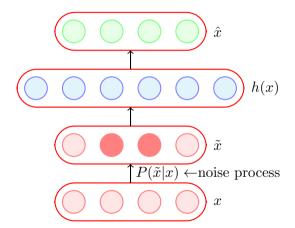
Module 8.7: Adding Noise to the inputs

## Other forms of regularization

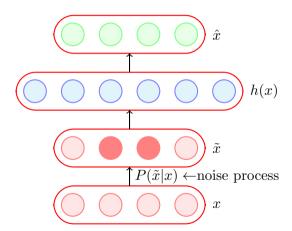
- $L_2$  regularization
- Dataset augmentation
- Parameter Sharing and tying
- Adding Noise to the inputs
- Adding Noise to the outputs
- Early stopping
- Ensemble methods
- Dropout

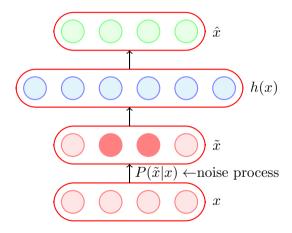
## Other forms of regularization

- $L_2$  regularization
- Dataset augmentation
- Parameter Sharing and tying
- Adding Noise to the inputs
- Adding Noise to the outputs
- Early stopping
- Ensemble methods
- Dropout

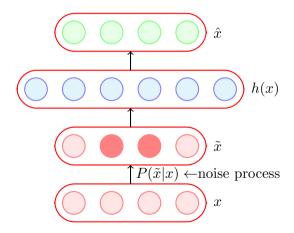


## • We saw this in Autoencoder





- We saw this in Autoencoder
- We can show that for a simple input output neural network, adding Gaussian noise to the input is equivalent to weight decay ( $L_2$  regularisation)



- We saw this in Autoencoder
- We can show that for a simple input output neural network, adding Gaussian noise to the input is equivalent to weight decay ( $L_2$  regularisation)
- $\bullet$  Can be viewed as data augmentation

$$\widetilde{x_i} = x_i + \varepsilon_i$$

$$\widetilde{x_1 + \varepsilon_1} \quad x_2 + \varepsilon_2 \quad x_k + \varepsilon_k \quad x_n + \varepsilon_n$$

$$\varepsilon \sim \mathcal{N}(0, \sigma^2)$$

$$\widetilde{x_i} = x_i + \varepsilon_i$$

$$x_i = x_i + \varepsilon_i$$

$$\hat{y} = \sum_{i=1}^n w_i x_i$$

$$\widetilde{x_1 + \varepsilon_1} \quad x_2 + \varepsilon_2 \quad x_k + \varepsilon_k \quad x_n + \varepsilon_n \\
\varepsilon \sim \mathcal{N}(0, \sigma^2)$$

$$\widetilde{x_i} = x_i + \varepsilon_i$$

$$\widehat{y} = \sum_{i=1}^n w_i x_i$$

$$\widetilde{y} = \sum_{i=1}^n w_i \widetilde{x_i}$$

$$\widetilde{x}_{1} + \varepsilon_{1} \quad x_{2} + \varepsilon_{2} \quad x_{k} + \varepsilon_{k} \quad x_{n} + \varepsilon_{n}$$

$$\varepsilon \sim \mathcal{N}(0, \sigma^{2})$$

$$\widetilde{x}_{i} = x_{i} + \varepsilon_{i}$$

$$\widehat{y} = \sum_{i=1}^{n} w_{i}x_{i}$$

$$\widetilde{y} = \sum_{i=1}^{n} w_{i}\widetilde{x}_{i}$$

$$= \sum_{i=1}^{n} w_{i}x_{i} + \sum_{i=1}^{n} w_{i}\varepsilon_{i}$$

$$\widetilde{x}_{1} + \varepsilon_{1} \quad x_{2} + \varepsilon_{2} \quad x_{k} + \varepsilon_{k} \quad x_{n} + \varepsilon_{n}$$

