

# A MILP approach to a structured ensemble Binarized Neural Network

Matematica per l'Intelligenza Artificiale e il Machine Learning - Giovani ricercatori

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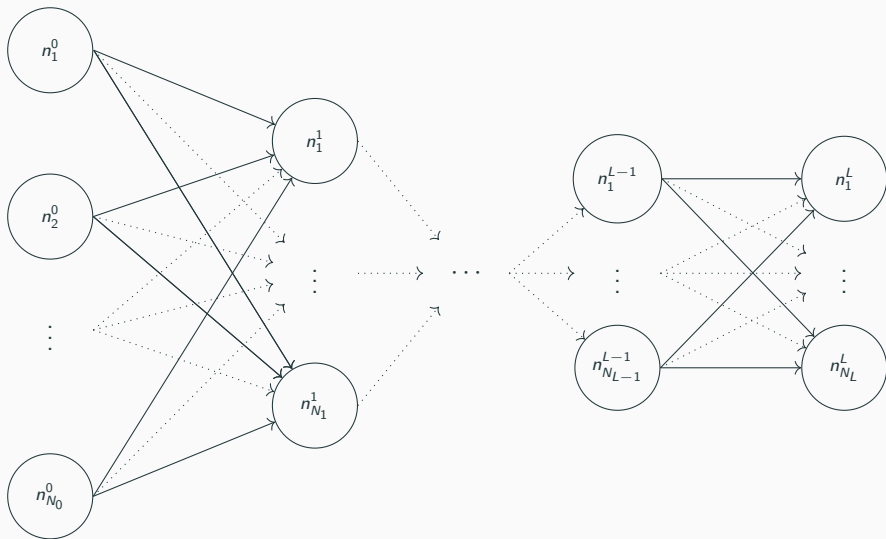


1. Introduction
2. Mathematical Models
3. Methodology
4. Computational Analysis
5. Conclusions

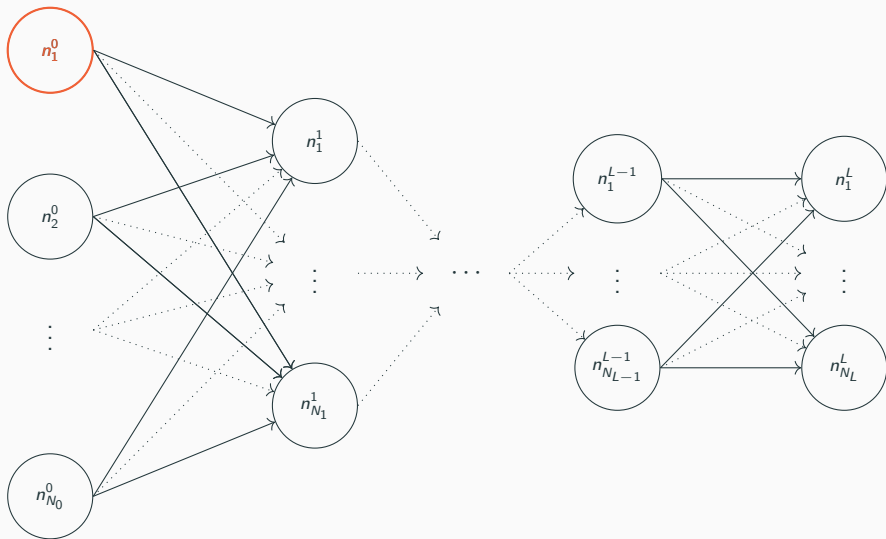
# Introduction

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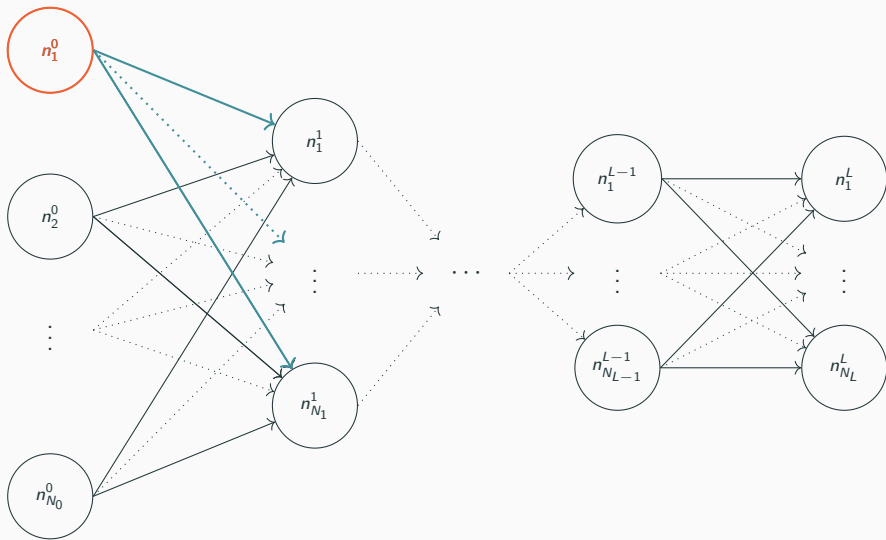
# Neural Networks - NNs



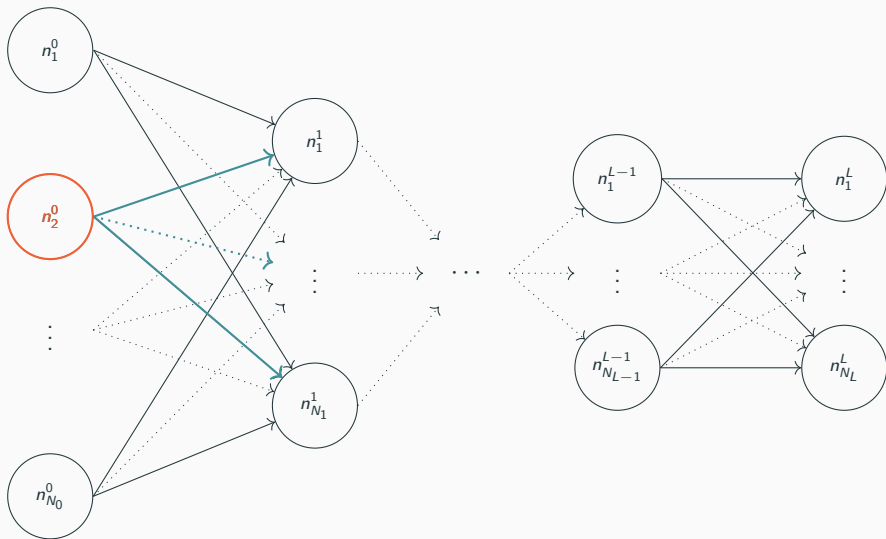
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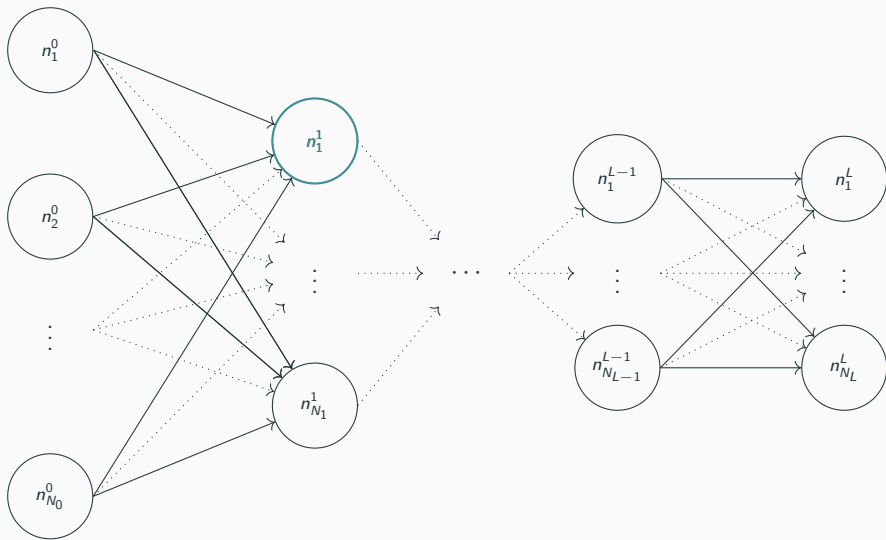
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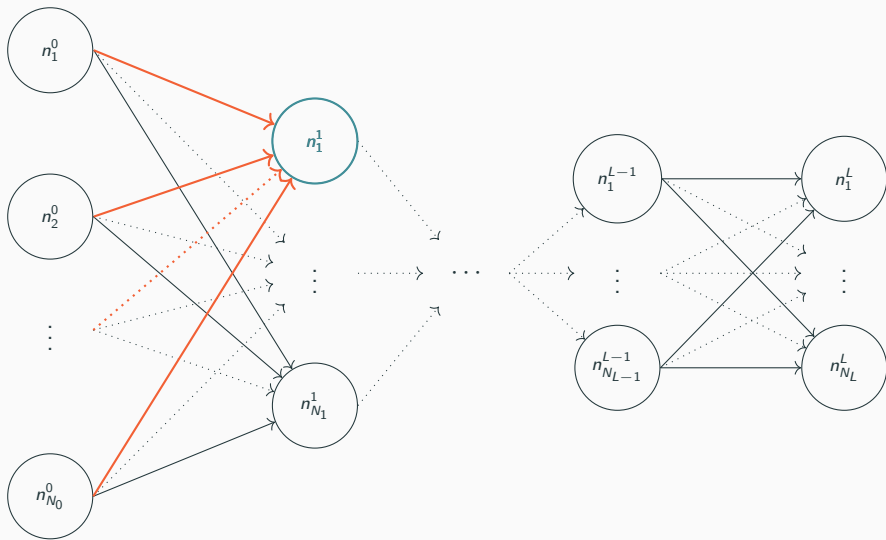


