

Mathematics of discriminative and generative deep learning, from deep neural networks to diffusion models

Morten Hjorth-Jensen^{1,2} Morten Hjorth-Jensen^{1,2}

Department of Physics and Center for Computing in Science Education,
University of Oslo, Norway¹

Department of Physics and Astronomy and Facility for Rare Isotope Beams,
Michigan State University, East Lansing, Michigan, USA²

STREAMLINE meeting, May 9-10, MSU, 2024

© 1999-2024, Morten Hjorth-Jensen. Released under CC Attribution-NonCommercial 4.0 license

Types of machine learning

The approaches to machine learning are many, but are often split into two main categories. In *supervised learning* we know the answer to a problem, and let the computer deduce the logic behind it. On the other hand, *unsupervised learning* is a method for finding patterns and relationship in data sets without any prior knowledge of the system.

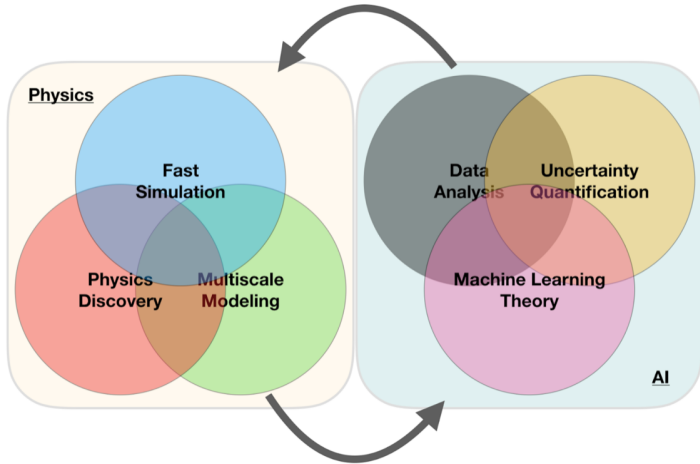
An emerging third category is *reinforcement learning*. This is a paradigm of learning inspired by behavioural psychology, where learning is achieved by trial-and-error, solely from rewards and punishment.

Main categories

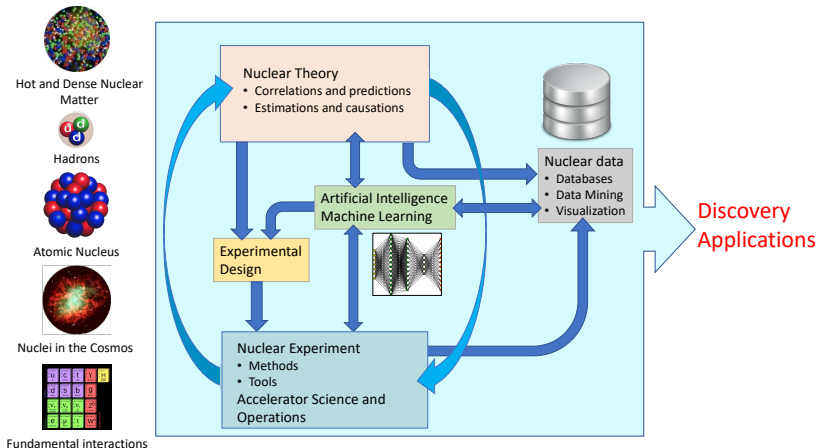
Another way to categorize machine learning tasks is to consider the desired output of a system. Some of the most common tasks are:

- ▶ **Classification:** Outputs are divided into two or more classes. The goal is to produce a model that assigns inputs into one of these classes. An example is to identify digits based on pictures of hand-written ones. Classification is typically supervised learning.
- ▶ **Regression:** Finding a functional relationship between an input data set and a reference data set. The goal is to construct a function that maps input data to continuous output values.
- ▶ **Clustering:** Data are divided into groups with certain common traits, without knowing the different groups beforehand. It is thus a form of unsupervised learning.

Machine learning. A simple perspective on the interface between ML and Physics



ML in Nuclear Physics (or any field in physics)



The plethora of machine learning algorithms/methods

1. Deep learning: Neural Networks (NN), Convolutional NN, Recurrent NN, Boltzmann machines, autoencoders and variational autoencoders and generative adversarial networks, stable diffusion and many more generative models
2. Bayesian statistics and Bayesian Machine Learning, Bayesian experimental design, Bayesian Regression models, Bayesian neural networks, Gaussian processes and much more
3. Dimensionality reduction (Principal component analysis), Clustering Methods and more
4. Ensemble Methods, Random forests, bagging and voting methods, gradient boosting approaches
5. Linear and logistic regression, Kernel methods, support vector machines and more
6. Reinforcement Learning; Transfer Learning and more

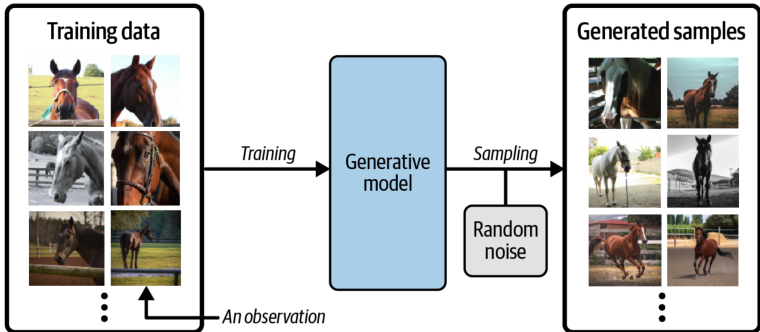
What Is Generative Modeling?

Generative modeling can be broadly defined as follows:

Generative modeling is a branch of machine learning that involves training a model to produce new data that is similar to a given dataset.

What does this mean in practice? Suppose we have a dataset containing photos of horses. We can train a generative model on this dataset to capture the rules that govern the complex relationships between pixels in images of horses. Then we can sample from this model to create novel, realistic images of horses that did not exist in the original dataset.

Example of generative modeling, taken from Generative Deep Learning by David Foster



Generative Modeling

In order to build a generative model, we require a dataset consisting of many examples of the entity we are trying to generate. This is known as the training data, and one such data point is called an observation.

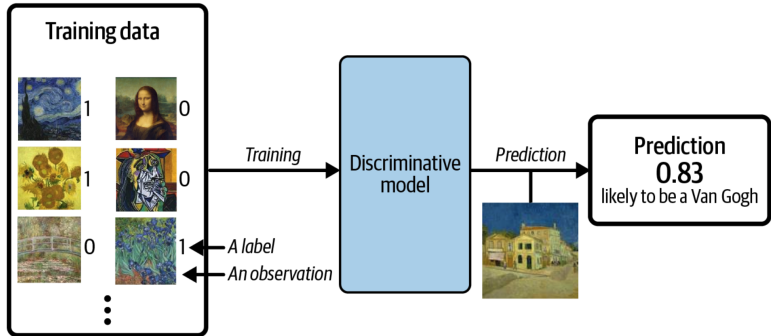
Each observation consists of many features. For an image generation problem, the features are usually the individual pixel values; for a text generation problem, the features could be individual words or groups of letters. It is our goal to build a model that can generate new sets of features that look as if they have been created using the same rules as the original data.

Conceptually, for image generation this is an incredibly difficult task, considering the vast number of ways that individual pixel values can be assigned and the relatively tiny number of such arrangements that constitute an image of the entity we are trying to generate.

Generative Versus Discriminative Modeling

In order to truly understand what generative modeling aims to achieve and why this is important, it is useful to compare it to its counterpart, discriminative modeling. If you have studied machine learning, most problems you will have faced will have most likely been discriminative in nature.