$$\varepsilon \sim \mathcal{N}(0, \sigma^{2})$$

$$\widetilde{x}_{i} = x_{i} + \varepsilon_{i}$$

$$\widehat{y} = \sum_{i=1}^{n} w_{i}x_{i}$$

$$\widetilde{y} = \sum_{i=1}^{n} w_{i}\widetilde{x}_{i}$$

$$= \sum_{i=1}^{n} w_{i}x_{i} + \sum_{i=1}^{n} w_{i}\varepsilon_{i}$$

$$= \widehat{y} + \sum_{i=1}^{n} w_{i}\varepsilon_{i}$$

$$\widetilde{x_1 + \varepsilon_1} \quad x_2 + \varepsilon_2 \quad x_k + \varepsilon_k \quad x_n + \varepsilon_k$$

$$\varepsilon \sim \mathcal{N}(0, \sigma^2)$$

$$\widetilde{x_i} = x_i + \varepsilon_i$$

$$\widehat{y} = \sum_{i=1}^n w_i x_i$$

$$\widetilde{y} = \sum_{i=1}^n w_i \widetilde{x_i}$$

$$= \sum_{i=1}^n w_i x_i + \sum_{i=1}^n w_i \varepsilon_i$$

 $= \widehat{y} + \sum_{i=1}^{n} w_i \varepsilon_i$ 

 $\widetilde{x_i} = x_i + \varepsilon_i$ 

$$\widehat{y} = \sum_{i=1}^{n} w_i x_i$$

$$\widetilde{y} = \sum_{i=1}^{n} w_i \widetilde{x}_i$$

$$= \sum_{i=1}^{n} w_i x_i + \sum_{i=1}^{n} w_i \varepsilon_i$$

$$= \widehat{y} + \sum_{i=1}^{n} w_i \varepsilon_i$$

$$E\left[\left(\widetilde{y}-y\right)^{2}\right] = E\left[\left(\widehat{y} + \sum_{i=1}^{n} w_{i}\varepsilon_{i} - y\right)^{2}\right]$$

$$\widetilde{x_1 + \varepsilon_1} \quad x_2 + \varepsilon_2 \quad x_k + \varepsilon_k \quad x_n + \varepsilon_k \\
\varepsilon \sim \mathcal{N}(0, \sigma^2)$$

$$\widetilde{x_i} = x_i + \varepsilon_i$$

$$\widehat{y} = \sum_{i=1}^n w_i x_i$$

$$\widetilde{y} = \sum_{i=1}^n w_i \widetilde{x_i}$$

$$= \sum_{i=1}^n w_i x_i + \sum_{i=1}^n w_i \varepsilon_i$$

$$= \widehat{y} + \sum_{i=1}^n w_i \varepsilon_i$$

$$E\left[\left(\widetilde{y}-y\right)^{2}\right] = E\left[\left(\widehat{y} + \sum_{i=1}^{n} w_{i}\varepsilon_{i} - y\right)^{2}\right]$$
$$= E\left[\left(\left(\widehat{y}-y\right) + \left(\sum_{i=1}^{n} w_{i}\varepsilon_{i}\right)\right)^{2}\right]$$

$$\widetilde{x_1 + \varepsilon_1} \quad x_2 + \varepsilon_2 \quad x_k + \varepsilon_k \quad x_n + \varepsilon_n$$

$$\varepsilon \sim \mathcal{N}(0, \sigma^2)$$

$$\widetilde{x_i} = x_i + \varepsilon_i$$

$$\widehat{y} = \sum_{i=1}^n w_i x_i$$

$$\widetilde{y} = \sum_{i=1}^n w_i \widetilde{x_i}$$

$$= \sum_{i=1}^n w_i x_i + \sum_{i=1}^n w_i \varepsilon_i$$

$$= \widehat{y} + \sum_{i=1}^n w_i \varepsilon_i$$

$$E\left[\left(\widehat{y}-y\right)^{2}\right] = E\left[\left(\widehat{y} + \sum_{i=1}^{n} w_{i}\varepsilon_{i} - y\right)^{2}\right]$$

$$= E\left[\left(\left(\widehat{y}-y\right) + \left(\sum_{i=1}^{n} w_{i}\varepsilon_{i}\right)\right)^{2}\right]$$

$$= E\left[\left(\widehat{y}-y\right)^{2}\right] + E\left[2(\widehat{y}-y)\sum_{i=1}^{n} w_{i}\varepsilon_{i}\right] + E\left[\left(\sum_{i=1}^{n} w_{i}\varepsilon_{i}\right)^{2}\right]$$

