## Lecture 5: Convolutional Neural Networks

## Administrative: EdStem

Please make sure to check and read all pinned EdStem posts.

## Administrative: Assignment 1

## Due 1/21 11:59pm

- K-Nearest Neighbor
- Linear classifiers: SVM, Softmax

Pushed back deadline by a few days.

## Administrative: Assignment 2

Will be released this weekend

Due 1/30 11:59pm

- Multi-layer Neural Networks,
- Image Features,
- Optimizers


## Administrative: Fridays

This Friday
Quiz 1: 6\% of your grade
Backpropagation part 1 - the main algorithm for training neural networks

Presenter: Tanush Tadav

## Administrative: Course Project

Project proposal due 2/06 11:59pm
Come to office hours to talk about your ideas

## Last time: Neural Networks

Linear score function:

$$
f=W x
$$

2-layer Neural Network $f=W_{2} \max \left(0, W_{1} x\right)$








## Backprop Implementation: "Flat" code



Forward pass:
Compute output
def $f(w 0, x 0, w 1, x 1, w 2):$

$$
\begin{aligned}
& \mathrm{s} 0=\mathrm{w} 0 * \mathrm{x} 0 \\
& \mathrm{~s} 1=\mathrm{w} 1 * \mathrm{x} 1 \\
& \mathrm{~s} 2=\mathrm{s} 0+\mathrm{s} 1 \\
& \mathrm{~s} 3=\mathrm{s} 2+\mathrm{w} 2 \\
& \mathrm{~L}=\text { sigmoid }(\mathrm{s} 3)
\end{aligned}
$$

```
grad_L = 1.0
grad_s3 = grad_L * (1 - L) * L
grad_w2 = grad_s3
grad_s2 = grad_s3
grad_s0 = grad_s2
grad_s1 = grad_s2
grad_w1 = grad_s1 * x1
grad_x1 = grad_s1 * w1
grad_w0 = grad_s0 * x0
grad_x0 = grad_s0 * w0
```


## Backprop Implementation: "Flat" code


def f(w0, x0, w1, x1, w2):

Forward pass: Compute output

$$
\begin{aligned}
& \mathrm{s} 0=\mathrm{w} 0 * x 0 \\
& \mathrm{~s} 1=\mathrm{w} 1 * x 1 \\
& \mathrm{~s} 2=\mathrm{s} 0+\mathrm{s} 1 \\
& \mathrm{~s} 3=\mathrm{s} 2+\mathrm{w} 2 \\
& \mathrm{~L}=\operatorname{sigmoid}(\mathrm{s} 3)
\end{aligned}
$$

Base case

```
grad_L = 1.0
grad_s3 = grad_L * (1 - L) * L
grad_w2 = grad_s3
grad_s2 = grad_s3
grad_s0 = grad_s2
grad_s1 = grad_s2
grad_w1 = grad_s1 * x1
grad_x1 = grad_s1 * w1
grad_w0 = grad_s0 * x0
grad_x0 = grad_s0 * w0
```


## Backprop Implementation: "Flat" code


def f(w0, x0, w1, x1, w2):

Forward pass: Compute output
$\mathrm{s} 0=\mathrm{w} 0 * \mathrm{x} 0$
$\mathrm{~s} 1=\mathrm{w} 1 * \mathrm{x} 1$
$\mathrm{~s} 2=\mathrm{s} 0+\mathrm{s} 1$
$\mathrm{~s} 3=\mathrm{s} 2+\mathrm{w} 2$
$\mathrm{~L}=\operatorname{sigmoid}(\mathrm{s} 3)$
grad_L = 1.0
Sigmoid

$$
\begin{aligned}
& \text { grad_s3 }=\text { grad_L } *(1-\mathrm{L}) * \mathrm{~L} \\
& \hline \text { grad_w2 }=\text { grad_s3 } \\
& \text { grad_s2 }=\text { grad_s3 } \\
& \text { grad_s0 }=\text { grad_s2 } \\
& \text { grad_s1 }=\text { grad_s2 } \\
& \text { grad_w1 }=\text { grad_s1 } * x 1 \\
& \text { grad_x1 }=\text { grad_s1 } * w 1 \\
& \text { grad_w0 }=\text { grad_s0 } * x 0 \\
& \text { grad_x0 }=\text { grad_s0 } * w 0
\end{aligned}
$$

## Backprop Implementation: "Flat" code


def $f(w 0, x 0, w 1, x 1, w 2):$

Forward pass: Compute output
$s 0=w 0 * x 0$
$s 1=w 1 * x 1$
$s 2=s 0+s 1$
$s 3=s 2+w 2$
$L=\operatorname{sigmoid}(s 3)$

$$
\begin{aligned}
& \text { grad_L }=1.0 \\
& \text { grad_s3 }=\text { grad L } *(1-L) * L \\
& \text { grad_w2 }=\text { grad_s3 } \\
& \text { grad_s2 }=\text { grad_s3 } \\
& \text { grad_s0 }=\text { grad_s2 } \\
& \text { grad_s1 }=\text { grad_s2 } \\
& \text { grad_w1 }=\text { grad_s1 } * x 1 \\
& \text { grad_x1 }=\text { grad_s1 } * w 1 \\
& \text { grad_w0 }=\text { grad_s0 } * x 0 \\
& \text { grad_x0 }=\text { grad_s0 } * w 0
\end{aligned}
$$

## Backprop Implementation: "Flat" code


def f(w0, x0, w1, x1, w2):

