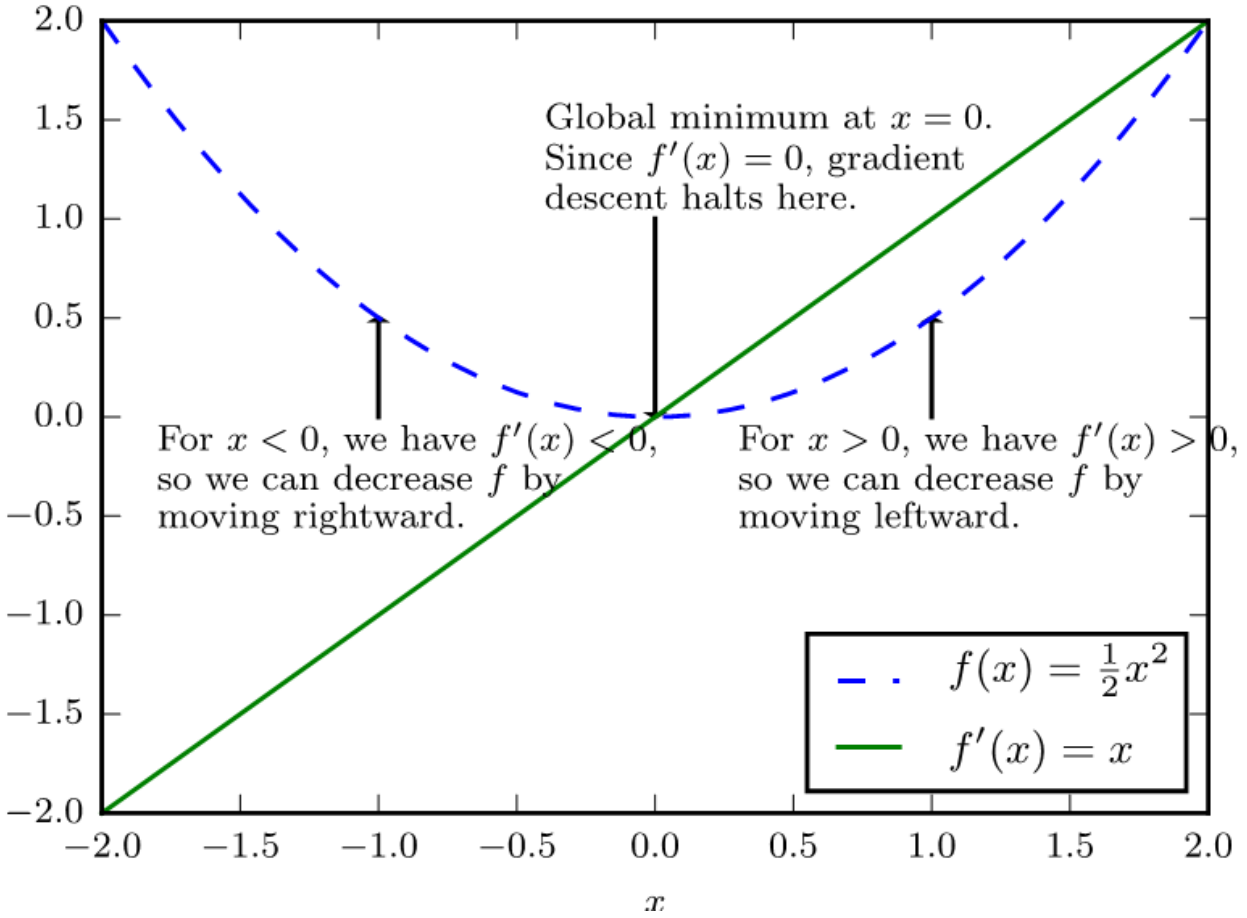


[Goodfellow, Bengio, Courville 2016]

