

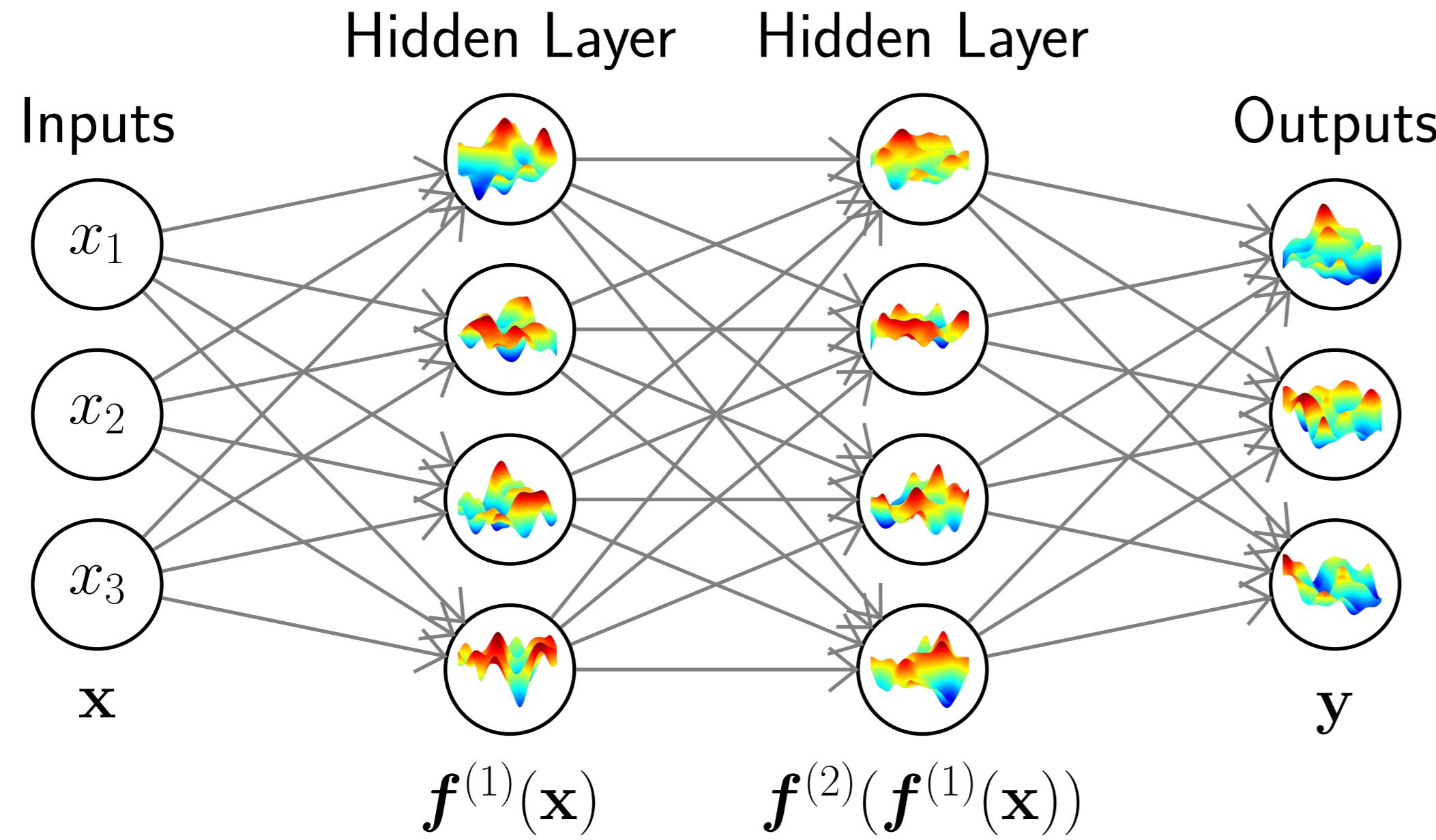
Avoiding Pathologies in Very Deep Networks

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Main Idea

- We compare network architectures by analyzing priors on deep nets.
- We characterize a pathology in standard architectures.
- A simple alternative architecture fixes the problem.

