

# 机器学习与RMT结合探索

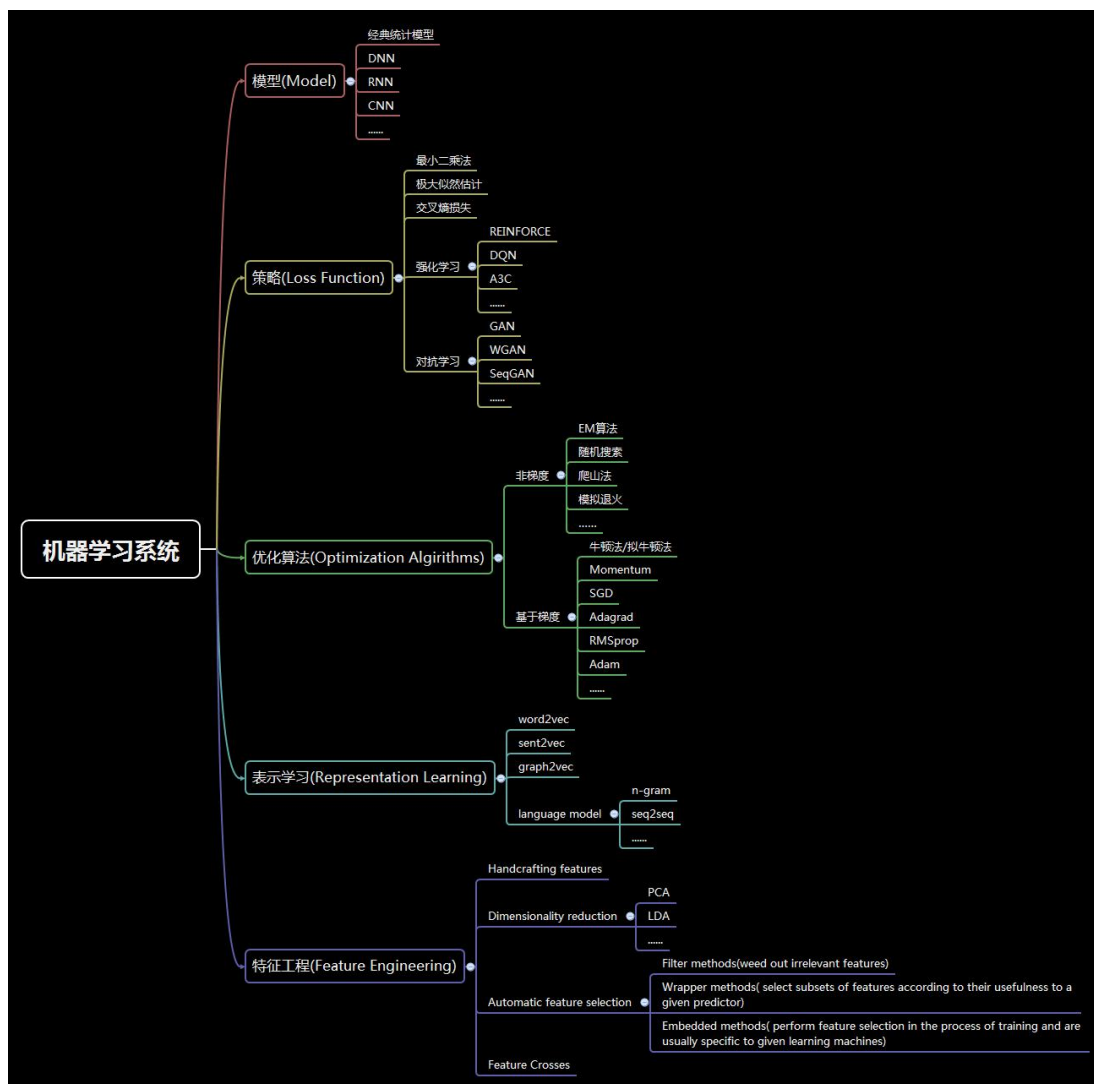
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# 大纲

- 机器学习系统概览
- 我的NLP研究工作回顾
  - 端到端对话系统
  - 序列标注
  - 动态激活函数选择
  - 数据增强
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# 机器学习系统概览

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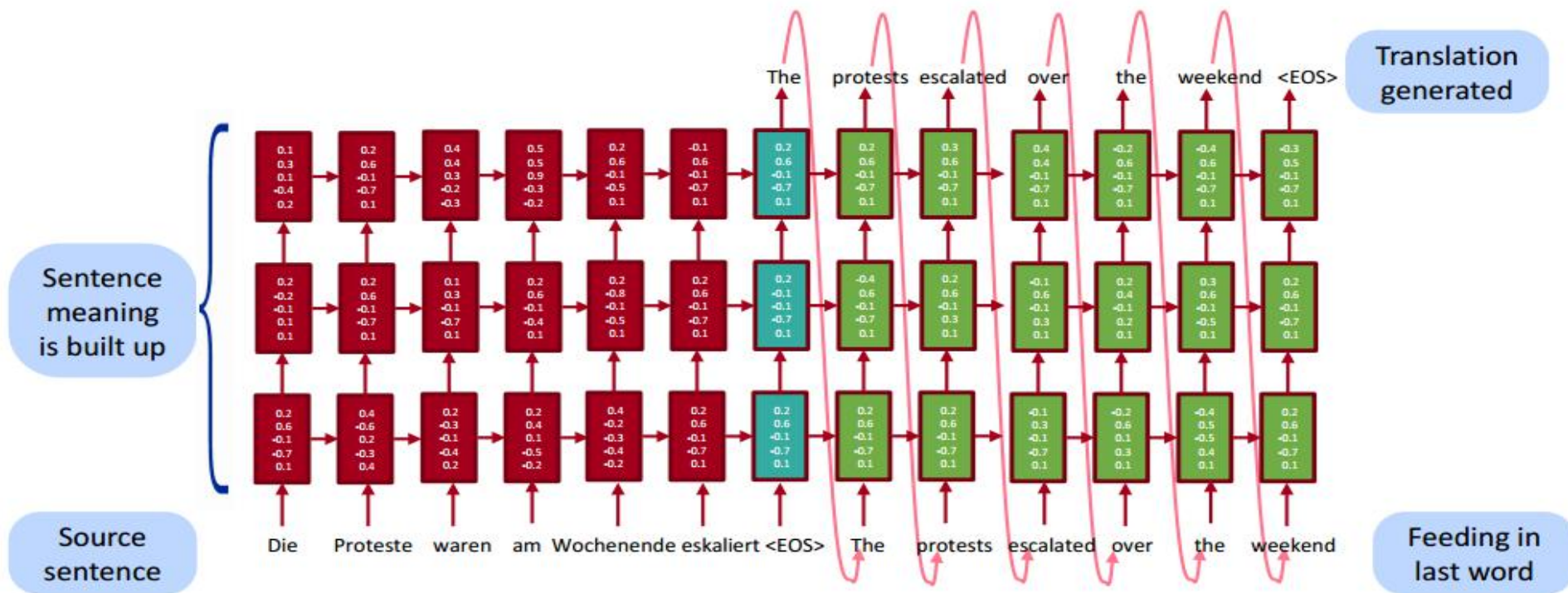


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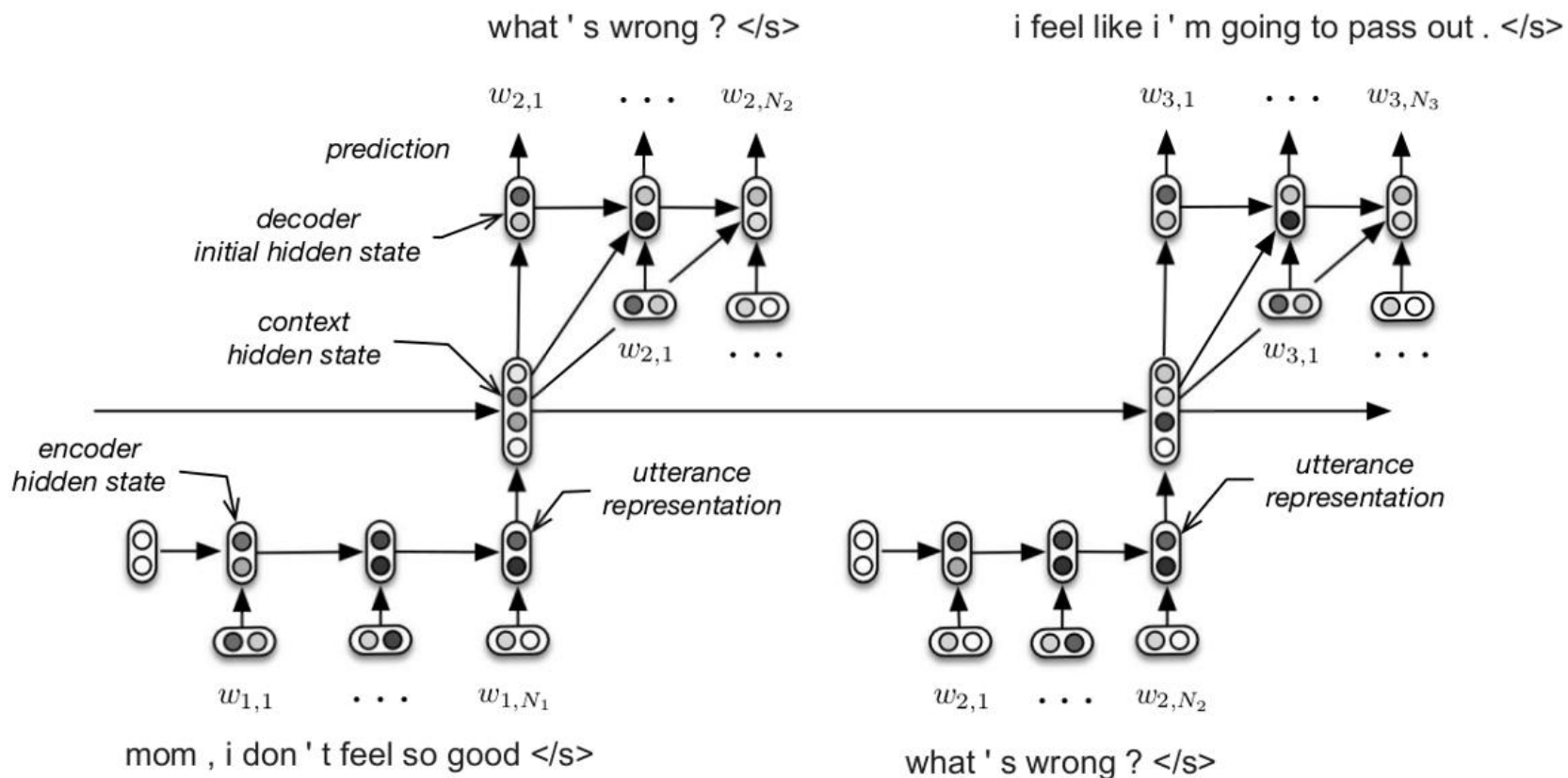
# 端到端对话系统

