Course series: Deep Learning for Machine Translation

Neural Networks

Lecture # 5

Hassan Sajjad and Fahim Dalvi Qatar Computing Research Institute, HBKU



 $\begin{bmatrix} \bullet \\ \bullet \end{bmatrix} \begin{bmatrix} \bullet \\ \bullet \end{bmatrix}$

Dataset 4 examples 2 features



Dataset 2 features





Dataset 2 features

 Dataset

 4 examples

$\begin{bmatrix} \bullet & \bullet \end{bmatrix} \begin{bmatrix} \bullet \\ \bullet \end{bmatrix} \begin{bmatrix} \bullet \\ \bullet \end{bmatrix} + \bullet = \bullet$

 $f(x, w, b) = w \cdot x + b$

Linear Regression

Dataset 2 features

 Dataset

 4 examples





3 class classification



 $f(x, W, b) = W \cdot x + b$

Multi-class Linear Classification

Dataset 2 features

4 examples

$\left[\begin{smallmatrix}\bullet&\bullet\\\bullet&\bullet\end{smallmatrix}\right]\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]+\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]=\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]$

In this case, we are performing the above computation *per example*

 $f(x, W, b) = W \cdot x + b$

Dataset 2 features

4 examples

$\left[\begin{smallmatrix}\bullet&\bullet\\\bullet&\bullet\end{smallmatrix}\right]\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]+\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]=\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]$

In this case, we are performing the above computation *per example*

 $f(x, W, b) = W \cdot x + b$

Dataset 2 features

4 examples

$\left[\begin{smallmatrix}\bullet&\bullet\\\bullet&\bullet\end{smallmatrix}\right]\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]+\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]=\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]$

In this case, we are performing the above computation *per example*

 $f(x, W, b) = W \cdot x + b$

Dataset 2 features

4 examples

$\left[\begin{smallmatrix}\bullet&\bullet\\\bullet&\bullet\end{smallmatrix}\right]\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]+\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]=\left[\begin{smallmatrix}\bullet\\\bullet\end{smallmatrix}\right]$

In this case, we are performing the above computation *per example*

 $f(x, W, b) = W \cdot x + b$

Dataset 2 features

 Dataset

 4 examples

What if we can process all the examples in one go?

 $f(x, W, b) = W \cdot x + b$

Dataset 2 features

 Dataset

 4 examples

What if we can process all the examples in one go?

How: Stack all examples into one big matrix!

 $f(x, W, b) = W \cdot x + b$



Efficient Multi-class Linear Classification

Linear Classification with Softmax

Let us now bring it all together:

- Multiclass classification
- Batch Gradient Descent
- Softmax
- Cross Entropy Loss
- Regularization
- Efficient matrix multiplications

Linear Classification with Softmax

Reminder:

Objective
$$\begin{aligned} f(x,W,b) &= W \cdot x + b \\ Loss & L = -\log(softmax(f)_c) \\ \frac{\partial L}{\partial W} &= \left(softmax(f) - \mathbb{I}(y=c)\right) \cdot x \\ \frac{\partial L}{\partial W} &= softmax(f) - \mathbb{I}(y=c) \end{aligned}$$
Gradients
$$\begin{aligned} \frac{\partial L}{\partial b} &= softmax(f) - \mathbb{I}(y=c) \end{aligned}$$



Reminder: Regularization

Because there are multiple possible solutions, we want to constrain the values of our parameters for better optimization

$$L = \texttt{Normal loss} + \lambda \sum_w w_i^2$$

Penalizes weights that are too large λ defines how much importance you want to give to regularization

<pre># initialize parameters randomly W = 0.01 * np.random.random((num_features,num_classes)) b = np.random.random((1,num_classes))</pre>	
<pre># initialize hyperparameters lr = 1e-0 reg = 1e-3 # regularization strength</pre>	Parameter Initialization Remember that w is a matrix now, and b is a vector. We
	initialize parameters randomly

