

## Math of AI

Volkan Cevher, Associate Professor EPFL



# Preface

My research:

Machine Learning (ML)  
Optimization  
Signal Processing  
Information Theory  
Statistics



My courses (2019-20):

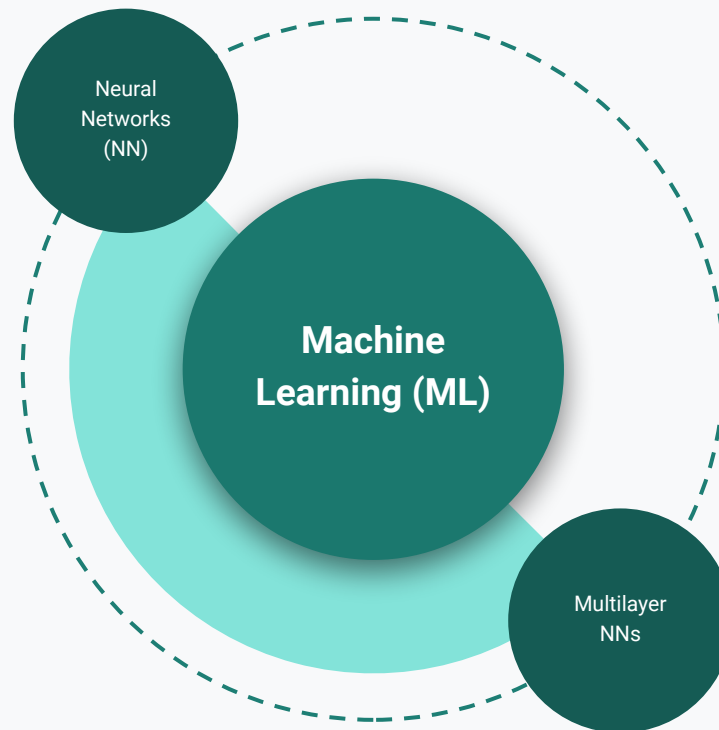
Mathematics of Data  
Reinforcement Learning  
Advanced Topics in ML



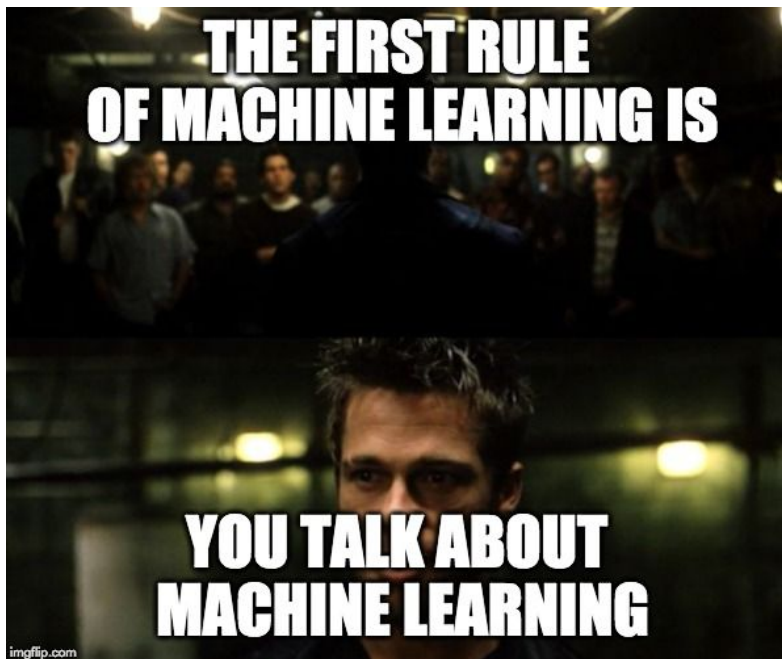
**This talk**

# Strengths

A SWOT Analysis



# Machine Learning (ML)



- ML is an interdisciplinary study of algorithms, statistical models, and error functions jointly with computer systems to perform specific tasks

“Only a fool learns from his own mistakes. The wise man learns from the mistakes of others” - Otto von Bismarck

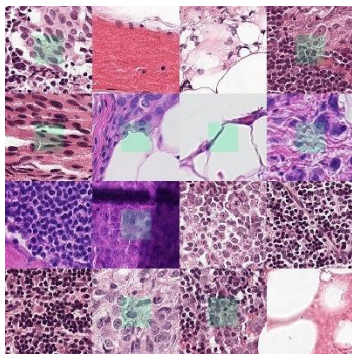
- ML makes you wiser



# The ingredients via a simplified supervised learning example



Retinopathy



Lymph node cancer

- ML is an interdisciplinary study of algorithms, **statistical models**, and error functions jointly with computer systems to perform specific tasks

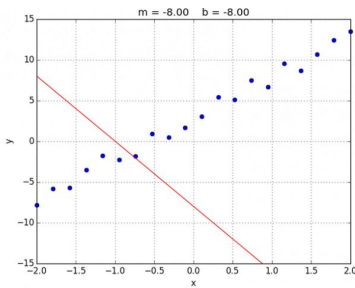
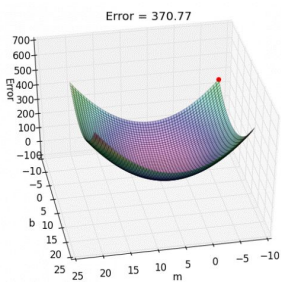
Task: Learn a mapping from image to disease

$$\mathbf{y} = \text{function}_{\mathbf{x}}(\mathbf{a}) = \underbrace{f(\mathbf{a}'\mathbf{x})}_{\text{model}}$$

# The ingredients via a simplified supervised learning example

- ML is an interdisciplinary study of **algorithms**, statistical models, and **error functions** jointly with **computer systems** to perform specific tasks

## Gradient Descent Algorithm



Supervised ML: Use algorithms to learn “model”

$$\min_{\mathbf{x}} \text{Error}(\mathbf{y}, f(\mathbf{a}'\mathbf{x}))$$

# Academic theory vs industrial practice

Conventional wisdom in ML until 2010:

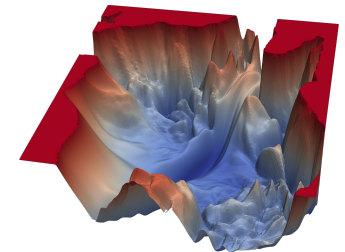
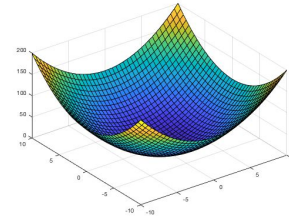
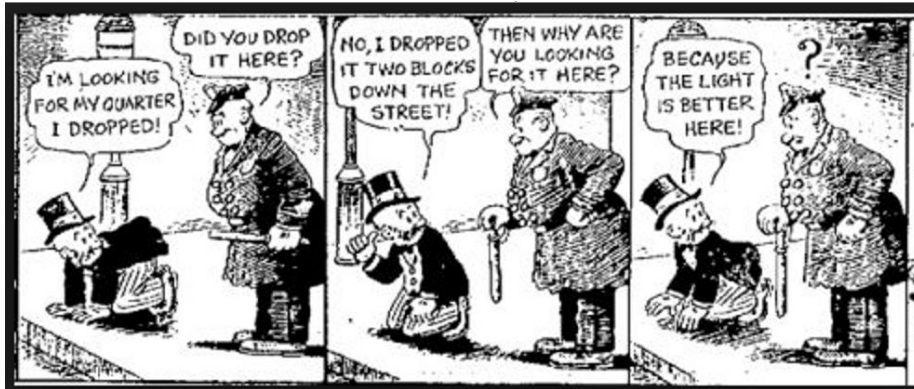
Simple models + simple errors



Profile picture

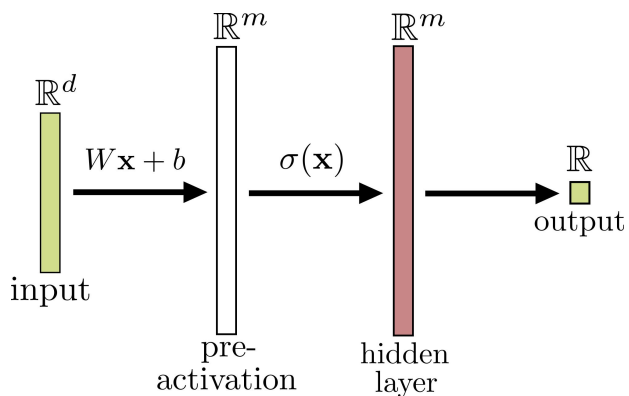


Tagged photo

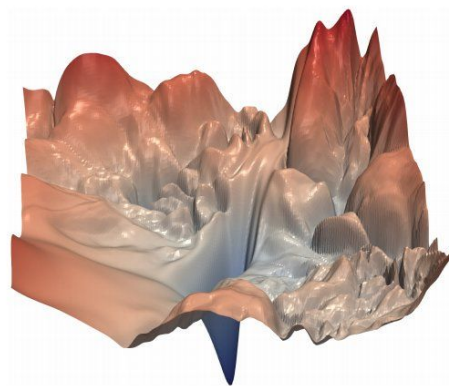


optimization landscapes

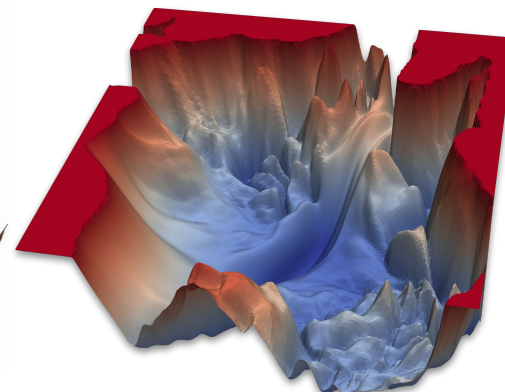
# Enter neural networks: Universal approximation



$$f(\mathbf{x}; \beta, W, b) = \beta^T \sigma(W\mathbf{x} + b)$$



real function

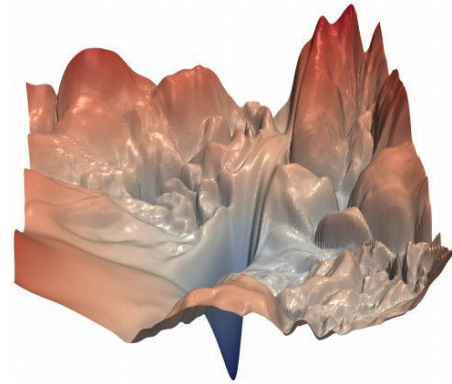
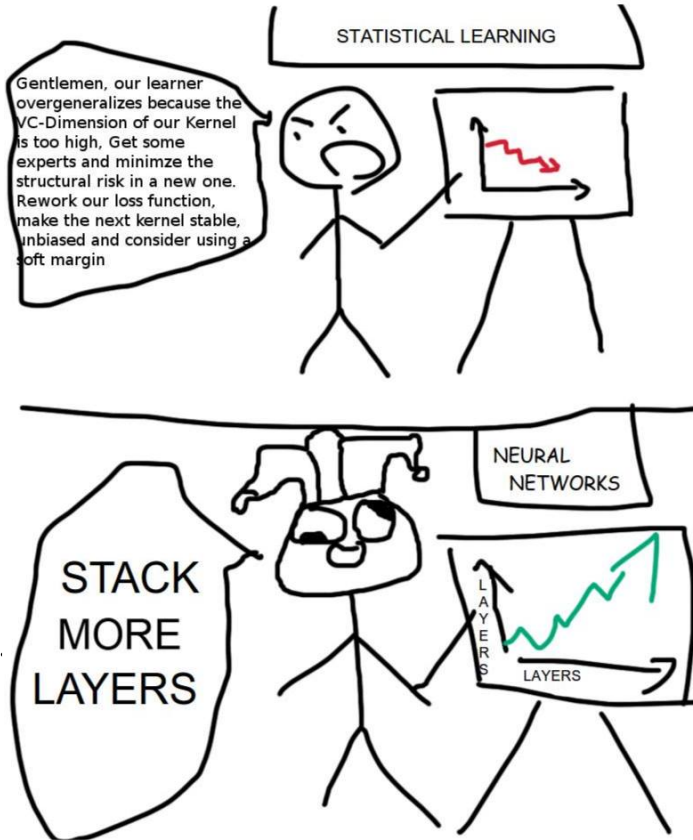


optimization landscape

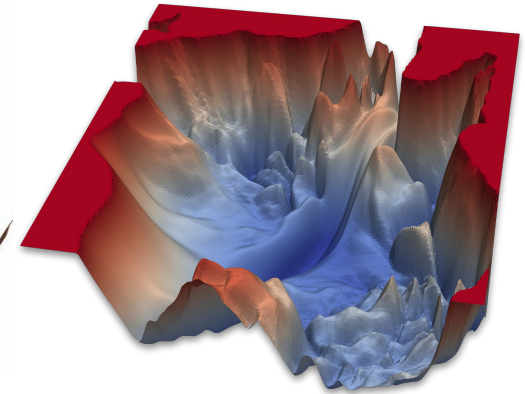
## Challenges:

