CPSC 540: Machine Learning Fully-Convolutional Networks, Empirical Bayes

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Bayesian Statistics

Admin

• Assignment 4:

- 2 late days to hand in tonight.
- Assignment 5 coming soon.
- Project description coming soon.
- Final details coming soon.
- Bonus lecture on April 10th (same time and place)?

Last Time: Deep Neural Networks

• In deep neural networks we use multiple layers of latent variables,



• Mathematically, with 3 hidden layers the classic model uses

$$y^{i} = w^{T} h(W^{3} h(W^{2} \underbrace{h(W^{1}x^{i})}_{z^{i1}})) .$$

- We can think of this as a model that learns the features.
- The z^{im} are deterministic: less powerful than stochastic but inference is easy.

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Last Time: Deep CRFs

• We can combine neural networks with other models like CRFs and HMMs:



- Neural network models the features.
- Hidden Markov chain learns the "parts" and their dependence.
- CRF lets us condition on x so inference is easy.

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2 Fully-Convolutional Networks

3 Bayesian Statistics

Last Time: Convolutional Neural Networks



- Convolutional neural networks classically have 3 layer "types":
 - Fully connected layer: usual neural network layer with unrestricted W.
 - Convolutional layer: restrict W to results of several convolutions.
 - Pooling layer: downsamples result of convolution.

- ImageNet 2012 won by AlexNet:
 - 15.4% error vs. 26.2% for closest competitor.
 - 5 convolutional layers.
 - 3 fully-connected layers.
 - SG with momentum.
 - ReLU non-linear functions.
 - Data translation/reflection/ cropping.
 - L2-regularization + Dropout.
 - 5-6 days on two GPUs.



Figure 2: An illustration of the architecture of our CNN, explicitly showing the delineation of responsibilities between the two GPUs. One GPU runs the layer-parts at the top of the figure while the other runs the layer-parts at the bottom. The GPUs communicate only at certain layers. The network's input is 150,528-dimensional, and the number of neurons in the network's remaining layers is given by 253,440–186,624–64,896–64,896–43,264–4096–4096–1000.

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Figure 3: 96 convolutional kernels of size $11 \times 11 \times 3$ learned by the first convolutional layer on the $224 \times 224 \times 3$ input images. The

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- ImageNet 2013 won by variation of AlexNet called ZF Net:
 - 11.2% error (now using 7x7 instead of 11x11).
 - Introduced deconvolutional networks to visualize what CNNs learn.



Figure 1. Top: A deconvnet layer (left) attached to a convnet layer (right). The deconvnet will reconstruct an approximate version of the convnet features from the layer beneath. Bottom: An illustration of the unpooling operation in the deconvnet, using *switches* which record the location of the local max in each pooling region (colored zones) during pooling in the convnet.



Layer 1





giving patch that leads to largest response





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https://arxiv.org/pdf/1311.2901v3.pdf

• Looked at how prediction changes if we hide part of the image:



http://cs231n.github.io/understanding-cnn,

VGG Convolutional Neural Network

- Image 2014 "Localization" Task won by a 19-layer VGG network:
 - -7.3% error for classification (2nd place).
 - Uses 3x3 convolution layers with stride of 1:
 - 3x3 followed by 3x3 simulates a 5x5, and another 3x3 simulates a 7x7, and so on.
 - Speeds things up and reduces number of parameters.
 - Increases number of non-linear ReLU operations.
 - "Deep and simple": variants of VGG are the most popular CNNs.



GoogLeNet

- Image 2014 classification task won by GoogLeNet:
 - 6.7% errors.
 - 22 layers
 - No fully connected layers.
 - During training, try to predict label at multiple locations.
 - During testing, just take the deepest predictions.
 - "Inception" modules: combine convolutions of different sizes.



ResNet

- Image 2015 won by Resnet (all 5 tasks):
 - 3.6% error (below estimated 5% human error).
 - 152 layers (2-3 weeks on 8 GPUs to train).
 - "Residual learning" allows better performance with deep networks:
 - Include input to layer in addition to non-linear transform.



Figure 2. Residual learning: a building block.

• Network just focuses on "residual": what is not captured in the input signal.

Mission Accomplished?