序列到序列模型：



# 方法与模型

## 层次化编解码模型：



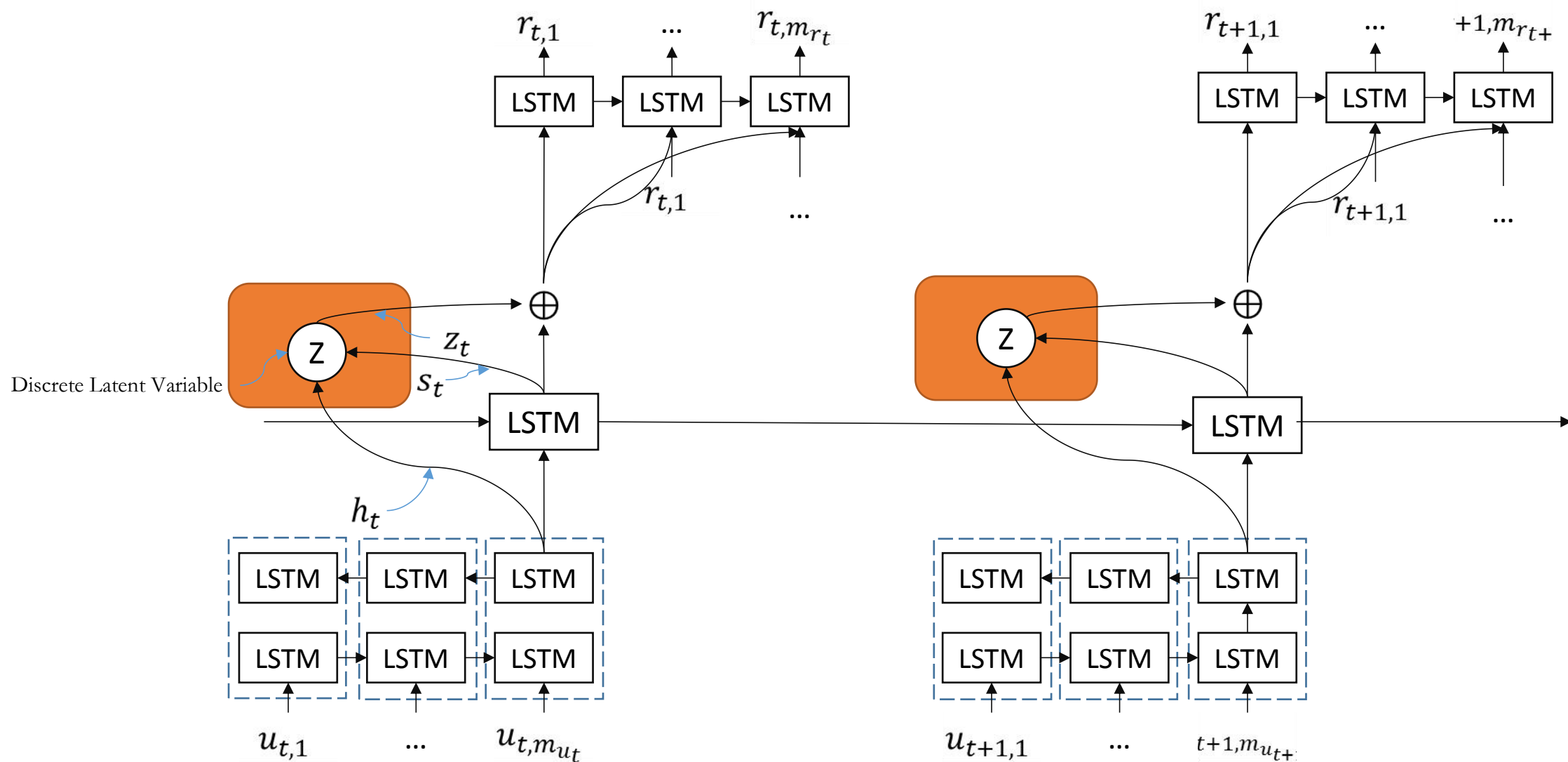
# 方法与模型

引入基于**离散隐变量**的层次化编解码模型（DVHRED）：

基本原理：

在层次化编解码结构基础上引入离散隐变量，从而更好地对文本语义及用户意图进行建模

# 方法与模型





# 变分贝叶斯推断

潜在用户意图变量:  $z$

近似后验概率分布:  $q(z|x)$

真实后验概率分布:  $p(z|x)$

$$\min KL(q \parallel p) = \int q(z|x) \log \frac{q(z|x)}{p(z|x)} dz$$

$$= - \int q(z|x) \log \frac{p(z|x)}{q(z|x)} dz$$

$$= - \int q(z|x) \log \frac{p(z, x)}{q(z|x)p(x)} dz$$

$$= \int q(z|x) [\log q(z|x) + \log p(x)] dz - \int q(z|x) \log p(z, x) dz$$

$$= \log p(x) + \int q(z|x) \log q(z|x) dz - \int q(z|x) \log p(z, x) dz$$

$$\Rightarrow \log p(x) = KL(q \parallel p) + L(q)$$

$$\Rightarrow \min KL(q \parallel p) == \max L(q) [\# ELOB(\text{Evidence Lower Bound})]$$

$$L(q) = \int q(z|x) \log p(z, x) dz - \int q(z|x) \log q(z|x) dz$$

$$= \int q(z|x) \log p(x|z) dz + \int q(z|x) \log p(z) dz - \int q(z|x) \log q(z|x) dz$$

$$= \int q(z|x) \log p(x|z) dz - \int q(z|x) \log \frac{q(z|x)}{p(z)} dz$$

$$= \int q(z|x) \log p(x|z) dz - KL[q(z|x) \parallel p(z)]$$

# 方法与模型

$$\mathbf{h}_t = \textit{biLSTM}(u_t)$$

$$\mathbf{s}_t = \textit{LSTM}(s_{t-1}, h_t)$$

$$\mathbf{z}_t^1 \sim \pi_{\theta}(z_t \mid s_t, h_t)$$

# 方法与模型

由于上述模型缺少**领域知识**，因此只能与用户进行“闲聊”

User: I want to order a chinese restaurant.

