Computation Graphs & Backpropagation

CMSC 723 / LING 723 / INST 725

Hal Daumé III [he/him] 12 Sep 2019

(Many slides c/o Marine Carpuat)

Announcements, logistics

- HW1 is done!
- HW2:
 - Written portion will be posted in the next 24 hours
 - Programming portion will be posted before next class (hopefully earlier)
- Question: do you find the recorded class videos useful?

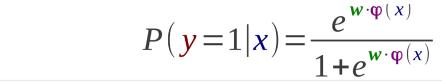
Today

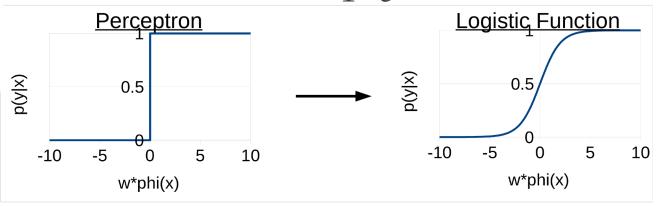
- Quick refresher on logistic regression
- Extension to non-linear models
 - aka neural networks
 - aka deep learning
 - aka artificial intelligence!!!!
- Framing: Much of NLP is about good
 - input representations
 - output representations
 - how to connect them

Logistic Regression review

The logistic function

- x: the input
- $\phi(x)$: vector of feature functions $\{\phi_1(x), \phi_2(x), ..., \phi_1(x)\}$
- **w**: the weight vector {w₁, w₂, ..., w_l}
- y: the prediction, +1 if "yes", -1 if "no"





- Can account for uncertainty
- Differentiable

Logistic regression: how to train?

- Train based on conditional likelihood
- Find parameters w that maximize conditional likelihood of all answers y_i given examples x_i

$$\hat{\boldsymbol{w}} = \underset{\boldsymbol{w}}{\operatorname{argmax}} \prod_{i} P(\boldsymbol{y}_{i}|\boldsymbol{x}_{i};\boldsymbol{w})$$

Stochastic gradient ascent (or descent)

- Online training algorithm for logistic regression
 - and other probabilistic models

```
create map w
for / iterations
  for each labeled pair x, y in the data
  w += α * dP(y|x)/dw
```

- Update weights for every training example
- Move in direction given by gradient
- Size of update step scaled by learning rate

Gradient of the logistic function

$$\frac{d}{dw}P(y=1|x) = \frac{d}{dw}\frac{e^{w\cdot\varphi(x)}}{1+e^{w\cdot\varphi(x)}}$$
$$= \varphi(x)\frac{e^{w\cdot\varphi(x)}}{(1+e^{w\cdot\varphi(x)})^2}$$

$$\frac{d}{dw}P(y=-1|x) = \frac{d}{dw}\left(1 - \frac{e^{w \cdot \varphi(x)}}{1 + e^{w \cdot \varphi(x)}}\right)$$
$$= -\varphi(x)\frac{e^{w \cdot \varphi(x)}}{\left(1 + e^{w \cdot \varphi(x)}\right)^2}$$

Example: Person/not-person classification problem

Given an introductory sentence in Wikipedia predict whether the article is about a person

Given

Gonso was a Sanron sect priest (754-827) in the late Nara and early Heian periods.

Shichikuzan Chigogataki Fudomyoo is a historical site located at Magura, Maizuru — No! City, Kyoto Prefecture.