Example of discriminative modeling, taken from Generative Deep Learning by David Foster

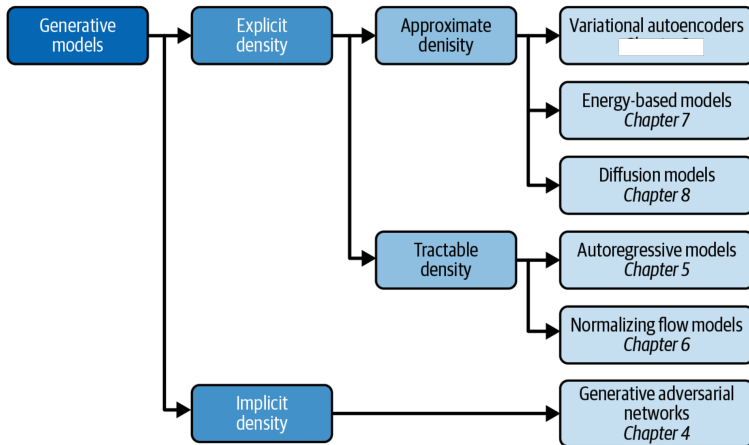


Discriminative Modeling

When performing discriminative modeling, each observation in the training data has a label. For a binary classification problem such as our data could be labeled as ones and zeros. Our model then learns how to discriminate between these two groups and outputs the probability that a new observation has label 1 or 0

In contrast, generative modeling doesn't require the dataset to be labeled because it concerns itself with generating entirely new data (for example an image), rather than trying to predict a label for say a given image.

Taxonomy of generative deep learning, taken from Generative Deep Learning by David Foster



Good books with hands-on material and codes

- ▶ Sebastian Rashcka et al, Machine learning with Sickit-Learn and PyTorch
- ▶ David Foster, Generative Deep Learning with TensorFlow
- ▶ Babcock and Gavras, Generative AI with Python and TensorFlow 2

All three books have GitHub sites from where one can download all codes. A good and more general text (2016) is Goodfellow, Bengio and Courville, [Deep Learning](#)

More references

Reading on diffusion models

1. A central paper is the one by Sohl-Dickstein et al, Deep Unsupervised Learning using Nonequilibrium Thermodynamics, <https://arxiv.org/abs/1503.03585>
2. See also Diederik P. Kingma, Tim Salimans, Ben Poole, Jonathan Ho, Variational Diffusion Models, <https://arxiv.org/abs/2107.00630>

and VAEs

1. Calvin Luo <https://calvinluo.com/2022/08/26/diffusion-tutorial.html>
2. An Introduction to Variational Autoencoders, by Kingma and Welling, see <https://arxiv.org/abs/1906.02691>

What are the basic Machine Learning ingredients?

Almost every problem in ML and data science starts with the same ingredients:

- ▶ The dataset \mathbf{x} (could be some observable quantity of the system we are studying)
- ▶ A model which is a function of a set of parameters α that relates to the dataset, say a likelihood function $p(\mathbf{x}|\alpha)$ or just a simple model $f(\alpha)$
- ▶ A so-called **loss/cost/risk** function $\mathcal{C}(\mathbf{x}, f(\alpha))$ which allows us to decide how well our model represents the dataset.

We seek to minimize the function $\mathcal{C}(\mathbf{x}, f(\alpha))$ by finding the parameter values which minimize \mathcal{C} . This leads to various minimization algorithms. It may surprise many, but at the heart of all machine learning algorithms there is an optimization problem.

Low-level machine learning, the family of ordinary least squares methods

Our data which we want to apply a machine learning method on, consist of a set of inputs $\mathbf{x}^T = [x_0, x_1, x_2, \dots, x_{n-1}]$ and the outputs we want to model $\mathbf{y}^T = [y_0, y_1, y_2, \dots, y_{n-1}]$. We assume that the output data can be represented (for a regression case) by a continuous function f through

$$\mathbf{y} = f(\mathbf{x}) + \epsilon.$$

Setting up the equations

In linear regression we approximate the unknown function with another continuous function $\tilde{\mathbf{y}}(\mathbf{x})$ which depends linearly on some unknown parameters $\boldsymbol{\theta}^T = [\theta_0, \theta_1, \theta_2, \dots, \theta_{p-1}]$.

The input data can be organized in terms of a so-called design matrix with an approximating function $\tilde{\mathbf{y}}$

$$\tilde{\mathbf{y}} = \mathbf{X}\boldsymbol{\theta},$$

The objective/cost/loss function

The simplest approach is the mean squared error

$$C(\Theta) = \frac{1}{n} \sum_{i=0}^{n-1} (y_i - \tilde{y}_i)^2 = \frac{1}{n} \left\{ (\mathbf{y} - \tilde{\mathbf{y}})^T (\mathbf{y} - \tilde{\mathbf{y}}) \right\},$$

or using the matrix \mathbf{X} and in a more compact matrix-vector notation as

$$C(\Theta) = \frac{1}{n} \left\{ (\mathbf{y} - \mathbf{X}\theta)^T (\mathbf{y} - \mathbf{X}\theta) \right\}.$$

This function represents one of many possible ways to define the so-called cost function.

Training solution

Optimizing with respect to the unknown parameters θ_j we get

$$\mathbf{X}^T \mathbf{y} = \mathbf{X}^T \mathbf{X} \boldsymbol{\theta},$$

and if the matrix $\mathbf{X}^T \mathbf{X}$ is invertible we have the optimal values

$$\hat{\boldsymbol{\theta}} = \left(\mathbf{X}^T \mathbf{X} \right)^{-1} \mathbf{X}^T \mathbf{y}.$$

We say we 'learn' the unknown parameters $\boldsymbol{\theta}$ from the last equation.

Ridge and LASSO Regression

Our optimization problem is

$$\min_{\boldsymbol{\theta} \in \mathbb{R}^p} \frac{1}{n} \left\{ (\mathbf{y} - \mathbf{X}\boldsymbol{\theta})^T (\mathbf{y} - \mathbf{X}\boldsymbol{\theta}) \right\}.$$

or we can state it as

$$\min_{\boldsymbol{\theta} \in \mathbb{R}^p} \frac{1}{n} \sum_{i=0}^{n-1} (y_i - \tilde{y}_i)^2 = \frac{1}{n} \|\mathbf{y} - \mathbf{X}\boldsymbol{\theta}\|_2^2,$$

where we have used the definition of a norm-2 vector, that is

$$\|\mathbf{x}\|_2 = \sqrt{\sum_i x_i^2}.$$

From OLS to Ridge and Lasso

By minimizing the above equation with respect to the parameters θ we could then obtain an analytical expression for the parameters θ . We can add a regularization parameter λ by defining a new cost function to be optimized, that is

$$\min_{\theta \in \mathbb{R}^p} \frac{1}{n} \|\mathbf{y} - \mathbf{X}\theta\|_2^2 + \lambda \|\theta\|_2^2$$

which leads to the Ridge regression minimization problem where we require that $\|\theta\|_2^2 \leq t$, where t is a finite number larger than zero. We do not include such a constraints in the discussions here.

Lasso regression

Defining

$$C(\mathbf{X}, \boldsymbol{\theta}) = \frac{1}{n} \|\mathbf{y} - \mathbf{X}\boldsymbol{\theta}\|_2^2 + \lambda \|\boldsymbol{\theta}\|_1,$$

we have a new optimization equation

$$\min_{\boldsymbol{\theta} \in \mathbb{R}^p} \frac{1}{n} \|\mathbf{y} - \mathbf{X}\boldsymbol{\theta}\|_2^2 + \lambda \|\boldsymbol{\theta}\|_1$$

which leads to Lasso regression. Lasso stands for least absolute shrinkage and selection operator. Here we have defined the norm-1 as

$$\|\mathbf{x}\|_1 = \sum_i |x_i|.$$

Selected references

- ▶ Mehta et al. and Physics Reports (2019).
- ▶ Machine Learning and the Physical Sciences by Carleo et al
- ▶ Artificial Intelligence and Machine Learning in Nuclear Physics, Amber Boehnlein et al., Reviews Modern of Physics 94, 031003 (2022)
- ▶ Dilute neutron star matter from neural-network quantum states by Fore et al, Physical Review Research 5, 033062 (2023)
- ▶ Neural-network quantum states for ultra-cold Fermi gases, Jane Kim et al, Nature Physics Communication, in press, see <https://doi.org/10.48550/arXiv.2305.08831>
- ▶ Message-Passing Neural Quantum States for the Homogeneous Electron Gas, Gabriel Pescia, Jane Kim et al. arXiv.2305.07240,
- ▶ Particle Data Group summary on ML methods

Setting up the basic equations for neural networks

Neural networks, in its so-called feed-forward form, where each iterations contains a feed-forward stage and a back-propagation stage, consist of series of affine matrix-matrix and matrix-vector multiplications. The unknown parameters (the so-called biases and weights which determine the architecture of a neural network), are updated iteratively using the so-called back-propagation algorithm. This algorithm corresponds to the so-called reverse mode of the automatic differentiation algorithm. These algorithms will be discussed in more detail below.

