

# CS540 Introduction to Artificial Intelligence Deep Learning I: Convolutional Neural Networks Yingyu Liang

University of Wisconsin-Madison

Nov 2, 2021

Slides created by Sharon Li [modified by Yingyu Liang]

# Outline

- Intro of convolutional computations
  - 2D convolution
  - Padding, stride
  - Multiple input and output channels
  - Pooling



We first want to answer the question: why we need convolutional neural networks? Can't we just use the standard deep networks?

We will mention two main reasons.



To illustrate the first reason, consider the running example of image classification. A typical image can have millions of pixels.



Suppose we use a standard neural network (also called fully connected networks in contrast to convolutional networks). Even with only one hidden layer with only 100 hidden neurons, the number of parameters in the first layer is ~3.6 billion! This is too large even for modern computing resources.



Convolutional networks have much less parameters, and thus are used to replace the fully connected networks.



The second reason to use convolutions is that they can make use of properties of computer vision tasks on images. Consider identifying the face of a particular person in an image with many faces.



The pattern we're interested in (the face) appears in a local patch. This is called the locality property. The pattern can also appear in different locations of the images. This is called translation invariance property. Convolution can make use of these two properties.



Given 2D input matrix, convolution has a 2D kernel matrix (also called filter). We put a sliding window (of the same size as the kernel) on the input, and then multiply the corresponding entries in the window and in the kernel, and sum up the multiplications' outcomes. This gives an output entry.

Then we move the sliding window to different locations in the input matrix, and compute in the same way to get the corresponding output entries.

Note that: if we view the sliding window and kernel as vectors, then the output entry is exactly the inner product between these two vectors. Inner products measure similarities. Therefore, the output entry can be viewed as a measurement of the similarity between the sliding window and the pattern represented by the kernel. If the window contains the pattern of kernel, the output entry will be large (detecting the presence of the pattern in this window). That means, convolution can serve as pattern detector.





We move the sliding window to the right, and compute the corresponding output entry 25.



We move the sliding window to the bottom, and compute the corresponding output entry 37.



We move the sliding window to the right and bottom corner, and compute the corresponding output entry 43.



In general, suppose we have input matrix X with height n\_h and width n\_w, and we have kernel matrix W with height k\_h and k\_w. Then the output is a matrix of a particular size (n\_h-k\_h+1) by (n\_w- k\_w+1).

To see this, consider only the width (same reasoning for the height). In the leftmost location, the sliding window's left end aligns with the column 1 of the input. In the rightmost location, the sliding window's right end align with the column  $n_w$  of the input, and thus its left end aligns with the column  $(n_w - k_w + 1)$  of the input. Therefore, there are in total  $(n_w - k_w + 1)$  possible locations for the sliding window. This is also the width of the output matrix.



The convolution can also involve a bias scalar. Note that we will add the scalar to each entry of the output matrix.



Some practical examples of convolution's effect on an image. If we use the first kernel (which puts a weight 8 on the central pixel and subtracts all the surrounding pixels), then the effect is edge detection, ie, the output image highlights the edges.

If we use the second kernel (a smaller weight 5 for the center and subtract the immediate neighboring pixels), then the effect is sharpening the image.

If we use the third kernel which leads to a weighted average of the pixels in the window, the effect is smoothing the image (more precisely, Gaussian blur).

Different kernels can be used for different purposes.

### **Convolutional Neural Networks**

•Strong empirical application performance

•Convolutional networks: neural networks that use convolution in place of general matrix multiplication in at least one of their layers



Convolutions lead to fewer parameters and few computation (=connections in the network).

Fully connected layer has (input size) x (output size) connections



Convolutional layer has at most (kernel size) x (output size) connections

# **Efficiency of Convolution**



(ignoring bias)

#parameters:

Convolution's is equal to the entries in the kernel which is 2. Fully connected layer's is equal to the number of entries in the weight matrix, which is (input size) X (output size).

#computations:

For convolution, for each output entry: we need to multiple the kernel's entries with the sliding window's and then sum up, and thus #multiplications=kernel\_size, #additions=kernel\_size -1.

For fully connected layer (also called dense layer), for each output entry: we need to multiple the weight vector with the input and then sum up, and thus #multiplications=input\_size, #additions=input\_size -1.





Slide the window to different locations. Don't forget to add the bias to each output entry.



# Padding

- Given a 32 x 32 input image
- Apply convolution with 5 x 5 kernel
- 28 x 28 output with 1 layer
- 4 x 4 output with 7 layers



# Padding

- Given a 32 x 32 input image
- Apply convolution with 5 x 5 kernel
- 28 x 28 output with 1 layer
- 4 x 4 output with 7 layers
- Shape decreases faster with larger kernels
  - Shape reduces from  $n_h \times n_w$  to
    - $(n_h k_h + 1) \times (n_w k_w + 1)$



The issue with 2D conv: each time it can shrink the size of the layer.