- For speech recognition and object detection:
 - No other methods have ever given the current level of performance.
 - But, we also don't know how to scale up other universal approximators.
 - There is likely some overfitting to these particular tasks.
- Despite high-level of abstraction, deep CNNs are easily fooled:
 - But progress on fixing 'blind spots'.
- Do we really need 1000 training images for every object?
 - Active research topic.





- A crazy idea:
 - Instead of weights, use backpropagation to take gradient with respect to x.
 - Available using the same message-passing algorithm.
- Inceptionism with trained network:
 - Fix the label y (e.g., "banana").
 - Start with random noise image x.
 - Use gradient descent on image x.
 - Add total variation regularization:
 - Encourages spatial smoothness.
 - Equivalent to decoding in a UGM.

"Show what you think a banana looks like"



• Inceptionism for different class labels:





Measuring Cup

Ant

Parachute

Starfish



Anemone Fish





http://googleresearch.blogspot.ca/2015/06/inceptionism-going-deeper-into-neural.html

Banana

- Inceptionism where we try to match z_c^m values instead of y.
 - Shallow 'm':



- Inceptionism where we try to match z_c^m values instead of y.
 - Deepest 'm':



"Admiral Dog!"

"The Pig-Snail"

"The Camel-Bird"

"The Dog-Fish"

http://googleresearch.blogspot.ca/2015/06/inceptionism-going-deeper-into-neural.html

- Inceptionism where we try to match z_c^m values instead of y.
 - "Deep dream" starts from random noise:



– <u>Inceptionism gallery</u>

- Deep Dream video http://googleresearch.biogspol.ca/2015/06/inceptionism-going-deeper-into-neural.html

- Artistic style transfer:
 - Given a content image 'C' and a style image 'S'.
 - Make a image that has content of 'C' and style of 'S'.

Content:





https://commons.wikimedia.org/wiki/File:Tuebingen_Neckarfront.jpg
https://en.wikipedia.org/wiki/The_Starry_Night

- Artistic style transfer:
 - Given a content image 'C' and a style image 'S'.
 - Make a image that has content of 'C' and style of 'S'.
- CNN-based approach applies gradient descent with 2 terms:
 - Loss function: match deep latent representation of content image 'C':
 - Difference between z_c^m for deepest 'm' between x and 'C'.
 - Regularizer: match all latent representation covariances of style image 'S'.
 - Difference between covariance of z_c^m for all 'm' between x and 'S'.



Image Gallery

Examples



Figure: Left: My friend Grant, Right: Grant as a pizza

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- Recent methods:
 - Find 'x' that matches image patches 'z' space apply TV-regularization.



- Recent methods:
 - Find 'x' that matches image patches 'z' space apply TV-regularization.



Input style



Input content





Ours

Artistic Style Transfer for Video

- Combining style transfer with optical flow:
 - <u>https://www.youtube.com/watch?v=Khuj4ASldmU</u>
- Videos from Ricky's paper:



Bayesian Statistics



More CNNs

Pully-Convolutional Networks

3 Bayesian Statistics

Motivation: Beyond Classification

- Convolutional structure simplifies the learning task:
 - Parameter tieing means we have more data to estimate each parameter.
 - Sparsity drastically reduces number of parameters.
- But many vision tasks are not image classification tasks.
 - Pixel labeling ("tumour" or "not tumour").
 - Depth estimation.
 - Pose estimation.
 - Optical flow.
 - Uncovering 3D geometry.

Straightforward CNN Extensions to Pixels Labeling

- Approach 1: apply an existing CNN to classify pixel given neighbourhood.
 - Misses long range dependencies in the image.
 - It's slow: for 200 by 200 image, need to do forward propagation 40000 times.



- Approach 2: add per-pixel labels to final layer of an existing CNN.
 - Fully-connected layers lose spatial information.
 - Relies on having fixed-size images.

Fully-Convolutional Neural Networks

- Fully-convolutional neural networks (FCNs): CNNs with no fully-connected layers.
 - All layers maintain spatial information.



Fully-Convolutional Networks

Bayesian Statistics

Fully-Convolutional Neural Networks

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 - All layers maintain spatial information.



https://leonardoaraujosantos.gitbooks.io/artificial-inteligence/content/image_segmentation.html

- Final layer upsamples to original image size.
 - With a learned "transposed convolution".

Transposed Convolution Layer

- The upsampling layer is also called a transposed convolution or deconvolution.
 - Implemented as another convolution.



https://leonardoaraujosantos.gitbooks.io/artificial-inteligence/content/image_segmentation.html

• Reasons for the names:

- "Tranposed" because sparsity pattern is transpose of a downsampling convolution.
- "Deconvolution" is not related to the "deconvolution" in signal processing.

