

Tuning your Neural Network

Introduction to Deep Learning

Agenda

1. Weight initialization
 - a. Exploding gradient descent
 - b. Vanishing gradient descent
2. Regularization -
 - a. Batch Normalization
 - b. Drop out
3. Choosing the right architecture
4. Hyperparameter optimisation

Neural Network Constructed

Now that we have seen all the building blocks that define a neural networks, we need to understand:

- Weight initialization
- Regularization

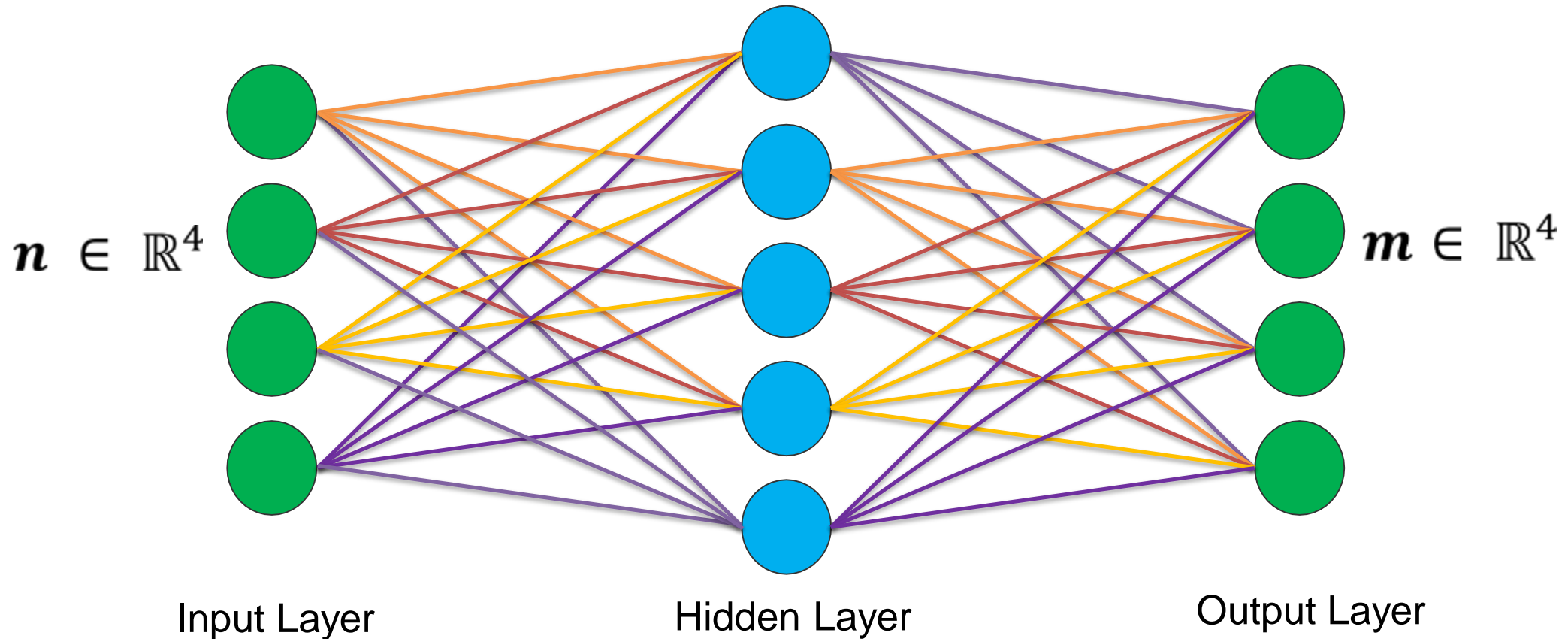
... and finally, to build a well-functioning network

- How to baby-sit the learning process

Weight Initialization

What happens when W=0 init is used?

Total Parameters = 49



Different Cases

1. Initialize all weights with 0 - Your network will not learn as all the weights are same.
2. Initialize with random numbers - Works okay for small networks (similar to our two layer MNIST classifier), but it may lead to distributions of the activations that are not homogeneous across the layers of network.

1. Initializing all weights to 0

- This makes your model equivalent to a linear model.
- When you set all weight to 0, the derivative with respect to loss function is the same for every w in every layer, thus, all the weights have the same values in the subsequent iteration.
- This makes the hidden units symmetric and continues for all the n iterations you run.
- Thus setting weights to zero makes your network no better than a linear model.

Refer - <https://medium.com/usf-msds/deep-learning-best-practices-1-weight-initialization-14e5c0295b94>

