King Abdullah University of Science and Technology

# Studying Noise Sensitivity of Deep Neural Networks

Prof. Bernard Ghanem, Assoc. Prof. of EE & CS

**KAUST** 

# Main Research Themes @ IVUL

Activity Understanding	Vision for Automated Navigation	Fundamentals
<ul> <li>Activity Detection</li> <li>Efficient Search</li> <li>Object Tracking</li> </ul>	<ul><li>Sim4CV</li><li>Transfer Learning</li><li>Applications</li></ul>	<ul> <li>Optimization for CV&amp;ML (sparse, low-rank, integer)</li> <li>Deep DNN Understanding</li> </ul>
	DRIVING	$\mathbf{x} \sim \mathcal{N}(\hat{\mathbf{x}}, \Sigma_n)  \operatorname{Linear} \stackrel{1}{} \operatorname{ReLU} \stackrel{2}{} \operatorname{Linear} \stackrel{3}{} g(\mathbf{x})$
Franker (2017) Specificity December 2017 Specificity December 2017	Our controller	$\min_{\mathbf{x}} f(\mathbf{x})  \text{s.t. } \mathbf{x} \in \{1, -1\}^n; \mathbf{x} \in \Omega$
<b>ACTIVITYNET</b>		$\begin{array}{c} Soft (2 0 V) \\ \hline \\ F \\ F \\ F \\ F \\ I - th Phase \end{array} + \left( \begin{array}{c} Soft (2 0 V) \\ F \\ F \\ F \\ F \\ I - th Phase \end{array} \right) \left( \begin{array}{c} Soft (2 0 V) \\ F \\ $



#### **THEME: ACTIVITY UNDERSTANDING**





### **Fun Facts**







By 2017, online video will account for 74% of all online traffic<sup>3</sup> 55% of people watch videos online every day<sup>1</sup> 45% of people watch more than an hour of Facebook or YouTube videos a week<sup>2</sup>



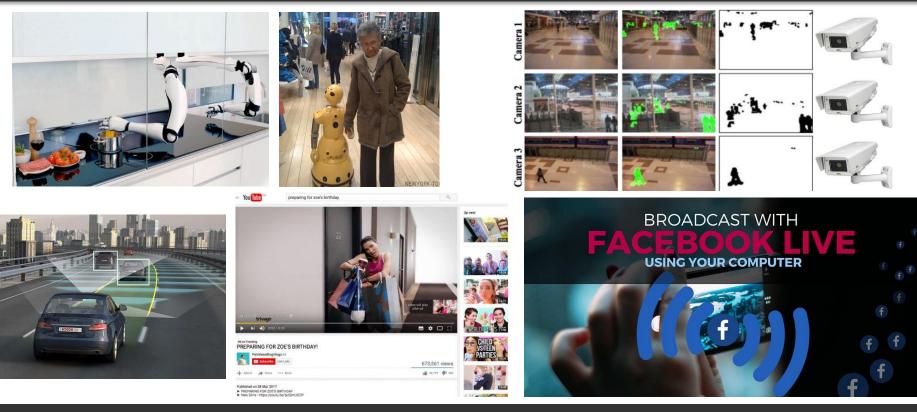
Almost 50% of internet users look for videos related to a product or service before visiting a store<sup>4</sup>

85% of Facebook video is watched without sound<sup>5</sup>

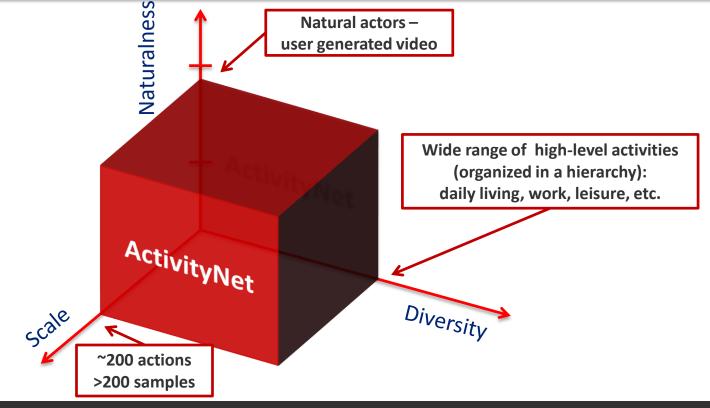
Source: 1) MWP Statistics, 2015; 2) HubSpot, 2016 3) KPCB, 2016 4) Google, 2016; 5) DIGIDAY, 2016



# Applications of Activity Understanding











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People Download

About

#### A Large-Scale Video Benchmark for Human Activity Understanding

Our benchmark aims at covering a wide range of complex human activities that are of interest to people in their daily living. We illustrate three scenarios in which ActivityNet can be used to compare algorithms for human activity understanding: global video classification,trimmed activity classification and activity detection.





