Neural Networks III

CMSC 422

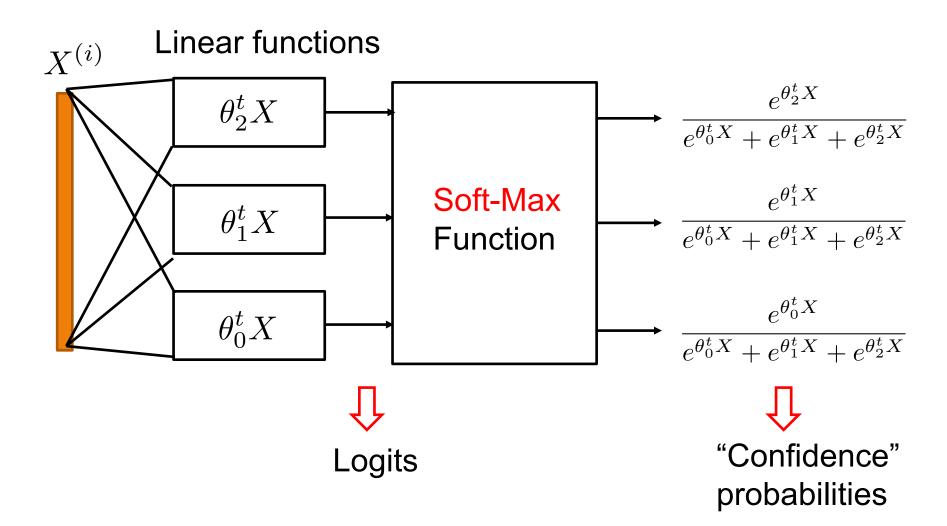
SOHEIL FEIZI

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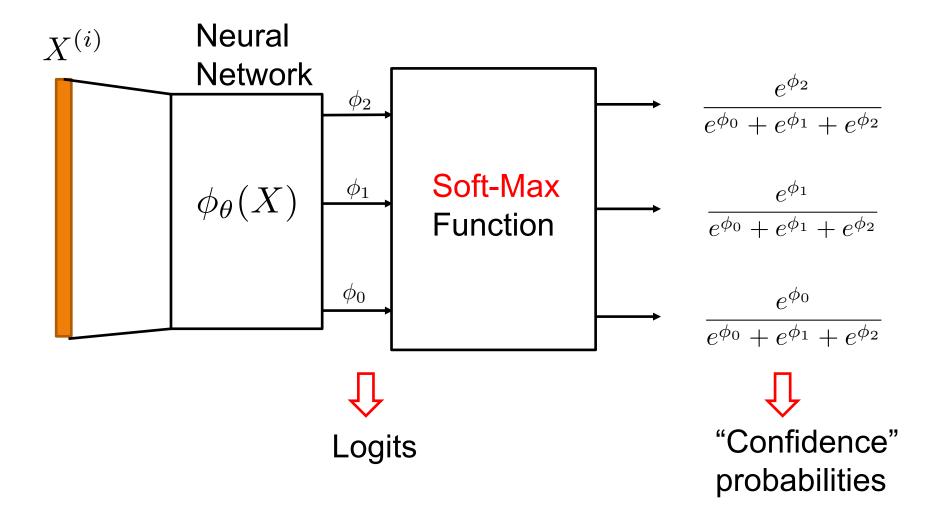
Multi-Label Classification

Q: how to extend our method for multi-label classification?

