DEEP LEARNING



3rd Master Course UPC ETSETB TelecomBCN Barcelona. Autumn 2019



Instructors



Organizers



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+ info: http://bit.ly/dlai2019

[course site]



Day 6 Lecture 1

Life-long/incremental Learning

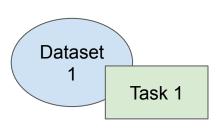


Ramon Morros ramon.morros@upc.edu

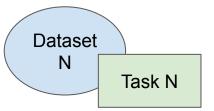
Associate Professor Universitat Politecnica de Catalunya Technical University of Catalonia

'Classical' approach to ML

- Isolated, single task learning:
 - Well defined tasks.
 - Knowledge is not retained or accumulated. Learning is performed w.o.
 considering past learned knowledge in other tasks
- Data given prior to training
 - Model selection & meta-parameter optimization based on full data set
 - Large number of training data needed
- Batch mode.
 - Examples are used at the same time, irrespective of their (temporal) order
- Assumption that data and its underlying structure is static
 - Restricted environment



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Challenges

Data not available priorly, but exemples arrive over time

- Memory resources may be limited
 - LML has to rely on a compact/implicit representation of the already observed signals
 - NN models provide a good implicit representation!

- Adaptive model complexity
 - Impossible to determine model complexity in advance
 - Complexity may be bounded by available resources → intelligent reallocation
 - Meta-parameters such as learning rate or regularization strength can not be determined prior to training → They turn into model parameters!

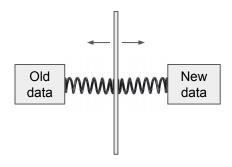
Challenges

- Concept drift: Changes in data distribution occurs with time
 - For instance, model evolution, changes in appearance, aging, etc.



Source: https://www.youtube.com/watch?v=HMaWYBlo2Vc

- Stability -plasticity dilemma: When and how to adapt to the current model
 - Quick update enables rapid adaptation, but old information is forgotten
 - Slower adaptation allows to retain old information but the reactivity of the system is decreased
 - Failure to deal with this dilemma may lead to catastrophic forgetting



Lifelong Machine Learning (LML)

[Silver2013, Gepperth2016, Chen2016b]

Learn, retain, use knowledge over an extended period of time

- Data streams, constantly arriving, not static → Incremental learning
- Multiple tasks with multiple learning/mining algorithms
- Retain/accumulate learned knowledge in the past & use it to help future learning
 - Use past knowledge for inductive transfer when learning new tasks
- Mimics human way of learning

Lifelong Machine Learning (LML)

'Classical' approach

Data	Data	Data	Data
Knowledge	Knowledge	Knowledge	Knowledge
Task 1	Task 2	Task 3	Task 4

LML approach

LIVIE approach					
Data					
			Knowledge		
Task 1	Task 2	Task 3			
		100110	Task 4		

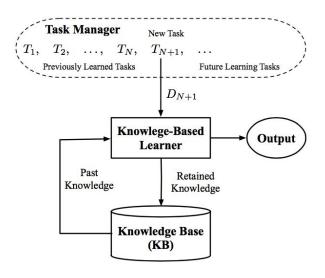


Image from [Chen2016a]

Related learning approaches

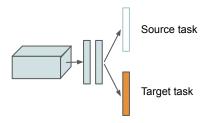
Original model

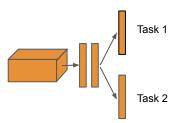
Transfer learning (finetuning):

- Data in the source domain helps learning the target domain
- Less data is needed in the target domain
- Tasks must be similar

Multi-task learning:

- Co-learn multiple, related tasks simultaneously
- All tasks have labeled data and are treated equally
- Goal: optimize learning/performance across all tasks through shared knowledge







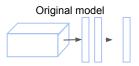
Related learning approaches

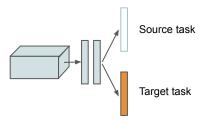
Transfer learning (finetuning):

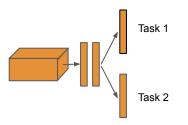
- Unidirectional: source → target
- Not continuous
- No retention/accumulation of knowledge

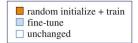
Multi-task learning:

