

COMP9444

Neural Networks and Deep Learning

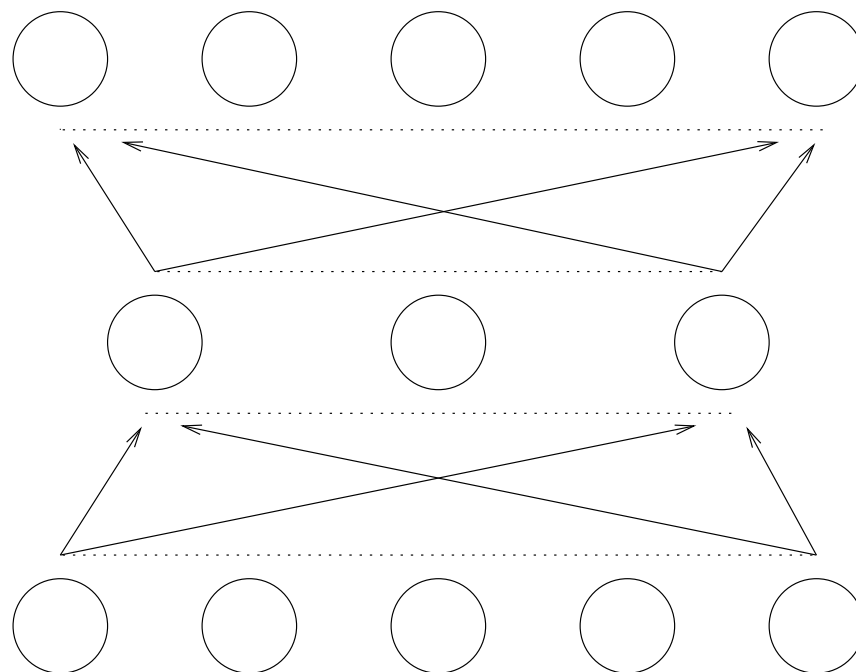
9b. Autoencoders

Textbook, Chapter 14

Outline

- Autoencoder Networks (14.1)
- Regularized Autoencoders (14.2)
- Stochastic Encoders and Decoders (14.4)
- Generative Models
- Variational Autoencoders (20.10.3)

