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Introduction to Cyclical Learning Rates for training Neural Nets

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(GDG DevFest, Kolkata, India)

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Overview of the talk

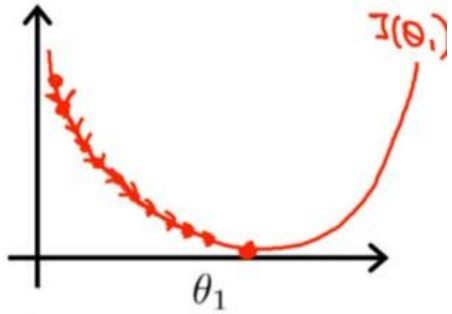
- Why are ***learning rates*** used?
- Some existing approaches for choosing the right learning rate
- What are the ***shortcomings of these approaches***?
- Need of a systematic approach for setting the learning rate – ***Cyclical Learning Rates*** (CLR)
- What is CLR?
- Some ***amazing results*** shown by CLR
- Conclusion

Why are learning rates used?

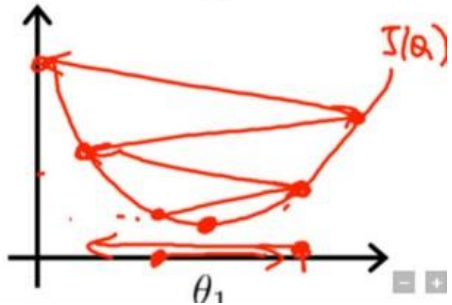
Learning is an important ***hyperparameter*** for adjusting the weights of a network with respect to the loss gradient.

$$\theta_1 := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_1)$$

If α is too small, gradient descent can be slow.



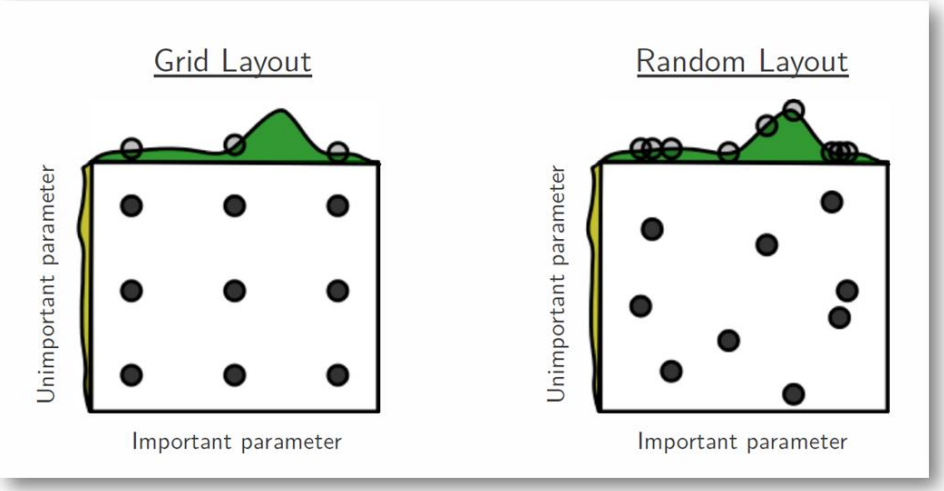
If α is too large, gradient descent can overshoot the minimum. It may fail to converge, or even diverge.



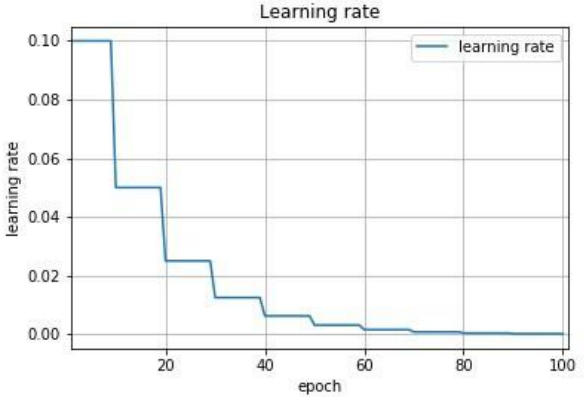
Source: Andrew Ng's lecture notes from Coursera

