

Selected Literature

Numerical Methods for Deep Learning

Selected Literature

- ▶ surveys on deep learning: [5, 36]
- ▶ mathematical introduction to deep learning [29]
- ▶ some important works in deep learning:
[46, 47, 37, 32, 44, 35, 33, 27, 28, 50, 38],
- ▶ applications of deep learning: natural language processing [14, 8, 34], image processing [37, 35], speech processing [30]
- ▶ approximation theory: [15, 31]
- ▶ PDE-inspired approaches to deep learning: [16, 23]
- ▶ optimization: [45, 20, 19, 42, 10, 6, 11]
- ▶ numerical methods: overview [3], optimization [41, 12, 4], linear algebra [49, 26], differential equations [2, 1], optimal control [9]
- ▶ classical work on adjoints (\approx backpropagation) [7]

Selected Literature (cont.)

- ▶ inverse problems: [24, 51, 25]
- ▶ differential equations and neural networks [16, 23, 40, 43, 18, 13]
- ▶ optimal control approaches [39, 21, 52, 38]
- ▶ partial differential equations approaches [48, 22]
- ▶ lean CNNs [17]

References

- [1] U. Ascher. *Numerical methods for Evolutionary Differential Equations*. SIAM, Philadelphia, 2010.
- [2] U. Ascher and L. Petzold. *Computer Methods for Ordinary Differential Equations and Differential-Algebraic Equations*. SIAM, Philadelphia, PA, 1998.
- [3] U. M. Ascher and C. Greif. *A First Course on Numerical Methods*. SIAM, Philadelphia, 2011.
- [4] A. Beck. *Introduction to Nonlinear Optimization*. Theory, Algorithms, and Applications with MATLAB. SIAM, Philadelphia, Oct. 2014.
- [5] Y. Bengio et al. Learning deep architectures for AI. *Foundations and trends® in Machine Learning*, 2(1):1–127, 2009.
- [6] D. P. Bertsekas. Incremental Gradient, Subgradient, and Proximal Methods for Convex Optimization: A Survey. *arXiv preprint [cs.SY 1507.01030v1]*, 2015.
- [7] G. A. Bliss. The use of adjoint systems in the problem of differential corrections for trajectories. *JUS Artillery*, 51:296–311, 1919.
- [8] A. Bordes, S. Chopra, and J. Weston. Question Answering with Subgraph Embeddings. *arXiv preprint arXiv:1406.3676*, 2014.
- [9] A. Borzi and V. Schulz. *Computational optimization of systems governed by partial differential equations*, volume 8. SIAM, Philadelphia, PA, 2012.
- [10] L. Bottou. Stochastic gradient descent tricks. *Neural networks: Tricks of the trade*, 2012.

References (cont.)

- [11] L. Bottou, F. E. Curtis, and J. Nocedal. Optimization Methods for Large-Scale Machine Learning. *arXiv preprint [stat.ML] (1606.04838v1)*, 2016.
- [12] S. P. Boyd and L. Vandenberghe. *Convex Optimization*. Cambridge University Press, Mar. 2004.
- [13] T. Q. Chen, Y. Rubanova, J. Bettencourt, and D. Duvenaud. Neural Ordinary Differential Equations. In *NeurIPS*, June 2018.
- [14] R. Collobert, J. Weston, L. Bottou, M. Karlen, K. Kavukcuoglu, and P. Kuksa. Natural Language Processing (Almost) from Scratch. *Journal of Machine Learning Research*, 12:2493–2537, 2011.
- [15] G. Cybenko. Approximation by superpositions of a sigmoidal function. *Mathematics of Control, Signals and Systems*, 2(4):303–314, 1989.
- [16] W. E. A Proposal on Machine Learning via Dynamical Systems. *Communications in Mathematics and Statistics*, 5(1):1–11, Mar. 2017.
- [17] J. Ephrath, L. Ruthotto, E. Haber, and E. Treister. LeanResNet: A Low-cost yet Effective Convolutional Residual Networks. In *36th International Conference on Machine Learning*, pages 1–5, Apr. 2019.
- [18] A. Gholami, K. Keutzer, and G. Biros. ANODE: Unconditionally Accurate Memory-Efficient Gradients for Neural ODEs. *arXiv.org*, Feb. 2019.
- [19] G. Golub and V. Pereyra. Separable nonlinear least squares: the variable projection method and its applications. *Inverse Problems*, 19:R1–R26, 2003.

References (cont.)

- [20] G. H. Golub and V. Pereyra. The differentiation of pseudo-inverses and nonlinear least squares problems whose variables separate. *SIAM Journal on Numerical Analysis*, 10(2):413–432, 1973.
- [21] S. Günther, L. Ruthotto, J. B. Schroder, E. C. Cyr, and N. R. Gauger. Layer-Parallel Training of Deep Residual Neural Networks. *arXiv.org*, pages 1–23, Dec. 2018.
- [22] E. Haber, K. Lensink, E. Treister, and L. Ruthotto. IMEXnet: A Forward Stable Deep Neural Network. In *36th International Conference on Machine Learning*, pages 1–10, Mar. 2019.
- [23] E. Haber and L. Ruthotto. Stable architectures for deep neural networks. *Inverse Problems*, 34:014004, 2017.
- [24] P. C. Hansen. *Rank-deficient and discrete ill-posed problems*. SIAM Monographs on Mathematical Modeling and Computation. Society for Industrial and Applied Mathematics (SIAM), Philadelphia, PA, 1998.
- [25] P. C. Hansen. *Discrete inverse problems*, volume 7 of *Fundamentals of Algorithms*. Society for Industrial and Applied Mathematics (SIAM), Philadelphia, PA, 2010.
- [26] P. C. Hansen, J. G. Nagy, and D. P. O’Leary. *Deblurring Images: Matrices, Spectra and Filtering*. Matrices, Spectra, and Filtering. Society for Industrial and Applied Mathematics (SIAM), Philadelphia, PA, 2006.