Recall: Multi-Label Classification using Logistic Regression

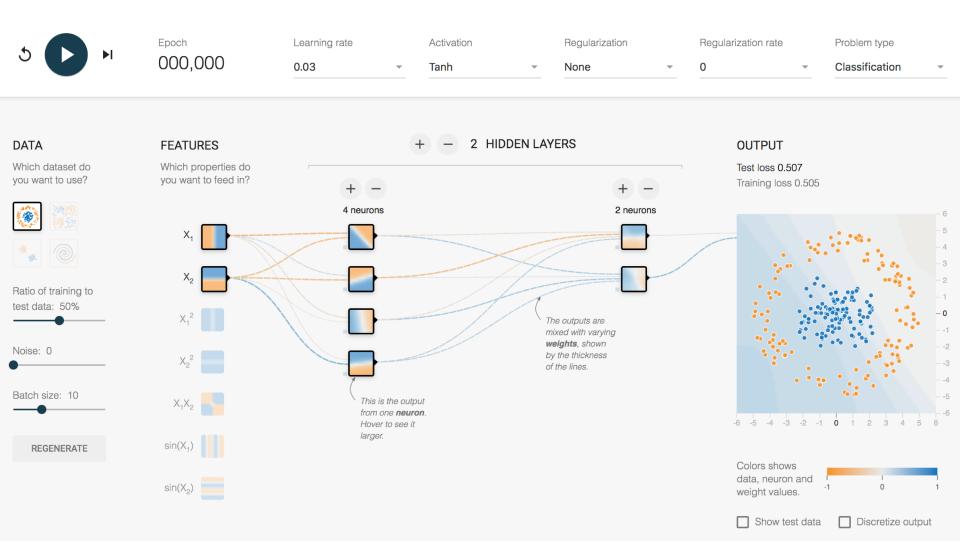


Multi-Label Classification Using NNs



Try different architectures and training parameters here:

http://playground.tensorflow.org



Tricky issues with neural network training

- Sensitive to initialization
 - Objective is non-convex, many local optima
 - In practice: start with random values rather than zeros
- Many other hyper-parameters
 - Number of hidden units (and potentially hidden layers)
 - Gradient descent learning rate
 - Stopping criterion

Neural networks vs. linear classifiers

Advantages of Neural Networks:

- More expressive
- Less feature engineering

Challenges using Neural Networks:

- Harder to train
- Harder to interpret

Neural Network Architectures

 We focused on a multi-layer feedforward network

- Many other deeper architectures
 - Convolutional networks
 - Recurrent networks (LSTMs)
 - Dense Nets, ResNets, etc

Issues in Deep Neural Networks

- Long training time
 - There are sometimes a lot of training data
 - Many iterations (epochs) are typically required for optimization
 - Computing gradients in each iteration takes too much time

Improving on Gradient Descent: Stochastic Gradient Descent (SGD)

• Update weights for each example
$$E = \frac{1}{2}(y^n - \hat{y}^n)^2 \qquad w_i(t+1) = w_i(t) - \epsilon \frac{\partial E^n}{\partial w_i}$$

- + Fast, online
- Sensitive to noise
- Mini-batch SGD: Update weights for a small set of examples

$$E = \frac{1}{2} \sum_{n \in \mathbb{R}} (y^n - \hat{y}^n)^2 \qquad \mathbf{w}_i(t+1) = \mathbf{w}_i(t) - \epsilon \frac{\partial E^B}{\partial \mathbf{w}_i}$$

- + Fast, online
- + Robust to noise

Improving on Gradient Descent: SGD with Momentum

Update based on gradients + previous direction

$$v_i(t) = \alpha v_i(t-1) - (1-\alpha) \frac{\partial E}{\partial w_i}(t)$$
$$w(t+1) = w(t) + v(t)$$

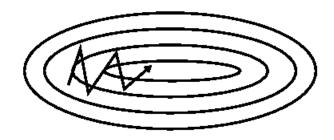
- + Converge faster
- + Avoid oscillation

Improving on Gradient Descent: SGD with Momentum

SGD w/o momentum



SGD with momentum helps dampen oscillations



Improving the Training Objective: Regularization/Weight Decay

Penalize the size of the weights

$$C = E + \frac{\lambda}{2} \sum_{i} w_i^2$$

$$w_i(t+1) = w_i(t) - \epsilon \frac{\partial C}{\partial w_i} = w_i(t) - \epsilon \frac{\partial E}{\partial w_i} - \lambda w_i$$

→ Improves generalization

Vanishing Gradient Problem

In deep networks

Gradients in the lower layers are typically extremely small

Optimizing multi-layer neural networks takes huge amount of

time

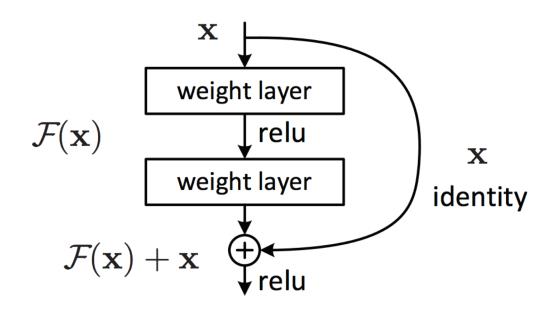
Derivative of sigmoid in [0,1]
$$\hat{y}$$

$$\frac{\partial E}{\partial w_{ki}} = \sum_{n} \frac{\partial z_{i}^{n}}{\partial w_{ki}} \frac{d\hat{y}_{i}^{n}}{dz_{i}^{n}} \frac{\partial E}{\partial \hat{y}_{i}^{n}} = \sum_{n} \frac{\partial z_{i}^{n}}{\partial w_{ki}} \frac{d\hat{y}_{i}^{n}}{dz_{i}^{n}} \sum_{j} w_{ij} \frac{d\hat{y}_{j}^{n}}{dz_{j}^{n}} \frac{\partial E}{\partial \hat{y}_{j}^{n}}$$