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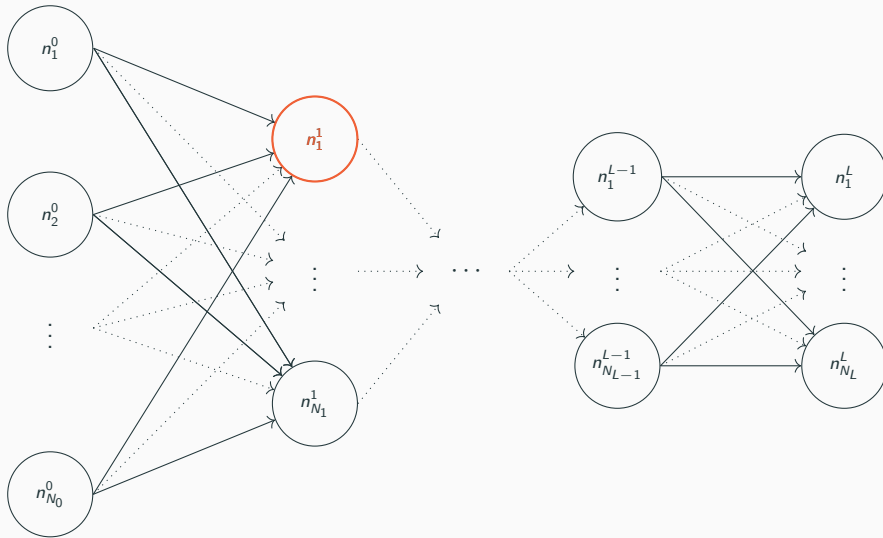




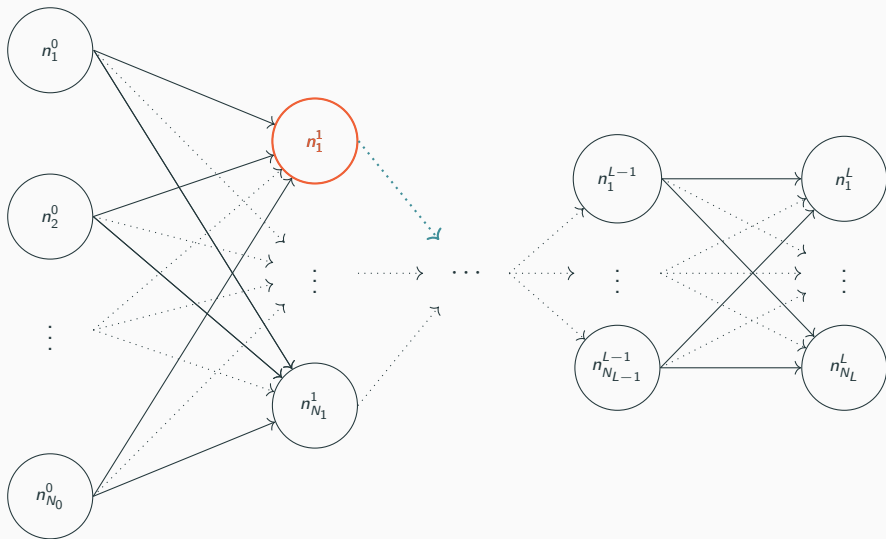
# Neural Networks - NNs



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## Binarized Neural Networks - BNNs

BNNs are getting increasing attention thanks to their **compactness** and **versatility**.

In this kind of NN, every neuron  $j \in N_l$  is connected to every neuron  $i \in N_{l-1}$  by a **weight**  $w_{ij} \in \{-1, 0, 1\}$ . Given a value  $x$  for input neurons, the **preactivation**  $a_{lj}(x)$  of neuron  $j \in N_l$  and the **activation**  $p_j(x)$  are, respectively,

$$a_{lj}(x) = \sum_{i \in N_{l-1}} w_{ij} \cdot p_{(l-1)i}(x) \quad \text{and} \quad p_{lj}(x) = \begin{cases} x_j & \text{if } l = 0, \\ +1 & \text{if } l > 0, a_{lj}(x) \geq 0, \\ -1 & \text{otherwise.} \end{cases} \quad (1)$$

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Recent works<sup>1</sup> show that this kind of networks are hard to train with GD-based algorithm in a context of **few-shot** learning. Instead, MILP approaches are being researched.

<sup>1</sup>Toro Icarte, R., Illanes, L., Castro, M.P., Cire, A.A., McIlraith, S.A. and Beck, J.C.: Training binarized neural networks using MIP and CP. In: Proceedings of CP'19. vol 11802, pp. 401–417. Springer (2019).

# Mathematical Models

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- (M-M) Max-Margin: a way of finding **robust** BNNs by maximizing the margins of their neurons. Intuitively, neurons with larger margins requires bigger changes on their inputs and weights to change their activation values;<sup>1</sup>

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- (M-W) Min-Weight: a way of finding **simple** BNNs by minimizing the number of connections;<sup>1</sup>

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- (M-W) Min-Weight: a way of finding **simple** BNNs by minimizing the number of connections;<sup>1</sup>
- (S-M) Sat-Margin: a way of finding BNNs by maximizing the **number of correct predictions**. At the same time each correctly predicted sample is **confidently** predicted.<sup>2</sup>

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<sup>2</sup>Thorbjarnarson, T., Yorke-Smith, N.: On Training Neural Networks with Mixed Integer Programming. arXiv preprint arXiv:2009.03825 (2020).

$$\max_{\mathbf{c}, \mathbf{u}, \mathbf{w}, \mathbf{m}} \sum_{l \in \mathcal{L}} \sum_{j \in N_l} m_{lj} \quad (2)$$

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$$\text{s.t.} \quad \sum_{i \in N_{L-1}} c_{iLj}^k \geq m_{Lj} \quad \forall j \in N_L, k \in T : y_j^k = 1, \quad (3)$$

$$\sum_{i \in N_{L-1}} c_{iLj}^k \leq -\epsilon - m_{Lj} \quad \forall j \in N_L, k \in T : y_j^k = -1, \quad (4)$$

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$$u_{lj}^k = 1 \implies \sum_{i \in N_{l-1}} c_{ilj}^k \geq m_{lj} \quad \forall l \in \mathcal{L}^{L-1}, j \in N_l, k \in T, \quad (5)$$

$$u_{lj}^k = 0 \implies \sum_{i \in N_{l-1}} c_{ilj}^k \leq -\epsilon - m_{lj} \quad \forall l \in \mathcal{L}^{L-1}, j \in N_l, k \in T, \quad (6)$$

$$c_{i1j}^k = x_i^k \cdot w_{i1j} \quad \forall i \in N_0, j \in N_1, k \in T, \quad (7)$$

$$c_{ij}^k - w_{ij} + 2u_{(l-1)i}^k \leq 2 \quad \forall l \in \mathcal{L}_2, i \in N_{l-1}, j \in N_l, k \in T, \quad (8)$$

$$c_{ij}^k + w_{ij} - 2u_{(l-1)i}^k \leq 0 \quad \forall l \in \mathcal{L}_2, i \in N_{l-1}, j \in N_l, k \in T, \quad (9)$$

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$$w_{ilj} \in \{-1, 0, 1\} \quad \forall l \in \mathcal{L}, i \in N_{l-1}, j \in N_l, \quad (12)$$

$$u_{ij}^k \in \{0, 1\} \quad \forall l \in \mathcal{L}^{L-1}, j \in N_l, k \in T, \quad (13)$$

$$c_{i1j}^k \in [-b, b] \quad \forall i \in N_0, j \in N_1, k \in T, \quad (14)$$

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$$m_{lj} \in \mathbb{R}_{\geq 0} \quad \forall l \in \mathcal{L}, j \in N_l. \quad (16)$$

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## Min-Weight (0-margin)

$$\min_{\mathbf{c}, \mathbf{u}, \mathbf{w}, \mathbf{v}} \quad \sum_{l \in \mathcal{L}} \sum_{i \in N_{l-1}} \sum_{j \in N_l} v_{ilj} \quad (17)$$

$$\text{s.t.} \quad \sum_{i \in N_{L-1}} c_{iLj}^k \geq 0 \quad \forall j \in N_L, k \in T : y_j^k = 1, \quad (18)$$

$$\sum_{i \in N_{L-1}} c_{iLj}^k \leq -0 - \epsilon \quad \forall j \in N_L, k \in T : y_j^k = -1, \quad (19)$$

