BATCH NORMALIZATION

Deep Neural Networks
Session 13
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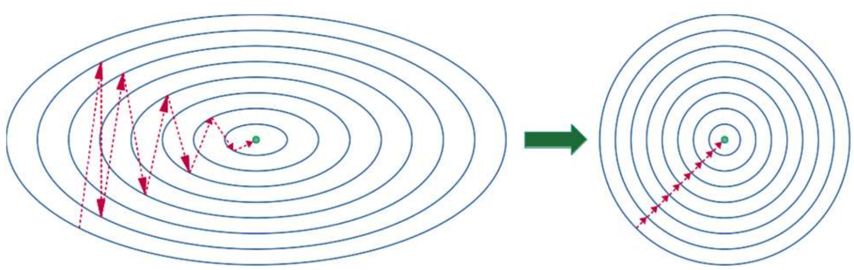
Batch Normalization

- It definitely helps to normalize input data
- Gradient converges faster



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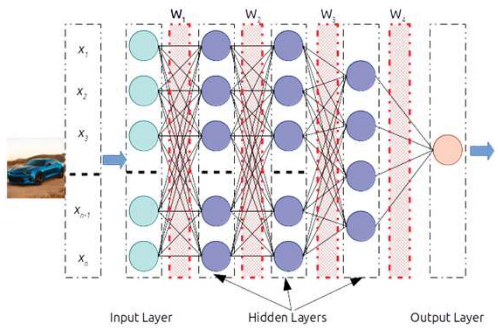
Batch Normalization

- What about hidden layer?
- After all activations from previous layer are inputs for current layer…



- Will it help if we normalize the hidden layers too?

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Batch Normalization

- Batch normalization (also known as batch norm) [by Sergey Loffe and Christian Szegedy in 2015]
  - Make artificial neural networks faster
  - More stable through normalization of the input layer by re-centering and re-scaling
  - Wider choices of hyper- parameter…
- In theory, its normalizing activation values of the respective layers
- In practice, it works better if we normalize 'z'
  - Look at the documentation for details

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Batch Normalization

- In General, any Z^i can be normalized

mean $\mu = \frac{\sum Z^i}{m}$

std $\sigma^2 = \frac{1}{m}\Sigma(Z^i - \mu)^2$

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Batch Normalization

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$z^i_{Norm} = \frac{z^i - \mu}{\sqrt{\sigma^2}}$

$\hat{z} = \gamma \,.\, z^i_{Norm} + \beta$

- where γ and β are parameters, we can **Train**

Instead of using $z^i_{Norm,}$ researchers realized that its better to derive $\hat{z}$ with two trainable parameters.

Intuition is that by normalizing z, we are introducing bias in the system. Hence it makes sense to train these parameters

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Batch Normalization

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  $z^i_{Norm} = \frac{z^i - \mu}{\sqrt{\sigma^2 + \varepsilon}}$

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- where γ and β are parameters, we can train

- if $\gamma = \frac{1}{\sqrt{\sigma^2 + \varepsilon}}$ and $\beta = \frac{\mu}{\sqrt{\sigma^2 + \varepsilon}}$; $z^i_{Norm} = \hat{z}^i$

  Lets add a small ε to prevent zero divide error…

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Batch Normalization

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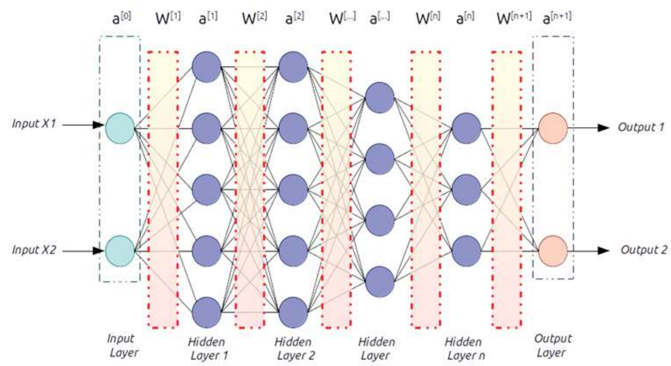
Batch Normalization

- Notes:
  - Batch norm is used along with mini batches
  - Batch norm is applied to the batch under consideration only irrespective of other mini batches

- Where does it fit in overall scheme?



