Introduction to deep learning in computational biology

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Overview

- Introduction to deep learning
	- History and motivation
	- Activations functions
	- Cost functions
	- Backpropagation
	- Regularization
	- Optimization
- Multi-Layer Perceptron (MLP)
- Auto-enconders (AE)
- Convolutional Neural Networks (CNN)
- Recurrent Neural Networks (RNN)

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The beginnings: perceptron.

https://www.youtube.com/watch?v=cNxadbrN_al

A brief history of deep learning

https://www.slideshare.net/LuMa921/deep-learning-a-visual-introduction

Machine learning

Machine Learning is a type of Artificial Intelligence that provides computers with the ability to learn without being explicitly programmed.

Learning approaches

Dimensionality reduction: e.g. PCA, tSNE Clustering: e.g. Phenograph, FlowSOM

Classification: SVMs, Random Forests

Supervised Learning: Learning with a labeled training set. E.g. email spam detector with training set of already labeled emails. **Unsupervised Learning**: Discovering patterns in unlabeled data. E.g. cluster similar documents based on the text content . **Reinforcement Learning**: learning based on feedback or reward.

E.g. learn to play chess by winning or losing.

Neural networks

- Learn data representations. Exceptional effective at learning patterns.
- Use a hierarchy of layers that mimic the neural networks of our brain.
- Can learn highly complex patterns if sufficient data is available for training.

The mammalian visual cortex is hierarchical

Simon J. Thorpe, Michèle Fabre-Thorpe, *Science* 2001

- First hierarchy of neurons are sensitive to edges.
- Brain regions further down the visual pipeline are sensitive to more complex structures (e.g. faces).
- The strength of the connections between neurons represents long term knowledge.

DNNs mimic the neuronal hierarchical connectivity.

- Deep neural networks (DNNs) consists of a hierarchy of layers.
- Each layer transforms the input data into more abstract representations: e.g. edge -> nose -> face.
- The output layer combines those features to make predictions.

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Biological vs. artificial neurons

- Neurons filter and detect specific features or patterns (e.g. edge, nose) by receiving a weighted input, transforming it with the activation function and passing it to the outgoing connections.
	- Each neuron performs a dot product with the input and its weights, adds the bias and applies the activation function.
- Artificial neurons mimic brain neurons.

Simplest neural network

- Weights and biases are the learnable parameters.
- **Weight**: controls the strength of the connection. Weights near zero mean changing this input will not change the output.
- **Bias**: measure of how easy it is to get a node to fire. A node with a large bias will tend produce large positive outputs.

A more realistic example

A more realistic example

- Each DNN consists of one input, one output and multiple fully-connected hidden layers in between.
- Each layer is represented as a series of neurons that progressively extract higher-level features of the input until the final layer makes a decision about what the input shows.
- The more layers the network has, the more abstract features it can learn.

Commonly used activation functions

https://imiloainf.wordpress.com/2013/11/06/rectifier-nonlinearities/

 $Sigmoid(x) =$ 1 $1 + e^{-x}$

$$
\text{Tanh(x)} = \frac{e^x - e^{-x}}{e^x + e^{-x}}
$$

$$
ReLU(x) = max(0, x)
$$

$$
Softplus(x) = log(1 + e^x)
$$

- Activations functions are non-linear. Non-linearity is needed to learn complex representations of data, otherwise the DNN would be just a linear function (analogous to PCA).
- Most deep networks use ReLU in hidden layers:
	- it trains much faster (constant derivative),
	- improve discriminative performance,
	- prevents the gradient vanishing problem.

Activation functions

Examples of cost functions

- A cost function measures how well a neural network predicts the expected outputs given the training samples.
- A cost function is single valued function:

- **Cost function requirements:**
	- The cost function C must be able to be written as an average over individual training samples:

$$
C(W, B, S, O) = \frac{1}{n} \sum_{i=1}^{n} C_i(W, B, S_i, O_i)
$$

- The cost function C must not depend on any network activation value besides the activation value of the output layer, $a^L_j.$
- $C(W, B, S, O) \approx 0$ means the DNN is well trained.