Vanishing Gradient Problem

- Vanishing gradient problem can be mitigated
 - Using custom neural network architectures
 - Using other non-linearities
 - E.g., Rectifier: f(x) = max(0,x)

ResNet



Deep Residual Learning for Image Recognition

https://arxiv.org > cs ▼

by K He - 2015 - Cited by 19999 - Related articles

Dec 10, 2015 - Abstract: Deeper neural networks are more difficult to train.

We present a residual learning framework to ease the training of networks that are ...

Deep residual learning for image recognition

K He, X Zhang, S Ren, J Sun - ... and pattern recognition, 2016 - openaccess.thecvf.com

... Deeper neural networks are more difficult to train. We present a residual learning framework

to ease the training of networks that are substantially **deeper** than those used previously. ...

Save 59 Cite Cited by 111753 Related articles All 68 versions Import into BibTeX

Why Neural Networks?

Perceptron

- Proposed by Frank Rosenblatt in 1957
- Real inputs/outputs, threshold activation function

Revival in the 1980's

Backpropagation discovered in 1970's but popularized in 1986

 David E. Rumelhart, Geoffrey E. Hinton, Ronald J. Williams. "Learning representations by back-propagating errors." In Nature, 1986.

MLP is a universal approximator

- Can approximate any non-linear function in theory, given enough neurons, data
- Kurt Hornik, Maxwell Stinchcombe, Halbert White. "Multilayer feedforward networks are universal approximators." Neural Networks, 1989

Generated lots of excitement and applications

Neural Networks Applied to Vision

LeNet – vision application

- LeCun, Y; Boser, B; Denker, J; Henderson, D; Howard, R;
 Hubbard, W; Jackel, L, "Backpropagation Applied to Handwritten
 Zip Code Recognition," in Neural Computation, 1989
- USPS digit recognition, later check reading

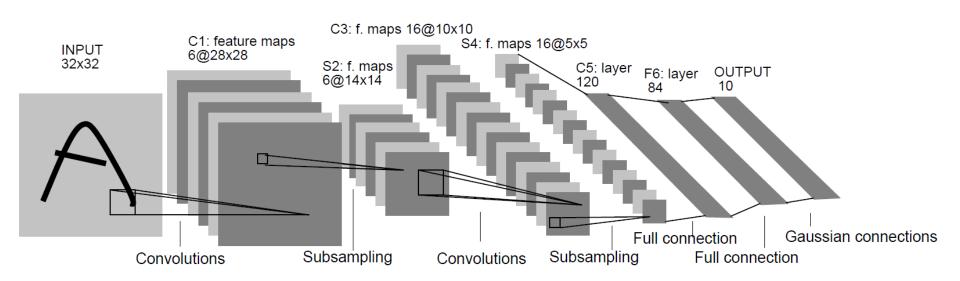


Image credit: LeCun, Y., Bottou, L., Bengio, Y., Haffner, P. "Gradient-based learning applied to document recognition." Proceedings of the IEEE, 1998.

New "winter" and revival in early 2000's

New "winter" in the early 2000's due to

- problems with training NNs
- Support Vector Machines (SVMs), Random Forests (RF) – easy to train, nice theory

Revival again by 2011-2012

- Name change ("neural networks" -> "deep learning")
- + Algorithmic developments that made training somewhat easier
- + Big data + GPU computing
- = performance gains on many tasks (esp Computer Vision)

Big Data

- ImageNet Large Scale Visual Recognition Challenge
 - 1000 categories w/ 1000 images per category
 - 1.2 million training images, 50,000 validation, 150,000 testing



AlexNet Architecture

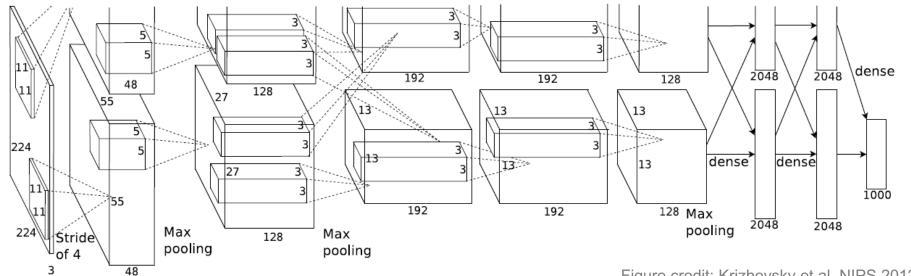


Figure credit: Krizhevsky et al, NIPS 2012.

