Lecture 12: Unsupervised and Reinforcement Learning

Announcements

- Project milestone due Friday 10/30
- Project milestone presentations next Monday 11/2 in-class
  - See upcoming Piazza post for details
  - Please show up at the beginning of the class time, we will share presentation order at that time
- We want to hear how things are going for you in the class, and your feedback! A survey was released on Piazza, please fill this out.

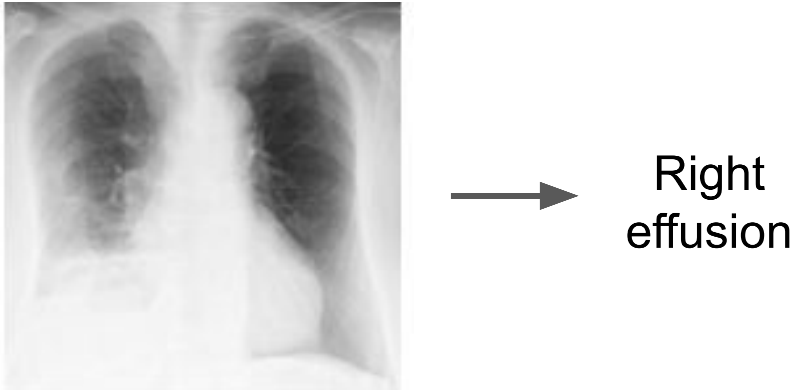
Supervised learning

Data: (x, y)

x is data, y is label

Goal: Learn a *function* to map x -> y

Examples: Classification, regression, semantic segmentation, object detection, instance segmentation



Classification

Now: Unsupervised learning

Data: x

Just data, no labels!

Goal: Learn some underlying hidden *structure* of the data

Examples: Clustering, representation / feature learning, density estimation, etc.

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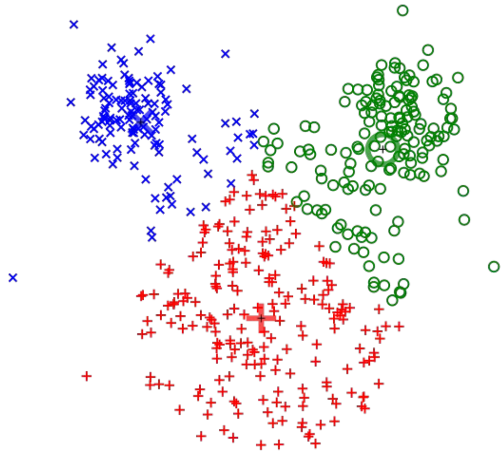


K-means clustering

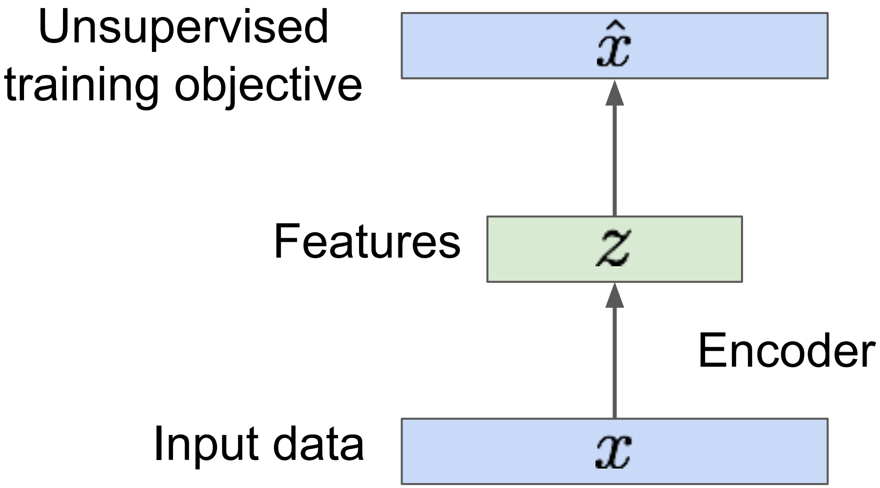
Now: Unsupervised learning

Data: x

Just data, no labels!

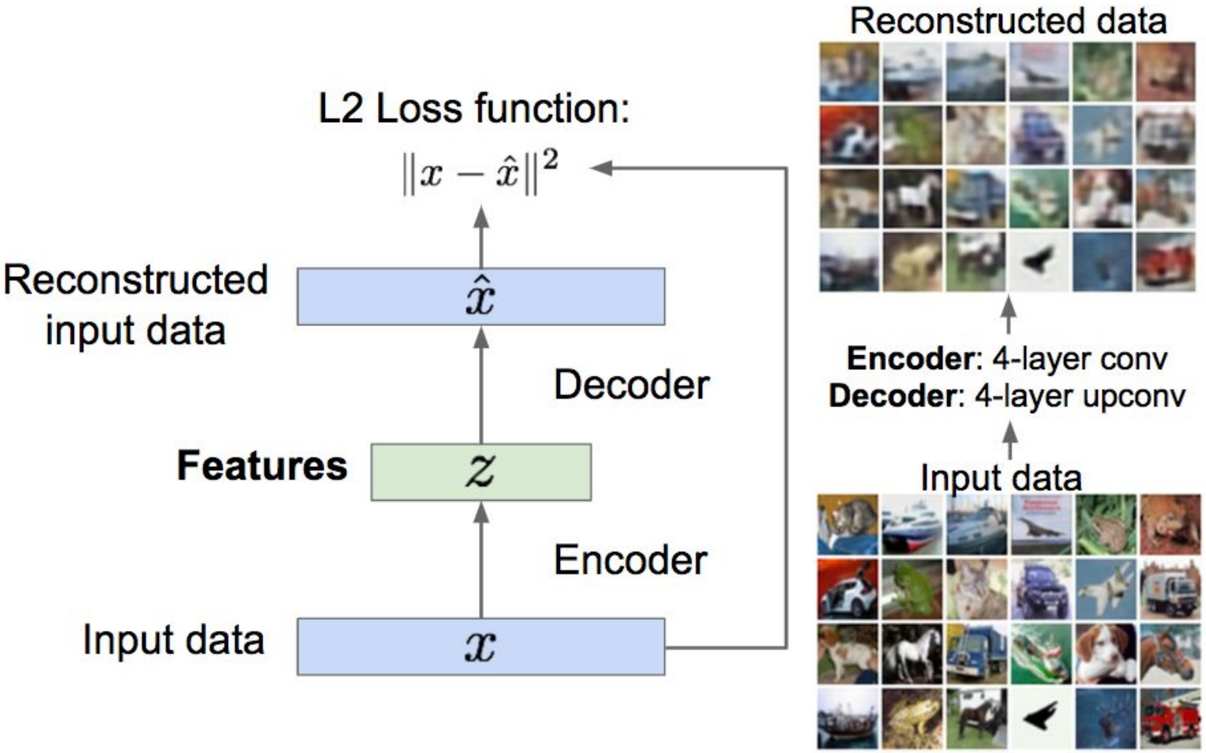
Goal: Learn some underlying hidden *structure* of the data

Examples: Clustering, representation / feature learning, density estimation, etc.



Representation learning

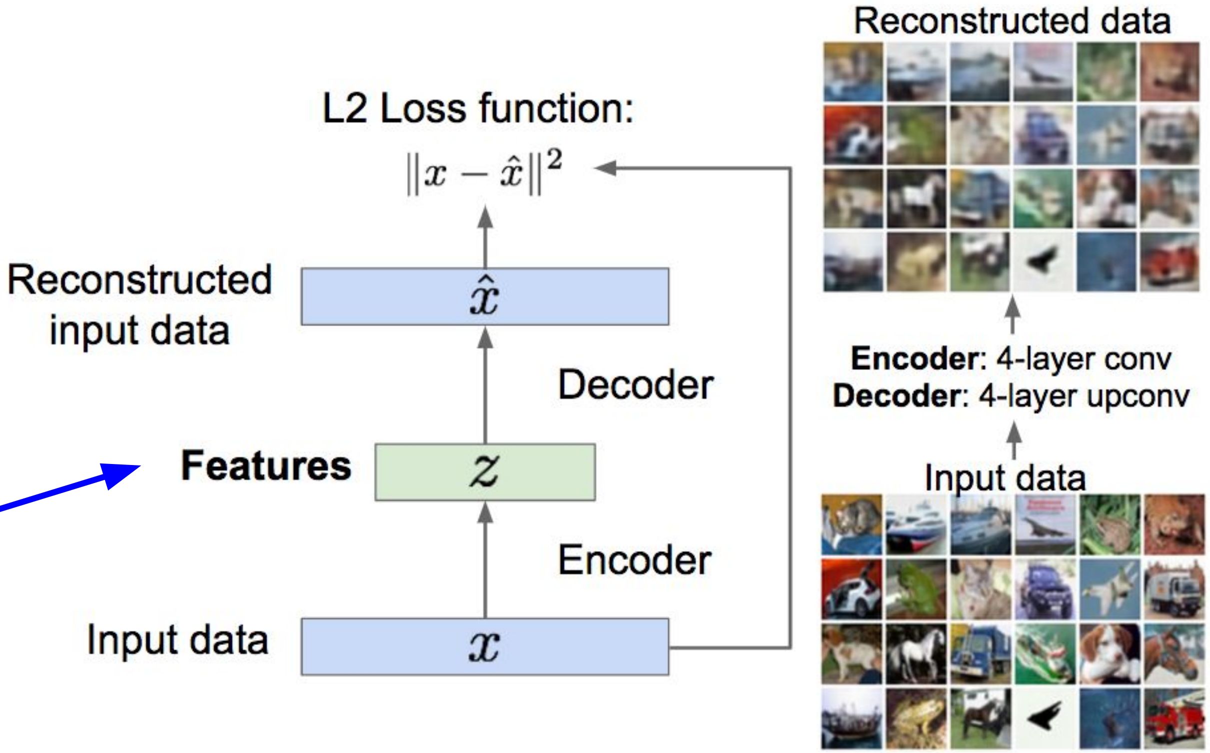
Unsupervised representation learning: autoencoders



Autoencoders

Unsupervised representation learning: autoencoders

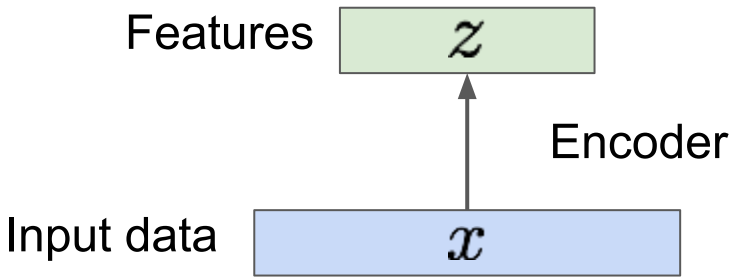
(Feature representation)

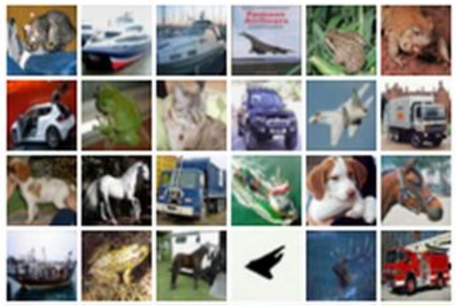


Autoencoders

Representation learning: autoencoders

Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

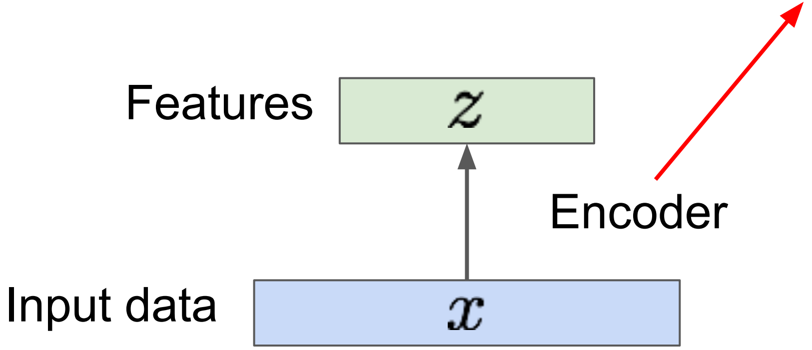




Representation learning: autoencoders

Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

Originally: Linear + nonlinearity (sigmoid)
Later: Deep, fully-connected
Later: ReLU CNN



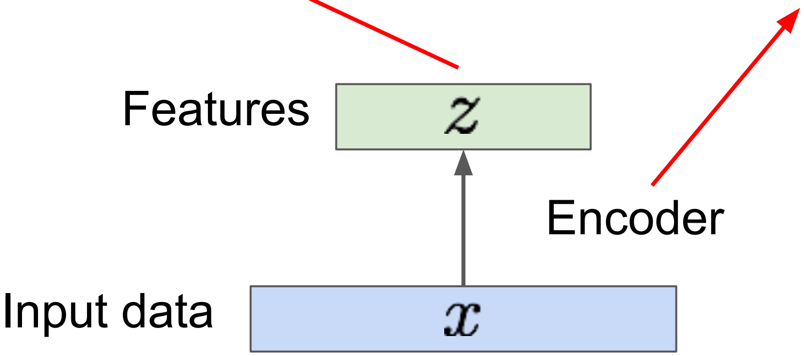
Representation learning: autoencoders

Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

z usually smaller than **x**
(dimensionality reduction)

Q: Why dimensionality reduction?

Originally: Linear + nonlinearity (sigmoid)
Later: Deep, fully-connected
Later: ReLU CNN



Representation learning: autoencoders

Unsupervised approach for learning a lower-dimensional feature representation from unlabeled training data

z usually smaller than **x** (dimensionality reduction)

Q: Why dimensionality reduction?

