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Recursive KAN: KAN of KANs

Gary Nan Tie, Oct 3, 2024

Abstract

Schematically, the architecture of a Kolmogorov-Arnold neural network (KAN) has sum operations on nodes and learnable activation functions on edges. We introduce Rec-KAN, recursive KANs, by having learnable sparse KANs on edges. Rec-KANs are interpretable, parallelizable, enjoy compositional sparsity, and have sub-quadratic runtime.

Let KAN have shape $[n_0, n_1, \dots, n_L]$

$$x_{l+1,j} \triangleq \sum_{i=1}^{n_l} \varphi_{l,j,i}(x_{l,i}), \quad \varphi_{l,j,i}: \mathbb{R} \rightarrow \mathbb{R} \quad \text{and}$$

$$l=0, \dots, L-1 \quad i=1, \dots, n_l \quad j=1, \dots, n_{l+1}$$

in matrix form:

$$x_{l+1} = \Phi_l x_l, \quad (n_{l+1} \times n_l) \quad \Phi_l = [\varphi_{l,j,i}]$$

Schematically, the KAN architecture has sum operations

on the nodes and learnable activation functions φ

on the edges. We propose Rec-KAN, recursive KANs,

by having learnable sparse KANs on edges.

$$\text{Rec-KAN}(x) = (\Phi_{L-1} \circ \dots \circ \Phi_0) x$$

$$\text{where } \Phi_l \triangleq \Psi_1^l + \dots + \Psi_M^l$$

$$\text{with KAN layer } \Psi_k^l = [\psi_{k,j,i}^l], \quad \psi_{k,j,i}^l: \mathbb{R} \rightarrow \mathbb{R}$$

$$i=1, \dots, n_l \quad j=1, \dots, n_{l+1} \quad k=1, \dots, M$$

Without loss of generality, let Rec-KAN have shape

$$[n_0, N, \dots, N, n_L] \quad (\text{otherwise let } N = \max\{n_1, \dots, n_{L-1}\}).$$

Note that the intermediate layers $l = 1, \dots, L-2$

$$\Phi_l = \gamma_{\mathbf{f}_1}^l + \dots + \gamma_{\mathbf{f}_M}^l \quad \text{have } MN^2 \text{ activation functions}$$

to learn! To make Rec-KAN tractable we sparsify

$$\text{the } \Phi_l \text{ by defining } \gamma_{\mathbf{f}_k}^l = D(\mathbf{f}_k^l) C(\mathbf{h}_k^l) D(\mathbf{g}_k^l)$$

where $D(\mathbf{f})$ is a $N \times N$ diagonal matrix with diagonal

$$\mathbf{f} = (f_1, \dots, f_N) \text{ and } C(\mathbf{h}) \text{ is a } N \times N \text{ circulant matrix}$$

with generator $\mathbf{h} = (h_1, \dots, h_N)$.

In terms of number of activation functions to learn:

- sparse Rec-KAN Φ_l has $M \leq N$
- Rec-KAN Φ_l has MN^2
- unstructured KAN Φ_l has N^2

If $N > 3$ and $N > 3M$ then sparse Rec-KAN Φ_L

have the fewest activation functions to learn.

Note that $\Phi_L = \gamma_{\Phi_1}^L + \dots + \gamma_{\Phi_M}^L$ can be computed

in parallel and that $\gamma_{\Phi_k}^L(x) = (D(f_k^L) C(h_k^L) D(g_k^L)) x$

can be computed using a Fast Fourier Transform.

Case by case, there is a tradeoff between accuracy

and runtime (sparsity) to be determined.

Sparse recursive KAN, $(\Phi_{L-1} \circ \dots \circ \Phi_0) x$

with $\Phi_L = \sum_{k=1}^M D(f_k^L) C(h_k^L) D(g_k^L)$ are:

- 1) interpretable
- 2) parallelizable
- 3) compositionally sparse with sub-quadratic runtime.

Layers L , nodes N , and number of DCDs M

are hyperparameters to be chosen.

Random sparse KANs

A KAN layer, matrix Φ_l , can be made sparse by using structured matrices, like sums of DCD matrices.

We can prune further with random masking.

In a sparse recursive KAN, $\Phi = \mathcal{F}_1 + \dots + \mathcal{F}_M$,

where \mathcal{F} has form $D(f) C(h) D(g)$

$$= \begin{bmatrix} f_1 & & & & \\ & \circ & & & \\ & & \ddots & & \\ & & & \ddots & \\ \circ & & & & f_N \end{bmatrix} \begin{bmatrix} h_1 & \dots & h_{N-1} & h_N \\ h_N & h_1 & & h_{N-1} \\ \vdots & & \ddots & \vdots \\ \vdots & & & \ddots \\ h_2 & \dots & h_N & h_1 \end{bmatrix} \begin{bmatrix} g_1 & & & & \\ & \circ & & & \\ & & \ddots & & \\ & & & \ddots & \\ \circ & & & & g_N \end{bmatrix}$$
$$= \begin{bmatrix} f_1 h_1 g_1 & f_1 h_2 g_2 & \dots & f_1 h_{N-1} g_{N-1} & f_1 h_N g_N \\ f_2 h_N g_1 & f_2 h_1 g_2 & \dots & f_2 h_{N-2} g_{N-1} & f_2 h_{N-1} g_N \\ \vdots & \vdots & & \vdots & \vdots \\ f_N h_2 g_1 & f_N h_3 g_2 & \dots & f_N h_N g_{N-1} & f_N h_1 g_N \end{bmatrix}$$

with $f_i, h_i, g_i : \mathbb{R} \rightarrow \mathbb{R}$

Let $g_i = \sigma_i$, Rademacher variables,

$$\text{ie } \Pr(\sigma_i = \mathbb{1}) = \frac{1}{2} = \Pr(\sigma_i = \mathbb{0})$$

$$\text{where } \mathbb{1}: \mathbb{R} \rightarrow \mathbb{R} \quad \text{and} \quad \mathbb{0}: \mathbb{R} \rightarrow \mathbb{R}$$
$$x \mapsto 1 \qquad \qquad x \mapsto 0$$

and draw M independent samples of $g = (g_1, \dots, g_N)$

Notice Φ_L , being a random sum of DCs, has

$M2N$ activation functions to learn and is a

form of neural architecture search.

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Sparse Kolmogorov-Arnold Networks

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