Forward pass: Compute output
$s 0=\mathrm{w} 0 * \mathrm{x} 0$
$\mathrm{~s} 1=\mathrm{w} 1 * \mathrm{x} 1$
$\mathrm{~s} 2=\mathrm{s} 0+\mathrm{s} 1$
$\mathrm{~s} 3=\mathrm{s} 2+\mathrm{w} 2$
$\mathrm{~L}=\operatorname{sigmoid}(\mathrm{s} 3)$

$$
\text { grad_L = } 1.0
$$

$$
\text { grad_s3 }=\text { grad_L } *(1-\mathrm{L}) * \mathrm{~L}
$$

grad_w2 = grad_s3
grad_s2 = grad_s3

Add gate

| grad_s0 $=$ grad_s2 |
| :--- |
| grad_s1 $=$ grad_s2 |
| grad_w1 $=$ grad_s1 $*$ x1 |
| grad_x1 $=$ grad_s1 $*$ w1 |
| grad_w0 $=$ grad_s0 $*$ x0 |
| grad_x0 $=$ grad_s0 $*$ w0 |

## Backprop Implementation: "Flat" code


def $f(w 0, x 0, w 1, x 1, w 2):$

Forward pass: Compute output
$\mathrm{s} 0=\mathrm{w} 0 * \mathrm{x} 0$
$\mathrm{~s} 1=\mathrm{w} 1 * \mathrm{x} 1$
$\mathrm{~s} 2=\mathrm{s} 0+\mathrm{s} 1$
$\mathrm{~s} 3=\mathrm{s} 2+\mathrm{w} 2$
$\mathrm{~L}=\operatorname{sigmoid}(\mathrm{s} 3)$

$$
\begin{aligned}
& \text { grad_L }=1.0 \\
& \text { grad_s3 }=\text { grad_L } *(1-L) * L \\
& \text { grad_w2 }=\text { grad_s3 } \\
& \text { grad_s2 }=\text { grad_s3 } \\
& \text { grad_s0 }=\text { grad_s2 } \\
& \text { grad_s1 }=\text { grad_s2 } \\
& \hline \text { grad_w1 }=\text { grad_s1 } * \text { x1 } \\
& \text { grad_x1 }=\text { grad_s1 } * w 1 \\
& \hline \text { grad_w0 }=\text { grad_s0 } * x 0 \\
& \text { grad_x0 }=\text { grad_s0 } * w 0
\end{aligned}
$$

Multiply gate

## Backprop Implementation: "Flat" code



Forward pass: Compute output
def f(w0, x0, w1, x1, w2):
$\mathrm{s} 0=\mathrm{w} 0 * \mathrm{x} 0$
$\mathrm{~s} 1=\mathrm{w} 1 * \mathrm{x} 1$
$\mathrm{~s} 2=\mathrm{s} 0+\mathrm{s} 1$
$\mathrm{~s} 3=\mathrm{s} 2+\mathrm{w} 2$
$\mathrm{~L}=\operatorname{sigmoid}(\mathrm{s} 3)$

$$
\begin{aligned}
& \text { grad_L }=1.0 \\
& \text { grad_s3 }=\text { grad_L } *(1-\mathrm{L}) * \mathrm{~L} \\
& \text { grad_w2 }=\text { grad_s3 } \\
& \text { grad_s2 }=\text { grad_s3 } \\
& \text { grad_s0 }=\text { grad_s2 } \\
& \text { grad_s1 }=\text { grad_s2 } \\
& \text { grad_w1 }=\text { grad_s1 } * \text { x1 } \\
& \text { grad_x1 }=\text { grad_s1 } * \text { w1 } \\
& \hline \text { grad_w0 }=\text { grad_s0 } * \text { x0 } \\
& \text { grad_x0 }=\text { grad_s0 } * \text { w0 } \\
& \hline
\end{aligned}
$$

Multiply gate
"Flat" Backprop: Do this for assignment 2!

## Stage your forward/backward computation!

## E.g. for the SVM:

\# receive W (weights), X
\# forward pass (we have lines)
scores = \#...
margins = \#...
data_loss = \#. . .
reg_loss = \#...
loss $=$ data_loss + reg_loss

\# backward pass (we have 5 lines)
dmargins = \# ... (optionally, we go direct to dscores)
dscores = \#. . .
dW = \#. . .
"Flat" Backprop: Do this for assignment 1!

## E.g. for two-layer neural net:

```
# receive W1,W2,b1,b2 (weights/biases), X (data)
# forward pass:
h1 = #... function of X,W1,b1
scores = #... function of h1,W2,b2
loss = #... (several lines of code to evaluate Softmax loss)
# backward pass:
dscores = #...
dh1,dW2,db2 = #...
dW1,db1 = #. . .
```


## Backprop Implementation: Modularized API

## Graph (or Net) object (rough pseudo code)

```
class ComputationalGraph(object):
    #...
    def forward(inputs):
        # 1. [pass inputs to input gates...]
        # 2. forward the computational graph:
        for gate in self.graph.nodes_topologically_sorted():
        gate.forward()
        return loss # the final gate in the graph outputs the loss
    def backward():
        for gate in reversed(self.graph.nodes_topologically_sorted()):
        gate.backward() # little piece of backprop (chain rule applied)
    return inputs_gradients
```


## Modularized implementation: forward / backward API

Gate / Node / Function object: Actual PyTorch code


## Example: PyTorch operators




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| Use integer math to compute output size of pooing operations (\#14405) | 4 m |
| Canonicaize all includes in PyTorch. (\#1 1849) | 4 months ago |

## \#ifndef TH_GENERIC_FILE

```
void THNN_(Sigmoid_updateOutput)(
    THNNState *state,
        THTensor *input,
        THTensor *output)
{
    THTensor_(sigmoid)(output, input);
}
```


## Forward

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

```
void THNN_(Sigmoid_updateGradInput)(
            THNNState *state,
            THTensor *gradOutput,
            THTensor *gradInput,
            THTensor *output)
{
    THNN_CHECK_NELEMENT(output, gradOutput);
    THTensor_(resizeAs)(gradInput, output);
    TH_TENSOR_APPLY3(scalar_t, gradInput, scalar_t, gradOutput, scalar_t, output,
        scalar_t z = *output_data;
        *gradInput_data = *grad0utput_data * (1. - z) * z;
    );
}
```

\#ifndef TH_GENERIC_FILE
\#define TH_GENERIC_FILE "THNN/generic/Sigmoid.c"
\#else