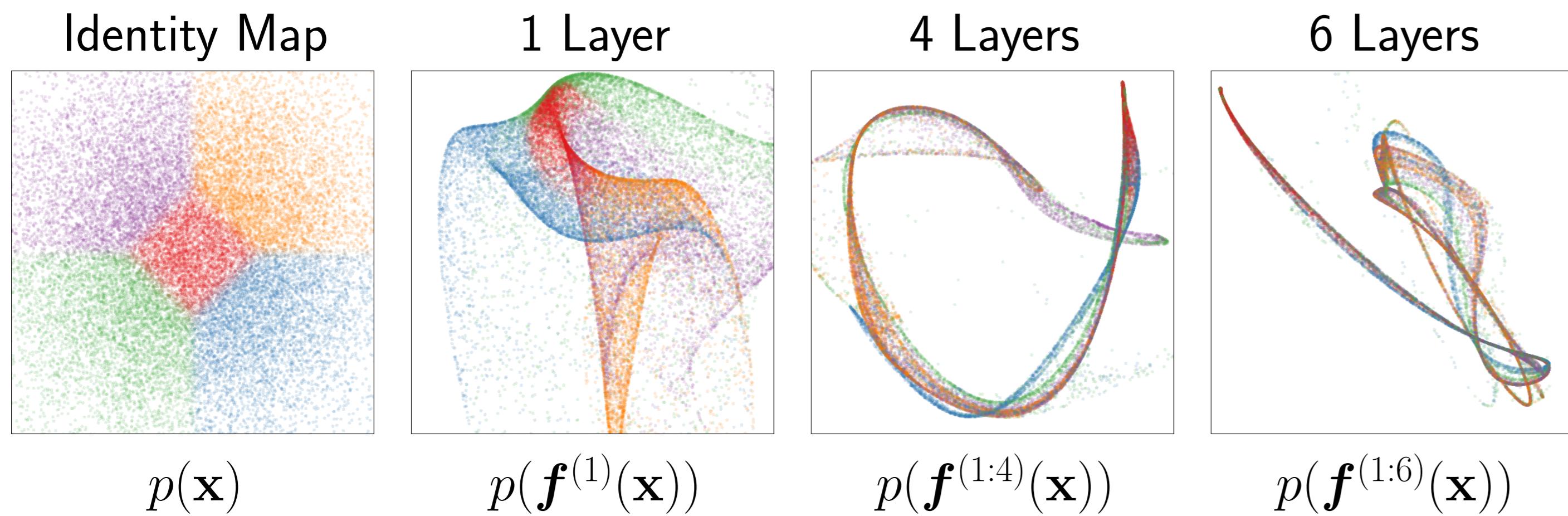
Nonparametric priors on deep neural networks



Deep GPs are compositions of functions, each $f^{(\ell)} \stackrel{\text{ind}}{\sim} \mathcal{GP}(0, k(\mathbf{x}, \mathbf{x}'))$.
 $f^{(1:L)}(\mathbf{x}) = f^{(L)}(f^{(L-1)}(\dots f^{(2)}(f^{(1)}(\mathbf{x})) \dots))$