A: Want features to capture meaningful factors of variation in data

Originally: Linear + nonlinearity (sigmoid)
Later: Deep, fully-connected
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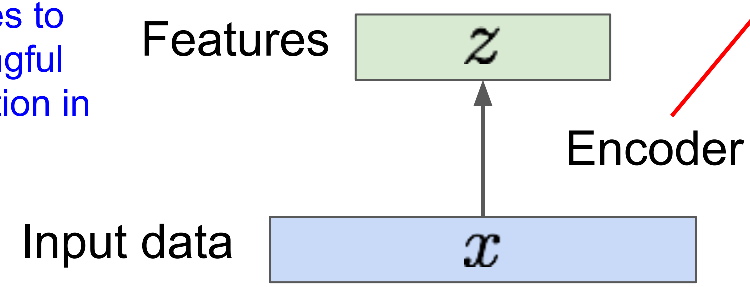
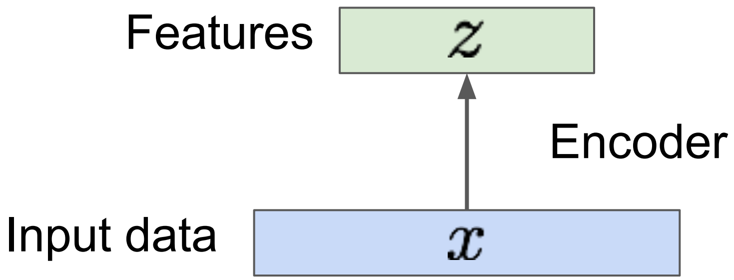
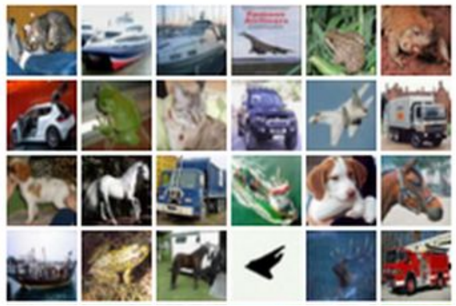


Representation learning: autoencoders

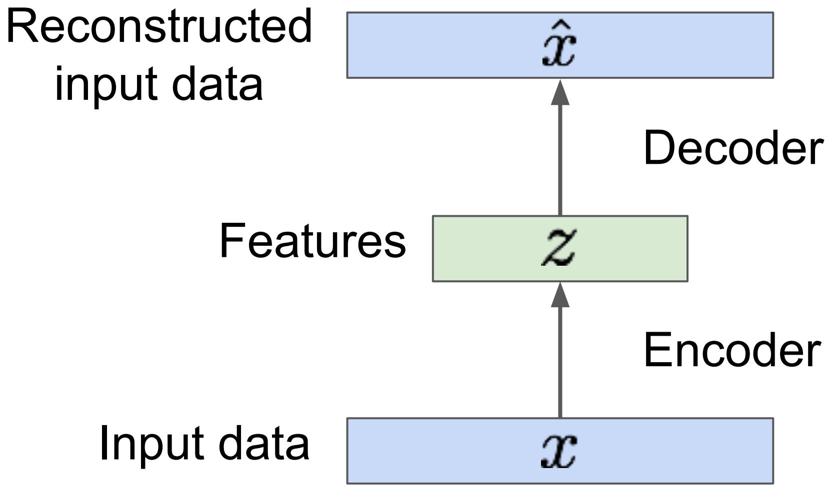
How to learn this feature representation?





Representation learning: autoencoders

How to learn this feature representation?
Train such that features can be used to reconstruct original data
"Autoencoding" - encoding itself



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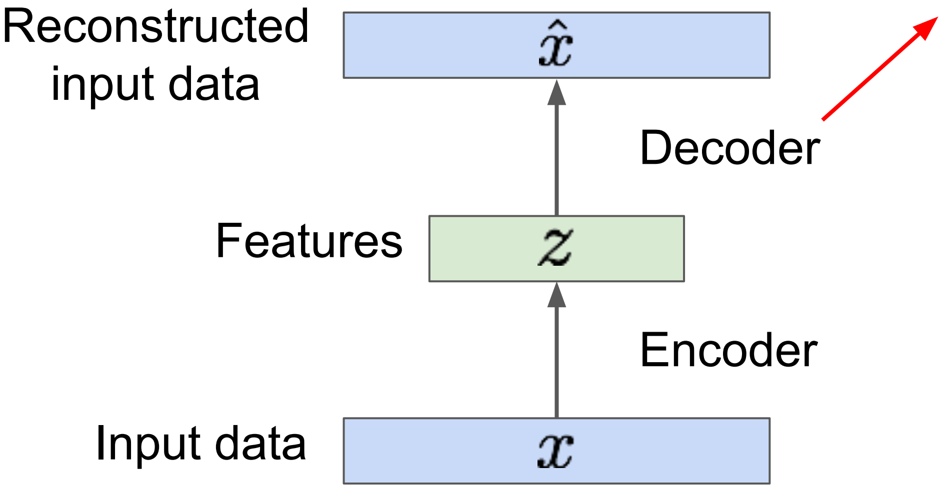
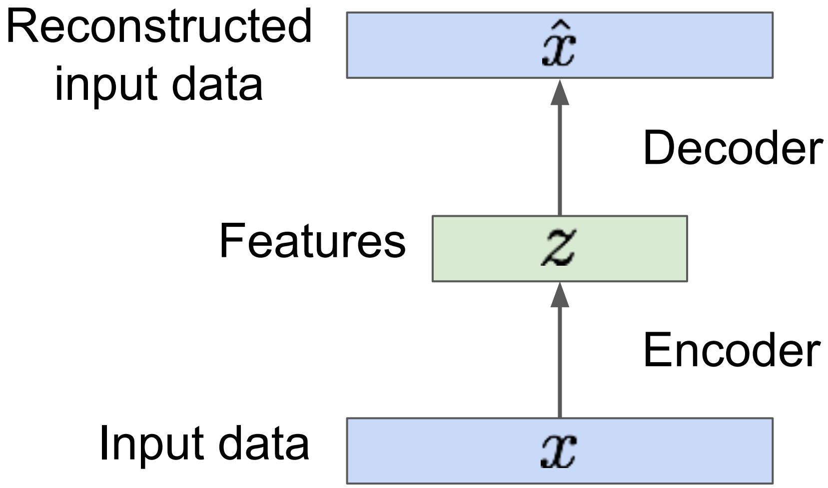
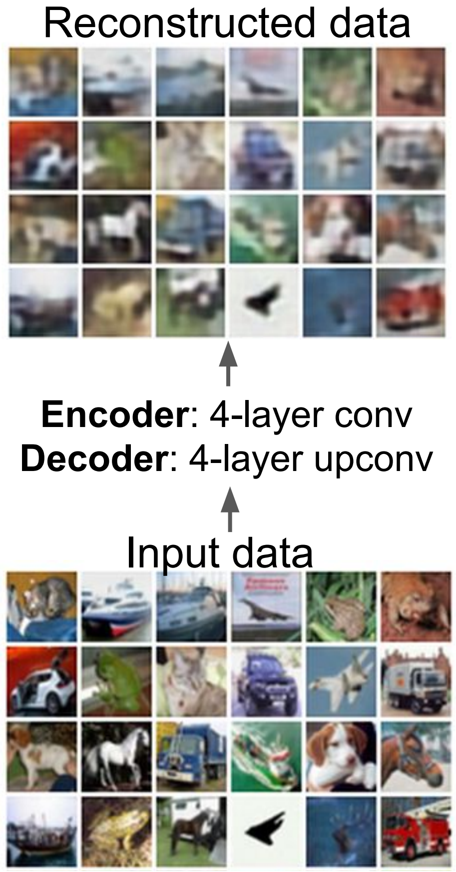


Originally: Linear + nonlinearity (sigmoid)
Later: Deep, fully-connected
Later: ReLU CNN (upconv)

Representation learning: autoencoders

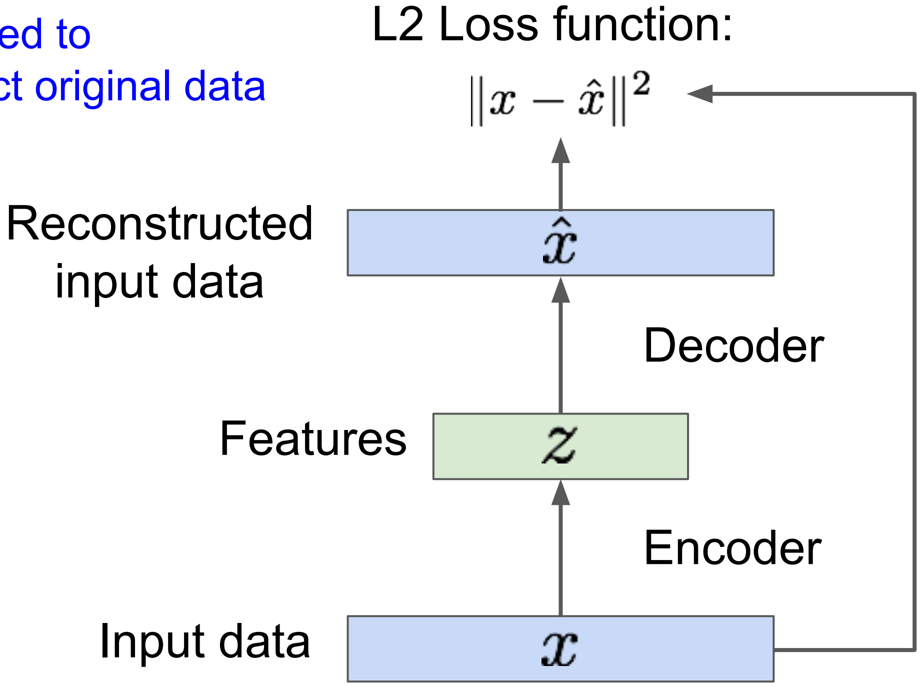
How to learn this feature representation?
Train such that features can be used to reconstruct original data
"Autoencoding" - encoding itself

