

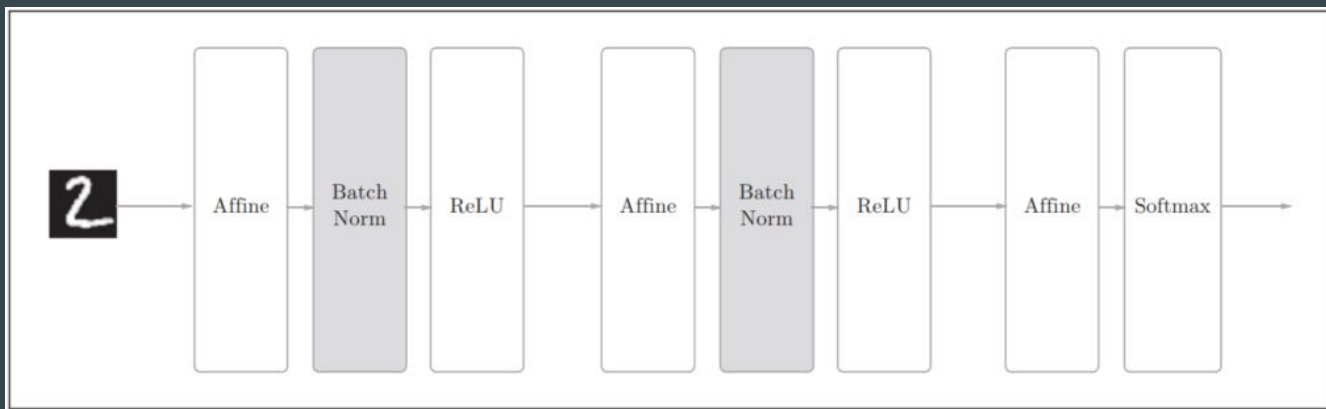
Ch06. Training related skills

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Batch Normalization

- 2015
- Batch Norm
- Why it's Good?
 - 可以使学习快速进行(可以增大学习率)。
 - 不那么依赖初始值(对于初始值不用那么神经质)。
 - 抑制过拟合(降低Dropout等的必要性)。



Batch Normalization cont.

- Mini-batch based normalization
- $0 \sim 1$

-

$$\mu_B \leftarrow \frac{1}{m} \sum_{i=1}^m x_i$$

$$\sigma_B^2 \leftarrow \frac{1}{m} \sum_{i=1}^m (x_i - \mu_B)^2$$

$$\hat{x}_i \leftarrow \frac{x_i - \mu_B}{\sqrt{\sigma_B^2 + \varepsilon}}$$

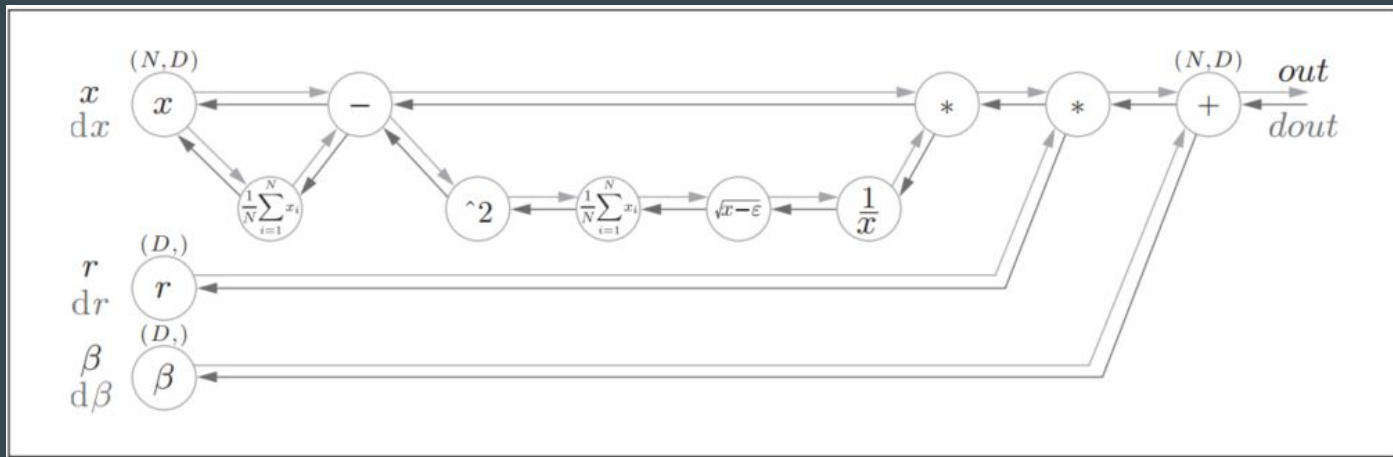
* ε 是一个微小值(比如, $10e-7$ 等), 它是为了防止出现除以0的情况