Google Faculty Research Award in 2015; 1<sup>st</sup> in MENA for Machine Perception; 1<sup>st</sup> in Saudi Arabia

1<sup>st</sup> Version (R1.1):

- ~200 classes
- ~850 hours
- class hierarchy

ActivityNet: A Large-Scale Video Benchmark for Human Activity Understanding [CVPR'15]



#### Challenge Introduction

We are proud to announce that this year the challenge will host six diverse tasks which aim to push the limits of semantic visual understanding of videos as well as bridging visual content with human captions. Three out of the seven tasks are based on the ActivityNet dataset, which was introduced in CVPR 2015 and organized hierarchically in a semantic taxonomy. These tasks focus on trace evidence of activities in time in the form of proposals, class labels, and captions

In this installment of the challenge, we will host three guest tasks which enrich the understanding of visual information in videos. These tasks focus on complementary aspects of the activity recognition problem at large scale and involve challenging and recently compiled activity/action datasets, including Kinetics (Google DeepMind), AVA (Berkeley and Google), and Moments in Time (MIT and IBM Research).

#### ActivityNet Tasks

#### Temporal Action Proposals (ActivityNet)

This task is intended to evaluate the ability of algorithms to generate high quality action proposals. The goal is to produce a set of candidate temporal segments that are likely to contain a human action.

TASK 1

#### Temporal Action Localization (ActivityNet) Children and Child

This task is intended to evaluate the ability of algorithms to temporally localize activities in untrimmed video sequences. Here, videos can contain more than one activity instance, and mutiple activity categories can appear in the video.

#### TASK 2

#### Dense-Captioning Events in Videos (ActivityNet Captions)

This task involves both detecting and describing events in a video. For this task, participants will use the ActivityNet Captions dataset, a new large-scale benchmark for dense-captioning events

TASK 3

#### **Challenge Introduction**

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#### Guest Tasks

TASK C

#### Trimmed Activity Recognition (Kinetics)



This task is intended to evaluate the ability of algorithms to recognize activities in trimmed video sequences. Here, videos contain a single activity, and all the clips have a standard duration of ten seconds. For this task, participants will use the

DETAILS

#### Spatio-temporal Action Localization (AVA)



DETAILS

DETAILS

his task is intended to evaluate the ability of algorithms to localize human actions in space and time. Each labeled video segment can contain multiple subjects, each performing potentially multiple actions. The goal is to identify these subjects and actions over continuous 15-minute video clips extracted from movies. For this task, participants will use the new AVA atomic visual actions dataset

DETAILS

#### Trimmed Event Recognition (Moments in Time)



DETAILS

# ACTIVITYNET Large Scale Activity Recognition Challenge

#### At CVPR 2018 (June 22 – All Day) http://activity-net.org/challenges/2018



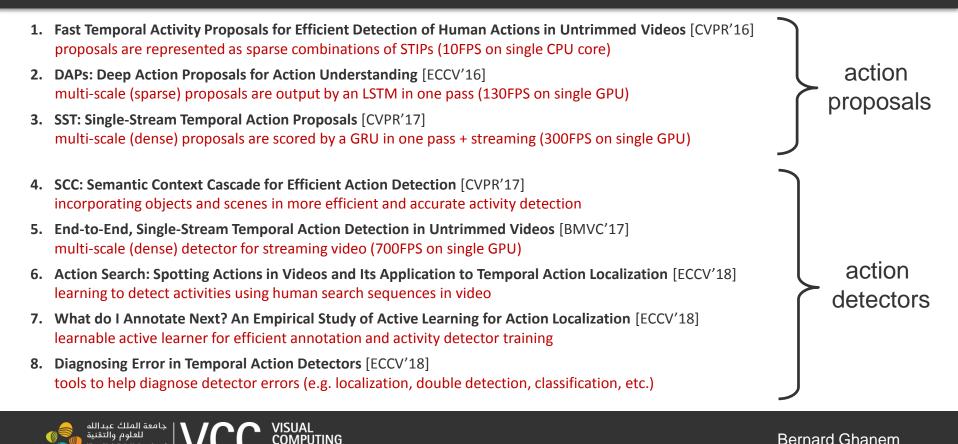


#### facebook

ActivityNet: A Large-Scale Video Benchmark for Human Activity Understanding [CVPR'15]







# **Activity Detection Examples**





Key Detection Ground-truth Time

(Actions are played at 1x speed, Background video is sped up)