<pre># initialize parameters randomly W = 0.01 * np.random.random((num_features,num_classes)) b = np.random.random((1,num_classes))</pre>	
<pre># initialize hyperparameters lr = 1e-0 reg = 1e-3 # regularization strength</pre>	Parameter Initialization Remember that w is a matrix now, and b is a vector. We
	initialize parameters randomly

Note that we multiply W with 0.01 to make its values small - initializing with small random values works better in practice

initialize parameters randomly
W = 0.01 * np.random.random((num_features,num_classes))
b = np.random.random((1,num_classes))

initialize hyperparameters
lr = 1e-0
reg = 1e-3 # regularization strength

Hyperparameter Initialization: Note that in addition to the learning rate for gradient descent, we also set the regularization parameter for our updated loss function

```
def fn(X, W, b):
    return np.dot(X, W) + b
```

```
def softmax(f):
    exp_f = np.exp(f)
    probs = exp_f / np.sum(exp_f, axis=1, keepdims=True) # [num_examples x num_classes]
```

return probs

```
def loss(X, W, b, y):
    # compute the class probabilities
    probs = softmax(fn(X, W, b))

    # compute the loss: average cross-entropy loss and regularization
    correct_logprobs = -np.log(probs[range(num_examples),y])

    data_loss = np.sum(correct_logprobs)/num_examples
    reg_loss = 0.5*reg*np.sum(W*W)
    loss = data_loss + reg_loss
    return loss
```



```
def fn(X, W, b):
    return np.dot(X, W) + b
```

Softmax function

```
def softmax(f):
    exp_f = np.exp(f)
    probs = exp_f / np.sum(exp_f, axis=1, keepdims=True) # [num_examples x num_classes]
```

```
return probs
```

```
def loss (X, W, b, p_i).

# compute the

probs = softma

# compute the

correct_logprod

data_loss = np

reg_loss = 0.5

loss = data_los

return loss
```

Again, we use matrix operations to compute softmax for all examples simultaneously!

```
def fn(X, W, b):
    return np.dot(X, W) + b
```

def loss(X, W, b, y):

def softmax(f): $\sum_{\text{probs = exp}}^{\text{exp}_f = np.} L_D = -\log(softmax(f)_c)$ return prob

```
Loss computation
```

```
# compute the class probabilities
probs = softmax(fn(X, W, b))
# compute the loss: average cross-entropy loss and regularization
correct_logprobs = -np.log(probs[range(num_examples),y])
data_loss = np.sum(correct_logprobs)/num_examples
reg_loss = 0.5*reg*np.sum(W*W)
loss = data_loss + reg_loss
return_loss
```

Loss of every example is computed as the log probability of the correct class for that example



Loss of every example is computed as the log probability of the correct class for that example

$$\begin{split} \frac{\partial L}{\partial W} &= \left(softmax(f) - \mathbb{I}(y=c) \right) \cdot x \\ \frac{\partial L}{\partial b} &= softmax(f) - \mathbb{I}(y=c) \end{split}$$

The gradient for this classifier is a bit involved, but try and derive it analytically/by backpropagation yourself!

$$\begin{split} \frac{\partial L}{\partial W} &= \left(softmax(f) - \mathbb{I}(y=c)\right) \cdot x\\ \frac{\partial L}{\partial b} &= softmax(f) - \mathbb{I}(y=c) \end{split}$$

Indicator function - its value is 1 if the condition within the parenthesis is true, 0 otherwise

$$\begin{split} \frac{\partial L}{\partial W} &= \left(softmax(f) - \mathbb{I}(y=c) \right) \cdot x \\ \frac{\partial L}{\partial b} &= softmax(f) - \mathbb{I}(y=c) \end{split}$$