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$$c_{i1j}^k = x_i^k \cdot w_{i1j} \quad \forall i \in N_0, j \in N_1, k \in T, \quad (22)$$

$$c_{ilj}^k - w_{ilj} + 2u_{(l-1)i}^k \leq 2 \quad \forall l \in \mathcal{L}_2, i \in N_{l-1}, j \in N_l, k \in T, \quad (23)$$

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$$\max_{\mathbf{c}, \mathbf{u}, \mathbf{w}, \hat{\mathbf{y}}, \mathbf{q}} \quad \sum_{k \in T} \sum_{j \in N_L} q_j^k \quad (33)$$



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$$q_j^k = 1 \implies \hat{y}_j^k \cdot y_j^k \geq 1/2 \quad \forall j \in N_L, k \in T, \quad (34)$$

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$$\hat{y}_j^k = \frac{2}{N_{L-1} + 1} \sum_{i \in N_{L-1}} c_{iLj}^k \quad \forall j \in N_L, k \in T, \quad (37)$$

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$$c_{ilj}^k + w_{ilj} - 2u_{(l-1)i}^k \leq 0 \quad \forall l \in \mathcal{L}_2, i \in N_{l-1}, j \in N_l, k \in T, \quad (42)$$

$$c_{ilj}^k - w_{ilj} - 2u_{(l-1)i}^k \geq -2 \quad \forall l \in \mathcal{L}_2, i \in N_{l-1}, j \in N_l, k \in T, \quad (43)$$

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$$w_{ilj} \in \{-1, 0, 1\} \quad \forall l \in \mathcal{L}, i \in N_{l-1}, j \in N_l, \quad (45)$$

$$u_{lj}^k \in \{0, 1\} \quad \forall l \in \mathcal{L}^{L-1}, j \in N_l, k \in T, \quad (46)$$

$$c_{ilj}^k \in [-b, b] \quad \forall i \in N_0, j \in N_1, k \in T, \quad (47)$$

$$c_{ilj}^k \in \{-1, 0, 1\} \quad \forall l \in \mathcal{L}_2, i \in N_{l-1}, j \in N_l, k \in T. \quad (48)$$

$$c_{i1j}^k = x_i^k \cdot w_{i1j} \quad \forall i \in N_0, j \in N_1, k \in T, \quad (40)$$

$$c_{ilj}^k - w_{ilj} + 2u_{(l-1)i}^k \leq 2 \quad \forall l \in \mathcal{L}_2, i \in N_{l-1}, j \in N_l, k \in T, \quad (41)$$

$$c_{ilj}^k + w_{ilj} - 2u_{(l-1)i}^k \leq 0 \quad \forall l \in \mathcal{L}_2, i \in N_{l-1}, j \in N_l, k \in T, \quad (42)$$

$$c_{ilj}^k - w_{ilj} - 2u_{(l-1)i}^k \geq -2 \quad \forall l \in \mathcal{L}_2, i \in N_{l-1}, j \in N_l, k \in T, \quad (43)$$

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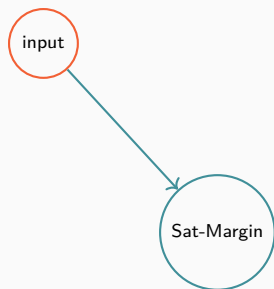
# Methodology

---

## Our model: Ctrl + C, Ctrl + V

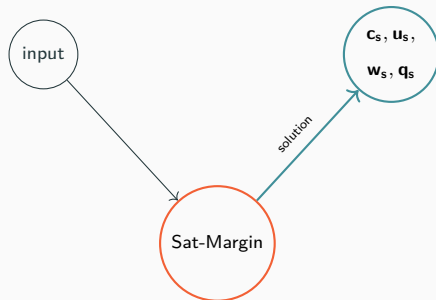


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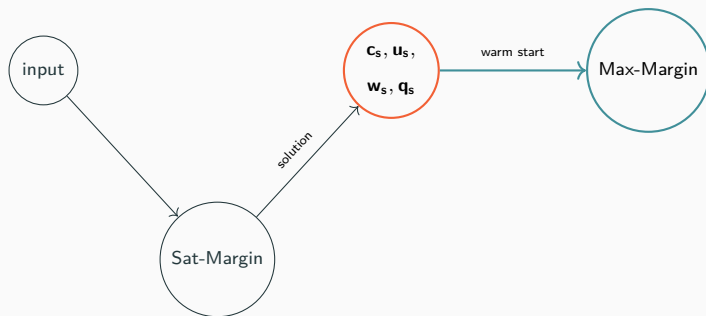




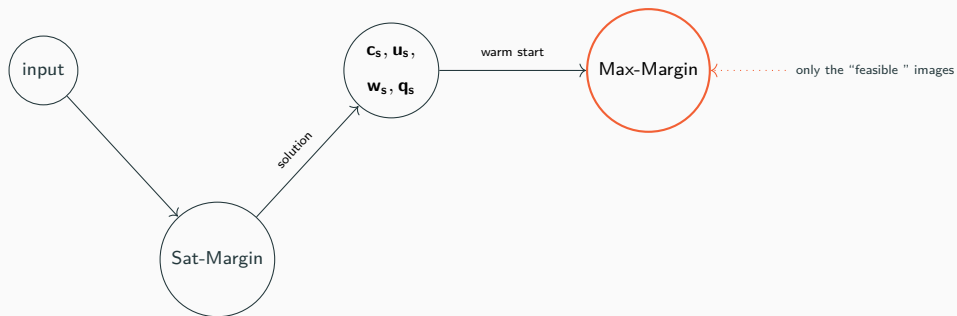
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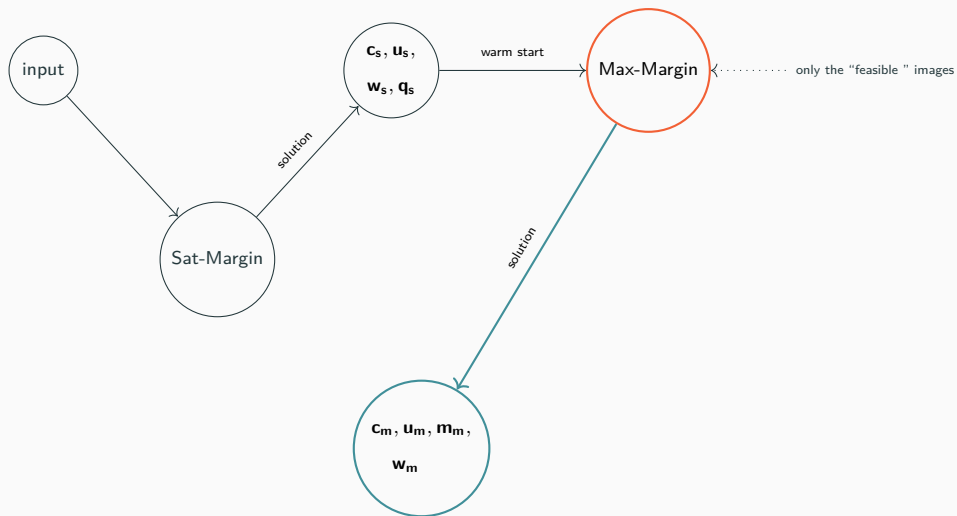
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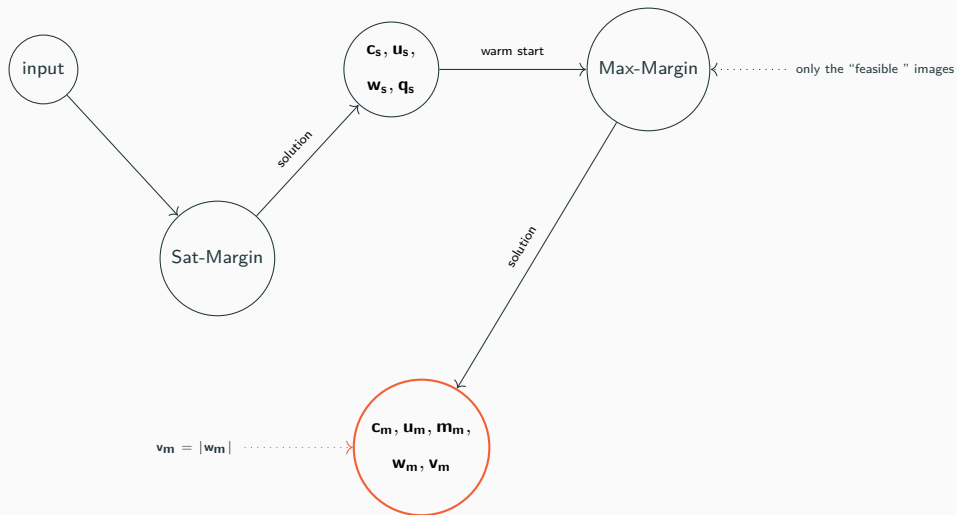
## Our model: Ctrl + C, Ctrl + V