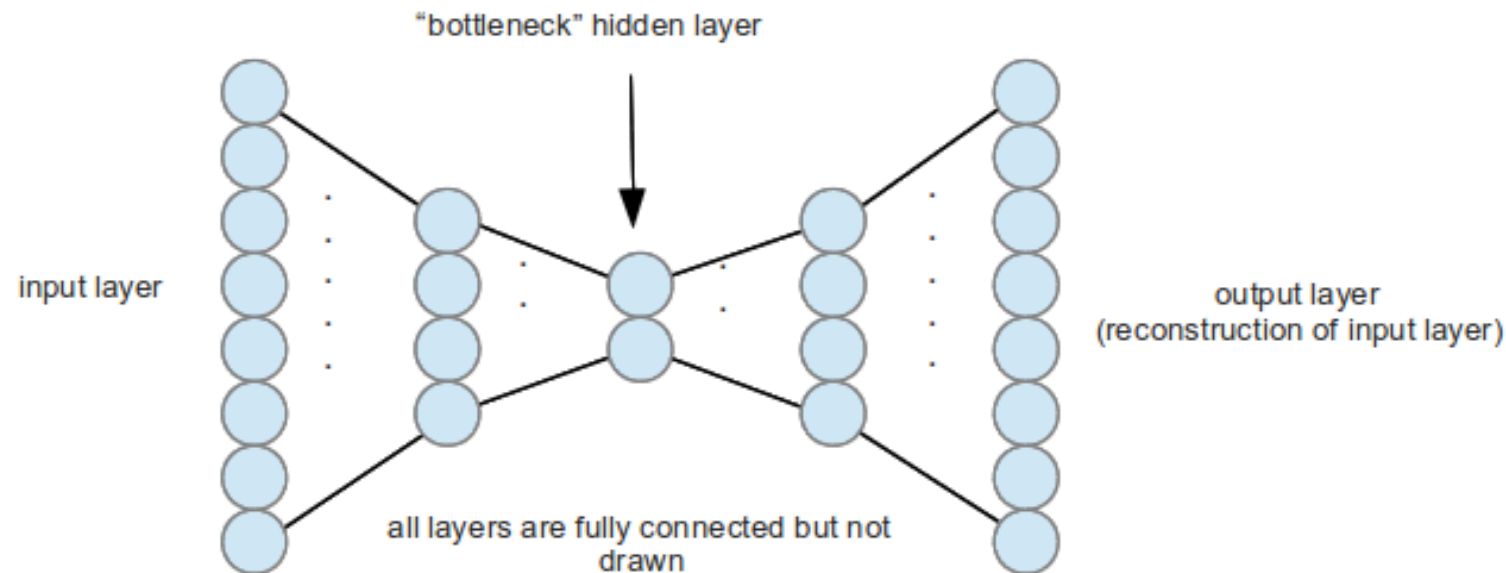
Recall: Encoder Networks



Inputs	Outputs
10000	10000
01000	01000
00100	00100
00010	00010
00001	00001

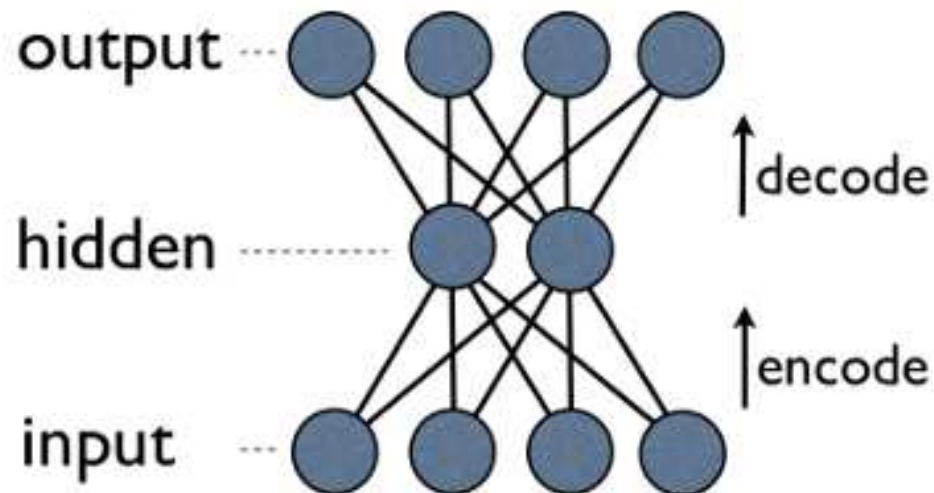
- identity mapping through a bottleneck
- also called N–M–N task
- used to investigate hidden unit representations

Autoencoder Networks



- output is trained to reproduce the input as closely as possible
- activations normally pass through a bottleneck, so the network is forced to compress the data in some way
- like the RBM, Autoencoders can be used to automatically extract abstract features from the input

Autoencoder Networks



If the encoder computes $z = f(x)$ and the decoder computes $g(f(x))$ then we aim to minimize some distance function between x and $g(f(x))$

$$E = L(x, g(f(x)))$$

Autoencoder as Pretraining

- after an autoencoder is trained, the decoder part can be removed and replaced with, for example, a classification layer
- this new network can then be trained by backpropagation
- the features learned by the autoencoder then serve as initial weights for the supervised learning task

Greedy Layerwise Pretraining

- Autoencoders can be used as an alternative to Restricted Boltzmann Machines, for greedy layerwise pretraining.
- An autoencoder with one hidden layer is trained to reconstruct the inputs. The first layer (encoder) of this network becomes the first layer of the deep network.
- Each subsequent layer is then trained to reconstruct the previous layer.
- A final classification layer is then added to the resulting deep network, and the whole thing is trained by backpropagation.