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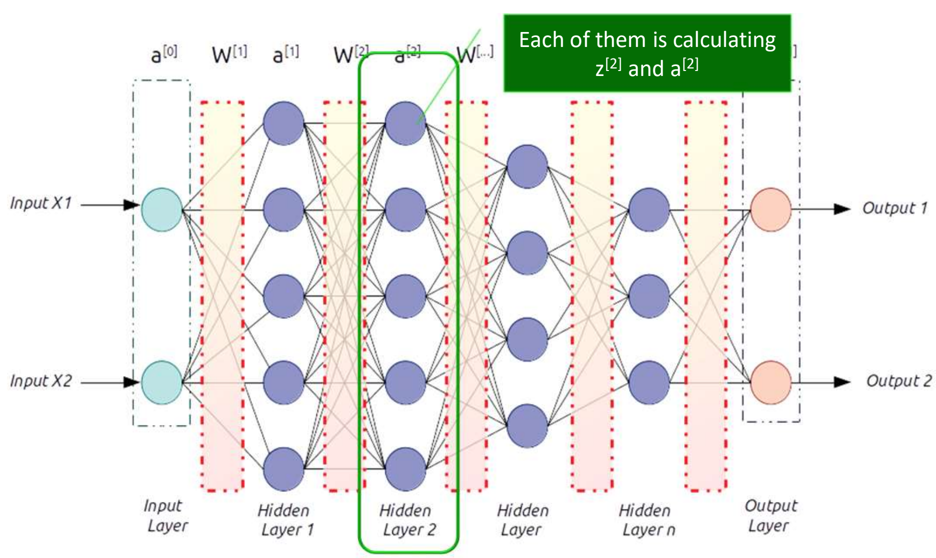
Batch Normalization



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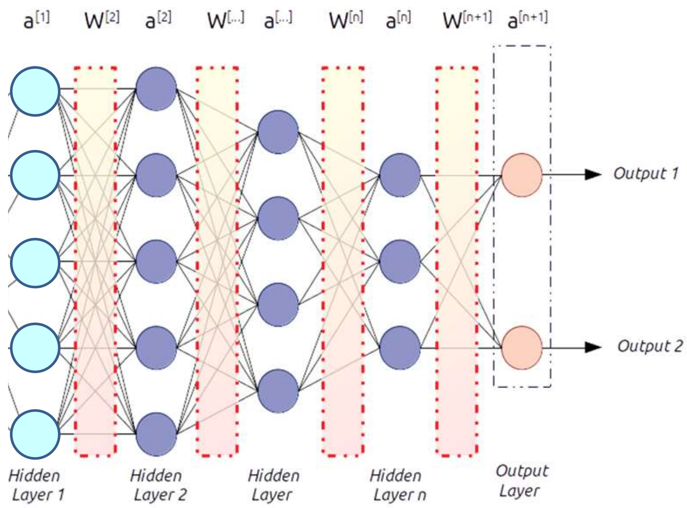
Batch Normalization

For $a^{[2]}$ all $a^{[1]}$ are acting as input features



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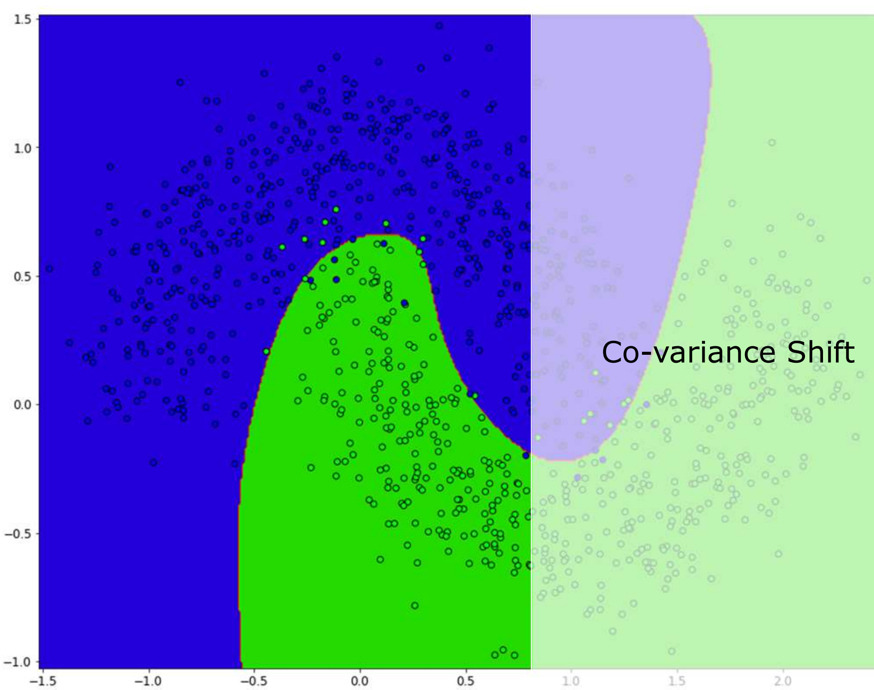

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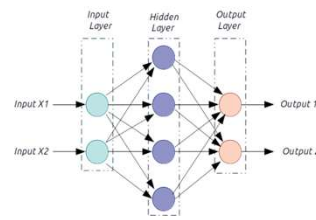
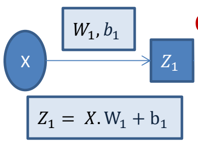
Batch Normalization

- Forward and back propagation with batch norm:





Our standard equation to calculate z_1.

