Theoretic Fundamentals of Machine and Deep Learning Neural Tangent Kernel

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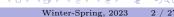






Content

- Lazy regime
- ② GD as PDE
- **3** Convergence rates
- O CNTK
- NTK variations



Introduction: other limiting approaches

Neural Network Gaussian Process (NNGP)

- ullet Explicit connection to Bayesian Neural Nets (BNN) with layer width $\to \infty$
- Output of NN is approximated with Gaussian Process based on second moment of inputs
- No any training (and its dynamic) is included

Mean Field Theory (MFT)

- Higher order GD training dynamics is considered (not only linearization by the first order Taylor)
- No any explicit analytical formulations for the output if the number of layers is more than 2 (only existence theorems)
- No any practical solutions for number of layers more than 2

Introduction: NTK

Neural Tangent Kernel (NTK)

- GD training dynamics is considered
- Only linearization regime: weights during process are not changing much
- Has explicit analytical formulations for the output
- Has practical proof of concept even for CNN, but for small datasets / shallow networks

NTK: the first approach

Main points of the original paper¹:

- Behavior of DNN during GD is described by a related Neural Tangent Kernel (NTK)
- NTK only depends on the depth of the NN architecture, activation function and initialization variance
- Values of DNN outside the training set are described by NTK
- Behavior of wide DNN is close to the theoretical limit

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Jacot, Arthur, et al. "Neural tangent kernel: Convergence and generalization in neural networks." 2018

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Lazy training

$$f(x,\theta) \approx f(x,\theta_0) + \langle \theta - \theta_0, \nabla_{\theta} f(x,\theta_0) \rangle$$

Key property (Lazy training):

- Training loss is decreasing to 0 with minimal deviation of weights from their initialization (linear dynamics)
- In contrast to "Mean-field" regime, where weights evolve according to non-linear dynamics

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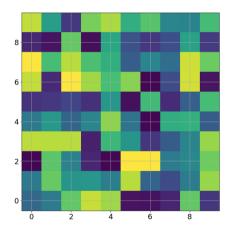


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Lazy regime

Dynamics of NN weights during training:

- $W \in \mathbb{R}^{10 \times 10}$
- Gif source: https://rajatvd.github.io/ images/ntk/wim022_width10.gif



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Definitions

- Training set: $(X,Y) = \{(x_i, y_i)_{i=1}^N\}, x \in \mathbb{R}^d, y \in \{1, \dots, c\}$
- Neural Net $f: \mathbb{R}^d \to \mathbb{R}^c$ (output: logits), parameterized by weights θ : f_{θ}
 - $f(x) = (z_1, \dots, z_c)^T$
- Loss function: $L: \mathbb{R}^c \to \mathbb{R}$
- Weights initialization: i.i.d. Gaussian N(0,1)
- Signal propagation in the layer l: Wx is always multiplied by $\frac{1}{\sqrt{n_{l-1}}}$
 - ► This is not standard parameterization!
 - ▶ In the standard parameterization $\sigma^2 \sim \frac{1}{n_{l-1}}$, but Wx is used without any multiplication factor





GD as a PDE

Consider iterative gradient descent (GD) formulation:

Iterative GD process

$$\theta_{t+1} = \theta_t - \eta \nabla_{\theta_t} L$$

Let's omit the learning rate η and reformulate it as a partial differential equation (PDE) $(\Delta t \to 0, \eta \to 0)$:

PDE

$$\frac{d\theta_t}{dt} = \dot{\theta_t} = -\nabla_{\theta_t} L = -\partial_z L \times \partial_{\theta_t} f$$

Remark. The last equality: the derivative of the composition of two functions by *chain* rule.

A)

Intuition: linear regression

- Regression task: $L = \frac{1}{2} \sum_{i=1}^{N} (f(x_i) y_i)^2$
- Linear model: $f(x) = w^T x$
- Solution to regression task in matrix form: $w = (X^T X)^{-1} X^T Y, X \in \mathbb{R}^{N \times d}, Y \in \mathbb{R}^N$
 - Just by solving $\partial_w L = 0$

Suppose that we are solving this task by GD (as PDE):

• Dynamics of f:

$$\dot{f_t} = (\partial_{w_t} f_t)^T \times \dot{w_t} = (\partial_{w_t} f_t)^T \times (-\partial_{f_t} L \times \partial_{w_t} f_t) = -\sum_{i=1}^N (\partial_{w_t} f_t)^T \times (f_t - y) \times \partial_{w_t} f_t$$

