

BASICS OF DEEP LEARNING

a. asensio ramos
@aasensior
github.com/aasensio



CONTENT

- ▶ Introduction
- ▶ Neural networks
 - ▶ Basics : supervised vs unsupervised, regression, classification, deep learning
 - ▶ Architecture of a neural network
 - ▶ Types of neural networks: fully connected, convolutional, recurrent
 - ▶ Activation functions
 - ▶ Pooling
 - ▶ Residual connections
 - ▶ Batch normalization
 - ▶ Training
 - ▶ Loss functions and stochastic gradient descent
 - ▶ Backpropagation
- ▶ Applications in Solar Physics and other fields
- ▶ Practical example

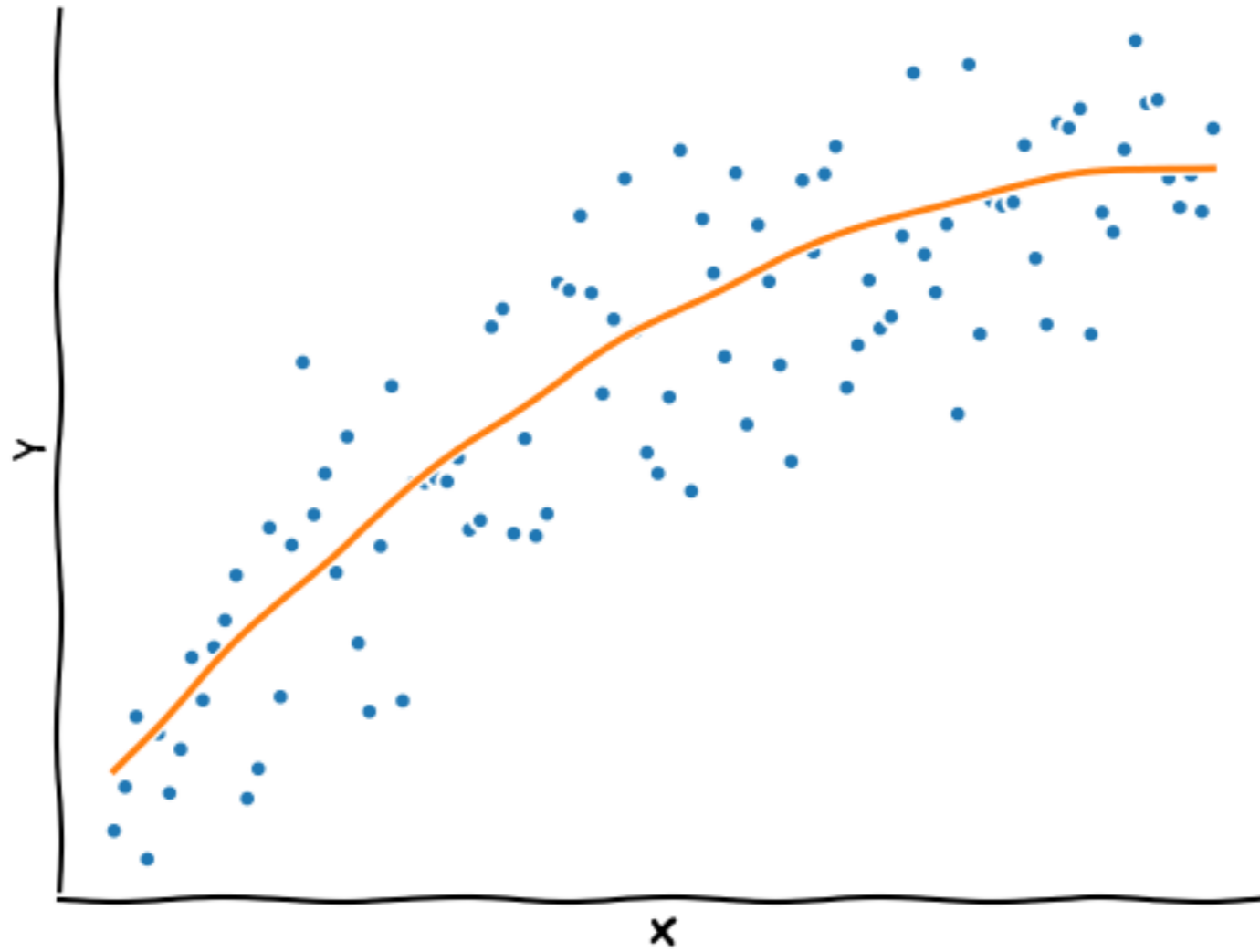
<https://github.com/aasensio/solarnet19>

Introduction

what is machine learning?

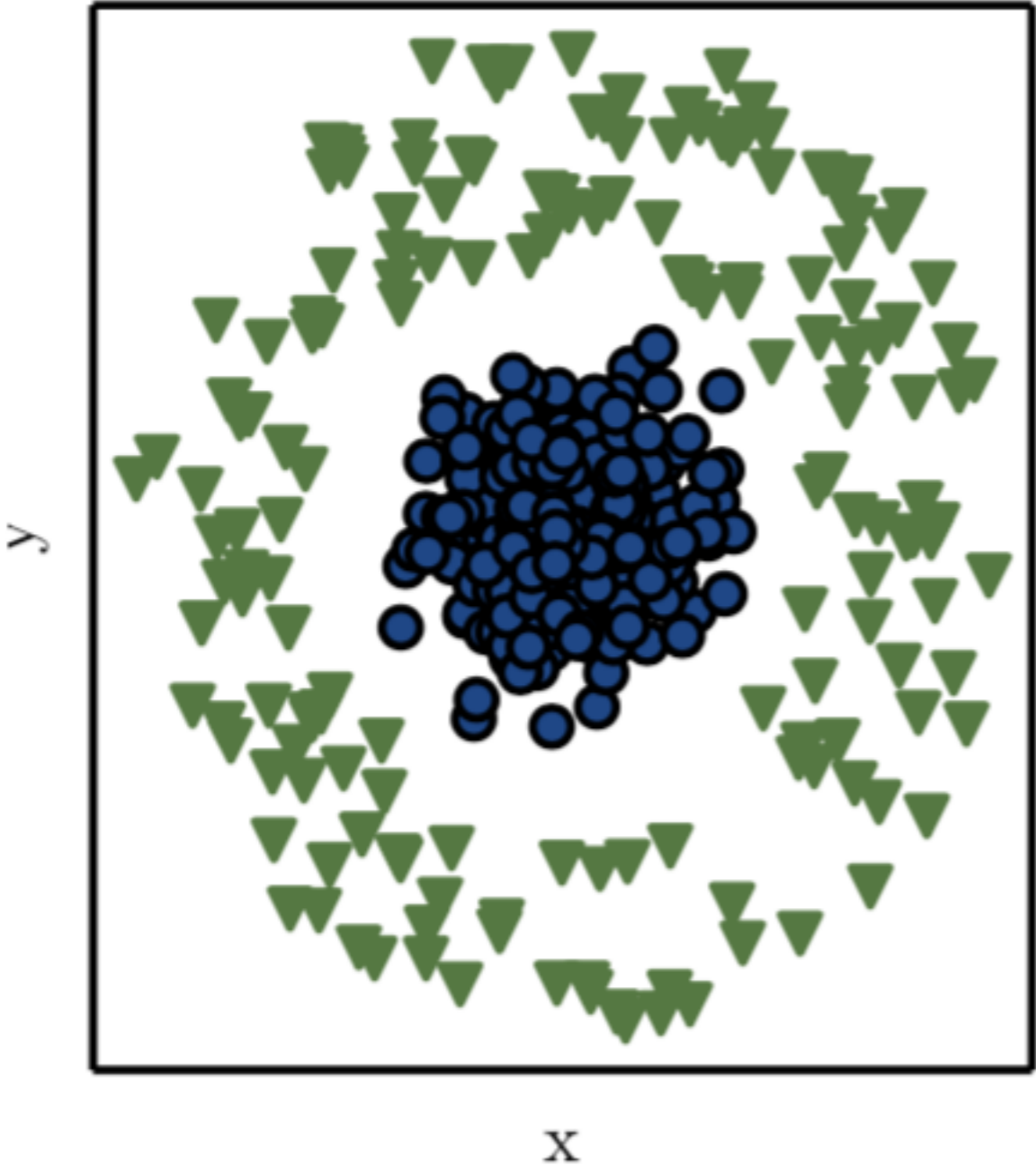
the focus of Machine Learning (ML) is to give computers the ability to learn from data, so that they may accomplish tasks that humans have difficulty expressing in pure code

REGRESSION

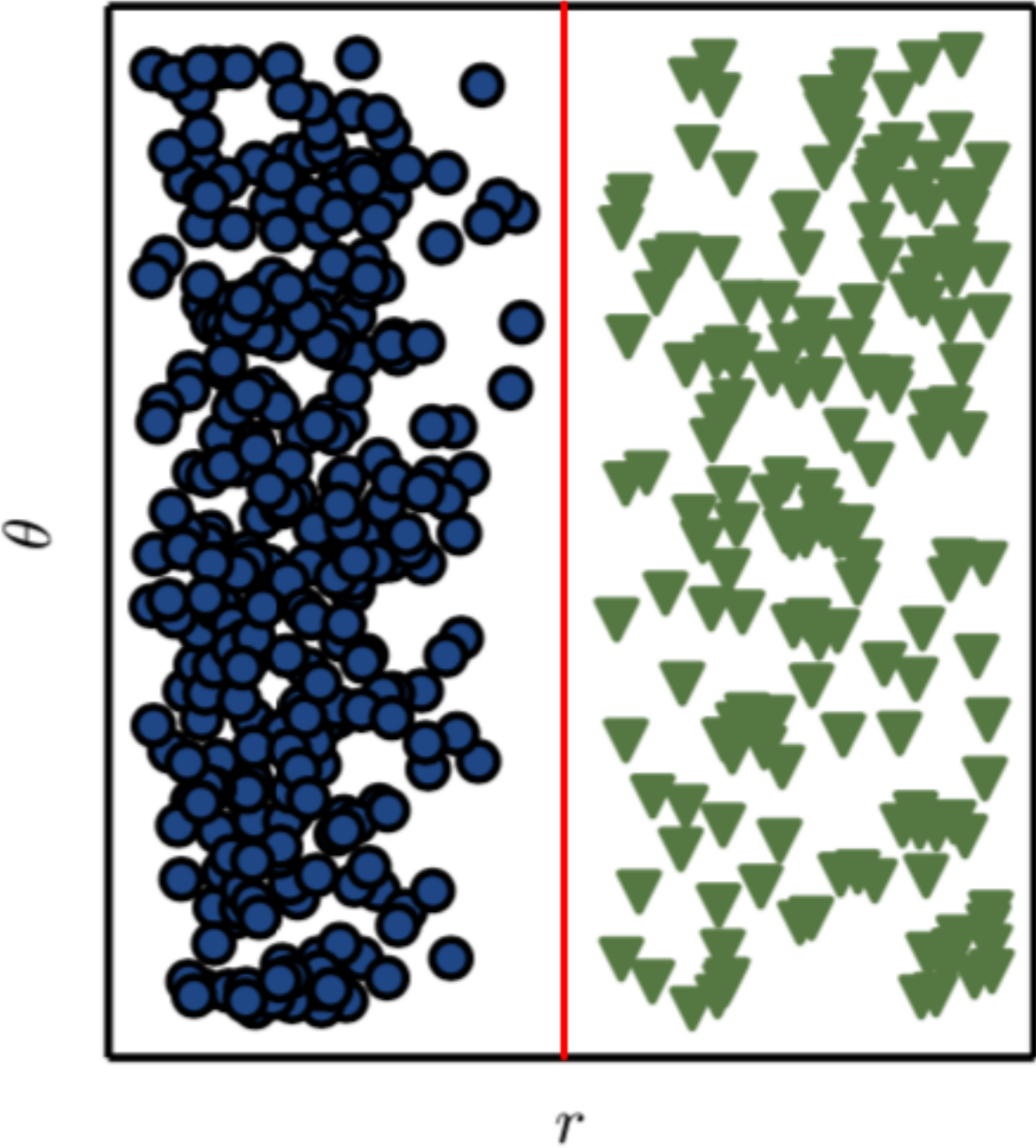


CLASSIFICATION

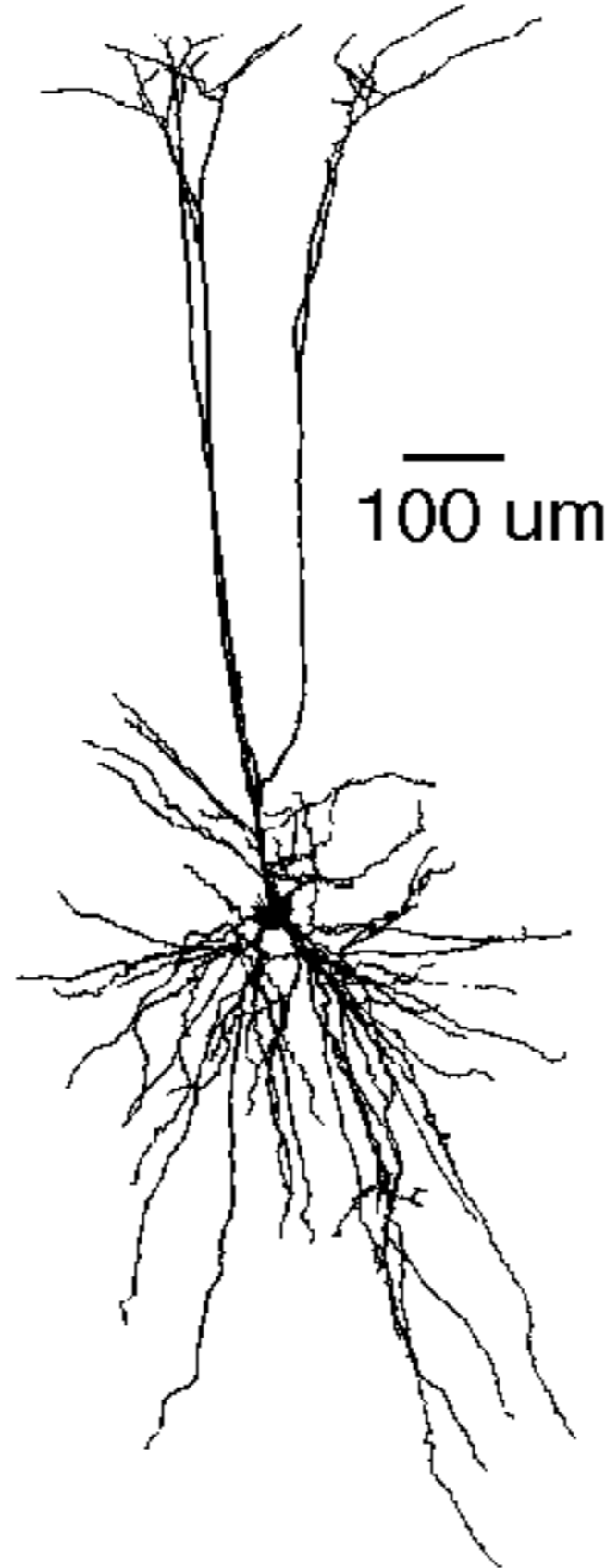
Cartesian coordinates



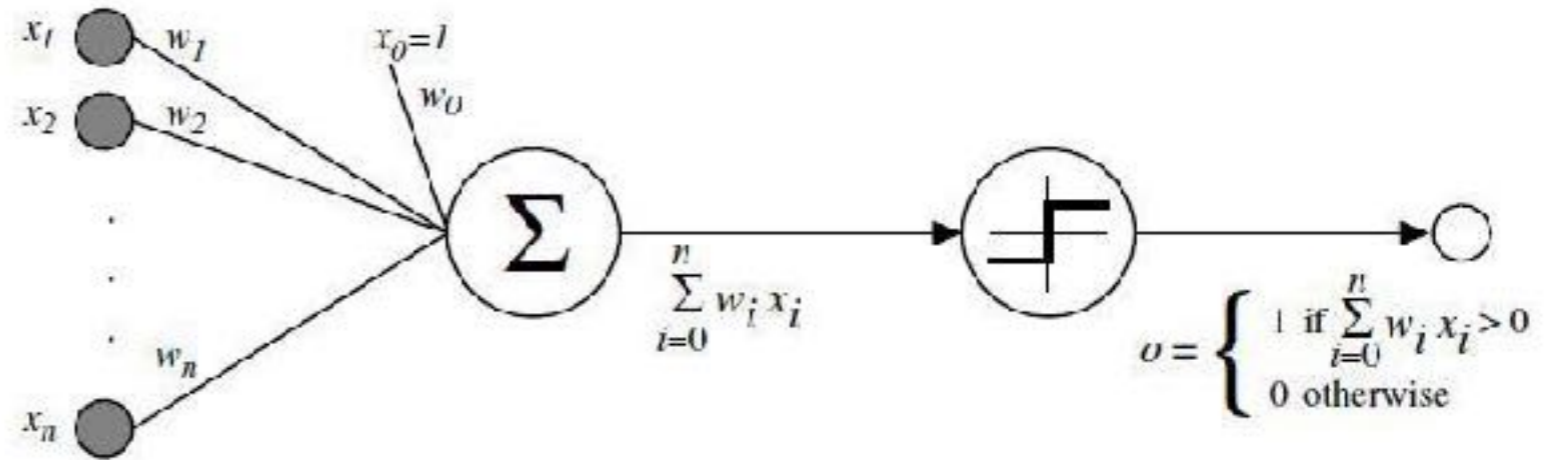
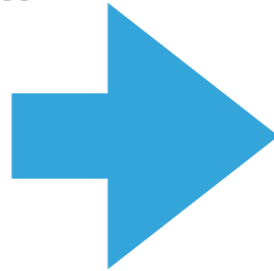
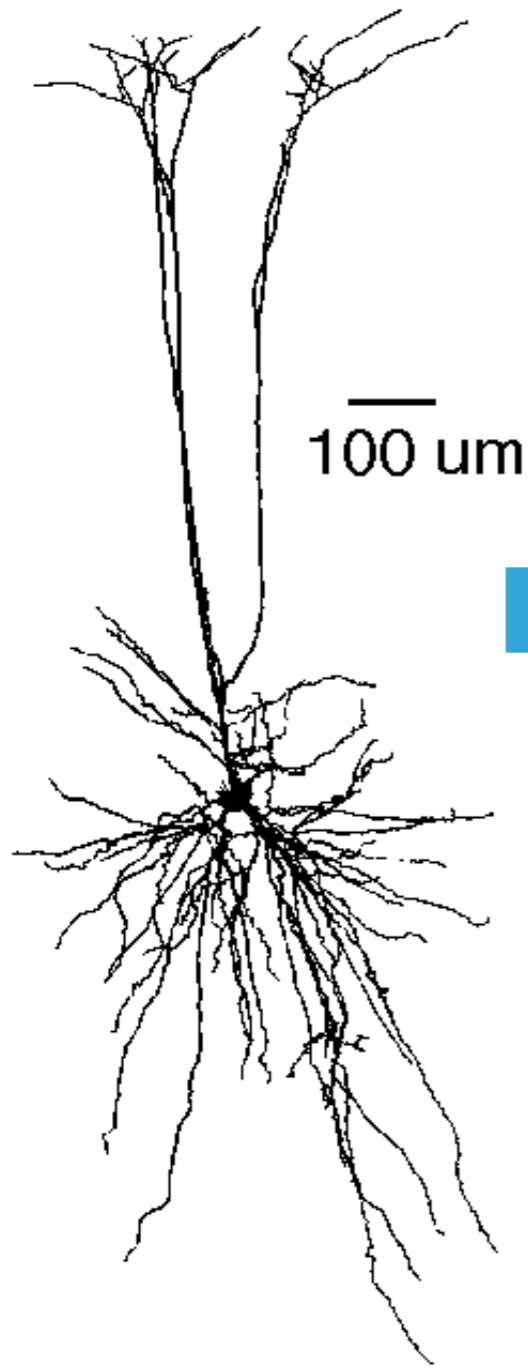
Polar coordinates



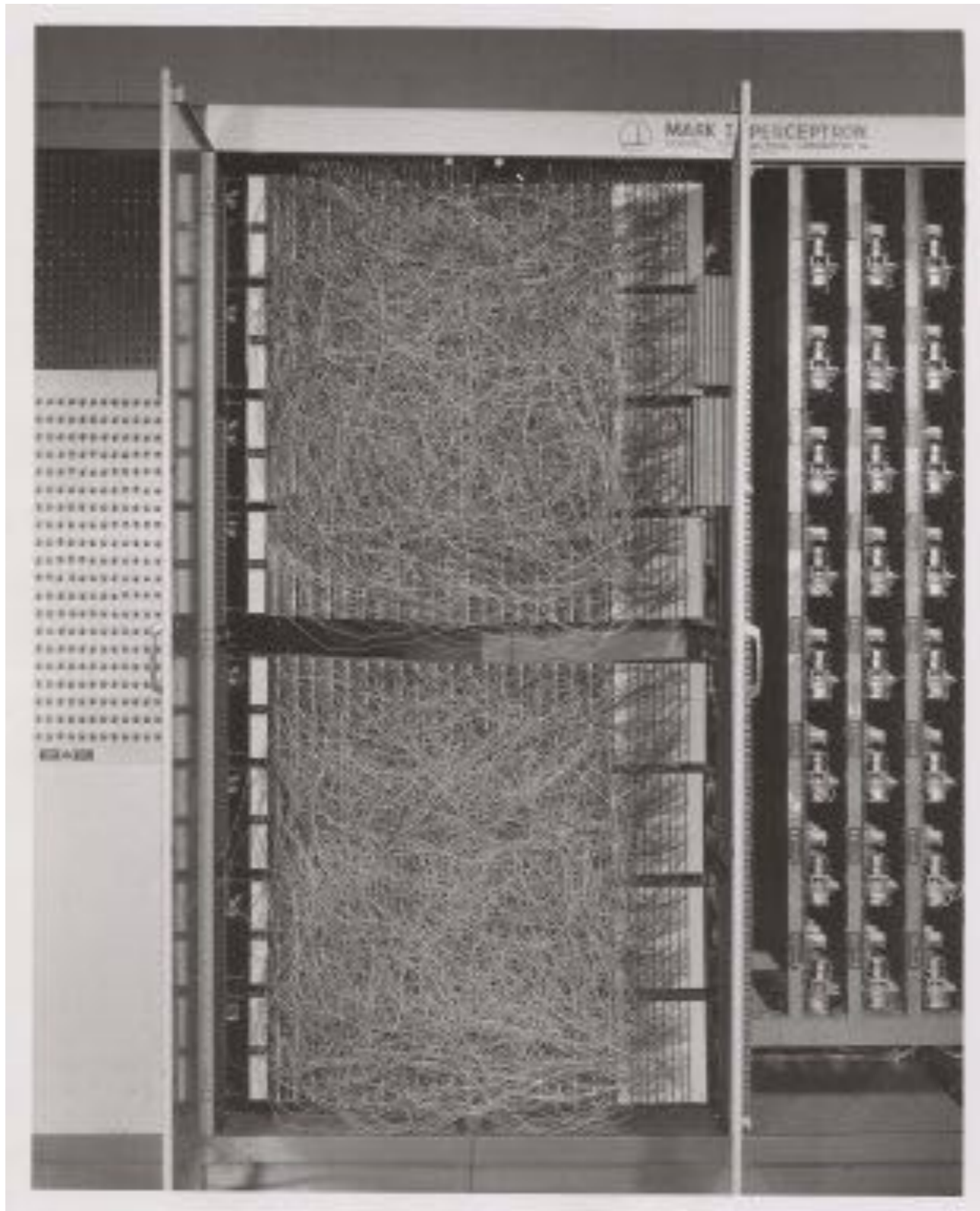
NATURAL NEURAL NETWORKS



ARTIFICIAL NEURAL NETWORKS

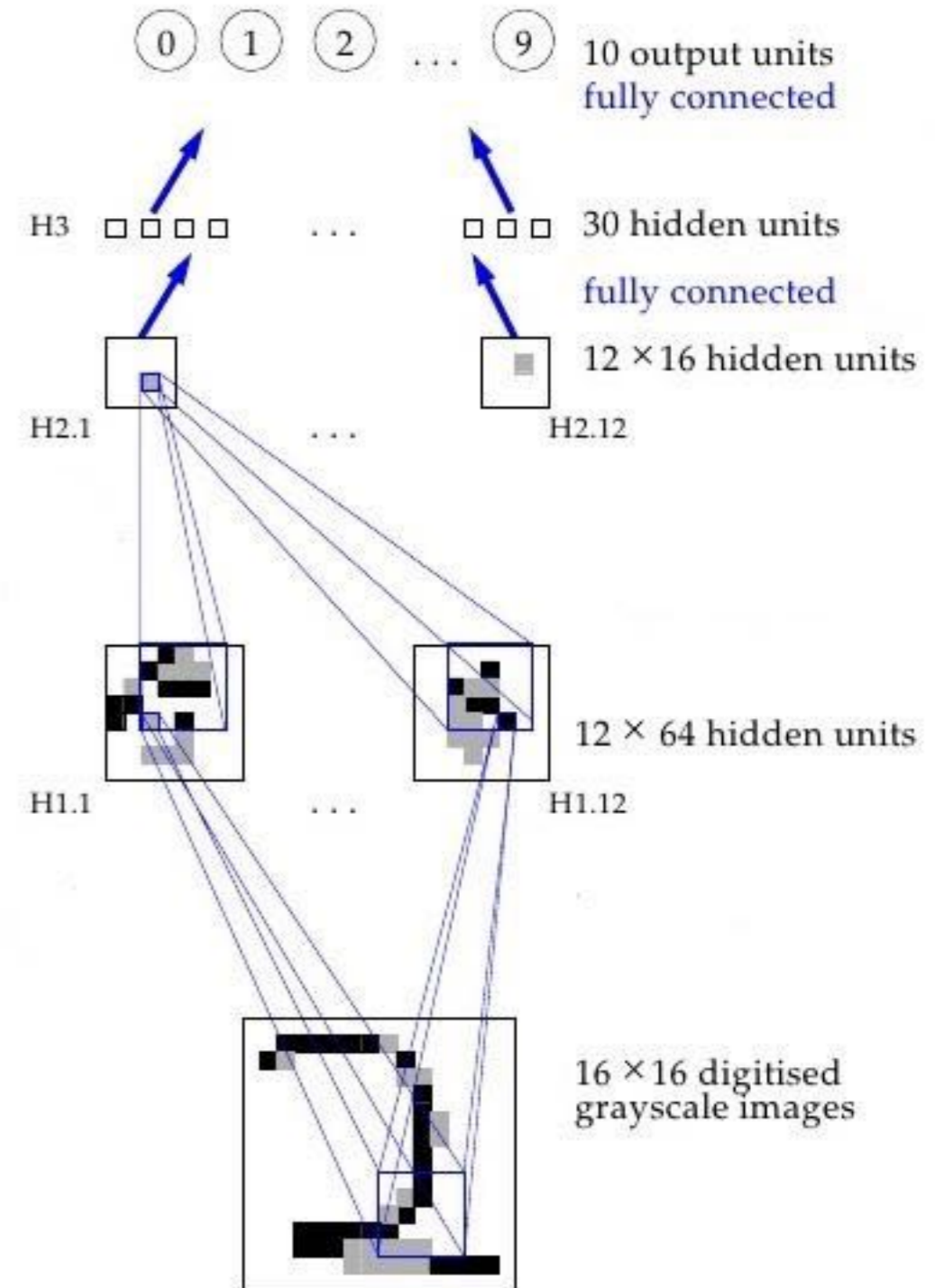
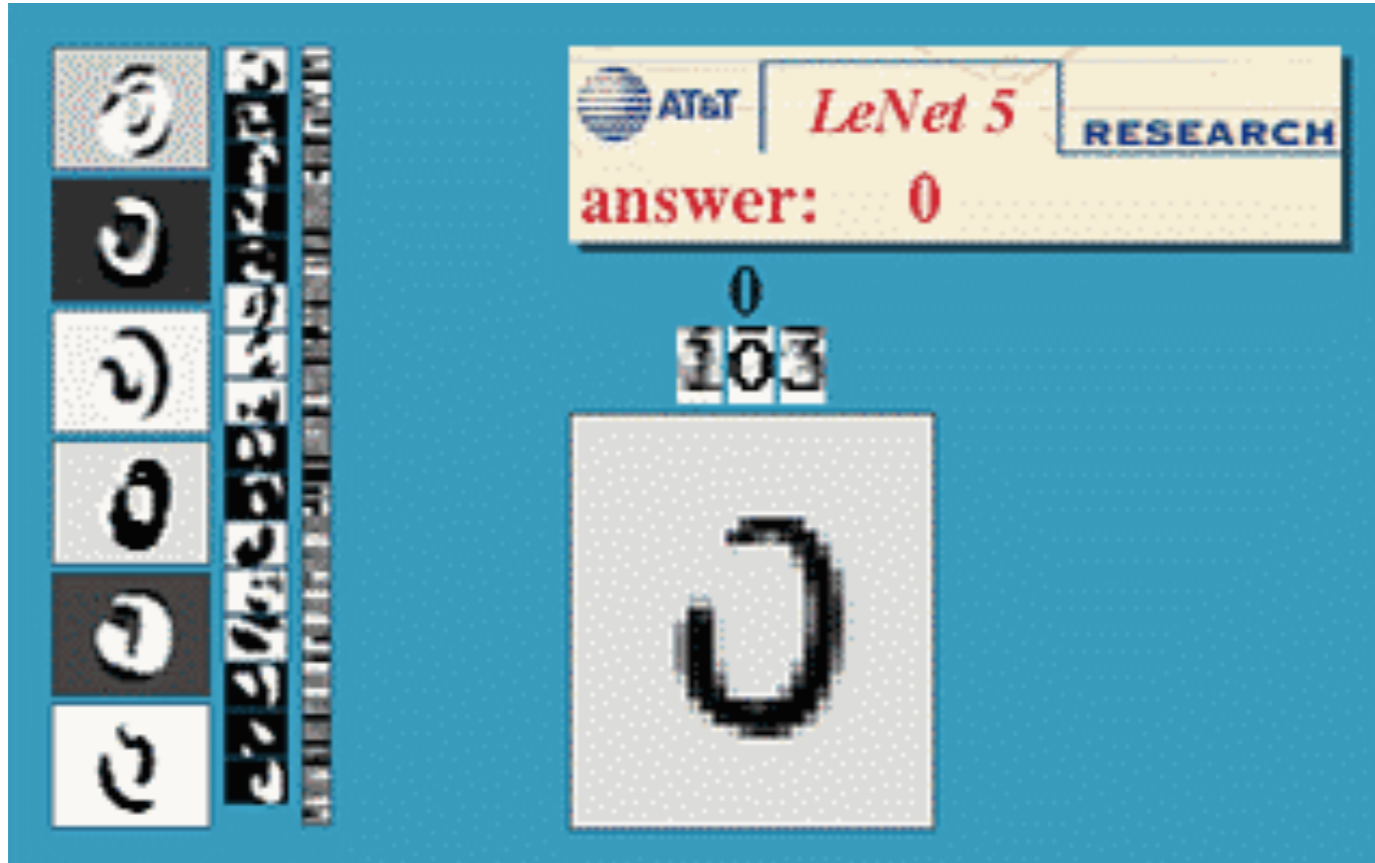


MARK I PERCEPTRON : FRANK ROSENBLATT

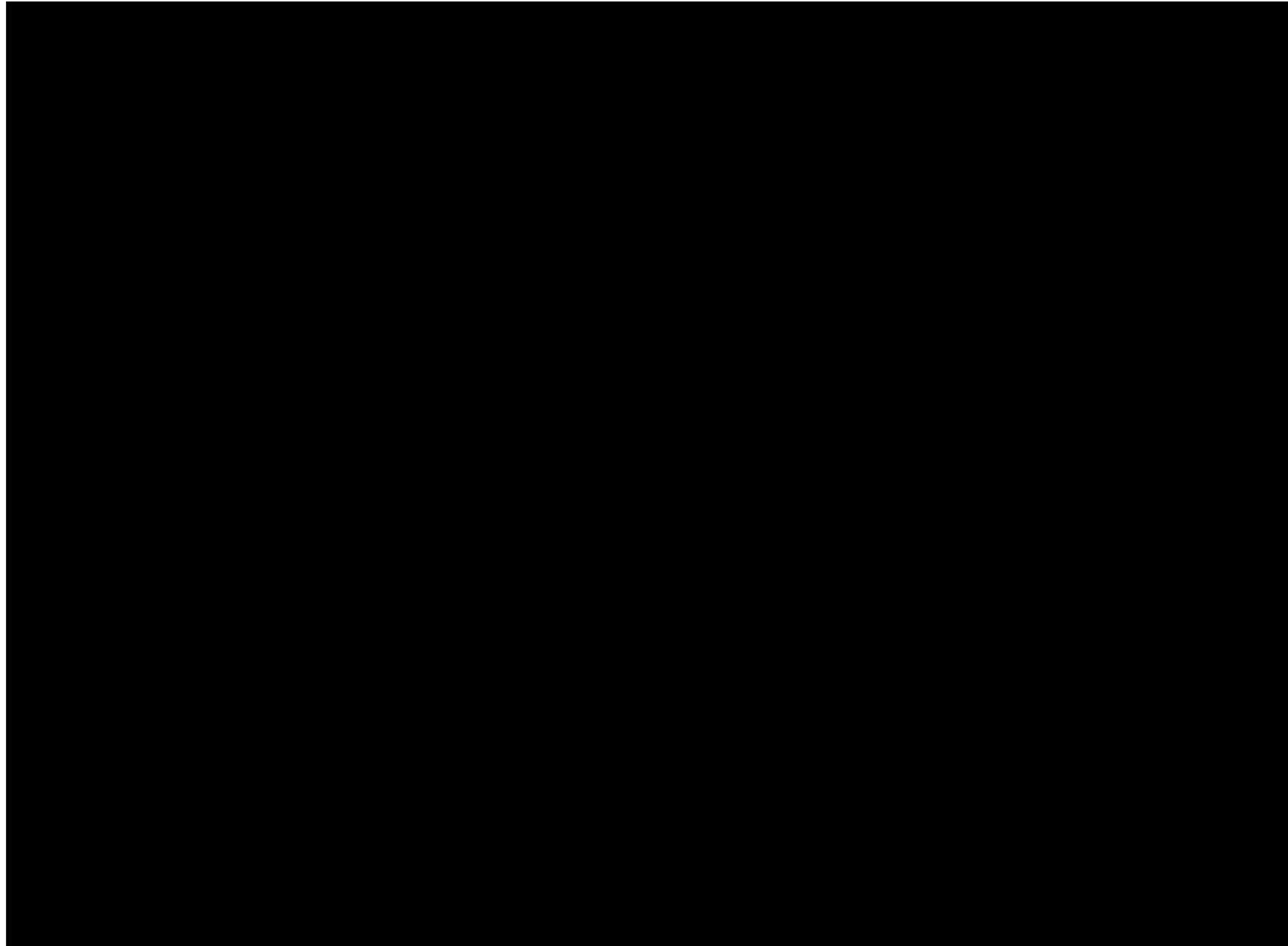


Source: Arvin Calspan Advanced Technology Center; Hecht-Nielsen, R. Neurocomputing (Reading, Mass.: Addison-Wesley, 1990)

CONVOLUTIONAL NEURAL NETWORKS : YANN LACUN



CONVOLUTIONAL NEURAL NETWORKS : YANN LECUN

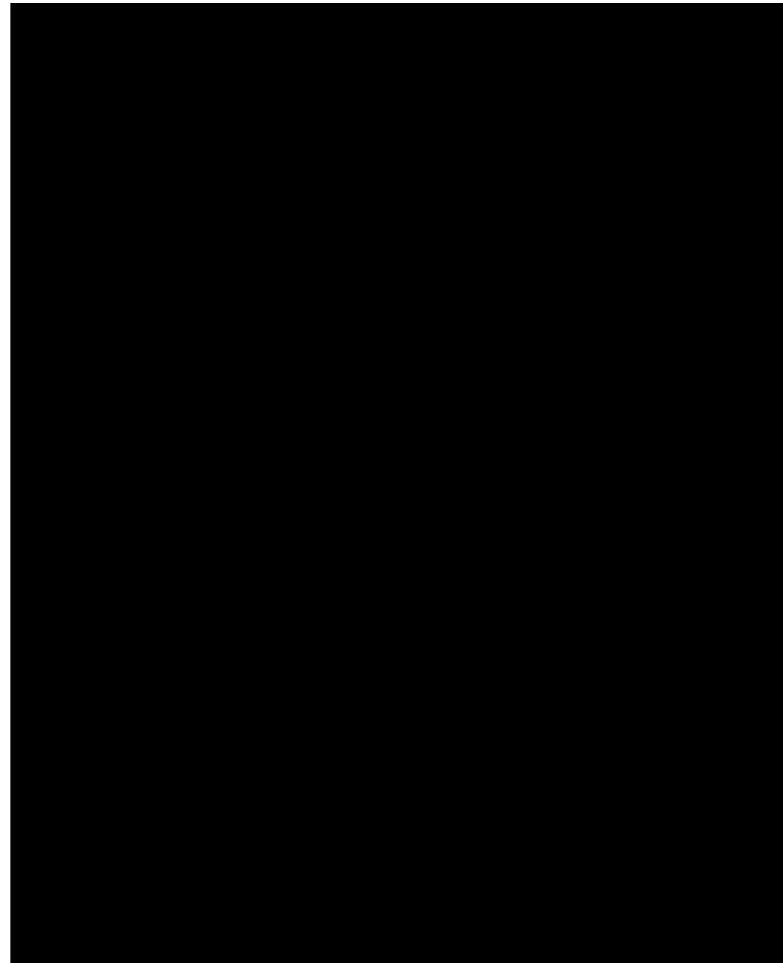


RANDOM PLAYER



TRAINED PLAYER

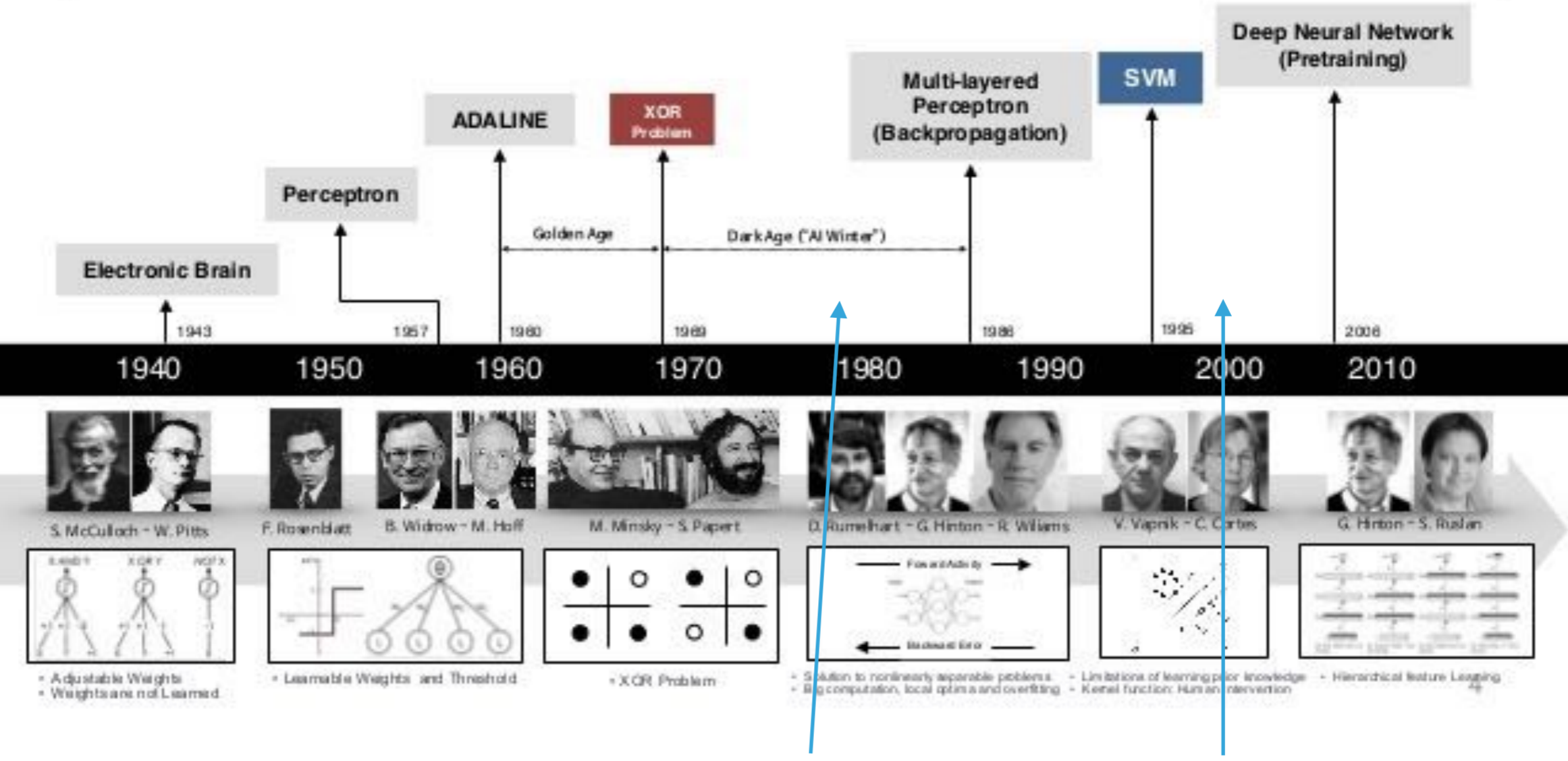
After 240 min of training



AI WINTERS

Brief History of Neural Network

DEVIEW
2015



1ST AI WINTER

2ND AI WINTER

BE PERSEVERANT



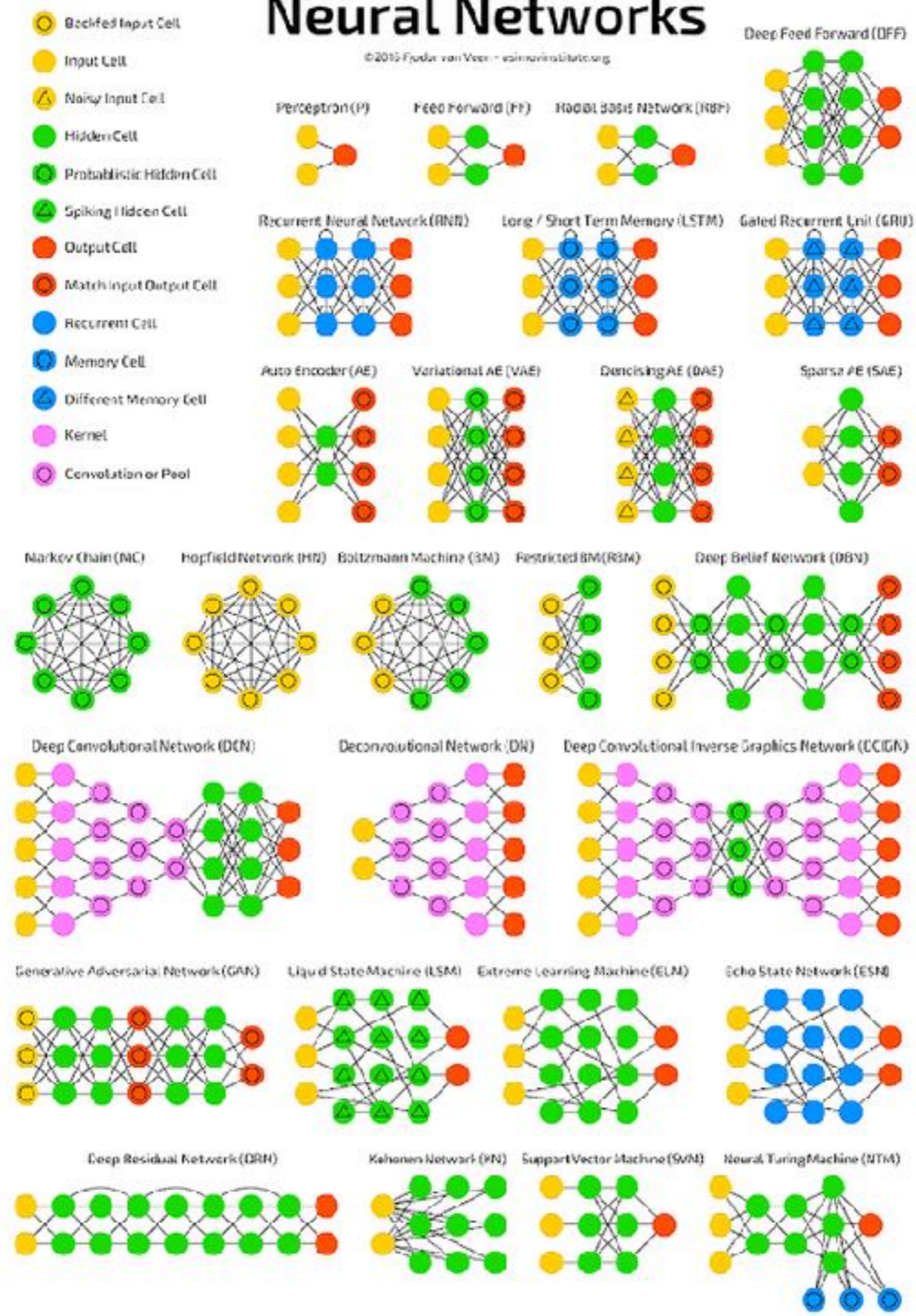
Yoshua Bengio
Montreal University

Yann LeCun
Facebook+NYU

Geoffrey Hinton
Google+Toronto

Neural Networks

©2019 Fjodor van Veen - www.fjodor.com



but is deep learning really a
hype?

Baidu's Andrew Ng on Deep Learning and Innovation in Silicon Valley

Nervana Systems raises \$3.3M to build hardware designed for deep learning

by Derrick Harris Aug. 21, 2014 - 5:48 AM PST

Artificially Intelligent Robot Scientists Could Be Next Project for Google's AI Firm

Deep learning might help you get an ultrasound at Walgreens

by Derrick Harris

Nov. 20, 2014

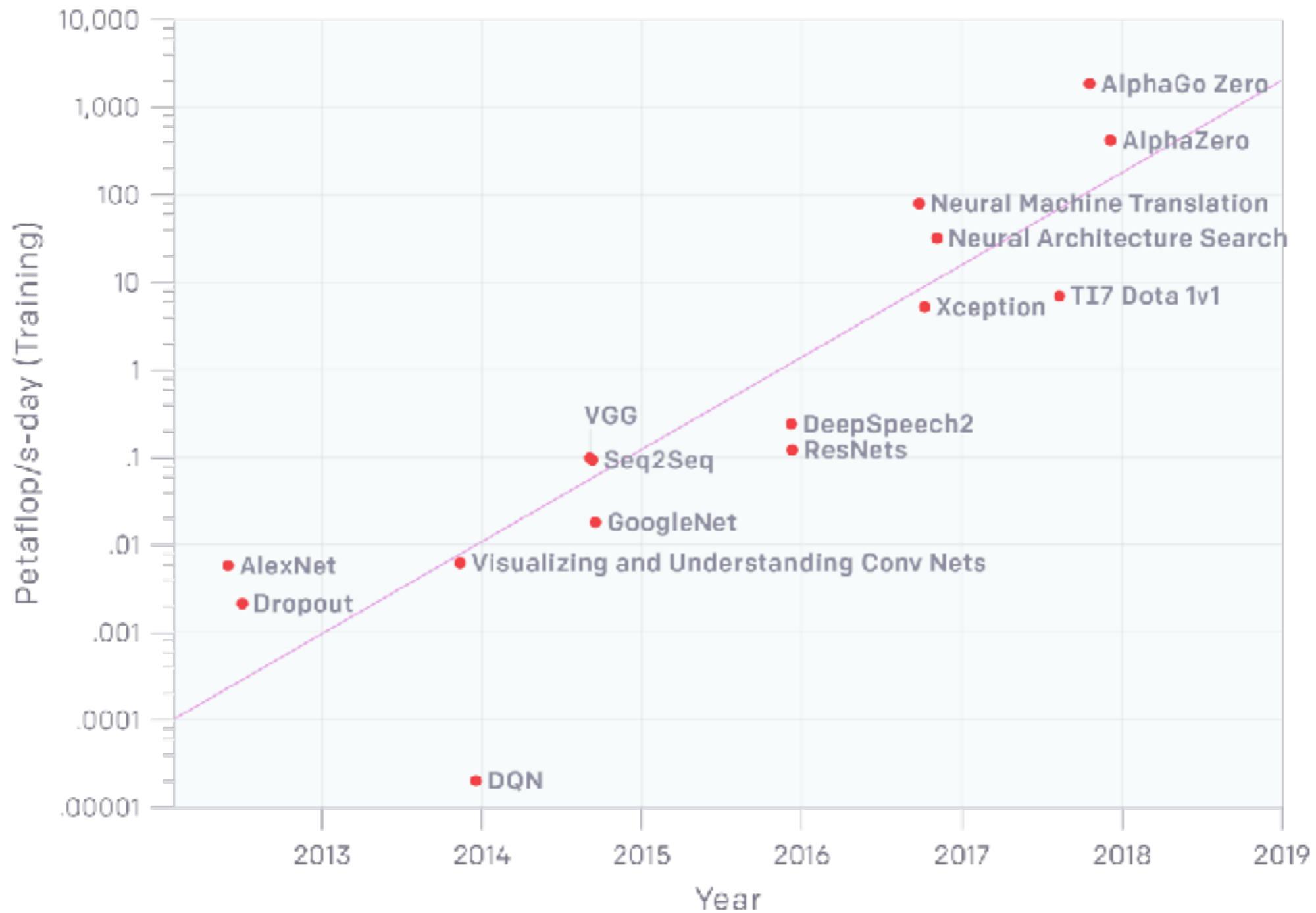
A Googler's Quest to Teach Machines How to Understand Emotions

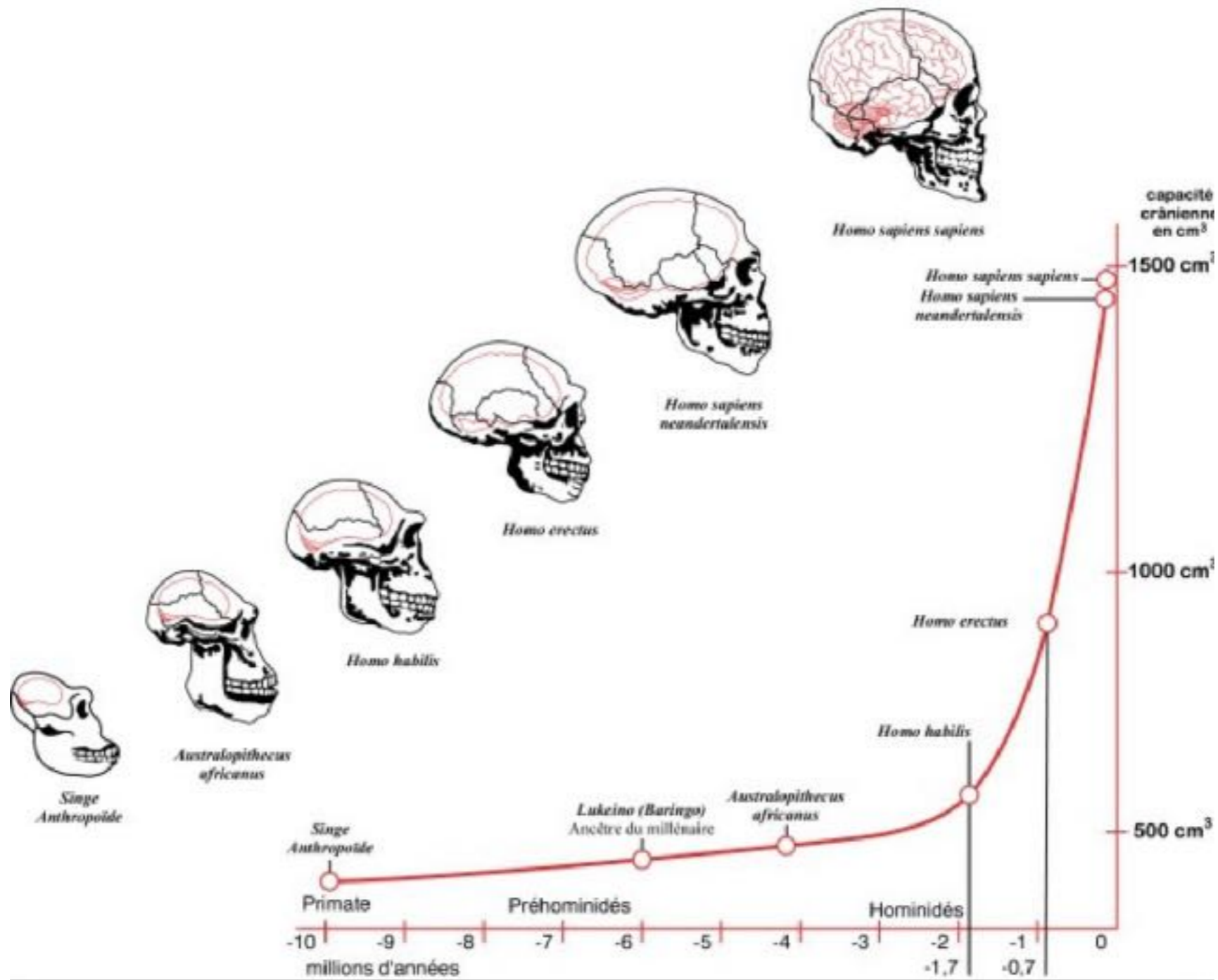
Google, Spotify, & Pandora bet a computer could generate a better playlist than you can

Butterfly Network Hopes to Bring Deep Learning AI to Medicine

Enlitic picks up \$2M to help diagnose diseases with deep learning

AlexNet to AlphaGo Zero: A 300,000x Increase in Compute





CURSE OF DIMENSIONALITY

Machine learning needs to fight the curse of dimensionality



CURSE OF DIMENSIONALITY



CURSE OF DIMENSIONALITY



CURSE OF DIMENSIONALITY



Dimension: 1

CURSE OF DIMENSIONALITY



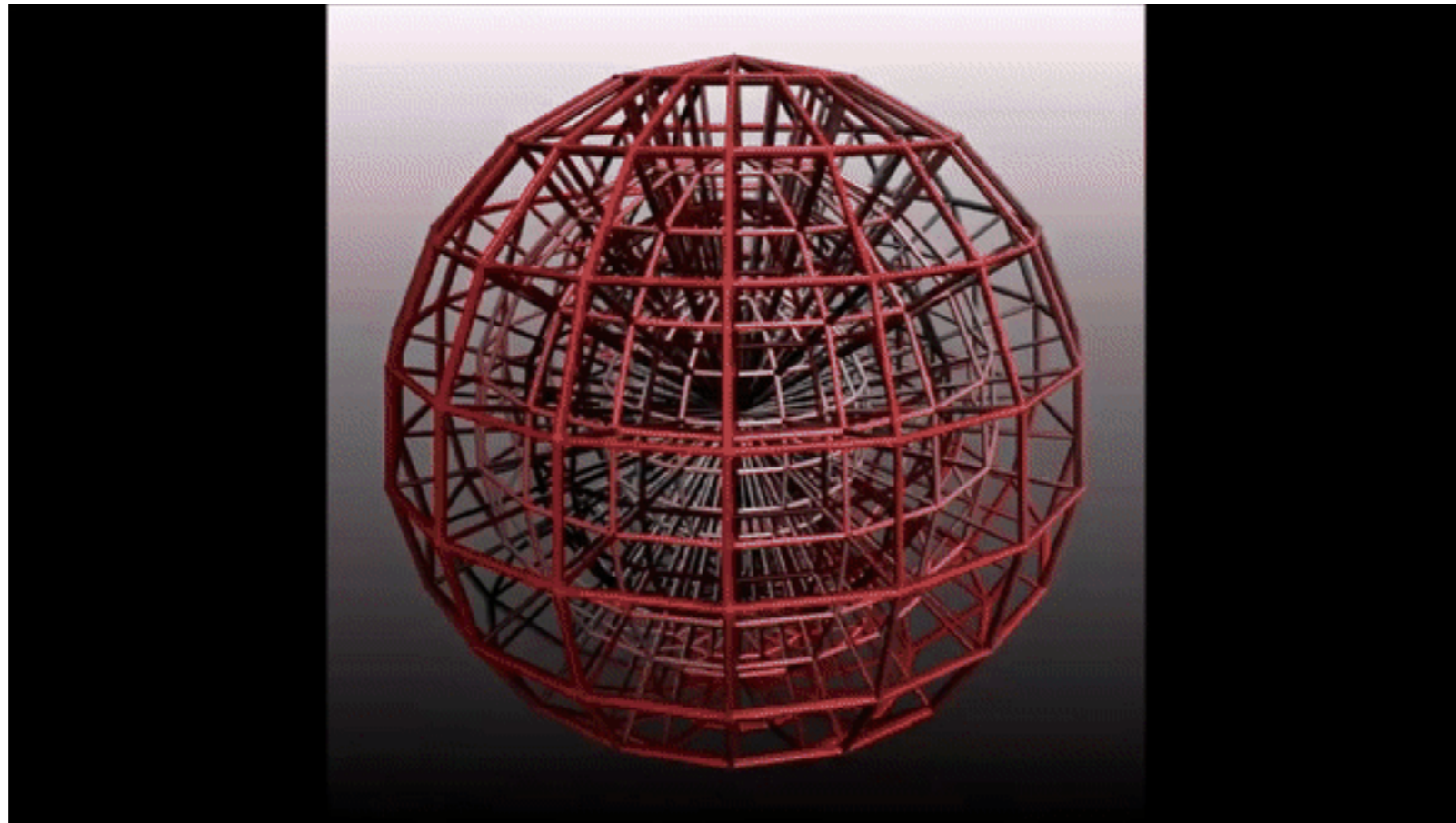
Dimension: 2

CURSE OF DIMENSIONALITY



Dimension: 3

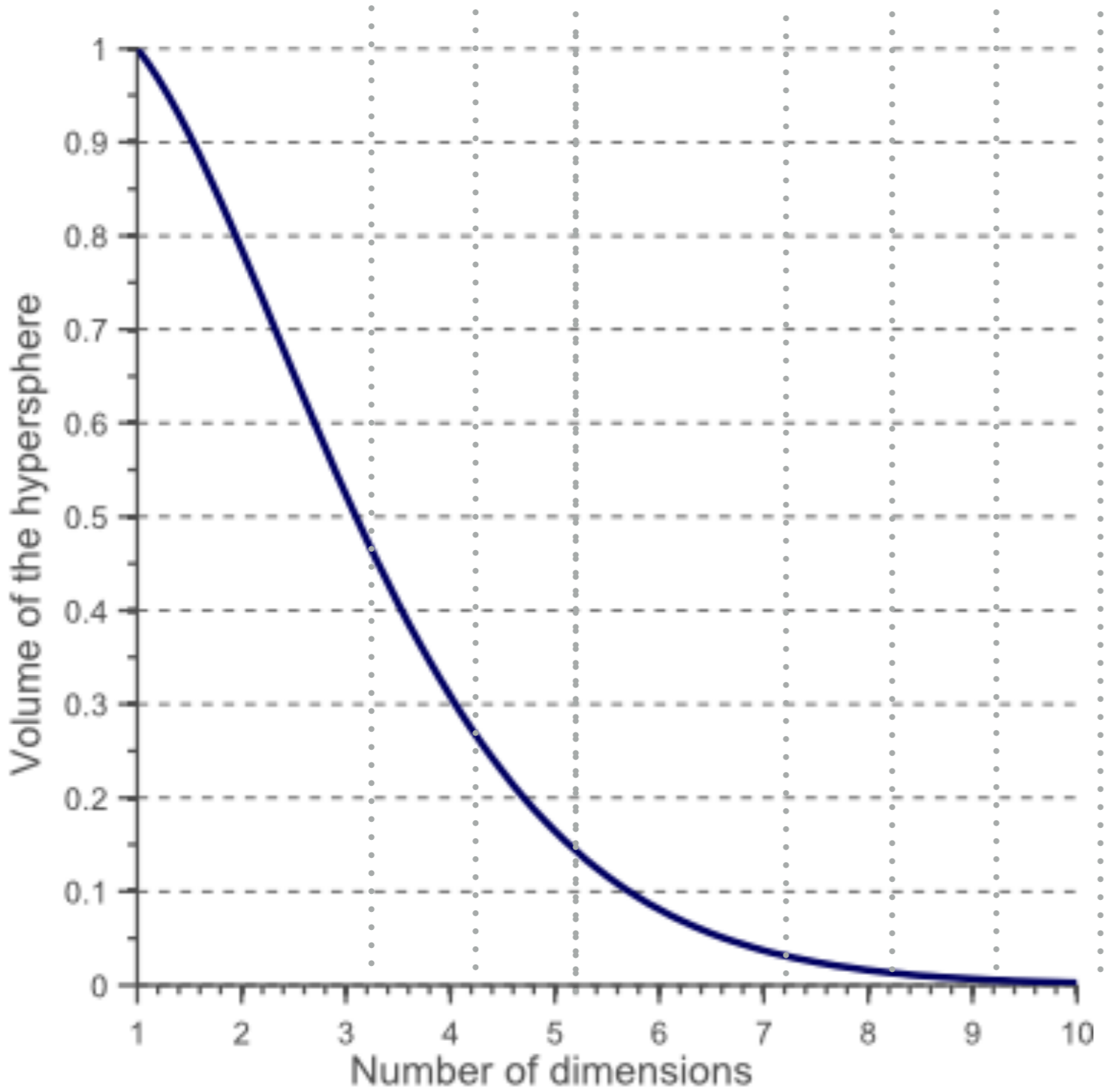
CURSE OF DIMENSIONALITY



Dimension: 4

HOW MUCH VOLUME CAN I FILL?

$$V(d) = \frac{\pi^{d/2}}{\Gamma\left(\frac{d}{2} + 1\right)} \left(\frac{1}{2}\right)^d$$



The volume is on the borders!