## PyTorch sigmoid layer

```
void THNN_(Sigmoid_updateOutput)(
    THNNState *state,
        THTensor *input,
        THTensor *output)
{
    THTensor_(sigmoid)(output, input);
}
```

```
void THNN_(Sigmoid_updateGradInput)(
THNNState *state,
THTensor *gradOutput,
THTensor *gradInput,
THTensor *output)
{
THNN_CHECK_NELEMENT(output, gradOutput);
THTensor_(resizeAs)(gradInput, output);
TH_TENSOR_APPLY3(scalar_t, gradInput, scalar_t, grad0utput, scalar_t, output,
        scalar_t z = *output_data;
        *gradInput_data = *gradOutput_data * (1. - z) * z;
    );
}
```

Forward

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

static void sigmoid_kernel(TensorIterator\& iter) \{
AT_DISPATCH_FLOATING_TYPES(iter.dtype(), "sigmoid_cpu", [\&]() \{

## unary_kernel_vec (

iter,
[=](scalar_t a) $\rightarrow$ scalar_t $\{$ return (1 / (1 + std:: exp( (-a)))); [=] (Vec256<scalar_t> a) \{
a = Vec256<scalar_t>((scalar_t)(0)) - a; $a=a . \exp ()$;
a = Vec256<scalar_t>((scalar_t)(1)) + a;
$\mathrm{a}=\mathrm{a}$. reciprocal();
Forward actually
\});
\}
return (1 / (1 + std:: exp((-a))));

## \#ifndef TH_GENERIC_FILE

\#define TH_GENERIC_FILE "THNN/generic/Sigmoid.c"
\#else

## PyTorch sigmoid layer

```
void THNN_(Sigmoid_updateOutput)(
    THNNState *state,
    THTensor *input,
    THTensor *output)
{
    THTensor_(sigmoid)(output, input);
}
```

Forward

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

static void sigmoid_kernel(TensorIterator\& iter) \{
AT_DISPATCH_FLOATING_TYPES(iter.dtype(), "sigmoid_cpu", [\&]() \{

## unary_kernel_vec(

iter,
[=](scalar_t a) $\rightarrow$ scalar_t \{ return (1 / (1 + std:: exp((-a)))); \}, [=] (Vec256<scalar_t> a) \{
a = Vec256<scalar_t>((scalar_t)(0)) - a; $\mathrm{a}=\mathrm{a} \cdot \exp ()$;
$\mathrm{a}=$ Vec256<scalar_t>((scalar_t)(1)) + a;
a = a.reciprocal();
void THNN_(Sigmoid_updateGradInput)( THNNState *state, THTensor *gradOutput, THTensor *gradInput,
THTensor *output)

THNN_CHECK_NELEMENT (output, gradOutput);
THTensor_(resizeAs)(gradInput, output);
TH_TENSOR_APPLY3(scalar_t, gradInput, scalar_t, gradOutput, scalar_t, output, scalar_t z = *output_data;
*gradInput_data $=$ *grad0utput_data $*(1 .-z) * z$;
);
\}

Backward
$(1-\sigma(x)) \sigma(x)$

## So far: backprop with scalars

## What about vector-valued functions?

## Recap: Vector derivatives

## Scalar to Scalar

$x \in \mathbb{R}, y \in \mathbb{R}$
Regular derivative:

$$
\frac{\partial y}{\partial x} \in \mathbb{R}
$$

If $x$ changes by a small amount, how much will y change?

## Recap: Vector derivatives

## Scalar to Scalar

$x \in \mathbb{R}, y \in \mathbb{R}$
Regular derivative:

$$
\frac{\partial y}{\partial x} \in \mathbb{R}
$$

If $x$ changes by a small amount, how much will y change?

## Vector to Scalar

$$
x \in \mathbb{R}^{N}, y \in \mathbb{R}
$$

Derivative is Gradient:

$$
\frac{\partial y}{\partial x} \in \mathbb{R}^{N}\left(\frac{\partial y}{\partial x}\right)_{n}=\frac{\partial y}{\partial x_{n}}
$$

For each element of $x$, if it changes by a small amount then how much will y change?

## Remember this example from last lecture?



Vector to Scalar

$$
\left[\begin{array}{c}
-1.00 \\
-2.00
\end{array}\right] x \in \mathbb{R}^{N}, y \in \mathbb{R} \quad 0.73 \quad \frac{\partial y}{\partial x} \in \mathbb{R}^{N}\left(\frac{\partial y}{\partial x}\right)_{n}=\frac{\partial y}{\partial x_{n}}\left[\begin{array}{c}
0.40 \\
{[-.00}
\end{array}\right]
$$

## Recap: Vector derivatives

## Scalar to Scalar

$x \in \mathbb{R}, y \in \mathbb{R}$
Regular derivative:

$$
\frac{\partial y}{\partial x} \in \mathbb{R}
$$

If $x$ changes by a small amount, how much will y change?

## Vector to Scalar

$$
x \in \mathbb{R}^{N}, y \in \mathbb{R}
$$

Derivative is Gradient:

$$
\frac{\partial y}{\partial x} \in \mathbb{R}^{N} \quad\left(\frac{\partial y}{\partial x}\right)_{n}=\frac{\partial y}{\partial x_{n}} \quad \frac{\partial y}{\partial x} \in \mathbb{R}^{N \times M}\left(\frac{\partial y}{\partial x}\right)_{n, m}=\frac{\partial y_{m}}{\partial x_{n}}
$$

For each element of $x$, if it changes by a small amount then how much will y change?

## Vector to Vector

$$
x \in \mathbb{R}^{N}, y \in \mathbb{R}^{M}
$$

Derivative is Jacobian:

For each element of $x$, if it changes by a small amount then how much will each element of $y$ change?