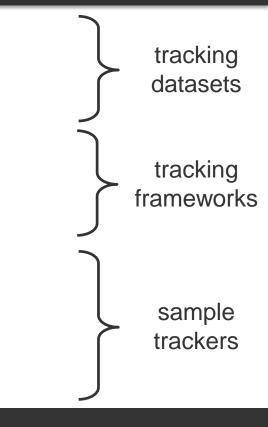


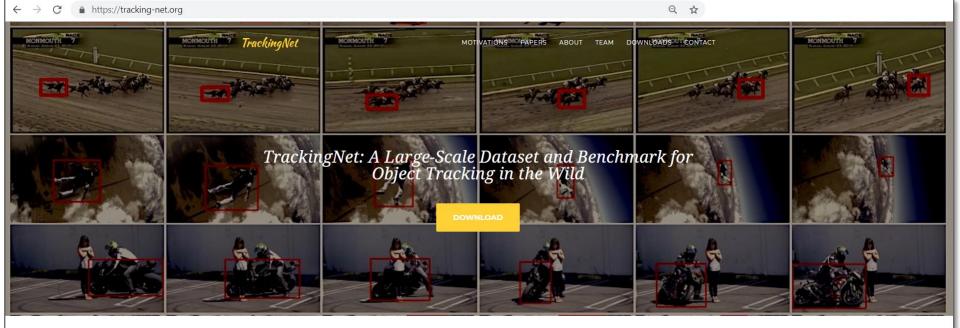


# Object Tracking @ IVUL

- **1.** TrackingNet: A Large-Scale Dataset and Benchmark for Object Tracking in the Wild [ECCV'18] large-scale dataset for single object tracking with withheld testing sequences
- 2. A Benchmark and Simulator for UAV Tracking [ECCV'16] simulation based tracking benchmark and large dataset for aerial tracking
- **3.** Context-Aware Correlation Filter Tracking [CVPR'17] [oral] add-on to any correlation filter tracker to discriminate object from context
- **4.** Target Response Adaptation for Correlation Filter Tracking [ECCV'16] [spotlight] add-on to any correlation filter tracker to dynamically adapt the target per frame
- 5. Persistent Aerial Tracking System for UAVs [IROS'16] STRUCK-based tracker for aerial tracking refined in simulation and transferred to real UAVs
- 6. In Defense of Sparse Tracking: Circulant Sparse Tracker [CVPR'16] [spotlight] Revisiting LASSO based tracking with efficient FFT solution in dual domain
- **7. 3D Part-Based Sparse Tracker with Automatic Synchronization and Registration** [CVPR'16] sparsity based tracker in 3D exploiting automatic registration from frame-to-frame







#### MOTIVATIONS

A Large-Scale Dataset and Benchmark for Object Tracking in the Wild.

Large Scale Dataset

> 30K Video Sequences



**Object Tracking** 

> 14M Bounding Boxes

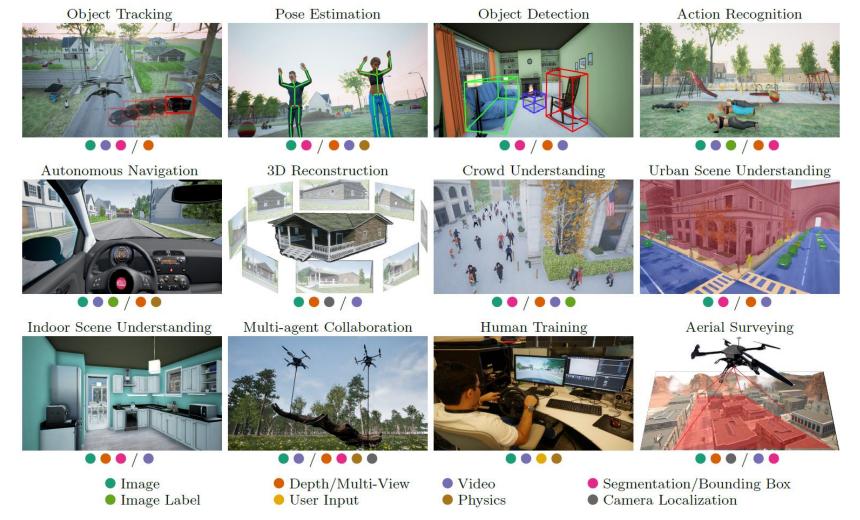


In the Wild

Diversity ensured by Youtube

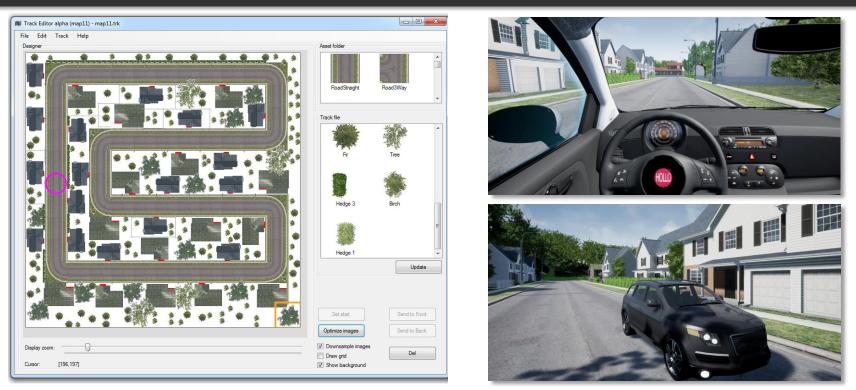
#### eval.tracking-net.org





Sim4CV: A Photo-Realistic Simulator for Computer Vision Applications [IJCV'18] (www.sim4cv.org)