Neural networks are specially suited to adapt to the data manifold

WHERE ARE WE NOW?

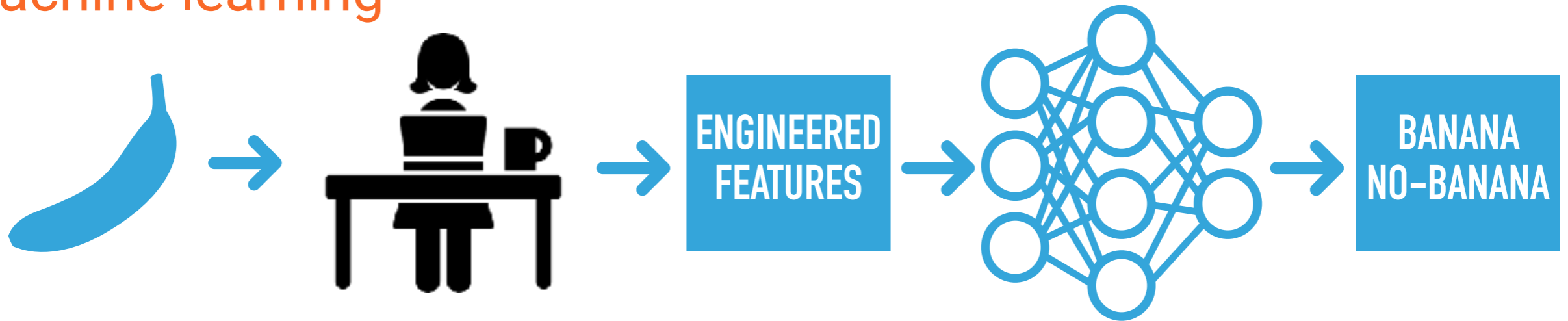


Brock et al. (2018)

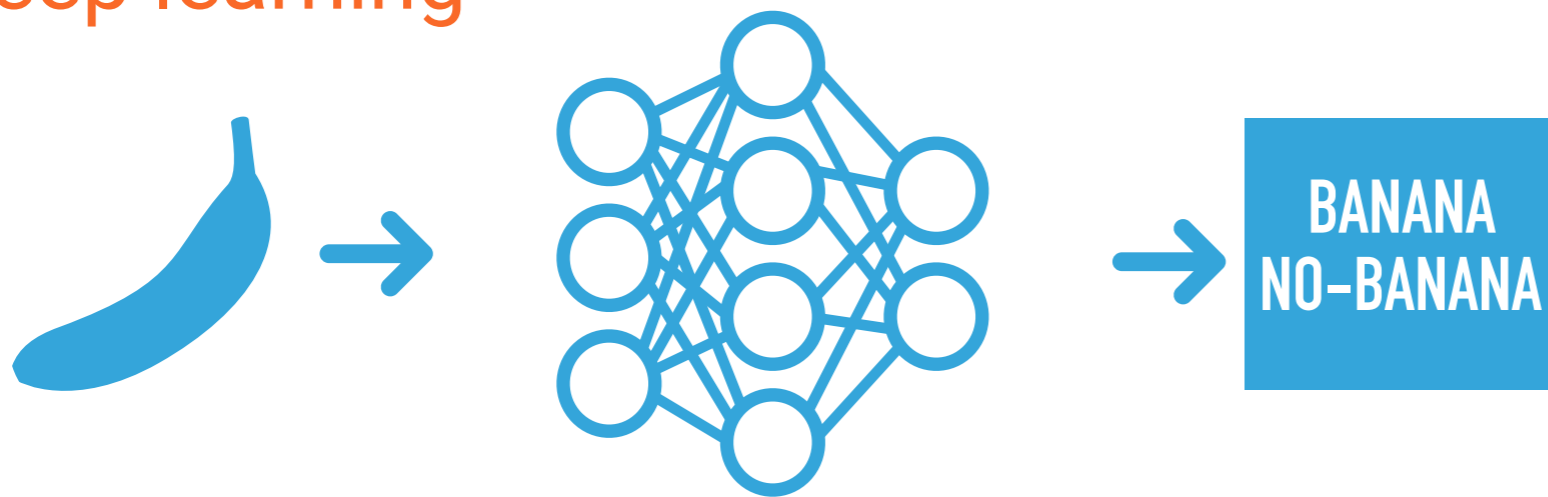
Basics

CLASSICAL MACHINE LEARNING VS. DEEP LEARNING

Machine learning

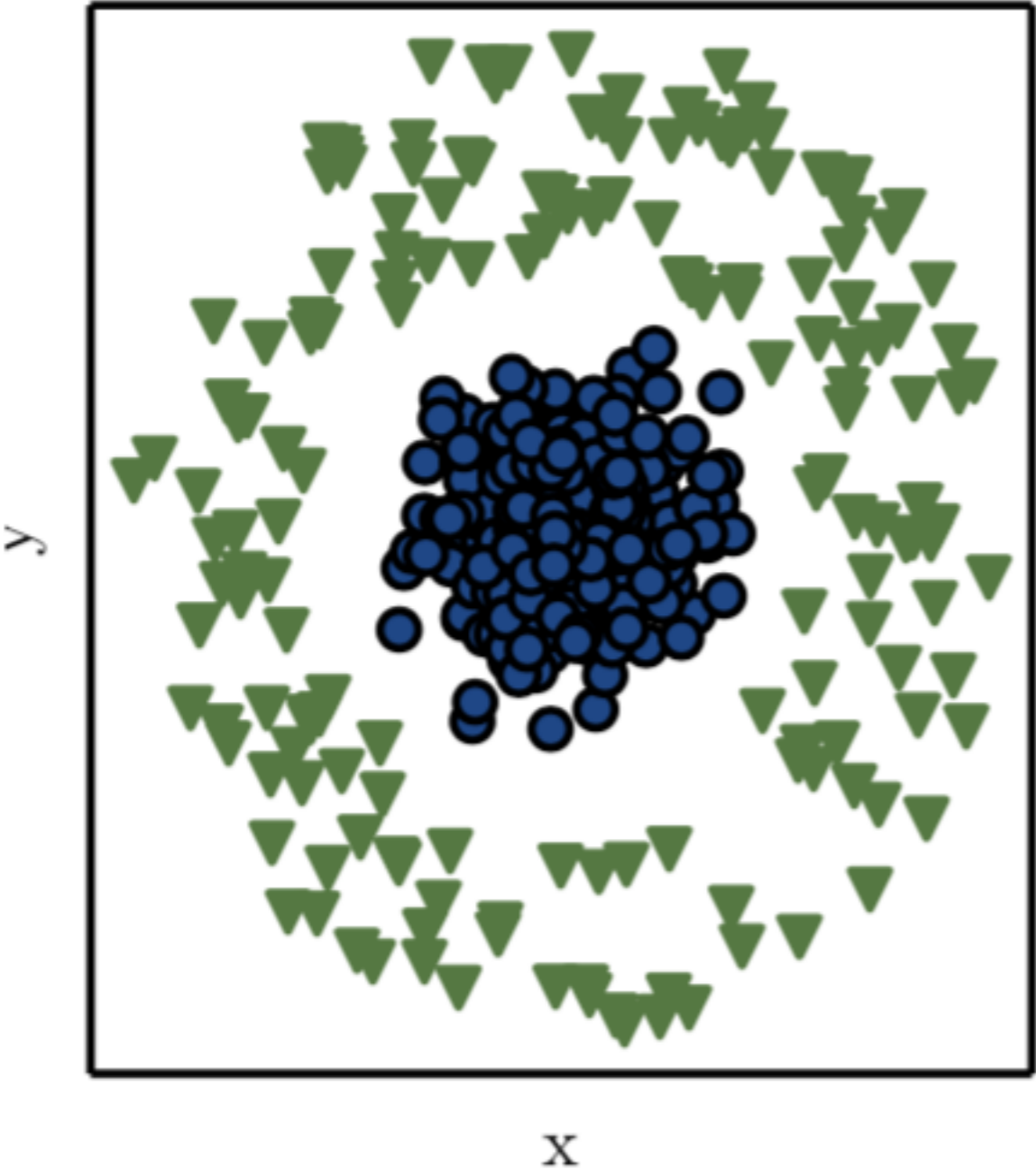


Deep learning

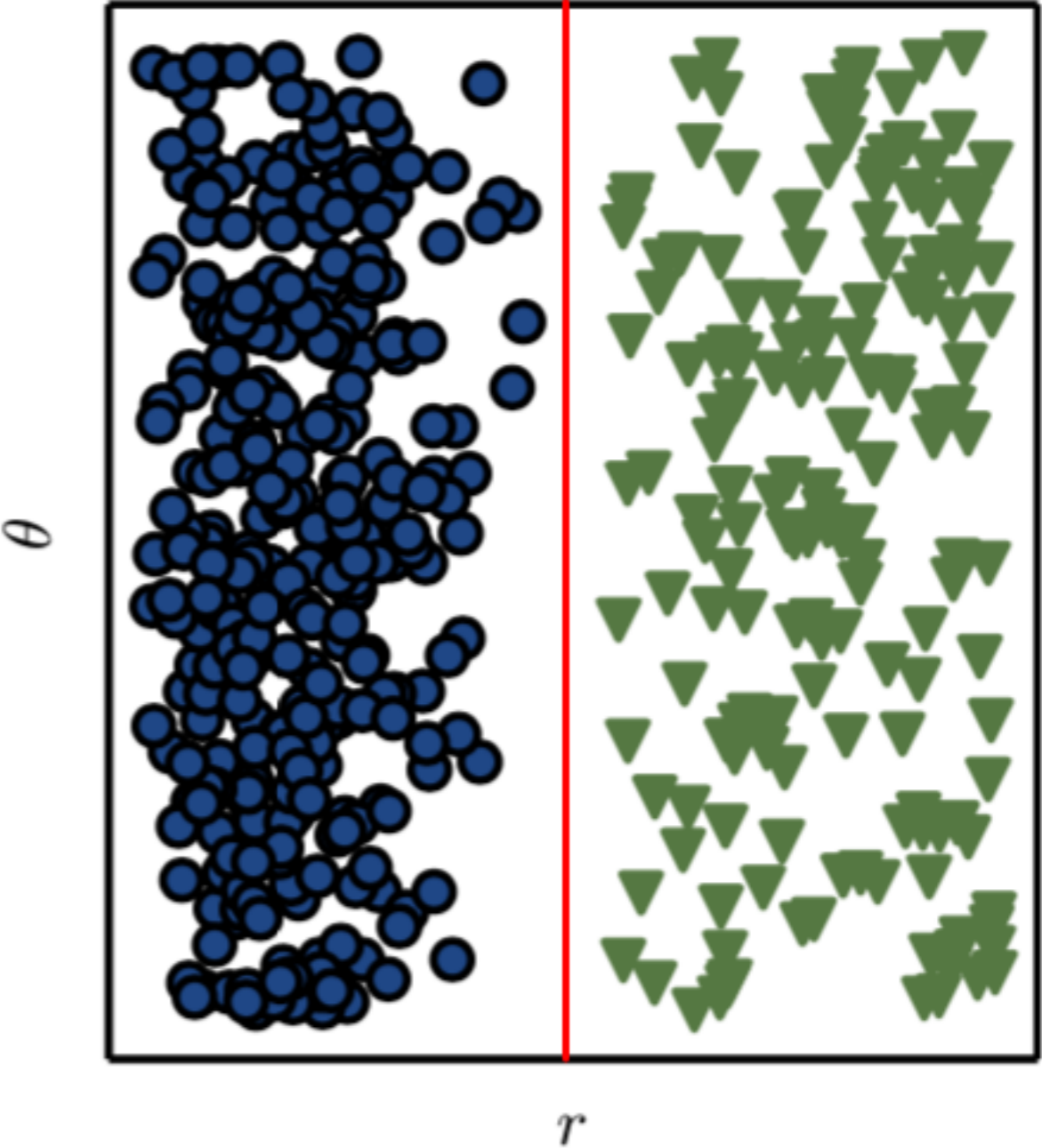


CLASSICAL MACHINE LEARNING VS. DEEP LEARNING

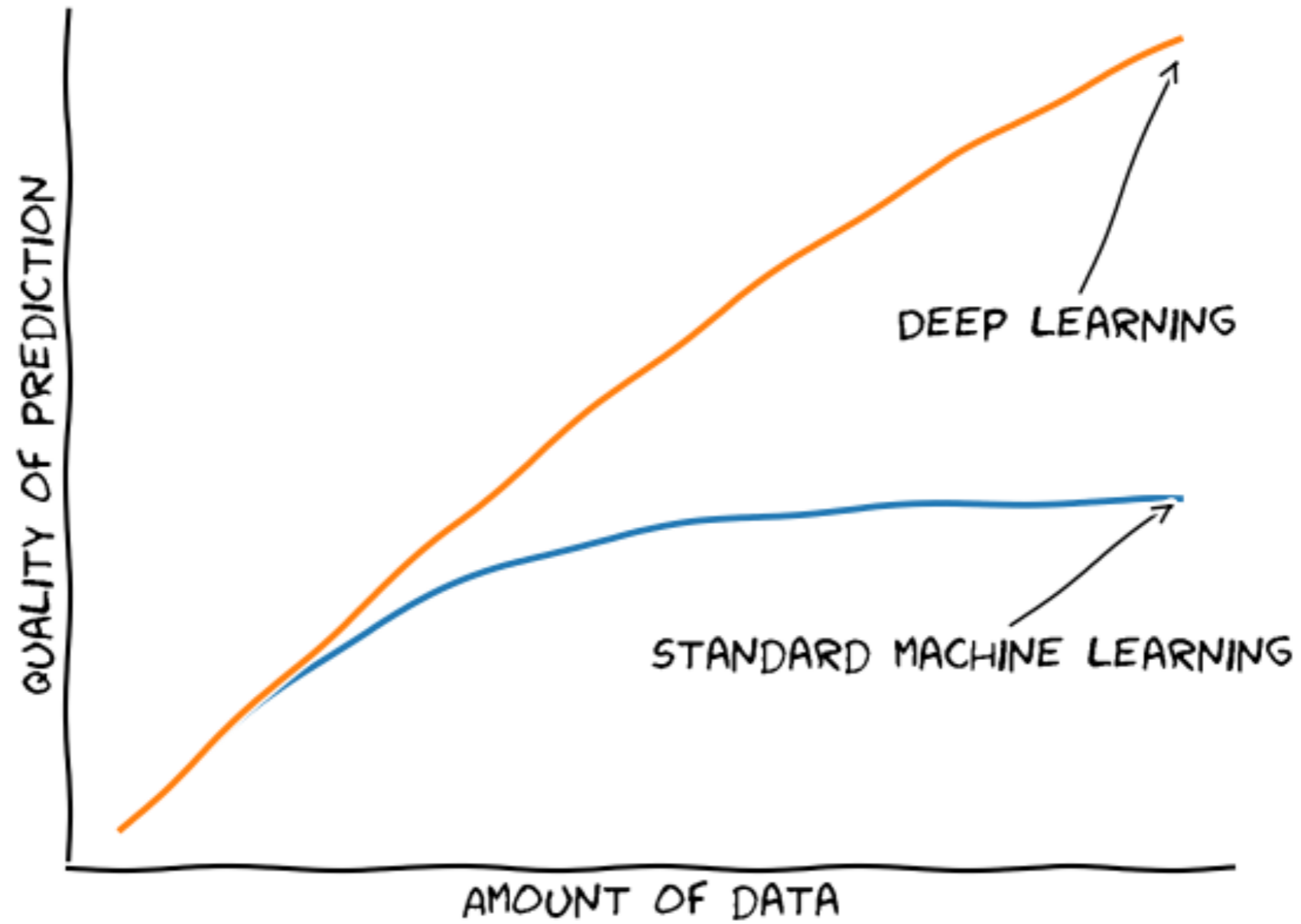
Cartesian coordinates



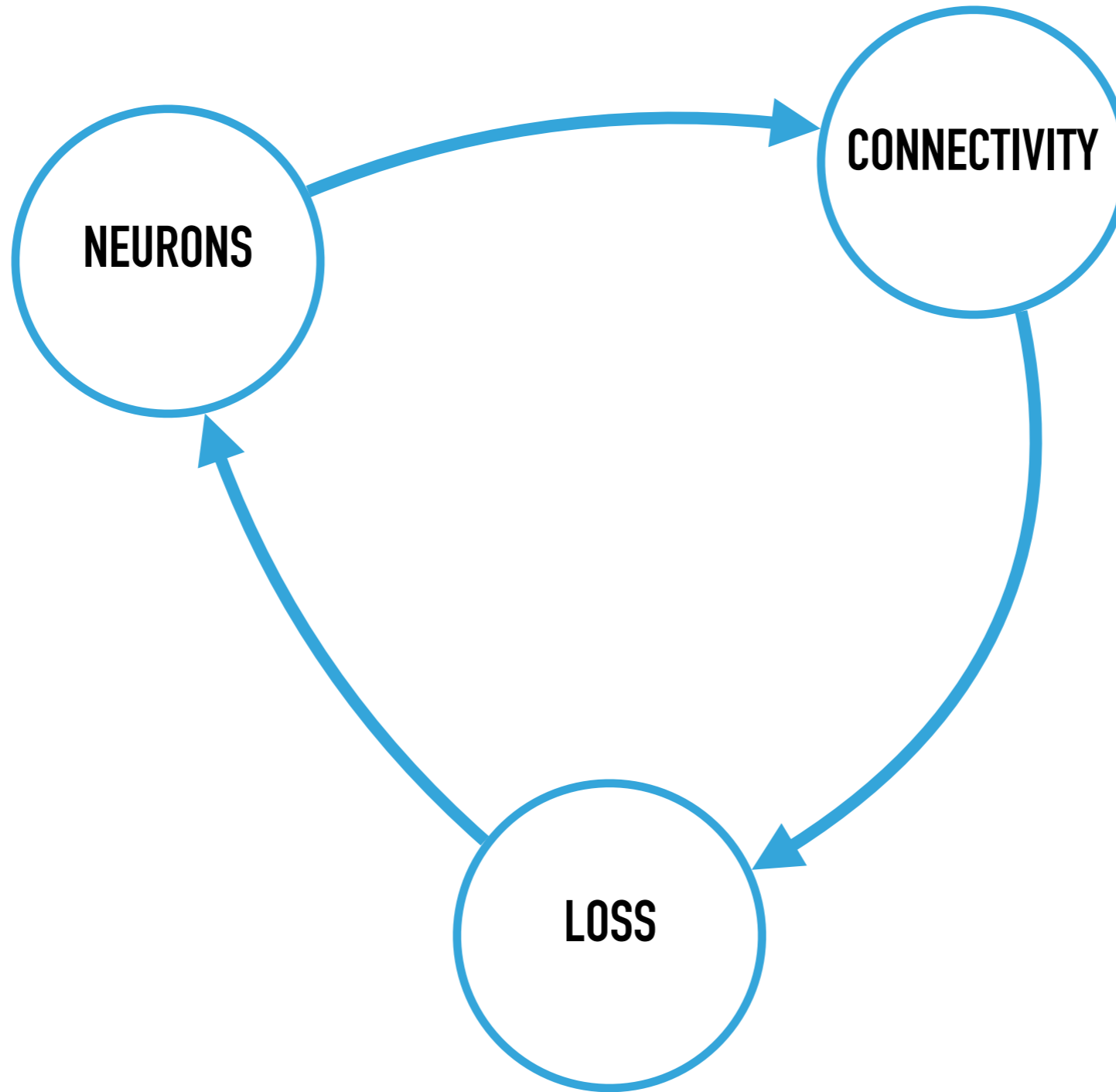
Polar coordinates



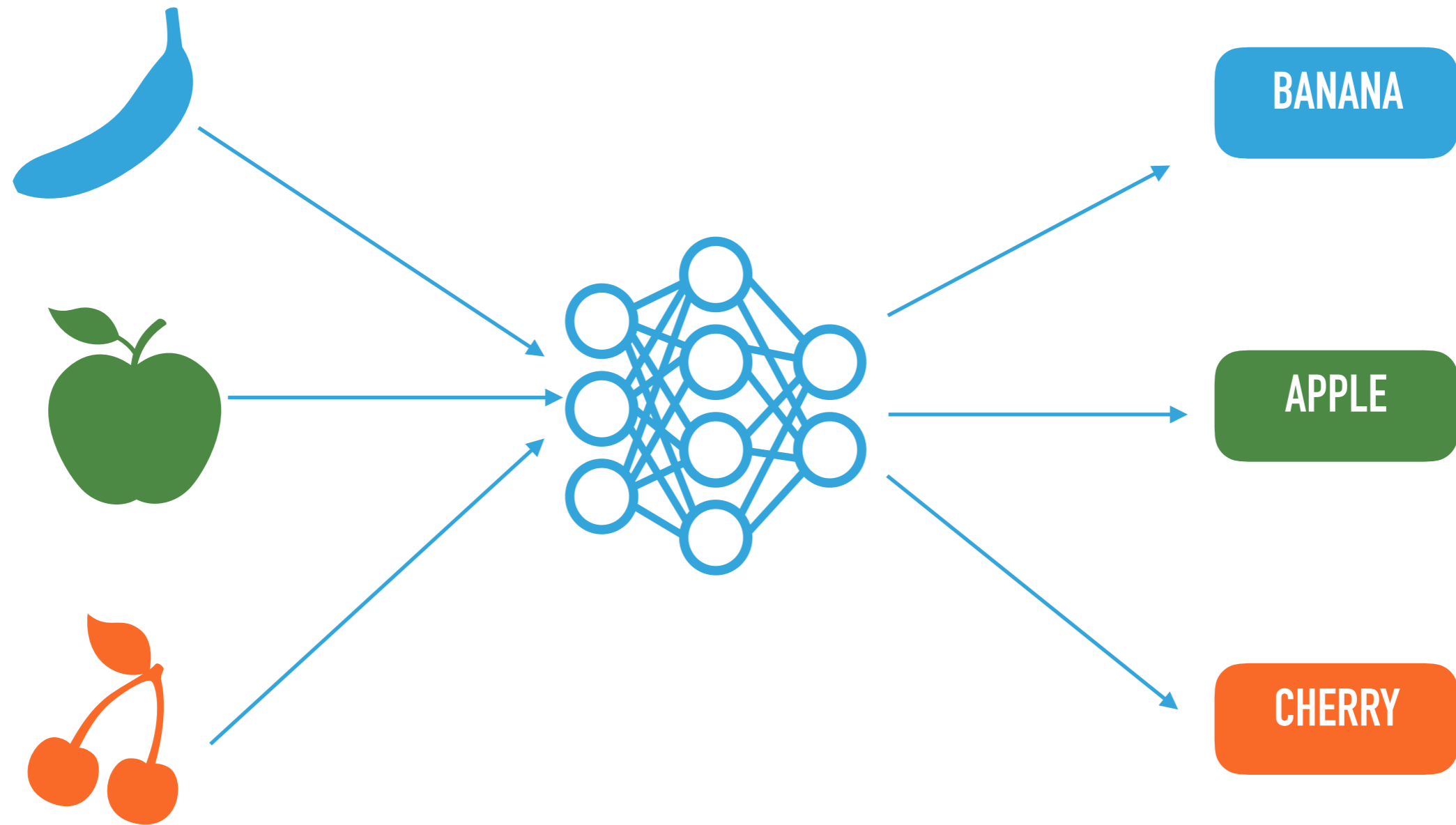
WHY DEEP LEARNING?



NEURAL NETWORKS : INGREDIENTS

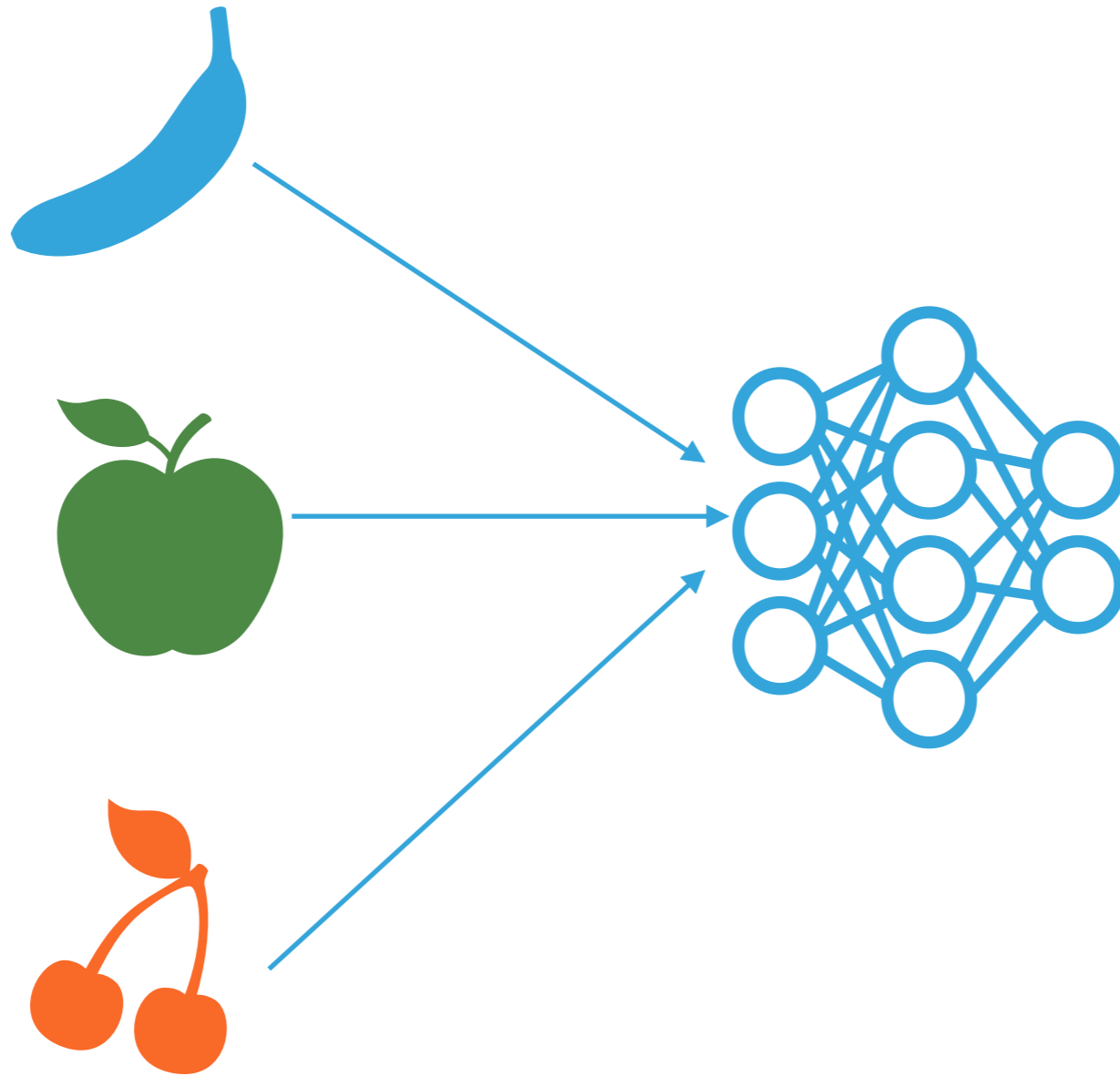


SUPERVISED TRAINING



Prediction, classification, regression, image2image, ...

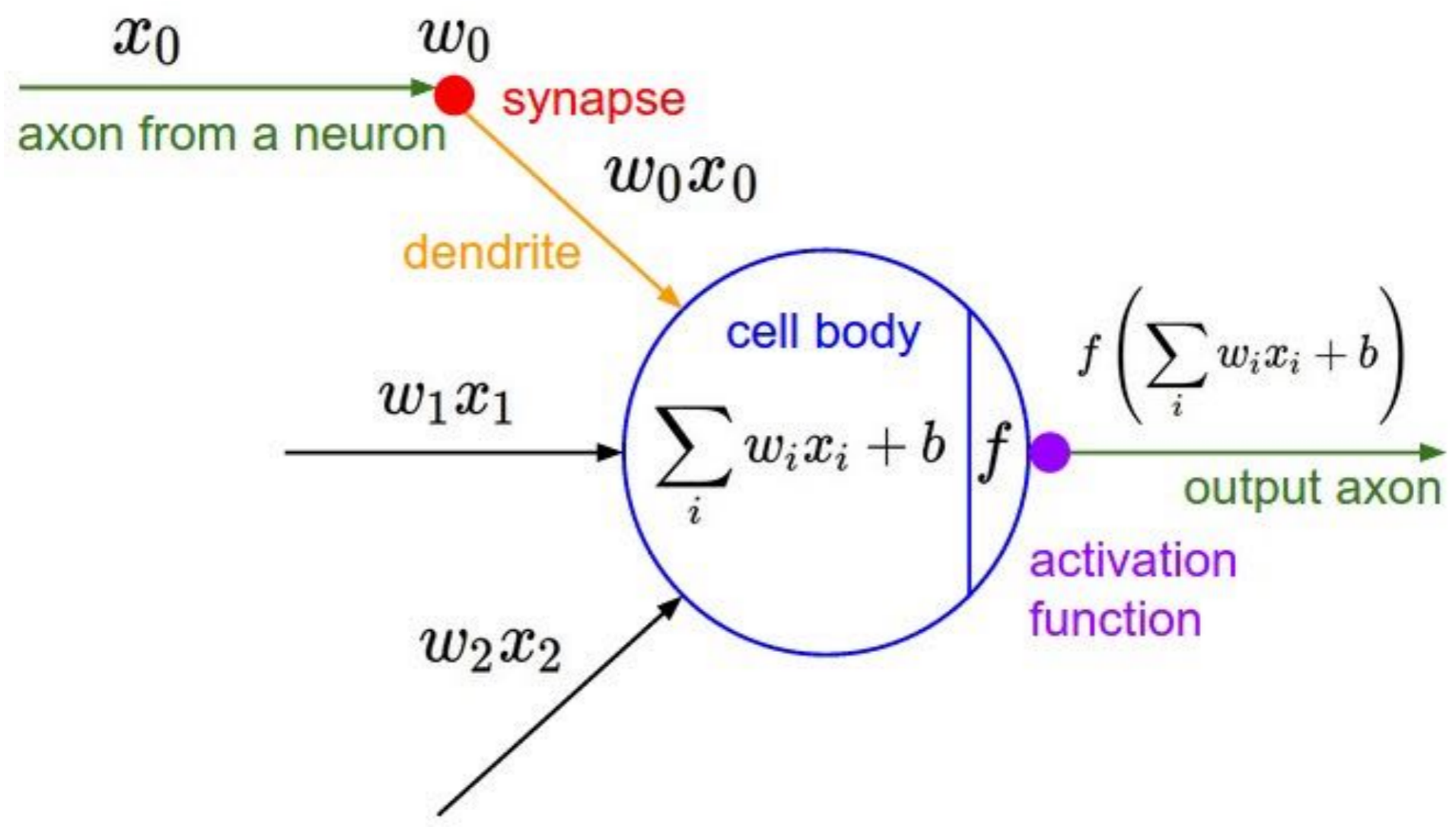
UNSUPERVISED TRAINING



Clustering, feature extraction, generative models,...

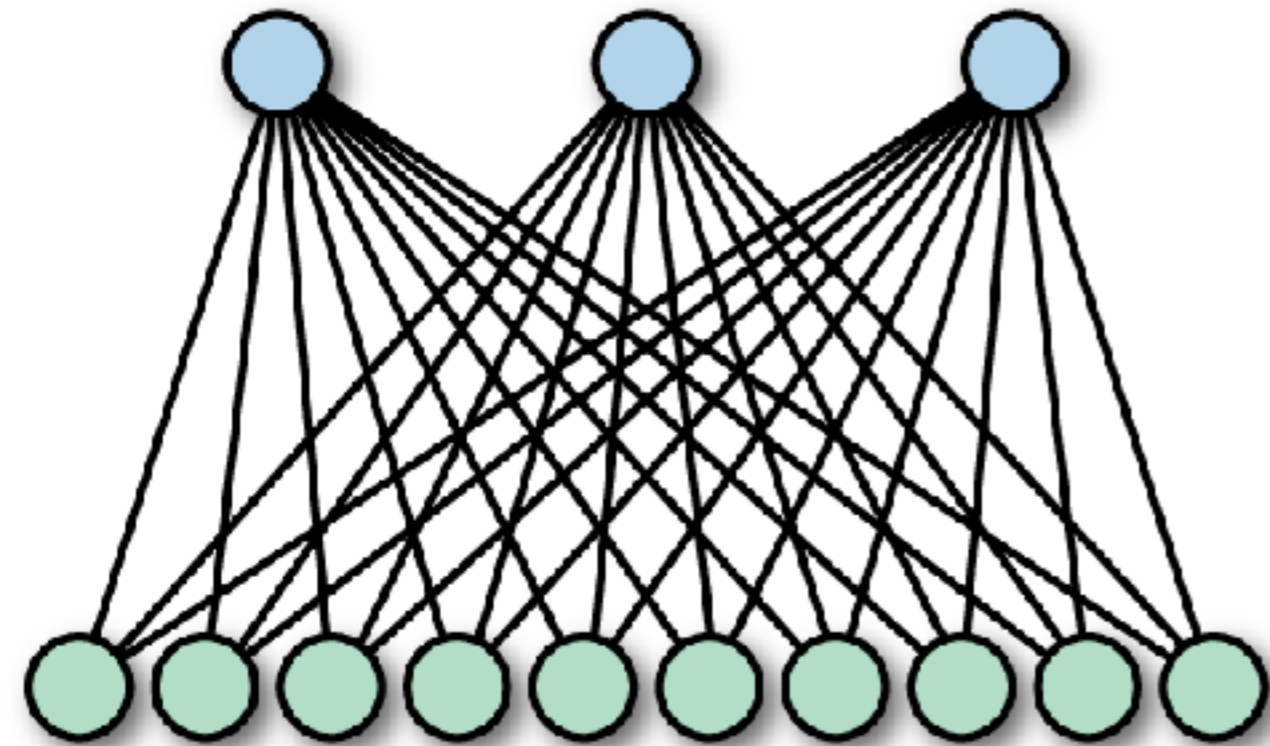
Arquitecture of a neural network

THE BASICS : A NEURON

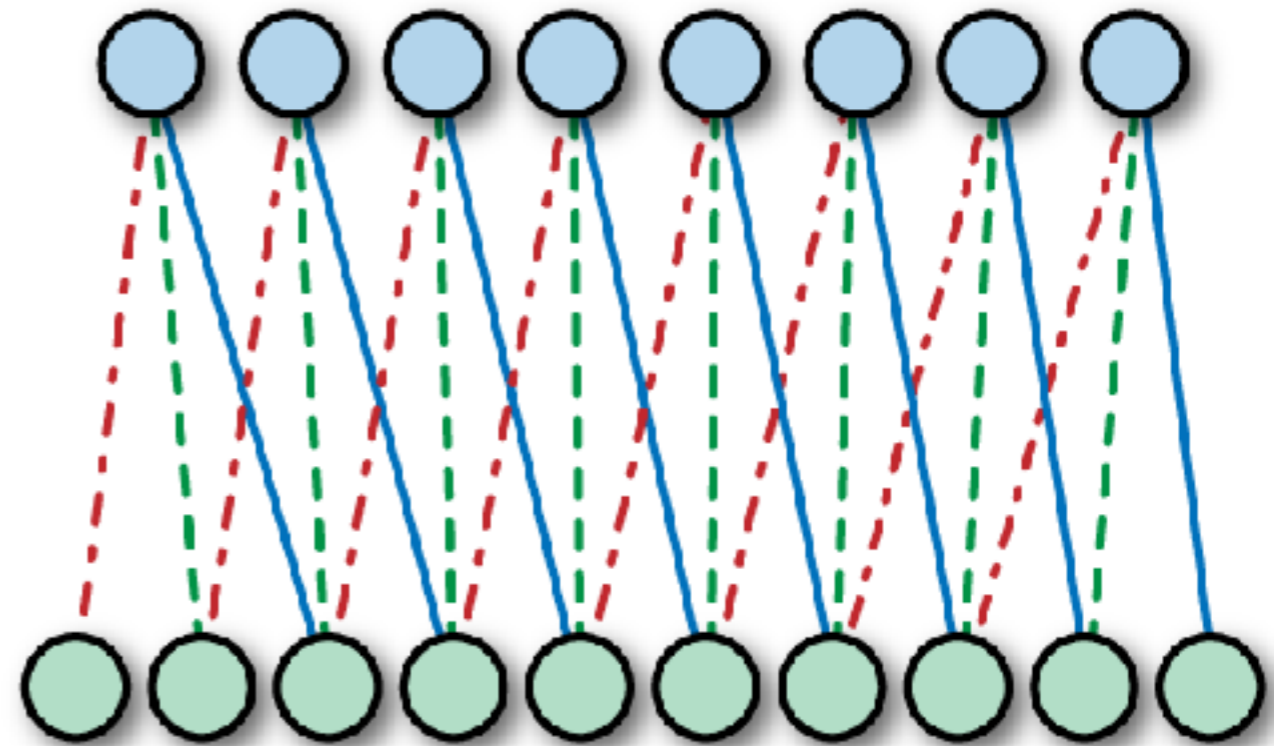


TYPES OF NEURAL NETWORKS

Fully Connected

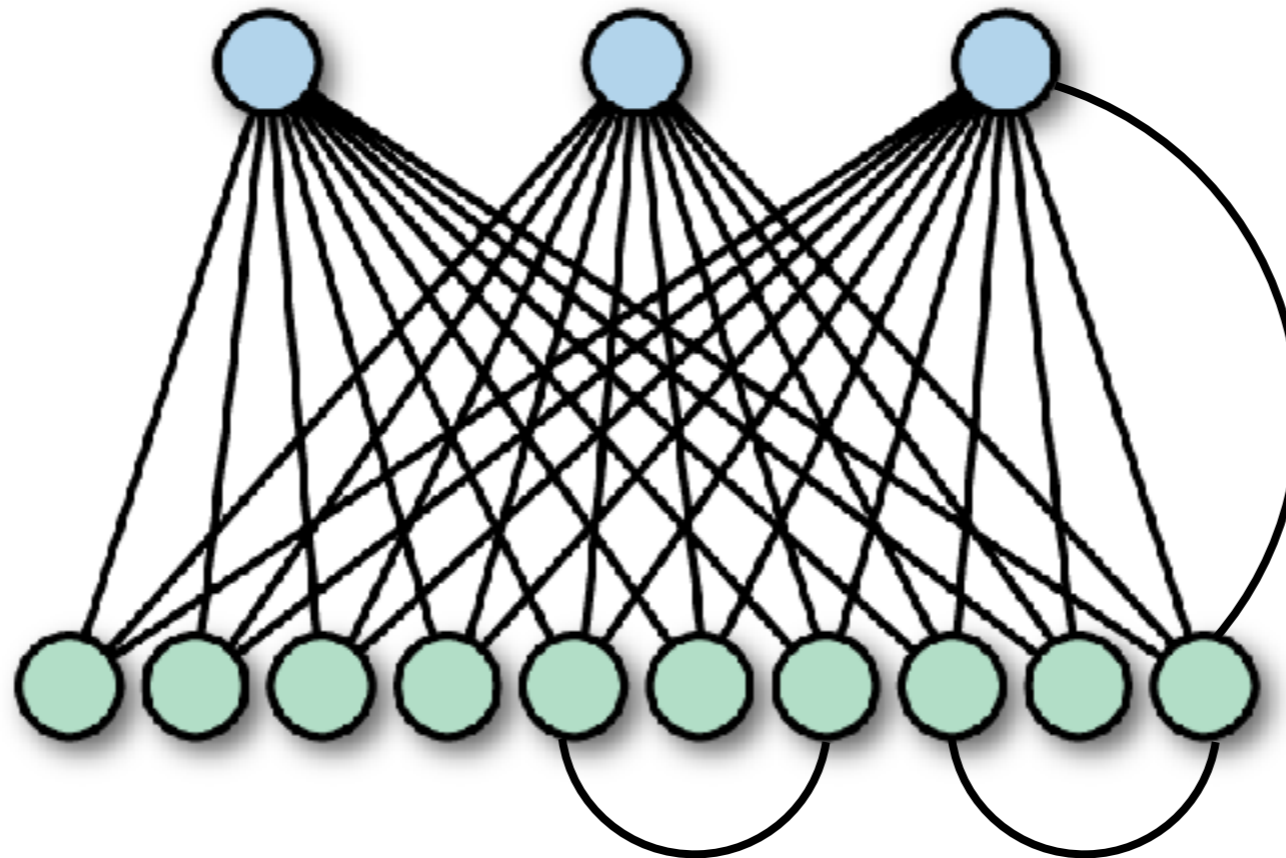


Convolutional Layer

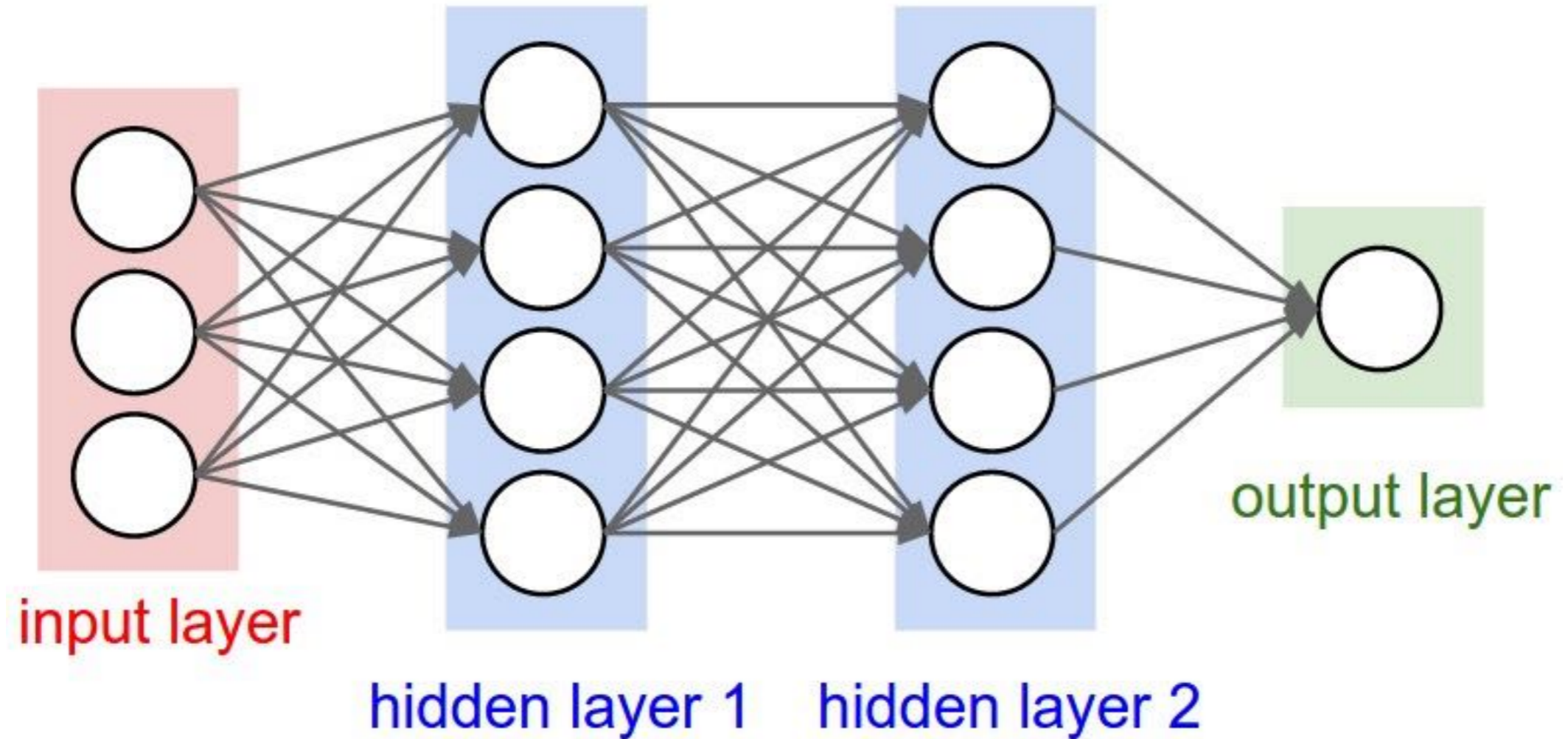


TYPES OF NEURAL NETWORKS

Recurrent network

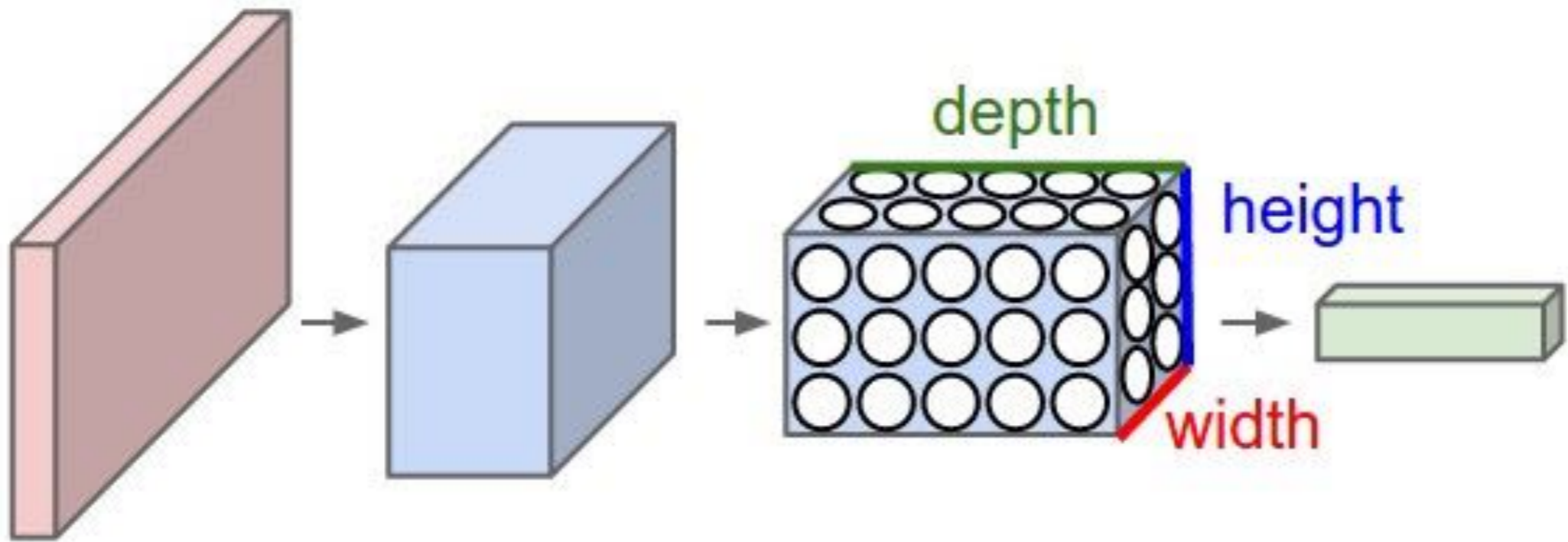


FULLY CONNECTED NEURAL NETWORK



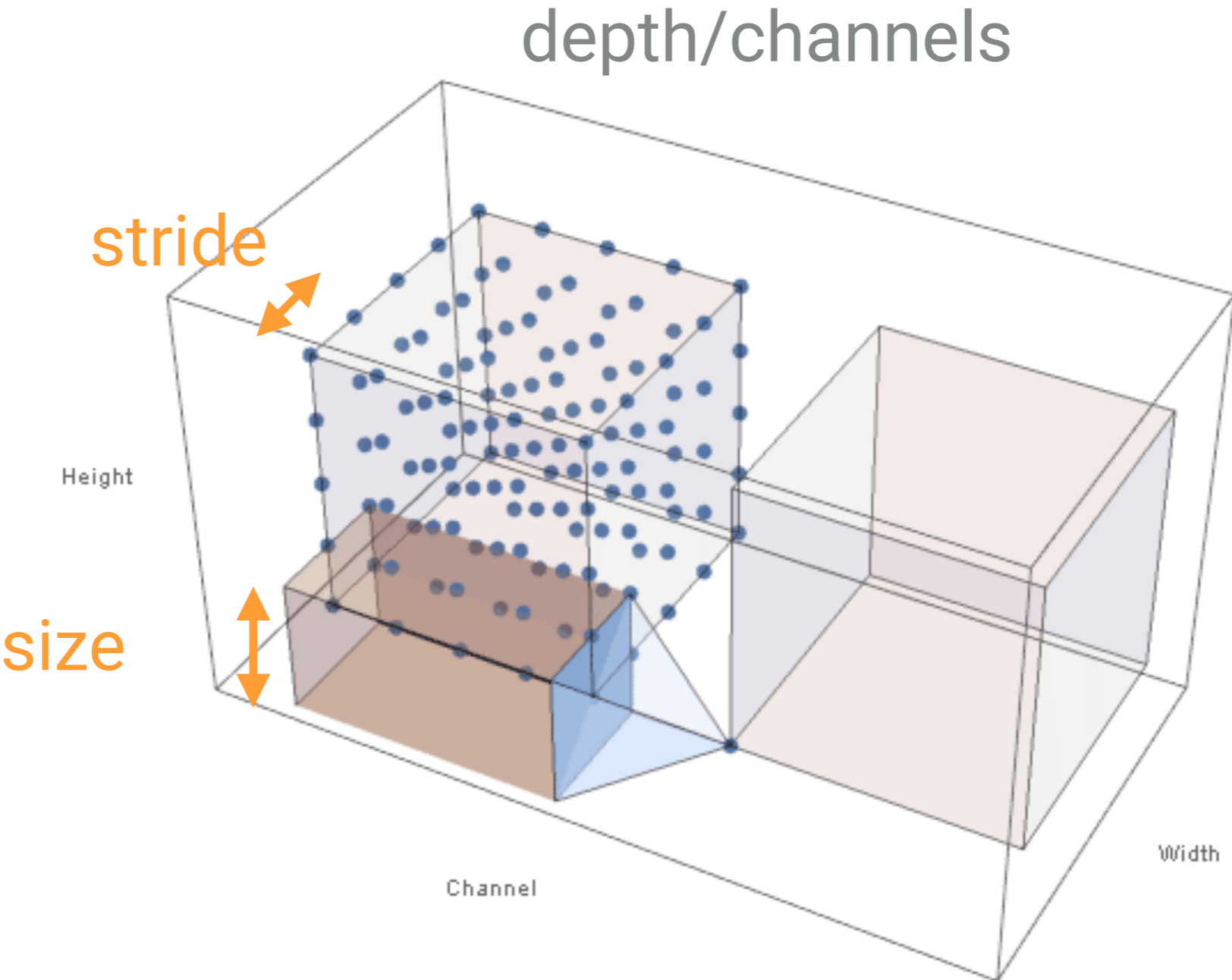
$$N = N_{\text{in}}N_{\text{hid1}} + N_{\text{hid1}}N_{\text{hid2}} + N_{\text{hid2}}N_{\text{out}}$$

CONVOLUTIONAL NEURAL NETWORK

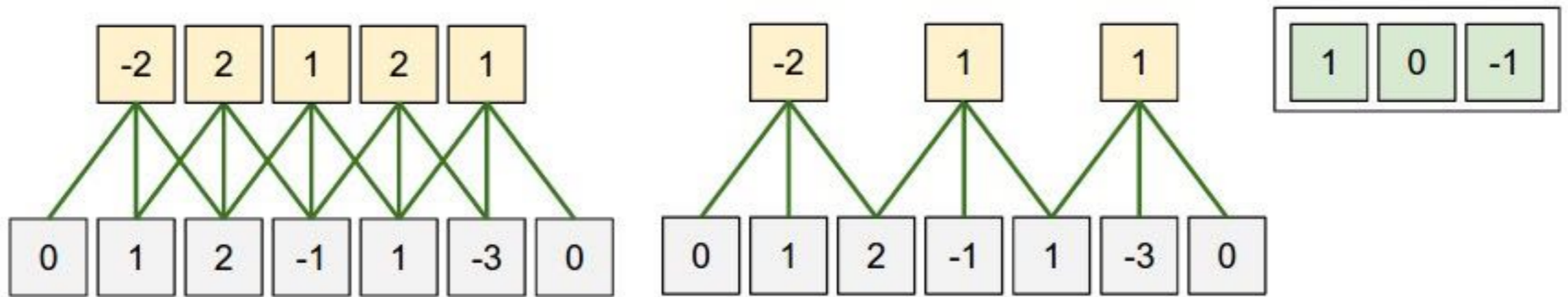


$$N = N_{\text{in}} N_{\text{ker}} d_{\text{ker}}^2$$

CONVOLUTION



STRIDE



$$\frac{W - K + 2P}{S} + 1$$

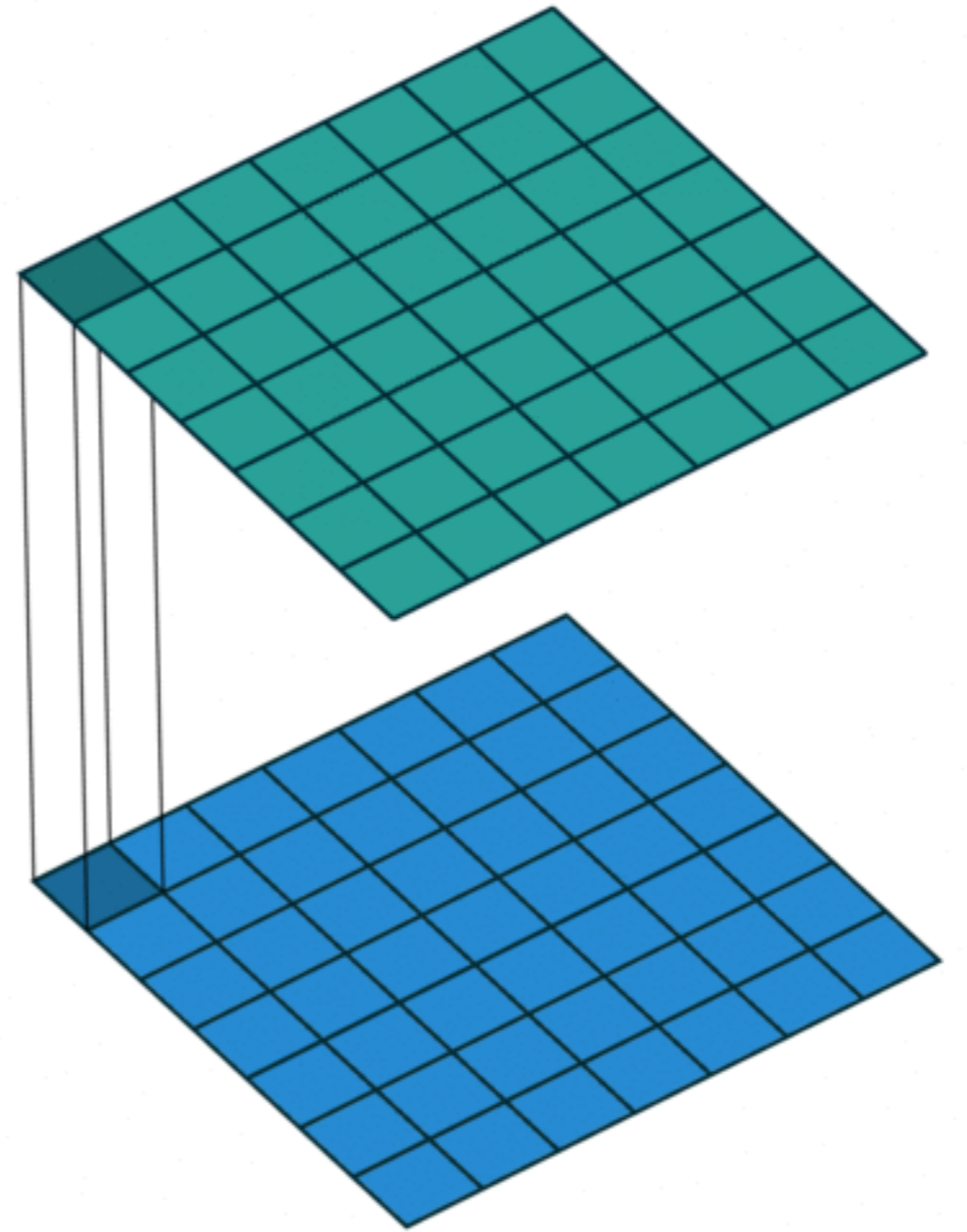
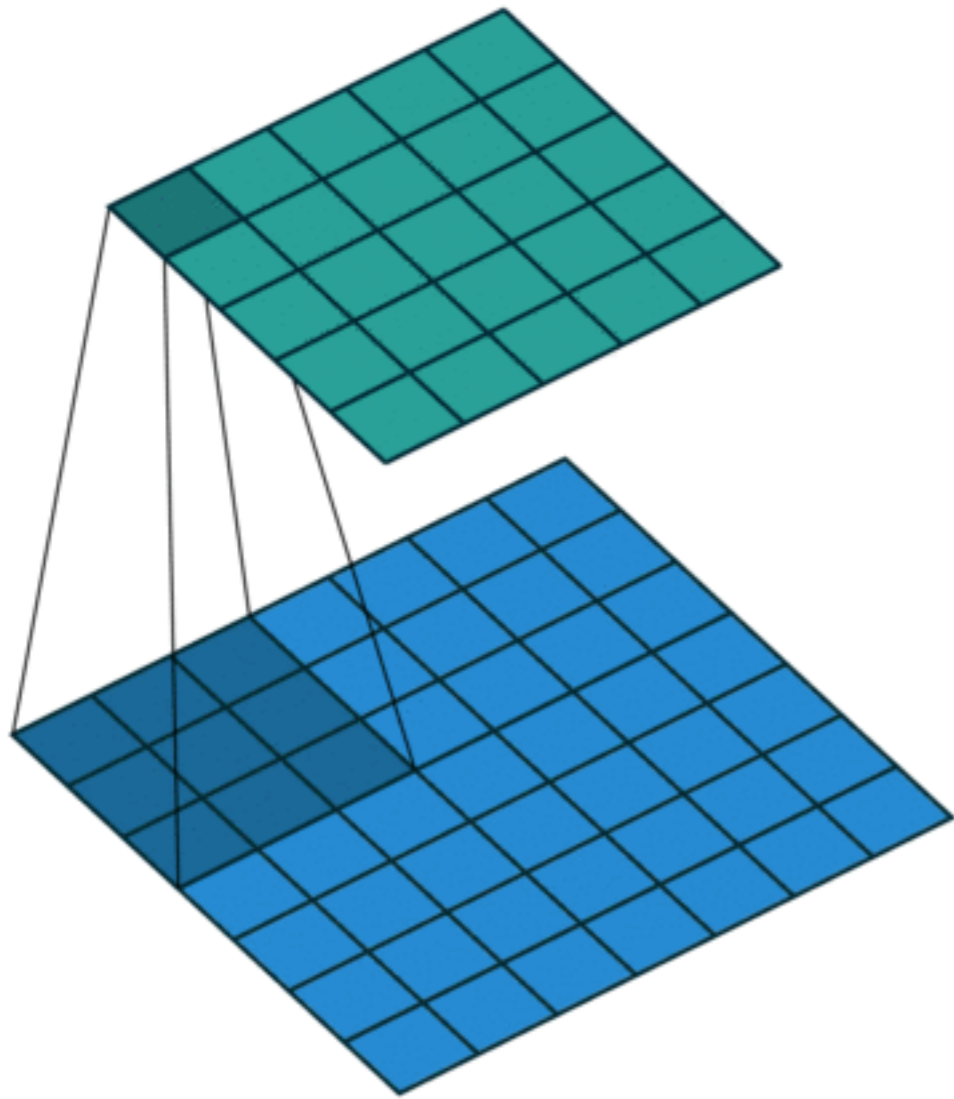
W: volume size