## Backprop with Vectors



## Backprop with Vectors



## Backprop with Vectors



## Backprop with Vectors



## Backprop with Vectors



## Backprop with Vectors



## Backprop with Vectors



## Backprop with Vectors



## Gradients of variables wrt loss have same dims as the original variable



Backprop with Vectors
4D input $x$ 4D output $z$ :


Backprop with Vectors

4D input $x$ :


4D output z:


Upstream gradient

Backprop with Vectors

4D input $x$ :


Jacobian dz/dx [1000]
[ 000001$]$
[0010]
[0000]

4D output z:


4D dL/dz:


Upstream gradient

4D input $x$ :

[dz/dx][dL/dz] [1000][4]
[ 000000$][-1$ ]
[ 0001010$][5]$

4D output z:

$\longleftarrow[-1] \longleftarrow$ Upstream
$\longleftarrow[5] \longleftarrow \quad$ gradient

4D input $x$ :


4D dL/dx:
[4] $\longleftarrow[1000][4]$
$\left[\begin{array}{ll}0\end{array}\right]$ [ 00000$][-1]$
[5] ఒ [ 00010$][5]$
[0] - [0000][9]

4D output z:


4D dL/dz:
 gradient

Jacobian is sparse: off-diagonal entries always zero! Never explicitly form Jacobian -- instead use implicit multiplication

4D input $x$ :
4D output $z$ :


4D dL/dx: $\quad[d z / d x][d L / d z]$
[4] $\longleftarrow[1000][4]$
$\left[\begin{array}{ll}0\end{array}\right]$ [ $000001\left[\begin{array}{lll}-1\end{array}\right]$
[5] - [ 00010$]\left[\begin{array}{lll}5\end{array}\right]$


4D dL/dz:
 gradient

Jacobian is sparse: off-diagonal entries always zero! Never explicitly form Jacobian -- instead use implicit multiplication

4D input $x$ :
4D output z:


4D dL/dx: [dz/dx] [dL/dz]
$[4] \leftarrow$
$[0] \leftarrow\left(\frac{\partial L}{\partial x}\right)_{i}=\left\{\begin{array}{lll}\left(\frac{\partial L}{\partial z}\right)_{i} & \text { if } x_{i}>0 \leftarrow[4] \\ 0 & \text { otherwise } \leftarrow[5] \\ {[5]} & \leftarrow[9] \\ {[0]} & & \end{array}\right.$

Upstream gradient

## Backprop with Matrices (or Tensors)



## Backprop with Matrices (or Tensors)

Loss L still a scalar!


## Backprop with Matrices (or Tensors)

## Loss L still a scalar!



## Backprop with Matrices (or Tensors)

## Loss L still a scalar!



## Backprop with Matrices



Also see derivation by Prof. Justin Johnson:
https://courses.cs.washington.edu/courses/cse493g1/23s p/resources/linear-backprop.pdf

## Backprop with Matrices

dL/dy: [ $\mathrm{N} \times \mathrm{M}$ ]
[ $\left.\begin{array}{llll}2 & 3 & -3 & 9\end{array}\right]$
$\left[\begin{array}{llll}-8 & 1 & 4 & 6\end{array}\right]$
$x:[N \times D]$
$\left[\begin{array}{lll}2 & 1 & -3\end{array}\right]$
$\left[\begin{array}{lll}-3 & 4 & 2\end{array}\right]$
w: [ $\mathrm{D} \times \mathrm{M}$ ]
$\left.\begin{array}{rrrr}{\left[\begin{array}{rrrr}3 & 2 & 1 & -1\end{array}\right]} \\ {\left[\begin{array}{r}2\end{array} 1\right.} & 3 & 2 \\ \hline & 2 & 1 & -2\end{array}\right]$

Matrix Multiply

$$
y_{n, m}=\sum_{d} x_{n, d} w_{d, m}
$$

## Jacobians:

$d y / d x:[(N \times D) \times(N \times M)]$
dy/dw: [(D×M)×(N×M)]

For a neural net we may have

$$
\mathrm{N}=64, \mathrm{D}=\mathrm{M}=4096
$$

Each Jacobian takes $\sim 256$ GB of memory! Must work with them implicitly!

## Backprop with Matrices

$$
\begin{aligned}
& x:[N \times D] \\
& {\left[\begin{array}{ccc}
2 & 1 & -3
\end{array}\right]} \\
& \text { w: [ } \mathrm{D} \times \mathrm{M} \text { ] } \\
& \text { [ } \left.\begin{array}{llll}
3 & 2 & 1 & -1
\end{array}\right] \\
& \text { [ } \left.\begin{array}{llll}
2 & 1 & 3 & 2
\end{array}\right] \\
& \text { [ } \left.\begin{array}{llll}
3 & 2 & 1 & -2
\end{array}\right] \\
& \text { Q: What parts of } y \\
& \text { are affected by one } \\
& \text { element of } x \text { ? }
\end{aligned}
$$

## Backprop with Matrices

$$
\begin{gathered}
\mathrm{x}:[\mathrm{N} \times \mathrm{D}] \\
{\left[\begin{array}{ccc}
2 & 1 & -3
\end{array}\right]} \\
{\left[\begin{array}{ccc}
-3 & 4 & 2
\end{array}\right]} \\
\mathrm{w}:\left[\begin{array}{ccc}
{[\mathrm{D} \times \mathrm{M}]}
\end{array}\right. \\
{\left[\begin{array}{ccc}
3 & 2 & 1
\end{array}\right]} \\
{\left[\begin{array}{llll}
2 & 1 & 3 & 2
\end{array}\right]} \\
{\left[\begin{array}{llll}
3 & 2 & 1 & -2
\end{array}\right]}
\end{gathered}
$$


$\rightarrow$

Matrix Multiply

$$
y_{n, m}=\sum_{d} x_{n, d} w_{d, m}
$$

Q: What parts of $y$ are affected by one element of x ?
A: $x_{n, d}$ affects the whole row $y_{n}$.