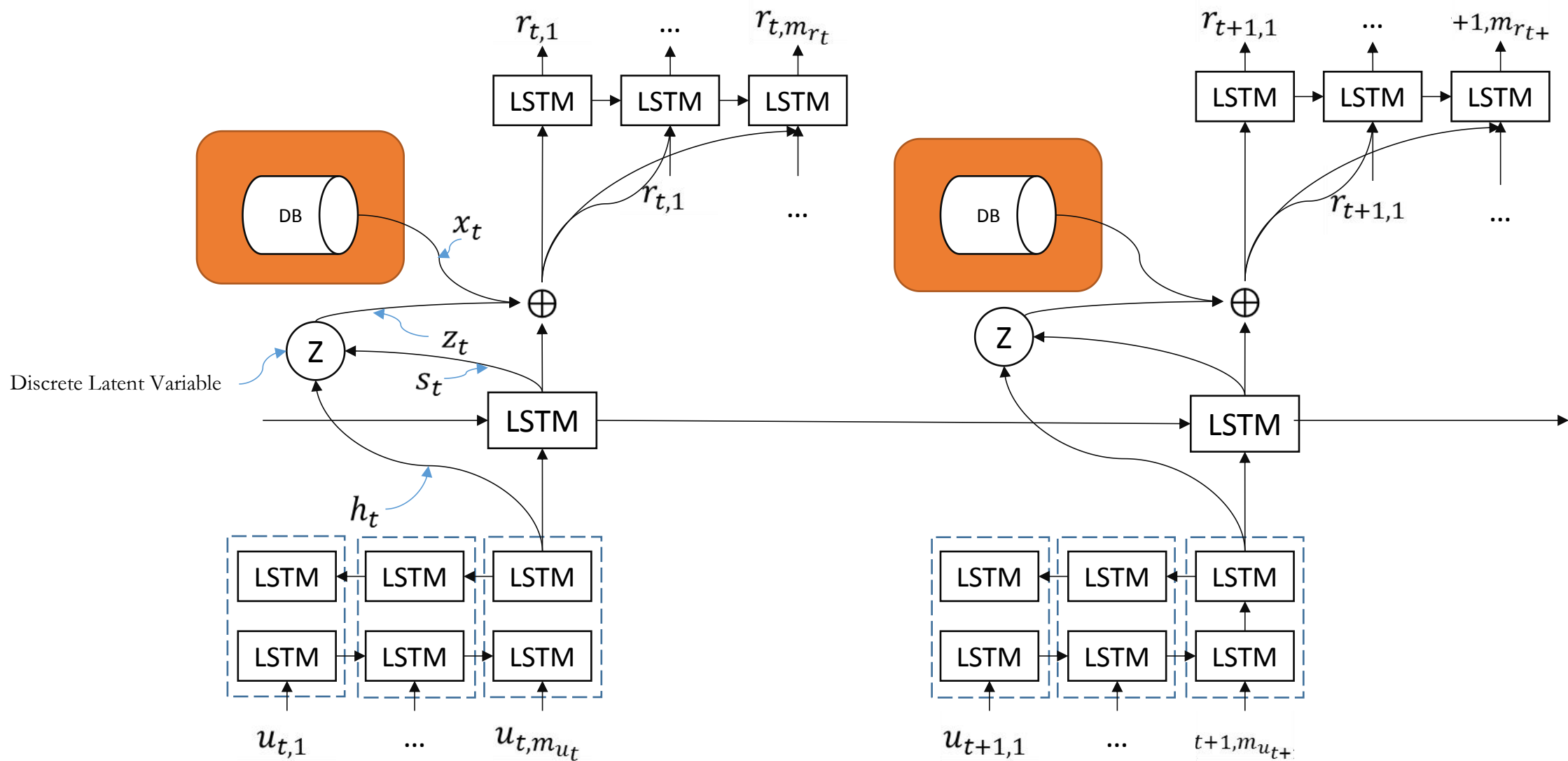
Bot: sounds a good idea.

为了更好的完成任务型对话，需要在DVHRED框架上加入知识库（Knowledge Base, KB）(DVHRED+KB)

User: I want to order a chinese restaurant.

Bot: The good luck chinese food takeaway is in the south area.

# 方法与模型



# 方法与模型

$x_t$  : 10维的向量,  $[0, 0, 0, 0, 0, 1, 0, 1, 0, 1]$

分别表示['phone\_request', 'postcode\_request', 'address\_request', 'name\_other', 'food\_request', 'food\_inform', 'pricerange\_request', 'pricerange\_inform', 'area\_request', 'area\_inform']

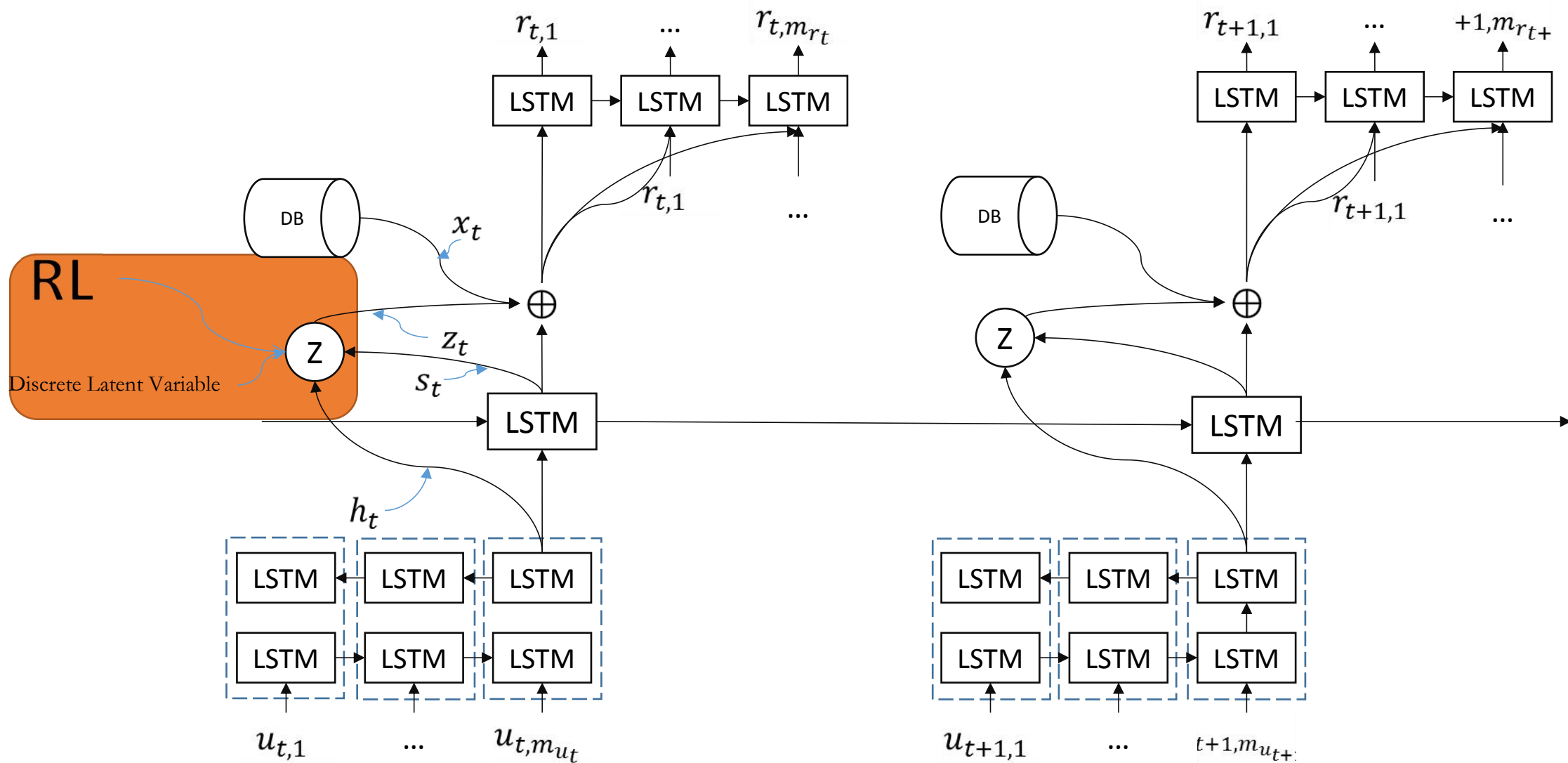
# 方法与模型

进一步，为了提升任务型对话的成功率，需要在选用户潜在意图时加入明确的激励

因此，我们在DVHRED+KB的基础上，通过强化学习，引入奖励函数

$$r_t = \eta \cdot \text{sBLEU}(m_t, \hat{m}_t) + \begin{cases} 1 & m_t \text{ improves} \\ -1 & m_t \text{ degrades} \\ 0 & \text{otherwise} \end{cases}$$

# 方法与模型



# REINFORCE Algorithm

$$\max E_{\pi}[\sum_k \gamma^k r_{t+k} | s_t = s] = \max \sum_{a_t} P_{\theta}(a_t | s_t; \theta) * Q(s_t, a_t)$$

$$l(\theta) = - \sum_{a_t} P_{\theta}(a_t | s_t; \theta) * Q(s_t, a_t)$$

$$\nabla_{\theta} l(\theta) = - \sum_{a_t} \nabla_{\theta} P_{\theta}(a_t | s_t; \theta) * Q(s_t, a_t)$$

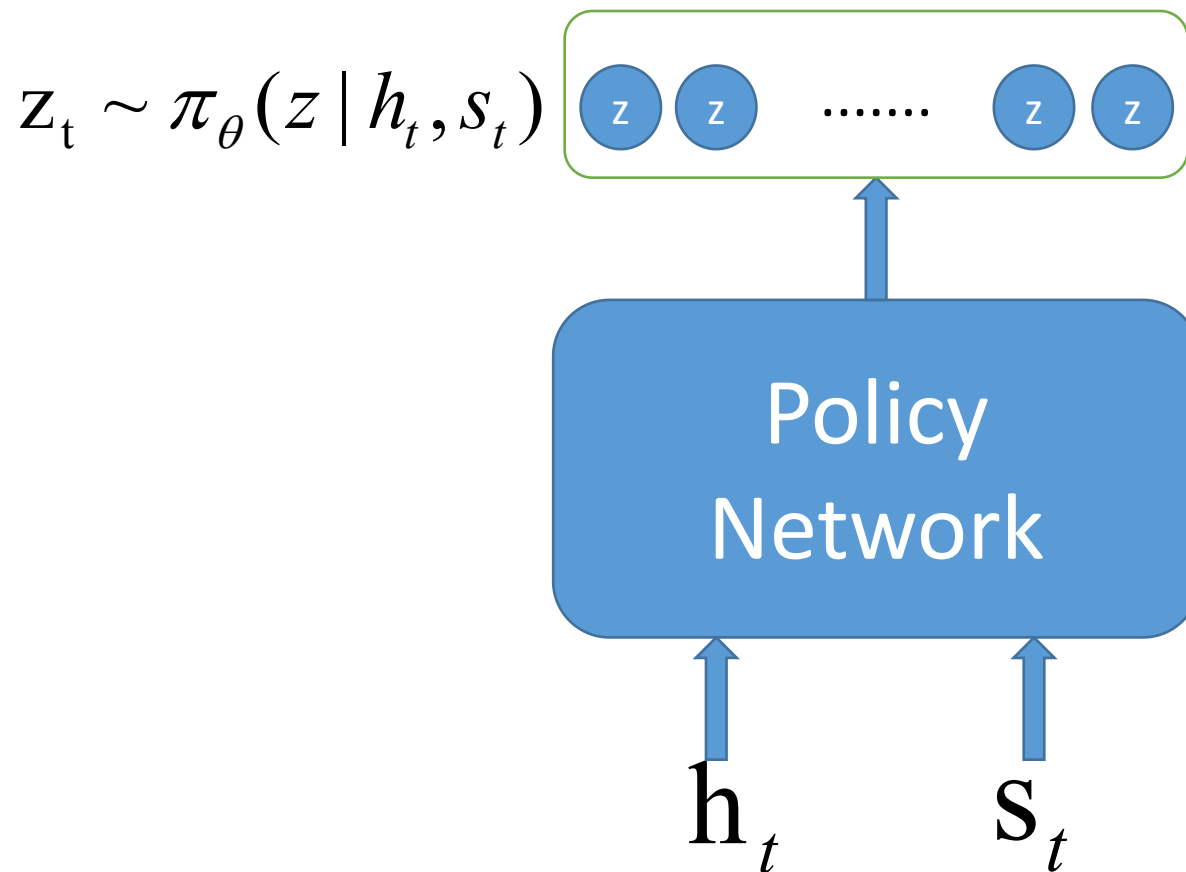
$$= - \sum_{a_t} P_{\theta}(a_t | s_t; \theta) * \nabla_{\theta} \log(P_{\theta}(a_t | s_t; \theta)) * Q(s_t, a_t)$$