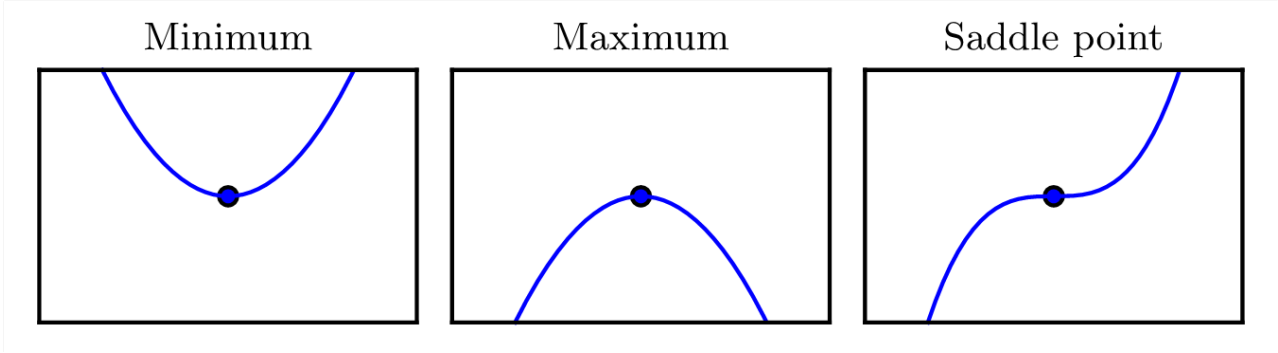
Approximate Optimization

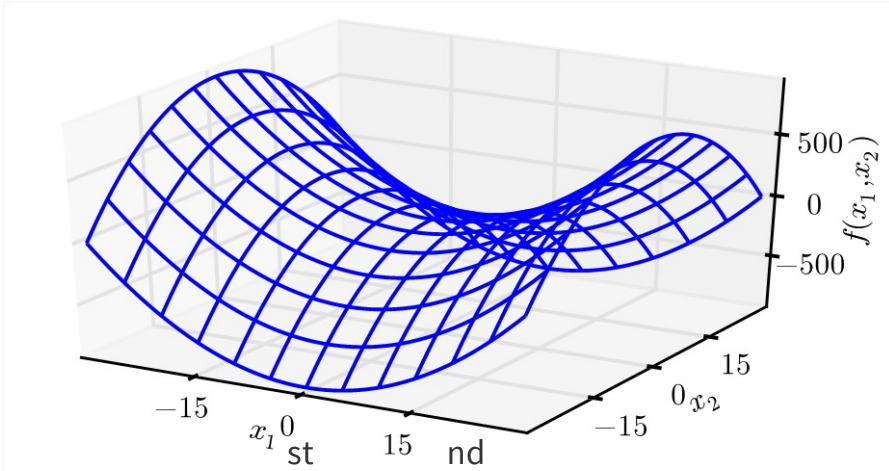


Gradient descent

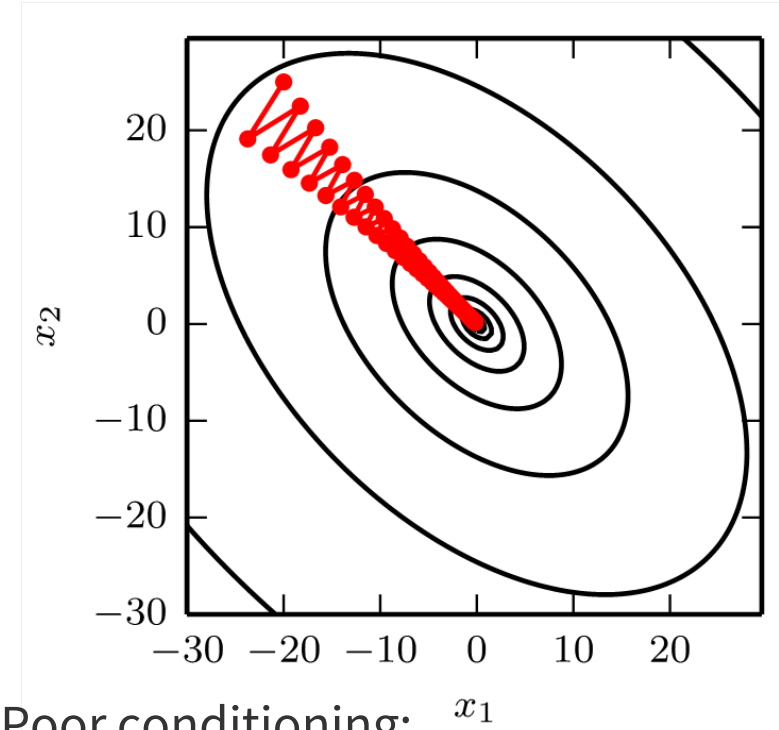


Critical points





Saddle point – 1st and 2nd derivative vanish



Poor conditioning:
1st deriv large in one and small in another direction

Optimization Algorithm

- Lots of variants address choice of learning rate
- See Visualization of Algorithms
- AdaDelta and RMSprop often work well

Tensorflow Playground

- http://playground.tensorflow.org/
  - Try out simple network configurations

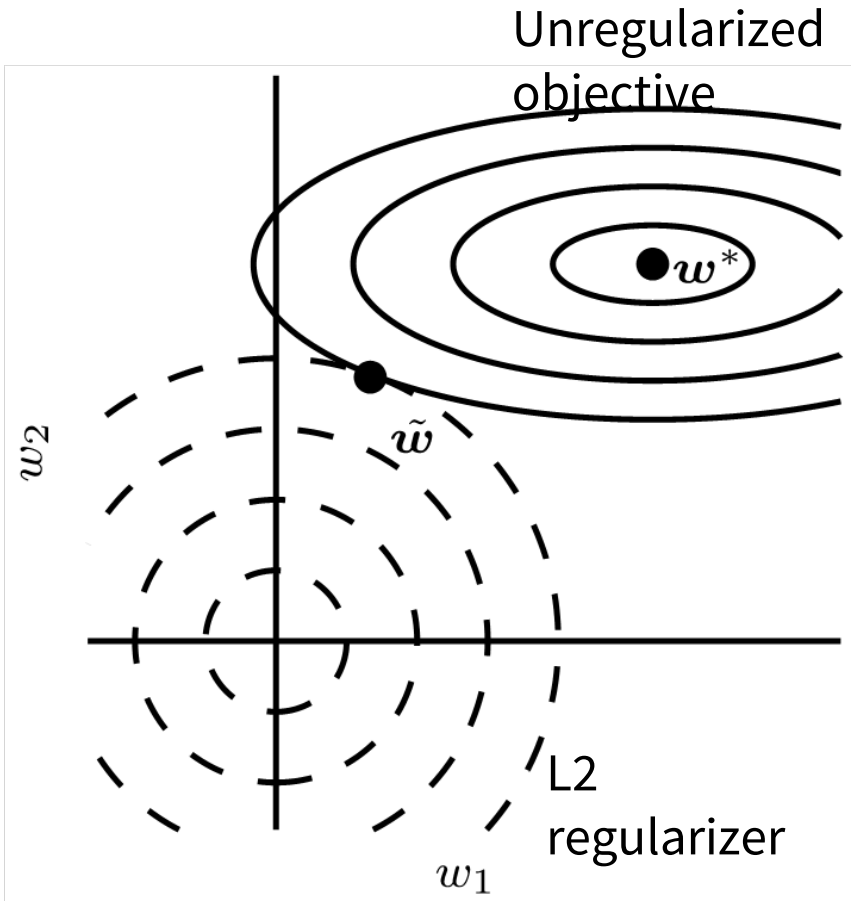
- https://cs.stanford.edu/people/karpathy/convnetjs/demo/classify2d.html
  - Visualize linear and non-linear mappings