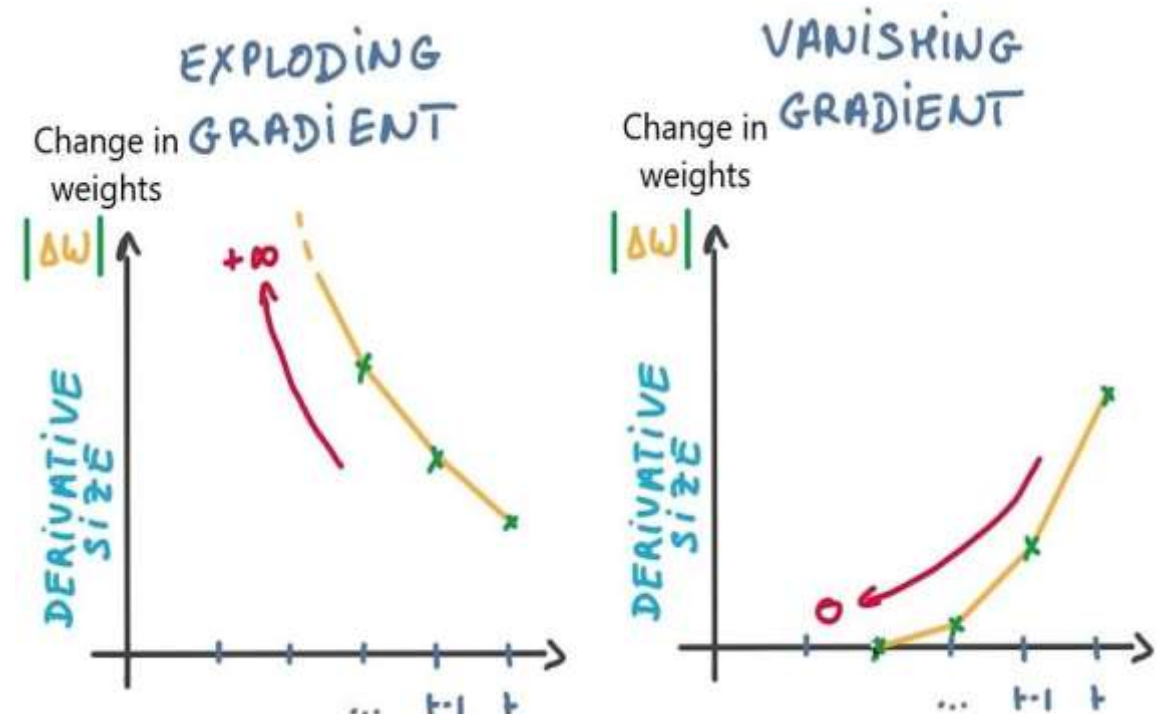
2. Initializing weights randomly

Initializing weights randomly, following standard normal distribution (`np.random.randn(n, n-1)` in Python) while working with a (deep) network can potentially lead to 2 issues—vanishing gradients or exploding gradients.

Vanishing Gradient Descent

a) Vanishing gradients — In case of deep networks, for any activation function, $abs(dW)$ will get smaller and smaller as we go backwards with every layer during back propagation. The earlier layers are the slowest to train in such a case.

The weight update is minor and results in slower convergence. This makes the optimization of the loss function slow. In the worst case, this may completely stop the neural network from training further.

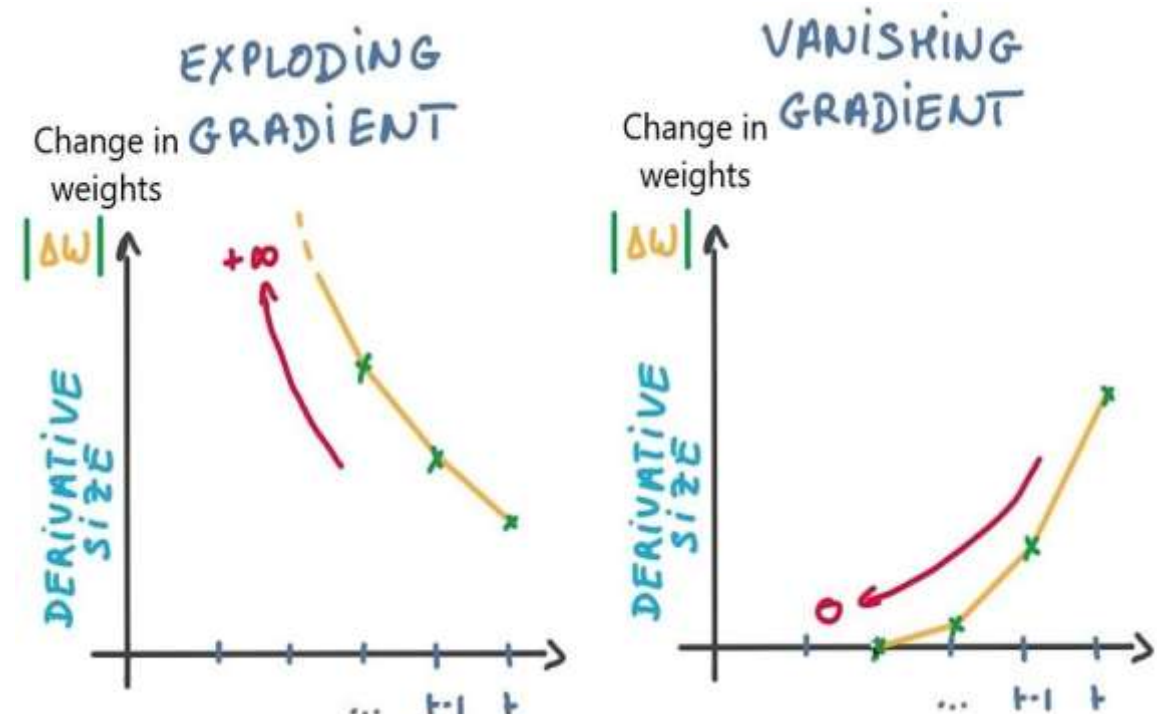


Exploding Gradient Descent

b) Exploding gradients — This is the exact opposite of vanishing gradients. Consider you have non-negative and large weights and small activations A (as can be the case for $\text{sigmoid}(z)$).

This may result in oscillating around the minima or even overshooting the optimum again and again and the model will never learn!

Another impact of exploding gradients is that huge values of the gradients may cause number overflow resulting in incorrect computations or introductions of NaN's. This might also lead to the loss taking the value NaN.