Example: initial update

Set α=1, initialize w=0

$$\mathbf{x} = \mathbf{A}$$
 site , located in Maizuru , Kyoto $\mathbf{y} = -1$

$$\mathbf{w} \cdot \mathbf{\phi}(\mathbf{x}) = 0 \qquad \frac{d}{d\mathbf{w}} P(\mathbf{y} = -1 | \mathbf{x}) = -\frac{e^0}{(1 + e^0)^2} \mathbf{\phi}(\mathbf{x})$$

$$= -0.25 \mathbf{\phi}(\mathbf{x})$$

$$\mathbf{w} \leftarrow \mathbf{w} + -0.25 \, \mathbf{\varphi} \, (x)$$

$$\mathbf{w}_{\text{unigram "Maizuru"}} = -0.25$$

$$\mathbf{w}_{\text{unigram "in"}} = -0.5$$

$$\mathbf{w}_{\text{unigram "site"}} = -0.25$$

$$\mathbf{w}_{\text{unigram "site"}} = -0.25$$

$$\mathbf{w}_{\text{unigram "located"}} = -0.25$$

$$\mathbf{w}_{\text{unigram "located"}} = -0.25$$

Example: second update

x = Shoken , monk born in Kyoto
$$y = 1$$
 $w \cdot \varphi(x) = -1$
 $\frac{d}{dw} P(y = 1 | x) = \frac{e^1}{(1 + e^1)^2} \varphi(x)$
 $= 0.196 \varphi(x)$
 $w \leftarrow w + 0.196 \varphi(x)$
 $w_{\text{unigram "Maizuru"}} = -0.25$
 $w_{\text{unigram "A"}} = -0.25$
 $w_{\text{unigram "A"}} = -0.25$
 $w_{\text{unigram "site"}} = -0.25$
 $w_{\text{unigram "site"}} = -0.25$
 $w_{\text{unigram "monk"}} = 0.196$
 $w_{\text{unigram "located"}} = -0.25$
 $w_{\text{unigram "monk"}} = 0.196$

Multiclass version

$$\mathbf{p}(y \mid \boldsymbol{x}) = \frac{\exp\left(\boldsymbol{\theta}^{\top} \boldsymbol{f}(\boldsymbol{x}, y)\right)}{\sum_{y' \in \mathcal{Y}} \exp\left(\boldsymbol{\theta}^{\top} \boldsymbol{f}(\boldsymbol{x}, y')\right)}.$$

Some models are better then others...

Consider these 2 examples

- -1 he saw a bird in the park
- +1 he saw a robbery in the park

Which of the 2 models below is better?

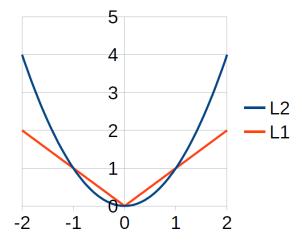
Classifier 1	<u>Classifier 2</u>
he +3	bird -1
saw -5	robbery +1
a +0.5	
bird -1	
robbery +1	
in +5	
the -3	
park -2	

Classifier 2 will probably generalize better!
It does not include irrelevant information

=> Smaller model is better

Regularization

- A penalty on adding extra weights
- L2 regularization: $||w||_2$
 - big penalty on large weights
 - small penalty on small weights
- L1 regularization: $||w||_1$
 - Uniform increase when large or small
 - Will cause many weights to become zero