# Self-Driving Car: Scene Generator



Sim4CV: A Photo-Realistic Simulator for Computer Vision Applications [IJCV'18](www.sim4cv.org)



### Single RGB Camera Self-Driving Car Result

#### DRIVING

Sim4CV: A Photo-Realistic Simulator for Computer Vision Applications [IJCV'18](www.sim4cv.org)



### Self-Driving Car: Real-World Transfer



Driving Policy Transfer via Modularity and Abstraction [CoRL'18] [In Collaboration with Intel Labs]



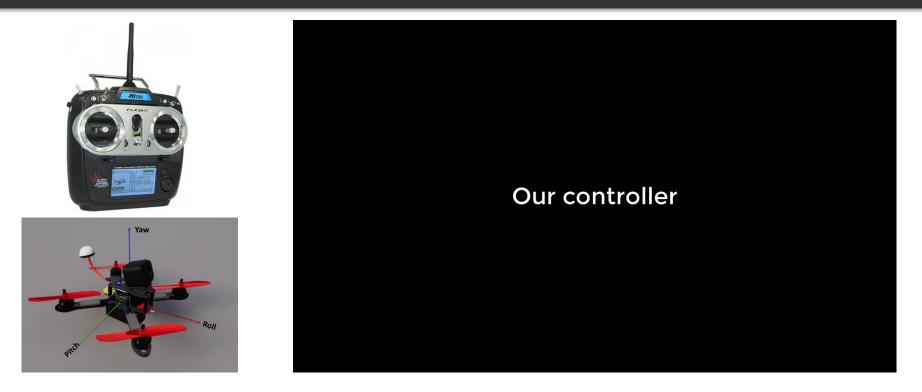
### Self-Driving Car: Real-World Transfer



Driving Policy Transfer via Modularity and Abstraction [CoRL'18][In Collaboration with Intel Labs]



### Single RGB Camera based Self-Racing UAV



Teaching UAVs to Race: End-to-End Regression of Agile Controls in Simulation [ECCVW'18][Best Paper Award]



### **THEME: FUNDAMENTALS**



Bernard Ghanem

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# What I'm NOT going to talk about.

$$\begin{split} \min_{\mathbf{c}} & \|\mathbf{A}\mathbf{c} - \mathbf{b}\|_2^2 + \lambda \|\mathbf{c}\|_1 \\ \text{FFTLasso: Large-Scale LASSO in the Fourier Domain} \\ & \text{[CVPR'17][oral]} \end{split}$$

$$\min_{\mathbf{x}} f(\mathbf{x}) \quad \text{s.t. } \mathbf{x} \in \{1, -1\}^n; \mathbf{x} \in \Omega$$

An Exact Penalty Method for Binary Optimization Based on MPEC Formulation [AAAI'17] Lp-Box ADMM: A Versatile Framework for Integer Programming [TPAMI'18]

$$\min_{\mathcal{D}, \overrightarrow{\mathcal{X}}} \frac{1}{2} \sum_{n=1}^{N} \| \overrightarrow{\mathcal{Y}}_n - \mathcal{D} \overrightarrow{\mathcal{X}}_n \|_F^2 + \lambda \| \overrightarrow{\mathcal{X}}_n \|_{1,1,1}$$

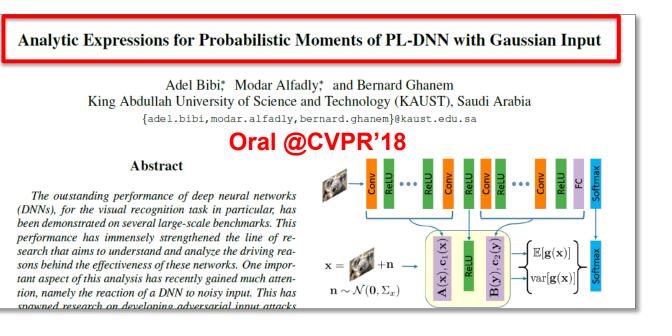
High Order Tensor Formulation for Convolutional Sparse Coding [ICCV'17]

$$\min_{\mathbf{x}} \left(\frac{1}{2}\mathbf{x}^T \mathbf{A}\mathbf{x} + \mathbf{x}^T \mathbf{b}\right) + h(\mathbf{x})$$

A Matrix Splitting Method for Composite Function Minimization [CVPR'17]



