6. Convolutional Neural Networks

CS 535 Deep Learning, Winter 2018
Fuxin Li

With materials from Zsolt Kira
Quiz coming up...

• Next Monday (2/5)
• 30 minutes
• Topics:
  • Optimization
  • Basic neural networks
  • Neural Network Optimization
• No Convolutional nets in this quiz
• No “Theoretical Implications” part
  • e.g. topics such as Assignment 1 question 1, initial quiz questions concerning high-dimensional space, etc. won’t be covered in the quiz
The Image Classification Problem

(Multi-label in principle)

ML → “grass”
ML → “motorcycle”
ML → “person”
ML → “panda”
ML → “dog”
Neural Networks

- Extremely high dimensionality!
- 256x256 image has already 65,536 * 3 dimensions
- One hidden layer with 500 hidden units require 65,536 * 3 * 500 connections (98 Million parameters)
Challenges in Image Classification
Structure between neighboring pixels in natural images

The correlation prior for horizontal and vertical shifts (averaged over 1000 images) looks like this:

Takeaways:
1) Long-range correlation
2) Local correlation stronger than non-local
The convolution operator

**Sobel filter**

\[
\begin{array}{ccc}
-1 & 0 & +1 \\
-2 & 0 & +2 \\
-1 & 0 & +1 \\
\end{array}
\]

\[
\begin{array}{ccc}
+1 & +2 & +1 \\
0 & 0 & 0 \\
-1 & -2 & -1 \\
\end{array}
\]

**Convolution**

\[
\begin{array}{cccccccc}
H_{11} & H_{12} & H_{13} \\
H_{21} & H_{22} & H_{23} \\
H_{31} & H_{32} & H_{33} \\
\end{array}
\begin{array}{cccccccc}
F_{11} & F_{12} & F_{13} & F_{14} & F_{15} & F_{16} \\
F_{21} & F_{22} & F_{23} & F_{24} & F_{25} & F_{26} \\
F_{31} & F_{32} & F_{33} & F_{34} & F_{35} & F_{36} \\
\end{array}
\begin{array}{cccccccc}
F_{41} & F_{42} & F_{43} & F_{44} & F_{45} & F_{46} \\
F_{51} & F_{52} & F_{53} & F_{54} & F_{55} & F_{56} \\
F_{61} & F_{62} & F_{63} & F_{64} & F_{65} & F_{66} \\
\end{array}
\]

\[I \ast G_x\]
2D Convolution with Padding

\[
\begin{array}{ccc}
0 & 0 & 0 \\
0 & 1 & 3 \\
0 & 0 & -1 \\
0 & 2 & 2 \\
0 & 0 & 0 \\
\end{array}
\begin{array}{ccc}
0 & 0 & 0 \\
0 & 1 & 0 \\
0 & 1 & 0 \\
0 & 0 & 0 \\
0 & 0 & 0 \\
\end{array}
\begin{array}{ccc}
-2 & -2 & 1 \\
-2 & 0 & 1 \\
1 & 1 & 1 \\
\end{array}
\end{array}
\]
2D Convolution with Padding

\[
\begin{array}{ccc}
0 & 0 & 0 \\
0 & 1 & 3 \\
0 & 0 & -1 \\
0 & 2 & 2 \\
0 & 0 & 0 \\
\end{array}
\begin{array}{ccc}
0 & 0 & 0 \\
1 & 3 & 1 \\
0 & -1 & 1 \\
2 & 2 & -1 \\
0 & 0 & 0 \\
\end{array}
\times
\begin{array}{ccc}
-2 & -2 & 1 \\
-2 & 0 & 1 \\
1 & 1 & 1 \\
\end{array}
= 
\begin{array}{ccc}
2 &  &  \\
 &  &  \\
 &  &  \\
\end{array}
\]

\[3 \times 1 + (-1) \times 1 = 2\]
2D Convolution with Padding

\[
\begin{bmatrix}
0 & 0 & 0 & 0 & 0 \\
0 & 1 & 3 & 1 & 0 \\
0 & 0 & -1 & 1 & 0 \\
0 & 2 & 2 & -1 & 0 \\
0 & 0 & 0 & 0 & 0 \\
\end{bmatrix}
\begin{bmatrix}
-2 & -2 & 1 \\
-2 & 0 & 1 \\
1 & 1 & 1 \\
\end{bmatrix}
= \begin{bmatrix}
2 & -1 \\
\end{bmatrix}
\]

\[1 \times (-2) + 1 \times 1 + 1 \times (-1) + 1 \times 1 = -1\]
2D Convolution with Padding

What if:

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* =

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</table>
2D Convolution with Padding

\[
\begin{array}{cccccc}
0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 3 & 1 & 0 & \text{[red]} \\
0 & 0 & -1 & 1 & 0 & \text{[red]} \\
0 & 2 & 2 & -1 & 0 & \text{[red]} \\
0 & 0 & 0 & 0 & 0 & 0 \\
\end{array}
\begin{array}{ccc}
-2 & -2 & 1 \\
-2 & 0 & 1 \\
1 & 1 & 1 \\
\end{array}
\times
\begin{array}{ccc}
2 & -1 & -6 \\
4 \\
\end{array}
= 
\begin{array}{ccc}
2 & -1 & -6 \\
4 \\
\end{array}
\]
2D Convolution with Padding

\[
\begin{array}{cccccc}
0 & 0 & 0 & 0 & 0 & 0 \\
0 & 1 & 3 & 1 & 0 & 0 \\
0 & 0 & -1 & 1 & 0 & 0 \\
0 & 2 & 2 & -1 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 \\
\end{array}
\quad \star \quad
\begin{array}{ccc}
-2 & -2 & 1 \\
-2 & 0 & 1 \\
1 & 1 & 1 \\
\end{array}
\quad = \quad
\begin{array}{ccc}
2 & -1 & -6 \\
4 & -3 & \phantom{1}
\end{array}
\]
2D Convolution with Padding

\[
\begin{array}{ccccc}
0 & 0 & 0 & 0 & 0 \\
0 & 1 & 3 & 1 & 0 \\
0 & 0 & -1 & 1 & 0 \\
0 & 2 & 2 & -1 & 0 \\
0 & 0 & 0 & 0 & 0
\end{array}
\]  \*  \[
\begin{array}{ccc}
-2 & -2 & 1 \\
-2 & 0 & 1 \\
1 & 1 & 1
\end{array}
\]  =  \[
\begin{array}{ccc}
2 & -1 & -6 \\
4 & -3 & -5
\end{array}
\]
2D Convolution with Padding

\[
\begin{bmatrix}
0 & 0 & 0 & 0 & 0 \\
0 & 1 & 3 & 1 & 0 \\
0 & 0 & -1 & 1 & 0 \\
0 & 2 & 2 & -1 & 0 \\
0 & 0 & 0 & 0 & 0
\end{bmatrix}
\ast
\begin{bmatrix}
-2 & -2 & 1 \\
-2 & 0 & 1 \\
1 & 1 & 1
\end{bmatrix}
= 
\begin{bmatrix}
2 & -1 & -6 \\
4 & -3 & -5 \\
1
\end{bmatrix}
\]

\[\text{ReLU}(w \ast x + b)\]

\[
\text{ReLU}(x) = \max(x, 0)
\]

if \( b = -2 \)
2D Convolution with Padding

\[
\begin{bmatrix}
0 & 0 & 0 & 0 & 0 \\
0 & 1 & 3 & 1 & 0 \\
0 & 0 & -1 & 1 & 0 \\
0 & 2 & 2 & -1 & 0 \\
0 & 0 & 0 & 0 & 0 \\
\end{bmatrix}
\times
\begin{bmatrix}
-2 & -2 & 1 \\
-2 & 0 & 1 \\
-2 & 0 & 1 \\
1 & 1 & 1 \\
\end{bmatrix} =
\begin{bmatrix}
2 & -1 & -6 \\
4 & -3 & -5 \\
1 & -2 \\
\end{bmatrix}
\]
2D Convolution with Padding

\[
\begin{array}{cccc}
0 & 0 & 0 & 0 \\
0 & 1 & 3 & 1 \\
0 & 0 & -1 & 1 \\
0 & 2 & 2 & -1 \\
0 & 0 & 0 & 0 \\
\end{array}
\quad \times \quad
\begin{array}{ccc}
-2 & -2 & 1 \\
-2 & 0 & 1 \\
2 & 1 & 1 \\
1 & 1 & 1 \\
\end{array}
= \begin{array}{ccc}
2 & -1 & -6 \\
4 & -3 & -5 \\
1 & -2 & -2 \\
\end{array}
\]
Filter size and Input/Output size

- Zero padding the input so that the output is NxN

(On the image - mean)
Location-invariance in images

- **Image Classification**
  - It does not matter where the object appears

- **Object Localization**
  - It does matter where the object appears
    - (Deconvolution – to be dealt with later)
  - But the rules for recognizing object are the same everywhere in the image
Convolutional Networks

• Each connection is a convolution followed by ReLU nonlinearity
For each pixel

- In a color image:
  - Each filter output goes to 1 channel

Each filter output goes to 1 channel
CNN: Multi-layer Architecture

- Multi-layer architecture helps to generate more complicated templates
Convolutional Networks 2\textsuperscript{nd} layer

- Each connection is a convolution

\[ 3x3x3 \]

\[ +\text{ReLU} \]

Note different dimensionality for filters in this layer
What’s the shape of weights and input

- e.g. 64 filters level 1
  - 128 filters level 2

Input: 224 x 224 x 3

Weights: 3x3x3x64

Convolution: 3x3x64x128

Output1: 224 x 224 x 64

Output1: 224 x 224 x 128
Dramatic reduction on the number of parameters

- Think about a fully-connected network on 256 x 256 image with 500 hidden units and 10 classes
  - Num. of params = 65536 * 3 * 500 + 500 * 10 = 98.3 Million