Some of the existing approaches for choosing the right LR

- *Trying out different learning rates* for a problem.
- ***Grid-searching/Random-searching***.
- **Adaptive Learning Rates / Learning Rate Schedules.**



Grid and Random layout of parameters



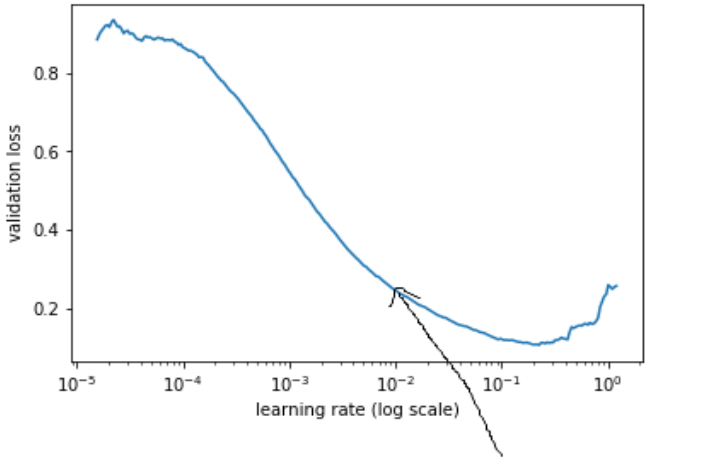
Step Decay Schedule

Problems with these approaches

- Computationally costly (typically happens with grid-search).
- Gives no early clue if at all the result would get better (happens with both earlier the approaches).

Cyclical Learning Rates*

- Proposed by ***Leslie N. Smith*** in his paper entitled "*Cyclical Learning Rates for Training Neural Networks*" in 2015.
- The idea is to simply keep increasing the learning rate from a very small value, **until the loss stops decreasing**.



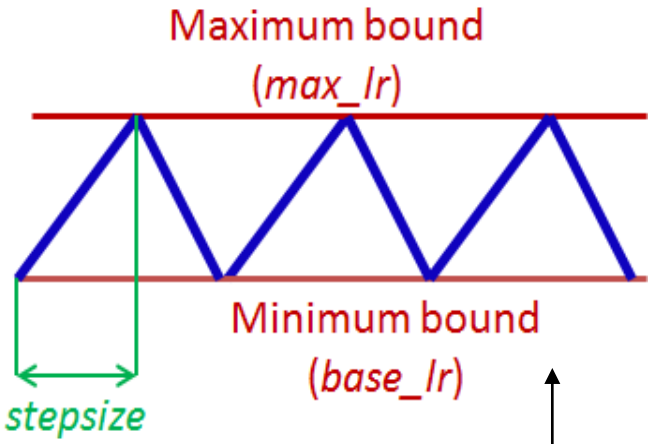
Source

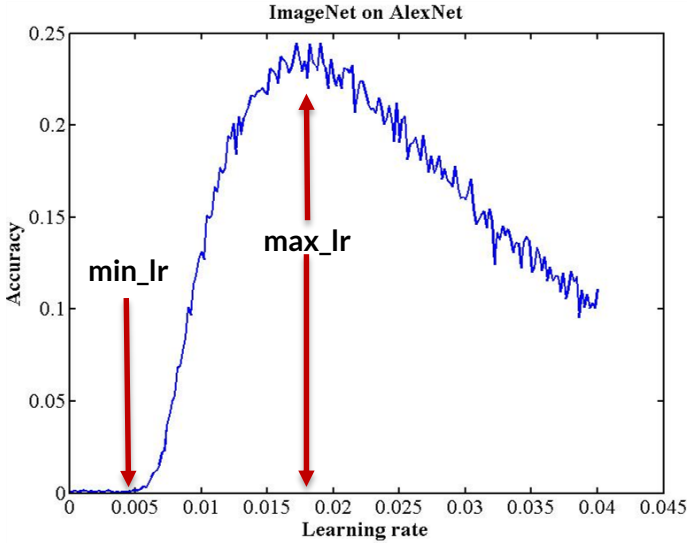
* Cyclical Learning Rates for Training Neural Networks – **Leslie N. Smith**

How is Cyclical Learning Rate (CLR) *systematic*?