▶ For linear regression in matrix form: $\dot{f}_t = -XX^T(f_t - Y)$

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Intuition: Regression and Constant Kernel

- Regression task: $L = \frac{1}{2} \sum_{i=1}^{N} (f(\theta_t, x_i) y_i)^2$
- Empirical kernel: $\Theta_t(x_i, x_j) = \nabla_{\theta} f(\theta_t, x_i)^T \nabla_{\theta} f(\theta_t, x_j)$
- Dynamics of $f: \dot{f}_t(x) = -\Theta_t(x, X)(f_t(X) Y)$ (*)
- Let us assume that the kernel is constant w.r.t. time: $\Theta_t(x_i, x_j) = \Theta_0(x_i, x_j)$
- Then $\dot{f}_t(X) = -\Theta_0(X, X)(f_t(X) Y),$
 - Solving the simple ODE $\dot{f} = c_1 f + c_2$ gives us $f_t(X) = f_0(X) (I e^{-\Theta_0(X,X)t})(f_0(X) Y),$
 - Substituting $f_t(X)$ in (*) leads to the dynamics solution $\dot{f}_t(x) = -\Theta_0(x, X)e^{-\Theta_0(X, X)t}(f_0(X) Y)$
- And finally, solving another simple ODE $\dot{f} = c_3 e^{c_4 t}$, gives us $f_t(x) = f_0(x) \Theta_0(x, X) \Theta_0^{-1}(X, X) (I e^{-\Theta_0(X, X)t}) (f_0(X) Y)$,
- And if $f_0(X) = 0$, then $\lim_{t \to \infty} f_t(x) = \Theta_0(x, X)\Theta_0^{-1}(X, X)Y$
- But what about non-constant kernel for different t?

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Reproducing Kernel Hilbert Space (RKHS)

$RKHS^2$

 $f,g \in RKHS$, ||f-g|| is small $\Leftrightarrow |f(x)-g(x)|$ is small for all x.

Representer Theorem³

- If a positive-definite real-valued kernel $k: X \times X \to \mathbb{R}$,
- If $f^* = \arg\min_{f \in RKHS} H_k \left[\frac{1}{N} \sum_{i=1}^N L(x_i, y_i, f(x_i)) \right]$
- Then $f^*(\cdot) = \sum_{i=1}^N \alpha_i k(\cdot, x_i)$



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²Reproducing Kernel Hilbert Space

³Representer Theorem

NTK: RKHS Solution

By Representer Theorem if
$$f^* = \arg\min_{f \in RKHS \ H_k} \left[\frac{1}{N} \sum_{i=1}^{N} L(x_i, y_i, f(x_i)) \right] \Rightarrow f^*(\cdot) = \sum_{i=1}^{N} \alpha_i k(\cdot, x_i)$$

- Then for MSE loss in matrix form we have $L = ||Y \Theta\alpha||^2 \to \min_{\alpha}$, where $\Theta_{ij} = k(x_i, x_j) \Rightarrow \alpha = \Theta^{-1}Y$
- And the solution is $f^*(x) = k(x, X)\Theta^{-1}Y$

In our case $L(\theta_t) = \frac{1}{2} \sum_{i=1}^{N} (\langle \phi(x_i), \theta_t - \theta_0 \rangle - y_i)^2$

- It means that we have the linearization of f with kernel $k(x, x') = \langle \phi(x), \phi(x') \rangle$, where $\phi(x) = \nabla_{\theta} f(\theta_0, x)$
- Note that for RKHS: $f(x) = \langle f(\cdot), k(\cdot, x) \rangle$ and $k(\cdot, x) = \phi(x)$
- $k(\cdot, \cdot)$ is positive-definite: $z^T \left[\nabla_{\theta} f^T \nabla_{\theta} f \right] z = (\nabla_{\theta} f z)^T (\nabla_{\theta} f z) = \|\nabla_{\theta} f z\|^2 \ge 0$

Result:
$$f^*(x) = k(x, X)\Theta^{-1}Y = \nabla_{\theta} f(\theta_0, x)^T \nabla_{\theta} f(\theta_0, X)\Theta^{-1}Y$$

• where $\Theta = k(X, X) = \left[\nabla_{\theta} f(\theta_0, x_i)^T \nabla_{\theta} f(\theta_0, x_j) \right]_{i,j=1}^N$

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NTK: Results from original paper