Neural networks

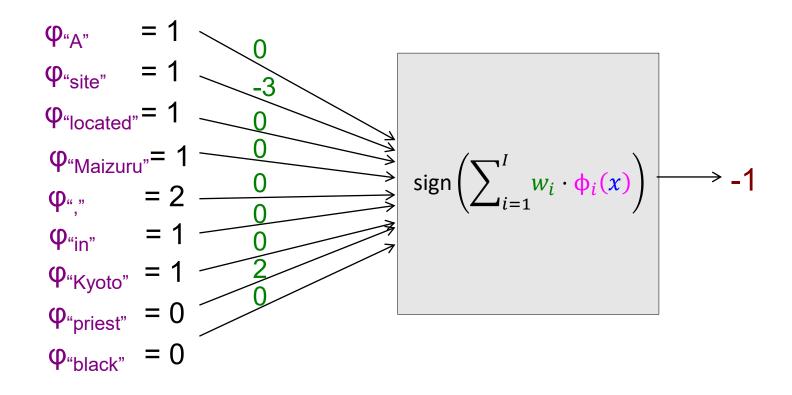
Formalizing binary prediction

$$y = sign(\mathbf{w} \cdot \mathbf{\varphi}(\mathbf{x}))$$

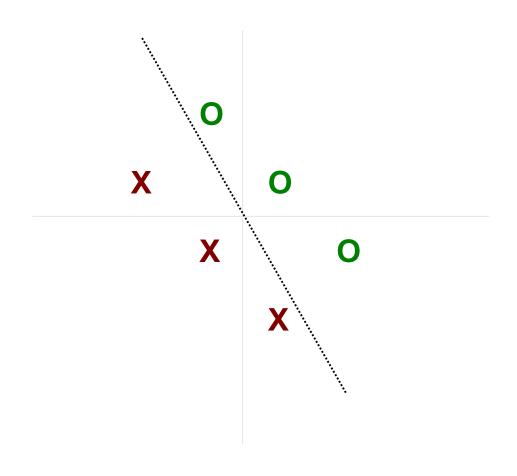
= $sign(\sum_{i=1}^{I} \mathbf{w}_i \cdot \mathbf{\varphi}_i(\mathbf{x}))$

- x: the input
- $\phi(x)$: vector of feature functions $\{\phi_1(x), \phi_2(x), ..., \phi_1(x)\}$
- w: the weight vector $\{w_1, w_2, ..., w_l\}$
- y: the prediction, +1 if "yes", -1 if "no"
 - (sign(v) is +1 if v >= 0, -1 otherwise)

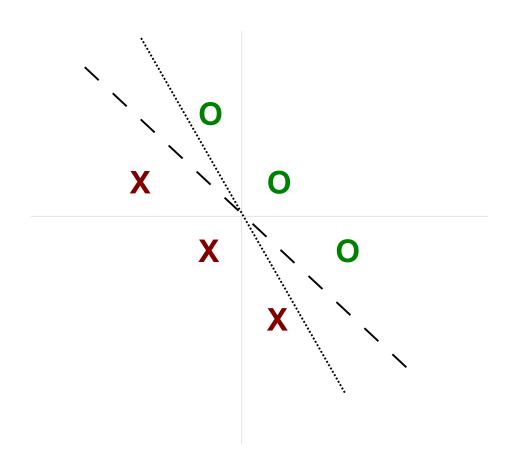
Linear models: a "machine" to calculate a weighted sum