We start however first with the definitions of the various variables which make up a neural network.

Overarching view of a neural network

The architecture of a neural network defines our model. This model aims at describing some function $f(\mathbf{x})$ which aims at describing some final result (outputs or target values) given a specific input \mathbf{x} . Note that here \mathbf{y} and \mathbf{x} are not limited to be vectors.

The architecture consists of

1. An input and an output layer where the input layer is defined by the inputs \mathbf{x} . The output layer produces the model output $\tilde{\mathbf{y}}$ which is compared with the target value \mathbf{y}
2. A given number of hidden layers and neurons/nodes/units for each layer (this may vary)
3. A given activation function $\sigma(\mathbf{z})$ with arguments \mathbf{z} to be defined below. The activation functions may differ from layer to layer.
4. The last layer, normally called **output** layer has normally an activation function tailored to the specific problem
5. Finally we define a so-called cost or loss function which is used to gauge the quality of our model.

Illustration of a single perceptron model and a multilayer FFNN

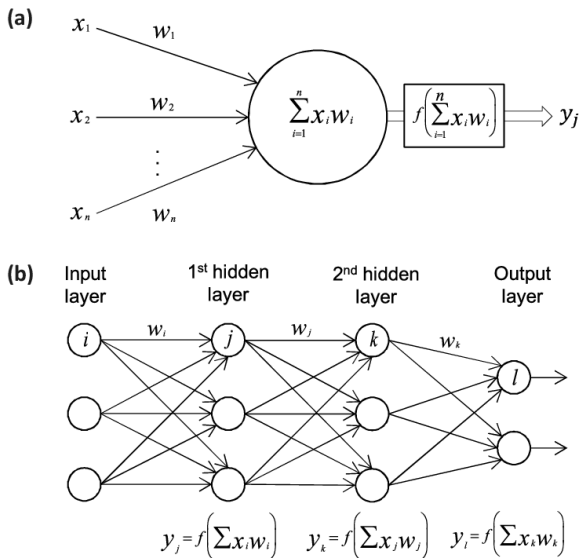


Figure: In a) we show a single perceptron model while in b) we display a

The optimization problem

The cost function is a function of the unknown parameters Θ where the latter is a container for all possible parameters needed to define a neural network

If we are dealing with a regression task a typical cost/loss function is the mean squared error

$$C(\Theta) = \frac{1}{n} \left\{ (\mathbf{y} - \mathbf{X}\boldsymbol{\theta})^T (\mathbf{y} - \mathbf{X}\boldsymbol{\theta}) \right\}.$$

This function represents one of many possible ways to define the so-called cost function.

Weights and biases

For neural networks the parameters Θ are given by the so-called weights and biases (to be defined below).

The weights are given by matrix elements $w_{ij}^{(l)}$ where the superscript indicates the layer number. The biases are typically given by vector elements representing each single node of a given layer, that is $b_j^{(l)}$.

Other ingredients of a neural network

Having defined the architecture of a neural network, the optimization of the cost function with respect to the parameters Θ , involves the calculations of gradients and their optimization. The gradients represent the derivatives of a multidimensional object and are often approximated by various gradient methods, including

1. various quasi-Newton methods,
2. plain gradient descent (GD) with a constant learning rate η ,
3. GD with momentum and other approximations to the learning rates such as
 - ▶ Adaptive gradient (ADAGRAD)
 - ▶ Root mean-square propagation (RMSprop)
 - ▶ Adaptive gradient with momentum (ADAM) and many other
4. Stochastic gradient descent and various families of learning rate approximations

Other parameters

In addition to the above, there are often additional hyperparameters which are included in the setup of a neural network. These will be discussed below.

Why Feed Forward Neural Networks (FFNN)?

According to the *Universal approximation theorem*, a feed-forward neural network with just a single hidden layer containing a finite number of neurons can approximate a continuous multidimensional function to arbitrary accuracy, assuming the activation function for the hidden layer is a **non-constant, bounded and monotonically-increasing continuous function**.

Universal approximation theorem

The universal approximation theorem plays a central role in deep learning. Cybenko (1989) showed the following:

Let σ be any continuous sigmoidal function such that

$$\sigma(z) = \begin{cases} 1 & z \rightarrow \infty \\ 0 & z \rightarrow -\infty \end{cases}$$

Given a continuous and deterministic function $F(\mathbf{x})$ on the unit cube in d -dimensions $F \in [0, 1]^d$, $\mathbf{x} \in [0, 1]^d$ and a parameter $\epsilon > 0$, there is a one-layer (hidden) neural network $f(\mathbf{x}; \Theta)$ with $\Theta = (\mathbf{W}, \mathbf{b})$ and $\mathbf{W} \in \mathbb{R}^{m \times n}$ and $\mathbf{b} \in \mathbb{R}^n$, for which

$$|F(\mathbf{x}) - f(\mathbf{x}; \Theta)| < \epsilon \quad \forall \mathbf{x} \in [0, 1]^d.$$

The approximation theorem in words

Any continuous function $y = F(\mathbf{x})$ supported on the unit cube in d -dimensions can be approximated by a one-layer sigmoidal network to arbitrary accuracy.

[Hornik \(1991\)](#) extended the theorem by letting any non-constant, bounded activation function to be included using that the expectation value

$$\mathbb{E}[|F(\mathbf{x})|^2] = \int_{\mathbf{x} \in D} |F(\mathbf{x})|^2 p(\mathbf{x}) d\mathbf{x} < \infty.$$

Then we have

$$\mathbb{E}[|F(\mathbf{x}) - f(\mathbf{x}; \Theta)|^2] = \int_{\mathbf{x} \in D} |F(\mathbf{x}) - f(\mathbf{x}; \Theta)|^2 p(\mathbf{x}) d\mathbf{x} < \epsilon.$$

More on the general approximation theorem

None of the proofs give any insight into the relation between the number of hidden layers and nodes and the approximation error ϵ , nor the magnitudes of \mathbf{W} and \mathbf{b} .

Neural networks (NNs) have what we may call a kind of universality no matter what function we want to compute.

It does not mean that an NN can be used to exactly compute any function. Rather, we get an approximation that is as good as we want.

Class of functions we can approximate

The class of functions that can be approximated are the continuous ones. If the function $F(\mathbf{x})$ is discontinuous, it won't in general be possible to approximate it. However, an NN may still give an approximation even if we fail in some points.

Simple example, fitting nuclear masses

See example at

<https://github.com/CompPhysics/MachineLearning/blob/master/doc/pub/week34/ipynb/week34.ipynb>, and scroll down to nuclear masses.

And the recent article <https://www.sciencedirect.com/science/article/pii/S0375947423001100>

First network example, simple perceptron with one input

As yet another example we define now a simple perceptron model with all quantities given by scalars. We consider only one input variable x and one target value y . We define an activation function σ_1 which takes as input

$$z_1 = w_1 x + b_1,$$

where w_1 is the weight and b_1 is the bias. These are the parameters we want to optimize. The output is $a_1 = \sigma(z_1)$ (see graph from whiteboard notes). This output is then fed into the **cost/loss** function, which we here for the sake of simplicity just define as the squared error

$$C(x; w_1, b_1) = \frac{1}{2}(a_1 - y)^2.$$

Optimizing the parameters

In setting up the feed forward and back propagation parts of the algorithm, we need now the derivative of the various variables we want to train.