Regularization

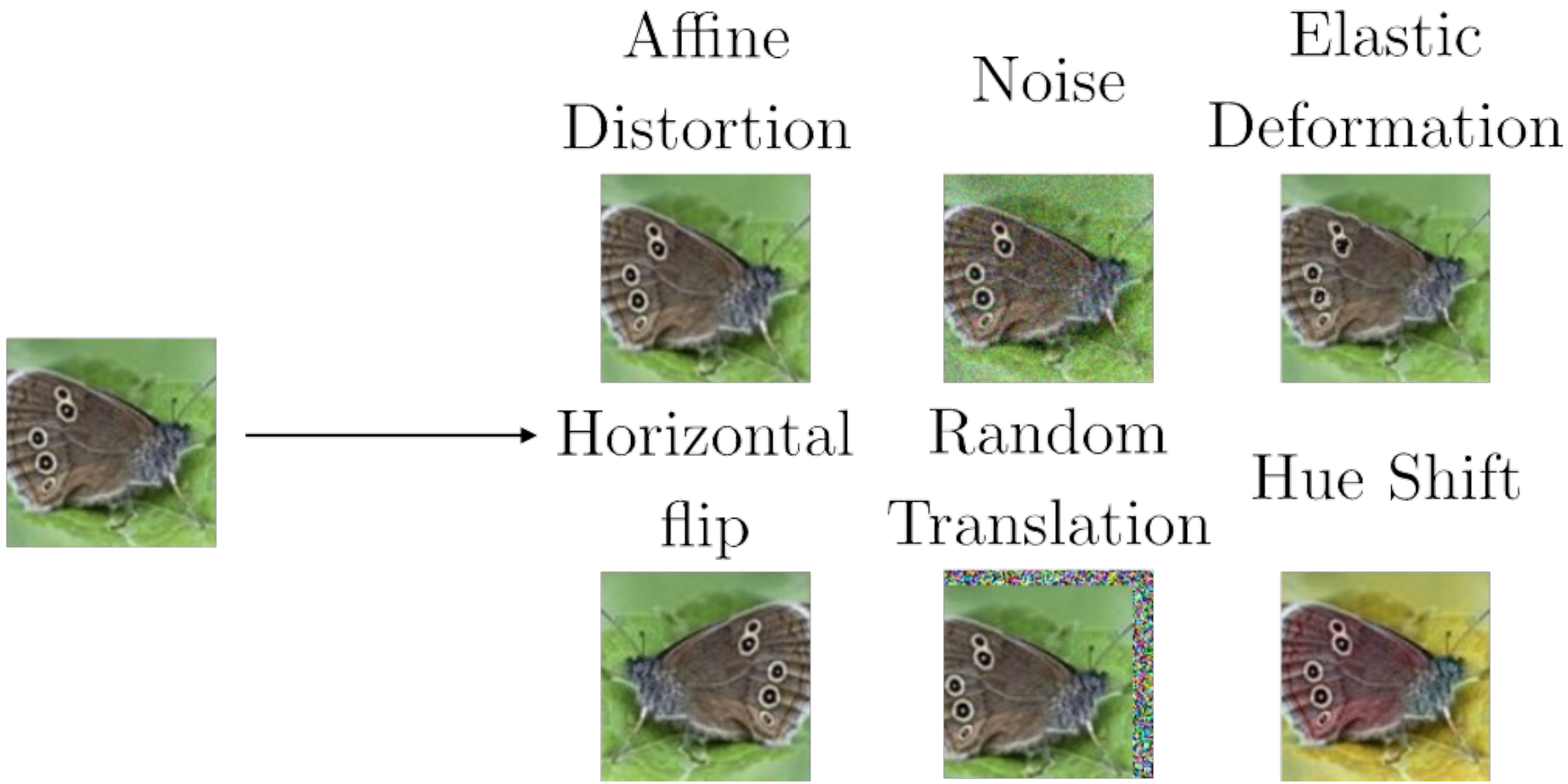
Reduced generalization error without impacting training error