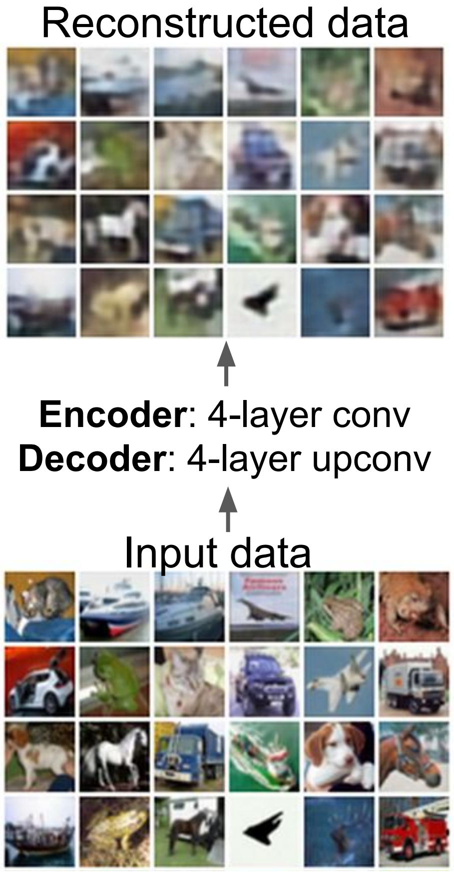




Representation learning: autoencoders

Train such that features can be used to reconstruct original data

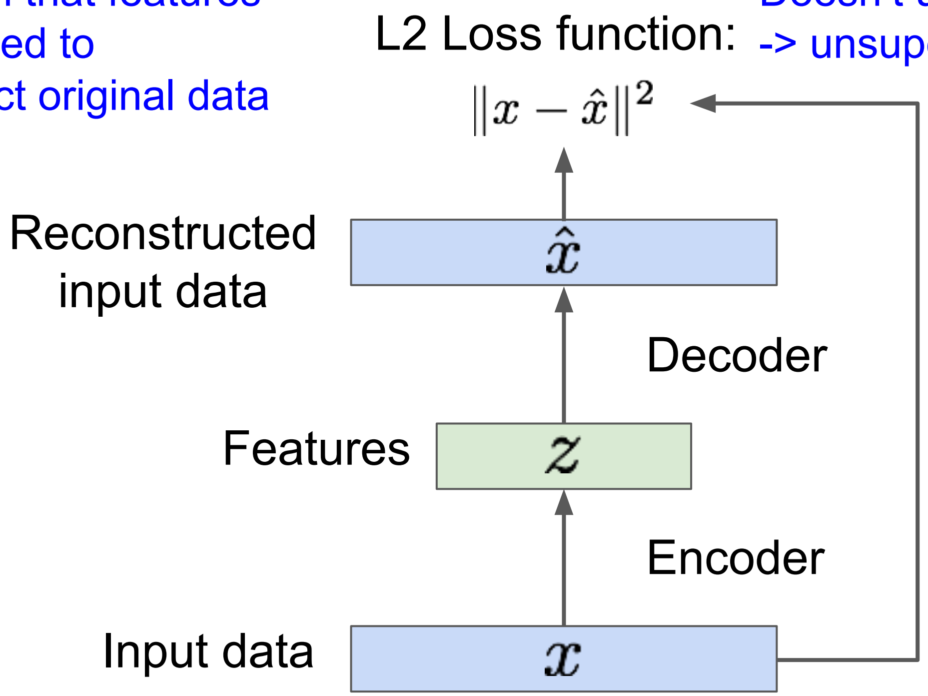


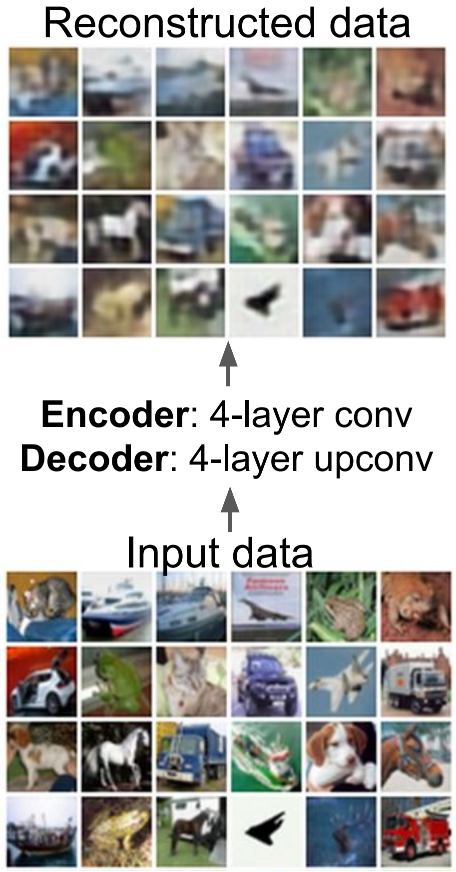


Representation learning: autoencoders

Train such that features can be used to reconstruct original data

Doesn't use labels! -> unsupervised





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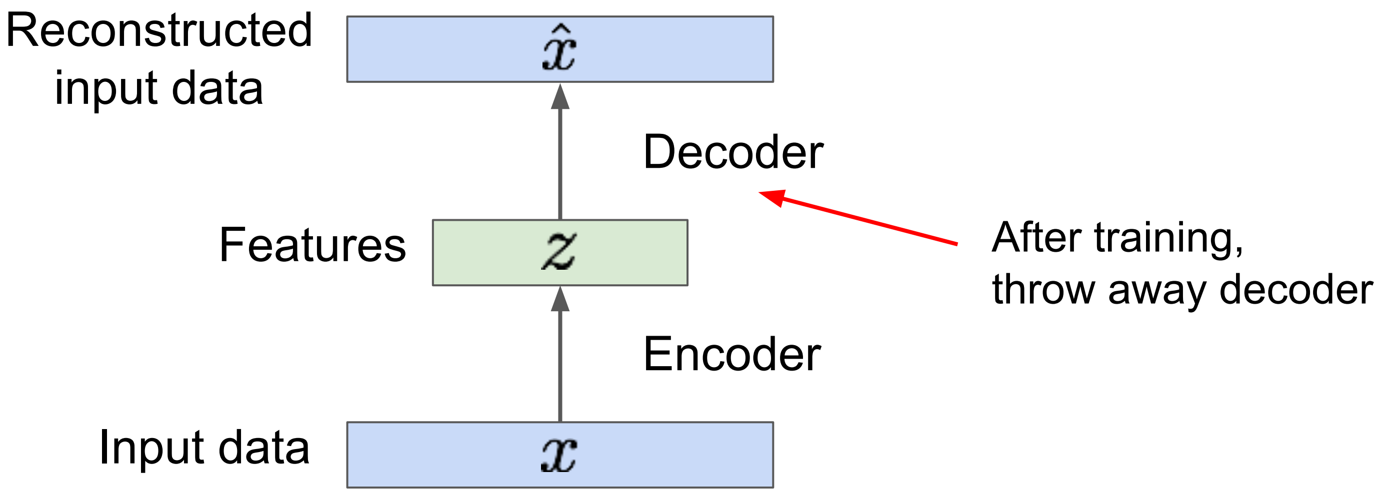

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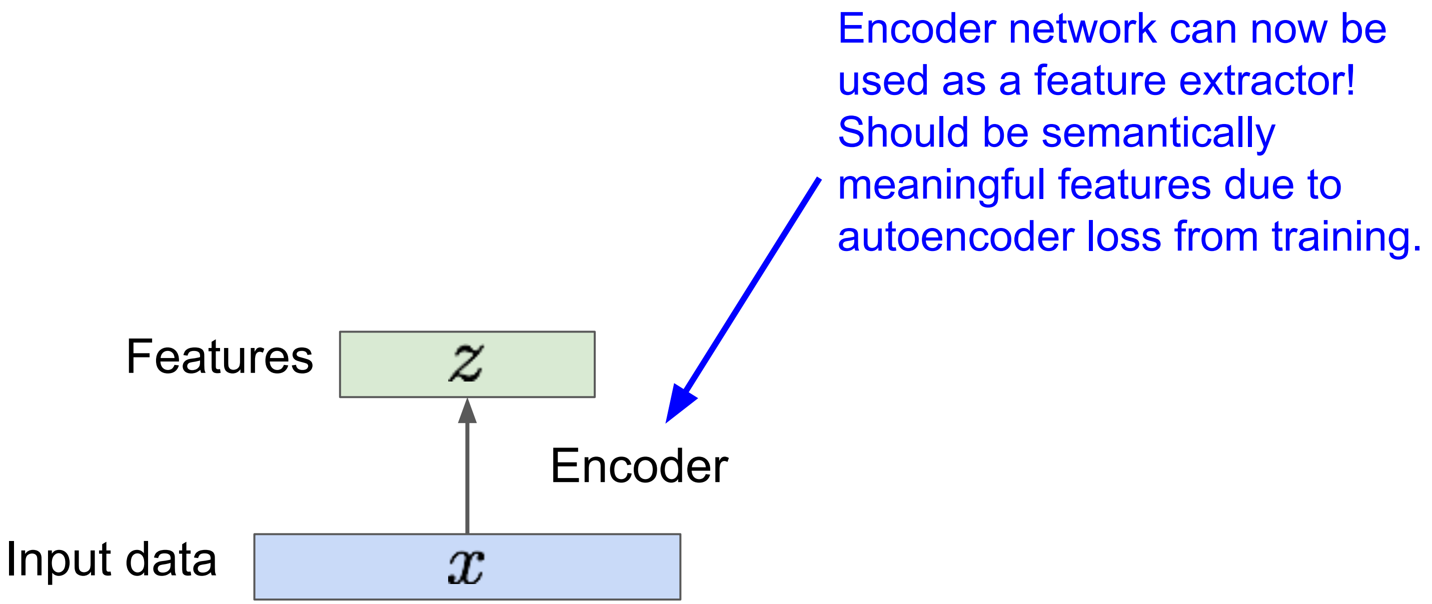

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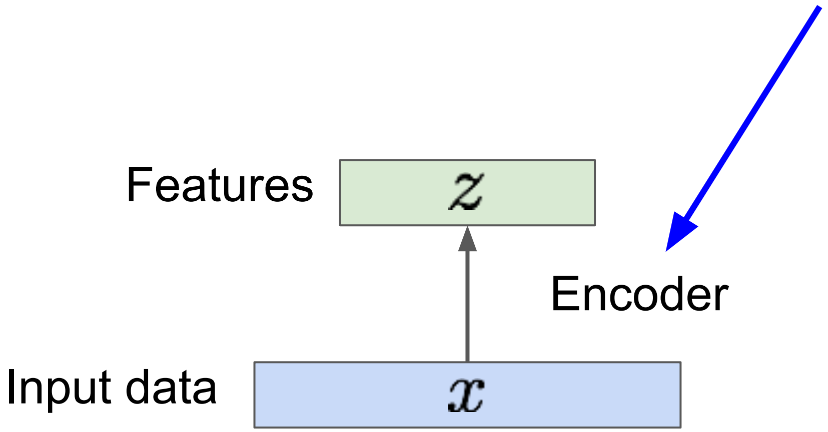
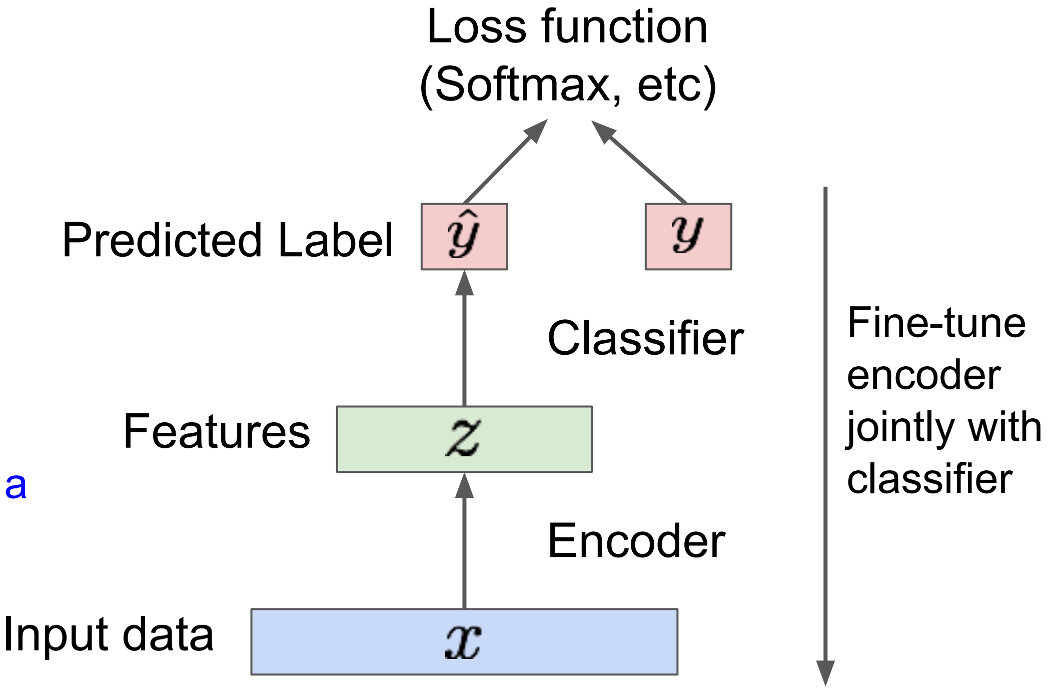


Encoder network can now be used as a feature extractor! Should be semantically meaningful features due to autoencoder loss from training.

Features can be used for clustering, retrieval (e.g. find the closest patient to this one), etc.

Representation learning: autoencoders

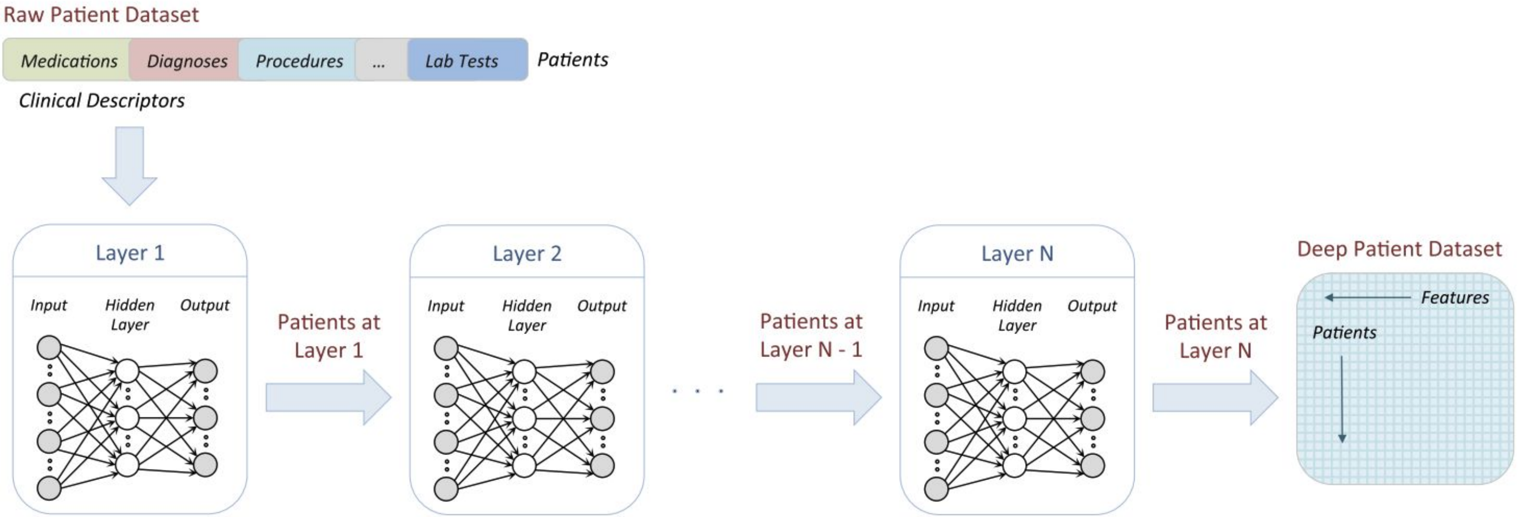
In supervised learning tasks, an encoder trained in an unsupervised way (potentially on larger amounts of data) can also be used as a feature extractor for the task, or to initialize a supervised model



Miotto 2016

- Used stack of denoising autoencoders (add noise to inputs to avoid overfitting) to learn feature representation from EHR data of 700,000 patients from Mount Sinai

- Used learned feature representation for downstream disease classification tasks

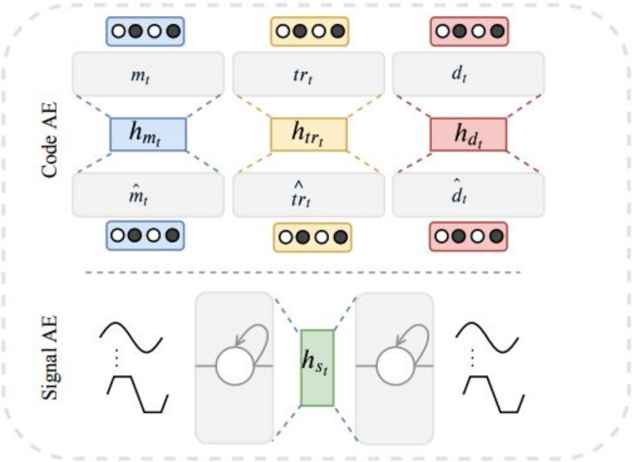


Miotti et al. Deep Patient: An Unsupervised Representation to Predict the Future of Patients from the Electronic Health Records, 2016.

Darabi 2019

- Autoencoder-based unsupervised representation learning for **multimodal data** of 200,000 records from 250 hospital sites (eICU collaborative Research Database)

- Used feature representation to train models for downstream mortality, readmission prediction tasks



Darabi et al. Unsupervised Representation for EHR Signals and Codes as Patient Status Vector, 2019.