Cost functions

• **Mean square error** (aka maximum likelihood and sum squared error):

$$
C(W, B, S, O) = \frac{1}{n} \sum_{i=1}^{n} \sum_{j=1}^{m} (a_j^L - O_{ij})^2
$$

• **Cross-entropy** (aka Bernoulli negative log-likelihood and binary cross-entropy):

$$
C(W, B, S, O) = -\frac{1}{n} \sum_{i=1}^{n} \sum_{j=1}^{m} \left[O_{ij} \log a_{j}^{L} + \left(1 - O_{ij} \right) \log \left(1 - a_{j}^{L} \right) \right]
$$

• **Kullback–Leibler divergence** (aka information divergence, information gain and relative entropy):

$$
C(W, B, S, O) = \frac{1}{n} \sum_{i=1}^{n} \sum_{j=1}^{m} O_{ij} \log \frac{O_{ij}}{a_j^L}
$$

Hellinguer distance $C(W, B, S, O)=$ 1 $n\sqrt{2}$ $\sum_{i=1}^{n} \binom{n}{i} a_i^L - \binom{n}{i} a_{ij}^L$ $\frac{m}{2}$, $\frac{m}{2}$ $\overline{j=1}$ $\overline{\mathbf{n}}$ $i=1$

The importance of network architecture

- The capacity of a network can be increased with the number of layers and units per layer.
- As a rule of thumb, going deeper results in more expressive networks, while going wider may lead to overfitting
	- more layers lead to more nested functions and non-linearities that increase the abstraction power, while more units in the same layer usually add features of the same complexity, which might lead to redundancy.

Overfitting

• **Overfitting** occurs when a model with high capacity fits the noise in the data instead of the (assumed) underlying relationship.

- Larger DNNS can represent more complicated functions. Should therefore we go always very deep?
	- No, DNNs with more neurons can express more complicated functions, however, large networks trained on scarce data might lead to overfitting.
- When data is scarce, it is essential to implement methods to prevent overfitting (L2 regularization, dropout, input noise, etc).
- In practice, it is always better to use methods to control overfitting instead of reducing the number of neurons.

How to prevent overfitting.

- Early stopping:
	- Stop training as so on as the error on the validation set is higher than it was the last time it was checked.
- Noise addition:
	- Dropout: dropping out units (both hidden and visible) in a neural network.
	- Add noise to data (e.g. denoising autoencoders): we train the network to reconstruct the input from a corrupted version of it.
- Regularization penalties :
	- Create weight penalties L1 and L2.
- Dataset augmentation:
	- Create fake data and add it to the training set.

Dropout

- At each training iteration a dropout layer randomly removes some nodes in the network with probability p along with all of their incoming and outgoing connections.
- Dropout can be applied to hidden or input layer.
- Why it works:
	- Prevents co-adaptation between neurons.
	- Dropout is an example of ensemble technique, where multiple thinned networks with shared parameters are averaged out.

Weight regularization

- L2 norm
	- penalizes the square value of the weight $(p = 2)$.
	- tends to drive all the weights to smaller values.
- L1 norm
	- penalizes the absolute value of the weight $(p = 1)$
	- tends to drive some weights to exactly zero (introducing sparsity in the model), while allowing some weights to be big.

$$
C(W, B, S, O)_{regularized} = C(W, B, S, O) + \lambda \sum_{i,j} |w_{ij}|^p
$$

The effect of regularization

• **The effects of regularization strength**:

• Each neural network above has 20 hidden neurons, but increasing the regularization strength makes its final decision regions smoother.

Weight update

The effect of different learning rates

- Low learning rates decrease linearly (slow convergence).
- High learning rates initially decrease exponentially, but saturate at higher values: there is too much "energy" in the optimization and the parameters keep bouncing chaotically, unable to settle in a good minimum.

http://cs231n.github.io/neural-networks-3/

Optimizers

Stochastic gradient descent:

- 1. Choose an initial vector of parameters
- 2. Repeat until convergence:
- Randomly shuffle training examples
- Move the weight vector towards the direction of steepest descent by learning rate *η*

Advanced choices:

- **Momentum:** save the update at each iteration, and determine the next update as a linear combination of the gradient and the previous update
- **Adaptive learning rate methods:** RMSprop, Adagrad, Adam

Figure from Angermueller et al., Mol Syst Biol. (2016) 12: 878

Different optimizers achieve very different convergence rates

Images credit: Alec Radford.

Hyperparameter tuning and reproducibility

DNNs can involve many hyperparameters. The most common include:

- initial learning rate
- momentum
- regularization strength (L2 penalty, dropout strength, etc)

A grid search exploration of all possible parameter combination might not be the most efficient way of tuning the DNN!

Trained network

Trained network

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Training and testing

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Multi-layer perceptron (MLP)

- An MLP is a DNN that:
	- Consists at least of three layers of nodes (i.e. there is at least one hidden layer).
	- It is always feedforward (no loops are allowed).
	- Consecutive layers are fully connected.
- A single hidden layer is sufficient to make MLPs **a universal approximator**. However usually there are substantial benefits to using more than one hidden layer.

Deep learning in genomics

Deep learning frameworks

High-level frameworks make deep learning easier

Deep Learning Frameworks:

- Keras
- Lasagne
- Caffe

Graph compilers:

- Theano
- Tensor Flow

Linear Algebra Libraries:

- PyCuda (python)
- CUDAMat (python)
- JCuda (java)

Thank you!

CompSysBio team @ IBM Research