Constrained optimization

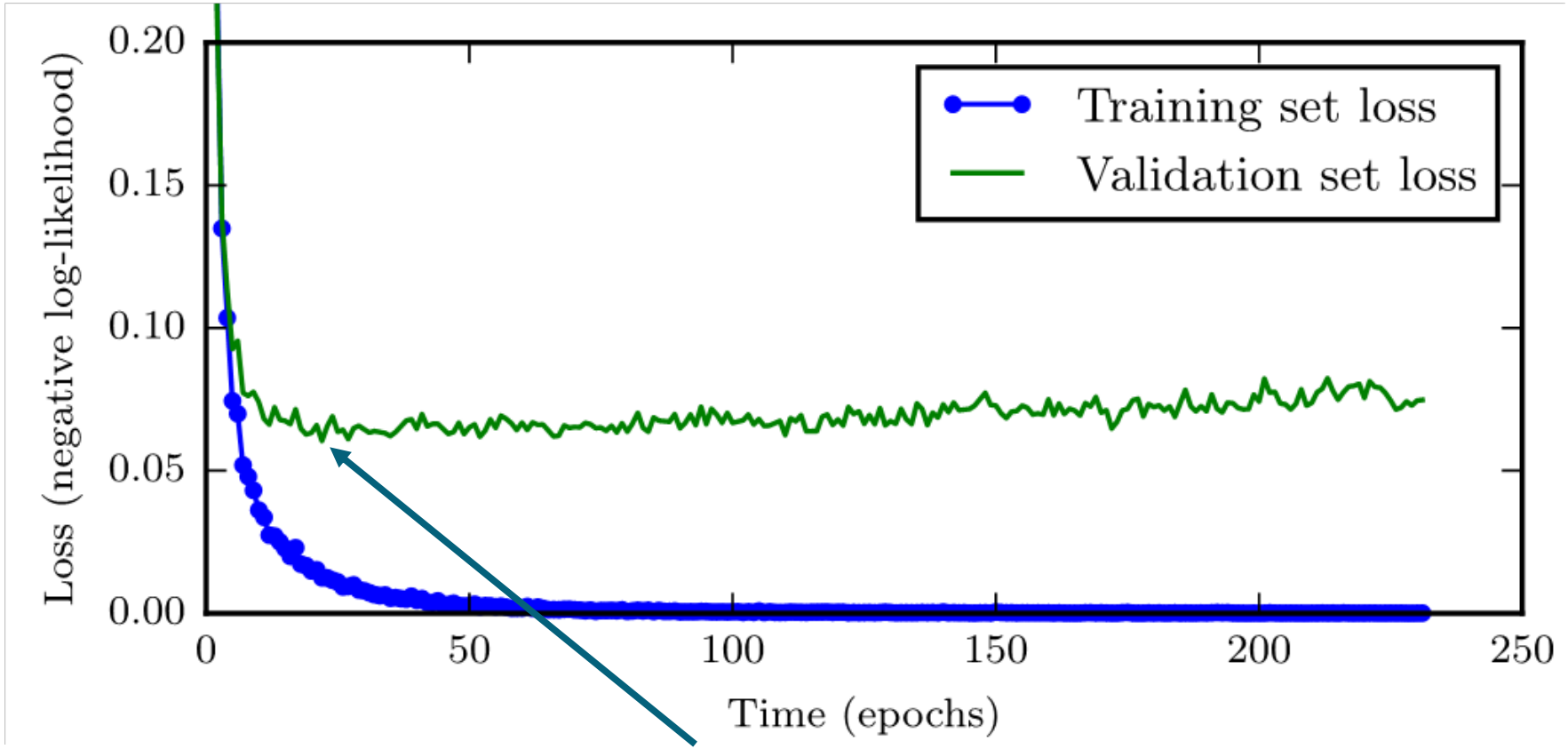
- Squared L2 encourages small weights
- L1 encourages sparsity of model parameters (weights)



Dataset augmentation



Learning curves

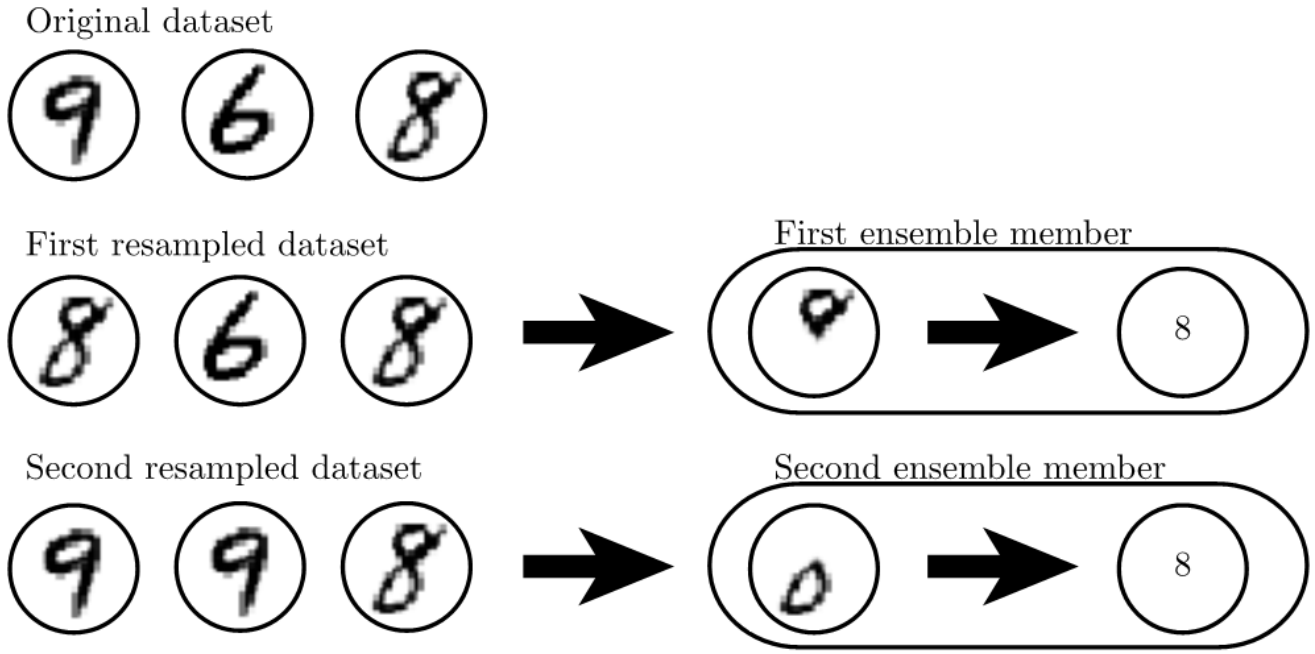


- Early stopping before validation error starts to increase

[Goodfellow, Bengio, Courville 2016]