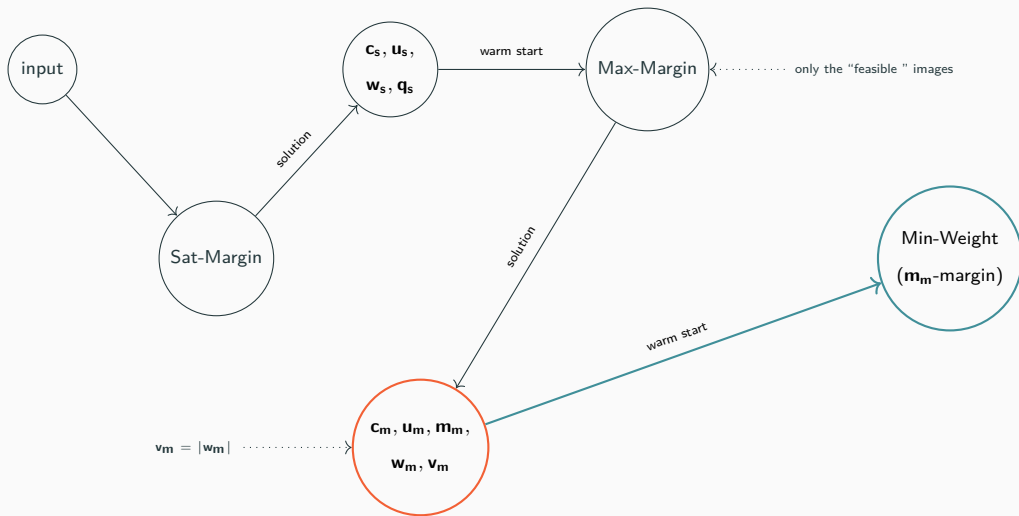
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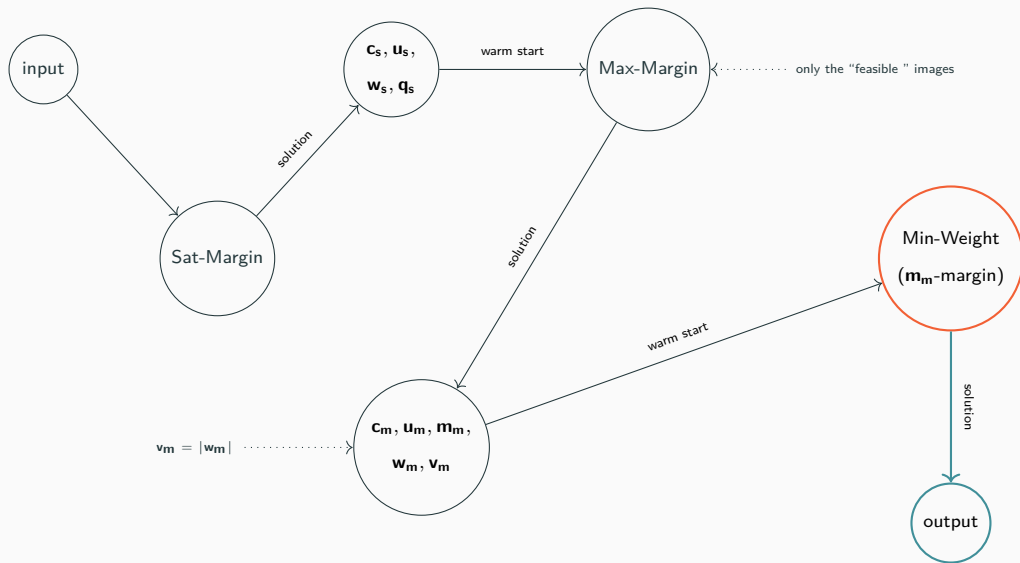
## Our model: Ctrl + C, Ctrl + V



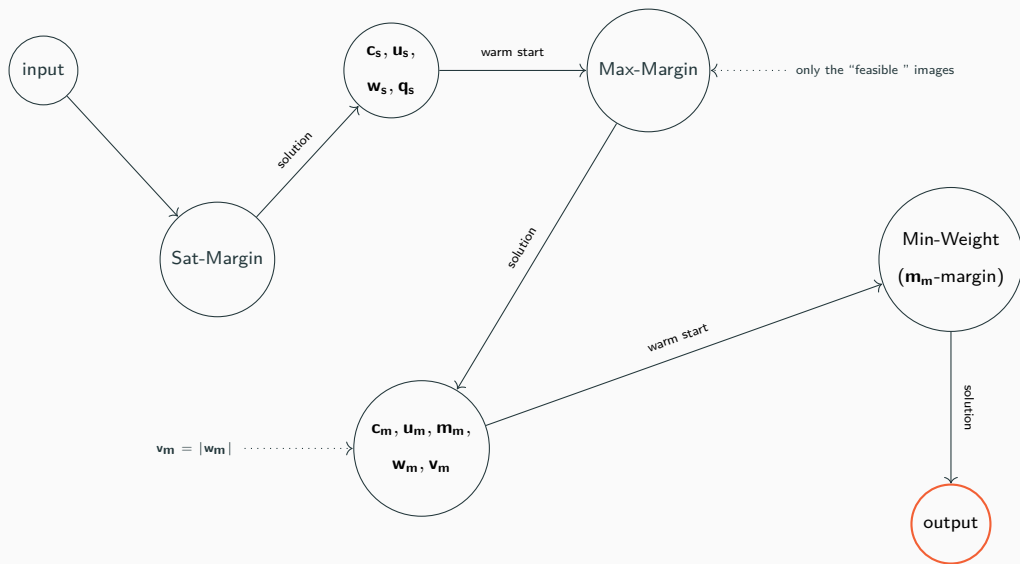
## Our model: Ctrl + C, Ctrl + V



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When testing an input, we feed it to our **list of networks**  $(\mathcal{N}_{\mathcal{J}})_{\mathcal{J} \in \mathcal{P}(\mathcal{I})_k}$  and we obtain a **list of labels**  $(\mathfrak{e}_{\mathcal{J}})_{\mathcal{J} \in \mathcal{P}(\mathcal{I})_k}$ .

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For the sake of simplicity, suppose  $\mathcal{I} = \{0, 1, \dots, 9\}$  and  $k = 2$ . So every  $\mathcal{J}$  is a set of type  $\{i, j\}$ ,  $i, j \in \{0, 1, \dots, 9\}$ ,  $i \neq j$ . We denote with  $\mathbf{e}_{\{i, j\}}$  the output of the network  $\mathcal{N}_{\{i, j\}}$  and with  $\hat{\mathbf{e}}_{\{i, j\}}$  the only element of the set  $\{i, j\} \setminus \mathbf{e}_{\{i, j\}}$ .

