Introduction to Deep Learning

Pierre Colombo

pierre.colombo@centralesupelec.fr

MICS CentraleSupélec Université Paris-Saclay







Agenda - 3h Class

I. Theoretical Class

- 1. Introduction
- 2. Deep Learning Architecture
- 3. Performing the learning phase
- 4. From theory to practice

II. Deep Learning in action

Curriculum Vitae

Education & Diploma

Diplôme D'Ingénieur, Supelec, France

2018.

MSc in Computer Science, Ecole Polytechnique Fédérale de Lausanne, Switzerland

2021. PhD in Computer Science, Telecom Paris, Institut Polytechnique de Paris, *France Title:* Learning to represent and generate text using information measures

2022. Post-Doctoral Researcher, CentraleSupelec, Laboratoire des Signaux et Systèmes, CNRS, Université Paris-Saclay, CentraleSupelec

2022 - Present. Invited Member (external) of Comète Inria Team, Laboratoire d'informatique de l'École polytechnique, Ecole polytechnique

Present Occupation

2022 - Present. Assistant Prof au MICS (CentraleSupelec)

Past Research Experiences



2016 (3 months). Research Intern, Procter & Gamble, Kronberg, Germany



2016 - 2017 (6 months). Lab Assistant, EPFL Laboratory for Quantum Gases, Lausanne, Switzerland

Developing various sensors algorithms (Python/C++) for a quantum experiment on fermi gas.



2017 (6 months). Research Intern, Swisscom Digital Lab, Lausanne, Switzerland

Research on NLP: Information Retrieval for a product oriented chatbot



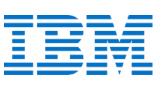
2017 - 2018 (6 months). Research Intern, IBM Research, Zürich, Switzerland

Research on deep learning for cancer treatment



2018 (6 months). Lab Associate, Disney Research, Los Angeles, USA

Research on Natural Language Generation, 1 workshop paper, 1 paper accepted at NAACL, 1 US Patent





2018 - 2021 (36 months). PhD Student (CIFRE), Telecom Paris (S2A) & IBM France, Paris, France

11 first author papers published in A conferences (A*), 4 papers accepted as oral presentation (top 5%), 1 best student paper award

Artificial Intelligence The set of technics that can be used to mimic human behavior

Artificial Intelligence The set of technics that can be used to mimic human behavior

Machine Learning

The set of technics that can « learn » from examples without being explicitly programmed

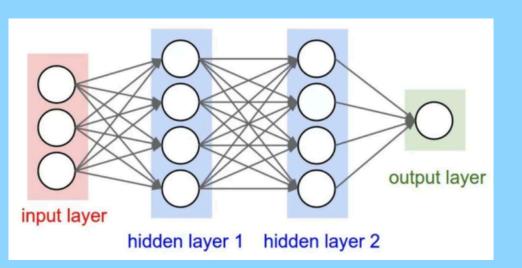
Artificial Intelligence The set of technics that can be used to mimic human behavior

Machine Learning

The set of technics that can « learn » from examples without being explicitly programmed

Deep Learning

The set of technics that can « learn » from examples using deep neural networks



What to expect?

What to expect?

- 1. Have a high level view of how neural networks works
- 2. Getting familiar with general concepts such as overfitting, regularization,....
- 3. Code and train your first neural network

What to expect?

- 1. Have a high level view of how neural networks works
- 2. Getting familiar with general concepts such as overfitting, regularization,....
- 3. Code and train your first neural network

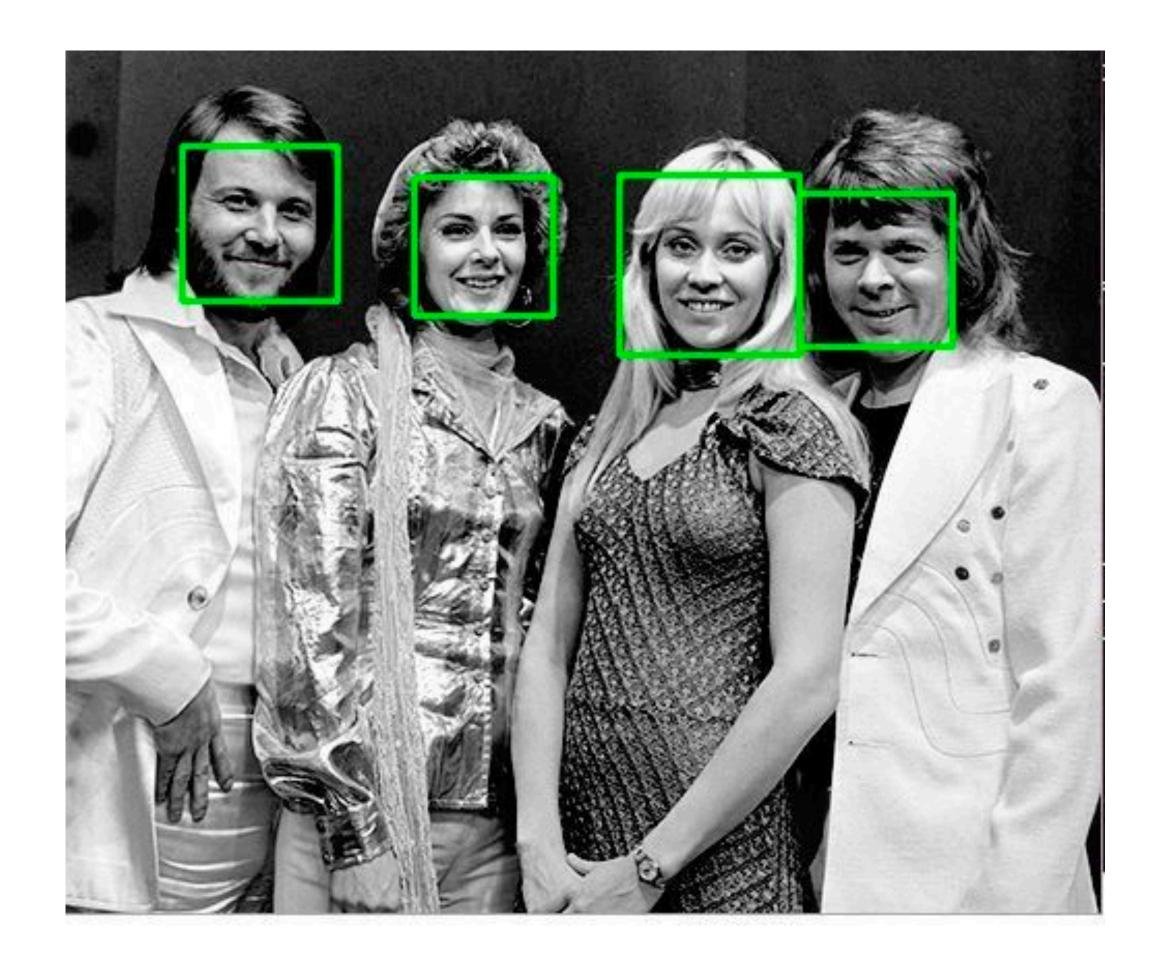
What not to expect?

What to expect?

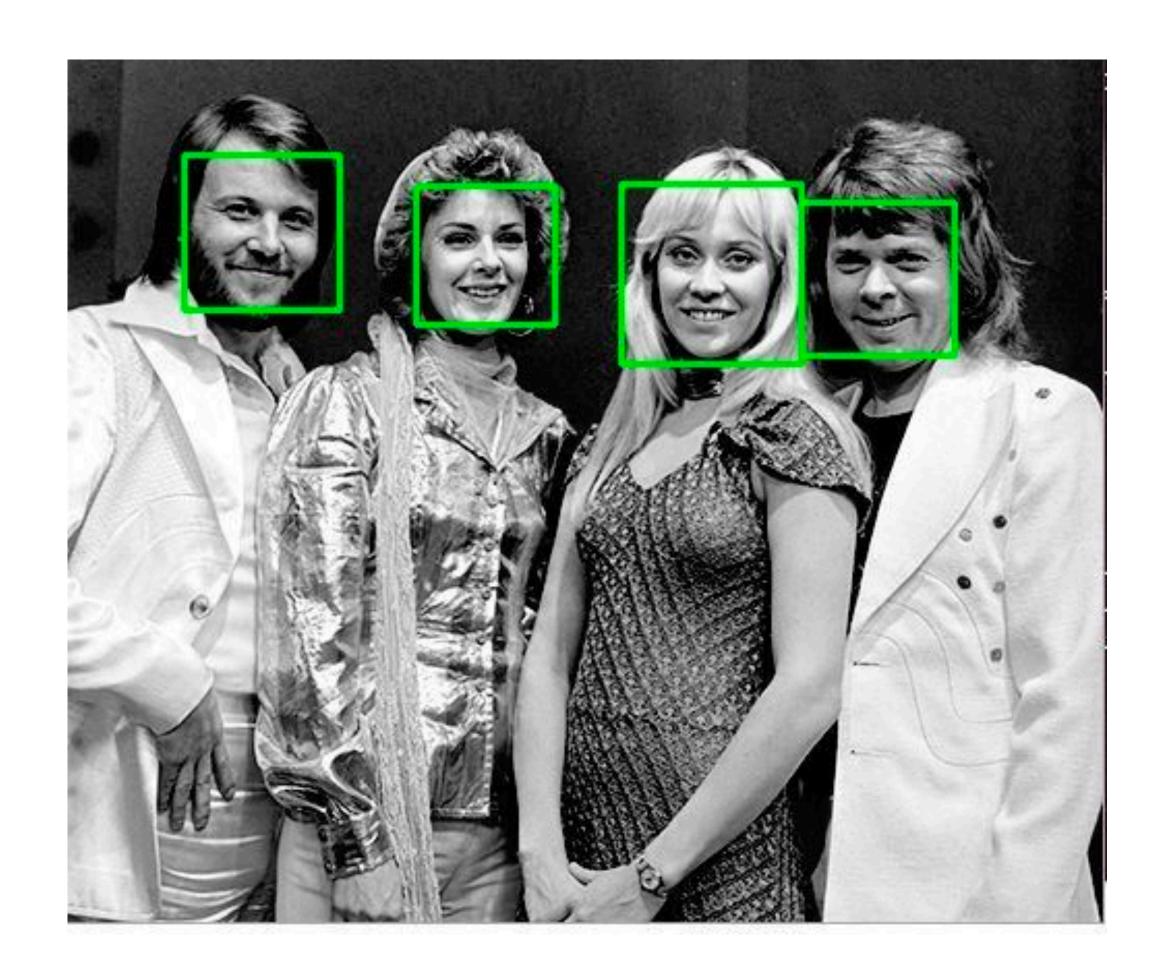
- 1. Have a high level view of how neural networks works
- 2. Getting familiar with general concepts such as overfitting, regularization,....
- 3. Code and train your first neural network

What not to expect?

- 1. You will not become an expert in deep learning
- 2. You (most likely) won't be able to develop your own deep learning model
- 3. You won't know the state-of-the-art technics to deploy neural networks



Face detection

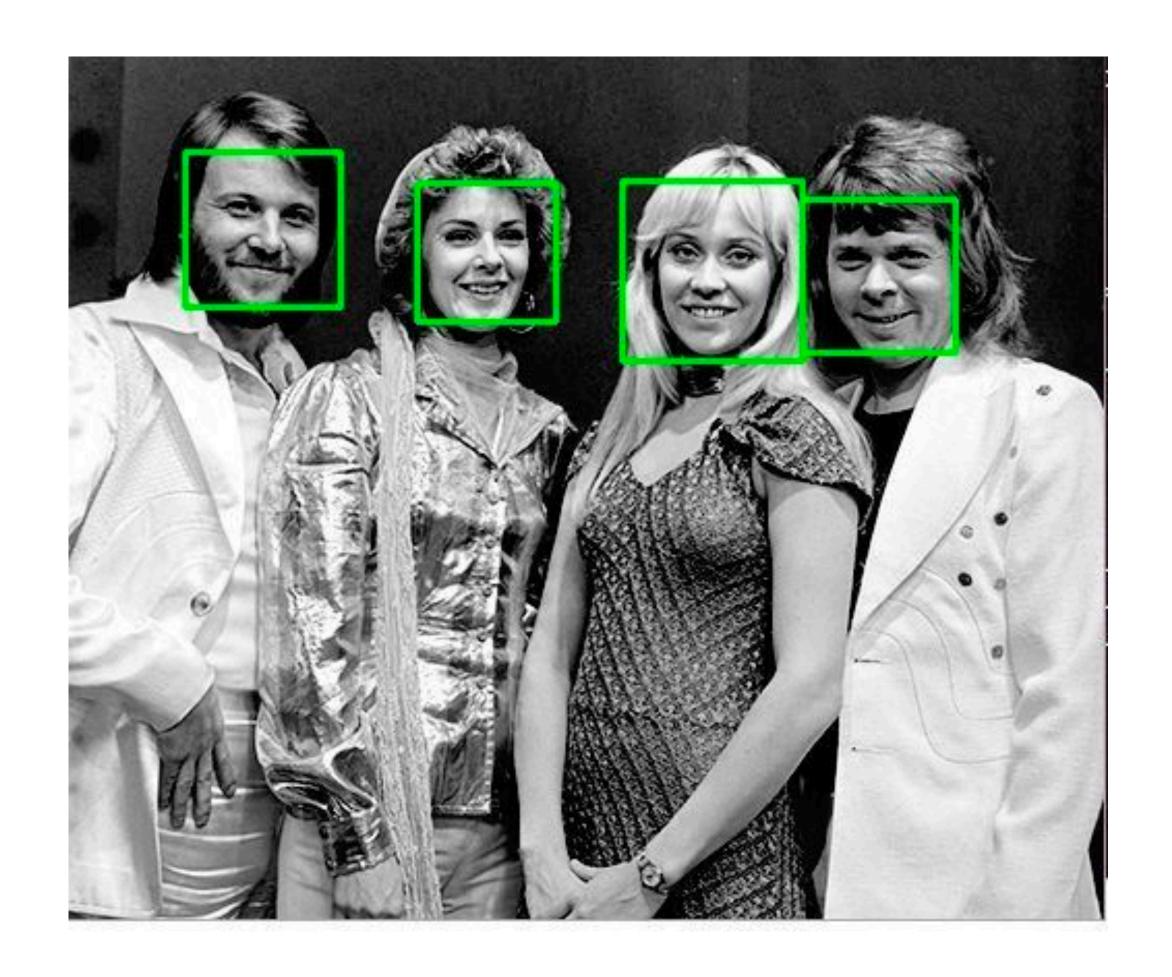


Face detection



Unlock your smarphone

Take pictures



Face detection

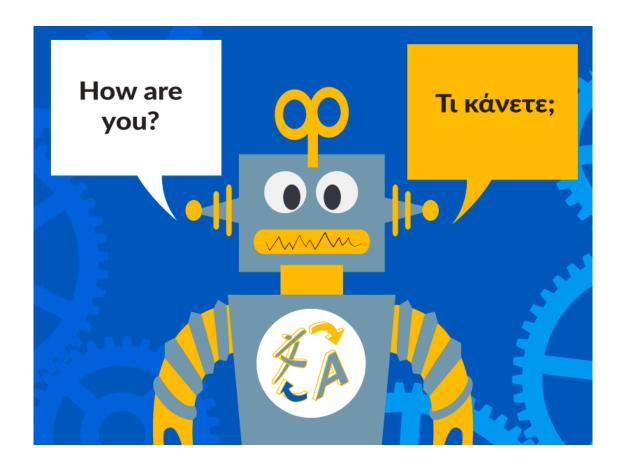


Unlock your smarphone

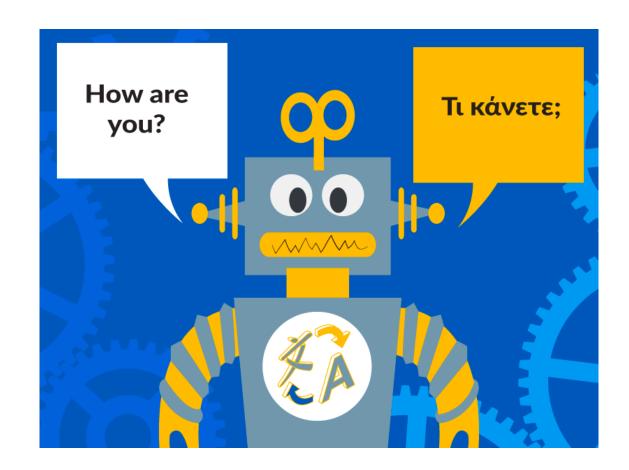
Take pictures



Airport



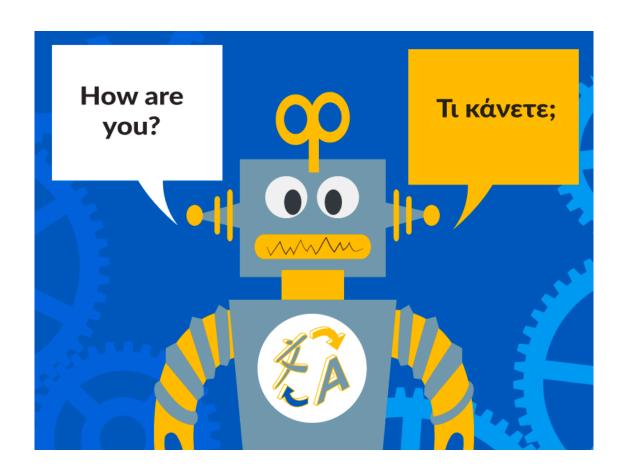
Translation



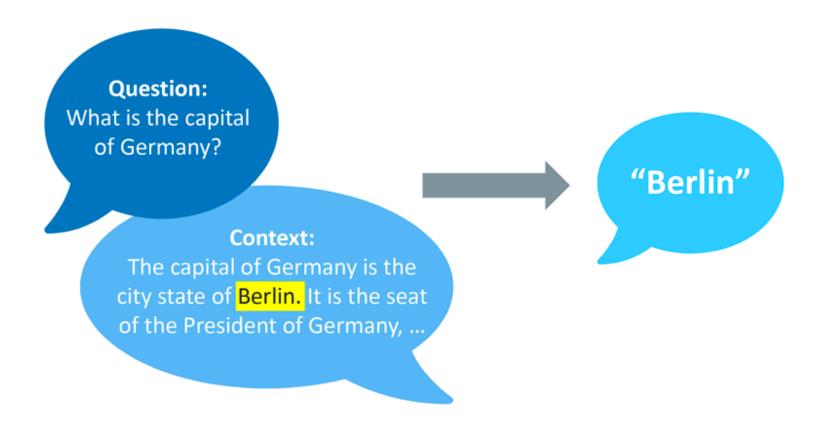
Translation



Information Retrieval



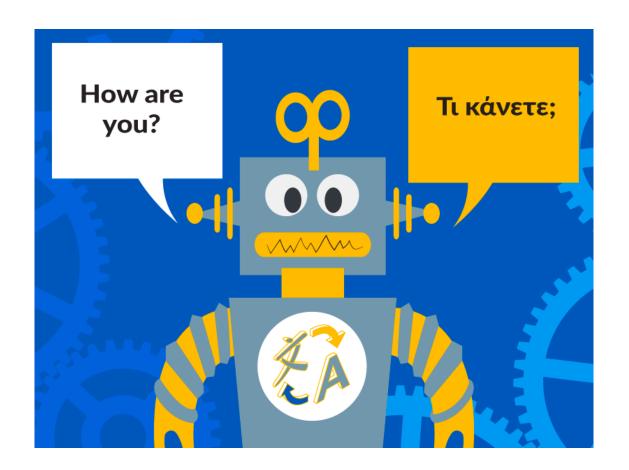
Translation



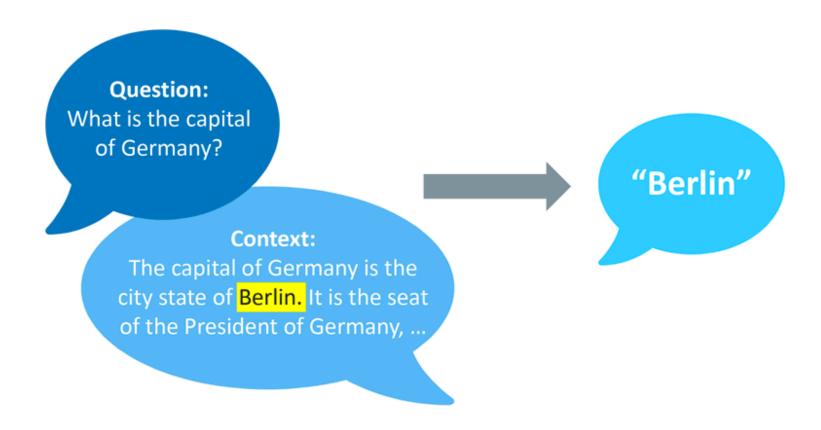
Question Answering



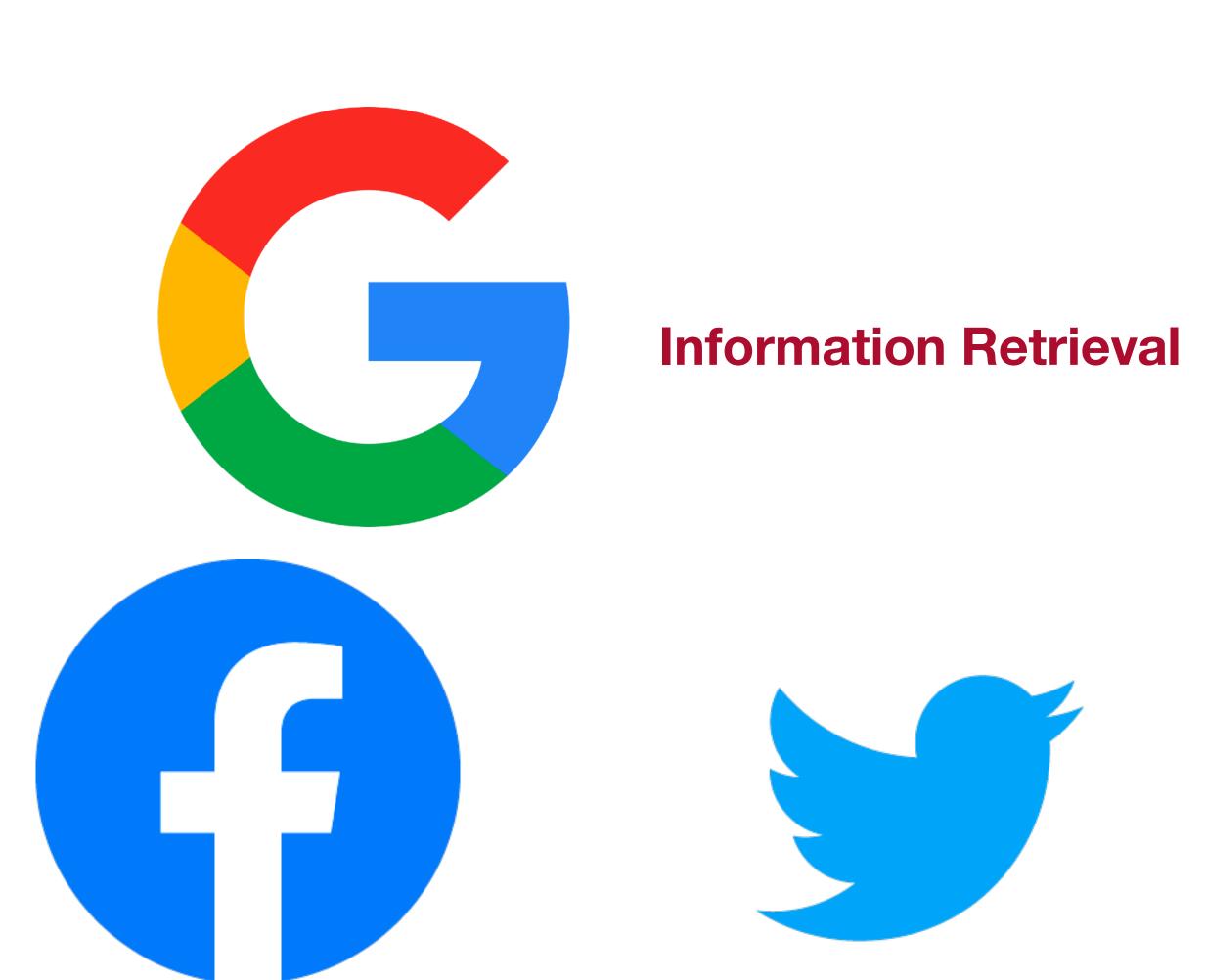
Information Retrieval



Translation



Question Answering



Social Media Analysis

Autonomous Driving

Autonomous Driving

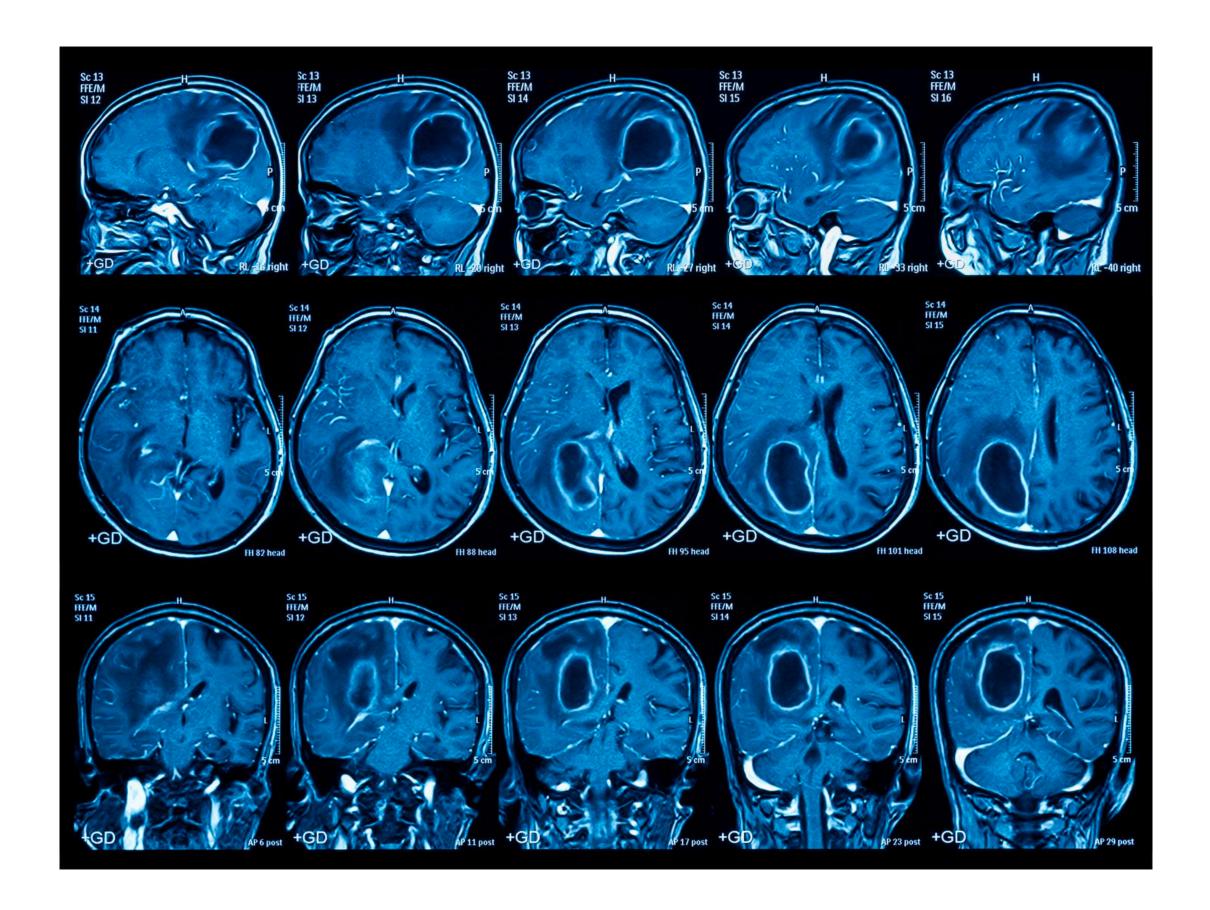






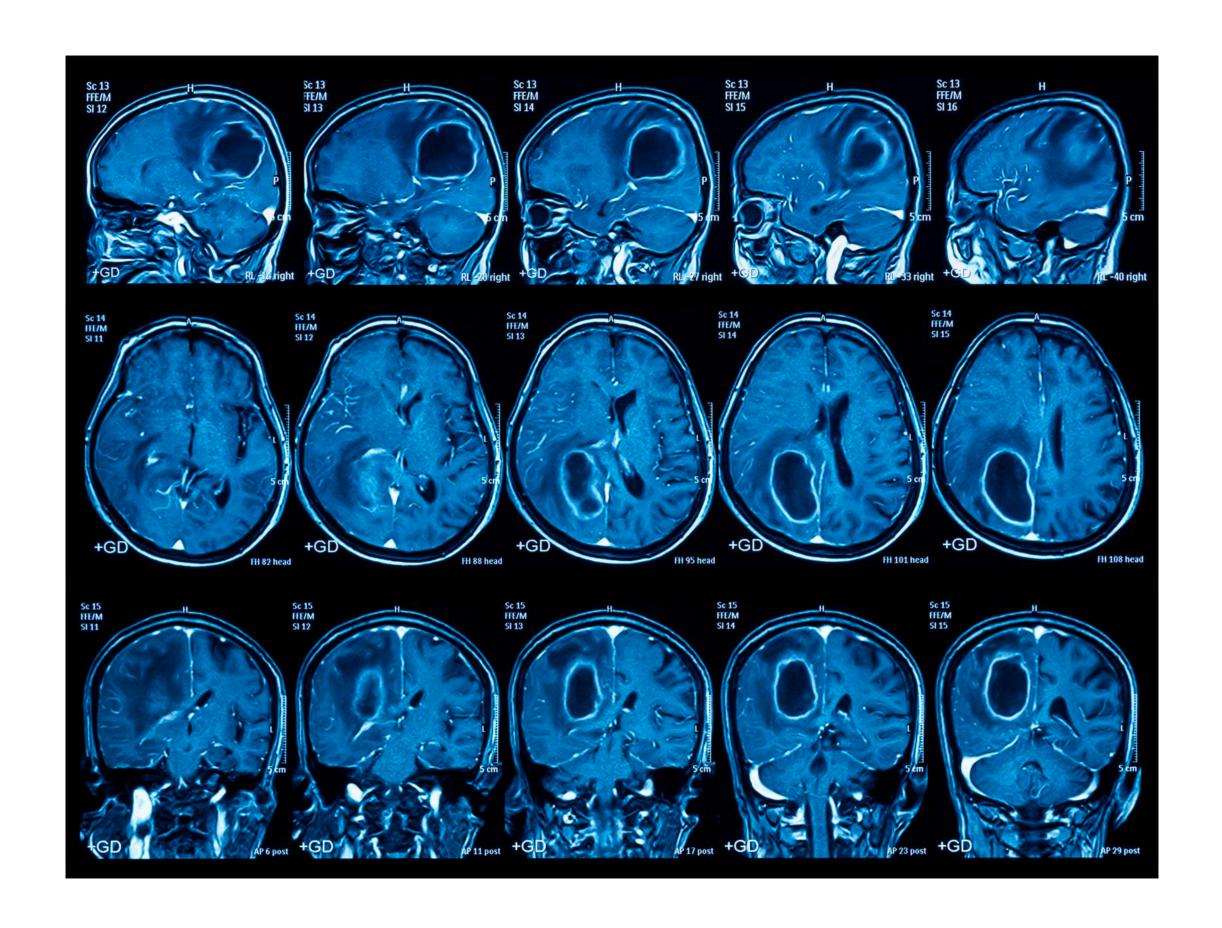
Medical Application

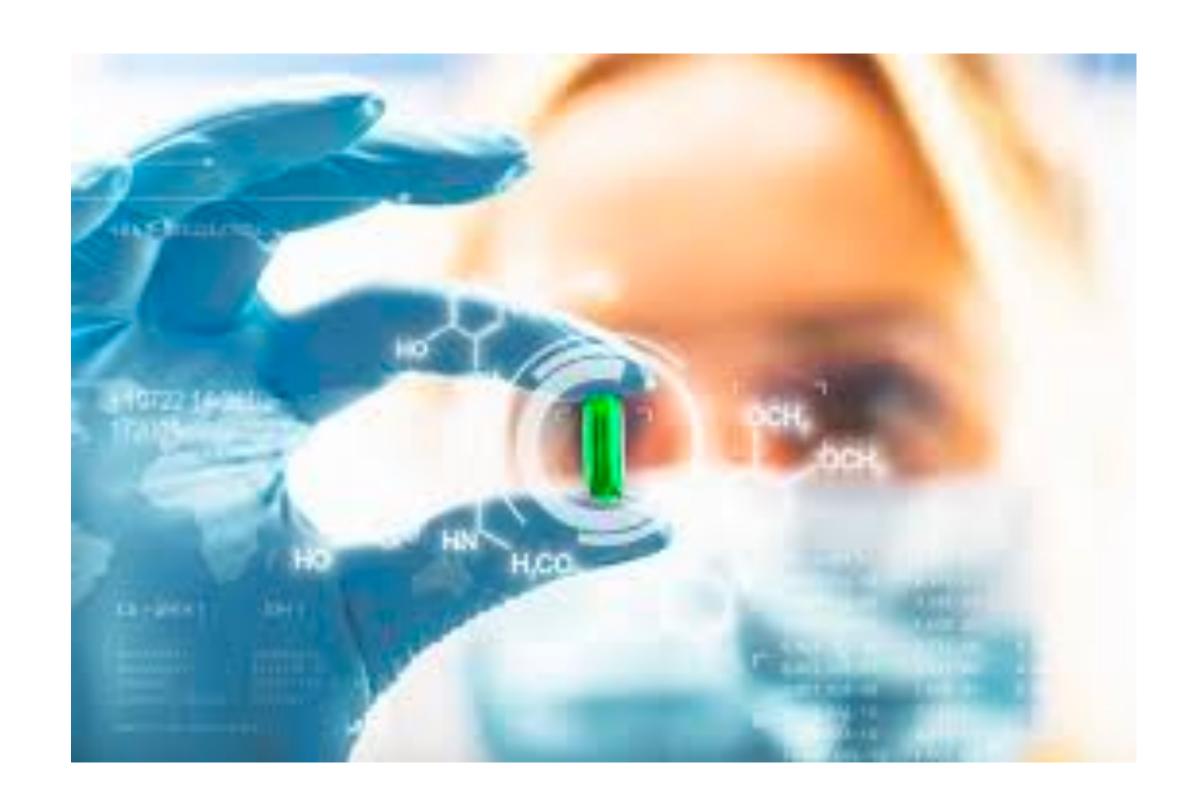
Medical Application



Medical Imaging

Medical Application





Medical Imaging

Drug Discovery



Sport Analysis



Sport Analysis



Video Games



Sport Analysis

$$\begin{cases} \frac{\mathrm{d}x}{\mathrm{d}t} = \sigma \left[(y(t) - x(t)) \right] \\ \frac{\mathrm{d}y}{\mathrm{d}t} = \rho x(t) - y(t) - x(t) z(t) \\ \frac{\mathrm{d}z}{\mathrm{d}t} = x(t) y(t) - \beta z(t) \end{cases}$$

ODE



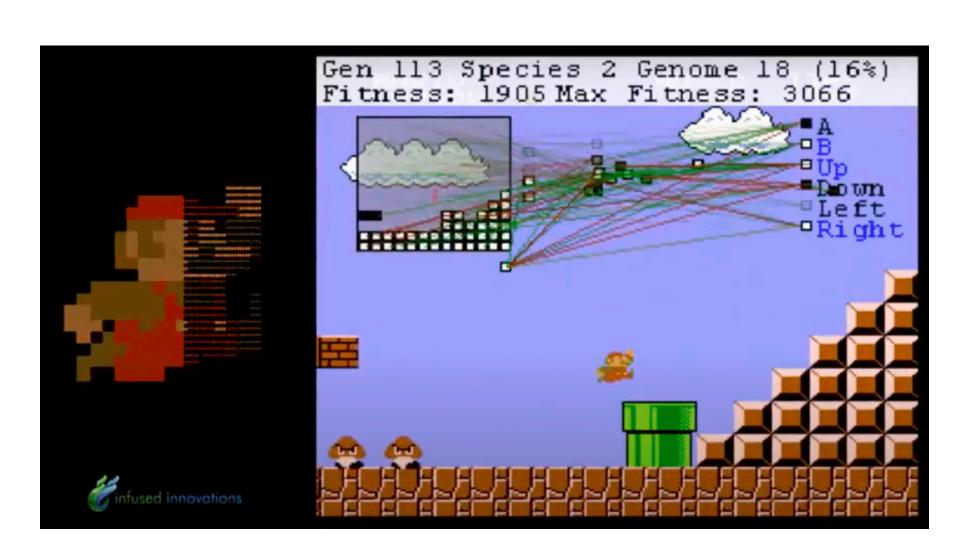
Video Games



Sport Analysis

$$\begin{cases} \frac{\mathrm{d}x}{\mathrm{d}t} = \sigma \left[(y(t) - x(t)) \right] \\ \frac{\mathrm{d}y}{\mathrm{d}t} = \rho x(t) - y(t) - x(t) z(t) \\ \frac{\mathrm{d}z}{\mathrm{d}t} = x(t) y(t) - \beta z(t) \end{cases}$$

ODE



Video Games



Chess

Deep learning rely on the concept of learning from examples.

Deep learning rely on the concept of learning from examples.

You need « a lot of examples »

Deep learning rely on the concept of learning from examples.

You need « a lot of examples »

How much in practice?

Deep learning rely on the concept of learning from examples.

You need « a lot of examples »

How much in practice?

Open research question

Deep learning rely on the concept of learning from examples.

You need « a lot of examples »

How much in practice?

Open research question

Why should you use deep learning?

Hand-crafted features are time consuming, not scalable and in practice sub-optimal

Deep Learning aims at automatically learning features directly from data!

Deep learning rely on the concept of learning from examples.

You need « a lot of examples »

How much in practice?

Open research question

Why should you use deep learning?

Hand-crafted features are time consuming, not scalable and in practice sub-optimal

Deep Learning aims at automatically learning features directly from data!

Pattern,

discriminative characteristics

Deep learning rely on the concept of learning from examples.

You need « a lot of examples »

How much in practice?

Open research question

Why should you use deep learning?

Hand-crafted features are time consuming, not scalable and in practice sub-optimal

Deep Learning aims at automatically learning features directly from data!





Deep learning rely on the concept of learning from examples.

You need « a lot of examples »

How much in practice?

Open research question

Why should you use deep learning?

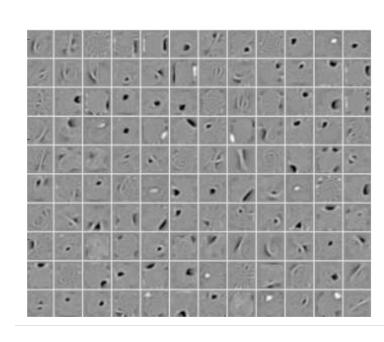
Hand-crafted features are time consuming, not scalable and in practice sub-optimal

Deep Learning aims at automatically learning features directly from data!

MNIST



Features Learnt by the NN



Deep learning rely on the concept of learning from examples.

You need « a lot of examples »

How much in practice?

Open research question

Why should you use deep learning?

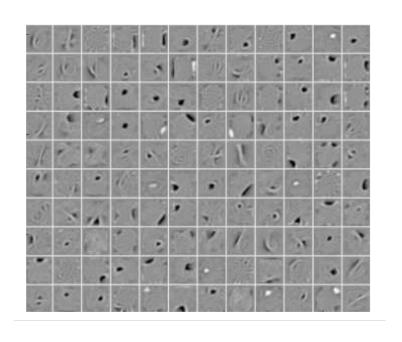
Hand-crafted features are time consuming, not scalable and in practice sub-optimal

Deep Learning aims at automatically learning features directly from data!

MNIST



Features Learnt by the NN



Pattern, discriminative characteristics

Theses features are hard to guess!