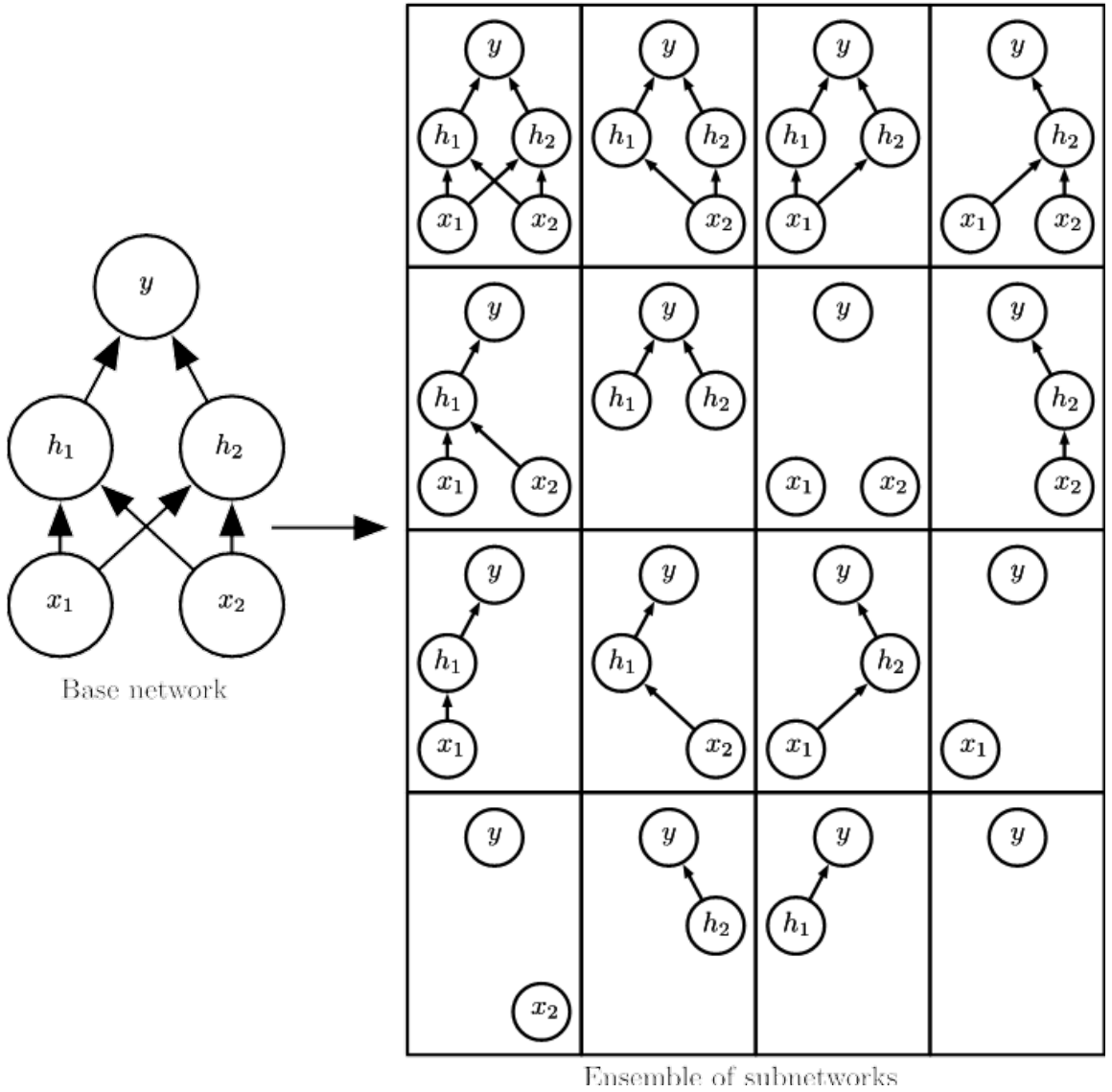
Bagging

- Average multiple models trained on subsets of the data
- First subset: learns top loop, Second subset: bottom loop



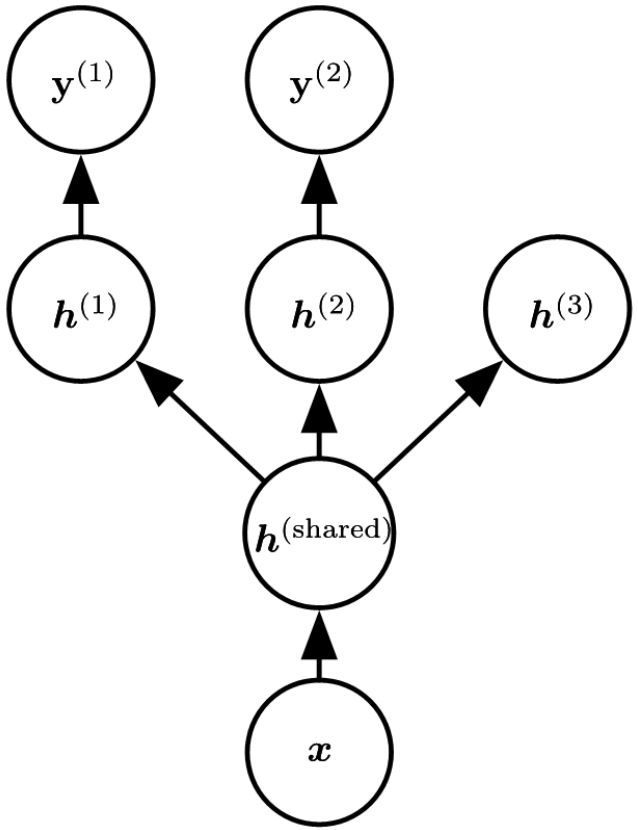
Dropout

- Random sample of connection weights is set to zero
- Train different network model each time
- Learn more robust, generalizable features



[Goodfellow, Bengio, Courville 2016]