$$
\frac{\partial L}{\partial x_{n, d}}=\sum_{m} \frac{\partial L}{\partial y_{n, m}} \frac{\partial y_{n, m}}{\partial x_{n, d}}
$$


dL/dy: $[\mathrm{N} \times \mathrm{M}]$
$\left[\begin{array}{cccc}2 & 3 & -3 & 9\end{array}\right]$
$\left[\begin{array}{cccc}-8 & 1 & 4 & 6\end{array}\right]$

## Backprop with Matrices



## Backprop with Matrices

$$
\begin{gathered}
\mathrm{x}:\left[\begin{array}{c}
\mathrm{N} \times \mathrm{D}] \\
{\left[\begin{array}{ccc}
2 & 1 & -3
\end{array}\right]} \\
{\left[\begin{array}{llll}
-3 & 4 & 2
\end{array}\right]} \\
\mathrm{w}:[\mathrm{D} \times \mathrm{M}]
\end{array}\right. \\
{\left[\begin{array}{ccc}
3 & 2 & 1
\end{array}\right]} \\
{\left[\begin{array}{llll}
2 & 1 & 3 & 2
\end{array}\right]} \\
{\left[\begin{array}{cccc}
3 & 2 & 1 & -2]
\end{array}\right.}
\end{gathered}
$$



Q: What parts of $y$ are affected by one element of $x$ ?
A: $x_{n, d}$ affects the whole row $y_{n}$,

Matrix Multiply

$$
y_{n, m}=\sum_{d} x_{n, d} w_{d, m}
$$



Q: How much
does $x_{n, d}$
affect $y_{n, m}$ ?
A: $w_{d, m}$

$$
\frac{\partial L}{\partial x_{n, d}}=\sum_{m} \frac{\partial L}{\partial y_{n, m}} \frac{\partial y_{n, m}}{\partial x_{n, d}}=\sum_{m} \frac{\partial L}{\partial y_{n, m}} w_{d, m}
$$

## Backprop with Matrices

$$
\left.\begin{array}{c}
\mathrm{x}:[\mathrm{N} \times \mathrm{D}] \\
{\left[\begin{array}{rrrr}
2 & 1 & -3
\end{array}\right]} \\
{\left[\begin{array}{lll}
-3 & 4 & 2
\end{array}\right]} \\
\mathrm{w}:[\mathrm{D} \times \mathrm{M}]
\end{array}\right] \begin{array}{lll}
{\left[\begin{array}{llll}
3 & 2 & 1 & -1
\end{array}\right]} \\
{\left[\begin{array}{llll}
2 & 1 & 3 & 2
\end{array}\right]} \\
{\left[\begin{array}{rrrr}
3 & 2 & 1 & -2
\end{array}\right]}
\end{array}
$$

$[\mathrm{N} \times \mathrm{D}][\mathrm{N} \times \mathrm{M}][\mathrm{M} \times \mathrm{D}]$

$$
\frac{\partial L}{\partial x}=\left(\frac{\partial L}{\partial y}\right) w^{T}
$$

## Backprop with Matrices

$$
\left.\left.\begin{array}{c|c}
\mathrm{x}:[\mathrm{N} \times \mathrm{D}] \\
2 & 1 \\
-3 & -3
\end{array}\right] \quad \begin{array}{c}
\text { Matrix Multiply } \\
-3
\end{array} 4^{2} 2\right] \quad y_{n, m}=\sum_{d} x_{n, d} w_{d, m}
$$

## By similar logic:

$$
\begin{array}{ll}
{[\mathbf{N} \times \mathbf{D}][\mathbf{N} \times \mathbf{M}][\mathbf{M} \times \mathbf{D}]} & {[\mathbf{D} \times \mathbf{M}][\mathbf{D} \times \mathbf{N}][\mathbf{N} \times \mathbf{M}]} \\
\frac{\partial L}{\partial x}=\left(\frac{\partial L}{\partial y}\right) w^{T} & \frac{\partial L}{\partial w}=x^{T}\left(\frac{\partial L}{\partial y}\right)
\end{array}
$$

These formulas are easy to remember: they are the only way to make shapes match up!

## Wrapping up: Neural Networks

Linear score function:

$$
f=W x
$$

2-layer Neural Network $f=W_{2} \max \left(0, W_{1} x\right)$


## Next: Convolutional Neural Networks



## Recap: Fully Connected Layer

$32 \times 32 \times 3$ image -> stretch to $3072 \times 1$


## Fully Connected Layer

$32 \times 32 \times 3$ image -> stretch to $3072 \times 1$

$1 \longrightarrow$| input |
| :---: |
| $10 \times 3072$ |
| weights |

## Convolution Layer

$32 \times 32 \times 3$ image -> preserve spatial structure


# Main idea: only look at small patches of an image 

## Convolution Layer

$32 \times 32 \times 3$ image


## $5 \times 5 \times 3$ filter



Convolve the filter with the image i.e. "slide over the image spatially, computing dot products"

## Convolution Layer

Filters always extend the full depth of the input volume

## $32 \times 32 \times 3$ image



## $5 \times 5 \times 3$ filter



Convolve the filter with the image i.e. "slide over the image spatially, computing dot products"

## Convolution Layer



## Convolution Layer



## Convolution Layer



## Convolution Layer



## Convolution Layer



## Convolution Layer

activation map

$32 \times 32 \times 3$ image $5 \times 5 \times 3$ filter
convolve (slide) over all spatial locations


## Convolution Layer

## consider a second, green filter



For example, if we had $65 \times 5$ filters, we'll get 6 separate activation maps: activation maps


We stack these up to get a "new image" of size $28 \times 28 \times 6$ !