## Majority Voting - Example 1

input

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input

$$\mathcal{N}_{\{0,1\}}$$

$$\mathcal{N}_{\{0,2\}}$$

$\vdots$

$$\mathcal{N}_{\{0,9\}}$$

$$\mathcal{N}_{\{1,2\}}$$

$\vdots$

$$\mathcal{N}_{\{8,9\}}$$



# Majority Voting - Example 1

input

$\mathcal{N}_{\{0,1\}}$

$\mathcal{N}_{\{0,2\}}$

$\vdots$

$\mathcal{N}_{\{0,9\}}$

$\mathcal{N}_{\{1,2\}}$

$\vdots$

$\mathcal{N}_{\{8,9\}}$

0

1

2

3

4

5

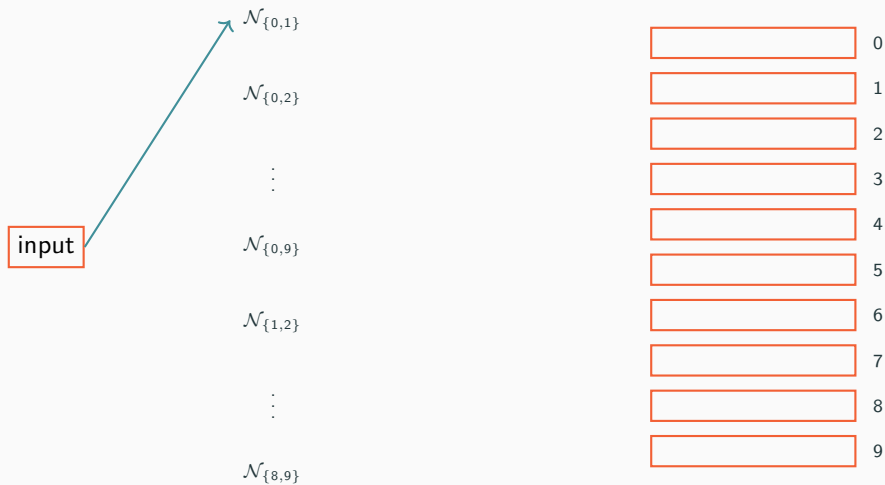
6

7

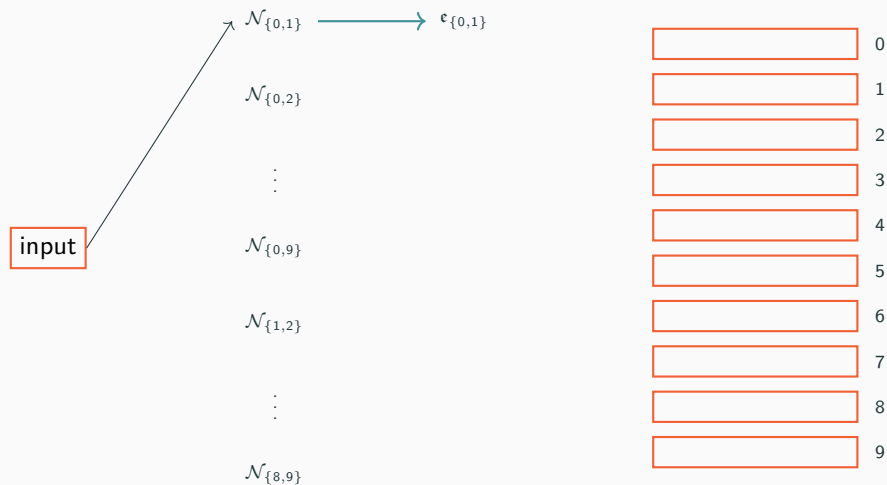
8

9

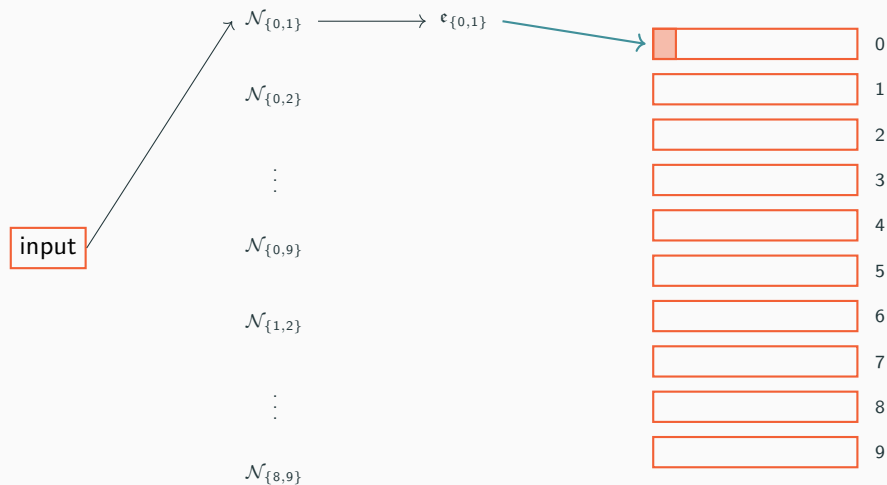
# Majority Voting - Example 1



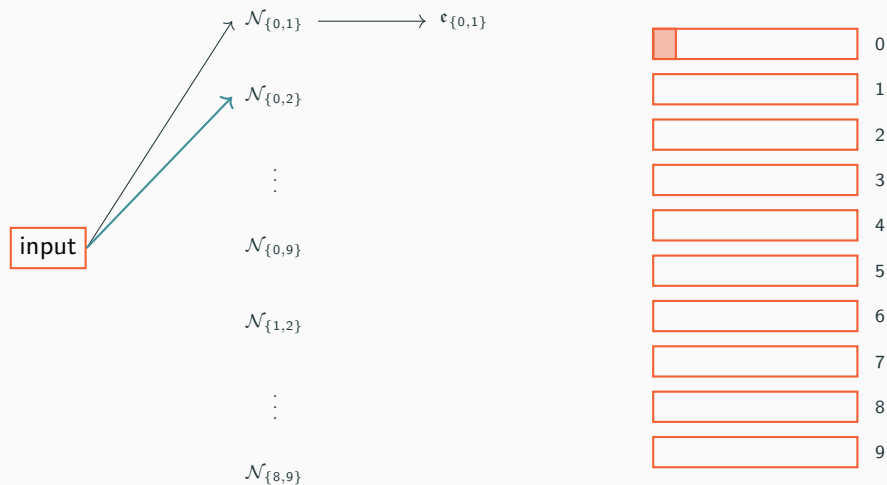
# Majority Voting - Example 1



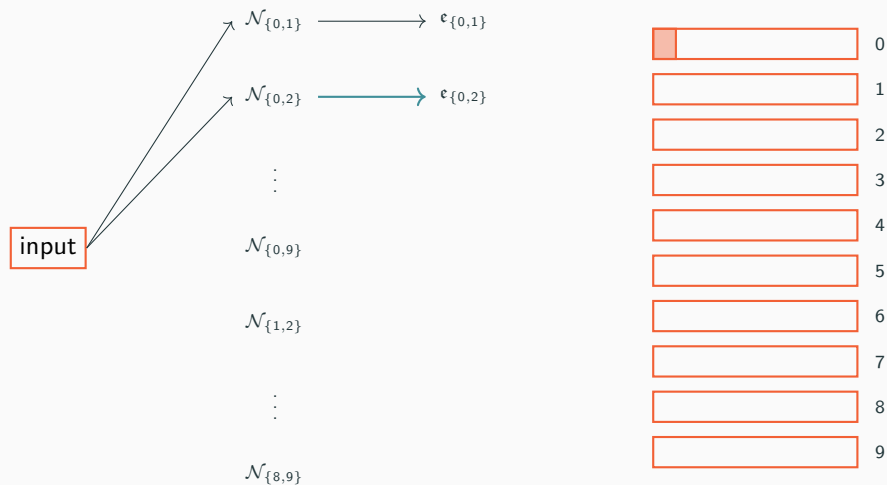
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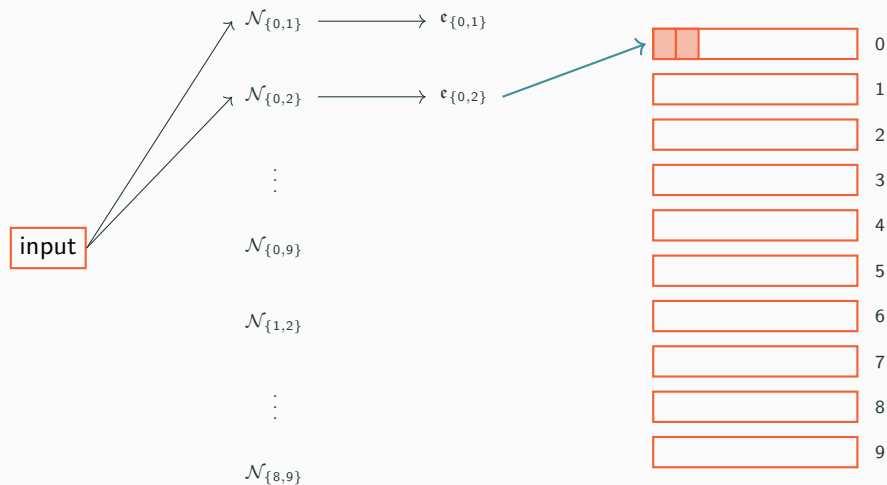
# Majority Voting - Example 1



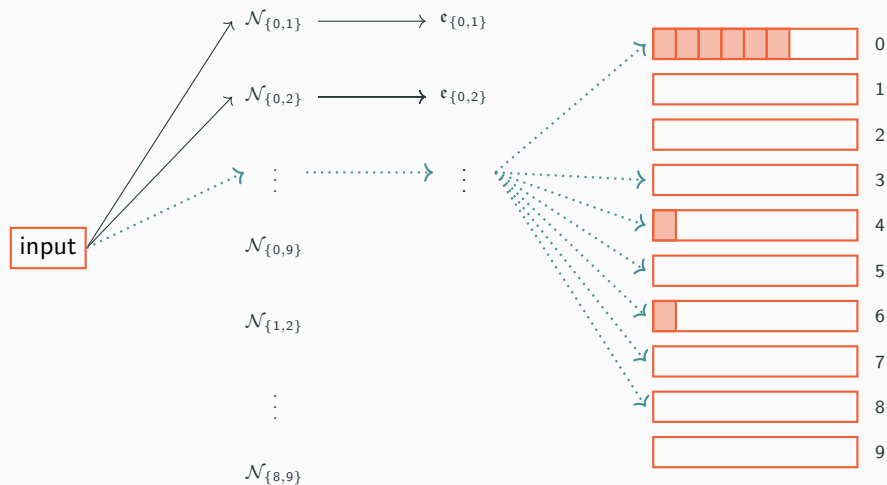
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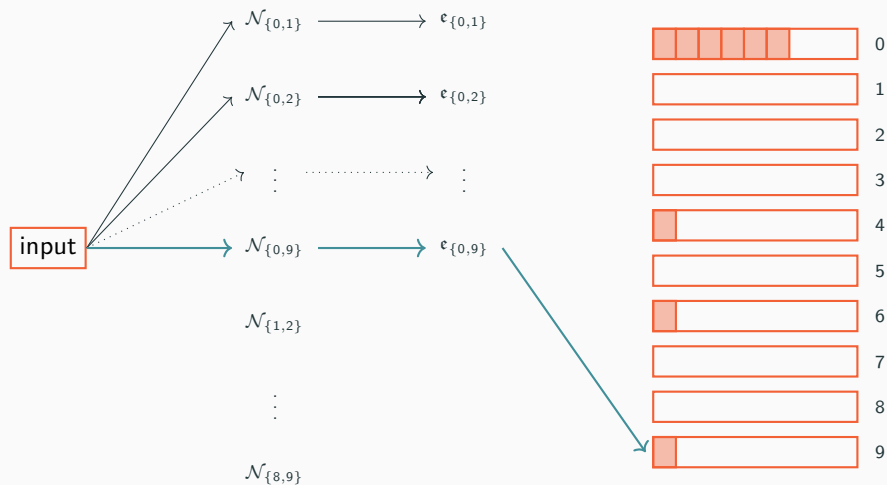