Linear models : Geometric interpretation

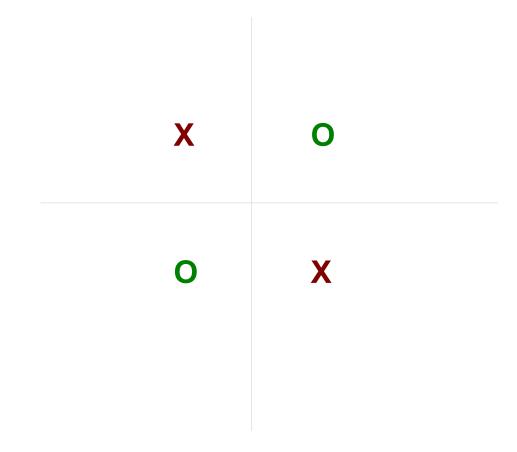


Linear models : Geometric interpretation



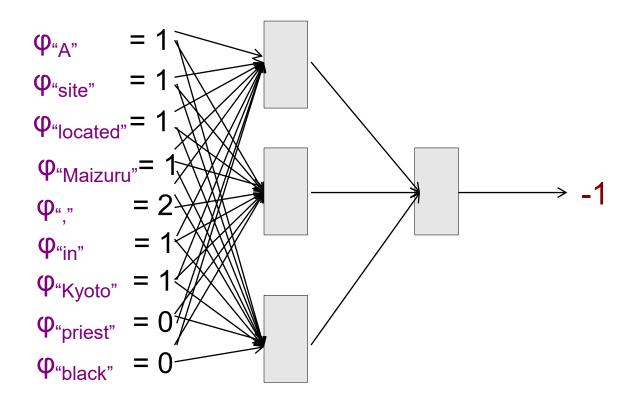
Limitation of linear models

 can only find linear separations between positive and negative examples



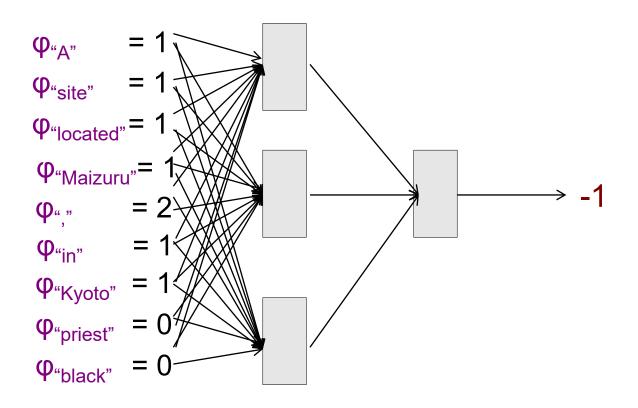
Neural Networks

Connect together multiple linear models with non-linear "activations"



• Motivation: Can represent non-linear functions!

Neural Networks: key terms

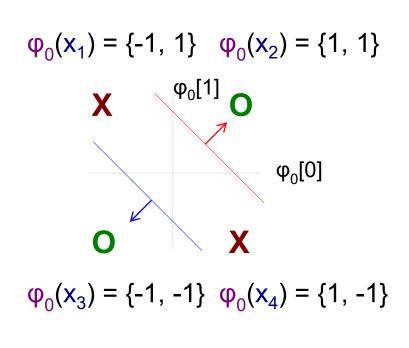


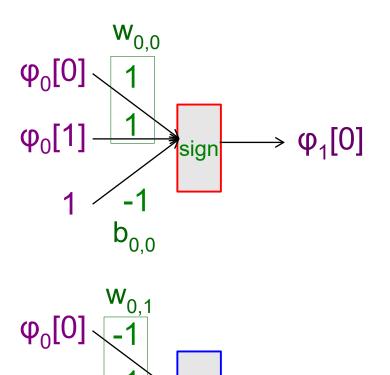
- Input (aka features)
- Output
- Nodes
- Layers
- Hidden layers
- Activation function (non-linear)

 Multi-layer perceptron

Example

Create two classifiers





∌sign

 $b_{0,1}$

 $\rightarrow \varphi_1[1]$

Example

These classifiers map to a new space

$$\phi_{0}(x_{1}) = \{-1, \ 1\} \ \phi_{0}(x_{2}) = \{1, \ 1\} \qquad \phi_{1}(x_{3}) = \{-1, \ 1\}$$

$$\phi_{1}[0]$$

$$\phi_{0}(x_{3}) = \{-1, \ -1\} \phi_{0}(x_{4}) = \{1, \ -1\}$$

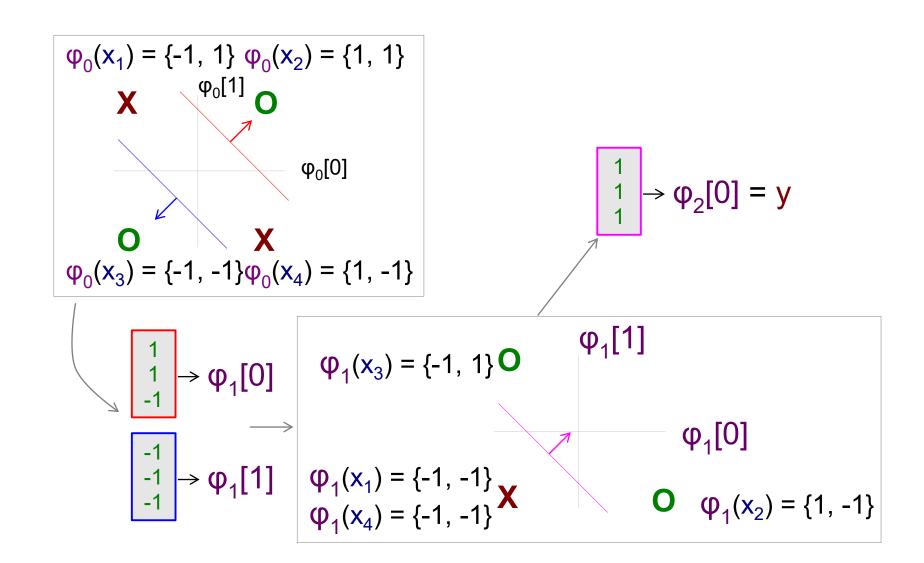
$$\phi_{1}(x_{1}) = \{-1, \ -1\} \qquad \phi_{1}(x_{2}) = \{1, \ -1\}$$