Avoiding Trivial Identity

- if there are more hidden nodes than inputs (which often happens in image processing) there is a risk the network may learn a trivial identity mapping from input to output
- we generally to avoid this by introducing some form of regularization

Regularized Autoencoders (14.2)

- sparse autoencoders
- autoencoders with dropout at hidden layer(s)
- contractive autoencoders
- denoising autoencoders

Sparse Autoencoder (14.2.1)

- one way to regularize an autoencoder is to add a penalty term in the loss function, based on the hidden unit activations
- this is analogous to the weight decay term we previously used for supervised learning
- one popular choice is to penalize the sum of the absolute values of the activations in the hidden layer

$$E = L(x, g(f(x))) + \lambda \sum_i |h_i|$$

- this is sometimes known as L_1 -regularization (because it involves the absolute value rather than the square); it can encourage some of the hidden units to go to zero, thus producing a sparse representation

Contractive Autoencoder (14.2.3)

- another popular penalty term is the L_2 -norm of the derivatives of the hidden units with respect to the inputs

$$E = L(x, g(f(x))) + \lambda \sum_i ||\nabla_x h_i||^2$$

- this forces the model to learn hidden features that do not change much when the training inputs x are slightly altered

Denoising Autoencoder (14.2.2)

Another regularization method, similar to contractive autoencoder, is to add noise to the inputs, but train the network to recover the original input

repeat:

sample a training item $x^{(i)}$

generate a corrupted version \tilde{x} of $x^{(i)}$

train to reduce $E = L(x^{(i)}, g(f(\tilde{x})))$

end

Loss Functions and Probability

- We saw previously how the loss (cost) function at the output of a feedforward neural network (with parameters θ) can be seen as defining a probability distribution $p_{\theta}(x)$ over the outputs. We then train to maximize the log of the probability of the target values.
 - ▶ squared error assumes an underlying Gaussian distribution, whose mean is the output of the network
 - ▶ cross entropy assumes a Bernoulli distribution, with probability equal to the output of the network
 - ▶ softmax assumes a Boltzmann distribution

Stochastic Encoders and Decoders (14.4)

- For autoencoders, the decoder can be seen as defining a conditional probability distribution $p_{\theta}(x|z)$ of output x for a certain value z of the hidden or “latent” variables.
- In some cases, the encoder can also be seen as defining a conditional probability distribution $q_{\phi}(z|x)$ of latent variables z based on an input x .
- We have seen an example of this with the Restricted Boltzmann Machine, where $q_{\phi}(z|x)$ and $p_{\theta}(x|z)$ were Bernoulli distributions.