$$= - E_{\pi}[\nabla_{\theta} \log(P_{\theta}(a_t | s_t; \theta)) * Q(s_t, a_t) | s_t]$$

$$L(\theta) = - \frac{1}{N} \sum_{n=1}^N \sum_{t=1}^T \log(P_{\theta}(a_t^n | s_t; \theta)) * Q(s_t, a_t^n) \quad (1) \quad Q(s_t, a_t) = E \left[ \sum_{k=0}^T \gamma^k r_{t+k} | s_t, a_t \right] \quad (2)$$



# 方法与模型



Step 1.

加载 pre-trained 模型

Step 2.

微调策略网络

For t in all\_turn do

For m in M do

从策略网络中采样  $z_t^m \sim \pi_{\Theta_2}(z | s_t, h_t)$

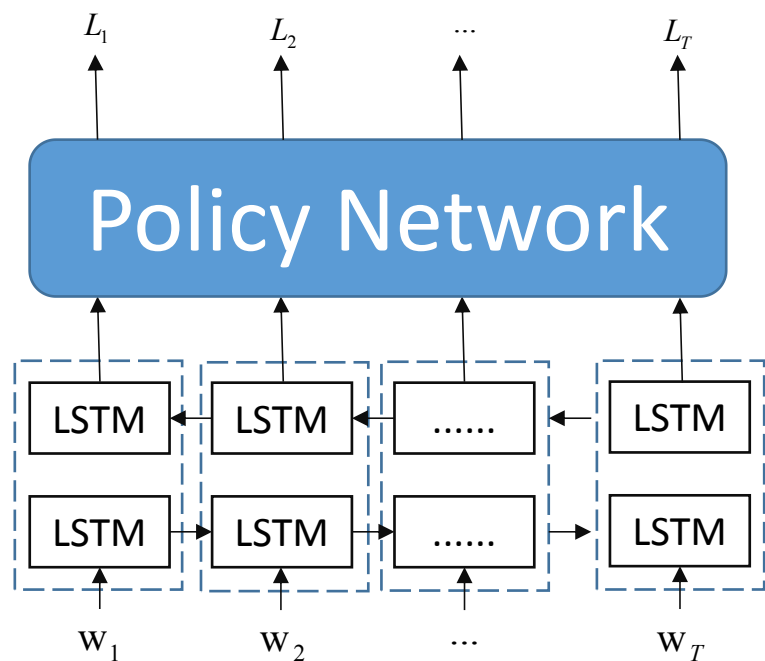
End for

更新策略网络  $\pi_{\Theta_2}$  参数:

$$\frac{\partial J}{\partial \Theta_2} \approx \frac{1}{M} \sum_{m=1}^M R_t \frac{\partial \log \pi_{\Theta_2}(z_t^m | s_t, h_t)}{\partial \Theta_2}$$