Original Normalization:

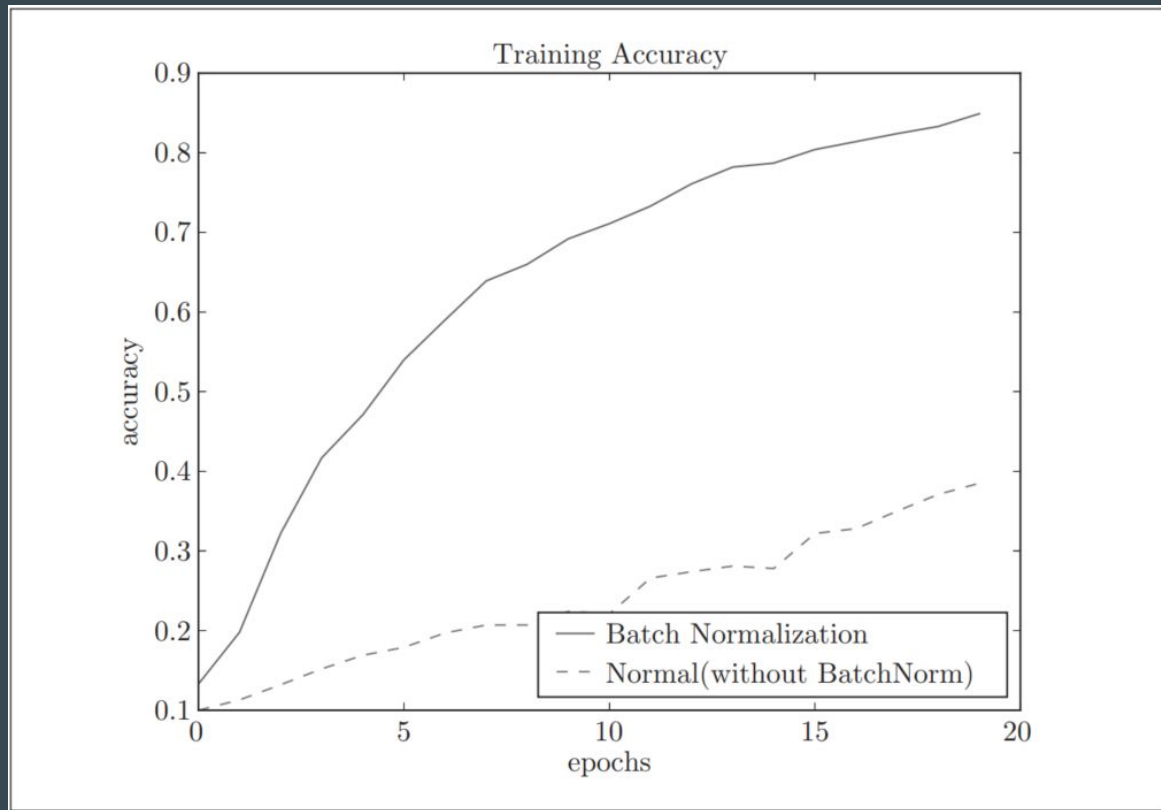
$$x_{new} = \frac{x - x_{min}}{x_{max} - x_{min}}$$