- Simultaneous learning
- All tasks data is needed for training









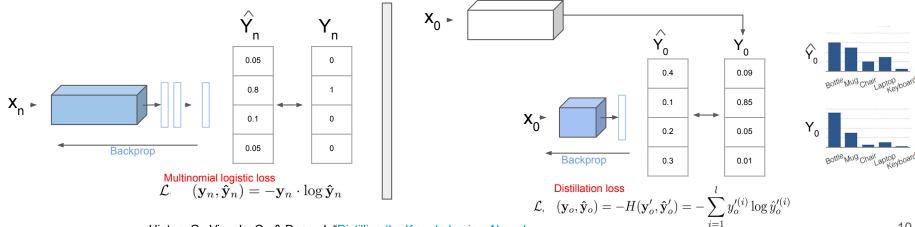
LML Methods

Distillation



Idea: use the class probabilities produced by the large model as "soft targets" for training the small model

- The ratios of probabilities in the soft targets provide information about the learned function
- These ratios carry information about the structure of the data
- Train by replacing the hard labels with the softmax activations from the original large model



LWF: Learning without Forgetting [Li2016]

Goal:

Add **new prediction tasks** based on adapting shared parameters **without access to training data for previously learned tasks**

Solution:

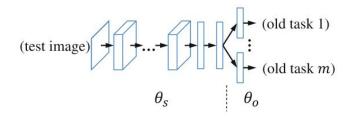
Using only examples for the new task, optimize for :

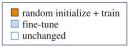
- High accuracy on the new task
- Preservation of responses on existing tasks from the original network (distillation, Hinton2015)
- Storage/complexity does not grow with time. Old samples are not kept

Preserves performance on old task (even if images in new task provide a poor sampling of old task)

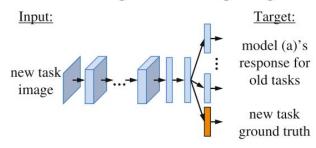
LWF: Learning without Forgetting [Li2016]

Original Model





Learning without Forgetting



LWF: Learning without Forgetting [Li2016]

LEARNINGWITHOUTFORGETTING: Start with: θ_s : shared parameters θ_o : task specific parameters for each old task X_n, Y_n : training data and ground truth on the new task Initialize: $Y_o \leftarrow \text{Cnn}(X_n, \theta_s, \theta_o)$ // compute output of old tasks for new data $\theta_n \leftarrow \text{RANDINIT}(|\theta_n|)$ // randomly initialize new parameters Train: Define $\hat{Y}_o \equiv \text{Cnn}(X_n, \hat{\theta}_s, \hat{\theta}_o)$ // old task output Define $\hat{Y}_n \equiv \text{CNN}(X_n, \hat{\theta}_s, \hat{\theta}_n)$ // new task output $\theta_s^*, \ \theta_o^*, \ \theta_n^* \leftarrow \underset{\hat{\hat{n}} = \hat{\hat{n}}}{\operatorname{argmin}} \left(\mathcal{L}_{old}(Y_o, \hat{Y}_o) + \mathcal{L}_{new}(Y_n, \hat{Y}_n) + \mathcal{R}(\hat{\theta}_s, \hat{\theta}_o, \hat{\theta}_n) \right)$ Multinomial logistic loss Weight decay of 0.0005 $\mathcal{L}_{new}(\mathbf{y}_n, \hat{\mathbf{y}}_n) = -\mathbf{y}_n \cdot \log \hat{\mathbf{y}}_n$ $\mathcal{L}_{old}(\mathbf{y}_o, \hat{\mathbf{y}}_o) = -H(\mathbf{y}_o', \hat{\mathbf{y}}_o') = -\sum_{i=1}^l y_o'^{(i)} \log \hat{y}_o'^{(i)} \qquad y_o'^{(i)} = \frac{(y_o^{(i)})^{1/T}}{\sum_j (y_o^{(j)})^{1/T}}, \quad \hat{y}_o'^{(i)} = \frac{(\hat{y}_o^{(i)})^{1/T}}{\sum_j (\hat{y}_o^{(j)})^{1/T}}.$ Distillation loss Distillation loss

Learning without Forgetting

Input:

Target:

model (a)'s

response for old tasks

new task

ground truth

iCaRL

Goal:

Add new classes based on adapting shared parameters with restricted access to training data for previously learned classes.

data

data

class-incremental learner

Solution:

- A subset of training samples (exemplar set) from previous classes is stored.
- Combination of classification loss for new samples and distillation loss for old samples.
- The size of the exemplar set is kept constant. As new classes arrive, some examples from old classes are removed.

