Mathematical Engineering of Deep Learning

 \oplus

 \oplus

 \oplus

 \oplus

 \oplus

 \oplus

Book Draft

Benoit Liquet, Sarat Moka and Yoni Nazarathy

February 28, 2024

Contents

 \oplus

 \oplus

 \oplus

ŧ

Pı	Preface - DRAFT 3				
1	Introduction - DRAFT1.1The Age of Deep Learning1.2A Taste of Tasks and Architectures1.3Key Ingredients of Deep Learning1.4DATA, Data, data!1.5Deep Learning as a Mathematical Engineering Discipline1.6Notation and Mathematical BackgroundNotes and References	1 17 12 17 20 23 25			
2	Principles of Machine Learning - DRAFT2.1Key Activities of Machine Learning .2.2Supervised Learning .2.3Linear Models at Our Core .2.4Iterative Optimization Based Learning .2.5Generalization, Regularization, and Validation .2.6A Taste of Unsupervised Learning .Notes and References .	 27 27 32 39 48 52 62 72 			
3	Simple Neural Networks - DRAFT3.1 Logistic Regression in Statistics3.2 Logistic Regression as a Shallow Neural Network3.3 Multi-class Problems with Softmax3.4 Beyond Linear Decision Boundaries3.5 Shallow AutoencodersNotes and References	75 75 82 86 95 99 111			
4	Optimization Algorithms - DRAFTI4.1 Formulation of OptimizationI4.2 Optimization in the Context of Deep LearningI4.3 Adaptive Optimization with ADAMI4.4 Automatic DifferentiationI4.5 Additional Techniques for First-Order MethodsI4.6 Concepts of Second-Order MethodsINotes and ReferencesI	113 113 120 128 135 143 152 164			
5	Feedforward Deep Networks - DRAFT15.1The General Fully Connected Architecture15.2The Expressive Power of Neural Networks15.3Activation Function Alternatives15.4The Backpropagation Algorithm15.5Weight Initialization1	167 167 173 180 184 192			

7

 \oplus

 \oplus

 \oplus

 \oplus

Contents

 \oplus

 \oplus

	5.6 5.7 Note	Batch Normalization	194 197 203	
6	Conv 6.1 6.2 6.3 6.4 6.5 6.6 Note	volutional Neural Networks - DRAFT Overview of Convolutional Neural Networks The Convolution Operation Building a Convolutional Layer Building a Convolutional Neural Network Inception, ResNets, and Other Landmark Architectures Beyond Classification es and References	 205 209 216 226 236 240 247 	
7	Sequ 7.1 7.2 7.3 7.4 7.5 Note	uence Models - DRAFT Overview of Models and Activities for Sequence Data. Basic Recurrent Neural Networks Generalizations and Modifications to RNNs Encoders Decoders and the Attention Mechanism Transformers es and References	 249 249 255 265 271 279 294 	
8	Spec 8.1 8.2 8.3 8.4 8.5 Note	cialized Architectures and Paradigms - DRAFT Generative Modelling Principles Diffusion Models Generative Adversarial Networks Reinforcement Learning Graph Neural Networks es and References	297 306 315 328 338 353	
Epilogue - DRAFT				
Α	Som A.1 A.2 A.3 A.4	ne Multivariable Calculus - DRAFT Vectors and Functions in \mathbb{R}^n DerivativesThe Multivariable Chain RuleTaylor's Theorem	357 357 359 362 364	
В	Cros B.1 B.2	Section Structure Structur	367 367 369	
Bil	Bibliography			
Index				

 \bigoplus

 \oplus

 \oplus

 \oplus

 \oplus

 \oplus

Epilogue - DRAFT

Our story was about the **mathematical engineering of deep learning**. Our goal was to describe deep learning ideas in simple mathematical terms. Our goal was not to study implementation of deep learning; it was not to discuss the history and evolution of deep learning; and it was not to dive into subtle mathematical properties of deep learning. We simply wanted to present a basic **mathematical** description, empowering the reader with an understanding of key concepts and terminology. Mathematics is a language of choice.

We focused on the most popular and successful **deep learning** architectures and ideas that emerged over recent years. Somewhat anti-climatically we claim that the popularity and success of these ideas is due to their practical applicability, and not so much due to mathematical elegance. There are many other variants that we did not present here which are interesting and elegant yet have not been as popular from a practical perspective. With this we note that the aspect of **engineering** focusing on the empirical evaluation of architectures was not discussed and studied in the book at all.

Take as an example the *transformer architecture* studied in Section 7.5. This architecture has been pivotal in *large language models*. Indeed, in the same years that we worked on writing this book, 2021–2023, large language models, almost exclusively powered by the transformer architecture, have risen in popularity. Yet it is fair to say that the transformer architecture is quite arbitrary. If a couple of years prior to the development of this architecture, published in 2017 with [410], we the authors would have been presented with a transformer, without empirical trials and experimentation results, we would have no proof that transformers work so well.

It is also important to note that the pace and unpredictability of deep learning developments moves fast. By now, large language models have effectively beaten the Turing test, [38], a goal which seemed yet unattainable in the days when we conceived this book in late 2020. So our humble claim is that while **mathematical engineering** is important, in its own right, without computers, GPUs, software, data, and experimentation, it is void of substance. Nevertheless, we do believe that our presentation approach is succinct and unique, and given that the ideas that we present were previously shown to be winning ideas, the knowledge that you gained by reading this book will be beneficial.

Finally we close by mentioning that while this is a mathematical book, one cannot ignore the vast area of ethical issues associated with deep learning and artificial intelligence. Now, as we are in the third decade of the twenty first century, artificial intelligence is at the center of discussions associated with politics, freedom, social justice, violence, equity, and many other domains. Since this book is not about applications, we as authors had the luxury of ignoring the many ethical issues associated with deep learning in our exposition. Nevertheless, any practitioner using deep learning should at onset make sure to consider what defines responsible use and what not. We certainly want the technology to be used for purposes that do good rather than bad.