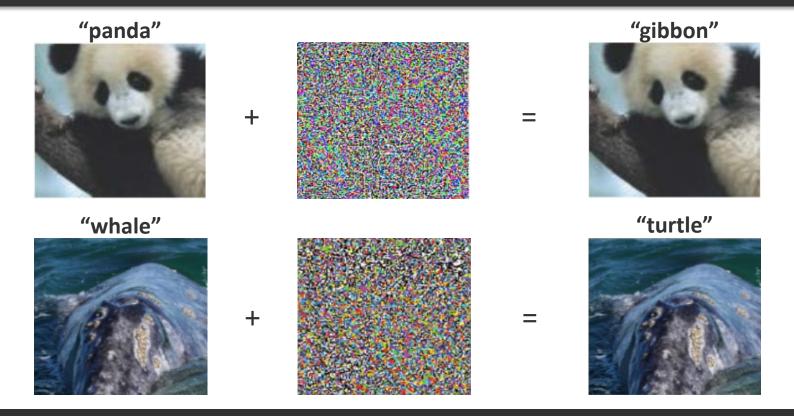
# What I AM going to talk about



#### https://github.com/ModarTensai/network\_moments

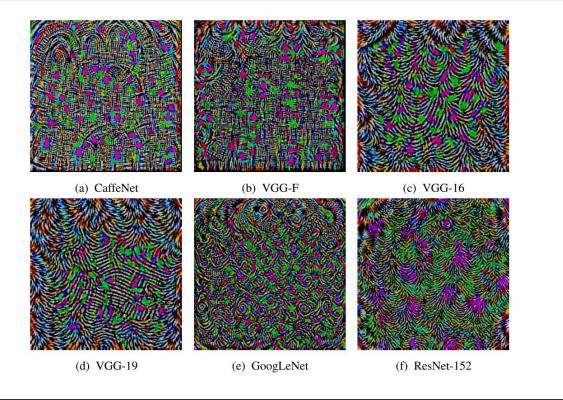


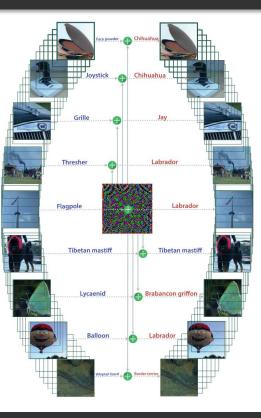
## Noise Sensitivity





# Noise Sensitivity







## **Natural Questions**

- Can we derive a closed form expression for the output probability density function? What about the moments?
- Ideally, we want these expressions for any network under any distribution.

$$\mathbf{n} \sim \mathcal{D} \longrightarrow \bigcup_{\mathbf{n}} \bigcup_{\mathbf{$$



## **Natural Questions**

- Can we derive a closed form expression for the output probability density function? What about the moments?
- Ideally, we want these expressions for any network under any distribution.

$$\mathbf{n} \sim \mathcal{N} \left( \boldsymbol{\mu}, \boldsymbol{\Sigma} \right) \longrightarrow \left[ \begin{array}{c} \mathbf{P} \\ \mathbf{P$$



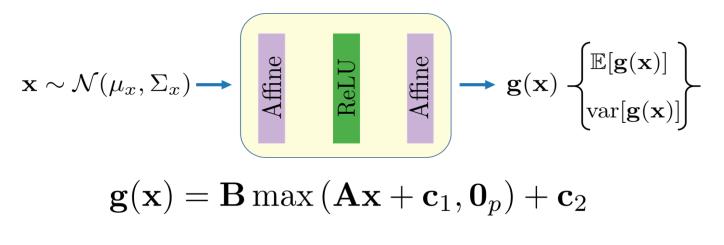
### Natural Questions

### Maybe that is just too difficult?



## **Network Moments**

Given a Gaussian input, we want to derive analytical expressions for the first and second moments of this shallow piecewise linear NN.



where  $\mathbf{A} \in \mathbb{R}^{p \times n}$ ,  $\mathbf{B} \in \mathbb{R}^{d \times p}$ ,  $\mathbf{c}_1 \in \mathbb{R}^p$ , and  $\mathbf{c}_2 \in \mathbb{R}^d$ 



$$\mathbf{g}_i(\mathbf{x}) = \mathbf{B}(i,:)\max(\mathbf{A}\mathbf{x} + \mathbf{c}_1, \mathbf{0}_p) + \mathbf{c}_2(i), \ \mathbf{x} \sim \mathcal{N}(\mu_x, \Sigma_x)$$

**Theorem 1.** For any function in the form of  $\mathbf{g}(\mathbf{x})$  where  $\mathbf{x} \sim \mathcal{N}(\mu_x, \Sigma_x)$ , we have:

$$\mathbb{E}[\mathbf{g}_{i}(\mathbf{x})] = \sum_{v=1}^{p} \mathbf{B}(i,v) \left(\frac{1}{2}\bar{\mu}_{v} - \frac{1}{2}\bar{\mu}_{v}\operatorname{erf}\left(\frac{-\bar{\mu}_{v}}{\sqrt{2}\bar{\sigma}_{v}}\right) + \frac{1}{\sqrt{2\pi}}\bar{\sigma}_{v}\operatorname{exp}\left(-\frac{\bar{\mu}_{v}^{2}}{2\bar{\sigma}_{v}^{2}}\right)\right) + \mathbf{c}_{2}(i)$$

where  $\bar{\mu}_v = (\mathbf{A}\mu_x + \mathbf{c}_1)(v), \ \bar{\Sigma} = \mathbf{A}\Sigma_x \mathbf{A}^\top, \ \bar{\sigma}_v^2 = \bar{\Sigma}(v,v) \ and \ erf(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-t^2} dt$ is the error function.