Multitask learning



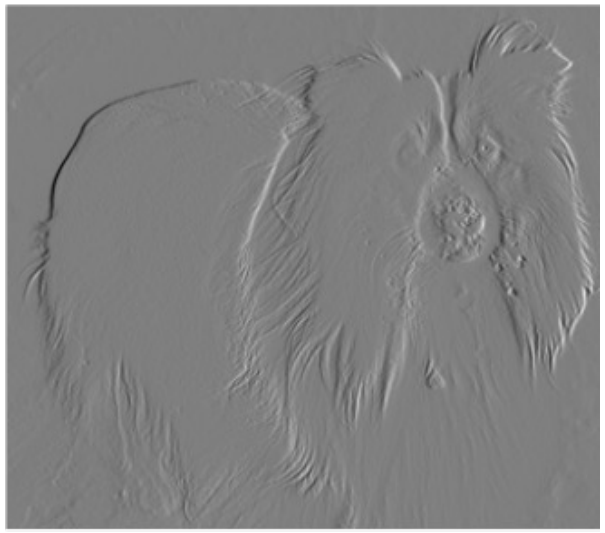
- Shared parameters are trained with more data
- Improved generalization error due to increased statistical strength

[Goodfellow, Bengio, Courville 2016]

Components of popular architectures

Convolution as edge detector

Input

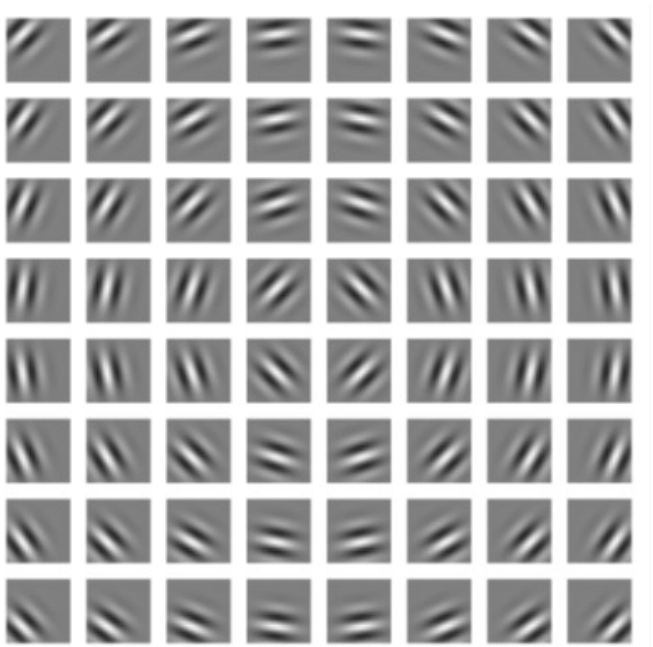


Output

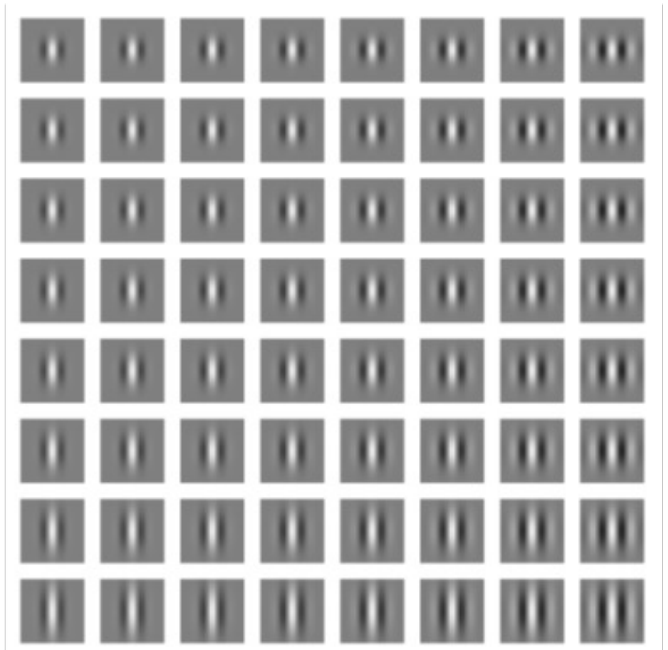
1	-1

Kernel

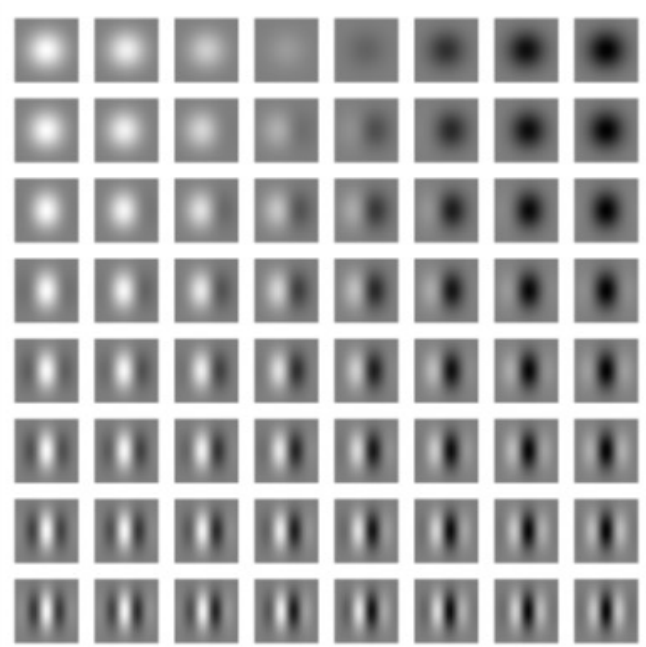
Gabor wavelets (kernels)



