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Hyperparameter tuning

Tuning process

Hyperparameters

→ α

β 0.9

$\beta_1, \beta_2, \epsilon$
0.9 0.999 10^{-8}

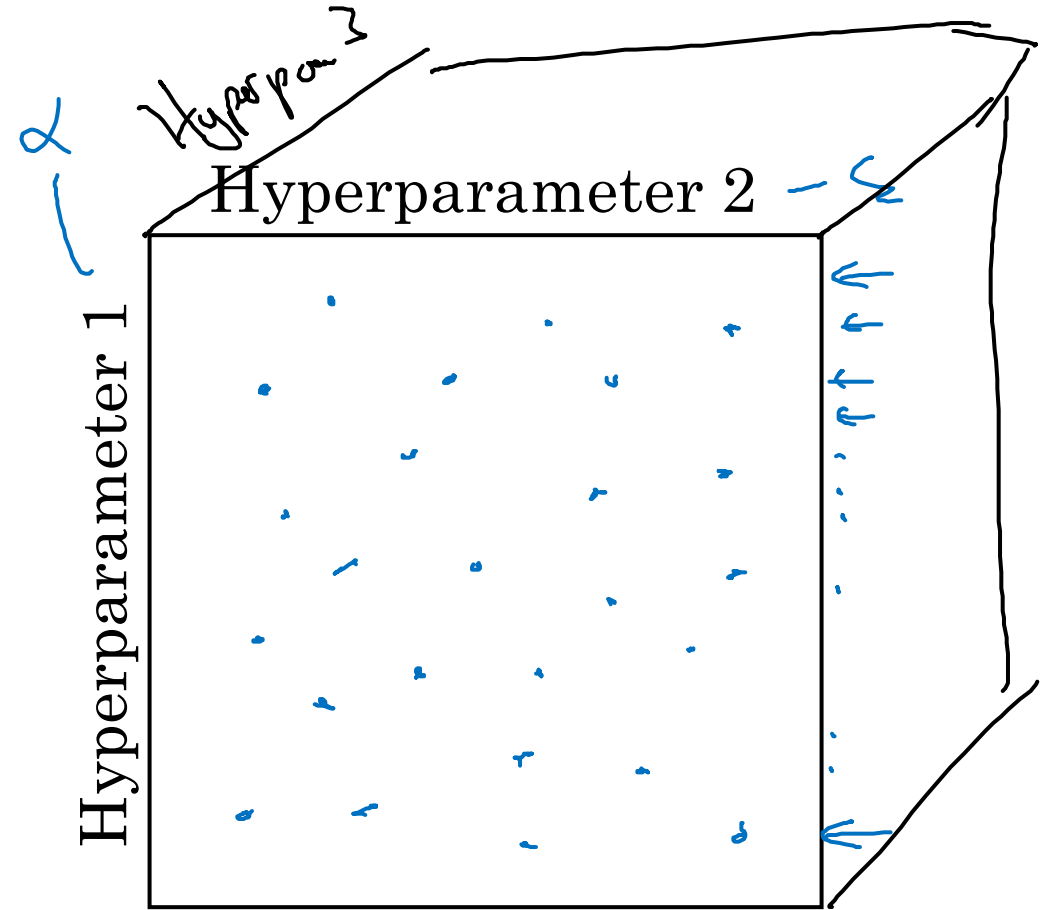
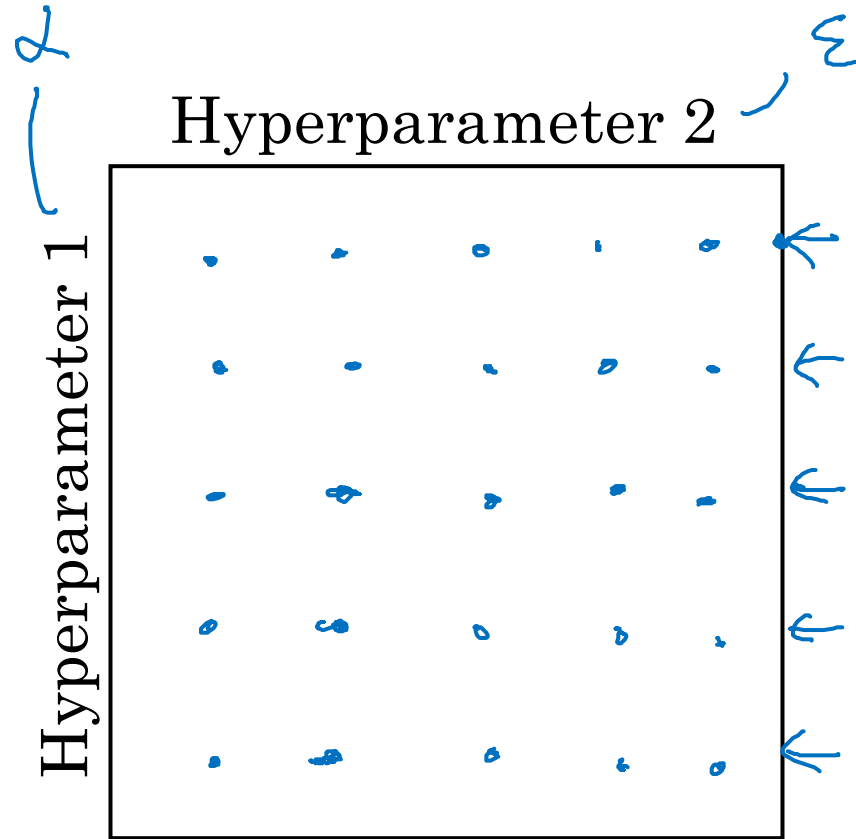
layers