1. too big to optimize!
2. did not have enough data
3. could not find the optimum via algorithms

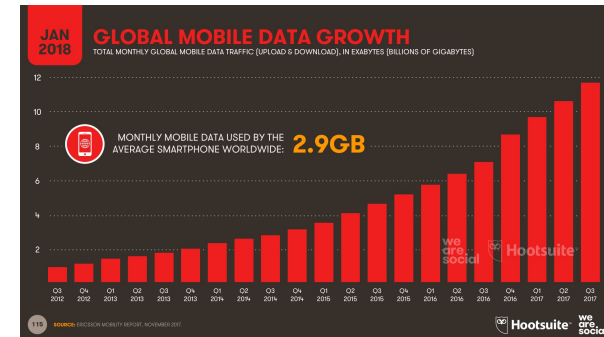
# Multilayer neural networks: Tractable & nearly universal



real function

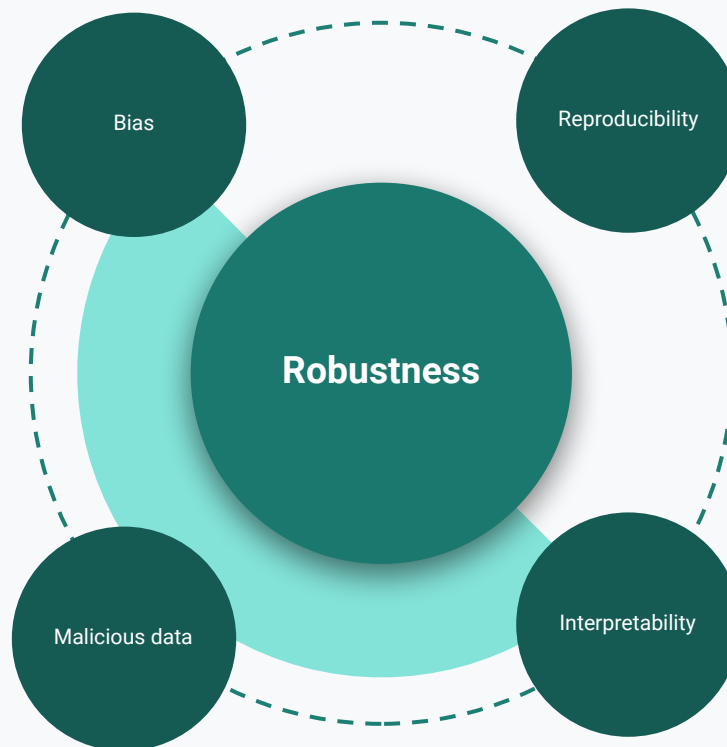


optimization landscape



# Weaknesses

A SWOT Analysis





# Robustness

S Strengths	W Weaknesses
O Opportunities	T Threats



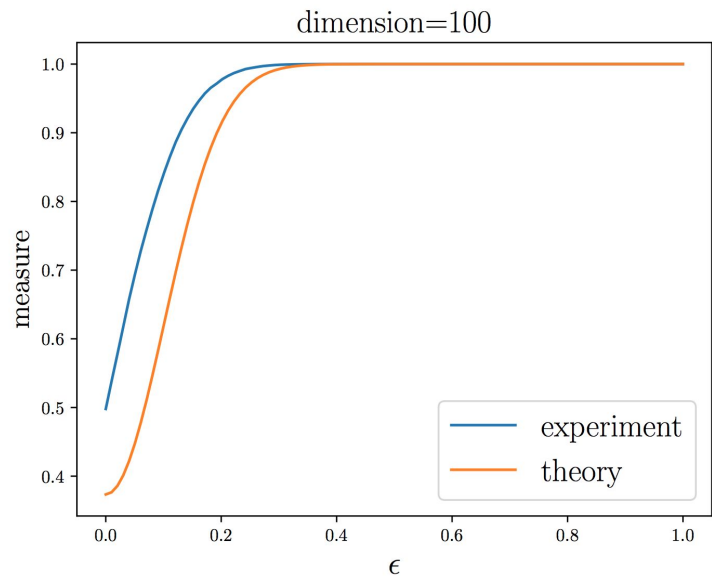
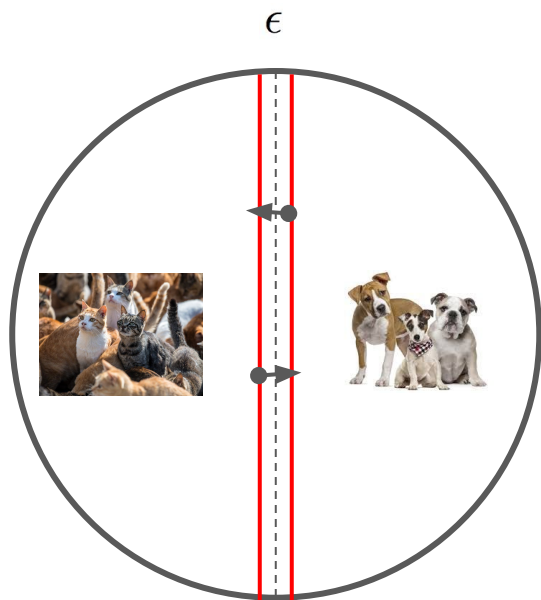


# Robustness is an active research area

- He, K., Zhang, X., Ren, S., and Sun, J. (2015). [Deep Residual Learning for Image Recognition](#). arXiv e-prints, page arXiv:1512.03385.
- Huang, G., Liu, Z., van der Maaten, L., and Weinberger, K. Q. (2016). [Densely Connected Convolutional Networks](#). arXiv e-prints, page arXiv:1608.06993.
- Miyato, T., Kataoka, T., Koyama, M., and Yoshida, Y. (2018). [Spectral normalization for generative adversarial networks](#). In International Conference on Learning Representations.
- Raghunathan, A., Steinhardt, J., and Liang, P. S. (2018). [Semidefinite relaxations for certifying robustness to adversarial examples](#). Neurips.
- Wong, E. and Kolter, Z. (2018). [Provable defenses against adversarial examples via the convex outer adversarial polytope](#). ICML.
- Madry, Aleksander and Makelov, Aleksandar and Schmidt, Ludwig and Tsipras, Dimitris and Vladu, Adrian. [Towards Deep Learning Models Resistant to Adversarial Attacks](#). ICLR.
- Huang, X., Kwiatkowska, M., Wang, S., and Wu, M. (2017). [Safety verification of deep neural networks](#). Computer Aided Verification.



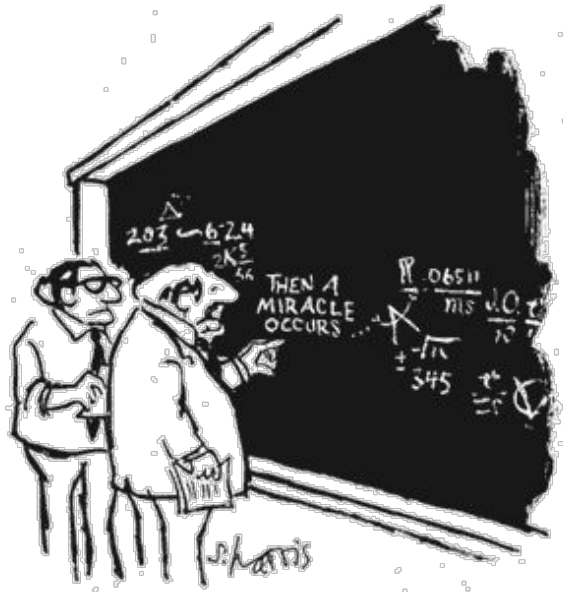
# Adversarial examples are inevitable!



- Concentration-of-measure phenomenon

[Shafahi et al. ICLR 2019]

# Interpretability



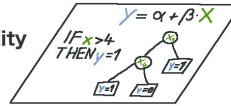
"I THINK YOU SHOULD BE MORE EXPLICIT HERE IN STEP TWO."

Humans



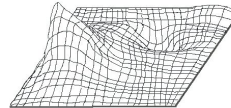
↑ inform

Interpretability Methods



↑ extract

Black Box Model



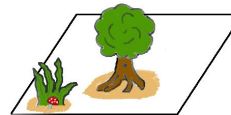
↑ learn

Data

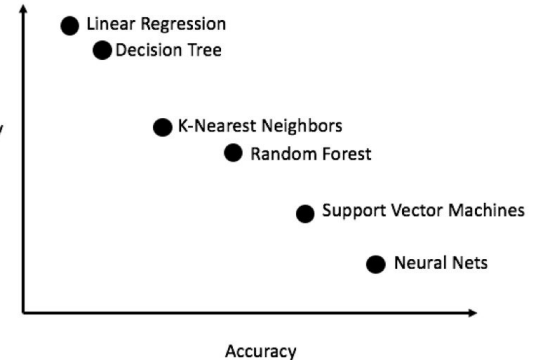
K	X	X	X	...	...	X
20	2	0	1	...	...	1
1	4	0	0	...	...	0
1	1	0	0	...	...	0

↑ capture

World



Interpretability

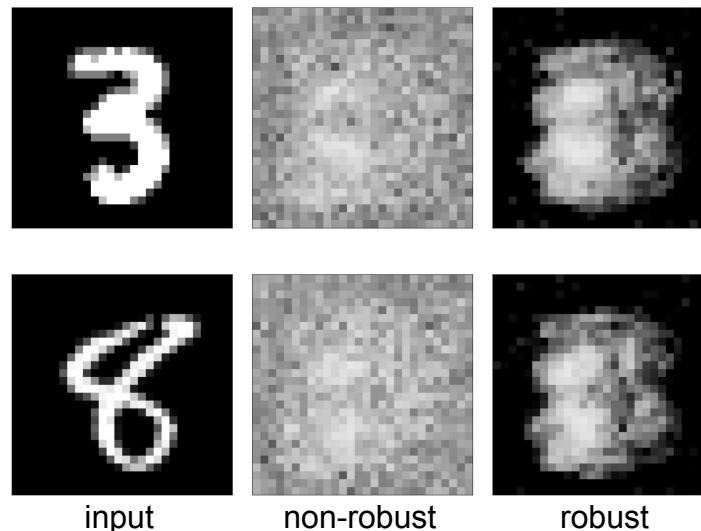
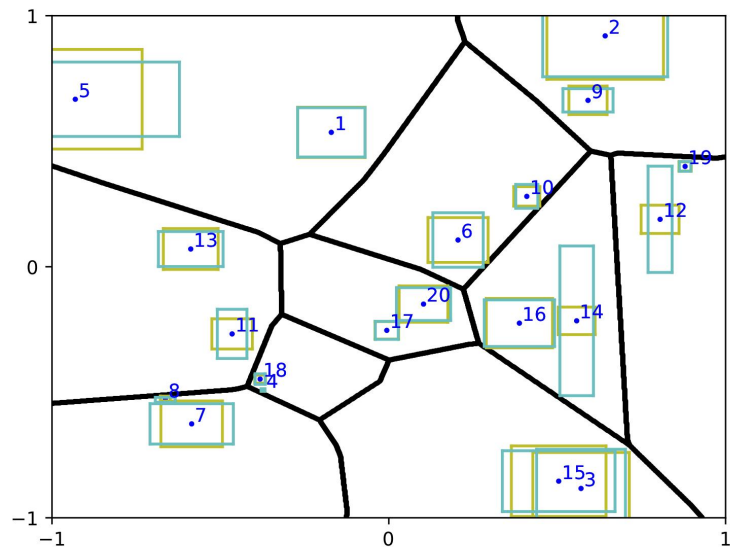


Accuracy

# Interpretability in ML is an active research field

- Baehrens, David and Schroeter, Timon and Harmeling, Stefan and Kawanabe, Motoaki and Hansen, Katja and Mueller, Klaus-Robert. Simonyan, Karen and Vedaldi, Andrea and Zisserman, Andrew. [How to Explain Individual Classification Decisions](#). JMLR 2010.
- [Deep Inside Convolutional Networks: Visualising Image Classification Models and Saliency Maps](#). arXiv e-prints. arXiv:1312.6034. 2013.
- Ribeiro, Marco and Singh, Sameer and Guestrin, Carlos. [“Why Should I Trust You?”: Explaining the Predictions of Any Classifier](#). KDD 2016.
- Sundararajan, Mukund and Taly, Ankur and Yan, Qiqi. [Axiomatic Attribution for Deep Networks](#). ICML'17.
- Shrikumar, Avanti and Greenside, Peyton and Kundaje, Anshul. [Learning Important Features Through Propagating Activation Differences](#). ICML'17.