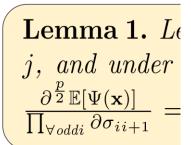


### Second Network Moment (Technical Lemmas)

**Lemma 1.** Let  $\mathbf{x} \in \mathbb{R}^n \sim \mathcal{N}(\mu_x, \Sigma_x)$ , for any even p, where  $\sigma_{ij} = \Sigma_x(i, j) \quad \forall i \neq j$ , and under mild assumptions on the nonlinear map  $\Psi : \mathbb{R}^n \to \mathbb{R}$ , we have  $\frac{\partial^{\frac{p}{2}} \mathbb{E}[\Psi(\mathbf{x})]}{\prod_{\forall oddi} \partial \sigma_{ii+1}} = \mathbb{E}[\frac{\partial^p \Psi(\mathbf{x})}{\partial x_1 \dots \partial x_p}].$ 



### Second Network Moment (Technical Lemmas)



IRE TRANSACTIONS ON INFORMATION THEORY

#### A Useful Theorem for Nonlinear Devices Having Gaussian Inputs<sup>\*</sup>

ROBERT PRICE<sup>†</sup>

Summary—If and only if the inputs to a set of nonlinear, zeromemory devices are variates drawn from a Gaussian random process, a useful general relationship may be found between certain input and output statistics of the set. This relationship equates partial derivatives of the (high-order) output correlation coefficient taken with respect to the input correlation coefficients, to the output correlation coefficient of a new set of nonlinear devices bearing a simple derivative relation to the original set. Application is made to the interesting special cases of conventional crosscorrelation and autocorrelation functions, and Bussgang's theorem is easily proved. As examples, the output autocorrelation functions are simply obtained for a hard limiter, linear detector, clipper, and smooth limiter.

I N THE COURSE of investigating the asymptotic frequency behavior of power spectra resulting from the passage of noise through zero-memory nonlinear devices, an interesting, unique property of Gaussian processes has been encountered, which does not appear to have been previously reported.

STATEMENT OF THE THEOREM

 $\frac{\partial^k R}{N} = \left(\frac{1}{2}\right)^{\sum\limits_{m=1}^{n} k_m \delta_{r_m r_m}} \left( \prod_{i=1}^{n} \frac{\sum\limits_{m=1}^{n} f_i^{(N)}}{f_i^{(m-1)}} (x_i) \right)$  $\prod \left(\partial \rho_{r_m s_m}\right)^{k_r}$ 

69

where  $r_m$  and  $s_m$ ,  $m = 1, 2, \cdots, N$ , are integers lying between 1 and  $n_i$  inclusive, and are not necessarily distinct. The  $k_m$  are positive integers, with  $k = \sum_{m=1}^{N} k_m \cdot \epsilon_{im}$  is the number of times *i* appears in  $(r_m, s_m) \cdot \delta_{r_m \cdot s_m}$  is the Kronecker  $\delta$  function,  $\delta_{r_m \cdot s_m} = 1$  for  $r_m = s_m$ , 0 for  $r_m \neq s_m$ . The symbol  $f_i(e^{i\phi}(x_i))$  denotes the *q*th derivative of  $f_i(x)$ , taken at  $x_i$ .

Furthermore, not only is the above theorem true for inputs having an *n*th-order joint Gaussian distribution, but it holds true *only* for such inputs if the  $f_i(x)$  are allowed to be of general form.

Proof \*\*\*



1958

Bernard Ghanem

 $\Sigma_x(i,j) \; \forall i \neq j$ 

 $\rightarrow \mathbb{R}, we have$ 

## Second Network Moment

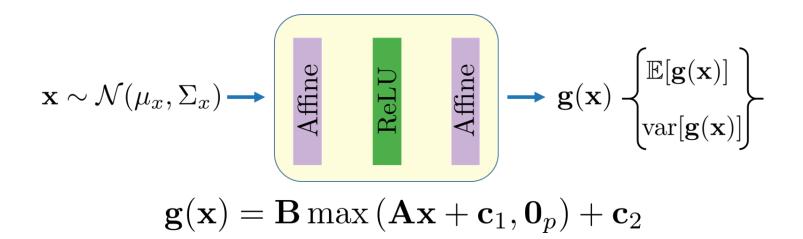
$$\mathbf{g}_i(\mathbf{x}) \approx \mathbf{B}(i,:) \max (\mathbf{A}\mathbf{x}, \mathbf{0}_p) + \mathbf{c}_2(i), \ \mathbf{x} \sim \mathcal{N}(\mathbf{0}_n, \Sigma_x)$$