K: kernel size

P: zero padding

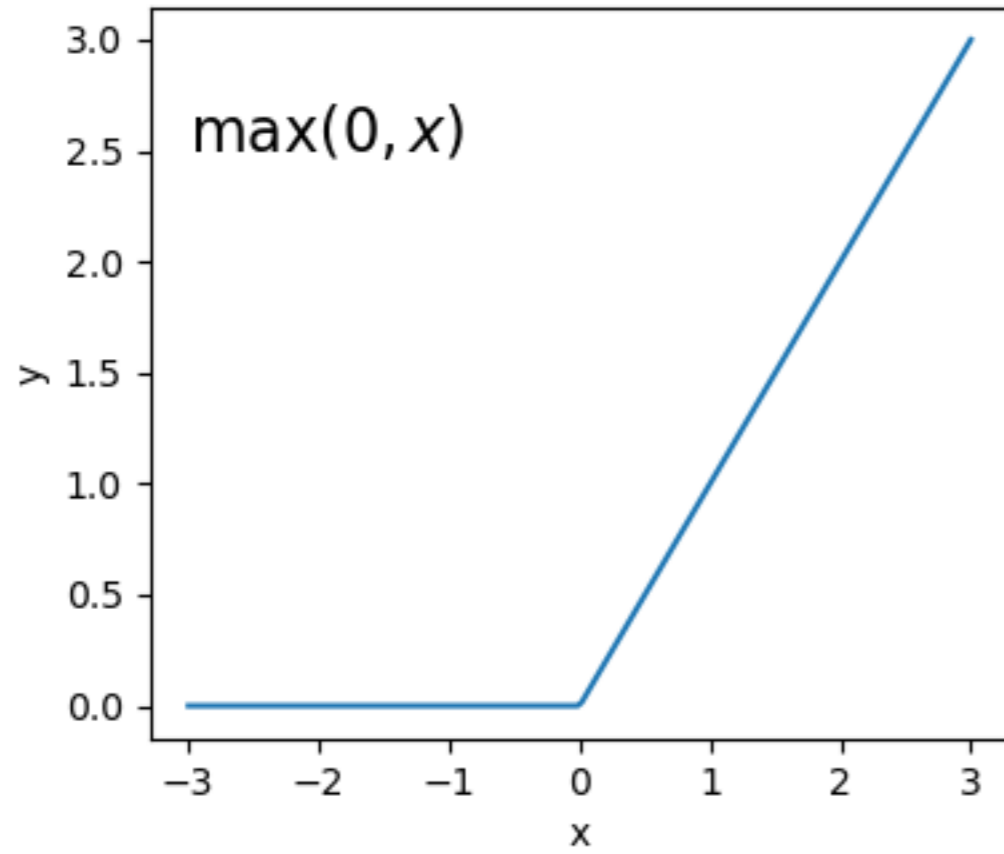
S: stride

1X1 CONVOLUTION

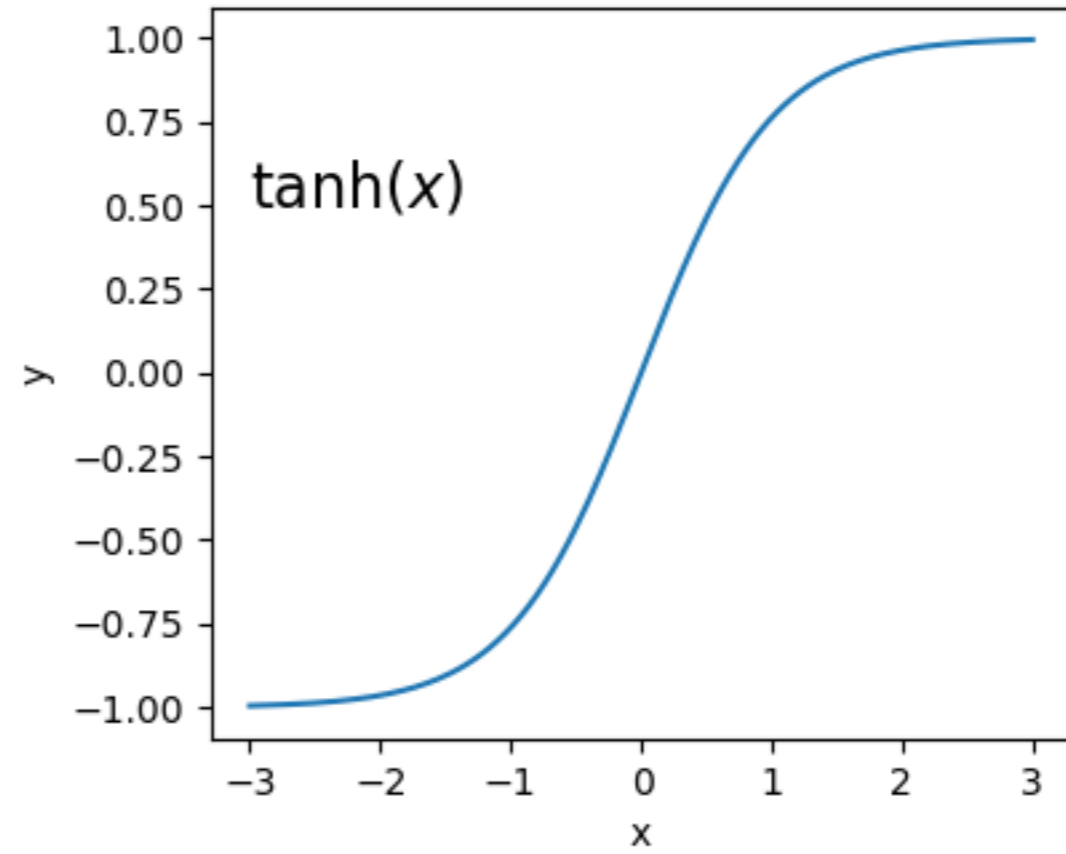


ACTIVATION FUNCTION

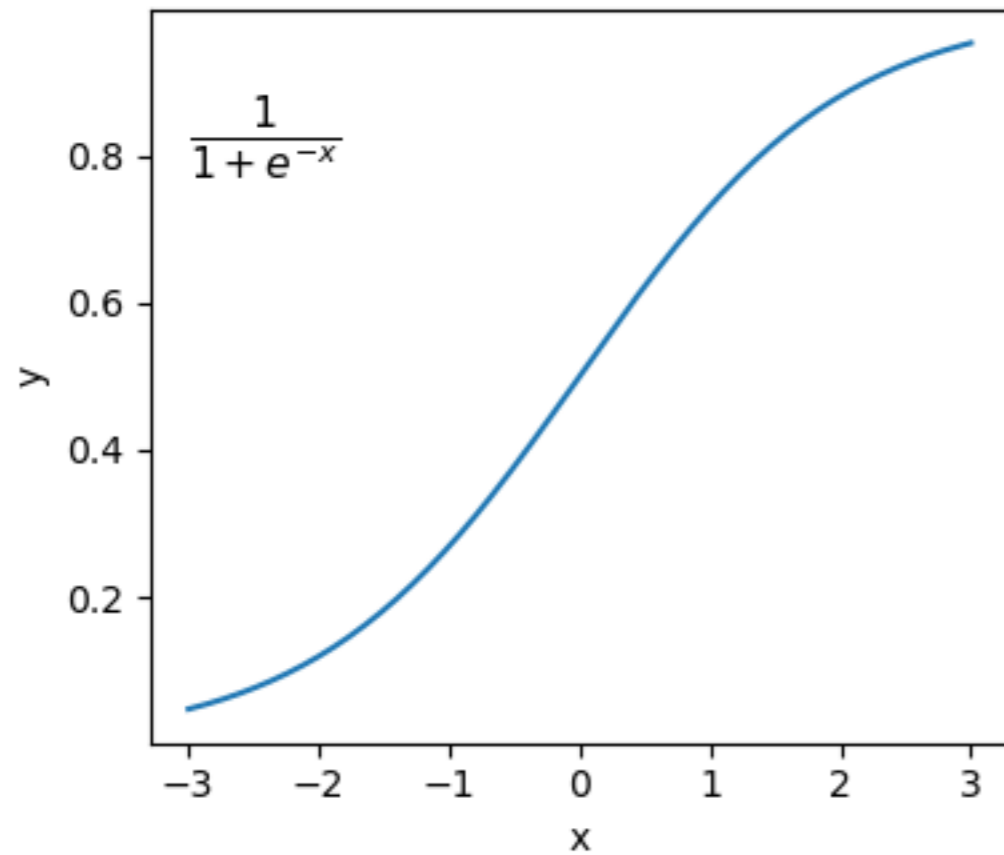
ReLU



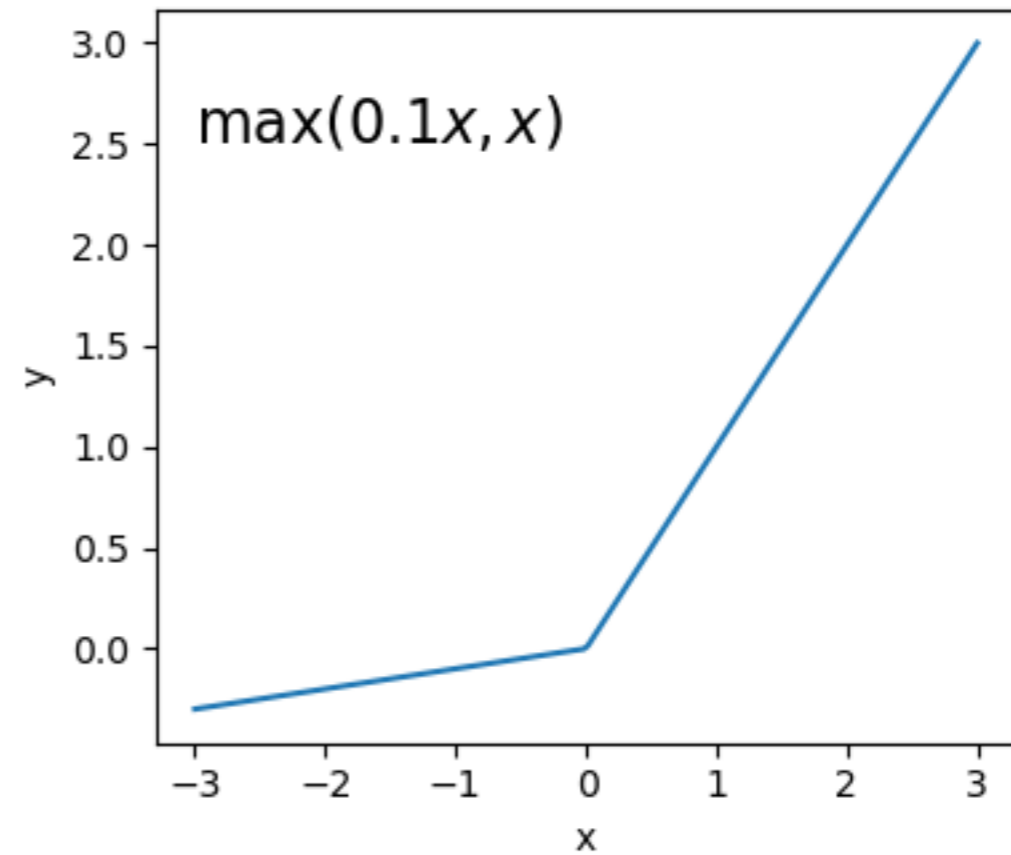
tanh



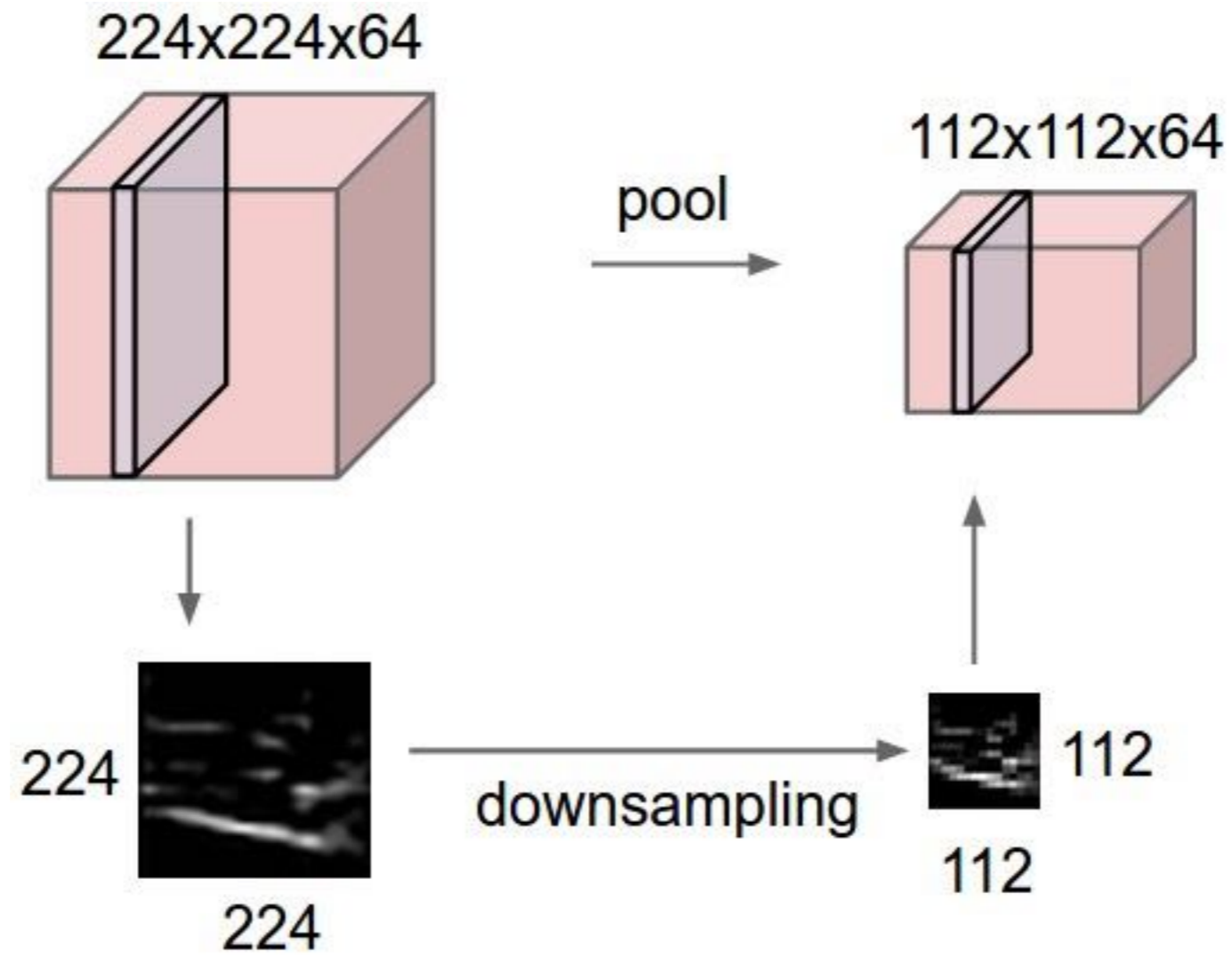
sigmoid



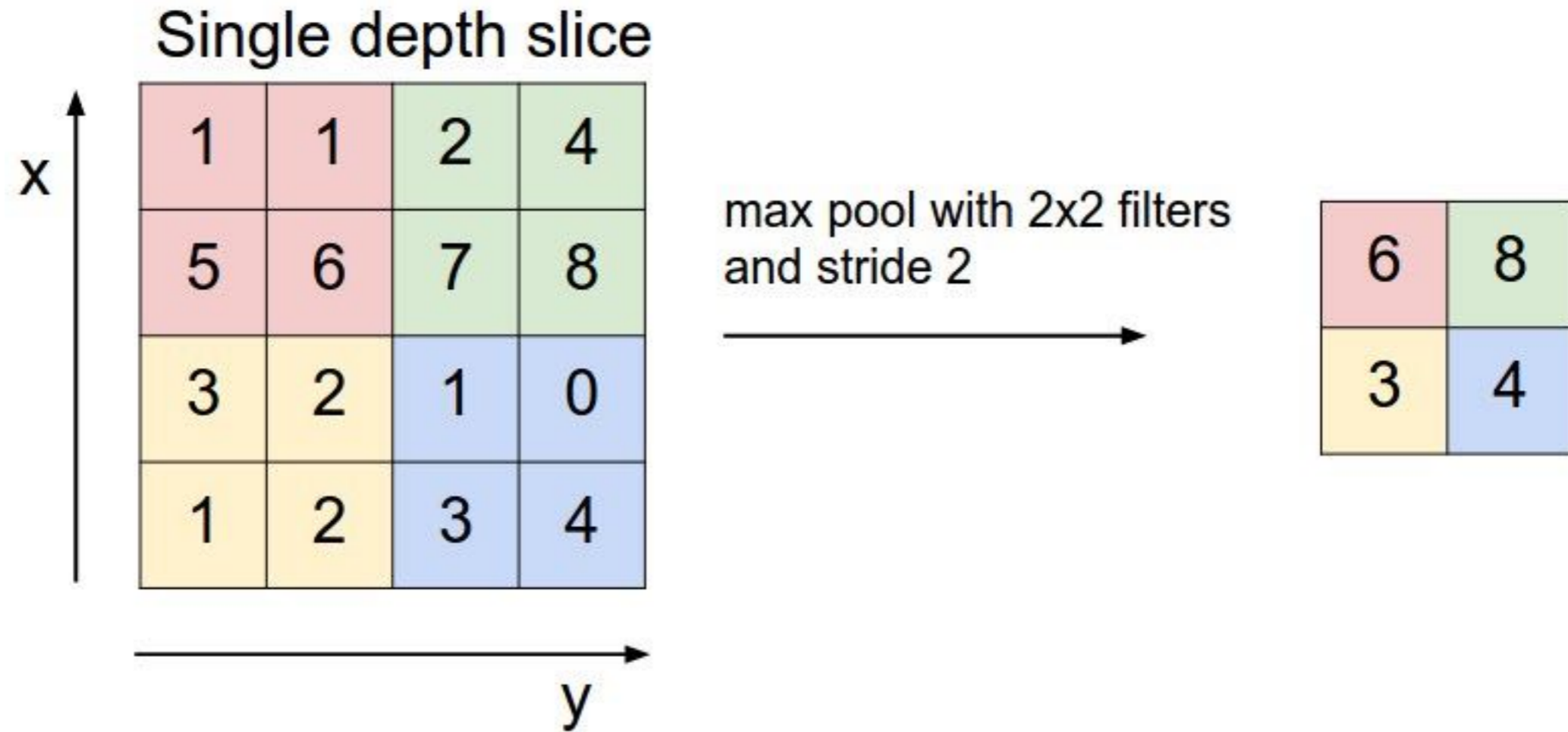
Leaky ReLU



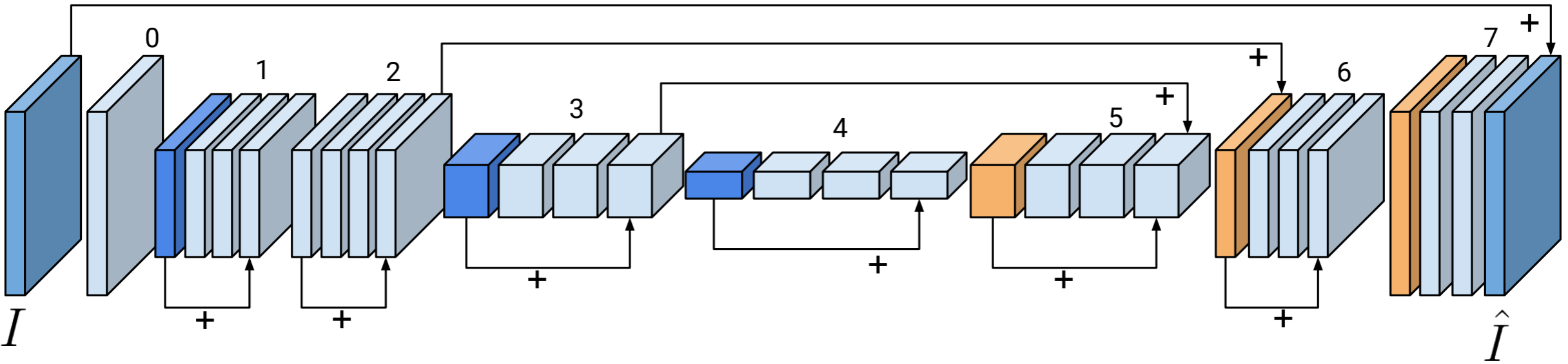
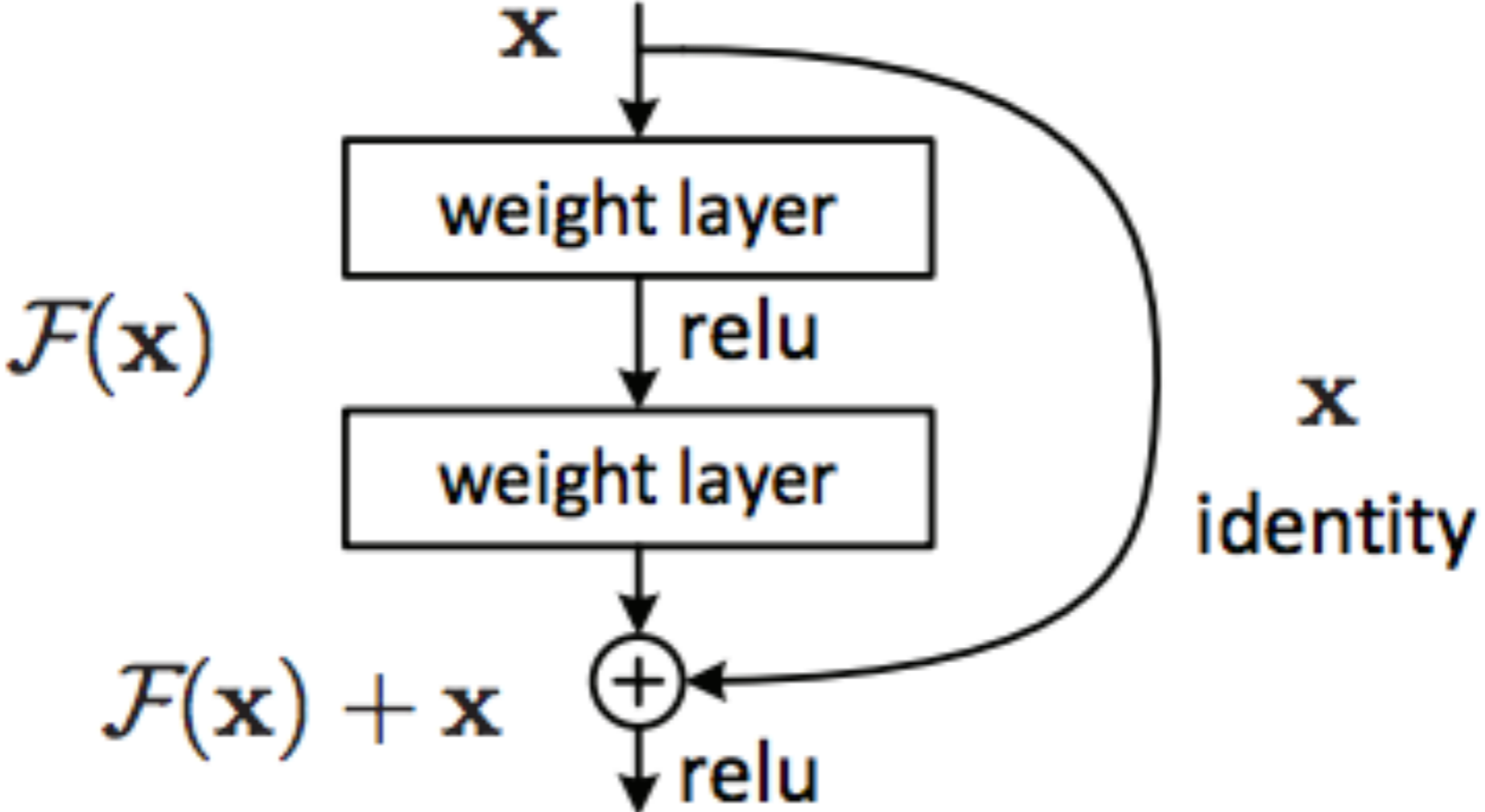
POOLING



MAX-POOLING



RESIDUAL CONNECTION



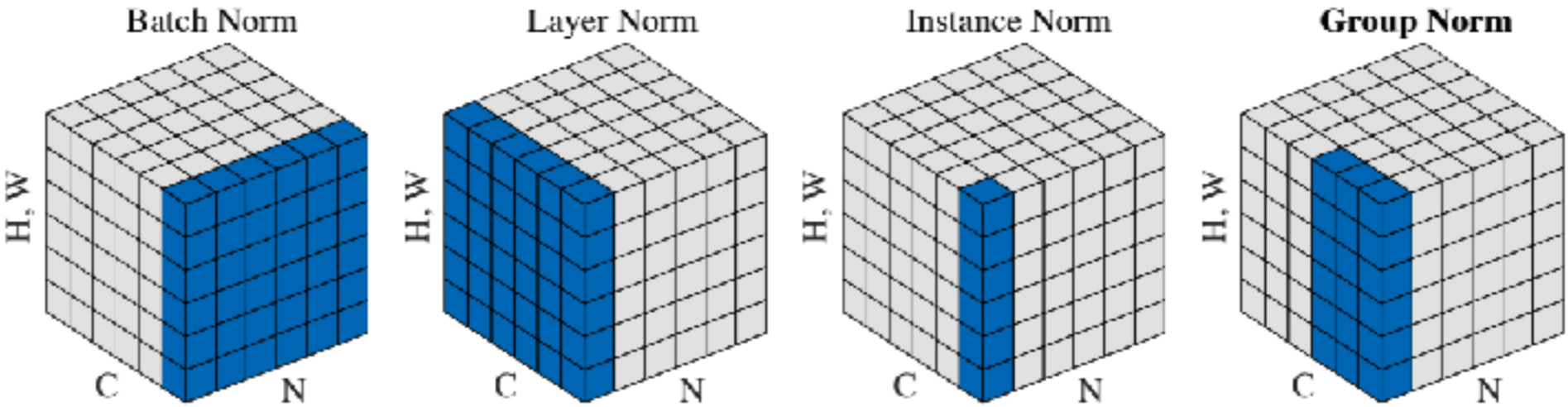
BATCH NORMALIZATION

Input: Values of x over a mini-batch: $\mathcal{B} = \{x_{1\dots m}\}$; Parameters to be learned: γ, β
Output: $\{y_i = \text{BN}_{\gamma, \beta}(x_i)\}$
$\mu_{\mathcal{B}} \leftarrow \frac{1}{m} \sum_{i=1}^m x_i \quad // \text{ mini-batch mean}$
$\sigma_{\mathcal{B}}^2 \leftarrow \frac{1}{m} \sum_{i=1}^m (x_i - \mu_{\mathcal{B}})^2 \quad // \text{ mini-batch variance}$
$\hat{x}_i \leftarrow \frac{x_i - \mu_{\mathcal{B}}}{\sqrt{\sigma_{\mathcal{B}}^2 + \epsilon}} \quad // \text{ normalize}$
$y_i \leftarrow \gamma \hat{x}_i + \beta \equiv \text{BN}_{\gamma, \beta}(x_i) \quad // \text{ scale and shift}$

Algorithm 1: Batch Normalizing Transform, applied to activation x over a mini-batch.

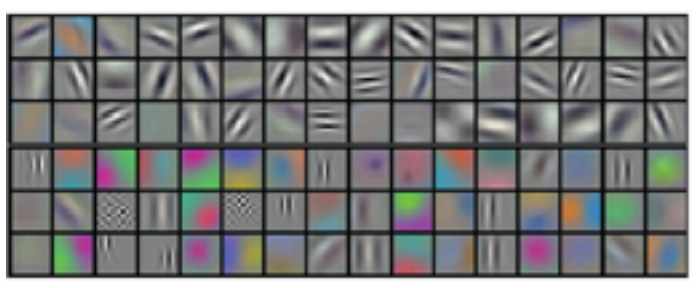
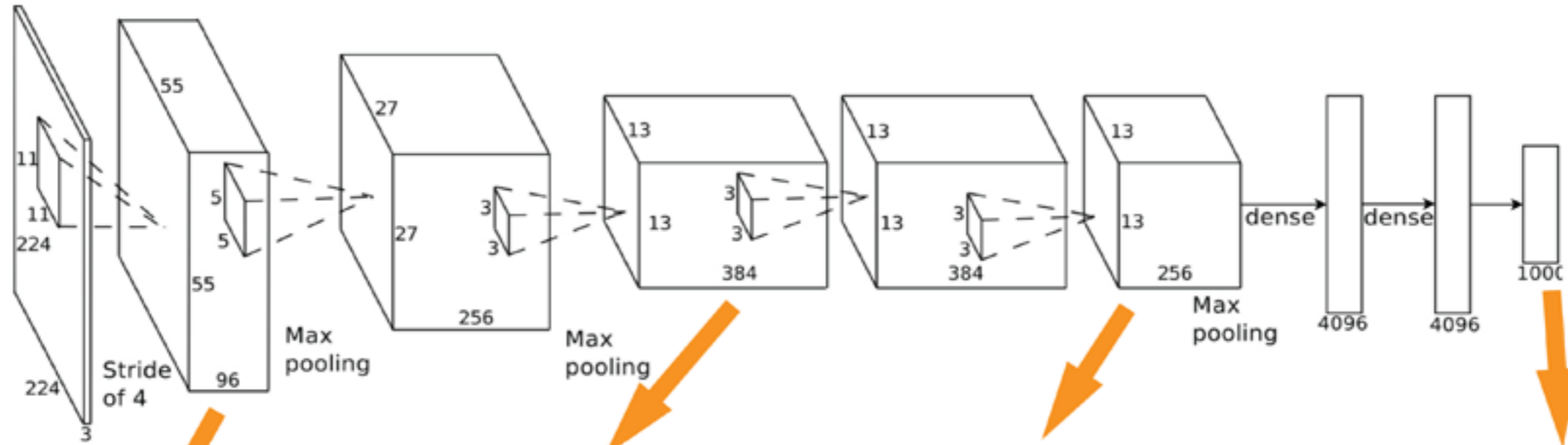
Ioffe & Szegedy (2015)

BATCH NORMALIZATION

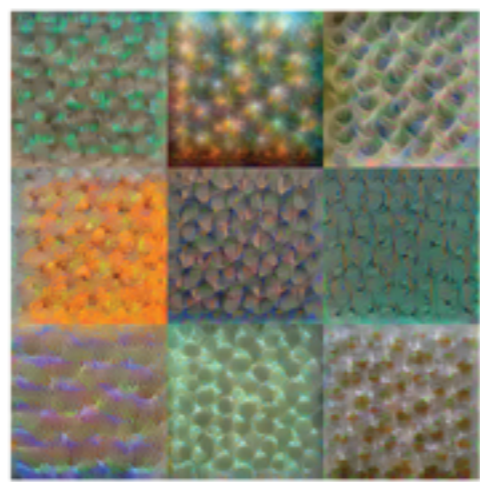


Wu & He (2018)

MULTISCALE ANALYSIS



Conv 1: Edge+Blob



Conv 3: Texture

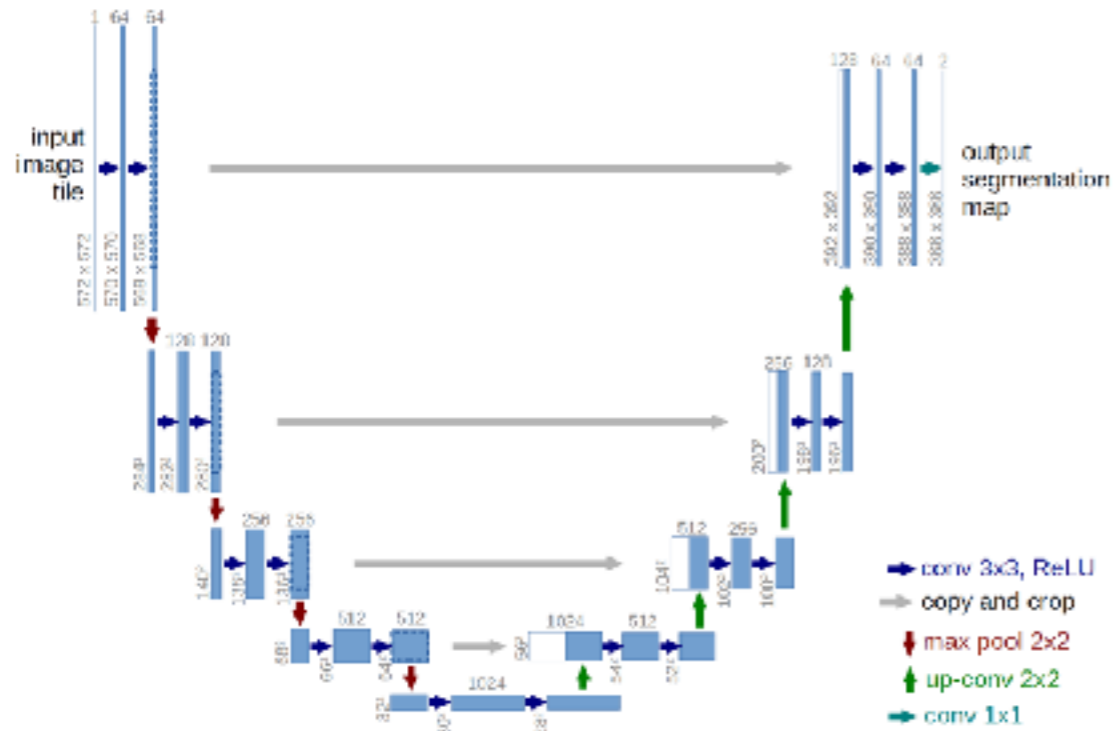


Conv 5: Object Parts

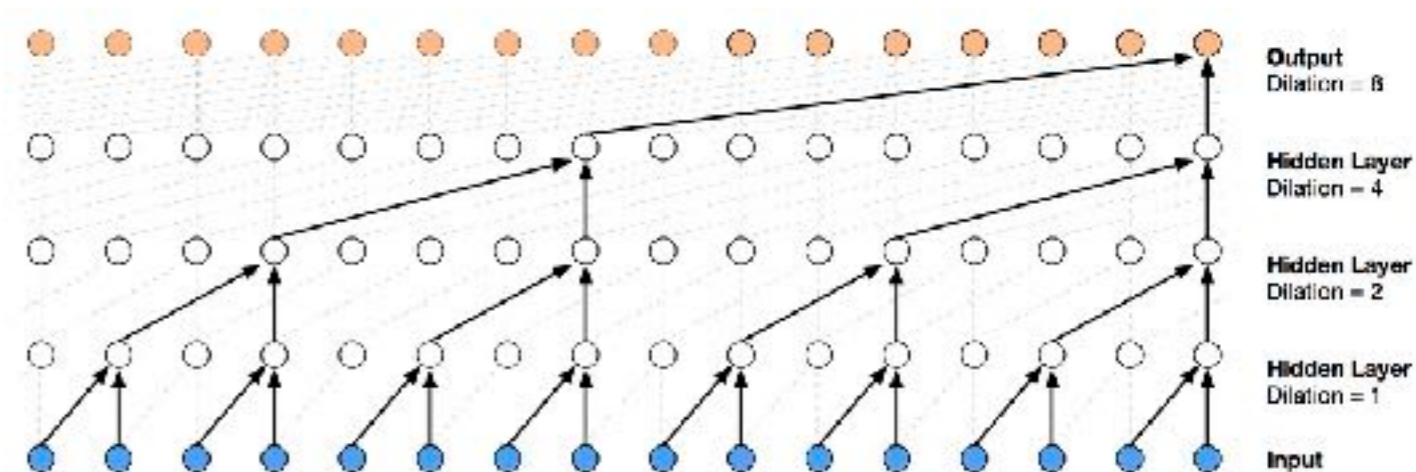
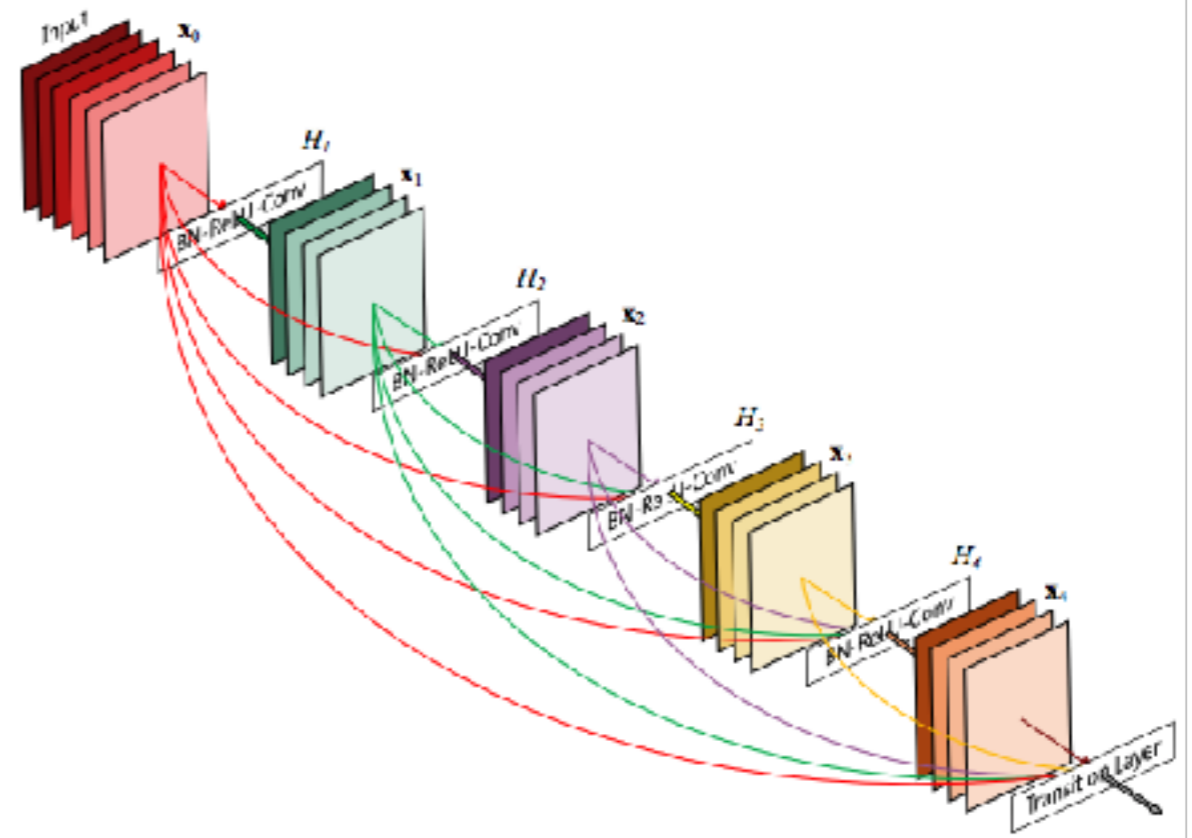
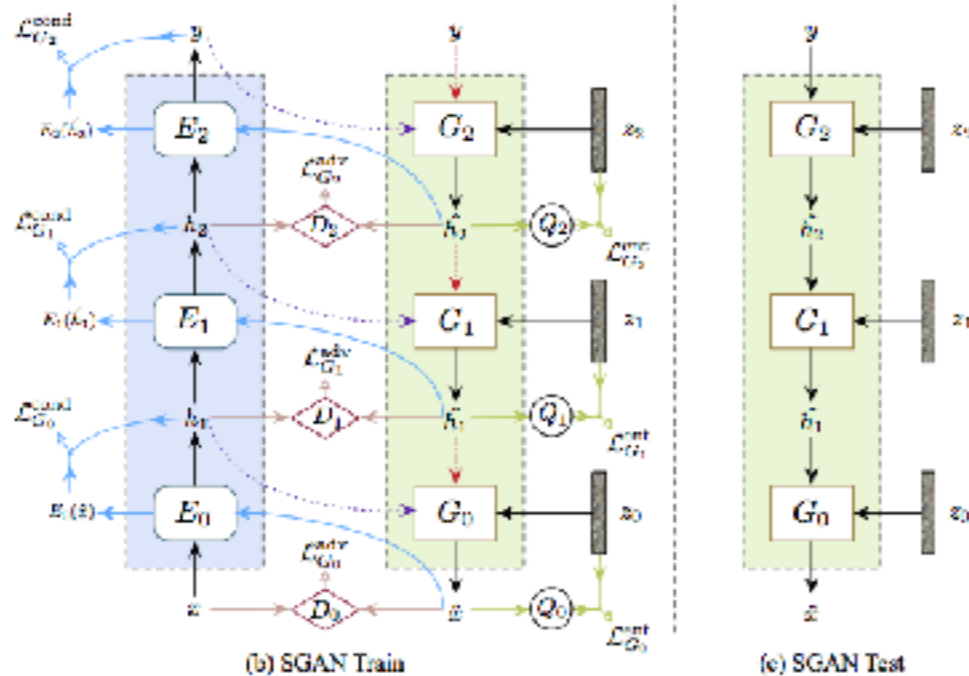


Fc8: Object Classes

ENORMOUS LANDSCAPE



(a) A vanilla GAN



TWO RULES TO DECIDE THE ARCHITECTURE

Read a lot!

Still not in books: arxiv!

Experiment a lot!

Training of a neural network

LOSS FUNCTIONS

Mean squared error

$$L = \frac{\sum_{i=1}^n (y_i - \hat{y}_i)^2}{n}$$

Mean absolute error

$$L = \frac{\sum_{i=1}^n |y_i - \hat{y}_i|}{n}$$

Cross-entropy

$$L = - (y_i \log (\hat{y}_i) + (1 - y_i) \log (1 - \hat{y}_i))$$

TRAINING: USE THE SIMPLEST YOU CAN THINK OF

Gradient descent

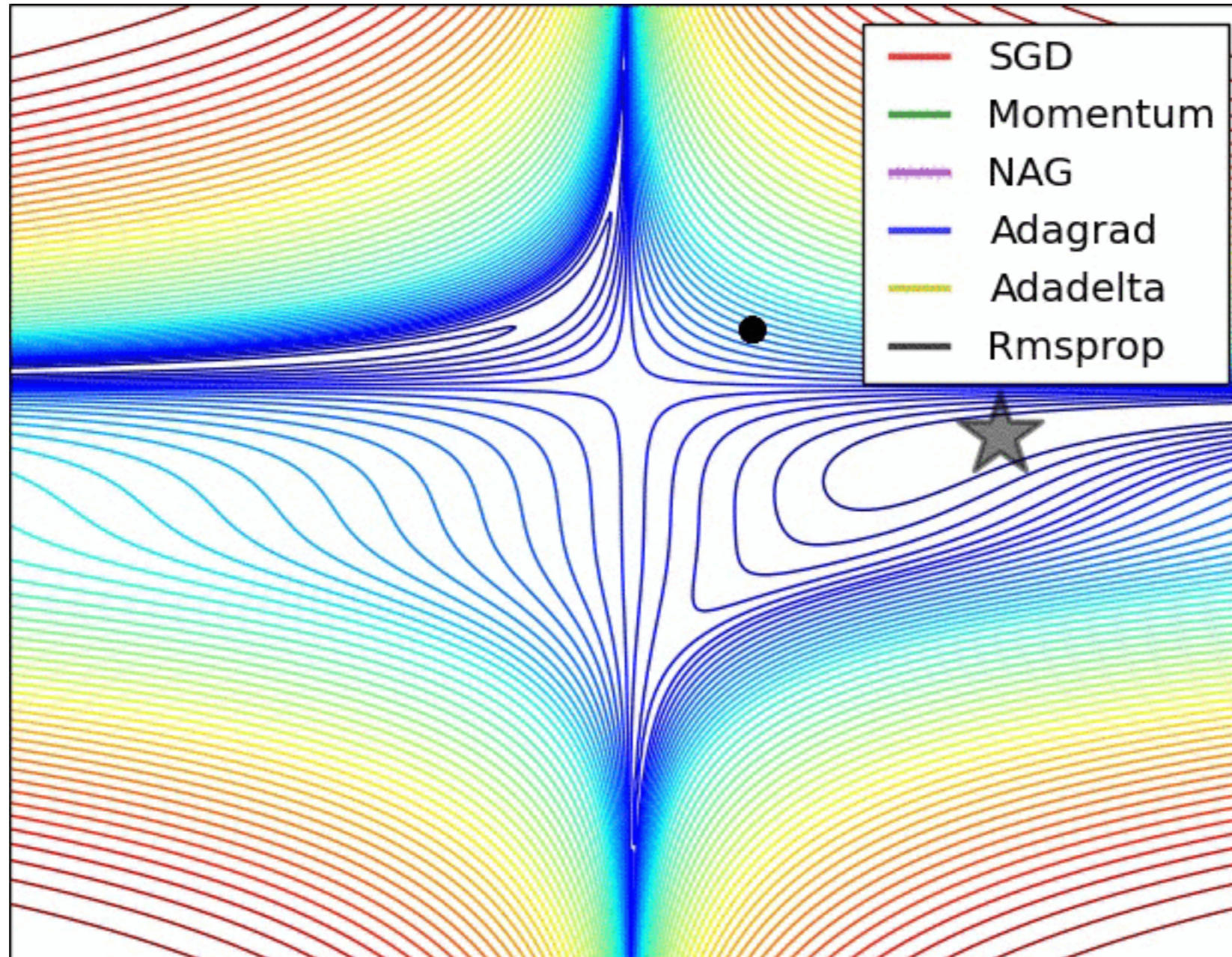
$$\theta_{i+1} = \theta_i - h \nabla_{\theta} f(\theta, \mathbf{T})$$

Stochastic gradient descent

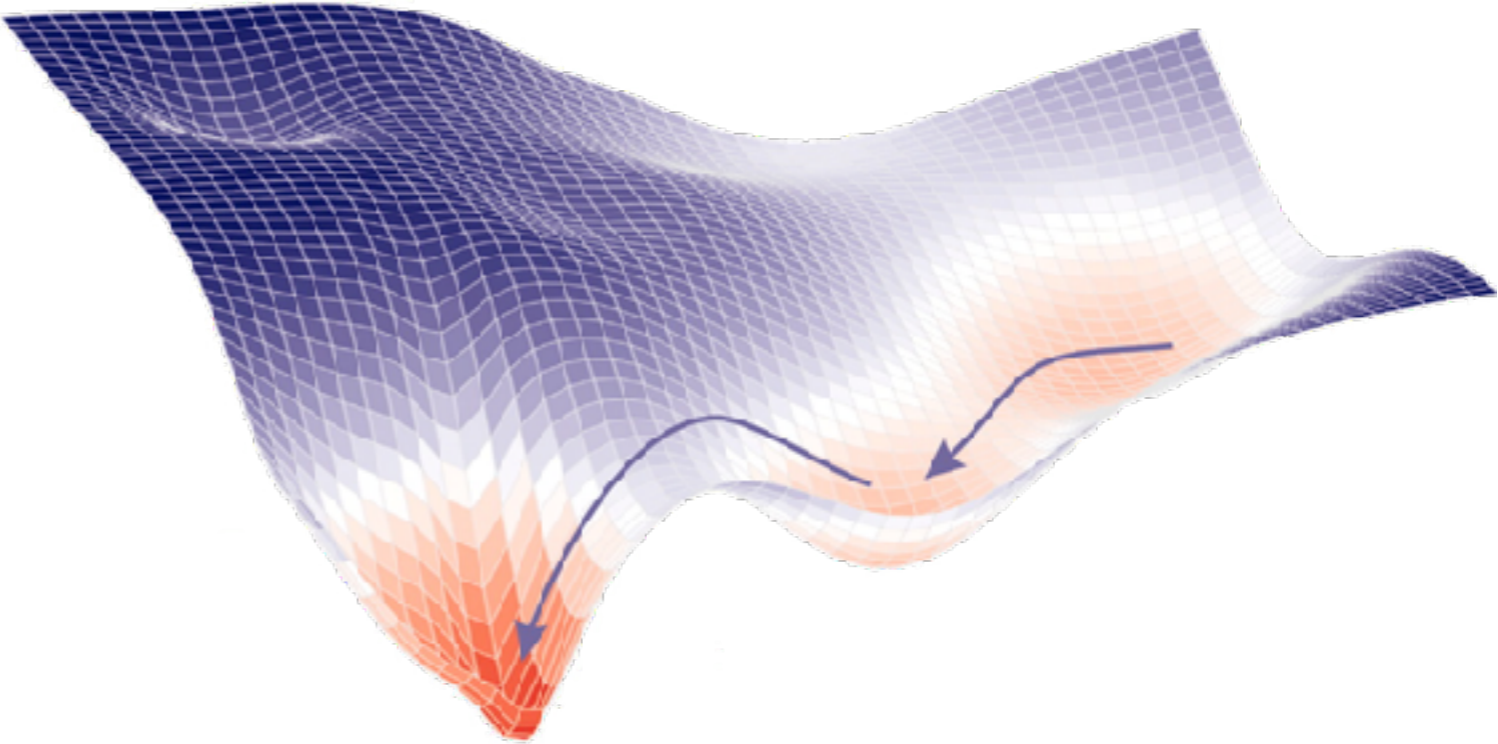
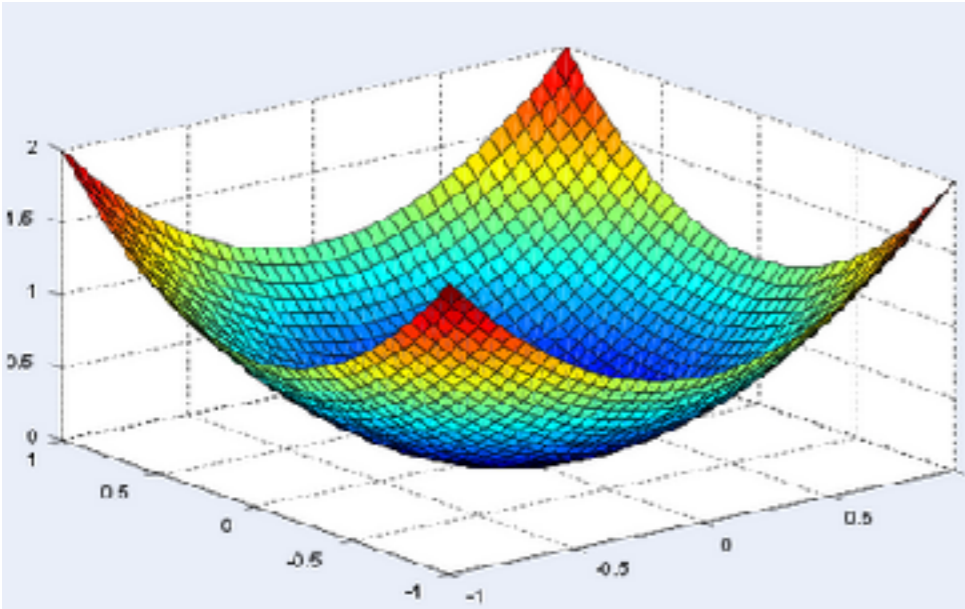
$$\theta_{i+1} = \theta_i - h \nabla_{\theta} f(\theta, \mathbf{T}_{\text{subset}})$$

TRAINING

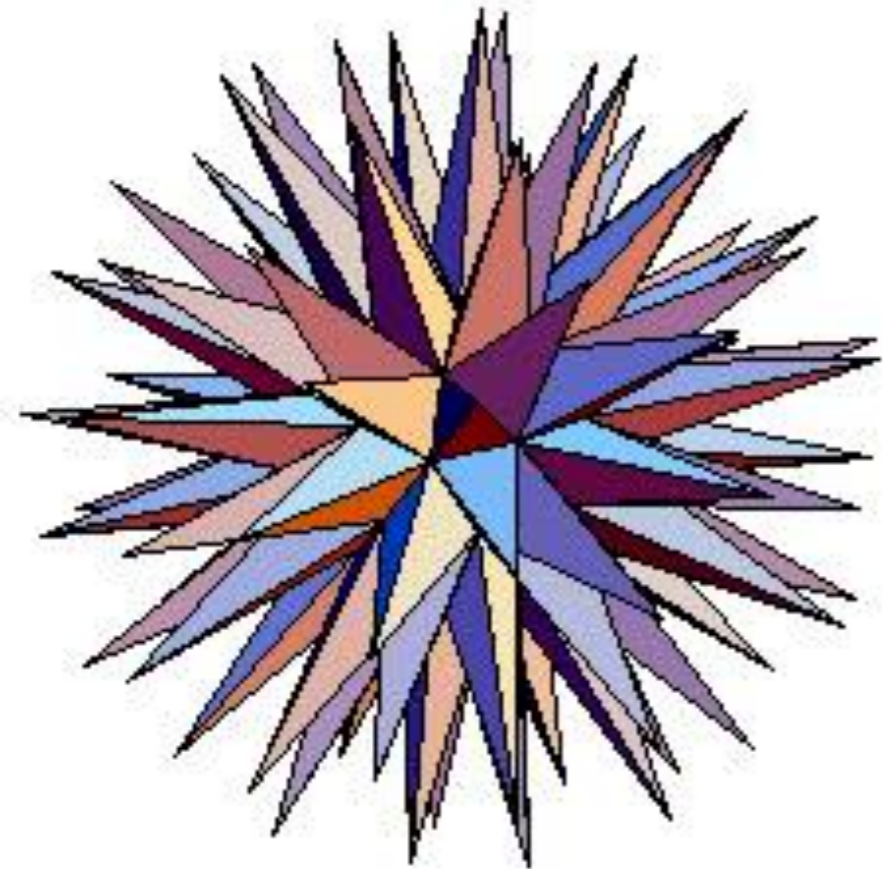
$$\theta_{i+1} = \theta_i - h \nabla_{\theta} f(\theta, \mathbf{T}_{\text{subset}})$$