Best Practices

1. **Use RELU/ leaky RELU as the activation function**, as it is relatively robust to the vanishing/exploding gradient issue (especially for networks that are not too deep).
2. Xavier Initialization - we want to initialize the weights with random values that are not “too small” and not “too large.”

$$\sqrt{\frac{2}{\text{Size of Previous Layer}}}$$

$$\sqrt{\frac{2}{\text{Size of Previous Layer} + \text{Size of Current Layer}}}$$

Proper initialization is an active area of research...

Understanding the difficulty of training deep feedforward neural networks

by Glorot and Bengio, 2010

Exact solutions to the nonlinear dynamics of learning in deep linear neural networks

by Saxe et al, 2013

Delving deep into rectifiers: Surpassing human-level performance on ImageNet classification

by He et al., 2015

Data-dependent Initializations of Convolutional Neural Networks

by Krähenbühl et al., 2015

All you need is a good init

by Mishkin and Matas, 2015

Centered Weight Normalization in Accelerating Training of Deep Neural Networks

by Huang et al., 2017

Adjusting for Dropout Variance in Batch Normalization and Weight Initialization:

by Hendrycks et al., 2017

...

Neural Network Constructed

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Regularization

Batch Normalization

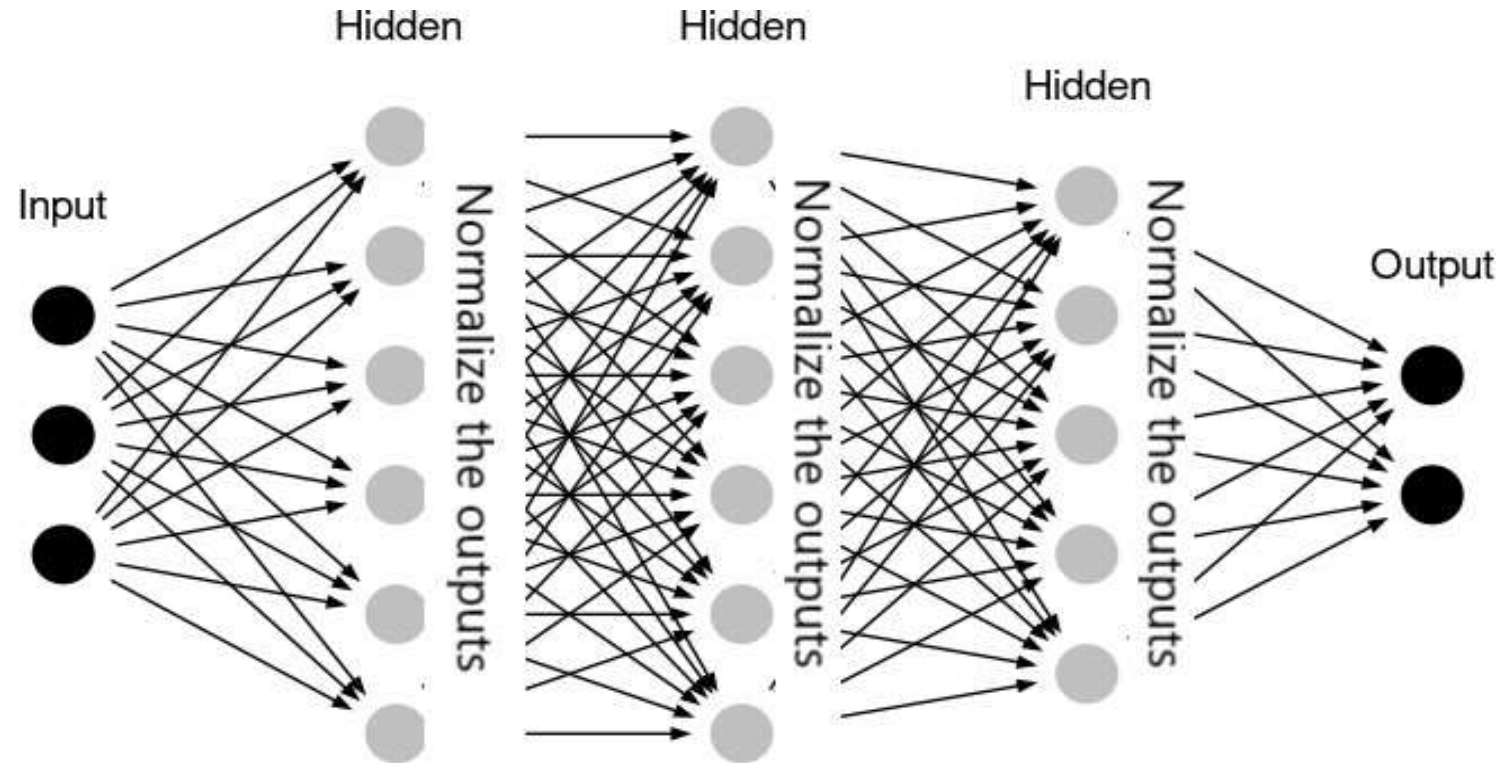
Batch normalisation is a technique for improving the performance and stability of neural networks

The idea is to normalise the inputs of each layer in such a way that they have a mean output activation of zero and standard deviation of one. This is analogous to how the inputs to networks are standardised.

Source - <https://medium.com/deeper-learning/glossary-of-deep-learning-batch-normalisation-8266dcd2fa82>

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Benefits of Batch Normalization

- 1. Network train faster**
- 2. Provides some regularisation**

Batch Normalization

Due to this normalization “layers” between each fully connected layers, the range of input distribution of each layer stays the same, no matter the changes in the previous layer. Given x inputs from k -th neuron.