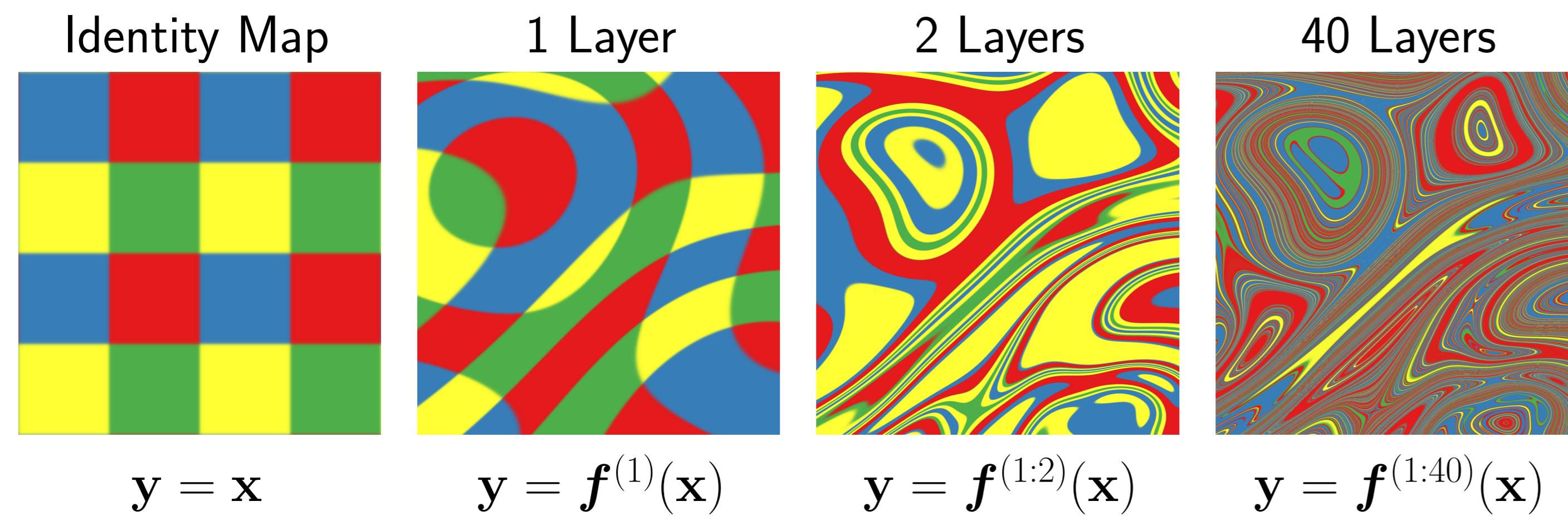
Random deep nets vary in few directions

A density warped by a deep-GP distributed function:



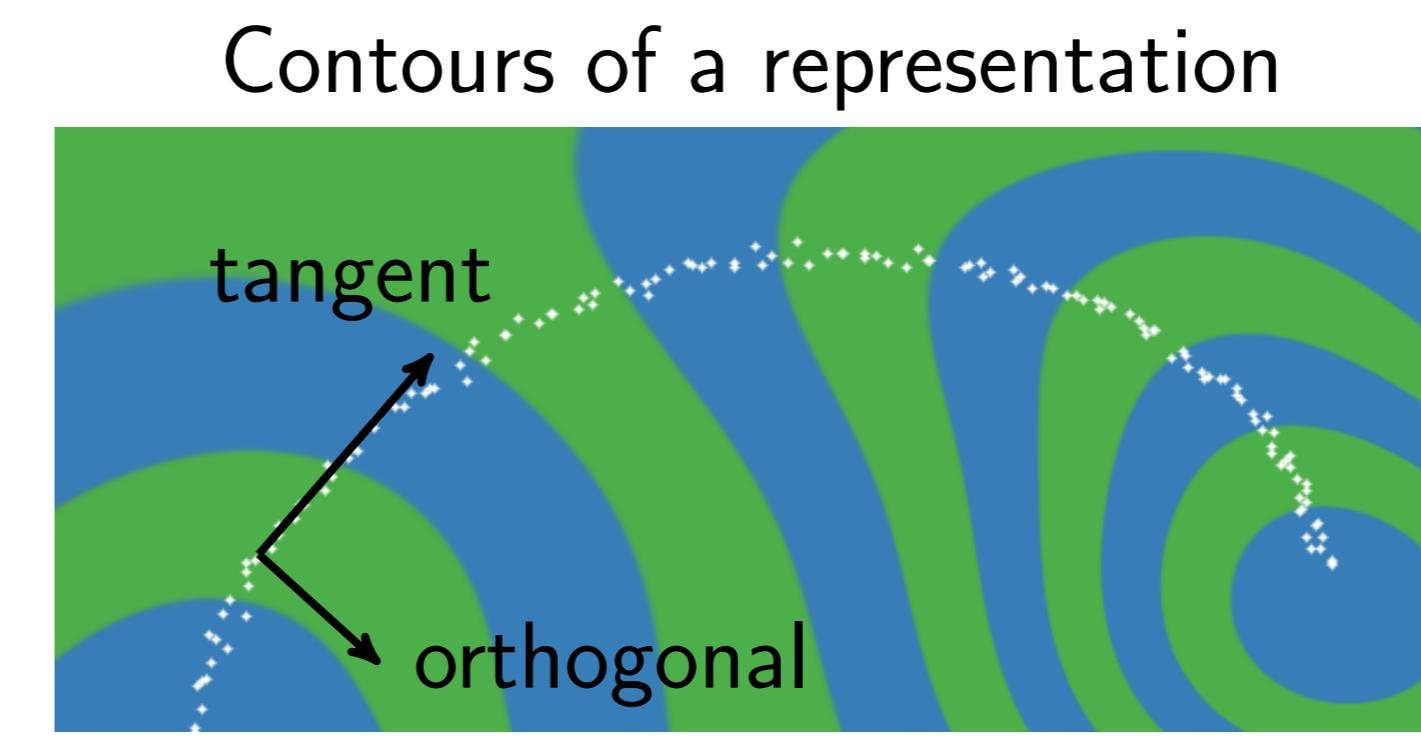
As depth increases, density concentrates along one-dimensional filaments.