hidden units

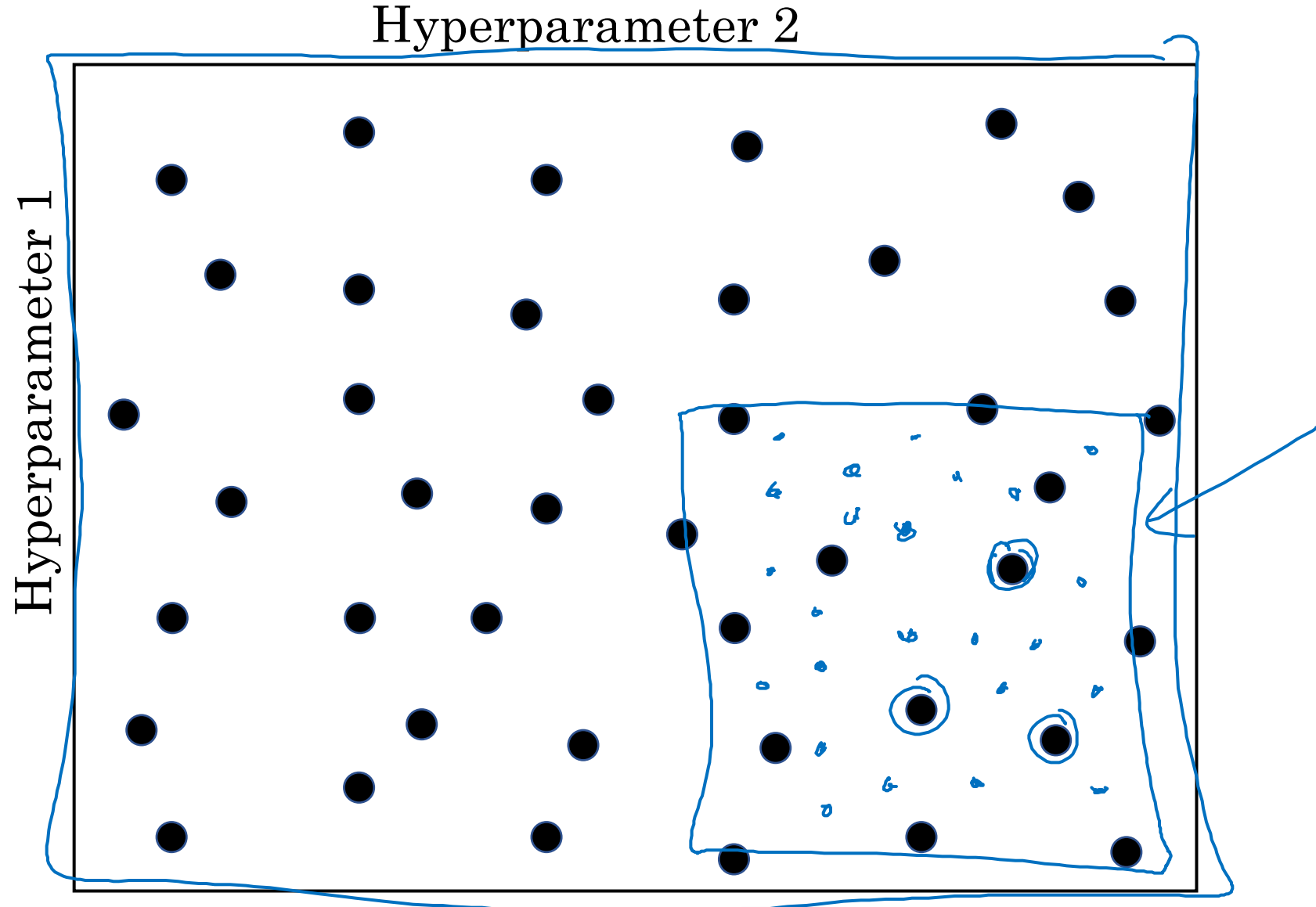
learning rate decay

mini-batch size

Try random values: Don't use a grid



Coarse to fine





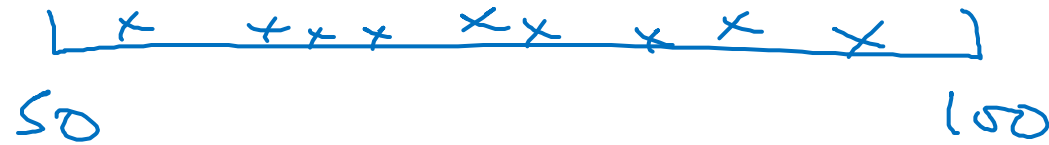
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Hyperparameter tuning

Using an appropriate
scale to pick
hyperparameters

Picking hyperparameters at random

→ $n^{\text{test}} = 50, \dots, 100$

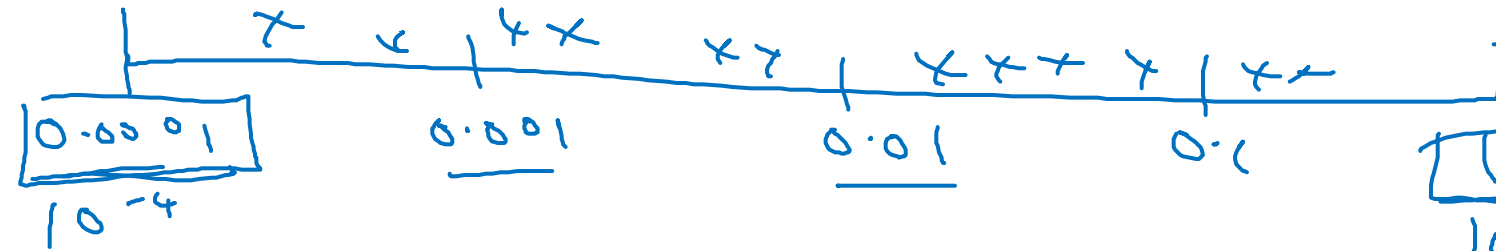
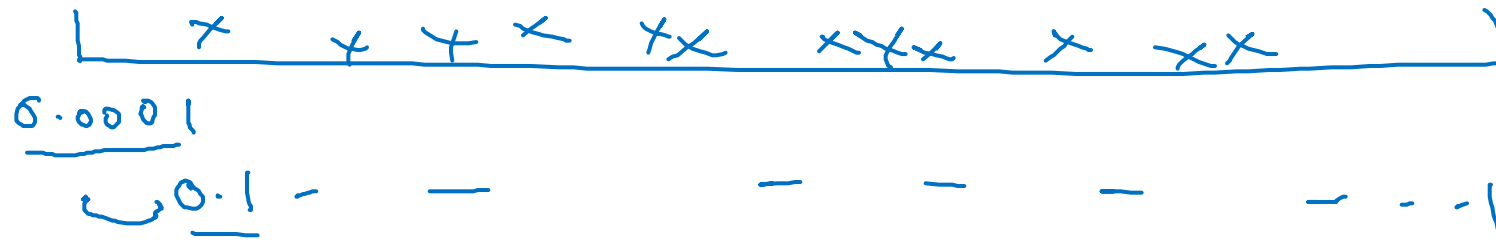


