1 Convolution and Backpropagation

In this problem, we will walk through how discrete 2D convolution works and how we can use the backpropagation algorithm to compute derivatives through this operation.

(a) We have an image $I$ that has three color channels $I_r, I_g, I_b$ each of size $W \times H$ where $W$ is the image width and $H$ is the height. Each color channel represents the intensity of red, green, and blue for each pixel in the image. We also have a filter $G$ with finite support. The filter also has three color channels, $G_r, G_g, G_b$, and we represent these as a $w \times h$ matrix where $w$ and $h$ are the width and height of the mask. (Note that usually $w \ll W$ and $h \ll H$.) The output $(I * G)[x, y]$ at point $(x, y)$ is

$$
(I * G)[x, y] = \sum_{a=0}^{w-1} \sum_{b=0}^{h-1} \sum_{c \in \{r, g, b\}} I_c[x + a, y + b] \cdot G_c[a, b]
$$

In this case, the size of the output will be $(1 + W - w) \times (1 + H - h)$, and we evaluate the convolution only within the image $I$. (For this problem we will not concern ourselves with how to compute the convolution along the boundary of the image.) To reduce the dimension of the output, we can do a strided convolution in which we shift the convolutional filter by $s$ positions instead of a single position, along the image. The resulting output will have size $\lfloor 1 + (W - w)/s \rfloor \times \lfloor 1 + (H - h)/s \rfloor$.

Write pseudocode to compute the convolution of an image $I$ with a filter $G$ and a stride of $s$.

**Solution:**

Note that the weights in a filter are shared across all the pixels in the input. For a convolutional network, we always use weight sharing because the same filter is applied across multiple positions of an input and because it reduces model complexity, which allows for far fewer parameters than using a fully connected network.

```python
for x in {0, s, 2s, ..., W-w}
    for y in {0, s, 2s, ..., H-h}
        total = 0
        for c in {r, g, b}
            window = I_c[x:x+w, y:y+h]
            conv = window * G_c // * is element-wise multiplication
            total = total + summation(conv)
        out_c[x/s, y/s] = total
```

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The operator $\ast$ is element-wise multiplication of the two matrices, and \textit{summation()} is the sum of all elements in the matrix.

(b) Filters can be used to identify different types of features in an image such as edges or corners. \textbf{Design a filter $G$ that outputs a large (in magnitude) value for vertically oriented edges in image $I$.} By “edge,” we mean a vertical line where a black rectangle borders a white rectangle. (We are not talking about a black line with white on both sides.)

\textbf{Solution:} An example vertical edge detector could look like

$$
\begin{bmatrix}
-1 & 1 \\
-1 & 1 \\
\vdots & \vdots \\
-1 & 1
\end{bmatrix}
\quad \text{or} \quad
\begin{bmatrix}
-1 & 0 & 1 \\
-1 & 0 & 1 \\
\vdots & \vdots \\
-1 & 0 & 1
\end{bmatrix}
$$

This detector would return a large positive value for edges that go from low color intensity to high color intensity and will return a large negative value for edges that go from high color intensity to low color intensity. The height of the detector determines the length of the edge that it can detect.

(c) Although handcrafted filters can produce edge detectors and other useful features, convolutional networks \textit{learn} filters via the backpropagation algorithm. These filters are often specific to the problem that we are solving. Learning these filters is a lot like learning weights in standard backpropagation, but because the same filter (with the same weights) is used in many different places, the chain rule is applied a little differently and we need to adjust the backpropagation algorithm accordingly. In short, during backpropagation each weight $w$ in the filter has a partial derivative $\frac{\partial L}{\partial w}$ that receives contributions from every patch of image where $w$ is applied.

Let $L$ be the loss function or cost function our neural network is trying to minimize. Given the input image $I$, the convolution filter $G$, the convolution output $R = I \ast G$, and the partial derivative of the error with respect to each scalar in the output, $\frac{\partial L}{\partial R[i, j]}$, \textbf{write an expression for the partial derivative of the loss with respect to a filter weight, $\frac{\partial L}{\partial G_c[x, y]}$}, where $c \in \{r, g, b\}$.

\textbf{Solution:}

By the chain rule, we have

$$
\frac{\partial L}{\partial G_c[x, y]} = \sum_{i,j} \frac{\partial L}{\partial R[i, j]} \frac{\partial R[i, j]}{\partial G_c[x, y]}.
$$

From the equation for discrete convolution, the derivative for each entry $R[i, j]$ is

$$
\frac{\partial R[i, j]}{\partial G_c[x, y]} = \frac{\partial}{\partial G_c[x, y]} \left[ \sum_{c \in \{r, g, b\}} \sum_{a=0}^{w-1} \sum_{b=0}^{h-1} I_c[i + a, j + b] \cdot G_c[a, b] \right]
\quad = I_c[i + x, j + y].
$$

When $x - i$ or $y - j$ go outside the boundary of the mask, we can treat the derivative as zero.
It follows that

$$\frac{\partial L}{\partial G_c[x, y]} = \sum_{i, j} \frac{\partial L}{\partial R[i, j]} I_c[i + x, j + y].$$

(d) Sometimes, the output of a convolution can be large, and we might want to reduce the dimensions of the result. A common method to reduce the dimension of an image is called max pooling. This method works similar to convolution in that we have a filter that moves around the image, but instead of multiplying the filter with a subsection of the image, we take the maximum value in the subimage. Max pooling can also be thought of as downsampling the image but keeping the largest activations for each channel from the original input. To reduce the dimension of the output, we can do a strided max pooling in which we shift the max pooling filter by $s$ positions instead of a single position, along the input. Given a filter size of $w \times h$, and a stride $s$, the output will be $[1 + (W - w)/s] \times [1 + (H - h)/s]$ for an input image of size $W \times H$.

Let the output of a max pooling operation be an array $R$. Write a simple expression for element $R[i, j]$ of the output.

Solution:

$$R[i, j] = \max_{a=0,\ldots,w-1} \max_{b=0,\ldots,h-1} I_c[s \ast i + a, s \ast j + b].$$

(e) Explain how we can use the backpropagation algorithm to compute gradients through the max pooling operation. (A plain English answer will suffice; equations are optional.)

Solution: Similar to how we computed the derivatives through a convolution layer, we’ll be given the derivative with respect to the output of the maxpool layer.

The gradient from the next layer is passed back only to the neuron which achieved the max. All other neurons get zero gradient.

Because maxpooling doesn’t have any trainable parameters, we won’t need to worry about calculating any derivatives for weights.

Once we have the derivative with respect to the input, the backprop algorithm can continue on to the layer before the maxpool by using this derivative.
2 Convolutional Neural Networks

We will work with a Jupyter notebook in this [Google Colab]. This notebook will touch on many of the same topics discussed in the previous problem, but hopefully it will give a more concrete picture of what is happening in convolutional layers and what filters are being learned.

**Solution:** The solution notebook is here: [solution]