Sampled mappings illustrate properties of this prior on functions:



As depth increases, there is usually only one direction we can move \mathbf{x} to change y .

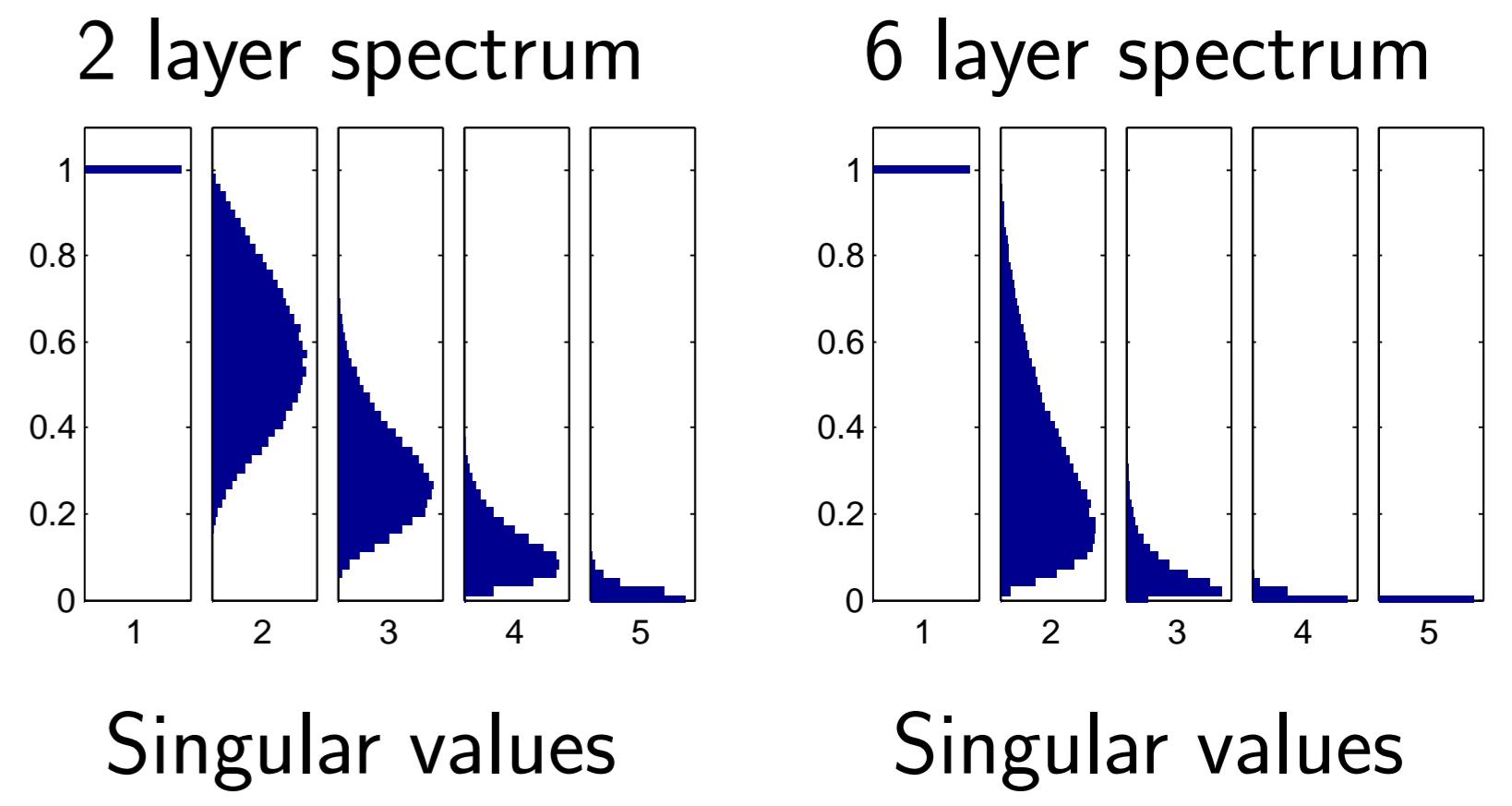
Good representations vary along the data manifold



