

An optimization problem with pytorch?

https://www.youtube.com/wat ch?v=fozU7yKe1xQ

## Soda can optimization: lowest surface at fixed volume

 $V_0$  is fixed at 33cl

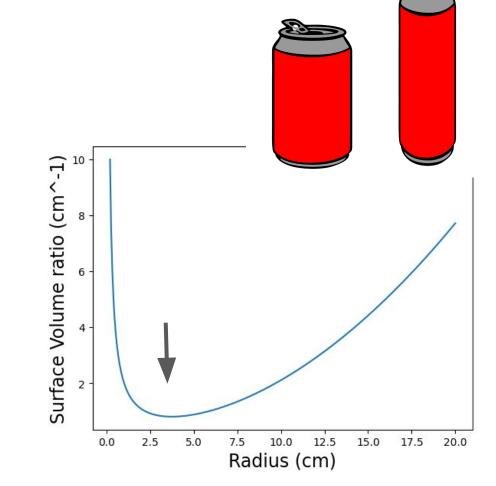
$$\frac{S}{V}(R) = 2R^{-1} + \frac{2\pi}{V_0}R^2$$

We want to find the minimum of the surface to volume ratio.

You know how to do it

$$\frac{1}{V}\frac{\mathrm{d}S(R)}{\mathrm{d}R} = 0$$

But we will solve it with pytorch

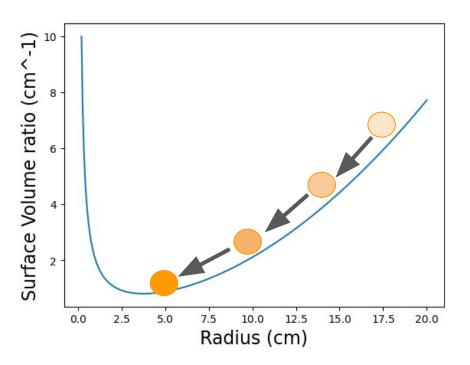


### **Gradient Descent Optimization**

- 1 Initialize R0
- 2 Compute the value S(R0) (FORWARD)
- 3 Compute the gradient S'(R0)

#### (BACKWARD)

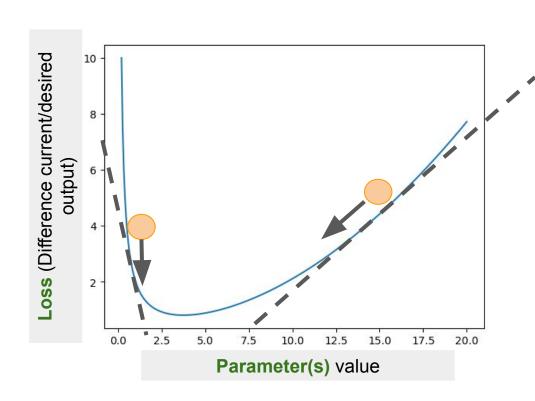
- 4 Make an optimization Step
- 5 Iterate 1-4 until convergence



## Gradient Descent Optimization (For a Neural network)

The strategy is the same if :
FUNCTION → ERROR FUNCTION
(computed on data)
R → PARAMETERS OF THE MODEL
COST OPTIMIZATION

**OUTPUT** depends on parameters



#### Classes with Python

Hi, Mama . I am Andrea

```
17] class Parent():# this is a Class
      def init (self):
        self.name = None
        self.introduction= "Hi,son . "
      def give name(self, name):# this is a method of Parent class
        self.name =name
      def speak(self):
        if self.name is not None:
          print(self.introduction+"I am {}".format(self.name))
        else:
          print("give name first")
    class Child(Parent):# this is a child class. It has the same methods of Parent
      def init (self):# Init is replaced. Everthing else is the same
        self.name = None
        self.introduction= "Hi,Mama . "
```

```
mama=Parent()# create a instance of class Parent
mama.give_name("Marta")# use a method (give name is a "function" inside the class)
son=Child()# create a instance of class Child
son.give_name("Andrea")# we can use methods from the parent class
mama.speak()# He can speak!
son.speak()# He also can speak!
Hi.son . I am Marta
```

This is an example with classes. When we create the dataset and the generator, we create a sub class that behaves like the "standard" pytorch generator but we adapted it to our needs.

This part is more complex that it seems and the also "terminology" is a bit simplified.

You will need only the basics.

# Training a NN

# $input\ space: X$

- $label\ space: Y$
- n training points
- $z_i = (x_i, y_i) \in X \times Y$

Network output depends on the parameters of the model

Network output depends on the parameters of the model 
$$ilde{y_i} = NN_w(x_i)$$
  $w \in W \subseteq \mathbb{R}^p \leftarrow {}^{p \sim 10^{7-10}}$ 

Training  $\rightarrow$  minimize the Loss function (average of the element wise loss over the training set)

- $\mathbf{L}_w = \sum_{i=1}^{n} \frac{1}{n} L_i(z_i, w) = \mathbf{L}(\tilde{y})$

The solution is the set of weights

The solution is the set of weights 
$$\hat{w} = \mathop{argmin}\limits_{w \in W} \sum_{i} L(z_i, w)$$

We hope that, for a point not included in the training set, the loss is small

$$\Rightarrow L(z_{test}, \hat{w}) \ is \ small$$

#### **Training a NN**

#### *n* training points

$$\tilde{y}_i = NN_w(x_i)$$
  $z_i = (x_i, y_i) \in X \times Y$ 

$$w \in W \subseteq \mathbb{R}^{p \leftarrow p \sim 10^{7-10}}$$

Training → The best set of parameters is usually found using Stochastic Gradient Descent (SDG) optimization (or something similar)

$$\mathbf{L}_w = \sum_{i=1}^n \frac{1}{n} L_i(z_i, w) = \mathbf{L}(\tilde{y})$$

Loss function as the average of the element wise error

$$w(e+1) = w(e) - \eta \nabla_w \mathbf{L}$$