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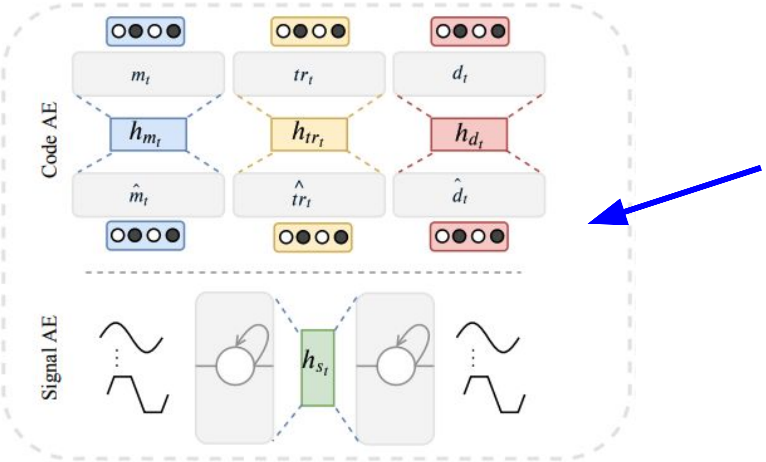

Autoencoder for each code-based modality (e.g. medication, treatment, diagnosis), and signal time-series (e.g. heart rate)

Darabi et al. Unsupervised Representation for EHR Signals and Codes as Patient Status Vector, 2019.

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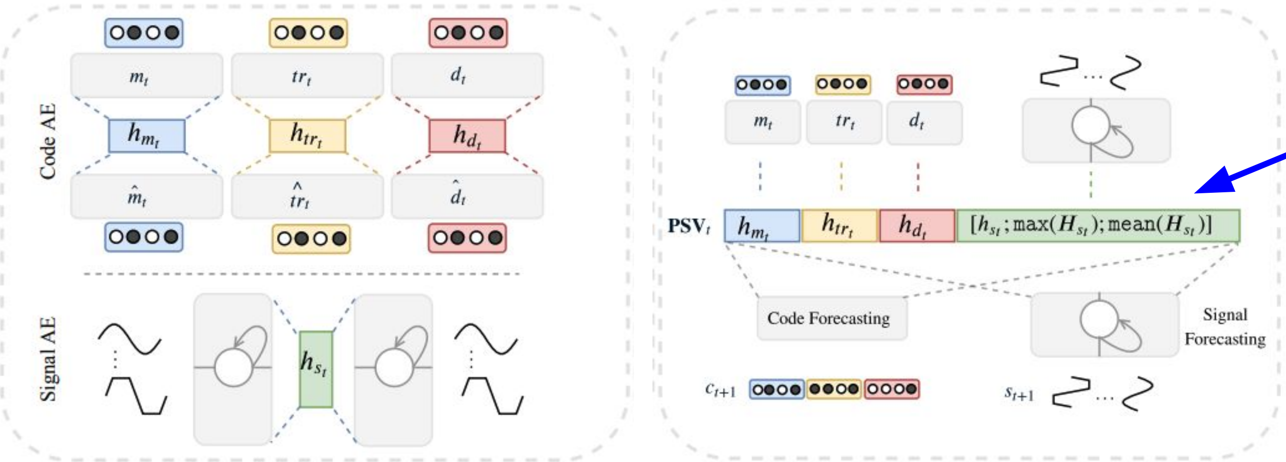
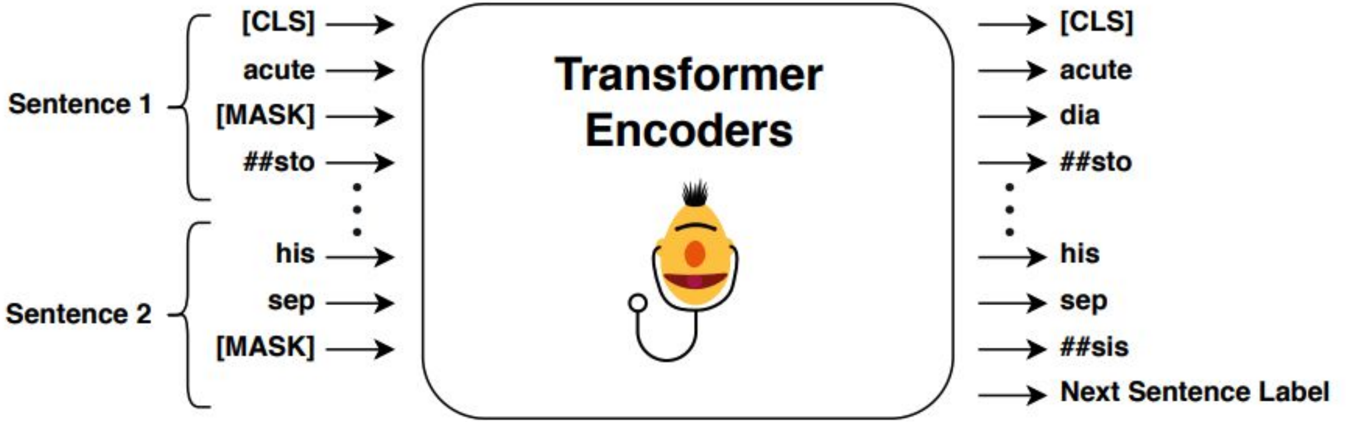


Concatenate feature representations from each autoencoder, and further fine-tune on predicting future elements in data

Darabi et al. Unsupervised Representation for EHR Signals and Codes as Patient Status Vector, 2019.

Aside: self-supervised learning

- Also learns representations without external (e.g., manually provided) labels, but instead using labels generated from inherent structure in the data
- Remember BERT training



Huang et al. ClinicalBert: Modeling Clinical Notes and Predicting Hospital Readmission, 2019.

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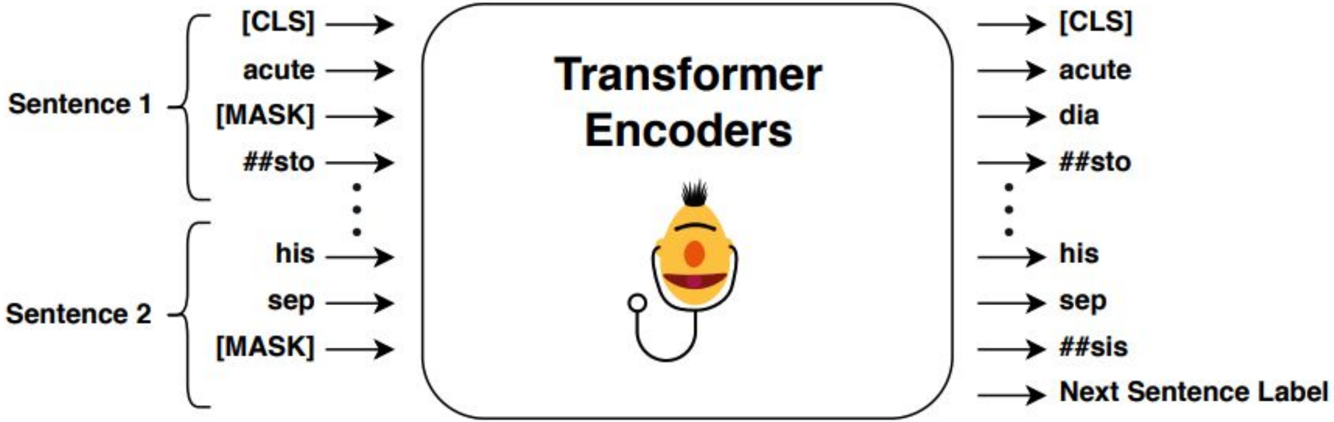


Also a lot of recent work in contrastive learning. E.g., two transformed versions of an image should have <u>similar</u> representations to each other, and <u>different</u> from transformed versions of other images

Huang et al. ClinicalBert: Modeling Clinical Notes and Predicting Hospital Readmission, 2019.

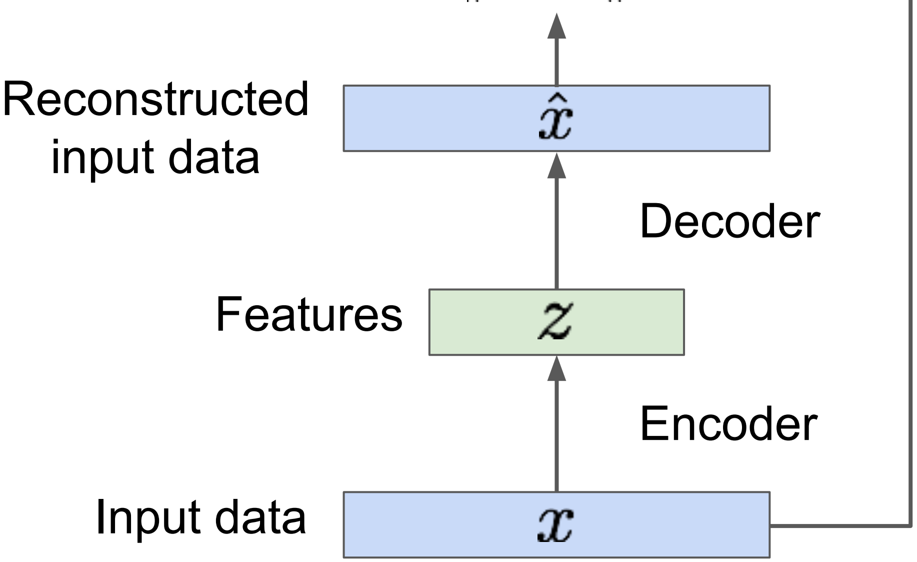
Representation learning: autoencoders

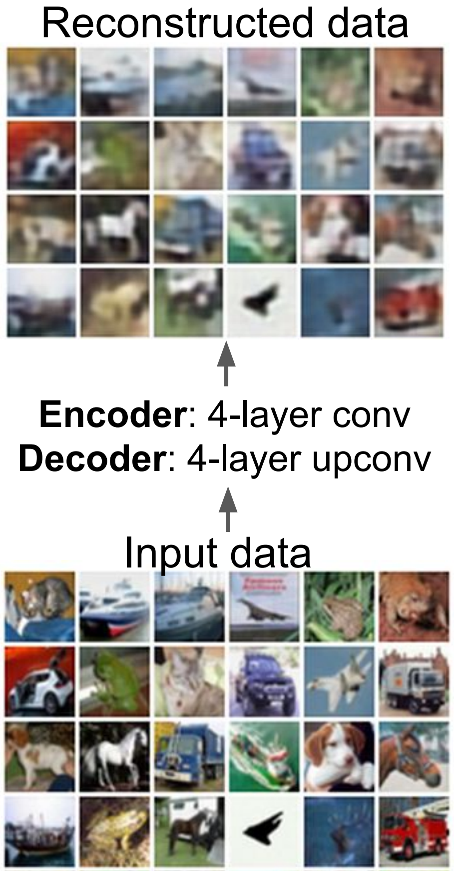
Train such that features can be used to reconstruct original data

Doesn't use labels! -> unsupervised

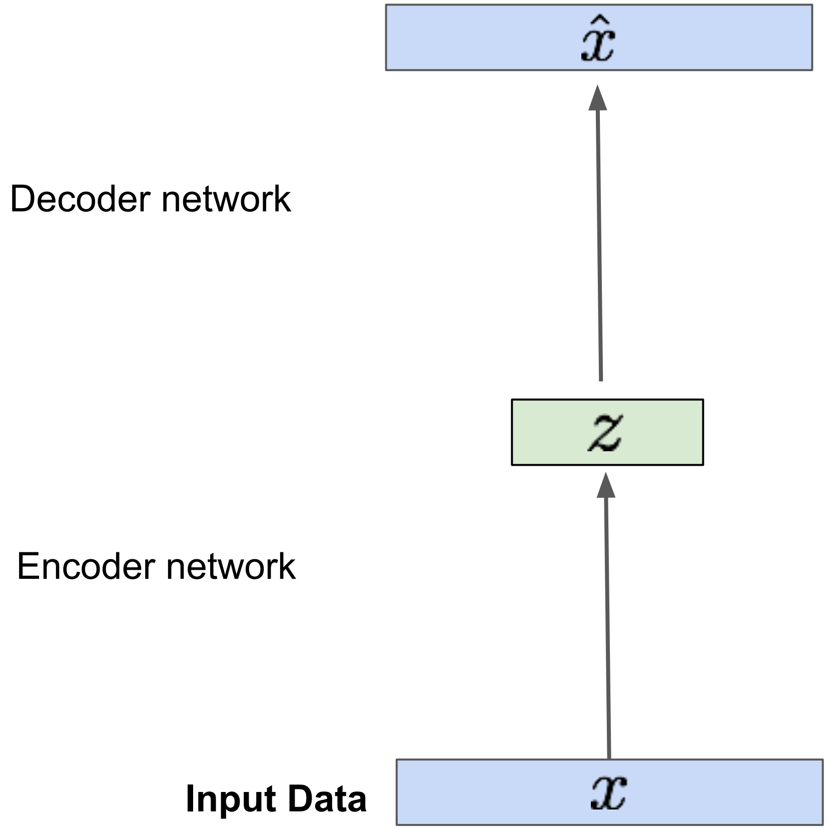
L2 Loss function:

$$\|x - \hat{x}\|^2$$





Probabilistic version: variational autoencoder



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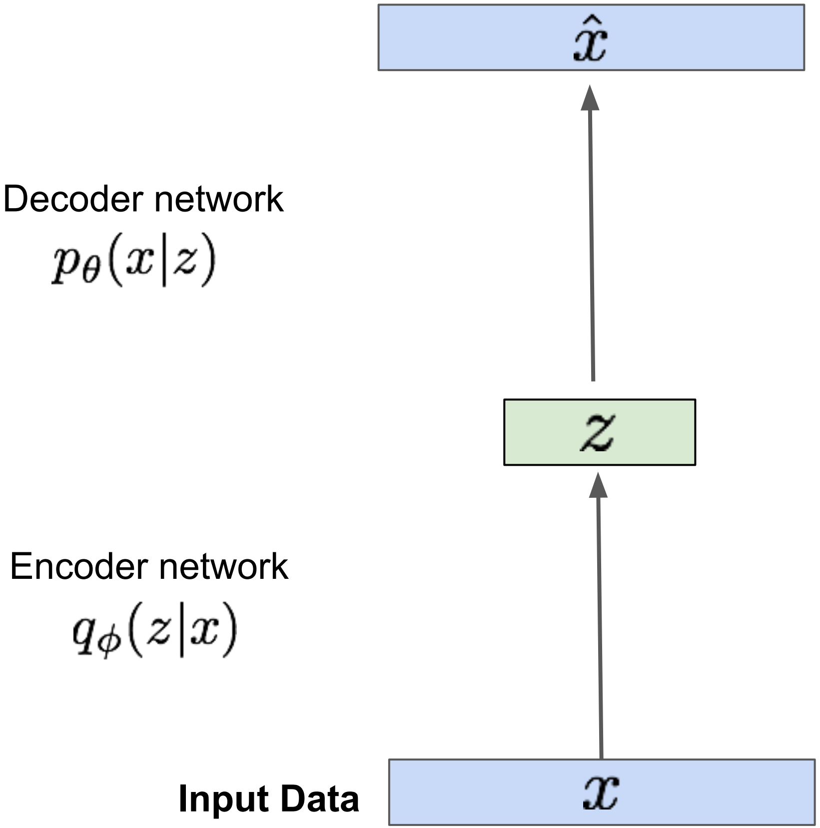