Fully-Convolutional Neural Networks

• FCNs are getting state of the art results on many tasks.



Figure 6. Fully convolutional segmentation nets produce stateof-the-art performance on PASCAL. The left column shows the output of our highest performing net, FCN-8s. The second shows the segmentations produced by the previous state-of-the-art system

https://people.eecs.berkeley.edu/~jonlong/long_shelhamer_fcn.pdf

• Buzzword is computer vision is that this is an end-to-end solution.

• No super-pixels, object proposals, merging results from multiple classifiers, and so on.

Variationas on FCNs

- The transposed convolution at the last layer can lose a lot of resolution.
- One option is to adding "skip" connections from earlier higher-resolution layers.



Figure 3. Our DAG test laters to combine counts, high layer information with fine, low layer information. Noting and prediction layers are belown a pitch that respect leating spatial counts, which information layers are down as vertical lines. First or OTX-323. Our inglebourn as that that respect leating spatial counts, which information layers are down as vertical lines. First or OTX-323. Our inglegrediction from both the final layer and that you's 14 part of the first order of the down and the down an

https://people.eecs.berkeley.edu/~jonlong/long_shelhamer_fcn.pdf

• Another framework addressing this is deconvolutional networks:



Combining FCNs and CRFs

• Another way to address this is combining FCNs and CRFs.



Fig. 1: Model Illustration. A Deep Convolutional Neural Network such as VGG-16 or ResNet-101 is employed in a fully convolutional fashion, using atrous convolution to reduce the degree of signal downsampling (from 32x down 8x). A bilinear interpolation stage enlarges the feature maps to the original image resolution. A fully connected CRF is then applied to refine the segmentation result and better capture the object boundaries.

https://arxiv.org/pdf/1606.00915.pdf

- DeepLab uses a fully-connected pairiwse CRF on output layer.
 - Uses an efficient algorithm for mean-field with Gaussian potentials.

Image Colourization

- There now exist variations for all the standard vision tasks.
 - Depth estimation, pose estimation, optical flow, 3D geometry, and so on.
 - A bit hard to track the progress at the moment.

• Image colorization network:



http://ht.es.mas.ds.es.is/widewhs/assists/aslas/asistics/as

Image Colourization

• Image colorization results:



http://hi.cs.waseda.ac.jp/~iizuka/projects/colorization/en

• Gallery:

http://hi.cs.waseda.ac.jp/~iizuka/projects/colorization/extra.html

• Video: https://www.youtube.com/watch?v=ys5nMO4QOiY

Where does data come from?

- Unfortunately, getting densely-labeled is often hard.
- For pixel labeling and depth estimation, we explored getting data from GTA V:



Video game

Google street view



- Recent works use that you don't need full labeling.
 - Unobserved children in DAG don't induce dependencies.

Bayesian Statistics



More CNNs

2 Fully-Convolutional Networks



Motivation: Controlling Complexity

- For many of these tasks, we need very complicated models.
 - We require multiple forms of regularization to prevent overfitting.
- In 340 we saw two ways to reduce complexity of a model:
 - Model averaging (ensemble methods).
 - Regularization (linear models).
- Bayesian methods combine both of these.
 - Average over models, weighted by posterior (which includes regularizer).

Fully-Convolutional Networks

Bayesian Statistics

Current Hot Topics in Machine Learning



Bayesian learning includes:

- Gaussian processes.
- Approximate inference.
- Bayesian nonparametrics.

Why Bayesian Learning?

- Standard L2-regularized logistic regression steup:
 - Given finite dataset containing IID samples.
 - E.g., samples (x^i,y^i) with $x^i \in \mathbb{R}^d$ and $y^i \in \{-1,1\}$.
 - $\bullet\,$ Find "best" w by minimizing NLL with a regularizer to "prevent overfitting".

$$\hat{w} = \underset{w}{\operatorname{argmin}} - \sum_{i=1}^{n} \log p(y^i | x^i, w) + \frac{\lambda}{2} \| w \|^2.$$

• Predict labels of *new* example \hat{x} using single weights w,

$$\hat{y} = \operatorname{sgn}(\hat{w}^T \hat{x}).$$

- But data was random, so weights \hat{w} are random variables.
 - This might put our trust in a w where posterior p(w|X,y) is tiny.
- Bayesian approach: predictions based on rules of probability.