End for

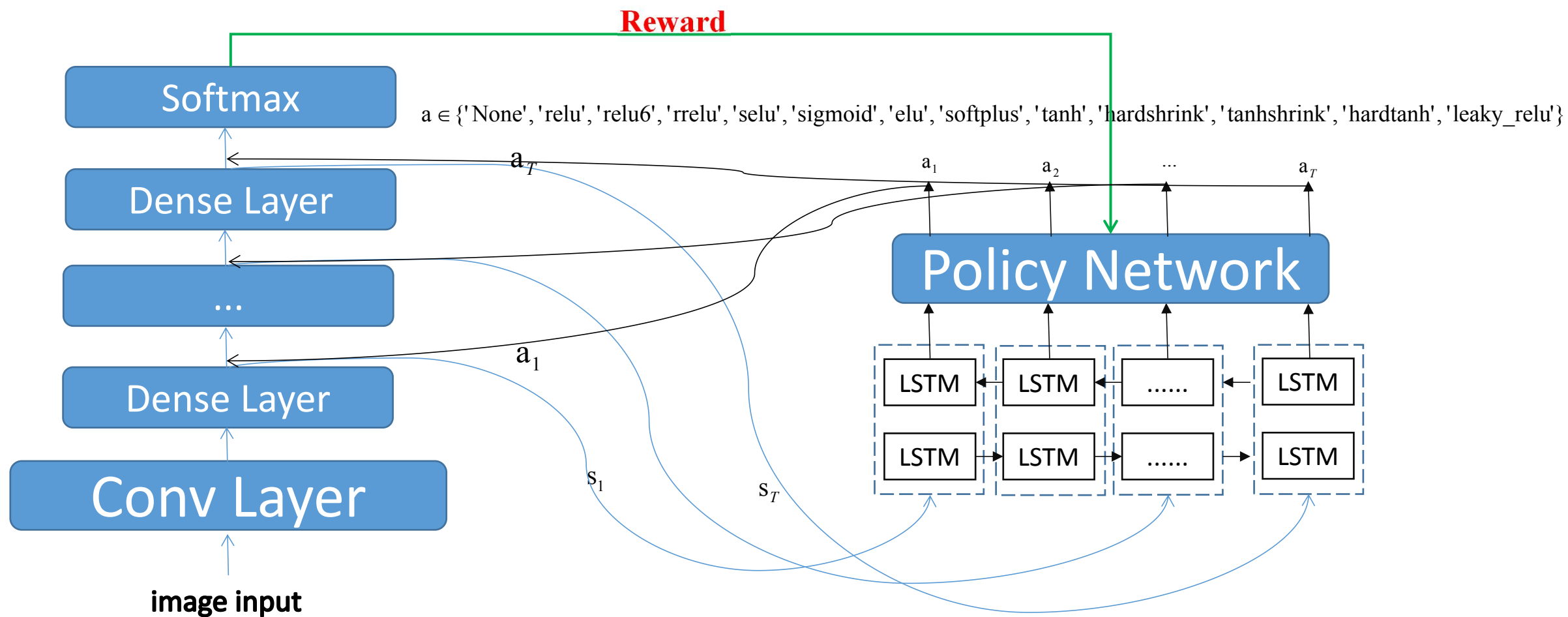
# 序列标注



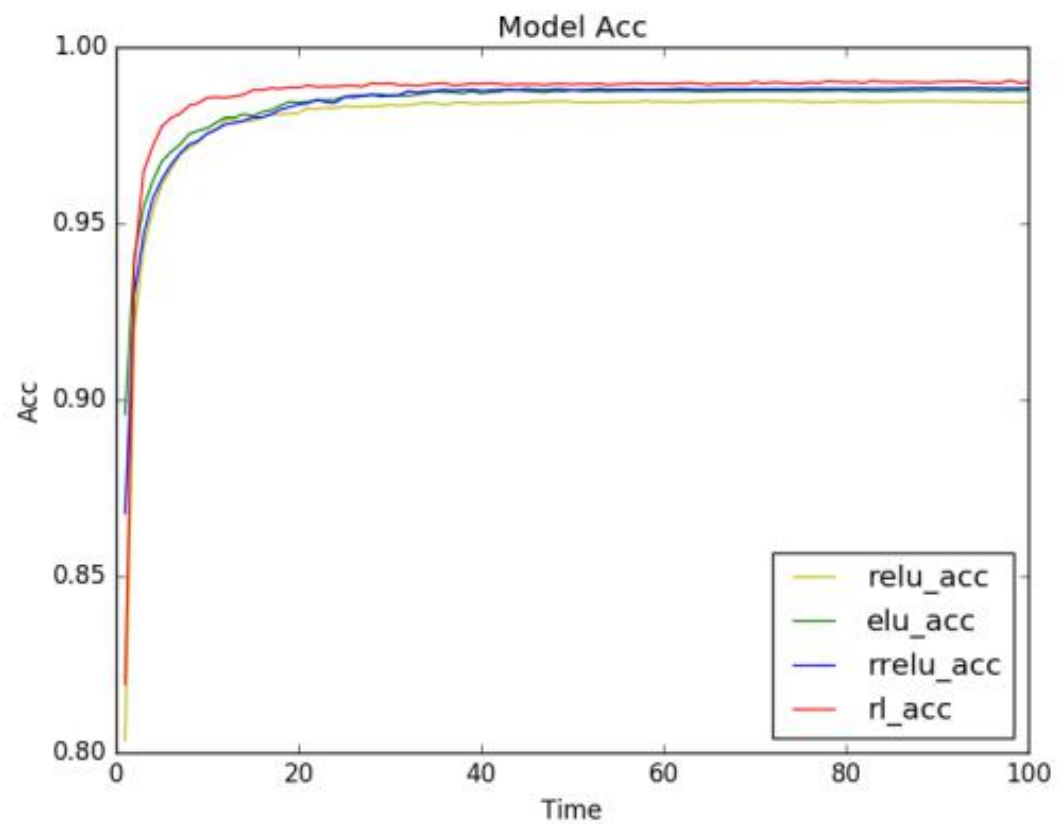
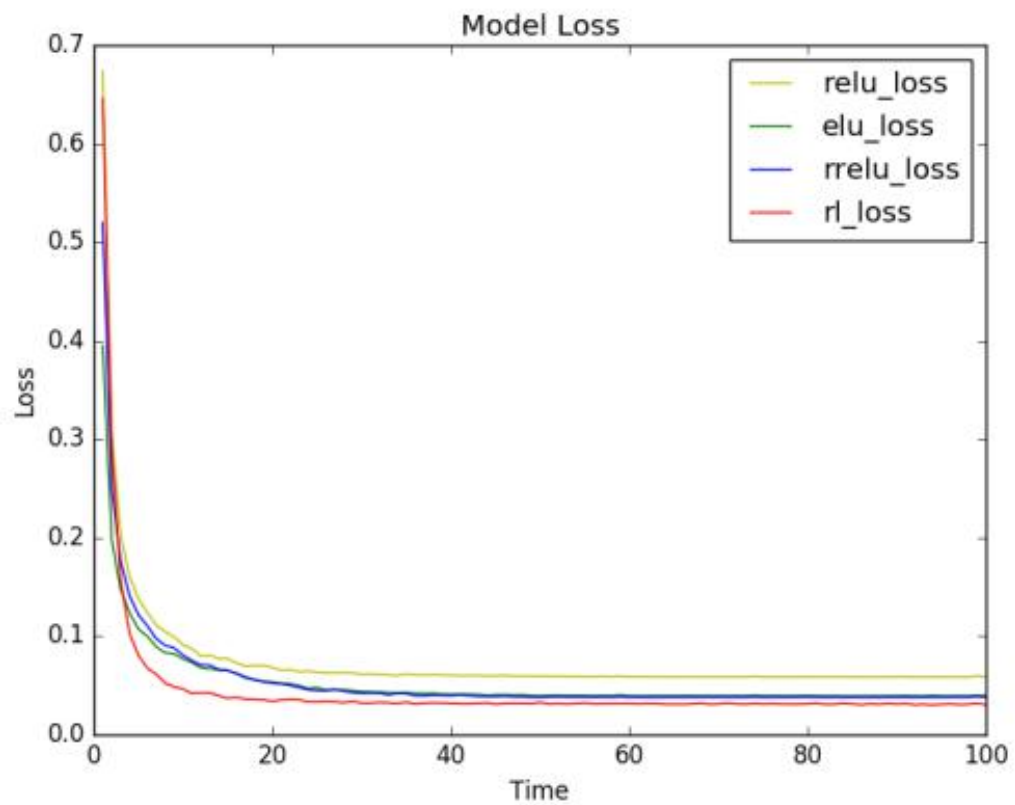
$$L(\theta) = -\frac{1}{N} \sum_{n=1}^N \sum_{t=1}^T \log(P_{\theta}(L_t^n | s_t; \theta)) * Q(s_t, L_t^n) \quad (3)$$

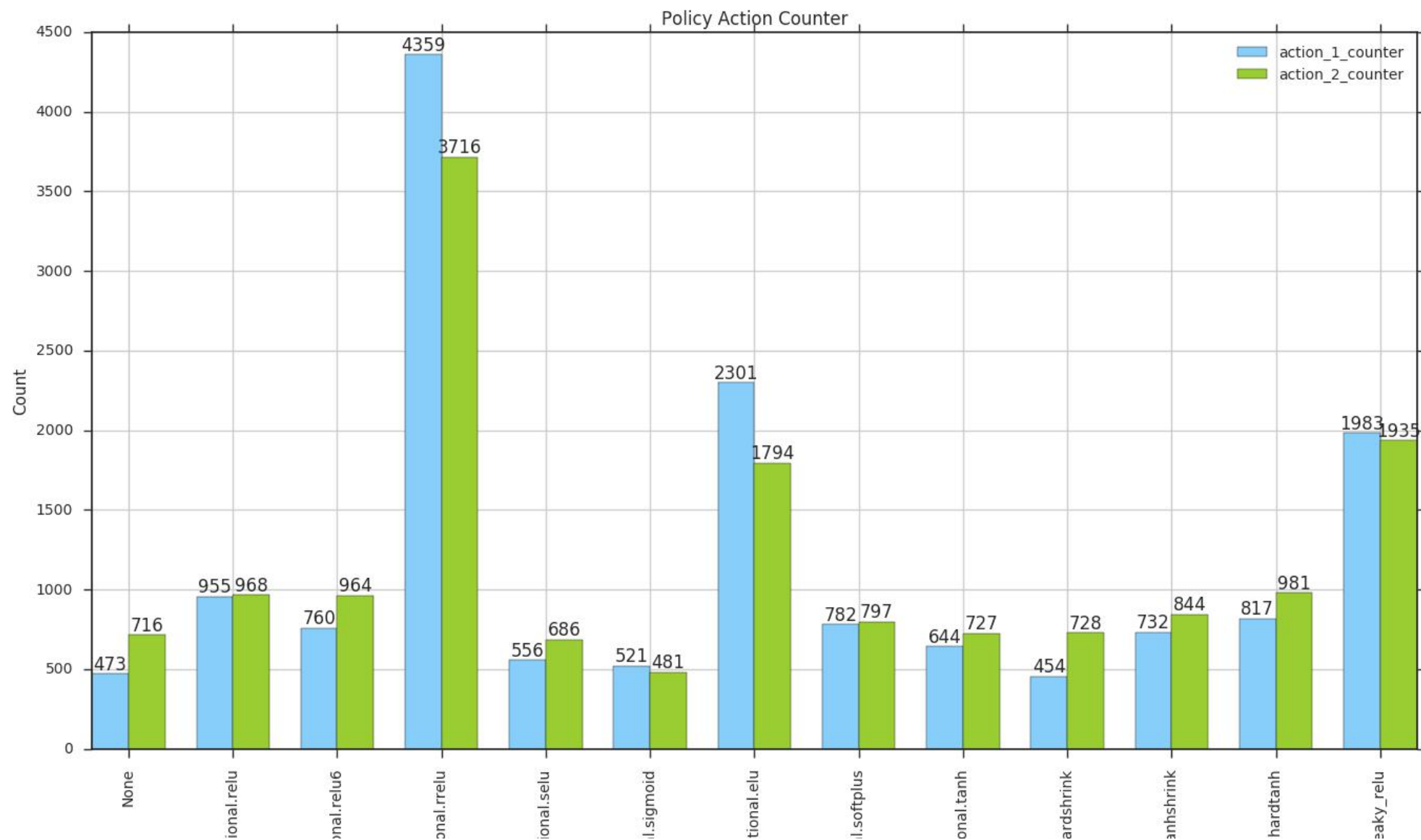
$$Q(s_t, L_t) = E \left[ \sum_{k=0}^T \gamma^k r_{t+k} \mid s_t, L_t \right] \quad (4)$$