- 1-hidden layer convolutional network on 256 x 256 image with 11x11 and 500 hidden units?
  - Num. of params = 11 * 11 * 3 * 500 + 500 * 10 = 155,000

- 2-hidden layers convolutional network on 256 x 256 image with 11x11 – 3x3 sized filters and 500 hidden units in each layer?
  - Num. of params = 150,000 + 3 * 3 * 500 * 500 + 500 * 10 = 2.4 Million
Back to images

• Why images are much harder than digits?
• Much more deformation
• Much more noises
• Noisy background
Pooling

- Localized max-pooling (stride-2) helps achieving some location invariance
- As well as filtering out irrelevant background information
  e.g. $x_{out} = \max(x_{11}, x_{12}, x_{21}, x_{22})$

- What is the subgradient of this?
Deformation enabled by max-pooling

New filter in the next layer
Deconvolutional Network

- Instead of mapping pixels to features, map the other way around
- Reverts the max-pooling process
Strides

- Reduce image size by strides
  - Stride = 1, convolution on every pixel
  - Stride = 2, convolution on every 2 pixels
  - Stride = 0.5, convolution on every half pixel (interpolation, Long et al. 2015)
The VGG Network

Airplane  Dog  Car  ......  SUV  Minivan  Sign  Pole

(Simonyan and Zisserman 2014)
Why 224x224?

• The magic number $224 = 2^5 \times 7$, so that there is always a center-surround pattern in any layer

• Another potential candidate is $2^7 \times 3 = 384$
  • Some has shown larger is better
  • However more layers + bigger = more difficult to train, need more machines to tune parameters
Backpropagation for the convolution operator

Forward pass:
Compute $f(X; W) = X * W$

Backward pass:
Compute $\frac{\partial Z}{\partial X} =$?
$\frac{\partial Z}{\partial W} =$?
Historical Remarks: MNIST
Le Net

• Convolutional nets are invented by Yann LeCun et al. 1989
  • On handwritten digits classification
  • Many hidden layers
  • Many maps of replicated units in each layer.
  • Pooling of the outputs of nearby replicated units.
  • A wide net that can cope with several characters at once even if they overlap.
  • A clever way of training a complete system, not just a recognizer.
• This net was used for reading ~10% of the checks in North America.
• Look the impressive demos of LENET at http://yann.lecun.com
The architecture of LeNet5 (LeCun 1998)
## ConvNets performance on MNIST

<table>
<thead>
<tr>
<th>Convolutional net LeNet-1 subsampling to 16x16 pixels</th>
<th>1.7 [LeCun et al. 1998]</th>
</tr>
</thead>
<tbody>
<tr>
<td>Convolutional net LeNet-4 none</td>
<td>1.1 [LeCun et al. 1998]</td>
</tr>
<tr>
<td>Convolutional net LeNet-4 with K-NN instead of last layer none</td>
<td>1.1 [LeCun et al. 1998]</td>
</tr>
<tr>
<td>Convolutional net LeNet-4 with local learning instead of last layer none</td>
<td>1.1 [LeCun et al. 1998]</td>
</tr>
<tr>
<td>Convolutional net LeNet-5, [no distortions] none</td>
<td>0.95 [LeCun et al. 1998]</td>
</tr>
<tr>
<td>Convolutional net, cross-entropy [elastic distortions] none</td>
<td>0.4 [Simard et al., ICDAR 2003]</td>
</tr>
</tbody>
</table>
The 82 errors made by LeNet5

The human error rate is probably about 0.2% - 0.3% (quite clean)
The errors made by the Ciresan et. al. net

The top printed digit is the right answer. The bottom two printed digits are the network’s best two guesses.

The right answer is almost always in the top 2 guesses.

With model averaging they can now get about 25 errors.
What’s different from back then till now

- Computers are bigger, faster
- GPUs

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</thead>
<tbody>
<tr>
<td>classification task</td>
<td>digits</td>
<td>digits</td>
<td>objects</td>
</tr>
<tr>
<td>categories</td>
<td>10</td>
<td>10</td>
<td>1,000</td>
</tr>
<tr>
<td>image size</td>
<td>$16 \times 16$</td>
<td>$28 \times 28$</td>
<td>$256 \times 256 \times 3$</td>
</tr>
<tr>
<td>training examples</td>
<td>7,291</td>
<td>60,000</td>
<td>1.2 million</td>
</tr>
<tr>
<td>units</td>
<td>1,256</td>
<td>8,084</td>
<td>658,000</td>
</tr>
<tr>
<td>parameters</td>
<td>9,760</td>
<td>60,000</td>
<td>60 million</td>
</tr>
<tr>
<td>connections</td>
<td>65,000</td>
<td>344,000</td>
<td>652 million</td>
</tr>
<tr>
<td>total operations</td>
<td>11 billion</td>
<td>412 billion</td>
<td>200 quadrillion (est.)</td>
</tr>
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</table>
What else is different?

- ReLU rectifier

- Max-pooling
  - Grab local features and make them global

- Dropout regularization (to-be-discussed)
  - Replaceable by some other regularization techniques