Problems with MAP Estimation

- Does MAP make the right decision?
 - Consider three hypothesese $\mathcal{H} = \{\text{``lands''}, \text{``crashes''}, \text{``explodes''}\}$ with posteriors:

 $p(\text{``lands}''|D) = 0.4, \quad p(\text{``crashes}''|D) = 0.3, \quad p(\text{``explodes}''|D) = 0.3.$

- The MAP estimate is "plane lands", with posterior probability 0.4.
 - But probability of dying is 0.6.
 - If we want to live, MAP estimate doesn't give us what we should do.
- Bayesian approach averages models: says don't take plane.
- Bayesian decision theory: accounts for costs of different errors.

MAP vs. Bayes

• MAP (regularized optimization) approach maximizes over w:

$$\begin{split} \hat{w} &\in \operatorname*{argmax}_{w} p(w|X, y) \\ &\equiv \operatorname*{argmax}_{w} p(y|X, w) p(w) \qquad (\text{Bayes' rule, } w \perp X) \\ \hat{y} &\in \operatorname*{argmax}_{y} p(y|\hat{x}, \hat{w}). \end{split}$$

• Bayesian approach predicts by integrating over possible w:

$$\begin{split} p(\hat{y}|\hat{x},X,y) &= \int_{w} p(\hat{y},w|\hat{x},X,y)dw & \text{marginalization rule} \\ &= \int_{w} p(\hat{y}|w,\hat{x},X,y)p(w|\hat{x},X,y)dw & \text{product rule} \\ &= \int_{w} p(\hat{y}|w,\hat{x})p(w|X,y)dw & \hat{y} \perp X,y|\hat{x},w \end{split}$$

• Considers all possible w, and weights prediction by posterior for w.

Motivation for Bayesian Learning

- Motivation for studying Bayesian learning:
 - Optimal decisions using rules of probability and error costs.
 - ② Gives estimates of variability/confidence.
 - $\bullet\,$ E.g., this gene has a 70% chance of being relevant.
 - Selegant approaches for model selection and model averaging.
 - $\bullet\,$ E.g., optimize λ or optimize grouping of w elements.
 - Easy to relax IID assumption.
 - E.g., hierarchical Bayesian models for data from different sources.
 - Sayesian optimization: fastest rates for some non-convex problems.
 - O Allows models with unknown/infinite number of parameters.
 - E.g., number of clusters or number of states in hidden Markov model.
- Why isn't everyone using this?
 - Philosophical: Some people don't like "subjective" prior.
 - Computational: Typically leads to nasty integration problems.

Coin Flipping Example: MAP Approach

• MAP vs. Bayesian for a simple coin flipping scenario:

Our likelihood is a Bernoulli,

 $p(H|\theta) = \theta.$

Our prior assumes that we are in one of two scenarios:

- The coin has a 50% chance of being fair ($\theta = 0.5$).
- The coin has a 50% chance of being rigged ($\theta = 1$).
- Our data consists of three consecutive heads: 'HHH'.
- What is the probability that the next toss is a head?
 - MAP estimate is $\hat{\theta} = 1$, since $p(\theta = 1|HHH) > p(\theta = 0.5|HHH)$.
 - So MAP says the probability is 1.
 - But MAP overfits: we believed there was a 50% chance the coin is fair.

Coin Flipping Example: Posterior Distribution

• Bayesian method needs posterior probability over θ ,

$$\begin{split} p(\theta = 1|HHH) &= \frac{p(HHH|\theta = 1)p(\theta = 1)}{p(HHH)} \\ &= \frac{p(HHH|\theta = 1)p(\theta = 1)}{p(HHH|\theta = 0.5)p(\theta = 0.5) + p(HHH|\theta = 1)p(\theta = 1)} \\ &= \frac{(1)(0.5)}{(1/8)(0.5) + (1)(0.5)} = \frac{8}{9}, \end{split}$$

and similarly we have $p(\theta = 0.5|HHH) = \frac{1}{9}$.

So given the data, we should believe with probability ⁸/₉ that coin is rigged.
But there is still a ¹/₉ probability that it is fair.