We need

$$\frac{\partial C}{\partial w_1} \text{ and } \frac{\partial C}{\partial b_1}.$$

Using the chain rule we find

$$\frac{\partial C}{\partial w_1} = \frac{\partial C}{\partial a_1} \frac{\partial a_1}{\partial z_1} \frac{\partial z_1}{\partial w_1} = (a_1 - y)\sigma'_1 x,$$

and

$$\frac{\partial C}{\partial b_1} = \frac{\partial C}{\partial a_1} \frac{\partial a_1}{\partial z_1} \frac{\partial z_1}{\partial b_1} = (a_1 - y)\sigma'_1,$$

which we later will just define as

$$\frac{\partial C}{\partial a_1} \frac{\partial a_1}{\partial z_1} = \delta_1.$$

Implementing the simple perceptron model

In the example code here we implement the above equations (with explicit expressions for the derivatives) with just one input variable x and one output variable. The target value $y = 2x + 1$ is a simple linear function in x . Since this is a regression problem, we define the cost function to be proportional to the least squares error

$$C(y, w_1, b_1) = \frac{1}{2}(a_1 - y)^2,$$

with a_1 the output from the network.

```
# import necessary packages
import numpy as np
import matplotlib.pyplot as plt

def feed_forward(x):
    # weighted sum of inputs to the output layer
    z_1 = x*output_weights + output_bias
    # Output from output node (one node only)
    # Here the output is equal to the input
    a_1 = z_1
    return a_1

def backpropagation(x, y):
    a_1 = feed_forward(x)
    # derivative of cost function
    derivative_cost = a_1 - y
```


Feel free to add more input nodes and weights to the above code. Furthermore, try to increase the amount of input and target/output data. Try also to perform calculations for more values of the learning rates. Feel free to add either hyperparameters with an l_1 norm or an l_2 norm and discuss your results.

You could also try to change the function $f(x) = y$ from a linear polynomial in x to a higher-order polynomial. Comment your results.

Hint: Increasing the number of input variables and input nodes requires a rewrite of the input data in terms of a matrix. You need to figure out the correct dimensionalities.

Adding a hidden layer

We change our simple model to (see graph below) a network with just one hidden layer but with scalar variables only.

Our output variable changes to a_2 and a_1 is now the output from the hidden node and $a_0 = x$. We have then

$$z_1 = w_1 a_0 + b_1 \wedge a_1 = \sigma_1(z_1),$$

$$z_2 = w_2 a_1 + b_2 \wedge a_2 = \sigma_2(z_2),$$

and the cost function

$$C(x; \Theta) = \frac{1}{2}(a_2 - y)^2,$$

with $\Theta = [w_1, w_2, b_1, b_2]$.

The derivatives

The derivatives are now, using the chain rule again

$$\frac{\partial C}{\partial w_2} = \frac{\partial C}{\partial a_2} \frac{\partial a_2}{\partial z_2} \frac{\partial z_2}{\partial w_2} = (a_2 - y) \sigma'_2 a_1 = \delta_2 a_1,$$

$$\frac{\partial C}{\partial b_2} = \frac{\partial C}{\partial a_2} \frac{\partial a_2}{\partial z_2} \frac{\partial z_2}{\partial b_2} = (a_2 - y) \sigma'_2 = \delta_2,$$

$$\frac{\partial C}{\partial w_1} = \frac{\partial C}{\partial a_2} \frac{\partial a_2}{\partial z_2} \frac{\partial z_2}{\partial a_1} \frac{\partial a_1}{\partial z_1} \frac{\partial z_1}{\partial w_1} = (a_2 - y) \sigma'_2 a_1 \sigma'_1 a_0,$$

$$\frac{\partial C}{\partial b_1} = \frac{\partial C}{\partial a_2} \frac{\partial a_2}{\partial z_2} \frac{\partial z_2}{\partial a_1} \frac{\partial a_1}{\partial z_1} \frac{\partial z_1}{\partial b_1} = (a_2 - y) \sigma'_2 \sigma'_1 = \delta_1.$$

Can you generalize this to more than one hidden layer?

Important observations

From the above equations we see that the derivatives of the activation functions play a central role. If they vanish, the training may stop. This is called the vanishing gradient problem, see discussions below. If they become large, the parameters w_i and b_i may simply go to infinity. This is referenced as the exploding gradient problem.

The training

The training of the parameters is done through various gradient descent approximations with

$$w_i \leftarrow w_i - \eta \delta_i a_{i-1},$$

and

$$b_i \leftarrow b_i - \eta \delta_i,$$

with η is the learning rate.

One iteration consists of one feed forward step and one back-propagation step. Each back-propagation step does one update of the parameters Θ .

For the first hidden layer $a_{i-1} = a_0 = x$ for this simple model.

Code example

The code here implements the above model with one hidden layer and scalar variables for the same function we studied in the previous example. The code is however set up so that we can add multiple inputs x and target values y . Note also that we have the possibility of defining a feature matrix \mathbf{X} with more than just one column for the input values. This will turn useful in our next example. We have also defined matrices and vectors for all of our operations although it is not necessary here.

```
import numpy as np
# We use the Sigmoid function as activation function
def sigmoid(z):
    return 1.0/(1.0+np.exp(-z))

def forwardpropagation(x):
    # weighted sum of inputs to the hidden layer
    z_1 = np.matmul(x, w_1) + b_1
    # activation in the hidden layer
    a_1 = sigmoid(z_1)
    # weighted sum of inputs to the output layer
    z_2 = np.matmul(a_1, w_2) + b_2
    a_2 = z_2
    return a_1, a_2

def backpropagation(x, y):
```

Try to increase the amount of input and target/output data. Try also to perform calculations for more values of the learning rates. Feel free to add either hyperparameters with an l_1 norm or an l_2 norm and discuss your results. Discuss your results as functions of the amount of training data and various learning rates.

Challenge: Try to change the activation functions and replace the hard-coded analytical expressions with automatic derivation via either **autograd** or **JAX**.

Simple neural network and the back propagation equations

Let us now try to increase our level of ambition and attempt at setting up the equations for a neural network with two input nodes, one hidden layer with two hidden nodes and one output layer with one output node/neuron only (see graph)..

We need to define the following parameters and variables with the input layer (layer (0)) where we label the nodes x_0 and x_1

$$x_0 = a_0^{(0)} \wedge x_1 = a_1^{(0)}.$$

The hidden layer (layer (1)) has nodes which yield the outputs $a_0^{(1)}$ and $a_1^{(1)}$ with weight \mathbf{w} and bias \mathbf{b} parameters

$$w_{ij}^{(1)} = \{w_{00}^{(1)}, w_{01}^{(1)}, w_{10}^{(1)}, w_{11}^{(1)}\} \wedge b^{(1)} = \{b_0^{(1)}, b_1^{(1)}\}.$$

The output layer

Finally, we have the output layer given by layer label (2) with output $a^{(2)}$ and weights and biases to be determined given by the variables

$$w_i^{(2)} = \{w_0^{(2)}, w_1^{(2)}\} \wedge b^{(2)}.$$

Our output is $\tilde{y} = a^{(2)}$ and we define a generic cost function $C(a^{(2)}, y; \Theta)$ where y is the target value (a scalar here). The parameters we need to optimize are given by

$$\Theta = \{w_{00}^{(1)}, w_{01}^{(1)}, w_{10}^{(1)}, w_{11}^{(1)}, w_0^{(2)}, w_1^{(2)}, b_0^{(1)}, b_1^{(1)}, b^{(2)}\}.$$