Preview: ConvNet is a sequence of Convolution Layers, interspersed with activation functions


Preview: ConvNet is a sequence of Convolution Layers, interspersed with activation functions



## Preview



##  one filter => one activation map example $5 \times 5$ filters (32 total)

We call the layer convolutional because it is related to convolution of two signals:
$f[x, y] * g[x, y]=\sum_{n_{1}=-\infty}^{\infty} \sum_{n_{2}=-\infty}^{\infty} f\left[n_{1}, n_{2}\right] \cdot g\left[x-n_{1}, y-n_{2}\right]$ $\uparrow$
elementwise multiplication and sum of a filter and the signal (image)


## A closer look at spatial dimensions:



## A closer look at spatial dimensions:

7


## $7 x 7$ input (spatially) assume $3 x 3$ filter

## A closer look at spatial dimensions:

7


## $7 x 7$ input (spatially) assume $3 x 3$ filter

## A closer look at spatial dimensions:

7


## $7 x 7$ input (spatially) assume $3 x 3$ filter

## A closer look at spatial dimensions:

7


## $7 x 7$ input (spatially) assume $3 x 3$ filter

## A closer look at spatial dimensions:

7


## $7 x 7$ input (spatially) assume $3 x 3$ filter

## => $5 \times 5$ output

## A closer look at spatial dimensions:

7

$7 \times 7$ input (spatially)
assume $3 \times 3$ filter
applied with stride 2

## A closer look at spatial dimensions:

7

$7 \times 7$ input (spatially)
assume $3 \times 3$ filter
applied with stride 2

A closer look at spatial dimensions:

$7 \times 7$ input (spatially)
assume $3 \times 3$ filter
applied with stride 2
$=>3 \times 3$ output!

## A closer look at spatial dimensions:

7

$7 \times 7$ input (spatially)
assume $3 \times 3$ filter
applied with stride 3 ?

A closer look at spatial dimensions:


# $7 x 7$ input (spatially) assume $3 \times 3$ filter applied with stride $\mathbf{3}$ ? 

## doesn't fit!

cannot apply $3 \times 3$ filter on $7 \times 7$ input with stride 3.

|  |  |  |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
|  |  |  | F |  |  |  |
|  |  |  |  |  |  |  |
|  | F |  |  |  |  |  |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |

## Output size: <br> ( N - F ) / stride + 1

e.g. $N=7, F=3$ :
stride $1=>(7-3) / 1+1=5$
stride $2=>(7-3) / 2+1=3$
stride 3 => $(7-3) / 3+1=2.33: 1$

## In practice: Common to zero pad the border

| 0 | 0 | 0 | 0 | 0 | 0 |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| 0 |  |  |  |  |  |  |  |  |
| 0 |  |  |  |  |  |  |  |  |
| 0 |  |  |  |  |  |  |  |  |
| 0 |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |

e.g. input $7 \times 7$
$3 \times 3$ filter, applied with stride 1
pad with 1 pixel border => what is the output?
(recall:)
( $\mathrm{N}-\mathrm{F}$ ) / stride +1

## In practice: Common to zero pad the border

| 0 | 0 | 0 | 0 | 0 | 0 |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| 0 |  |  |  |  |  |  |  |  |
| 0 |  |  |  |  |  |  |  |  |
| 0 |  |  |  |  |  |  |  |  |
| 0 |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |

e.g. input $7 \times 7$
$3 \times 3$ filter, applied with stride 1
pad with 1 pixel border => what is the output?

## 7x7 output!

(recall:)
$(N+2 P-F) /$ stride +1

## In practice: Common to zero pad the border

| 0 | 0 | 0 | 0 | 0 | 0 |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| 0 |  |  |  |  |  |  |  |  |
| 0 |  |  |  |  |  |  |  |  |
| 0 |  |  |  |  |  |  |  |  |
| 0 |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |

e.g. input $7 \times 7$
$3 \times 3$ filter, applied with stride 1
pad with 1 pixel border => what is the output?

## 7x7 output!

in general, common to see CONV layers with stride 1, filters of size FxF, and zero-padding with (F-1)/2. (will preserve size spatially)
e.g. $F=3=>$ zero pad with 1

F = 5 => zero pad with 2
F = 7 => zero pad with 3

## Remember back to...

E.g. 32x32 input convolved repeatedly with $5 \times 5$ filters shrinks volumes spatially! (32-> 28 -> 24 ...). Shrinking too fast is not good, doesn't work well.

$$
32
$$ 32




## Examples time:

## Input volume: 32x32x3 $105 \times 5$ filters with stride 1 , pad 2



Let's assume output size is HxWxD .
What is $D$ ?

## Examples time:

Input volume: 32x32x3<br>$105 \times 5$ filters with stride 1 , pad 2



Let's assume output size is HxWxD .
What is D? 10

## Examples time:

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Let's assume output size is HxWxD .
What is D? 10
What is H or W ?

## Examples time:

## Input volume: 32x32x3 $105 \times 5$ filters with stride 1 , pad 2



Let's assume output size is HxWxD .
What is D? 10
What is H or W ? $\left(32+2^{*} 2-5\right) / 1+1=32$

## Examples time:

Input volume: 32x32x3<br>$105 \times 5$ filters with stride 1 , pad 2



Let's assume output size is HxWxD .
What is D? 10
What is H or W ? $(32+2 * 2-5) / 1+1=32$ So the total output size is: $32 \times 32 \times 10$

## Examples time:

## Input volume: 32x32x3 $105 \times 5$ filters with stride 1 , pad 2



Number of parameters in this layer?