# Majority Voting - Example 1

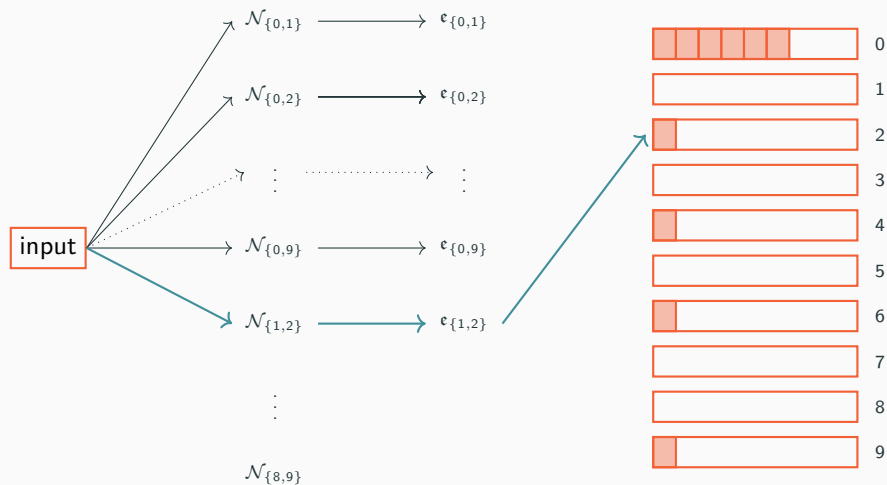




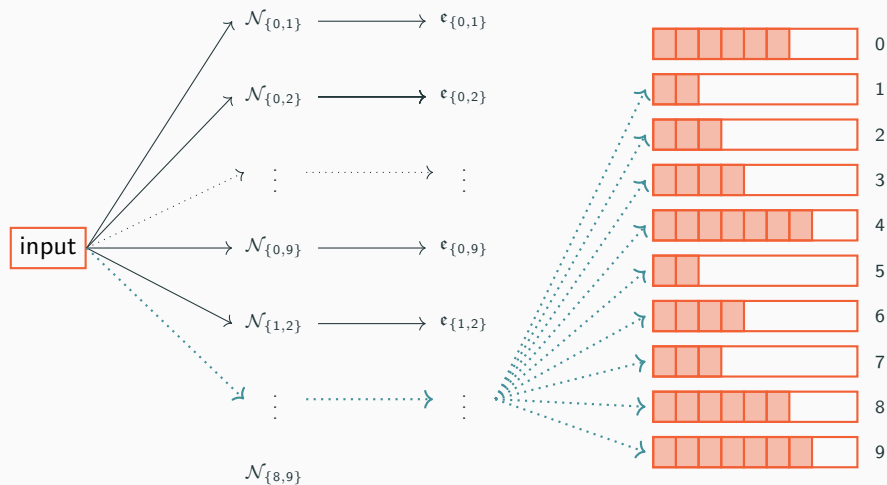
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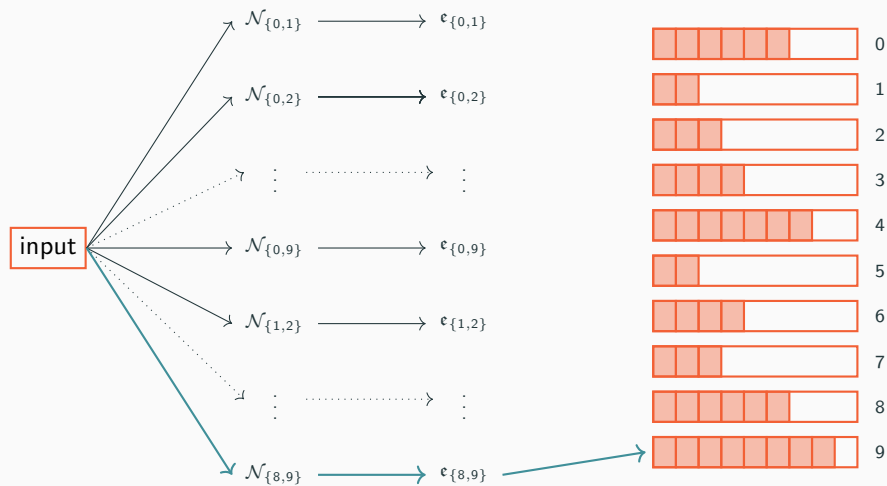
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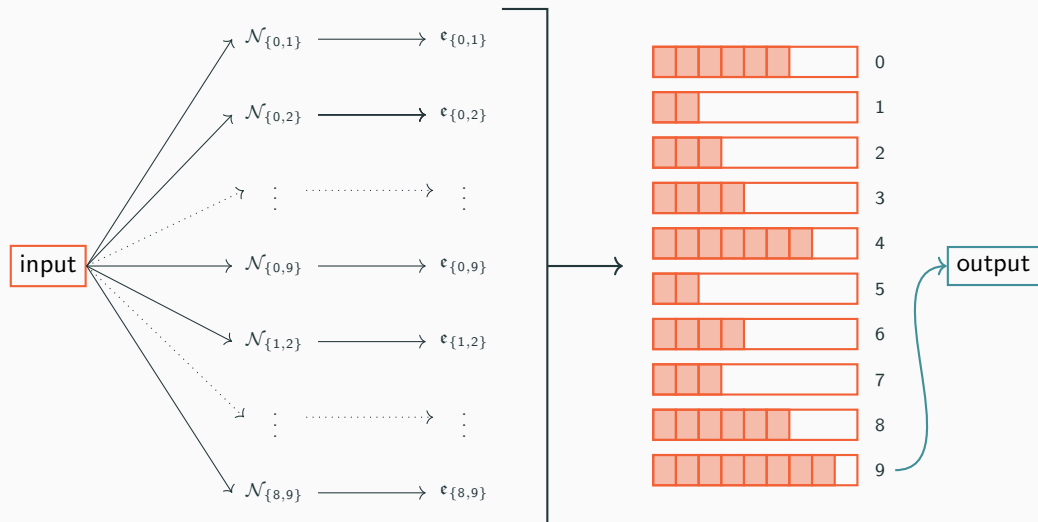
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## What about ex-aequo?

For every  $k \in \{0, 1, \dots, 9\}$  we define

$$C_k = \{\{i, j\} \in \mathcal{P}(\{0, 1, \dots, 9\})_2 \mid \mathfrak{e}_{\{i, j\}} = k\}$$

and we say that a label  $k$  is a **dominant label** if  $|C_k| \geq |C_l|$  for every  $l \in \{0, 1, \dots, 9\}$ .

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- (a) there exists one  $k \in \{0, 1, \dots, 9\}$  such that  $|C_k| > |C_l|$  for every  $l \in \{0, 1, \dots, 9\} \setminus \{k\}$   
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- (b) there exist  $k_1, k_2 \in \{0, 1, \dots, 9\}$ ,  $k_1 \neq k_2$ , such that  $|C_{k_1}| = |C_{k_2}| > |C_l|$  for every  $l \in \{0, 1, \dots, 9\} \setminus \{k_1, k_2\}$  (there exist **exactly two** dominant labels)  $\implies$  our input is labelled as  $\mathfrak{e}_{\{k_1, k_2\}}$ ;