CONVEXITY VS. NON-CONVEXITY



CURSE OF DIMENSIONALITY



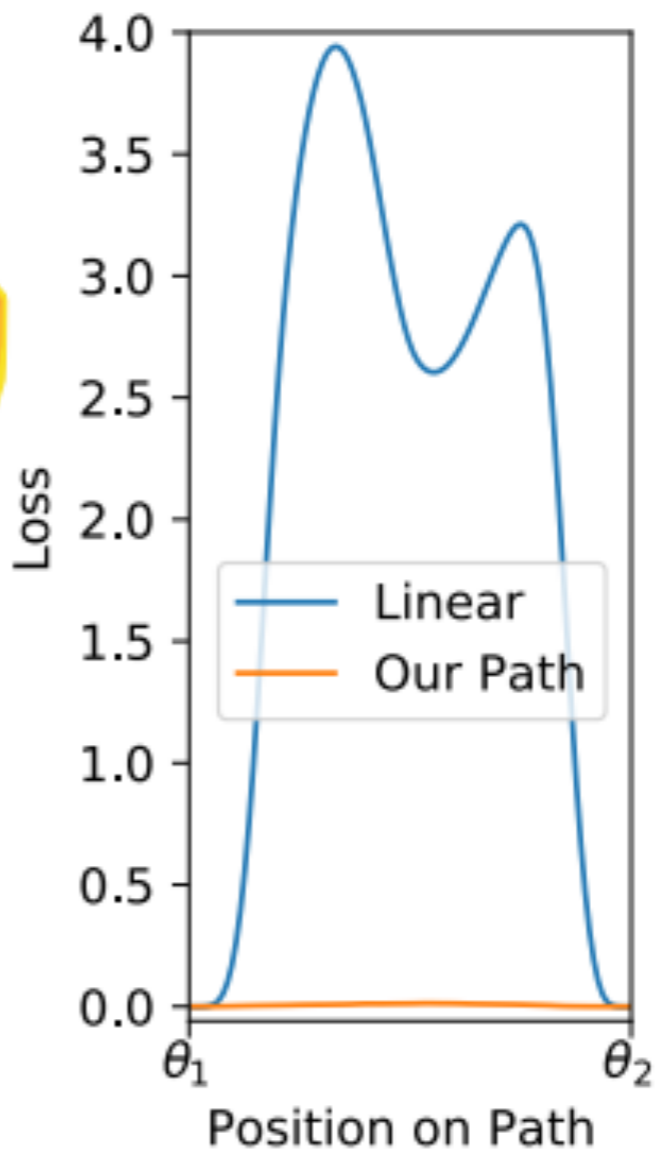
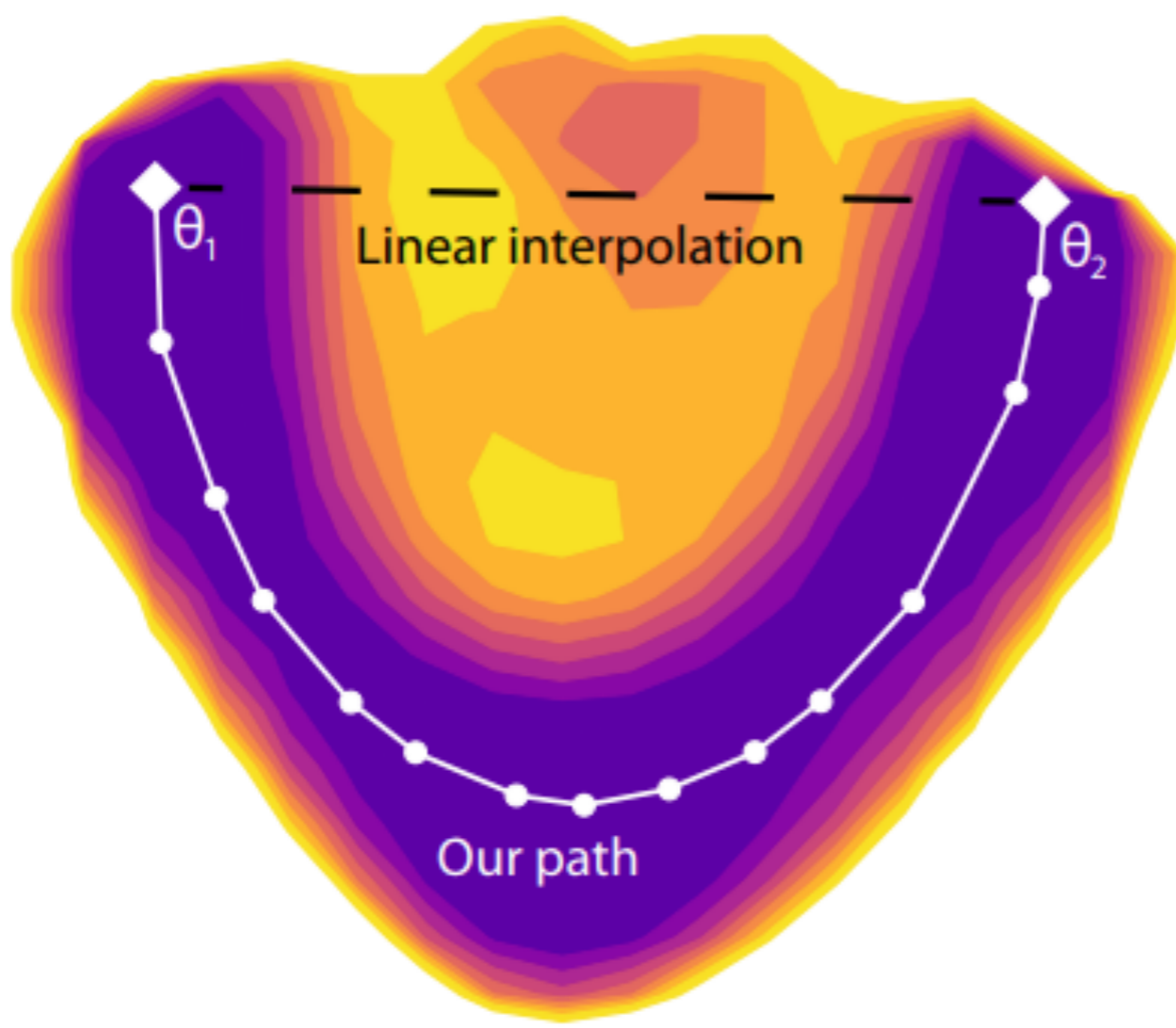
N. directions forming angles
between 88 and 92 degrees

$$\mathbb{R}^2 \rightarrow 2$$

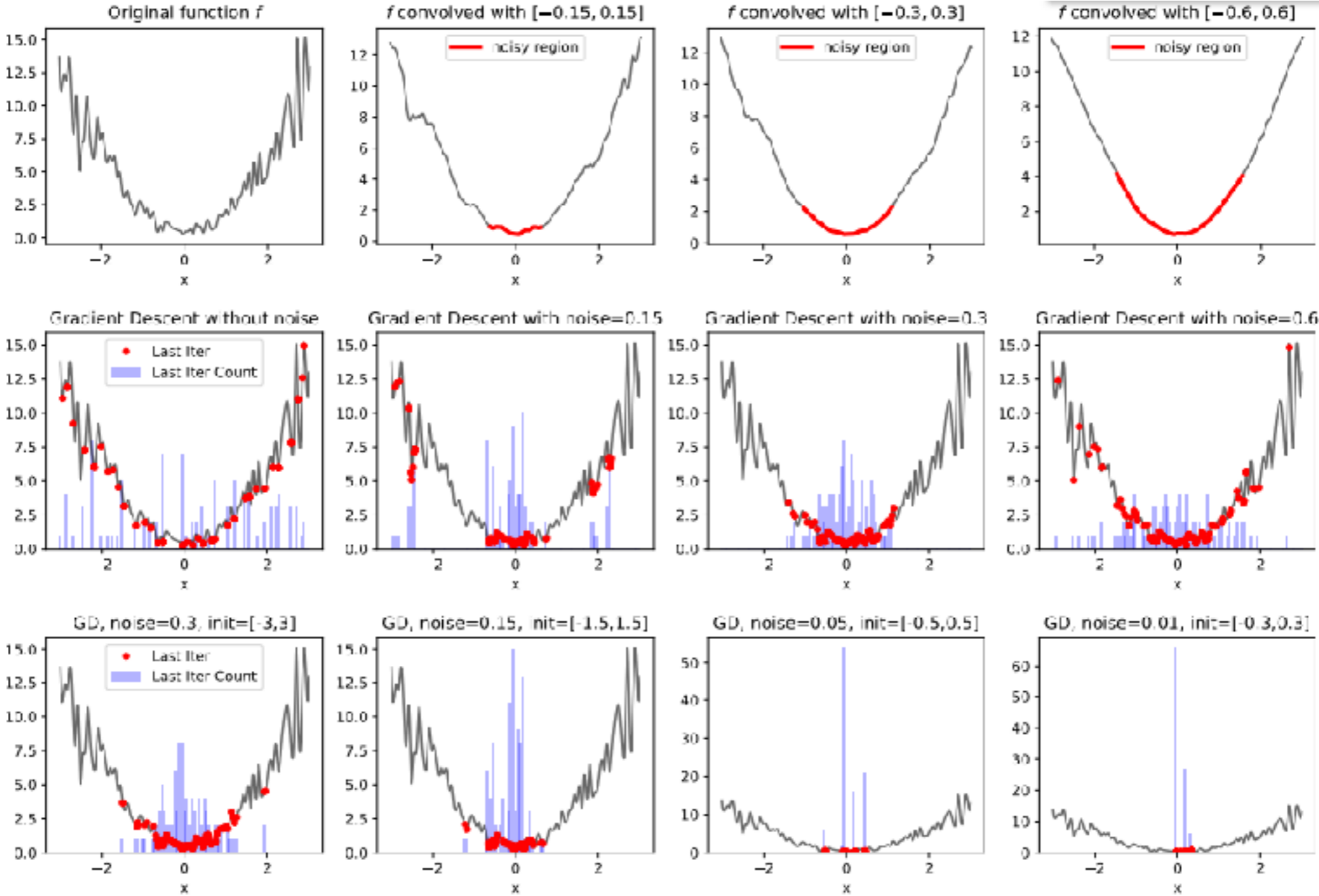
$$\mathbb{R}^3 \rightarrow 2$$

$$\mathbb{R}^d \rightarrow \exp(cd)$$

ALL MINIMA ARE EQUIVALENT



SGD MODIFIES THE LOSS FUNCTION



Backpropagation

HOW TO EFFICIENTLY COMPUTE THE GRADIENT

$$L = g(\mathbf{y})$$

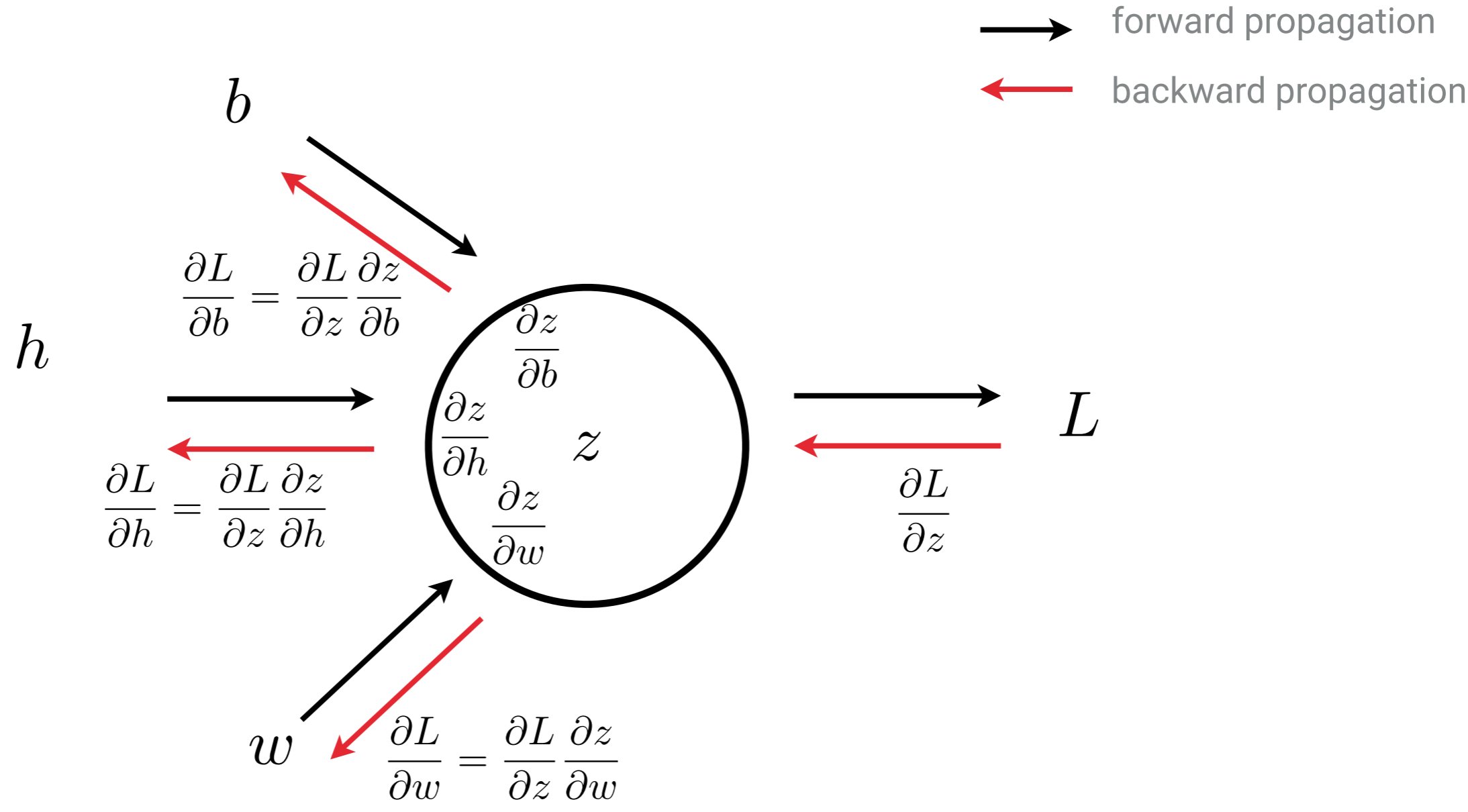
$$\mathbf{y} = f(\mathbf{x})$$

$$L = g(f(\mathbf{x}))$$

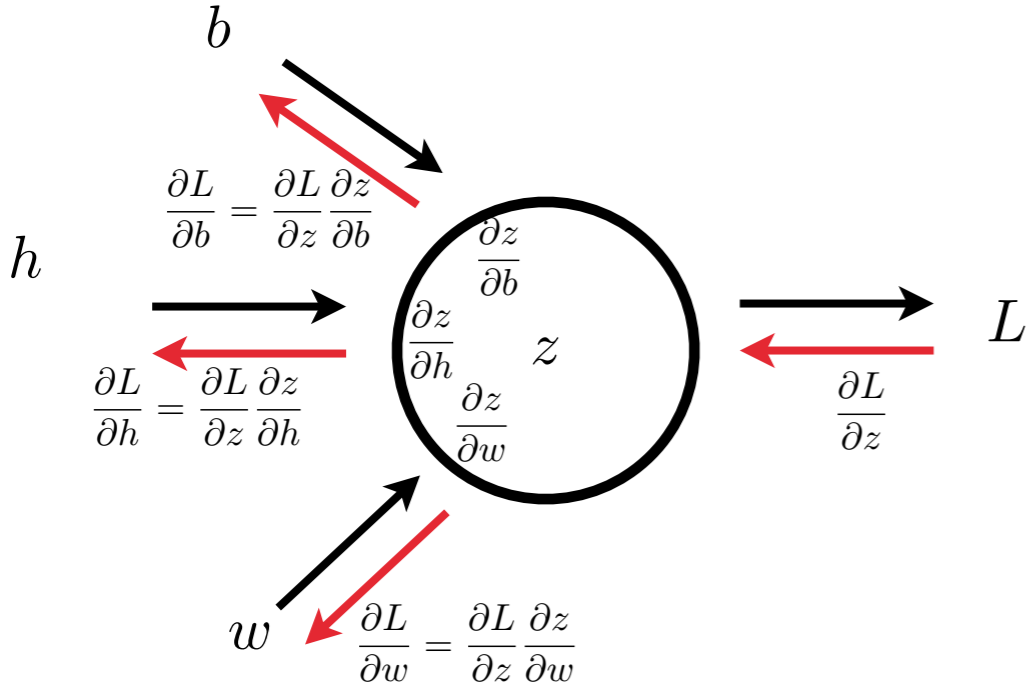
$$\frac{\partial L}{\partial \mathbf{x}} = J^T \frac{\partial L}{\partial \mathbf{y}} = \frac{\partial \mathbf{y}}{\partial \mathbf{x}} \frac{\partial L}{\partial \mathbf{y}}$$

$$J^T = \begin{pmatrix} \frac{\partial y_1}{\partial x_1} & \cdots & \frac{\partial y_m}{\partial x_1} \\ \vdots & \ddots & \vdots \\ \frac{\partial y_1}{\partial x_n} & \cdots & \frac{\partial y_m}{\partial x_n} \end{pmatrix}$$

HOW TO EFFICIENTLY COMPUTE THE GRADIENT



HOW TO EFFICIENTLY COMPUTE THE GRADIENT



```
class node(object):  
    def forward(z):  
        output = f(z)  
        return output
```

```
def backward(z, dLdz):  
    J = jacobian(z)  
    return J.dot(dLdz)
```

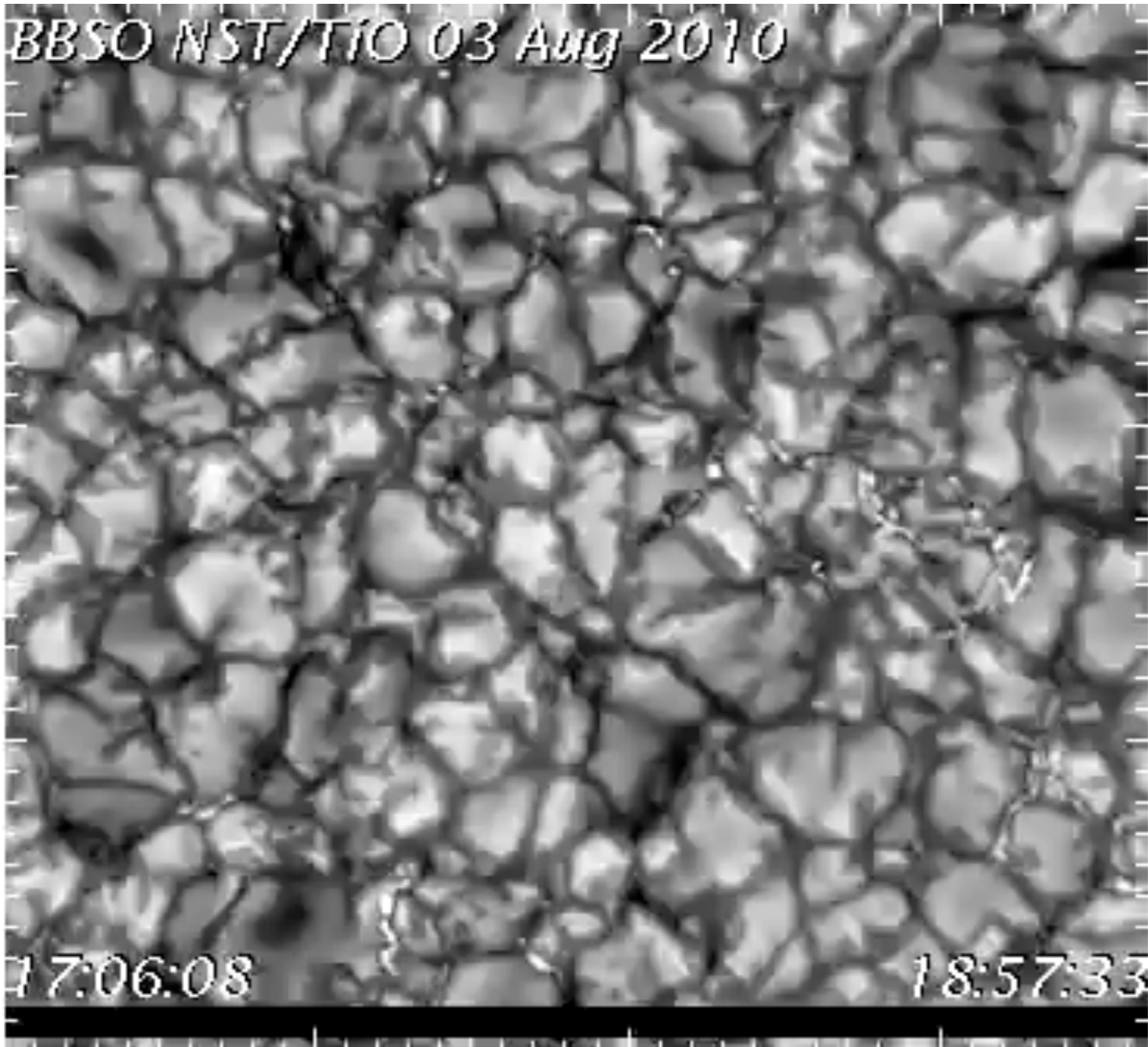
Applications in Solar Physics

PROBLEMS TACKLED SO FAR

- ▶ Measuring velocities
- ▶ Enhancing HMI images
- ▶ Multiframe blind deconvolution
- ▶ Fast inversion of Stokes profiles
- ▶ Farside imaging
- ▶ Classification of solar structures
- ▶ Physical conditions in flares

measuring velocities

MEASURING VELOCITIES



MEASURING VELOCITIES

Longitudinal component

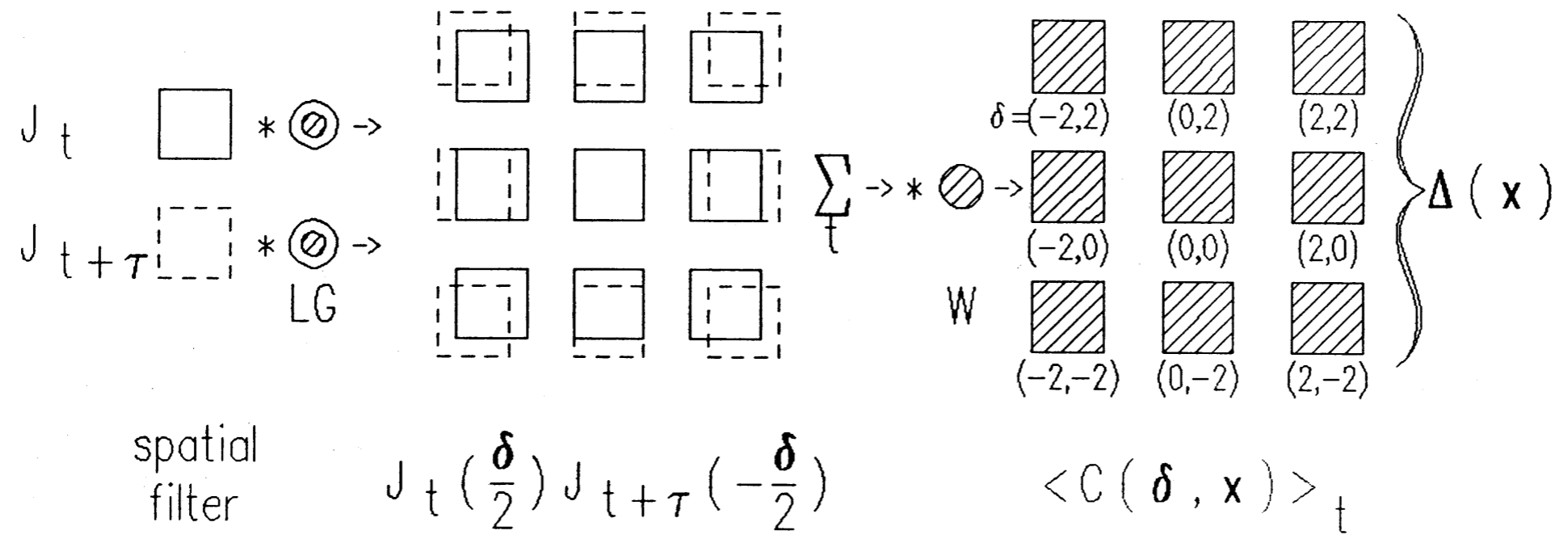
- ▶ Can be measured with Doppler effect using spectroscopy
- ▶ Physical meaning

Transverse component

- ▶ Cannot be spectroscopically measured
- ▶ Not obvious physical meaning
- ▶ Different depending on selection of “corks”

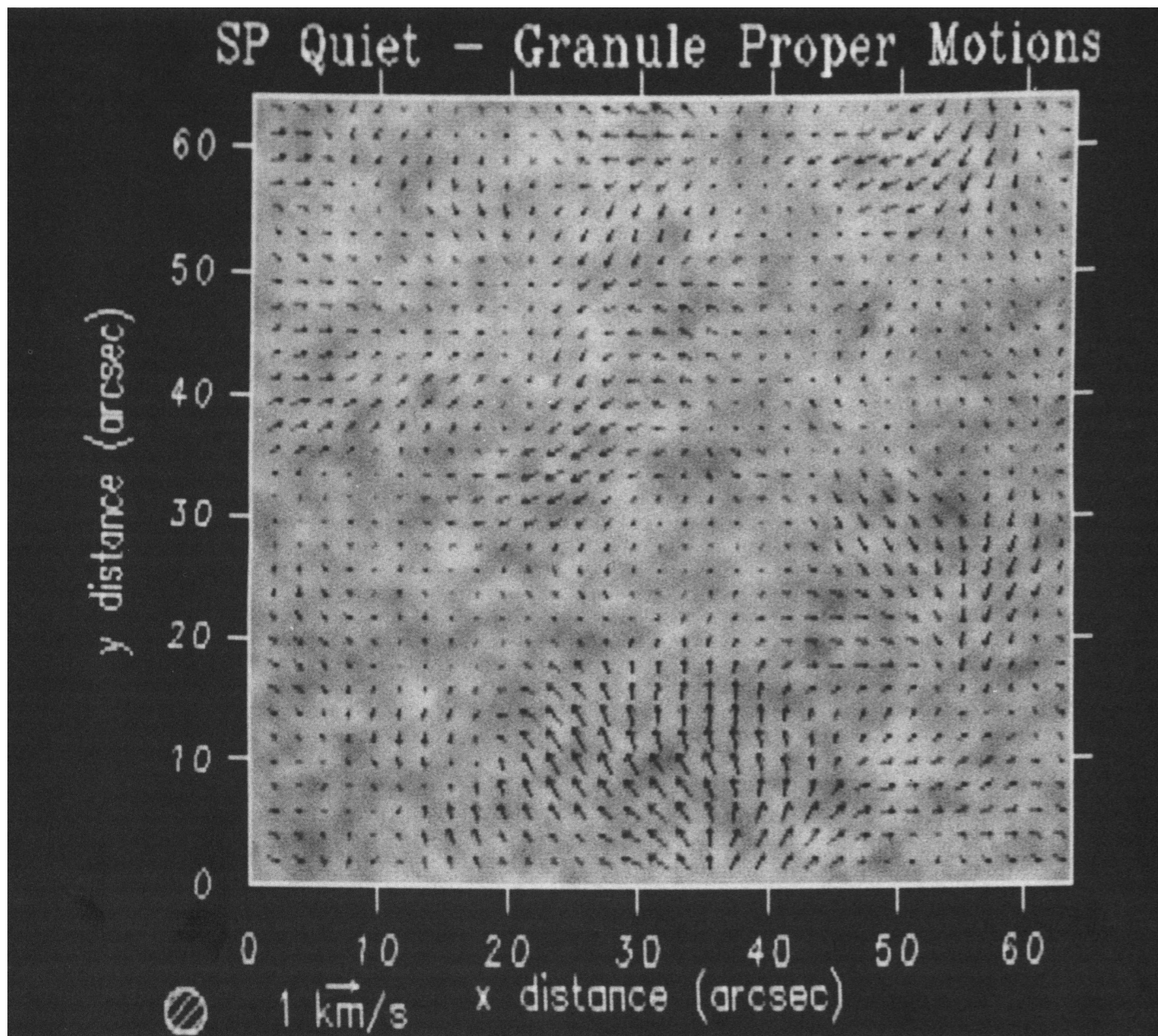
MEASURING VELOCITIES IN THE PLANE OF THE SKY

November & Simon (1988) - Local correlation tracking



MEASURING VELOCITIES IN THE PLANE OF THE SKY

November & Simon (1988) - Local correlation tracking



- ▶ Spatial correlation window
- ▶ Temporal correlation window
- ▶ Noise sensitive

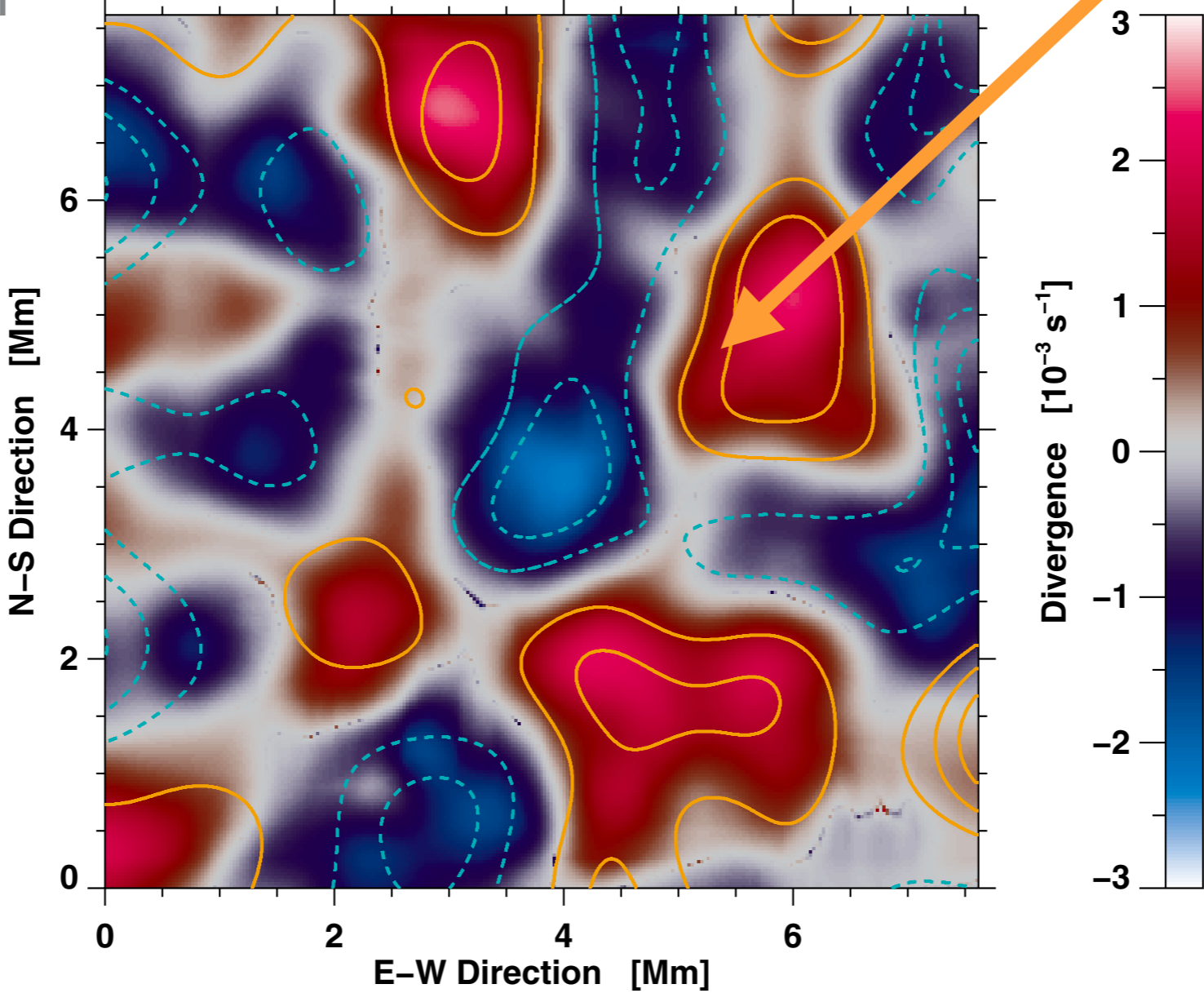
LCT VS. SIMULATIONS

Average time 1 h

FWHM = 1200 km

Divergence map

1-hour average
from simulations



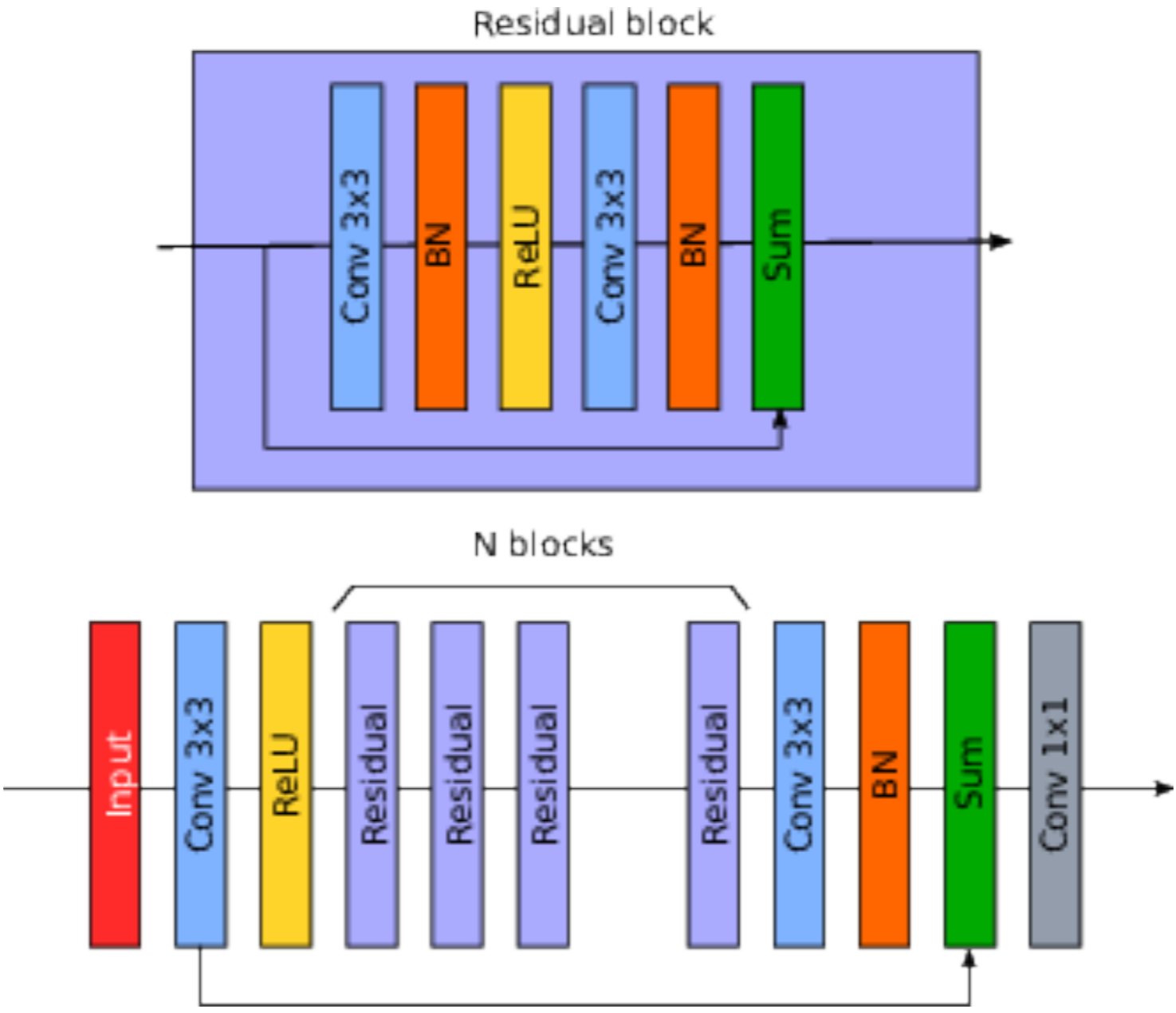
Verma & Denker (2013)

LIST OF DESIRES: DEEPVEL



- ▶ End-to-end approach
- ▶ Scale to any image size
- ▶ Be fast
- ▶ Easy to train

DEEPVEL: ARCHITECTURE

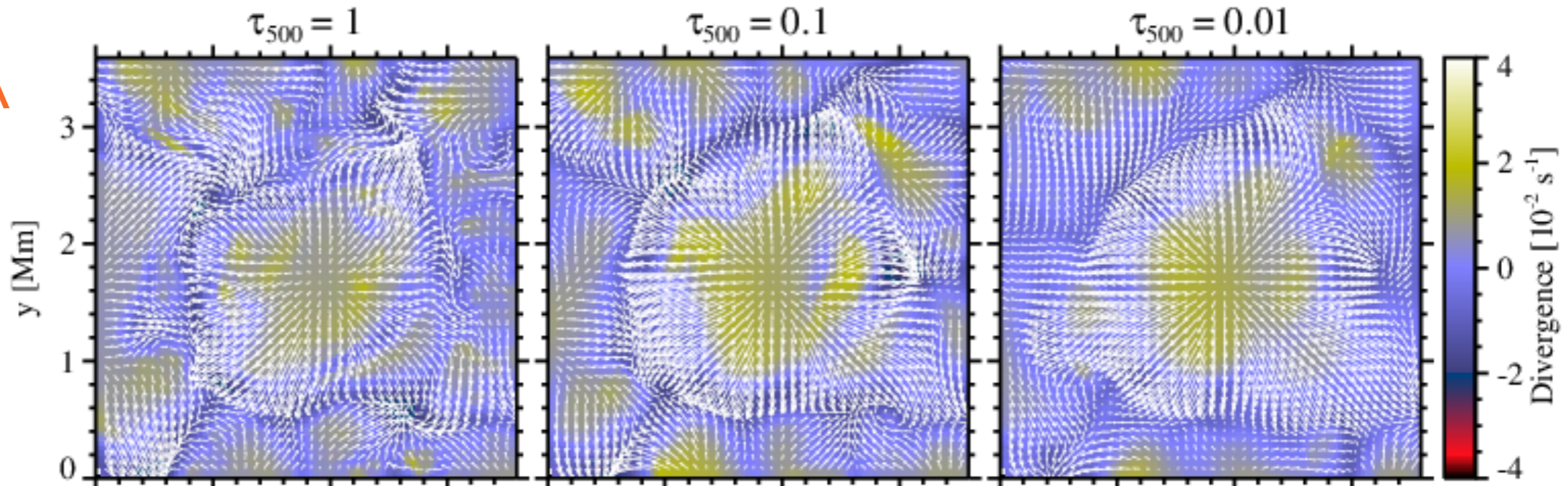


DEEPVEL: TRAINING WITH SIMULATIONS

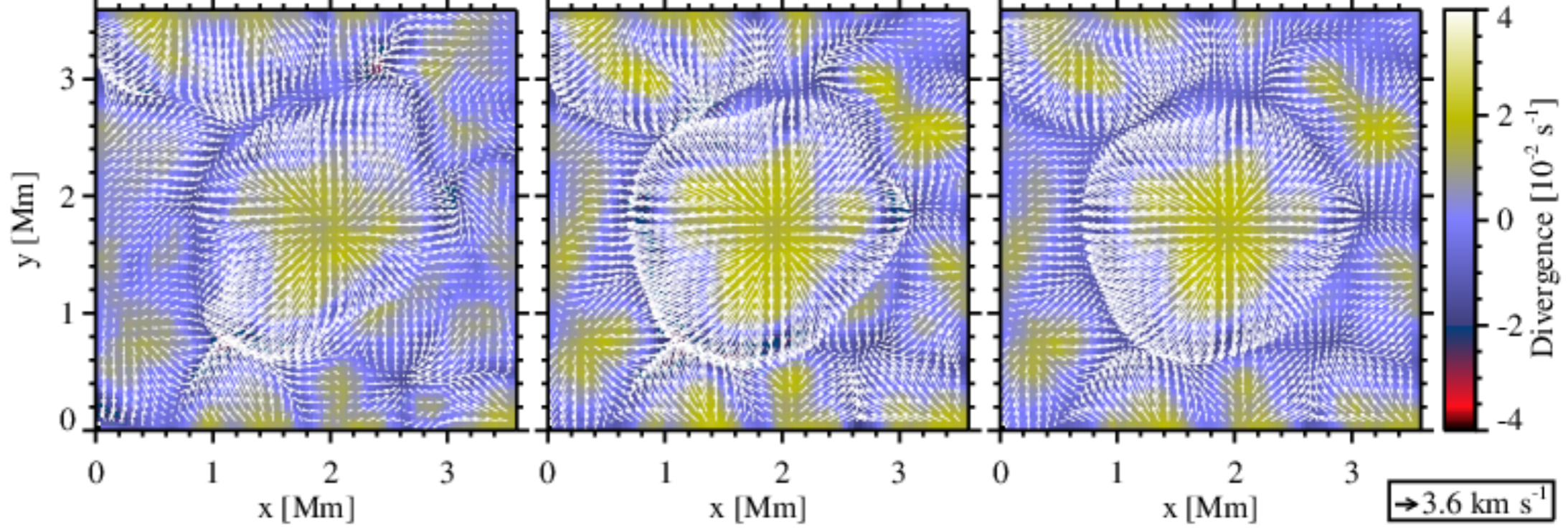
- ▶ Synthetic images from Stein & Nordlund (2012) + degradation
- ▶ We extract 30000 pairs of patches of 50x50 pixels separated by 30 s
- ▶ The outputs are maps of v_x and v_y at $\tau=1,0.1,0.01$
- ▶ Loss function : ℓ_2 -norm between predicted and simulated velocities
- ▶ Trained with ADAM optimizer with $\beta=10^{-4}$ for 900k steps

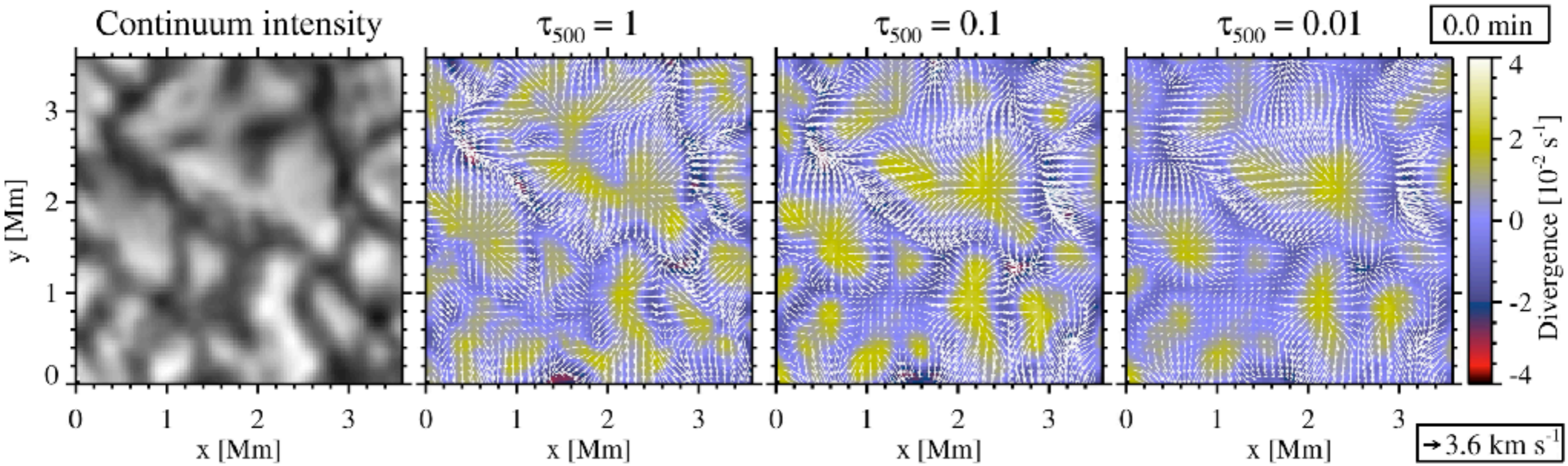
VALIDATION

MANCHA



DeepVel

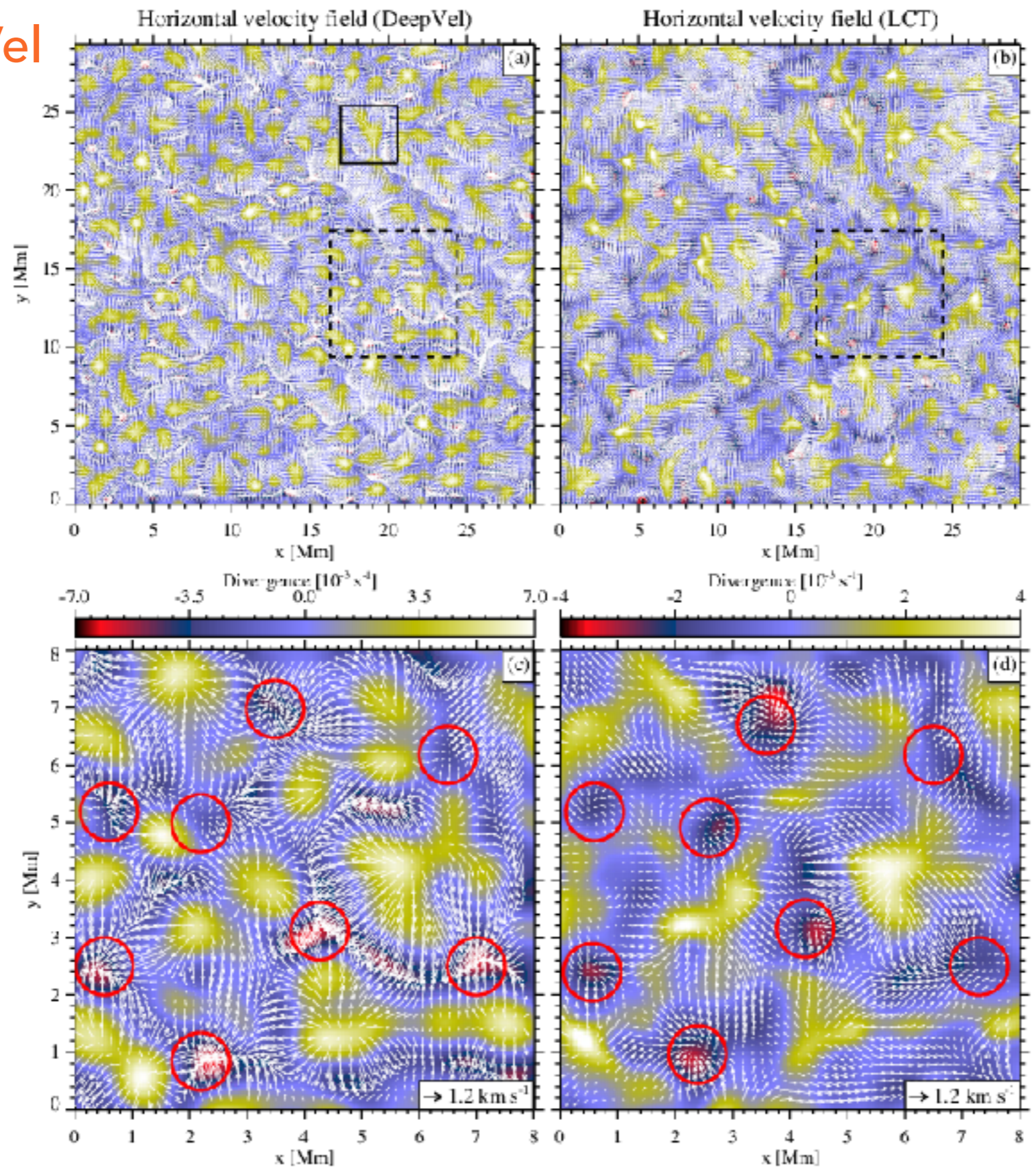




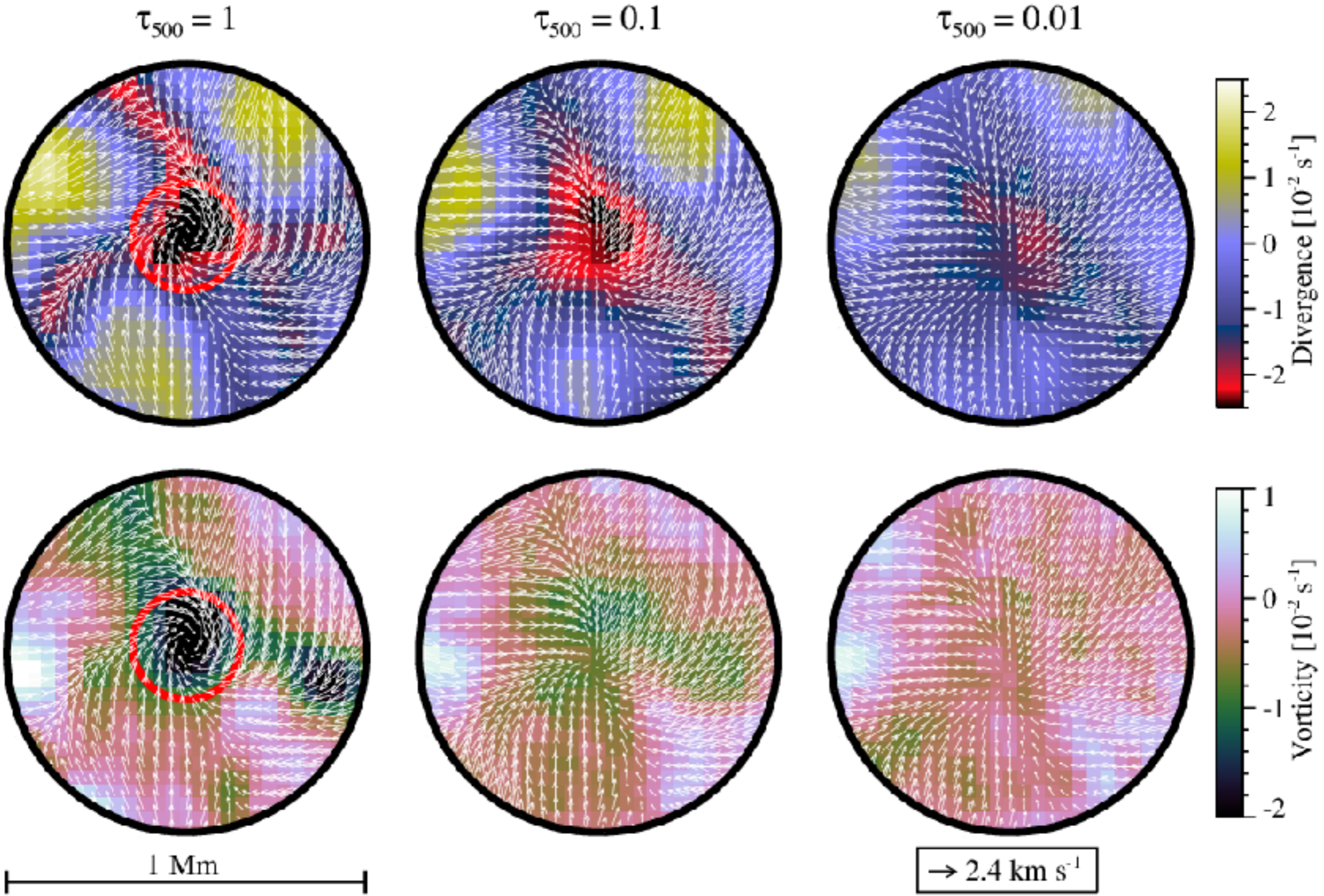
AVERAGE PROPERTIES

DeepVel

LCT

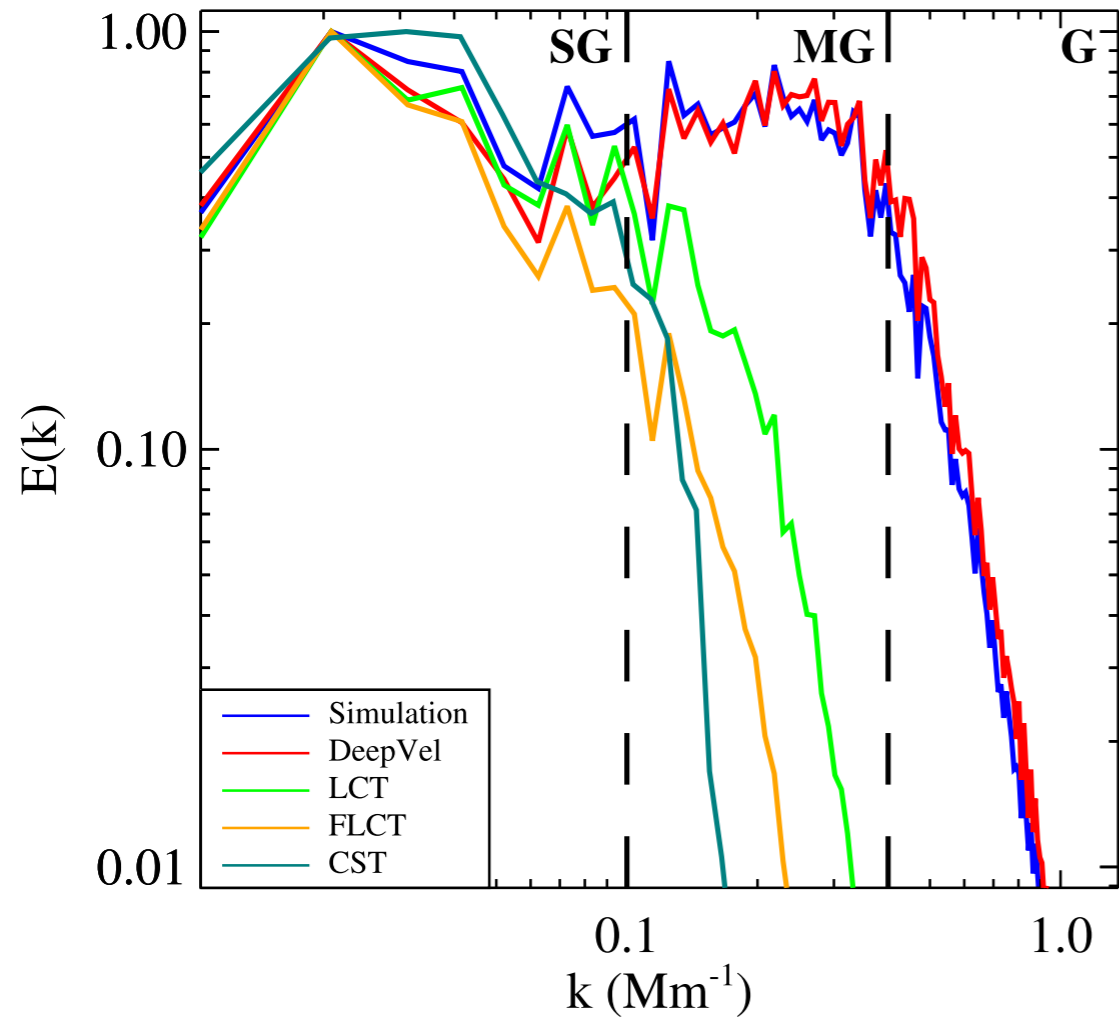


SMALL SCALE VORTEX FLOWS

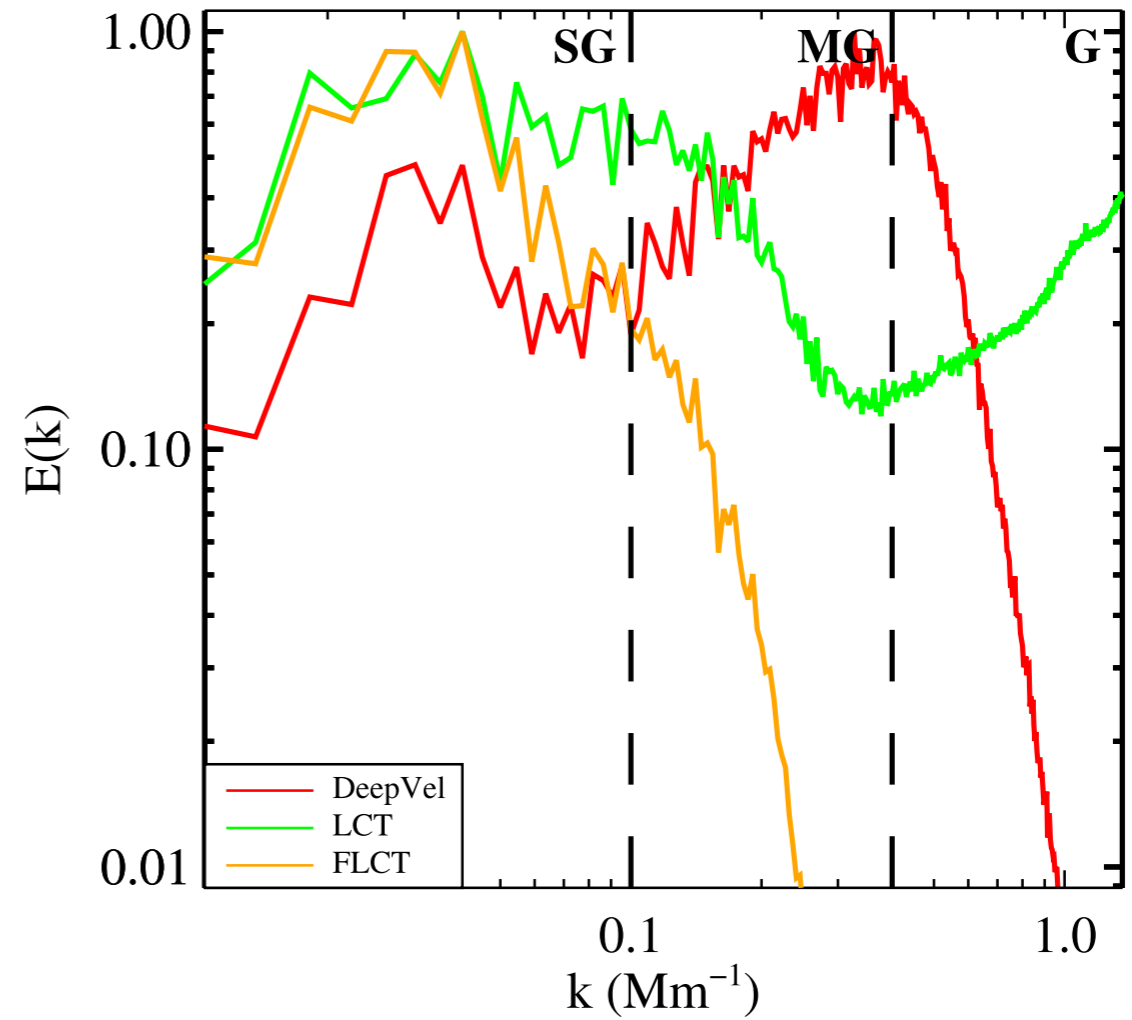


KINETIC ENERGY SPECTRUM

Simulations



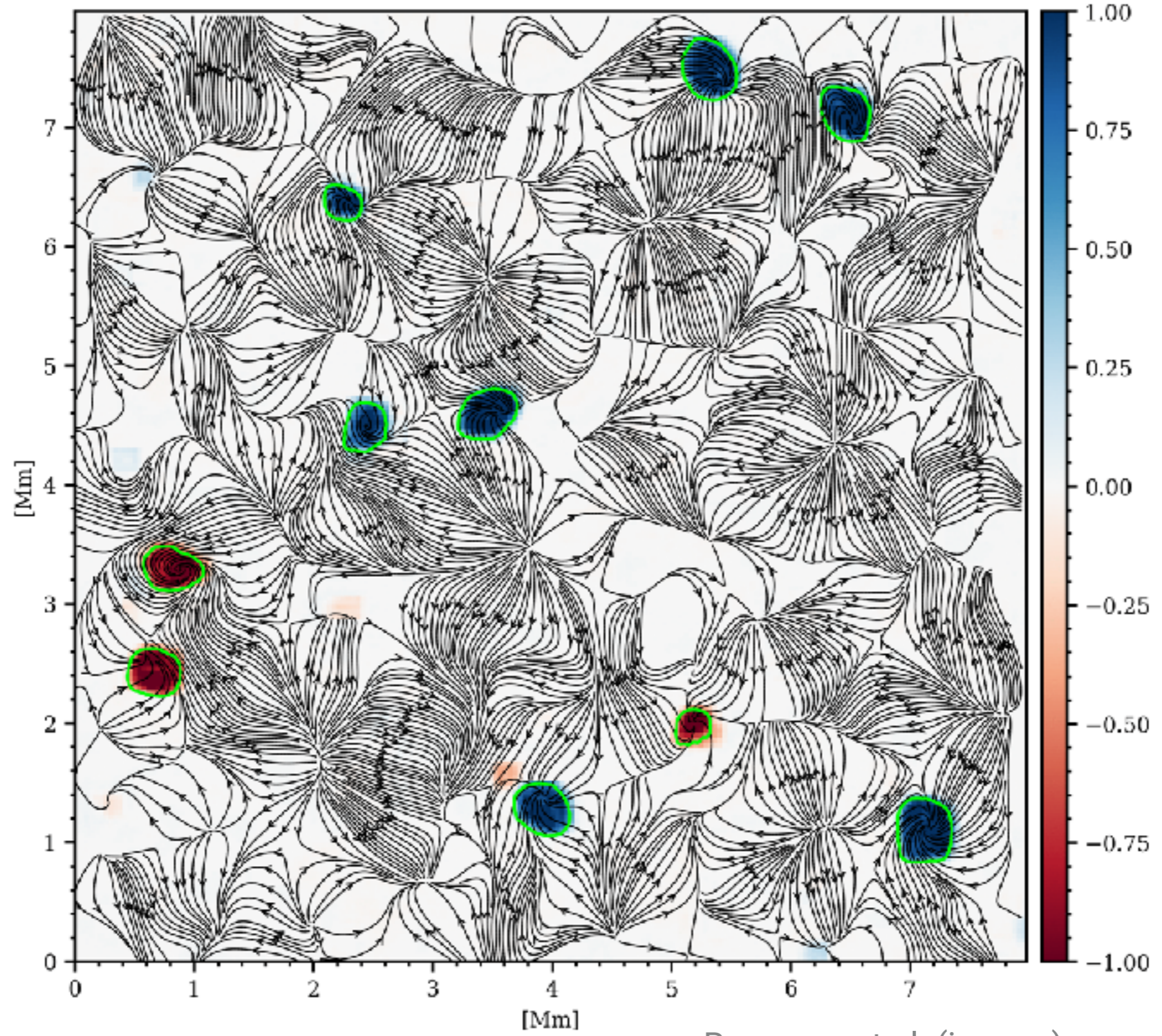
SDO/HMI



Tremblay et al. (2018)