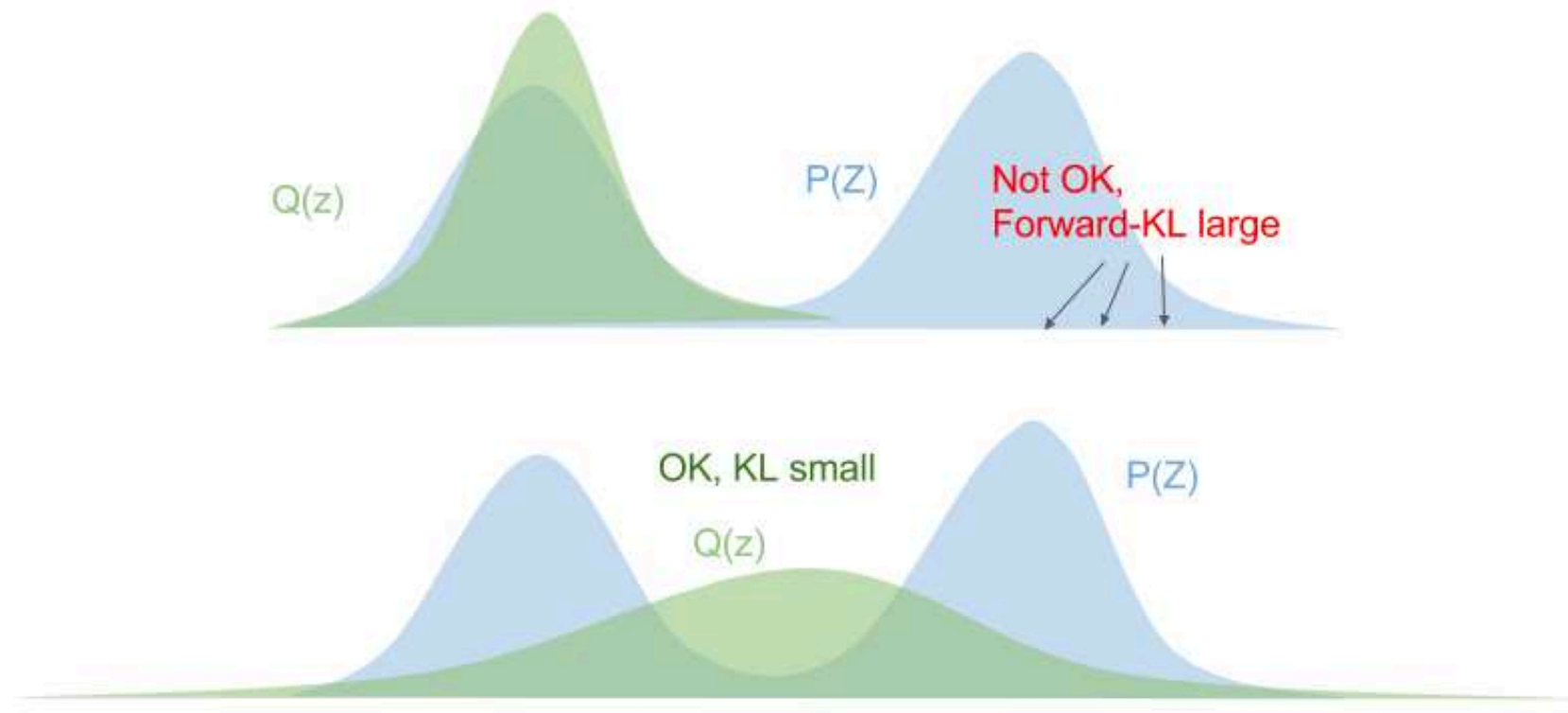
Generative Models

- Sometimes, as well as reproducing the training items $\{x^{(i)}\}$, we also want to be able to use the decoder to generate new items which are of a similar “style” to the training items.
- In other words, we want to be able to choose latent variables z from a standard Normal distribution $p(z)$, feed these values of z to the decoder, and have it produce a new item x which is somehow similar to the training items.
- Generative models can be:
 - ▶ explicit (Variational Autoencoders)
 - ▶ implicit (Generative Adversarial Networks)