Directional second derivative

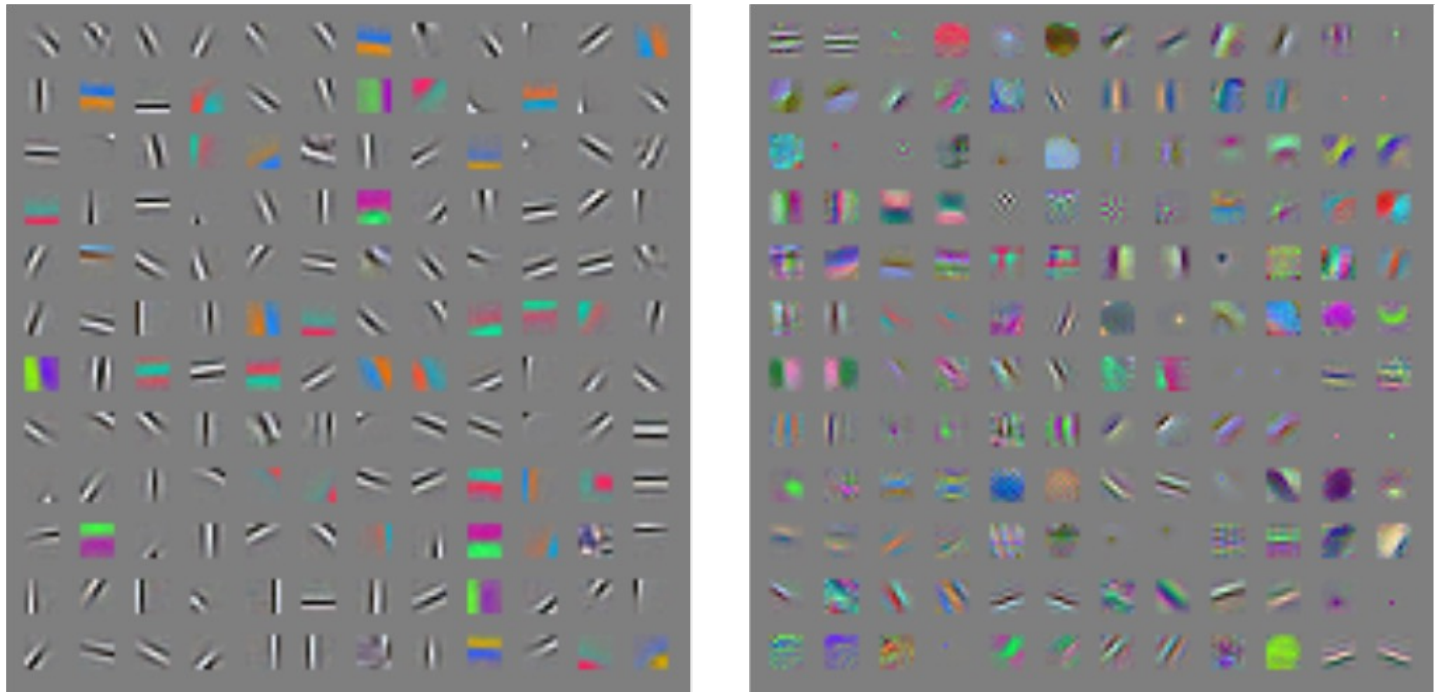


Second derivative (curvature)