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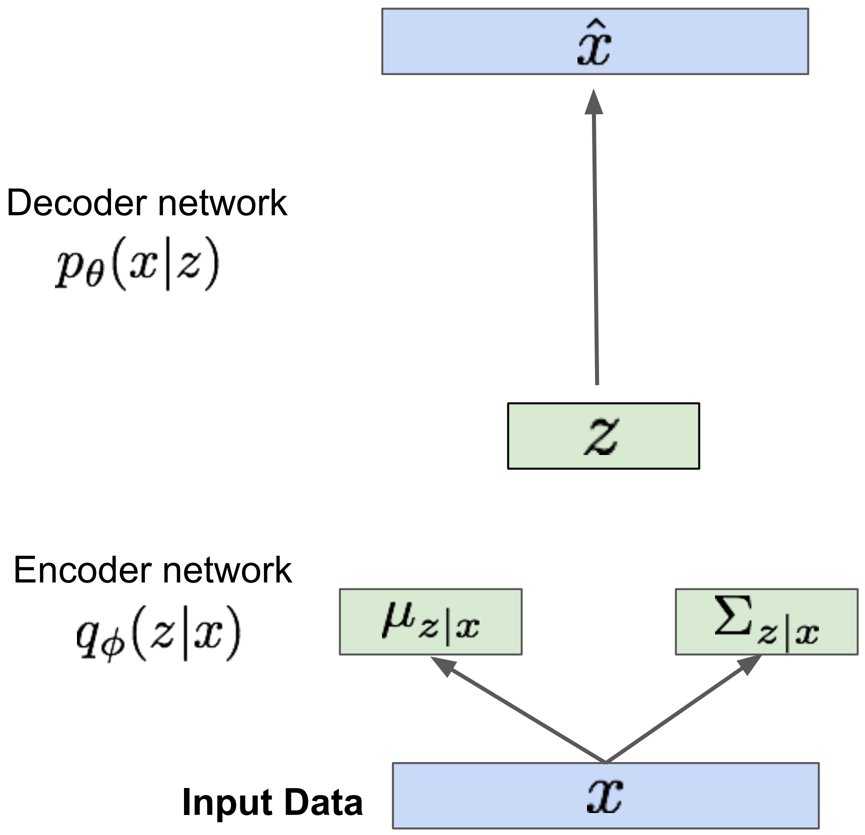

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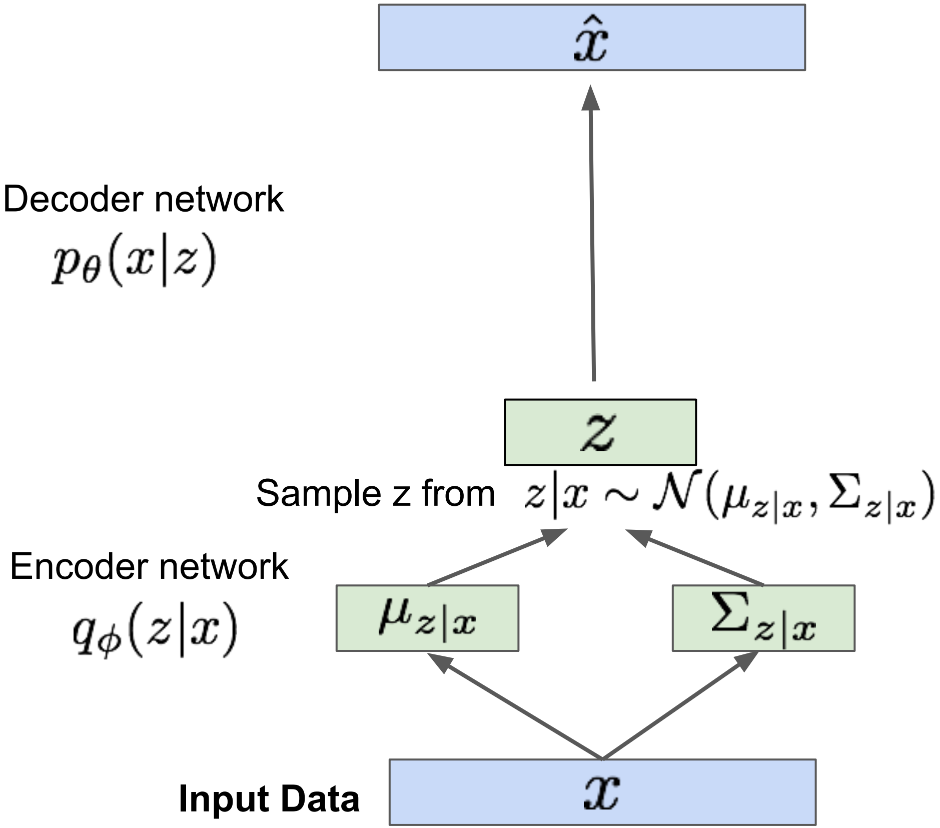

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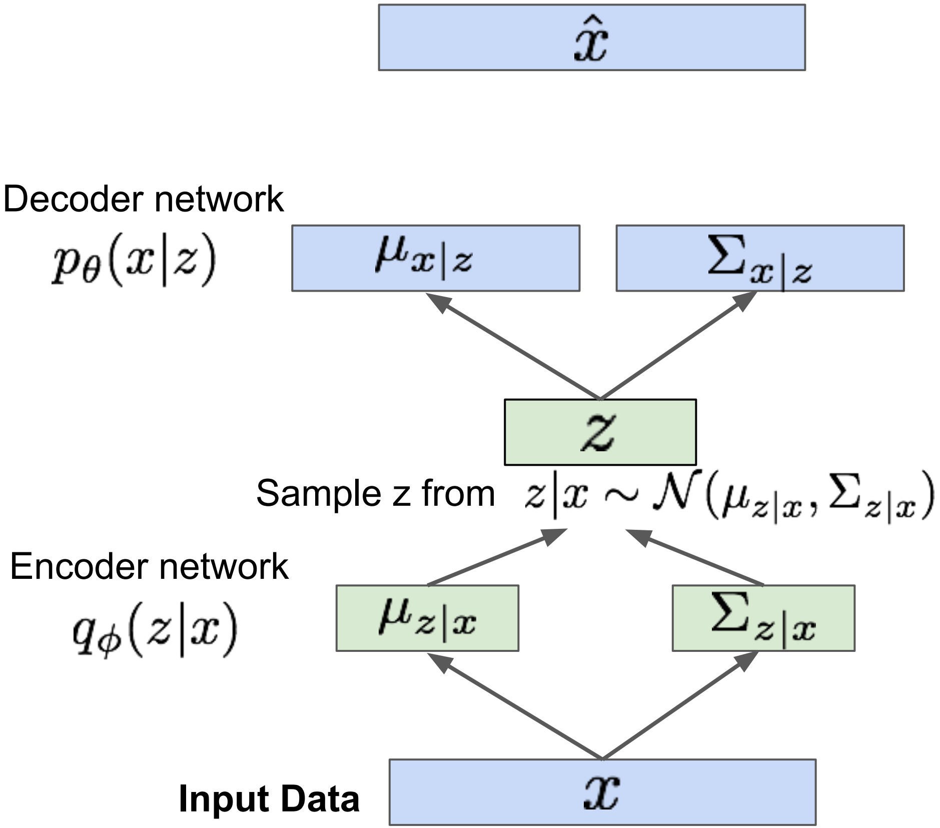

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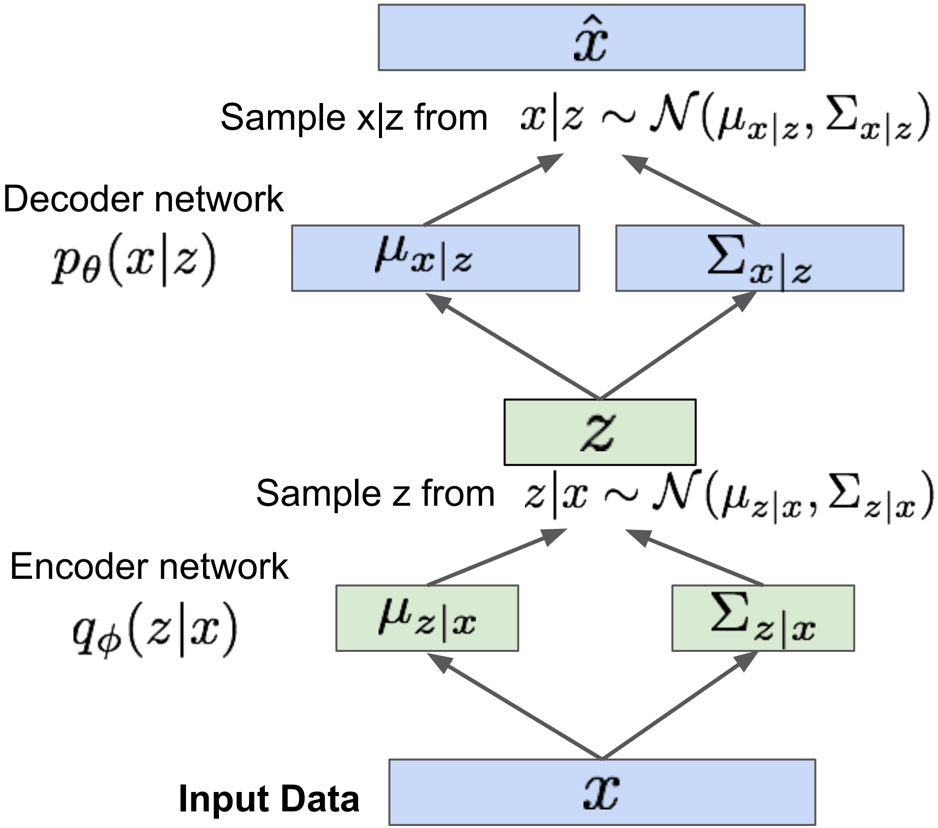
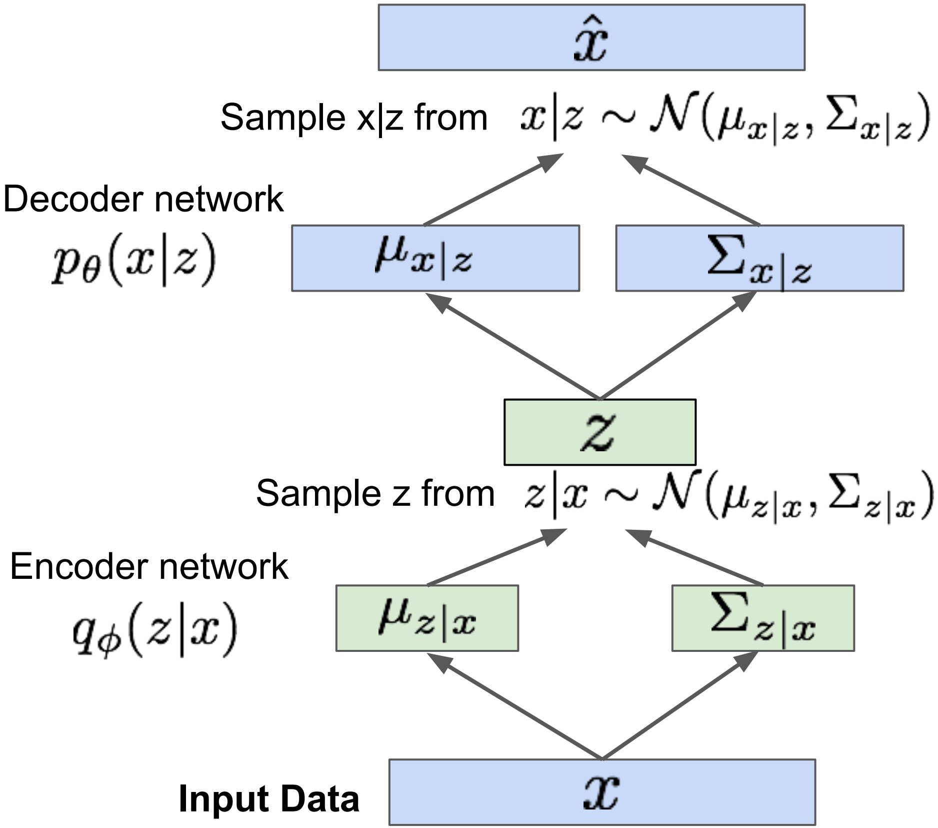


Probabilistic version: variational autoencoder

Loss function

$$\underbrace{\mathbf{E}_z\left[\log p_\theta(x^{(i)} \mid z)\right] - D_{KL}(q_\phi(z \mid x^{(i)}) \,||\, p_\theta(z))}_{\mathcal{L}(x^{(i)}, \theta, \phi)}$$