Consider a batch of activations at some layer. For making each feature dimension unit gaussian, use:

$$\hat{x}^{(k)} = \frac{x^{(k)} - E[x^{(k)}]}{\sqrt{\text{Var}[x^{(k)}]}}$$

Where,

x^k = activation of layer k

$E[x^k]$ = Mean

$\sqrt{\text{Var}[x^{(k)}]}$ = standard deviation

Scale and Shift

There are usually two types in which Batch Normalization can be applied:

1. Before activation function (non-linearity)
2. After non-linearity

For sigmoid and tanh activation, normalized region is more of linear than nonlinear.

A few issues -

For sigmoid and tanh activation, normalized region is more of linear than nonlinear.

For relu activation, half of the inputs are zeroed out.

So, some transformation has to be done to move the distribution away from 0. A **scaling factor γ** and **shifting factor β** are used to do this.

$$y^{(k)} = \gamma^{(k)} \hat{x}^{(k)} + \beta^{(k)}$$

Final Definition of Batch Normalization

Normalize:

$$\hat{x}^{(k)} = \frac{x^{(k)} - \mathbb{E}[x^{(k)}]}{\sqrt{\text{Var}[x^{(k)}]}}$$

And then allow the network to squash the range if it wants to:

$$y^{(k)} = \gamma^{(k)} \hat{x}^{(k)} + \beta^{(k)}$$

Where

$\gamma^{(k)}$ and $\beta^{(k)}$ are learnable parameters

are learnable

$$\gamma^{(k)} = \sqrt{\text{Var}[x^{(k)}]}$$

$$\beta^{(k)} = \mathbb{E}[x^{(k)}]$$

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Batch Normalization - Mini batches

- Improves gradient flow through the network
- Allows higher learning rates
- Reduces the strong dependence on initialization
- Acts as a form of regularization in a funny way, and slightly reduces the need for dropout, maybe

Input: Values of x over a mini-batch: $\mathcal{B} = \{x_1 \dots x_m\}$;

Parameters to be learned: γ, β

Output: $\{y_i = \text{BN}_{\gamma, \beta}(x_i)\}$

$$\mu_{\mathcal{B}} \leftarrow \frac{1}{m} \sum_{i=1}^m x_i \quad // \text{ mini-batch mean}$$

$$\sigma_{\mathcal{B}}^2 \leftarrow \frac{1}{m} \sum_{i=1}^m (x_i - \mu_{\mathcal{B}})^2 \quad // \text{ mini-batch variance}$$

$$\hat{x}_i \leftarrow \frac{x_i - \mu_{\mathcal{B}}}{\sqrt{\sigma_{\mathcal{B}}^2 + \epsilon}} \quad // \text{ normalize}$$

$$y_i \leftarrow \gamma \hat{x}_i + \beta \equiv \text{BN}_{\gamma, \beta}(x_i) \quad // \text{ scale and shift}$$

Batch Normalization - Mini batches

Note: During the test time BatchNorm layer functions differently:

- Mean or Std are not calculated based on the batch. Instead, during training a single fixed empirical mean if activation functions are used.

(e.g. can be estimated during training with running averages)

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Parameters to be learned: γ, β

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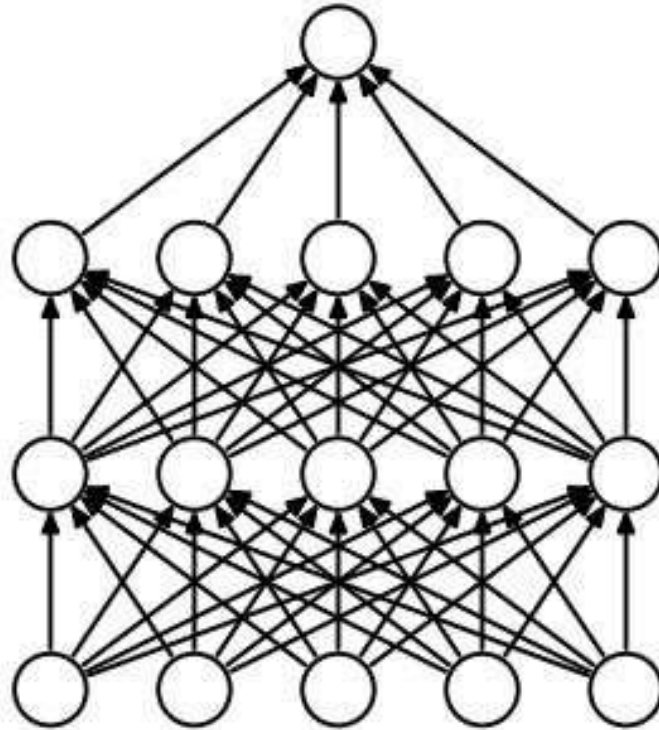
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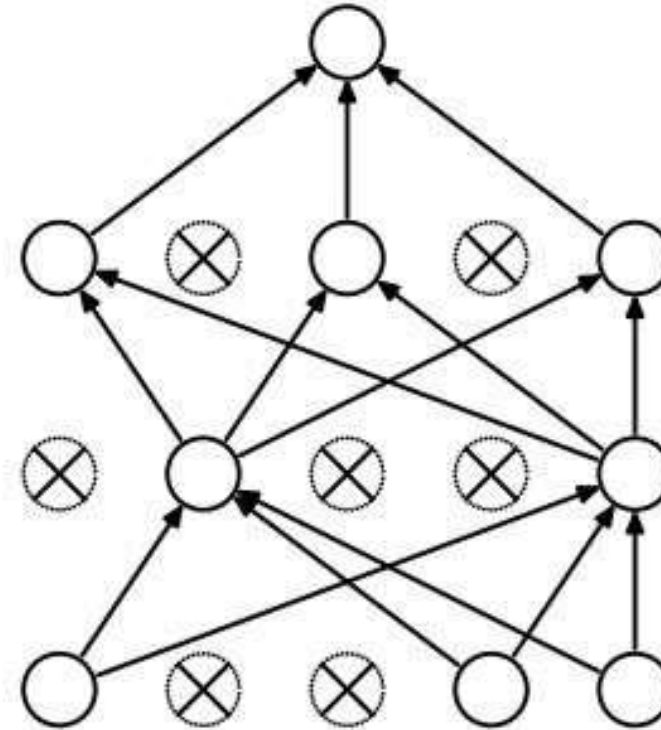
$$y_i \leftarrow \gamma \hat{x}_i + \beta \equiv \text{BN}_{\gamma, \beta}(x_i) \quad // \text{ scale and shift}$$