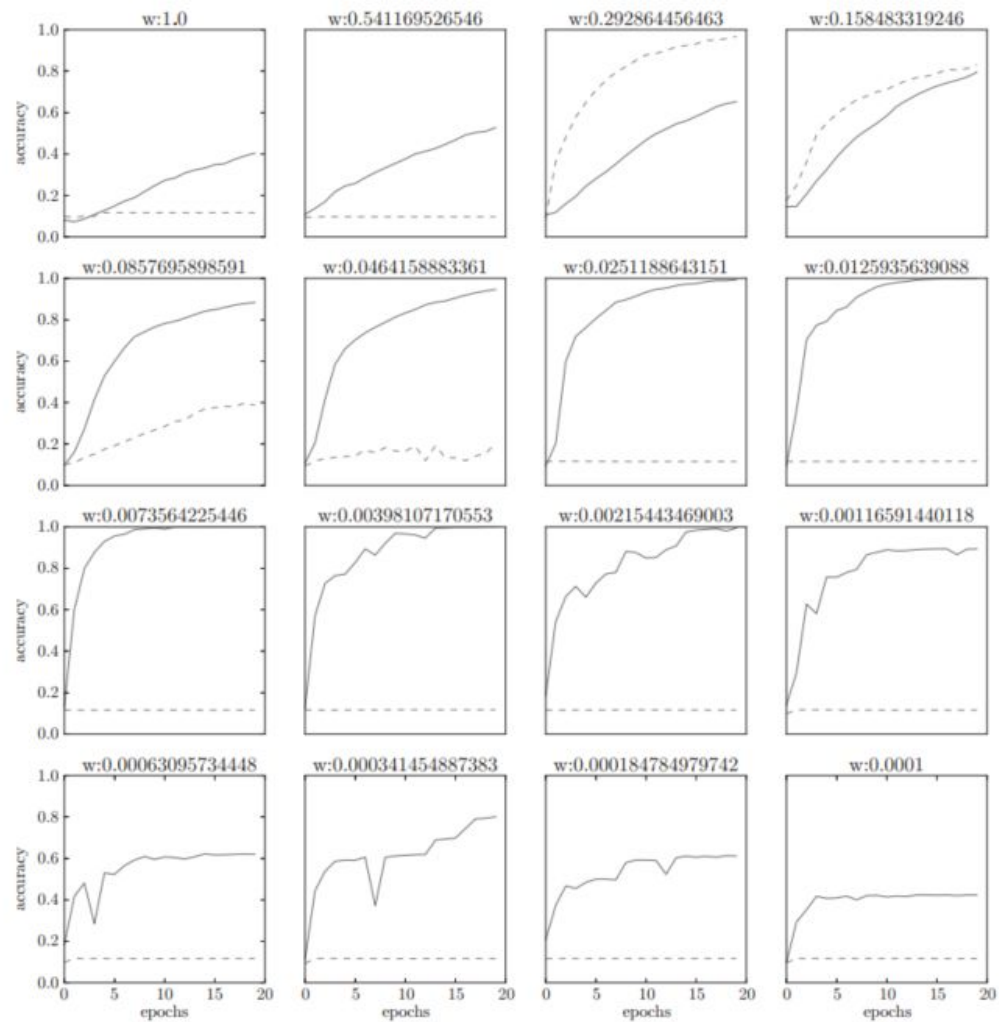
Batch Norm

$$y_i \leftarrow \gamma \hat{x}_i + \beta$$



Training Accuracy with Batch Norm

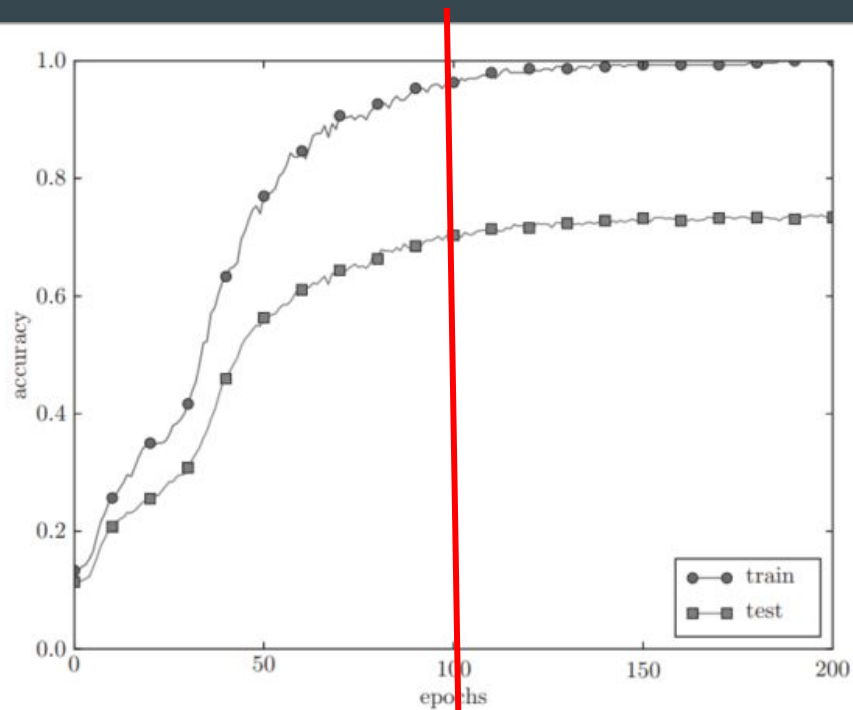




Regularization - Overfitting

- Model has massive parameter
- Lack of training data
- Test
 - 300 training data
 - 7-layer
 - 100 neuron on each layer

Overfitting



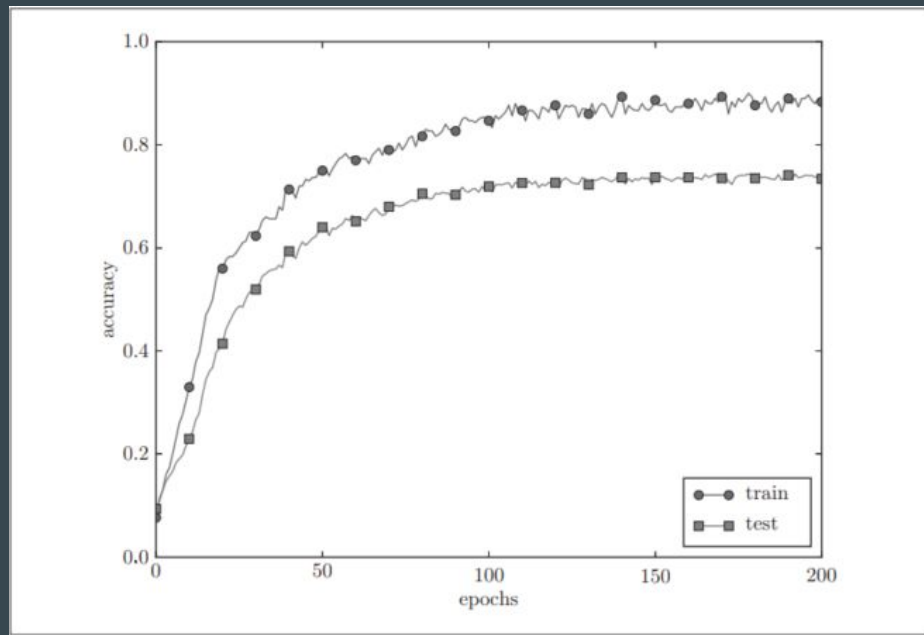
Overfitting - Weigh Decay (权值衰减)

- L2 Regularization

- $$C = C_0 + \frac{\lambda}{2n} \sum_w w^2$$

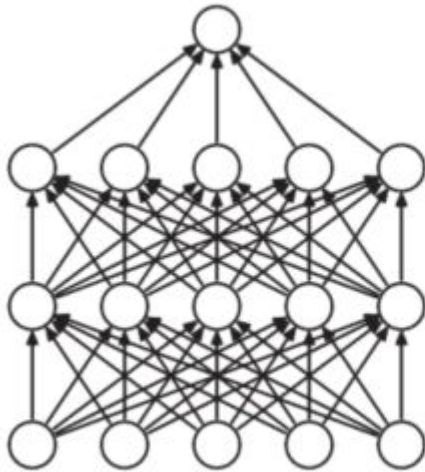
$$\frac{\partial C}{\partial w} = \frac{\partial C_0}{\partial w} + \frac{\lambda}{n} w$$
$$\frac{\partial C}{\partial b} = \frac{\partial C_0}{\partial b}.$$

$$w \rightarrow w - \eta \frac{\partial C_0}{\partial w} - \frac{\eta \lambda}{n} w$$
$$= \left(1 - \frac{\eta \lambda}{n}\right) w - \eta \frac{\partial C_0}{\partial w}.$$