To address the issue of shrining size, we can pad rows/columns (with only 0's) to the input matrix. Then move the sliding window on the padded input.



# Padding

• Padding  $p_h$  rows and  $p_w$  columns, output shape will be

 $(n_h - k_h + p_h + 1) \times (n_w - k_w + p_w + 1)$ 

If we add p\_h rows, then along the height dimension, we have p\_h more locations for the sliding window, and thus the output height is increased by p\_h. Similar for the width dimension.

## Padding

• Padding  $p_h$  rows and  $p_w$  columns, output shape will be

 $(n_h - k_h + p_h + 1) \times (n_w - k_w + p_w + 1)$ 

- A common choice is  $p_h = k_h 1$  and  $p_w = k_w 1$
- Odd  $k_h$ : pad  $p_h/2$  on both sides
- Even  $k_h$ : pad  $[p_h/2]$  on top,  $\lfloor p_h/2 \rfloor$  on bottom

The common choice is to make sure the output shape=input shape.

If k\_h is even and  $p_h = k_h - 1$  is odd, we can round  $p_h/2$  up to the nearest integer (called the ceil function). We can also round it down to the nearest integer ( called the floor function). ceil(4.5) = 5 and floor(4.5)=4.



We can move >1 positions each time we move the sliding window.

The example shows a case we have stride 3 for height and stride 2 for width.



#### Stride

• Given stride *s<sub>h</sub>* for the height and stride *s<sub>w</sub>* for the width, the output shape is

 $\lfloor (n_h - k_h + p_h + s_h)/s_h \rfloor \times \lfloor (n_w - k_w + p_w + s_w)/s_w \rfloor$ 

In general, suppose we have input matrix X with height n\_h and width n\_w, and we have kernel matrix W with height k\_h and k\_w, and we pad p\_h rows and p\_w columns, and we use stride s\_h for height and s\_w for width. Then the output is a matrix of a particular size in the expression.

To see this, consider only the width (same reasoning for the height). The padded input has n\_w+p\_w columns, indexed as column 1 to column (n\_w+p\_w). In the leftmost location, the sliding window's left end aligns with the column 1 of the input. If we slide it to the right once, the sliding window's left end aligns with the column 1+s\_w of the input. If we slide it to the right 2 times, the sliding window's left end aligns with the column 1+2\*s w of the input.

Suppose the rightmost location is by sliding the original window to the right t times, then the sliding window's left end aligns with the column  $1+t^s_w$  of the input. Then the sliding window's right end aligns with the column  $(1+t^s_w + k_w - 1)$  of the input.

We know that  $(1+t^*s_w + k_w - 1) \le n_w + p_w$ . This means

Note that the total number of possible locations for the sliding window is (t+1):

t+1 <= (n\_w - k\_w + p\_w + s\_w)/s\_w.

It needs to be an integer. So

 $t+1 = floor((n_w - k_w + p_w + s_w)/s_w).$ 

This is just the output width.

#### Stride

• Given stride *s<sub>h</sub>* for the height and stride *s<sub>w</sub>* for the width, the output shape is

$$\lfloor (n_h - k_h + p_h + s_h)/s_h \rfloor \times \lfloor (n_w - k_w + p_w + s_w)/s_w \rfloor$$

• With  $p_h = k_h - 1$  and  $p_w = k_w - 1$ 

$$\lfloor (n_h + s_h - 1)/s_h \rfloor \times \lfloor (n_w + s_w - 1)/s_w \rfloor$$

• If input height/width are divisible by strides

$$(n_h/s_h) \times (n_w/s_w)$$

f input height/width are divisible by strides:  $n_h/s_h$  is an integer, but  $(s_h-1)/s_h$  is smaller than 1, so floor $(n_h+s_h-1)/s_h$  =  $n_h/s_h$ . Similar for the width dimension.





We can simply apply the math expression. Or for this simple case, we can count the possible locations for the sliding window. For the width, the left end of the window can align with the following columns of the input: column 1, 3, 5. So the output width is 3. Similar for the height.



# **Multiple Input Channels**

- Color image may have three RGB channels
- Converting to grayscale loses information



# Multiple Input Channels

- Color image may have three RGB channels
- Converting to grayscale loses information



We would like to be able to directly handle such multiple-channel inputs.



For multiple-channel inputs, we will use kernel with the same number of channels (each channel is a 2D kernel matrix, so the overall kernel is 3D).

Put a sliding window across all input channels; for each channel, do the multiplication and sum; then sum up all results of all channels to get one output entry.

Move the sliding window across all input channels simultaneously; do the computation to get different output entries.



In general, the input X can have c\_i input channels. The overall kernel is 3D with the same number of channels. The output shape remains the same; we can think of as: first compute the output matrix of the convolution for each channel, then sum up the output matrices of all channels.