Regularization: Dropout

“During training, randomly set some neurons to zero in the forward pass”



(a) Standard Neural Net



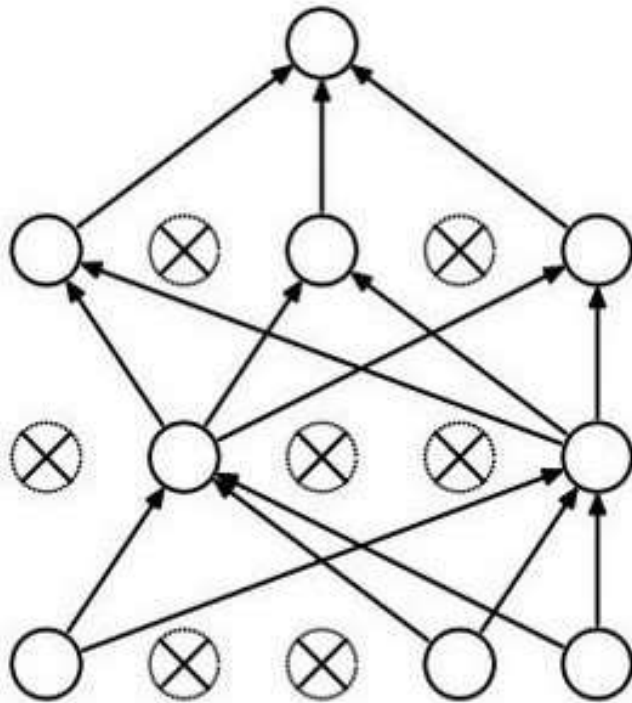
(b) After applying dropout.

Why do we need Dropout?

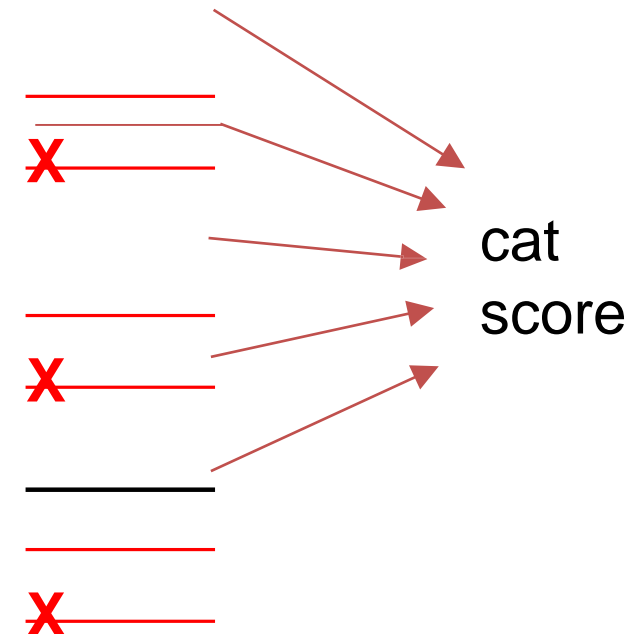
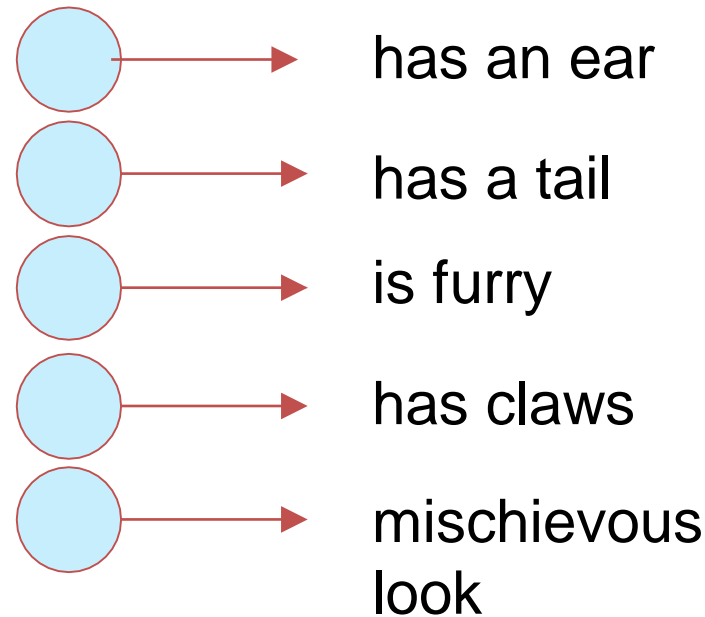
The answer to these questions is “to prevent over-fitting”.