Representation $\mathbf{y} = f(\mathbf{x})$ must vary in at least as many directions as the number of dimensions of the data manifold.
(Rifai et. al., 2011)

Explaining the pathology

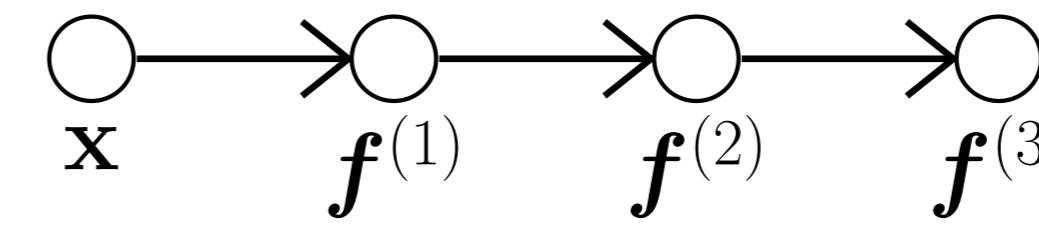
- The Jacobian of a deep GP is a product of independent Gaussian matrices.
- Singular value spectrum shows relative size of derivatives.
- As the net deepens, the derivative in one direction becomes much larger than all the others.



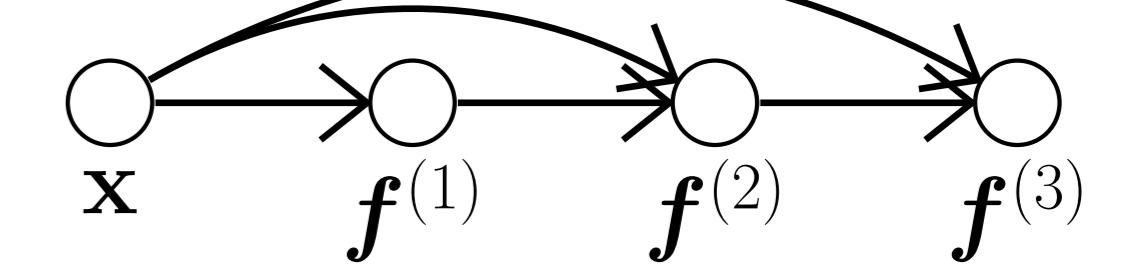
Fixing the pathology

- Following Neal, (1995) we connect the input to every layer:

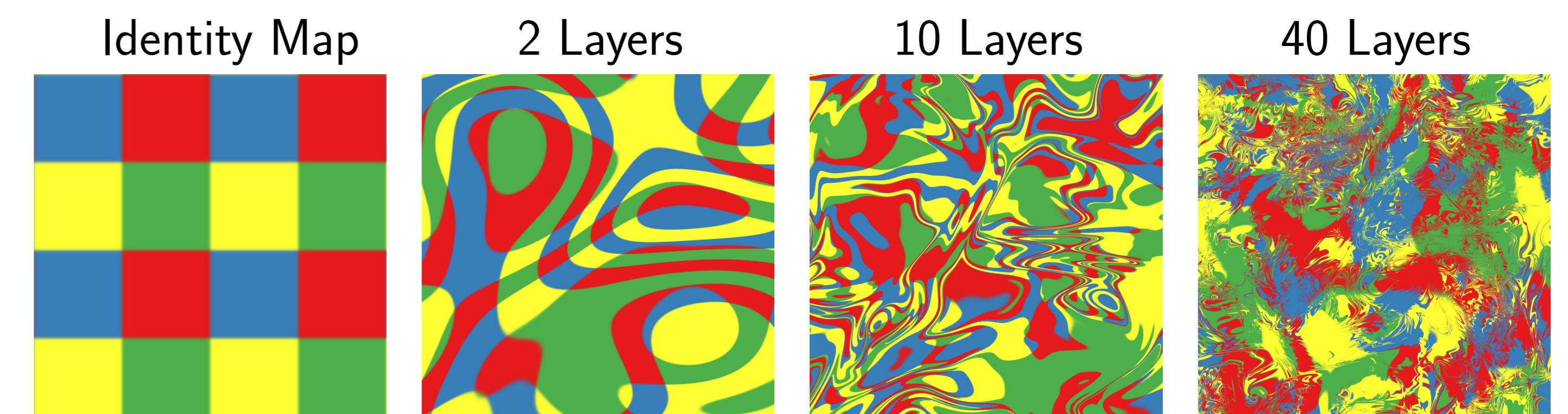
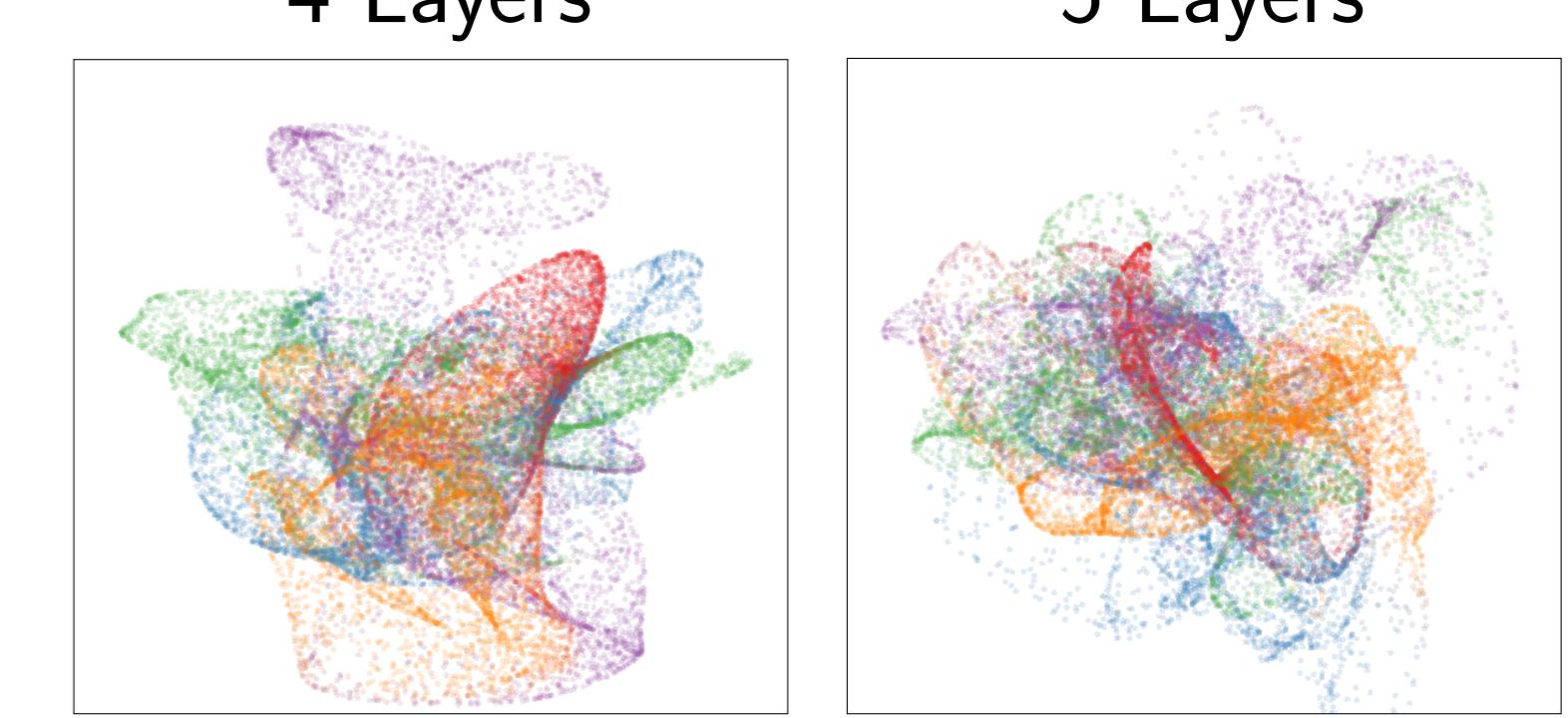
Standard deep net architecture



Input-connected architecture



Pathology is now resolved in deep density models: Density does not concentrate along filaments when the input connects to all layers.