**Theorem 2.** For any function in the form of  $\mathbf{g}(\mathbf{x})$  where  $\mathbf{x} \sim \mathcal{N}(\mathbf{0}_n, \Sigma_x)$  and that  $\mathbf{c}_1 = \mathbf{0}_p$  then:

$$\mathbb{E}[\mathbf{g}_{i}^{2}(\mathbf{x})] = 2\sum_{v_{1}}^{p}\sum_{v_{2}}^{v_{1}-1}\mathbf{B}(i,v_{1})\mathbf{B}(i,v_{2})\left(\frac{\bar{\sigma}_{v_{1}v_{2}}}{2\pi}\sin^{-1}\left(\frac{\bar{\sigma}_{v_{1}v_{2}}}{\bar{\sigma}_{v_{1}}\bar{\sigma}_{v_{2}}}\right) + \frac{\bar{\sigma}_{v_{1}}\bar{\sigma}_{v_{2}}}{2\pi}\sqrt{1 - \frac{\bar{\sigma}_{v_{1}v_{2}}^{2}}{\bar{\sigma}_{v_{1}}^{2}\bar{\sigma}_{v_{2}}^{2}}} + \frac{\bar{\sigma}_{v_{1}v_{2}}}{4}\right) + \frac{1}{2}\sum_{r}^{p}\mathbf{B}(i,r)^{2}\bar{\sigma}_{r}^{2} + \mathbf{c}_{2}(i)$$



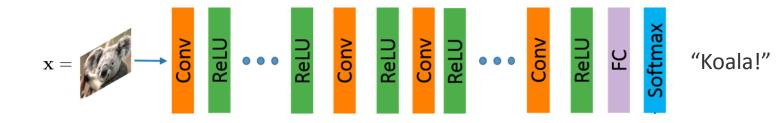
### **Network Moments**



The mean:  $\mathbb{E}[\mathbf{g}_i(\mathbf{x})]$ The variance:  $\operatorname{var}[\mathbf{g}_i(\mathbf{x})] \approx \mathbb{E}[\mathbf{g}_i^2(\mathbf{x})] - \mathbb{E}[\mathbf{g}_i(\mathbf{x})]^2|_{\mu_x = \mathbf{0}_n}$ 

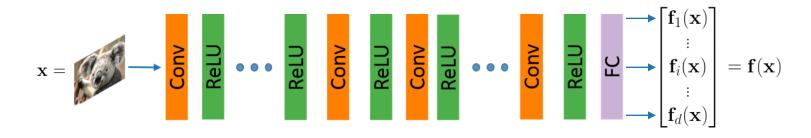


Given any piecewise linear deep neural network (PL-DNN)



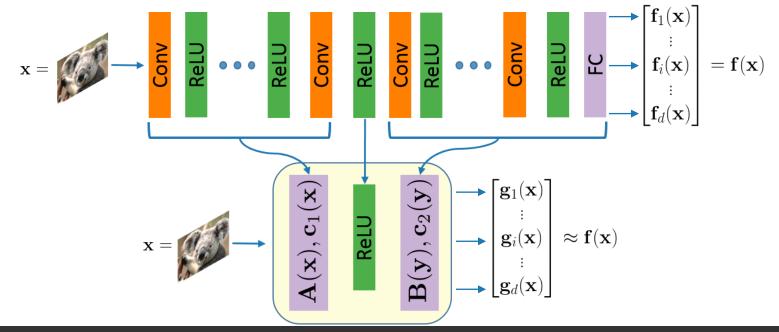


We approximate the logits function  $\mathbf{f} : \mathbb{R}^n \to \mathbb{R}^d$  around a certain input





We propose a two-stage linearization strategy at a randomly chosen ReLU

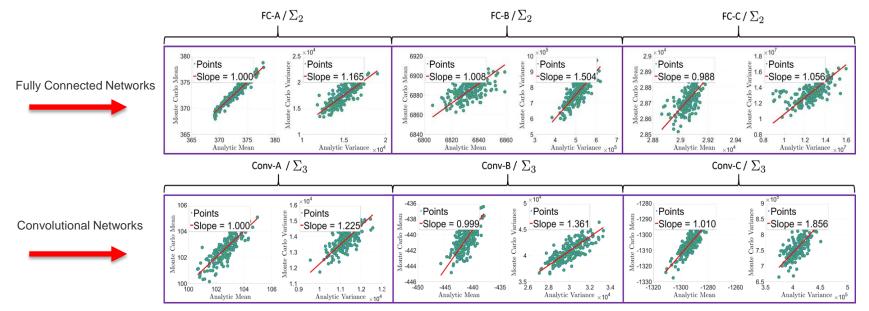




### Tightness Verification

### Tightness on Synthetic Networks and Data

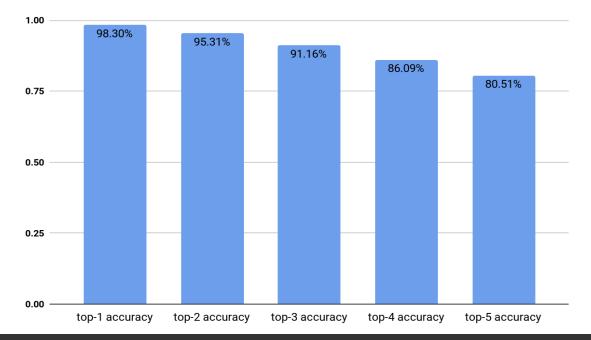
Verifying tightness by comparing the expressions to Monte Carlo Simulations under various network architectures and various noise regimes.