#### Multiple Output Channels

- No matter how many inputs channels, so far we always get single output channel
- We can have **multiple 3-D kernels**, each one generates an output channel

If we use multiple 3D kernels, then we get multiple output channels: Each 3D kernel leads to one output channel.

#### Multiple Output Channels

- No matter how many inputs channels, so far we always get single output channel
- We can have **multiple 3-D kernels**, each one generates an output channel

• Input 
$$\mathbf{X} : c_i \times n_h \times n_w$$
  $\mathbf{V} = \mathbf{X} + \mathbf{W}$ 

• Kernels W : 
$$c_o \times c_i \times k_h \times k_w$$

• Output 
$$\mathbf{Y}: c_o \times m_h \times m_w$$

$$\mathbf{r}_{i,:,:} = \mathbf{A} \land \mathbf{w}_{i,:,:,:}$$
  
for  $i = 1,..., c_o$ 

Now we have c\_o so many 3D kernels (and the overall kernel is 4D). The number of output channels = the number of 3D kernels.

# Multiple Input/Output Channels

• Each 3-D kernel may recognize a particular pattern



In practical applications, when we learn convolutional networks (ie, learn the kernel matrices in the convolutions), the kernel can correspond to different interesting patterns, like the famous Gabor filters (simple geometric patterns like vertical lines, diagonal lines, color dots etc).

Recall that convolution can be viewed as detecting patterns represented by the kernels. So the convolutional networks can learn interesting patterns and store them in the kernels, and use the kernels to detect these patterns in the images to do the computer vision tasks like image classification.

Q3. Suppose we want to perform convolution on a RGB image of size 224x224 (no padding) with 64 kernels, each with height 3 and width 3. Stride = 1. Which is a reasonable estimate of the total number of scalar multiplications involved in this operation (without considering any optimization in matrix multiplication)?

A. 64x3x3x222x222

B. 64x3x3x222

C. 3x3x222x222

D. 64x3x3x3x222x222

Q3. Suppose we want to perform convolution on a RGB image of size 224x224 (no padding) with 64 kernels, each with height 3 and width 3. Stride = 1. Which is a reasonable estimate of the total number of scalar multiplications involved in this operation (without considering any optimization in matrix multiplication)?

A. 64x3x3x222x222

B. 64x3x3x222

C. 3x3x222x222

D. 64x3x3x3x222x222

For each kernel, since stride=1, we slide the window to 222x222 different locations. For each location, the number of multiplication is equal to the number of entries in the kernel, which is 3x3x3 (height x width x channels). So in total 64x3x3x3x222x222. Q4. Suppose we want to perform convolution on a RGB image of size 224x224 (no padding) with 64 kernels, each with height 3 and width 3. Stride = 1. The convolution layer has bias parameters. Which is a reasonable estimate of the total number of learnable parameters?

A. 64x222x222

B. 64x3x3x222

C. 3x3x3x64

D. (3x3x3+1)x64

Q4. Suppose we want to perform convolution on a RGB image of size 224x224 (no padding) with 64 kernels, each with height 3 and width 3. Stride = 1. The convolution layer has bias parameters. Which is a reasonable estimate of the total number of learnable parameters?

A. 64x222x222

B. 64x3x3x222

C. 3x3x3x64

D. (3x3x3+1)x64

Each kernel is 3D kernel across 3 input channels, so has 3x3x3 parameters. Each kernel has 1 bias parameter. So in total (3x3x3+1)x64





Recall that the convolution is detecting the pattern represented by the filter/kernel: if the sliding window contains a similar pattern to the filter, the corresponding output entry will be large. If the pattern move to a different location in the image, the large output entry will also move to the corresponding location.



To be robust to the translation of the large output entry (due to the translation of the pattern), we can do MAX over the output entries of the convolution. This is max pooling.



In max pooling we also have a sliding window, but no kernel. The corresponding output entry is simply the max value in the window.

Then we move the sliding window to different locations, and compute the corresponding output entries.



**#output channels = #input channels** 

Because sliding window, the notions of padding/stride/multiple-channels also apply to pooling.

channel

Two key differences of pooling from convolution:

1. No learnable parameters

2. Apply pooling on the input channels individually, no sum across the inputs as in convolution.

# **Average Pooling**

- Max pooling: the strongest pattern signal in a window
- Average pooling: replace max with mean in max pooling
- The average signal strength in a window







We have the 4 possible locations of the sliding window, shown in different colors. Average pooling computes the mean in each window.





We have the 4 possible locations of the sliding window, shown in different colors. Max pooling computes the max value in each window.

# Summary

- Intro of convolutional computations
  - 2D convolution
  - Padding, stride
  - Multiple input and output channels
  - Pooling



Acknowledgement: Some of the slides in these lectures have been adapted from materials developed by Alex Smola and Mu Li: https://courses.d2l.ai/berkeley-stat-157/index.html