60 million parameters!

Various tricks

- ReLU nonlinearity
- Overlapping pooling
- Local response normalization
- Dropout set hidden neuron output to 0 with probability .5
- Data augmentation
- Training on GPUs

GPU Computing

 Big data and big models require lots of computational power

GPUs

- thousands of cores for parallel operations
- multiple GPUs
- still took about 5-6 days to train AlexNet on two NVIDIA GTX 580 3GB GPUs (much faster today)

Image Classification Performance

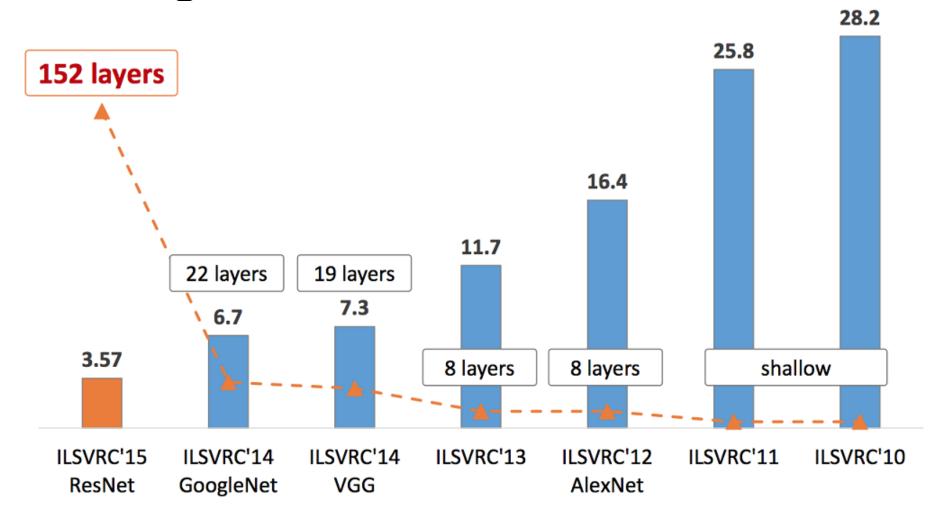
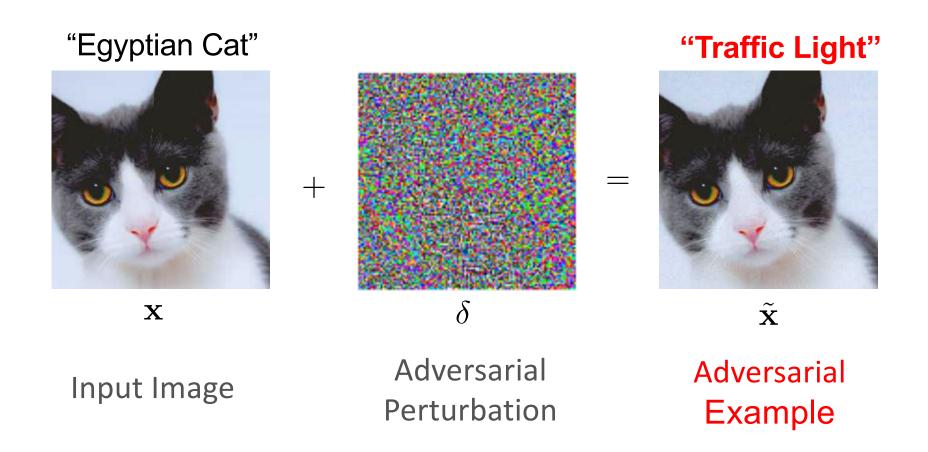


Image Classification Top-5 Errors (%)

