Neural Network Architecture and Practicalities

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Lecture 07.2 (v2.1.0)

Questions

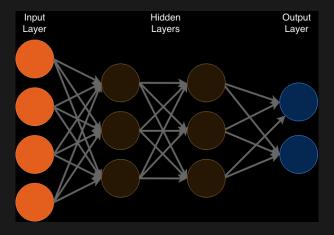
- ▶ What are the most important types of neural net?
- ► What role does architecture have?

Some types of neural network

- ► Feed-forward
- Convolutional
- Recurrent
- Recursive
- ► Auto-encoders
- ▶ ...

Feed forward neural network

▶ This is the Neural Network that you know. It is acyclic.



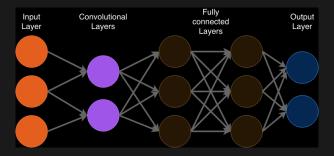
Feed forward neural network

- The feed forward neural network is a universal approximator
- It can therefore be used as a **component** of a NN to compute any function $\mathbf{y} = f(\mathbf{x})$
- ▶ This can include:
 - ► Likelihoods, so making probabilistic predictions
 - Derivatives, (which are evaluated in the feed-forward step!)
 - ► And anything else we can imagine.
- ► Learning *f* can be complex, though many papers provide their network.
- Although all functions are approximable, not all behave nicely.
 - ► For example, densities seem hard to approximate whilst cumulative distribution functions behave better¹.

¹Chilinski and Silva Neural Likelihoods via Cumulative Distribution Functions

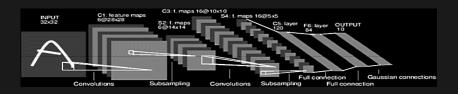
Convolutional neural network

► This is a feed-forward network that has carefully designed layers for constructing **known features**, such as local averaging.



- Choosing CNN architecture is choosing a model
- ► It should reflect known structure, e.g. locality, exchangeability, etc

Convolutional neural network

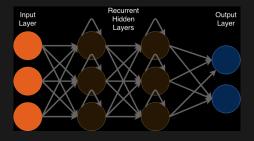


- ► CNNs are a core part of image processing²
- ► They scan an image, constructing **features**
- ▶ Different convolutions can create different features, including:
 - Larger objects
 - Edges
 - ► Presence/absence of either via max-pooling

²Albawi, Mohammed and Al-Zawi Understanding of a convolutional neural etwork

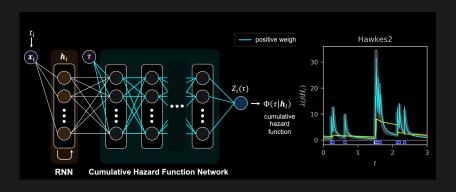
Recurrent Neural Network

► This is a network containing cycles, which allows for "memory" and potentially chaotic behavior.



► Training is hard; uses a special algorithm: "causal recursive backpropagation" which mitigates the disconnect between error and weights in standard algorithms...

Recurrent Neural Network for Point Processes



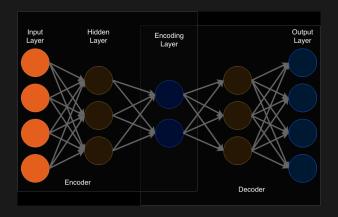
- ► An RNN acts as a "memory" for an arbitrary history³
- A CNN acts as a universal approximator to the CDF
- This is translated into the Likelihood of the data by back-propagation differentiation

³Omi, Ueda and Aihara Fully Neural Network based Model for General emporal Point Processes

Recurrent Neural Network

- Recursive Neural Networks also exist, these allow cycles to previous layers...
- Alphago was an RNN. Alphago zero is better and used a "two-headed" architecture:
 - ► A value network that attributes values to board positions
 - A policy network that links board positions to actions that realise them
 - It is essentially making a giant decision tree, which is pruned to a manageable set by assigning values to states without seeing them through to outcomes.
- ► This is all beyond the scope of the course, but you might wish to examine how these work

Auto encoders



- Auto encoders provide a low-dimensional representation of the data
- They consist of separable parts, the encoder and the decoder
- They can be used for de-noising
- ► They are particularly useful when data are limited

Summary

- ► Neural Networks are possibly the most important development in Al.
- ► They provide universal approximation, allowing non-parametric approaches to wide problem sets
- ▶ Network design is critical, and still very much an art
- ► If you understand the building blocks just a little, you can access others' networks and potentially tweak them

Implementing Neural Networks

- ▶ Implementations are best though of in two classes.
- ► Simple networks have a restricted architecture and can be deployed "out of the box" as a Machine Learning tool.
 - Examples include sklearn.linear_model.Perceptron, R's neuralnet packages, etc
 - ▶ Often either shallow or very simple hidden layer structure
- ▶ Deep networks require a complex specification of architecture and significant computational optimisation, so are very large (and mercifully, open source) endeavours
 - ► This is the focus here.