# A robustness & interpretability result from my own work

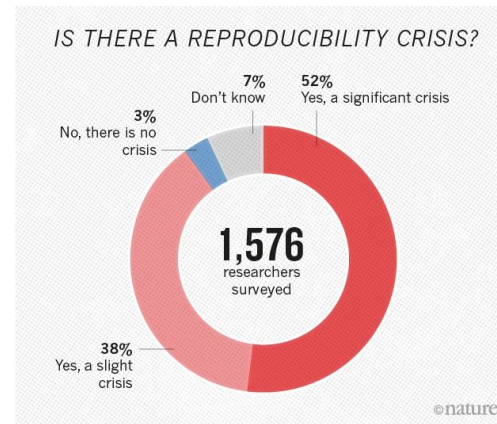
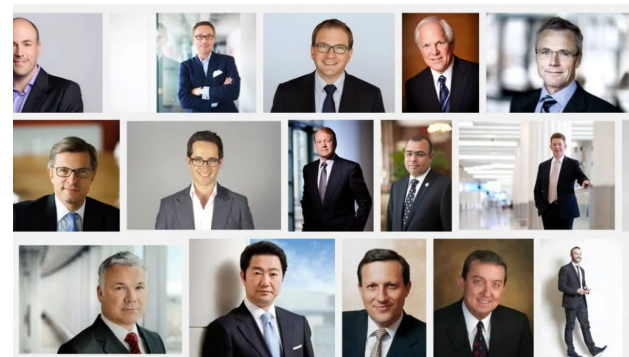


On Certifying Non-Uniform Bounds against Adversarial Attacks.  
Liu, Chen and Tomioka, Ryota and Cevher, Volkan. ICML'19.

# Many other weaknesses

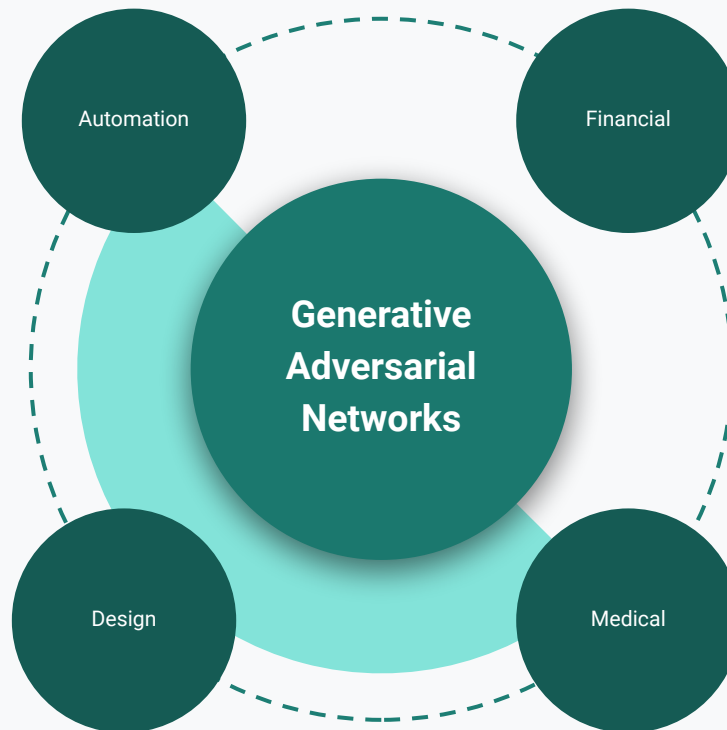
I am Tay

1. Bias
2. Malicious data
3. Reproducibility



# Opportunities

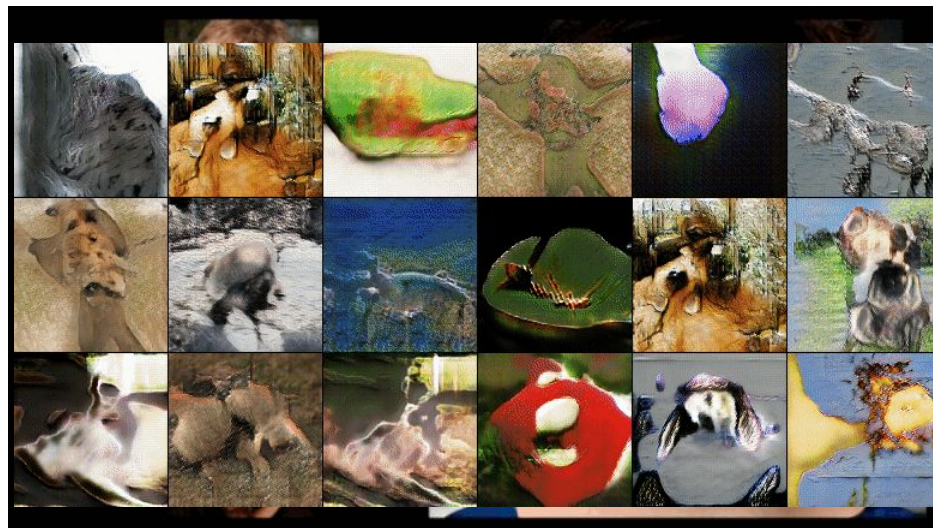
A SWOT Analysis



# Generative Adversarial Networks



Progressive Growing of GANs for Improved Quality, Stability, and Variation  
Karras et al. [ICLR 2018]



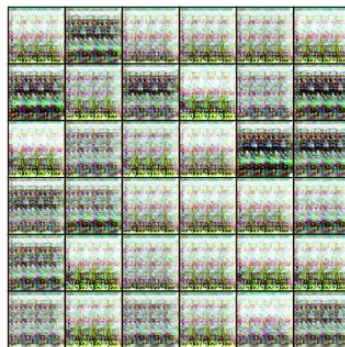
A style-based generator architecture for GANs  
High-Fidelity Image Generation With Fewer Labels  
Lucie M\*, Tischbirek M\*, Ritter M\*, Zhai X, Bachem O,  
Sylvain S [2019]



# Applications + Highlights from my own work



(a) RMSProp



(b) Adam



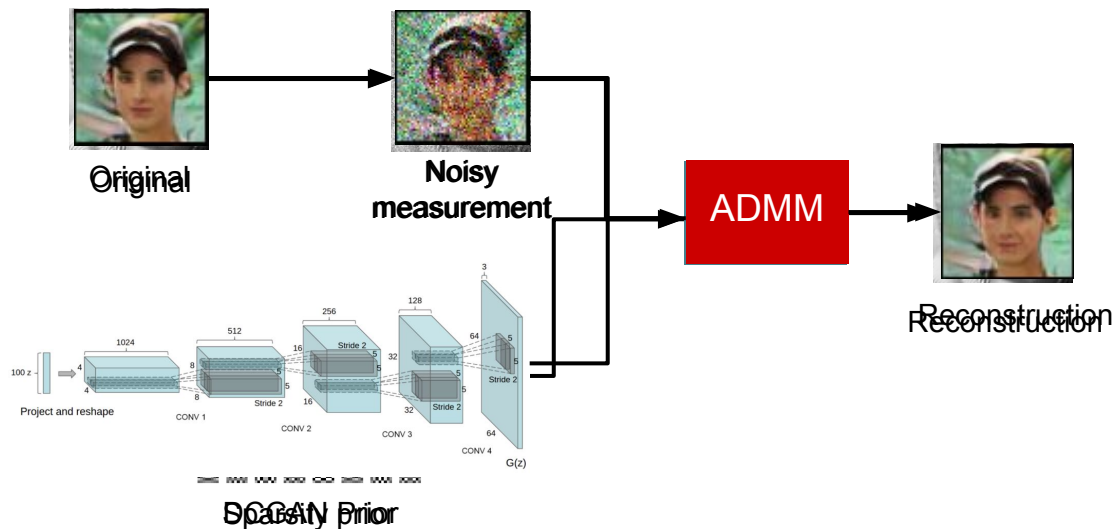
(c) Mirror-GAN

*Finding Mixed Nash Equilibria of Generative Adversarial Networks*  
*Hsieh et al. [ICML 2019]*

*+ Uncertainty quantification extension with Schlumberger (Boston)*



# Applications + Highlights from my own work

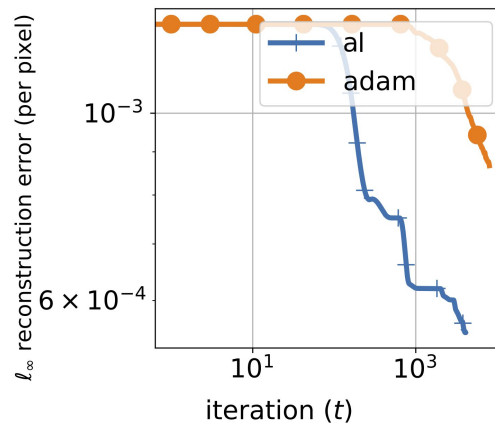


*Fast and Provable ADMM for learning with generative priors.*  
 Latorre, F. et al. [NeurIPS 2019]

**HASLERSTIFTUNG**

# Applications + Highlights from my own work

From clustering to adversarial robustness...

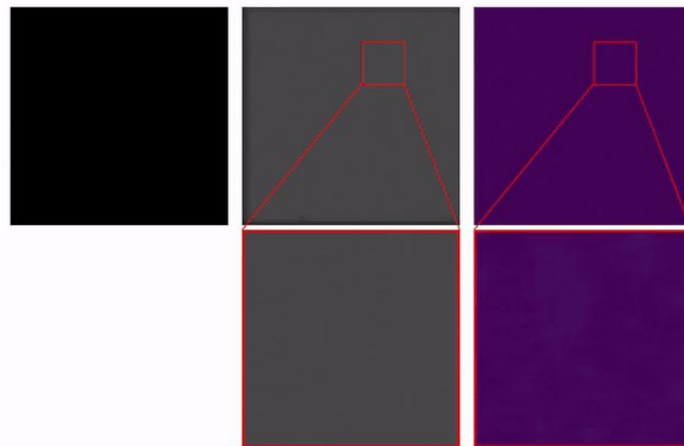
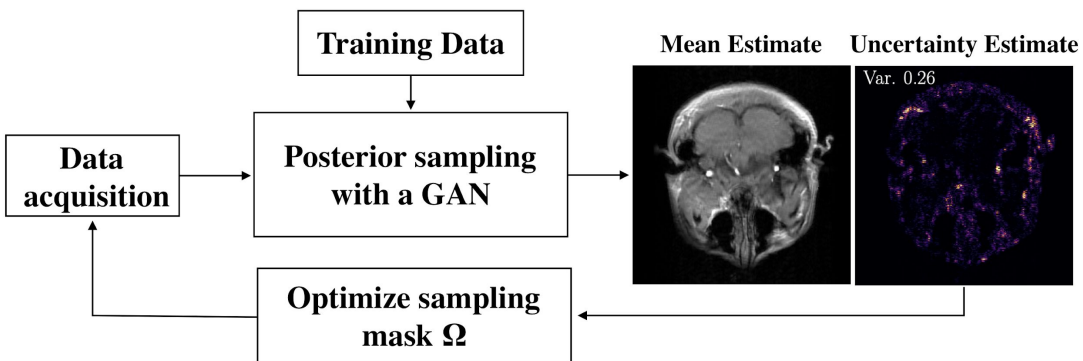


Decision Intelligence via semidefinite programming

*An Inexact Augmented Lagrangian Framework for Nonconvex Optimization with Nonlinear Constraints. Sahin M. F. et. al. [NeurIPS 2019]*

**HASLERSTIFTUNG**

# Applications + Highlights from my own work



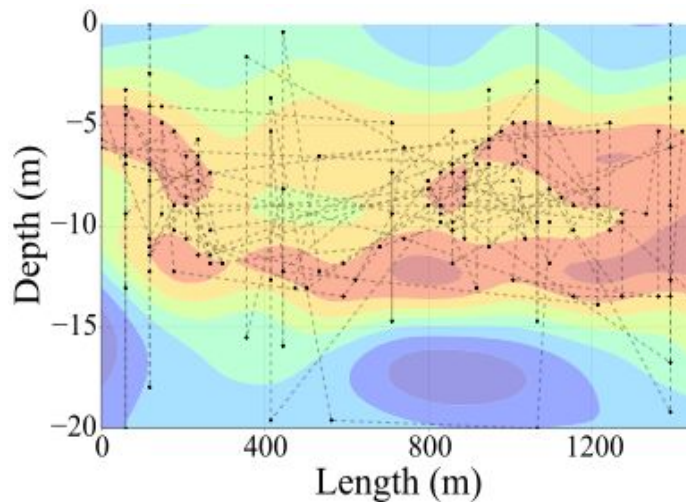
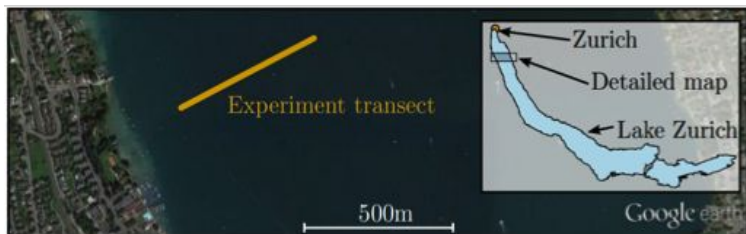
# Applications + Highlights from my own work