## Examples time:

Input volume: 32x32x3 $105 \times 5$ filters with stride 1, pad 2


Number of parameters in this layer? each filter has $5 * 5 * 3+1=76$ params ( +1 for bias) => 76*10 = 760

## Convolution layer: summary

Let's assume input is $\mathrm{W}_{1} \times \mathrm{H}_{1} \times \mathrm{C}$
Conv layer needs 4 hyperparameters:

- Number of filters K
- The filter size F
- The stride S
- The zero padding $\mathbf{P}$

This will produce an output of $\mathrm{W}_{2} \times \mathrm{H}_{2} \times \mathrm{K}$ where:

- $W_{2}=\left(W_{1}-F+2 P\right) / S+1$
- $\mathrm{H}_{2}=\left(\mathrm{H}_{1}-\mathrm{F}+2 \mathrm{P}\right) / \mathrm{S}+1$

Number of parameters: $\mathrm{F}^{2} \mathrm{CK}$ and K biases

## Convolution layer: summary

Let's assume input is $\mathrm{W}_{1} \times \mathrm{H}_{1} \times \mathrm{C}$ Conv layer needs 4 hyperparameters:

- Number of filters K
- The filter size $F$
- The stride $\mathbf{S}$
- The zero padding $\mathbf{P}$

This will produce an output of $\mathrm{W}_{2} \times \mathrm{H}_{2} \times \mathrm{K}$ where:

$$
\begin{array}{ll}
- & W_{2}=\left(W_{1}-F+2 P\right) / S+1 \\
- & H_{2}=\left(H_{1}-F+2 P\right) / S+1
\end{array}
$$

Number of parameters: $\mathrm{F}^{2} \mathrm{CK}$ and K biases
(btw, $1 \times 1$ convolution layers make perfect sense)

(btw, $1 \times 1$ convolution layers make perfect sense)


## Example: CONV layer in PyTorch

Conv layer needs 4 hyperparameters:

- Number of filters K
- The filter size $\mathbf{F}$
- The stride S
- The zero padding $\mathbf{P}$

CLASS torch.nn.Conv2d (in_channels, out_channels, kernel_size, stride=1, padding=0,
dilation $=1$, groups $=1$, bias $=$ True $)$ [SOURCE] Applies a 2D convolution over an input signal composed of several input planes.

In the simplest case, the output value of the layer with input size $\left(N, C_{\text {in }}, H, W\right)$ and output $\left(N, C_{\text {out }}, H_{\text {out }}, W_{\text {out }}\right)$ can be precisely described as:

$$
\operatorname{out}\left(N_{i}, C_{\text {out }_{j}}\right)=\operatorname{bias}\left(C_{\text {out }_{j}}\right)+\sum_{k=0}^{C_{\text {in }}-1} \operatorname{weight}\left(C_{\text {out }_{j}}, k\right) \star \operatorname{input}\left(N_{i}, k\right)
$$

where $\star$ is the valid 2 D cross-correlation operator, $N$ is a batch size, $C$ denotes a number of channels, $H$ is a height of input planes in pixels, and $W$ is width in pixels.

- stride controls the stride for the cross-correlation, a single number or a tuple.
- padding controls the amount of implicit zero-paddings on both sides for padding number of points for each dimension.
- dilation controls the spacing between the kernel points; also known as the à trous algorithm. It is harder to describe, but this link has a nice visualization of what dilation does.
- groups controls the connections between inputs and outputs. in_channels and out_channels must both be divisible by groups. For example,
- At groups=1, all inputs are convolved to all outputs.
- At groups $=2$, the operation becomes equivalent to having two conv layers side by side, each seeing half the input channels, and producing half the output channels, and both subsequently concatenated.
- At groups= in_channels, each input channel is convolved with its own set of filters, of size: $\left\lfloor\frac{C_{\text {on }}}{C_{\text {in }}}\right\rfloor$.

The parameters kernel_size, stride, padding, dilation can either be:

- a single int -in which case the same value is used for the height and width dimension
- a tuple of two ints - in which case, the first int is used for the height dimension, and the second int for the width dimension


## Example: CONV layer in Keras

keras.layers.Conv2D(filters, kernel_size, strides=(1, 1), padding='valid', data_format=None, $d$ :

2D convolution layer (e.g. spatial convolution over images).

This layer creates a convolution kernel that is convolved with the layer input to produce a tensor of outputs. If use_bias is True, a bias vector is created and added to the outputs. Finally, if activation is not None, it is applied to the outputs as well.

When using this layer as the first layer in a model, provide the keyword argument input_shape (tuple of integers, does not include the batch axis), e.g. input_shape $=(128,128,3)$ for $128 \times 128$ RGB pictures in data_format="channels_last" .

## Arguments

- filters: Integer, the dimensionality of the output space (i.e. the number of output filters in the convolution).
- kernel_size: An integer or tuple/list of 2 integers, specifying the height and width of the 2 D convolution window. Can be a single integer to specify the same value for all spatial dimensions.
- strides: An integer or tuple/list of 2 integers, specifying the strides of the convolution along the height and width. Can be a single integer to specify the same value for all spatial dimensions. Specifying any stride value $!=1$ is incompatible with specifying any dilation_rate value $!=1$.
- padding: one of "valid" or "same" (case-insensitive). Note that "same" is slightly inconsistent across backends with strides != 1, as described here
- data_format: A string, one of "channels_last" or "channels_first" . The ordering of the dimensions in the inputs. "channels_last" corresponds to inputs with shape (batch, height, width, channels) while "channels_first" corresponds to inputs with shape (batch, channels, height, width). It defaults to the image_data_format value found in your Keras config file at $\sim /$. keras/keras. json. If you never set it, then it will be "channels_last".


## The brain/neuron view of CONV Layer



## The brain/neuron view of CONV Layer


$32 \times 32 \times 3$ image $5 \times 5 \times 3$ filter


It's just a neuron with local connectivity...