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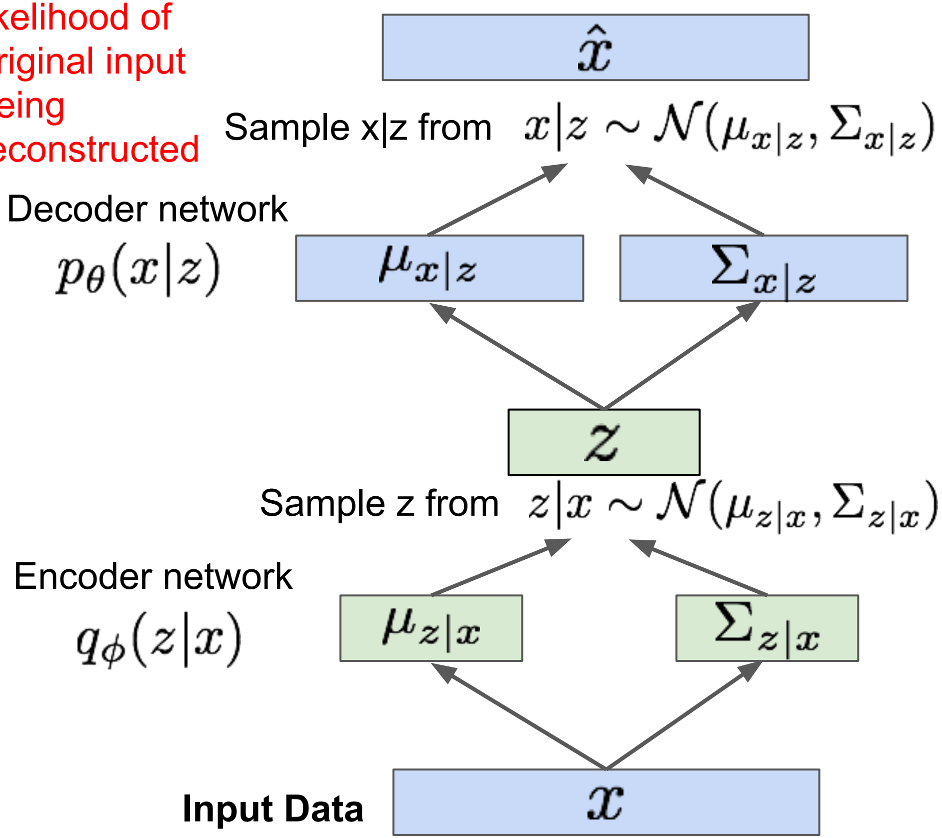
Maximize likelihood of original input being reconstructed



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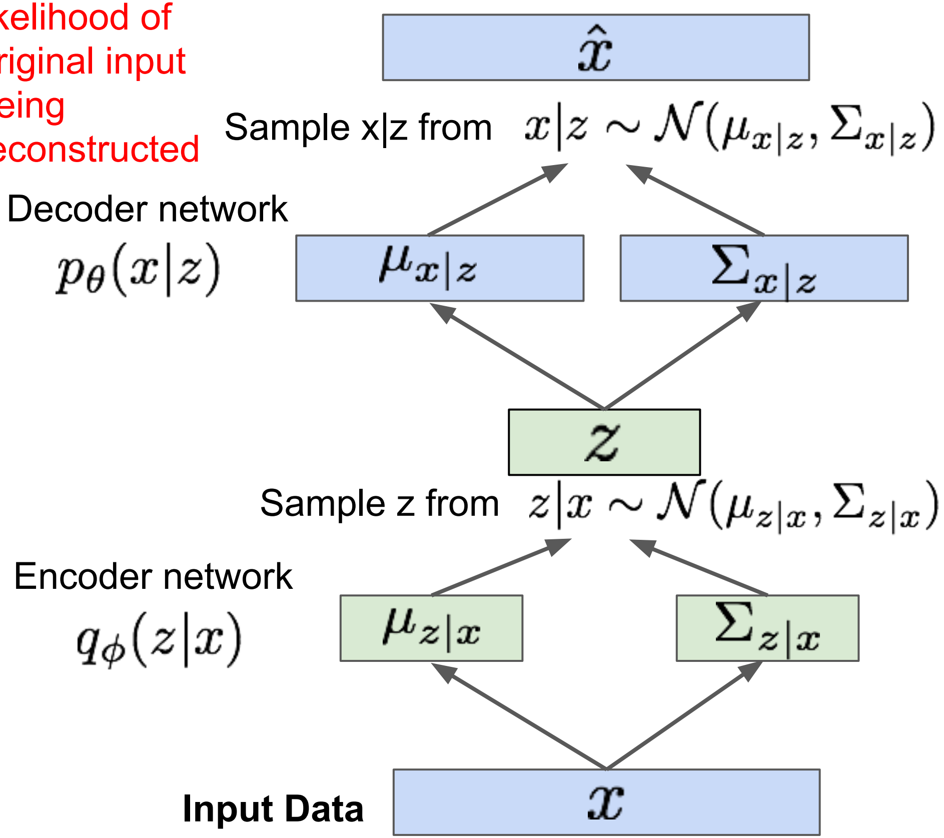
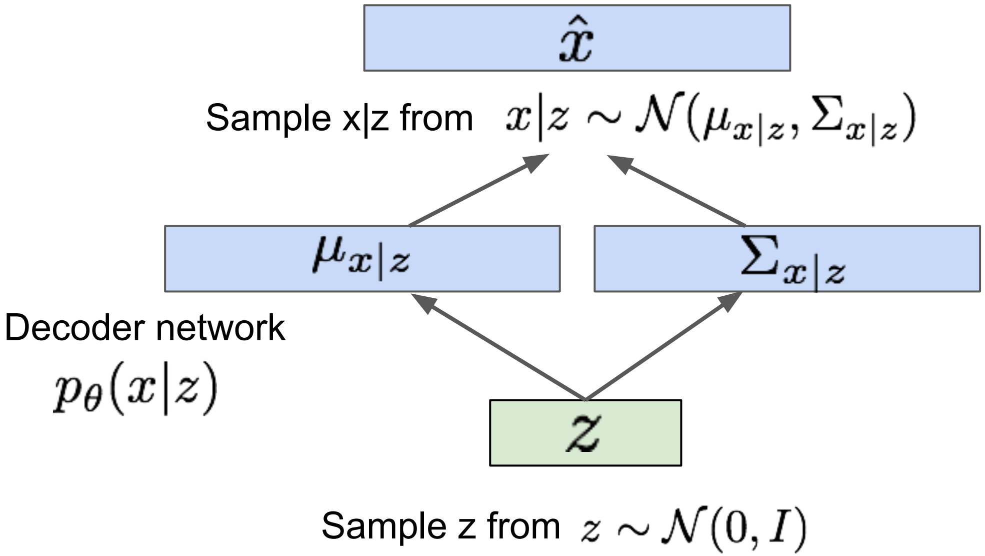
Maximize likelihood of original input being reconstructed

Make output distribution of encoder close to a prior



Since variational autoencoders learn distribution of the data, can also be used to generate new (synthetic) data

Use decoder network. Now sample z from prior!



Kingma and Welling, “Auto-Encoding Variational Bayes”, ICLR 2014

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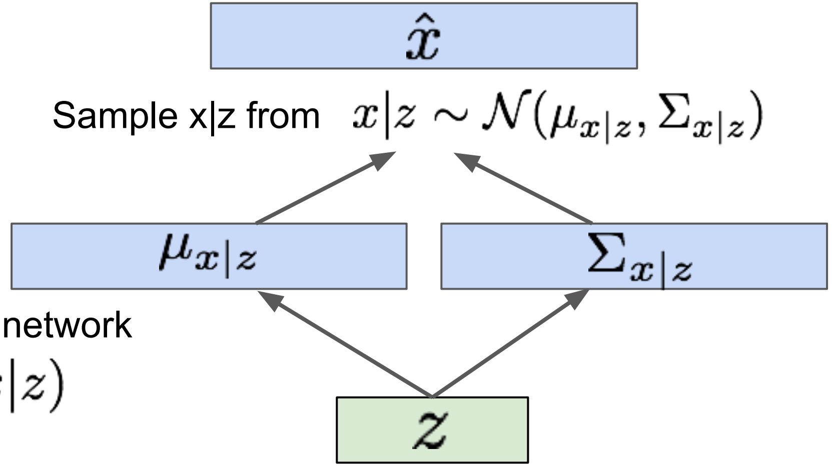
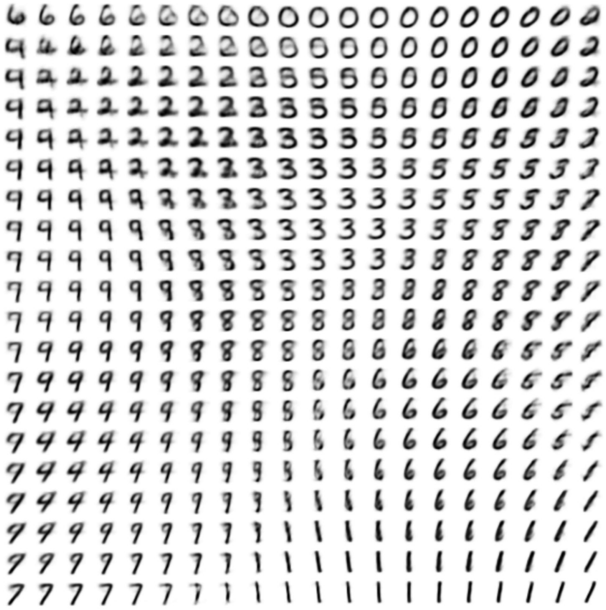
Sample x|z from $x|z \sim \mathcal{N}(\mu_{x|z}, \Sigma_{x|z})$



Decoder network

$p_\theta(x|z)$

Sample z from $z \sim \mathcal{N}(0, I)$



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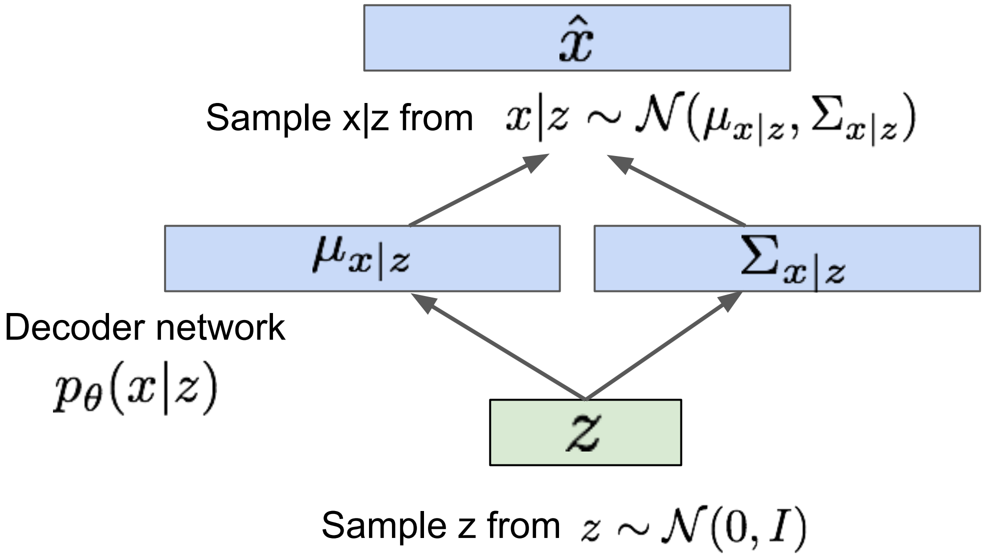

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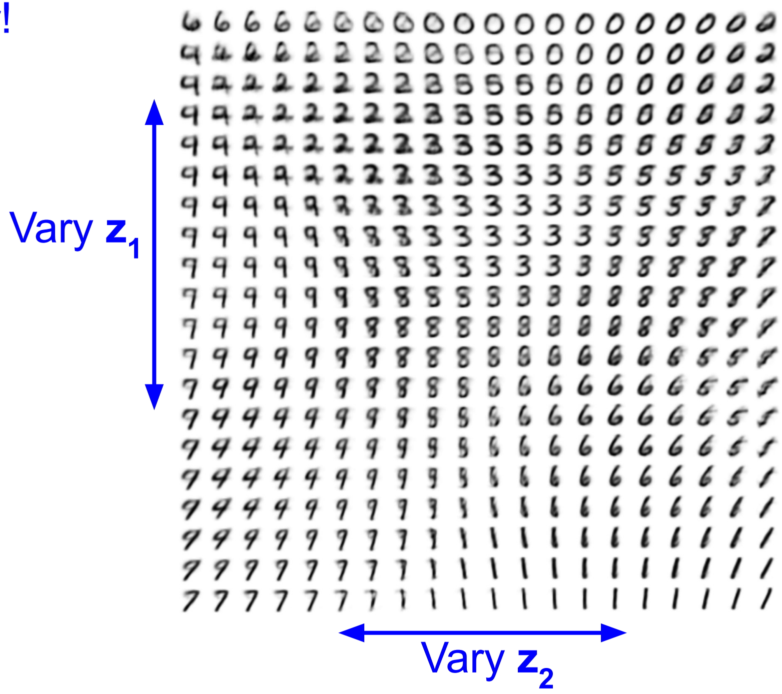
Data manifold for 2-d **z**



Since variational autoencoders learn distribution of the data, can also be used to generate new (synthetic) data

Different dimensions of **z** encode interpretable factors of variation

Degree of smile

Vary $\mathbf{z}_1$

Vary $\mathbf{z}_2$

Head pose

Kingma and Welling, “Auto-Encoding Variational Bayes”, ICLR 2014

Another approach for learning to generate data: generative adversarial networks (GANs)

Motivation: Want to sample (generate data) from complex, high-dimensional training distribution. No direct way to do this!

Solution: Sample from a simple distribution, e.g. random noise. Learn transformation to training distribution.

Q: What can we use to represent this complex transformation?