$$\phi_{1}(x_{4}) = \{-1, \ -1\} \qquad \phi_{1}(x_{2}) = \{1, \ -1\}$$

$$\phi_{1}(x_{4}) = \{-1, \ -1\} \qquad \phi_{1}(x_{2}) = \{1, \ -1\}$$

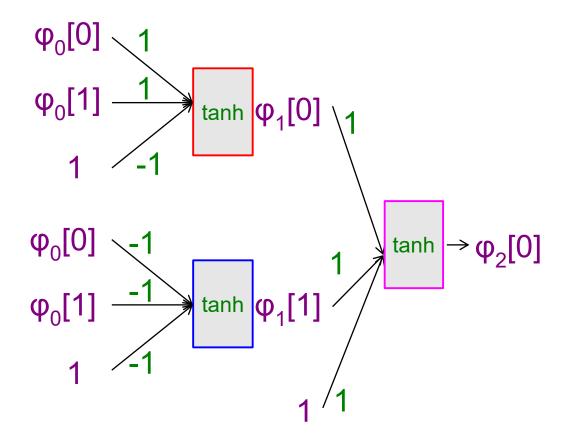
Example

• In new space, the examples are linearly separable!



Example wrap-up: Forward propagation

• The final net



Softmax Function for multiclass classification

Sigmoid function for multiple classes

$$P(y \mid x) = \frac{e^{\mathbf{w} \cdot \phi(x,y)}}{\sum_{\tilde{y}} e^{\mathbf{w} \cdot \phi(x,\tilde{y})}} \leftarrow \text{Current class}$$
Sum of other classes

Can be expressed using matrix/vector ops

$$\mathbf{r} = \exp(\mathbf{W} \cdot \phi(x, y))$$
$$\mathbf{p} = \mathbf{r} / \sum_{\tilde{r} \in \mathbf{r}} \tilde{r}$$

Stochastic Gradient Descent

Online training algorithm for probabilistic models

```
w = 0

for / iterations

for each labeled pair x, y in the data

w += \alpha * dP(y|x)/dw
```

In other words

- For every training example, calculate the gradient (the direction that will increase the probability of y)
- Move in that direction, multiplied by learning rate α

Gradient of the Sigmoid Function

Take the derivative of the probability

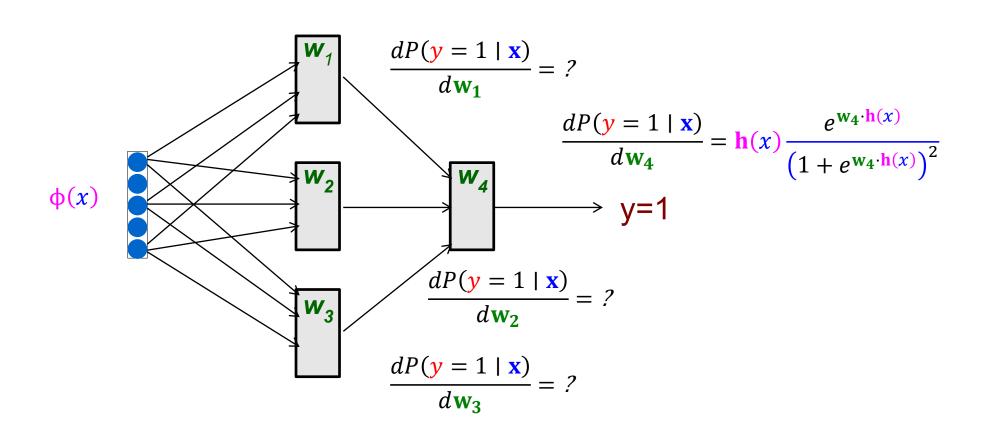
$$\frac{d}{dw}P(y=1 \mid x) = \frac{d}{dw} \frac{e^{w \cdot \phi(x)}}{1 + e^{w \cdot \phi(x)}}$$