# 动态激活函数选择

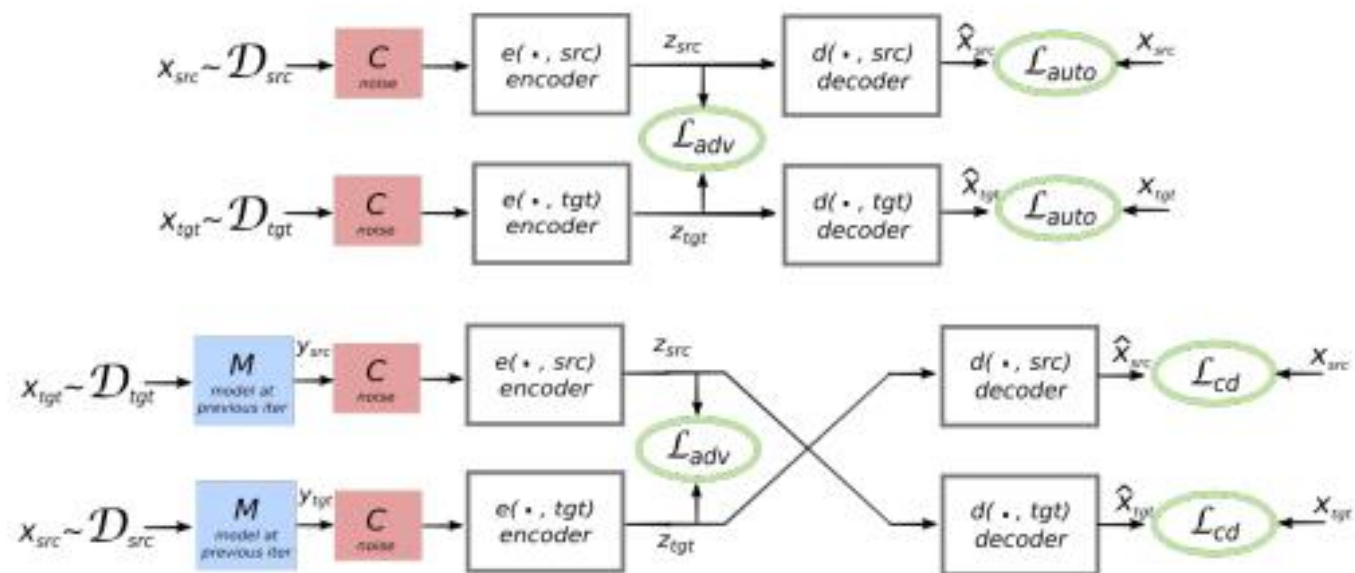
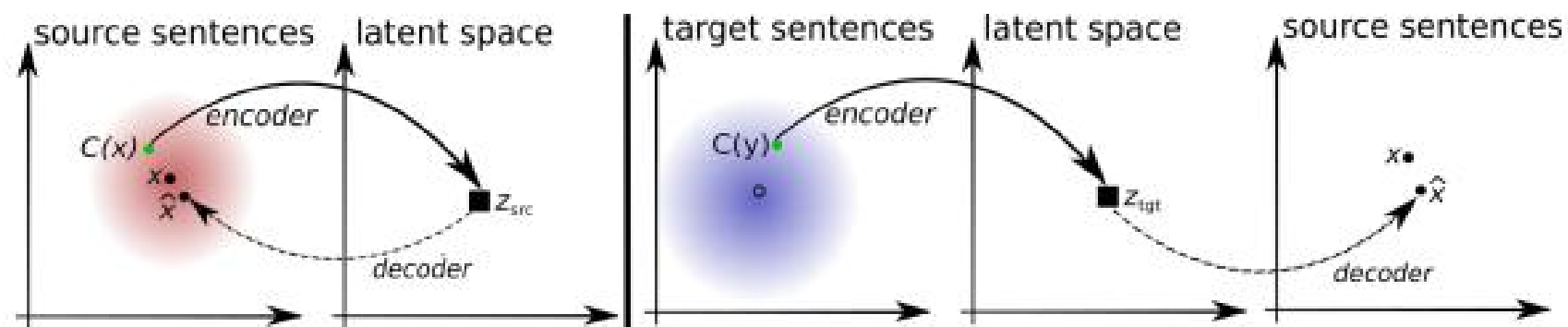


# 结果





# 数据增强



# 数据增强

$$L(\theta_{enc}, \theta_{dec}, Z_{emb}) = \lambda_{auto} [L_{auto}(\theta_{enc}, \theta_{dec}, Z_{emb}, src) + L_{auto}(\theta_{enc}, \theta_{dec}, Z_{emb}, tgt)] + \\ \lambda_{cd} [L_{cd}(\theta_{enc}, \theta_{dec}, Z_{emb}, src, tgt) + L_{cd}(\theta_{enc}, \theta_{dec}, Z_{emb}, tgt, src)] + \\ \lambda_{adv} L_{adv}(\theta_{enc}, Z_{emb} \mid \theta_D)$$

where

$$L_{auto}(\theta_{enc}, \theta_{dec}, Z_{emb}, l) = E_{x \sim D_l, \tilde{x} \sim d(e(C(x), l), l)} [\Delta(\tilde{x}, x)]$$

$$L_{cd}(\theta_{enc}, \theta_{dec}, Z_{emb}, l_1, l_2) = E_{x \sim D_{l_1}, \tilde{x} \sim d(e(C(M(x)), l_2), l_1)} [\Delta(\tilde{x}, x)]$$

$$L_{adv}(\theta_{enc}, Z_{emb} \mid \theta_D) = -E_{(x_i, l_i)} [\log p_D(l_j \mid e(x_i, l_j))]$$

$$L_D(\theta_D \mid \theta, Z) = -E_{(x_i, l_i)} [\log p_D(l_i \mid e(x_i, l_i))]$$

# 数据增强

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**Algorithm 1** Unsupervised Training for Machine Translation