Compact expressions

We can define the inputs to the activation functions for the various layers in terms of various matrix-vector multiplications and vector additions. The inputs to the first hidden layer are

$$\begin{bmatrix} z_0^{(1)} \\ z_1^{(1)} \end{bmatrix} = \begin{bmatrix} w_{00}^{(1)} & w_{01}^{(1)} \\ w_{10}^{(1)} & w_{11}^{(1)} \end{bmatrix} \begin{bmatrix} a_0^{(0)} \\ a_1^{(0)} \end{bmatrix} + \begin{bmatrix} b_0^{(1)} \\ b_1^{(1)} \end{bmatrix},$$

with outputs

$$\begin{bmatrix} a_0^{(1)} \\ a_1^{(1)} \end{bmatrix} = \begin{bmatrix} \sigma^{(1)}(z_0^{(1)}) \\ \sigma^{(1)}(z_1^{(1)}) \end{bmatrix}.$$

Output layer

For the final output layer we have the inputs to the final activation function

$$z^{(2)} = w_0^{(2)} a_0^{(1)} + w_1^{(2)} a_1^{(1)} + b^{(2)},$$

resulting in the output

$$a^{(2)} = \sigma^{(2)}(z^{(2)}).$$

Explicit derivatives

In total we have nine parameters which we need to train. Using the chain rule (or just the back-propagation algorithm) we can find all derivatives. Since we will use automatic differentiation in reverse mode, we start with the derivatives of the cost function with respect to the parameters of the output layer, namely

$$\frac{\partial C}{\partial w_i^{(2)}} = \frac{\partial C}{\partial a^{(2)}} \frac{\partial a^{(2)}}{\partial z^{(2)}} \frac{\partial z^{(2)}}{\partial w_i^{(2)}} = \delta^{(2)} a_i^{(1)},$$

with

$$\delta^{(2)} = \frac{\partial C}{\partial a^{(2)}} \frac{\partial a^{(2)}}{\partial z^{(2)}}$$

and finally

$$\frac{\partial C}{\partial b^{(2)}} = \frac{\partial C}{\partial a^{(2)}} \frac{\partial a^{(2)}}{\partial z^{(2)}} \frac{\partial z^{(2)}}{\partial b^{(2)}} = \delta^{(2)}.$$

Derivatives of the hidden layer

Using the chain rule we have the following expressions for say one of the weight parameters (it is easy to generalize to the other weight parameters)

$$\frac{\partial C}{\partial w_{00}^{(1)}} = \frac{\partial C}{\partial a^{(2)}} \frac{\partial a^{(2)}}{\partial z^{(2)}} \frac{\partial z^{(2)}}{\partial z_0^{(1)}} \frac{\partial z_0^{(1)}}{\partial w_{00}^{(1)}} = \delta^{(2)} \frac{\partial z^{(2)}}{\partial z_0^{(1)}} \frac{\partial z_0^{(1)}}{\partial w_{00}^{(1)}},$$

which, noting that

$$z^{(2)} = w_0^{(2)} a_0^{(1)} + w_1^{(2)} a_1^{(1)} + b^{(2)},$$

allows us to rewrite

$$\frac{\partial z^{(2)}}{\partial z_0^{(1)}} \frac{\partial z_0^{(1)}}{\partial w_{00}^{(1)}} = w_0^{(2)} \frac{\partial a_0^{(1)}}{\partial z_0^{(1)}} a_0^{(1)}.$$

Final expression

Defining

$$\delta_0^{(1)} = w_0^{(2)} \frac{\partial a_0^{(1)}}{\partial z_0^{(1)}} \delta^{(2)},$$

we have

$$\frac{\partial C}{\partial w_{00}^{(1)}} = \delta_0^{(1)} a_0^{(1)}.$$

Similarly, we obtain

$$\frac{\partial C}{\partial w_{01}^{(1)}} = \delta_0^{(1)} a_1^{(1)}.$$

Completing the list

Similarly, we find

$$\frac{\partial C}{\partial w_{10}^{(1)}} = \delta_1^{(1)} a_0^{(1)},$$

and

$$\frac{\partial C}{\partial w_{11}^{(1)}} = \delta_1^{(1)} a_1^{(1)},$$

where we have defined

$$\delta_1^{(1)} = w_1^{(2)} \frac{\partial a_1^{(1)}}{\partial z_1^{(1)}} \delta^{(2)}.$$

Final expressions for the biases of the hidden layer

For the sake of completeness, we list the derivatives of the biases, which are

$$\frac{\partial C}{\partial b_0^{(1)}} = \delta_0^{(1)},$$

and

$$\frac{\partial C}{\partial b_1^{(1)}} = \delta_1^{(1)}.$$

As we will see below, these expressions can be generalized in a more compact form.

Gradient expressions

For this specific model, with just one output node and two hidden nodes, the gradient descent equations take the following form for output layer

$$w_i^{(2)} \leftarrow w_i^{(2)} - \eta \delta^{(2)} a_i^{(1)},$$

and

$$b^{(2)} \leftarrow b^{(2)} - \eta \delta^{(2)},$$

and

$$w_{ij}^{(1)} \leftarrow w_{ij}^{(1)} - \eta \delta_i^{(1)} a_j^{(0)},$$

and

$$b_i^{(1)} \leftarrow b_i^{(1)} - \eta \delta_i^{(1)},$$

where η is the learning rate.

We extend our simple code to a function which depends on two variable x_0 and x_1 , that is

$$y = f(x_0, x_1) = x_0^2 + 3x_0x_1 + x_1^2 + 5.$$

We feed our network with $n = 100$ entries x_0 and x_1 . We have thus two features represented by these variable and an input matrix/design matrix $\mathbf{X} \in \mathbb{R}^{n \times 2}$

$$\mathbf{X} = \begin{bmatrix} x_{00} & x_{01} \\ x_{00} & x_{01} \\ x_{10} & x_{11} \\ x_{20} & x_{21} \\ \dots & \dots \\ \dots & \dots \\ x_{n-20} & x_{n-21} \\ x_{n-10} & x_{n-11} \end{bmatrix}.$$

Write a code, based on the previous code examples, which takes as input these data and fit the above function. You can extend your code to include automatic differentiation.

With these examples, we are now ready to embark upon the writing of more a general code for neural networks.

Getting serious, the back propagation equations for a neural network

Now it is time to move away from one node in each layer only. Our inputs are also represented either by several inputs.

We have thus

$$\frac{\partial \mathcal{C}((\Theta^L))}{\partial w_{jk}^L} = (a_j^L - y_j) a_j^L (1 - a_j^L) a_k^{L-1},$$

Defining

$$\delta_j^L = a_j^L (1 - a_j^L) (a_j^L - y_j) = \sigma'(z_j^L) \frac{\partial \mathcal{C}}{\partial (a_j^L)},$$

and using the Hadamard product of two vectors we can write this as

$$\delta^L = \sigma'(\hat{z}^L) \circ \frac{\partial \mathcal{C}}{\partial (\mathbf{a}^L)}.$$

Analyzing the last results

This is an important expression. The second term on the right handside measures how fast the cost function is changing as a function of the j th output activation. If, for example, the cost function doesn't depend much on a particular output node j , then δ_j^L will be small, which is what we would expect. The first term on the right, measures how fast the activation function f is changing at a given activation value z_j^L .

More considerations

Notice that everything in the above equations is easily computed. In particular, we compute z_j^L while computing the behaviour of the network, and it is only a small additional overhead to compute $\sigma'(z_j^L)$. The exact form of the derivative with respect to the output depends on the form of the cost function. However, provided the cost function is known there should be little trouble in calculating

$$\frac{\partial \mathcal{C}}{\partial (a_j^L)}$$

With the definition of δ_j^L we have a more compact definition of the derivative of the cost function in terms of the weights, namely

$$\frac{\partial \mathcal{C}}{\partial w_{jk}^L} = \delta_j^L a_k^{L-1}.$$

Derivatives in terms of z_j^L

It is also easy to see that our previous equation can be written as

$$\delta_j^L = \frac{\partial \mathcal{C}}{\partial z_j^L} = \frac{\partial \mathcal{C}}{\partial a_j^L} \frac{\partial a_j^L}{\partial z_j^L},$$

which can also be interpreted as the partial derivative of the cost function with respect to the biases b_j^L , namely

$$\delta_j^L = \frac{\partial \mathcal{C}}{\partial b_j^L} \frac{\partial b_j^L}{\partial z_j^L} = \frac{\partial \mathcal{C}}{\partial b_j^L},$$

That is, the error δ_j^L is exactly equal to the rate of change of the cost function as a function of the bias.