Additional fundamental trade-offs published at leading venues thanks to Hasler:

- *Optimal rates for spectral algorithms with least-squares regression over hilbert spaces.*  
*Lin, J. et al. [ATCHA 2018]*
- *Optimal Convergence for Distributed Learning with Stochastic Gradient Methods and Spectral Algorithms.*  
*Lin, J. and Cevher, V. [ICML 2018]*
- *Optimal rates of sketched-regularized algorithms for least-squares regression over Hilbert spaces.*  
*Lin, J. and Cevher, V. [ICML 2018]*

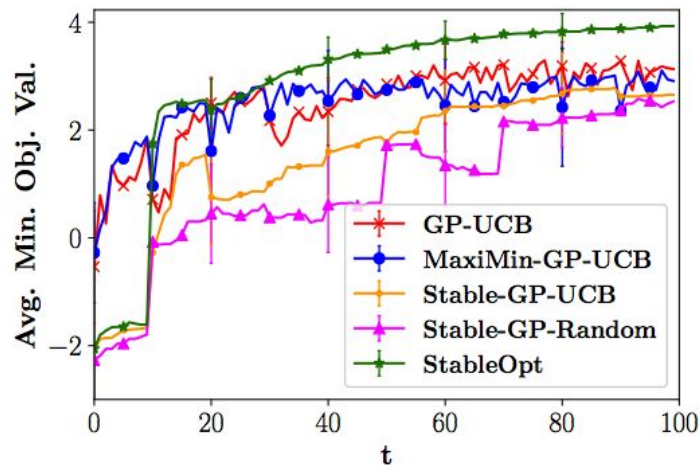
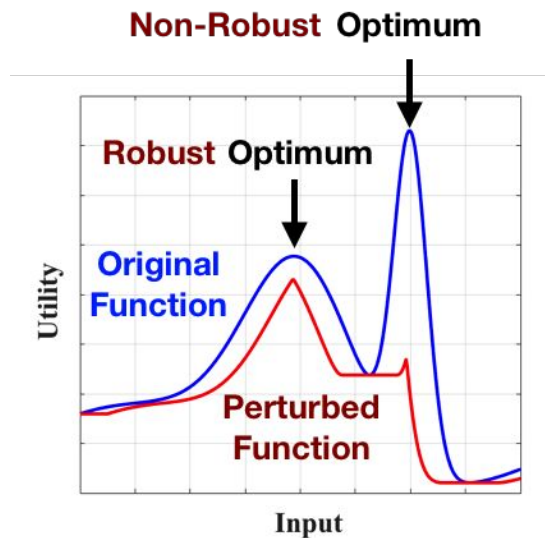
**HASLERSTIFTUNG**

# Applications + Highlights from my own work



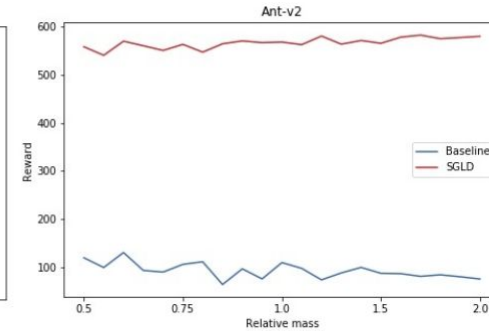
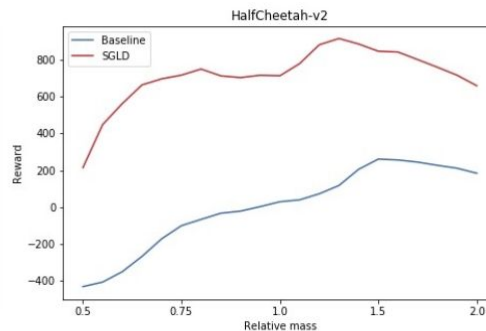
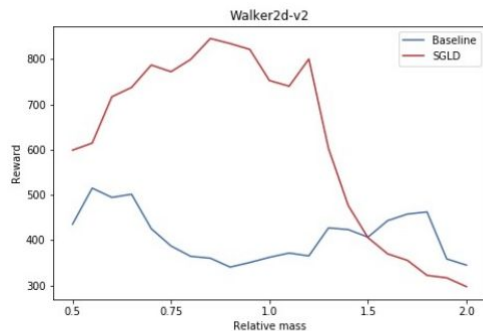
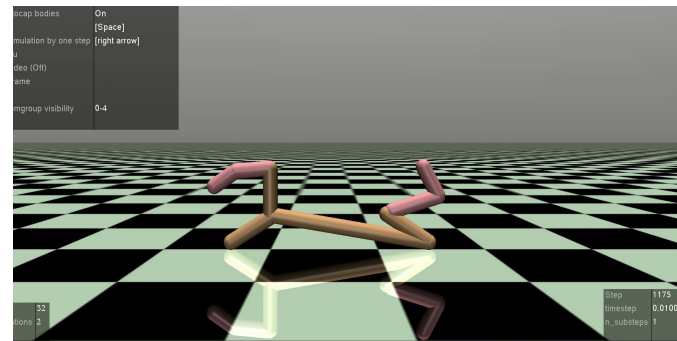
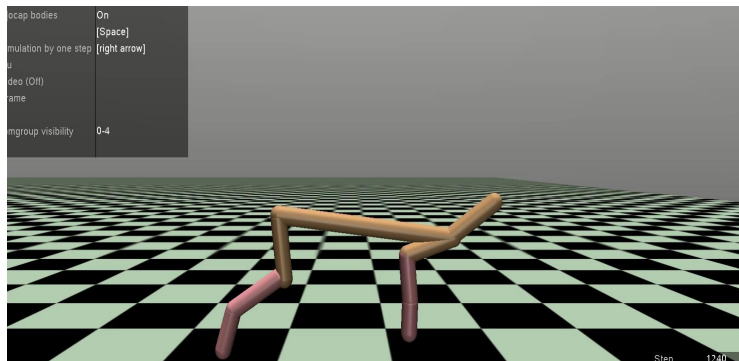
*Truncated variance reduction: A unified approach to Bayesian optimization and level-set estimation Bogunovic et al. [NIPS 2017]*

# Applications + Highlights from my own work



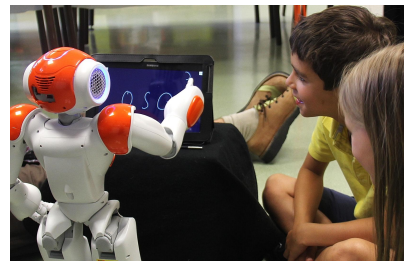
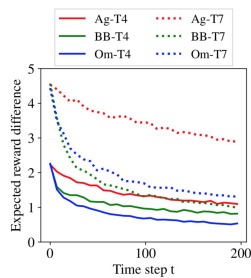
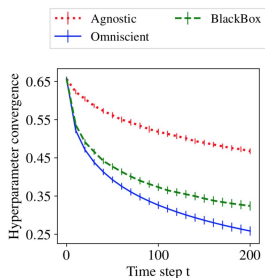
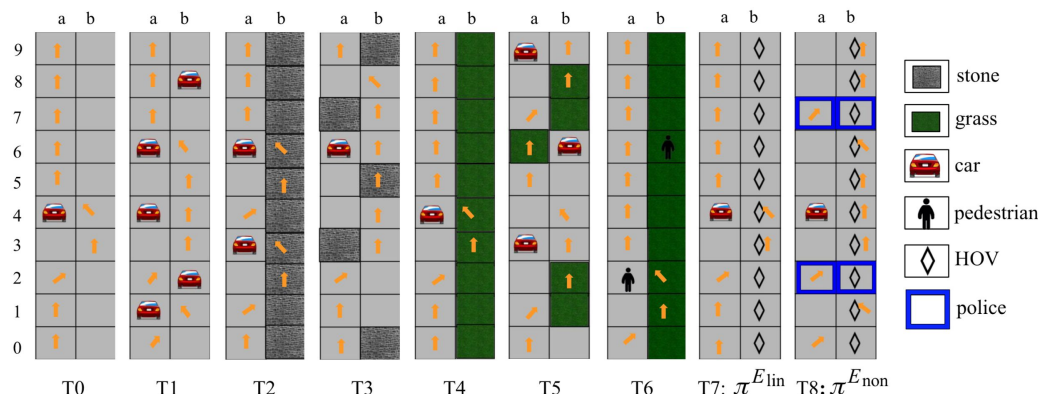
*Adversarially robust Gaussian Process Optimization Bogunovic et al. [NeurIPS 2018]*

# Applications + Highlights from my own work



*Robust Reinforcement Learning with Langevin Dynamics. Under review.*

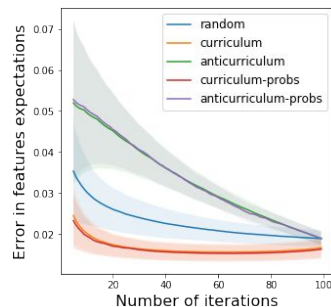
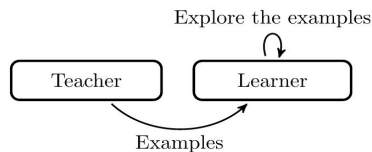
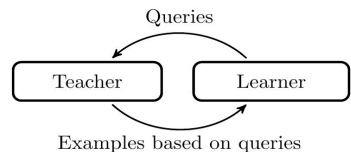
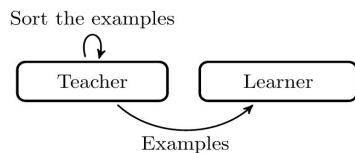
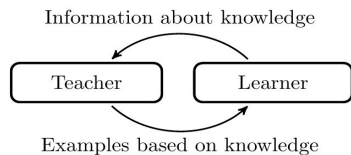
# Applications + Highlights from my own work



*Interactive Teaching Algorithms for Inverse Reinforcement Learning.*  
*Kamalaruban et al. [IJCAI 2019]*



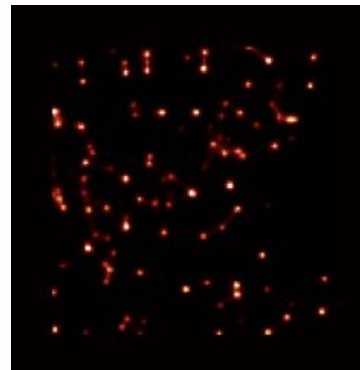
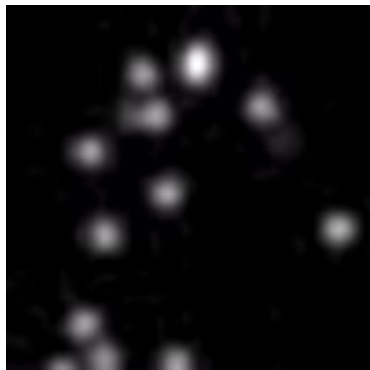
# Applications + Highlights from my own work



*Interaction-limited Inverse Reinforcement Learning. Under review AAAI.*

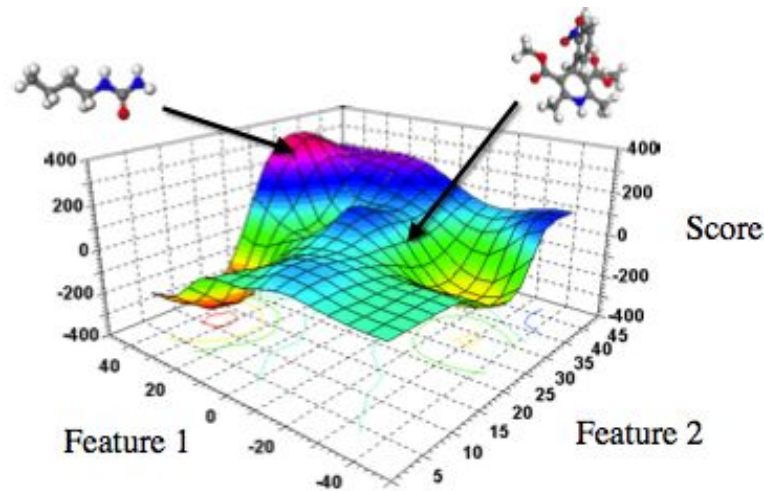
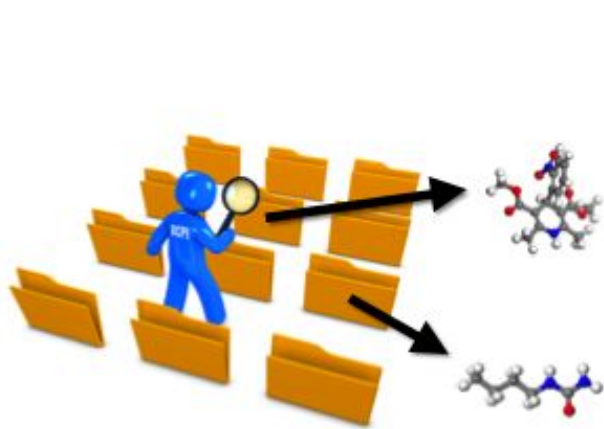
# Applications + Highlights from my own work