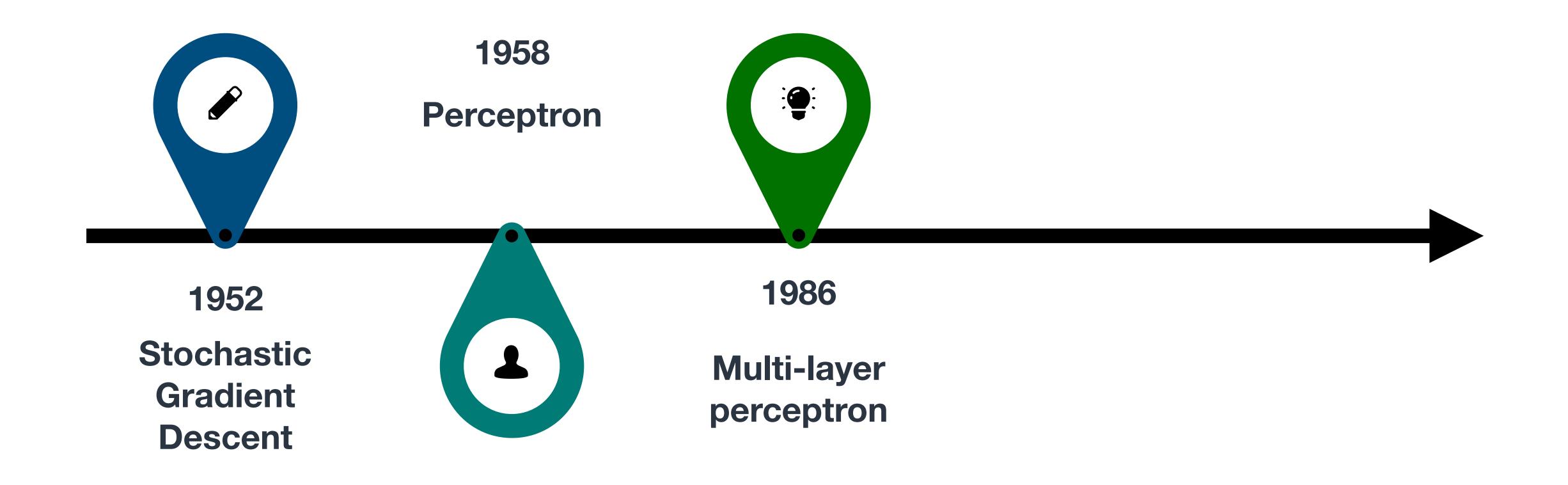
1952

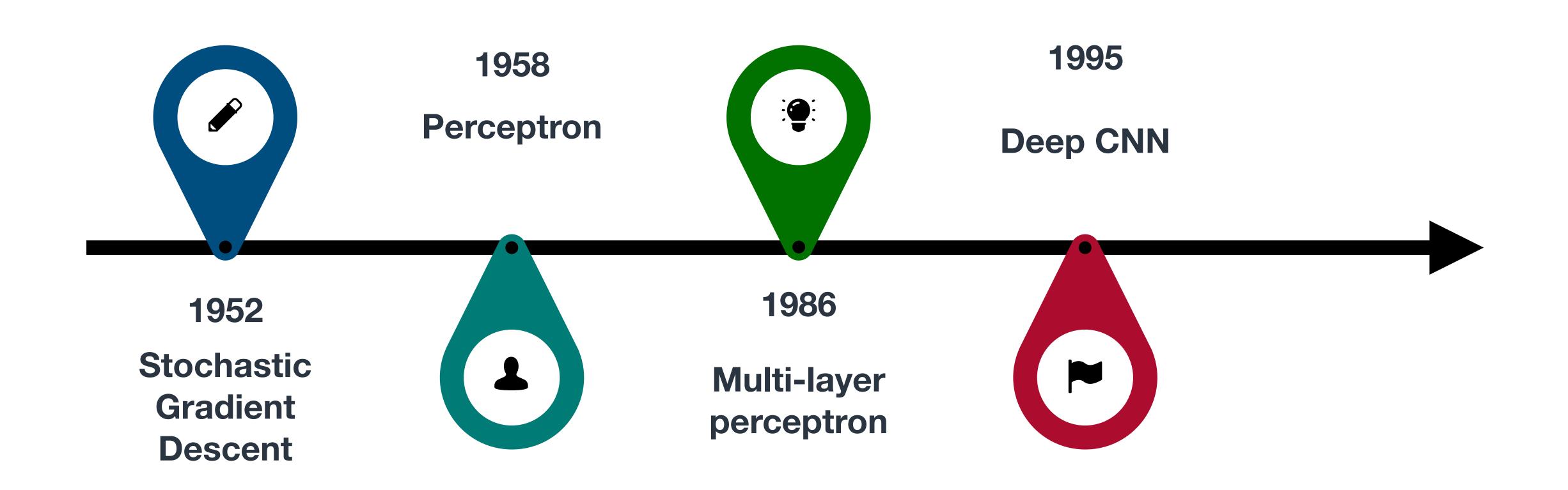
Stochastic

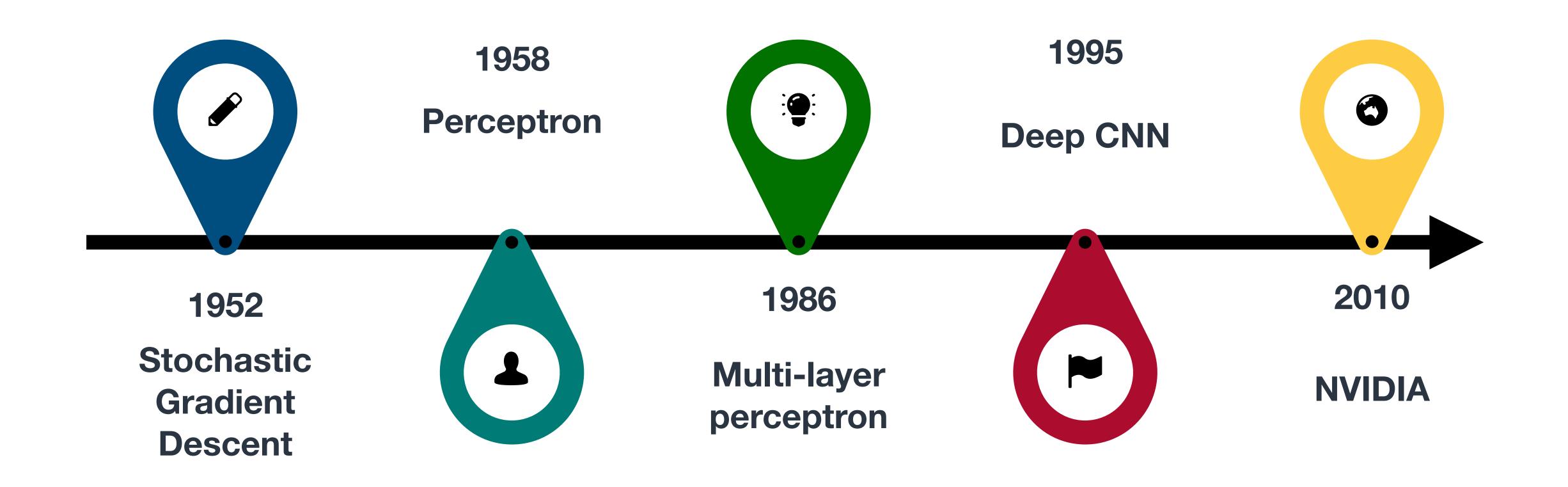
Gradient

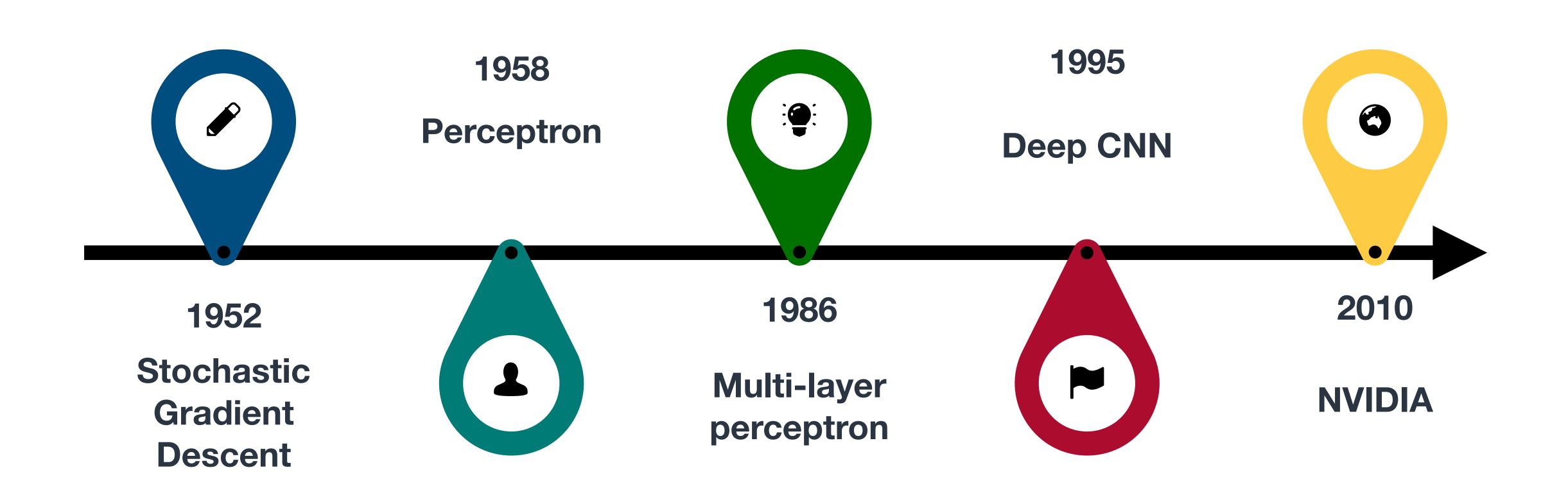
Descent











Increase of computing power and available data

Why Now?

Deep learning date back decades, so why now?

With internet we have access to massive amount of data







With GPUs we have access to massive amount of GPUs

Jeanzay etc..

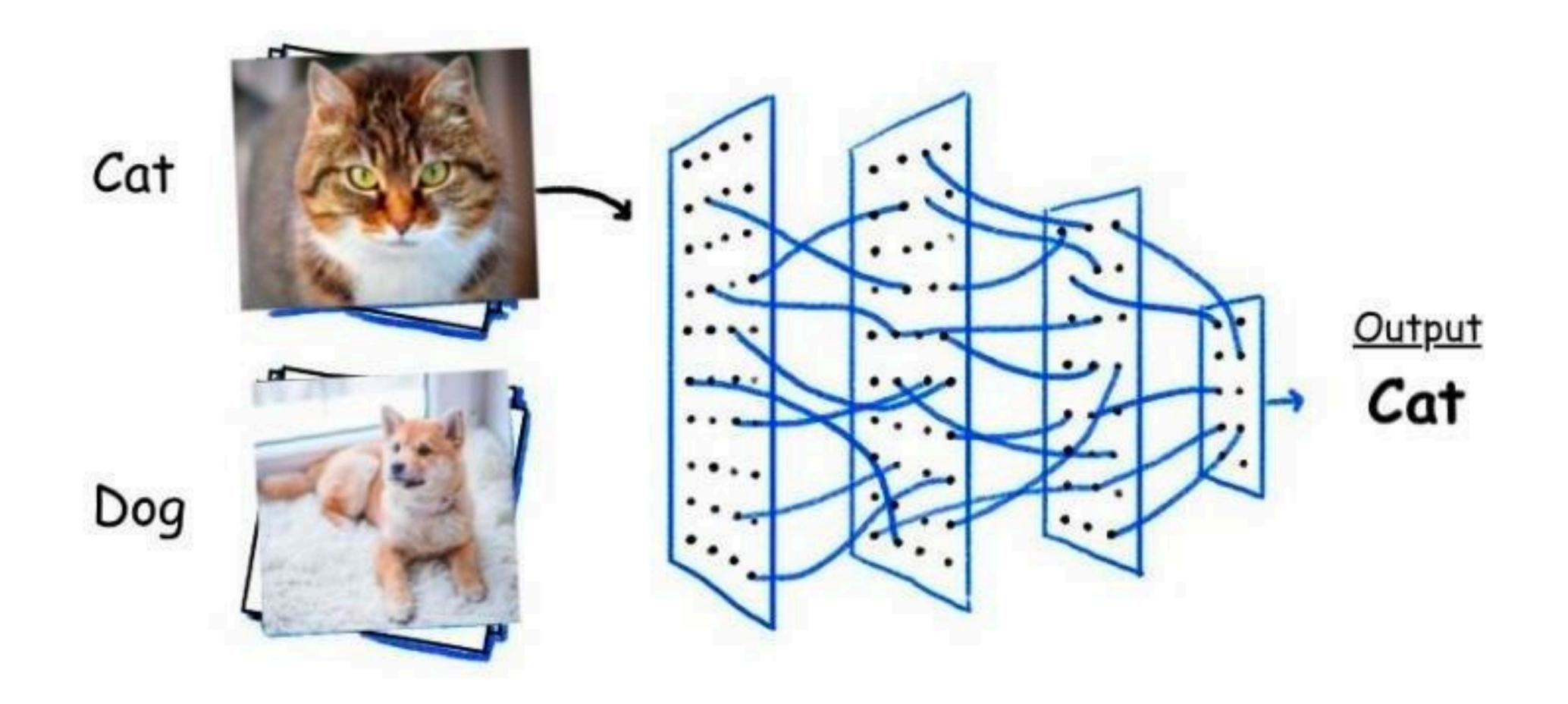
With the huge effort of Google, Facebook and others we have access to high level Software



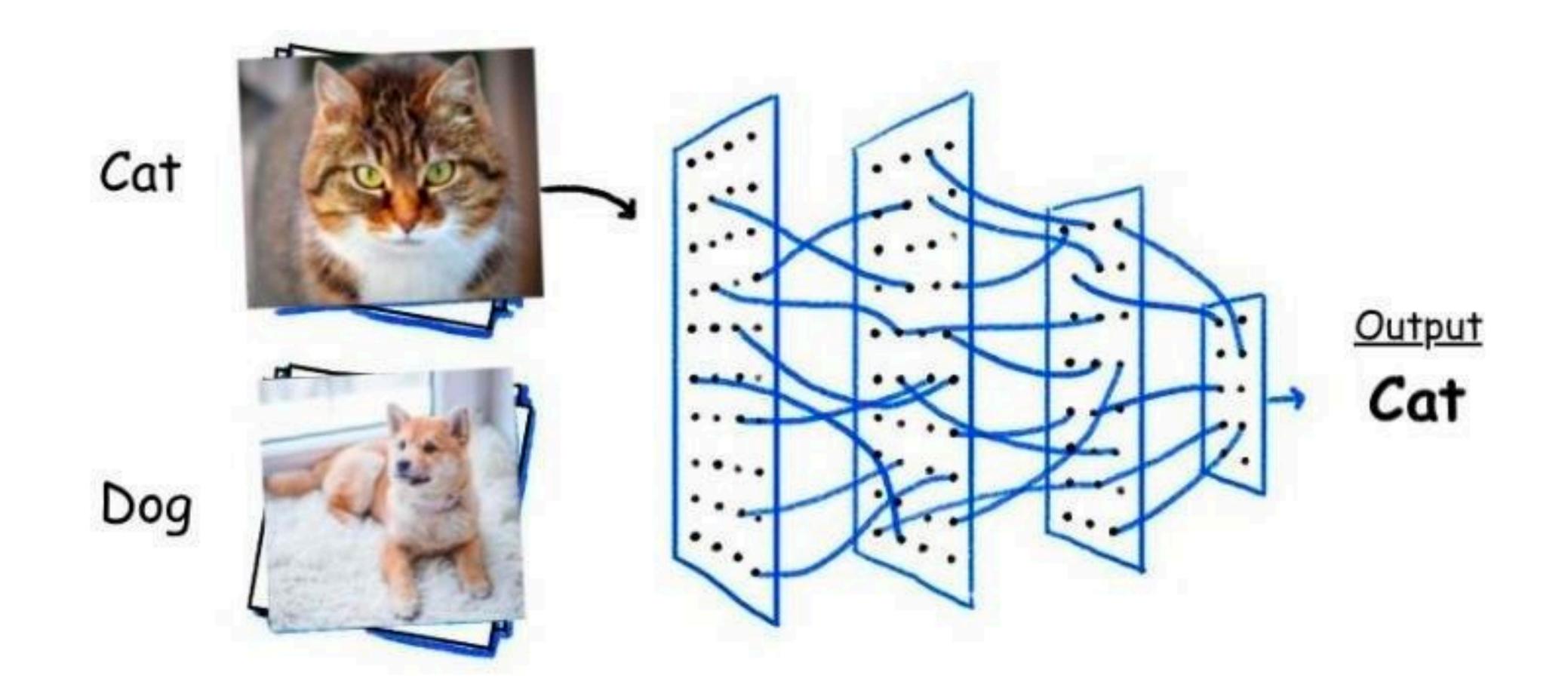


Example of Task to solve with a neural network (I)

Example of Task to solve with a neural network (I)



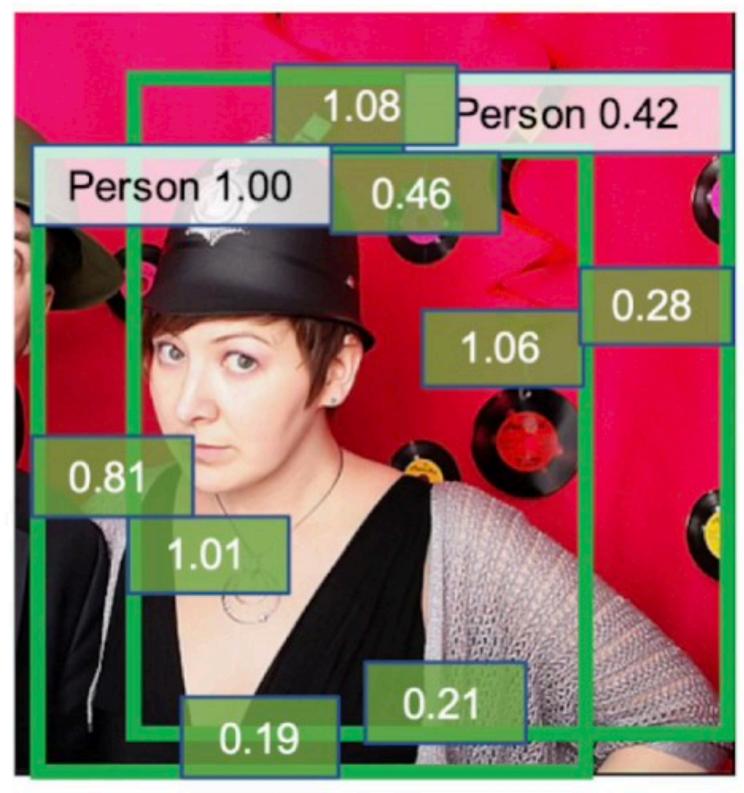
Example of Task to solve with a neural network (I)



NN can do that without any image processing background

Example of Task to solve with a neural network (II)

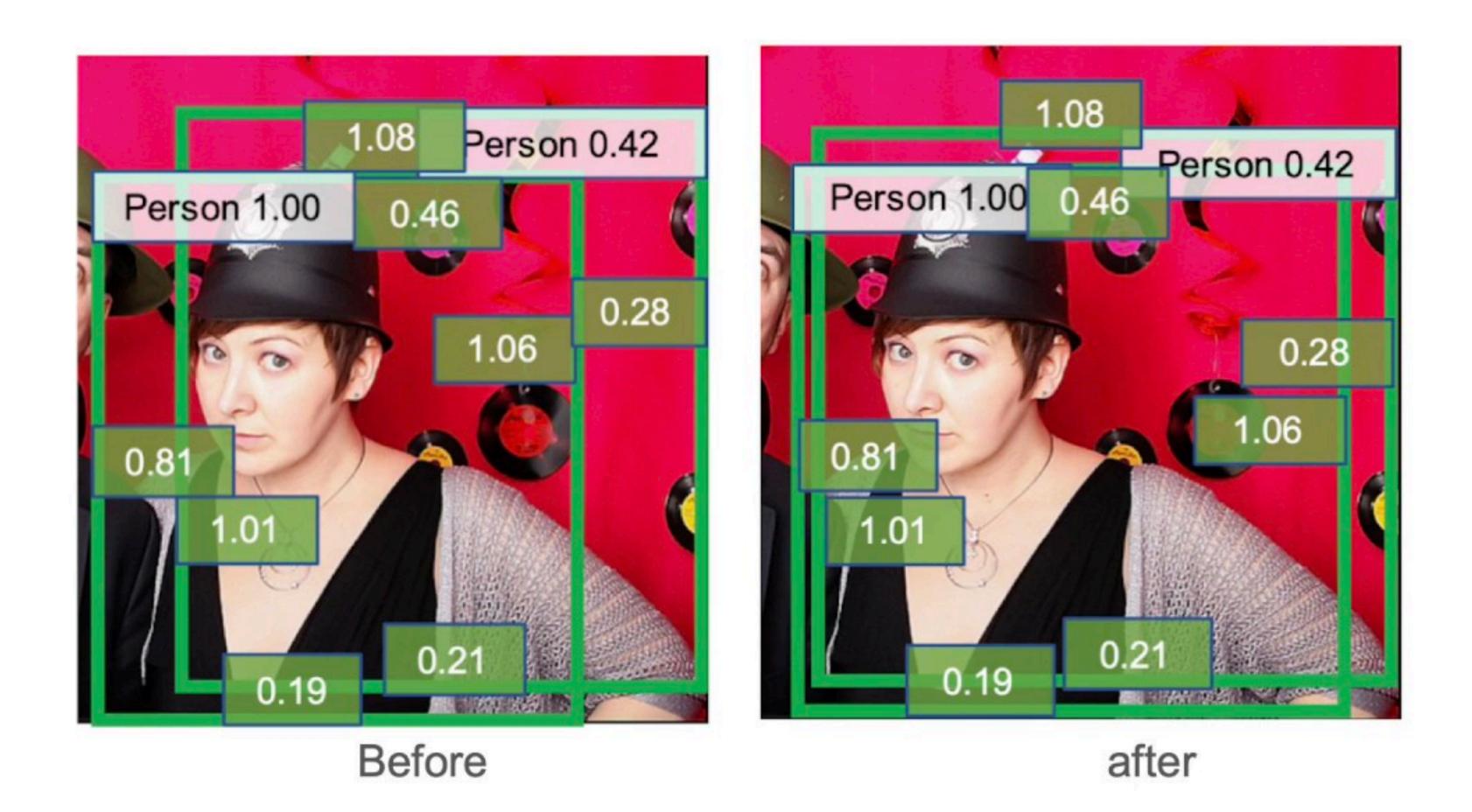
Example of Task to solve with a neural network (II)



1.08 Person 0.42 Person 1.00 0.46 0.28 1.06 0.81 0.19 BEACH THE STATE OF THE STATE OF

Before after

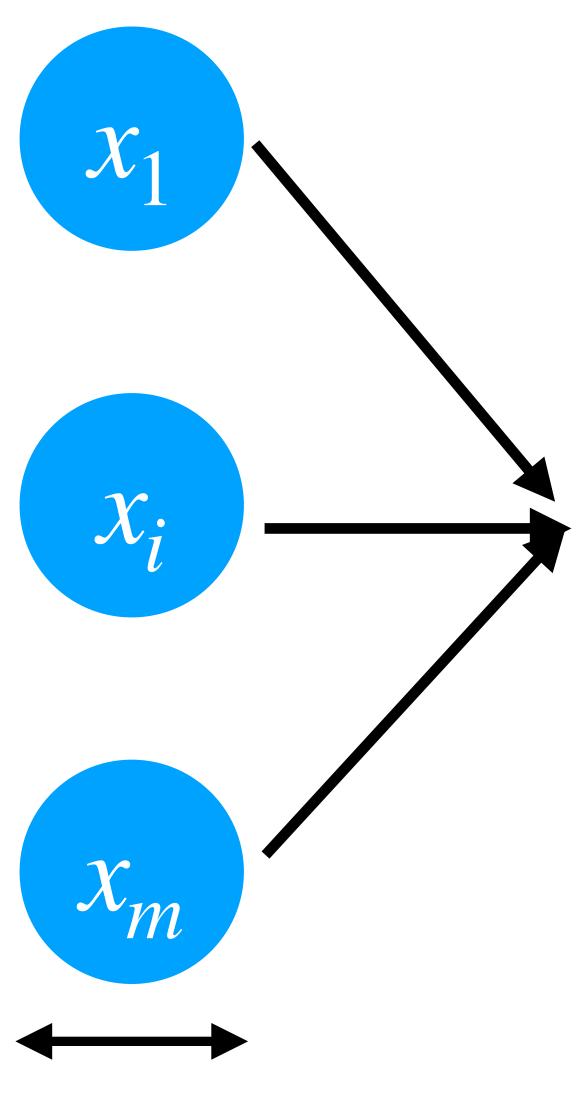
Example of Task to solve with a neural network (II)



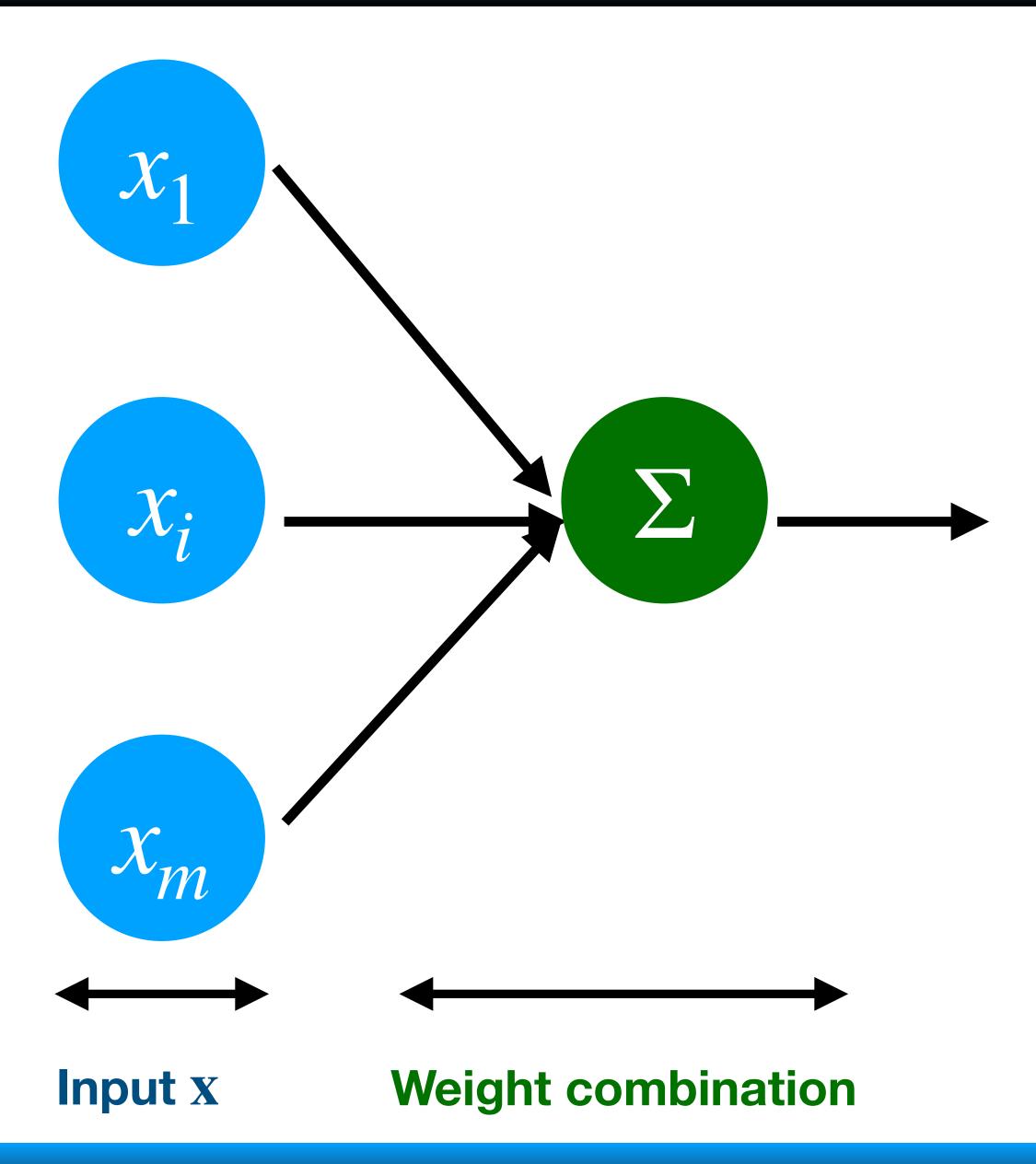
NN can do that without any image processing background

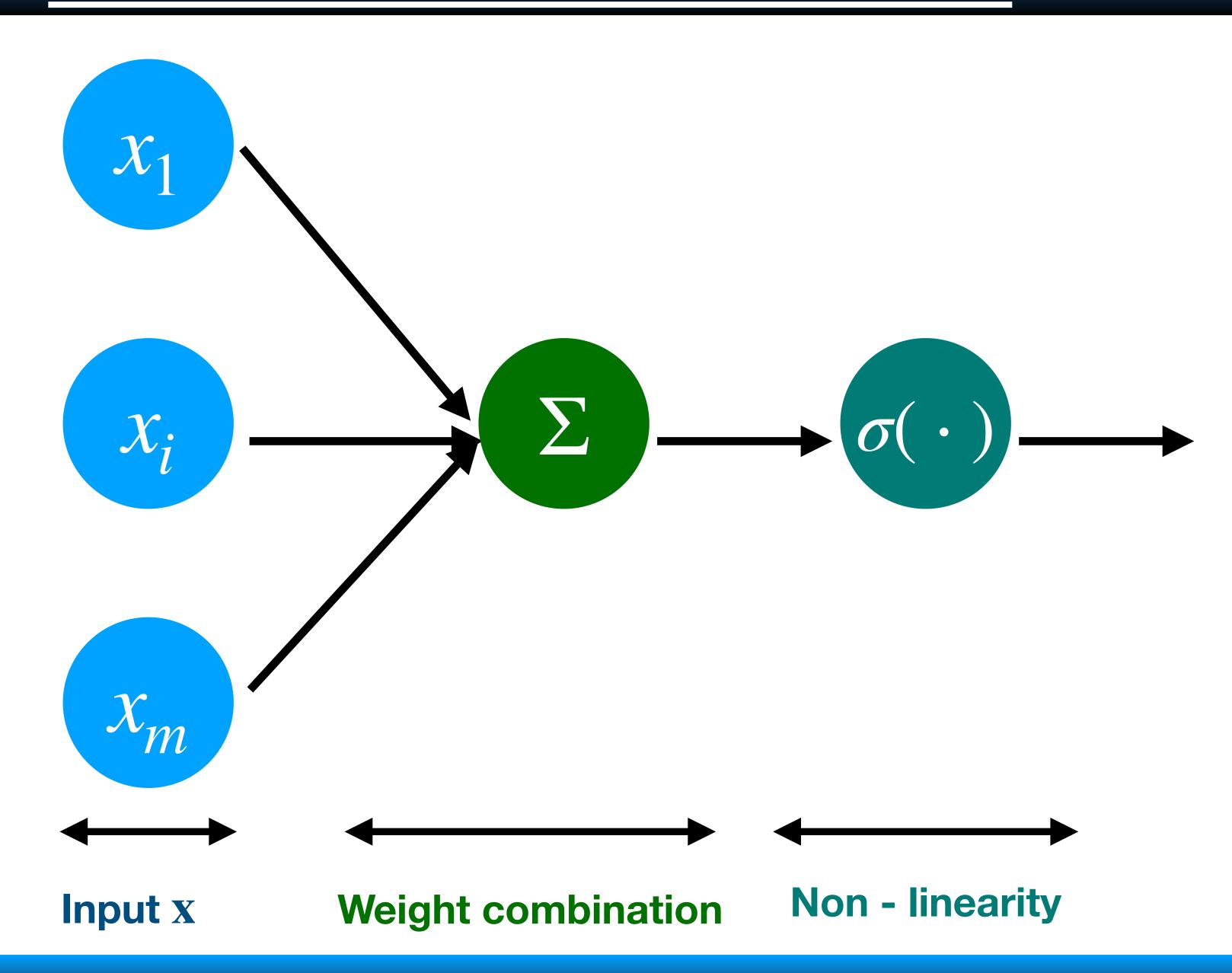
Design the architecture of the neural network

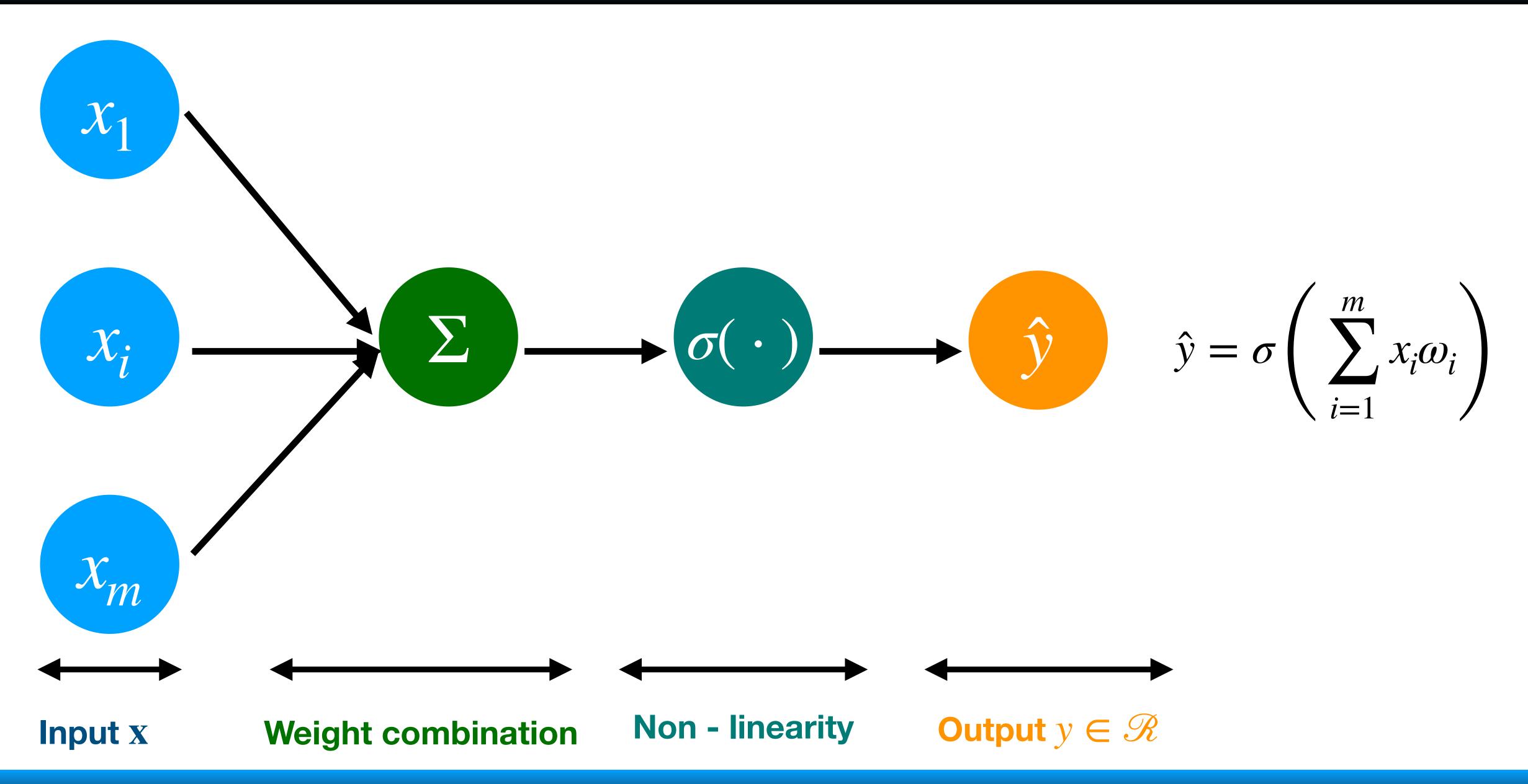




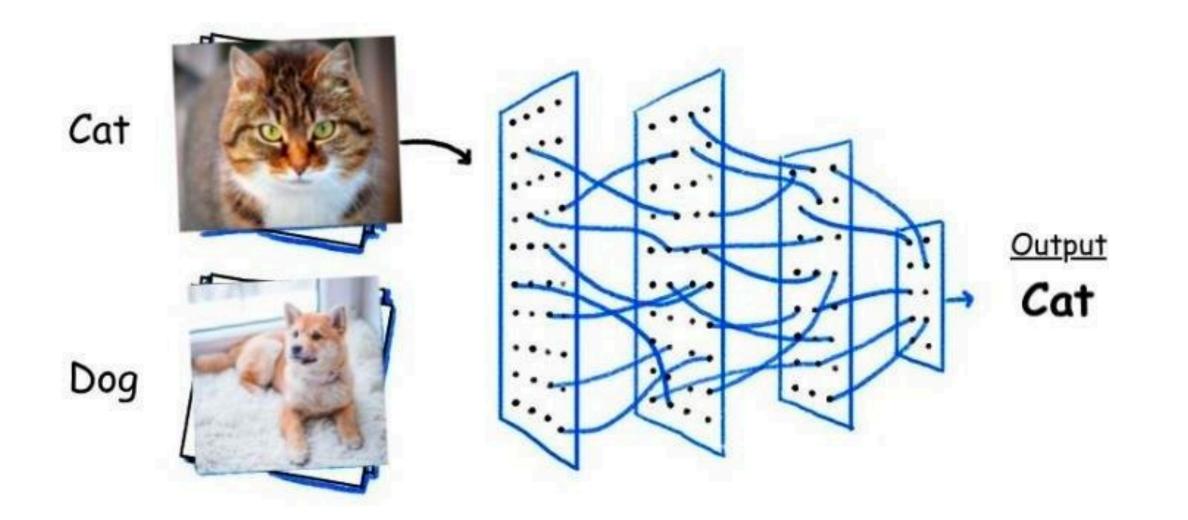
Input X







Example of Inputs



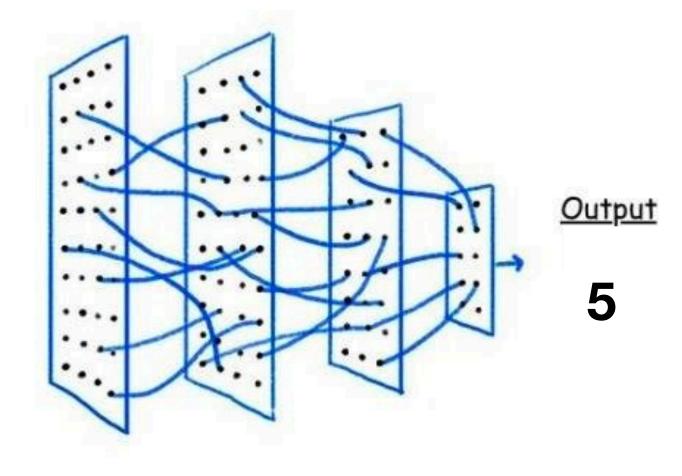
 x_1, \cdots, x_m

corresponds to the pixels of the image.

corresponds to the any scalar > 0 if the Input is an cat

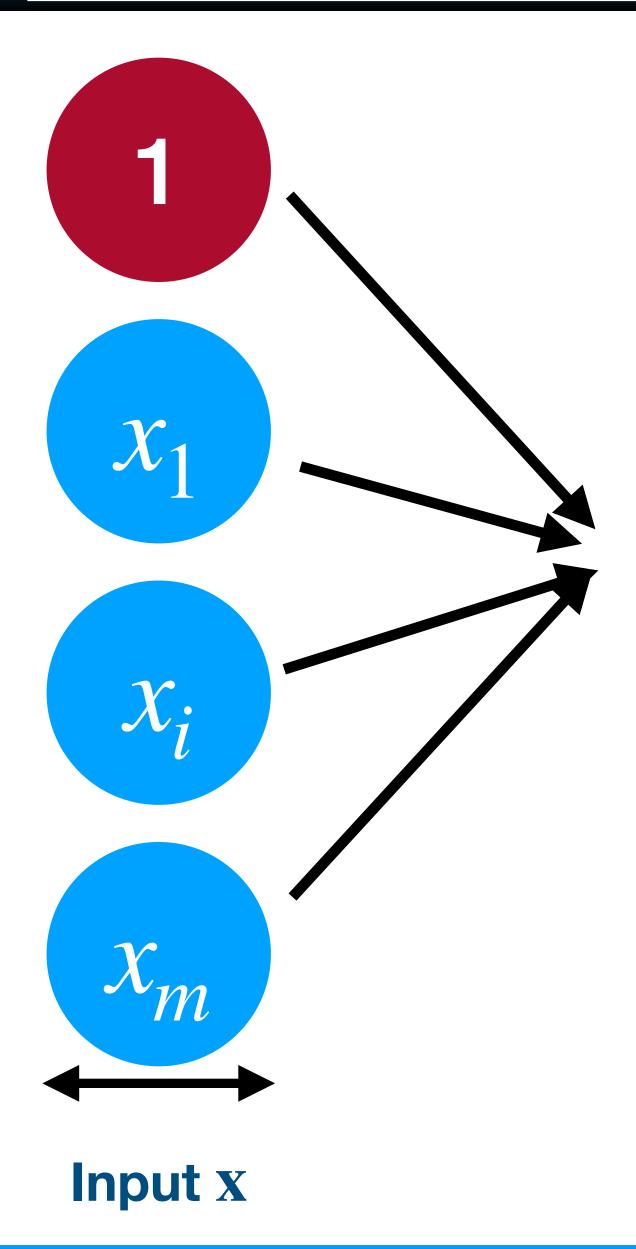
corresponds to the any scalar < 0 if the Input is an dog