Bringing it together

We have now three equations that are essential for the computations of the derivatives of the cost function at the output layer. These equations are needed to start the algorithm and they are

$$\frac{\partial \mathcal{C}(\hat{W}^L)}{\partial w_{jk}^L} = \delta_j^L a_k^{L-1}, \quad (1)$$

and

$$\delta_j^L = \sigma'(z_j^L) \frac{\partial \mathcal{C}}{\partial (a_j^L)}, \quad (2)$$

and

$$\delta_j^L = \frac{\partial \mathcal{C}}{\partial b_j^L}, \quad (3)$$

Final back propagating equation

We have that (replacing L with a general layer l)

$$\delta_j^l = \frac{\partial \mathcal{C}}{\partial z_j^l}.$$

We want to express this in terms of the equations for layer $l + 1$.

Using the chain rule and summing over all k entries

We obtain

$$\delta_j^l = \sum_k \frac{\partial \mathcal{C}}{\partial z_k^{l+1}} \frac{\partial z_k^{l+1}}{\partial z_j^l} = \sum_k \delta_k^{l+1} \frac{\partial z_k^{l+1}}{\partial z_j^l},$$

and recalling that

$$z_j^{l+1} = \sum_{i=1}^{M_l} w_{ij}^{l+1} a_i^l + b_j^{l+1},$$

with M_l being the number of nodes in layer l , we obtain

$$\delta_j^l = \sum_k \delta_k^{l+1} w_{kj}^{l+1} \sigma'(z_j^l),$$

This is our final equation.

We are now ready to set up the algorithm for back propagation and learning the weights and biases.

Setting up the back propagation algorithm

The four equations provide us with a way of computing the gradient of the cost function. Let us write this out in the form of an algorithm.

First, we set up the input data \hat{x} and the activations \hat{z}_1 of the input layer and compute the activation function and the pertinent outputs \hat{a}^1 .

Secondly, we perform then the feed forward till we reach the output layer and compute all \hat{z}_l of the input layer and compute the activation function and the pertinent outputs \hat{a}^l for

$l = 1, 2, 3, \dots, L$.

Notation: The first hidden layer has $l = 1$ as label and the final output layer has $l = L$.

Setting up the back propagation algorithm, part 2

Thereafter we compute the output error $\hat{\delta}^L$ by computing all

$$\delta_j^L = \sigma'(z_j^L) \frac{\partial \mathcal{C}}{\partial (a_j^L)}.$$

Then we compute the back propagate error for each $l = L - 1, L - 2, \dots, 1$ as

$$\delta_j^l = \sum_k \delta_k^{l+1} w_{kj}^{l+1} \sigma'(z_j^l).$$

Setting up the Back propagation algorithm, part 3

Finally, we update the weights and the biases using gradient descent for each $l = L - 1, L - 2, \dots, 1$ and update the weights and biases according to the rules

$$w_{jk}^l \leftarrow w_{jk}^l - \eta \delta_j^l a_k^{l-1},$$

$$b_j^l \leftarrow b_j^l - \eta \frac{\partial \mathcal{C}}{\partial b_j^l} = b_j^l - \eta \delta_j^l,$$

with η being the learning rate.

Updating the gradients

With the back propagate error for each $l = L - 1, L - 2, \dots, 1$ as

$$\delta_j^l = \sum_k \delta_k^{l+1} w_{kj}^{l+1} \text{sigma}'(z_j^l),$$

we update the weights and the biases using gradient descent for each $l = L - 1, L - 2, \dots, 1$ and update the weights and biases according to the rules

$$w_{jk}^l \leftarrow w_{jk}^l - \eta \delta_j^l a_k^{l-1},$$

$$b_j^l \leftarrow b_j^l - \eta \frac{\partial \mathcal{C}}{\partial b_j^l} = b_j^l - \eta \delta_j^l,$$

Essential elements of generative models

The aim of generative methods is to train a probability distribution p . The methods we will focus on are:

1. Energy based models, with the family of Boltzmann distributions as a typical example
2. Variational autoencoders, based on our discussions on autoencoders
3. Generative adversarial networks (GANs) and
4. Diffusion models

Energy models

Last week we defined a domain \mathbf{X} of stochastic variables $\mathbf{X} = \{x_0, x_1, \dots, x_{n-1}\}$ with a pertinent probability distribution

$$p(\mathbf{X}) = \prod_{x_i \in \mathbf{X}} p(x_i),$$

where we have assumed that the random variables x_i are all independent and identically distributed (iid).

We will now assume that we can define this function in terms of optimization parameters Θ , which could be the biases and weights of deep network, and a set of hidden variables we also assume to be random variables which also are iid. The domain of these variables is $\mathbf{H} = \{h_0, h_1, \dots, h_{m-1}\}$.

Probability model

We define a probability

$$p(x_i, h_j; \Theta) = \frac{f(x_i, h_j; \Theta)}{Z(\Theta)},$$

where $f(x_i, h_j; \Theta)$ is a function which we assume is larger or equal than zero and obeys all properties required for a probability distribution and $Z(\Theta)$ is a normalization constant. Inspired by statistical mechanics, we call it often for the partition function. It is defined as (assuming that we have discrete probability distributions)

$$Z(\Theta) = \sum_{x_i \in \mathbf{X}} \sum_{h_j \in \mathbf{H}} f(x_i, h_j; \Theta).$$

Marginal and conditional probabilities

We can in turn define the marginal probabilities

$$p(x_i; \Theta) = \frac{\sum_{h_j \in \mathbf{H}} f(x_i, h_j; \Theta)}{Z(\Theta)},$$

and

$$p(h_j; \Theta) = \frac{\sum_{x_i \in \mathbf{X}} f(x_i, h_j; \Theta)}{Z(\Theta)}.$$

Change of notation

Note the change to a vector notation. A variable like \mathbf{x} represents now a specific **configuration**. We can generate an infinity of such configurations. The final partition function is then the sum over all such possible configurations, that is

$$Z(\Theta) = \sum_{x_i \in \mathbf{X}} \sum_{h_j \in \mathbf{H}} f(x_i, h_j; \Theta),$$

changes to

$$Z(\Theta) = \sum_{\mathbf{x}} \sum_{\mathbf{h}} f(\mathbf{x}, \mathbf{h}; \Theta).$$

If we have a binary set of variable x_i and h_j and M values of x_i and N values of h_j we have in total 2^M and 2^N possible \mathbf{x} and \mathbf{h} configurations, respectively.

We see that even for the modest binary case, we can easily approach a number of configuration which is not possible to deal with.