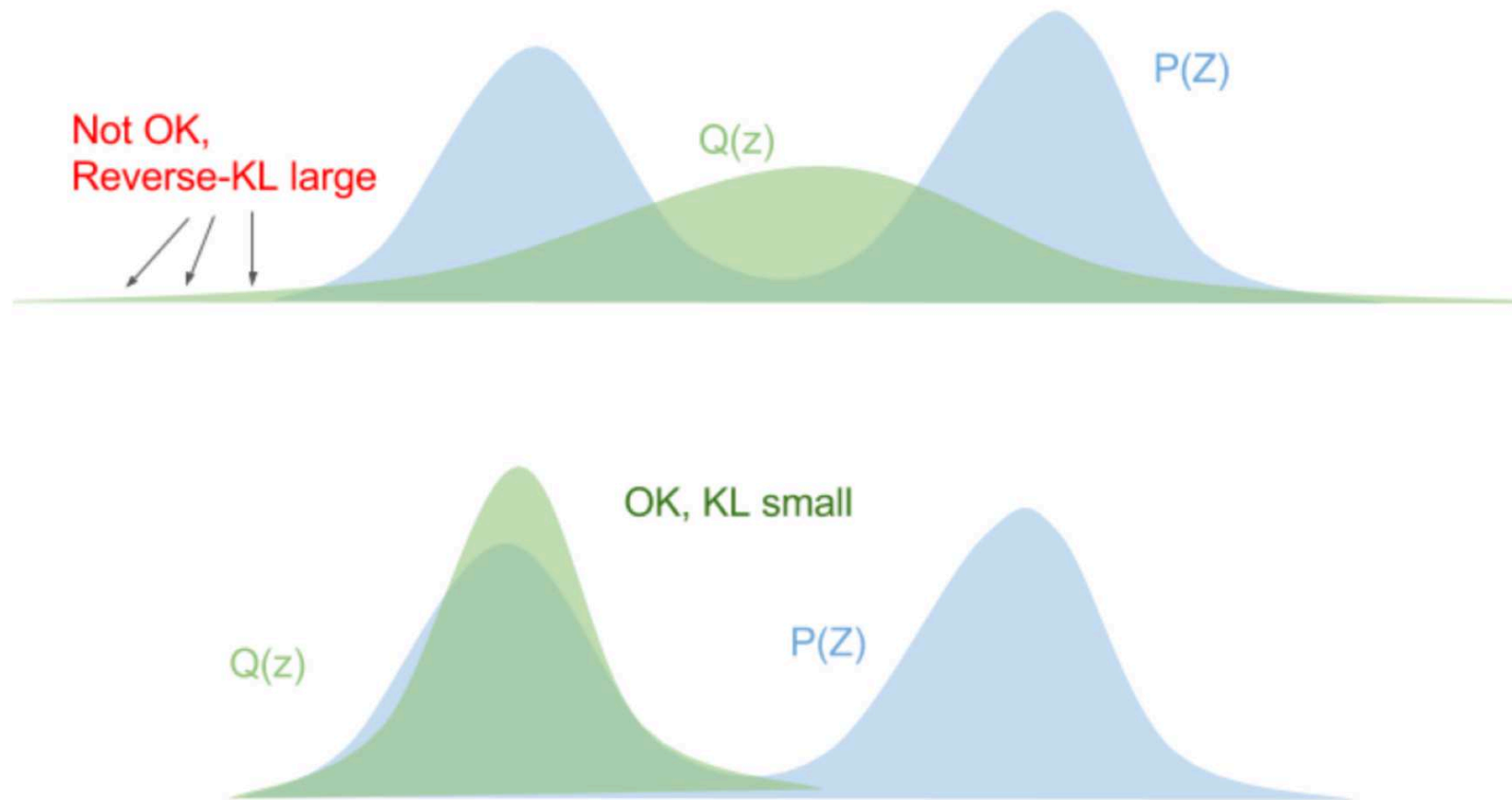
Entropy and KL-Divergence

- the **entropy** of a distribution $q()$ is $H(q) = \int_{\theta} q(\theta)(-\log q(\theta))d\theta$
- in Information Theory, $H(q)$ is the amount of information (bits) required to transmit a random sample from distribution $q()$
- for a Gaussian distribution, $H(q) = \sum_i \log \sigma_i$
- KL-Divergence $D_{\text{KL}}(q \parallel p) = \int_{\theta} q(\theta)(\log q(\theta) - \log p(\theta))d\theta$
- $D_{\text{KL}}(q \parallel p)$ is the number of **extra** bits we need to trasmit if we designed a code for $p()$ but then the samples are drawn from $q()$ instead.

Forward KL-Divergence



Reverse KL-Divergence



KL-Divergence

- KL-Divergence is an important component of Variational Autoencoders.
- KL-Divergence is also used in some policy-based deep reinforcement learning algorithms such as Trust Region Policy Optimization (TPRO) (but we will not cover these in detail).

Variational Autoencoder (20.10.3)

Instead of producing a single z for each $x^{(i)}$, the encoder (with parameters ϕ) can be made to produce a mean $\mu_{z|x^{(i)}}$ and standard deviation $\Sigma_{z|x^{(i)}}$