## Single Molecule Localization Microscopy



*Strategies for increasing the throughput of super-resolution microscopies*  
Mahecic et al. [Current Opinion in Chemical Biology]

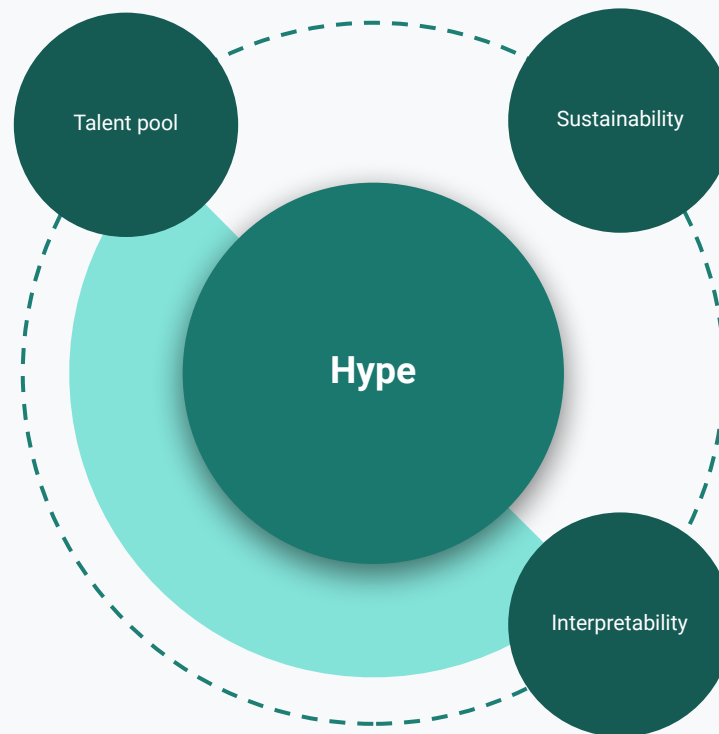
# Applications + Highlights from my own work



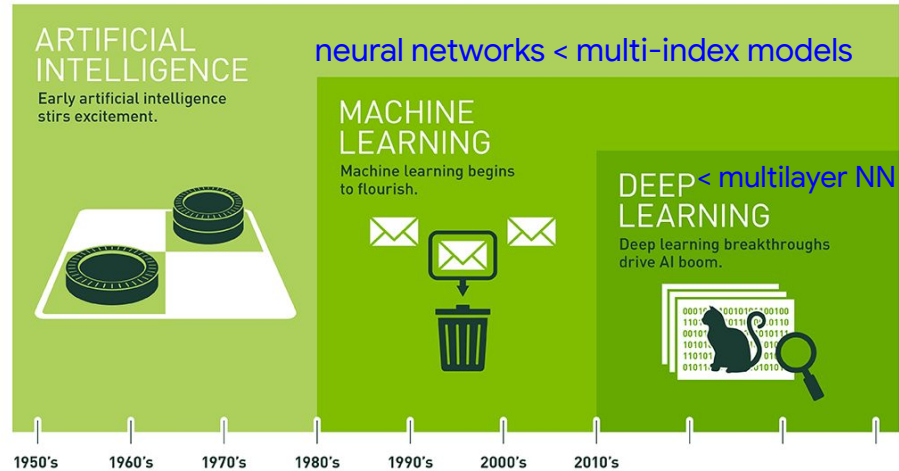
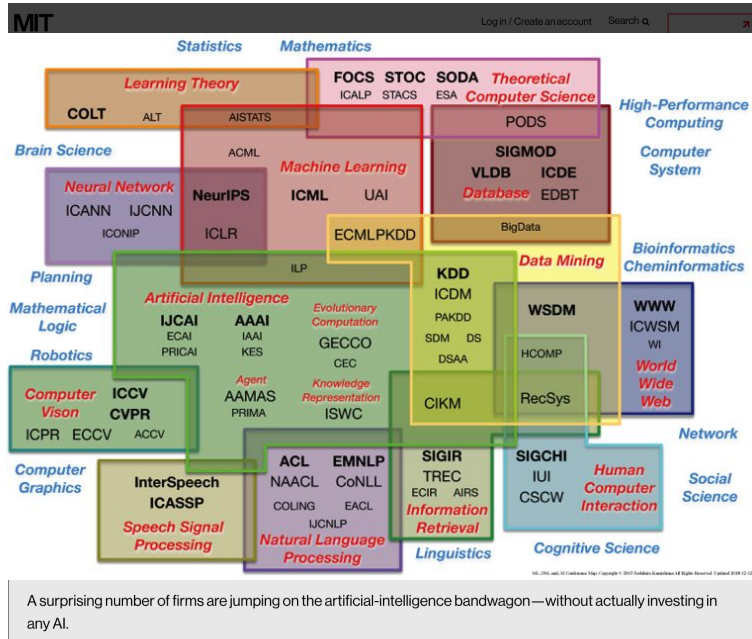
*Chemical machine learning with kernels: The impact of loss functions.*  
 Van Nguyen et al. [Quantum Chemistry 2019]

# Threats

A SWOT Analysis



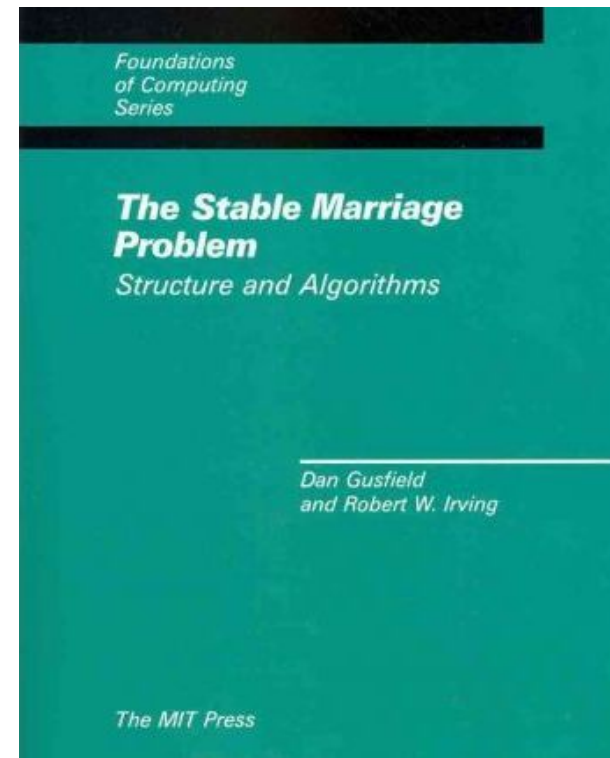
# The AI hype vs the ML revolution



Since an early flush of optimism in the 1950s, smaller subsets of artificial intelligence – first machine learning, then deep learning, a subset of machine learning – have created ever larger disruptions.

A surprising number of firms are jumping on the artificial-intelligence bandwagon—without actually investing in any AI.

# Talent pool: Missing the top talent vs the needed talent





# Sustainability:

## The estimated costs of training a model

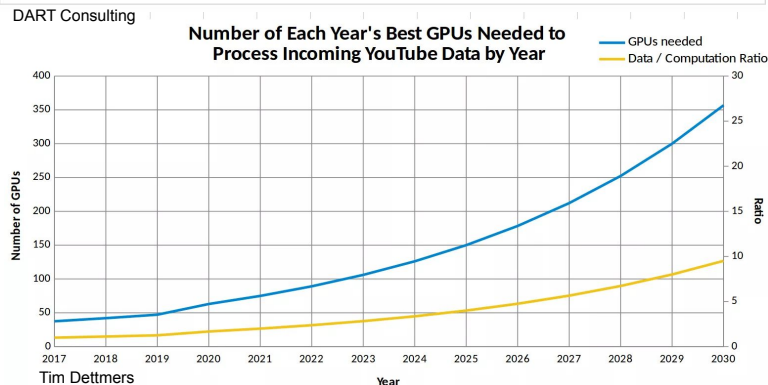
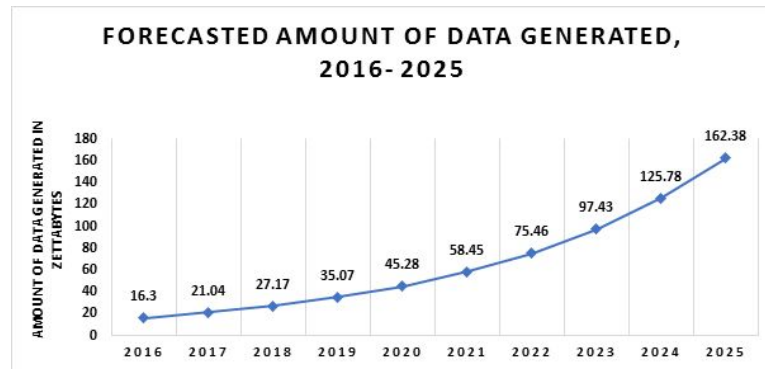
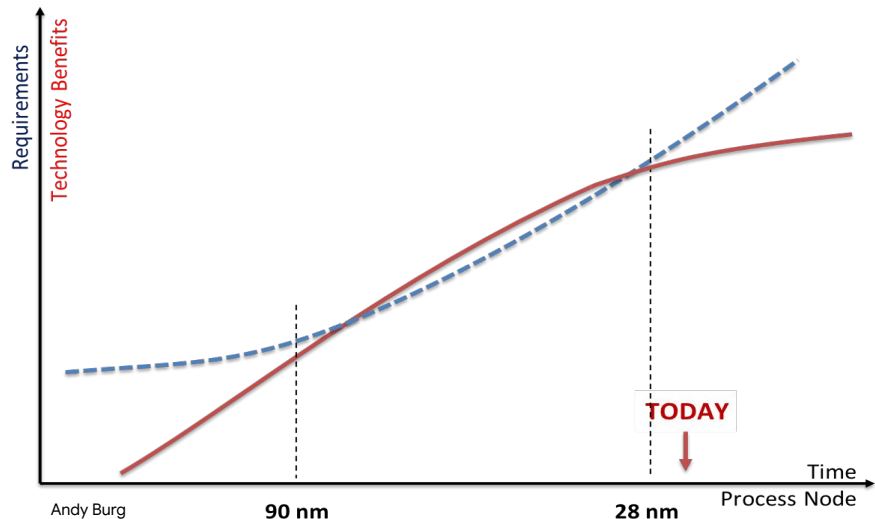
	Date of original paper	Energy consumption (kWh)	Carbon footprint (lbs of CO2e)	Cloud compute cost (USD)
Transformer (65M parameters)	Jun, 2017	27	26	\$41-\$140
Transformer (213M parameters)	Jun, 2017	201	192	\$289-\$981
ELMo	Feb, 2018	275	262	\$433-\$1,472
BERT (110M parameters)	Oct, 2018	1,507	1,438	\$3,751-\$12,571
Transformer (213M parameters) w/ neural architecture search	Jan, 2019	656,347	626,155	\$942,973-\$3,201,722
GPT-2	Feb, 2019	-	-	\$12,902-\$43,008

Note: Because of a lack of power draw data on GPT-2's training hardware, the researchers weren't able to calculate its carbon footprint.