- The main idea behind CLR ***is varying learning rates*** between min and max values.
- ***LR_Range_Test()*** is conducted for fixing the min and max values of learning rate.

- One step of increasing learning rate.

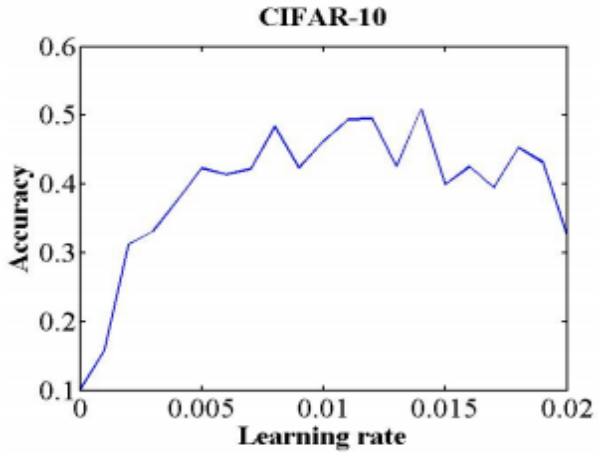




Source: [Cyclical Learning Rates for Training Neural Networks](#) – **Leslie N. Smith**

Choosing max_lr and min_lr

- Run the model for several epochs while letting the learning rate increase linearly (use triangular learning rate policy) between low and high learning rate values.
- Next, plot the **accuracy versus learning rate** curve.
- Note the learning rate value when the accuracy starts to increase and when the accuracy slows, becomes ragged, or starts to fall. These two learning rates are good choices for defining the range of the learning rates.



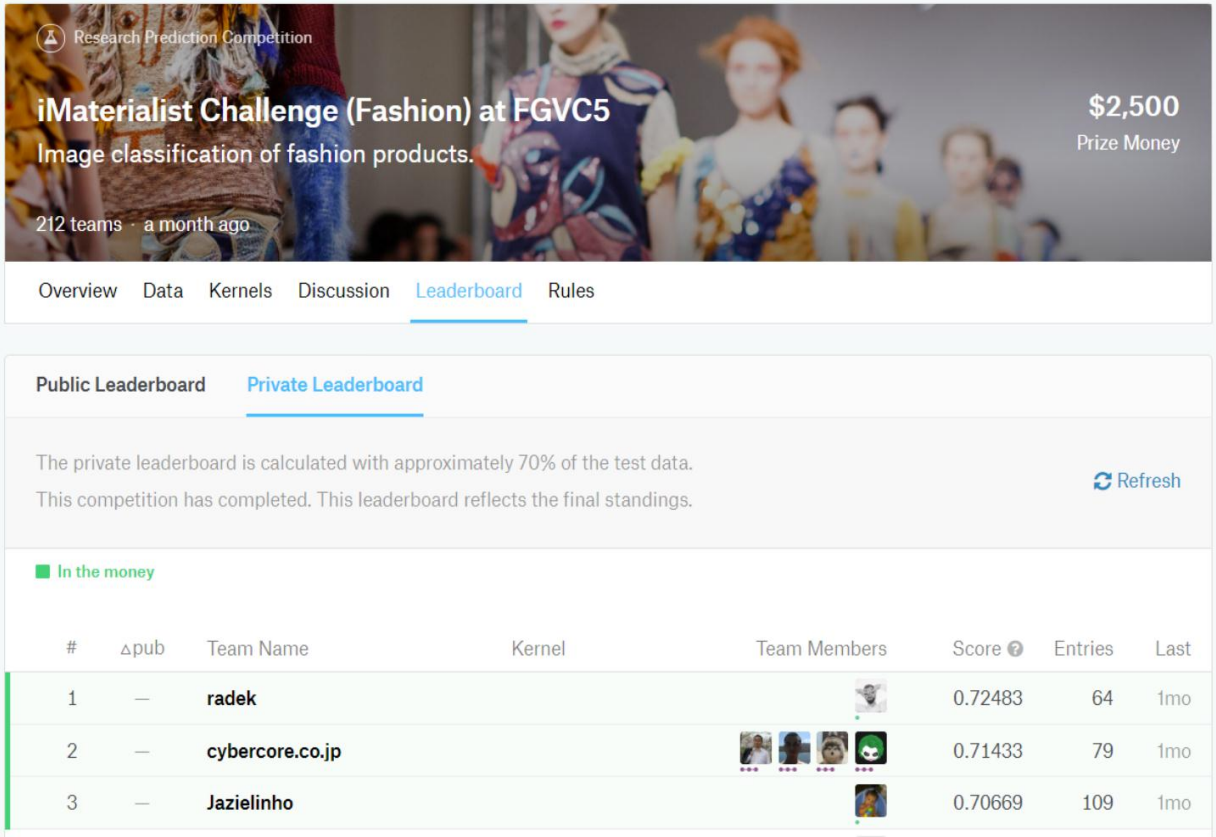
Source: [Cyclical Learning Rates for Training Neural Networks](#) – **Leslie N. Smith**