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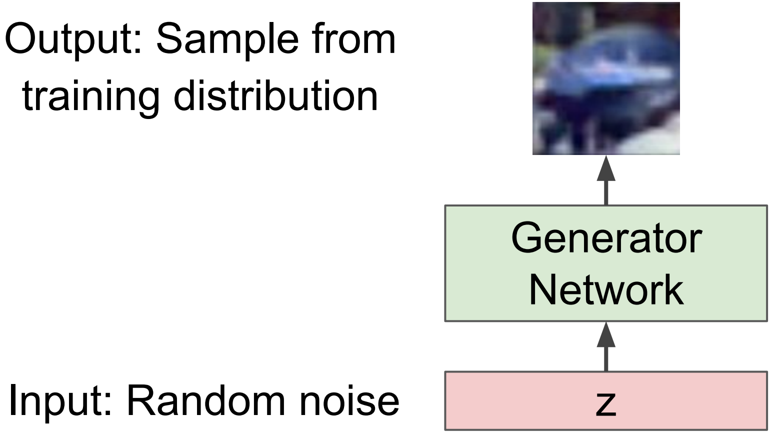

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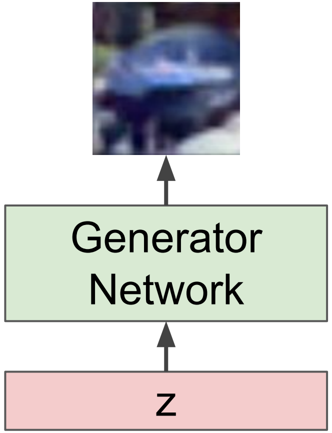
If goal is generating high quality samples, most current state-of-the-art approaches based on this

Output: Sample from training distribution

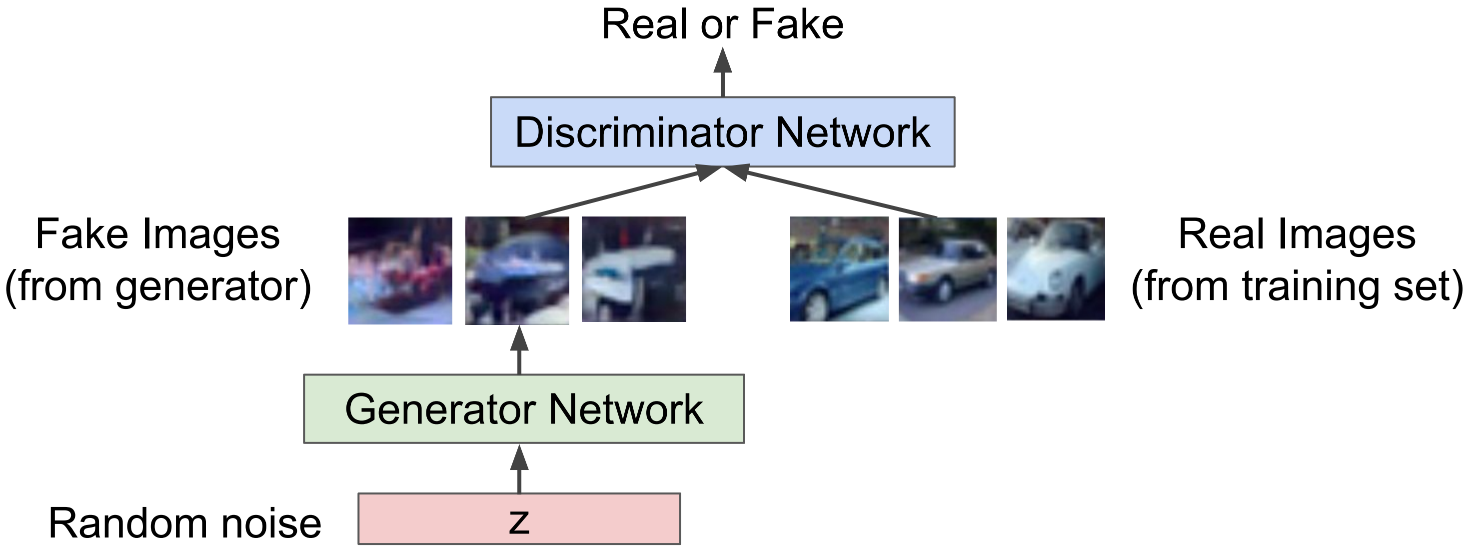


Input: Random noise

Training GANs: Two-player game

Ian Goodfellow et al., “Generative Adversarial Nets”, NIPS 2014

Generator network: try to fool the discriminator by generating real-looking images
Discriminator network: try to distinguish between real and fake images



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Discriminator network: try to distinguish between real and fake images

Train jointly in **minimax game**

Minimax objective function:

$$\min_{\theta_g} \max_{\theta_d} \left[\mathbb{E}_{x \sim p_{data}} \log D_{\theta_d}(x) + \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z))) \right]$$

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Discriminator network: try to distinguish between real and fake images

Train jointly in **minimax game**

Minimax objective function:

Discriminator outputs likelihood in (0,1) that image is real

$$\min_{\theta_g} \max_{\theta_d} \left[\mathbb{E}_{x \sim p_{data}} \log \underbrace{D_{\theta_d}(x)} + \mathbb{E}_{z \sim p(z)} \log(1 - \underbrace{D_{\theta_d}(G_{\theta_g}(z))}) \right]$$

Discriminator output for real data x

Discriminator output for generated fake data G(z)

Training GANs: Two-player game

Ian Goodfellow et al., “Generative Adversarial Nets”, NIPS 2014

Generator network: try to fool the discriminator by generating real-looking images
Discriminator network: try to distinguish between real and fake images

Train jointly in **minimax game**

Minimax objective function:

Discriminator outputs likelihood in (0,1) that image is real

$$\min_{\theta_g} \max_{\theta_d} \left[\mathbb{E}_{x \sim p_{data}} \log \underbrace{D_{\theta_d}(x)} + \mathbb{E}_{z \sim p(z)} \log(1 - \underbrace{D_{\theta_d}(G_{\theta_g}(z))}) \right]$$

Discriminator output for real data x

Discriminator output for generated fake data G(z)

- Discriminator (θ_d) wants to **maximize objective** such that D(x) is close to 1 (real) and D(G(z)) is close to 0 (fake)
- Generator (θ_g) wants to **minimize objective** such that D(G(z)) is close to 1 (discriminator is fooled into thinking generated G(z) is real)

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Alternate between:

1. **Gradient ascent** on discriminator

$$\max_{\theta_d} \left[\mathbb{E}_{x \sim p_{data}} \log D_{\theta_d}(x) + \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z))) \right]$$

2. **Gradient descent** on generator

$$\min_{\theta_g} \mathbb{E}_{z \sim p(z)} \log(1 - D_{\theta_d}(G_{\theta_g}(z)))$$

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$$\max_{\theta_g} \mathbb{E}_{z \sim p(z)} \log(D_{\theta_d}(G_{\theta_g}(z)))$$

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Aside: Jointly training two networks is challenging, can be unstable. Lots of active research to improve GAN training.

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Putting it together: GAN training algorithm

for number of training iterations **do**

  for k steps **do**

  - Sample minibatch of m noise samples $\{\boldsymbol{z}^{(1)}, \dots, \boldsymbol{z}^{(m)}\}$ from noise prior $p_g(\boldsymbol{z})$.
  - Sample minibatch of m examples $\{\boldsymbol{x}^{(1)}, \dots, \boldsymbol{x}^{(m)}\}$ from data generating distribution $p_{\text{data}}(\boldsymbol{x})$.
  - Update the discriminator by ascending its stochastic gradient:

$$\nabla_{\theta_d} \frac{1}{m} \sum_{i=1}^{m} \left[\log D_{\theta_d}(x^{(i)}) + \log(1 - D_{\theta_d}(G_{\theta_g}(z^{(i)}))) \right]$$

  end for

  - Sample minibatch of m noise samples $\{\boldsymbol{z}^{(1)}, \dots, \boldsymbol{z}^{(m)}\}$ from noise prior $p_g(\boldsymbol{z})$.
  - Update the generator by ascending its stochastic gradient (improved objective):

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end for

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Putting it together: GAN training algorithm

Some find k=1 more stable, others use k > 1, no best rule.

More recent GAN variants alleviate this problem, better stability!

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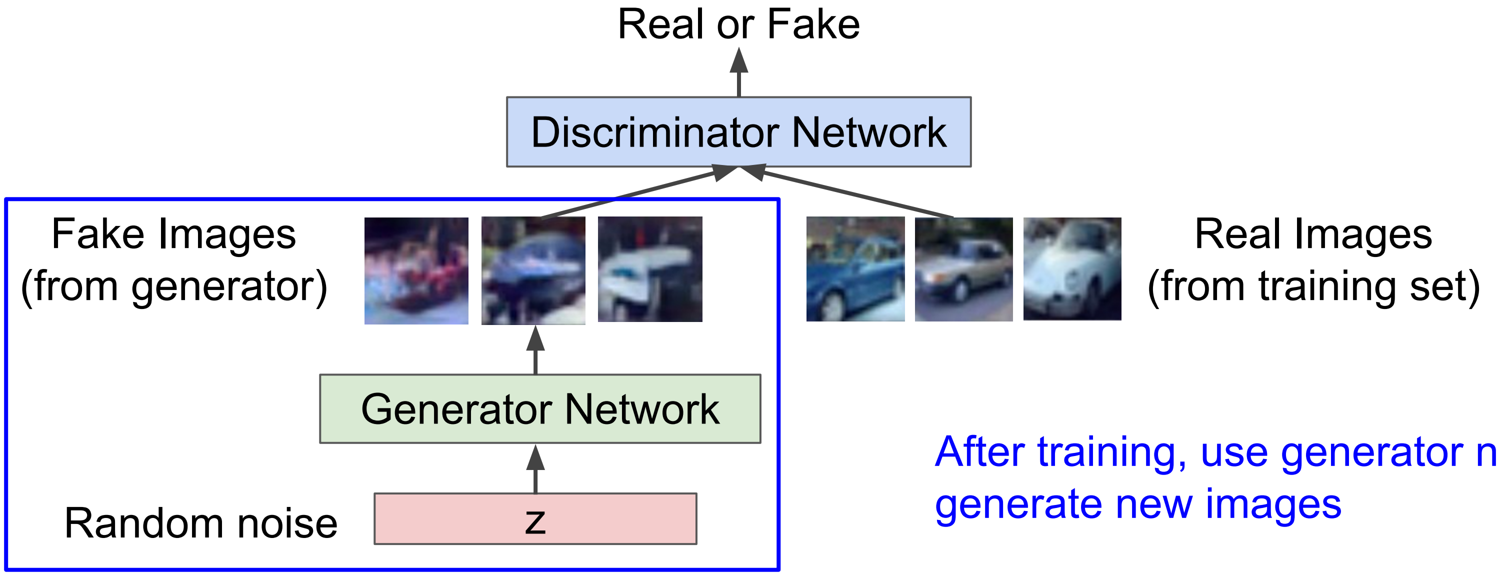
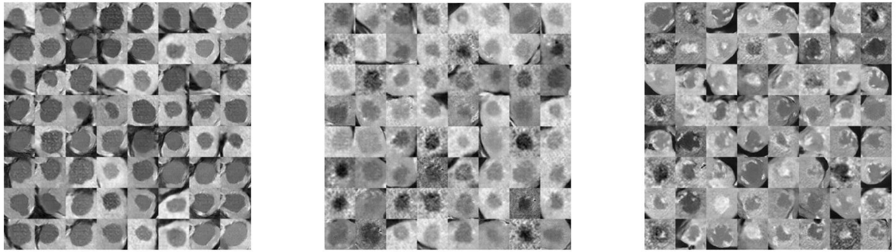
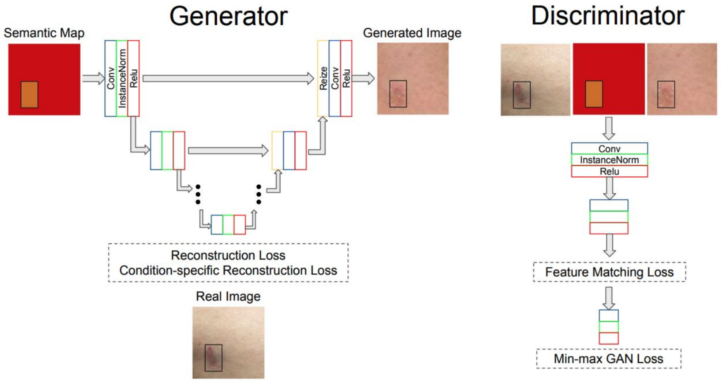


After training, use generator network to generate new images

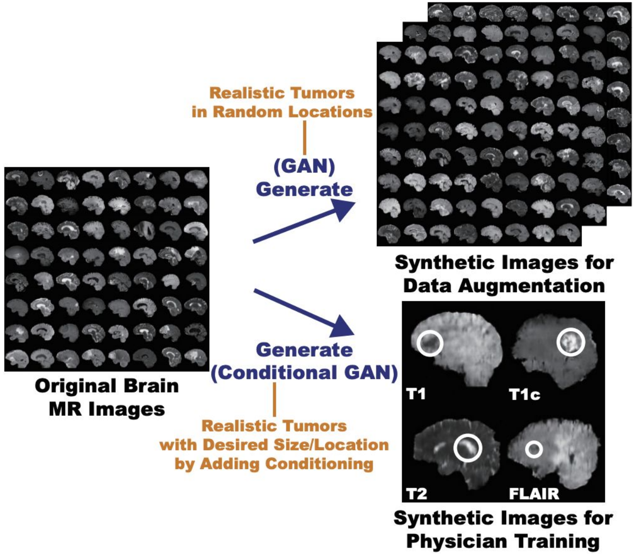
Example: GAN-based medical image synthesis



Liver lesions of different types (Frid-Adar 2018)



Dermatology lesions (Ghorbani 2019)



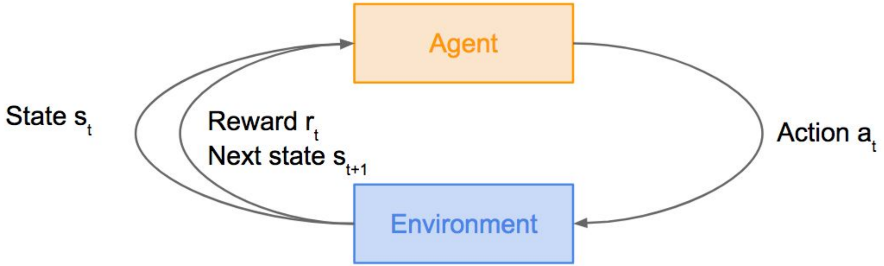
Brain MRIs with lesions (Han 2018)

Can be used for data augmentation!