- Definition: $\Theta_t : \mathbb{R}^d \times \mathbb{R}^d \to \mathbb{R}^c \times \mathbb{R}^c$, $\Theta_t(x, x') = \mathbb{E}_{\theta_t}[\partial_{\theta_t} f(x) \partial_{\theta_t} f(x')]$
 - It is essentially the same as $\Theta_t(x, x') = \nabla_{\theta_t} f(x)^T \nabla_{\theta_t} f(x')$
 - ▶ **NB**: This is not a Hessian Matrix! Hessian $H = \left(\frac{\partial^2 f}{\partial \theta_i \partial \theta_j}\right)_{i,j=1}^n$, where $\theta \in \mathbb{R}^n$

Theorem 1

When the width of NN layers tends to infinity $n_l \to \infty$, then $\Theta_0 \to \Theta_{\infty}$, and this Θ_{∞} depends only on:

- NN depth
- Non-linearity σ
- Variance at the initialization of θ

Theorem 2

 $\forall t > 0$ when the width of NN layers tends to infinity $n_l \to \infty$, then $\Theta_t \to \Theta_0$

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NTK: kernel for MLP

- Let the MLP has L layers, β is the scaling parameter for the bias
- Then we can compute by iterative procedure for $l=1,\ldots,L-1$:

$$\begin{split} & \Sigma^{(1)}(x,x') = \frac{1}{d}x^Tx' + \beta^2 \\ & \Sigma^{(l+1)}(x,x') = \mathbb{E}_{f \sim N(0,\Sigma^{(l)})}[\sigma(f(x))\sigma(f(x'))] + \beta^2 \\ & \dot{\Sigma}^{(l+1)}(x,x') = \mathbb{E}_{f \sim N(0,\Sigma^{(l)})}[\dot{\sigma}(f(x))\dot{\sigma}(f(x'))] \\ & \Theta^{(1)}_{\infty}(x,x') = \Sigma^{(1)}(x,x') \\ & \Theta^{(l+1)}_{\infty}(x,x') = \Theta^{(l)}_{\infty}(x,x')\dot{\Sigma}^{(l+1)}(x,x') + \Sigma^{(l+1)}(x,x') \end{split}$$

• And the final NTK is $\Theta_{\infty} = \Theta_{\infty}^{(L)}$

Remark1: Variation during training of individual activations in the hidden layers shrinks as their width grows.

Remark2: Overall variation of activations is significant, which allows the parameters of the lower layers to learn.

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NTK: finite case⁴

- Let's move from limit theorems to more practical estimations based on finite layer width n_l and depth L $(m = \min_{1 \le l \le L} n_l)$
- Also let's use ReLU as the activation function: $\sigma(z) = \max(0, z)$

Theorem (Initialization)

Fix $\epsilon > 0$ and $\delta \in (0,1)$. Suppose that $m \geq \Omega(\frac{L^{14}}{\epsilon^4} \log \frac{L}{\delta})$. Then for any inputs $x, x' \in \mathbb{R}^d$ such as $||x|| \leq 1$, $||x'|| \leq 1$, with probability at least $1 - \delta$ we have:

$$\left|\left\langle \partial_{\theta} f(\theta_0, x), \partial_{\theta} f(\theta_0, x') \right\rangle - \Theta_{\infty}(x, x')\right| \le \epsilon$$

Note: Error of approximation $\epsilon \sim m^{-\frac{1}{4}}$.

⁴Arora, Sanjeev, et al. "On exact computation with an infinitely wide neural net." 2019

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NTK: finite case⁵ (cont)

- Let's introduce some small positive multiplier s > 0 so as the initial output f is near 0: $f_{nn}(\theta, x) = sf(\theta, x)$
- Limit of output w.r.t. time: $f_{nn}(x) = \lim_{t\to\infty} f_{nn}(\theta_t, x)$
- NTK prediction: $f_{ntk}(x) = k(x, X)^T \Theta_{\infty}^{-1} Y$
- Denote $\lambda_0 = \lambda_{min}(\Theta_{\infty})$

Theorem (Training)

Fix $\epsilon > 0$ and $\delta \in (0,1)$ so as $\frac{1}{s} = poly(\frac{1}{\epsilon}, \log \frac{N}{\delta})$ and $m \ge poly(\frac{1}{s}, L, \frac{1}{\lambda_0}, N, \log \frac{1}{\delta})$. Then for any input $x \in \mathbb{R}^d$ such as $||x|| \le 1$, with probability at least $1 - \delta$ we have:

$$|f_{nn}(x) - f_{ntk}(x)| \le \epsilon$$

Note: Error of approximation $\epsilon \sim poly(\frac{1}{m})$.

