Lecture 24: Deep neural networks

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The minimization of the loss function as a stochastic optimization problem

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What is a stochastic optimization problem?

parameters

$$\min_{\theta} \mathbb{E}_z[\ell(\theta; z)]$$

objective function

random vector

$$\Downarrow$$

Stochastic optimization

The loss minimization as a stochastic optimization problem

$$L(\theta) = \frac{1}{n}\sum_{i=1}^{n}\left[y_i - f(x_i;\theta)\right]^2$$

$$\min_\theta L(\theta) \Leftrightarrow \min_\theta \mathbb{E}[\ell(\theta; Z)]$$

Let $I \sim \text{Categorical}\left(\frac{1}{n}, \frac{1}{n}, \dots, \frac{1}{n}\right)$; $I = \begin{cases} 1, & \text{w/ prob. } 1/n \\ 2, & \text{w/ prob. } 1/n \\ \vdots & \\ n, & \text{w/ prob. } 1/n \end{cases}$

$$\ell(\theta; I) = \left[y_I - f(x_I;\theta)\right]^2$$

$$\mathbb{E}_I[\ell(\theta;I)] = \sum_{i=1}^{n} \overbrace{p(I=i)}^{1/n}\left[y_i - f(x_i;\theta)\right]^2 = \frac{1}{n}\sum_{i=1}^{n}\left[y_i - f(x_i;\theta)\right]^2 = L(\theta)$$

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Let m to be an integer in $\{1, \dots, n\}$ (batch size)

$I_1, I_2, \dots, I_m$ i.i.d. Categorical$(1/n, 1/n, \dots, 1/n)$

$$\ell_m(\theta; \underbrace{I_{1:m}}_{Z}) = \frac{1}{m}\sum_{j=1}^{m}\left[y_{I_j} - f(x_{I_j};\theta)\right]^2$$

$$\mathbb{E}_{I_{1:m}}\left[\ell_m(\theta; I_{1:m})\right] = \mathbb{E}\left[\frac{1}{m}\sum_{j=1}^{m}\left[y_{I_j} - f(x_{I_j};\theta)\right]^2\right]$$

$$= \frac{1}{m}\sum_{j=1}^{m}\underbrace{\mathbb{E}\left[\{y_{I_j} - f(x_{I_j};\theta)\}^2\right]}_{L(\theta)}$$

$$= \frac{1}{m}\cdot m\, L(\theta) = L(\theta)$$