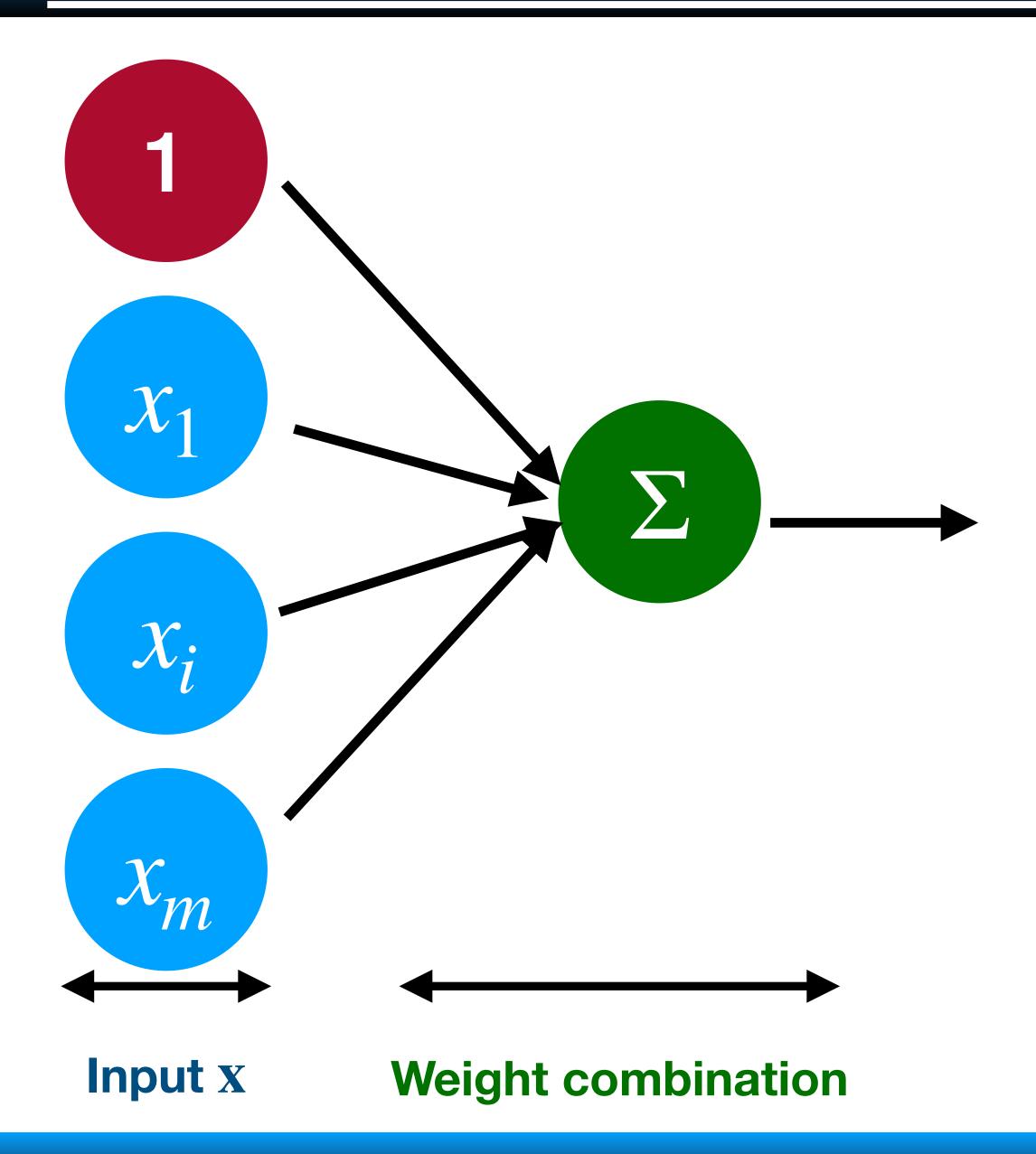
I really love my professor

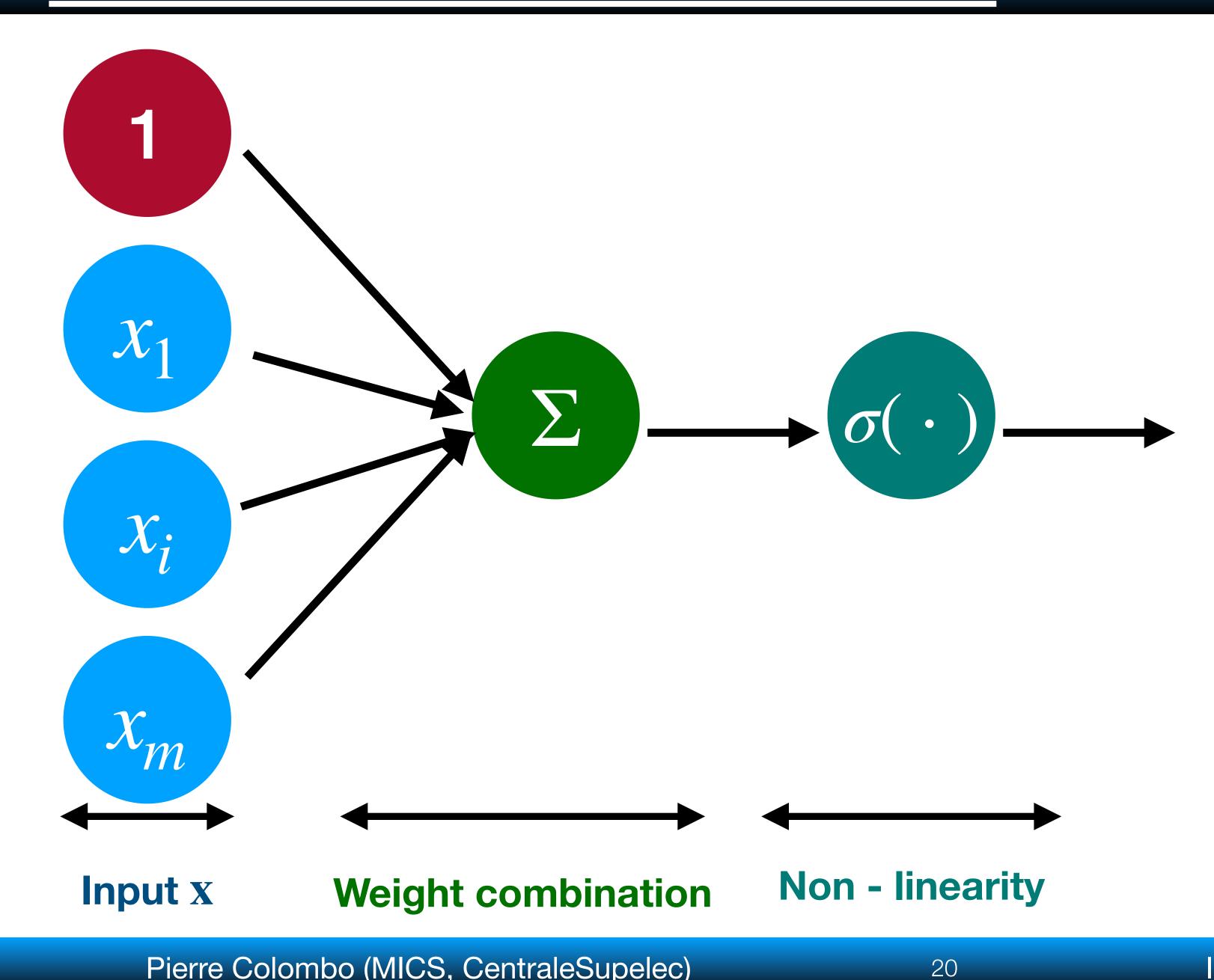


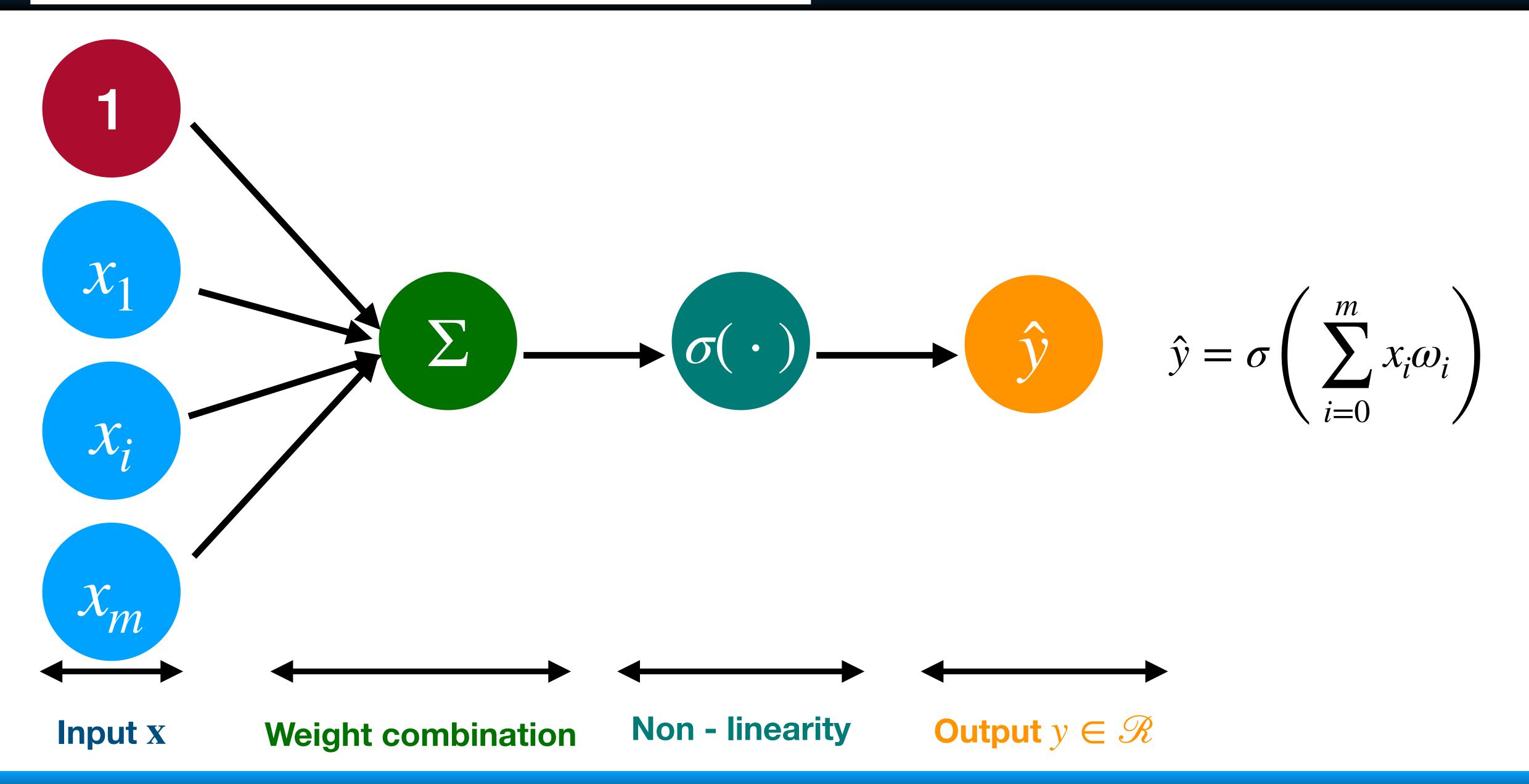
 x_1, \cdots, x_m corresponds to the index of the word in text

corresponds to the any scalar between [0,5] and model the sentiment of the text.









Before
$$\hat{y} = \sigma \left(\sum_{i=0}^{m} x_i \omega_i \right)$$

Before
$$\hat{y} = \sigma \left(\sum_{i=0}^{m} x_i \omega_i \right)$$

Matrix Formulation
$$\hat{y} = \sigma(\mathbf{X}^T \mathbf{W})$$

Before
$$\hat{y} = \sigma \left(\sum_{i=0}^{m} x_i \omega_i \right)$$

Matrix Formulation
$$\hat{y} = \sigma(\mathbf{X}^T \mathbf{W})$$

Where
$$\mathbf{X} = [x_0, \dots, x_m]$$

$$\mathbf{W} = [\omega_0, \cdots, \omega_m]$$

Before
$$\hat{y} = \sigma \left(\sum_{i=0}^{m} x_i \omega_i \right)$$

Matrix Formulation
$$\hat{y} = \sigma(\mathbf{X}^T \mathbf{W}) \longrightarrow \begin{array}{c} \text{Simple Dot} \\ \text{Product !} \end{array}$$

Where
$$\mathbf{X} = [x_0, \cdots, x_m]$$
 $\mathbf{W} = [\omega_0, \cdots, \omega_m]$

Before
$$\hat{y} = \sigma \left(\sum_{i=0}^{m} x_i \omega_i \right)$$

$$\hat{\mathbf{y}} = \sigma\left(\mathbf{X}^T\mathbf{W}\right) \longrightarrow$$

Where

$$\mathbf{X} = [x_0, \cdots, x_m]$$

Simple Dot Product!

$$\mathbf{W} = [\omega_0, \cdots, \omega_m]$$

Neural Network Weights

Before
$$\hat{y} = \sigma\left(\sum_{i=0}^{m} x_i \omega_i\right)$$
 Matrix Formulation
$$\hat{y} = \sigma\left(\mathbf{X}^T \mathbf{W}\right) \longrightarrow \text{Simple Dot Product !}$$
 Where
$$\mathbf{X} = [x_0, \cdots, x_m]$$

$$\mathbf{W} = [\omega_0, \cdots, \omega_m]$$

For an image of size H,W we have $X \in \mathcal{R}^{H \times W}$ but $\hat{y} \in \mathcal{R}$

Before
$$\hat{y} = \sigma \left(\sum_{i=0}^m x_i \omega_i \right)$$
 Matrix Formulation
$$\hat{y} = \sigma \left(\mathbf{X}^T \mathbf{W} \right) \longrightarrow \text{Simple Dot}_{\text{Product !}}$$
 Neural Network Weights

For an image of size H,W we have $X \in \mathcal{R}^{H \times W}$ but $\hat{y} \in \mathcal{R}$

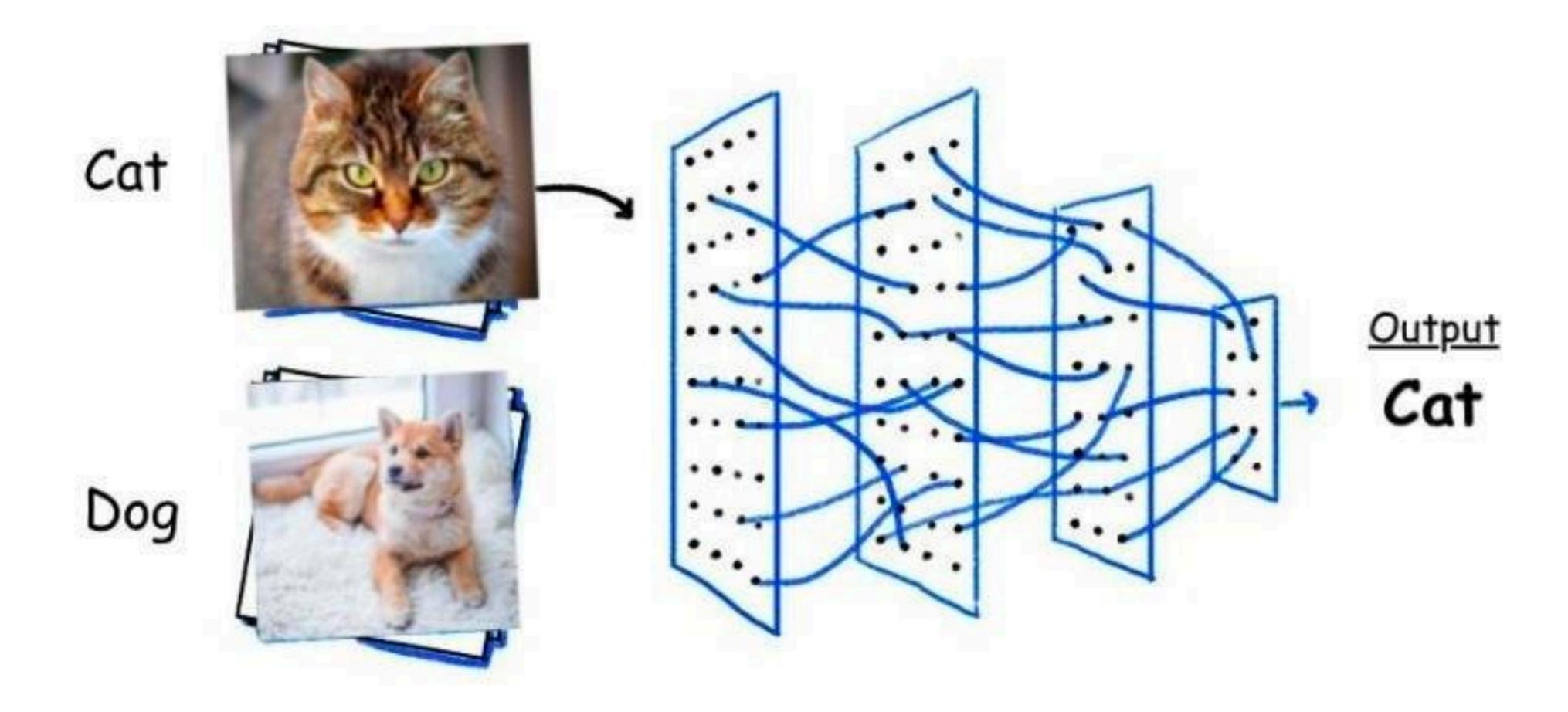
 $\mathbf{X} = [x_0, \cdots, x_m]$

Be aware !!!!! $X \in \mathcal{R}^d$ but $\hat{y} \in \mathcal{R}$

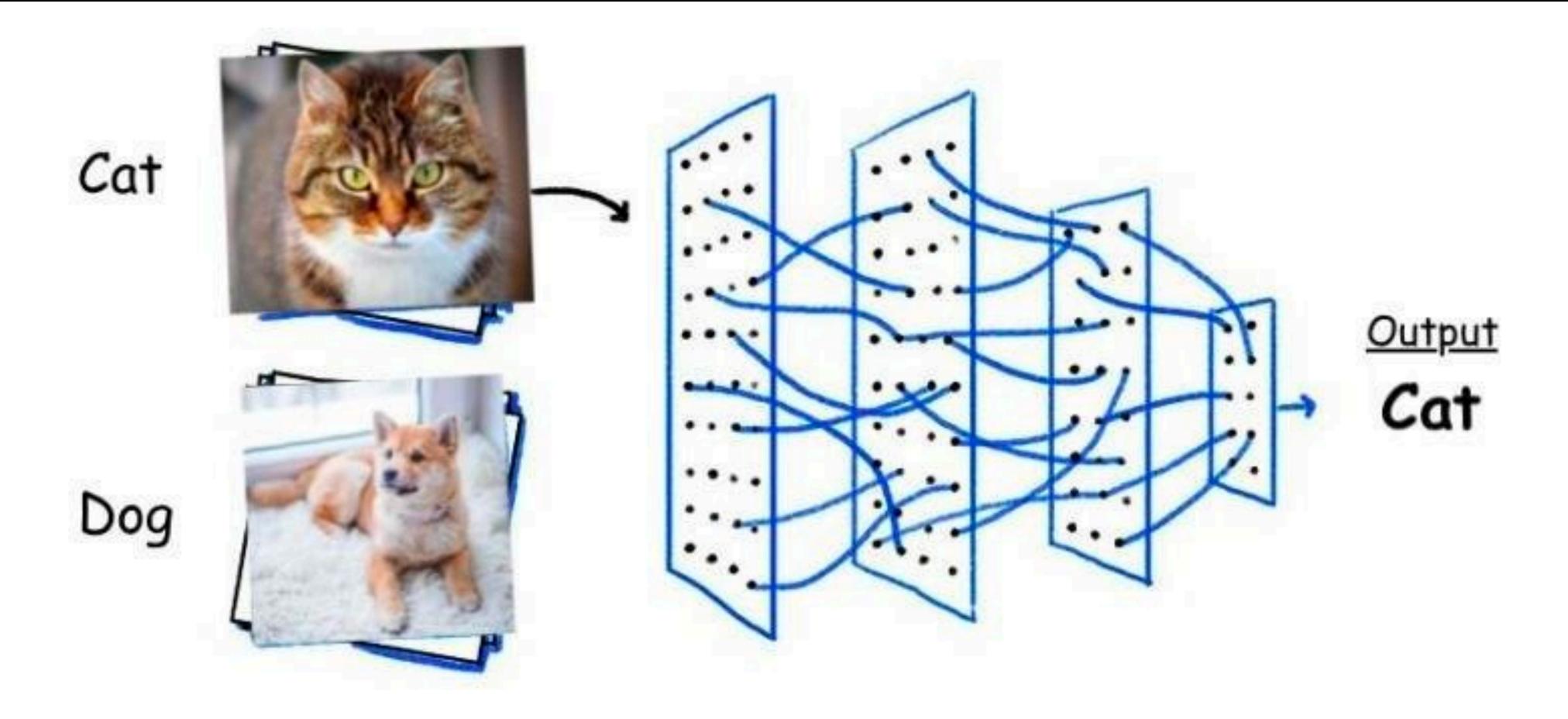
 $\mathbf{W} = [\omega_0, \cdots, \omega_m]$

Let's go back to cat and dog classification

Let's go back to cat and dog classification



Let's go back to cat and dog classification



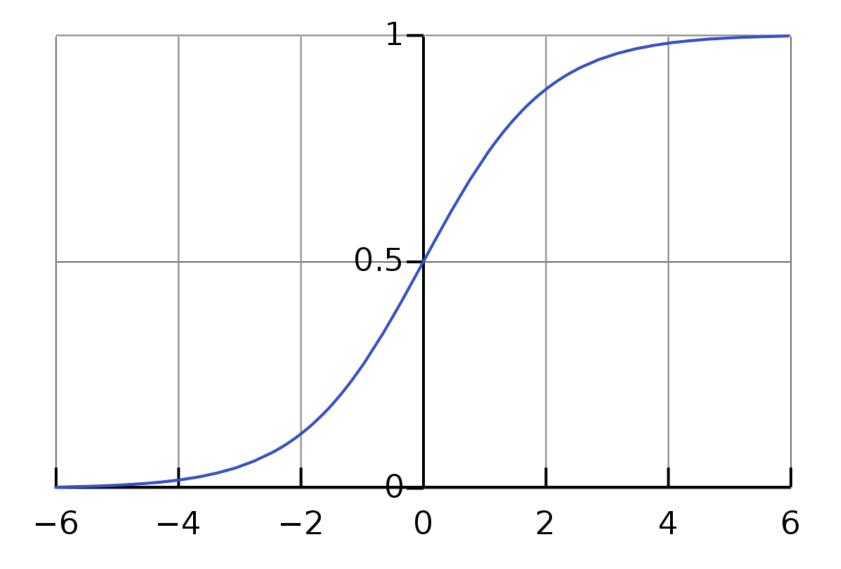
For an image of size H,W we have $X \in \mathcal{R}^{H \times W}$ but $\hat{y} \in [0,1]$

1. The basic bloc to build a Neural Network

We have seen the forward propagation, i.e. from an input how to use the Neural Network

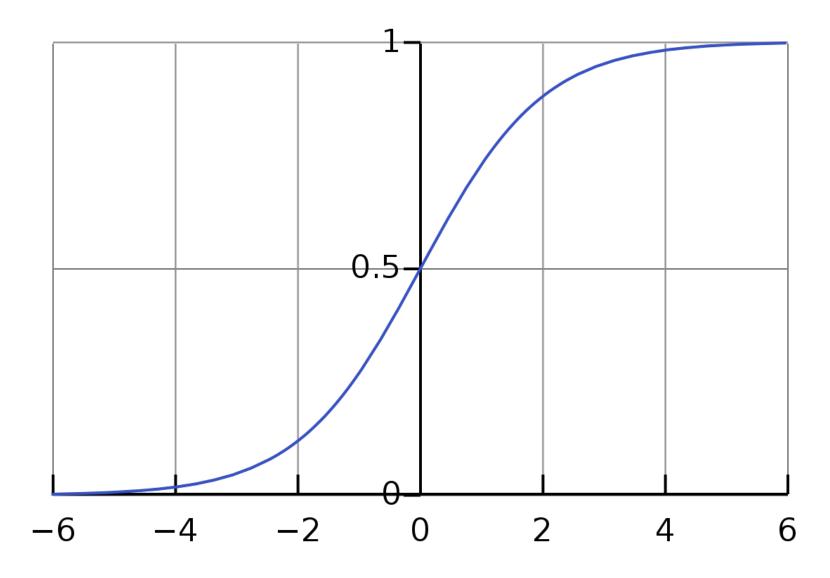
This operation is call forward propagation, this operation is used at inference time

Sigmoid



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

Sigmoid



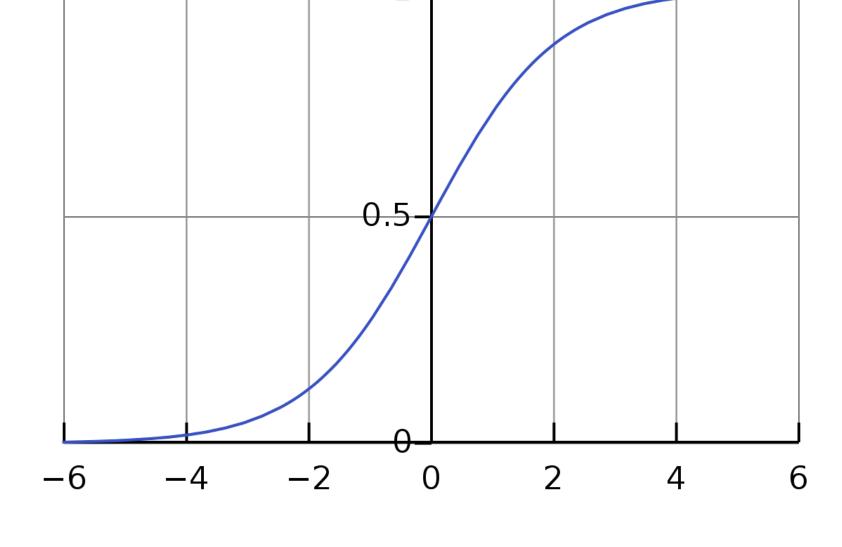
Tanh

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

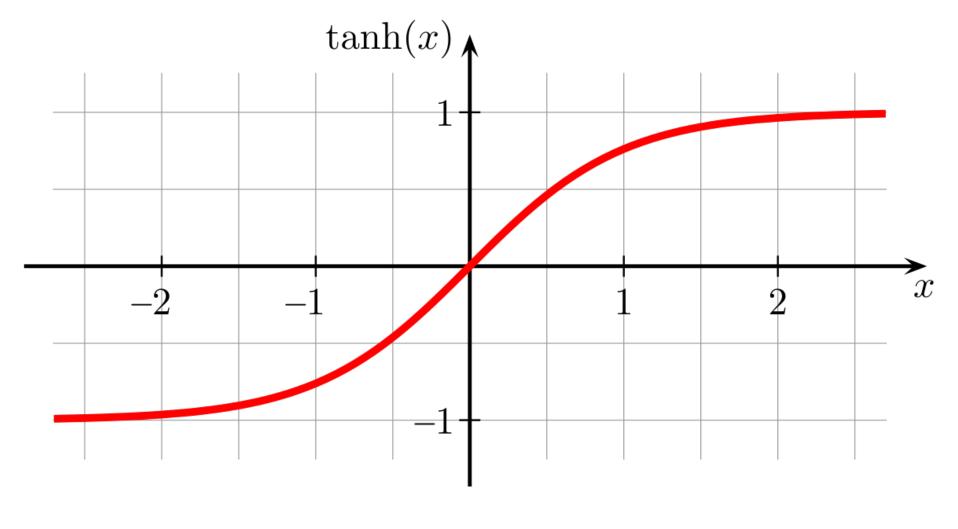
$$\sigma(x) = \frac{e^x - e^{-x}}{e^x + e^{-x}}$$

24

Sigmoid



Tanh



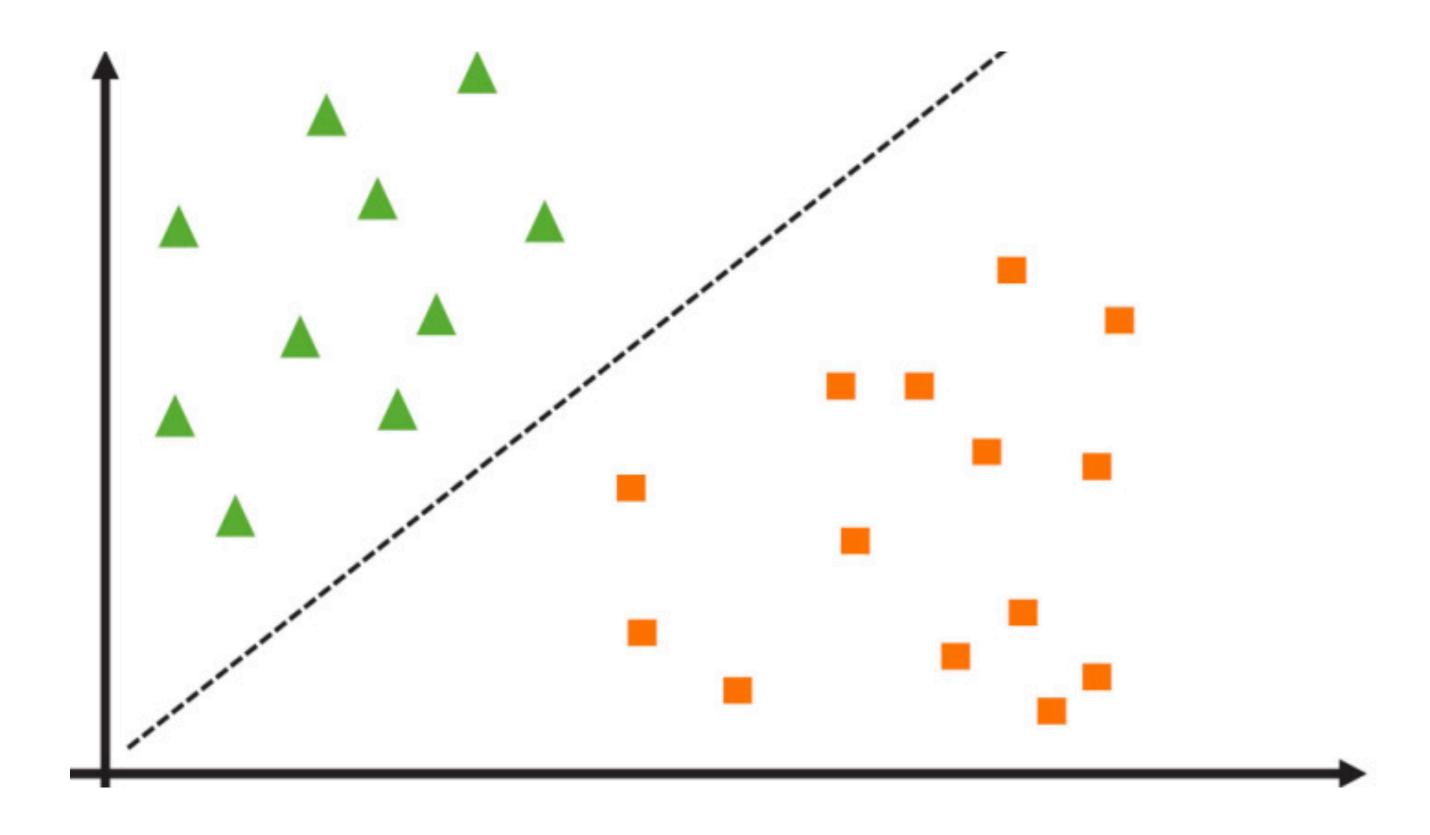
ReLU/GeLU

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

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

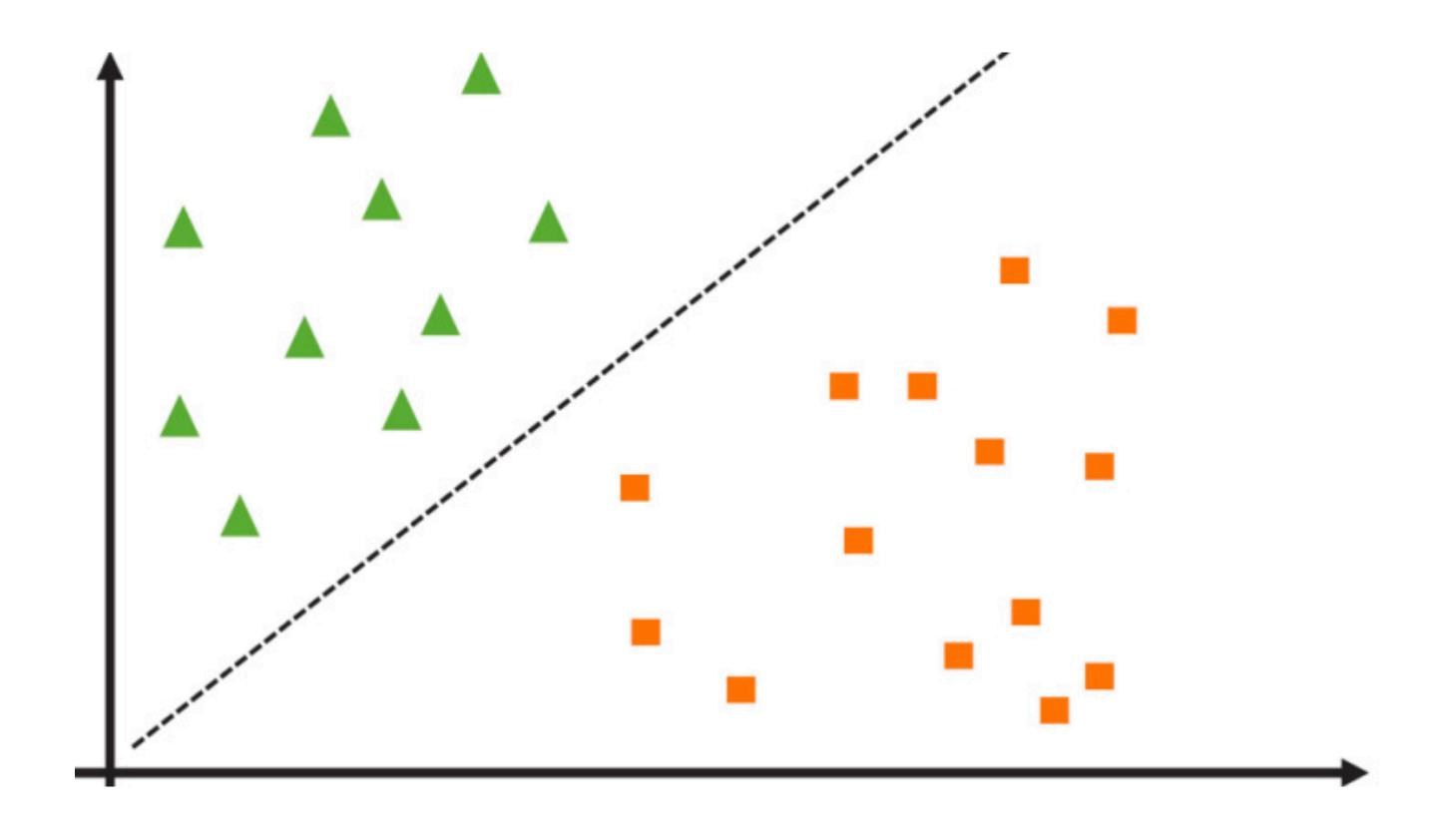
$$\sigma(x) = \max(0, x)$$

Suppose your goal is to separate/classify, the green triangles from the orange squares.....



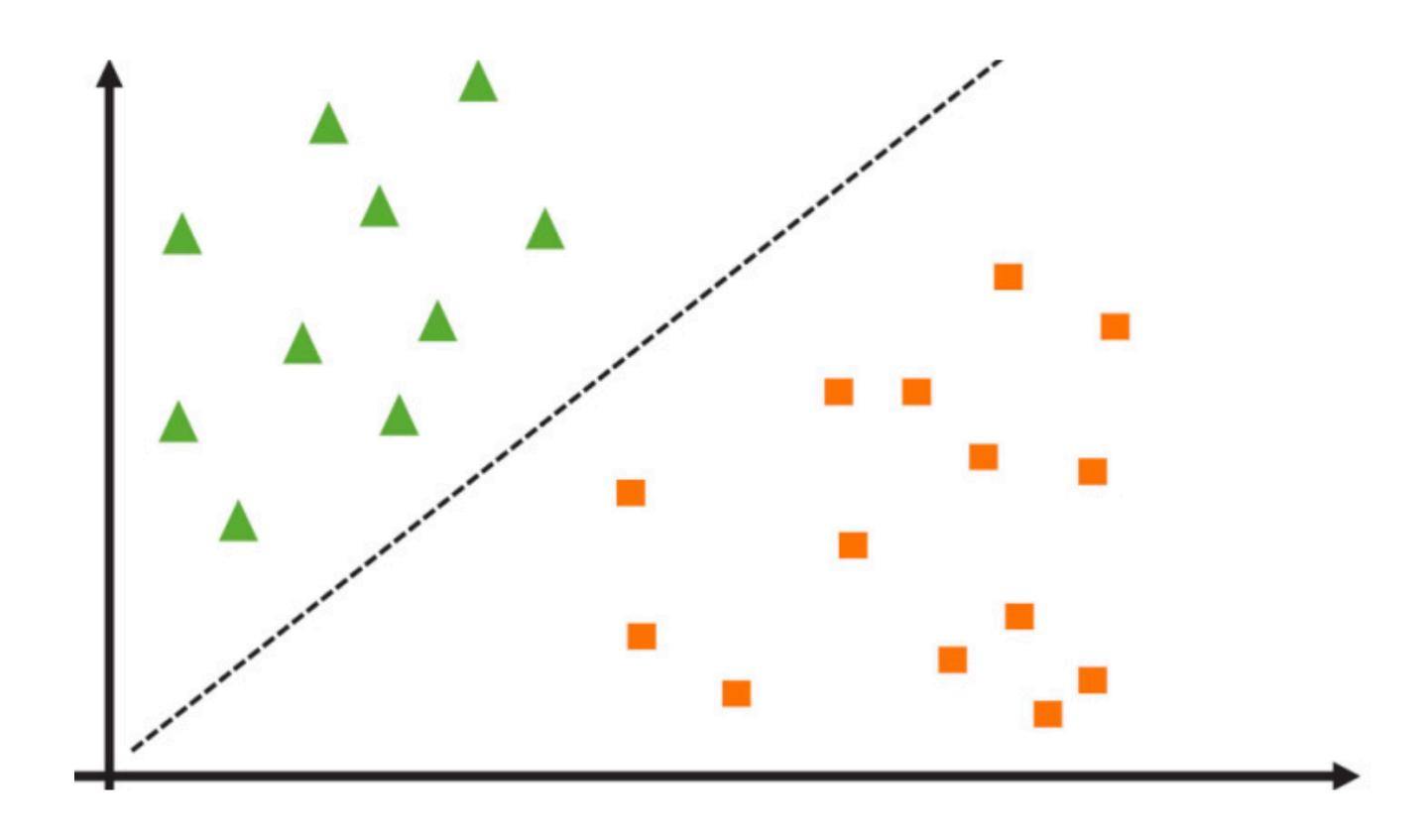
Suppose your goal is to separate/classify, the green triangles from the orange squares.....

If you do not use linearity you decision boundary will an hyperplan



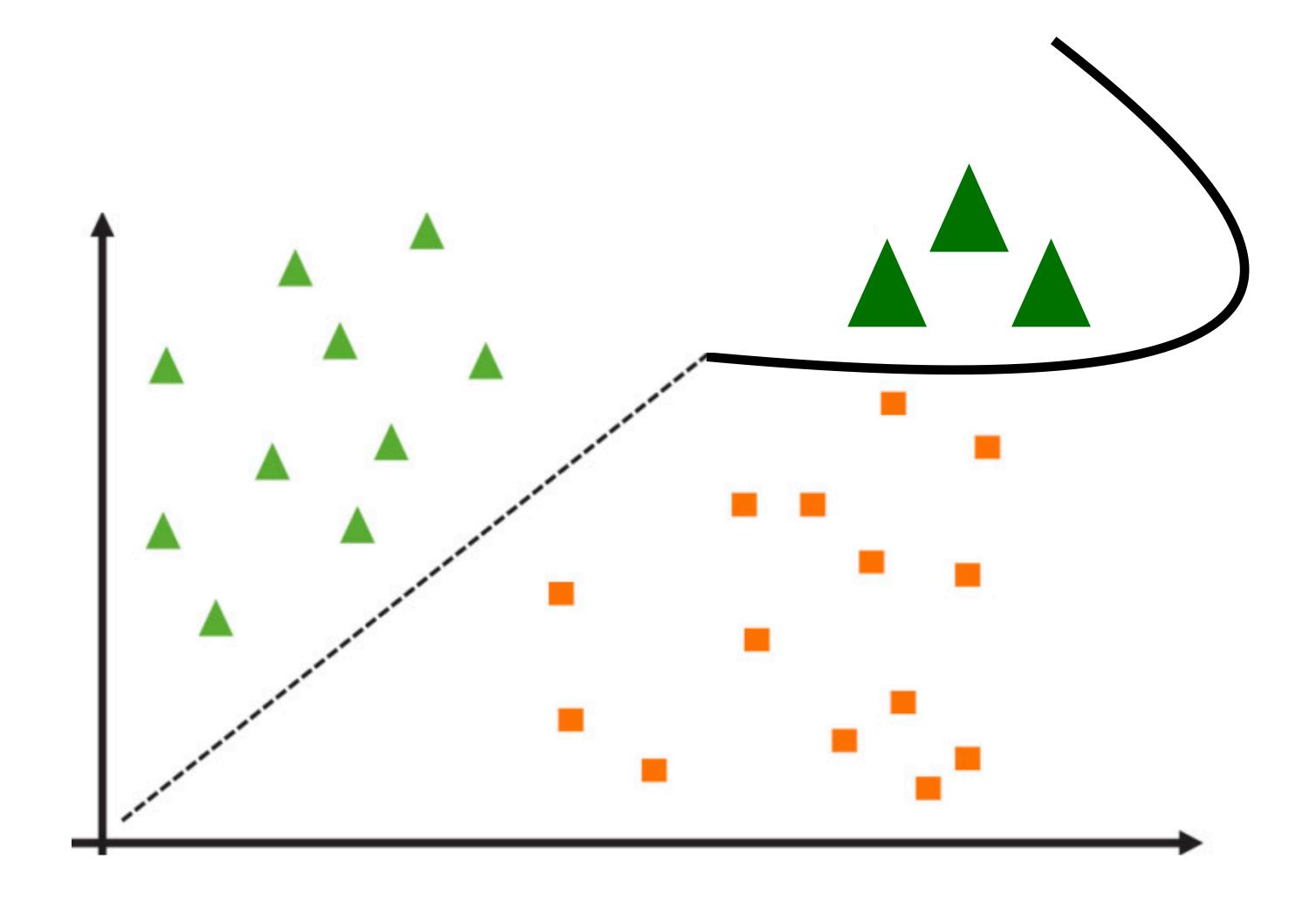
Suppose your goal is to separate/ classify, the green triangles from the orange squares.....

If you do not use linearity you decision boundary will an hyperplan



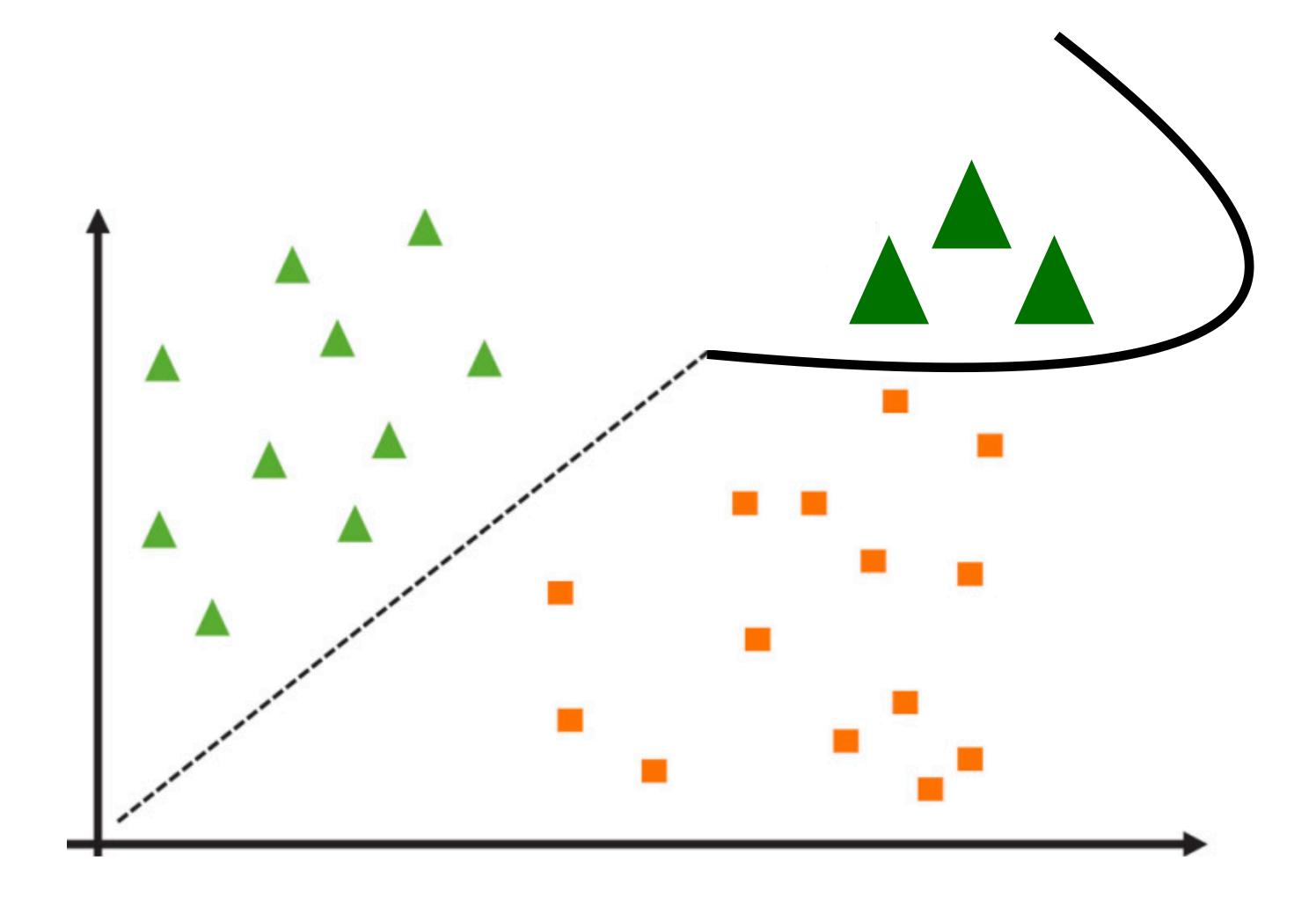
In this example 2D points represent the input (e.g. images/text)

Suppose your goal is to separate, the green triangles from the orange squares.....