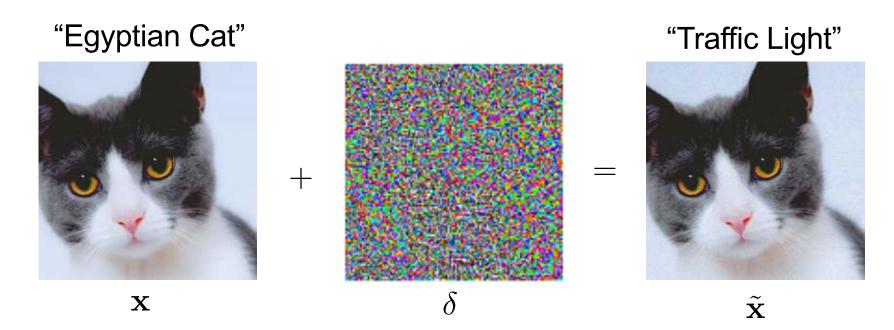
Figure from: K. He, X. Zhang, S. Ren, J. Sun. "Deep Residual Learning for Image Recognition". arXiv 2015. (slides)

Robustness of Classifiers



 Adversarial Examples (Szegedy et al.'14, Biggio et al.'13, Goodfellow et al.'14)

Additive L_p Attack Threat



Optimization:

$$\max_{\delta} \ \ell_{cls} \left(f_{\theta}(\mathbf{x} + \delta), y \right)$$
$$\delta \in \mathbf{\Delta} := \{ \delta \in \mathbb{R}^n : \|\delta\|_p \le \rho \}$$

Solve using Projected Gradient Descent (Madry et al.' 17, Goodfellow et al.' 15, Carlini & Wagner '16)

Adversarial Training

Standard ERM training:

$$\min_{\theta} \mathbb{E}_{(\mathbf{x},y)} \left[\ell_{cls} \left(f_{\theta}(\mathbf{x}), y \right) \right]$$

Adversarial training for additive attacks (Madry et al.'17):

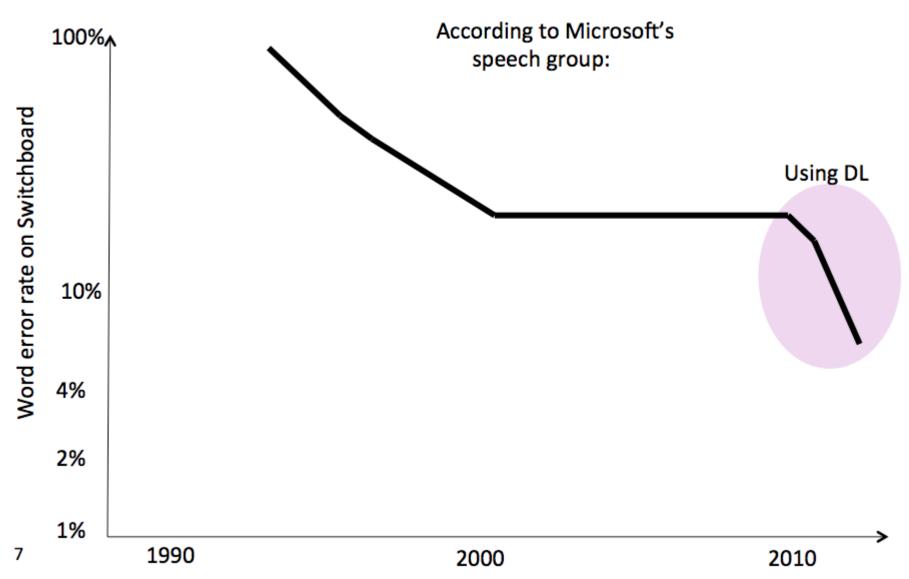
$$\min_{\theta} \mathbb{E}_{(\mathbf{x},y)} \left[\max_{\delta} \ell_{cls} \left(f_{\theta}(\mathbf{x} + \delta), y \right) \right]$$

$$\delta \in \mathbf{\Delta} := \{ \delta \in \mathbb{R}^n : \|\delta\|_p \le \rho \}$$

Solve using alternative SGD+PGD



Speech Recognition



Recurrent Neural Networks for Language Modeling

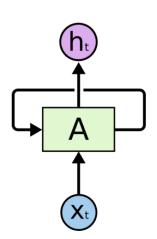
- Speech recognition is difficult due to ambiguity
 - "how to recognize speech"
 - or "how to wreck a nice beach"?

- Language model gives probability of next word given history
 - P("speech" | "how to recognize")?