References (cont.)

- [27] K. He, X. Zhang, S. Ren, and J. Sun. Deep residual learning for image recognition. In *Proceedings of the IEEE Conference on Computer Vision and Pattern Recognition*, pages 770–778, 2016.
- [28] K. He, X. Zhang, S. Ren, and J. Sun. Identity mappings in deep residual networks. In *European Conference on Computer Vision*, pages 630–645. Springer, 2016.
- [29] C. F. Higham and D. J. Higham. Deep Learning: An Introduction for Applied Mathematicians. *arXiv.org*, Jan. 2018.
- [30] G. Hinton, L. Deng, D. Yu, G. E. Dahl, A.-r. Mohamed, N. Jaitly, A. Senior, V. Vanhoucke, P. Nguyen, T. N. Sainath, et al. Deep neural networks for acoustic modeling in speech recognition: The shared views of four research groups. *IEEE Signal Processing Magazine*, 29(6):82–97, 2012.
- [31] K. Hornik, M. Stinchcombe, and H. White. Multilayer feedforward networks are universal approximators. *Neural Networks*, 2(5):359–366, 1989.
- [32] G.-B. Huang, Q.-Y. Zhu, and C.-K. Siew. Extreme learning machine: Theory and applications. *Neurocomputing*, 70(1-3):489–501, Dec. 2006.
- [33] S. Ioffe and C. Szegedy. Batch Normalization: Accelerating Deep Network Training by Reducing Internal Covariate Shift. *arXiv preprint [cs.LG] 1502.03167v3*, 2015.

References (cont.)

- [34] S. Jean, K. Cho, R. Memisevic, and Y. Bengio. On Using Very Large Target Vocabulary for Neural Machine Translation. *arXiv preprint arXiv:1412.2007*, 2014.
- [35] A. Krizhevsky, I. Sutskever, and G. Hinton. Imagenet classification with deep convolutional neural networks. *Advances in neural information processing systems*, 61:1097–1105, 2012.
- [36] Y. LeCun, Y. Bengio, and G. Hinton. Deep learning. *Nature*, 521(7553):436–444, 2015.
- [37] Y. LeCun, B. E. Boser, and J. S. Denker. Handwritten digit recognition with a back-propagation network. In *Advances in neural information processing systems*, pages 396–404, 1990.
- [38] H. Li, Z. Xu, G. Taylor, and T. Goldstein. Visualizing the Loss Landscape of Neural Nets. 2017.
- [39] Q. Li and S. Hao. An Optimal Control Approach to Deep Learning and Applications to Discrete-Weight Neural Networks. *arXiv.org*, Mar. 2018.
- [40] Y. Lu, A. Zhong, Q. Li, and B. Dong. Beyond Finite Layer Neural Networks: Bridging Deep Architectures and Numerical Differential Equations. *arXiv.org*, Oct. 2017.
- [41] J. Nocedal and S. Wright. *Numerical Optimization*. Springer Series in Operations Research and Financial Engineering. Springer Science & Business Media, New York, Dec. 2006.

References (cont.)

- [42] D. P. O'Leary and B. W. Rust. Variable projection for nonlinear least squares problems. *Computational Optimization and Applications. An International Journal*, 54(3):579–593, 2013.
- [43] C. Rackauckas, M. Innes, Y. Ma, J. Bettencourt, L. White, and V. Dixit. DiffEqFlux.jl - A Julia Library for Neural Differential Equations. Feb. 2019.
- [44] R. Raina, A. Madhavan, and A. Y. Ng. Large-scale deep unsupervised learning using graphics processors. In *the 26th Annual International Conference*, pages 873–880. ACM, June 2009.
- [45] H. Robbins and S. Monro. A Stochastic Approximation Method. *The annals of mathematical statistics*, 22(3):400–407, 1951.
- [46] F. Rosenblatt. The perceptron: A probabilistic model for information storage and organization in the brain. *Psychological review*, 65(6):386–408, 1958.
- [47] D. Rumelhart, G. Hinton, and J. Williams, R. Learning representations by back-propagating errors. *Nature*, 323(6088):533–538, 1986.
- [48] L. Ruthotto and E. Haber. Deep Neural Networks Motivated by Partial Differential Equations. *arXiv.org*, pages 1–8, Apr. 2018.
- [49] Y. Saad. *Iterative Methods for Sparse Linear Systems*. Second Edition. SIAM, Philadelphia, Apr. 2003.
- [50] D. Ulyanov, A. Vedaldi, and V. Lempitsky. Instance Normalization: The Missing Ingredient for Fast Stylization. *arxiv preprint [cs.CV] 1607.08022v3*, 2016.

References (cont.)

- [51] C. R. Vogel. *Computational Methods for Inverse Problems*. SIAM, Philadelphia, 2002.
- [52] D. Zhang, T. Zhang, Y. Lu, Z. Zhu, and B. Dong. You Only Propagate Once: Accelerating Adversarial Training via Maximal Principle. *arXiv.org*, May 2019.