Suppose your goal is to separate, the green triangles from the orange squares.....

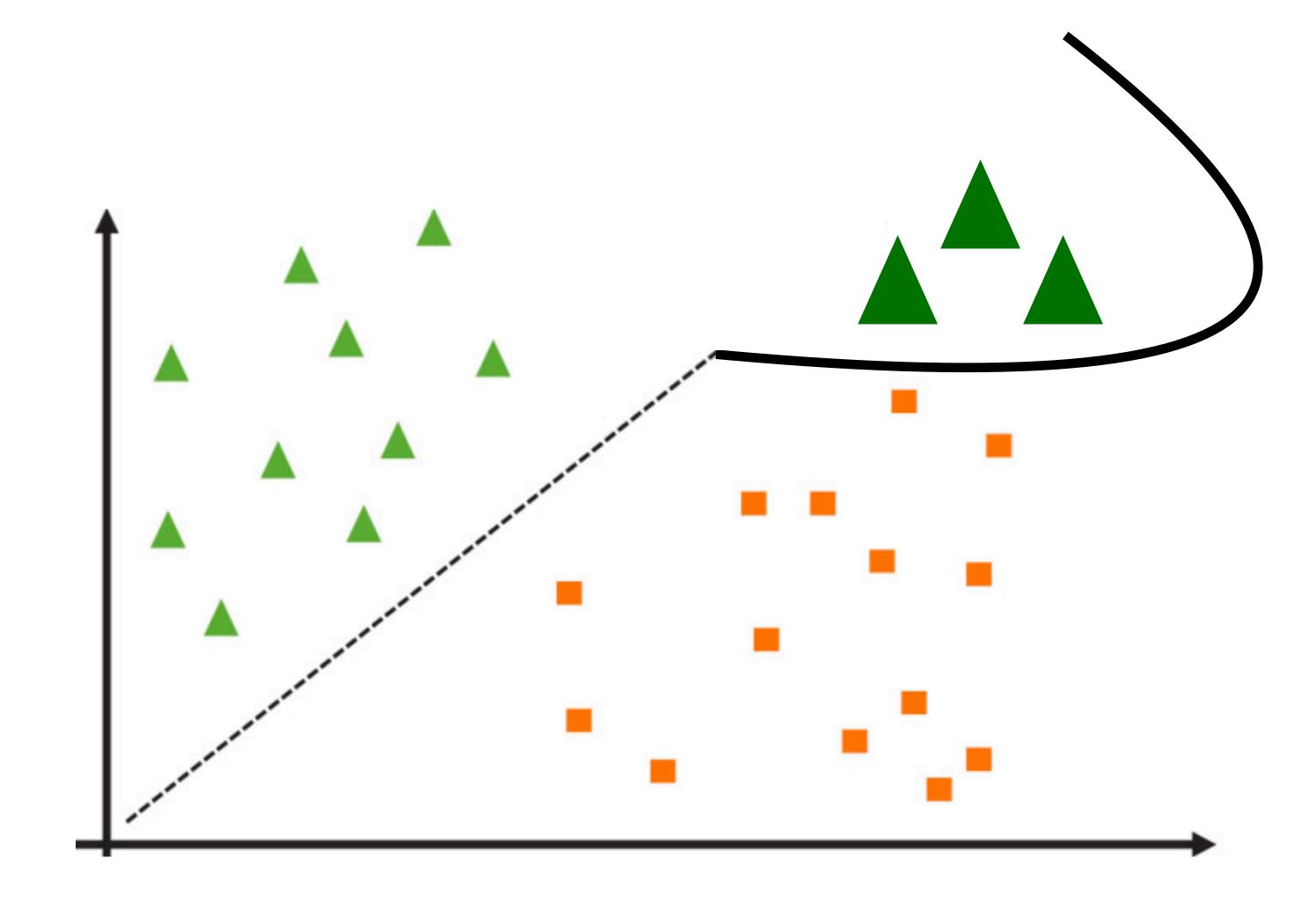
Thanks to the linearity you can have more « complex decision functions ».



Suppose your goal is to separate, the green triangles from the orange squares.....

Thanks to the linearity you can have more « complex decision functions ».

See universal approximation Theorem.



1. The basic bloc to build a Neural Network

We have seen the forward propagation, i.e. from an input how to use the Neural Network

This operation is call forward propagation, this operation is used at inference time

1. The basic bloc to build a Neural Network

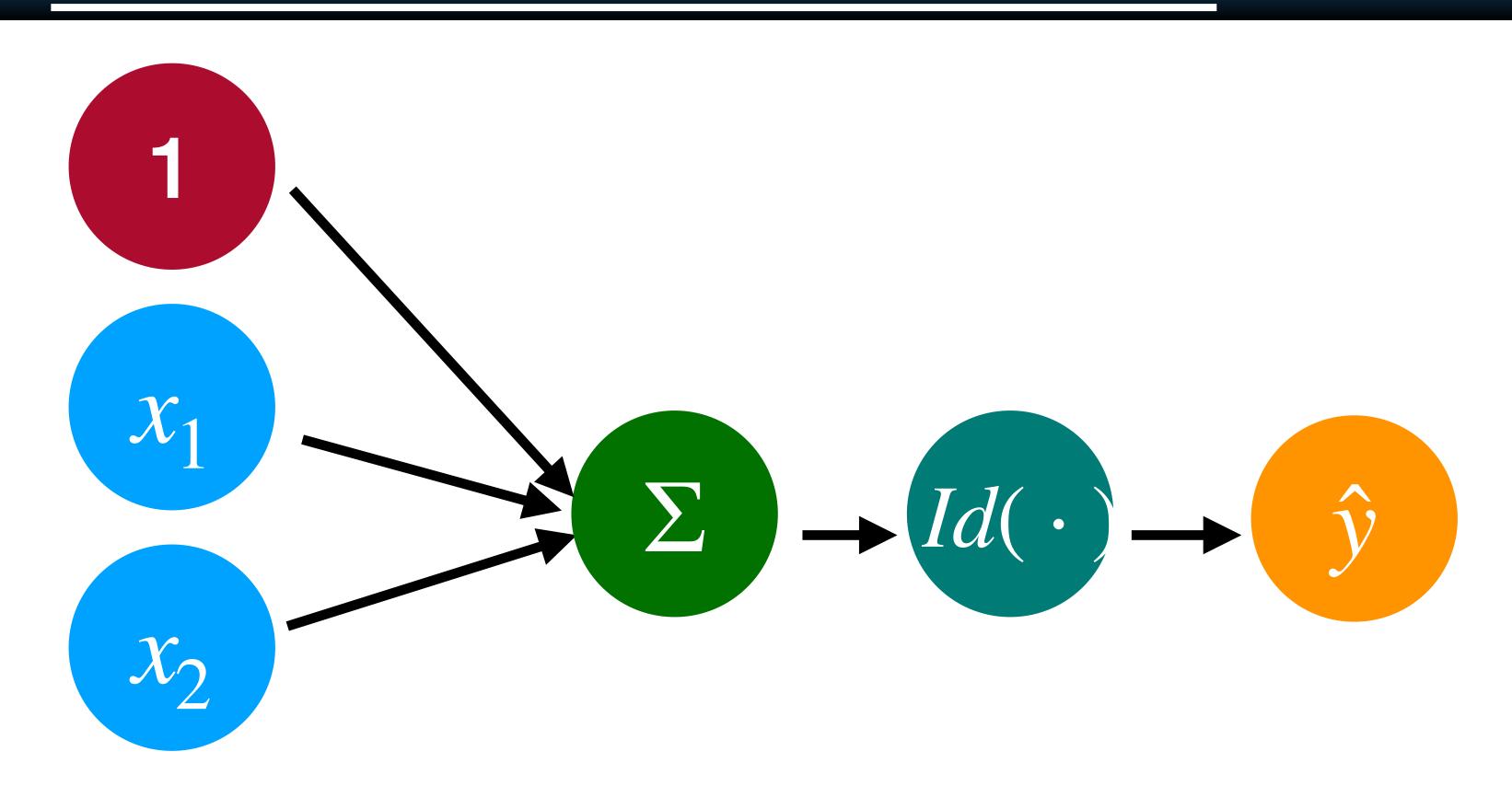
We have seen the forward propagation, i.e. from an input how to use the Neural Network

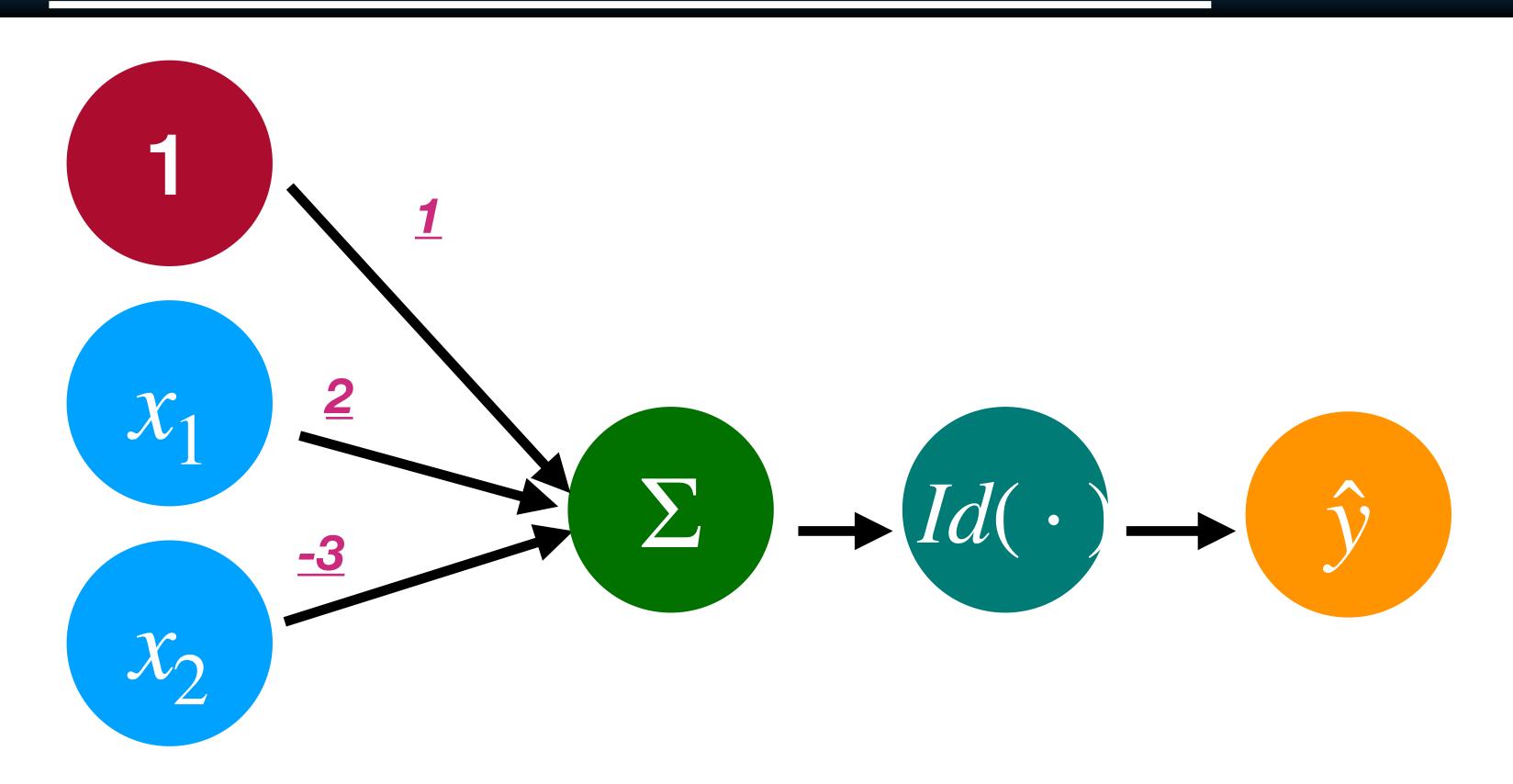
This operation is call forward propagation, this operation is used at inference time

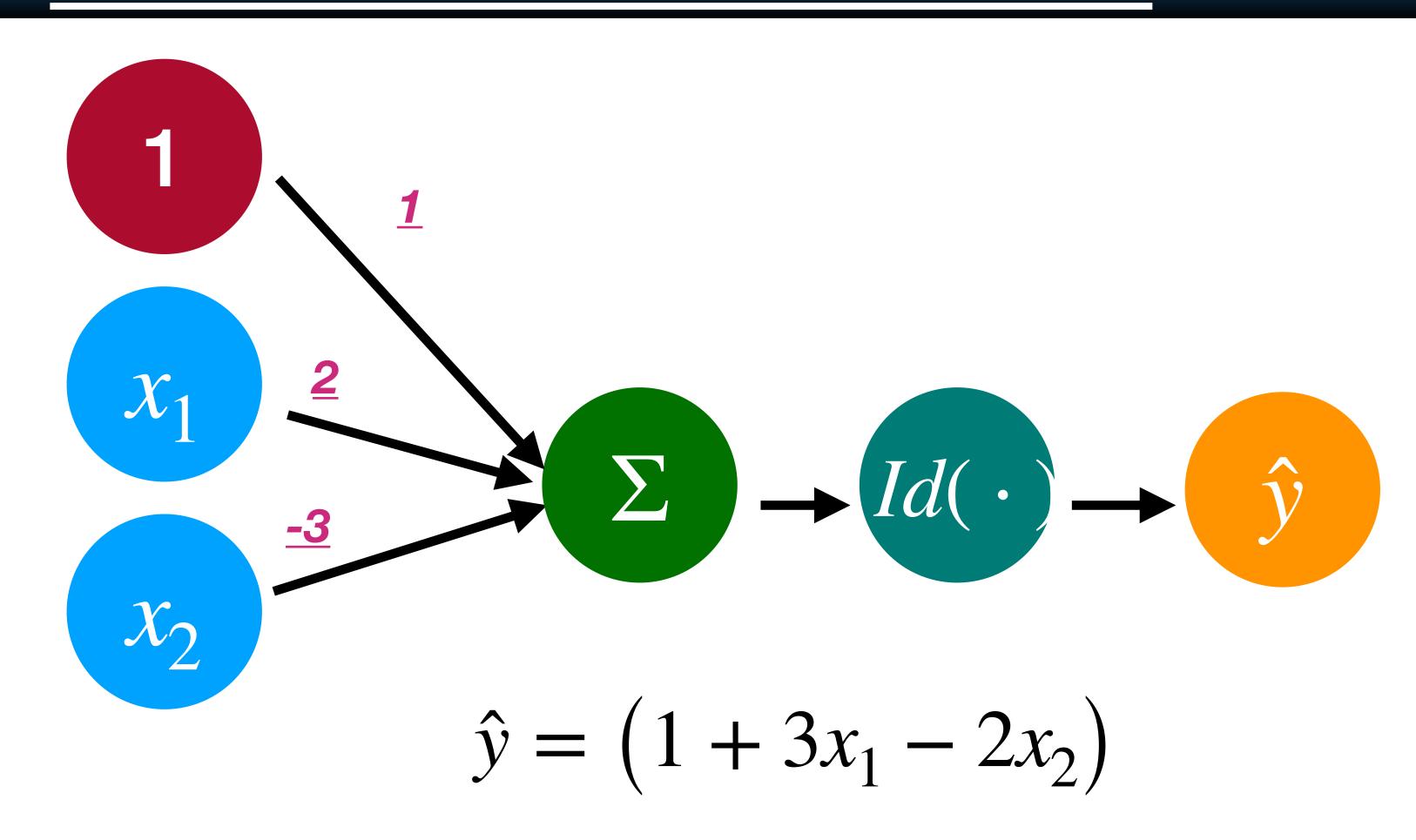
2. The role of activation functions

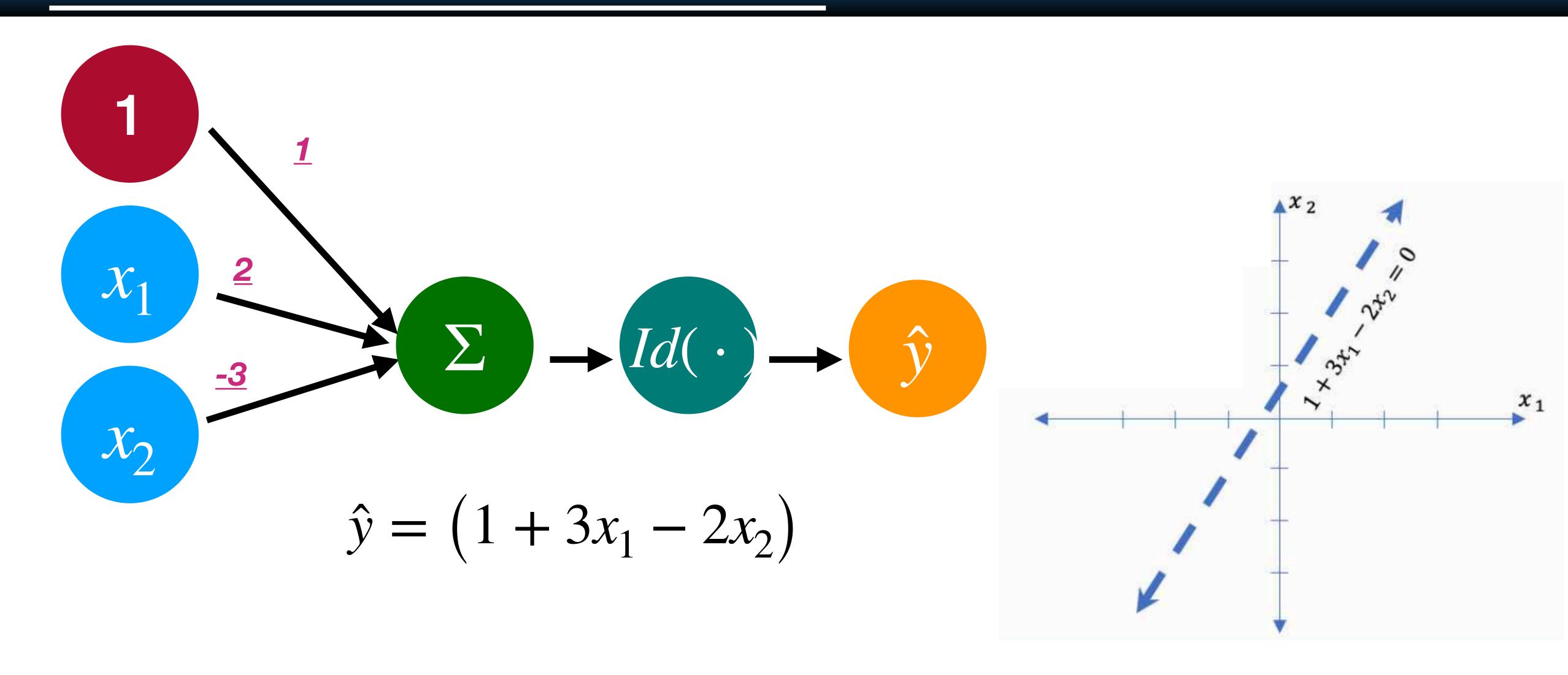
They complexity the neural network and allow to fit more complex data

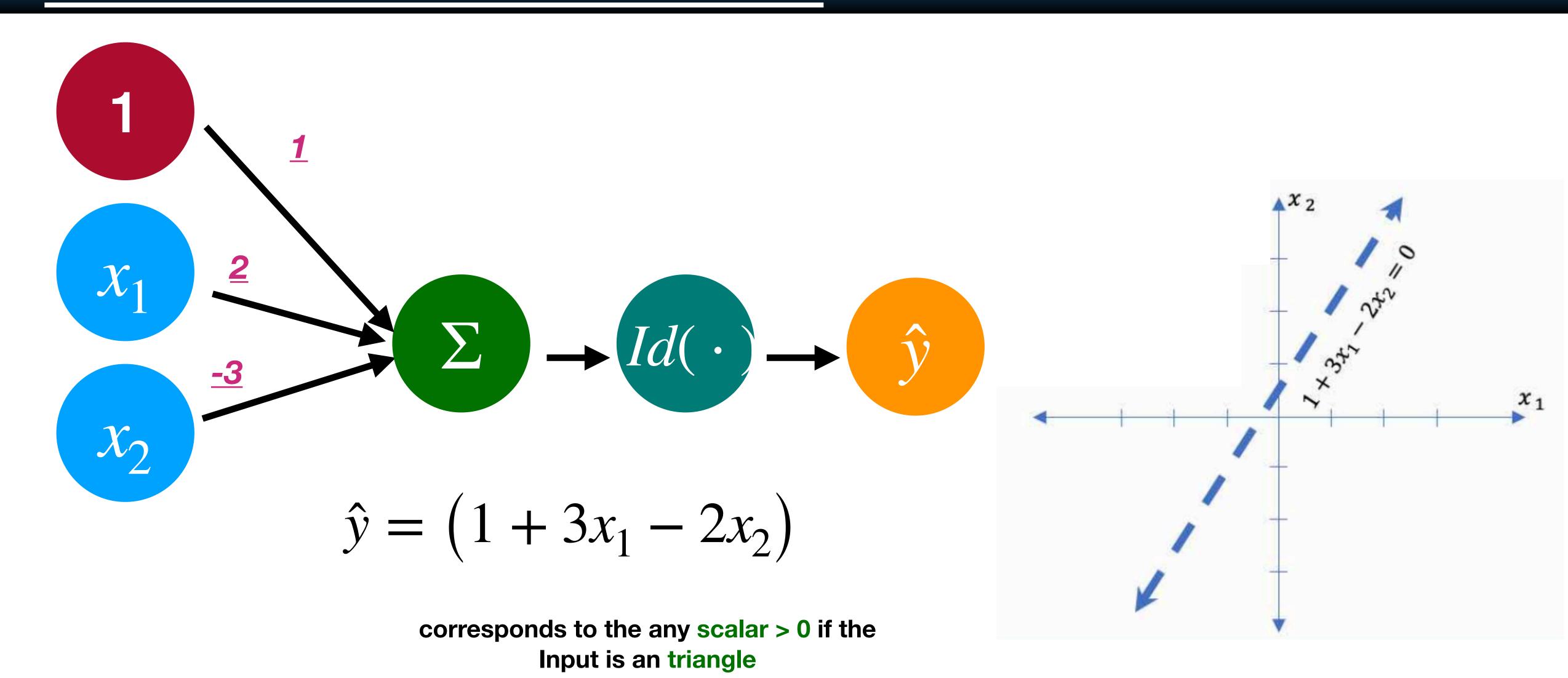
They are added at the end of each layer and there is a large variety of them



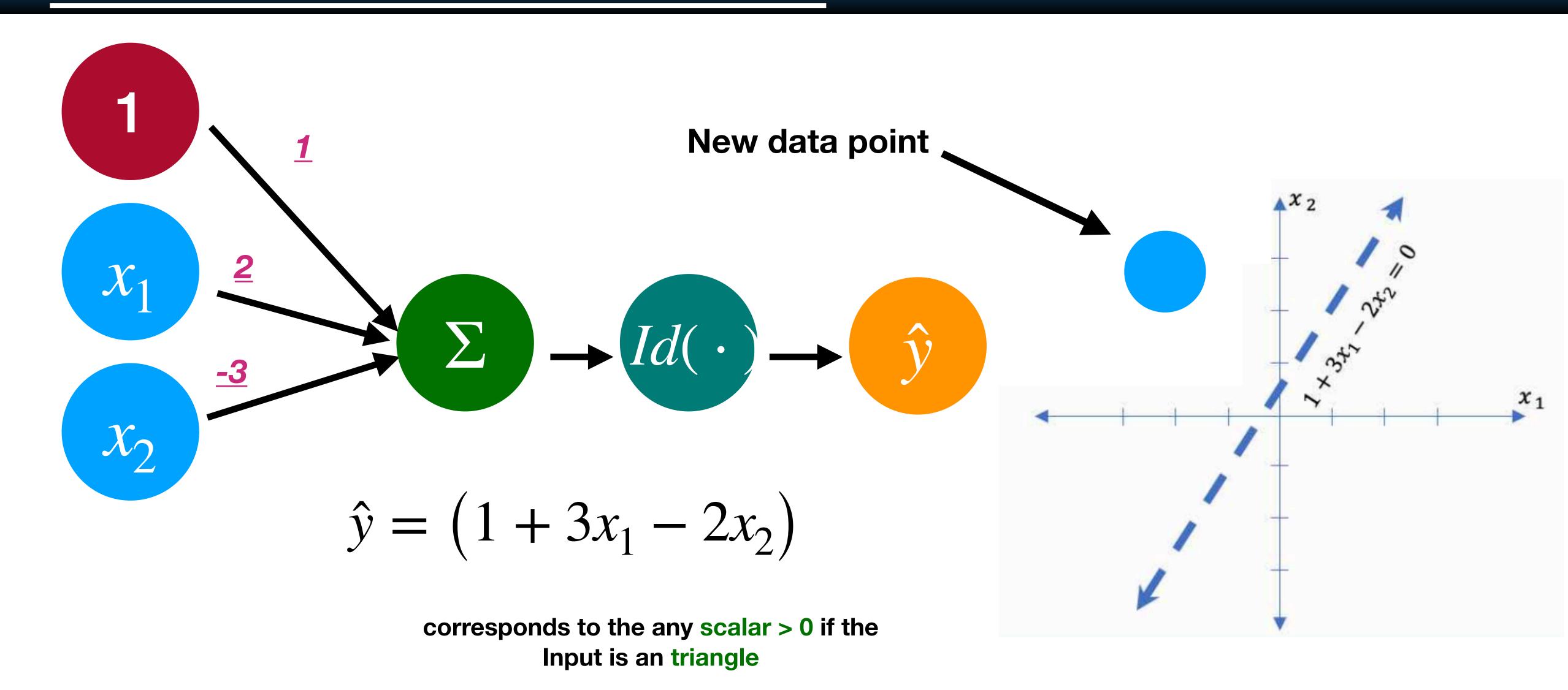




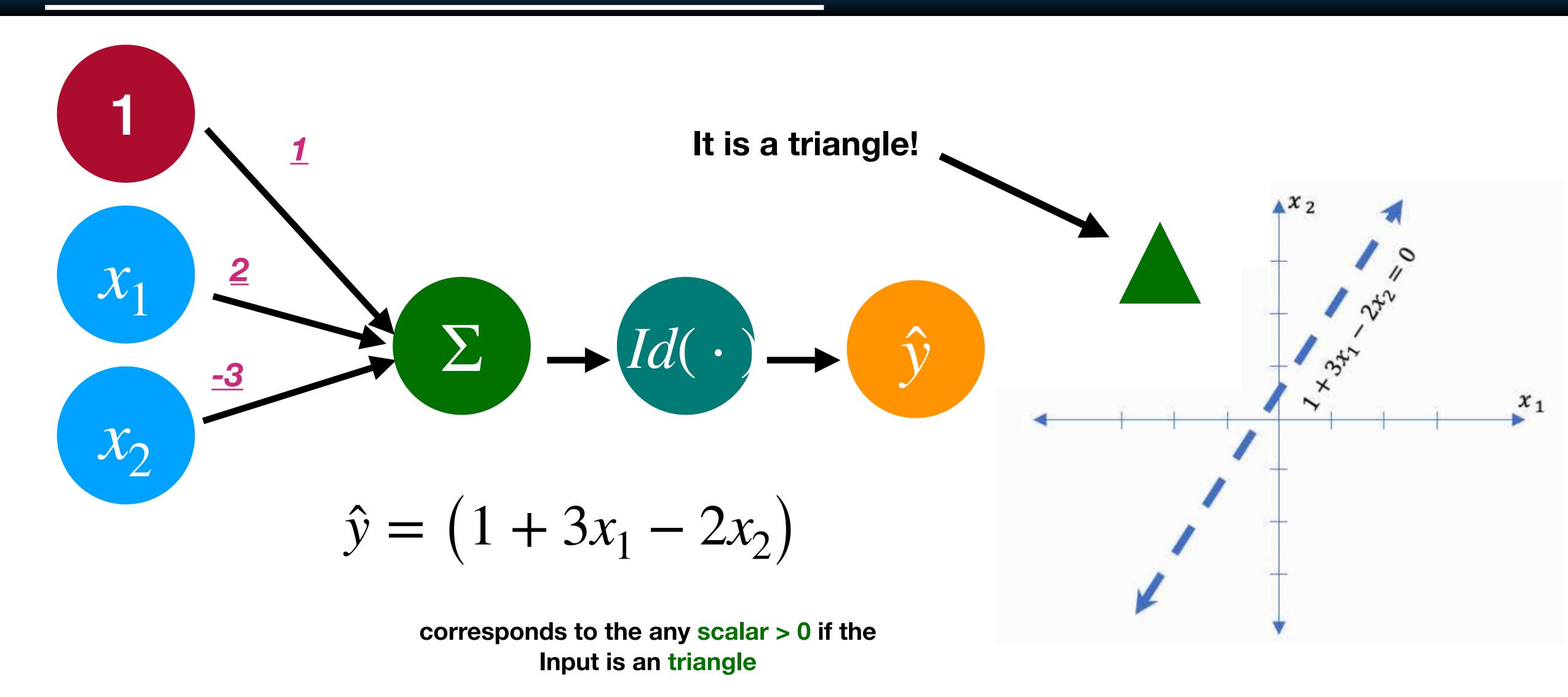




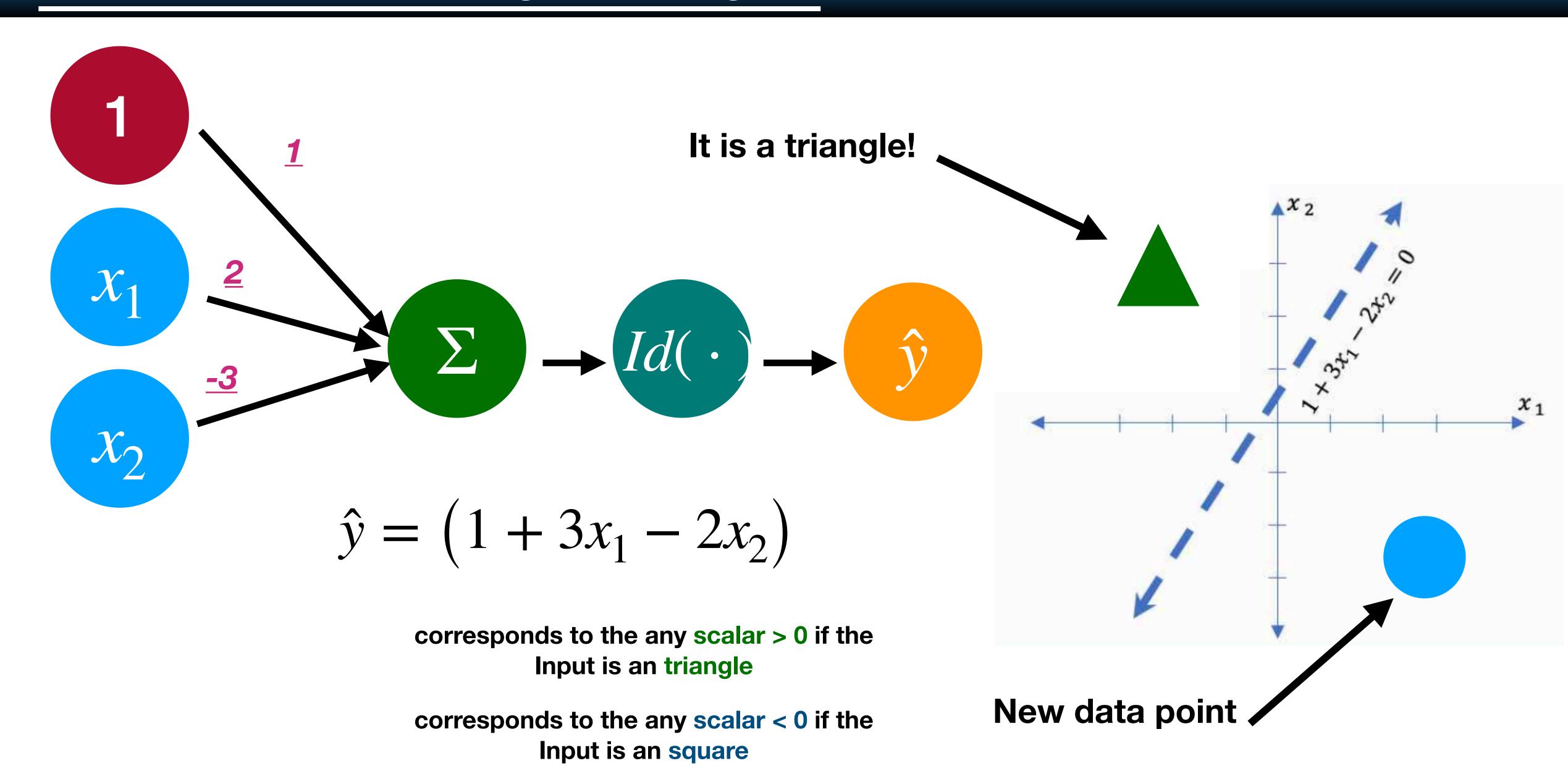
corresponds to the any scalar < 0 if the Input is an square