→ #layers L : 2 - 4

2 , 3 , 4

Appropriate scale for hyperparameters

$$\alpha = 0.0001, \dots, 1$$



$$a = \log_{10} 0.0001 = -4$$

$$r = -4 * \text{np.random.rand}()$$

$$\alpha = 10^r$$

$$r \in [-4, 0]$$

$$10^{-4} \dots 10^0$$

$$b = \log_{10} 1 = 0$$

$$10^a \dots 10^b$$

$$\frac{r \in [a, b]}{[-4, 0]}$$

$$\alpha = 10^r$$

Hyperparameters for exponentially weighted averages

$$\beta = 0.9 \quad \dots \quad 0.999$$

\downarrow
 10

\downarrow
 1000

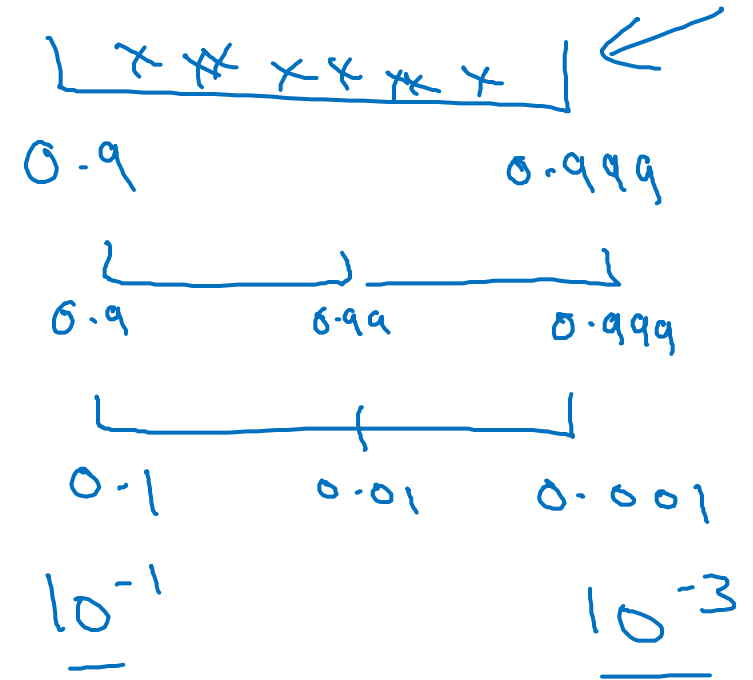
$$1 - \beta = 0.1 \quad \dots \quad 0.001$$

$$\beta: 0.999 \rightarrow 0.9995 \quad \} \sim 10$$

$$\beta: 0.999 \rightarrow 0.9995$$

~ 1000
 ~ 2000

$$\frac{1}{1 - \beta_K}$$



$$r \in [-3, -1]$$

$$1 - \beta = 10^r$$

$$\beta = 1 - 10^r$$

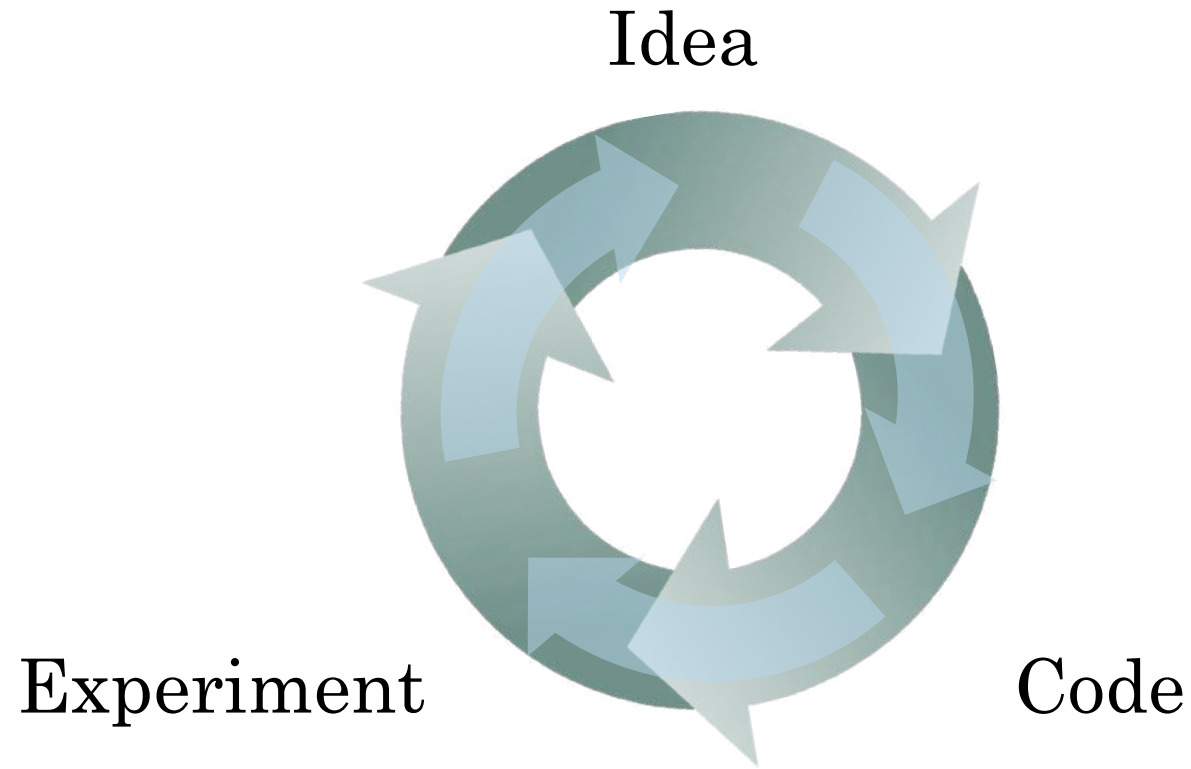


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Hyperparameters tuning

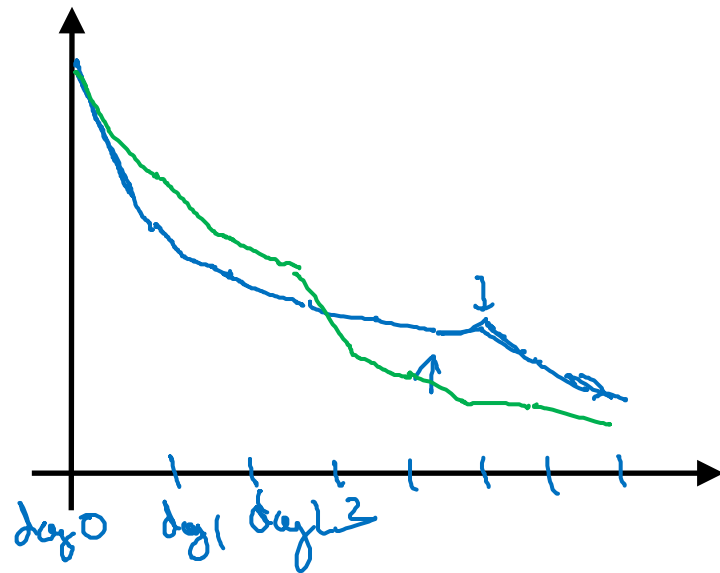
Hyperparameters
tuning in practice:
Pandas vs. Caviar