Recurrent Neural Networks

Networks with loops

- The output of a layer is used as input for the same (or lower) layer
- Can model dynamics (e.g. in space or time)



Loops are unrolled

- Now a standard feed-forward network with many layers
- Suffers from vanishing gradient problem
- In theory, can learn long term memory, in practice not (Bengio et al, 1994)

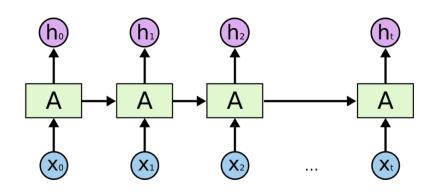


Image credit: Chritopher Olah's blog http://colah.github.io/posts/2015-08-Understanding-LSTMs/ Sepp Hochreiter (1991), Untersuchungen zu dynamischen neuronalen Netzen, Diploma thesis. Institut f. Informatik, Technische Univ. Munich. Advisor: J. Schmidhuber.

Y. Bengio, P. Simard, P. Frasconi. Learning Long-Term Dependencies with Gradient Descent is Difficult. In TNN 1994.

Long Short Term Memory (LSTM)

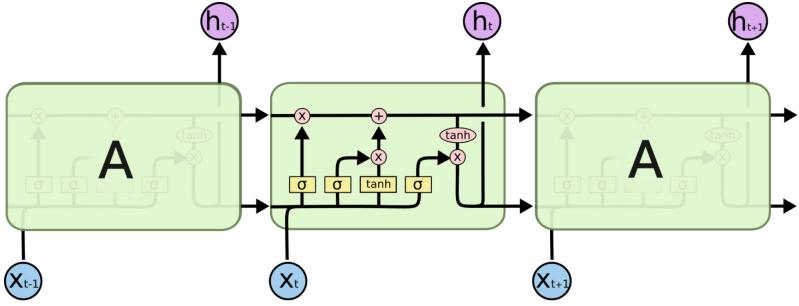


Image credit: Christopher Colah's blog, http://colah.github.io/posts/2015-08-Understanding-LSTMs/

- A type of RNN explicitly designed not to have the vanishing or exploding gradient problem
- Models long-term dependencies
- Memory is propagated and accessed by gates
- Used for speech recognition, language modeling ...

Long Short Term Memory (LSTM)

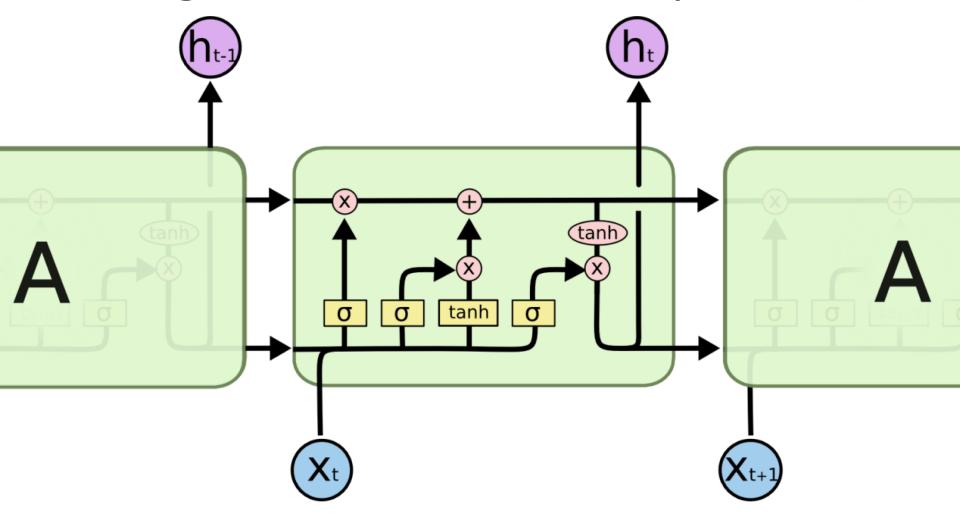


Image credit: Christopher Colah's blog, http://colah.github.io/posts/2015-08-Understanding-LSTMs/

What you should know about deep neural networks

- Why they are difficult to train
 - Initialization
 - Overfitting
 - Vanishing gradient
 - Require large number of training examples
- What can be done about it
 - Improvements to gradient descent
 - Stochastic gradient descent
 - Momentum
 - Weight decay
 - Alternate non-linearities and new architectures

References (& great tutorials) if you want to explore further:

http://www.andreykurenkov.com/writing/a-brief-history-of-neural-nets-and-deep-learning-part-1/http://cs231n.github.io/neural-networks-1/

Keeping things in perspective...

In 1958, the New York Times reported the perceptron to be "the embryo of an electronic computer that [the Navy] expects will be able to walk, talk, see, write, reproduce itself and be conscious of its existence."