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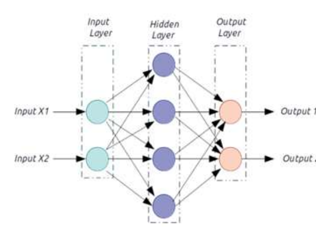
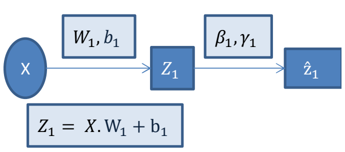
Batch Normalization

- Forward and back propagation with batch norm:





Calculate $\hat{z}_1$, based on β_1, γ_1

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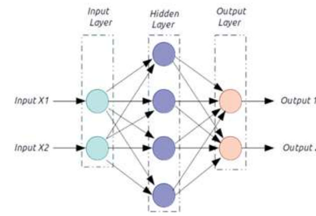
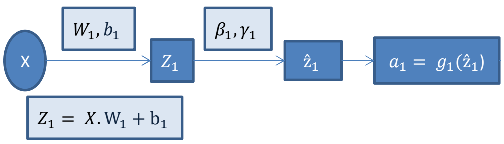
Batch Normalization



- Forward and back propagation with batch norm:



Apply activation function $g_1(\hat{z}_1)$

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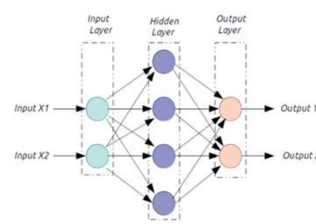
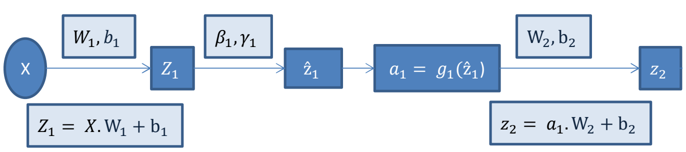
Batch Normalization



- Forward and back propagation with batch norm:



Calculate z_2 as usual

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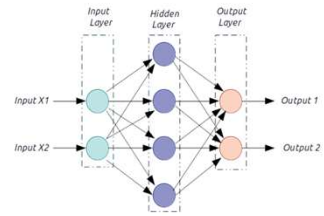
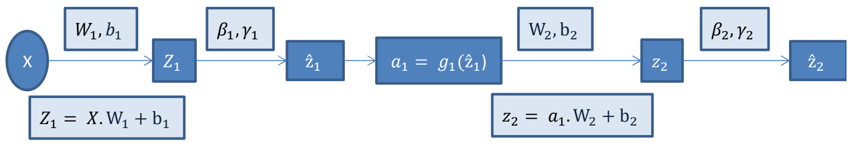
Batch Normalization

❑ Forward and back propagation with batch norm:





We know how to calculate $\hat{z}_2$

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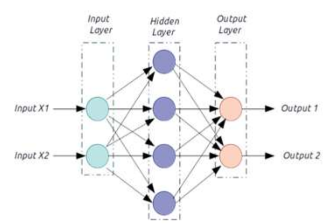
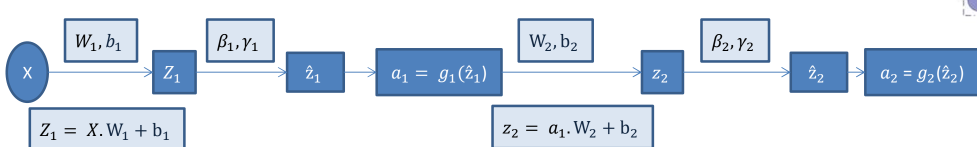
Batch Normalization

❑ Forward and back propagation with batch norm:





We also know how to calculate a_2

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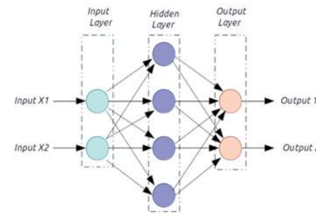
Batch Normalization

- Forward and back propagation with batch norm:



W_1, b_1 β_1, γ_1 W_2, b_2 β_2, γ_2

X → Z_1 → $\hat{z}_1$ → $a_1 = g_1(\hat{z}_1)$ → z_2 → $\hat{z}_2$ → $a_2 = g_2(\hat{z}_2)$

$Z_1 = X.W_1 + b_1$

$z_2 = a_1.W_2 + b_2$

$\beta_1 = \beta_1 - \alpha . \partial \beta_1$
$\gamma_1 = \gamma_1 - \alpha . \partial \gamma_1$

Using the gradient descent, update β's, γ's along with W's and b's

$\beta_2 = \beta_2 - \alpha . \partial \beta_2$
$\gamma_2 = \gamma_2 - \alpha . \partial \gamma_2$

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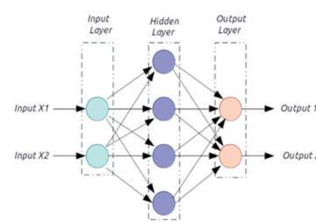
Batch Normalization

- Forward and back propagation with batch norm:



$W_1, \cancel{b_1}$ β_1, γ_1 $W_2, \cancel{b_2}$ β_2, γ_2

X → Z_1 → $\hat{z}_1$ → $a_1 = g_1(\hat{z}_1)$ → z_2 → $\hat{z}_2$ → $a_2 = g_2(\hat{z}_2)$

$Z_1 = X.W_1 \cancel{+ b_1}$

$z_2 = a_1.W_2 \cancel{+ b_2}$

$\beta_1 = \beta_1 - \alpha . \partial \beta_1$
$\gamma_1 = \gamma_1 - \alpha . \partial \gamma_1$

$\beta_2 = \beta_2 - \alpha . \partial \beta_2$
$\gamma_2 = \gamma_2 - \alpha . \partial \gamma_2$

One more thing, since we are normalizing our Z's, keeping b's in the equation does not make any sense now. Being the constant it will get eliminated!!

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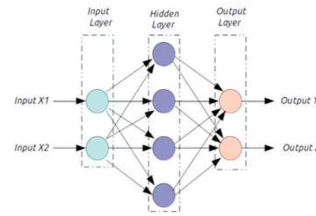
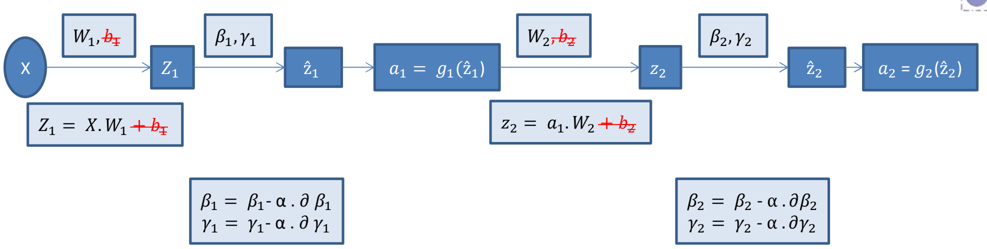
Batch Normalization

- Forward and back propagation with batch norm:





And at test/validation time using a exponentially weighted average!
So while training do not forget to save exponentially weighted values or simply running average!!

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Batch Normalization

- Forward and back propagation with batch norm:

Too many calculation steps...

Don't worry...

Most frameworks have one line code to do it.

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Batch Normalization – Code Sample

```
model = tf.keras.models.Sequential(
      [
        tf.keras.layers.RNN( keras.layers.LSTMCell(units), input_shape=(None, input_dim) ),
        tf.keras.layers.BatchNormalization(),
        tf.keras.layers.Dense(output_size),
      ]
   )

class Net(nn.Module):
        def __init__(self):
        super(Net, self).__init__()
        self.dense1 = nn.Linear(in_features=320, out_features=50)
        self.dense1_bn = nn.BatchNorm1d(50)
        self.dense2 = nn.Linear(50, 10)
```

- And it is applied to mini batches only….
- Batch Norm can be updated using any of the optimization functions…

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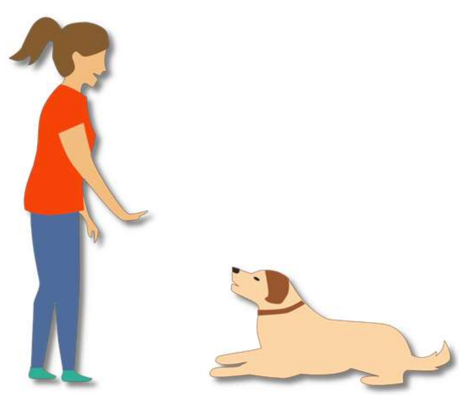
Batch Normalization



Remember β, γ *are parameters you train*!

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