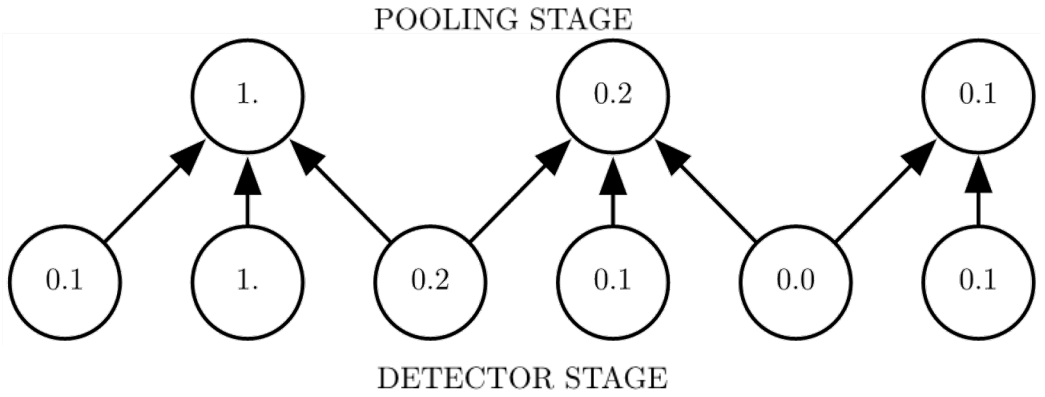
Local average, first derivative

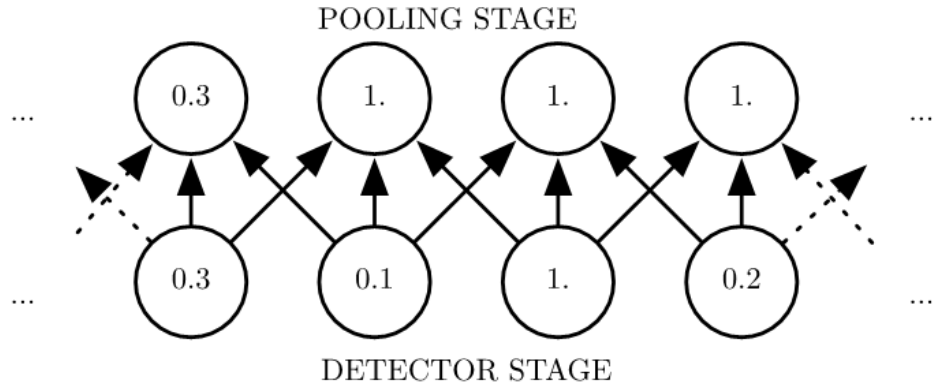
Gabor-like learned kernels



- Features extractors provided by pretrained networks

Max pooling translation invariance

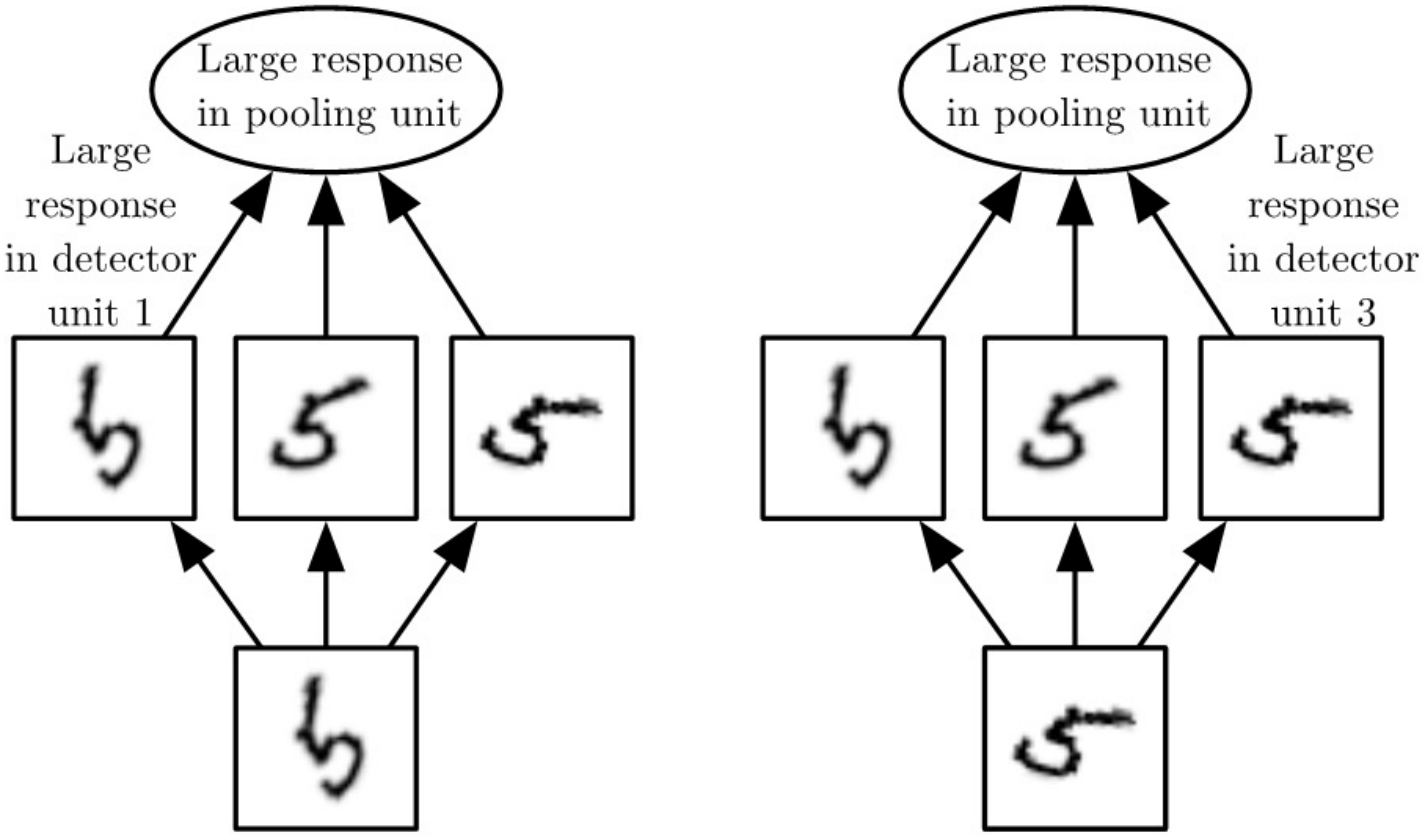




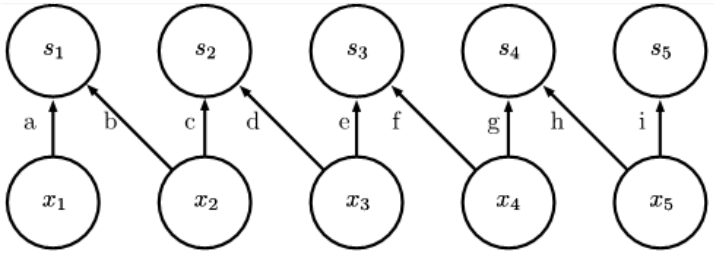
- Take max of certain neighbourhood
- Often combined, followed by downsampling

[Goodfellow, Bengio, Courville 2016]

Max pooling transform invariance



Types of connectivity



Local connection:
like convolution,
but no sharing

Choosing architecture family

- No structure → fully connected
- Spatial structure → convolutional
- Sequential structure → recurrent

Software for Deep Learning

Current Frameworks

- Tensorflow / Keras
- PyTorch
- DL4J
- Caffe (superseded by Caffe2, which is merged into PyTorch)
- And many more
- Most have CPU-only mode but much faster on NVIDIA GPU

Development strategy

- Identify needs: High accuracy or low accuracy?
- Choose metric
  - Accuracy (% of examples correct), Coverage (% examples processed)
  - Precision TP/(TP+FP), Recall TP/(TP+FN)
  - Amount of error in case of regression
- Build end-to-end system
  - Start from baseline, e.g. initialize with pre-trained network
- Refine driven by data

Sources

- I. Goodfellow, Y. Bengio, A. Courville “Deep Learning” MIT Press 2016 [link]