Deep NN Implementations

- ► There are two main libraries for deep neural networks:
- ► TensorFlow, developed by Google Brain.
 - Well documented
 - Easier to use
 - Industry standard
 - ► Tensorboard visualisation is useful
- ► **PyTorch**, developed by Facebook.
 - ► Newer, less support
 - Dynamical coding paradigm: graph can remodel in the light of the data
 - Debugging is easier? As the code is compiled at runtime, like native python

Using implementations

- ► Tensorflow is a low-level language. You can interact with it through abstraction layers which allows very simple implementations.
 - Keras is very widely used and makes accessing TensorFlow very easy.
 - ▶ PyTorch is already conceptually a "high level" implementation.
- Keras can use various backends (implementations):
 - ► TensorFlow
 - ► MXNet
 - ► Theano is a pure python library for a wide class of array computation, not just Neural Networks. It was forked into Aesara...
 - ► Microsoft Cognitive Toolkit, but this is no longer in active development.
- ► See Tensorflow or keras?

Practical advice

- ► Explore recommendations. e.g. Practical Advice for Building Deep Neural Networks:
- ► As a starting point:
 - ▶ Use the "adam" optimizer
 - ► Use a ReLU activation function
 - Remember not to use an activation function for the output layer (except for classification, when use a sigmoid)
 - ► Add bias to every layer (shouldn't have to worry about this in keras)
 - Whiten (normalize) your input data (we'll see this in the workshop)
- ▶ Don't believe me. Get other opinions, and try things yourself.

Debugging

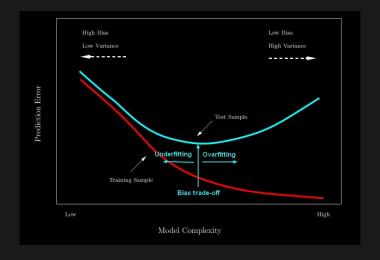
- Check the input data...
- ► For many tasks:
 - ▶ **OVERFIT**. "Accuracy should be essentially 100% or 99.99%". If it isn't, the network isn't flexible enough, or learning correctly.
- ► Change the learning rate
- Decrease mini-batch size
- Remove batch normalization (this exposes NA values)
- Reconsider the architecture
- ▶ PLOT your results! training loss by epoch is a natural plot

Additional notes on learning

- Learning a Neural Network is still non-trivial. Start with this advice⁴
 - Second order methods are often used later in the fitting process, closer to the global optima.
 - Hyperparameters matter. Some optimisers, e.g. Adam, can tune them semi-automatically. Standard ones require manual tuning for e.g. step size.
- ► There is nothing here to prevent **overfitting**!

⁴Bengio 2012 Practical Recommendations for Gradient-Based Training of sep Architectures

Learning rates



- ▶ not specific to neural networks
- But particularly important due to NN flexibility

Hints on overfitting

- Many optimizers include options for these tricks and more:
- ► Penalize large weights:
 - ▶ Ridge (L2) penalisation: $L = L_0 + \lambda \sum_{i,j} |W_{ij}|^2$
 - Lasso (L1) penalisation: $L = L_0 + \lambda \sum_{i,j} |W_{ij}|$
- **▶** Dropout:
 - New hyperparameter p_k for layer k: the dropout rate
 - ► Each learning step, with independently randomly set all outputs from a neuron to 0
- ► Early stopping:
 - retain a test dataset (from the training dataset)
 - evaluate performance on the held-out set
 - stop when this no longer increases

Further reading

- ► Keras and PyTorch
- ► Tensorflow or keras?
- A performance focussed comparison: TensorFlow, PyTorch or MXNet?
- ► Tensorboard
- ► Brilliant.org on Backpropagation
- ► Practical Advice for Building Deep Neural Networks