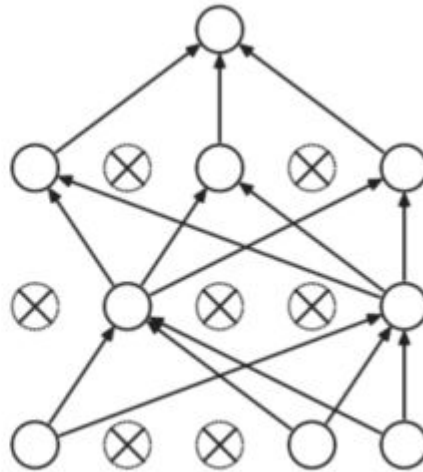


Overfitting - Dropout

Delete neurons randomly



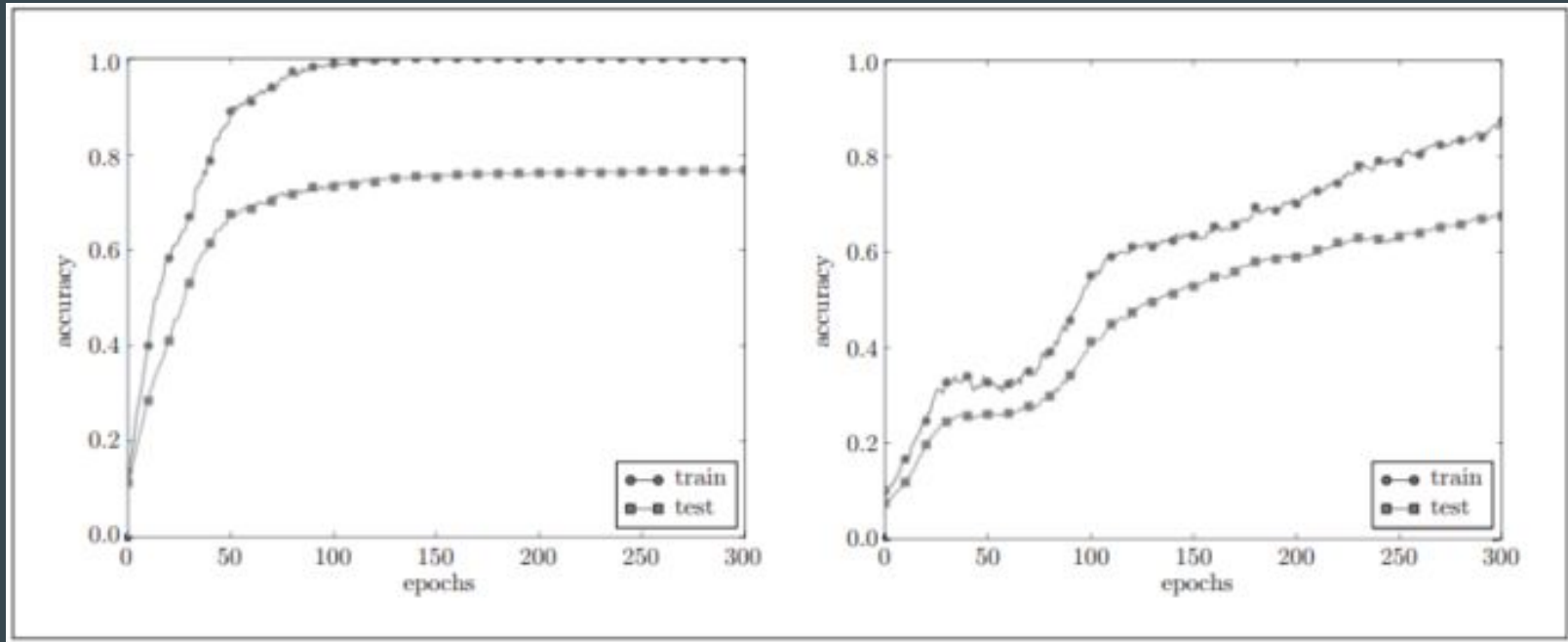
(a) Standard Neural Net



(b) After applying dropout.

Overfitting - Dropout cont.

Left - original, Right- uses Dropout technique



Hyper-parameter

- 학습을 통해 튜닝, 최적화 하는 변수가 아닌 학습율이나 일반화 변수처럼 사람들이 선형적 지식으로 설정하거나 외부 모델 매커니즘을 통해 자동으로 설정되는 변수
 - Learning rate
 - Cost function
 - Regularization parameter
 - Mini-batch size
 - Number of Epochs
 - Hidden units
 - Weight initialization
 - etc.