A fully connected layer occupies most of the parameters, and hence, neurons develop co-dependency amongst each other during training which curbs the individual power of each neuron leading to over-fitting of training data.

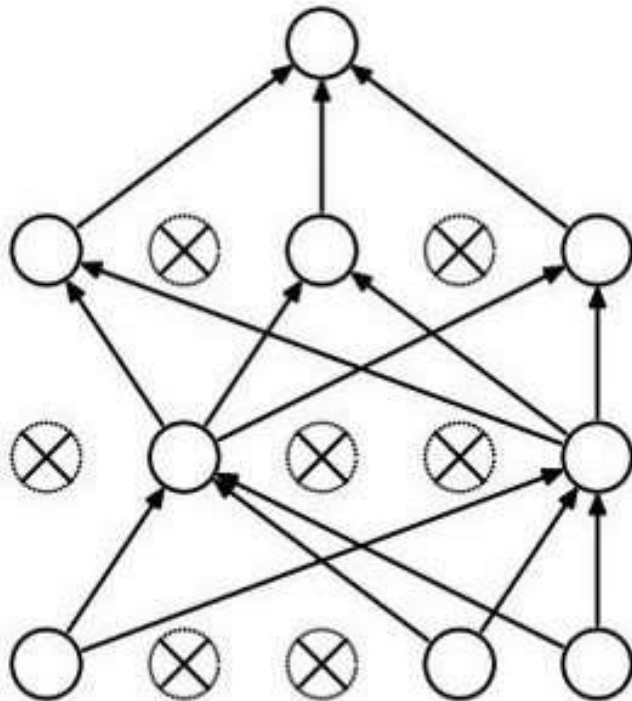
How could this possibly be a good idea?



Forces the network to have a redundant representation.



How could this possibly be a good idea?



Another interpretation:

Dropout is an approach to regularization in neural networks which helps reducing interdependent learning amongst the neurons.

At test time...

At test time all neurons are always **ON**

We must scale the activations so that for each neuron:

output at test time = expected output at training time

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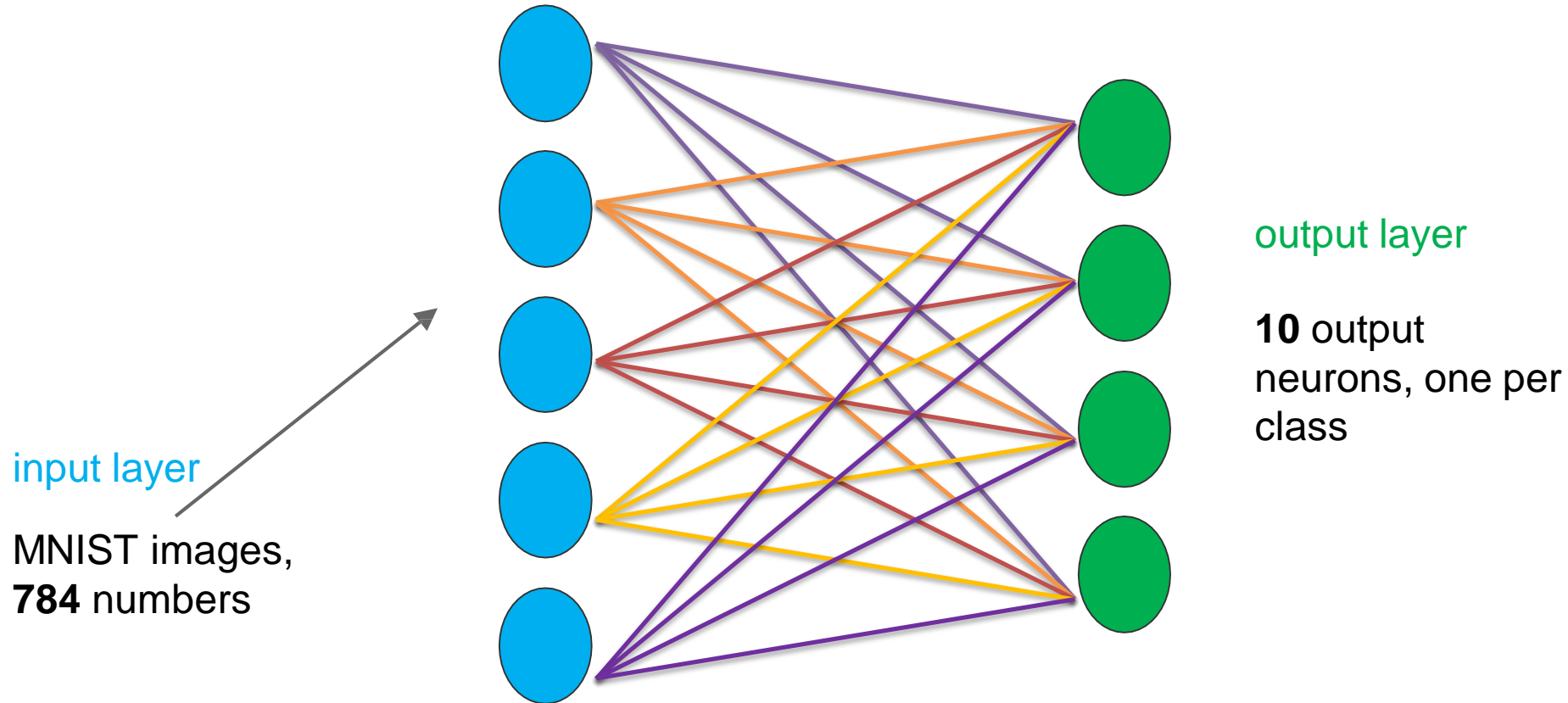
- How to baby-sit the learning process