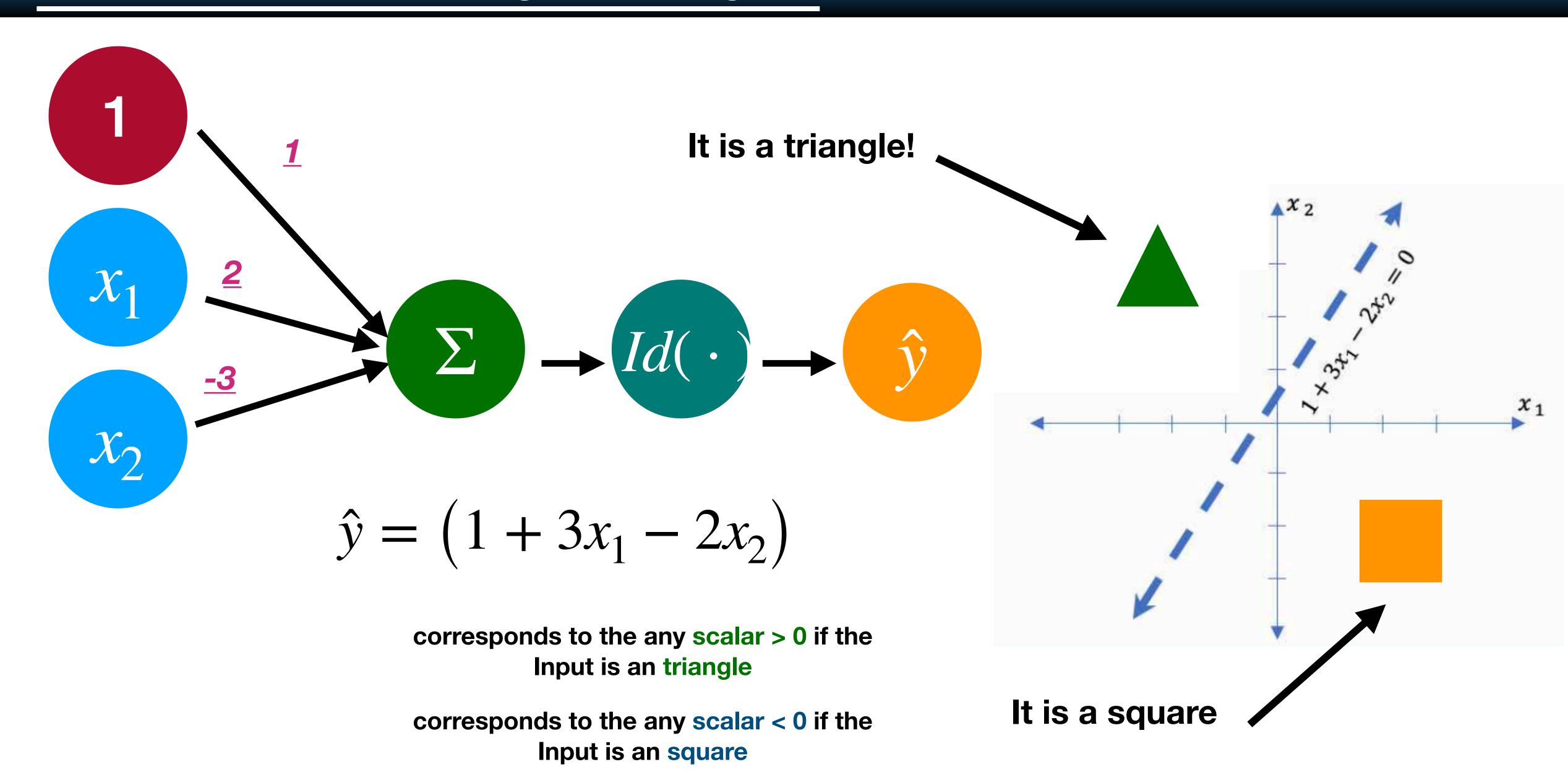


corresponds to the any scalar < 0 if the Input is an square



corresponds to the any scalar < 0 if the Input is an square

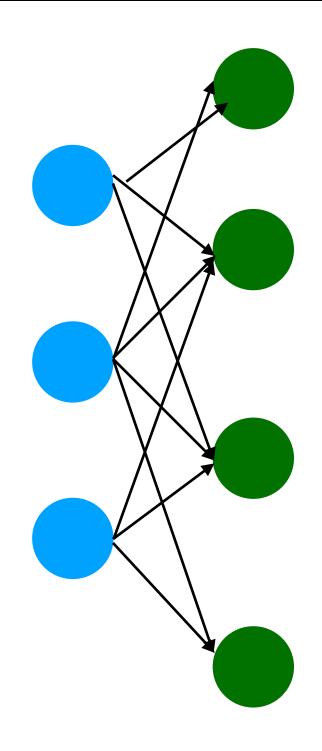




31

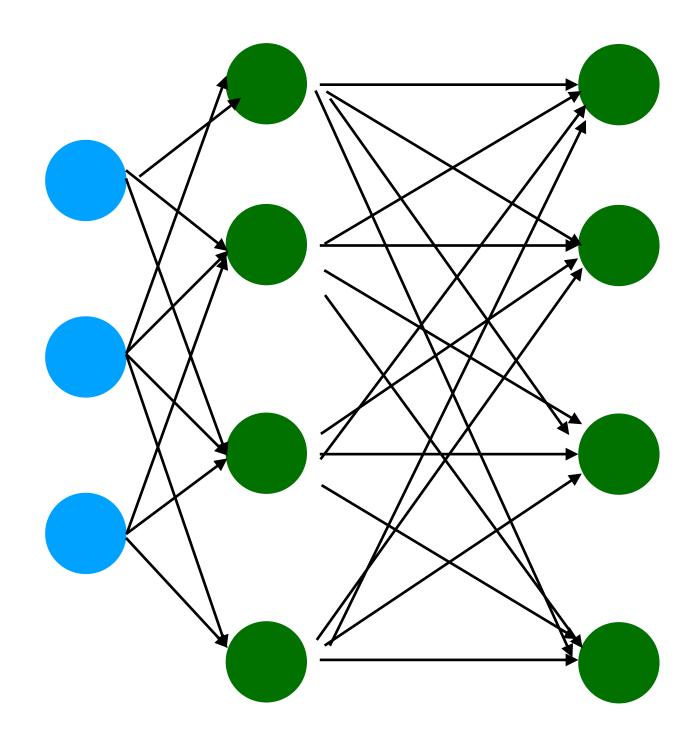
Towards more complex architectures

Towards more complex architectures



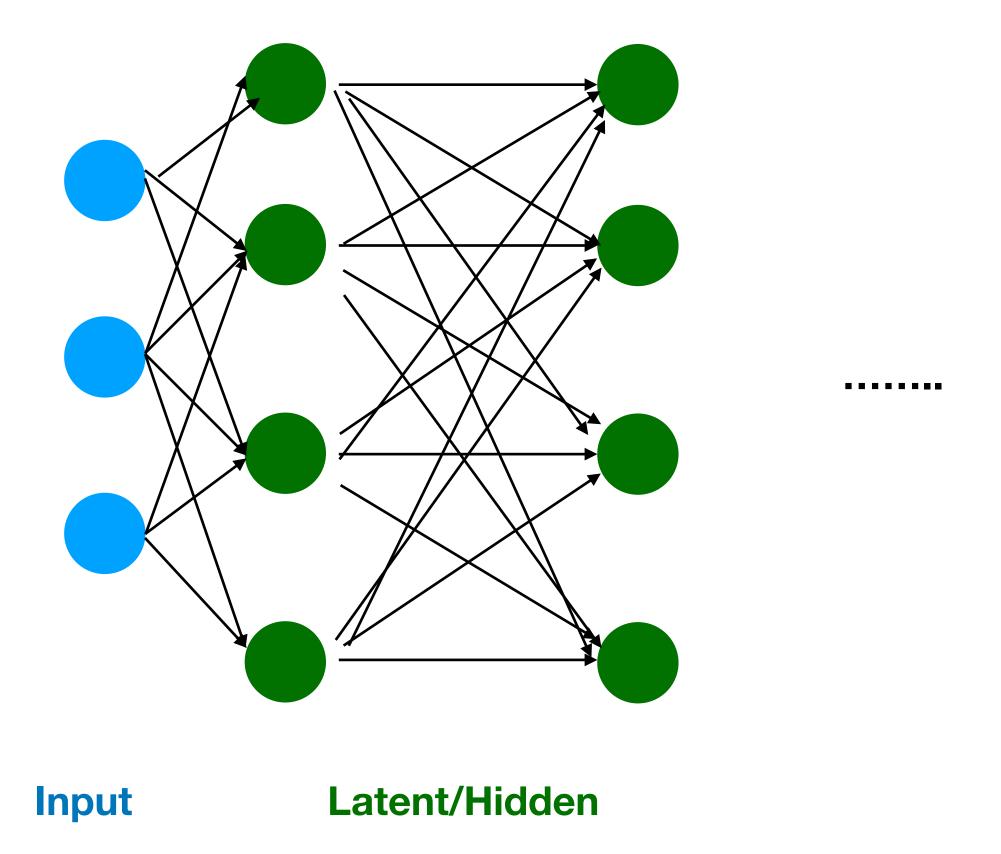
Input

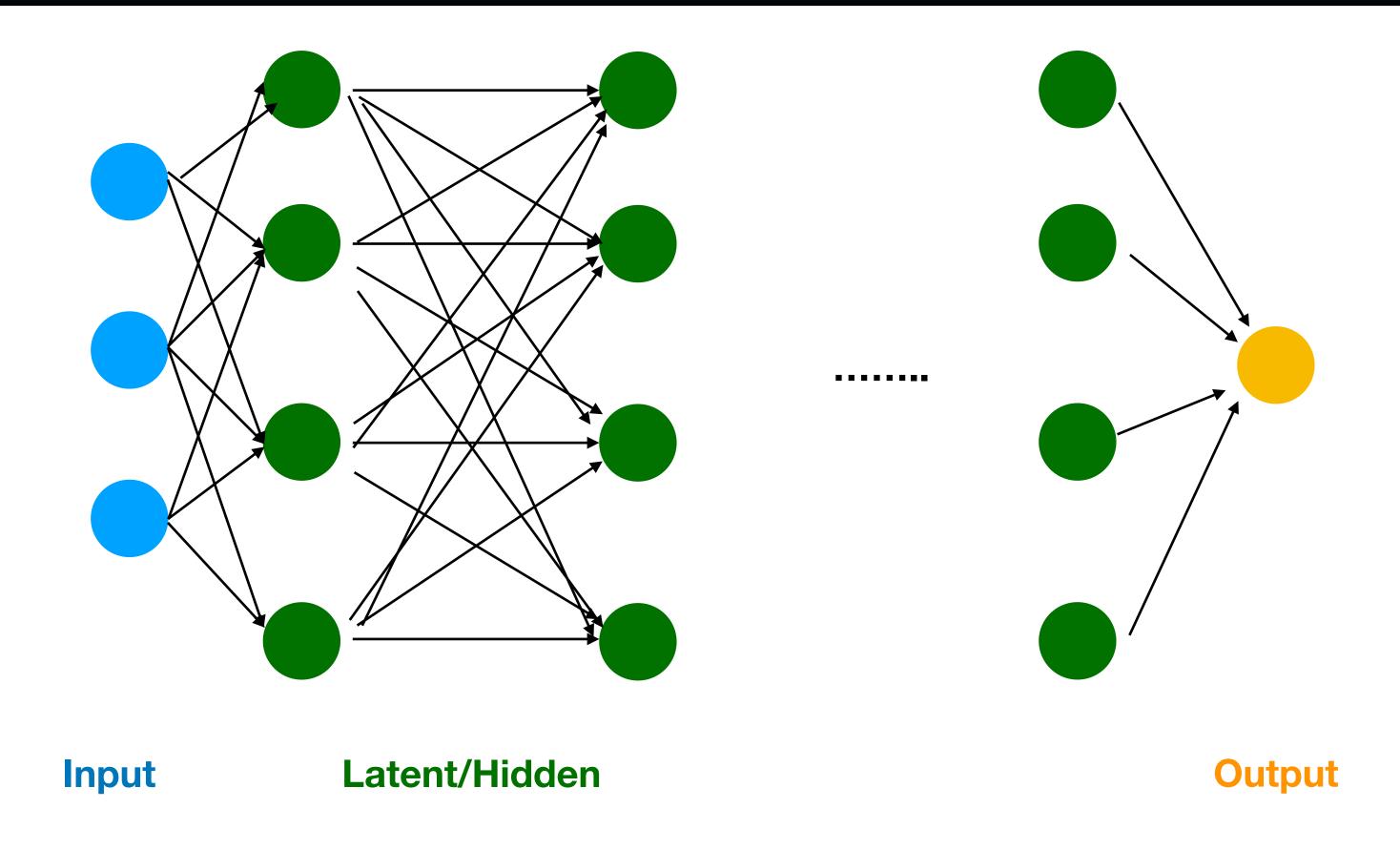
Latent/Hidden

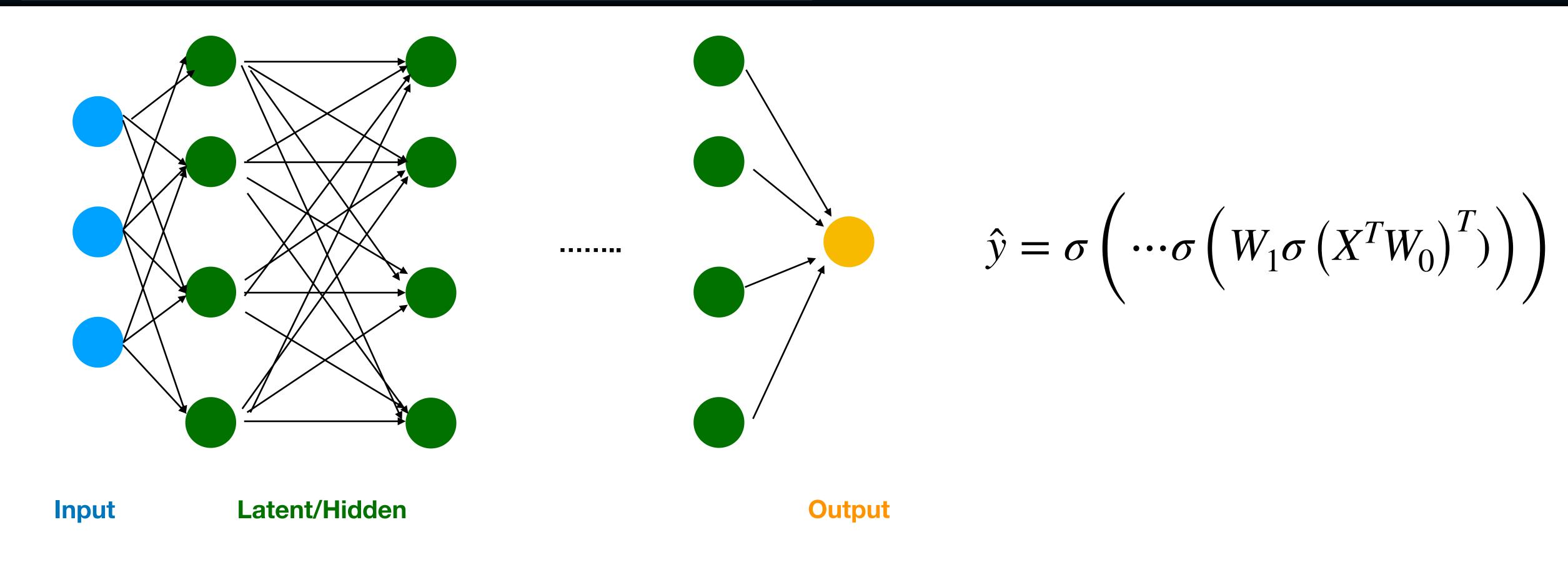


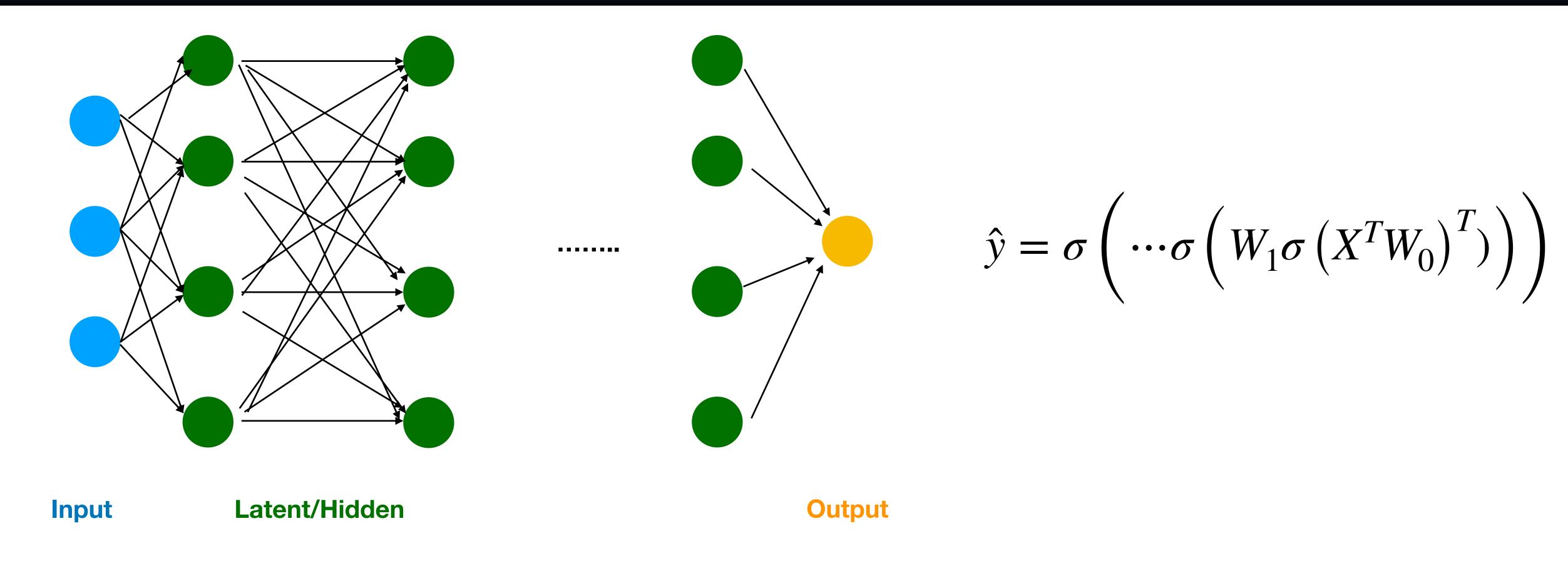
Input

Latent/Hidden

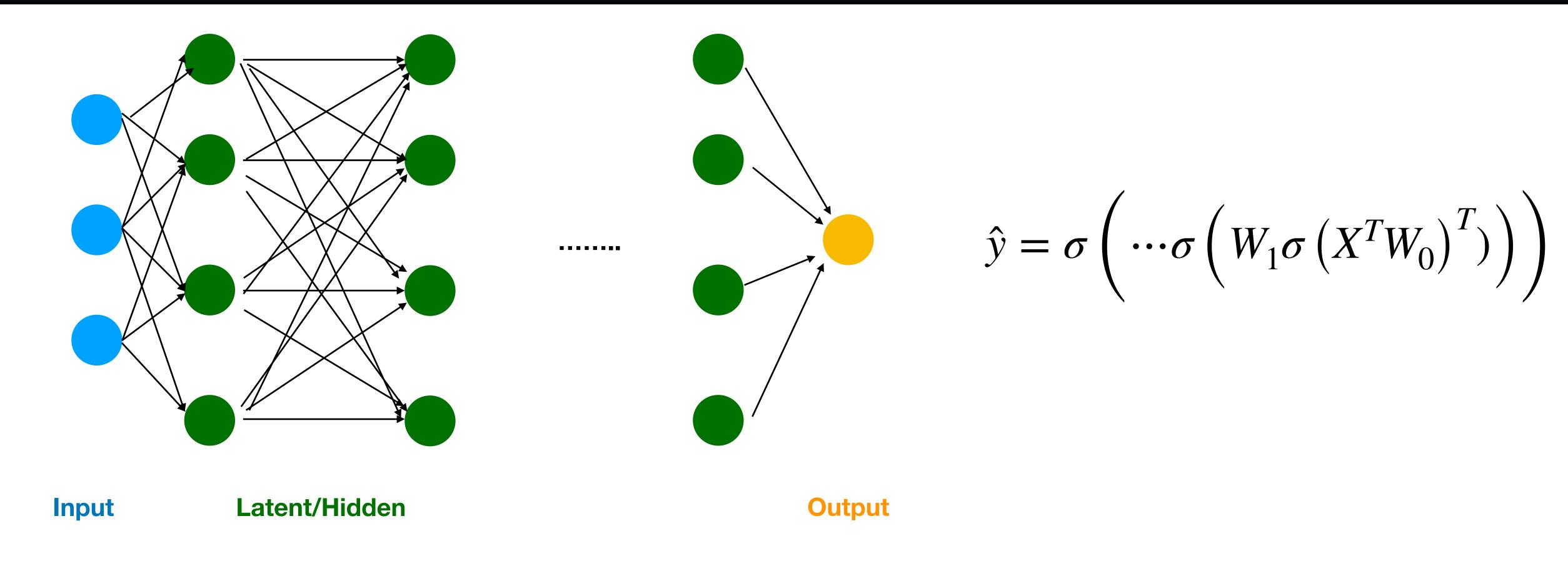






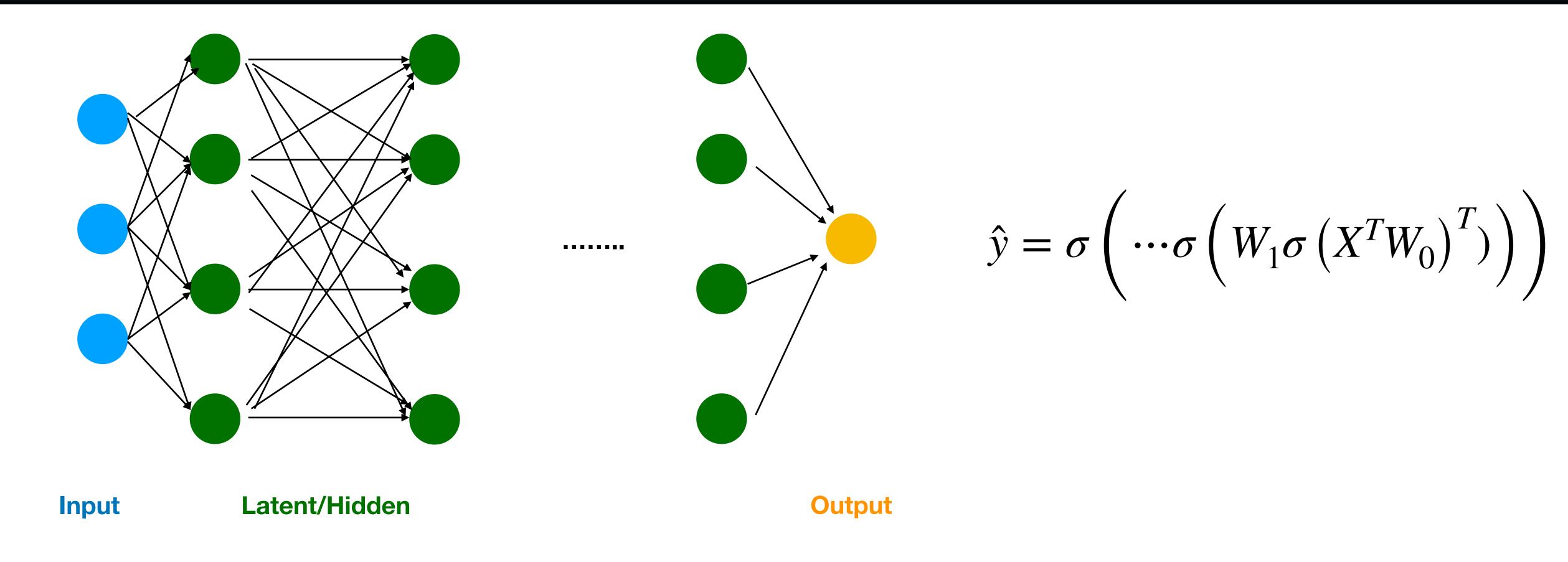


Adding layers is equivalent to adding new matrix and activation functions!



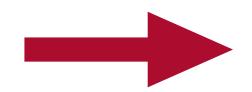
Adding layers is equivalent to adding new matrix and activation functions!

How do I choose the network architecture?

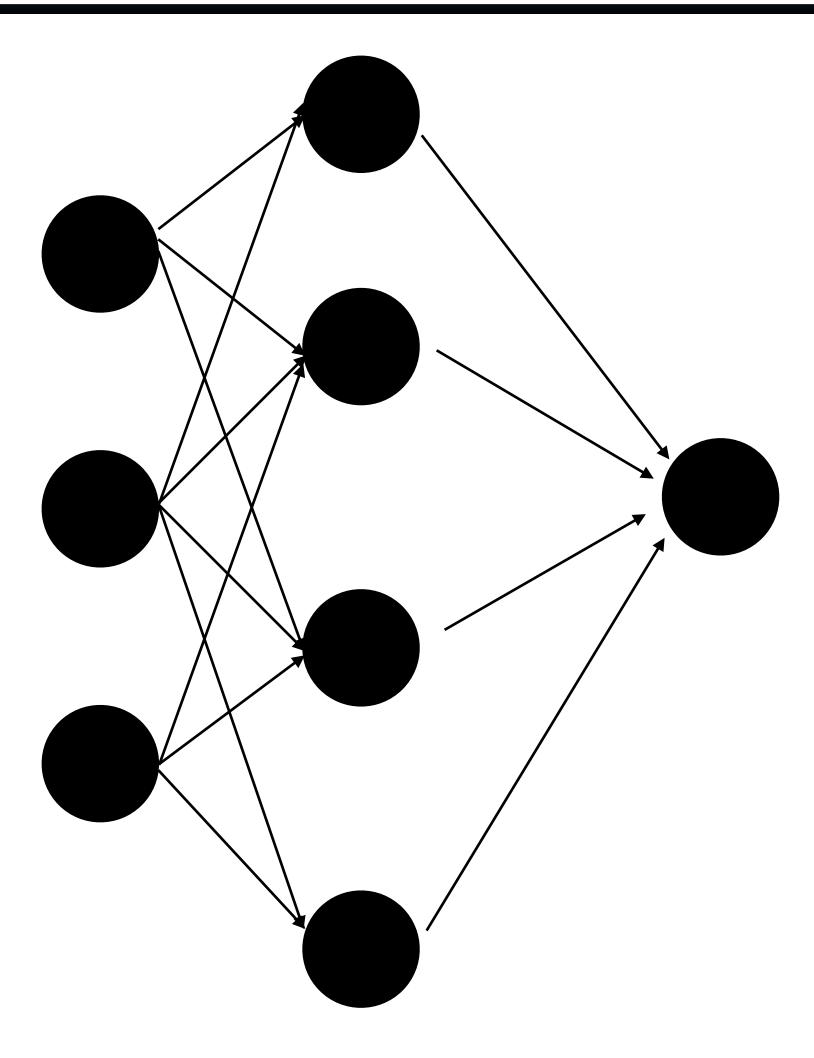


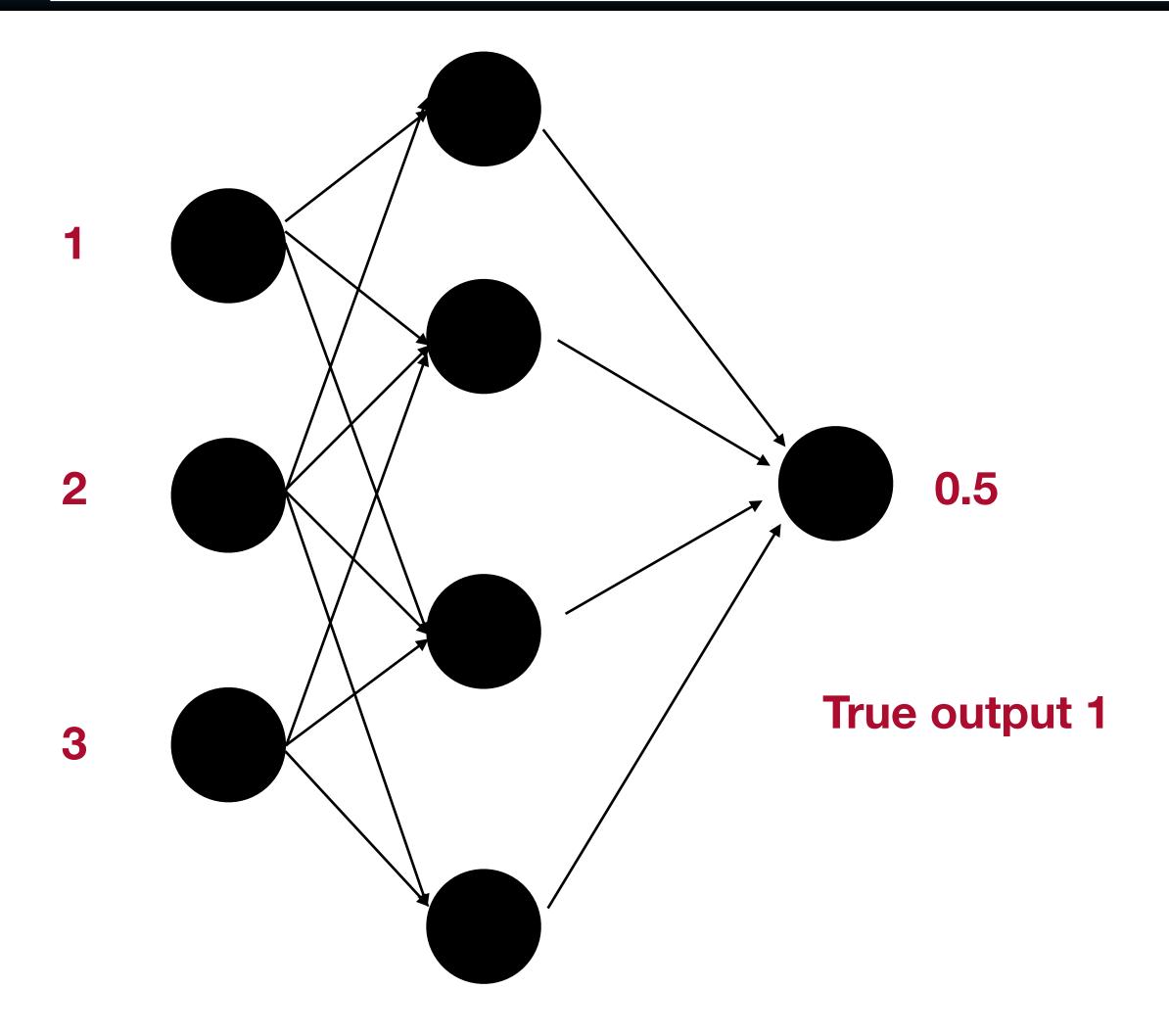
Adding layers is equivalent to adding new matrix and activation functions!

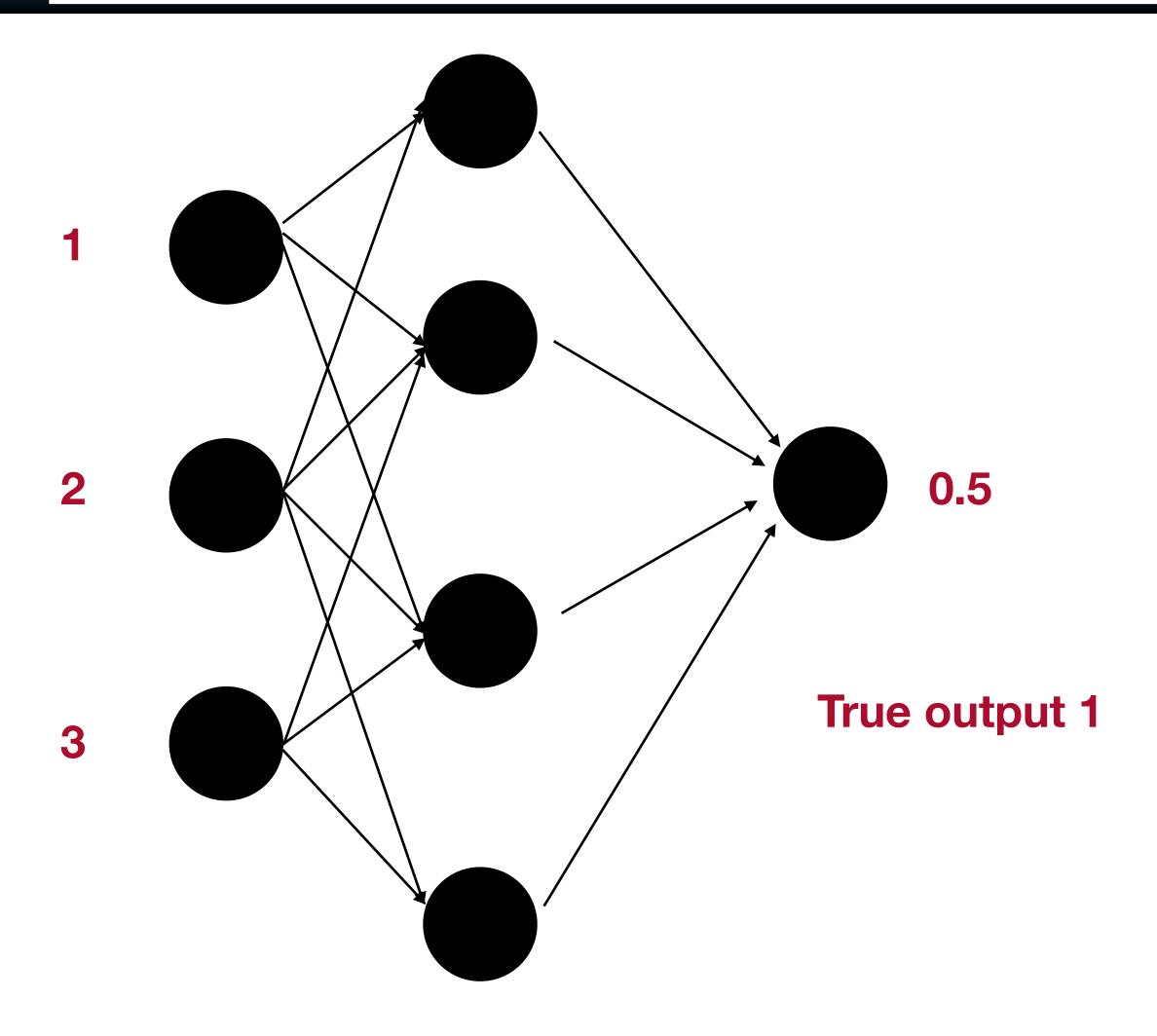
How do I choose the network architecture?



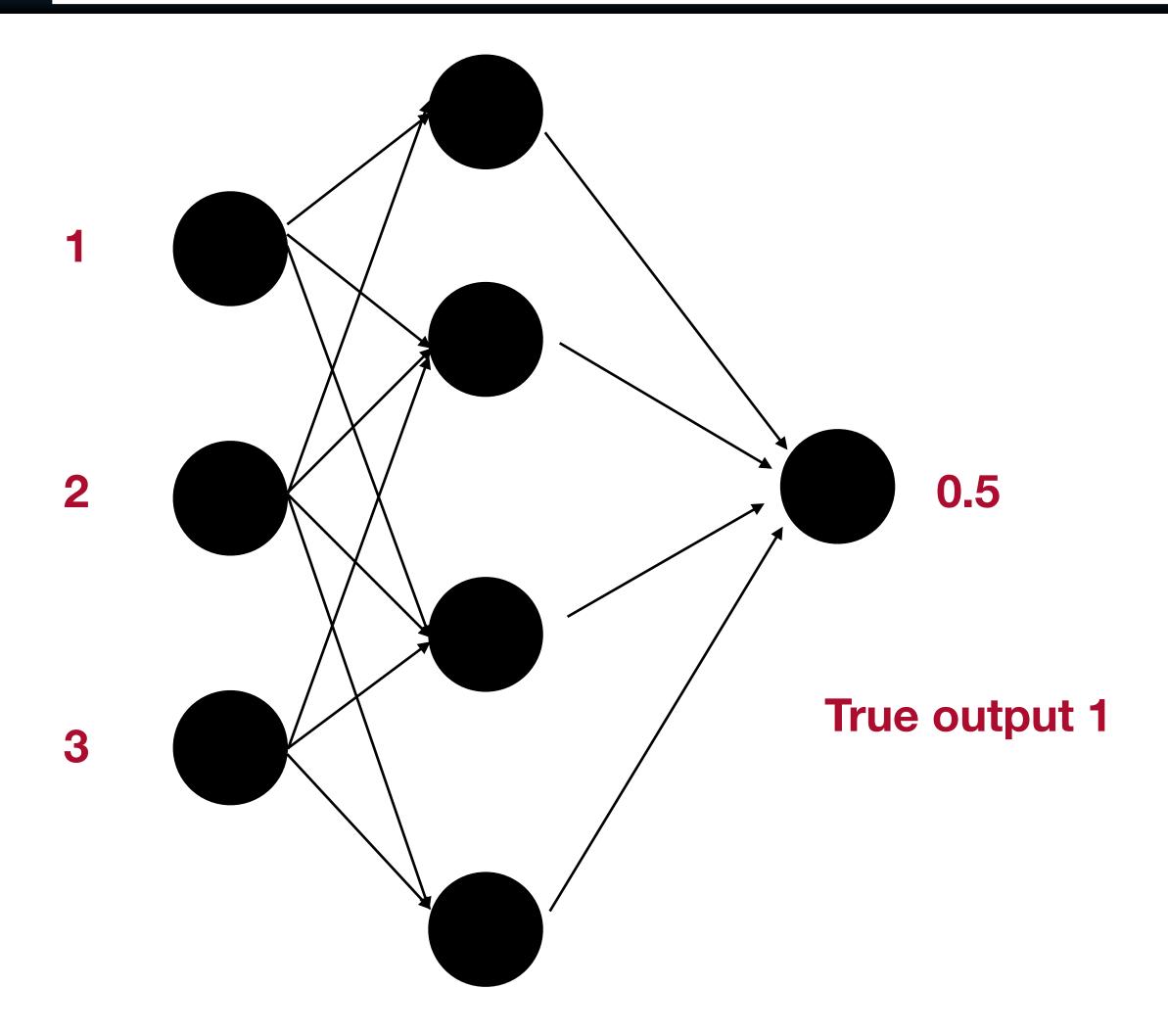
Research papers!



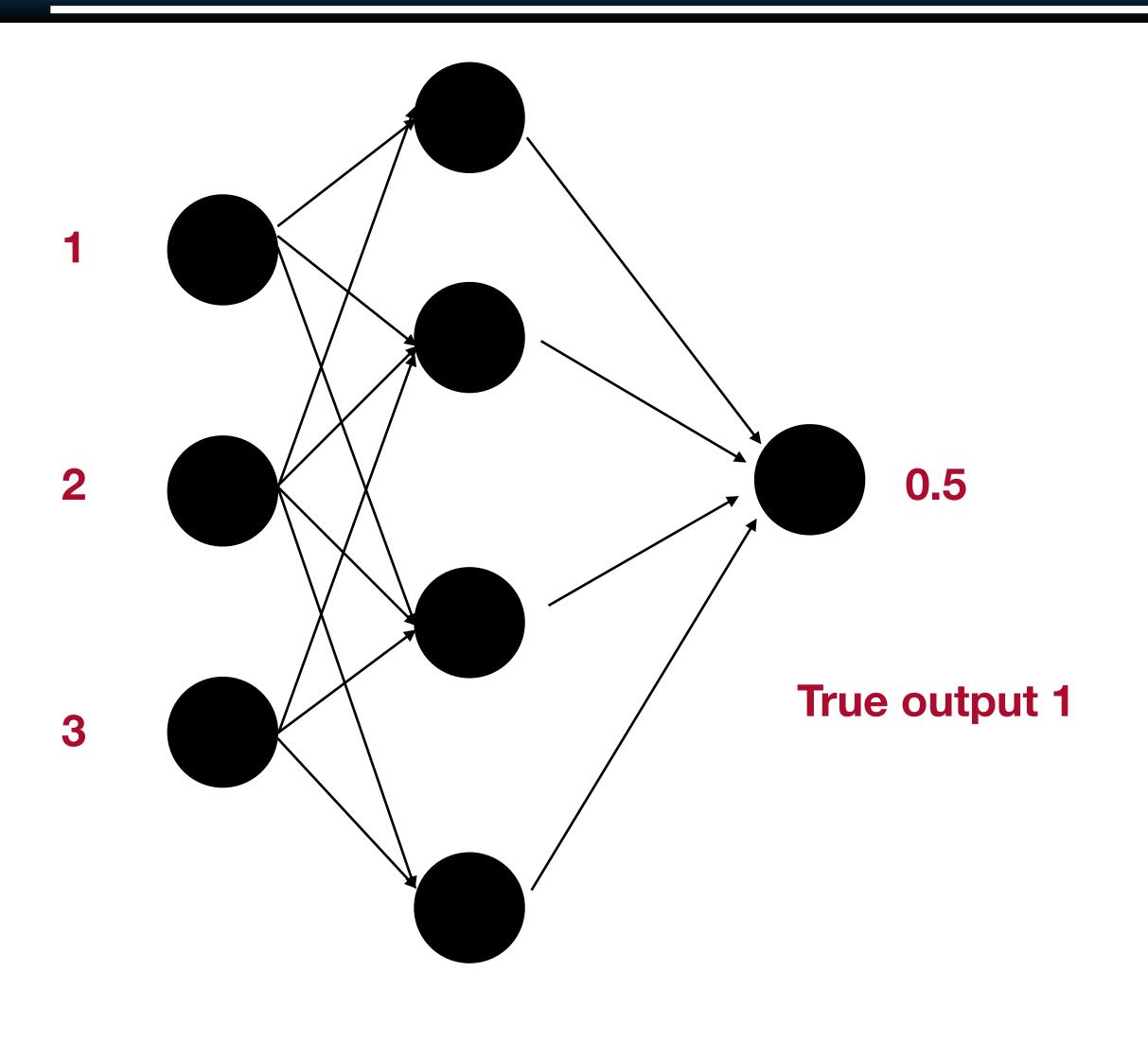




Input



Input Latent/Hidden

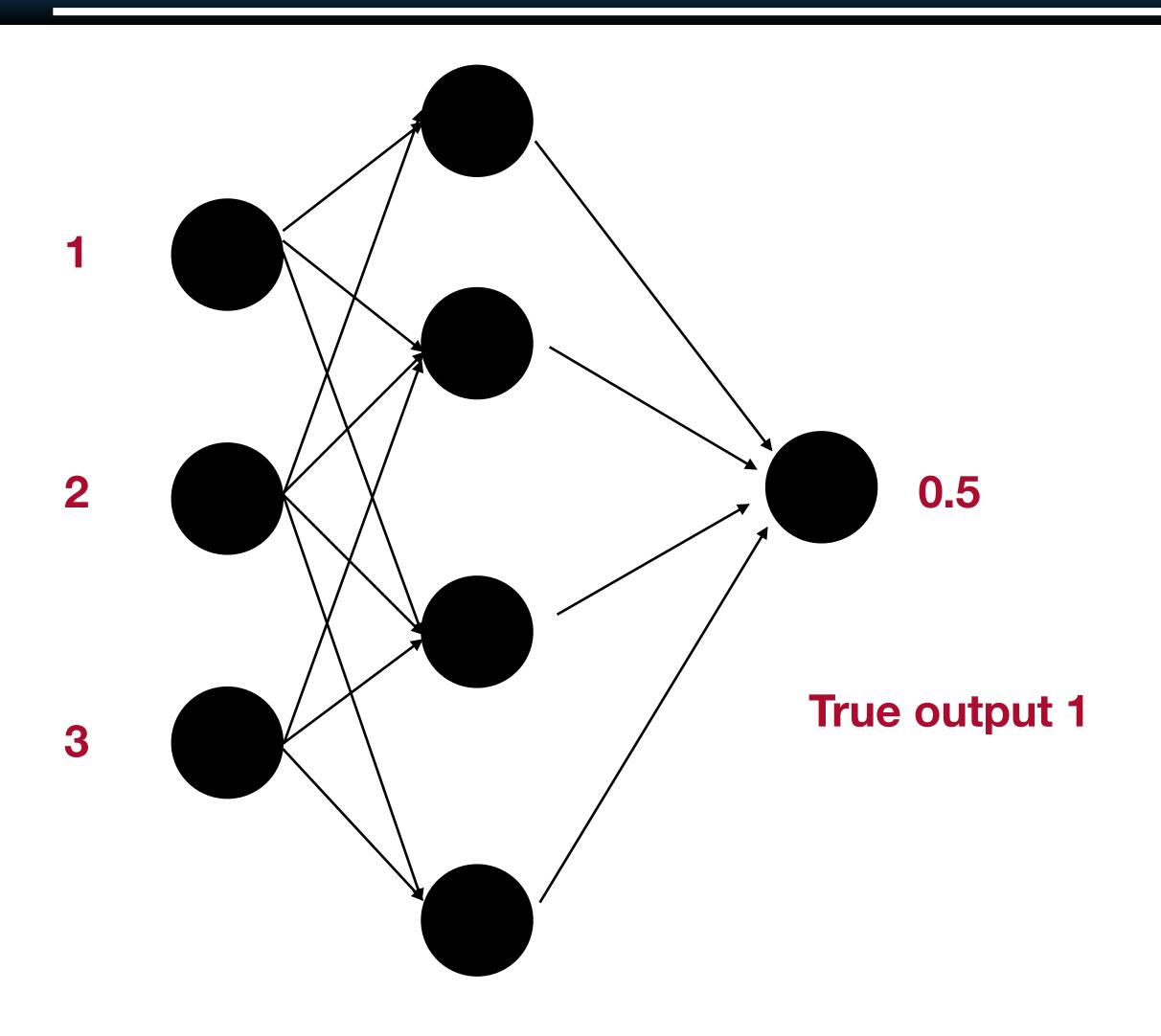


Suppose that I give as input X = [1,2,3] and obtain as output $\hat{y} = 0.5$

Output

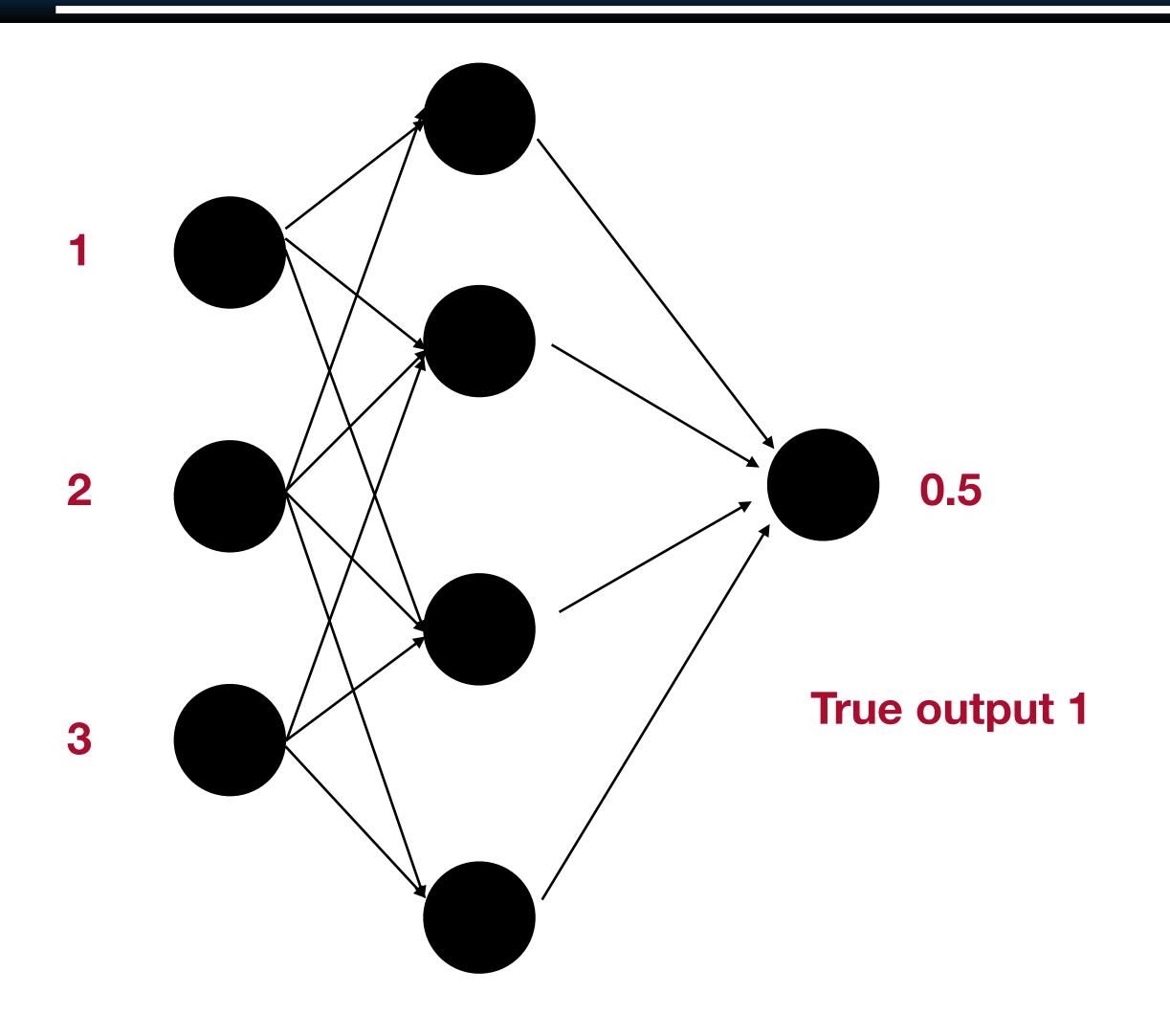
Latent/Hidden

Input



Suppose that I give as input $\mathbf{X} = [1,2,3]$ and obtain as output $\hat{\mathbf{y}} = 0.5$

How to measure the quality of the prediction?