Optimization problem

At the end, we are not interested in the probabilities of the hidden variables. The probability we thus want to optimize is

$$p(\mathbf{X}; \Theta) = \prod_{x_i \in \mathbf{X}} p(x_i; \Theta) = \prod_{x_i \in \mathbf{X}} \left(\frac{\sum_{h_j \in \mathbf{H}} f(x_i, h_j; \Theta)}{Z(\Theta)} \right),$$

which we rewrite as

$$p(\mathbf{X}; \Theta) = \frac{1}{Z(\Theta)} \prod_{x_i \in \mathbf{X}} \left(\sum_{h_j \in \mathbf{H}} f(x_i, h_j; \Theta) \right).$$

Further simplifications

We simplify further by rewriting it as

$$p(\mathbf{X}; \Theta) = \frac{1}{Z(\Theta)} \prod_{x_i \in \mathbf{X}} f(x_i; \Theta),$$

where we used $p(x_i; \Theta) = \sum_{h_j \in \mathbf{H}} f(x_i, h_j; \Theta)$. The optimization problem is then

$$\arg \max_{\Theta \in \mathbb{R}^p} p(\mathbf{X}; \Theta).$$

Optimizing the logarithm instead

Computing the derivatives with respect to the parameters Θ is easier (and equivalent) with taking the logarithm of the probability. We will thus optimize

$$\arg \max_{\Theta \in \mathbb{R}^p} \log p(\mathbf{X}; \Theta),$$

which leads to

$$\nabla_{\Theta} \log p(\mathbf{X}; \Theta) = 0.$$

Expression for the gradients

This leads to the following equation

$$\nabla_{\Theta} \log p(\mathbf{X}; \Theta) = \nabla_{\Theta} \left(\sum_{x_i \in \mathbf{X}} \log f(x_i; \Theta) \right) - \nabla_{\Theta} \log Z(\Theta) = 0.$$

The first term is called the positive phase and we assume that we have a model for the function f from which we can sample values. Below we will develop an explicit model for this. The second term is called the negative phase and is the one which leads to more difficulties.

The derivative of the partition function

The partition function, defined above as

$$Z(\Theta) = \sum_{x_i \in \mathbf{X}} \sum_{h_j \in \mathbf{H}} f(x_i, h_j; \Theta),$$

is in general the most problematic term. In principle both x and h can span large degrees of freedom, if not even infinitely many ones, and computing the partition function itself is often not desirable or even feasible. The above derivative of the partition function can however be written in terms of an expectation value which is in turn evaluated using Monte Carlo sampling and the theory of Markov chains, popularly shortened to MCMC (or just MC²).

Explicit expression for the derivative

We can rewrite

$$\nabla_{\Theta} \log Z(\Theta) = \frac{\nabla_{\Theta} Z(\Theta)}{Z(\Theta)},$$

which reads in more detail

$$\nabla_{\Theta} \log Z(\Theta) = \frac{\nabla_{\Theta} \sum_{x_i \in \mathbf{x}} f(x_i; \Theta)}{Z(\Theta)}.$$

We can rewrite the function f (we have assumed that is larger or equal than zero) as $f = \exp \log f$. We can then rewrite the last equation as

$$\nabla_{\Theta} \log Z(\Theta) = \frac{\sum_{x_i \in \mathbf{x}} \nabla_{\Theta} \exp \log f(x_i; \Theta)}{Z(\Theta)}.$$

Final expression

Taking the derivative gives us

$$\nabla_{\Theta} \log Z(\Theta) = \frac{\sum_{x_i \in \mathbf{X}} f(x_i; \Theta) \nabla_{\Theta} \log f(x_i; \Theta)}{Z(\Theta)},$$

which is the expectation value of $\log f$

$$\nabla_{\Theta} \log Z(\Theta) = \sum_{x_i \in \mathbf{X}} p(x_i; \Theta) \nabla_{\Theta} \log f(x_i; \Theta),$$

that is

$$\nabla_{\Theta} \log Z(\Theta) = \mathbb{E}(\log f(x_i; \Theta)).$$

This quantity is evaluated using Monte Carlo sampling, with Gibbs sampling as the standard sampling rule. Before we discuss the explicit algorithms, we need to remind ourselves about Markov chains and sampling rules like the Metropolis-Hastings algorithm and Gibbs sampling.

Introducing the energy model

As we will see below, a typical Boltzmann machines employs a probability distribution

$$p(\mathbf{x}, \mathbf{h}; \Theta) = \frac{f(\mathbf{x}, \mathbf{h}; \Theta)}{Z(\Theta)},$$

where $f(\mathbf{x}, \mathbf{h}; \Theta)$ is given by a so-called energy model. If we assume that the random variables x_i and h_j take binary values only, for example $x_i, h_j = \{0, 1\}$, we have a so-called binary-binary model where

$$f(\mathbf{x}, \mathbf{h}; \Theta) = -E(\mathbf{x}, \mathbf{h}; \Theta) = \sum_{x_i \in \mathbf{X}} x_i a_i + \sum_{h_j \in \mathbf{H}} b_j h_j + \sum_{x_i \in \mathbf{X}, h_j \in \mathbf{H}} x_i w_{ij} h_j,$$

where the set of parameters are given by the biases and weights $\Theta = \{\mathbf{a}, \mathbf{b}, \mathbf{W}\}$. **Note the vector notation** instead of x_i and h_j for f . The vectors \mathbf{x} and \mathbf{h} represent a specific instance of stochastic variables x_i and h_j . These arrangements of \mathbf{x} and \mathbf{h} lead to a specific energy configuration.

More compact notation

With the above definition we can write the probability as

$$p(\mathbf{x}, \mathbf{h}; \Theta) = \frac{\exp(\mathbf{a}^T \mathbf{x} + \mathbf{b}^T \mathbf{h} + \mathbf{x}^T \mathbf{W} \mathbf{h})}{Z(\Theta)},$$

where the biases \mathbf{a} and \mathbf{h} and the weights defined by the matrix \mathbf{W} are the parameters we need to optimize.

Anticipating results to be derived

Since the binary-binary energy model is linear in the parameters a_i , b_j and w_{ij} , it is easy to see that the derivatives with respect to the various optimization parameters yield expressions used in the evaluation of gradients like

$$\frac{\partial E(\mathbf{x}, \mathbf{h}; \Theta)}{\partial w_{ij}} = -x_i h_j,$$

and

$$\frac{\partial E(\mathbf{x}, \mathbf{h}; \Theta)}{\partial a_i} = -x_i,$$

and

$$\frac{\partial E(\mathbf{x}, \mathbf{h}; \Theta)}{\partial b_j} = -h_j.$$

Boltzmann Machines, marginal and conditional probabilities

A generative model can learn to represent and sample from a probability distribution. The core idea is to learn a parametric model of the probability distribution from which the training data was drawn. As an example

1. A model for images could learn to draw new examples of cats and dogs, given a training dataset of images of cats and dogs.
2. Generate a sample of an ordered or disordered Ising model phase, having been given samples of such phases.
3. Model the trial function for Monte Carlo calculations

Generative and discriminative models

Generative and discriminative models use both gradient-descent based learning procedures for minimizing cost functions. However, in energy based models we don't use backpropagation and automatic differentiation for computing gradients, instead we turn to Markov Chain Monte Carlo methods.

A typical deep neural network has several hidden layers. A restricted Boltzmann machine has normally one hidden layer, however several RBMs can be stacked to make up deep Belief Networks, of which they constitute the building blocks.

Basics of the Boltzmann machine

A BM is what we would call an undirected probabilistic graphical model with stochastic continuous or discrete units.

It is interpreted as a stochastic recurrent neural network where the state of each unit(neurons/nodes) depends on the units it is connected to. The weights in the network represent thus the strength of the interaction between various units/nodes.

More about the basics

A standard BM network is divided into a set of observable and visible units \mathbf{x} and a set of unknown hidden units/nodes \mathbf{h} .

Additionally there can be bias nodes for the hidden and visible layers. These biases are normally set to 1.

BM's are stackable, meaning they can be trained a BM which serves as input to another BM. We can construct deep networks for learning complex PDFs. The layers can be trained one after another, a feature which makes them popular in deep learning

Difficult to train

However, they are often hard to train. This leads to the introduction of so-called restricted BMs, or RBMS. Here we take away all lateral connections between nodes in the visible layer as well as connections between nodes in the hidden layer.

The network layers

1. A function \mathbf{x} that represents the visible layer, a vector of M elements (nodes). This layer represents both what the RBM might be given as training input, and what we want it to be able to reconstruct. This might for example be the pixels of an image, the spin values of the Ising model, or coefficients representing speech.
2. The function \mathbf{h} represents the hidden, or latent, layer. A vector of N elements (nodes). Also called "feature detectors".