Babysitting the Learning Process

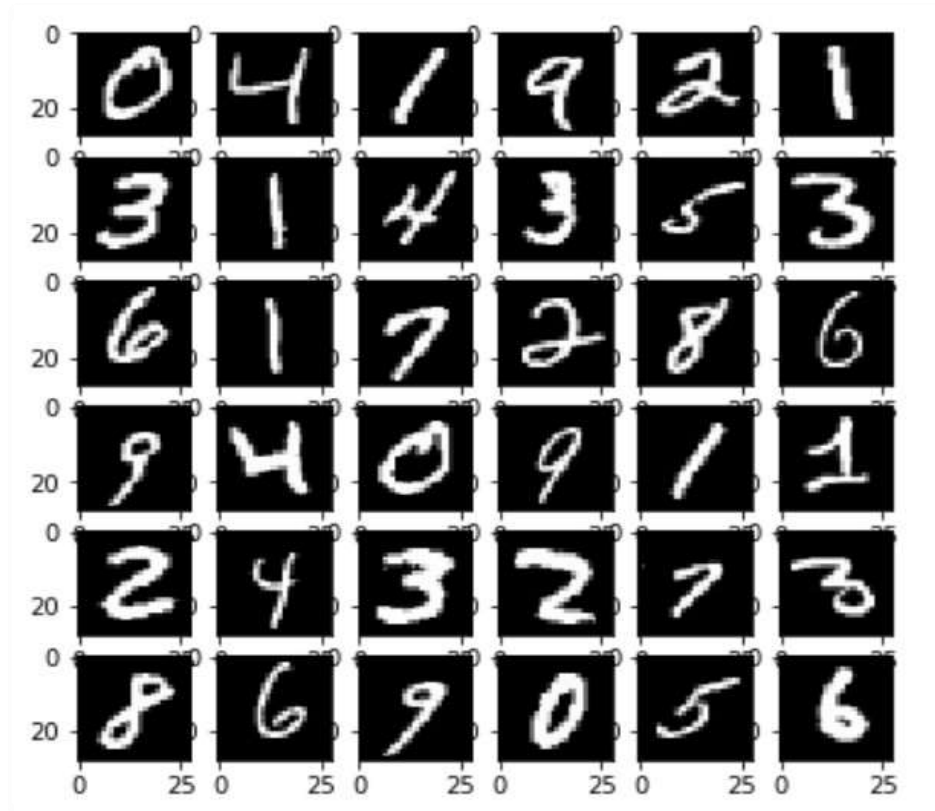
Let's check in the Notebook

Choose the architecture:

Say we start with **single** layer network:



1. Data Loading: Let us load the training and the test data and check the size of the tensors. Let us also display the first few images from the training set.