VORTEX DETECTION

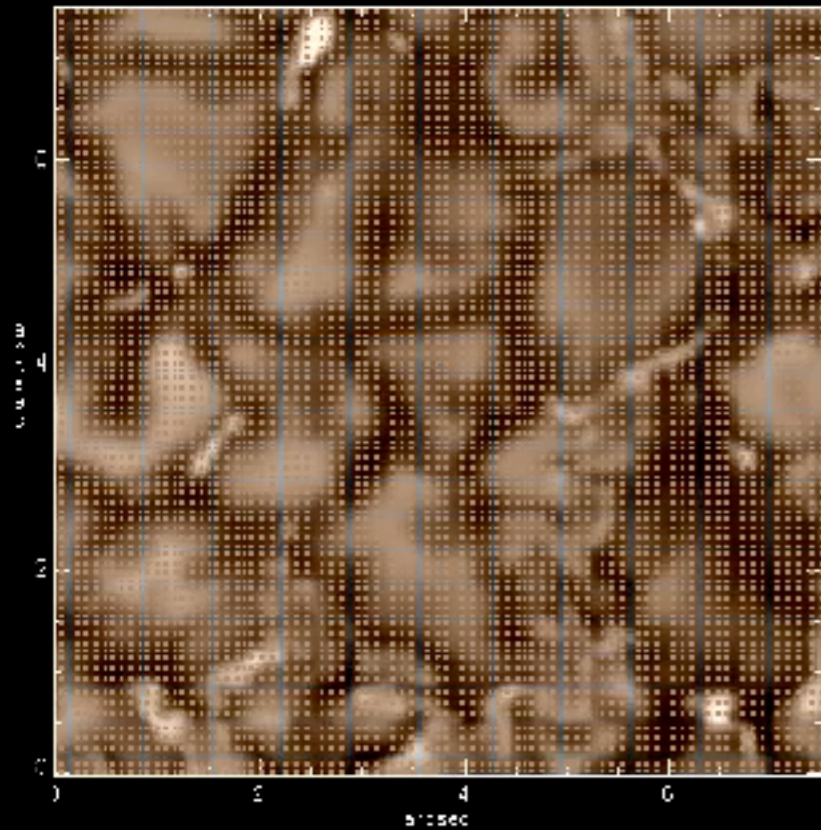
DeepVortex



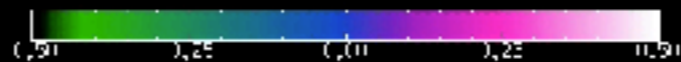
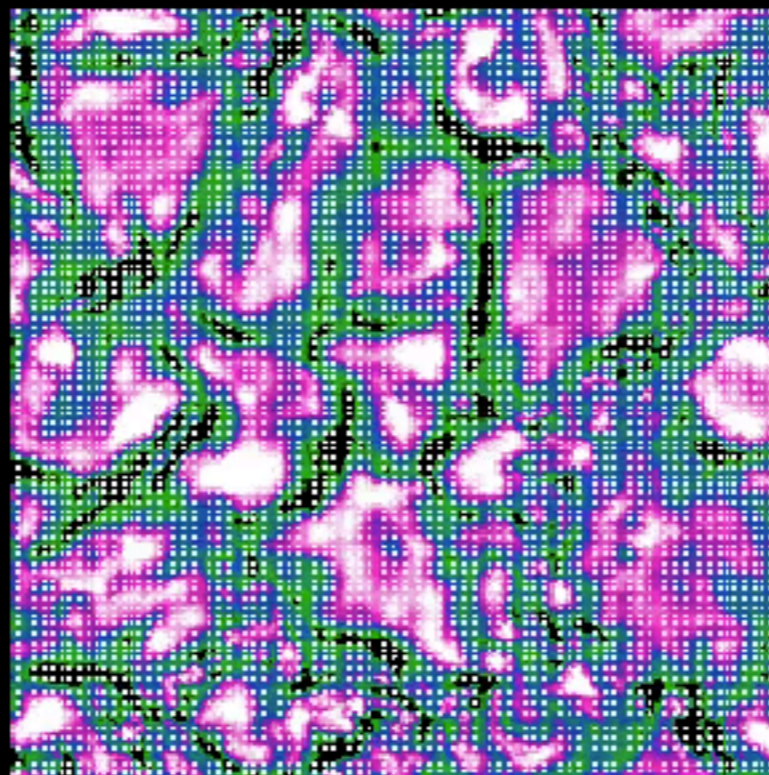
CORKS EVOLUTION

FRF# 0

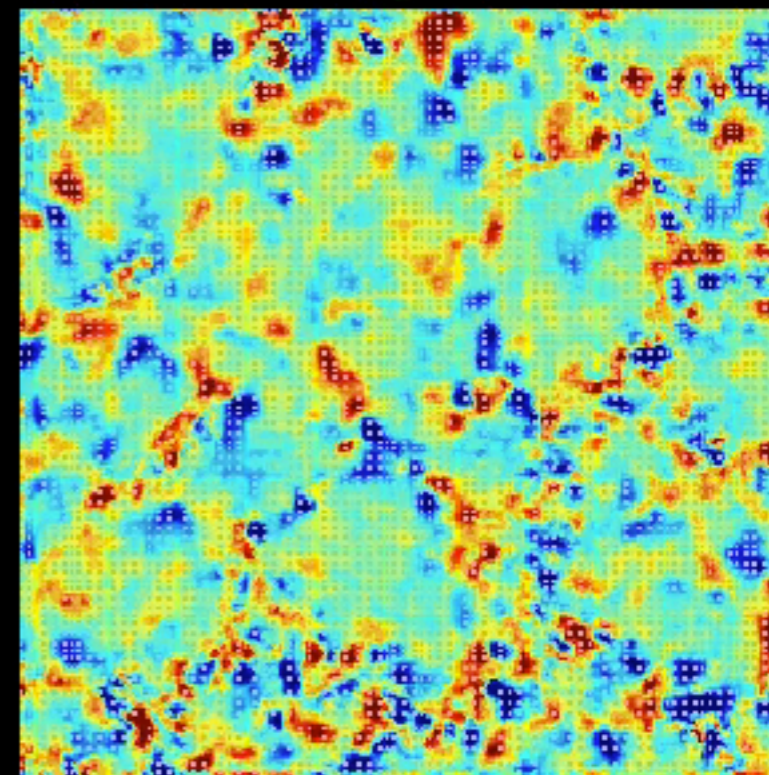
Cont. Intensity



Divergence [1/s:step]



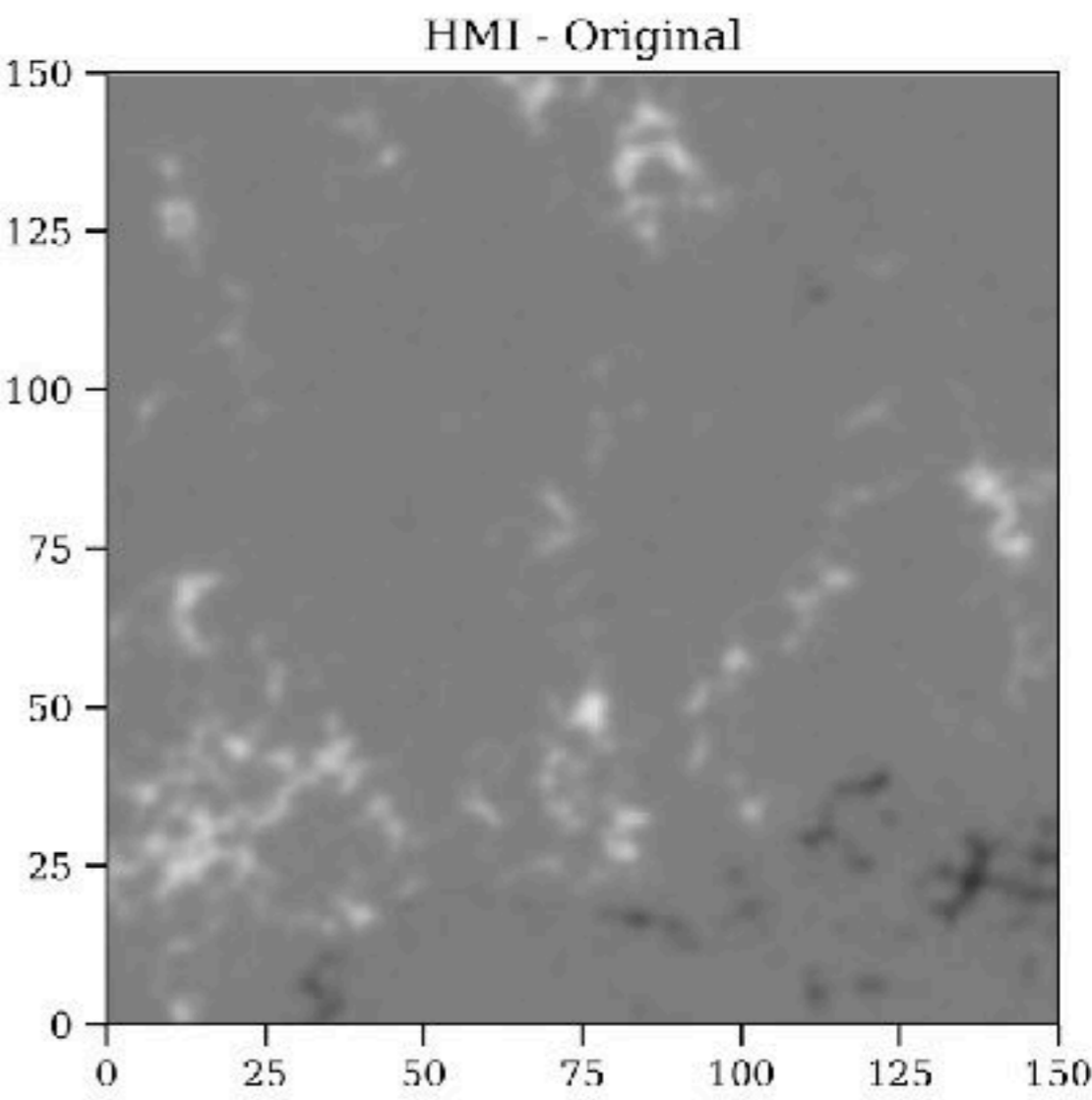
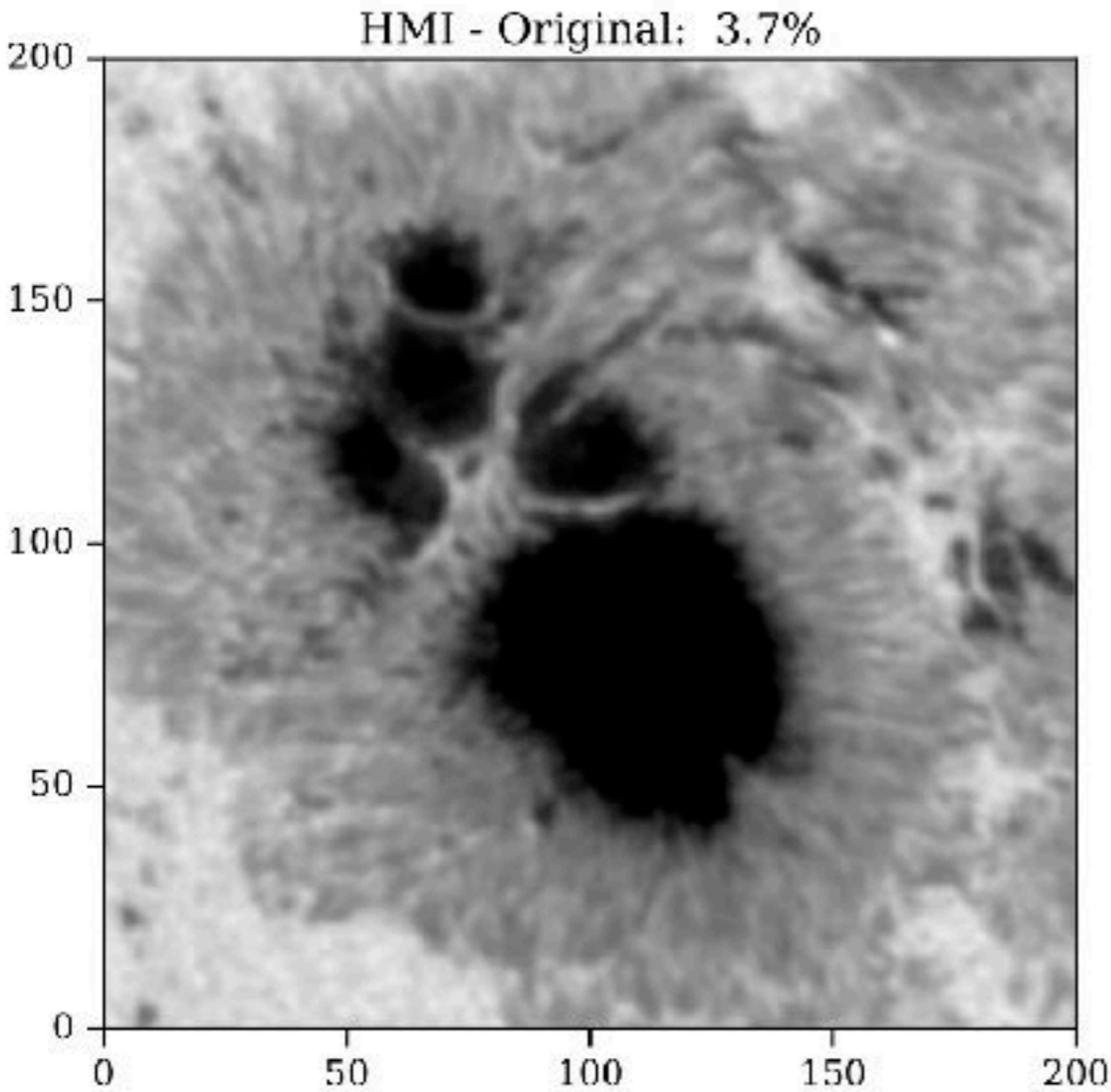
verstoort [1/s:step]



Roupe van der Voort (private comm)

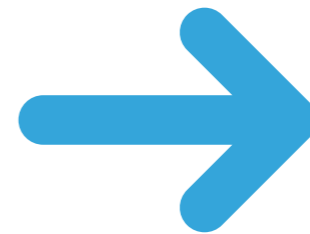
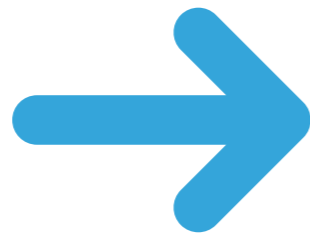
enhancing HMI images

HMI: 24/7 BUT NOT ENOUGH SPATIAL RESOLUTION



ENHANCE:

Low-res image



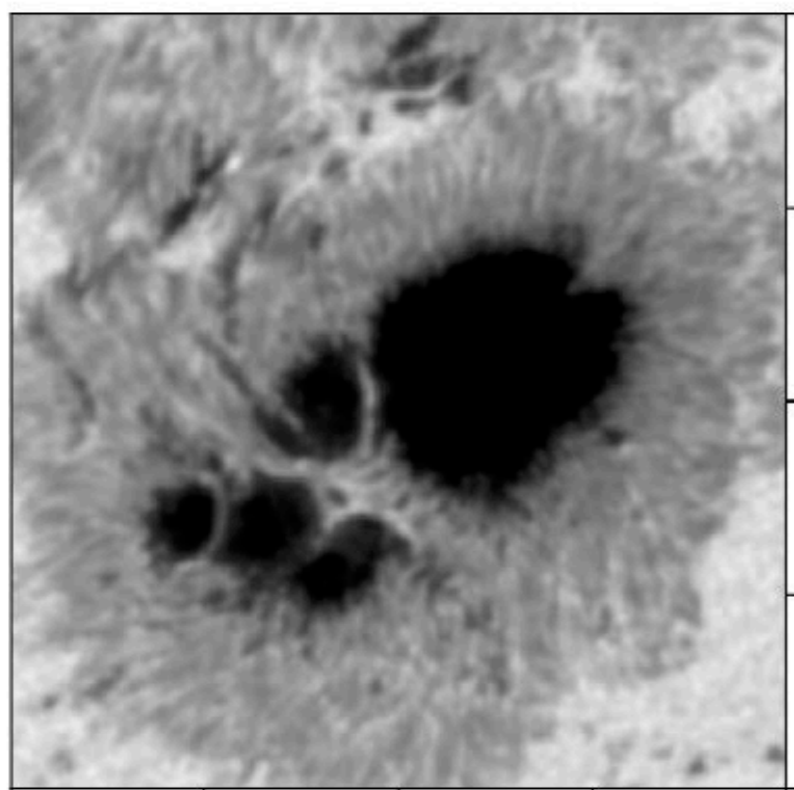
Deconvolved
hi-res image



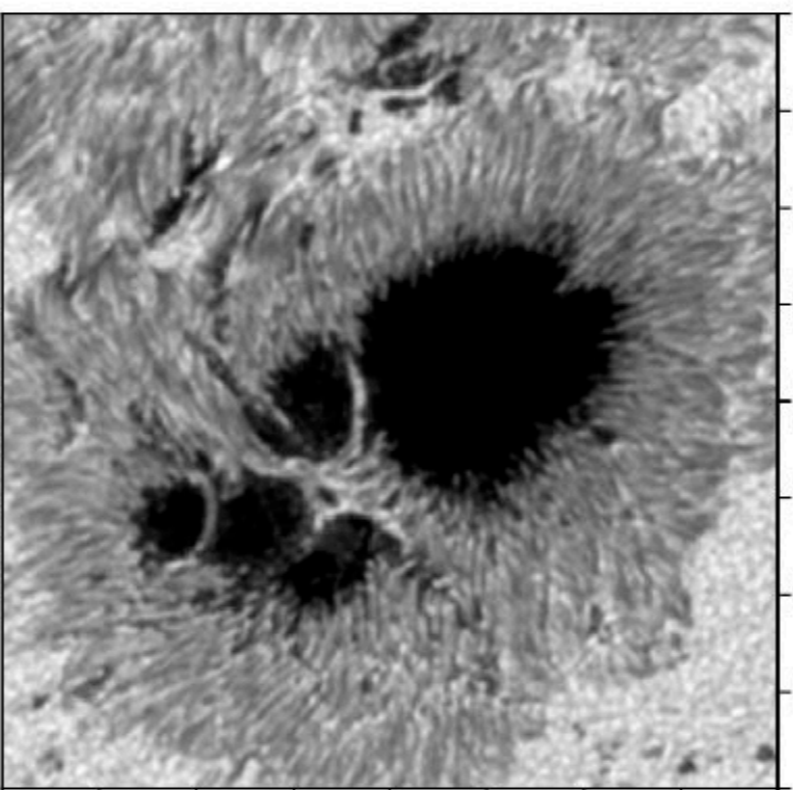
- ▶ Trained on simulations (courtesy of M. Cheung)
- ▶ End-to-end deep neural network
- ▶ Continuum + magnetograms

ENHANCE: SINGLE IMAGE SUPERRESOLUTION

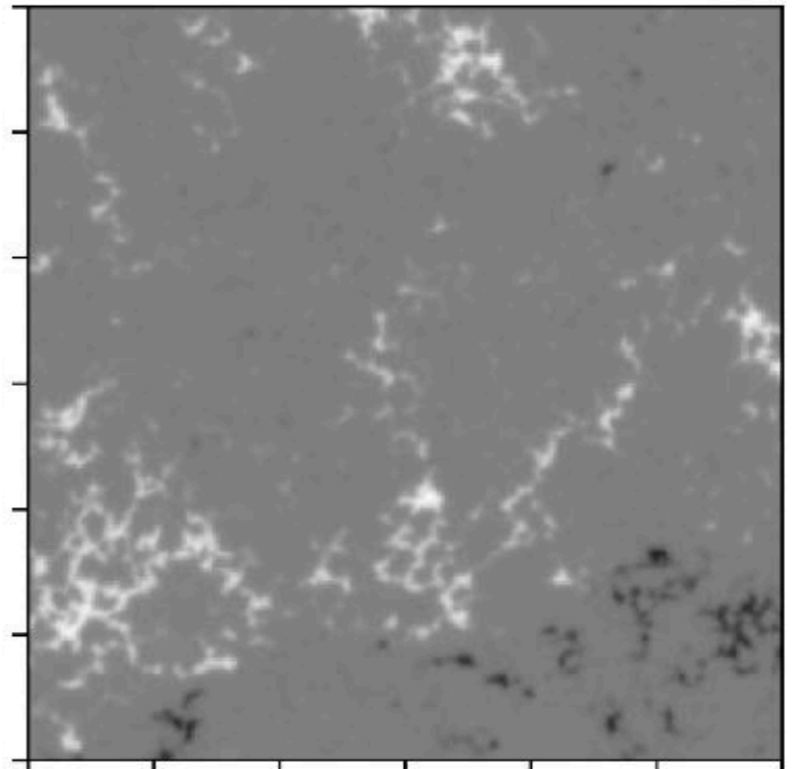
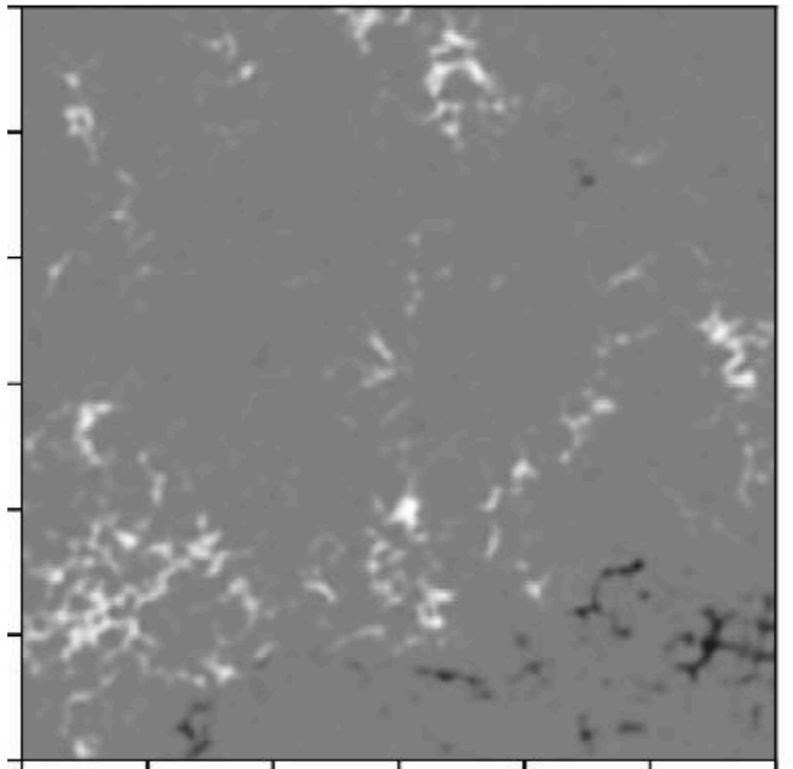
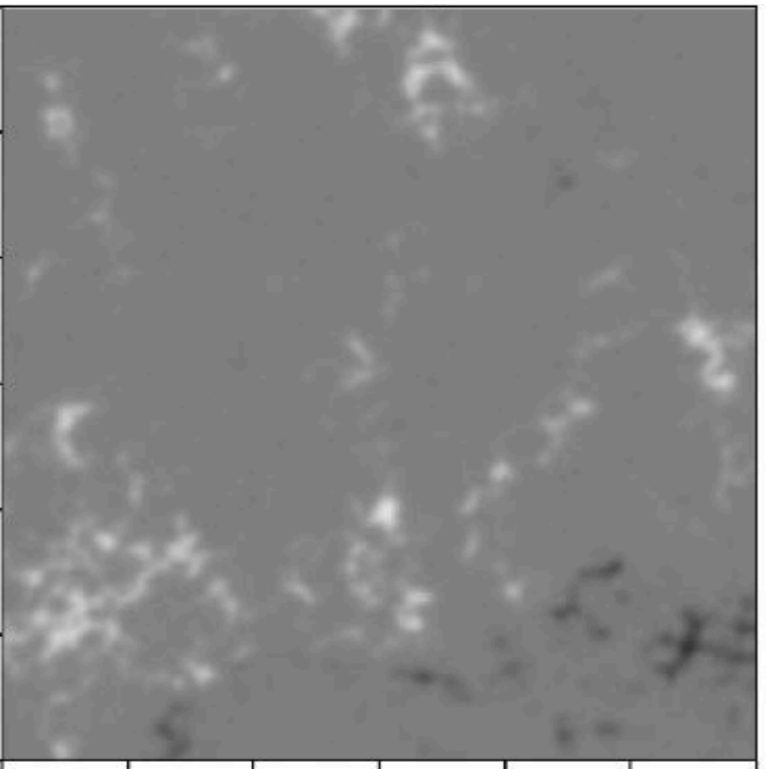
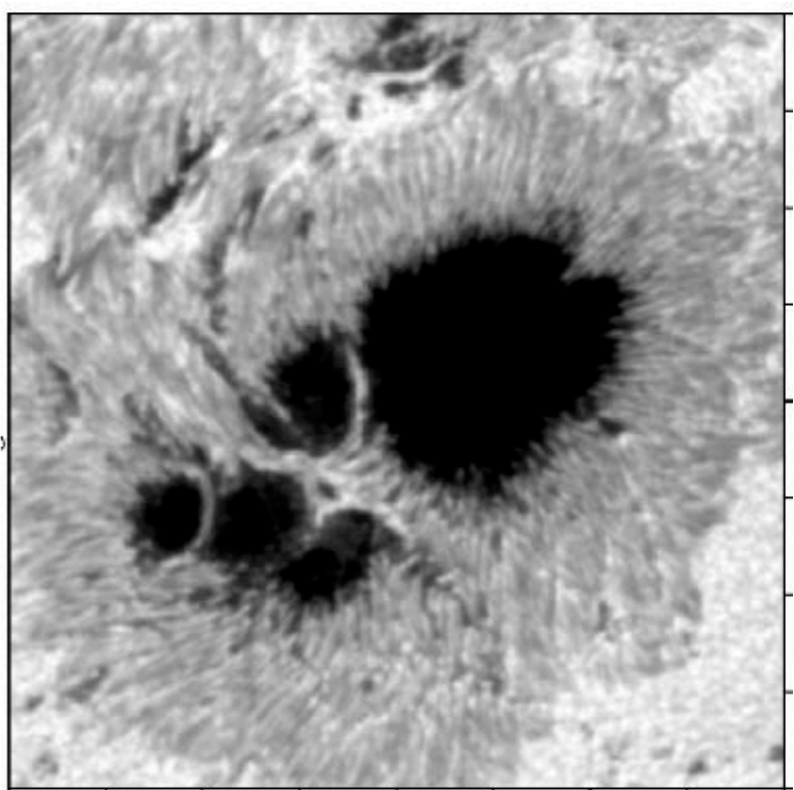
HMI



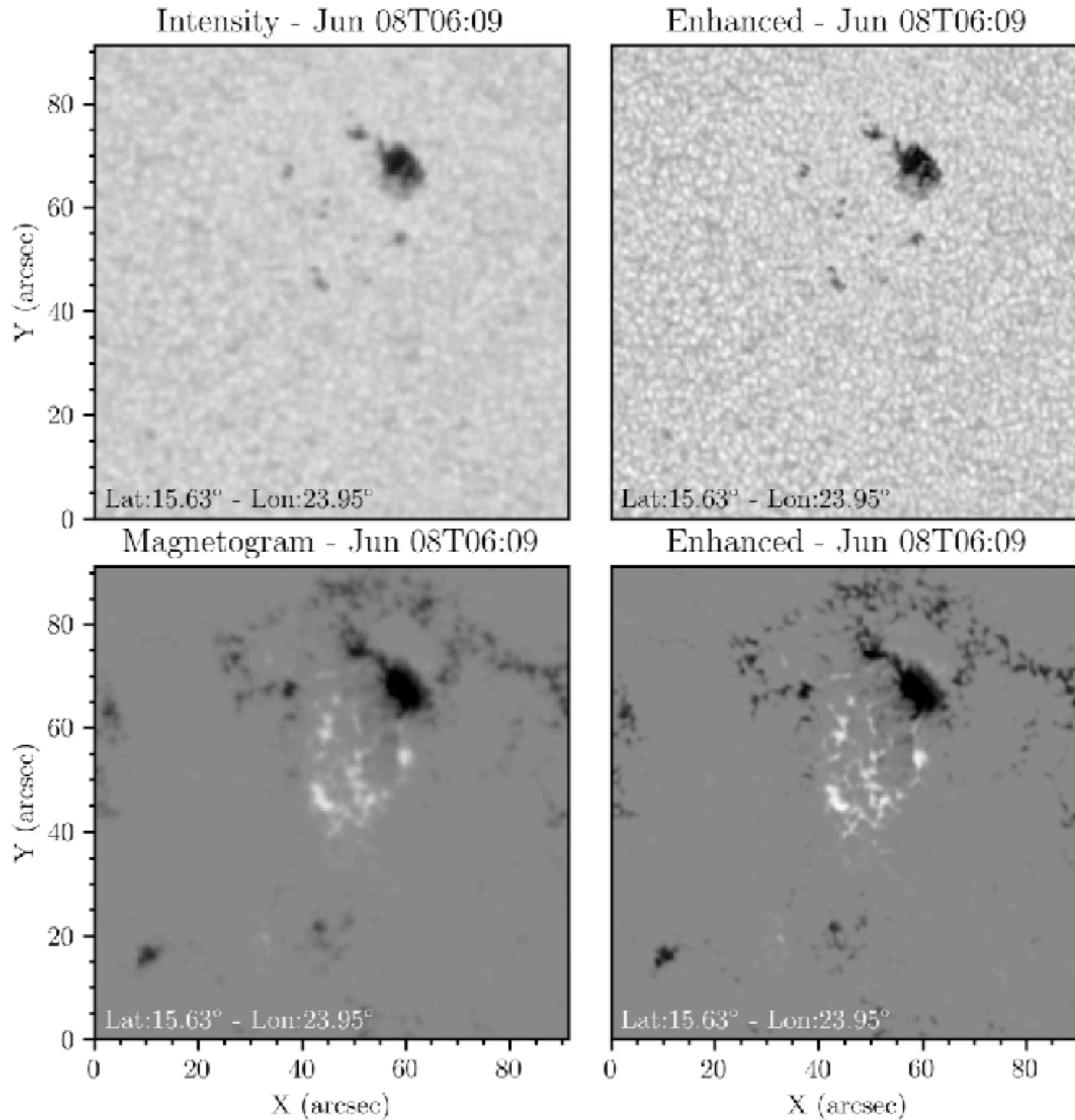
Neural network



Hinode



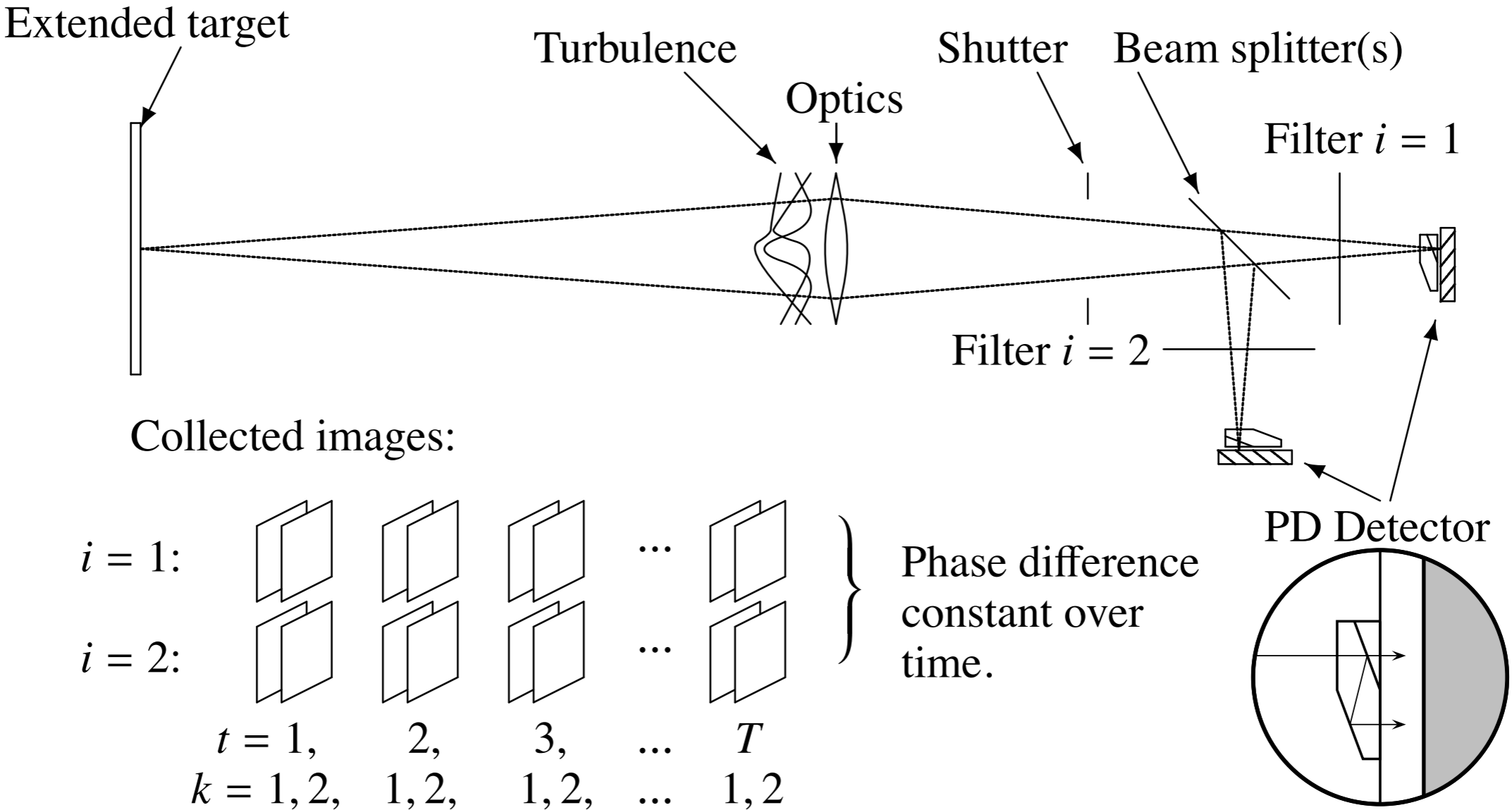
ENHANCE <https://github.com/cdiazbas/enhance>



courtesy of S. Castellanos Durán

real-time multiframe deconvolution

MULTIFRAME BLIND DECONVOLUTION

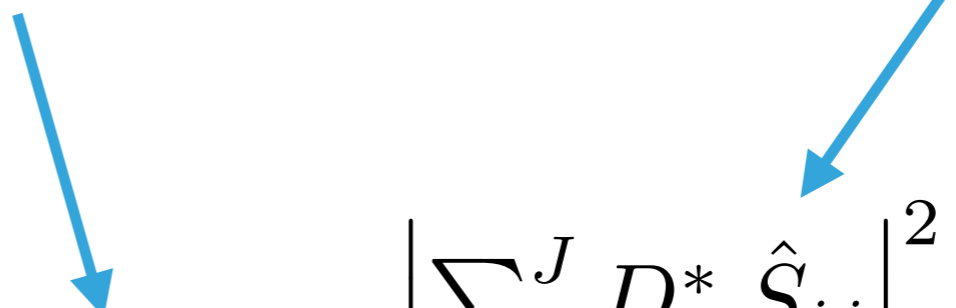


van Noort et al. (2005)

MULTIFRAME BLIND DECONV : MAX-LIKELIHOOD

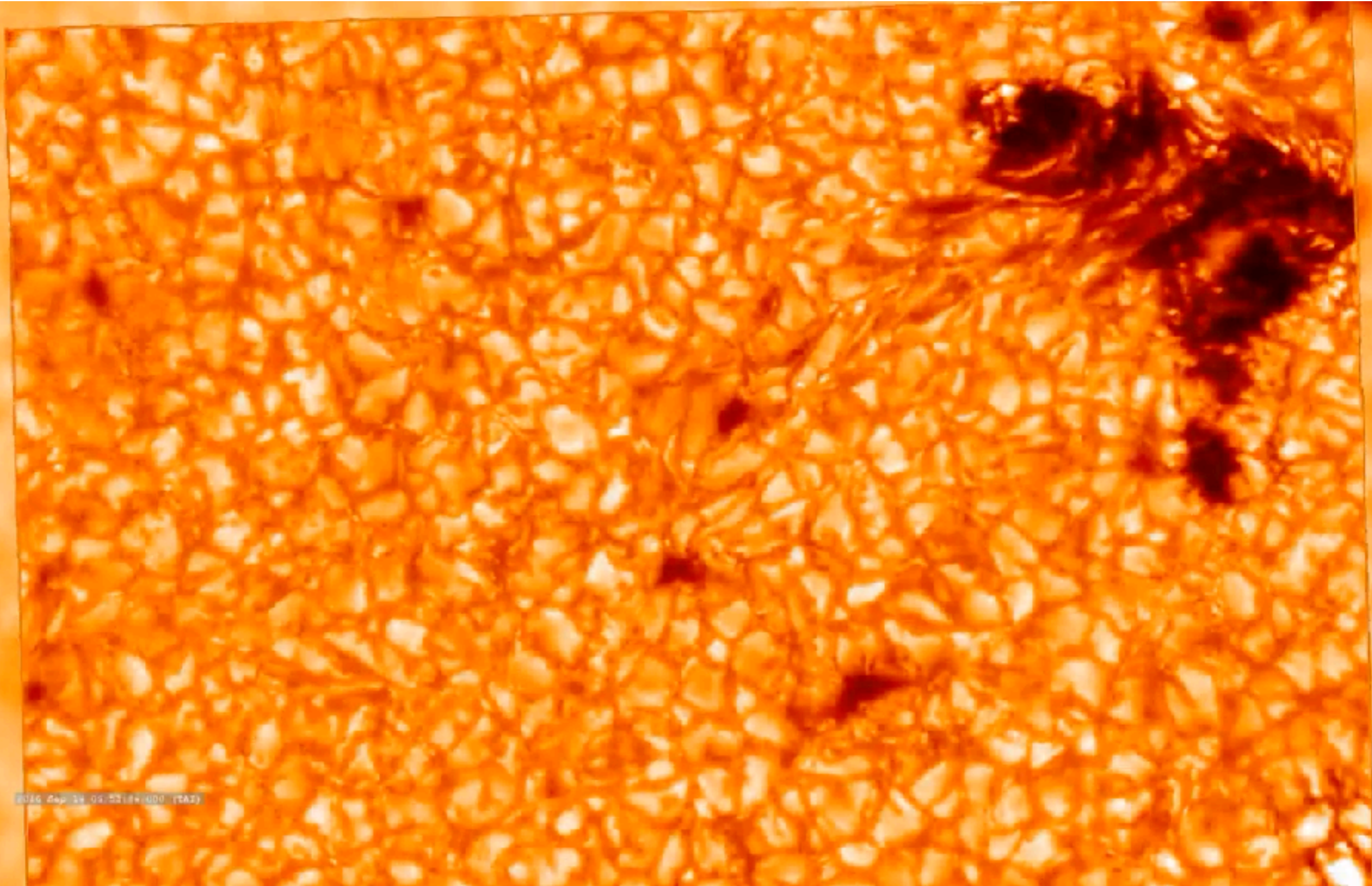
Observed frames

Optical transfer function

$$L_i(\boldsymbol{\alpha}_i) = \sum_u \left[\sum_j^J |D_{ij}|^2 - \frac{\left| \sum_j^J D_{ij}^* \hat{S}_{ij} \right|^2}{\sum_j^J |\hat{S}_{ij}|^2 + \gamma_i} \right]$$


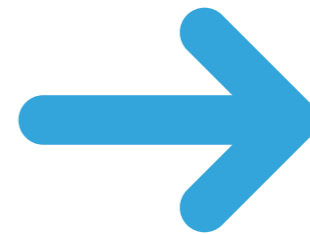
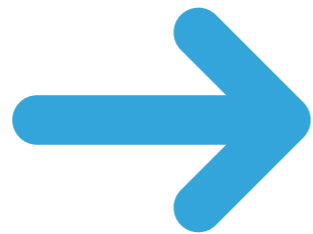
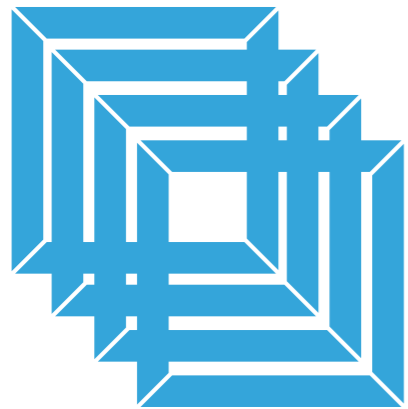
$$P_{ij} = A_{ij} \exp \{i\phi_{ij}\}$$

MULTIFRAME BLIND DECONVOLUTION



MULTIFRAME BLIND DECONVOLUTION

Short-exposure burst

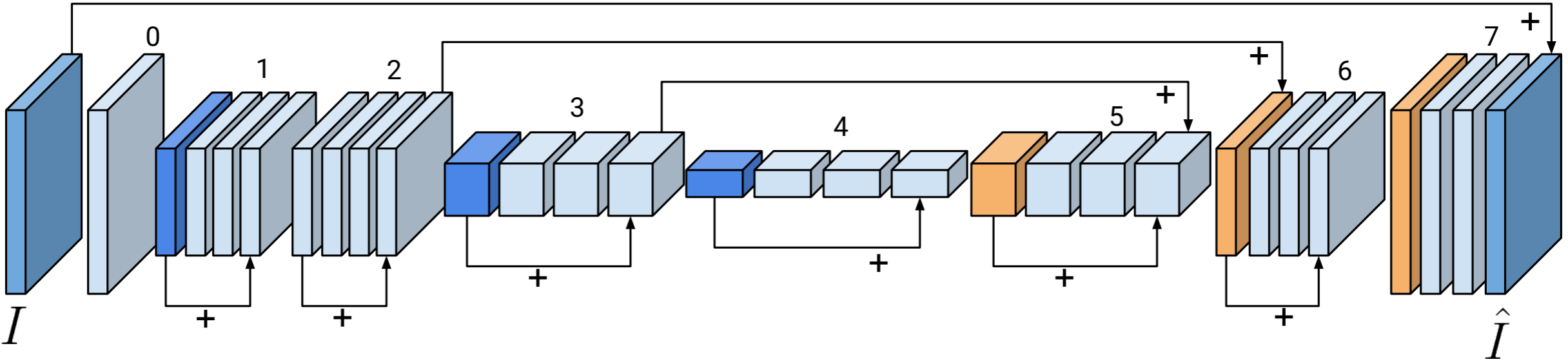


Deconvolved image

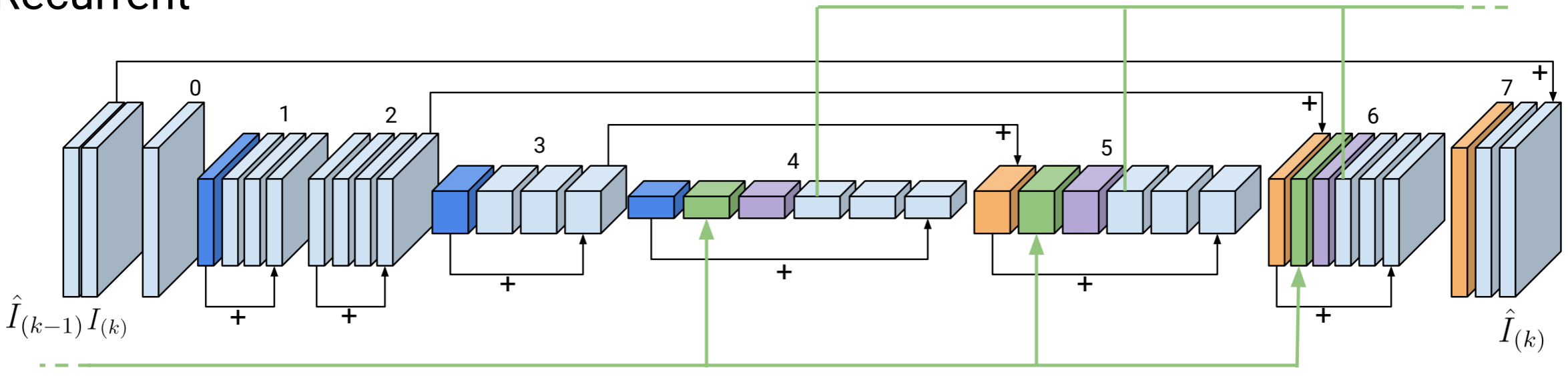
- ▶ Trained on CRISP@SST Fe I 630 nm and Ca II 854 nm deconvolved data
- ▶ End-to-end deep neural network
- ▶ Asensio Ramos et al. (A&A, arXiv:1806.07150)
- ▶ 1k x 1k images at ~100 Hz
- ▶ https://github.com/aasensio/learned_mfbd