1 number: the result of taking a dot product between the filter and this part of the image (i.e. $5 * 5 * 3=75$-dimensional dot product)


## Receptive field



An activation map is a $28 \times 28$ sheet of neuron outputs:

1. Each is connected to a small region in the input
2. All of them share parameters
" $5 \times 5$ filter" -> " $5 \times 5$ receptive field for each neuron"

## The brain/neuron view of CONV Layer


E.g. with 5 filters, CONV layer consists of neurons arranged in a 3D grid ( $28 \times 28 \times 5$ )

There will be 5 different neurons all looking at the same region in the input volume

## Reminder: Fully Connected Layer

$32 \times 32 \times 3$ image -> stretch to $3072 \times 1$

## Each neuron looks at the full input volume




## Pooling layer

- makes the representations smaller and more manageable
- operates over each activation map independently:



## MAX POOLING

Single depth slice

$x \uparrow$| 1 | 1 | 2 | 4 |
| :---: | :---: | :---: | :---: |
| 5 | 6 | 7 | 8 |
| 3 | 2 | 1 | 0 |
| 1 | 2 | 3 | 4 |

max pool with $2 \times 2$ filters and stride 2


## Pooling layer: summary

Let's assume input is $\mathrm{W}_{1} \times \mathrm{H}_{1} \times \mathrm{C}$
Conv layer needs 2 hyperparameters:

- The spatial extent F
- The stride S

This will produce an output of $\mathrm{W}_{2} \times \mathrm{H}_{2} \times \mathrm{C}$ where:

- $W_{2}=\left(W_{1}-F\right) / S+1$
- $H_{2}=\left(H_{1}-F\right) / S+1$

Number of parameters: 0

## Fully Connected Layer (FC layer)

- Contains neurons that connect to the entire input volume, as in ordinary Neural Networks



## Summary

- ConvNets stack CONV,POOL,FC layers
- Trend towards smaller filters and deeper architectures
- Trend towards getting rid of POOL/FC layers (just CONV)
- Between 2012-2016 architectures looked like
[(CONV-RELU)*N-POOL?]*M-(FC-RELU)*K,SOFTMAX
where N is usually up to $\sim 5, \mathrm{M}$ is large, $0<=\mathrm{K}<=2$.
- but recent advances such as ResNet/GoogLeNet have challenged this paradigm


## A bit of history...

The Mark I Perceptron machine was the first implementation of the perceptron algorithm.

The machine was connected to a camera that used $20 \times 20$ cadmium sulfide photocells to produce a 400-pixel image.
recognized letters of the alphabet
update rule:
$w_{i}(t+1)=w_{i}(t)+\alpha\left(d_{j}-y_{j}(t)\right) x_{j, i}$


This image by Rocky Acosta is licensed under CC-BY 3.0

## A bit of history...




Widrow and Hoff, $\sim 1960$ : Adaline/Madaline

These figures are reproduced from Widrow 1960. Stanford Electronics Laboratories Technical Report with permission from Stanford University Special Collections.

## A bit of history...


recognizable math

Rumelhart et al., 1986: First time back-propagation became popular

## A bit of history...


[Hinton and Salakhutdinov 2006]

Reinvigorated research in Deep Learning


Pretraining


RBM-initialized autoencoder


Fine-tuning with backprop

## First strong results

## Acoustic Modeling using Deep Belief Networks

Abdel-rahman Mohamed, George Dahl, Geoffrey Hinton, 2010 Context-Dependent Pre-trained Deep Neural Networks for Large Vocabulary Speech Recognition George Dahl, Dong Yu, Li Deng, Alex Acero, 2012

Imagenet classification with deep convolutional neural networks


Illustration of Dahl et al. 2012 by Lane McIntosh, copyright CS231n 2017

Alex Krizhevsky, Ilya Sutskever, Geoffrey E Hinton, 2012


Figures copyright Alex Krizhevsky, Ilya Sutskever, and Geoffrey Hinton, 2012. Reproduced with permission.

## A bit of history:

## Hubel \& Wiesel, 1959 <br> RECEPTIVE FIELDS OF SINGLE NEURONES IN <br> THE CAT'S STRIATE CORTEX

1962
RECEPTIVE FIELDS, BINOCULAR INTERACTION
AND FUNCTIONAL ARCHITECTURE IN THE CAT'S VISUAL CORTEX
1968...


Cat image by CNX OpenStax is licensed under CC BY 4.0; changes made

## A bit of history

Topographical mapping in the cortex: nearby cells in cortex represent nearby regions in the visual field



Retinotopy images courtesy of Jesse Gomez in the Stanford Vision \& Perception Neuroscience Lab

## Hierarchical organization

Simple cells: Response to light orientation


Illustration of hierarchical organization in early visual pathways by Lane McIntosh, copyright CS231n 2017

Complex cells:
Response to light orientation and movement

Hypercomplex cells: response to movement with an end point


No response

Response (end point)

## A bit of history:

## Neocognitron [Fukushima 1980]

"sandwich" architecture (SCSCSC...) simple cells: modifiable parameters complex cells: perform pooling


## A bit of history: Gradient-based learning applied to document recognition [LeCun, Bottou, Bengio, Haffner 1998]



## A bit of history: ImageNet Classification with Deep Convolutional Neural Networks [Krizhevsky, Sutskever, Hinton, 2012]



Figure copyright Alex Krizhevsky, Ilya Sutskever, and Geoffrey Hinton, 2012. Reproduced with permission.
"AlexNet"

## Fast-forward to today: ConvNets are everywhere

Classification


Retrieval


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## Fast-forward to today: ConvNets are everywhere

Detection


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[Faster R-CNN: Ren, He, Girshick, Sun 2015]

## Fast-forward to today: ConvNets are everywhere


self-driving cars
 licensed under CC-BY 2.0
NVIDIA Tesla line
Note that for embedded systems a typical setup would involve NVIDIA Tegras, with integrated GPU and ARM-based CPU cores.

## Fast-forward to today: ConvNets are everywhere



## Fast-forward to today: ConvNets are everywhere


[Toshev, Szegedy 2014]


Figures copyright Xiaoxiao Guo, Satinder Singh, Honglak Lee, Richard Lewis and Xiaoshi Wang, 2014. Reproduced with permission.

## Fast-forward to today: ConvNets are everywhere


[Dieleman et al. 2014]

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[Sermanet et al. 2011] [Ciresan et al.]


Whale recognition, Kaggle Challenge


Mnih and Hinton, 2010


A man in a baseball uniform throwing a ball


A cat sitting on a suitcase on the floor


A woman is holding a cat in her hand


A woman standing on a beach holding a surfboard

## Image Captioning

[Vinyals et al., 2015] [Karpathy and Fei-Fei, 2015]

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Captions generated by Justin Johnson using Neuraltalk2


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