Re-test hyperparameters occasionally



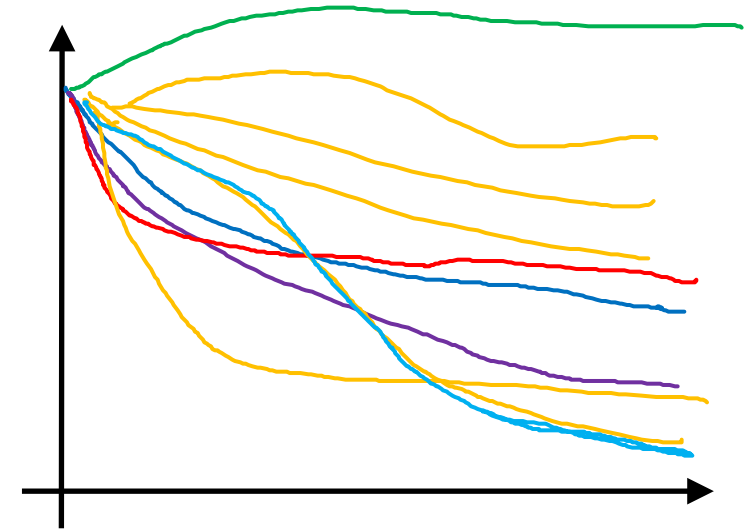
- NLP, Vision, Speech,
Ads, logistics,
- Intuitions do get stale.
Re-evaluate occasionally.

Babysitting one model



Panda ←

Training many models in parallel



Caviar ←

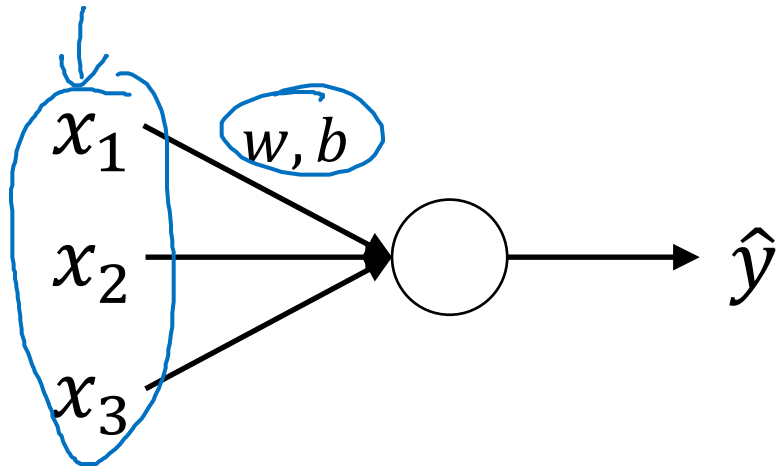


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Batch Normalization

Normalizing activations
in a network

Normalizing inputs to speed up learning

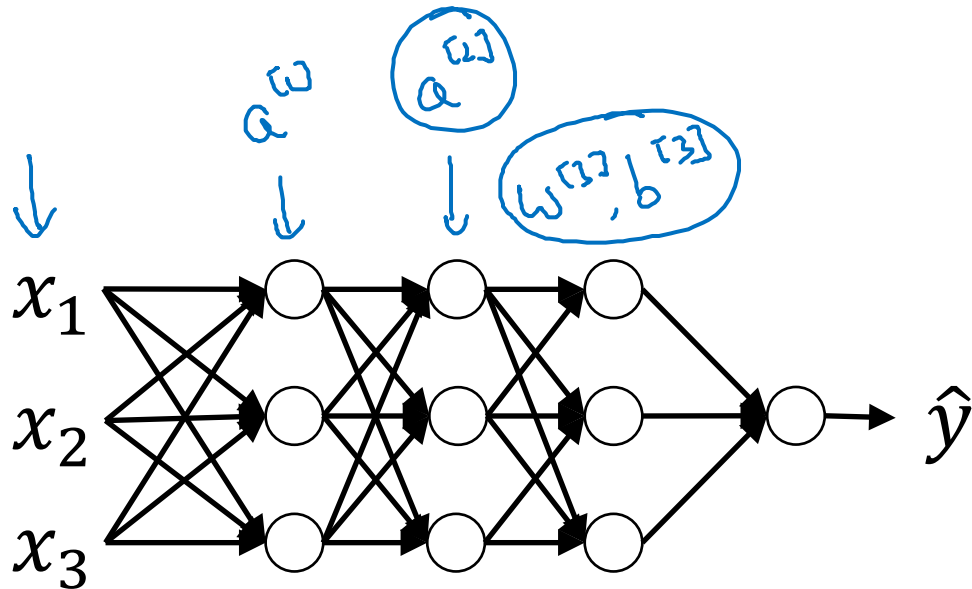
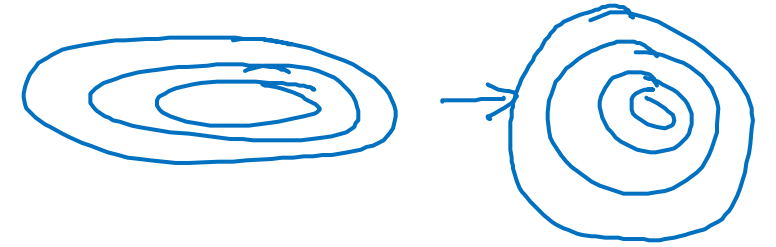


$$\mu = \frac{1}{n} \sum_i x^{(i)}$$

$$X = X - \mu$$

$$\sigma^2 = \frac{1}{n} \sum_i x^{(i)2} \quad \leftarrow \text{element-wise}$$

$$X = X / \sigma^2$$



Can we normalize $\frac{a^{[2]}}{w^{[2]}, b^{[2]}}$ so fast?

Normalize $\frac{z^{[2]}}{\uparrow}$

Implementing Batch Norm

Given some intermediate values in NN

$z^{(1)}, \dots, z^{(m)}$
 $z^{[l]}(i)$

$$\begin{aligned} \mu &= \frac{1}{m} \sum_i z^{(i)} \\ \sigma^2 &= \frac{1}{m} \sum_i (z^{(i)} - \mu)^2 \\ z_{\text{norm}}^{(i)} &= \frac{z^{(i)} - \mu}{\sqrt{\sigma^2 + \epsilon}} \\ \hat{z}^{(i)} &= \gamma z_{\text{norm}}^{(i)} + \beta \end{aligned}$$

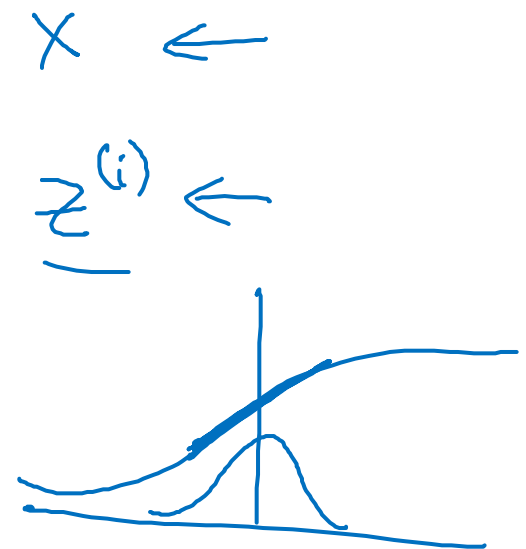
If

$$\gamma = \sqrt{\sigma^2 + \epsilon}$$

$$\beta = \mu$$

then $\hat{z}^{(i)} = z^{(i)}$

learnable parameters of model.