Goal of hidden layer

The goal of the hidden layer is to increase the model's expressive power. We encode complex interactions between visible variables by introducing additional, hidden variables that interact with visible degrees of freedom in a simple manner, yet still reproduce the complex correlations between visible degrees in the data once marginalized over (integrated out).

The parameters

The network parameters, to be optimized/learned:

1. \mathbf{a} represents the visible bias, a vector of same length M as \mathbf{x} .
2. \mathbf{b} represents the hidden bias, a vector of same length N as \mathbf{h} .
3. \mathbf{W} represents the interaction weights, a matrix of size $M \times N$.

Note that we have specified the lengths of \mathbf{b} and \mathbf{h} . These lengths define the number of visible and hidden units, respectively.

Joint distribution

The restricted Boltzmann machine is described by a Boltzmann distribution

$$P_{rbm}(\mathbf{x}, \mathbf{h}, \Theta) = \frac{1}{Z(\Theta)} \exp -(E(\mathbf{x}, \mathbf{h}, \Theta)),$$

where Z is the normalization constant or partition function discussed earlier and defined as

$$Z(\Theta) = \int \int \exp -E(\mathbf{x}, \mathbf{h}, \Theta) d\mathbf{x} d\mathbf{h}.$$

It is common to set the temperature T to one. It is omitted in the equations above. The energy is thus a dimensionless function.

Network Elements, the energy function

The function $E(\mathbf{x}, \mathbf{h}, \Theta)$ gives the **energy** of a configuration (pair of vectors) (\mathbf{x}, \mathbf{h}) . The lower the energy of a configuration, the higher the probability of it. This function also depends on the parameters \mathbf{a} , \mathbf{b} and W . Thus, when we adjust them during the learning procedure, we are adjusting the energy function to best fit our problem.

Defining different types of RBMs

There are different variants of RBMs, and the differences lie in the types of visible and hidden units we choose as well as in the implementation of the energy function $E(\mathbf{x}, \mathbf{h}, \Theta)$. The connection between the nodes in the two layers is given by the weights w_{ij} .

Binary-Binary RBM:

RBMs were first developed using binary units in both the visible and hidden layer. The corresponding energy function is defined as follows:

$$E(\mathbf{x}, \mathbf{h}, \Theta) = - \sum_i^M x_i a_i - \sum_j^N b_j h_j - \sum_{i,j}^{M,N} x_i w_{ij} h_j,$$

where the binary values taken on by the nodes are most commonly 0 and 1.

Gaussian-binary RBM

Another variant is the RBM where the visible units are Gaussian while the hidden units remain binary:

$$E(\mathbf{x}, \mathbf{h}, \Theta) = \sum_i^M \frac{(x_i - a_i)^2}{2\sigma_i^2} - \sum_j^N b_j h_j - \sum_{i,j}^{M,N} \frac{x_i w_{ij} h_j}{\sigma_i^2}.$$

This type of RBMs are useful when we model continuous data (i.e., we wish \mathbf{x} to be continuous). The parameter σ_i^2 is meant to represent a variance and is often just set to one.

Code for RBMs using PyTorch

```
import numpy as np
import torch
import torch.utils.data
import torch.nn as nn
import torch.nn.functional as F
import torch.optim as optim
from torch.autograd import Variable
from torchvision import datasets, transforms
from torchvision.utils import make_grid , save_image
import matplotlib.pyplot as plt
```

```
batch_size = 64
train_loader = torch.utils.data.DataLoader(
    datasets.MNIST('./data',
        train=True,
        download = True,
        transform = transforms.Compose(
            [transforms.ToTensor()]
        ),
        batch_size=batch_size
    )
```

```
test_loader = torch.utils.data.DataLoader(
    datasets.MNIST('./data',
        train=False,
        transform=transforms.Compose(
            [transforms.ToTensor()]
        )
```

Energy-based models and Langevin sampling

See discussions in Foster, chapter 7 on energy-based models at https://github.com/davidADSP/Generative_Deep_Learning_2nd_Edition/tree/main/notebooks/07_ebm/01_ebm

That notebook is based on a recent article by Du and Mordatch, **Implicit generation and modeling with energy-based models**, see <https://arxiv.org/pdf/1903.08689.pdf>.

1. To create Boltzmann machine using Keras, see Babcock and Bali chapter 4, see https://github.com/PacktPublishing/Hands-On-Generative-AI-with-Python-and-TensorFlow-2/blob/master/Chapter_4/models/rbm.py
2. See also Foster, chapter 7 on energy-based models at https://github.com/davidADSP/Generative_Deep_Learning_2nd_Edition/tree/main/notebooks/07_ebm/01_ebm

Advanced machine learning and data analysis for the physical sciences

Morten Hjorth-Jensen^{1,2} Morten Hjorth-Jensen^{1,2}

Department of Physics and Center for Computing in Science Education,
University of Oslo, Norway¹

Department of Physics and Astronomy and Facility for Rare Isotope Beams,
Michigan State University, East Lansing, Michigan, USA²

April 16, 2024

© 1999-2024, Morten Hjorth-Jensen. Released under CC Attribution-NonCommercial 4.0 license

Plans for the week April 15-19, 2024

Deep generative models

1. Finalizing discussion of Boltzmann machines, implementations using TensorFlow and Pytorch
2. Discussion of other energy-based models and Langevin sampling
3. Variational Autoencoders (VAE), mathematics
4. Video of lecture
5. Whiteboard notes

Readings

1. Reading recommendation: Goodfellow et al, for VAEs see sections 20.10-20.11
2. To create Boltzmann machine using Keras, see Babcock and Bali chapter 4, see https://github.com/PacktPublishing/Hands-On-Generative-AI-with-Python-and-TensorFlow-2/blob/master/Chapter_4/models/rbm.py
3. See Foster, chapter 7 on energy-based models at https://github.com/davidADSP/Generative_Deep_Learning_2nd_Edition/tree/main/notebooks/07_ebm/01_ebm

Reminder from last week and layout of lecture this week

1. We will present first a reminder from last week, see for example the jupyter-notebook at <https://github.com/CompPhysics/AdvancedMachineLearning/blob/main/doc/pub/week12/ipynb/week12.ipynb>
2. We will then discuss codes as well as other energy-based models and Langevin sampling instead of Gibbs or Metropolis sampling.
3. Thereafter we start our discussions of Variational autoencoders and Generalized adversarial networks

Code for RBMs using PyTorch for a binary-binary RBM

```
import numpy as np
import torch
import torch.utils.data
import torch.nn as nn
import torch.nn.functional as F
import torch.optim as optim
from torch.autograd import Variable
from torchvision import datasets, transforms
from torchvision.utils import make_grid , save_image
import matplotlib.pyplot as plt
```

```
batch_size = 64
train_loader = torch.utils.data.DataLoader(
    datasets.MNIST('./data',
        train=True,
        download = True,
        transform = transforms.Compose(
            [transforms.ToTensor()]
        ),
        batch_size=batch_size
    )
```

```
test_loader = torch.utils.data.DataLoader(
    datasets.MNIST('./data',
        train=False,
        transform=transforms.Compose(
            [transforms.ToTensor()]
        )
    )
```


RBM using TensorFlow and Keras

1. To create Boltzmann machine using Keras, see Babcock and Bali chapter 4, see https://github.com/PacktPublishing/Hands-On-Generative-AI-with-Python-and-TensorFlow-2/blob/master/Chapter_4/models/rbm.py

Codes for Energy-based models

See discussions in Foster, chapter 7 on energy-based models at
https://github.com/davidADSP/Generative_Deep_Learning_2nd_Edition/tree/main/notebooks/07_ebm/01_ebm

That notebook is based on a recent article by Du and Mordatch,
Implicit generation and modeling with energy-based models,
see <https://arxiv.org/pdf/1903.08689.pdf>.