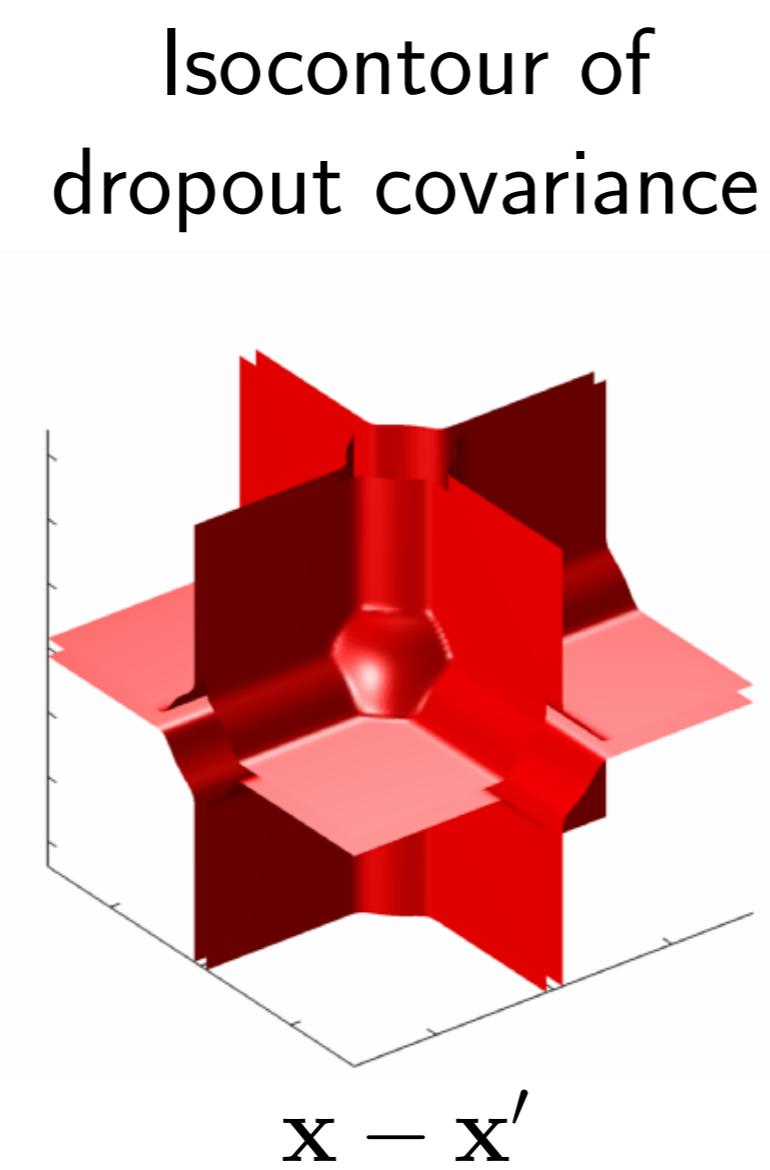
Locally up to D degrees of freedom, at any depth.

Other Results

Dropout in Gaussian processes

- GPs are infinitely-wide shallow nets
- Dropping out features has no effect
- Dropping out inputs gives mixture of GPs
- This mixture has closed-form covariance:

$$\text{Cov}[f(\mathbf{x}'), f(\mathbf{x})] = \frac{1}{2^D} \sum_{\mathbf{R} \in \{0,1\}^D} \prod_{d=1}^D k_d(\mathbf{x}_d, \mathbf{x}'_d)^{r_d}$$



Infinitely deep kernels

- Kernels correspond to feature mappings:

$$k_1(\mathbf{x}, \mathbf{x}') = \mathbf{h}(\mathbf{x})^\top \mathbf{h}(\mathbf{x}')$$

- Can compose feature maps to get deep kernels:
(Cho, 2012)

$$k_2(\mathbf{x}, \mathbf{x}') = \mathbf{h}(\mathbf{h}(\mathbf{x}))^\top \mathbf{h}(\mathbf{h}(\mathbf{x}'))$$

Code at github.com/duvenaud/deep-limits
Paper at arxiv.org/abs/1402.5836

Deep connected kernel

$$k_\infty(\mathbf{x}, \mathbf{x}') = \log(k_\infty(\mathbf{x}, \mathbf{x}')) + 1 + \frac{1}{2} \|\mathbf{x} - \mathbf{x}'\|_2^2$$