Intuition: If your softmax scores were [0.2,0.3,0.5] with the middle class as the correct class, the gradients would change the scores to [0.2,-0.7,0.5]

$$\begin{split} \frac{\partial L}{\partial W} &= \left(softmax(f) - \mathbb{I}(y=c) \right) \cdot x \\ \frac{\partial L}{\partial b} &= softmax(f) - \mathbb{I}(y=c) \end{split}$$

Increasing corresponding scores in f will result in *an increase* in overall loss

Increasing corresponding score in f will result in *a decrease* in overall loss

```
def dfn_W(X, W, b, y):
    # compute the class probabilities
    probs = softmax(fn(X, W, b))
    # compute the gradient on scores
    df = probs
    df[range(num_examples),y] -= 1
    df /= num_examples
    # backpropate the gradient to the parameter W
    dW = np.dot(X.T, df)
    dW += reg*W # regularization gradient
    return dW
```

$$\frac{\partial L}{\partial W} = \left(softmax(f) - \mathbb{I}(y = c)\right) \cdot x$$

```
def dfn_W(X, W, b, y):
    # compute the class probabilities
    probs = softmax(fn(X, W, b))
```

```
# compute the gradient on scores
df = probs
df[range(num_examples),y] -= 1
df /= num_examples
```

Backpropagation for weights W

```
# backpropate the gradient to the parameter W
dW = np.dot(X.T, df)
dW += reg*W # regularization gradient
```

return dW

$$\frac{\partial L}{\partial W} = \left(softmax(f) - \mathbb{I}(y = c)\right) \cdot x$$

```
def dfn_W(X, W, b, y):
    # compute the class probabilities
    probs = softmax(fn(X, W, b))
```

```
# compute the gradient on scores
df = probs
df[range(num_examples),y] -= 1
df /= num_examples
```

backpropate the gradient to the parameter Add regularization gradient for W
dW = np.dot(X.T, df)
dW += reg*W # regularization gradient

return dW

$$\frac{\partial L}{\partial W} = \left(softmax(f) - \mathbb{I}(y = c)\right) \cdot x$$

```
# gradient descent loop
num_examples = X.shape[0]
for i in xrange(100):
    average_loss = loss(X, W, b, y)
    if i % 10 == 0:
        print "Epoch %d, loss %f" % (i, average_loss)
    dW = dfn_W(X, W, b, y)
    db = dfn_b(X, W, b, y)
    ### perform a parameter update
    W += -lr * dW
    b = b - lr * db
```

Main optimization loop #epochs = 100
```
# gradient descent loop
num_examples = X.shape[0]
for i in xrange(100):
    average_loss = loss(X, W, b, y)
    if i % 10 == 0:
        print "Epoch %d, loss %f" % (i, average_loss)

    dW = dfn_W(X, W, b, y)
    db = dfn_b(X, W, b, y)
        This should go down as we train

    ### perform a parameter update
    W += -lr * dW
    b = b - lr * db
```

```
# gradient descent loop
num_examples = X.shape[0]
for i in xrange(100):
    average_loss = loss(X, W, b, y)

    if i % 10 == 0:
        print "Epoch %d, loss %f" % (i, average_loss)

    dW = dfn_W(X, W, b, y)
    db = dfn_b(X, W, b, y)

    ### perform a parameter update
    W += -lr * dW
    b = b - lr * db

    Compute gradients for the
    parameters over the entire set
```

```
# gradient descent loop
num_examples = X.shape[0]
for i in xrange(100):
    average_loss = loss(X, W, b, y)

    if i % 10 == 0:
        print "Epoch %d, loss %f" % (i, average_loss)

    dW = dfn_W(X, W, b, y)
    db = dfn_b(X, W, b, y)

    ### perform a parameter update

    W += -lr * dW
    b = b - lr * db
```

Update the parameters

Let's run it!

Let's now try the classifier on data that is *not linearly separable.*



We achieve an accuracy of around 50% on the spiral data - Why?



Linear Classifier Recap



Linear Classifier Recap



Linear Classifier?