MULTIFRAME BLIND DECONVOLUTION

Encoder-decoder

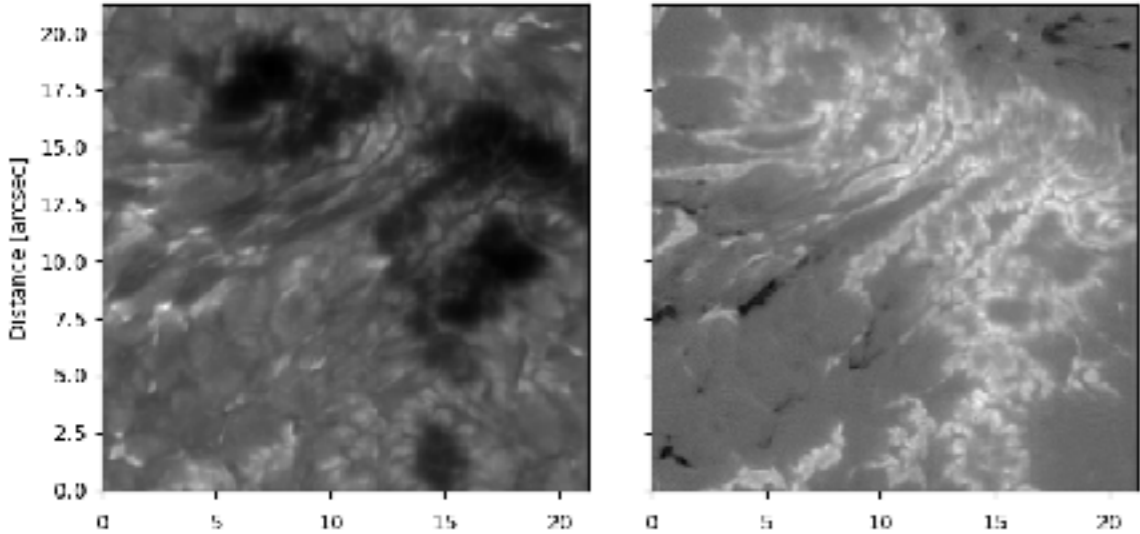


Recurrent

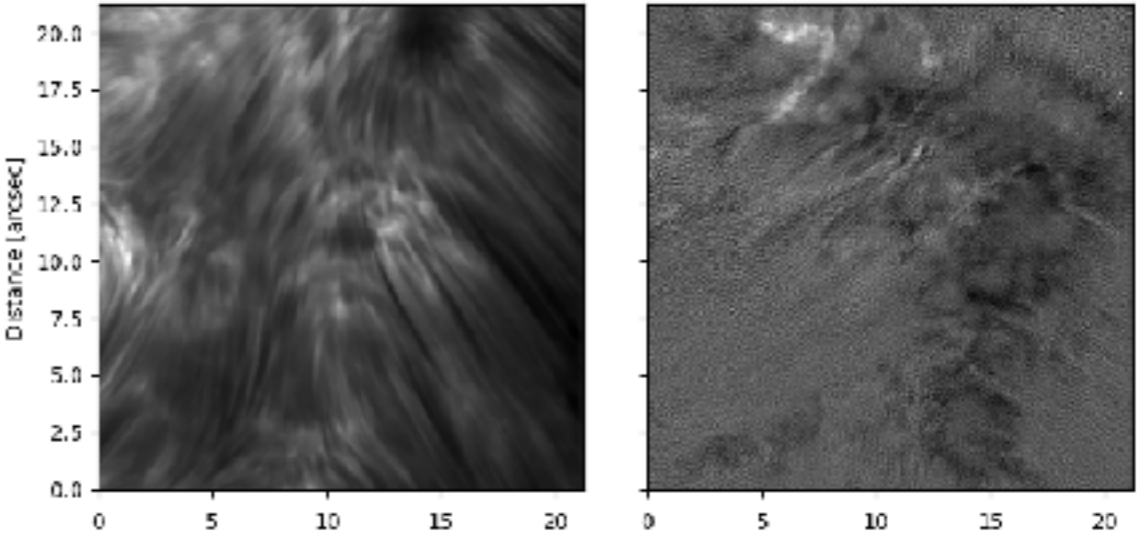


POLARIMETRY

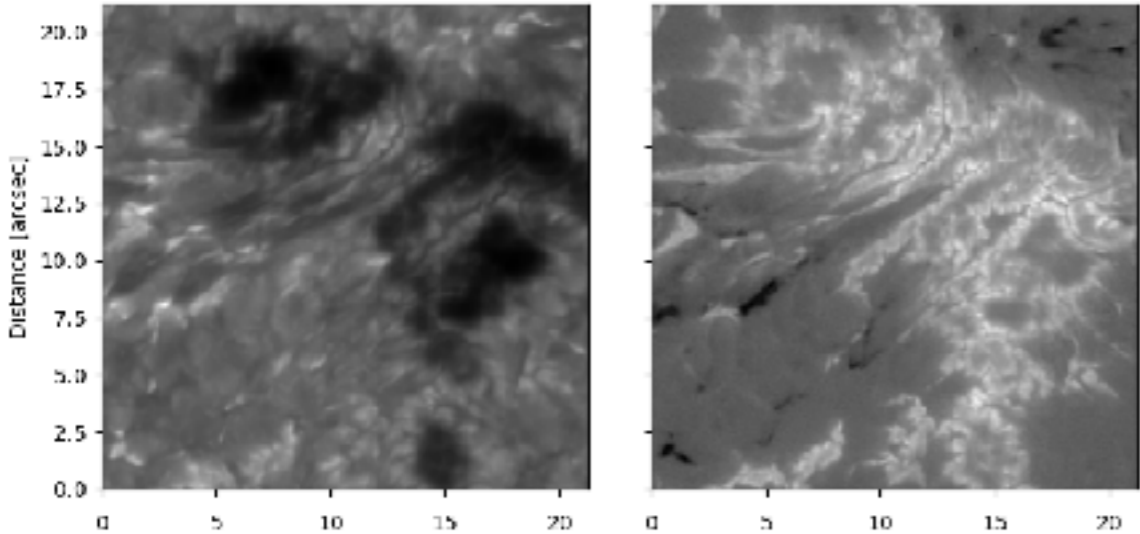
MOMFBD



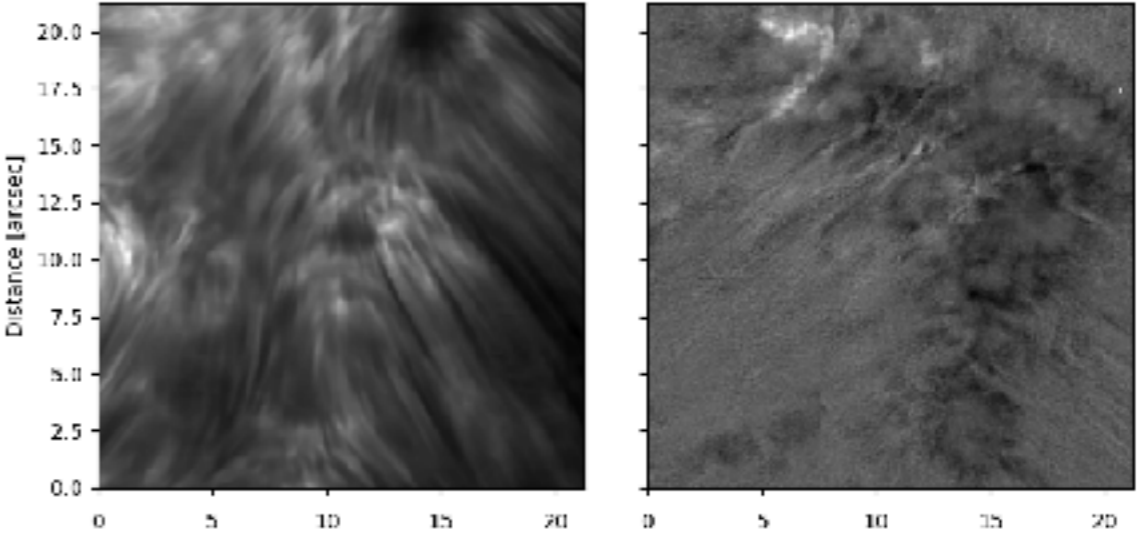
MOMFBD



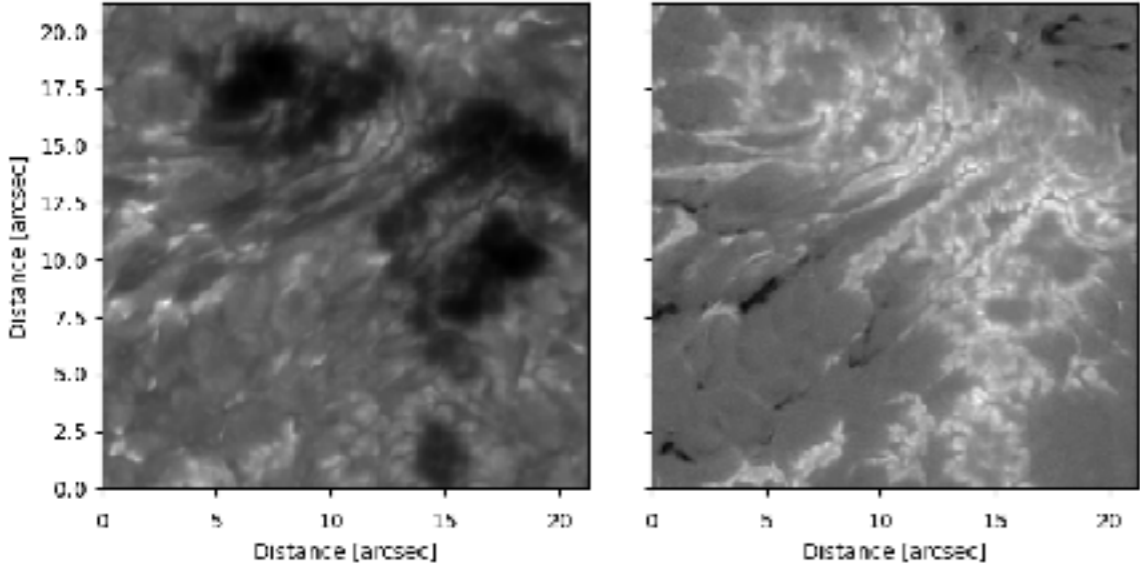
Recursive network



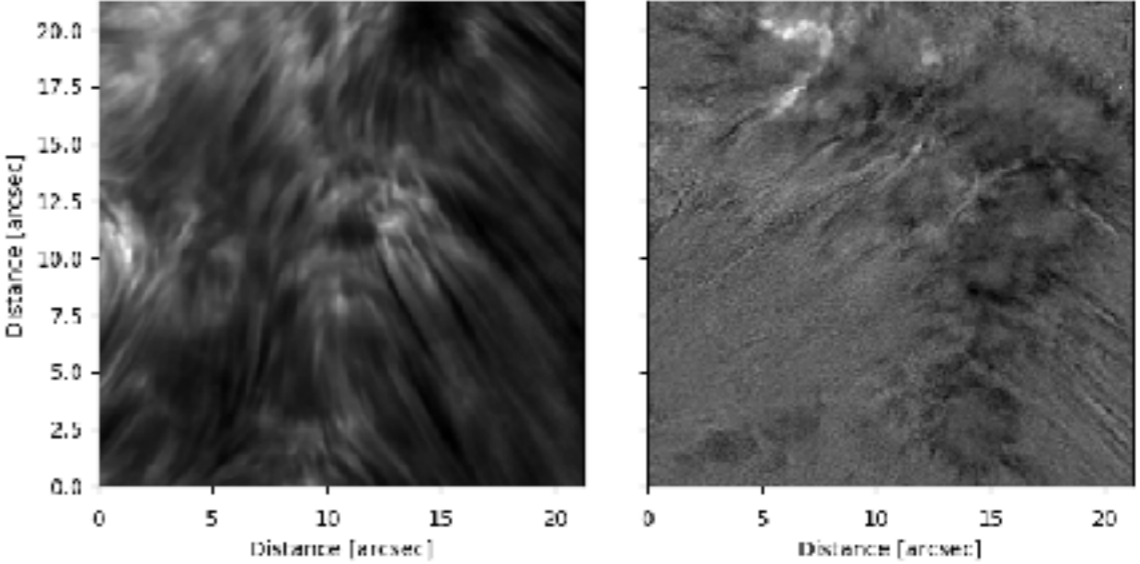
Recursive network



Encoder-decoder network

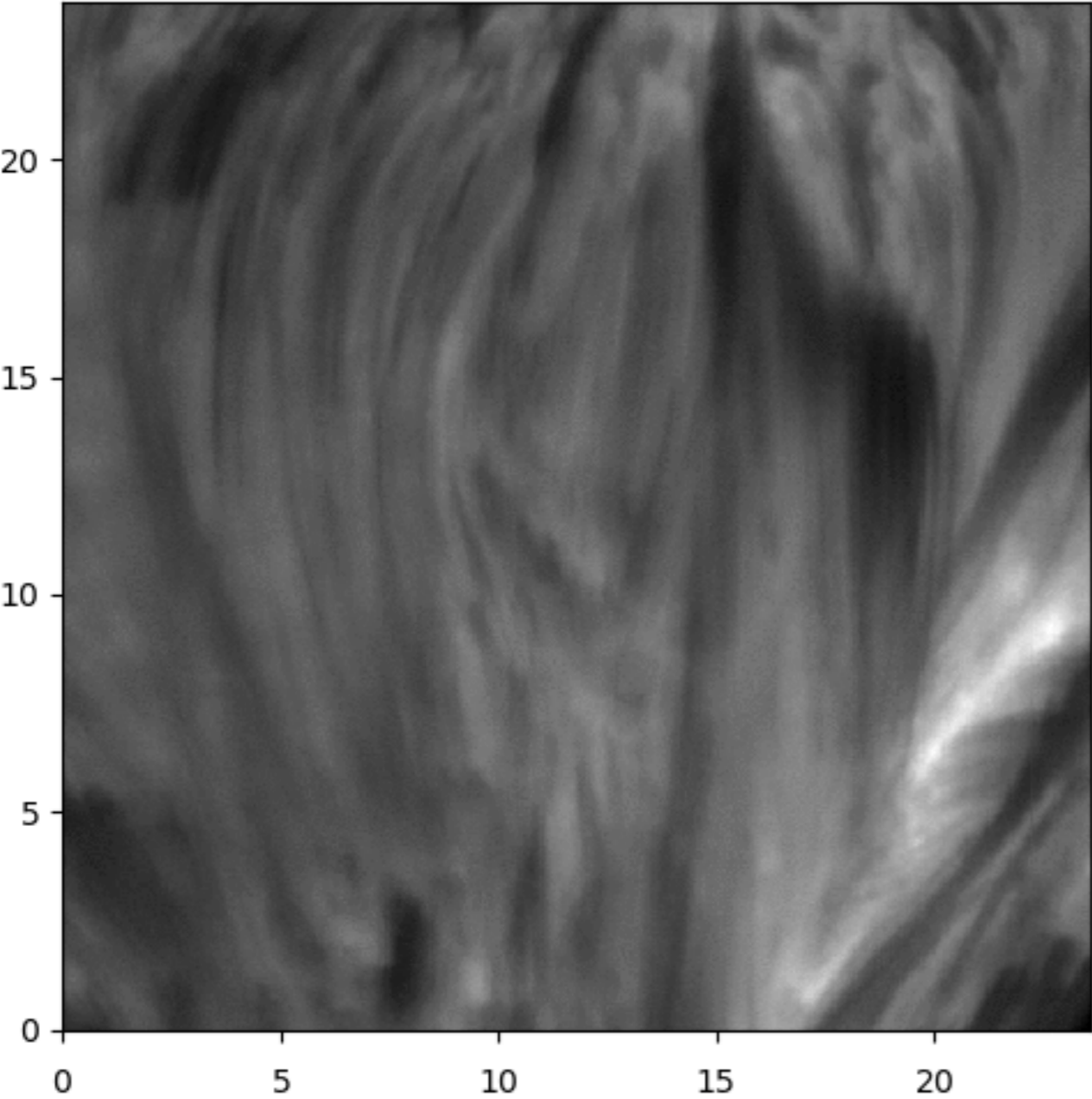


Encoder-decoder network

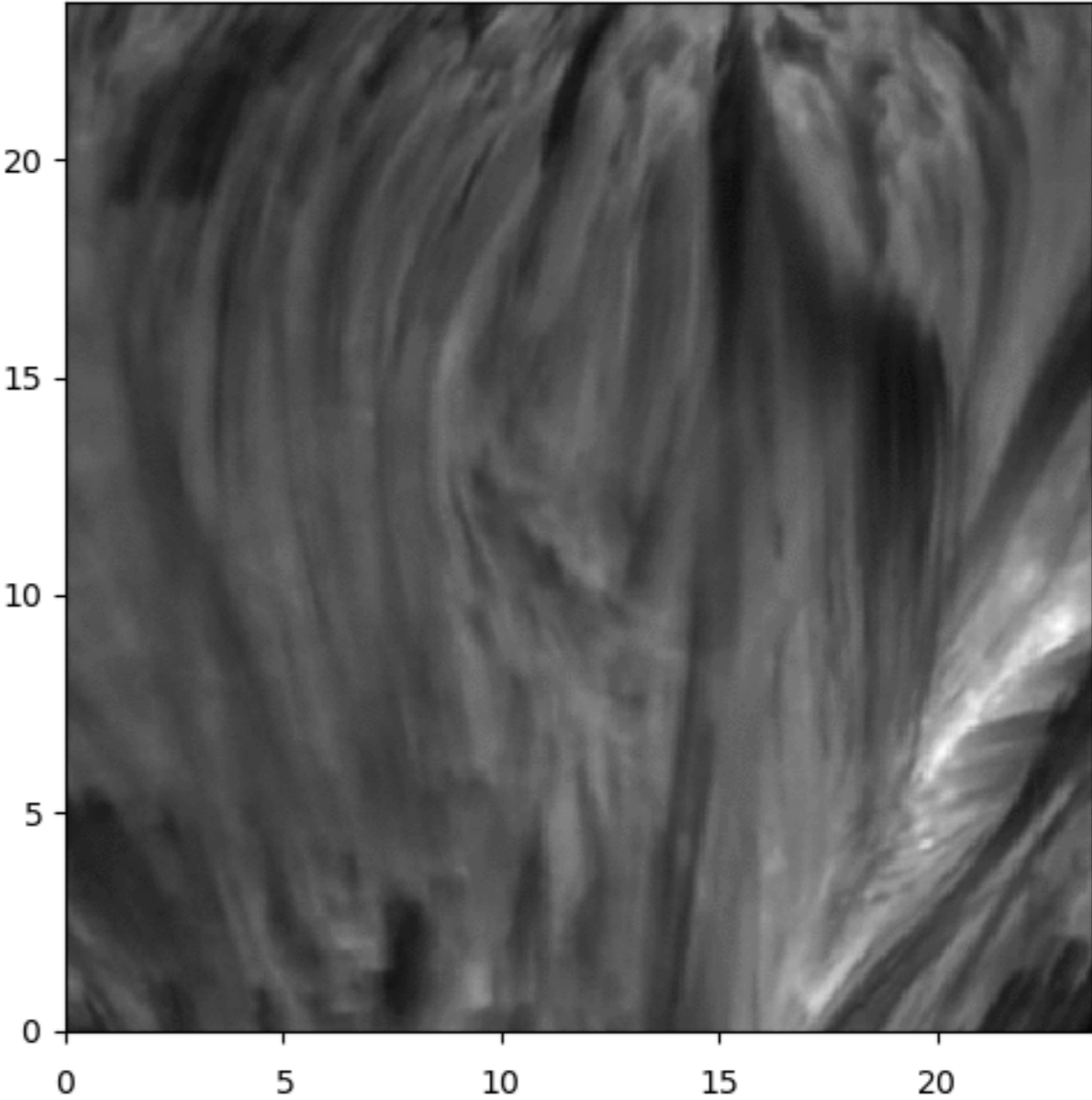


GENERALIZATION TO UNSEEN DATA

Frame

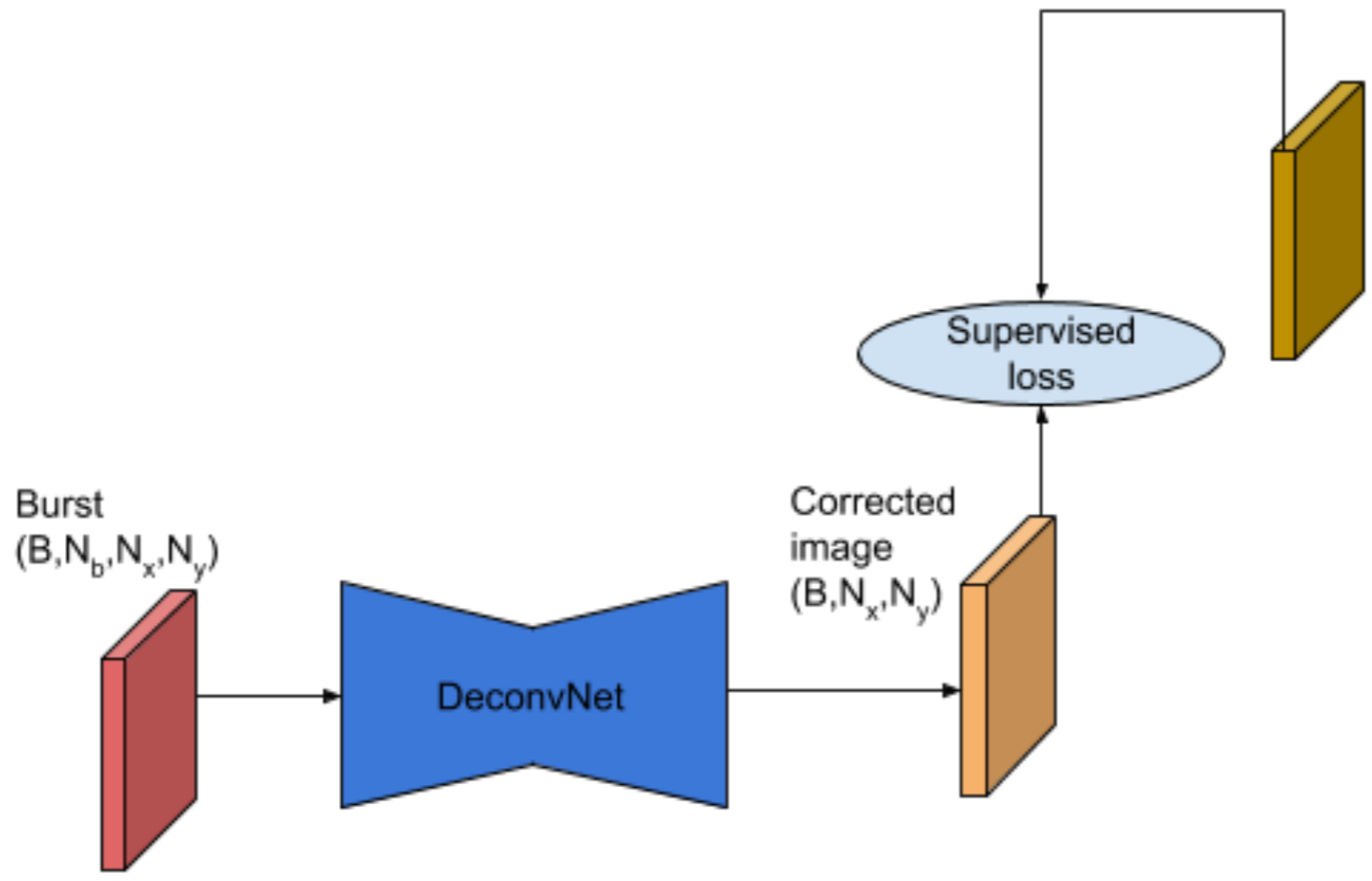


NN

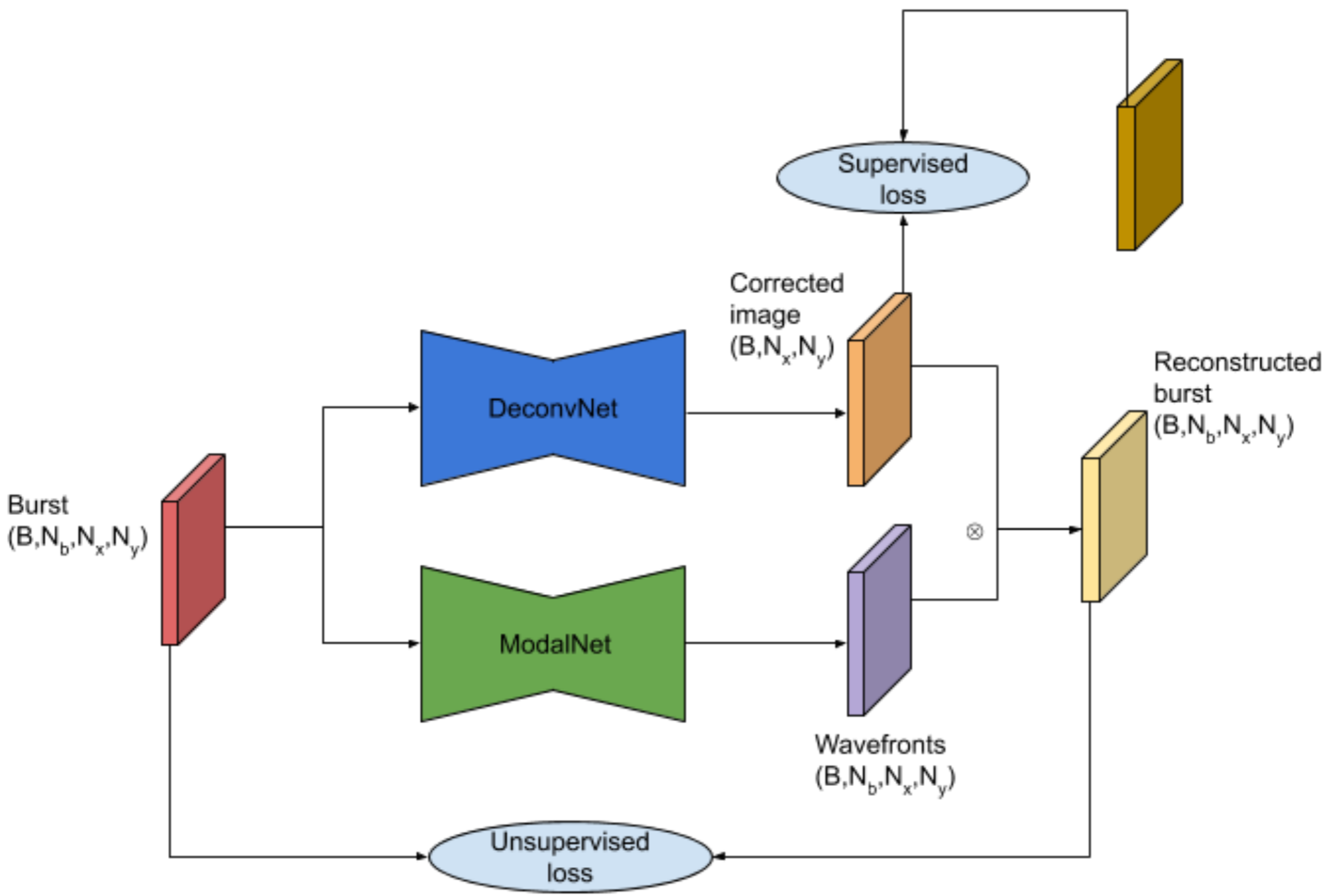


100 images/s

WIP : UNSUPERVISED TRAINING

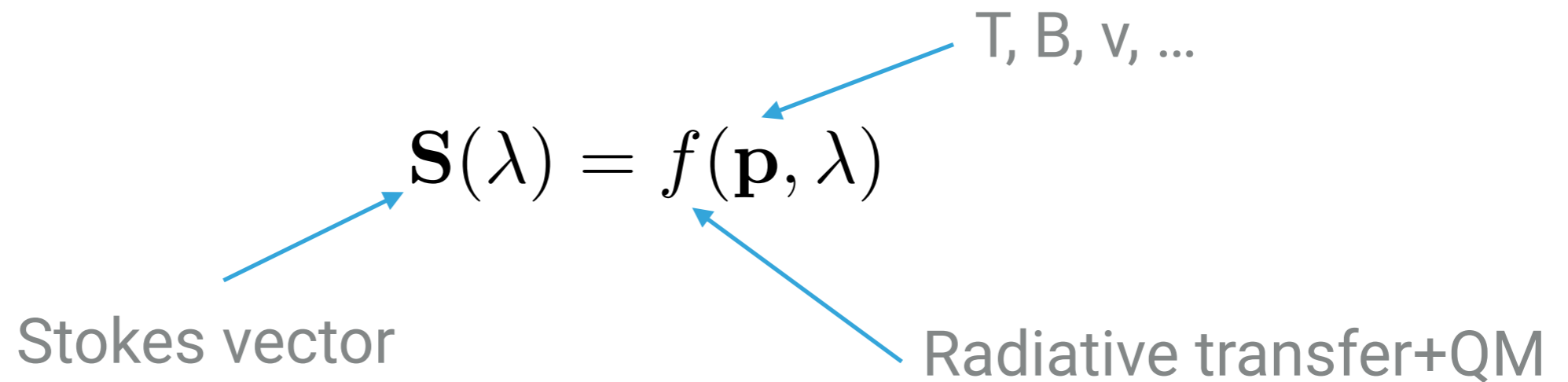


WIP : UNSUPERVISED TRAINING



fast inversion of Stokes profiles

CLASSICAL INVERSION OF STOKES PROFILES

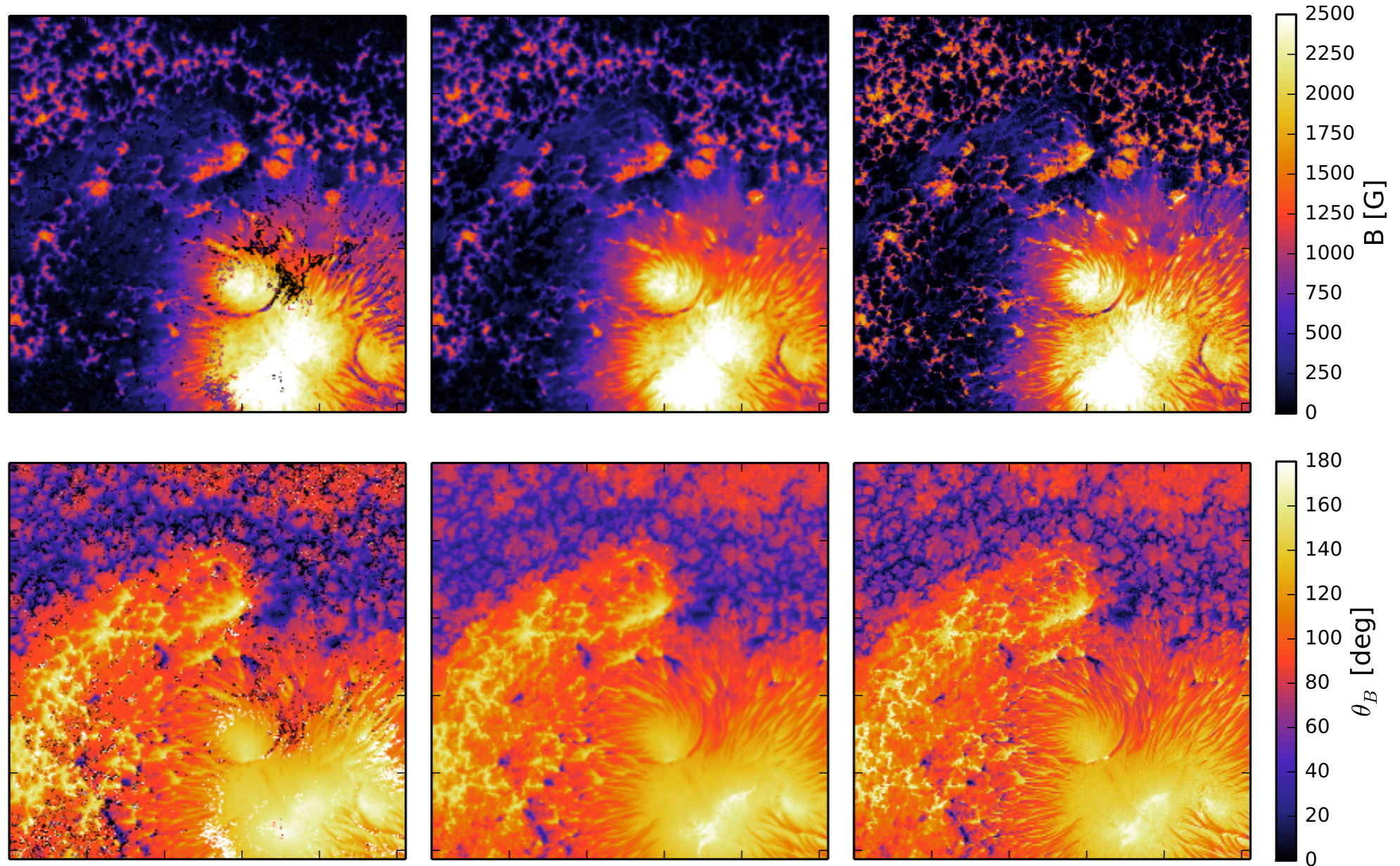


$$L = \sum_{ij} [S_i(\lambda_j) - f_i(\mathbf{p}, \lambda_j)]^2$$

- ▶ Optimized with Levenberg-Marquardt
- ▶ Gradients are difficult to compute (non-linear + non-local forward)

SPARSITY CONSTRAINTS

$$L = \sum_{ij} [S_i(\lambda_j) - f_i(\mathbf{p}, \lambda_j)]^2 + \lambda \|\mathbf{W}^T \mathbf{p}\|_0$$



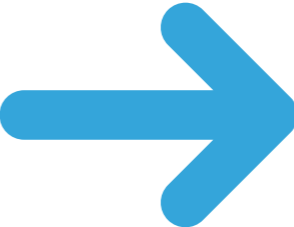
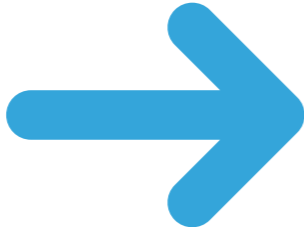
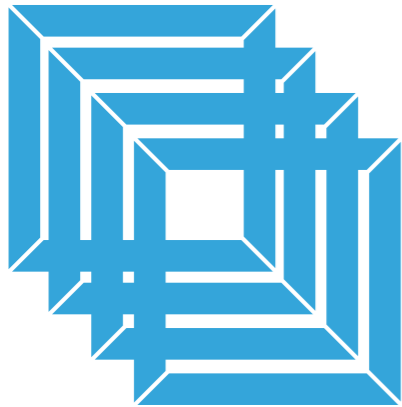
Pixel-by-pixel

Sparse

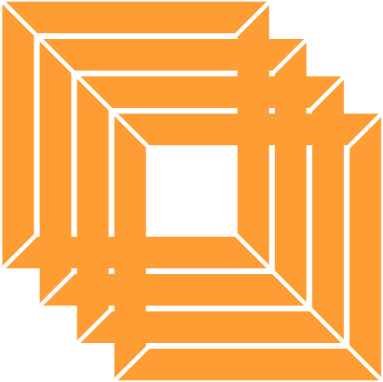
Sparse+deconv

CAN WE TRAIN END-TO-END?

Observed Stokes profiles

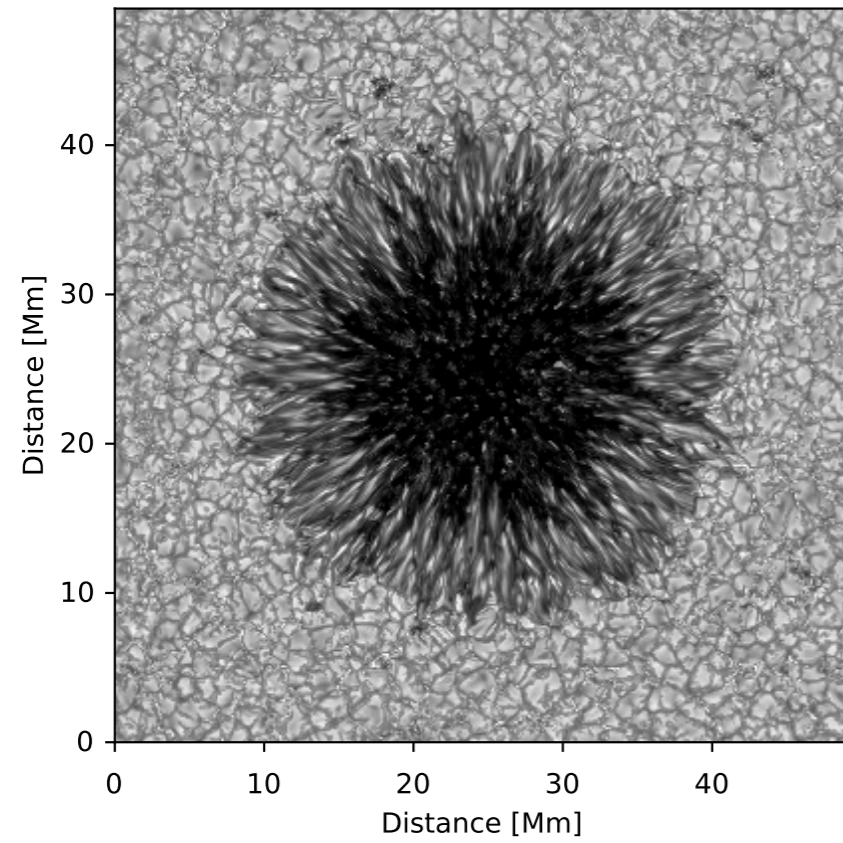


3D cube physical parameters

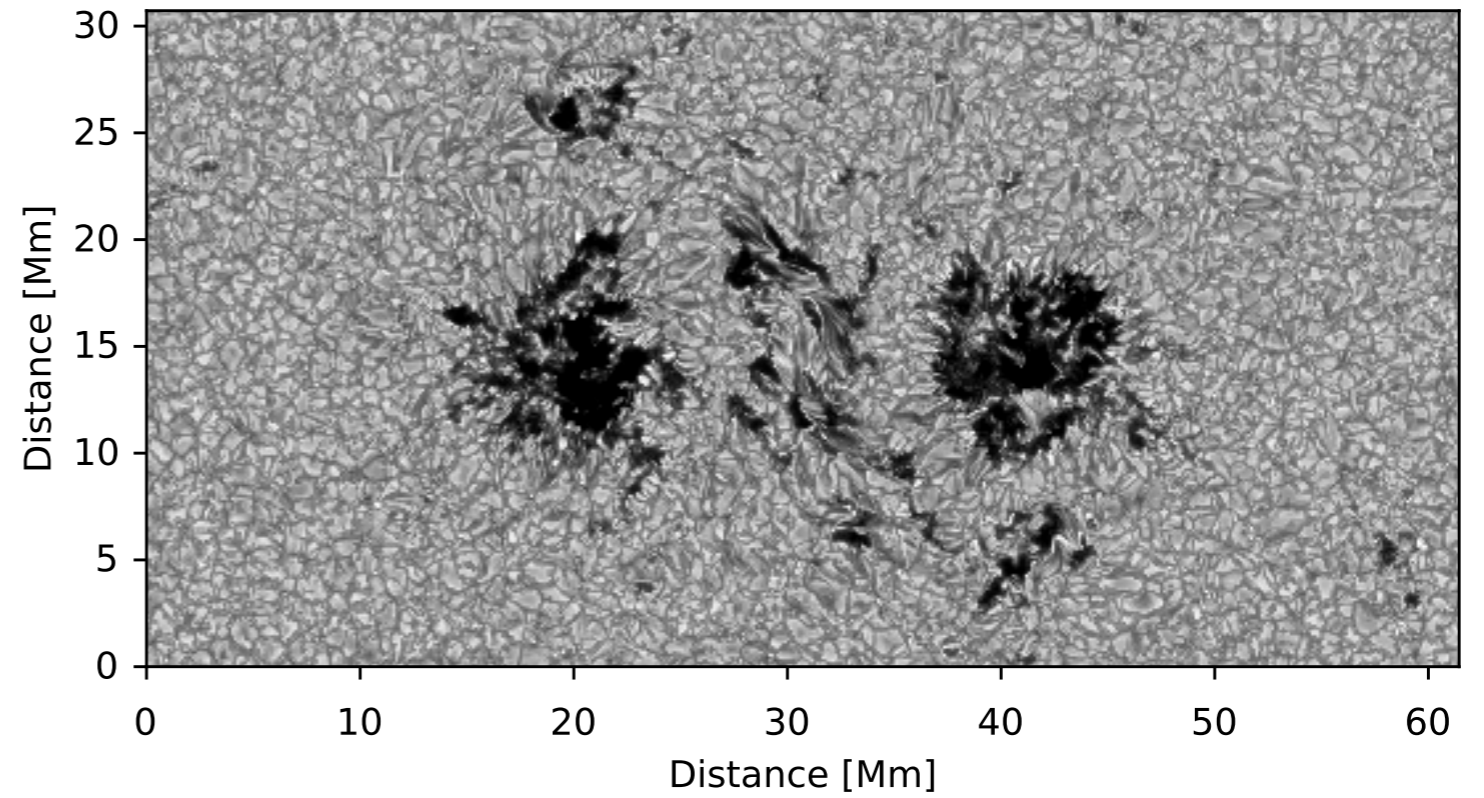


TRAINING SETS

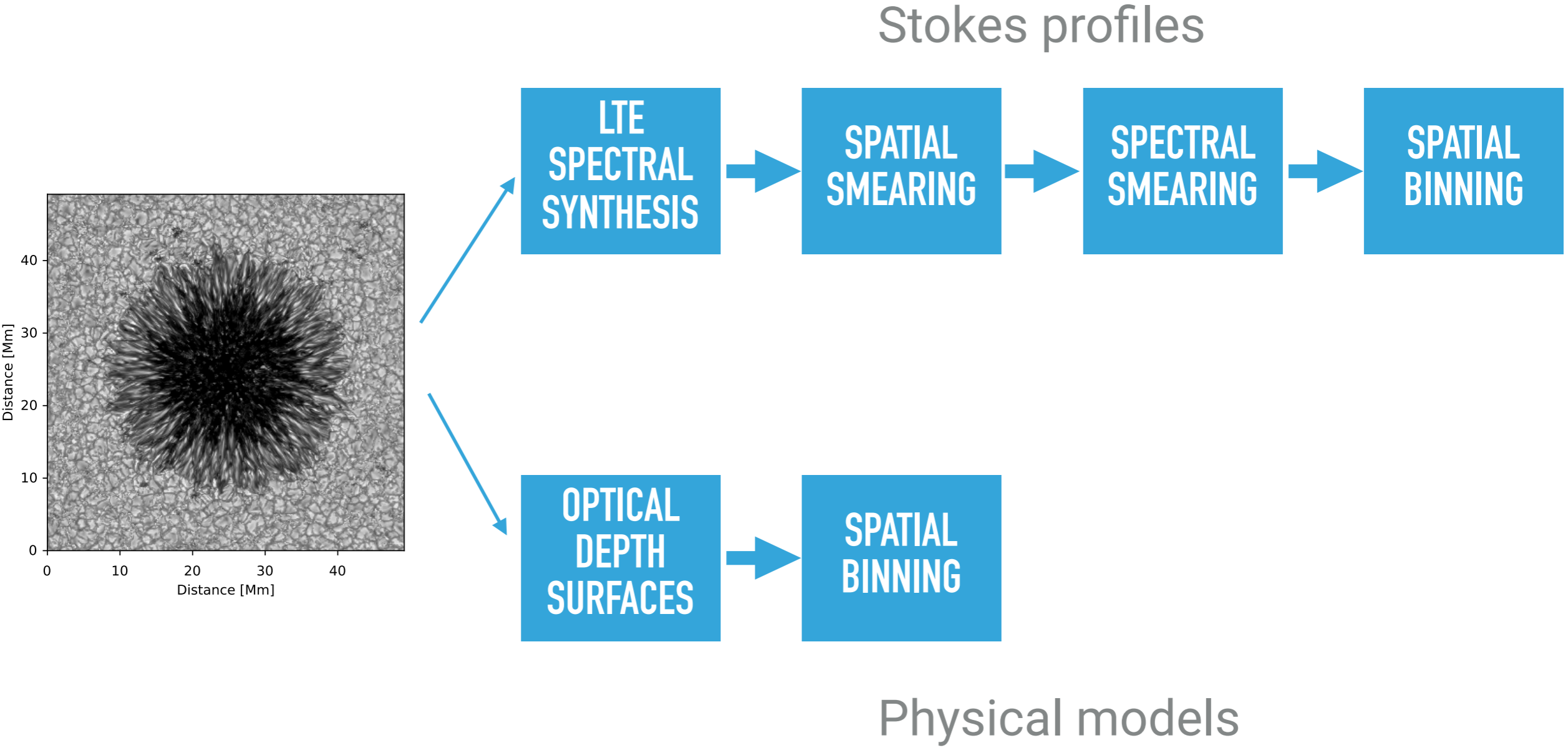
Rempel et al. (2012)



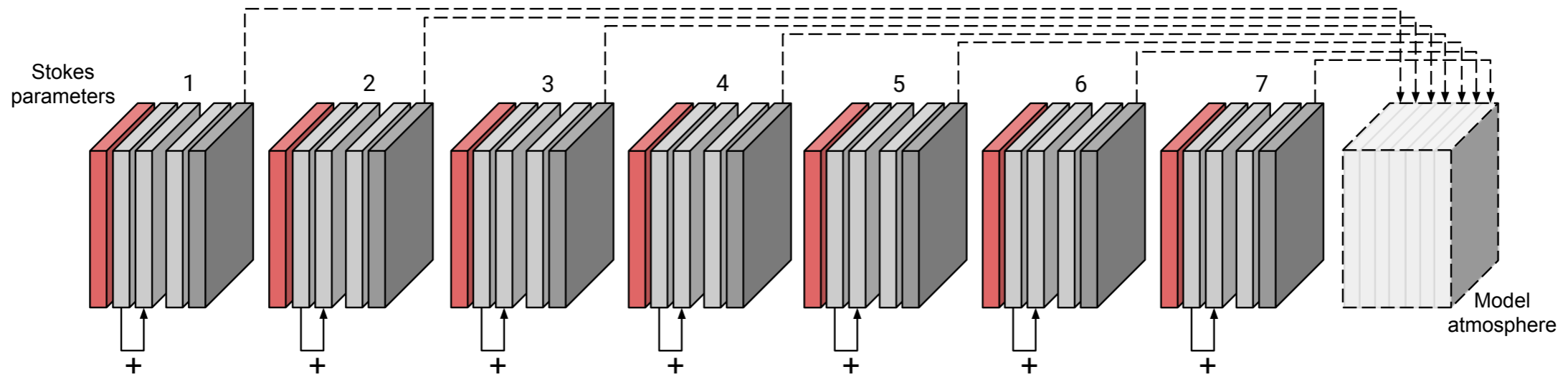
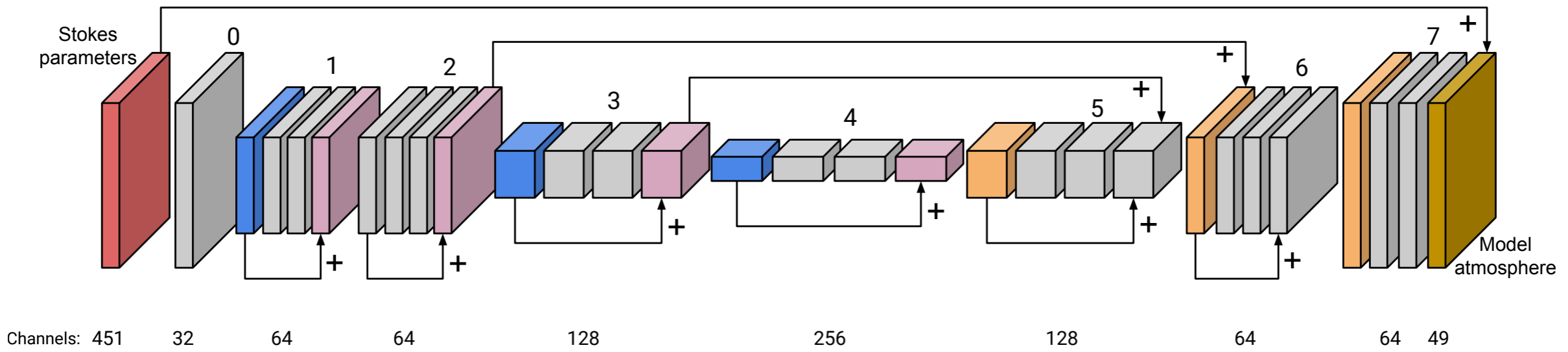
Cheung et al. (2010)



DEGRADING TRAINING SETS



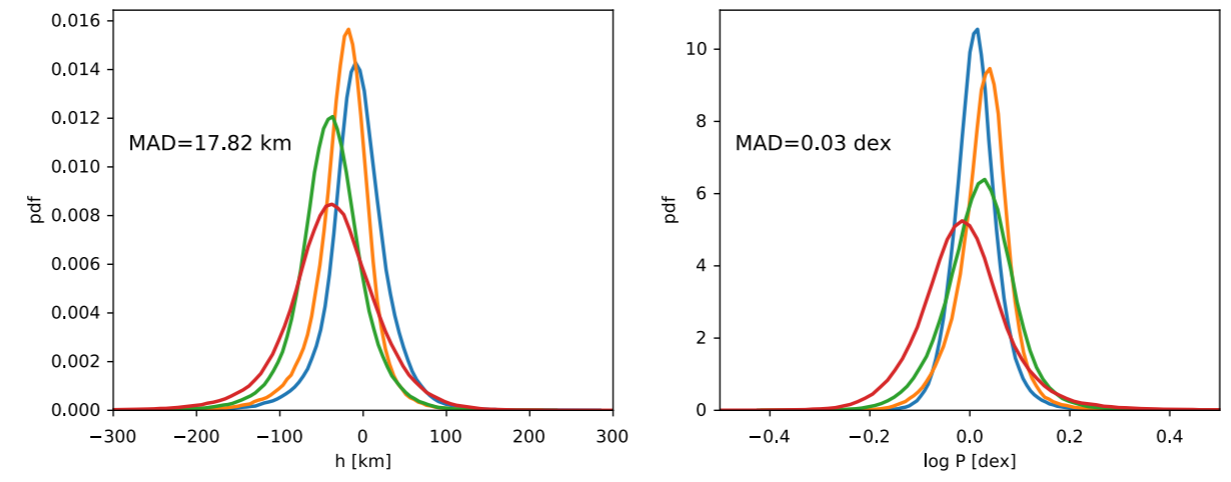
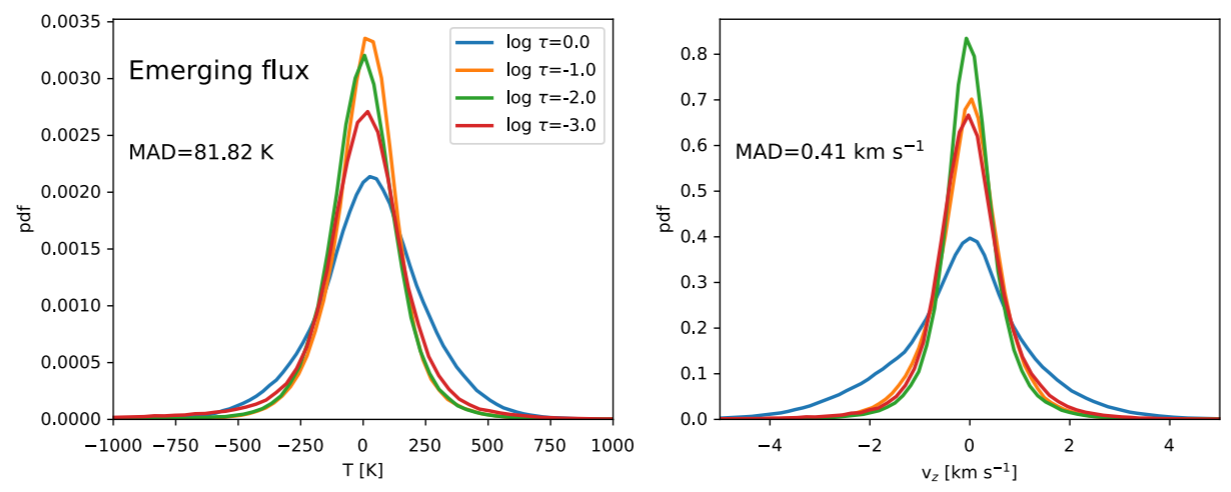
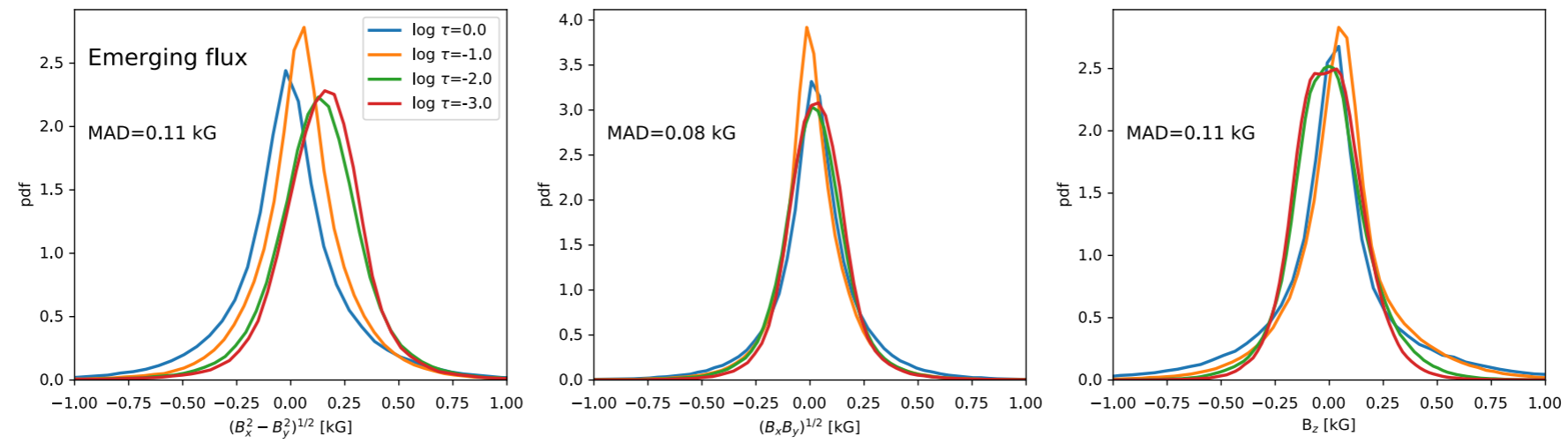
ARCHITECTURES