$$\widetilde{x}_{1} + \varepsilon_{1} \quad x_{2} + \varepsilon_{2} \quad x_{k} + \varepsilon_{k} \quad x_{n} + \varepsilon$$

$$\varepsilon \sim \mathcal{N}(0, \sigma^{2})$$

$$\widetilde{x}_{i} = x_{i} + \varepsilon_{i}$$

$$\widetilde{y} = \sum_{i=1}^{n} w_{i}x_{i}$$

$$\widetilde{y} = \sum_{i=1}^{n} w_{i}\widetilde{x}_{i}$$

$$= \sum_{i=1}^{n} w_{i}x_{i} + \sum_{i=1}^{n} w_{i}\varepsilon_{i}$$

$$= \widehat{y} + \sum_{i=1}^{n} w_{i}\varepsilon_{i}$$

$$\begin{split} E\left[\left(\widehat{y}-y\right)^2\right] &= E\left[\left(\widehat{y}+\sum_{i=1}^n w_i\varepsilon_i-y\right)^2\right] \\ &= E\left[\left(\left(\widehat{y}-y\right)+\left(\sum_{i=1}^n w_i\varepsilon_i\right)\right)^2\right] \\ &= E\left[\left(\widehat{y}-y\right)^2\right] + E\left[2(\widehat{y}-y)\sum_{i=1}^n w_i\varepsilon_i\right] + E\left[\left(\sum_{i=1}^n w_i\varepsilon_i\right)^2\right] \\ &= E\left[\left(\widehat{y}-y\right)^2\right] + 0 + E\left[\sum_{i=1}^n w_i^2\varepsilon_i^2\right] \\ &(\because \varepsilon_i \text{ is independent of } \varepsilon_j \text{ and } \varepsilon_i \text{ is independent of } (\widehat{y}\!\!-\!y) \ ) \end{split}$$

$$\widetilde{x}_{1} + \varepsilon_{1} \quad x_{2} + \varepsilon_{2} \quad x_{k} + \varepsilon_{k} \quad x_{n} + \varepsilon_{r}$$

$$\varepsilon \sim \mathcal{N}(0, \sigma^{2})$$

$$\widetilde{x}_{i} = x_{i} + \varepsilon_{i}$$

$$\widetilde{y} = \sum_{i=1}^{n} w_{i}x_{i}$$

$$\widetilde{y} = \sum_{i=1}^{n} w_{i}\widetilde{x}_{i}$$

$$= \sum_{i=1}^{n} w_{i}x_{i} + \sum_{i=1}^{n} w_{i}\varepsilon_{i}$$

$$= \widehat{y} + \sum_{i=1}^{n} w_{i}\varepsilon_{i}$$

$$E\left[\left(\widehat{y}-y\right)^{2}\right] = E\left[\left(\widehat{y}+\sum_{i=1}^{n}w_{i}\varepsilon_{i}-y\right)^{2}\right]$$

$$= E\left[\left(\left(\widehat{y}-y\right)+\left(\sum_{i=1}^{n}w_{i}\varepsilon_{i}\right)\right)^{2}\right]$$

$$= E\left[\left(\widehat{y}-y\right)^{2}\right]+E\left[2\left(\widehat{y}-y\right)\sum_{i=1}^{n}w_{i}\varepsilon_{i}\right]+E\left[\left(\sum_{i=1}^{n}w_{i}\varepsilon_{i}\right)^{2}\right]$$

$$= E\left[\left(\widehat{y}-y\right)^{2}\right]+0+E\left[\sum_{i=1}^{n}w_{i}^{2}\varepsilon_{i}^{2}\right]$$

$$(\because \varepsilon_{i} \text{ is independent of } \varepsilon_{j} \text{ and } \varepsilon_{i} \text{ is independent of } (\widehat{y}-y))$$

$$= \left(E\left[\left(\widehat{y}-y\right)^{2}\right]+\frac{\sigma^{2}\sum_{i=1}^{n}w_{i}^{2}}{\sigma^{2}}\right] \text{ (same as } L_{2} \text{ norm penalty)}$$