Table: MIT Technology Review • Source: Strubell et al. • Created with Datawrapper

# Sustainability:

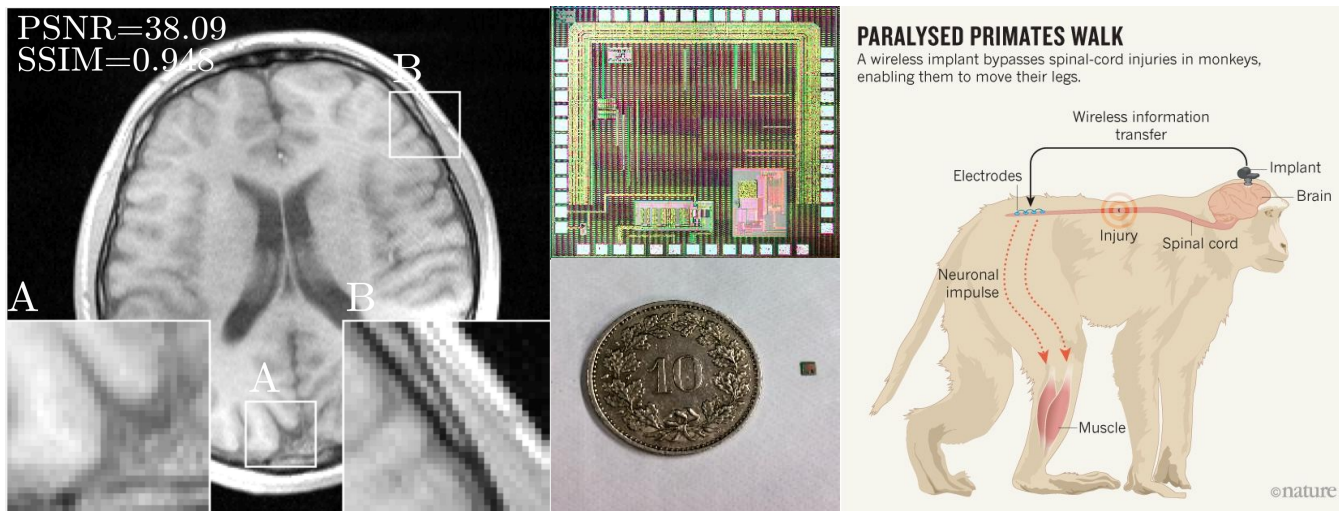
## Dennard scaling & Moore's law vs Growth of data





# Sustainability:

## Energy constraints / Time constraints



*Learning-based compressive sensing + hardware design. Baldassarre et al., Gozcu et al., Aprile et al. [IEEE TMI, IEEE TSP, IEEE CnS, IEEE TCAS]*

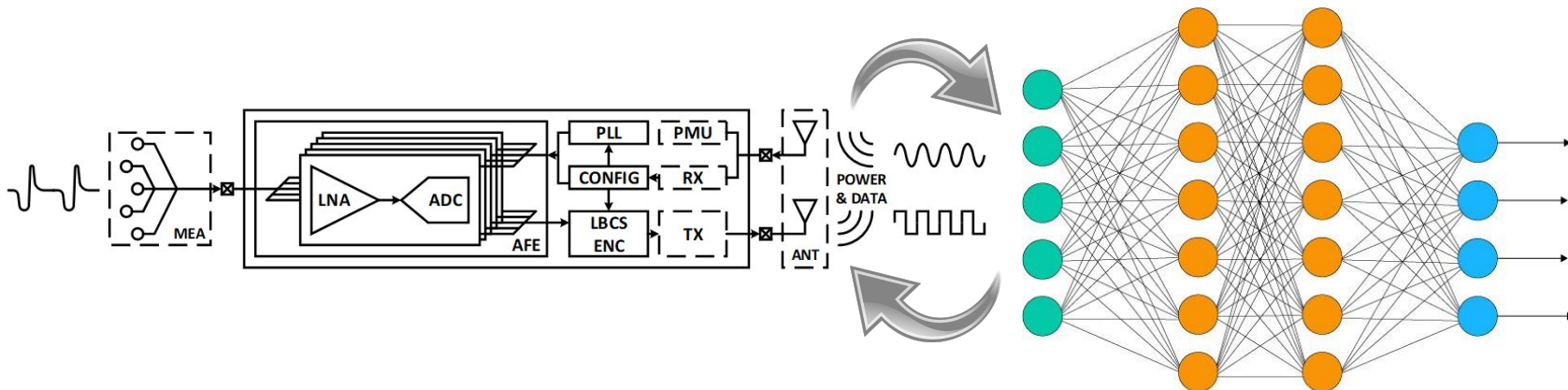
# Sustainability:

## Energy constraints of recording neural data

Hardware/software co-design

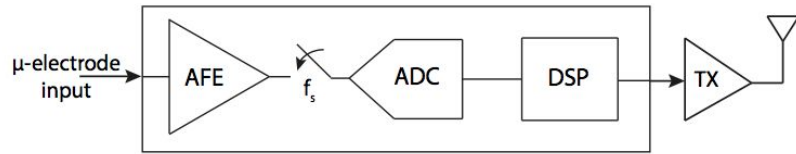
**Informed design of hardware** of application needs

**Informed design of software** of hardware capabilities

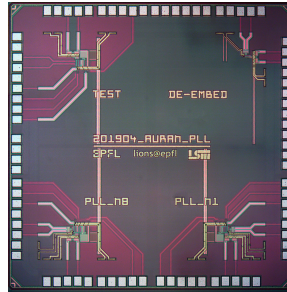
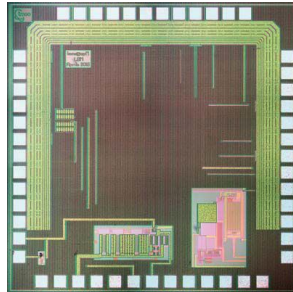


# Sustainability:

## Energy constraints of recording neural data



> 30 dB quality
AFE + ADC
DSP
TX



Metho
<b>LBCS</b>
SHS
BERN
MCS

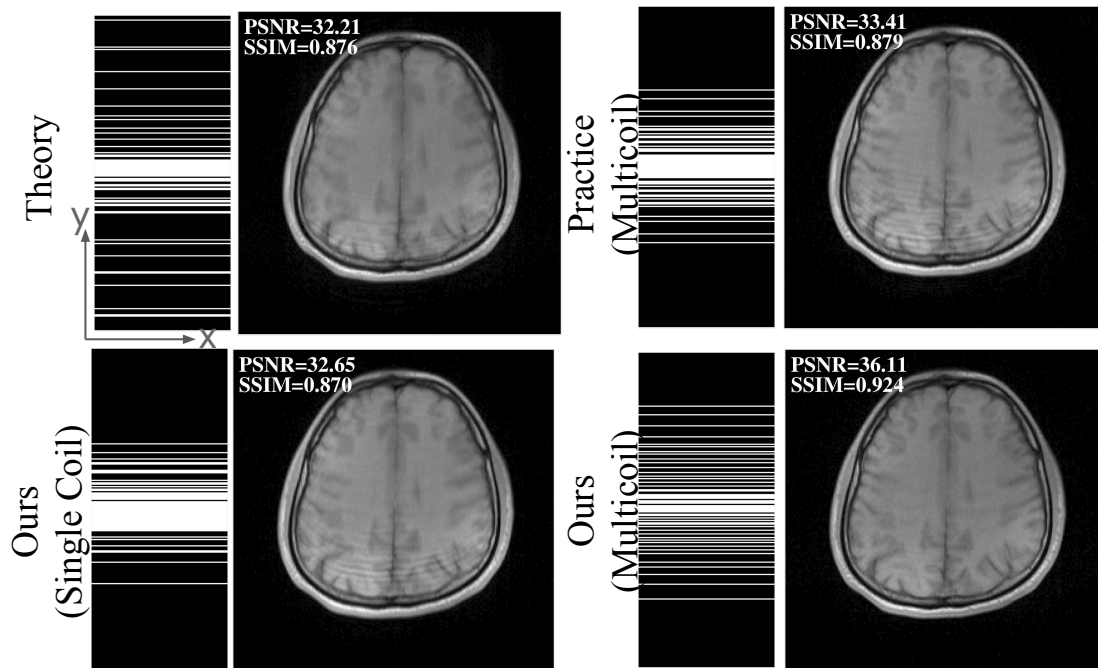


HASLERSTIFTUNG

# Sustainability:

## Time constraints of MRI

- Accelerate the MRI scan 5 times.
- Pick the most relevant data only for your method.



**HASLERSTIFTUNG**

Learning-based compressive MRI. Gözcü B., et al [IEEE TMI - 2018]

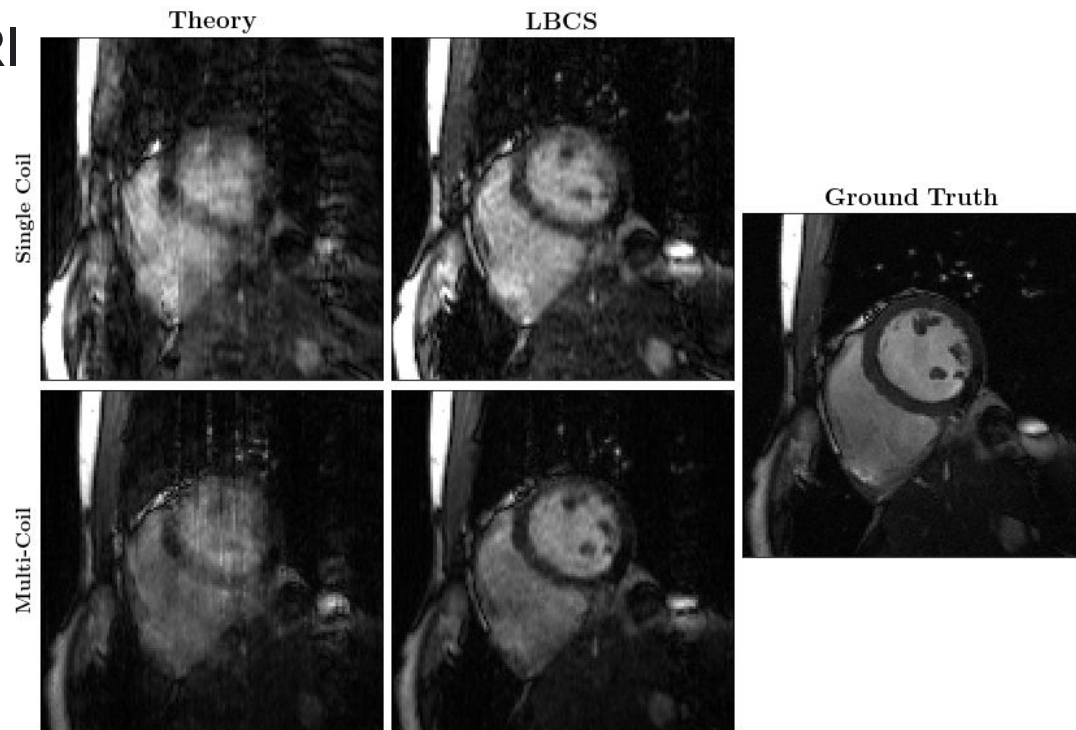
Rethinking Sampling in Parallel MRI: A Data-Driven Approach. Gözcü B. et al. [EUSIPCO 2019]



# Sustainability:

## Time constraints of MRI

- Time drastically increases the dimensionality of data
- Reduce computations by a factor 200: from a month to 4 hours without losing performance.



**HASLERSTIFTUNG**

*Scalable learning-based sampling optimization for compressive dynamic MRI.*

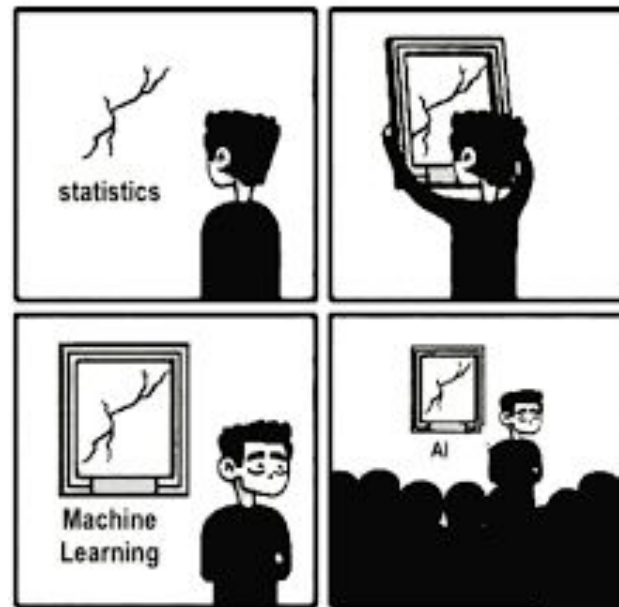
*Sanchez T., et al. Under review.*

# Conclusions

- Are you wiser?
  - time-data-energy trade offs
- Existential threats = “Opportunities”
  - talk to me offline
- ML partnerships with EPFL & Hasler
  - Hype protection
- Thanks for the support!

[volkan.cevher@epfl.ch](mailto:volkan.cevher@epfl.ch)

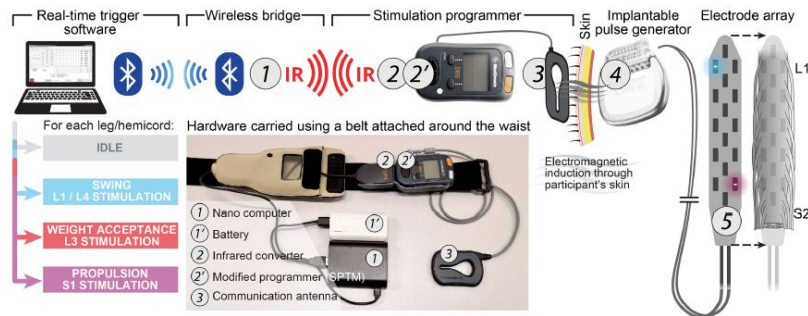
<https://ml.epfl.ch>



# Neural Interfaces for Cyber-Human Systems

Neuroscientific progress in spinal cord injury (SCI) rehabilitation is fast.  
Proof of concept on rats to humans in 6 years.