180 ms per inversion on 512x512

30 minutes for all Hinode observations

VALIDATION



AR10933 : CONTINUUM

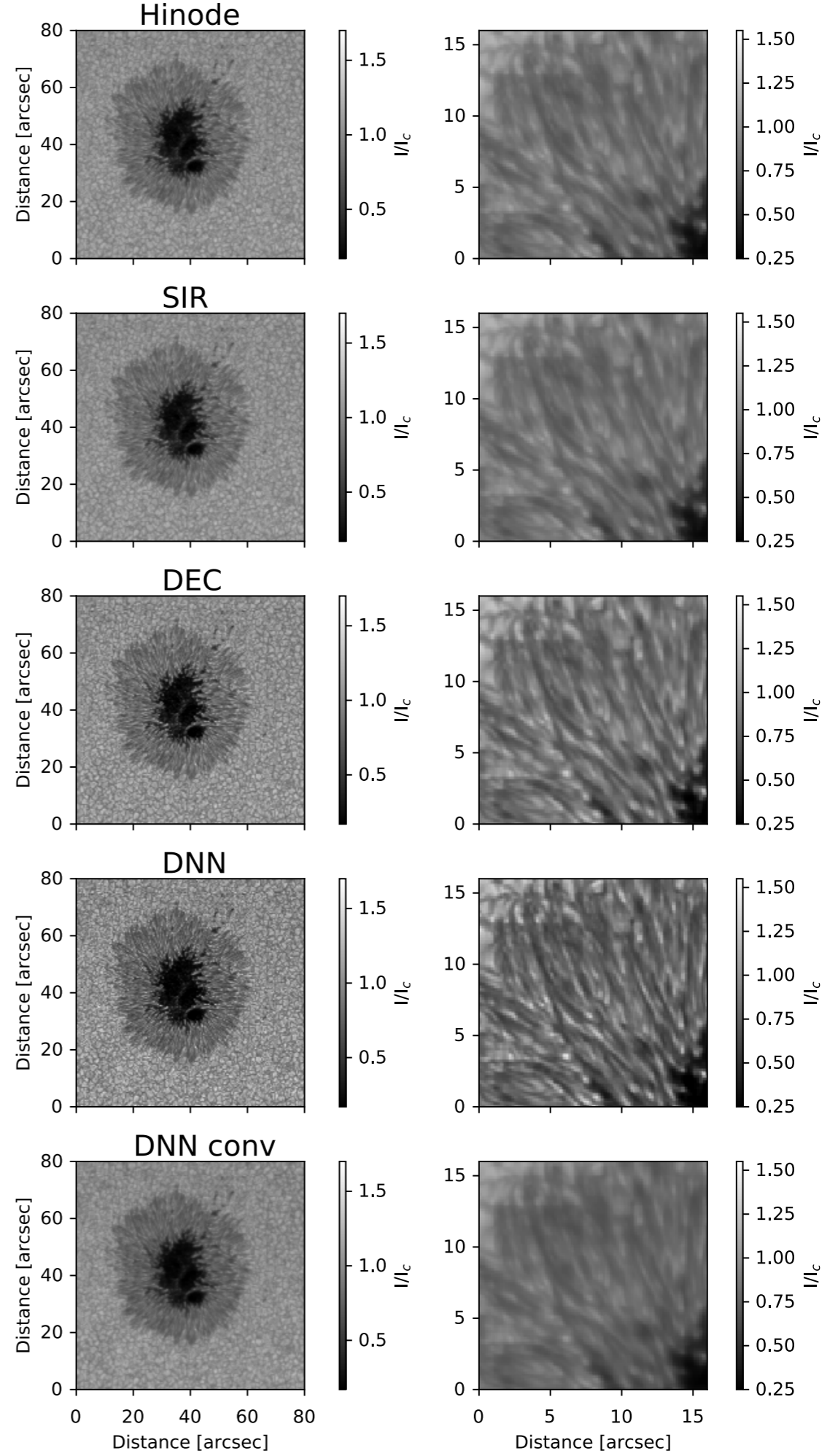
Original

SIR inversions

SIR inversions+deconvolution

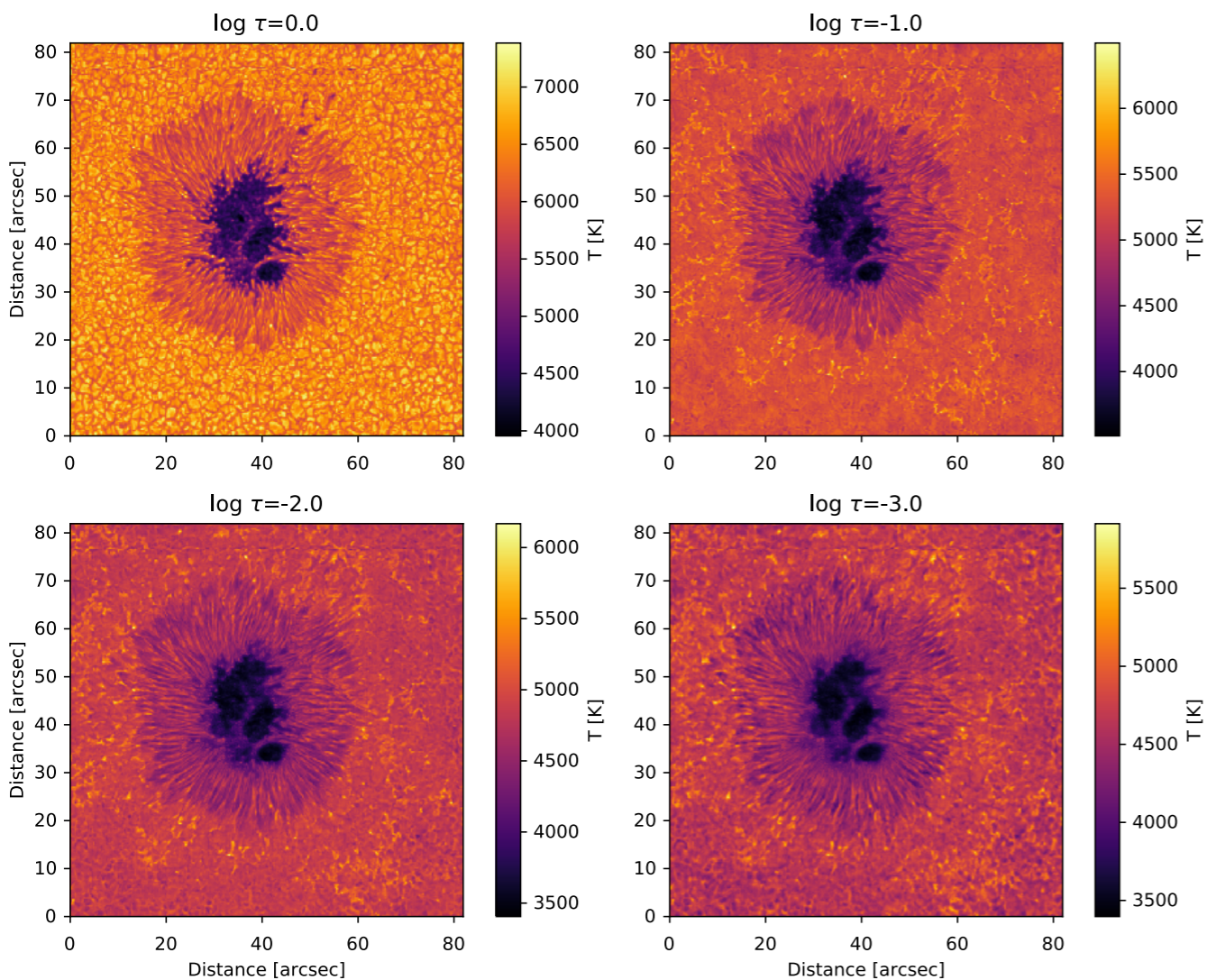
Deep neural network

Deep neural network+convolution

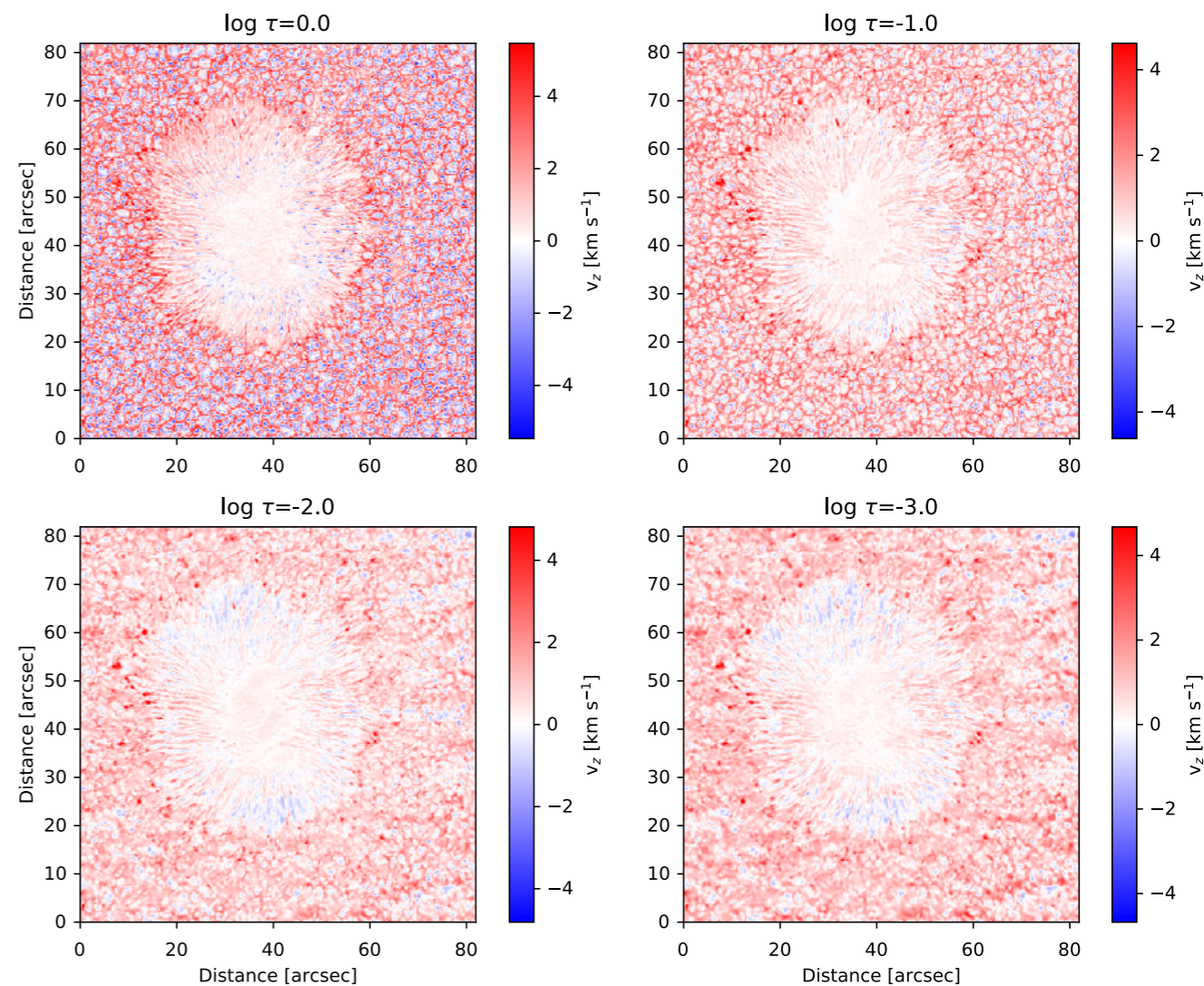


AR10933 : INFERENCE

Temperature



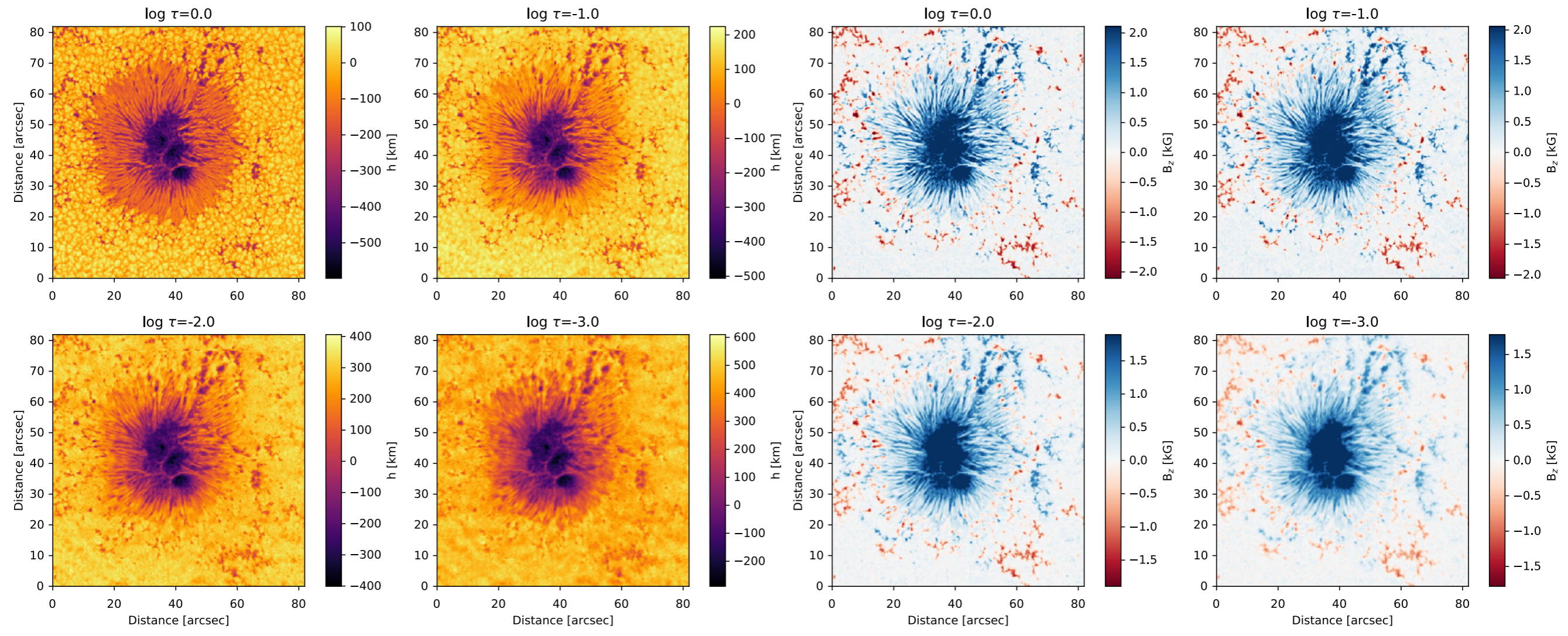
Doppler velocity



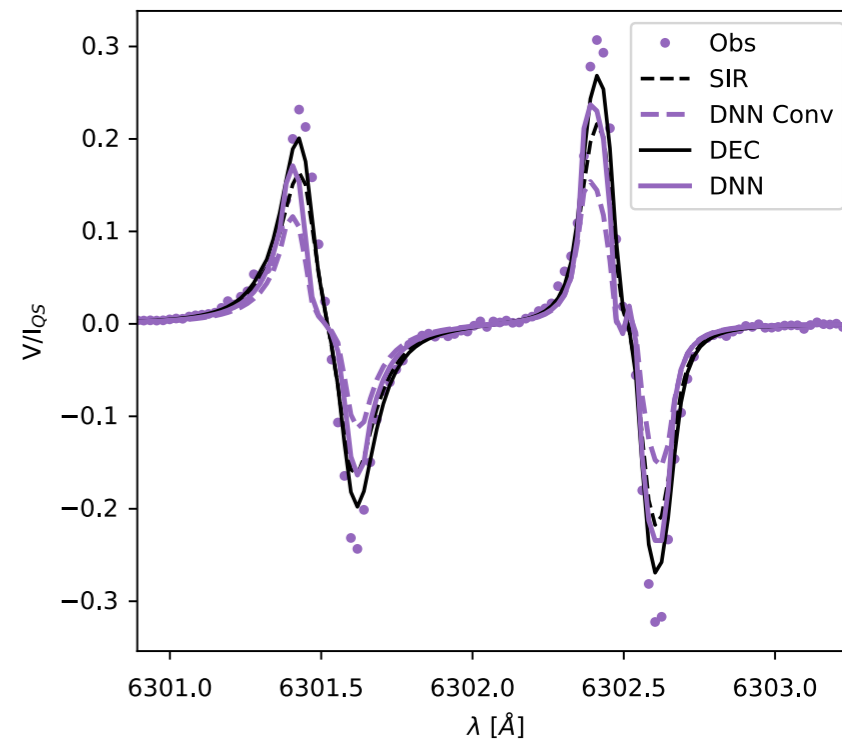
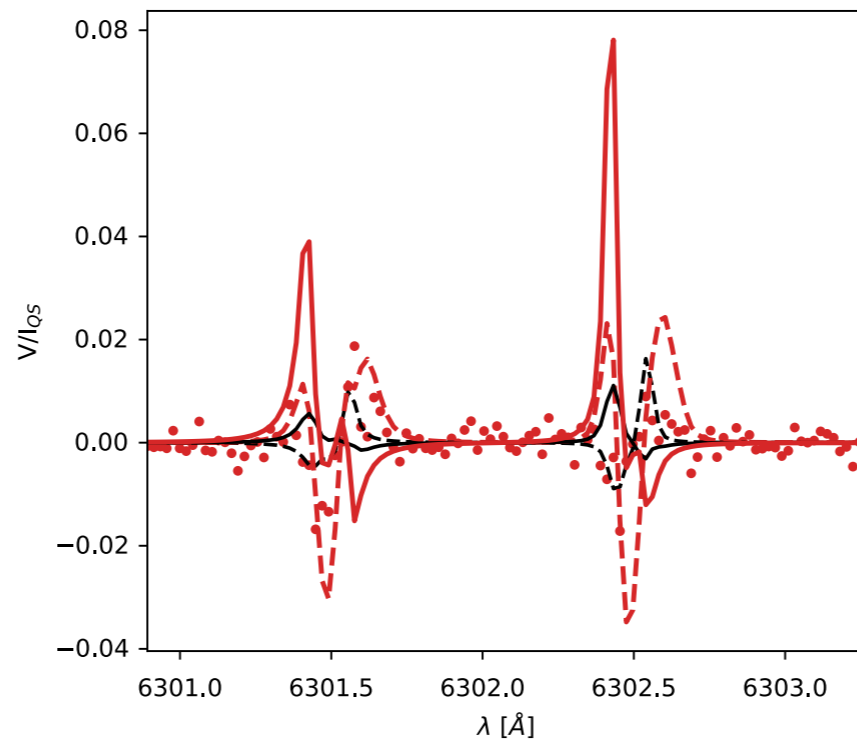
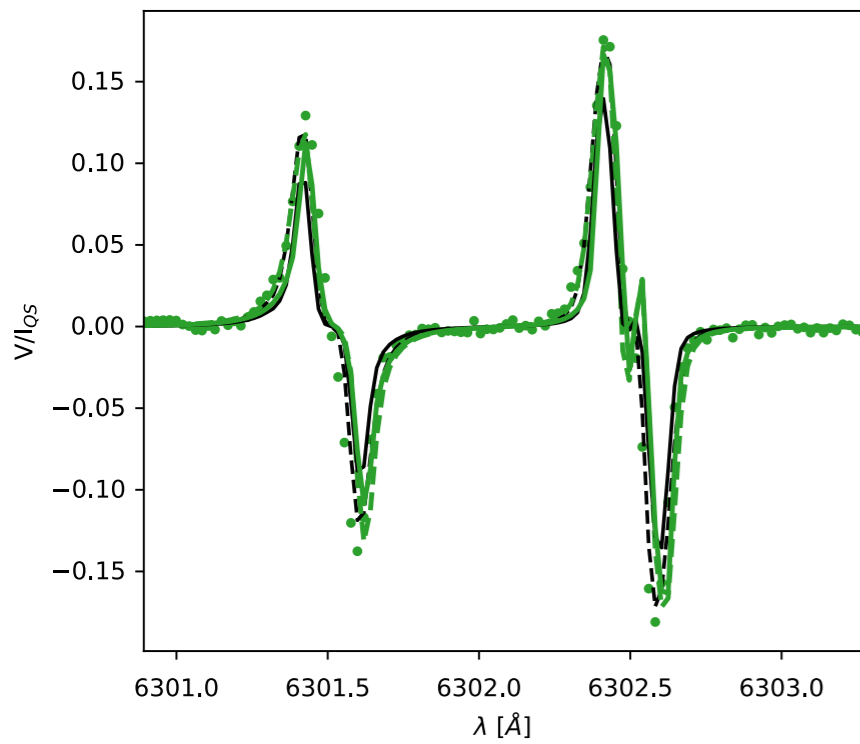
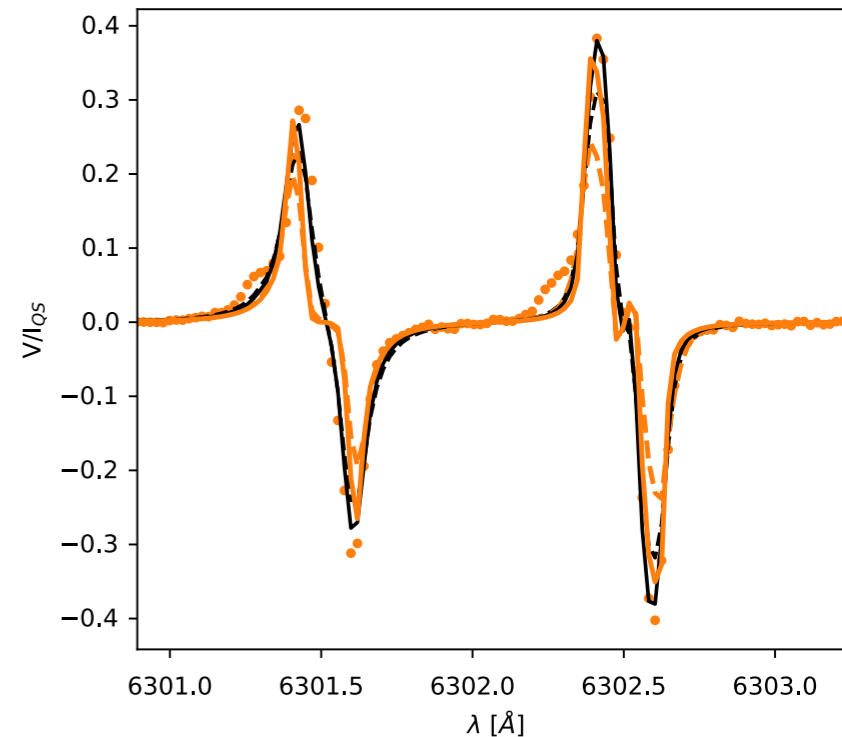
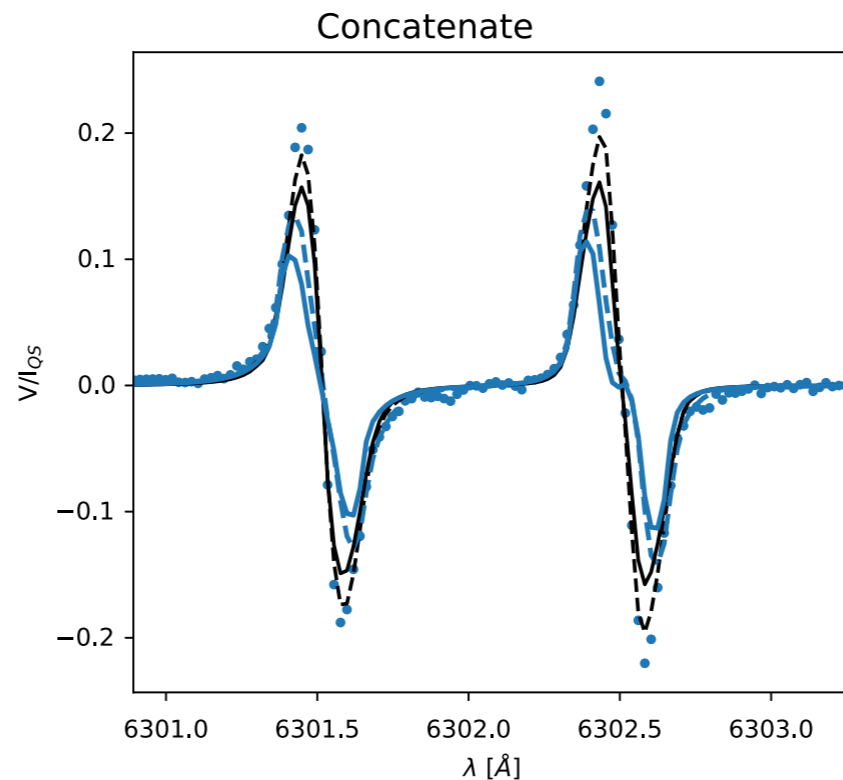
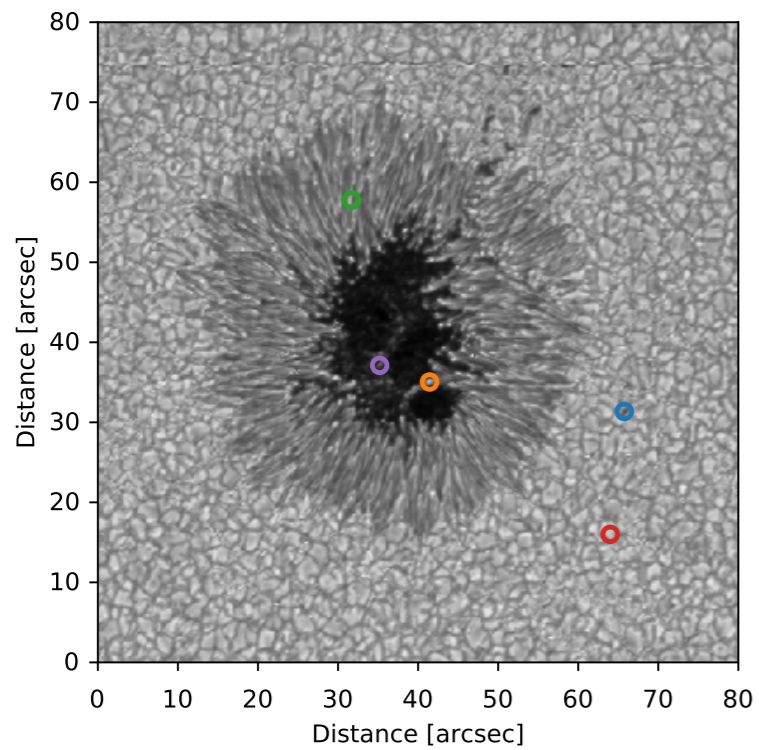
AR10933 : INFERENCE

τ surfaces

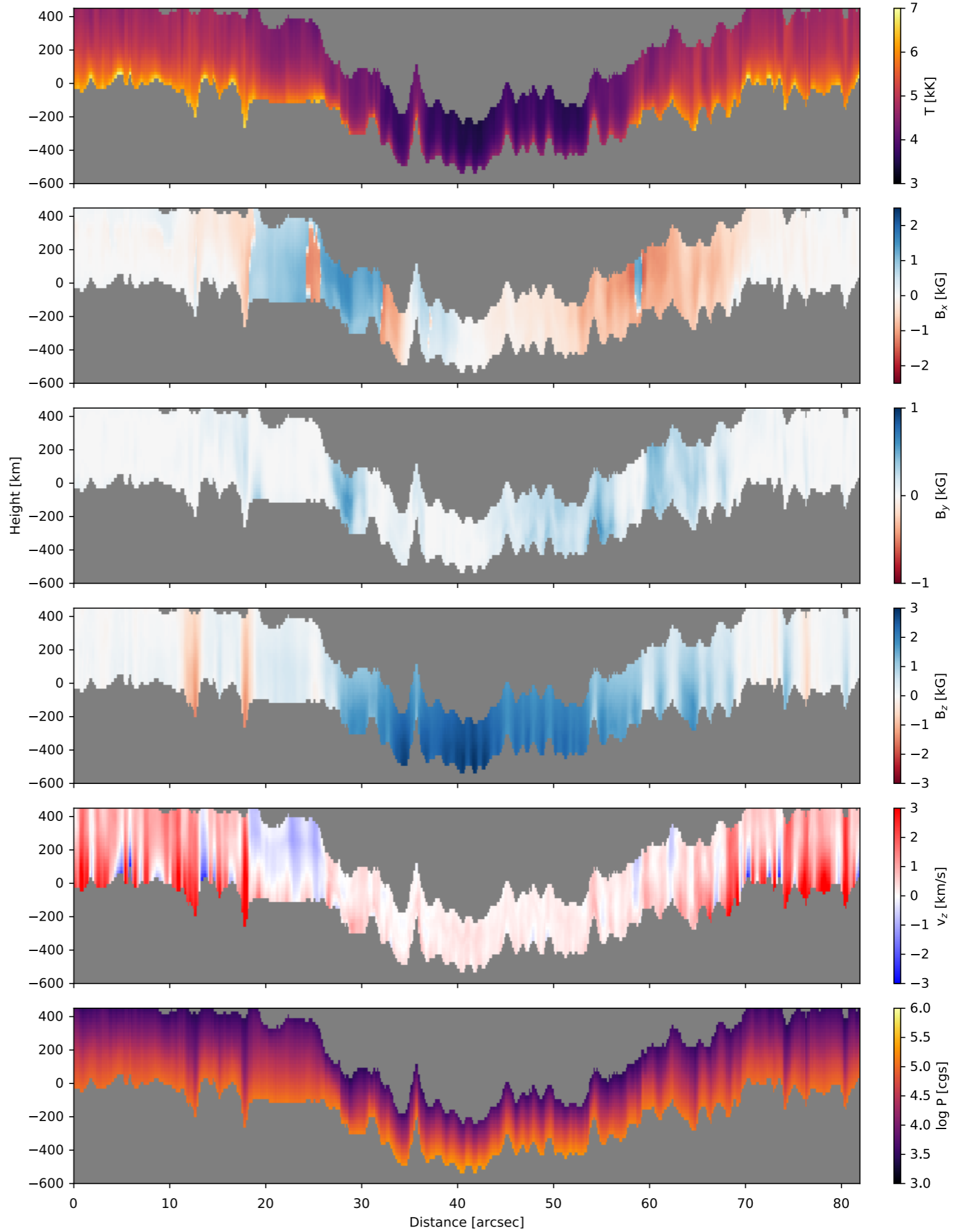
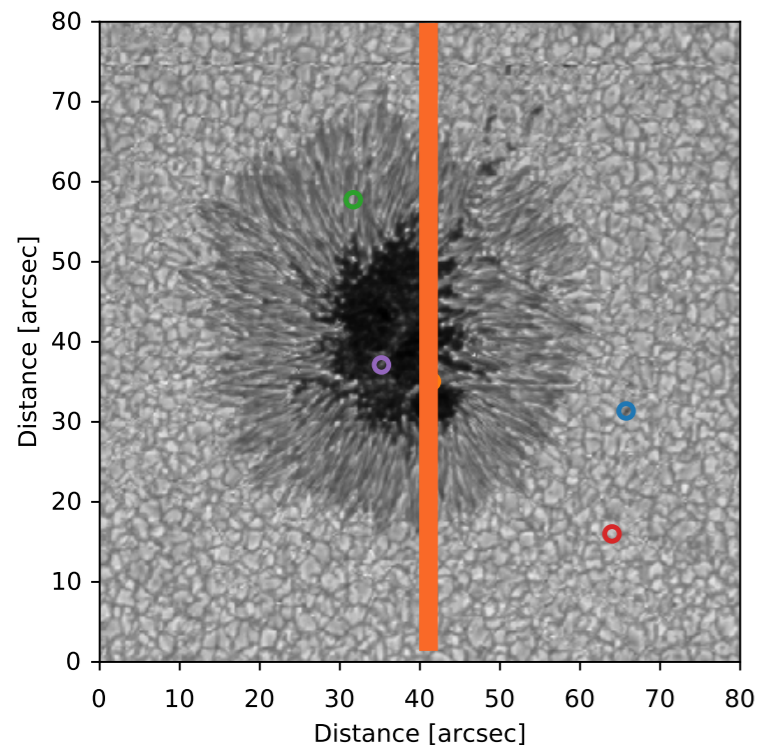
B_z



DO WE FIT THE PROFILES?

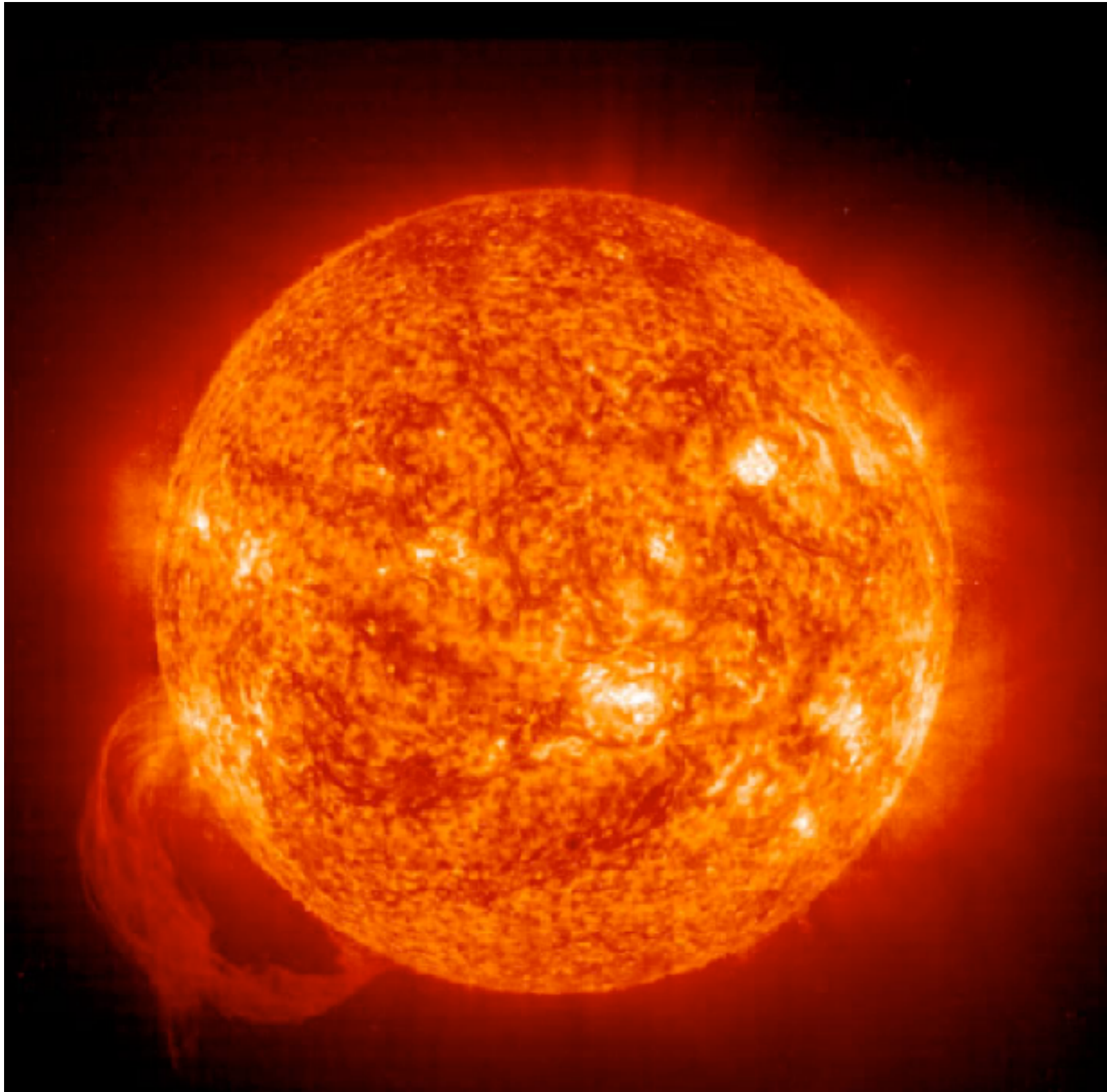


LIGHT BRIDGE



farside enhancement

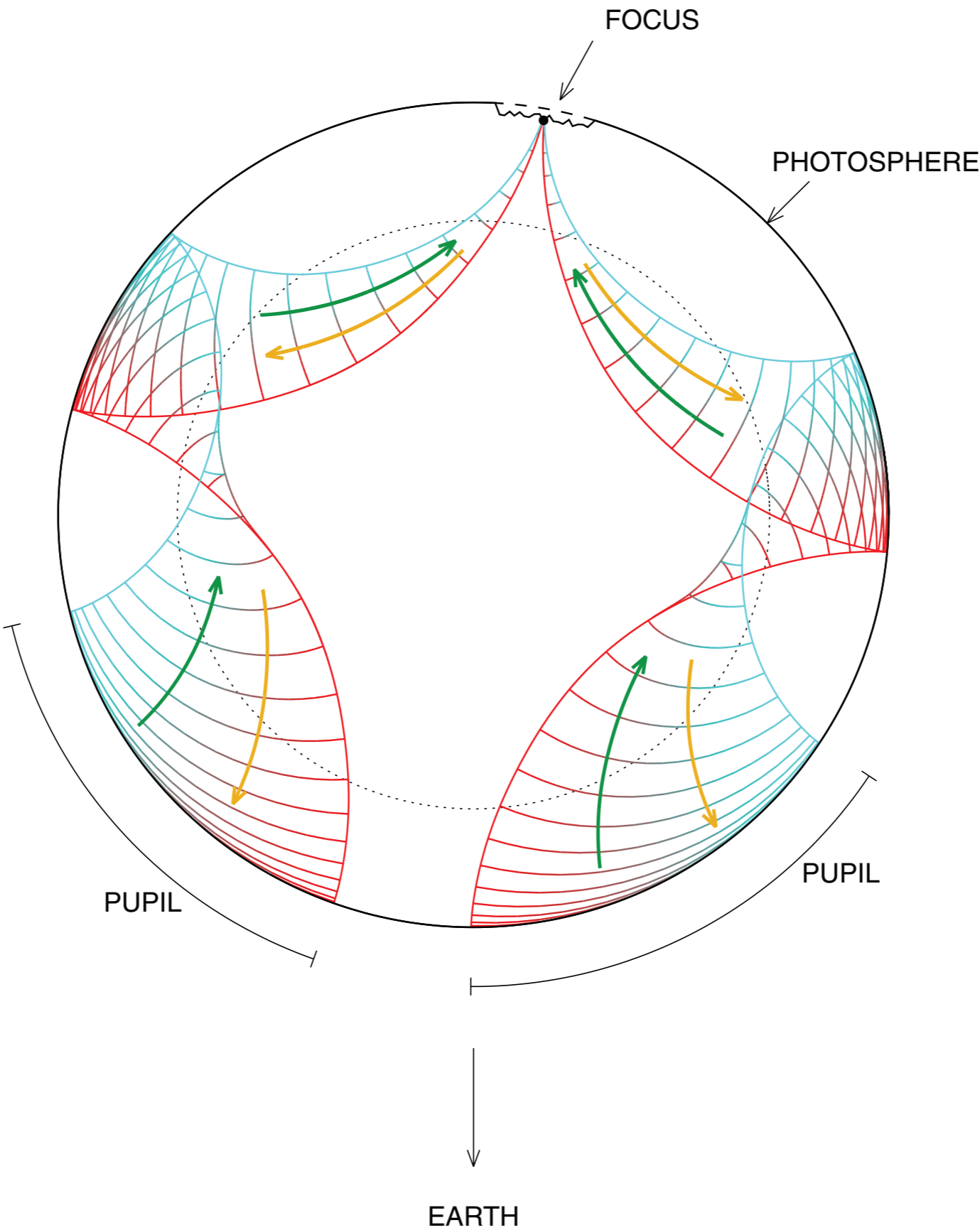
FAR SIDE PROBLEM



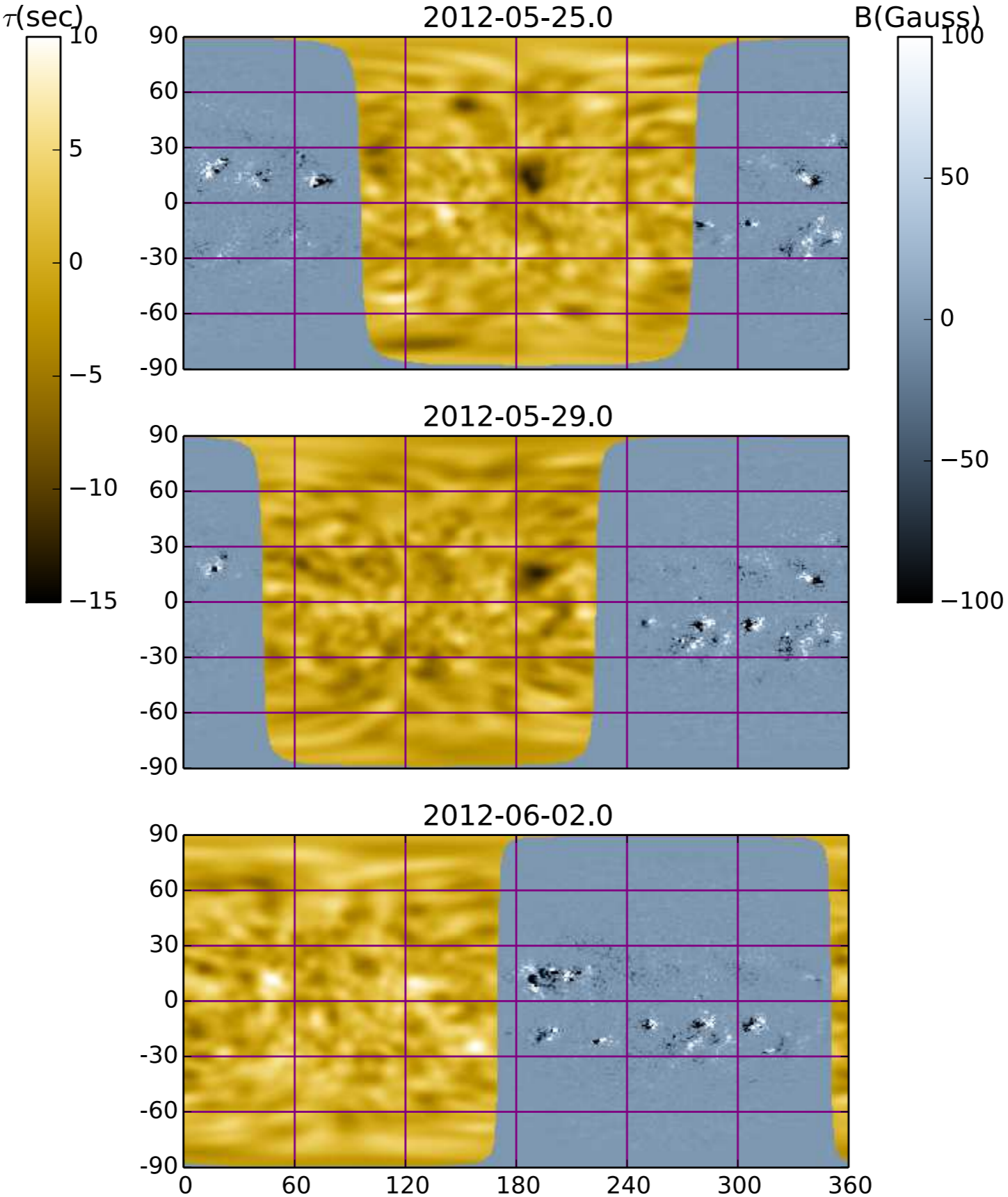
Forecasting

- ▶ Solar UV irradiance
- ▶ Global solar magnetic index
- ▶ Coronal magnetic field
- ▶ ...

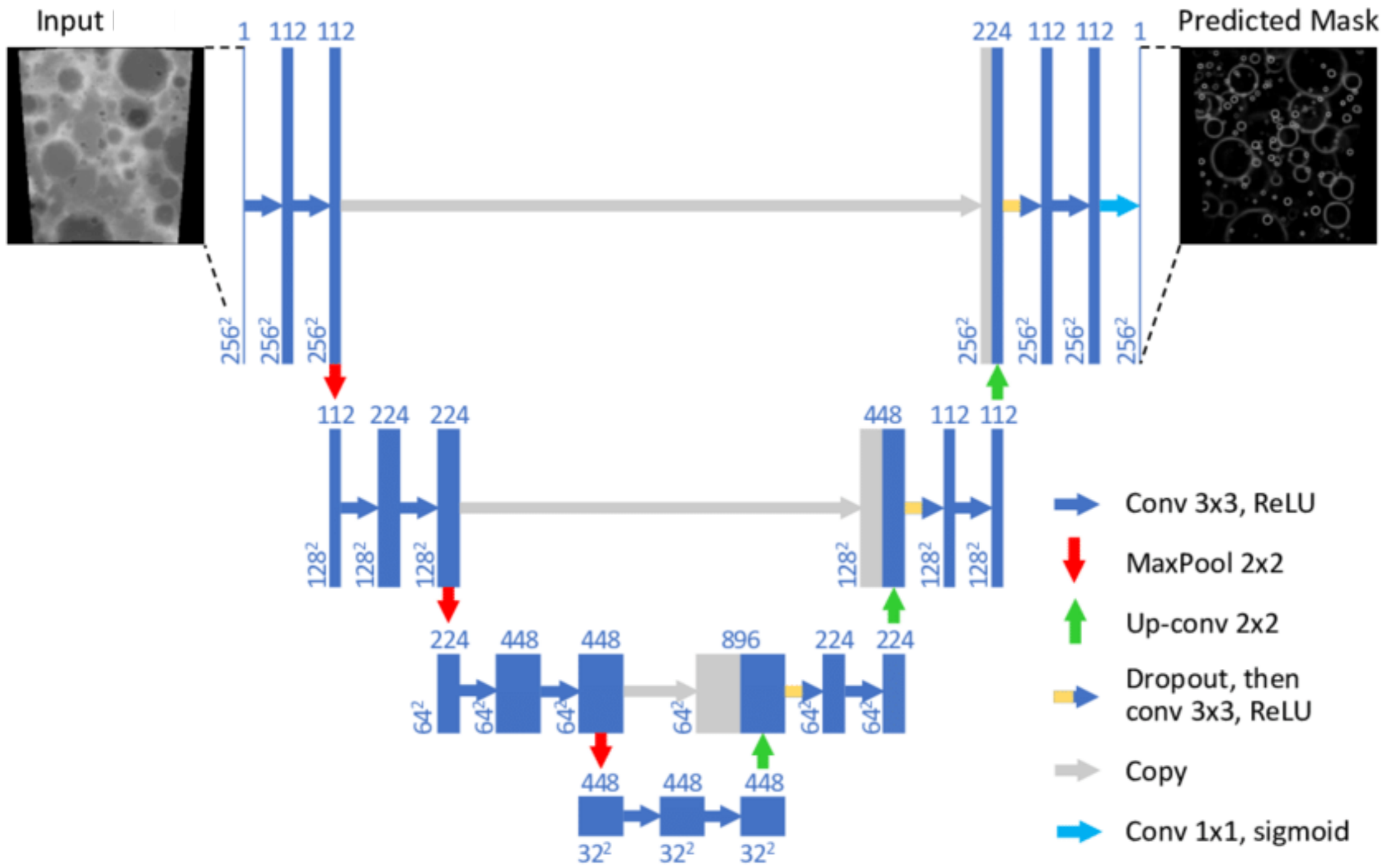
FARSIDE PROBLEM



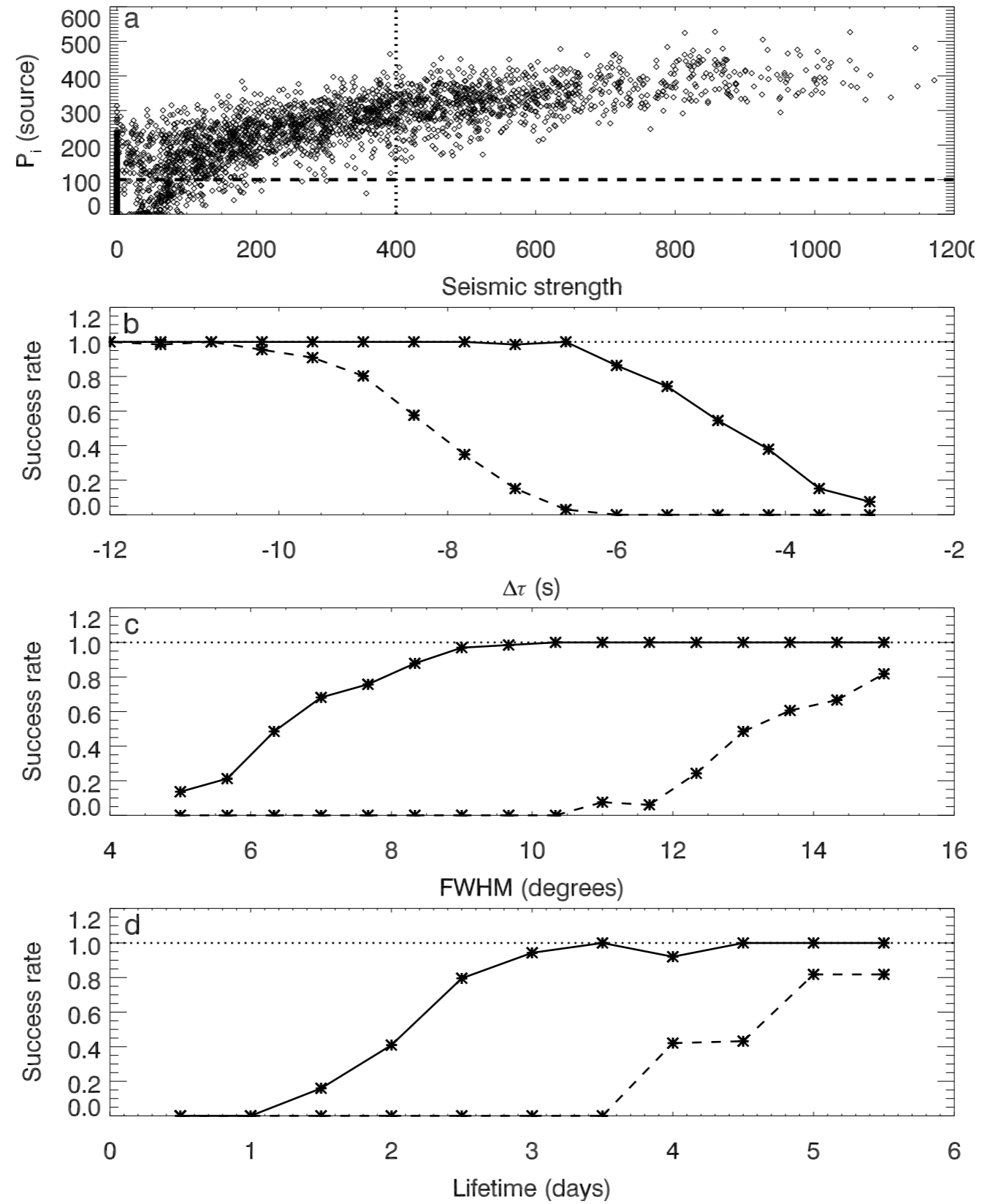
CURRENT FARSIDE PREDICTIONS



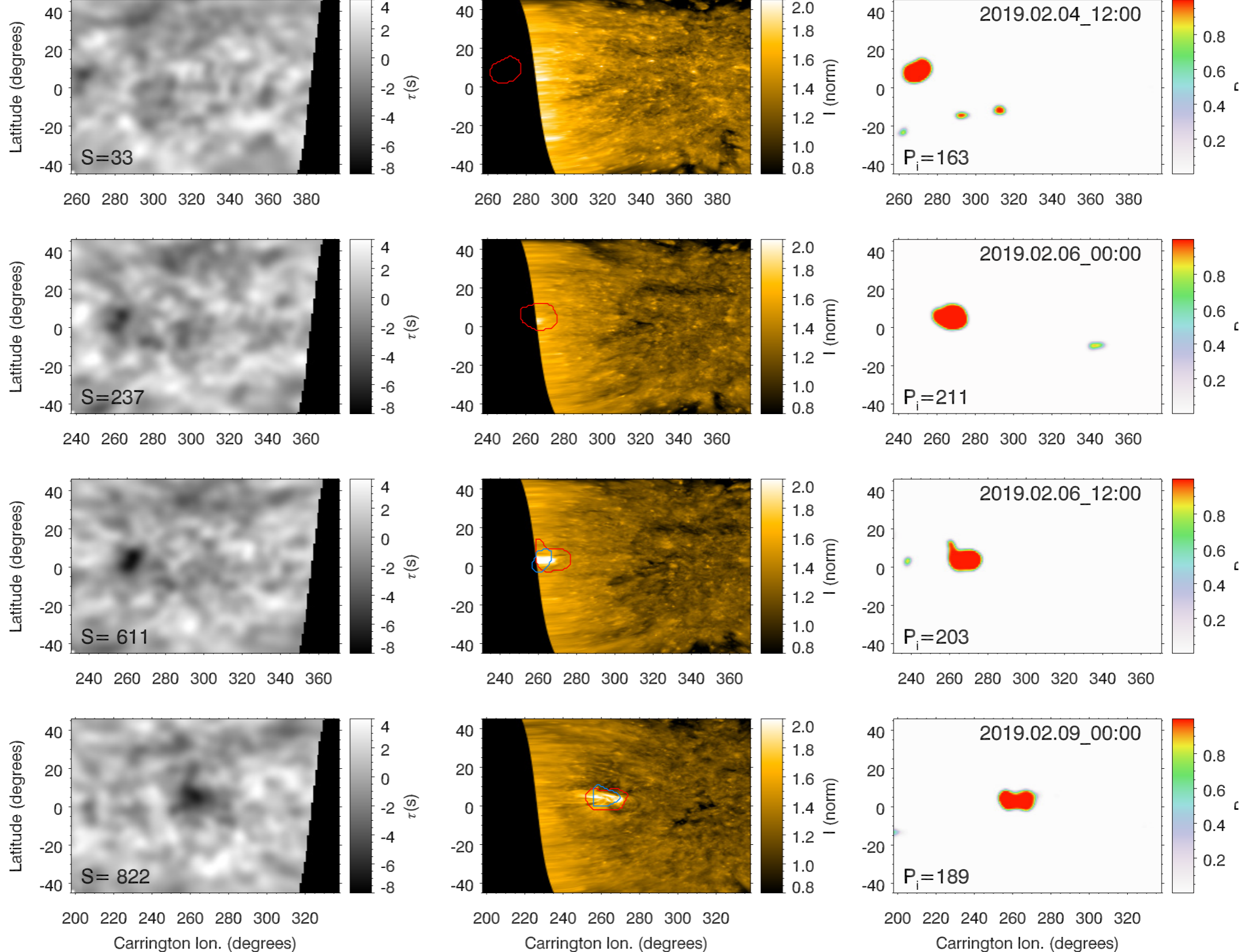
U-NET ARCHITECTURE



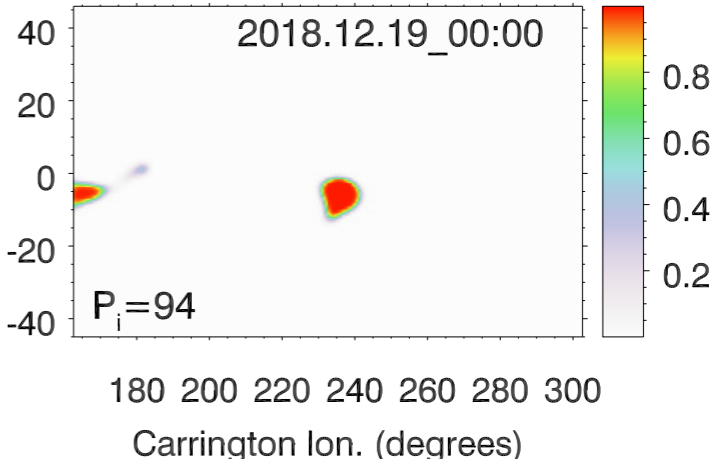
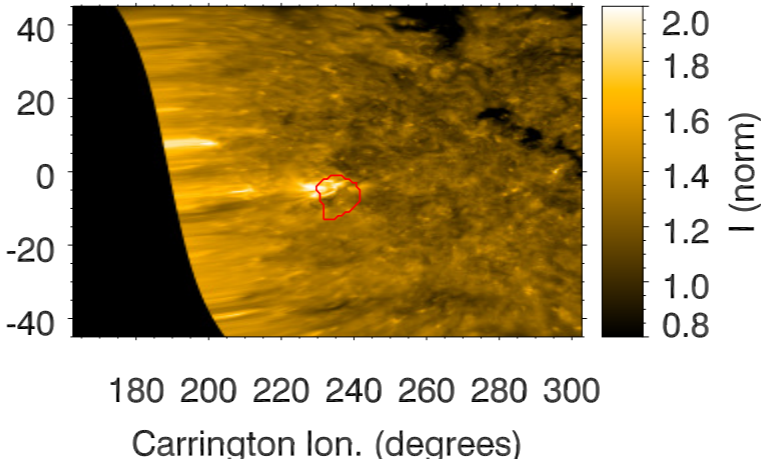
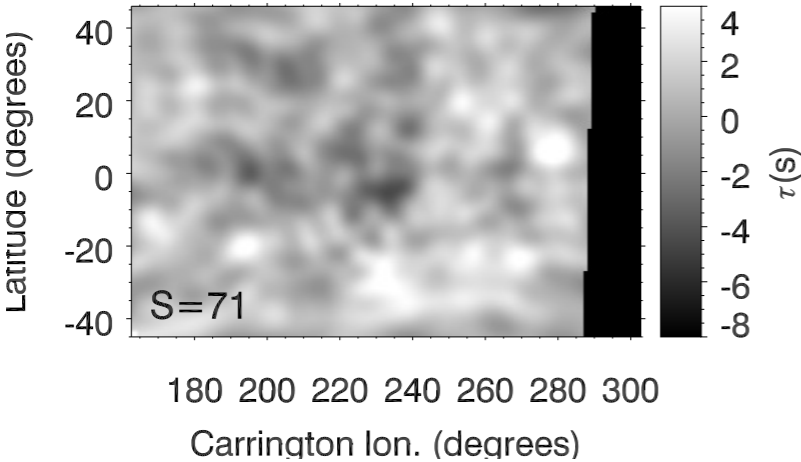
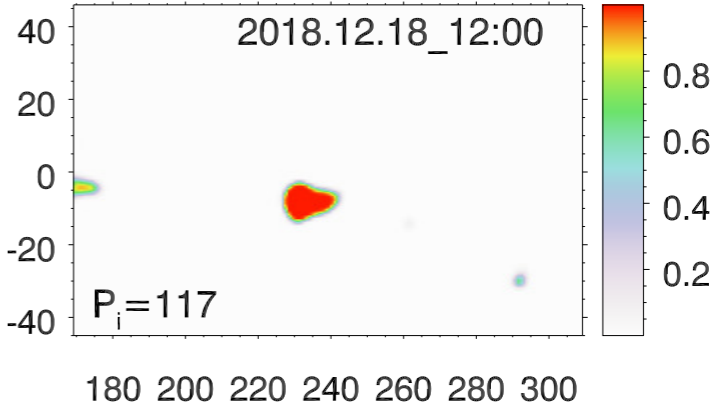
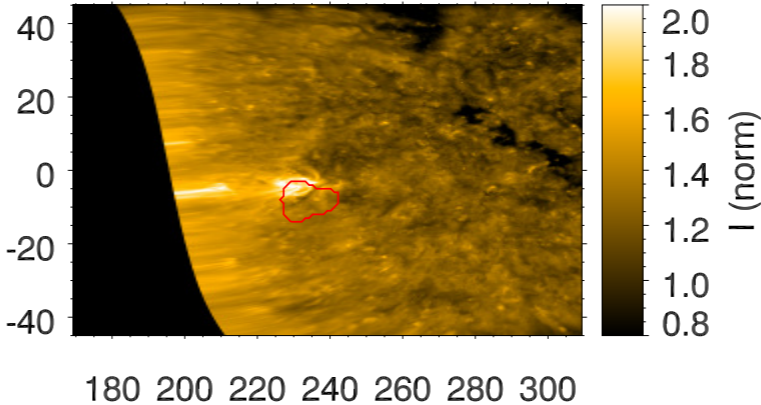
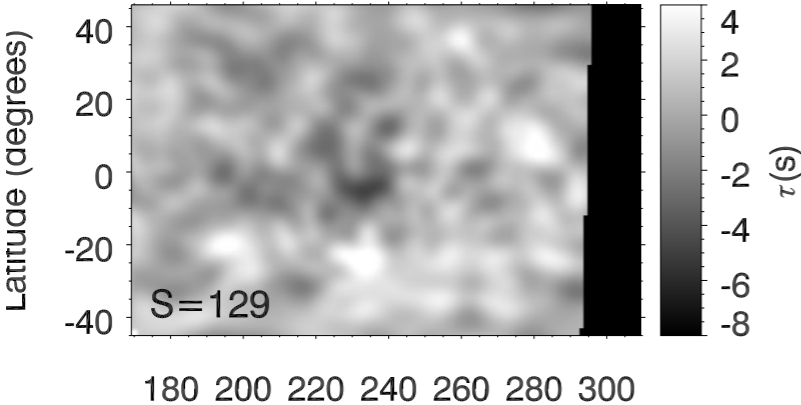
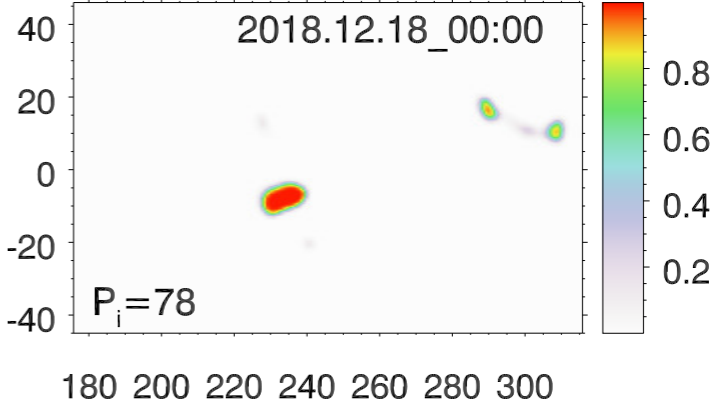
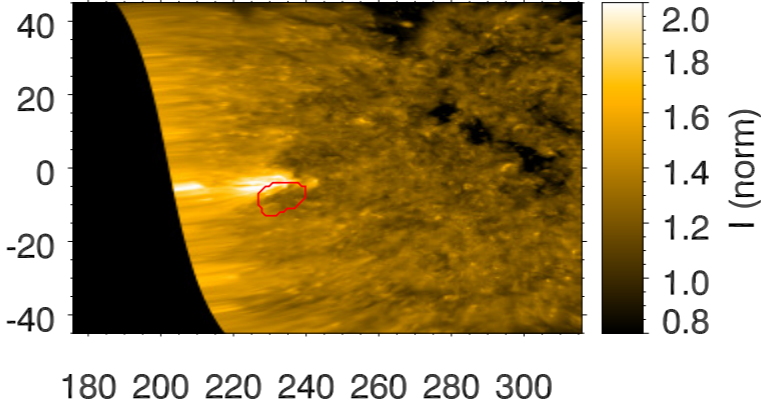
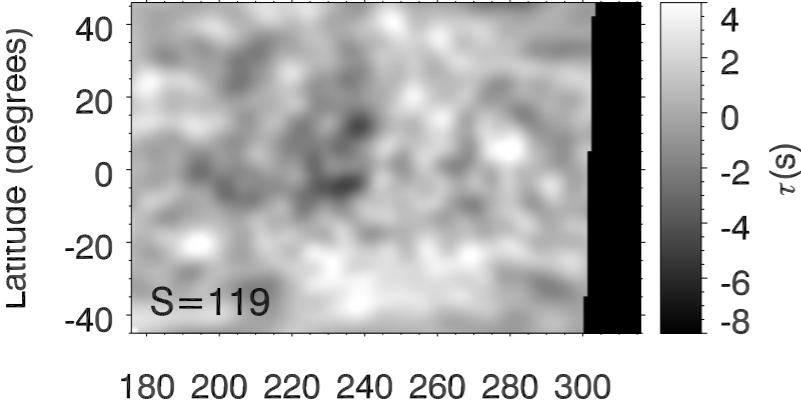
INJECTING ACTIVE REGIONS



OUR PREDICTIONS

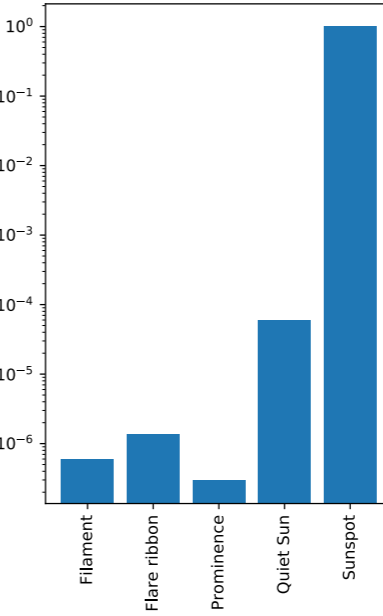
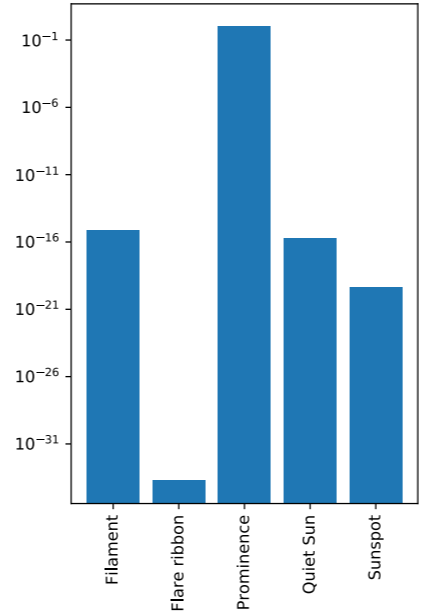
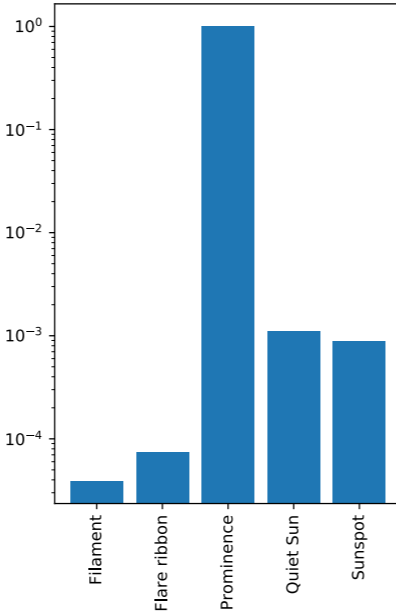
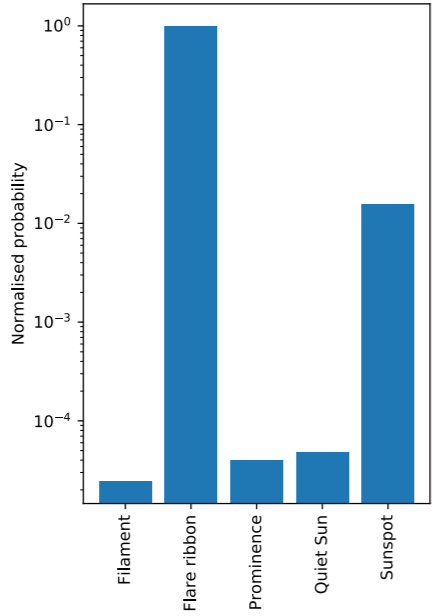
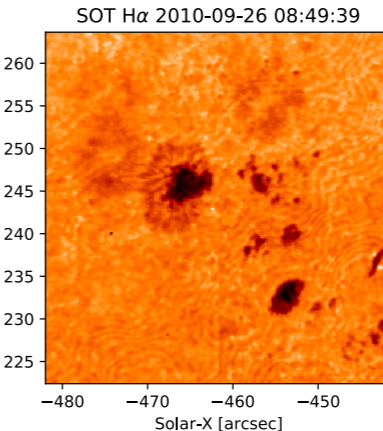
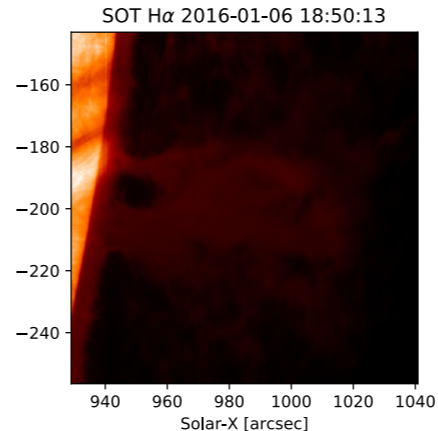
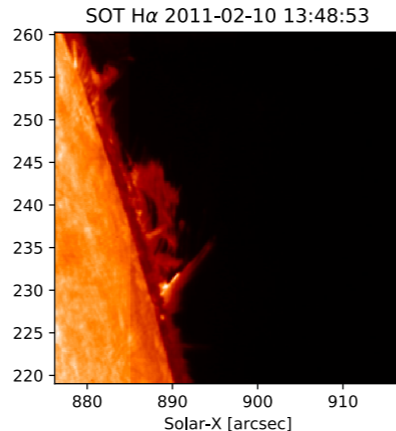
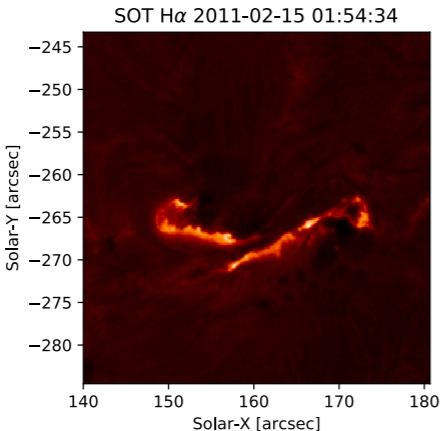
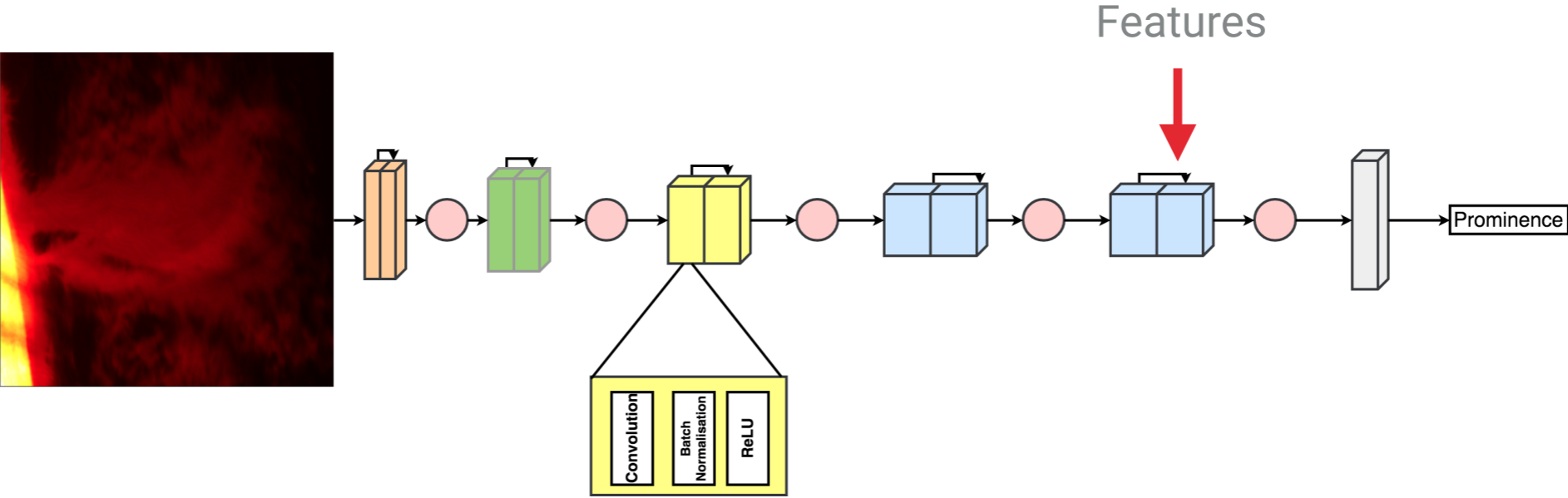


OUR PREDICTIONS



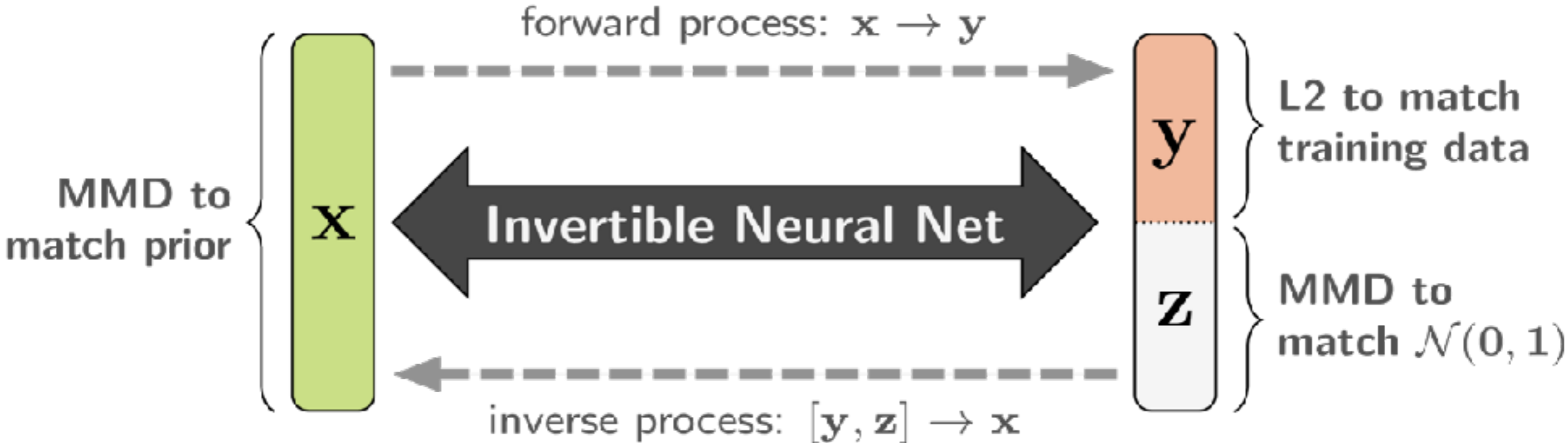
classification of solar structures

CLASSIFICATION



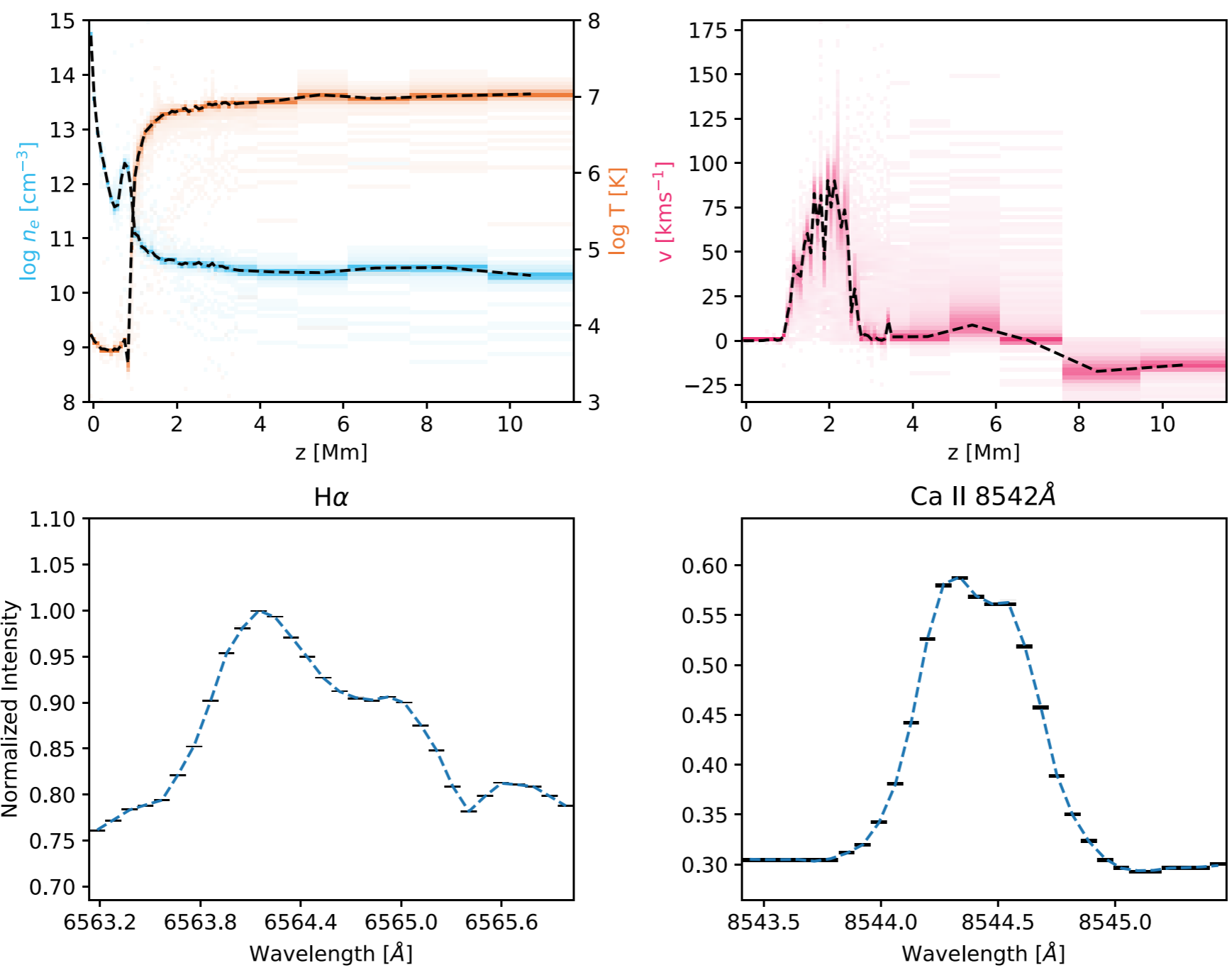
physical conditions in flares

INVERTIBLE NEURAL NETWORKS



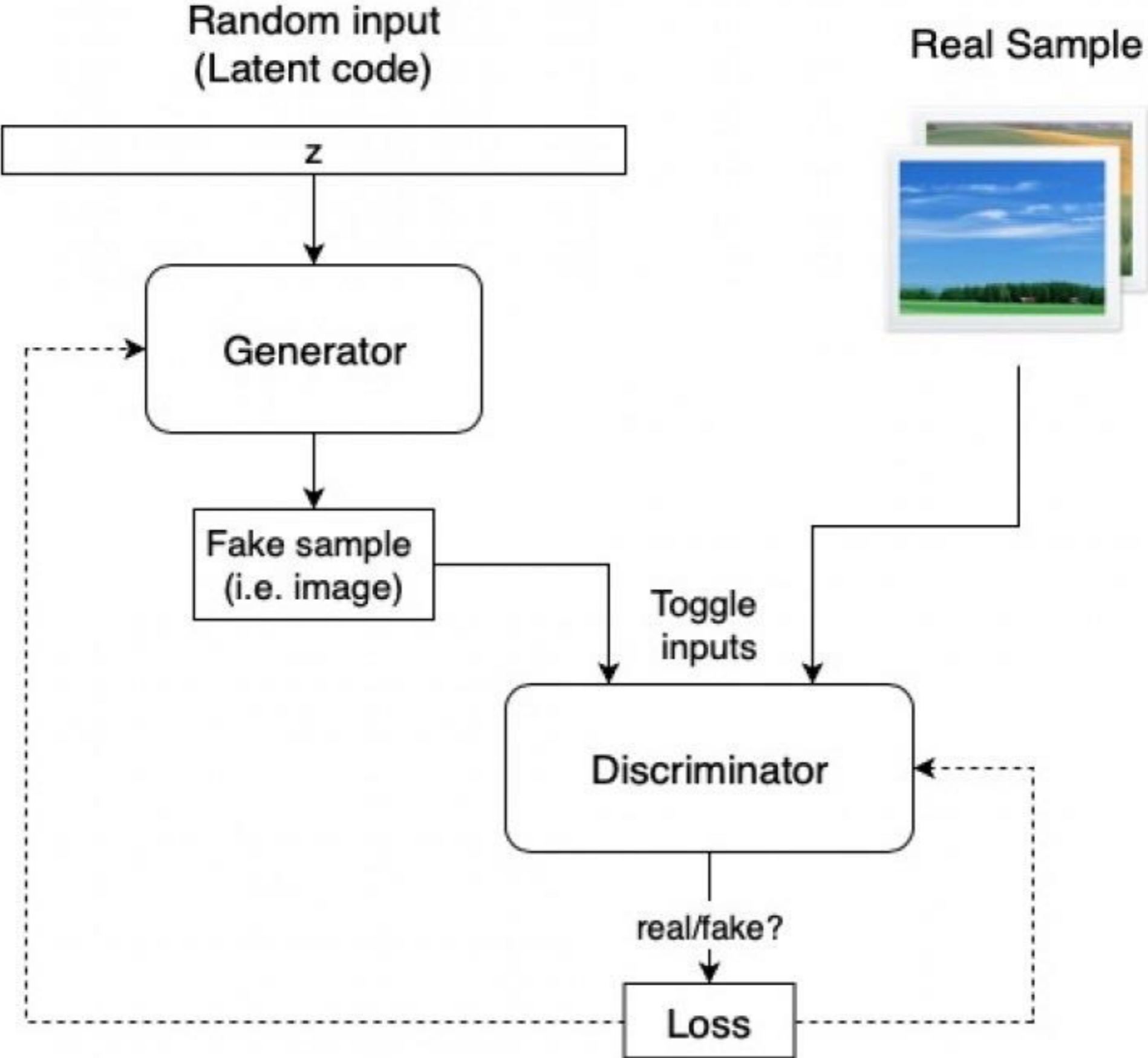
Ardizzone et al. (2018)

FLARE RIBBON



Other examples...