Use $\hat{z}^{[l]}(i)$ instead of $z^{[l]}(i)$.

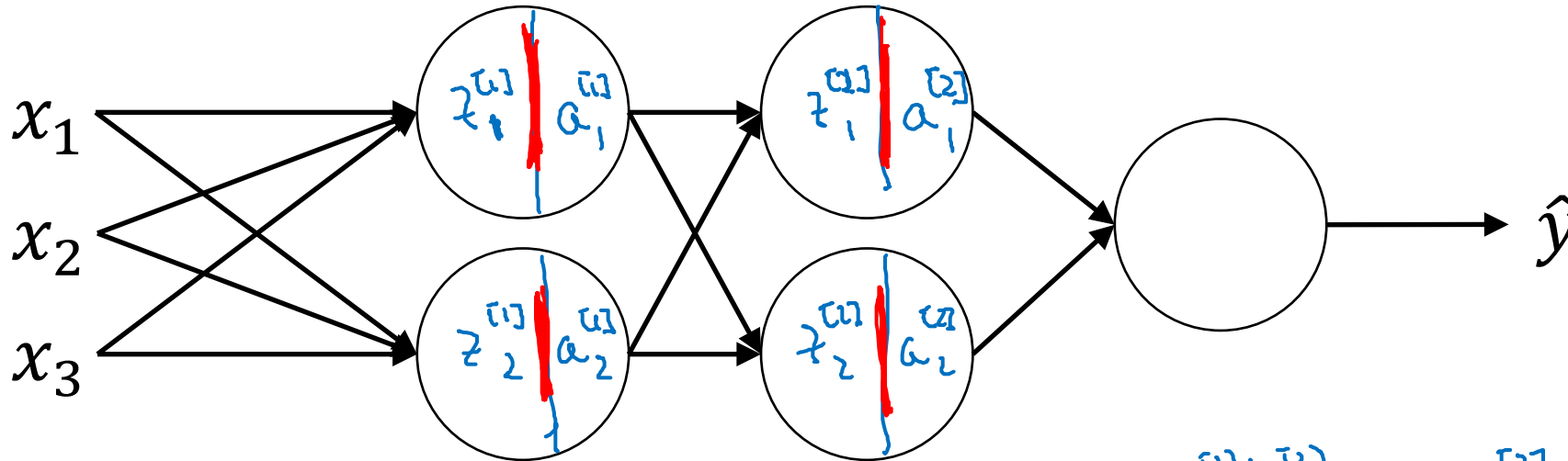


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Batch Normalization

Fitting Batch Norm
into a neural network

Adding Batch Norm to a network



$$X \xrightarrow{W^{[1]}, b^{[1]}} \underline{z^{[1]}} \xrightarrow[\text{Batch Norm (BN)}]{\beta^{[1]}, \gamma^{[1]}} \underline{z^{[1]}} \rightarrow a^{[1]} = g(z^{[1]}) \xrightarrow{W^{[2]}, b^{[2]}} \underline{z^{[2]}} \xrightarrow[\text{BN}]{\beta^{[2]}, \gamma^{[2]}} \underline{z^{[2]}} \rightarrow a^{[2]} \rightarrow \dots$$

Parameters: $\left\{ W^{[1]}, b^{[1]}, W^{[2]}, b^{[2]}, \dots, W^{[L]}, b^{[L]} \right\}$

$\rightarrow \underline{\beta^{[1]}}, \underline{\gamma^{[1]}}, \underline{\beta^{[2]}}, \underline{\gamma^{[2]}}, \dots, \underline{\beta^{[L]}}, \underline{\gamma^{[L]}}$

$\rightarrow \underline{\beta}$

$d\beta^{[L]}$

$\beta = \beta - \alpha d\beta^{[L]}$

tf.nn.batch-normalization ←

Working with mini-batches

$$\underline{X^{[1]}} \xrightarrow{W^{[1]}, b^{[1]}} \underline{z^{[1]}} \xrightarrow[\text{BN}]{\beta^{[1]}, \gamma^{[1]}} \underline{\tilde{z}^{[1]}} \rightarrow g^{[1]}(\tilde{z}^{[1]}) = a^{[1]} \xrightarrow{W^{[2]}, b^{[2]}} \underline{z^{[2]}} \rightarrow \dots$$

$$\boxed{X^{[2]}} \rightarrow \underline{z^{[2]}} \xrightarrow[\text{BN}]{\beta^{[2]}, \gamma^{[2]}} \underline{\tilde{z}^{[2]}} \rightarrow \dots$$

$$X^{[3]} \rightarrow \dots$$

Parameters: $W^{[L]}, \cancel{b^{[L]}}, \beta^{[L]}, \gamma^{[L]}$

\uparrow $(n^{[L]}, 1)$ \uparrow $(n^{[L]}, 1)$ \uparrow $(n^{[L]}, 1)$

\uparrow $z^{[L]}_{(n^{[L]}, 1)}$

$$\rightarrow \underline{z^{[L]}} = W^{[L]} a^{[L-1]} + \cancel{b^{[L]}}$$

\uparrow

$$z^{[L]} = W^{[L]} a^{[L-1]}$$

$$z^{[L]}_{\text{norm}}$$

$$\rightarrow \tilde{z}^{[L]} = \gamma^{[L]} z^{[L]}_{\text{norm}} + \boxed{\beta^{[L]}}$$

Implementing gradient descent

for $t = 1 \dots \text{num Mini Batches}$

Compute forward pass on $X^{\{t\}}$.

In each hidden layer, use BN to replace $\underline{z}^{\{t\}}$ with $\underline{\hat{z}}^{\{t\}}$.

Use backprop to compute $\underline{dw}^{\{t\}}$, ~~$\underline{db}^{\{t\}}$~~ , $\underline{dp}^{\{t\}}$, $\underline{df}^{\{t\}}$

Update params $\left. \begin{aligned} w^{\{t\}} &:= w^{\{t-1\}} - \alpha \underline{dw}^{\{t\}} \\ \beta^{\{t\}} &:= \beta^{\{t-1\}} - \alpha \underline{dp}^{\{t\}} \\ \gamma^{\{t\}} &:= \dots \end{aligned} \right\} \leftarrow$

Works w/ momentum, RMSprop, Adam.