$$= \phi(x) \frac{e^{w \cdot \phi(x)}}{(1 + e^{w \cdot \phi(x)})^2}$$

$$\frac{d}{dw}P(y = -1 \mid x) = \frac{d}{dw} \left(1 - \frac{e^{\mathbf{w} \cdot \mathbf{\phi}(x)}}{1 + e^{\mathbf{w} \cdot \mathbf{\phi}(x)}} \right)$$
$$= -\mathbf{\phi}(x) \frac{e^{\mathbf{w} \cdot \mathbf{\phi}(x)}}{\left(1 + e^{\mathbf{w} \cdot \mathbf{\phi}(x)} \right)^2}$$

Learning: We Don't Know the Derivative for Hidden Units!

For NNs, only know correct tag for last layer h(x)



Answer: Back-Propagation

Calculate derivative with chain rule

$$\frac{dP(y=1\mid x)}{d\mathbf{w}_{1}} = \frac{dP(y=1\mid x)}{d\mathbf{w}_{4}\mathbf{h}(\mathbf{x})} \frac{d\mathbf{w}_{4}\mathbf{h}(\mathbf{x})}{dh_{1}(\mathbf{x})} \frac{dh_{1}(\mathbf{x})}{d\mathbf{w}_{1}}$$

$$\frac{e^{\mathbf{w}_{4}\cdot\mathbf{h}(x)}}{(1+e^{\mathbf{w}_{4}\cdot\mathbf{h}(x)})^{2}} \qquad \qquad \downarrow \qquad \qquad \downarrow \qquad \downarrow$$
Error of Weight Gradient of next unit (δ_{4}) this unit

In General
Calculate *i* based on next units *j*:

$$\frac{dP(\mathbf{y} = 1 \mid \mathbf{x})}{\mathbf{w_i}} = \frac{dh_i(\mathbf{x})}{d\mathbf{w_i}} \sum_{j} \delta_j w_{i,j}$$

Backpropagation

Gradient descent

+

Chain rule



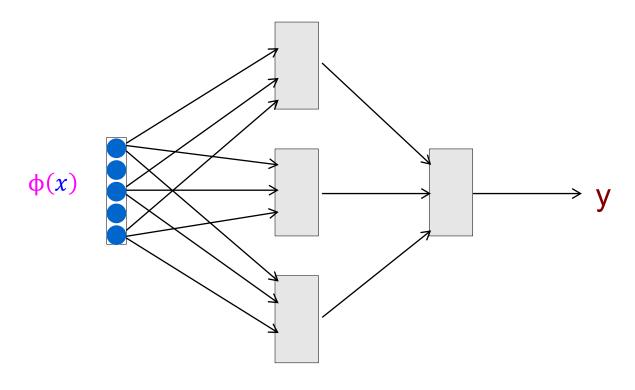
Note: for the mathematically inclined, this is "not quite true."

For details on why, see Tim Vieira's nice blog post:

timvieira.github.io/blog/post/2017/08/18/backprop-is-not-just-the-chain-rule

Feed Forward Neural Nets

All connections point forward



It is a directed acyclic graph (DAG)

Neural Networks summary

- Non-linear classification
- Prediction: forward propagation
 - Vector/matrix operations + non-linearities
- Training: backpropagation + stochastic gradient descent

For more details, see <u>CIML Chap 7</u>