Enabling hardware lags behind.  
We are ambitious to fix that.





# Hardware challenges in neural interface design

## Recording the most of spatiotemporal information

Multichannel, high-resolution acquisition front end

*How many channels fit in one chip?*

## Reliable long-term use

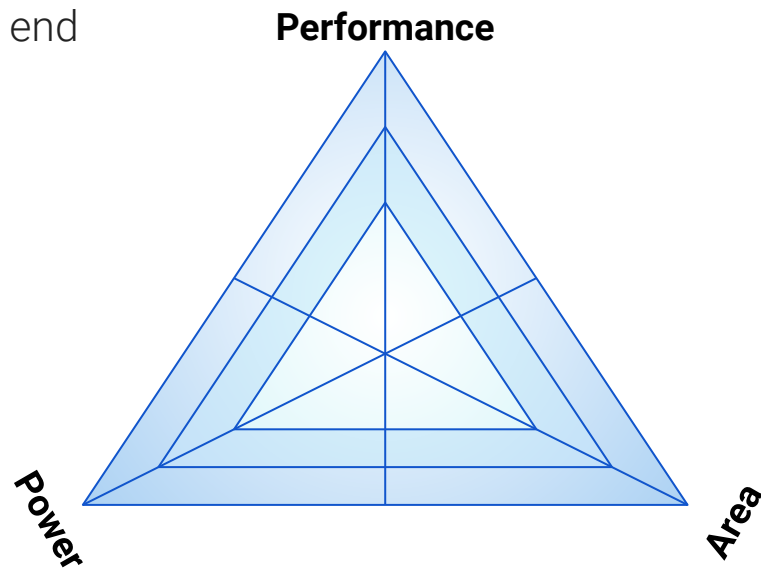
Wireless power and data transfer

*How much energy is needed per bit sent?*

## Processing information

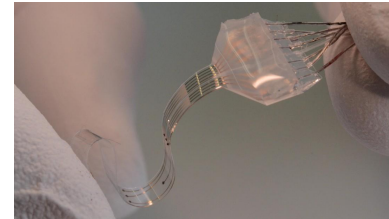
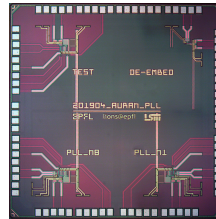
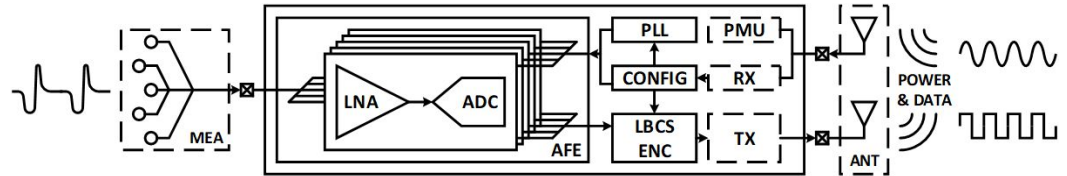
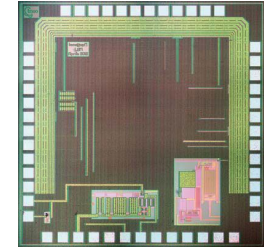
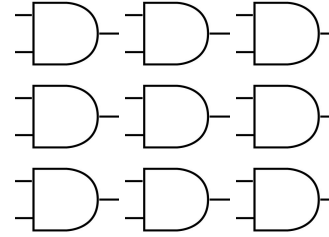
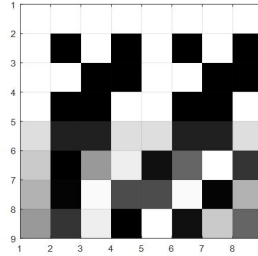
Extract/compress information

*How well is the representation?*



# Neural Interface Project @ LIONS

1. Sampling mask design
  2. Description to digital hardware
  3. ASIC implementation
  4. Mixed-signal sensor
  5. Wireless connectivity\*
  6. SoC implementation
  7. Probe integration\*
  8. In-vivo validation\*
- \* Collaborative work



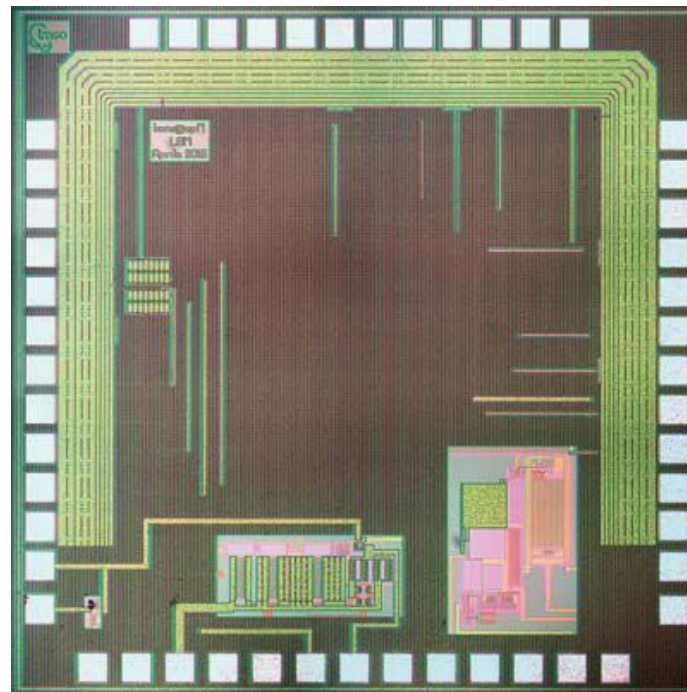
# Our online compression solution: LBCS-on-chip

## Learning-based Compressive Subsampling

- ✓ Reduces data rate
- ✓ Saves power on wireless transmitter
- ✓ Cost of compression less than transmission
- ✓ **Higher overall energy efficiency**

## State-of-the art reconstruction performance

2018, UMC 180nm



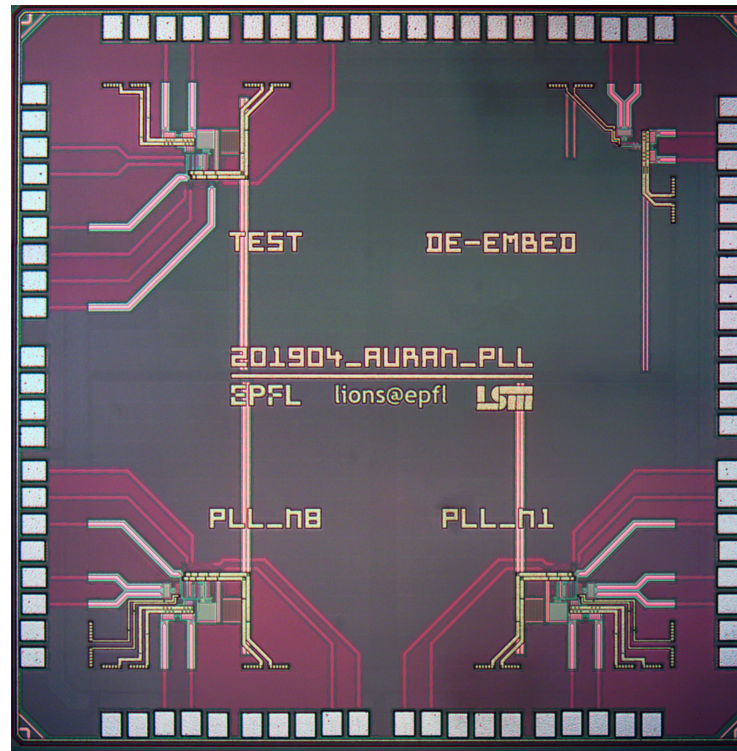
## Prototype v2:

Multichannel timing compatibility with LBCS

On-chip clock generation and distribution

Ensures recording time synchrony

2019, TSMC 40nm



# Prototype v3:

Electrode-to-wave signal chain

Signal conditioning

Digitization

Wireless power and data transfer

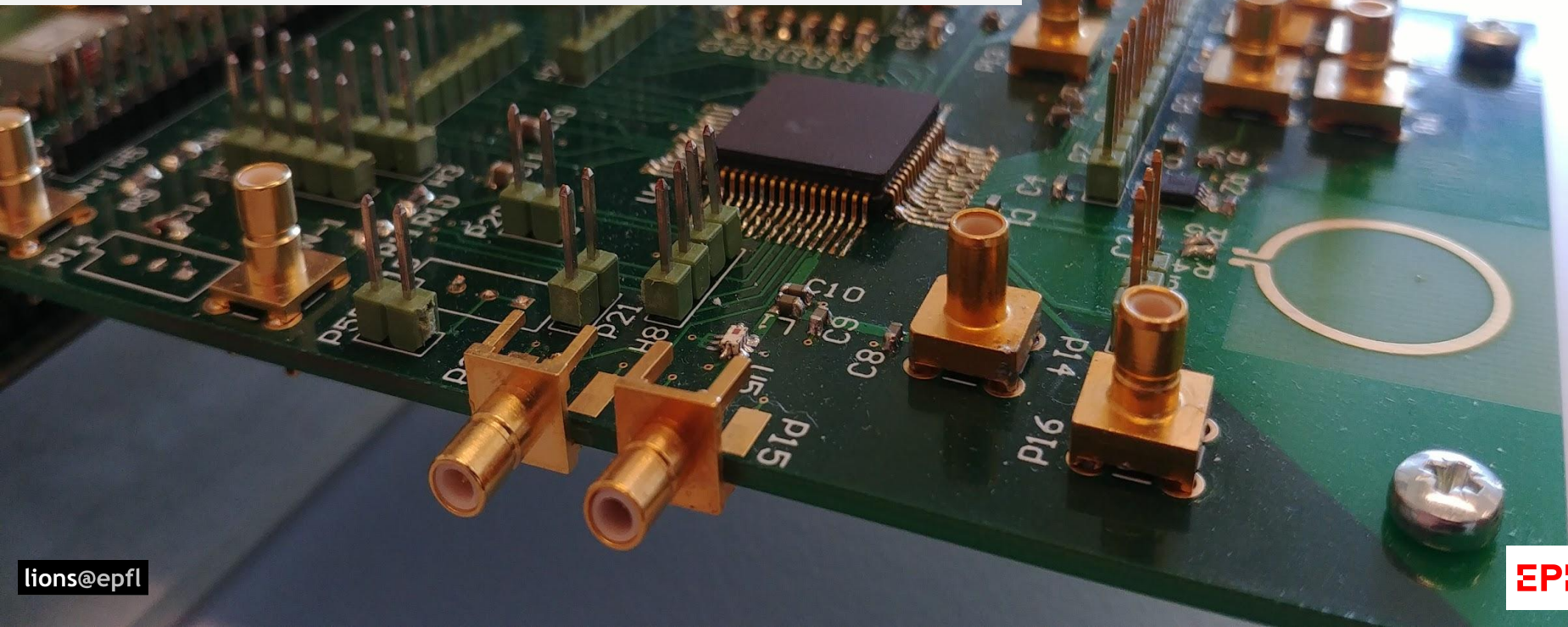
Beats SoA in performance, power and area\*

2020, TSMC 65nm



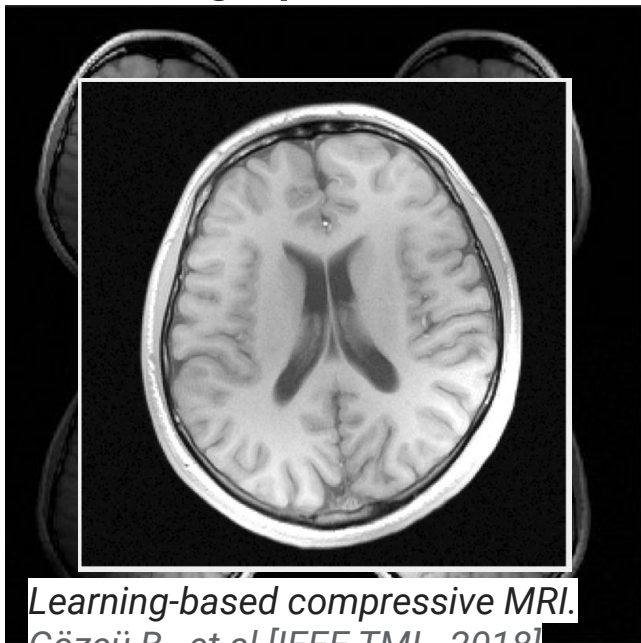


# Neural Interface Project @ LIONS



# Sustainability

## Scaling up LBCS: Use less data

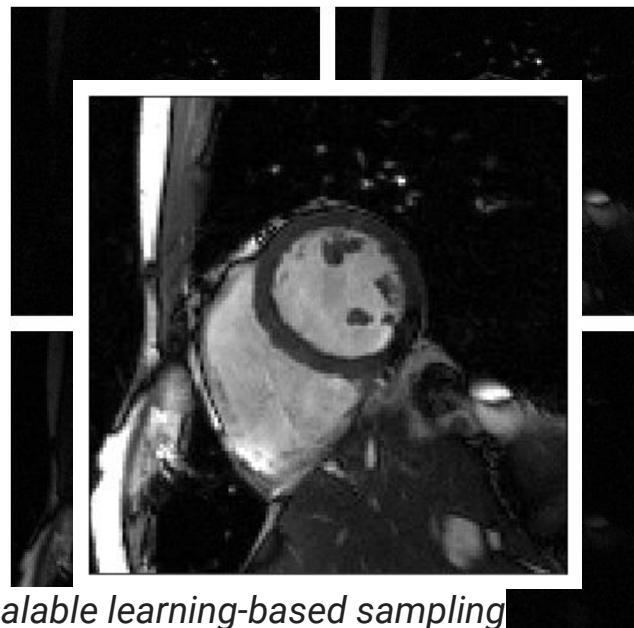


*Learning-based compressive MRI.*

Gözcü B., et al [IEEE TMI - 2018]

*Rethinking Sampling in Parallel MRI: A Data-Driven Approach.* Gözcü B. et al. [EUSIPCO 2019]

## HASLERSTIFTUNG



*Scalable learning-based sampling optimization for compressive dynamic MRI.* Sanchez T., et al. Under review.  
*Scalable learning-based sampling optimization for compressive dynamic MRI.* Sanchez T. et al. Under review.