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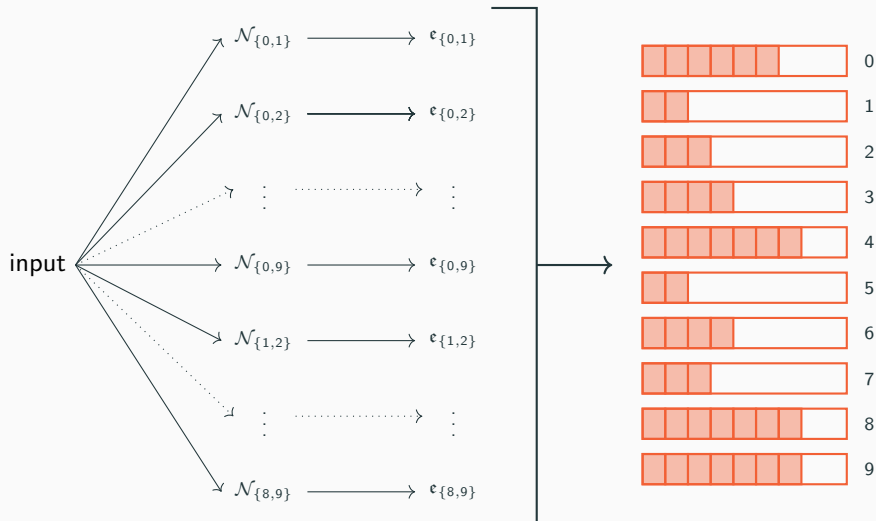
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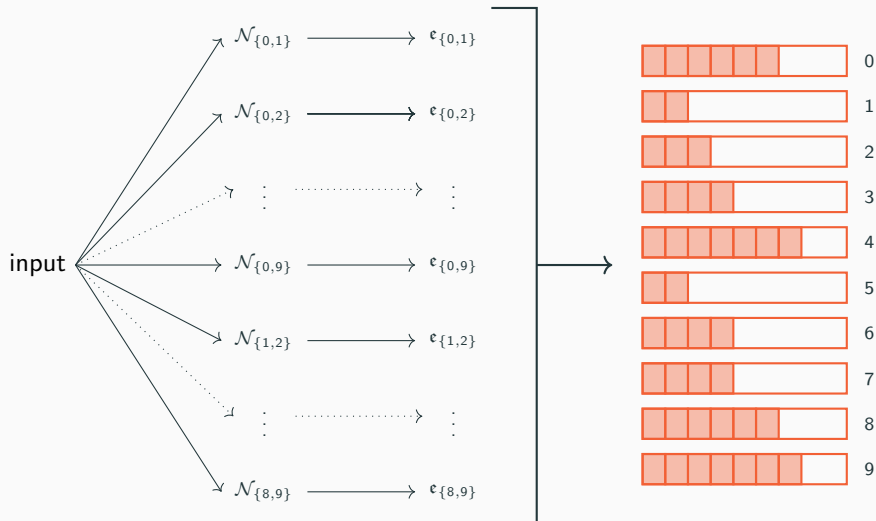
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- (c) there exist **three or more** dominant labels  $\implies$  our input is labelled as  $-1$ .

## Majority voting - Example 2



## Majority voting - Example 3



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- (3) there exist three or more dominant labels and one of them is the correct one;
- (4) there exist three or more dominant labels but none of them is the correct one;
- (5) there exist exactly two dominant labels  $k_1, k_2$  but neither  $\mathfrak{e}_{\{k_1, k_2\}}$  nor  $\hat{\mathfrak{e}}_{\{k_1, k_2\}}$  is the correct one;

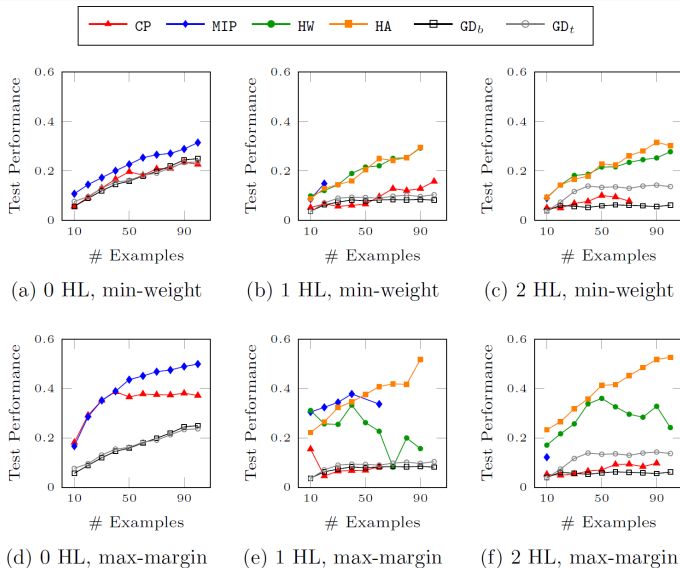
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- (6) there exists exactly one dominant label but it is not the correct one.

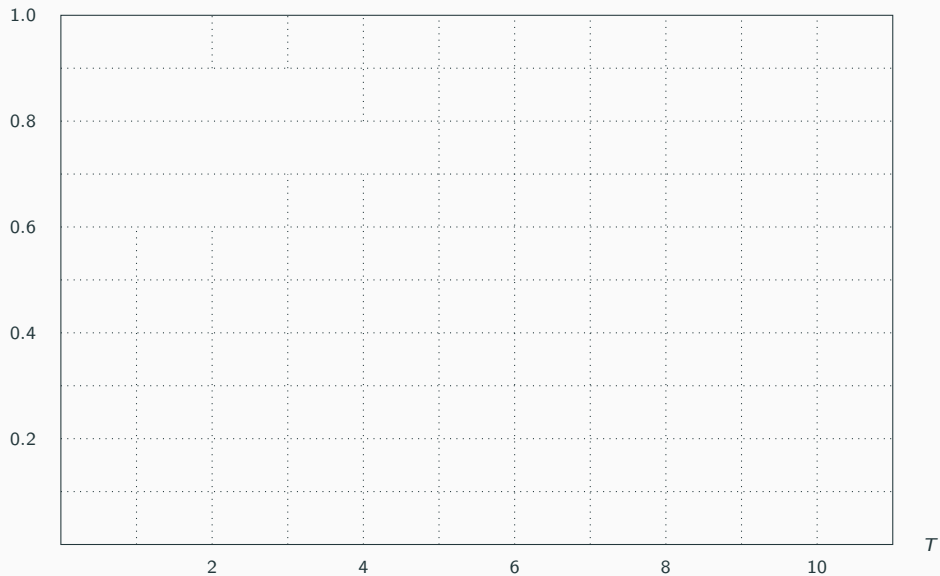
# Computational Analysis

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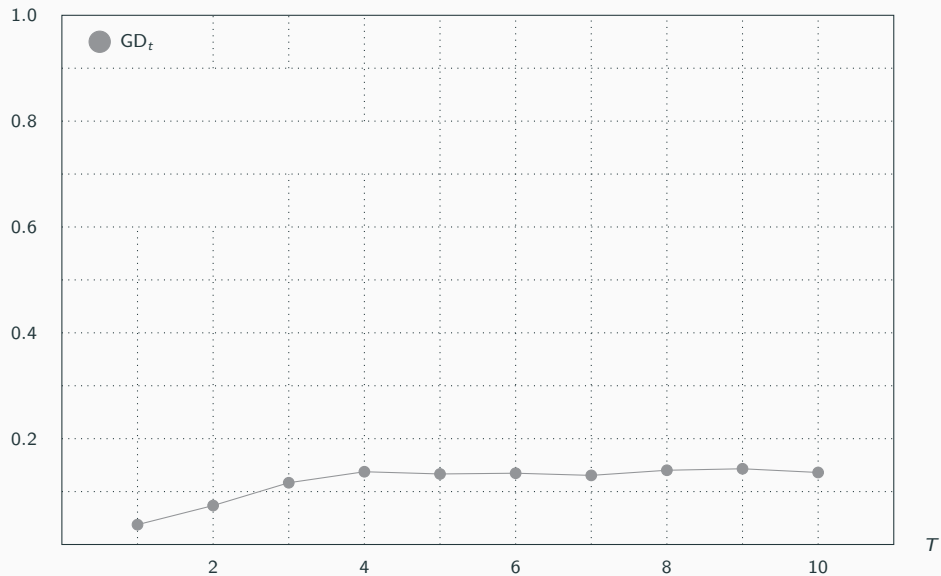
# Some previous results