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```
1: procedure TRAINING( $\mathcal{D}_{src}, \mathcal{D}_{tgt}, T$ )
2:   Infer bilingual dictionary using monolingual data (Conneau et al., 2017)
3:    $M^{(1)} \leftarrow$  unsupervised word-by-word translation model using the inferred dictionary
4:   for  $t = 1, T$  do
5:     using  $M^{(t)}$ , translate each monolingual dataset
6:     // discriminator training & model training as in eq. 4
7:      $\theta_{discr} \leftarrow \arg \min \mathcal{L}_D, \theta_{enc}, \theta_{dec}, Z \leftarrow \arg \min \mathcal{L}$ 
8:      $M^{(t+1)} \leftarrow e^{(t)} \circ d^{(t)}$  // update MT model
9:   end for
10:  return  $M^{(T+1)}$ 
11: end procedure
```

---



# 结果

- 帮我预订个<入住城市>旁边的<酒店品牌>，<入住日期>入住END|帮我预订个<入住城市><地址>周边的酒店，<入住日期>入住
- 我打算查下<出发时间>从<出发城市>出发的车票END|我打算查下从<出发城市>出发的<列车类型><座位类型>，<出发日期>的
- 搜下<日期><城市>限行状况如何END|搜下<城市><日期>的限行情况
- 给我设定个<日期>的起床闹钟哦END|给我设定一个起床闹钟，<日期>的哦
- 我想要把<全部范围>的<设备名>亮度小一点END|我想要把<房间><全部范围>的<设备名>亮度小一点
- <出发城市>到<到达城市>车票还有吗，<出发日期>的END|我有没有<出发城市>到<到达城市>票
- 帮我看一下概念是什么END|帮我看一下<定义关键词>的概念是什么
- 把<全部范围><房间><设备名>速度调高END|把<房间>的<设备名>风速调高
- 我要让<房间><设备名><全部范围>风速不够小小点END|我要让<房间>的<设备名>风速小点
- 我希望设定个<日期><时间区间>的早起闹钟END|我希望设定一个<日期><时间区间><时间>的早起闹钟
- 我要放一下这一个<故事内容名>的故事END|我要放一个这一段<故事内容名>的故事
- 将<成语>的释义，近义词，反义词都讲一下END|请帮我查一下<成语>的释义和意思相似的成语
- 请为我设置<时间>的闹表END|请为我设置个闹铃

# 大纲

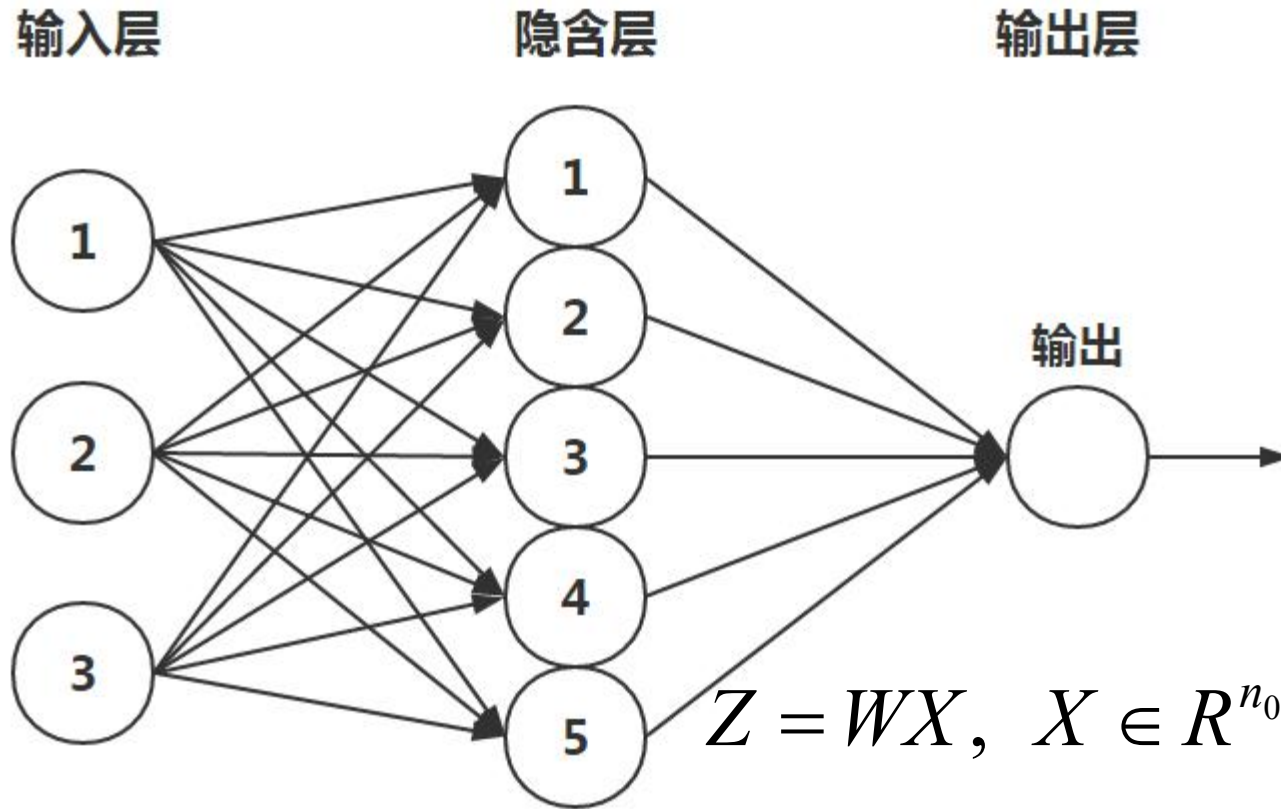
- 机器学习系统概览
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- 机器学习与RMT结合探索

# 机器学习与RMT结合探索

Borrow the idea from the statistical physics:  
approximate the constituents of a large complex  
system with random variables

- 随机特征(Random Feature)
- Hessian/Jacobian matrix of the loss function

# Basics of Neural Network



$$Z = WX, \quad X \in R^{n_0 \times m} \quad W \in R^{n_1 \times n_0}$$

$$Y = f(Z), \text{ nonlinear activation function } f: R \rightarrow R$$

# Central difficulties of DNN

- Non-Convex
- High-Dimensional

# RMT for the analysis of deep learning

*Notation :*

$X \in R^{n_0 \times m}$   $W \in R^{n_1 \times n_0}$  let nonlinear activation function  $f : R \rightarrow R$  with zero mean and finite moments

$W$  and  $X$  are Gaussian random matrices with i.i.d elements  $X_{i\mu} \sim N(0, \sigma_x^2)$ ,  $W_{ij} \sim N(0, \sigma_w^2 / n_0)$

Define  $\phi \equiv \frac{n_0}{m}$ ,  $\psi \equiv \frac{n_0}{n_1}$  to be fixed constants

Constants  $\eta$  and  $\varsigma$  defined as :

$$\eta = \int \frac{e^{-z^2/2}}{\sqrt{2\pi}} f(\sigma_w \sigma_x z)^2 dz \quad \varsigma = [\sigma_w \sigma_x \int \frac{e^{-z^2/2}}{\sqrt{2\pi}} f'(\sigma_w \sigma_x z) dz]^2$$

# RMT for the analysis of deep learning

Random *Feature Map*:

$$Z = WX$$

$$Y = f(Z)$$

$$M = \frac{1}{m} YY^T \in R^{n_1 \times n_1}$$

*Empirical Spectral Density*:

$$\rho_M(t) = \frac{1}{n_1} \sum_{j=1}^{n_1} \delta(t - \lambda_j(M)), \delta \text{ is the Dirac delta function, } \lambda_j(M) \text{ denote the } j\text{th eigenvalue of } M$$

To analyze of the eigenvalues(eigenvalues distribution) of the Gram matrix  $M$  as it propagates through a neural network.

# RMT for the analysis of deep learning

*For  $z \in \mathbb{C} \setminus \text{supp } \rho_M$  the Stieltjes transform  $G$  of  $\rho_M$  :*

$$G(z) = \int \frac{\rho_M(t)}{z-t} dt = -\frac{1}{n_1} E[\text{tr}(M - zI_{n_1})^{-1}]$$

$$\rho_M(\lambda) = -\frac{1}{\pi} \lim_{\varepsilon \rightarrow 0^+} \text{Im } G(\lambda + i\varepsilon)$$

**But it's hard to solve the problem!**



# RMT for the analysis of deep learning

$$G(z) = \int \frac{\rho_M(t)}{z-t} dt = -\frac{1}{n_1} E[\text{tr}(M - zI_{n_1})^{-1}]$$

$$\rho_M(\lambda) = -\frac{1}{\pi} \lim_{\varepsilon \rightarrow 0^+} \text{Im} G(\lambda + i\varepsilon)$$

*Moment Method :*

$$G(z) = \sum_{k=0}^{\infty} \frac{m_k}{z^{k+1}}, \quad m_k \text{ is the } k\text{th moment of the distribution } \rho_M$$

$$m_k = \int \rho_M(t) t^k dt = \frac{1}{n_1} E[\text{tr} M^k]$$

$$\frac{1}{n_1} E[\text{tr} M^k] = \frac{1}{n_1} E\left[ \sum_{i_1, \dots, i_k \in [n_1]} M_{i_1 i_2} M_{i_2 i_3} \dots M_{i_{k-1} i_k} M_{i_k i_1} \right]$$

**untraceable when n is infinite**



# RMT for the analysis of deep learning

*the Stieltjes transform of the spectral density of  $M$  satisfies,*

$$G(z) = \frac{\psi}{z} P \left( \frac{1}{z\psi} \right) + \frac{1 - \psi}{z},$$

*where,*

$$P = 1 + (\eta - \zeta)tP_\phi P_\psi + \frac{P_\phi P_\psi t\zeta}{1 - P_\phi P_\psi t\zeta},$$

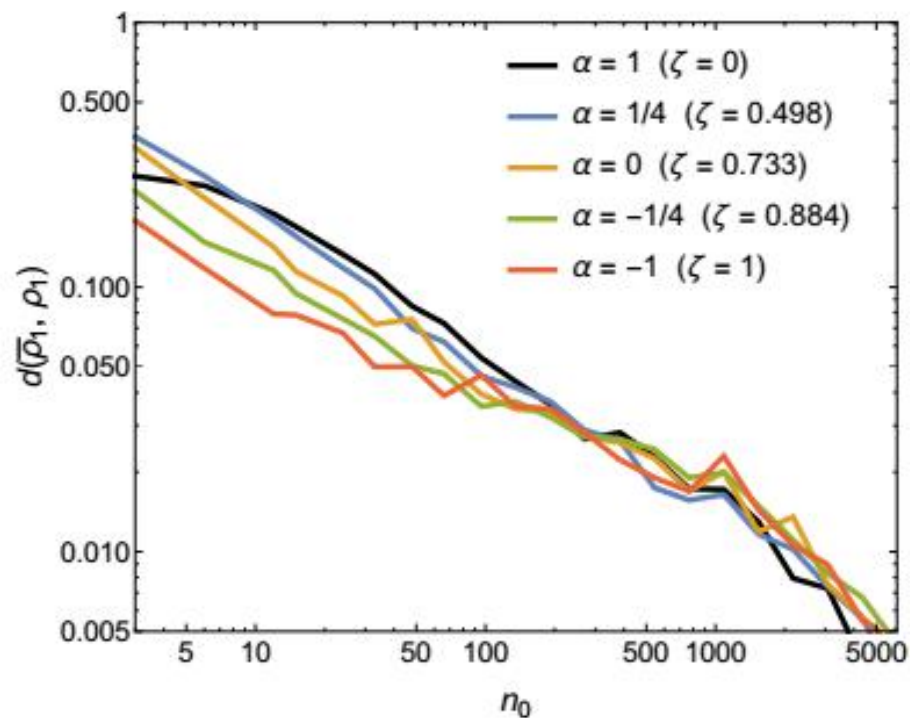
*and*

$$P_\phi = 1 + (P - 1)\phi, \quad P_\psi = 1 + (P - 1)\psi.$$

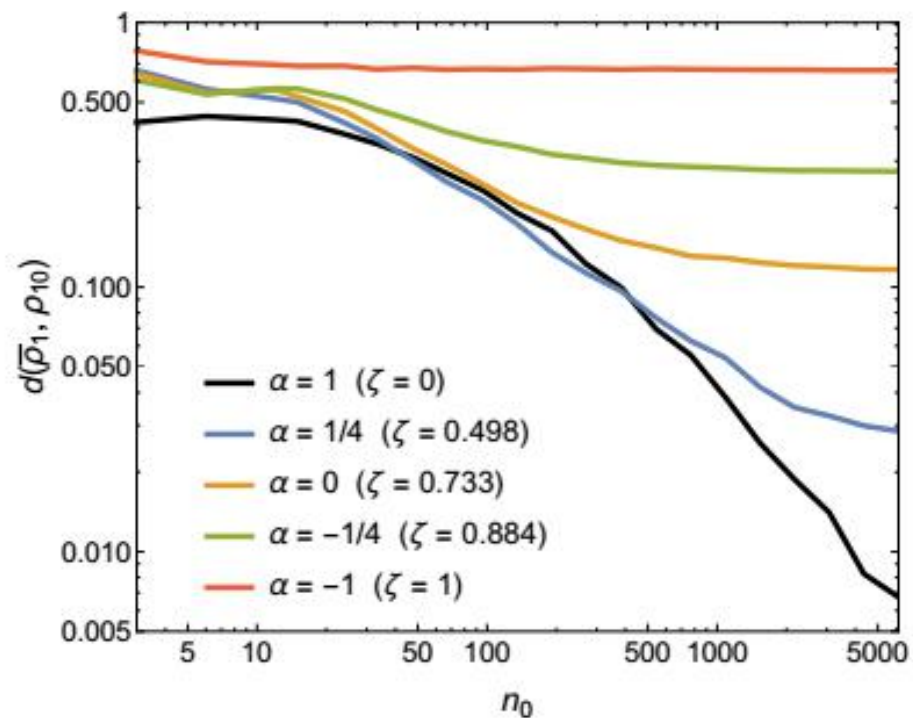
Another interesting limit is when  $\zeta = 0$ , which significantly simplifies the expression in eqn. (12). Without loss of generality, we can take  $\eta = 1$  (the general case can be recovered by rescaling  $z$ ). The resulting equation is,

$$z G^2 + \left( \left(1 - \frac{\psi}{\phi}\right)z - 1 \right) G + \frac{\psi}{\phi} = 0, \tag{14}$$

which is precisely the equation satisfied by the Stieltjes transform of the Marchenko-Pastur distribution with shape parameter  $\phi/\psi$ . Notice that when  $\psi = 1$ , the latter is the limiting spectral distribution of  $XX^T$ , which implies that  $YY^T$  and  $XX^T$  have the same limiting spectral distribution. Therefore we have identified a novel type of isospectral nonlinear transformation. We investigate this observation in Section 4.1.



(a)  $L = 1$



(b)  $L = 10$