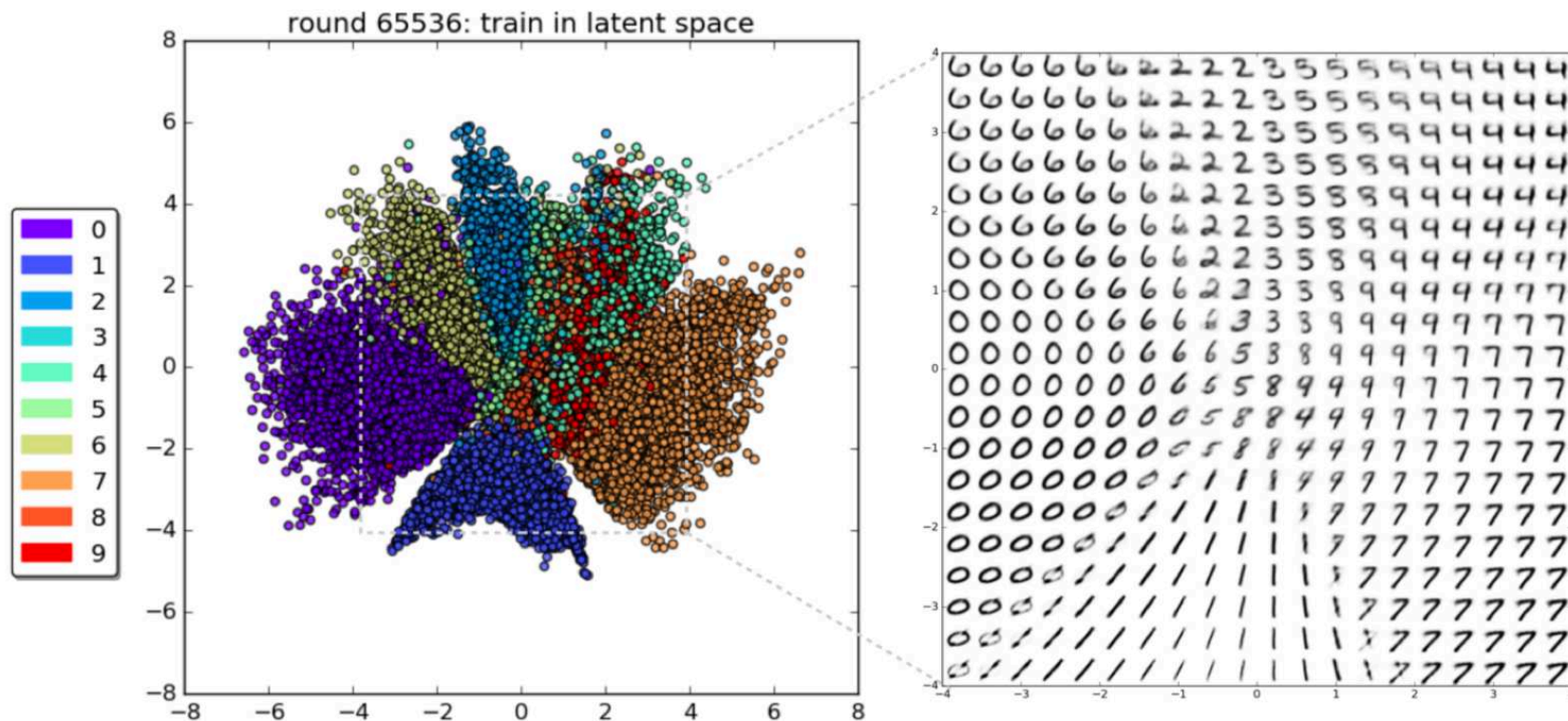
This defines a conditional (Normal) probability distribution $q_{\phi}(z|x^{(i)})$

We then train the system to maximize

$$\mathbf{E}_{z \sim q_{\phi}(z|x^{(i)})} [\log p_{\theta}(x^{(i)}|z)] - D_{\text{KL}}(q_{\phi}(z|x^{(i)}) \| p(z))$$

- the first term enforces that any sample z drawn from the conditional distribution $q_{\phi}(z|x^{(i)})$ should, when fed to the decoder, produce something approximating $x^{(i)}$
- the second term encourages $q_{\phi}(z|x^{(i)})$ to approximate $p(z)$
- in practice, the distributions $q_{\phi}(z|x^{(i)})$ for various $x^{(i)}$ will occupy complementary regions within the overall distribution $p(z)$

Variational Autoencoder Digits



Variational Autoencoder Digits



1st Epoch



9th Epoch



Original

Variational Autoencoder Faces



Variational Autoencoder

- Variational Autoencoder produces reasonable results
- tends to produce blurry images
- often end up using only a small number of the dimensions available to z

References:

<http://kvfrans.com/variational-autoencoders-explained/>

http://cs231n.stanford.edu/slides/2017/cs231n_2017_lecture13.pdf

<https://arxiv.org/pdf/1606.05908.pdf>