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Coin Flipping Example: Posterior Predictive

• Posterior predictive gives probability of head given data and prior,

$$p(H|HHH) = p(H, \theta = 1|HHH) + p(H, \theta = 0.5|HHH)$$

= $p(H|\theta = 1, HHH)p(\theta = 1|HHH) + p(H|\theta = 0.5, HHH)p(\theta = 0.5|HHH)$
= $(1)(8/9) + (0.5)(1/9) = 0.94.$ = 0.94

- So the correct probability given our assumptions/data is 0.94, and not 1.
- Notice that there was no optimization of the parameter θ :
 - In Bayesian stats we condition on data and integrate over unknowns.

Coin Flipping Example: Discussion

Comments on coin flipping example:

- Bayesian prediction uses that HHH could come from fair coin.
- As we see more heads, posterior converges to 1.
 - ML/MLE/Bayes usually agree as data size increases.
- If we ever see a tail, posterior of $\theta = 1$ becomes 0.
- If the prior is correct, then Bayesian estimate is optimal:
 - Bayesian decision theory gives optimal action incorporating costs.
- If the prior is incorrect, Bayesian estimate may be worse.
 - This is where people get uncomfortable about "subjective" priors.
- But ML/MAP are also based on "subjective" assumptions.

Bayesian Model Averaging

- In 340 we saw that model averaging can improve performance.
 - E.g., random forests average over random trees that overfit.
- But should all models get equal weight?
 - What if we find a random stump that fits the data perfectly?
 - Should this get the same weight as deep random trees that likely overfit?
 - In science, research may be fraudulent or not based on evidence.
 - E.g., should we vaccines cause autism or climate change denial models?
- In these cases, nave averaging may do worse.

Bayesian Model Averaging

- Suppose we have a set of m probabilistic classifiers w_j
 - Previously our ensemble method gave all models equal weights,

$$p(\hat{y}|\hat{x}) = \frac{1}{m} p(\hat{y}|\hat{x}, w_1) + \frac{1}{m} p(\hat{y}|\hat{x}, w_2) + \dots + \frac{1}{m} p(\hat{y}|\hat{x}, w_m).$$

• Bayesian model averaging weights by posterior,

 $p(\hat{y}|\hat{x}) = p(w_1|X, y)p(\hat{y}|\hat{x}, w_1) + p(w_2|X, y)(\hat{y}|\hat{x}, w_2) + \dots + p(w_m|X, y)p(\hat{y}|\hat{x}, w_m).$

- So we should weight by probability that w_i is the correct model.
 - Equal weights assume all models are equally probable.

Bayesian Model Averaging

• Weights are posterior, so proportional to likelihood times prior:

 $p(w_j|X, y) \propto p(y|X, w_j)p(w_j).$

- Likelihood gives more weight to models that predict y well.
- Prior should gives less weight to models that are likely to overfit.
- This is how rules of probability say we should weight models.
 - It's annoying that it requires a "prior" belief over models.
 - But as $n \to \infty$, all weight goes to "correct" model[s] w^* as long as $p(w^*) > 0$.

6 Ingredients of Bayesian Inference

• Likelihood p(y|X, w).

• Probability of seeing data given parameters.

2 Prior $p(w|\lambda)$.

• Belief that parameters are correct before we've seen data.

3 Posterior $p(w|X, y, \lambda)$.

- Probability that parameters are correct after we've seen data.
- We won't use the MAP "point estimate", we want the whole distribution.

6 Ingredients of Bayesian Inference

• Posterior predictive $p(\hat{y}|\hat{x}, X, y, \lambda)$.

- Probability of new data given old, integrating over parameters.
- This tells us which prediction is most likely given data and prior.

(5) Marginal likelihood $p(y|X, \lambda)$ (also called evidence).

- Probability of seeing data given hyper-parameters.
- We'll use this later for setting hyper-parameters.
- Cost $C(\hat{y}|\tilde{y})$.
 - The penalty you pay for predicting \hat{y} when it was really was \tilde{y} .
 - Leads to Bayesian decision theory: predict to minimize expected cost.

Summary

- Convolutional neural networks: unprecedented image classification performance.
 - Gradient descent on input images leads to inceptionism and artistic style transfer.
- Fully-convolutional networks:
 - Let us apply convolutional networks for structured prediction problems.
- Bayesian statistics:
 - Condition on data and integrate (rather than maximize) over posterior.
- Next time: we relax IID and get a different answer than "use cross-validation".