Hyperparameter Optimization

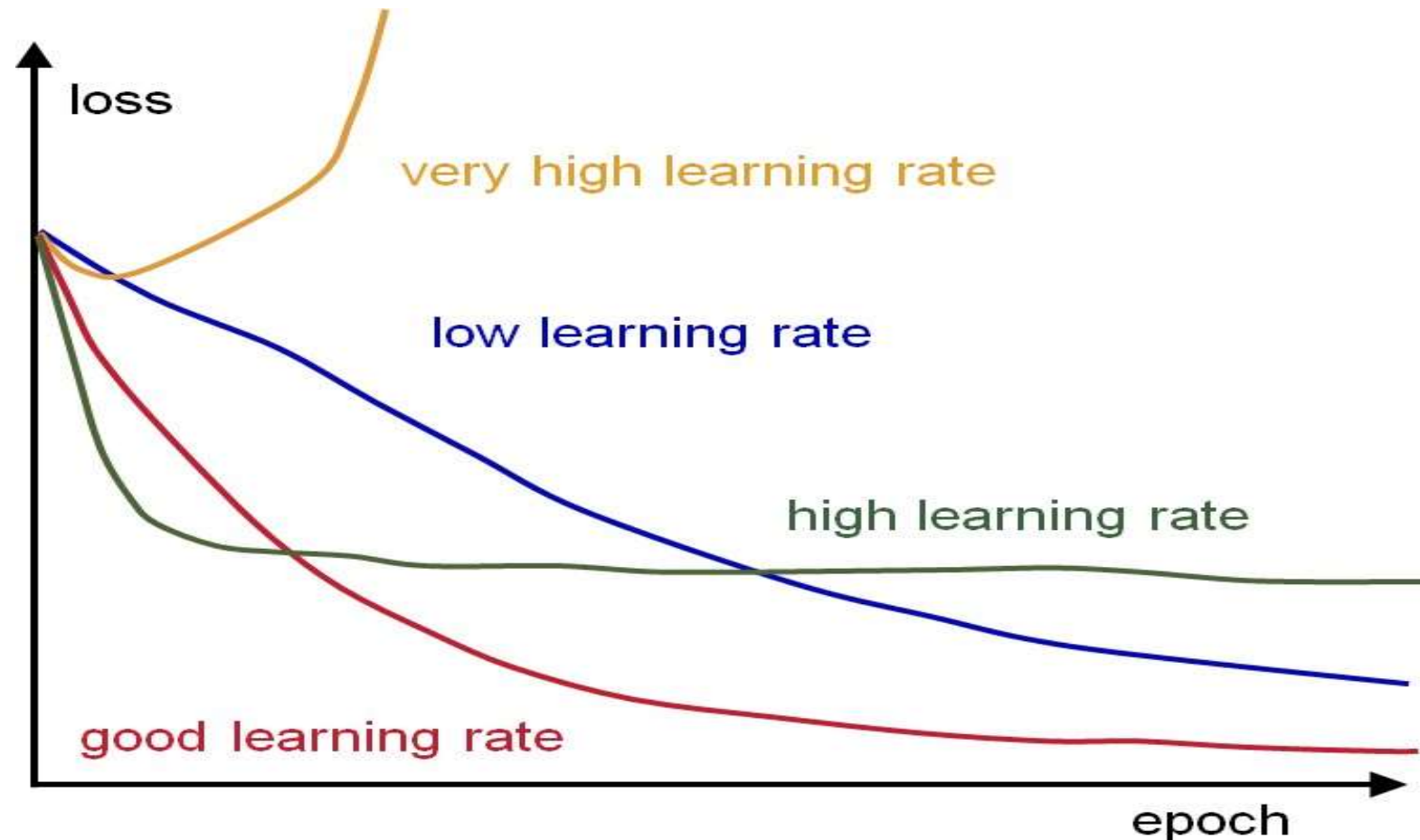
Hyperparameters to play with

- network architecture
- learning rate, its multiplier schedule
- regularization (L2/Dropout strength)

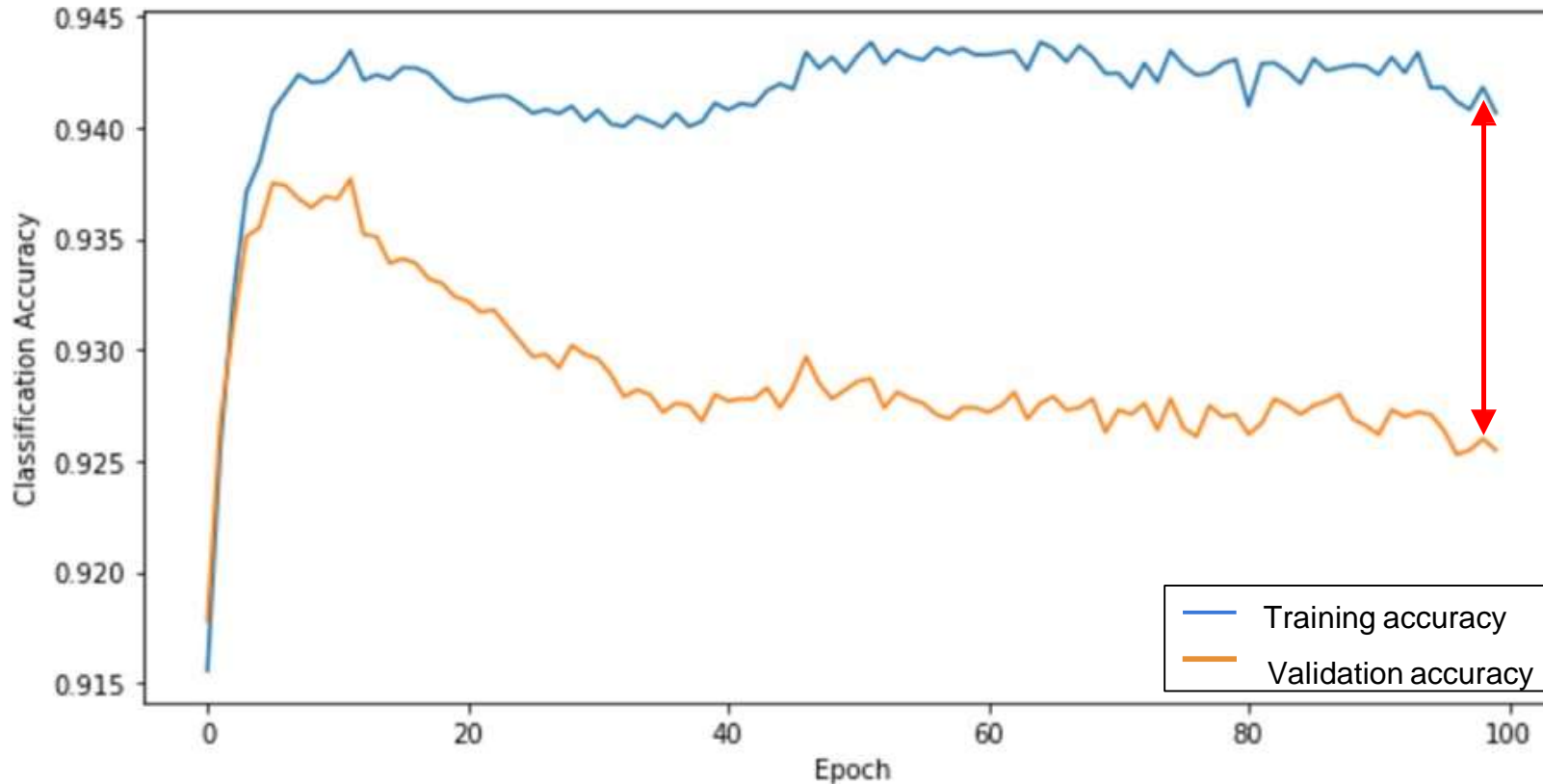
neural networks practitioner
music = loss function



Monitor and visualize the loss curve



Monitor and visualize the accuracy:



big gap = overfitting
=> increase regularization strength?

no gap - low training and validation accuracy
=> increase model capacity?

Thank You