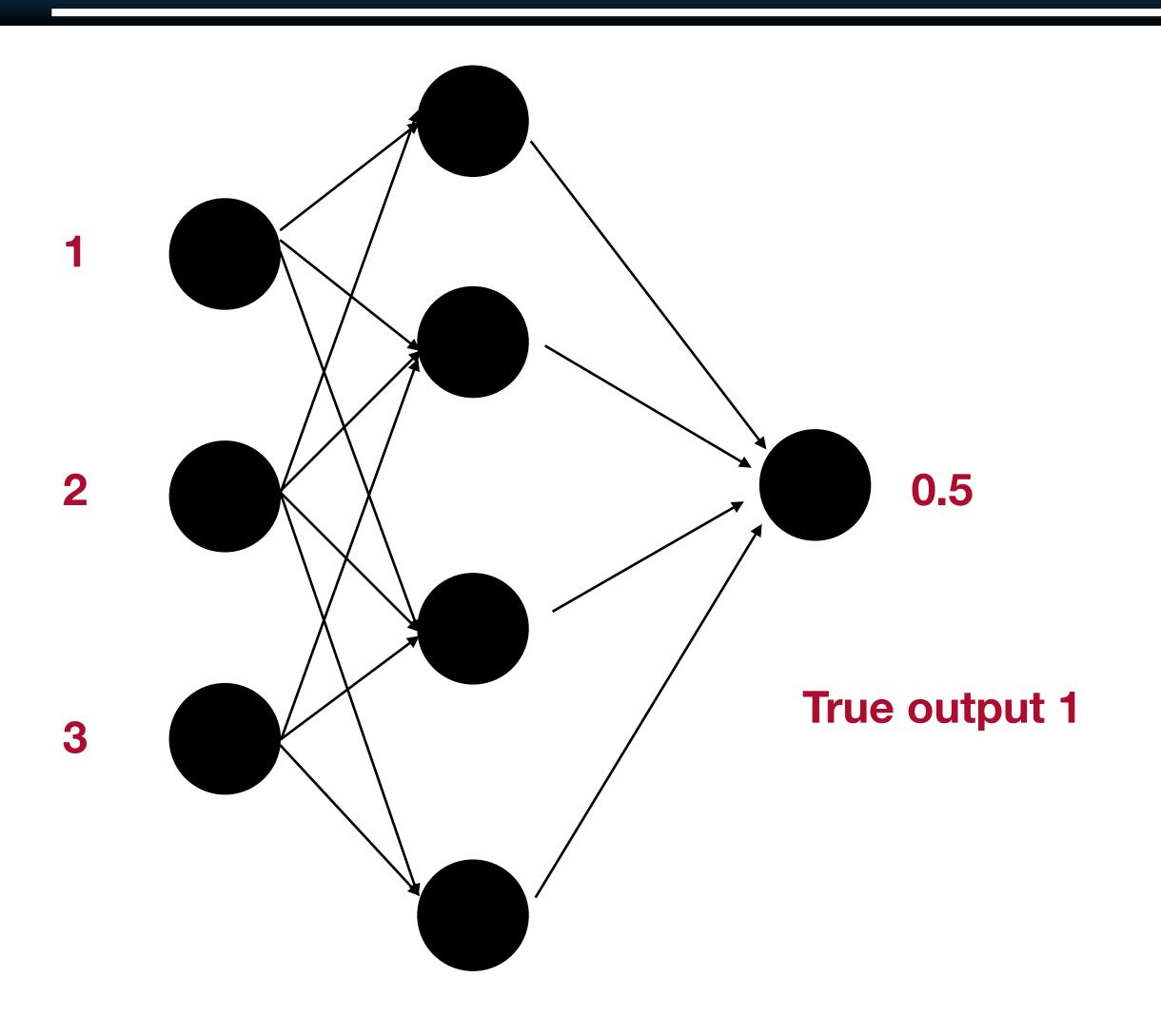


Suppose that I give as input $\mathbf{X} = [1,2,3]$ and obtain as output $\hat{y} = 0.5$

How to measure the quality of the prediction?

The loss of our network will measure the cost of Incorrect predictions

Input Latent/Hidden Output



Suppose that I give as input $\mathbf{X} = [1,2,3]$ and obtain as output $\hat{y} = 0.5$

How to measure the quality of the prediction?

The loss of our network will measure the cost of Incorrect predictions

$$\mathcal{L}(\mathbf{X}, \mathbf{Y}, \mathbf{W}, \boldsymbol{\sigma})$$

Input Latent/Hidden Output

In what follows the Neural Network will be denoted as $f_{ heta}$

In what follows the Neural Network will be denoted as $f_{ heta}$

$$\theta = [W_1, \dots, W_k]$$
 the set of weight matrices

In what follows the Neural Network will be denoted as $f_{ heta}$

 $\theta = [W_1, \cdots, W_k]$ the set of weight matrices

each W_i corresponds to the weights of the layer i

In what follows the Neural Network will be denoted as $f_{ heta}$

 f_{θ} is obtained via composition of W_i and the activation functions

 $\theta = [W_1, \dots, W_k]$ the set of weight matrices

each W_i corresponds to the weights of the layer i

Neural Networks learn from data but so far we assumed no data

Neural Networks learn from data but so far we assumed no data

We have access to a dataset

$$\mathcal{D} = \{\mathbf{X}_i, y_i\}_0^N$$

Neural Networks learn from data but so far we assumed no data

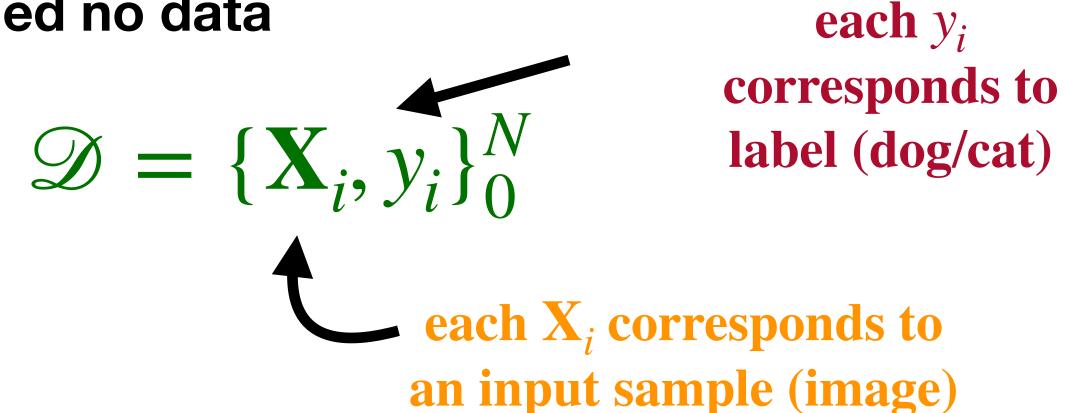
We have access to a dataset

$$\mathcal{D} = \{\mathbf{X}_i, y_i\}_0^N$$

each y_i corresponds to label (dog/cat)

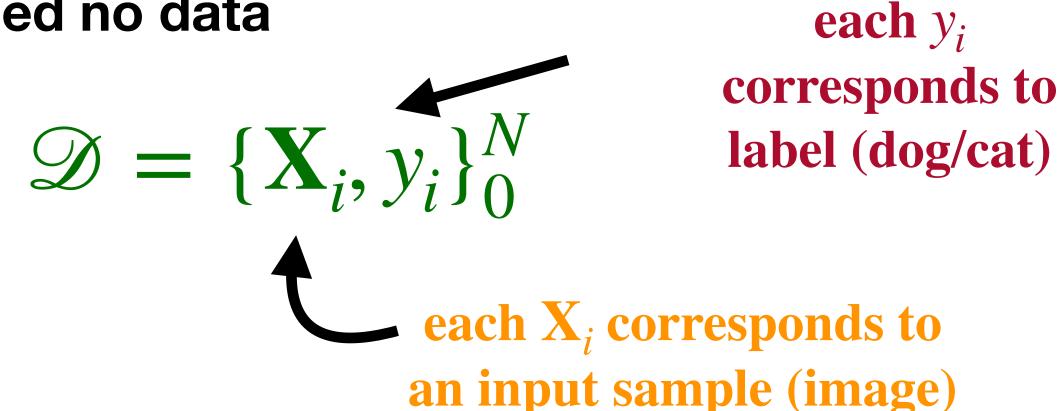
Neural Networks learn from data but so far we assumed no data

We have access to a dataset



Neural Networks learn from data but so far we assumed no data

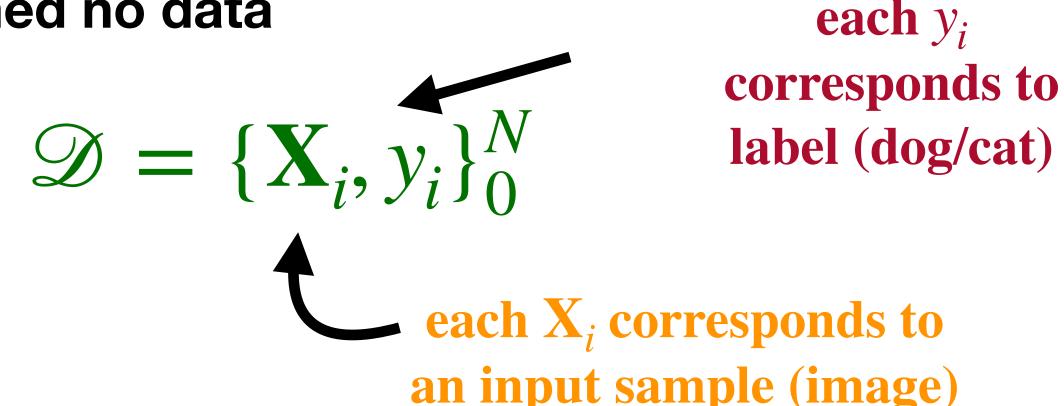
We have access to a dataset



The empirical loss $J(\theta)$ measures the total loss over our entire dataset

Neural Networks learn from data but so far we assumed no data

We have access to a dataset



The empirical loss $J(\theta)$ measures the total loss over our entire dataset

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}\left(f_{\theta}\left(\mathbf{X}_{i}\right), y_{i}\right)$$

Neural Networks learn from data but so far we assumed no data

We have access to a dataset

The empirical loss $J(\theta)$ measures the total loss over our entire dataset

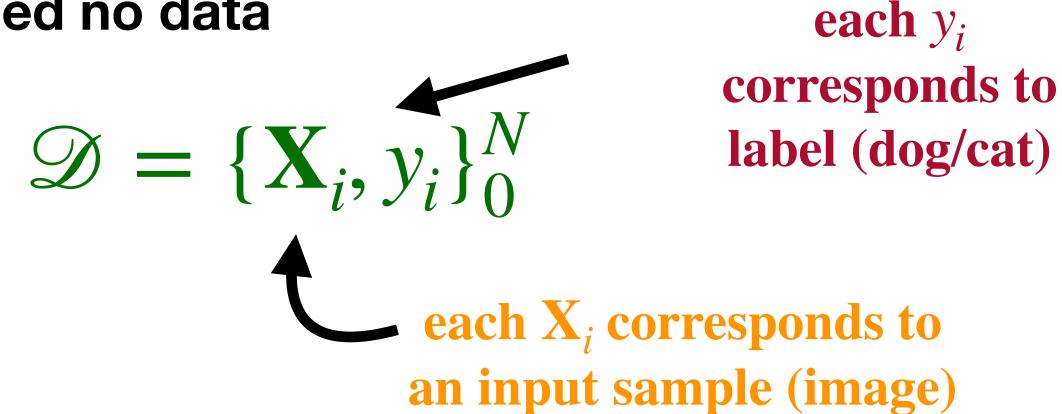
$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}\left(f_{\theta}\left(\mathbf{X}_{i}\right), y_{i}\right)$$

Prediction \hat{y}_i

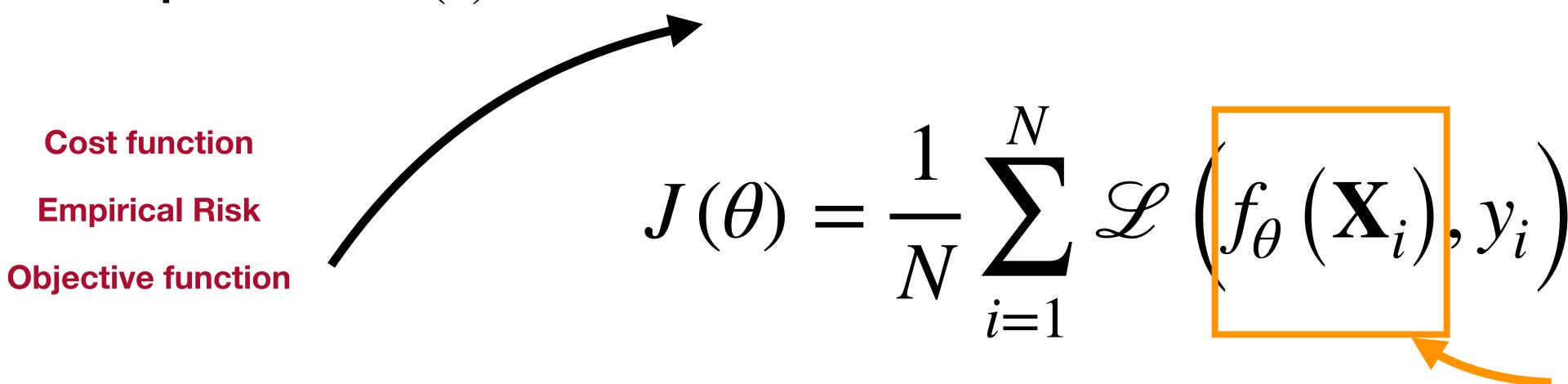
each y_i

Neural Networks learn from data but so far we assumed no data

We have access to a dataset



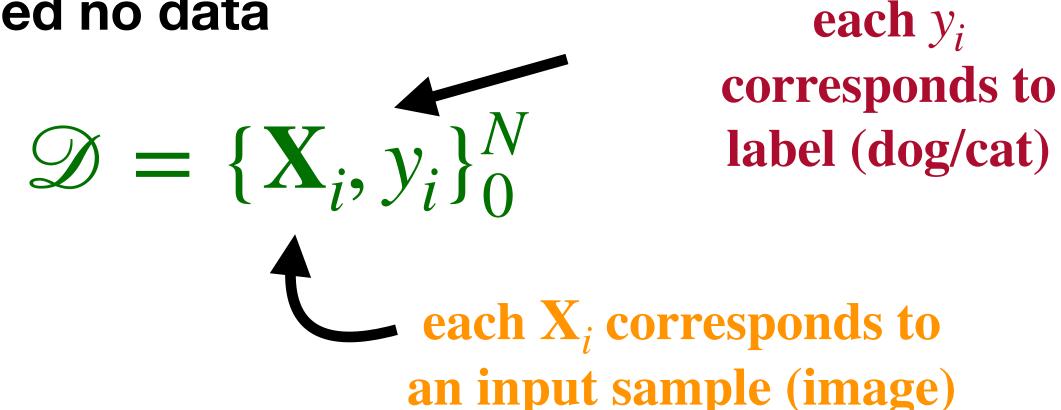
The empirical loss $J(\theta)$ measures the total loss over our entire dataset



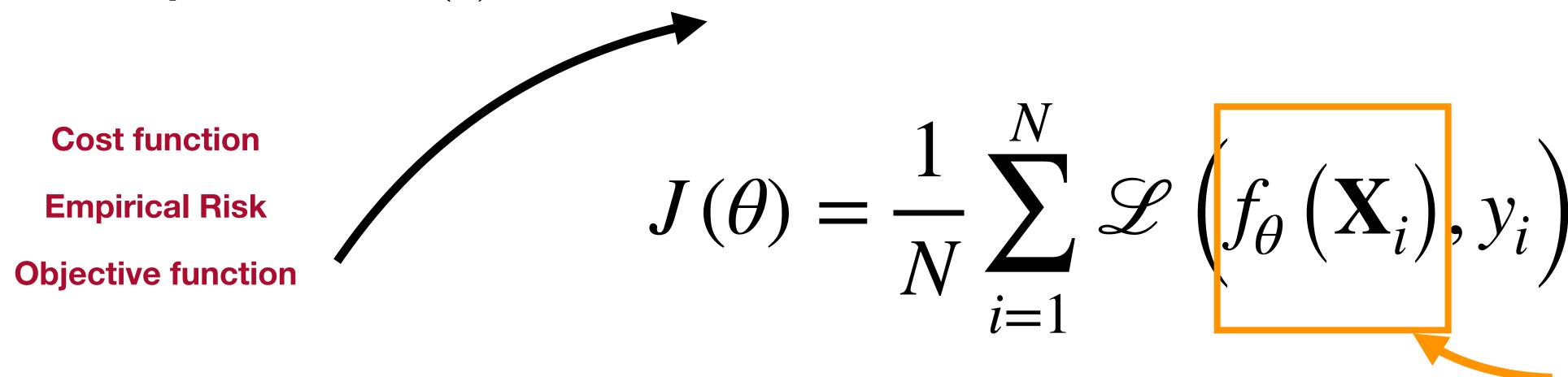
Prediction \hat{y}_i

Neural Networks learn from data but so far we assumed no data

We have access to a dataset

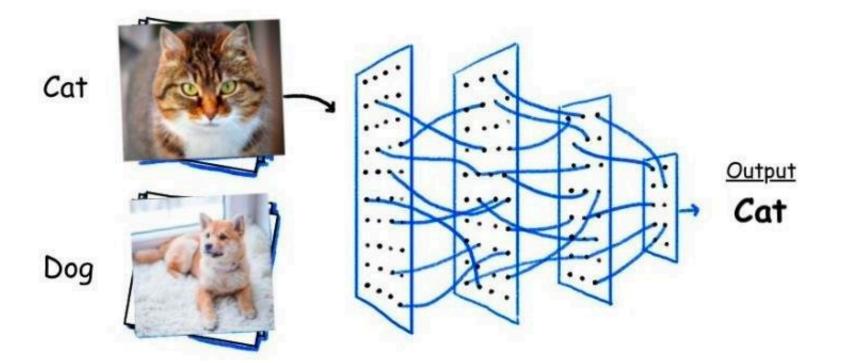


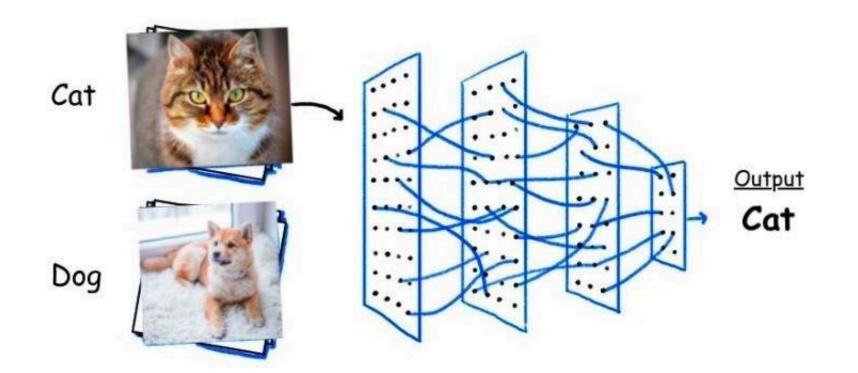
The empirical loss $J(\theta)$ measures the total loss over our entire dataset



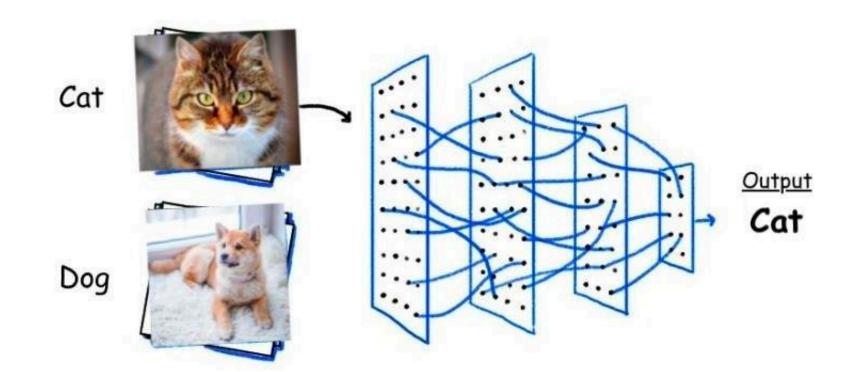
Prediction \hat{y}_i

Each type of problem induces a different loss function (e.g. Classification, Regression)

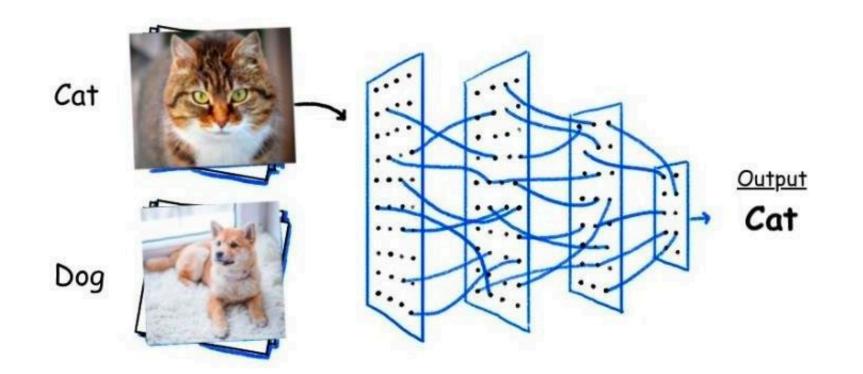




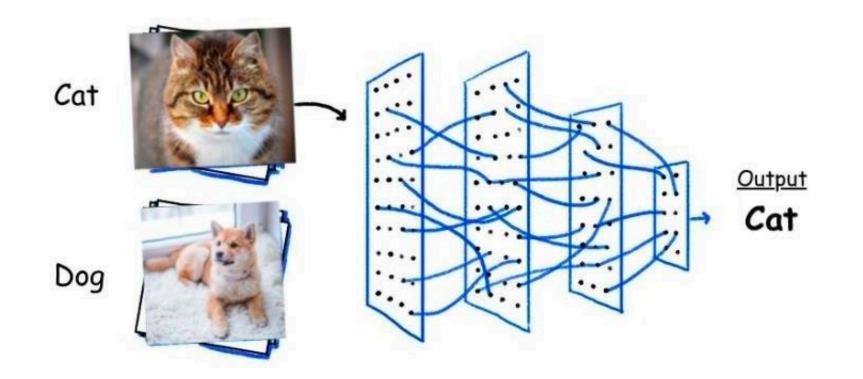
We want to classify an input picture as a cat or a dog







$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}\left(f_{\theta}\left(\mathbf{X}^{i}\right), y^{i}\right) \longrightarrow$$

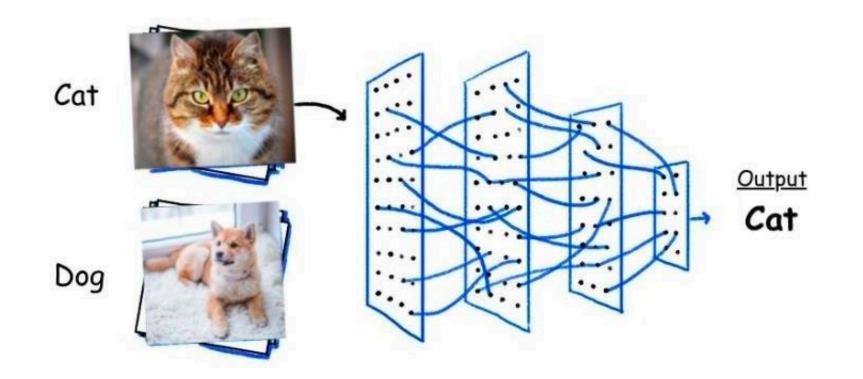


We want to classify an input picture as a cat or a dog

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}\left(f_{\theta}\left(\mathbf{X}^{i}\right), y^{i}\right)$$



We will rely on the binary cross entropy

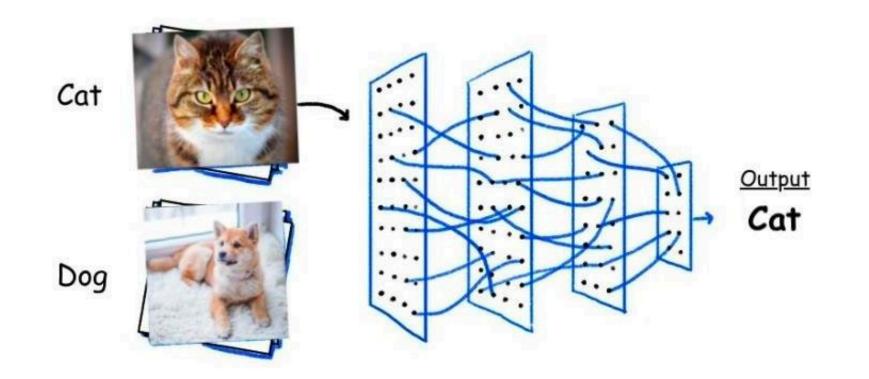


We want to classify an input picture as a cat or a dog

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}\left(f_{\theta}\left(\mathbf{X}^{i}\right), y^{i}\right)$$

We will rely on the binary cross entropy

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$

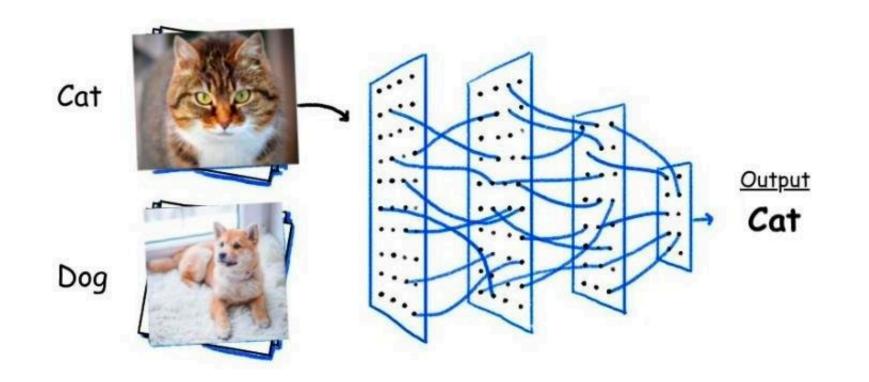


We want to classify an input picture as a cat or a dog

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}\left(f_{\theta}\left(\mathbf{X}^{i}\right), y^{i}\right)$$

We will rely on the binary cross entropy

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$
True label

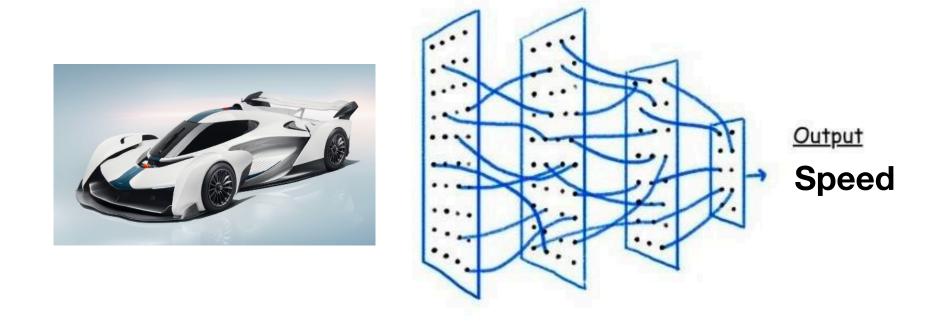


We want to classify an input picture as a cat or a dog

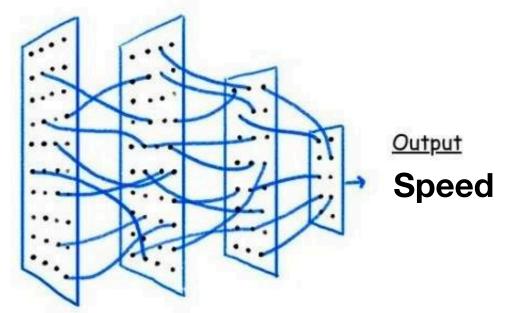
$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}\left(f_{\theta}\left(\mathbf{X}^{i}\right), y^{i}\right)$$

We will rely on the binary cross entropy

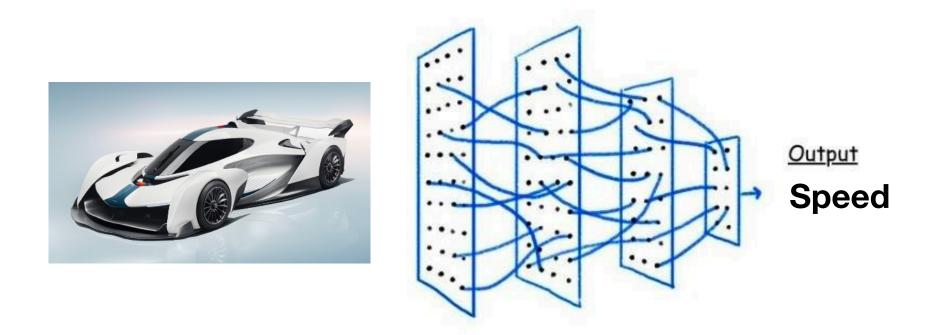
$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$
Prediction \hat{y}_i

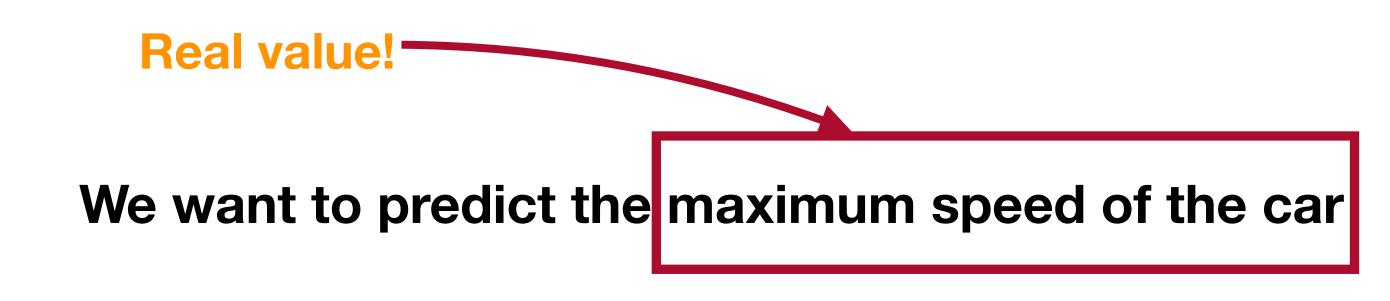




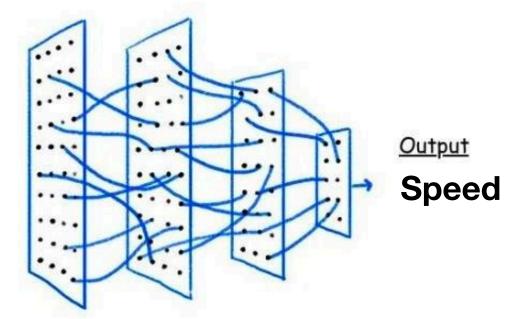


We want to predict the maximum speed of the car

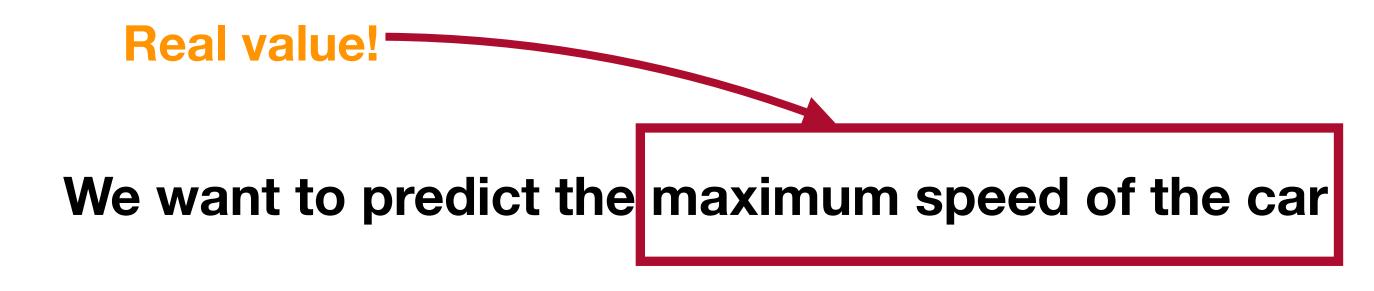




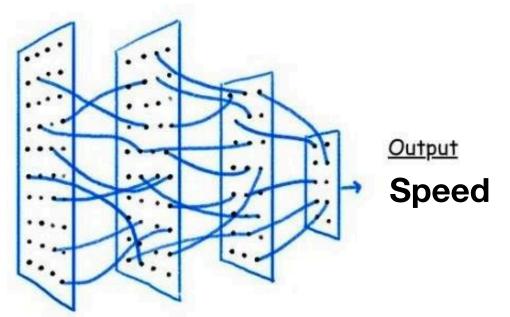


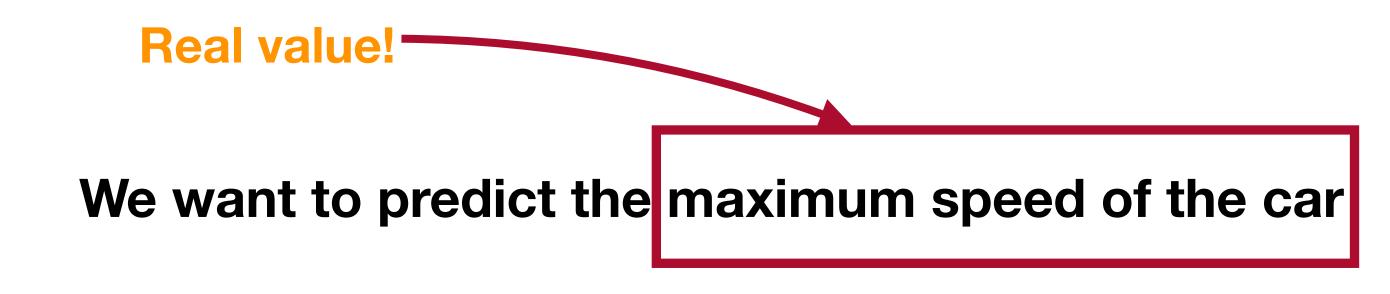


$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}\left(f_{\theta}\left(\mathbf{X}^{i}\right), y^{i}\right)$$









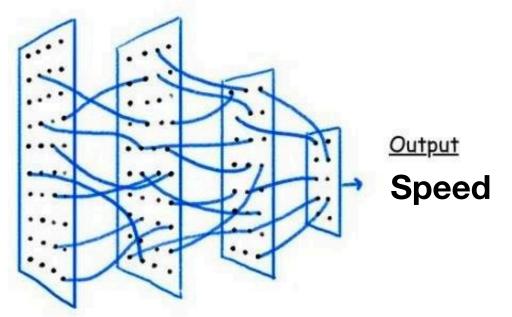
$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}\left(f_{\theta}\left(\mathbf{X}^{i}\right), y^{i}\right)$$

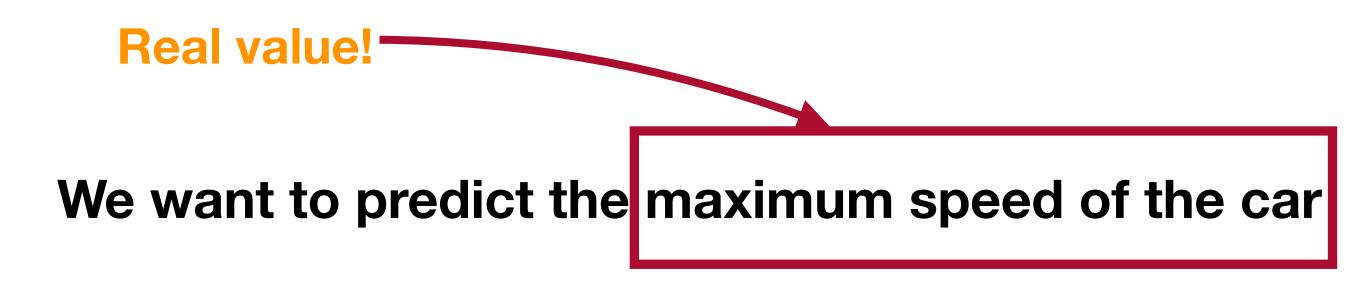


We will rely on the mean square error

The MAE or MSE loss can be used with a regression model







$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}\left(f_{\theta}\left(\mathbf{X}^{i}\right), y^{i}\right)$$

The MAE or MSE loss can be used with a regression model

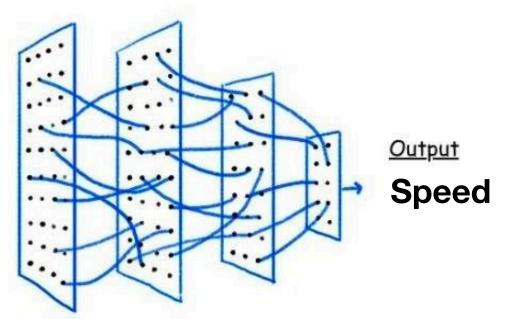
We will rely on the mean square error

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left(y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)^2$$

Mean Square Error

37





$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \mathcal{L}\left(f_{\theta}\left(\mathbf{X}^{i}\right), y^{i}\right)$$

We will rely on the mean square error

The MAE or MSE loss can be used with a regression model

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left(y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)^2$$

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left| y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right|$$

Mean Square Error

Mean Absolute Error

37

Let's sum up so far

Let's sum up so far

1. The basic bloc to build a Neural Network

We have seen the forward propagation, i.e. from an input how to use the Neural Network

This operation is call forward propagation, this operation is used at inference time

2. The role of activation functions

They complexity the neural network and allow to fit more complex data

They are added at the end of each layer and there is a large variety of them

Let's sum up so far

1. The basic bloc to build a Neural Network

We have seen the forward propagation, i.e. from an input how to use the Neural Network

This operation is call forward propagation, this operation is used at inference time

2. The role of activation functions

They complexity the neural network and allow to fit more complex data

They are added at the end of each layer and there is a large variety of them

3. The cost function

It allows to measure how « far » is the neural network from the reality

How to perform the « learning phase »?

We want to find the network's weight that achieve the lowest cost/loss

We want to find the network's weight that achieve the lowest cost/loss

$$\theta^* = \underset{\theta}{\operatorname{argmin}} J(\theta)$$

We want to find the network's weight that achieve the lowest cost/loss

$$\theta^* = \underset{\theta}{\operatorname{argmin}} J(\theta)$$

Remember: our loss is a function of the network weights $\theta = [W_1, \cdots, W_k]$

We want to find the network's weight that achieve the lowest cost/loss

$$\theta^* = \underset{\theta}{\operatorname{argmin}} J(\theta)$$

Remember: our loss is a function of the network weights $\theta = [W_1, \cdots, W_k]$

We will use gradient descent to find the best weights

Requirements: Gradient Descent can be done if we can compute the derivative of $J(\theta)$

Requirements: Gradient Descent can be done if we can compute the derivative of $J(\theta)$

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left(y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)^2 \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left| y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right| \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$

Requirements: Gradient Descent can be done if we can compute the derivative of $J(\theta)$

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left(y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)^2 \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left| y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right| \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$

Goal: Find the best neural network weights

Requirements: Gradient Descent can be done if we can compute the derivative of $J(\theta)$

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left(y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)^2 \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left| y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right| \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$

Goal: Find the best neural network weights

1. Initialize θ

Requirements: Gradient Descent can be done if we can compute the derivative of $J(\theta)$

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left(y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)^2 \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left| y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right| \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$

Goal: Find the best neural network weights

1. Initialize θ

Usually sampled from a Gaussian distribution

Requirements: Gradient Descent can be done if we can compute the derivative of $J(\theta)$

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left(y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)^2 \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left| y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right| \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$

Goal: Find the best neural network weights

- 1. Initialize θ
- 2. While it has not converged

Usually sampled from a Gaussian distribution

Requirements: Gradient Descent can be done if we can compute the derivative of $J(\theta)$

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left(y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)^2 \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left| y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right| \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$

Goal: Find the best neural network weights

- 1. Initialize θ
- 2. While it has not converged

Compute the gradient $\nabla_{\theta}J(\theta)$

Usually sampled from a Gaussian distribution

This operation is called back-propagation

Requirements: Gradient Descent can be done if we can compute the derivative of $J(\theta)$

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left(y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)^2 \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left| y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right| \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$

Goal: Find the best neural network weights

1. Initialize θ

- Usually sampled from a Gaussian distribution
- 2. While it has not converged

Compute the gradient $\nabla_{\theta}J(\theta)$

This operation is called back-propagation

Update the weights $\theta = \theta - \lambda \nabla_{\theta} J(\theta)$

This operation is call gradient update

Requirements: Gradient Descent can be done if we can compute the derivative of $J(\theta)$

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left(y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)^2 \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left| y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right| \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$

Goal: Find the best neural network weights

- 1. Initialize θ
- 2. While it has not converged
- Li Willo It Hao Hot Goll Volgod

Compute the gradient $\nabla_{\theta}J(\theta)$

This operation is called back-propagation

Usually sampled from a Gaussian distribution

 λ is the learning rate

Update the weights
$$\theta = \theta - \lambda \nabla_{\theta} J(\theta)$$

This operation is call gradient update

41

Requirements: Gradient Descent can be done if we can compute the derivative of $J(\theta)$

$$J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left(y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)^2 \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} \left| y_i - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right| \qquad J(\theta) = \frac{1}{N} \sum_{i=1}^{N} y_i \times \log \left(f_{\theta} \left(\mathbf{X}^i \right) \right) + (1 - y_i) \times \log \left(1 - \left(f_{\theta} \left(\mathbf{X}^i \right) \right) \right)$$

Goal: Find the best neural network weights

- 1. Initialize θ
- 2. While it has not converged
 - Compute the gradient $\nabla_{\theta}J(\theta)$

 λ is the learning rate

Update the weights $\theta = \theta - \lambda \nabla_{\theta} J(\theta)$

3. Return the final weights θ

Usually sampled from a Gaussian distribution

This operation is called back-propagation

This operation is call gradient update

heta should be closed to $heta^*$

About Backpropagation

This step compute the gradient of the error w.r.t to the weights

This step is compute intensive. This step is usually done on GPU

For most of the Neural Network you won't be able to write the close form solution.

About Backpropagation

This step compute the gradient of the error w.r.t to the weights

This step is compute intensive. This step is usually done on GPU

For most of the Neural Network you won't be able to write the close form solution.

About the optimization algorithm

Finding a good learning rate λ is crucial in practice.

There exists many alternative to Gradient Descent (e.g. SGD, Adam, RMSProp)

42

About Backpropagation

This step compute the gradient of the error w.r.t to the weights

This step is compute intensive. This step is usually done on GPU

For most of the Neural Network you won't be able to write the close form solution.

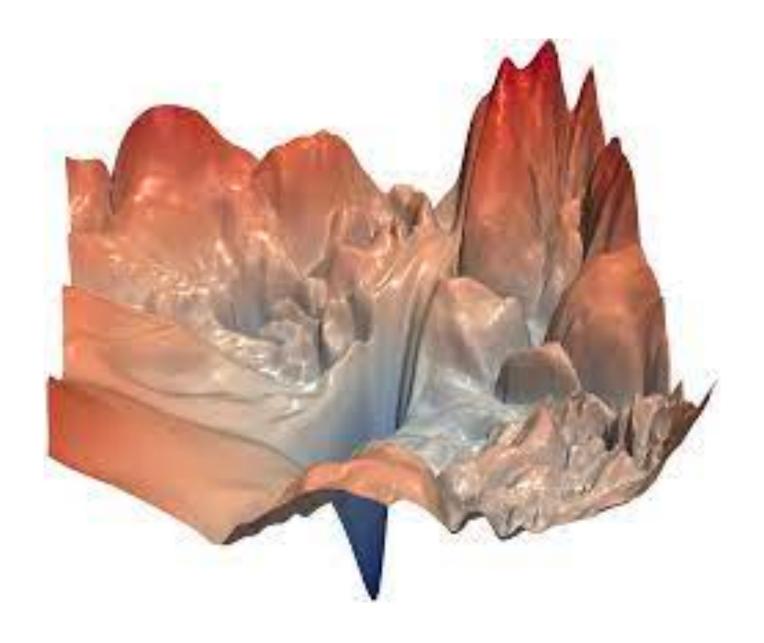
About the optimization algorithm

Finding a good learning rate λ is crucial in practice.