Linear Separability

Not all problems are linearly classifiable - i.e. if you plot the examples in space, you cannot draw a line/plane to separate them out

Linear Separability

Not all problems are linearly classifiable - i.e. if you plot the examples in space, you cannot draw a line/plane to separate them out

Neural Networks are one way to solve this problem

Linear Classifier







Score for the car to be accident prone Score for the car to be *NOT* accident prone









The neurons in the layer can be thought of as representing *richer features*



The neurons in the layer can be thought of as representing *richer features*



The neurons in the layer can be thought of as representing *richer features*



The neurons in the layer can be thought of as representing *richer features*



The neurons in the layer can be thought of as representing *richer features*



The neurons in the layer can be thought of as representing *richer features*



The neurons in the layer can be thought of as representing *richer features*









Neuron

A Neuron can be thought of as a linear classifier plus an activation function



• Intuitively, a neuron looks at a particular feature of the data

- Intuitively, a neuron looks at a particular feature of the data
- The activation after the linear classifier gives us an idea of how much the neuron "supports" the feature

As an example, the output of a neuron will be high if the feature it supports is contained in the input (like "low speed" in the current "car")

- Intuitively, a neuron looks at a particular feature of the data
- The activation after the linear classifier gives us an idea of how much the neuron "supports" the feature
- Activations also helps us map linear spaces into non-linear spaces





Leaky ReLU $\max(0.1x, x)$



 $\begin{array}{l} \textbf{Maxout} \\ \max(w_1^T x + b_1, w_2^T x + b_2) \end{array}$



• Entire network is nothing but a function:

$$f = W \cdot x + b$$
Linear classifier
• Entire network is nothing but a function:

Neural network with 3 hidden layers



• Entire network is nothing but a function:

Neural network with 3 hidden layers



$$h_1 = \sigma(W_1 \cdot x + b_1)$$

• Entire network is nothing but a function:

Neural network with 3 hidden layers h_1 h_2 $h_1 = \sigma(W_1 \cdot x + b_1)$ W_2 $h_2 = \sigma(W_2 \cdot h_1 + b_2)$ W_1

• Entire network is nothing but a function:

Neural network with 3 hidden layers 1 h_2 h_3



• Entire network is nothing but a function:

Neural network with 3 hidden layers h_1 h_2 h_3 $h_1 = \sigma(W_1 \cdot x + b_1)$ W_3 W_2 $h_2 = \sigma(W_2 \cdot h_1 + b_2)$ $h_3 = \sigma(W_3 \cdot h_2 + b_3)$ W_4 $f = W_4 \cdot h_3 + b_4$

• Everything else remains the same!

$$f = W \cdot x + b$$
Linear classifier













Let's implement a neural network model!

Define the parameters

```
# initialize parameters randomly
h = 100 # size of hidden layer
W = 0.01 * np.random.randn(D,h)
b = np.zeros((1,h))
W2 = 0.01 * np.random.randn(h,K)
b2 = np.zeros((1,K))
```

Sigmoid Activation function





Forward Pass



Layer 1

Layer 2

Two level forward pass

$$h_1 = \sigma(W_1 \cdot x + b_1)$$
$$f = W_2 \cdot h_1 + b_2$$

evaluate class scores, [N x K]
middle = np.dot(X, W) + b
hidden_layer = sigmoid(middle)

f = np.dot(hidden_layer, W2) + b2

def sigmoid(x):
 return 1.0 / (1.0 + np.exp(-x))

After forward pass calculation, everything else remains the same

- loss
- derivative of loss
- derivative propagates back to hidden layer instead of input layer