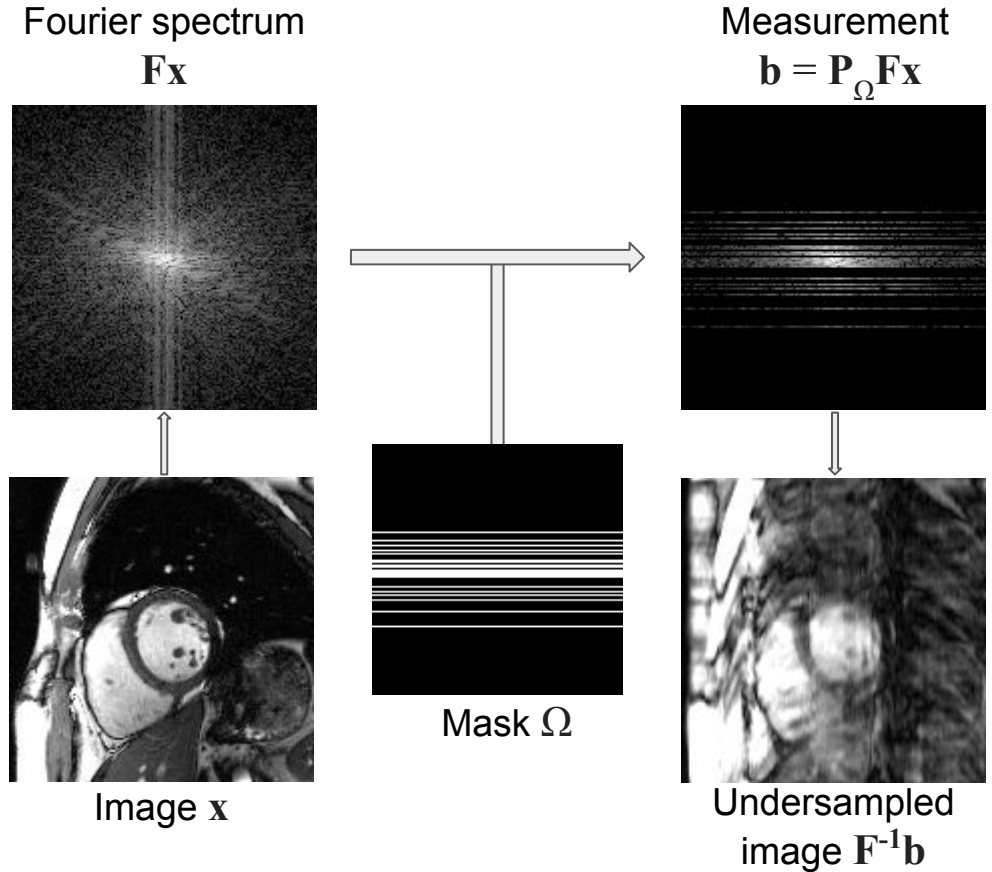
# Sampling for Imaging

- Acquisition model:

$$\mathbf{b} = \mathbf{P}_\Omega \mathbf{F}\mathbf{x}$$

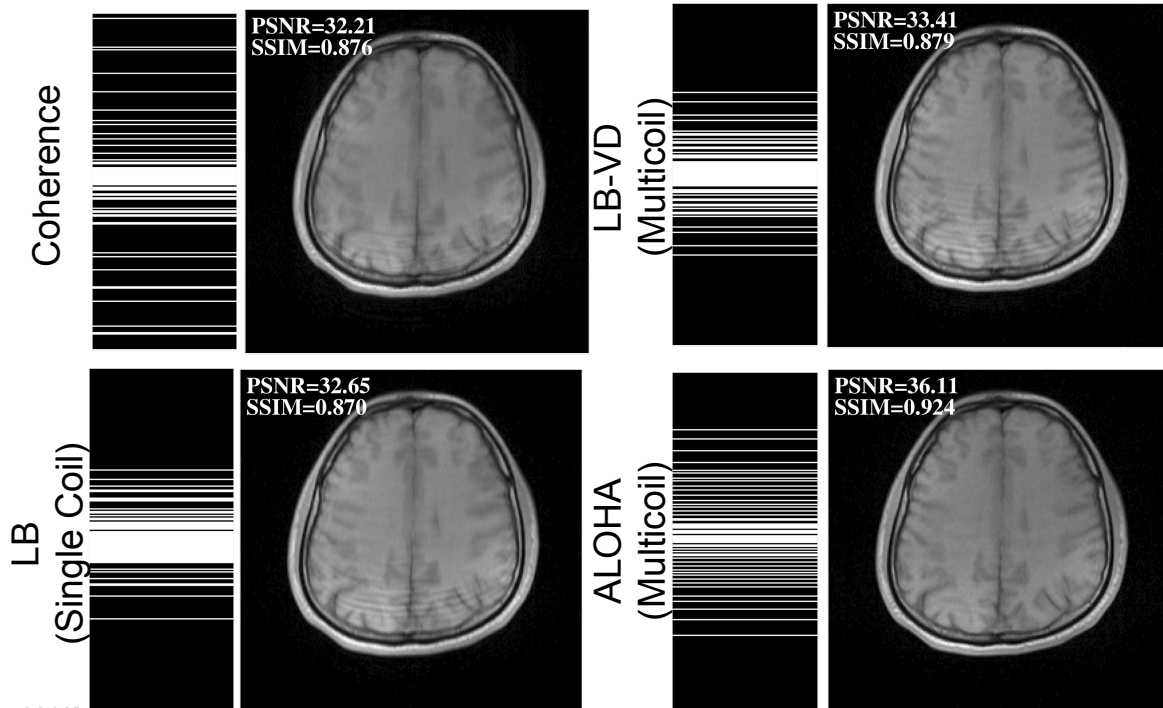
- Use a reconstruction algorithm to form an estimate of  $\mathbf{x}$
- How can we design a good sampling mask  $\Omega$  given a reconstruction method and anatomy?

**Solution:** Data-driven approach



# Mask design should not be isolated from reconstruction

- Adapt to the reconstruction method, anatomy and imaging procedure (single vs multi-coil)
- Model-based approaches (e.g. variable density) are limiting
- **Theorem (informal):**  
Given a cardinality constraint, the optimal mask sampling distribution has a compact support.



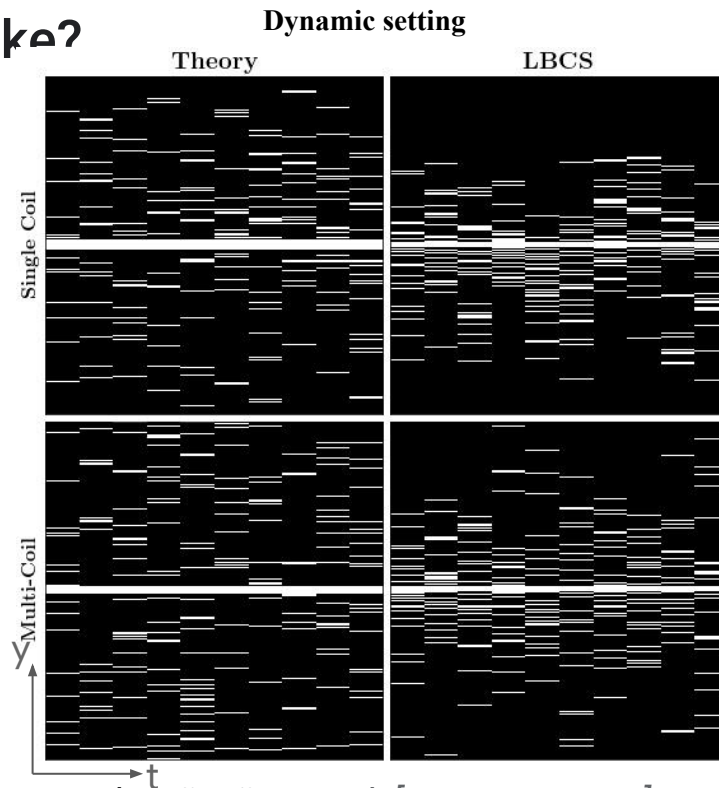
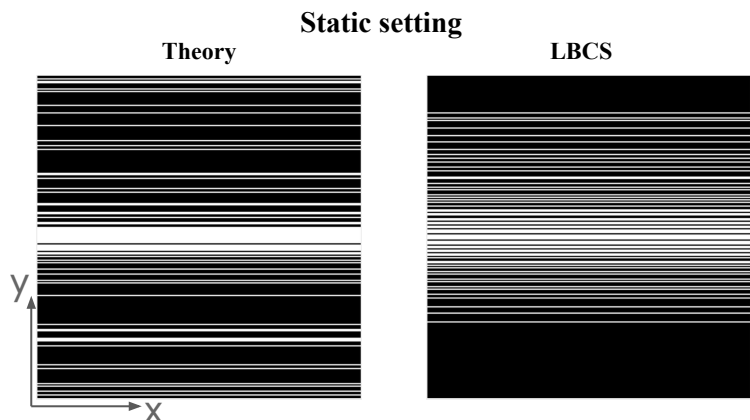
Learning-based compressive MRI. Gözcü B., et al [IEEE TMI - 2018]

Scalable learning-based sampling optimization for compressive dynamic MRI. Sanchez T., et al.(2019).

Rethinking Sampling in Parallel MRI: A Data-Driven Approach. Gözcü B. et al. (2019). [EUSIPCO 2019].

## How do the sampling masks look like?

- **Static and dynamic:** our masks achieve structures that VD cannot obtain.

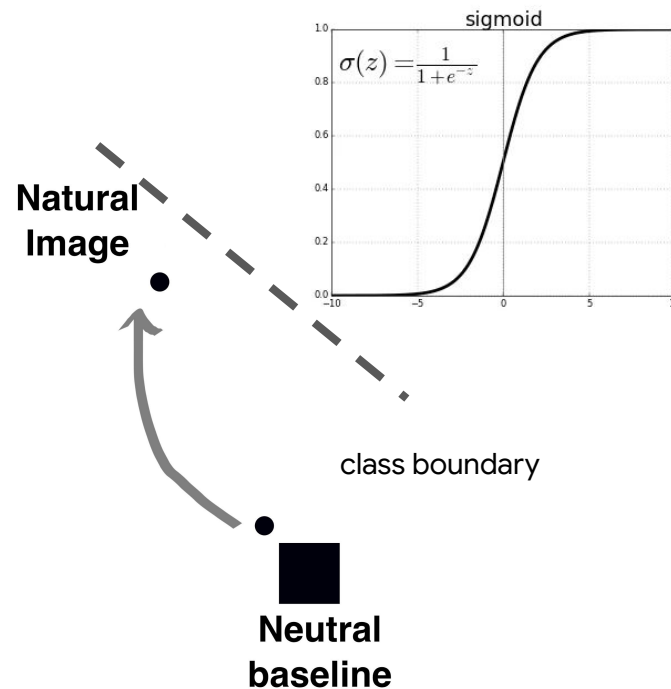


*Rethinking Sampling in Parallel MRI: A Data-Driven Approach.* Gözcü B. et al. [EUSIPCO 2019]

*Scalable learning-based sampling optimization for compressive dynamic MRI.*

*Sanchez T., et al. Under review.*

# Integrated Gradients



Sundararajan, Mukund and Taly, Ankur and Yan, Qiqi,  
[Axiomatic Attribution for Deep Networks](#). ICML'17