A third paradigm of learning: reinforcement learning

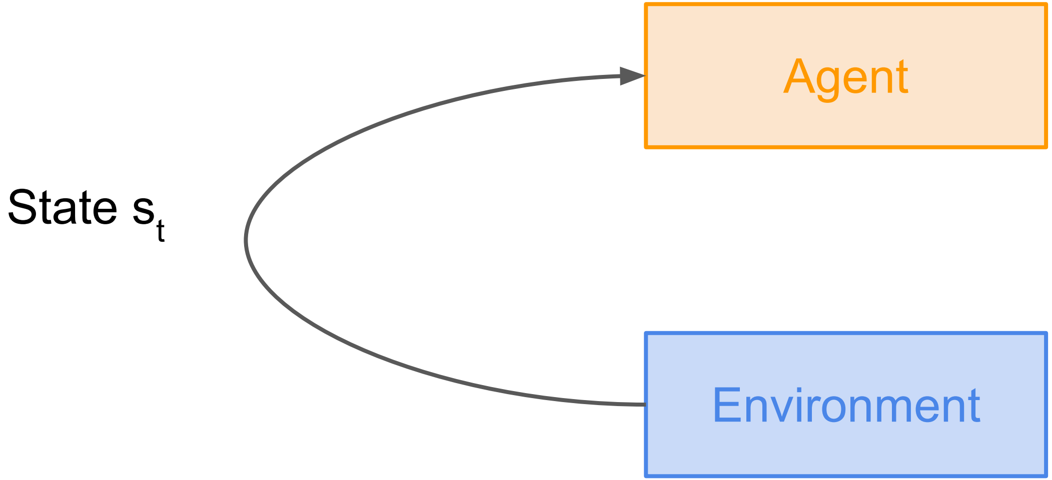
Problems involving an **agent** interacting with an **environment**, which provides numeric **reward** signals

Goal: Learn how to take actions in order to maximize reward

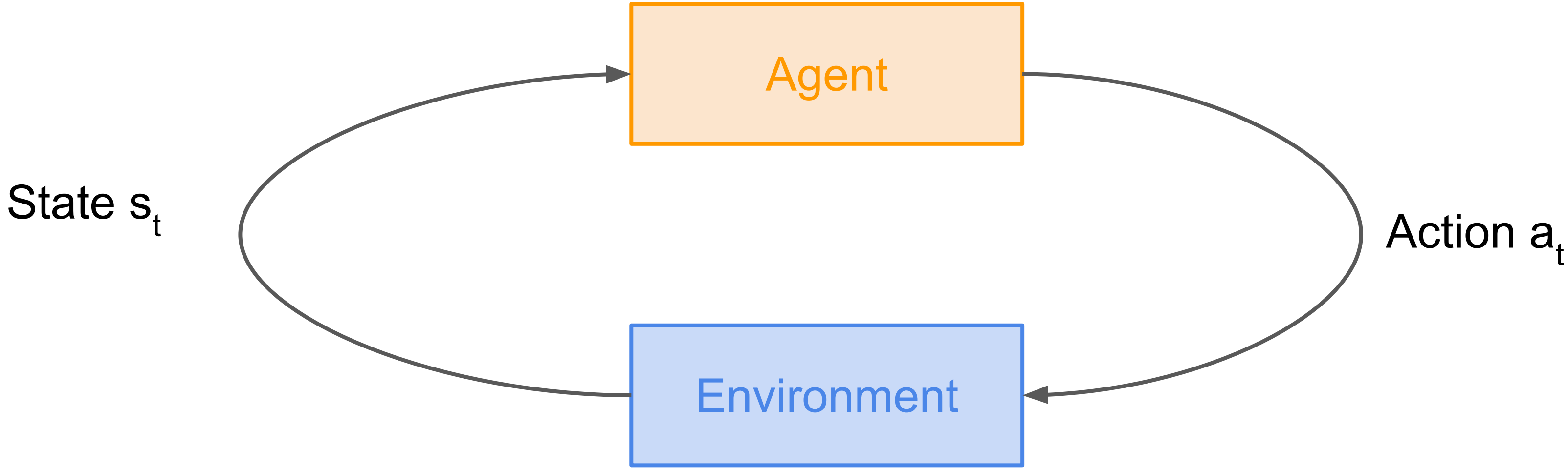


Reinforcement learning

Reinforcement learning



Reinforcement learning



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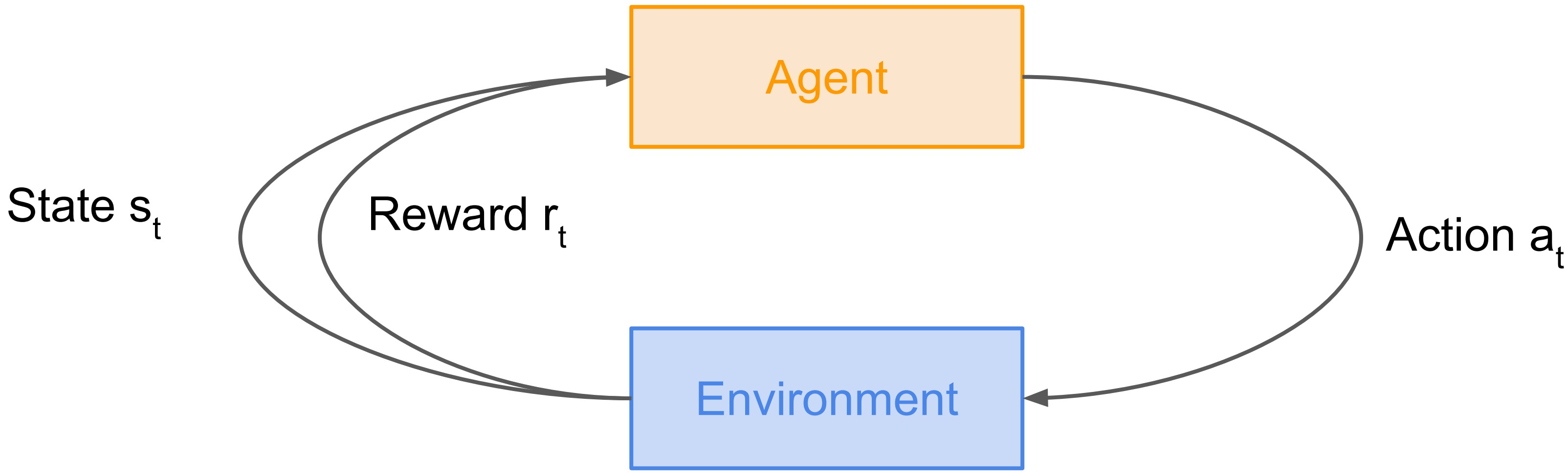

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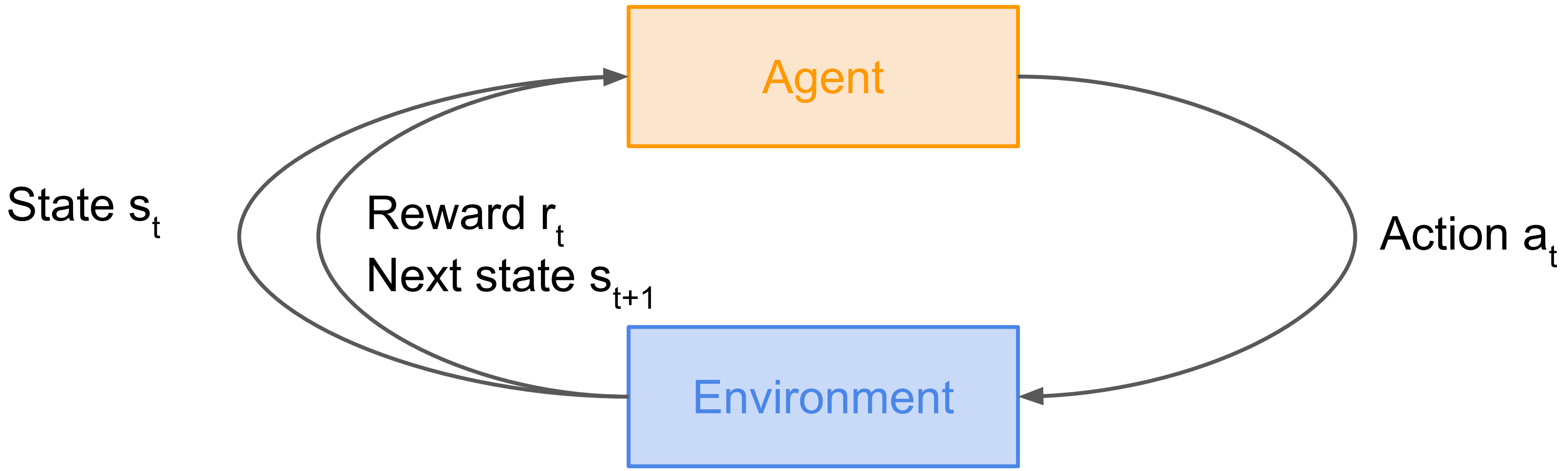

Q-learning (one class of RL methods)

Learn a function (called Q-function) to estimate the expected future reward from taking a particular action from any given state:

$$Q(s, a; \theta)$$

function parameters (weights)

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If the function is a deep neural network => **deep q-learning**!

[Mnih et al. NIPS Workshop 2013; Nature 2015]

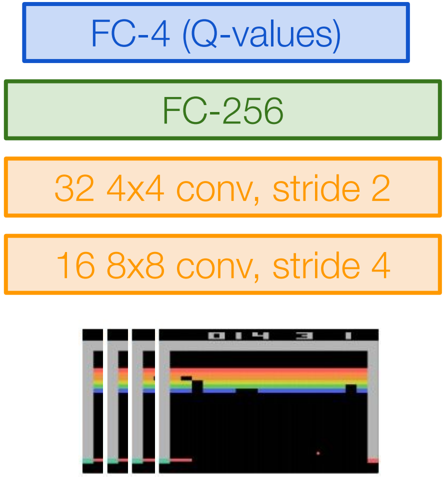
Famous example: playing Atari games

Objective: Complete the game with the highest score

State: Raw pixel inputs of the game state
Action: Game controls e.g. Left, Right, Up, Down
Reward: Score increase/decrease at each time step

Q-network architecture

$Q(s, a; \theta)$:
neural network
with weights θ



Current state s_t: 84x84x4 stack of last 4 frames
(after RGB->grayscale conversion, downsampling, and cropping)

[Mnih et al. NIPS Workshop 2013; Nature 2015]

Q-network architecture

$Q(s, a; \theta)$:
neural network
with weights θ

Output expected future reward from taking each of the 4 possible actions

FC-4 (Q-values)

FC-256

32 4x4 conv, stride 2

16 8x8 conv, stride 4

Current state s_t: 84x84x4 stack of last 4 frames
(after RGB->grayscale conversion, downsampling, and cropping)

Policy gradients (another class of RL methods)

What is a problem with Q-learning?
The Q-function can be very complicated!

Example: a robot grasping an object has a very high-dimensional state => hard to learn exact value of every (state, action) pair

Policy gradients

What is a problem with Q-learning?
The Q-function can be very complicated!

Example: a robot grasping an object has a very high-dimensional state => hard to learn exact value of every (state, action) pair

But the policy can be much simpler: just close your hand
Can we learn a policy directly, e.g. finding the best policy from a collection of policies?

Policy gradients

Formally, let's define a class of parameterized policies: $\Pi = \{\pi_\theta, \theta \in \mathbb{R}^m\}$

For each policy, define its value:

$$J(\theta) = \mathbb{E}\left[\sum_{t\geq 0} \gamma^t r_t | \pi_\theta\right]$$

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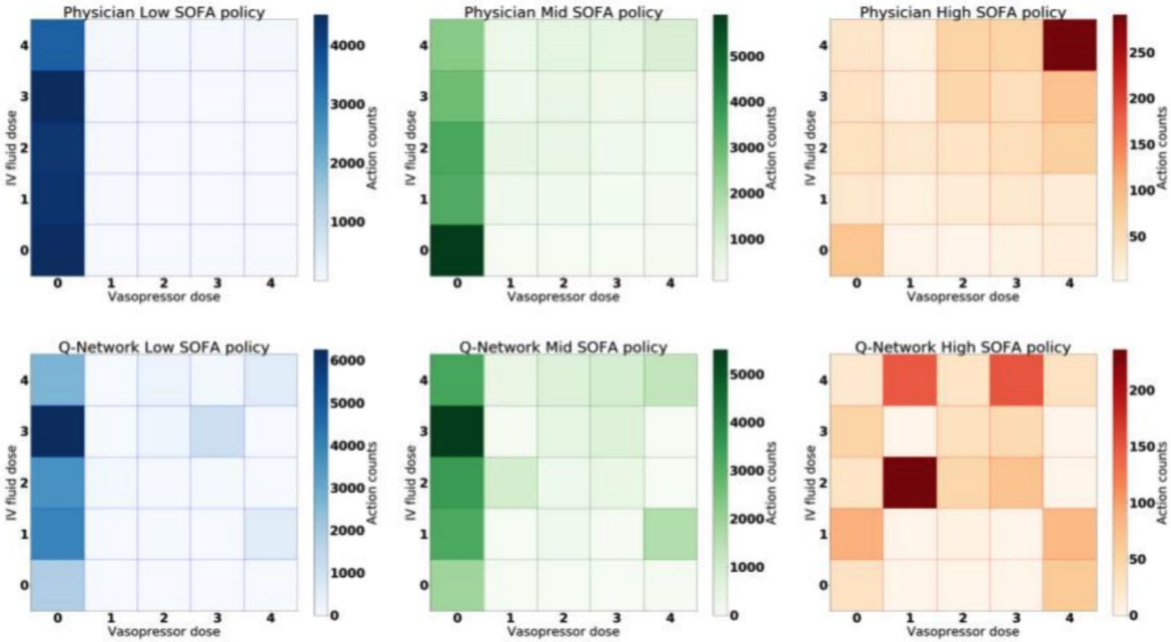
How can we do this?

Gradient ascent on policy parameters!

Example: Raghu et al. 2017

Learned a Q-learning based policy to take treatment actions for sepsis patients, using the MIMIC dataset

5x5 possible policy actions at any timestep



Raghu et al. Deep Reinforcement Learning for Sepsis Treatment, 2017.

Next time

- Your milestone presentations!