Forward Pass



Forward Pass



$$\partial W_1 = x \cdot 1 \cdot \partial a \cdot W_2 \cdot 1 \cdot \partial f$$

Forward Pass



 $\partial W_2 = h \cdot 1 \cdot \partial f$

Sigmoid Activation function

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



Derivative of Sigmoid

$$\frac{\partial \sigma}{\partial x} = \sigma (1 - \sigma)$$

Backpropagating to hidden layer

compute the gradient of function
df = probs
df[range(num_examples),y] -= 1
df /= num_examples

backpropate the gradient to the parameters # first backprop into parameters W2 and b2 dW2 = np.dot(hidden_layer.T, df) db2 = np.sum(df, axis=0, keepdims=True) # next backprop into hidden layer dhidden = np.dot(df, W2.T)

Backpropagate to sigmoid function

backprop the sigmoid
dhidden = dsigmoid(middle, dhidden)

```
def dsigmoid(x, dforward):
    t = sigmoid(x)
    return np.multiply(dforward, t * (1.0 - t))
```

Finally backpropagate to first layer and update the parameters

```
# finally into W,b
dW = np.dot(X.T, dhidden)
db = np.sum(dhidden, axis=0, keepdims=True)
# add regularization gradient contribution
dW2 += reg * W2
dW += req * W
# perform a parameter update
W += -step size * dW
b += -step size * db
W2 += -step size * dW2
b2 += -step size * db2
```

Let's see it in action!

Neural network learns the boundaries



Is the learning because of hidden layer or because of non-linearity added by Sigmoid?

Exercise:

- Remove Sigmoid but keep one hidden layer and report the score
- 2) See the effect of learning rate

Gradient computation and Neural Network implementation is a lot of work!

Neural Network libraries abstract away a lot of the complexity

Benefits of using a library:

- Automatic differentiation
- Abstraction of neurons/layers
- Optimization/Loss functions are already implemented!

Many libraries to choose from:

- Theano (<u>http://deeplearning.net/software/theano/</u>)
- Torch (<u>http://torch.ch</u>)
- Tensorflow (<u>https://www.tensorflow.org</u>)
- MXNet (<u>http://mxnet.io</u>)
- Keras (<u>https://keras.io</u>)
- Lasagne (<u>https://lasagne.readthedocs.io/en/latest/</u>)
- Blocks (https://blocks.readthedocs.io/en/latest/)

def sigmoid(x): return 1.0 / (1.0 + np.exp(-x)) def dsigmoid(x, dforward): t = sigmoid(x)return np.multiply(dforward, t * (1.0 - t)) # initialize parameters randomly h = 100 # size of hidden layer W = 0.01 * np.random.randn(D,h)b = np.zeros((1,h))W2 = 0.01 * np.random.randn(h,K) b2 = np.zeros((1,K))*# some hyperparameters* step_size = 1e0 reg = 1e-3 # regularization strength # gradient descent loop num examples = X.shape[0] for i in xrange(10000): # evaluate class scores, [N x K] middle = np.dot(X, W) + bhidden layer = sigmoid(middle) f = np.dot(hidden layer, W2) + b2 # compute the class probabilities $exp_f = np.exp(f)$ model = Sequential() probs = exp_f / np.sum(exp_f, axis=1, keepdims=True) # [N x K] model.add(Dense(100, input_shape=(len(X[0]),), activation='relu')) model.add(Dense(K, activation='softmax')) # compute the loss: average cross-entropy loss and regularization corect logprobs = -np.log(probs[range(num examples),y]) data loss = np.sum(corect logprobs)/num examples model.compile(loss='categorical_crossentropy', optimizer='sgd', metrics=['acc']) reg_loss = 0.5*reg*np.sum(W*W) + 0.5*reg*np.sum(W2*W2) loss = data_loss + reg_loss model.fit(X, y, verbose=False, epochs=10000) if i % 1000 == 0: print "iteration %d: loss %f" % (i, loss) # compute the gradient of function Keras df = probs df[range(num_examples),y] -= 1 df /= num_examples # backpropate the gradient to the parameters # first backprop into parameters W2 and b2 dW2 = np.dot(hidden_layer.T, df) db2 = np.sum(df, axis=0, keepdims=True) # next backprop into hidden layer dhidden = np.dot(df, W2.T) # backprop the sigmoid dhidden = dsigmoid(middle, dhidden) # finally into W,b dW = np.dot(X.T, dhidden) db = np.sum(dhidden, axis=0, keepdims=True) # add regularization gradient contribution dW2 += reg * W2 dW += reg * W # perform a parameter update W += -step_size * dW b += -step_size * db W2 += -step_size * dW2