iCaRL: Incremental Classifier and Representation learning

Algorithm 2 iCaRL INCREMENTALTRAIN **input** X^s, \dots, X^t // training examples in per-class sets input K// memory size require ⊖ // current model parameters require $\mathcal{P} = (P_1, \dots, P_{s-1})$ // current exemplar sets $\Theta \leftarrow \text{UpdateRepresentation}(X^s, \dots, X^t; \mathcal{P}, \Theta)$ $m \leftarrow K/t$ // number of exemplars per class for y = 1, ..., s - 1 do $P_u \leftarrow \text{REDUCEEXEMPLARSET}(P_u, m)$ end for for $y = s, \dots, t$ do $P_v \leftarrow \text{ConstructExemplarSet}(X_v, m, \Theta)$ end for $\mathcal{P} \leftarrow (P_1, \dots, P_t)$ // new exemplar sets Exemplar set (old classes) Model update

New training data (new class)

Algorithm 3 iCaRL UPDATEREPRESENTATION

// form combined training set:

$$\mathcal{D} \leftarrow \bigcup_{y=s,\dots,t} \{(x,y): x \in X^y\} \ \cup \bigcup_{y=1,\dots,s-1} \{(x,y): x \in P^y\}$$

store network outputs with pre-update parameters:

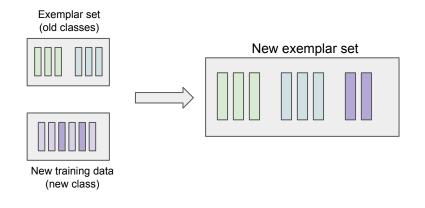
$$\begin{array}{ll} \textbf{for } y = 1, \ldots, s-1 \textbf{ do} \\ q_i^y \leftarrow g_y(x_i) & \text{for all } (x_i, \cdot) \in \mathcal{D} \\ \textbf{end for} \end{array}$$

run network training (e.g. BackProp) with loss function

$$\begin{split} \ell(\Theta) = - & \sum_{(x_i, y_i) \in \mathcal{D}} \Big[\sum_{y=s}^t \delta_{y=y_i} \log(g_y(x_i)) \quad \text{$\#$ classification loss} \\ & + \sum_{y=1}^{s-1} q_i^y \log(g_y(x_i)) \Big] \quad \text{$\#$ distillation loss} \end{split}$$
 [Hinton2015]

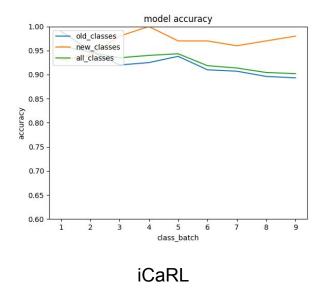
iCaRL: Incremental Classifier and Representation learning

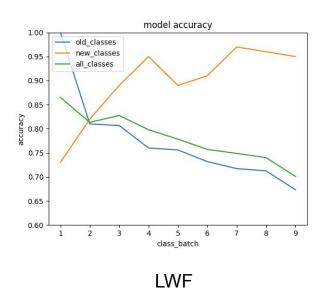
Algorithm 2 iCaRL INCREMENTALTRAIN **input** X^s, \ldots, X^t // training examples in per-class sets input K // memory size require Θ // current model parameters **require** $\mathcal{P} = (P_1, \dots, P_{s-1})$ // current exemplar sets $\Theta \leftarrow \text{UPDATEREPRESENTATION}(X^s, \dots, X^t; \mathcal{P}, \Theta)$ $m \leftarrow K/t$ // number of exemplars per class for y = 1, ..., s - 1 do $P_y \leftarrow \text{ReduceExemplarSet}(P_y, m)$ end for for $y = s, \dots, t$ do $P_y \leftarrow \text{ConstructExemplarSet}(X_y, m, \Theta)$ end for $\mathcal{P} \leftarrow (P_1, \dots, P_t)$ // new exemplar sets



Results on face recognition

Preliminary results from Eric Presas TFG (co-directed with Elisa Sayrol)





Elastic Weight Consolidation (EWC)

- Evidence suggests that the mammalian brain may avoid catastrophic forgetting by protecting previously acquired knowledge in neocortical circuits
- Knowledge is durably encoded by rendering a proportion of synapses less plastic (stable over long timescales)
- EWC algorithm slows down learning on certain weights based on how important they are to previously seen tasks
- While learning task B, EWC therefore protects the performance in task A by constraining the parameters to stay in a region of low error for task A centered around θ^*
- Constraint implemented as a quadratic penalty. Can be imagined as a spring anchoring the parameters to the previous solution (elastic).
- The stiffness of this spring should not be the same for all parameters; rather, it should be greater for parameters that most affect performance in task A

$$\mathcal{L}(\theta) = \mathcal{L}_B(\theta) + \frac{\lambda}{2} F_i (\theta_i - \theta_{A,i}^*)^2$$

F: Fisher information matrix (https://en.wikipedia.org/wiki/Fisher_information#Matrix_form)