GENERATIVE ADVERSARIAL NETWORKS



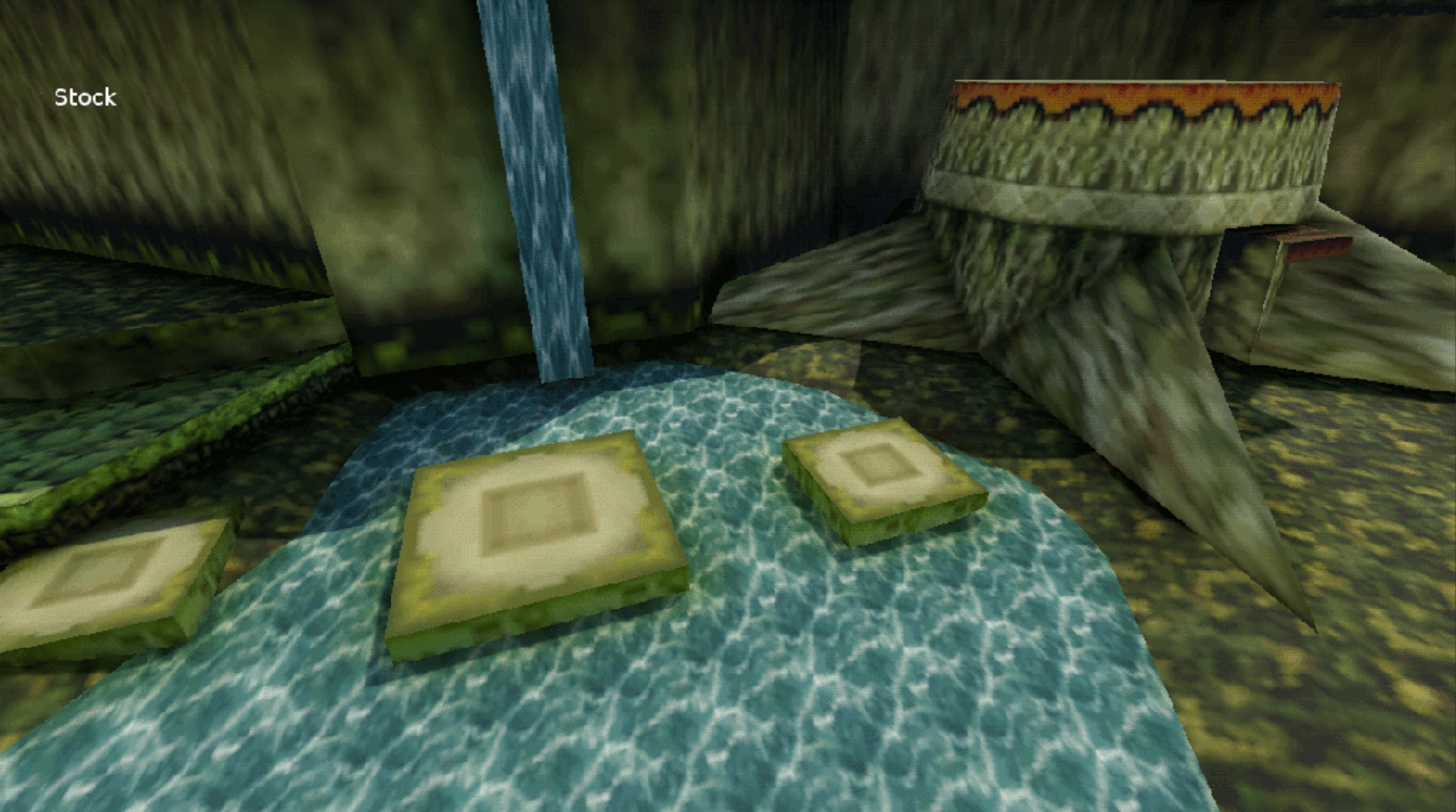
FACES



thispersondoesnotexist.com

SUPER RESOLVE GAMES

Stock



RAINDROP REMOVAL



(a) Ground truth

(b) Raindrop image

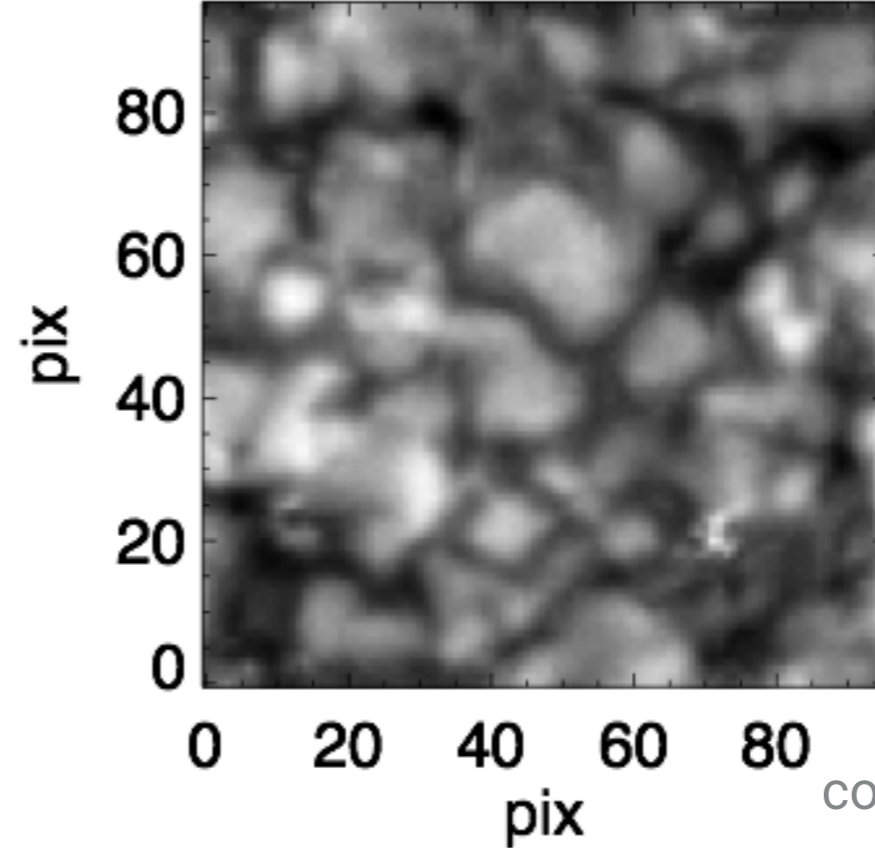
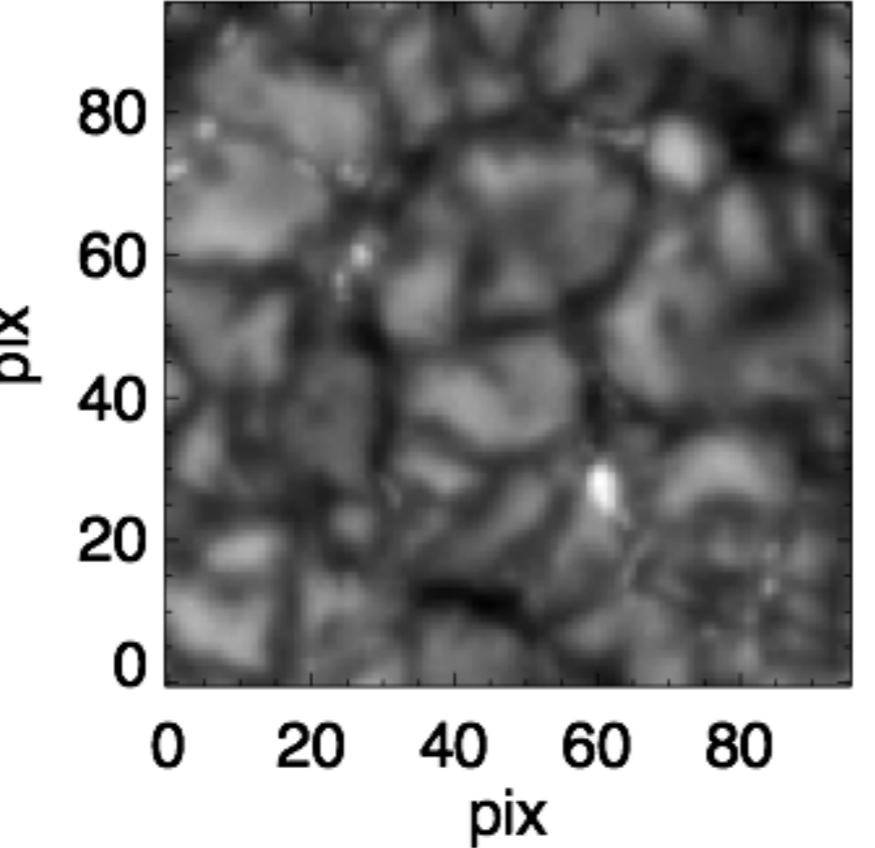
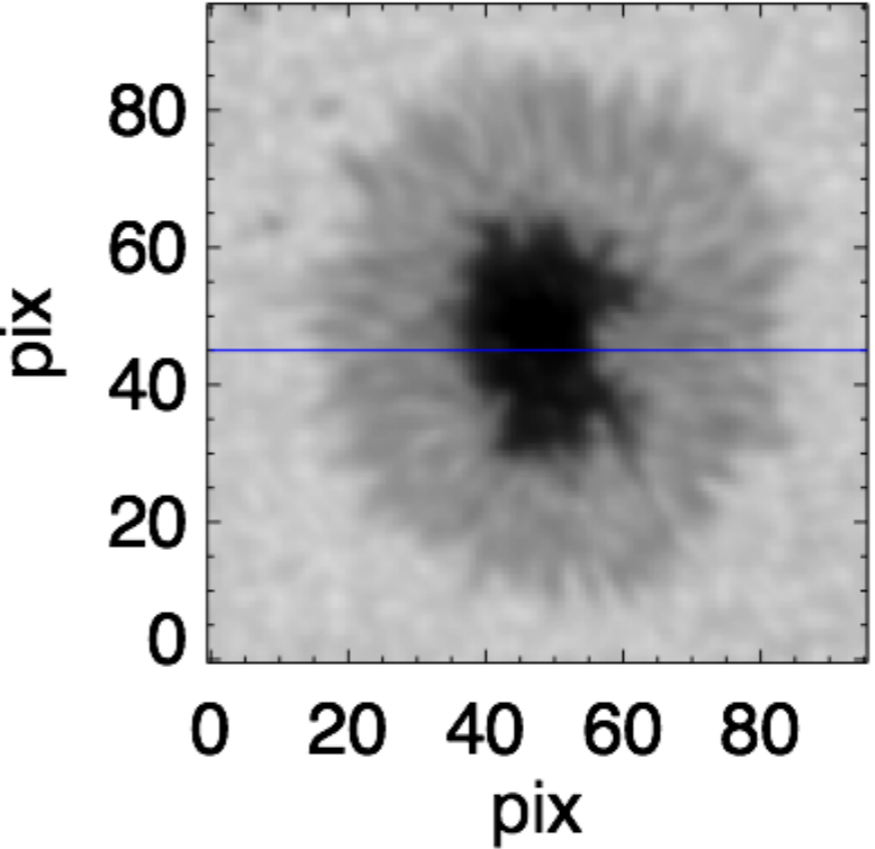
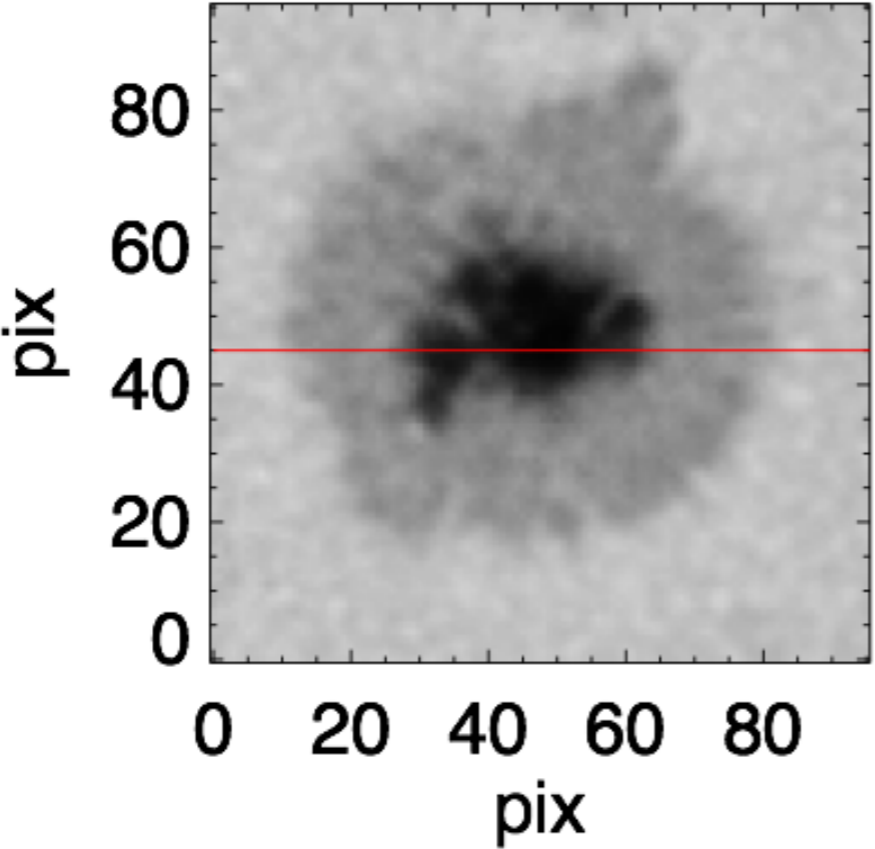
(c) Eigen[1]

(d) Pix2pix-eGAN[10]

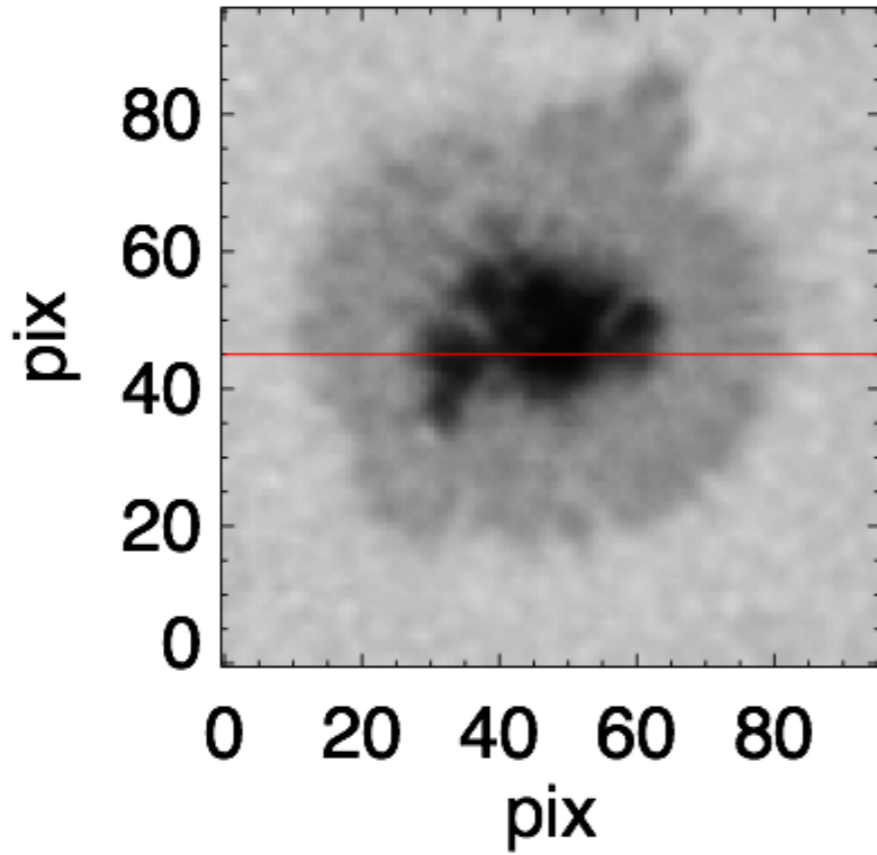
(e) Our method

Figure 6. Results of comparing a few different methods. From left to right: ground truth, raindrop image (input), Eigen13 [1], Pix2Pix [10] and our method. Nearly all raindrops are removed by our method despite the diversity of their colors, shapes and transparency.

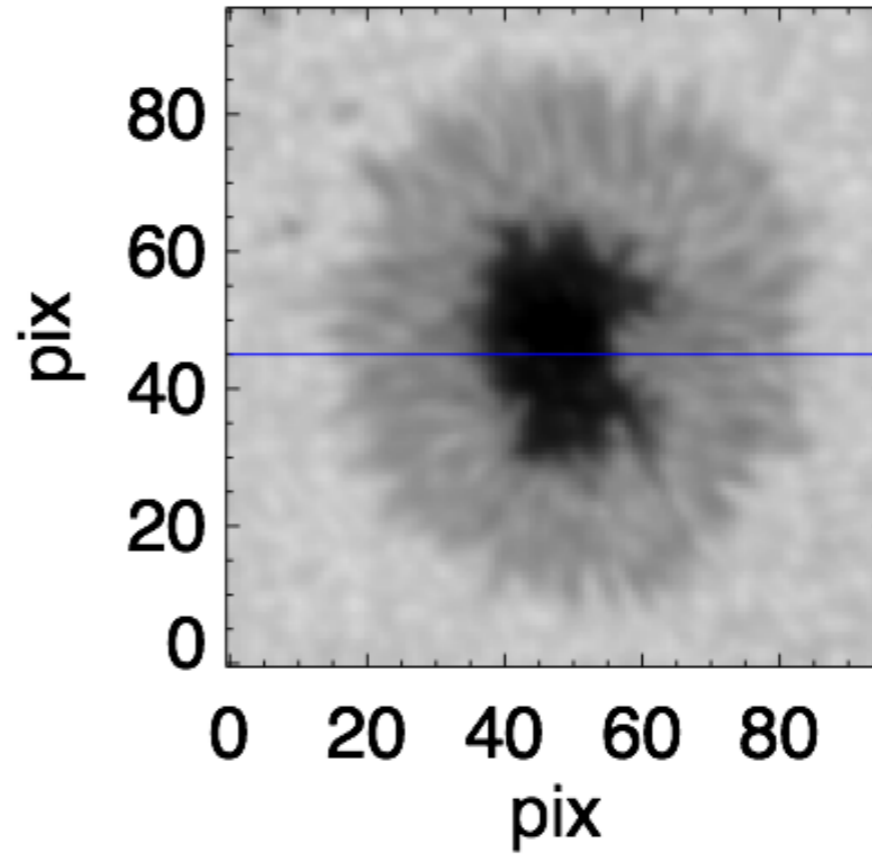
GENERATIVE ADVERSARIAL NETWORKS



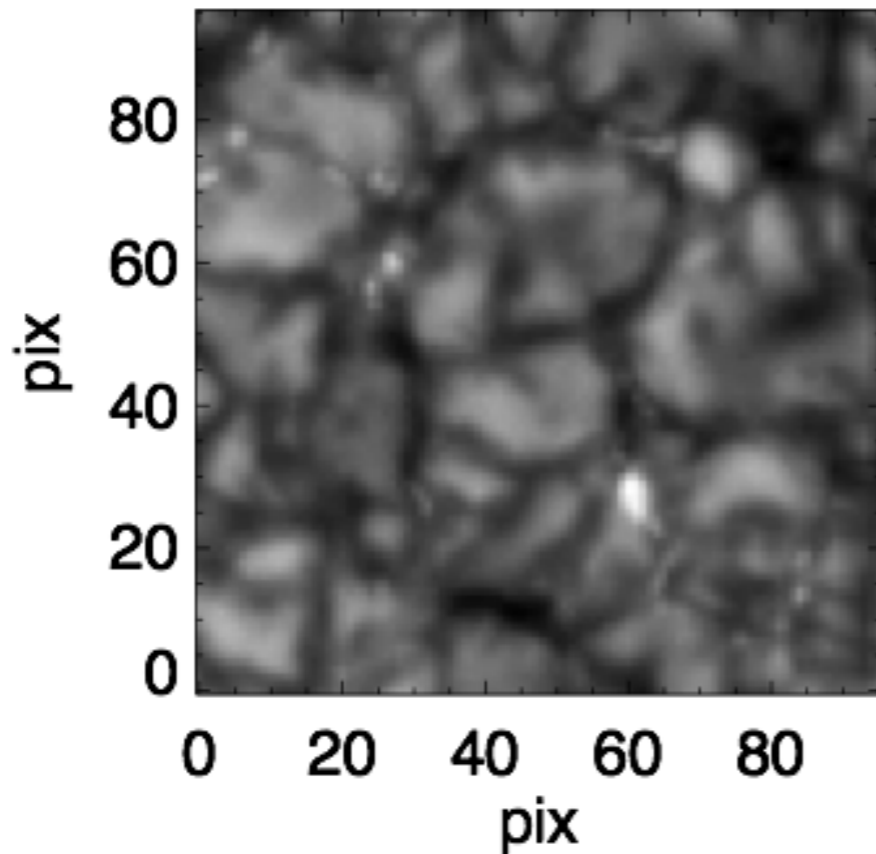
Artificial Sunspot



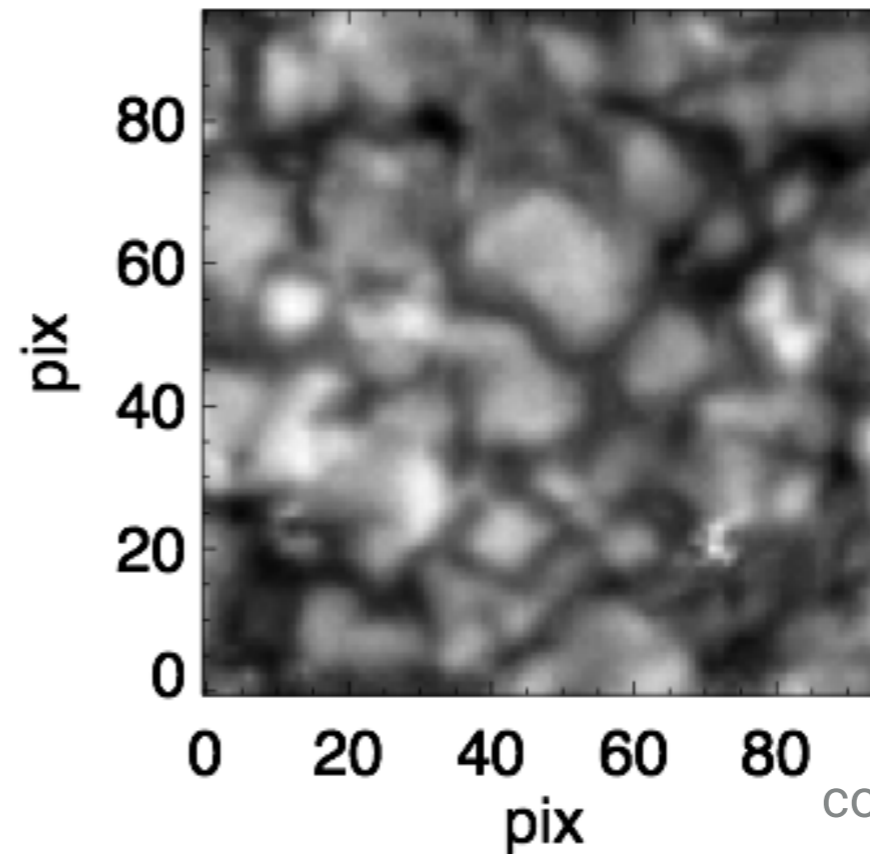
Real Sunspot



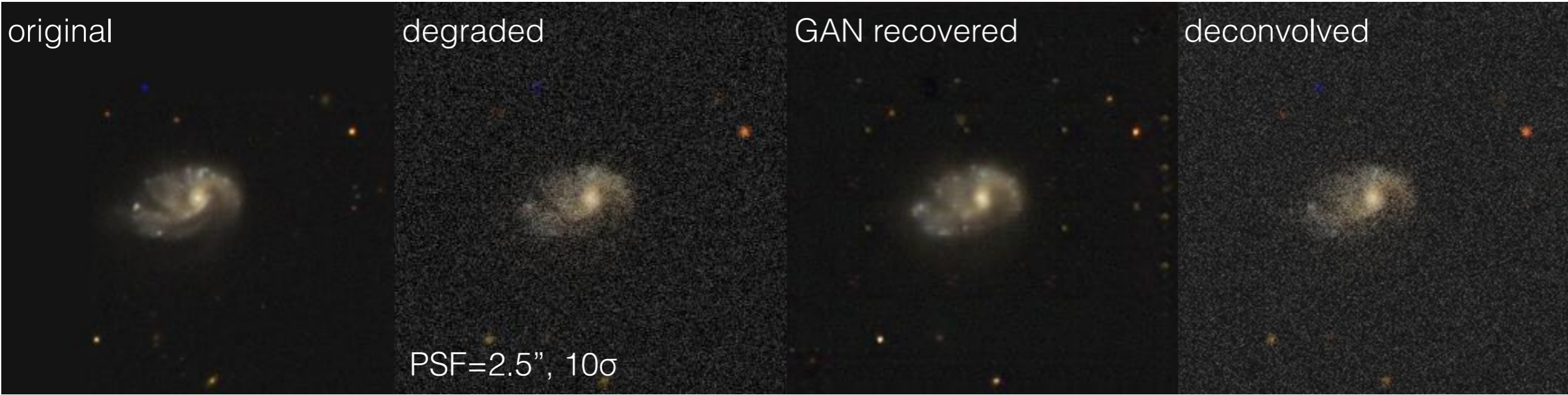
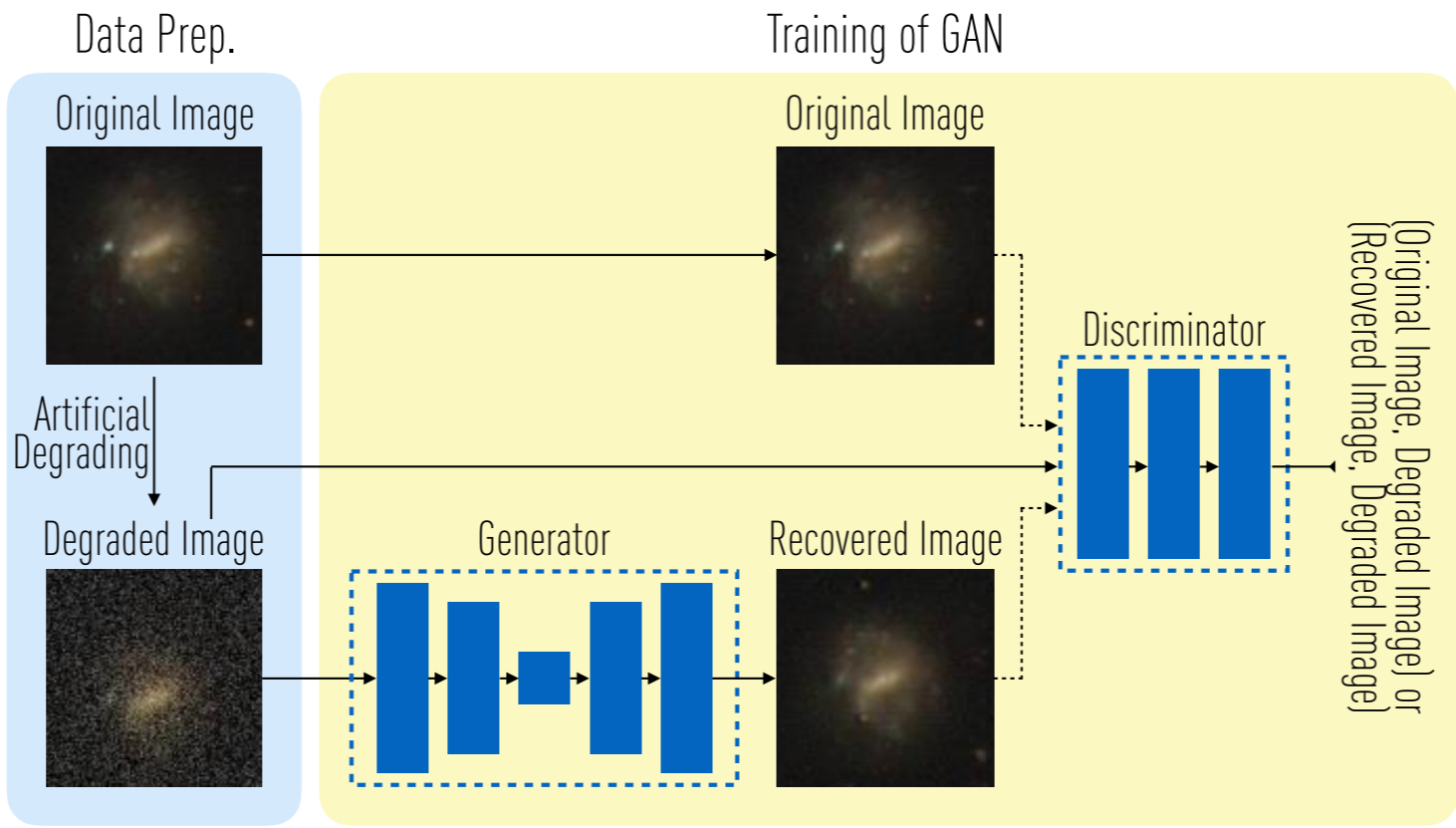
Artificial Granule



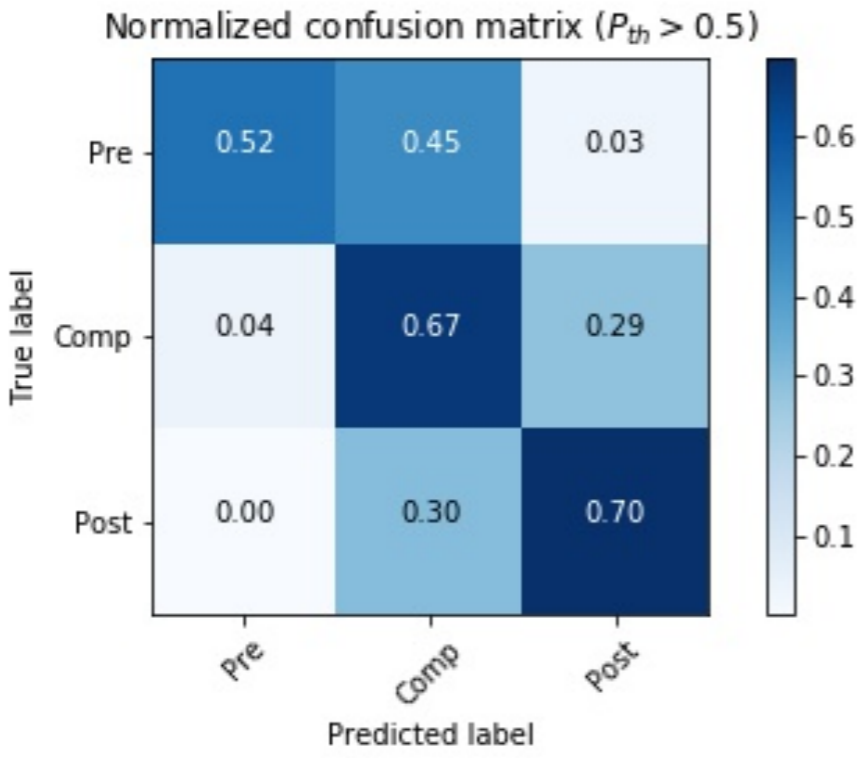
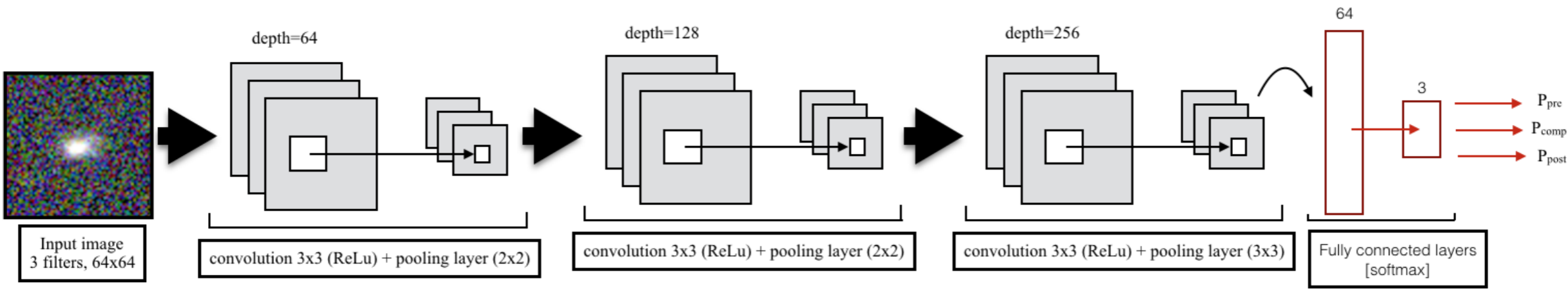
Real Granule



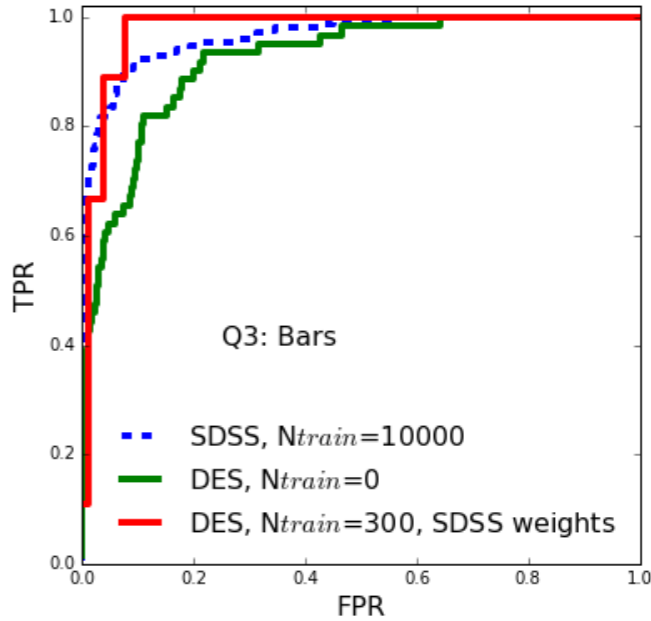
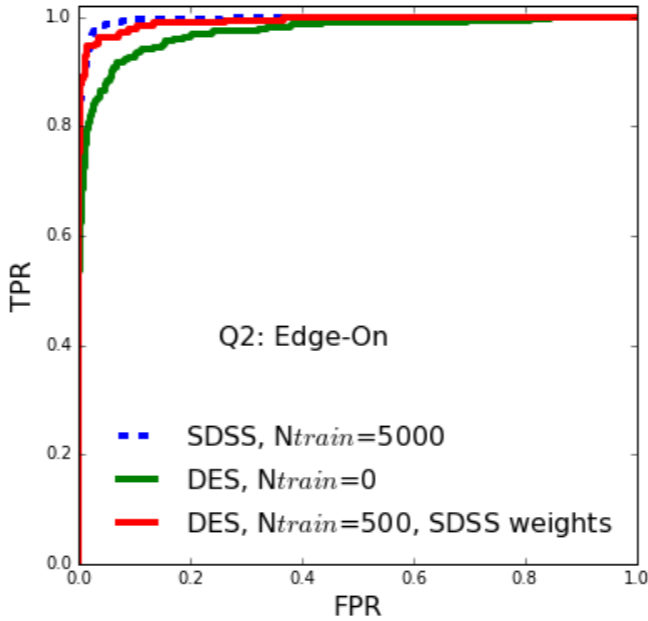
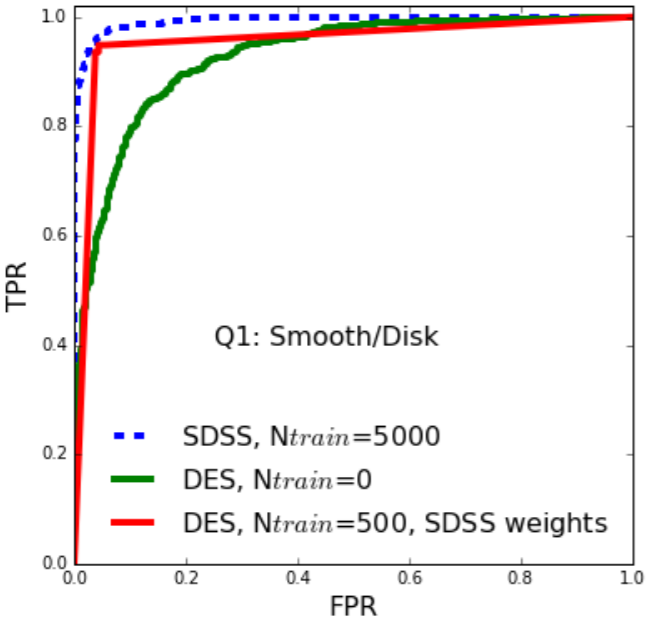
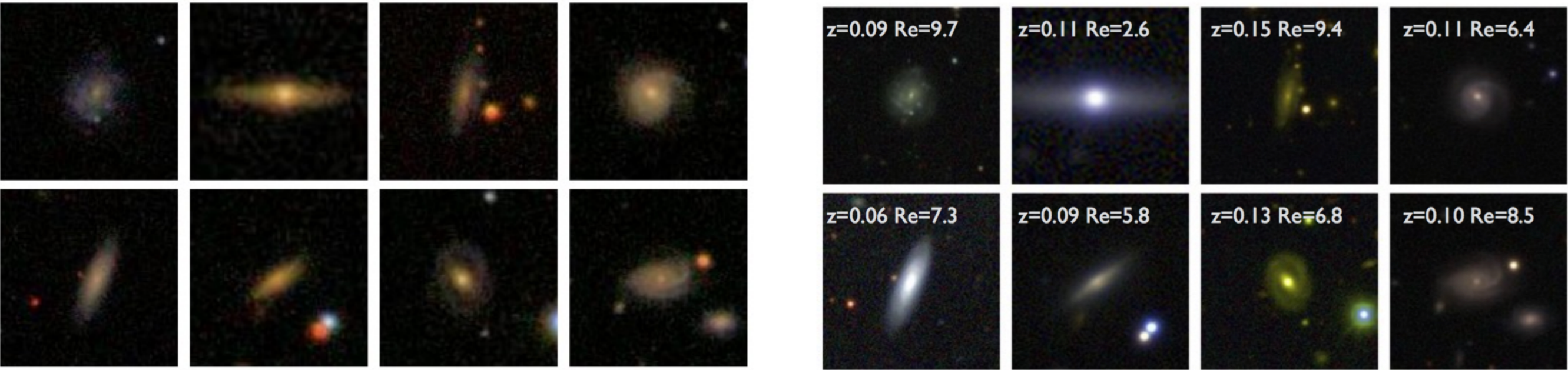
DECONVOLUTION OF GALACTIC IMAGES: GAN



CLASSIFYING GALAXIES AT HIGH REDSHIFT



TRANSFER LEARNING FOR FUTURE SURVEYS



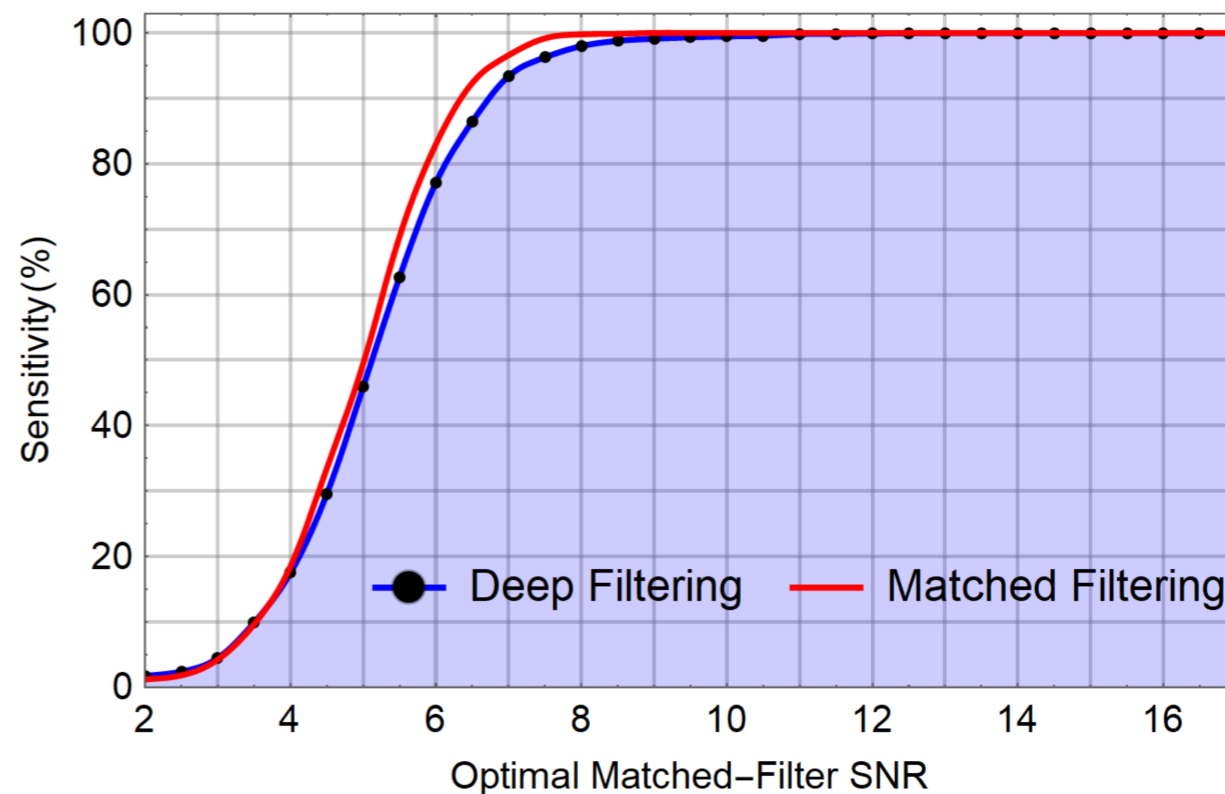
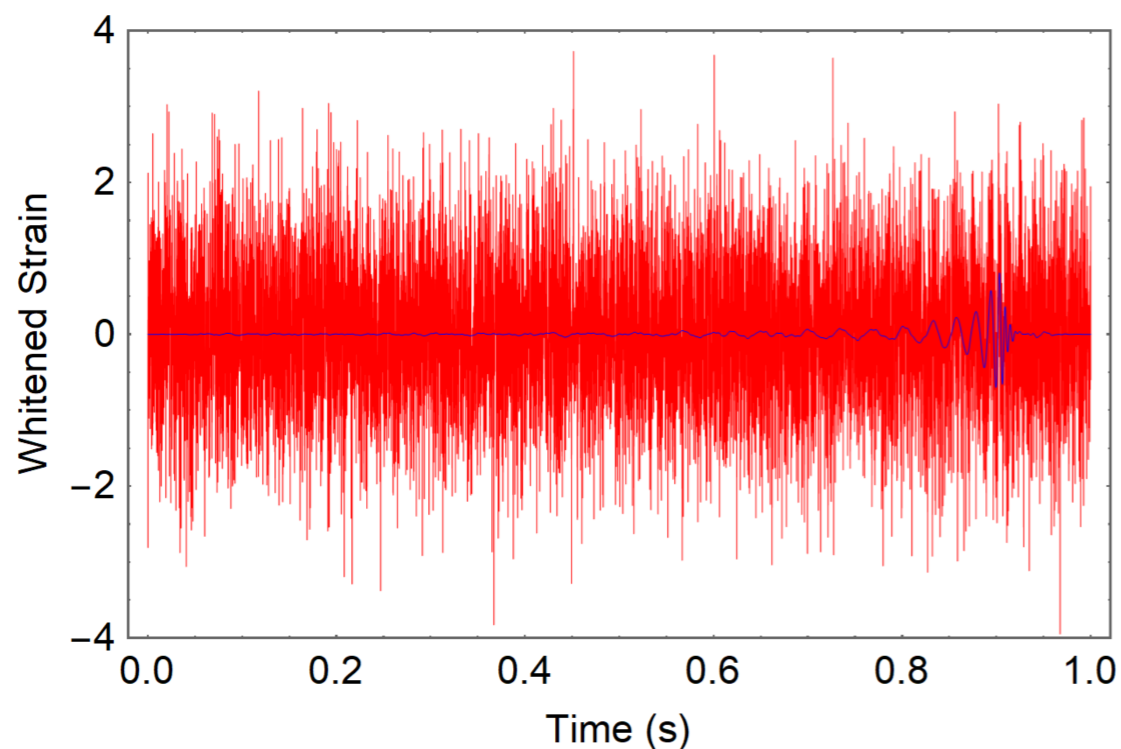
DETECTION OF GRAVITATIONAL WAVES

Deep Learning for Real-time Gravitational Wave Detection and Parameter Estimation: Results with Advanced LIGO Data

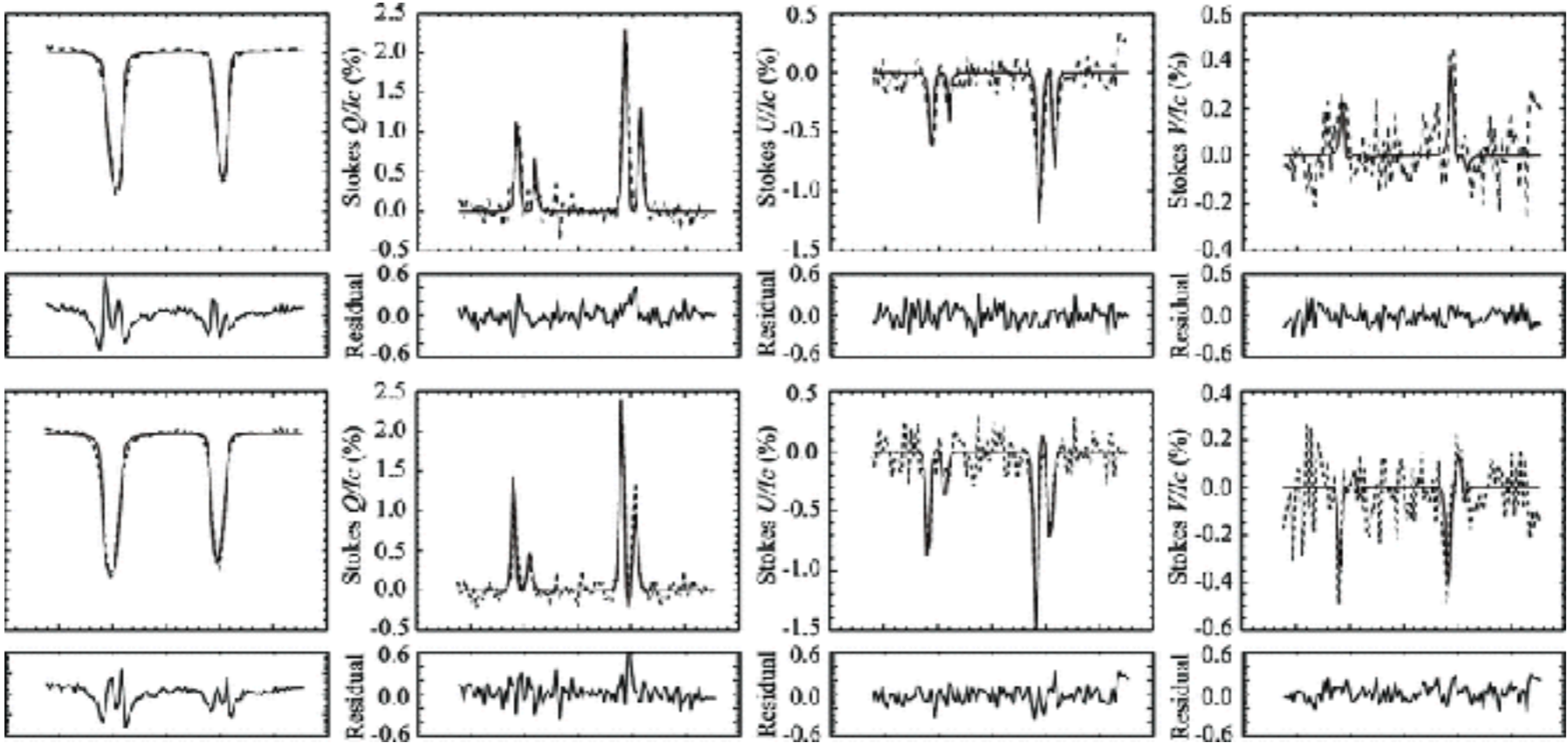
Daniel George^{1,2} and E. A. Huerta²

¹*Department of Astronomy, University of Illinois at Urbana-Champaign, Urbana, Illinois, 61801*

²*NCSA, University of Illinois at Urbana-Champaign, Urbana, Illinois, 61801*



INVERSIONS WITHOUT RESPONSE FUNCTIONS



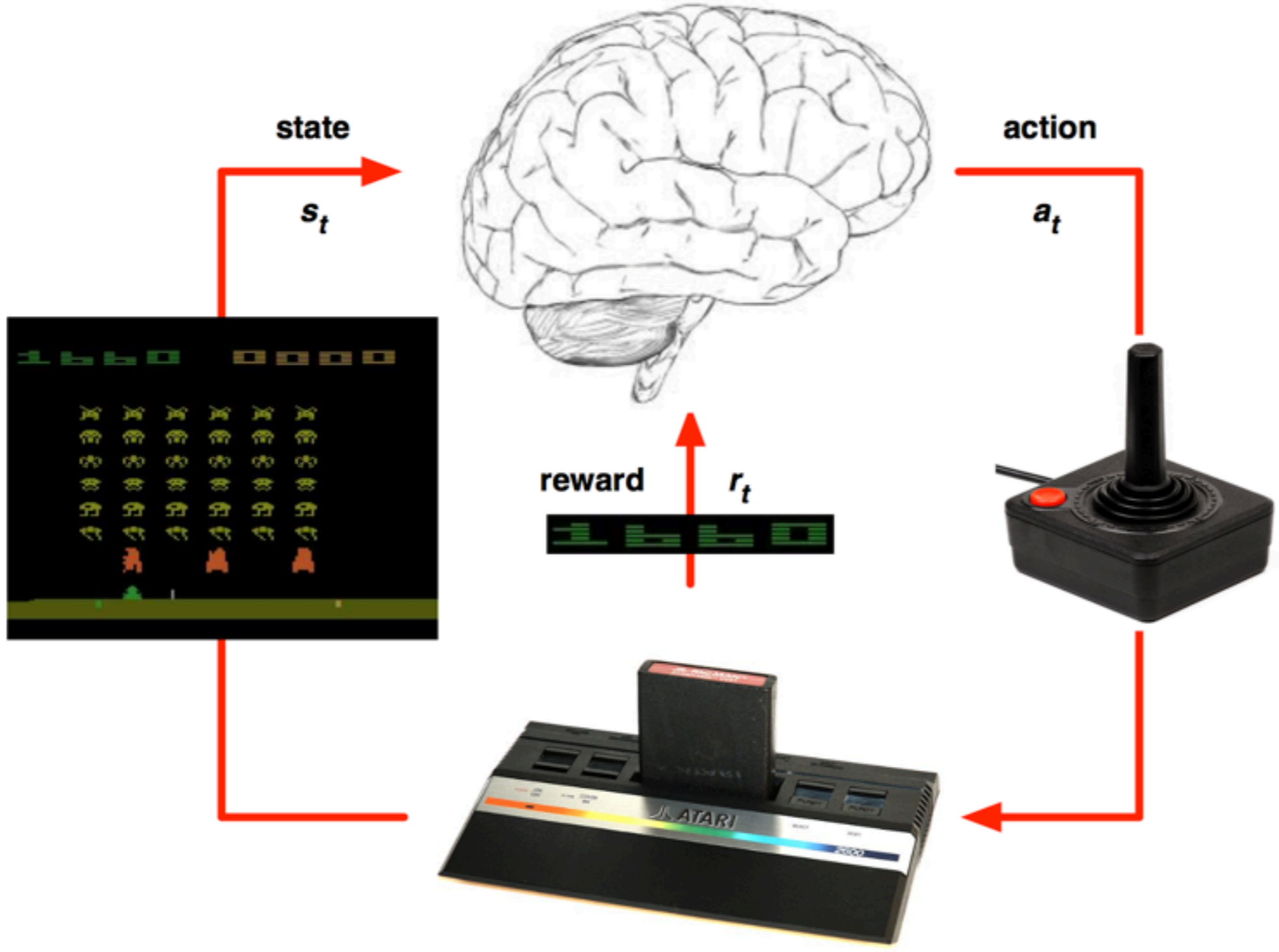
RESIDUAL



AGENT

Reinforcement learning

REINFORCEMENT LEARNING



PACKAGES FOR DEEP LEARNING



NOTEBOOK

<https://bit.ly/2Kh35Kv>