Hyper-parameter Optimisation

Split data into training, test, validation data to avoid overfitting problem

Set hyper-parameters' range: e.g. $0.001 (10^{-3}) \sim 1000 (10^3)$

步骤0

设定超参数的范围。

步骤1

从设定的超参数范围中随机采样。

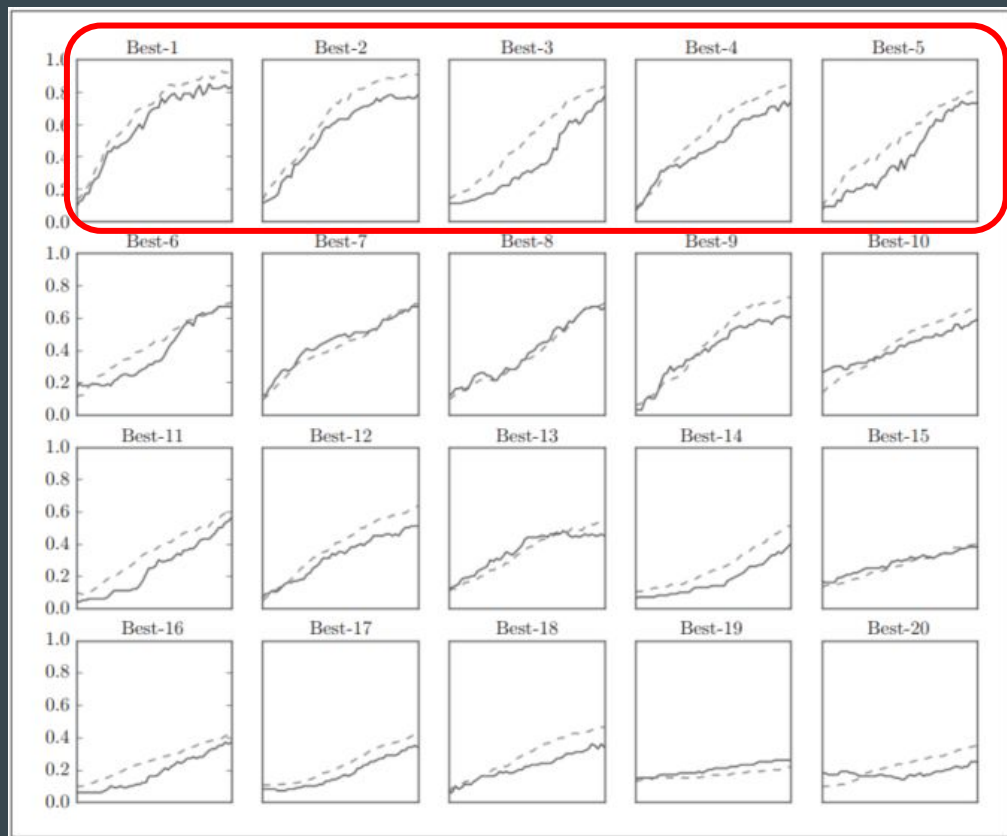
步骤2

使用步骤1中采样到的超参数的值进行学习，通过验证数据评估识别精度(但是要将epoch设置得很小)。

步骤3

重复步骤1和步骤2(100次等)，根据它们的识别精度的结果，缩小超参数的范围。

Hyper-parameter Optimisation cont.



```
Best-1 (val acc:0.83) | lr:0.0092, weight decay:3.86e-07  
Best-2 (val acc:0.78) | lr:0.00956, weight decay:6.04e-07  
Best-3 (val acc:0.77) | lr:0.00571, weight decay:1.27e-06  
Best-4 (val acc:0.74) | lr:0.00626, weight decay:1.43e-05  
Best-5 (val acc:0.73) | lr:0.0052, weight decay:8.97e-06
```

从这个结果可以看出，学习率在 0.001 到 0.01、权值衰减系数在 10^{-8} 到 10^{-6} 之间时，学习可以顺利进行。像这样，观察可以使学习顺利进行的超参数的范围，从而缩小值的范围。然后，在这个缩小的范围中重复相同的操作。