## Comparison - Test Accuracy

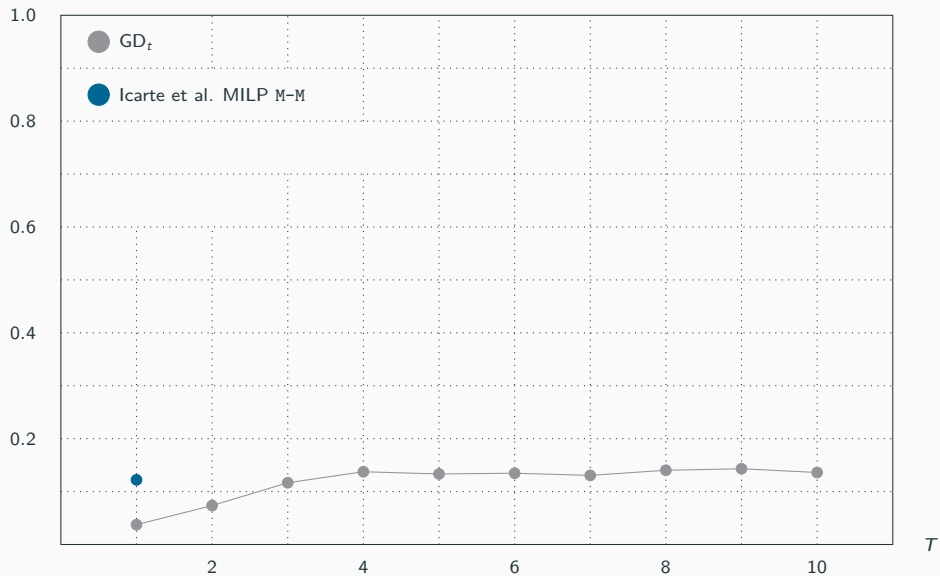


## Comparison - Test Accuracy

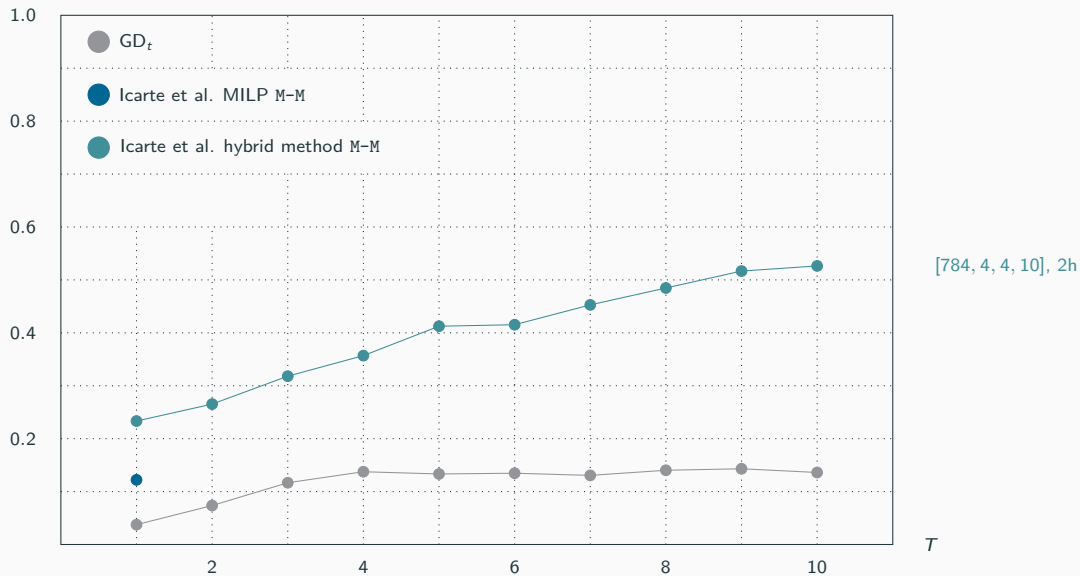




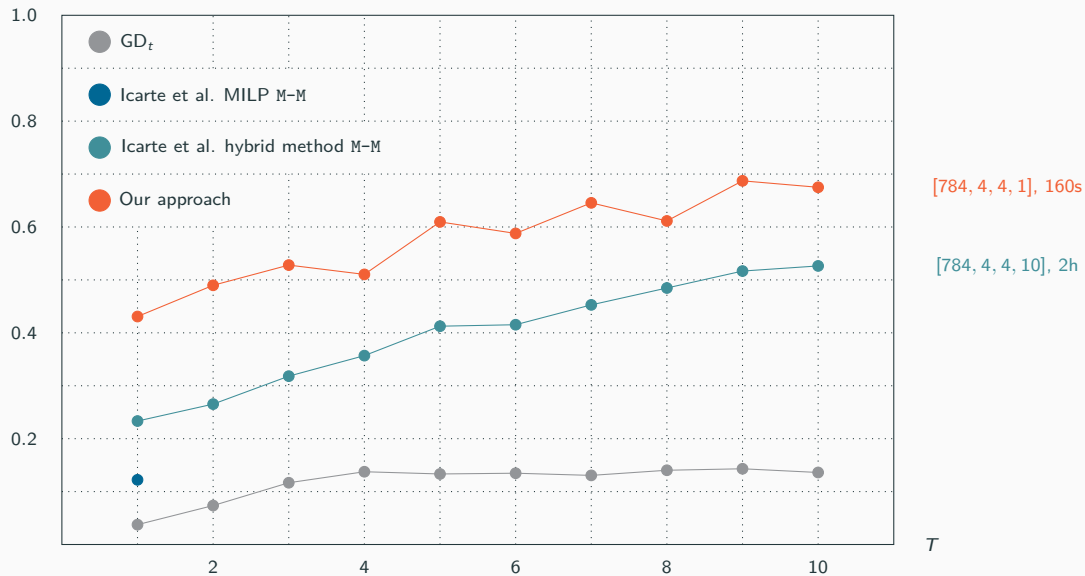
## Comparison - Test Accuracy



## Comparison - Test Accuracy



# Comparison - Test Accuracy



# Bigger tests

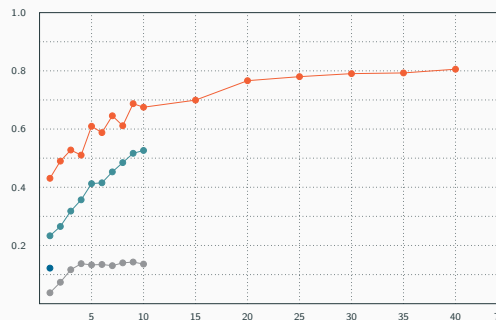
Structure:

networks architecture: [784, 10, 3, 1];

time limit for each network: 290s + 290s + 20s;

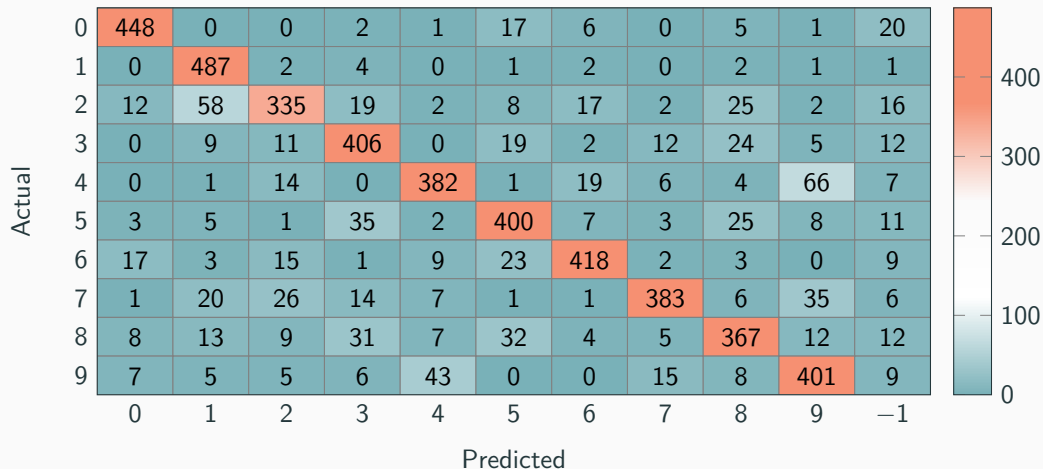
tested images: 5000.

T	%Correct	%Incorrect	%-1	Feas. S-M	% w  M-M	% w  M-W
10	67.56	29.94	2.50	20	51.59	25.46
15	69.94	26.96	3.10	30	53.25	26.32
20	76.62	21.18	2.20	40	52.73	21.95
25	78.00	20.20	1.80	50	53.86	22.92
30	79.04	19.06	1.90	60	57.58	23.51
35	79.28	19.02	1.70	70	57.36	23.92
40	80.56	17.38	2.06	80	58.97	25.65



T	%Status 0	%Status 1	%Status 2	%Status 3	%Status 4	%Status 5	%Status 6
10	65.82	1.74	1.52	2.20	0.30	2.16	26.26
15	68.46	1.48	1.18	2.58	0.52	2.12	23.66
20	74.76	1.86	1.12	1.72	0.48	1.56	18.50
25	76.64	1.36	1.34	1.46	0.34	1.78	17.08
30	77.68	1.36	1.40	1.56	0.34	1.54	16.12
35	77.66	1.62	1.36	1.54	0.16	1.26	16.40
40	78.60	1.96	1.66	1.90	0.16	1.80	13.92

# Confusion matrix



Networks architecture: [784, 10, 3, 1];  
time limit for each network: 290s + 290s + 20s;  
training images per digit: 40;  
tested images: 5000.

## Conclusions

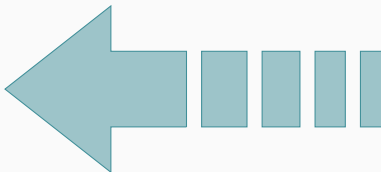
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# Final Remarks & Future Perspectives

Different approaches from the literature and how to model them with MILPs;

a way of combining these approaches to preserve feasibility, robustness, and simplicity;

a structured ensemble method with its majority voting system.

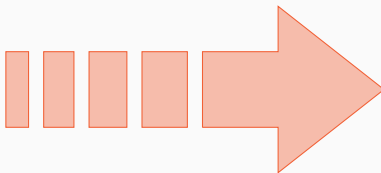
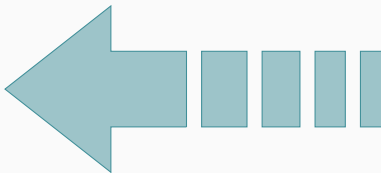


# Final Remarks & Future Perspectives

Different approaches from the literature and how to model them with MILPs;

a way of combining these approaches to preserve feasibility, robustness, and simplicity;

a structured ensemble method with its majority voting system.



Apply a dimensionality reduction method to use more data or data with bigger dimensions;

alternative model formulations to improve the solver performances;

study the theoretical framework.



# That's all Folks!

Any Questions?

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