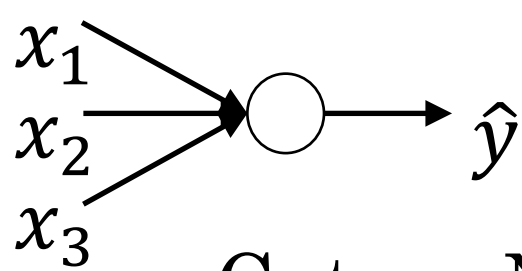


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Batch Normalization

Why does
Batch Norm work?

Learning on shifting input distribution

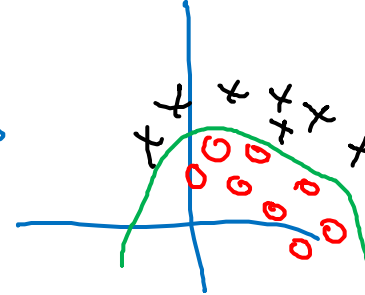
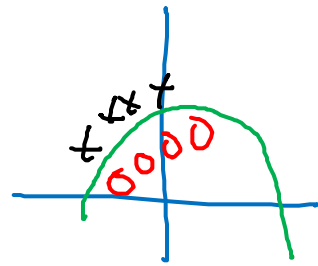


Cat

Non-Cat

$y = 1$ ✓

$y = 0$



$y = 1$ ✓

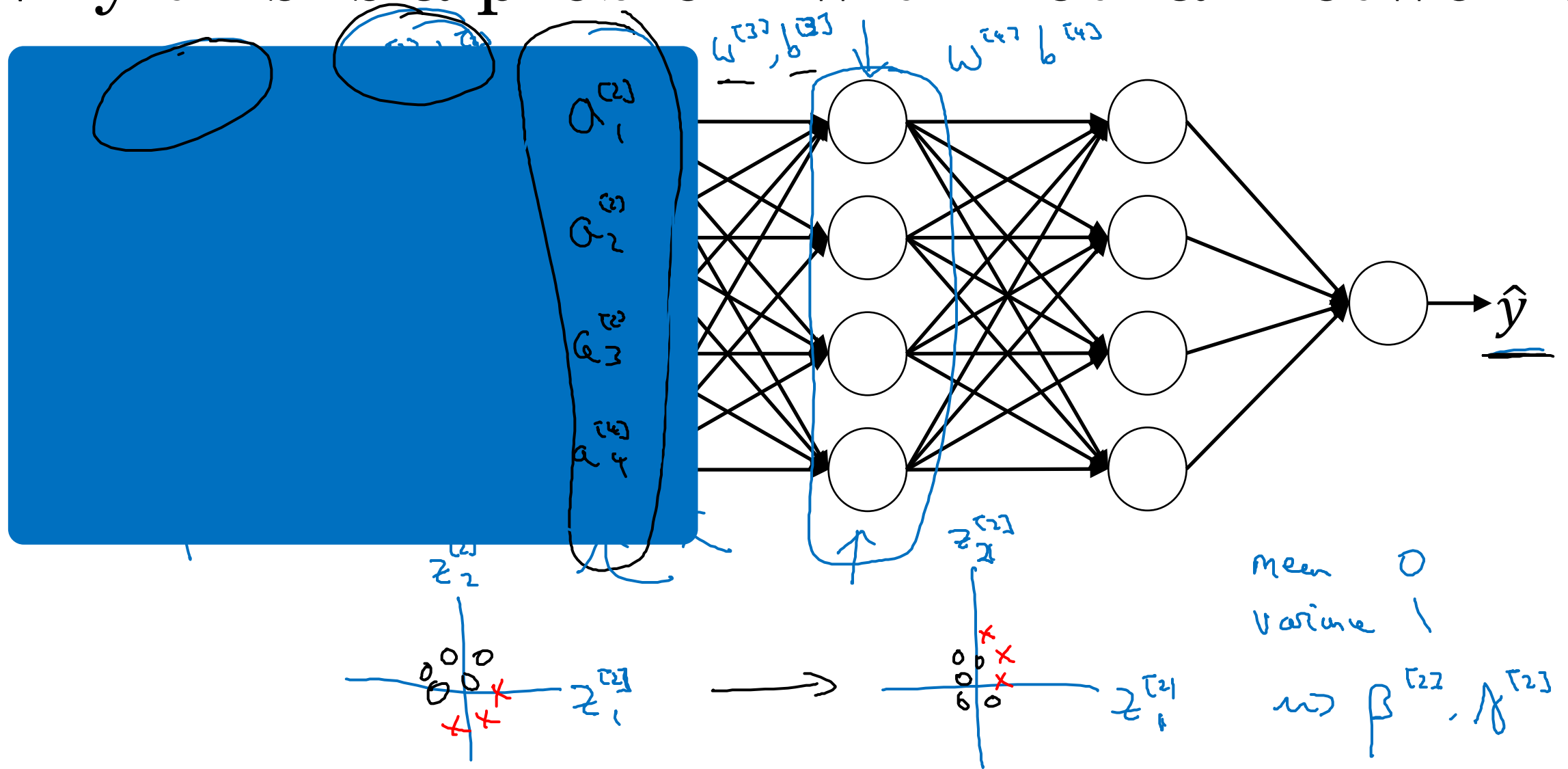
$y = 0$



"Covariate shift"

$\underline{x} \rightarrow y$

Why this is a problem with neural networks?



Batch Norm as regularization

- Each mini-batch is scaled by the mean/variance computed on just that mini-batch.
- This adds some noise to the values $z^{[l]}$ within that minibatch. So similar to dropout, it adds some noise to each hidden layer's activations.
- This has a slight regularization effect.