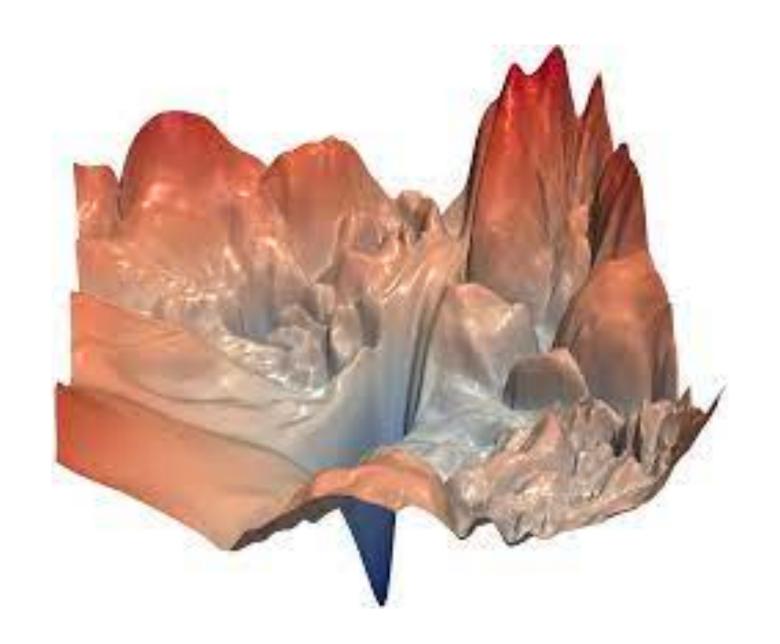
There exists many alternative to Gradient Descent (e.g. SGD, Adam, RMSProp)

42

Speed, speed, speed.....

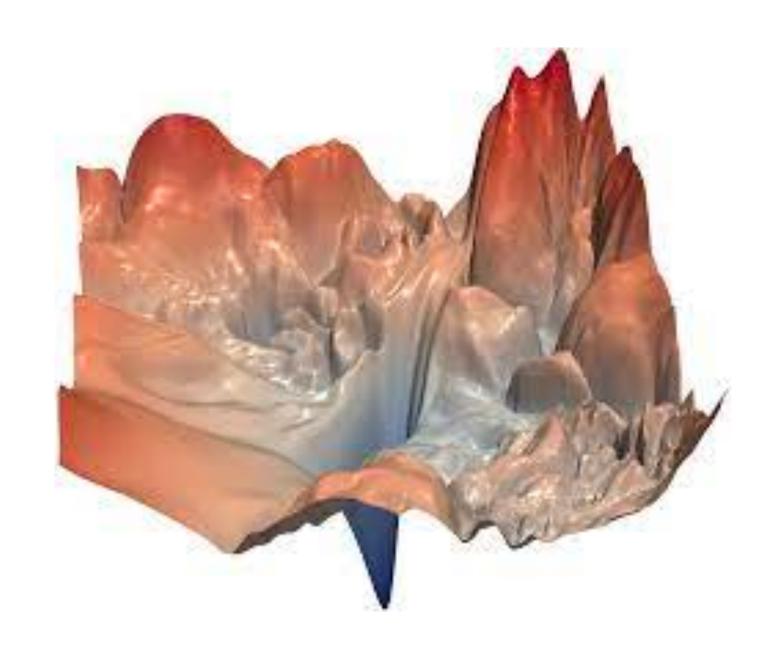


Example of loss landscape of NN



What do you notice?

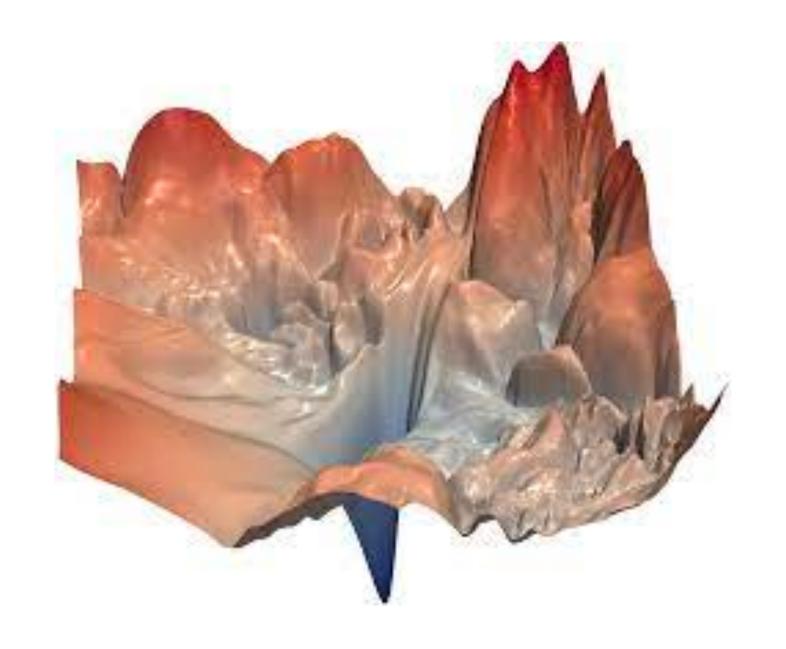
Example of loss landscape of NN



What do you notice?

This is not convex at all!

Example of loss landscape of NN



What do you notice?

This is not convex at all!

Example of loss landscape of NN

Gradient descent can be stuck in local optima

Initialization will matter a lot!

Setting the learning rate will also matter!

Learning rates a now adaptive

« adapt them to the loss landscape »

Can be made larger or small depending on the problem

Learning rates a now adaptive

« adapt them to the loss landscape »

Can be made larger or small depending on the problem

Use Mini-batches for speed and stability

« Instead of computing the gradient on the whole dataset use a subset »

Smoother convergence + allows for larger learning rate

44

Learning rates a now adaptive

« adapt them to the loss landscape »

Can be made larger or small depending on the problem

Use Mini-batches for speed and stability

« Instead of computing the gradient on the whole dataset use a subset »

Smoother convergence + allows for larger learning rate

Change the neural network architecture

Add more data

Learning rates a now adaptive

« adapt them to the loss landscape »

Can be made larger or small depending on the problem

Use Mini-batches for speed and stability

« Instead of computing the gradient on the whole dataset use a subset »

Smoother convergence + allows for larger learning rate

Change the neural network architecture

Add more data

Those will always work!

Let's sum up so far

Let's sum up so far

1. The basic bloc to build a Neural Network

We have seen the forward propagation, i.e. from an input how to use the Neural Network

This operation is call forward propagation, this operation is used at inference time

2. The role of activation functions

They complexity the neural network and allow to fit more complex data

They are added at the end of each layer and there is a large variety of them

3. The cost function

It allows to measure how « far » is the neural network from the reality

Let's sum up so far

1. The basic bloc to build a Neural Network

We have seen the forward propagation, i.e. from an input how to use the Neural Network

This operation is call forward propagation, this operation is used at inference time

2. The role of activation functions

They complexity the neural network and allow to fit more complex data

They are added at the end of each layer and there is a large variety of them

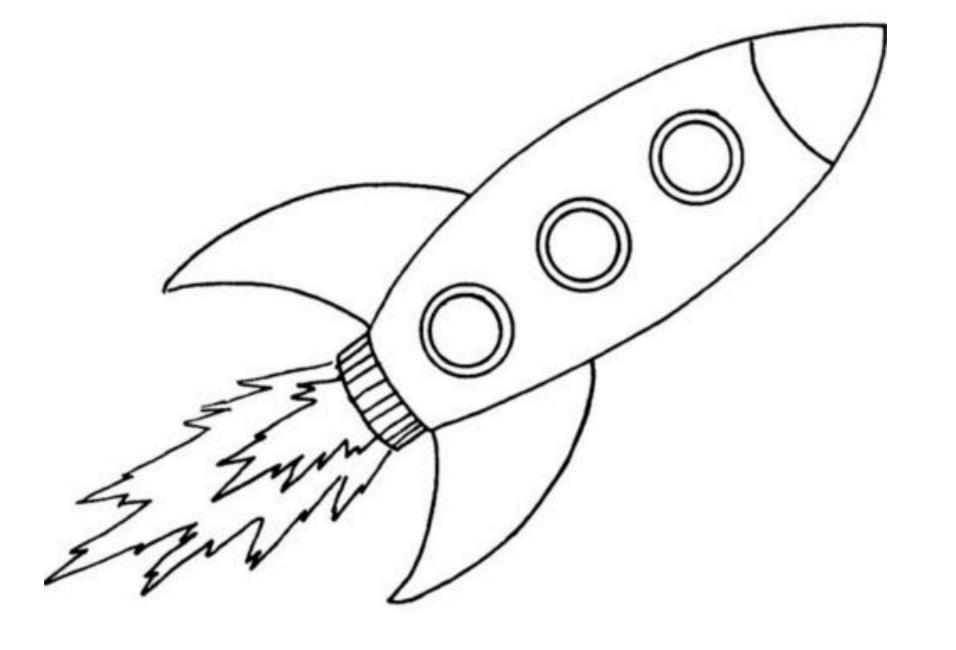
3. The cost function

It allows to measure how « far » is the neural network from the reality

4. The learning phase

The Gradient descent algorithm that allows to update the weights of the networks

From theory to practice



We have access to a dataset

We have access to a dataset

$$\mathcal{D} = \{\mathbf{X}_i, y_i\}_0^N$$

We have access to a dataset

$$\mathcal{D} = \{\mathbf{X}_i, y_i\}_0^N$$



Training Set

Use for the learning algorithm

We have access to a dataset

$$\mathcal{D} = \{\mathbf{X}_i, y_i\}_0^N$$
80%
$$\mathbf{10}$$

Training Set

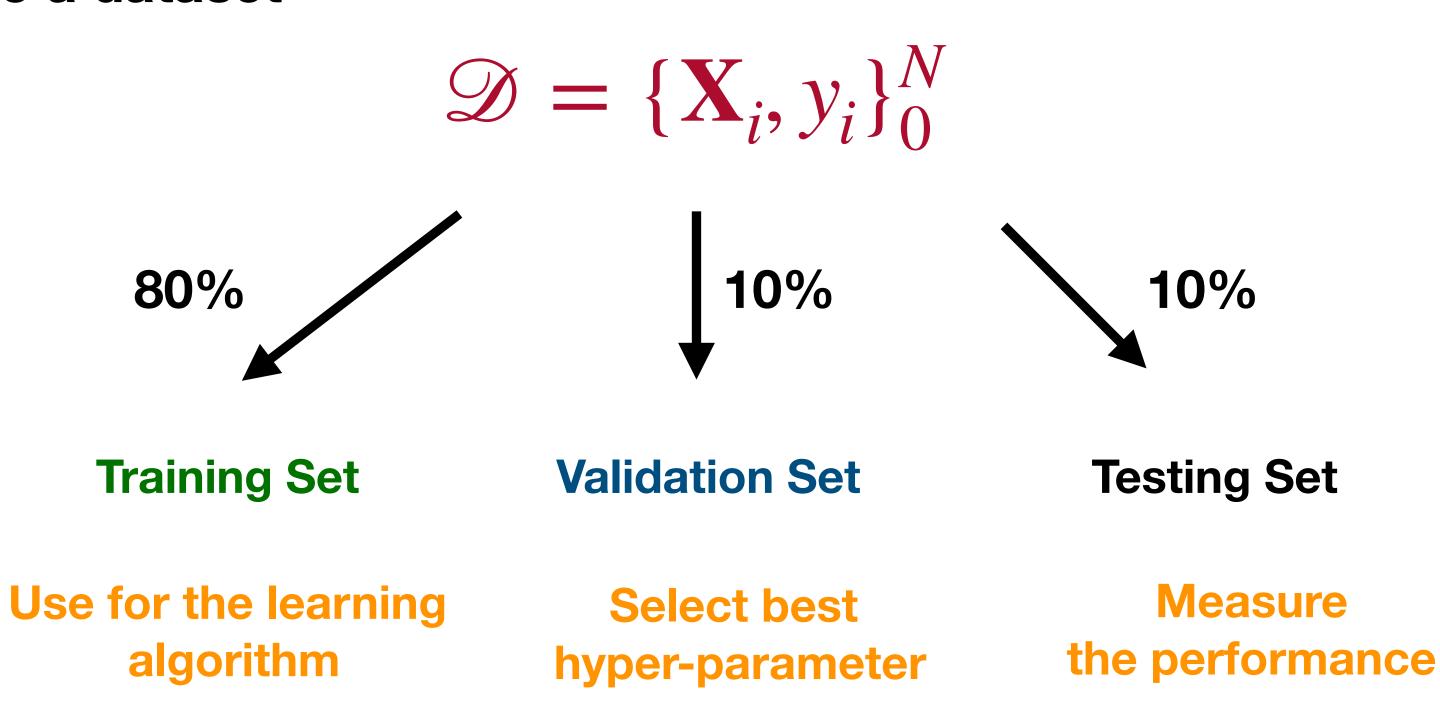
Validation Set

Use for the learning algorithm

Select best hyper-parameter

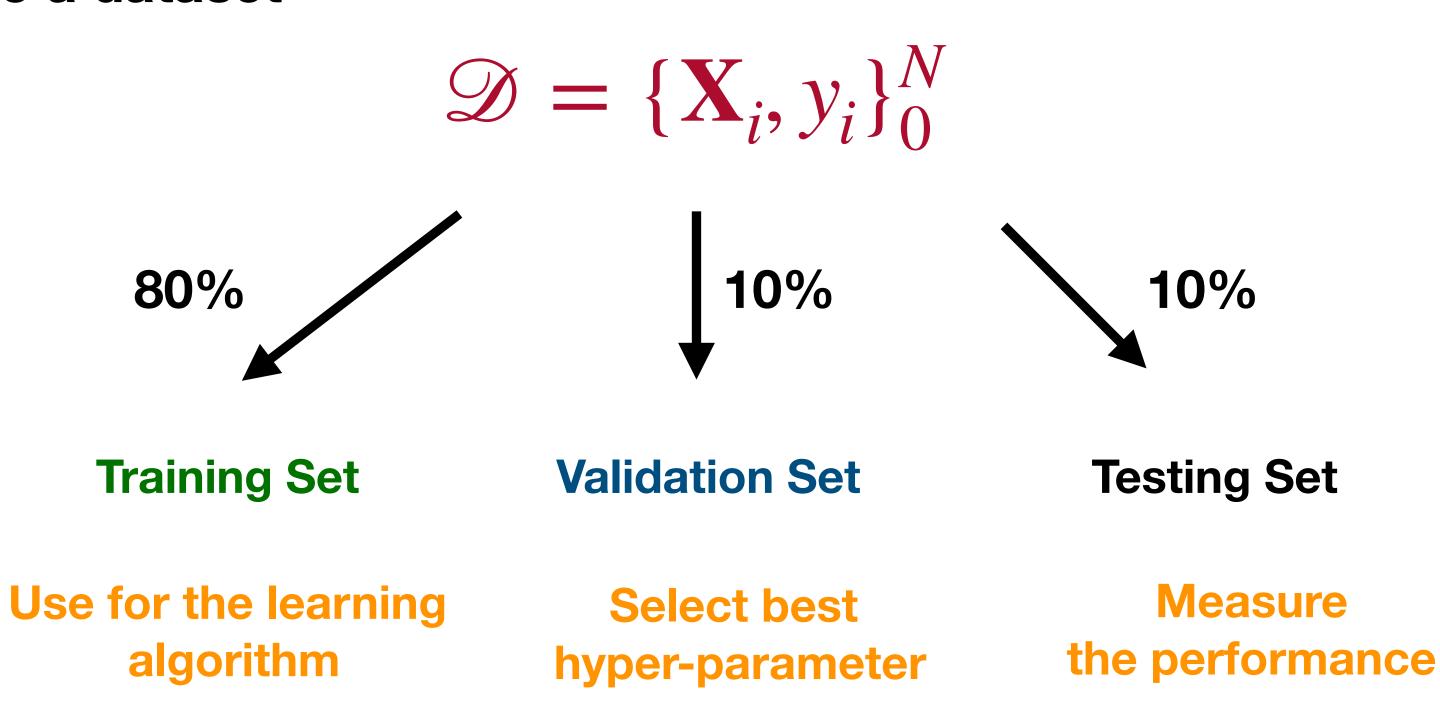
47

We have access to a dataset



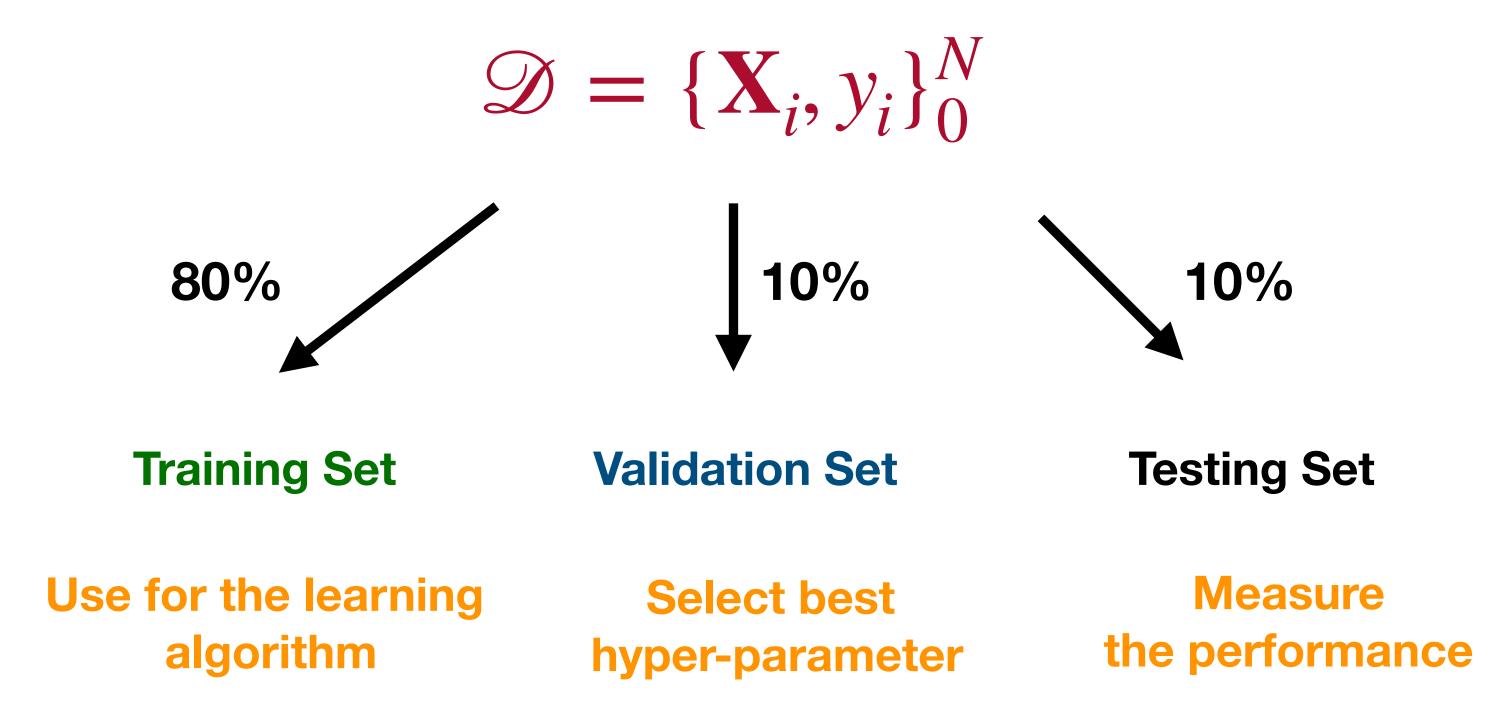
47

We have access to a dataset



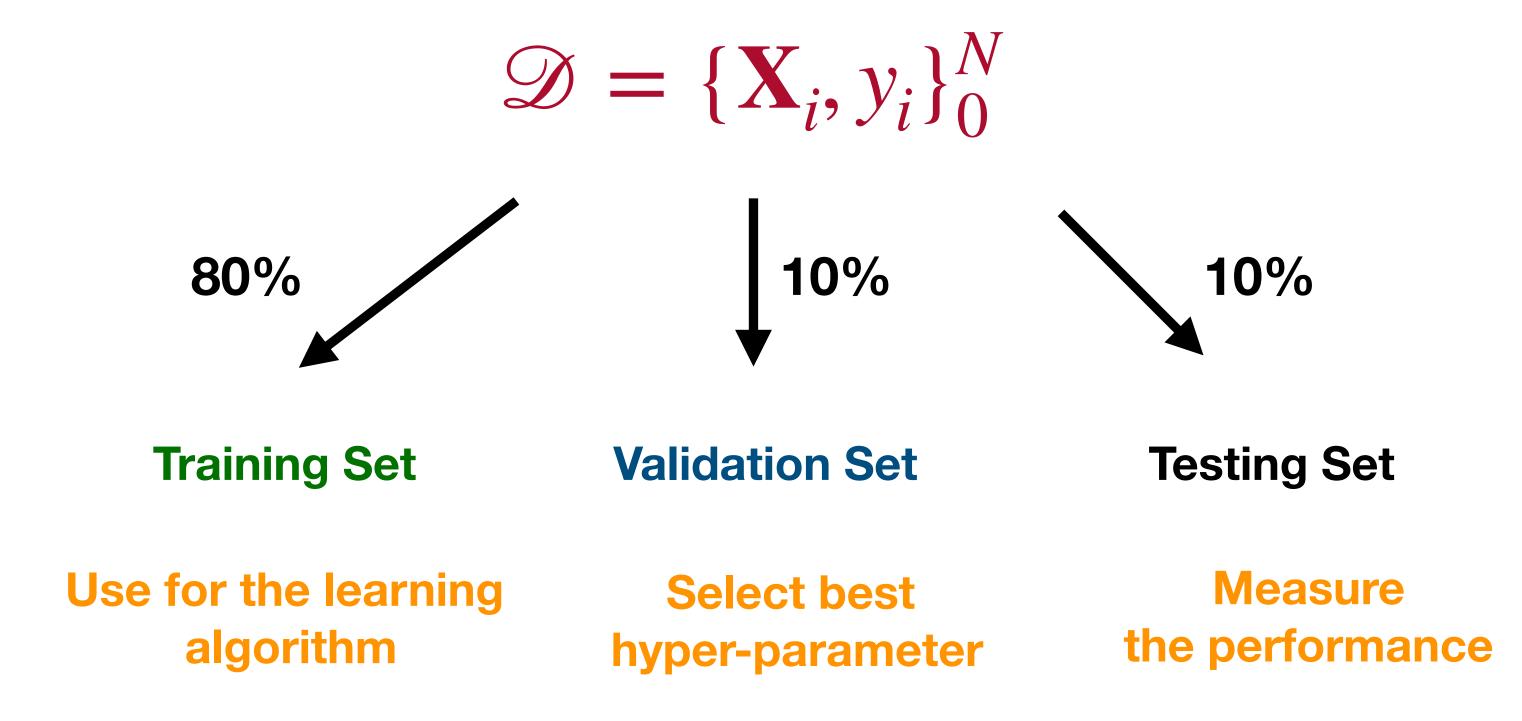
Best practices:

We have access to a dataset



Best practices: 1. ensure that your results are independent of the split

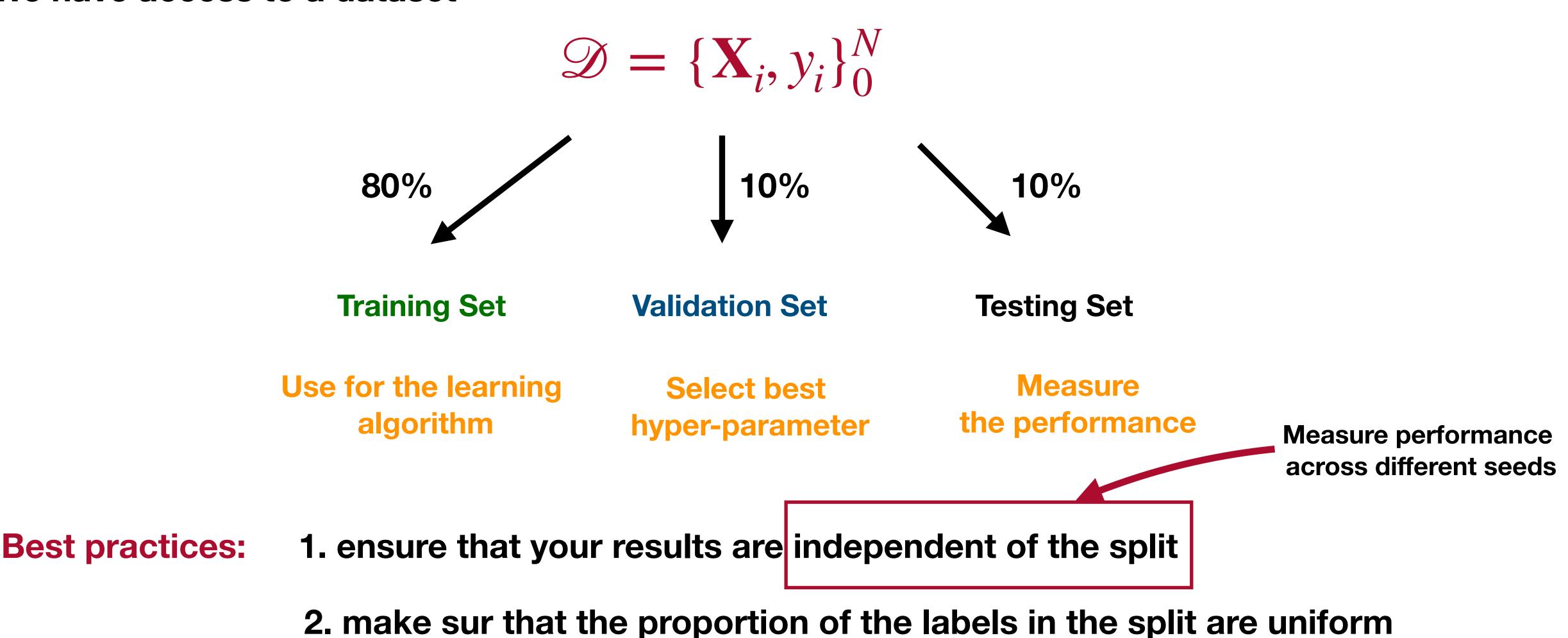
We have access to a dataset



Best practices:

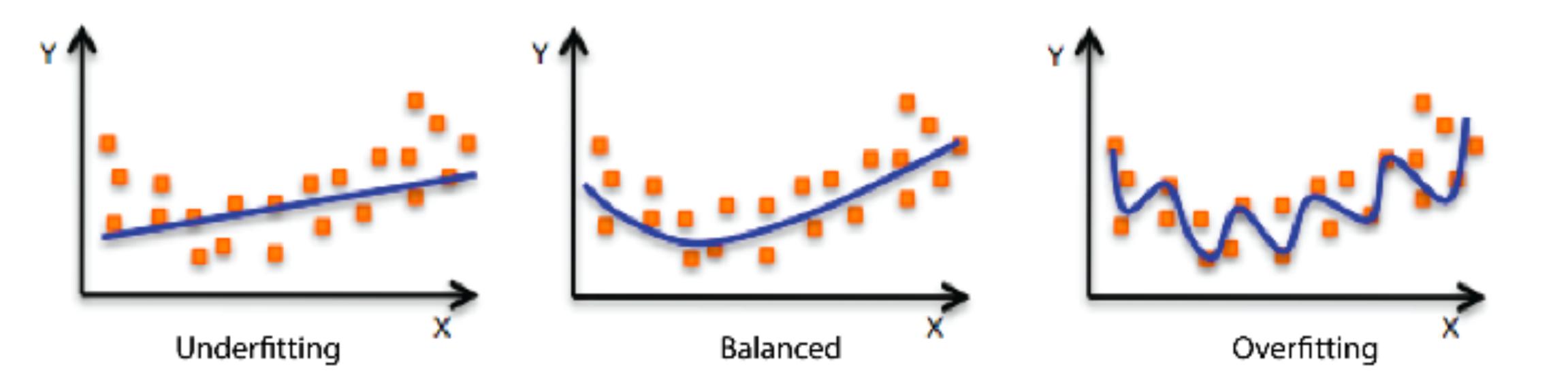
- 1. ensure that your results are independent of the split
- 2. make sur that the proportion of the labels in the split are uniform

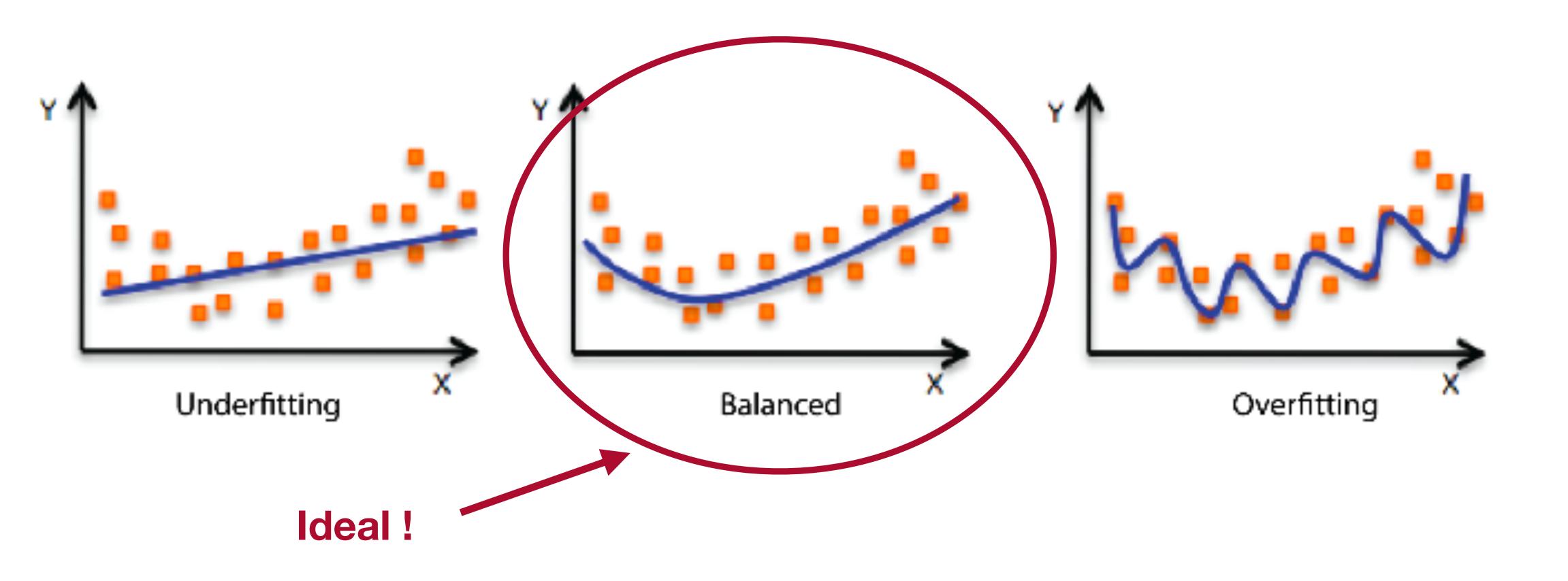
We have access to a dataset

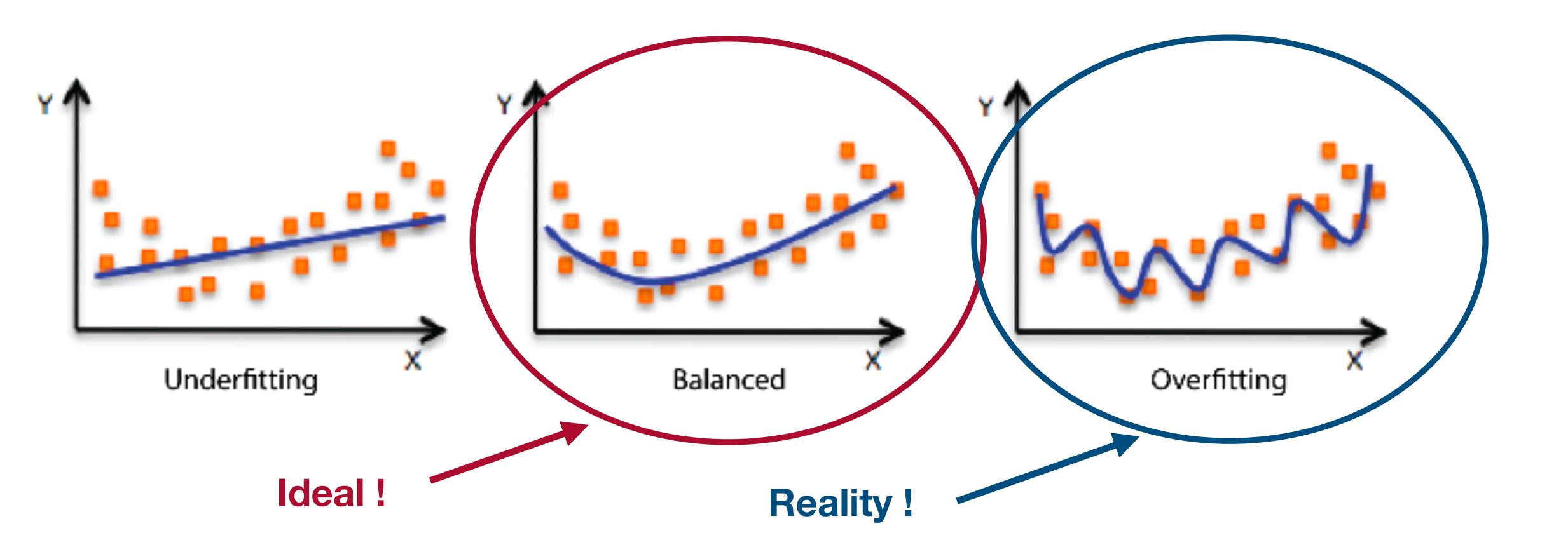


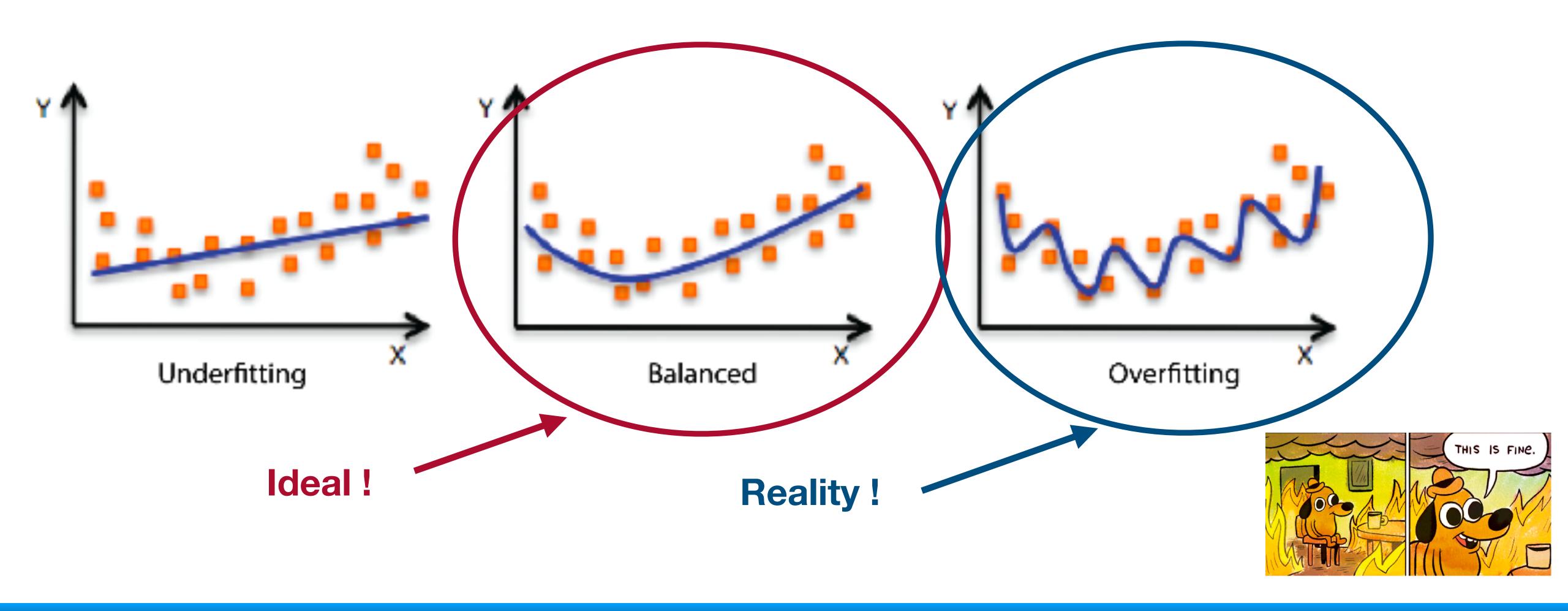
A gentle reminder from basic Machine Learning Classes

48

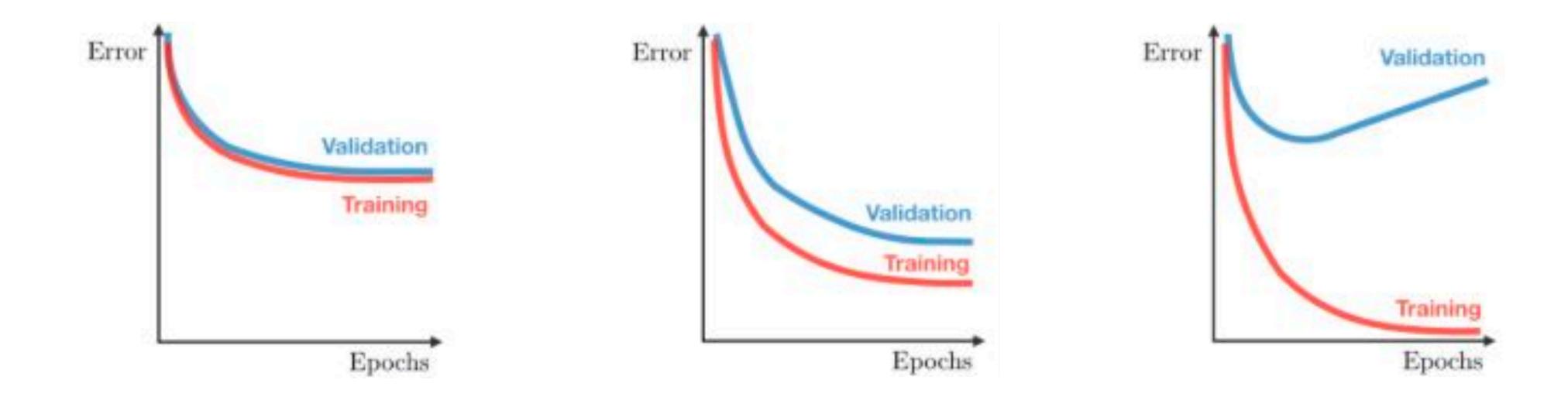








Which situation consist of overfitting/underfitting/ just right?