Popular CLR implementations in Python

As a Keras callback

As lr_find() method

Some *amazing results* shown by CLR



Kaggle iMaterialist Challenge (Fashion) **Leaderboard**

Some *amazing results* shown by CLR (contd.)

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Image Classification on CIFAR10

Training Time

All Submissions

Objective: Time taken to train an image classification model to a test accuracy of 94% or greater on CIFAR10.

Rank	Time to 94% Accuracy	Model	Framework	Hardware
1 Apr 2018	0:02:54	Custom Wide Resnet *fast.ai + students team: Jeremy Howard, Andrew Shaw, Brett Koonce, Sylvain Gugger* source	fastai / pytorch	8 * V100 (AWS p3.16xlarge)
2 Apr 2018	0:05:41	Resnet18 + minor modifications *bkj* source	pytorch 0.3.1.post2	V100 (AWS p3.2xlarge)
3 Apr 2018	0:06:45	Custom Wide Resnet *fast.ai + students team: Jeremy Howard, Andrew Shaw, Brett Koonce, Sylvain Gugger* source	fastai / pytorch	Paperspace Volta (V100)

Training Cost

All Submissions

Objective: Total cost for public cloud instances to train an image classification model to a test accuracy of 94% or greater on CIFAR10.

Rank	Cost (USD)	Model	Framework	Hardware
1 Apr 2018	$0.26	Custom Wide Resnet *fast.ai + students team: Jeremy Howard, Andrew Shaw, Brett Koonce, Sylvain Gugger* source	fastai / pytorch	Paperspace Volta (V100)
2 Apr 2018	$0.29	Resnet18 + minor modifications *bkj* source	pytorch 0.3.1.post2	V100 (AWS p3.2xlarge)
3 Apr 2018	$1.18	Custom Wide Resnet *fast.ai + students team: Jeremy Howard, Andrew Shaw, Brett Koonce, Sylvain Gugger* source	fastai / pytorch	8 * V100 (AWS p3.16xlarge)

DAWNBench Challenge Leaderboard and Leader's specs

Limitations of CLR

- Limited applicability.
- Seems to work only for **Cifar-10** and **resnets**.
- But definitely provides a more systematic way for choosing learning rate than the earlier approaches.

Notable enhancements inspired by CLR

- Stochastic Gradient Descent with Restarts.
- Differential Learning Rates.

Some Wealth of Wisdom

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Cyclical Learning Rates for Training Neural Networks

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Original CLR Paper

Sayak Paul
October 15th, 2018

NEURAL NETWORKS +1

Introduction to Cyclical Learning Rates

Learn what cyclical learning rate policy is and how it can improve the training of a neural network.

DataCamp tutorial covering CLR

sayakpaul Merge pull request #3 from sayakpaul/sayakpaul-patch-3 ... Latest commit 61fc822 9 hours ago

Introduction to Cyclical Learning Rates for training Neural Nets.pdf	Minor fixes	9 hours ago
LICENSE	Initial commit	5 days ago
README.md	Update README.md	5 days ago

Slides available on my Github (Username: sayakpaul)

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Thank you!

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