Cheap Orthogonal Constraints in Neural Networks: A Simple Parametrization of the Orthogonal and Unitary Group

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We study the optimization of neural networks with orthogonal constraints

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Motivation:

▶ Orthogonal matrices have eigenvalues with norm 1.

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 - They constitute a implicit regularization method.

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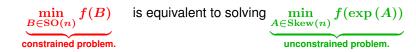
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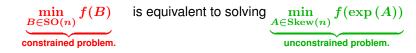
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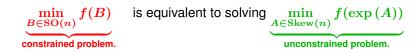
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 - ▶ They allow for the implementation of factorized linear layers.

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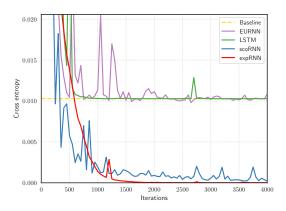
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 - ► General purpose optimizers can be used (SGD, ADAM, ADAGRAD, ...).
 - ▶ No new extremal points are created in the main parametrization region.

Cheap Orthogonal Constraints in Neural Networks



Cross entropy in the copying problem for L=2000.

The copying problem uses synthetic data of the form:

	Random numbers	Wait for L steps	Recall
Input:	14221		:
Output:			14221

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Model	N	# PARAM	VALID.	TEST
EXPRNN	224	$\approx 83K$ $\approx 135K$ $\approx 200K$	5.34	5.30
EXPRNN	322		4.42	4.38
EXPRNN	425		5.52	5.48
SCORNN	224	$\approx 83K$ $\approx 135K$ $\approx 200K$	9.26	8.50
SCORNN	322		8.48	7.82
SCORNN	425		7.97	7.36
LSTM	84	$\approx 83K$ $\approx 135K$ $\approx 200K$	15.42	14.30
LSTM	120		13.93	12.95
LSTM	158		13.66	12.62
EURNN	158	$\approx 83K$ $\approx 135K$ $\approx 200K$	15.57	18.51
EURNN	256		15.90	15.31
EURNN	378		16.00	15.15
RGD	128	$\approx 83K$ $\approx 135K$ $\approx 200K$	15.07	14.58
RGD	192		15.10	14.50
RGD	256		14.96	14.69

RNNs trained on a speech prediction task on the TIMIT dataset.

It shows the best validation MSE accuracy.