In practice, when the validation loss starts to increase you are overfitting

When to stop training? when the validation loss has converged or starts to increase





Regularization: the set of technics to prevent or fight overfitting



Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)



Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)

Technique 1: Dropout



Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)

Technique 1: Dropout

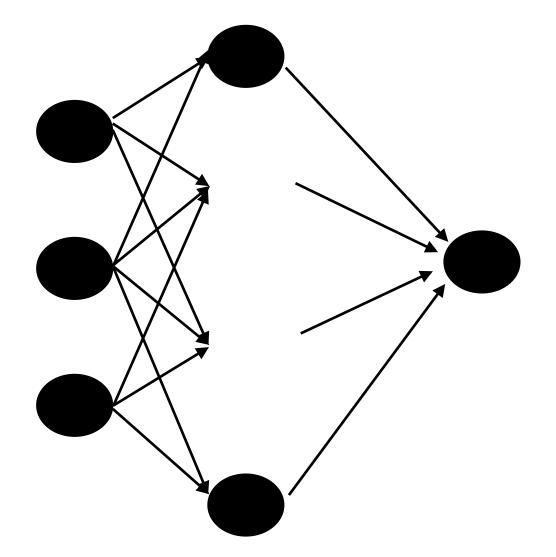


Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)

Technique 1: Dropout

Iter 1

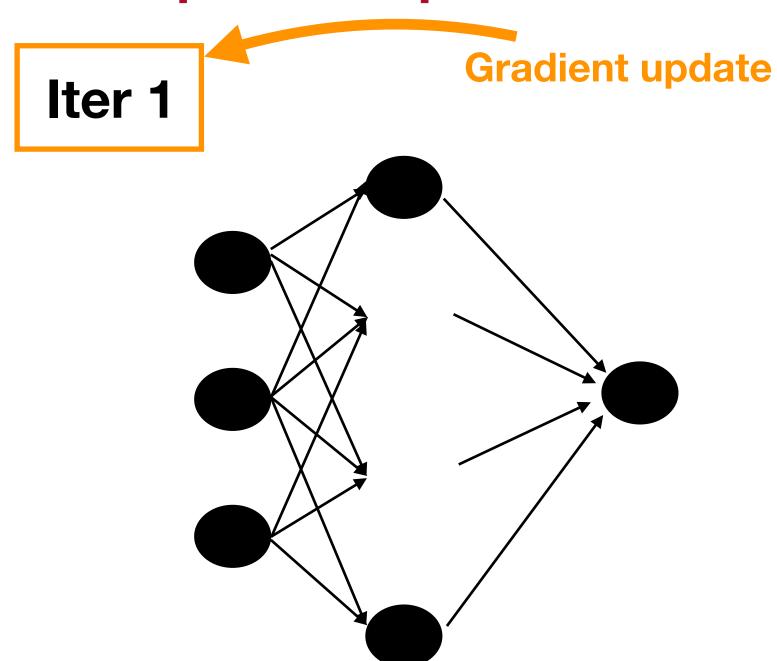




Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)

Technique 1: Dropout

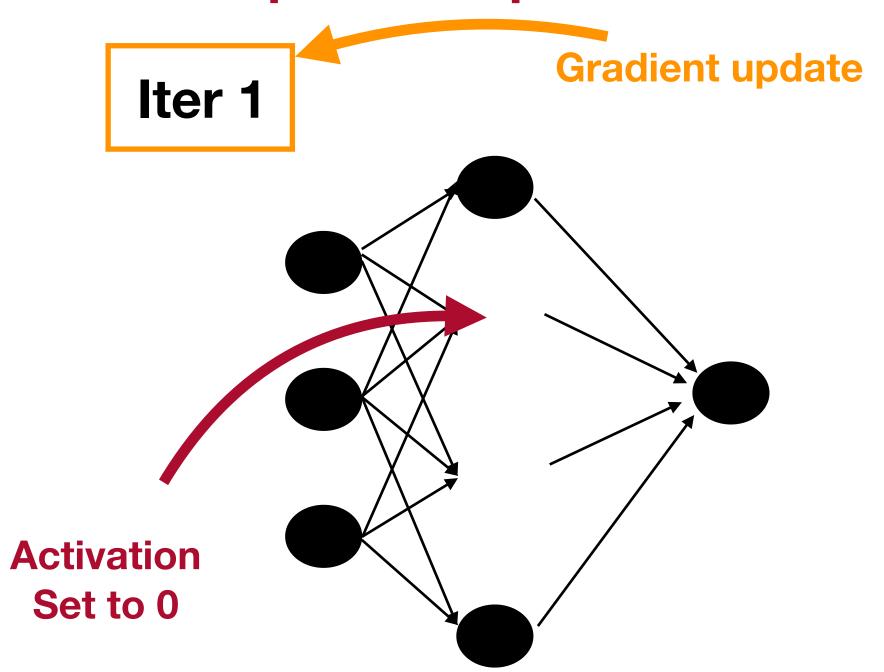




Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)

Technique 1: Dropout



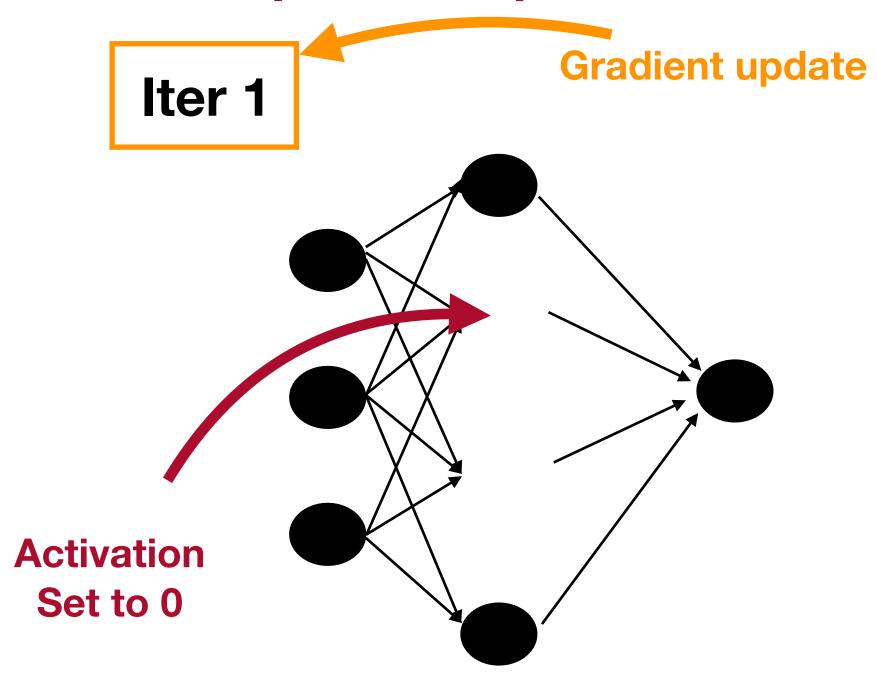
Iter 2

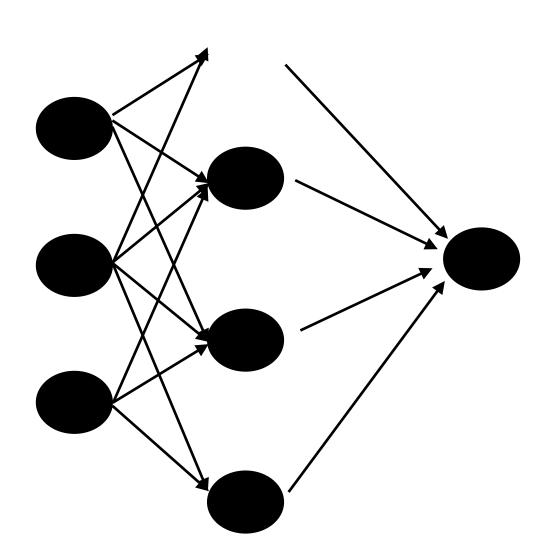


Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)







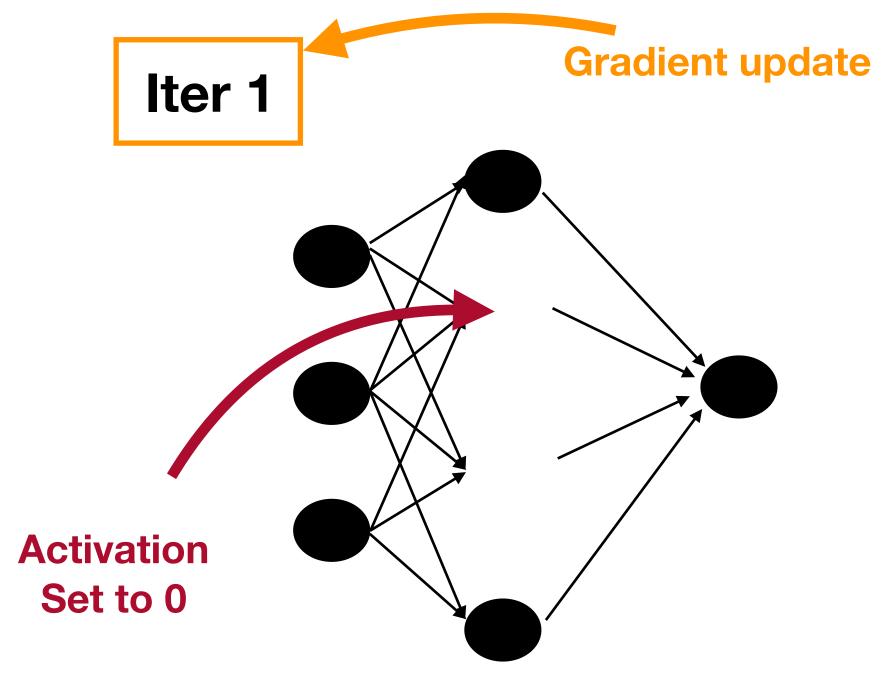


Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)

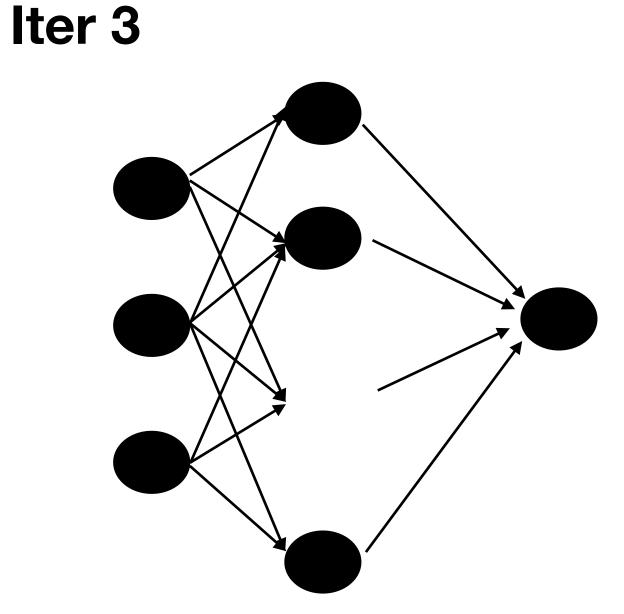


During training randomly set some activation to 0



50

Iter 2





Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)



Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)

Technique 2: Early Stopping



Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)

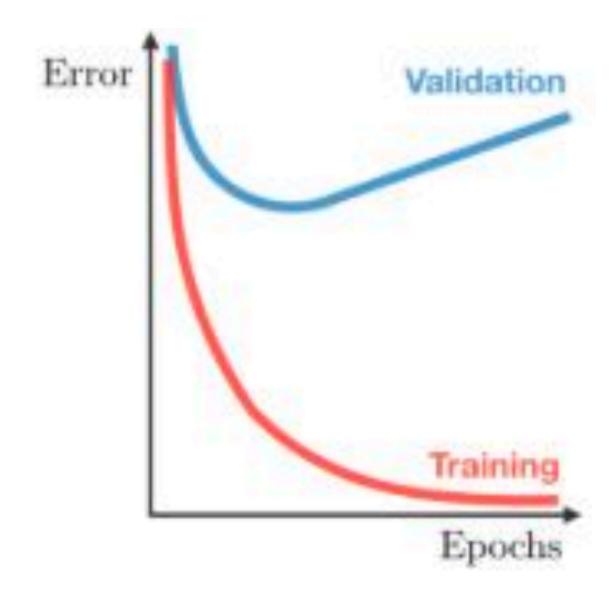
Technique 2: Early Stopping



Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)

Technique 2: Early Stopping





Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)

Technique 2: Early Stopping

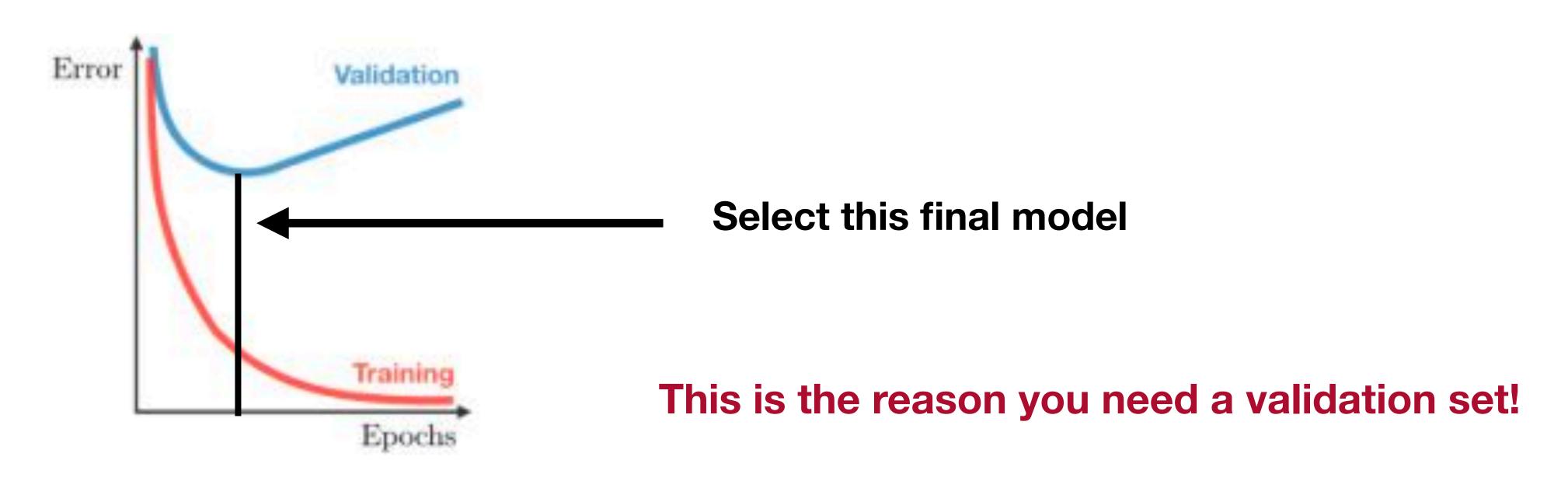




Regularization: the set of technics to prevent or fight overfitting

It improves the generalization capability of your model (i.e. better results)

Technique 2: Early Stopping



Let's sum up!



1. Get your data clean

1. Get your data clean

2. Split your data into train/val/test split

- 1. Get your data clean
- 2. Split your data into train/val/test split
- 3. Define your architecture/loss function/optimization algorithm
- 4. Train and tune your algorithm by monitoring training/validation loss

- 1. Get your data clean
- 2. Split your data into train/val/test split
- 3. Define your architecture/loss function/optimization algorithm
- 4. Train and tune your algorithm by monitoring training/validation loss
- 5. Test your model on test set

- 1. Get your data clean
- 2. Split your data into train/val/test split
- 3. Define your architecture/loss function/optimization algorithm
- 4. Train and tune your algorithm by monitoring training/validation loss
- 5. Test your model on test set
- 6. Deploy your model in production

- 1. Get your data clean
- 2. Split your data into train/val/test split

Training Loop

- 3. Define your architecture/loss function/optimization algorithm
- 4. Train and tune your algorithm by monitoring training/validation loss
- 5. Test your model on test set
- 6. Deploy your model in production

1. Get your data clean

80% of the job is done here!

2. Split your data into train/val/test split

Training Loop

- 3. Define your architecture/loss function/optimization algorithm
- 4. Train and tune your algorithm by monitoring training/validation loss
- 5. Test your model on test set
- 6. Deploy your model in production

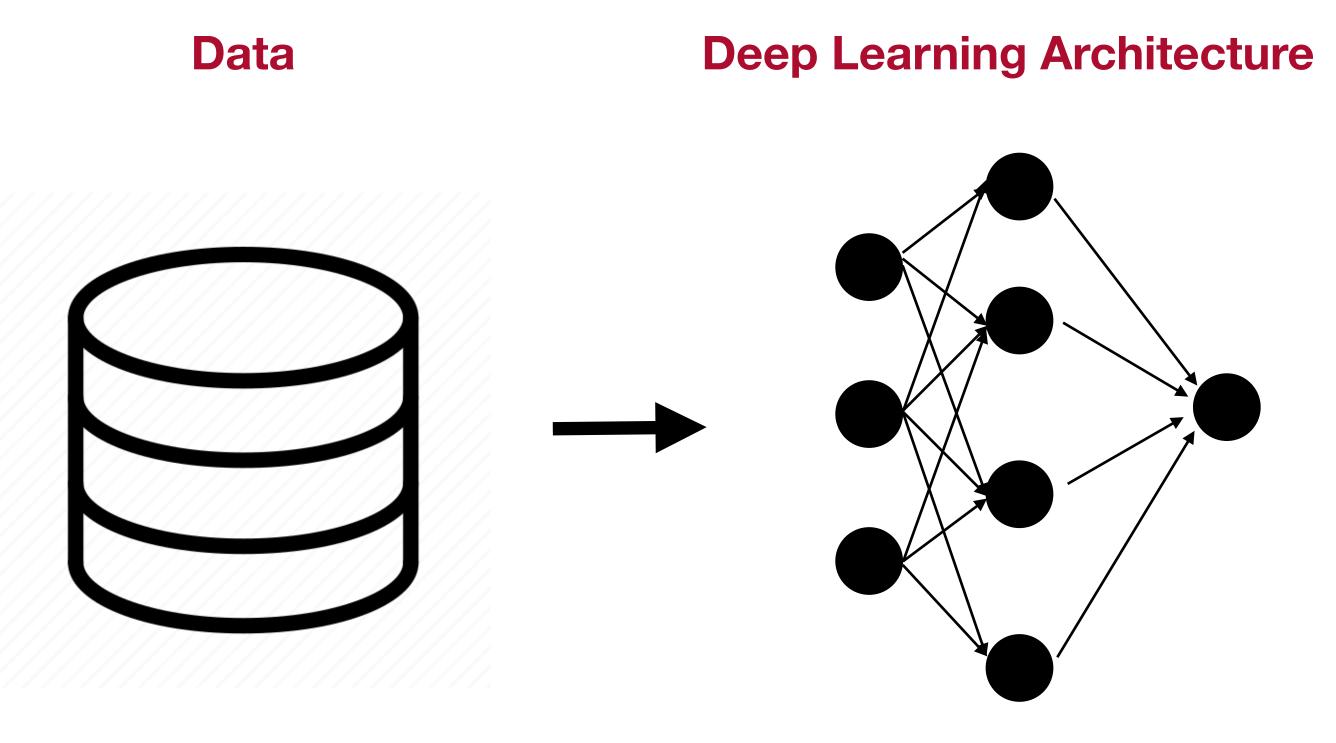
Data

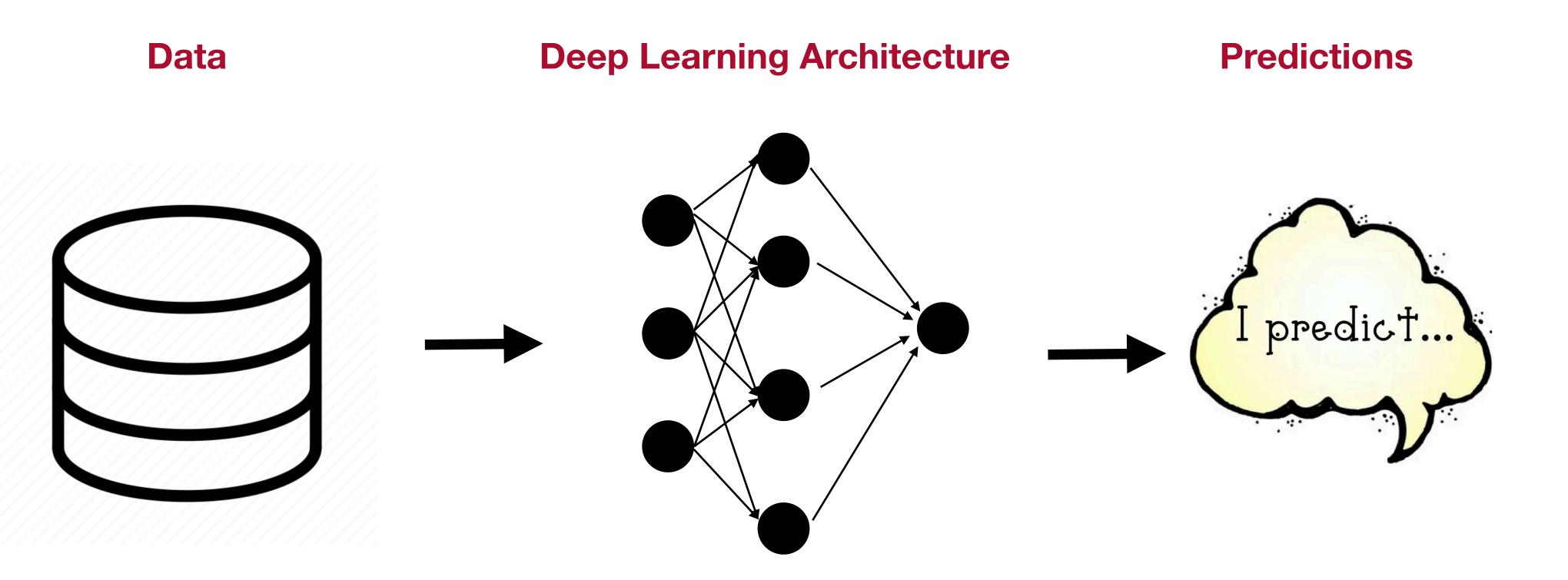
Deep Learning Architecture

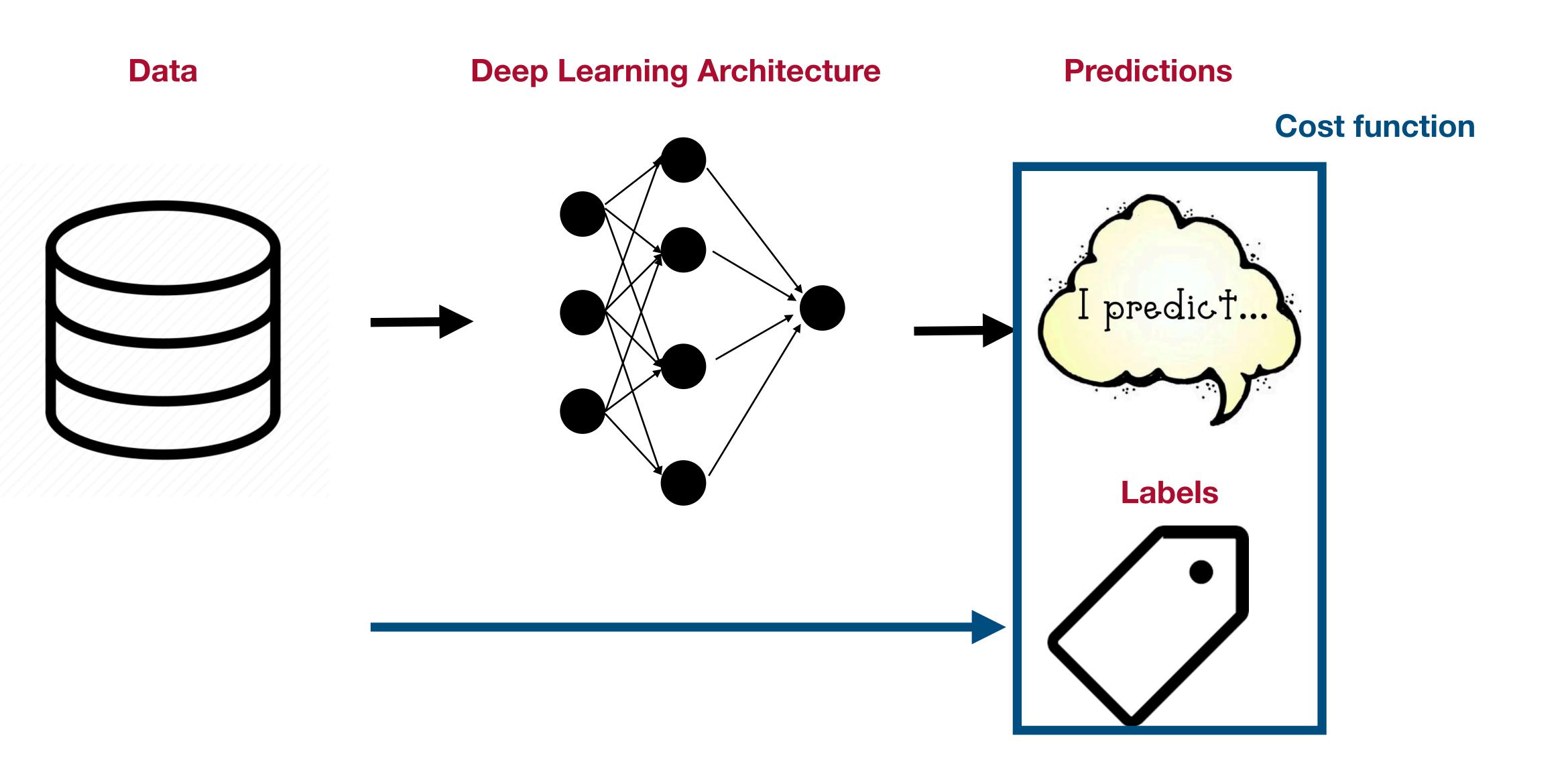
Data

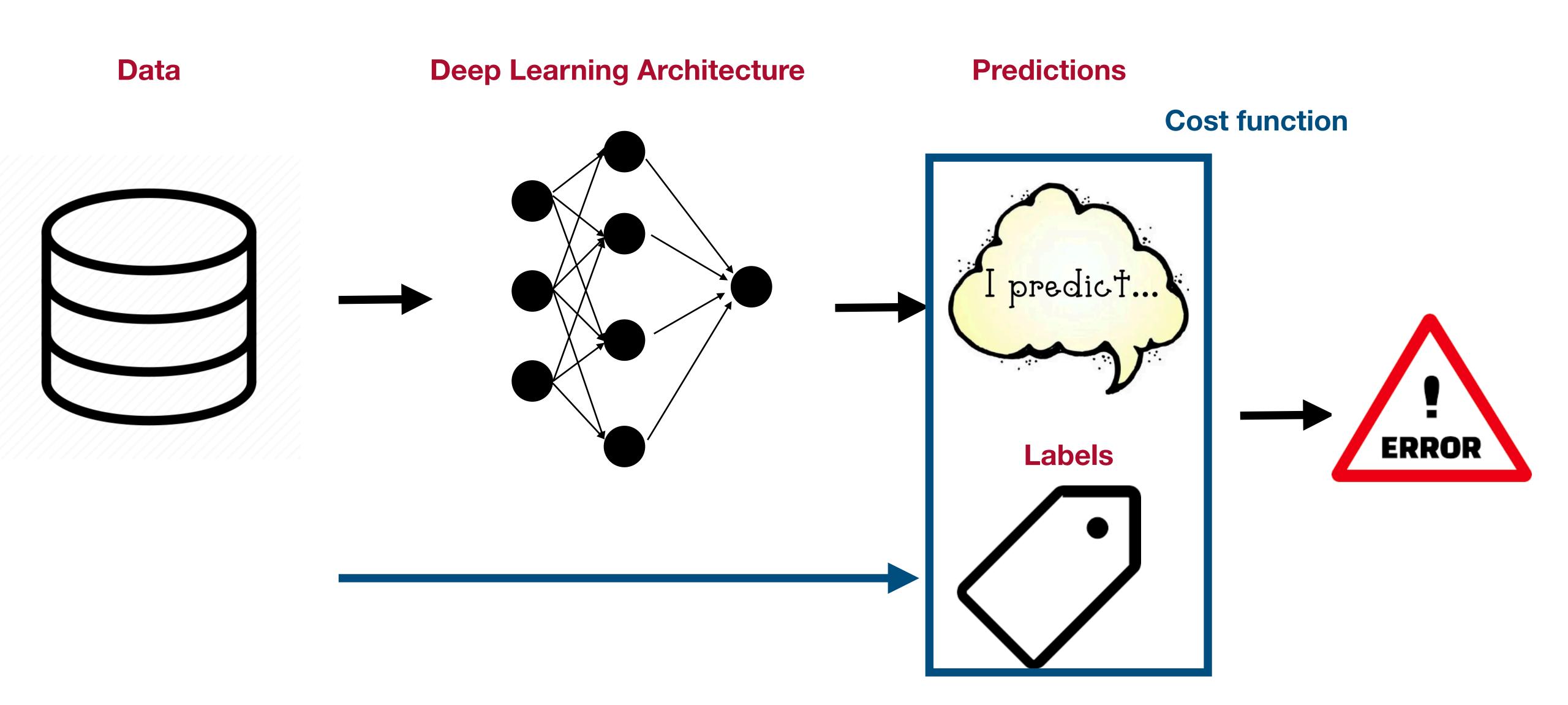
Deep Learning Architecture

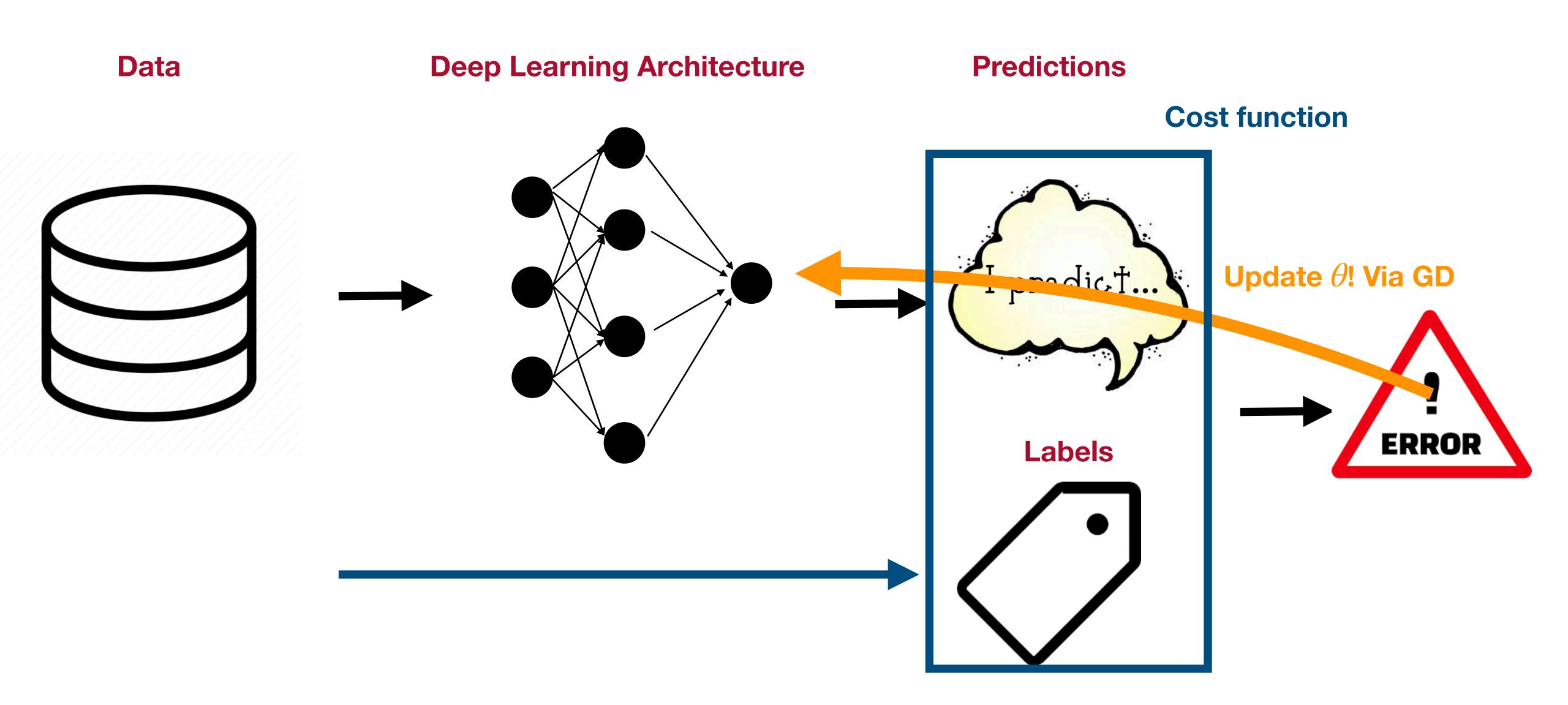










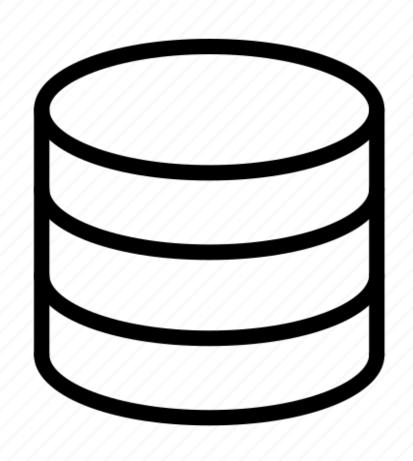


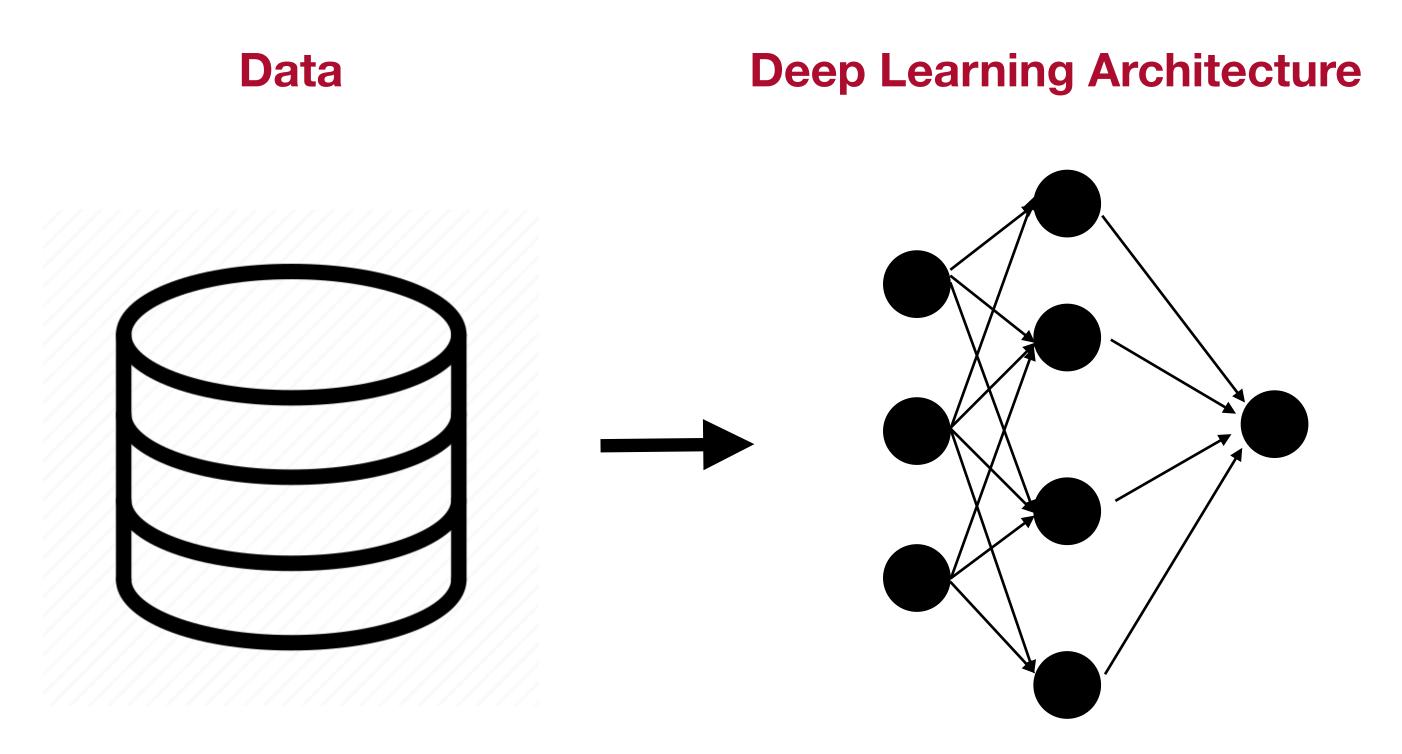
Data

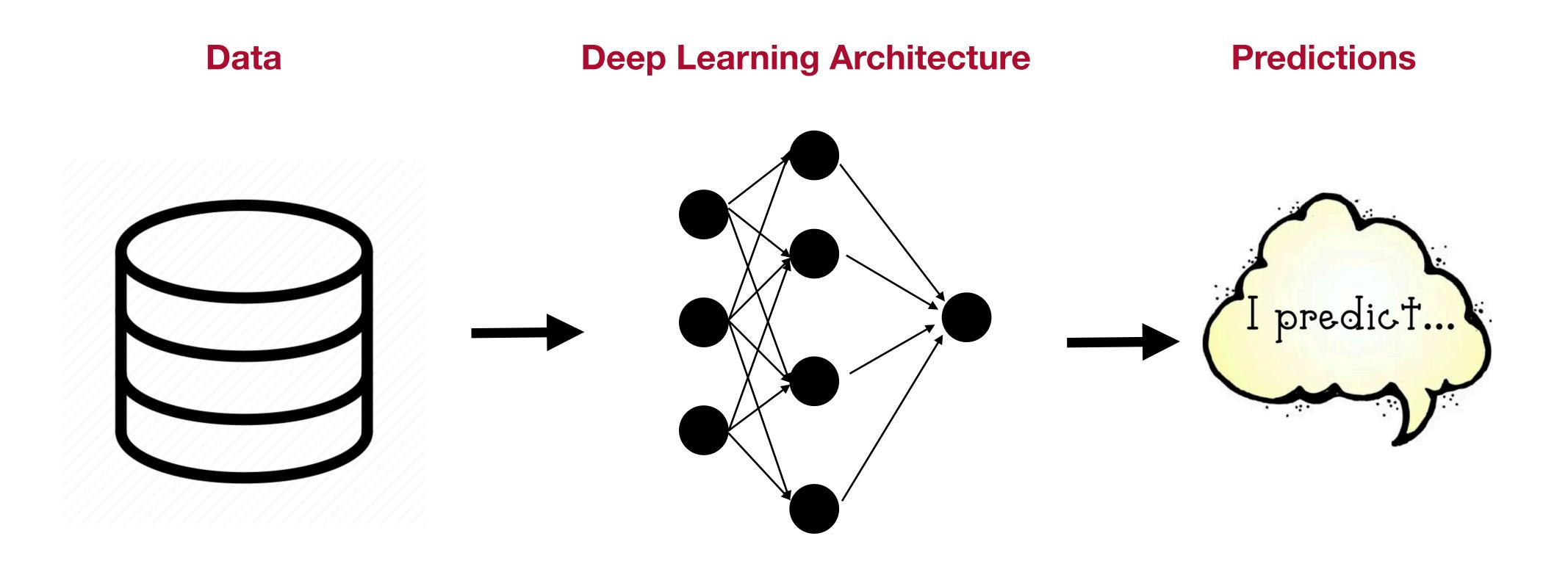
Deep Learning Architecture

Data

Deep Learning Architecture







Let's code now



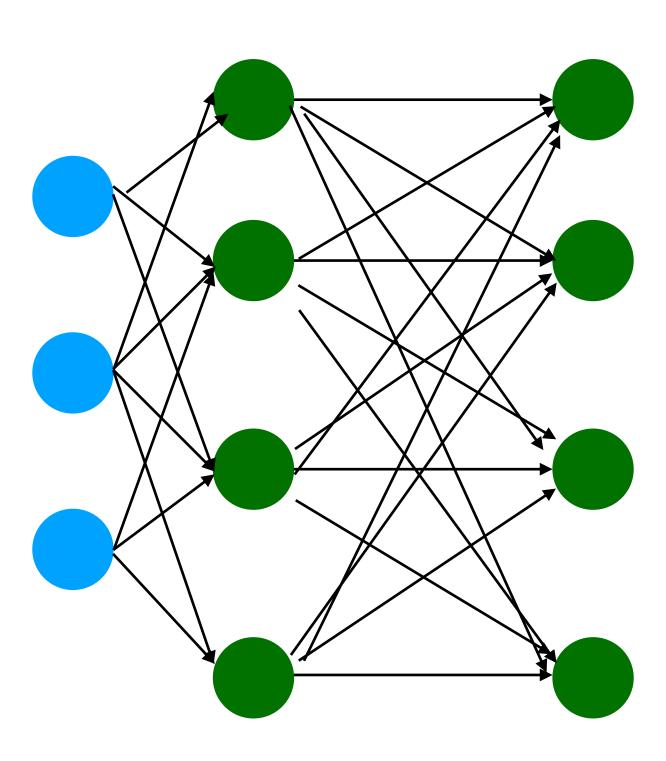
What will we code?

What will we code?

MNIST

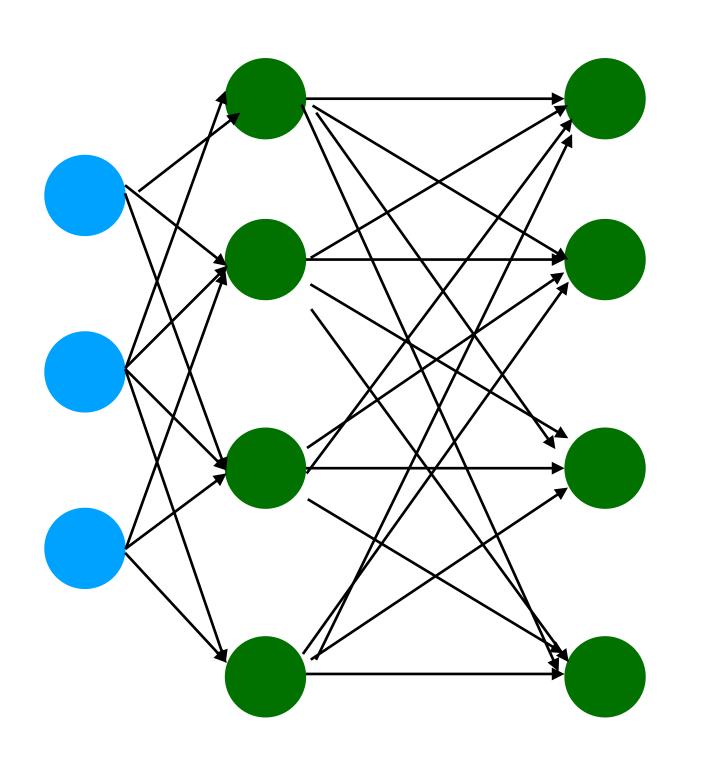
MNIST

Neural Network 1 - hidden layer

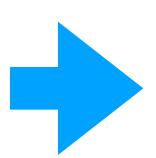


MNIST

Neural Network 1 - hidden layer



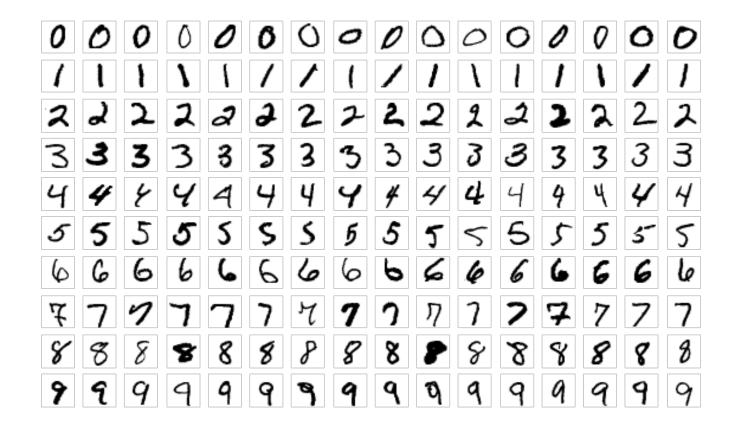
57

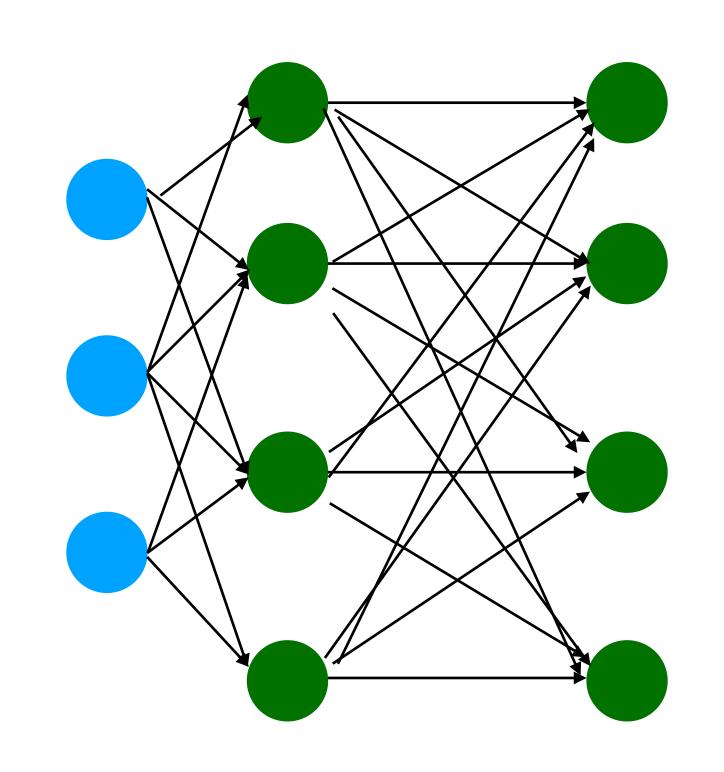


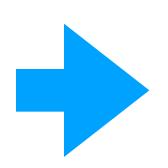
Automatically classify handwritten digits

MNIST

Neural Network 1 - hidden layer







Automatically classify handwritten digits

I want that you code, train and evaluate your first neural network!