mini-batch : 64 \longrightarrow 512



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Multi-class classification

Softmax regression

Recognizing cats, dogs, and baby chicks



3



1



2



0



3



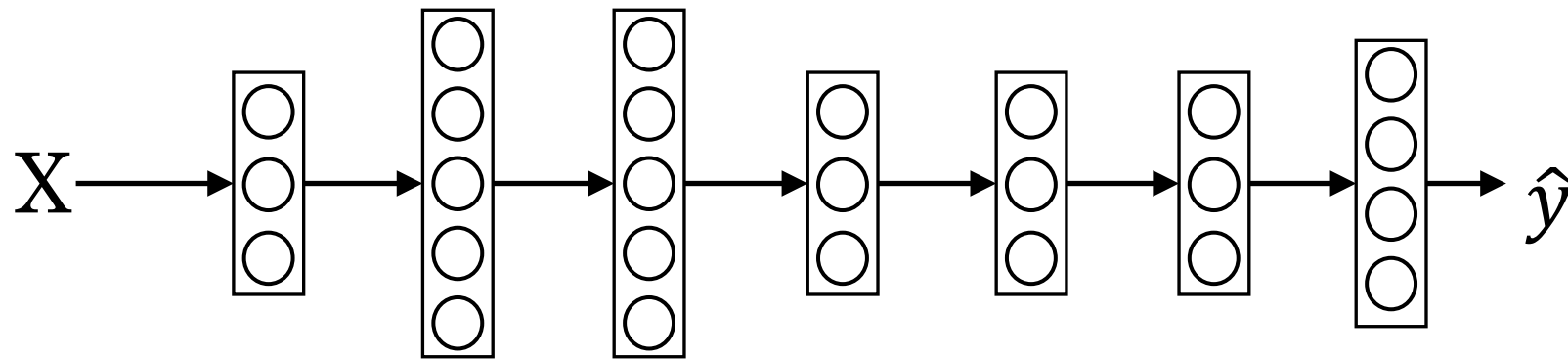
2



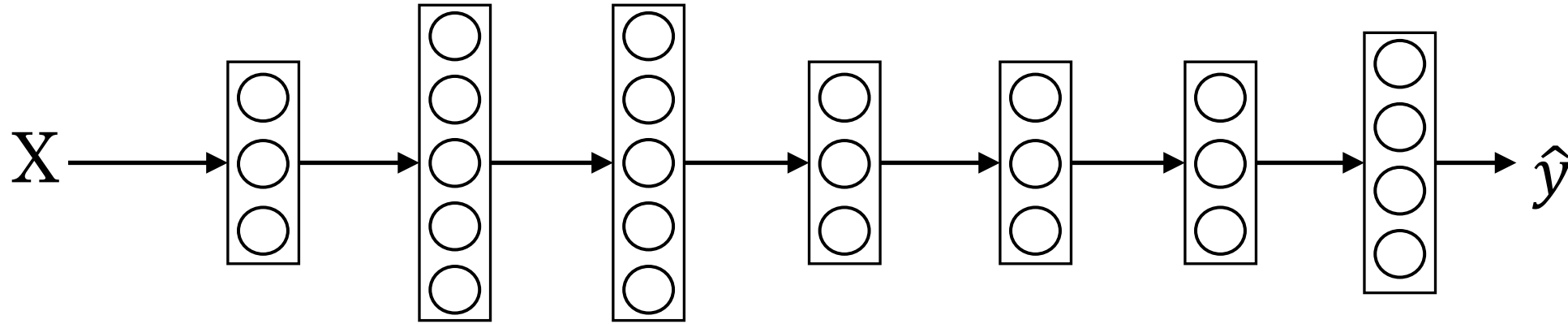
0



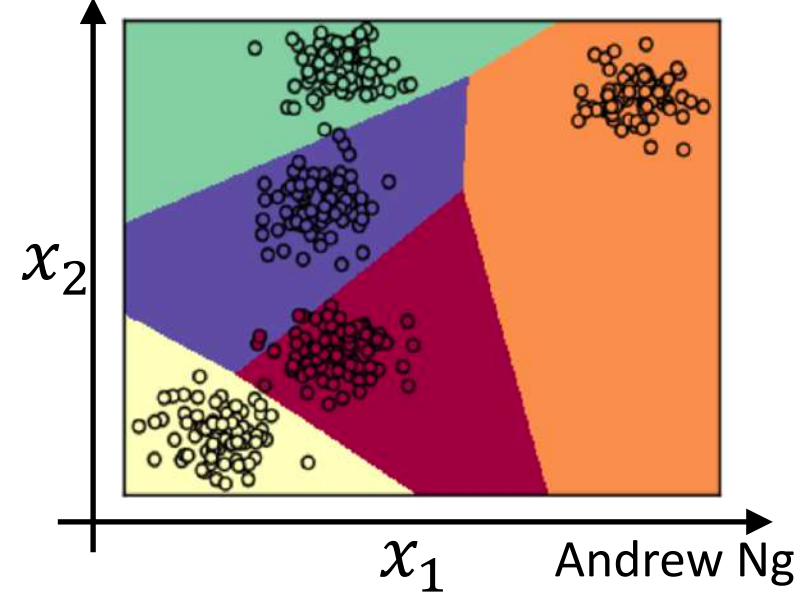
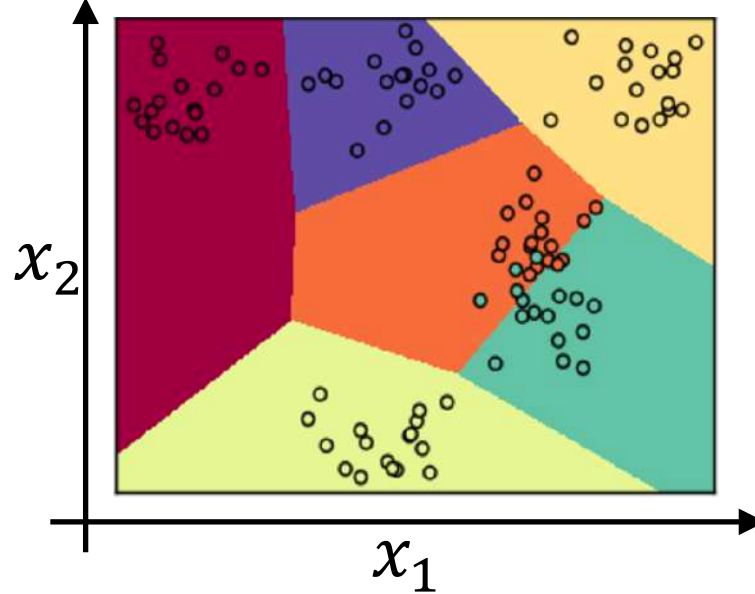
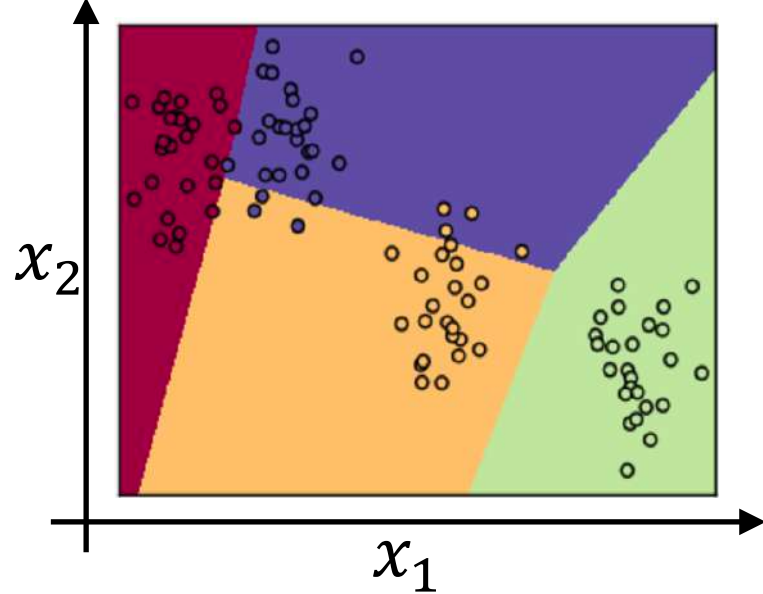
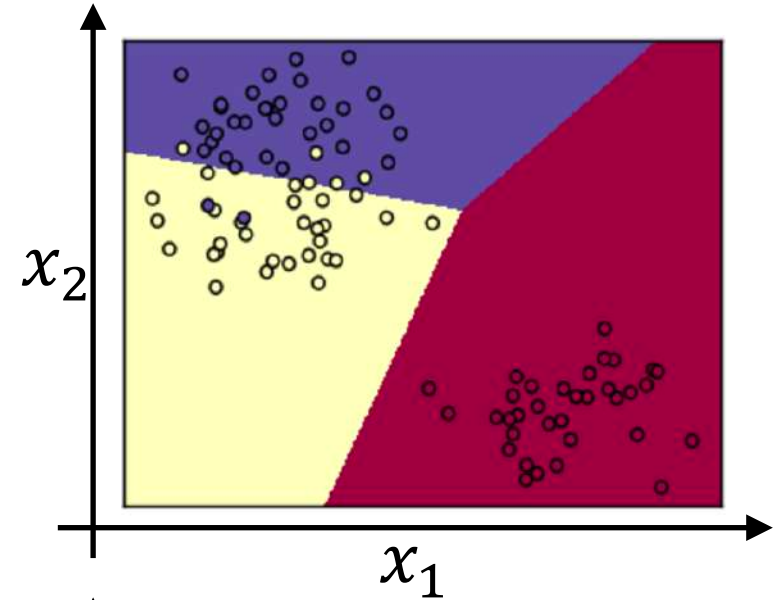
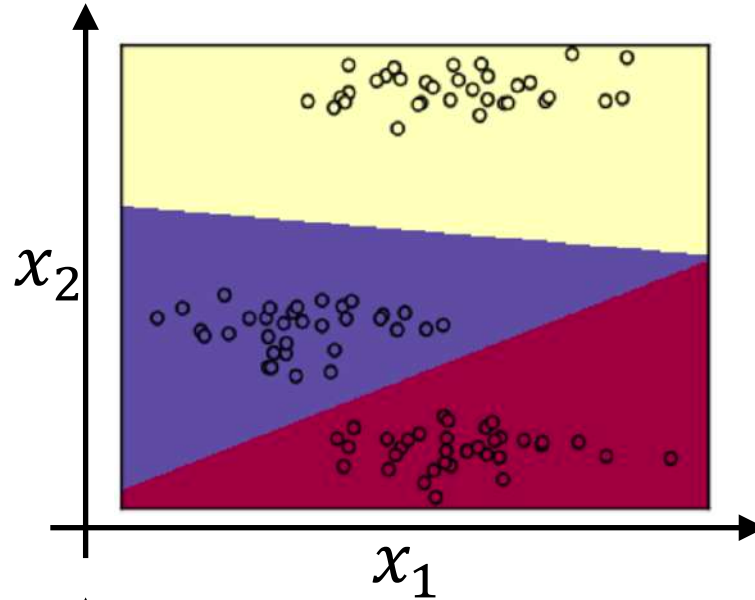
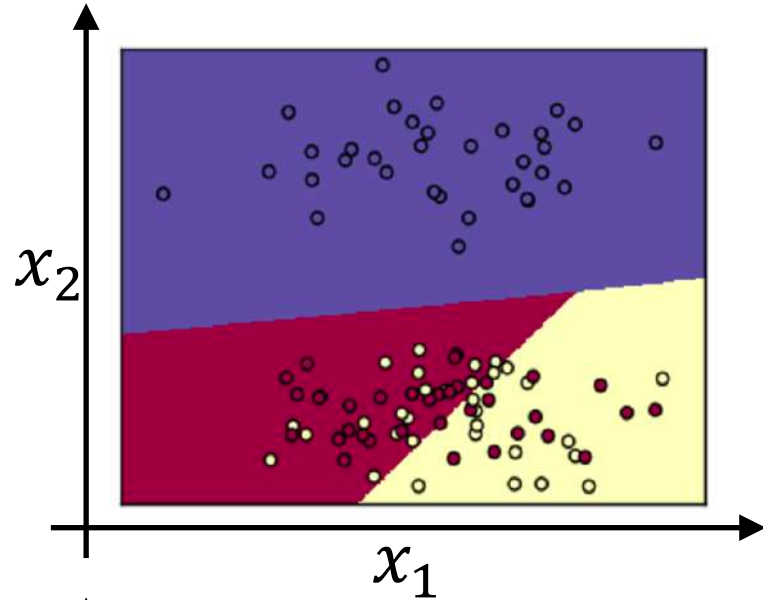
1



Softmax layer



Softmax examples





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Programming Frameworks

Deep Learning frameworks

Deep learning frameworks

- Caffe/Caffe2
- CNTK
- DL4J
- Keras
- Lasagne
- mxnet
- PaddlePaddle
- TensorFlow
- Theano
- Torch

Choosing deep learning frameworks

- Ease of programming (development and deployment)
- Running speed
- - Truly open (open source with good governance)



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Programming Frameworks

TensorFlow

Motivating problem

$$\begin{aligned} J(w) &= \boxed{w^2 - 10w + 25} \\ &\quad \swarrow \\ &\quad (w-5)^2 \\ &\quad w=5 \end{aligned}$$

$$\begin{aligned} J(w, b) \\ \uparrow \quad \uparrow \end{aligned}$$

Code example

```
import numpy as np
import tensorflow as tf
```

```
coefficients = np.array([[1], [-20], [25]])
```

```
w = tf.Variable([0], dtype=tf.float32)
```

```
x = tf.placeholder(tf.float32, [3, 1])
```

```
cost = x[0][0]*w**2 + x[1][0]*w + x[2][0] # (w-5)**2
```

```
train = tf.train.GradientDescentOptimizer(0.01).minimize(cost)
```

```
init = tf.global_variables_initializer()
```

```
session = tf.Session()
```

```
session.run(init)
```

```
print(session.run(w))
```

```
with tf.Session() as session:
```

```
    session.run(init)
```

```
    print(session.run(w))
```

```
for i in range(1000):
```

```
    session.run(train, feed_dict={x: coefficients})
```

```
print(session.run(w))
```