# Tightness on AlexNet with ImageNet

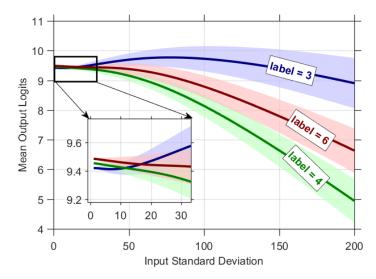
Are the expressions tight enough to predict AlexNet top-k score ordering?





## More Experiments

- Tightness on LeNet & explaining other (deterministic) adversarial attacks
- Choice of ReLU for two-stage linearization
- Linearization around cluster centers
- Analyzing the behavior of varying logit score under varying variance



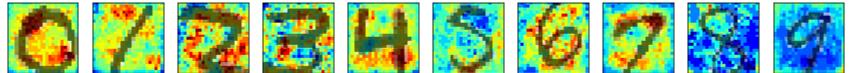


### Experiments

## Localized Spatial Noise

- Using our expressions, it is now possible to study the effects of adding Gaussian noise around each pixel of the input
- We can visualize a set of heat maps that shows the average fooling rate of LeNet per class label in MNIST validation dataset

Red and blue indicate high and low fooling rates respectively





### **Targeted Adversarial Attack**

With  $\mathcal{E}_i^{\mathbf{M}}(\mu_x, \sigma^2) = \mathbb{E}[\mathbf{g}_i(\mathbf{M} + \mathbf{x}_{(\mu_x, \sigma^2 \mathbf{I}_n)})]$ , we define the targeted attack for image **M** to target j as the following optimization:

$$\arg\max_{\mu_x,\sigma} \left( \mathcal{E}_j^{\mathbf{M}}(\mu_x,\sigma^2) - \max_{i \neq j} \left( \mathcal{E}_i^{\mathbf{M}}(\mu_x,\sigma^2) \right) \right) \quad \text{s.t.} \quad 0 < \sigma^2 \le 2, \ -\beta \mathbf{1}_n \le \mu_x \le \beta \mathbf{1}_n$$





### Non-Targeted Adversarial Attack ( $\alpha$ - Support)

With  $\mu_x^{\alpha}$  having a random support of size  $\alpha$ %, we define the non-targeted attack for image **M** as the following optimization:

$$\arg\min_{\mu_x^{\alpha},\sigma} \left( \mathcal{E}_i^{\mathbf{M}}(\mu_x^{\alpha},\sigma^2) - \max_{j\neq i} \left( \mathcal{E}_j^{\mathbf{M}}(\mu_x^{\alpha},\sigma^2) \right) \right) \text{ s.t. } 0 < \sigma^2 \le 2, \quad -\beta \mathbf{1}_{\alpha n} \le \mu_x^{\alpha} \le \beta \mathbf{1}_{\alpha n}$$

### Misclassified MNIST images by LeNet:



Misclassified ImageNet images by AlexNet:

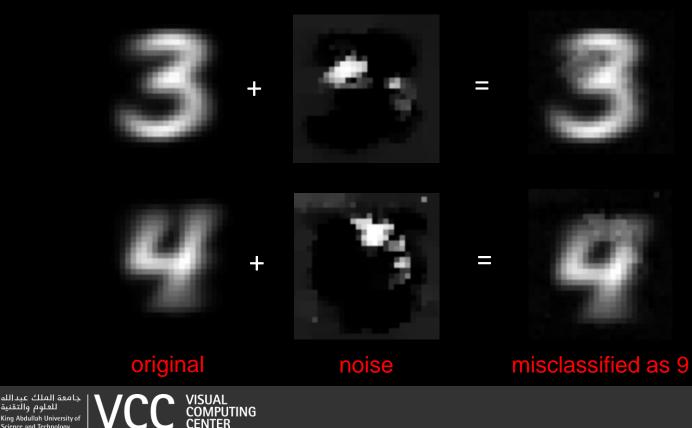


# Future Work with Network Moments

- More attacks:
  - sparse support optimization (e.g. add L1 regularizer)
  - spatially contiguous attacks (e.g. add TV regularizer)
  - different input noise distributions
  - applications: detection, segmentation, and emotion
- Use in network training
  - No need for noisy data augmentation/sampling



### **Sneak Peek: Targeted Attacks with Spatially Contiguous Noise**



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Science and Technology

### IVUL TEAM [ivul.kaust.edu.sa]





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8

### baseball throw

Rhythmic gymnast Shin Soo-ji's 1st Pitch

-www.MyKBO.net

9

#### washing dishes

Savings tip from The Fun Cheap or Free Queen (www.funcheaporfree.com)





3

**Classified as:**