b2 += -step_size * db2

```
from keras.models import Sequential
from keras.layers import Dense
import numpy as np
# ... Load the data ...
num_classes = 3
num_examples = 50
X = np.random.random((num_examples,5))
y = np.random.random((num_examples,num_classes))
# ... Build the model ...
model = Sequential()
model.add(Dense(100, input_shape=(len(X[0]),), activation='relu'))
model.add(Dense(num_classes, activation='softmax'))
model.compile(loss='categorical_crossentropy', optimizer='sgd', metrics=['acc'])
```

```
model.fit(X, y, verbose=True, epochs=100)
```

from keras.models import Sequential
from keras.layers import Dense
import numpy as np

Import modules

```
# ... Load the data ...
num_classes = 3
num_examples = 50
X = np.random.random((num_examples,5))
y = np.random.random((num_examples,num_classes))
```

```
# ... Build the model ...
model = Sequential()
model.add(Dense(100, input_shape=(len(X[0]),), activation='relu'))
model.add(Dense(num_classes, activation='softmax'))
```

```
model.compile(loss='categorical_crossentropy', optimizer='sgd', metrics=['acc'])
```

```
model.fit(X, y, verbose=True, epochs=100)
```

```
from keras.models import Sequential
from keras.layers import Dense
import numpy as np
```

```
# ... Load the data ...
num_classes = 3
num_examples = 50
X = np.random.random((num_examples,5))
y = np.random.random((num_examples,num_classes))
```

```
Data loading
```

```
# ... Build the model ...
model = Sequential()
model.add(Dense(100, input_shape=(len(X[0]),), activation='relu'))
model.add(Dense(num_classes, activation='softmax'))
```

```
model.compile(loss='categorical_crossentropy', optimizer='sgd', metrics=['acc'])
```

```
model.fit(X, y, verbose=True, epochs=100)
```

```
from keras.models import Sequential
from keras.layers import Dense
import numpy as np
# ... Load the data ...
num_classes = 3
num_examples = 50
X = np.random.random((num_examples,5))
y = np.random.random((num_examples,num_classes))
```

```
# ... Build the model ...
model = Sequential()
model.add(Dense(100, input_shape=(len(X[0]),), activation='relu'))
model.add(Dense(num_classes, activation='softmax'))
```

```
model.compile(loss='categorical_crossentropy', optimizer='sgd', metrics=['acc'])
```

```
model.fit(X, y, verbose=True, epochs=100)
```



```
from keras.models import Sequential
from keras.layers import Dense
import numpy as np
# ... Load the data ...
num classes = 3
num examples = 50
X = np.random.random((num examples, 5))
y = np.random.random((num examples,num classes))
# ... Build the model ...
model = Sequential()
model.add(Dense(100, input shape=(len(X[0]),), activation='relu'))
model.add(Dense(num classes, activation='softmax'))
                                                        Setup optimization/loss
model.compile(loss='categorical crossentropy', optimizer='sgd', metrics=['acc'])
model.fit(X, y, verbose=True, epochs=100)
```

SGD optimizer

Cross Entropy Loss
Neural Network Exercise

Let's work on real world data using Keras

- 1) Report accuracy with 1, 2 and 3 hidden layers of size 100
- Report accuracy with 2 hidden layers of sizes 100, 200 and 300
- 3) Report accuracy with Sigmoid vs ReLU activations between the hidden layers
- 4) Find the best hyper-parameters!