Figure 1: Distance between the (a) first-layer and (b) tenth-layer empirical eigenvalue distributions of the data covariance matrices and our theoretical prediction for the first-layer limiting distribution  $\bar{\rho}_1$ , as a function of network width  $n_0$ . Plots are for shape parameters  $\phi = 1$  and  $\psi = 3/2$ . The different curves correspond to different piecewise linear activation functions parameterize by  $\alpha$ :  $\alpha = -1$  is linear,  $\alpha = 0$  is (shifted) relu, and  $\alpha = 1$  is (shifted) absolute value. In (a), for all  $\alpha$ , we see good convergence of the empirical distribution  $\rho_1$  to our asymptotic prediction  $\bar{\rho}_1$ . In (b), in accordance with our conjecture, we find good agreement between  $\bar{\rho}_1$  and the tenth-layer empirical distribution  $\zeta = 0$ , but not for other values of  $\zeta$ . This provides evidence that when  $\zeta = 0$  the eigenvalue distribution is preserved by the nonlinear transformations.

# RMT for the analysis of deep learning

Highly skewed distributions indicate strong anisotropy in the embedded feature space, which is a form of poor conditioning that is likely to derail or impede learning.

# Limitations

## Strong Requirements:

- Activation function  $f : \mathbb{R} \rightarrow \mathbb{R}$  with zero mean and finite moments
- Gaussian assumption
- $$\varsigma = [\sigma_w \sigma_x \int \frac{e^{-z^2/2}}{\sqrt{2\pi}} f'(\sigma_w \sigma_x z) dz]^2 = 0$$

# Hessian matrix of the loss function

*Decompose Hessian matrix at critical points into two pieces :  $H = H_0 + H_1$  where*

$$[H_0]_{\alpha\beta} \equiv \frac{1}{m} \sum_{i,\mu=1}^{n,m} \frac{\partial \hat{y}_{i,\mu}}{\partial \theta_\alpha} \frac{\partial \hat{y}_{i,\mu}}{\partial \theta_\beta} \equiv \frac{1}{m} [JJ^T]_{\alpha\beta}, \text{ } J \text{ is Jacobian matrix}$$

$$[H_1]_{\alpha\beta} \equiv \frac{1}{m} \sum_{i,\mu=1}^{n,m} e_{i,\mu} \left( \frac{\partial^2 \hat{y}_{i,\mu}}{\partial \theta_\alpha \partial \theta_\beta} \right)$$

$$e_{i,\mu} = \hat{y}_{i,\mu} - y_{i,\mu}$$



# Two assumptions

## Primary assumptions:

1. The matrices  $H_0$  and  $H_1$  are *freely independent*, a property we discuss in sec. 3.
2. The residuals are i.i.d. normal random variables with tunable variance governed by  $\epsilon$ ,  $e_{i\mu} \sim \mathcal{N}(0, 2\epsilon)$ . This assumption allows the gradient to vanish in the large  $m$  limit, specifying our analysis to critical points.
3. The data features are i.i.d. normal random variables.
4. The weights are i.i.d. normal random variables.

## Secondary assumption:

The elements of  $J$  and  $H_1$  are i.i.d normal random variables.

# RMT for the analysis of deep learning

Take  $\sigma_{H_0} = 1$  and  $\sigma_{H_1} = \sqrt{2\varepsilon}$ , where  $2\varepsilon$  is the variance of  $e_{i,\mu}$ ,  $e_{i,\mu} \sim N(0, 2\varepsilon)$

then have  $\rho_{H_0}(\lambda) = \rho_{MP}(\lambda; 1, \phi)$ ,  $\rho_{H_1}(\lambda) = \rho_{SC}(\lambda; \sqrt{2\varepsilon}, \phi)$

where  $\phi = 2n/m$

$$\rho_{MP}(\lambda; \sigma, \phi) = \begin{cases} \rho(\lambda) & \text{if } \phi < 1 \\ (1 - \phi^{-1})\delta(\lambda) + \rho(\lambda) & \text{otherwise} \end{cases} \quad \rho_{SC}(\lambda; \sigma, \phi) = \begin{cases} \frac{1}{2\pi\sigma^2} \sqrt{4\sigma^2 - \lambda^2} & \text{if } |\lambda| \leq 2\sigma \\ 0 & \text{otherwise} \end{cases}$$

where  $\phi = n/p$  and,

$$\rho(\lambda) = \frac{1}{2\pi\lambda\sigma\phi} \sqrt{(\lambda - \lambda_-)(\lambda_+ - \lambda)}$$
$$\lambda_{\pm} = \sigma(1 \pm \sqrt{\phi})^2.$$



# RMT for the analysis of deep learning

For :

$$G(z) = \int_{\mathbb{R}} \frac{\rho(t)}{z - t} dt \quad (\text{Stieltjes transform})$$

$$R(G(z)) + \frac{1}{G(z)} = z \quad (R \text{ transform})$$

$$R_{H_0+H_1} = R_{H_0} + R_{H_1} \quad (H_0 \text{ and } H_1 \text{ are freely independent})$$

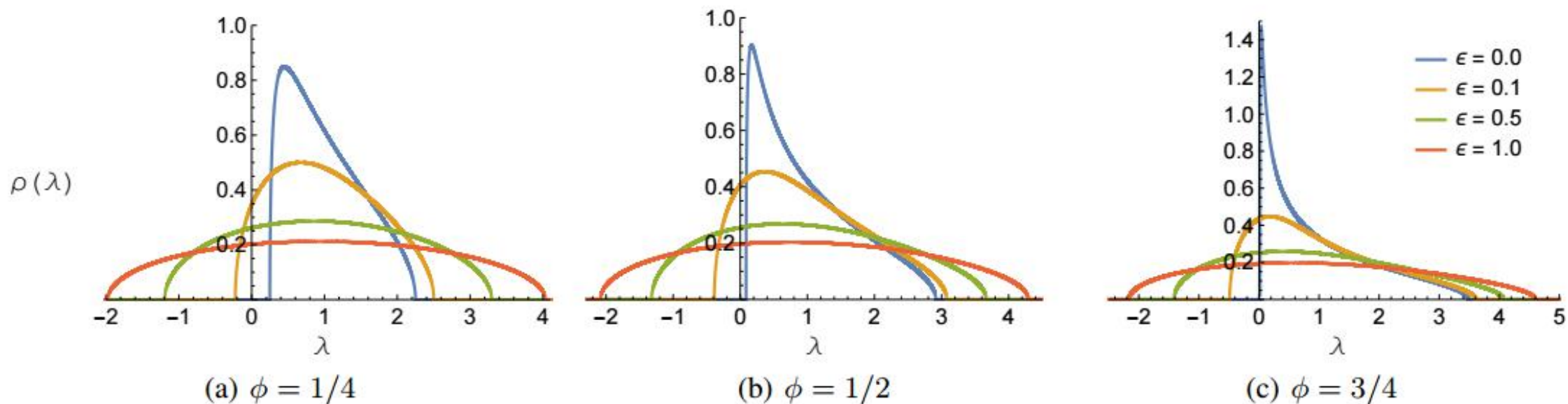
We can have :

$$R_{H_0}(z) = \frac{1}{1 - z\phi}, \quad R_{H_1}(z) = 2\varepsilon z$$

$$R_H(z) = R_{H_0} + R_{H_1} = \frac{1}{1 - z\phi} + 2\varepsilon z$$

$$2\varepsilon\phi G_H^3 - (2\varepsilon + z\phi)G_H^2 + (z + \phi - 1)G_H - 1 = 0, \quad G_H \sim 1/z \text{ as } z \rightarrow \infty \quad (\text{Tao, 2012})$$

# RMT for the analysis of deep learning



*Figure 1.* Spectral distributions of the Wishart + Wigner approximation of the Hessian for three different ratios of parameters to data points,  $\phi$ . As the energy  $\epsilon$  of the critical point increases, the spectrum becomes more semicircular and negative eigenvalues emerge.

# RMT for the analysis of deep learning

What does that mean?

# RMT for the analysis of deep learning

$H = U \Sigma U^T = \sum u_i u_i^T \sigma_i$ , where  $(\sigma_i, u_i)$  are eigenvalue and eigenvector

$l(W) \approx l(W^*) + (W - W^*)^T \nabla l(W^*) + \frac{1}{2} (W - W^*)^T H(W^*) (W - W^*)$ ,  $W^*$  is a critical point

$$\approx l(W^*) + \frac{1}{2} (W - W^*)^T H(W^*) (W - W^*)$$

$$\approx l(W^*) + \frac{1}{2} (W - W^*)^T U_H \Sigma_H U_H^T (W - W^*)$$

$$\approx l(W^*) + \sum \sigma_i \frac{1}{2} (W - W^*)^T u_i u_i^T (W - W^*)$$

$\Rightarrow$

$$l(W) - l(W^*) \approx \sum \sigma_i \frac{1}{2} (W - W^*)^T u_i u_i^T (W - W^*)$$

# RMT for the analysis of deep learning

So we can conclude:

- As the energy  $\varepsilon$  of the critical point increase, the critical point's probability of being saddle point will increase!
- Increase the ratio  $\Phi(\text{\#parameters}/\text{\#samples})$ , it could be more probably to escape from the saddle points.

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