⁵Arora, Sanjeev, et al. "On exact computation with an infinitely wide neural net." 2019 - (2)

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$CNTK^6$

- Let input image of size $P \times Q$
- $C^{(l)}$ the number of channels on layer l,
- Convolutional filters are of size $q \times q$
- c_{σ} the inverse variance of $\sigma(x)$

Remark. The theory allows to have the Global Average Pooling (GAP) layer at the end, but not MaxPooling layers.

Time complexity is $O(N^2P^2Q^2L)$.

CNTK formula. We let x, x' be two input images.

• For $\alpha = 1, ..., C^{(0)}, (i, j, i', j') \in [P] \times [Q] \times [P] \times [Q]$, define

$$\boldsymbol{K}_{(\alpha)}^{(0)}(\boldsymbol{x},\boldsymbol{x}') = \boldsymbol{x}_{(\alpha)} \otimes \boldsymbol{x}_{(\alpha)}' \text{ and } \left[\boldsymbol{\Sigma}^{(0)}(\boldsymbol{x},\boldsymbol{x}')\right]_{ij,i'j'} = \sum_{\alpha=1}^{C^{(0)}} \operatorname{tr}\left(\left[\boldsymbol{K}_{(\alpha)}^{(0)}(\boldsymbol{x},\boldsymbol{x}')\right]_{\mathcal{D}_{ij,i'j'}}\right).$$

• For $h \in [L]$,

- For $(i, j, i', j') \in [P] \times [Q] \times [P] \times [Q]$, define

$$\mathbf{A}_{ij,i'j'}^{(h)}(\boldsymbol{x},\boldsymbol{x}') = \begin{pmatrix} \left[\mathbf{\Sigma}^{(h-1)}(\boldsymbol{x},\boldsymbol{x})\right]_{ij,ij} & \left[\mathbf{\Sigma}^{(h-1)}(\boldsymbol{x},\boldsymbol{x}')\right]_{ij,i'j'} \\ \left[\mathbf{\Sigma}^{(h-1)}(\boldsymbol{x}',\boldsymbol{x})\right]_{i'j',ij} & \left[\mathbf{\Sigma}^{(h-1)}(\boldsymbol{x}',\boldsymbol{x}')\right]_{i'j',i'j'} \end{pmatrix} \in \mathbb{R}^{2\times 2}.$$

- Define $\mathbf{K}^{(h)}(\mathbf{x}, \mathbf{x}'), \dot{\mathbf{K}}^{(h)}(\mathbf{x}, \mathbf{x}') \in \mathbb{R}^{P \times Q \times P \times Q}$: for $(i, j, i', j') \in [P] \times [Q] \times [P] \times [Q]$,

$$\begin{bmatrix} \boldsymbol{K}^{(h)}(\boldsymbol{x}, \boldsymbol{x}') \end{bmatrix}_{ij,i'j'} = \frac{c_{\sigma}}{q^2} \cdot \underset{(\boldsymbol{u}, \boldsymbol{v}) \sim \mathcal{N}\left(\mathbf{0}, \boldsymbol{\Lambda}^{(h)}_{ij,i'j'}(\boldsymbol{x}, \boldsymbol{x}')\right)}{\mathbb{E}} \begin{bmatrix} \sigma\left(\boldsymbol{u}\right) \dot{\sigma}\left(\boldsymbol{v}\right) \end{bmatrix},$$

$$\begin{bmatrix} \dot{\boldsymbol{K}}^{(h)}(\boldsymbol{x}, \boldsymbol{x}') \end{bmatrix} = \frac{c_{\sigma}}{q^2} \cdot \underset{\mathbb{E}}{\mathbb{E}} \begin{bmatrix} \dot{\sigma}\left(\boldsymbol{u}\right) \dot{\sigma}\left(\boldsymbol{v}\right) \end{bmatrix},$$

$$\left[\dot{\boldsymbol{K}}^{(h)}(\boldsymbol{x},\boldsymbol{x}')\right]_{ij,i'j'} = \frac{c_{\sigma}}{q^{2}} \cdot \underset{(u,v) \sim \mathcal{N}\left(\mathbf{0},\boldsymbol{\Lambda}_{ij,i'j'}^{(h)}(\boldsymbol{x},\boldsymbol{x}')\right)}{\mathbb{E}}\left[\dot{\sigma}\left(u\right)\dot{\sigma}\left(v\right)\right].$$

- Define $\Sigma^{(h)}(x, x') \in \mathbb{R}^{P \times Q \times P \times Q}$: for $(i, j, i', j') \in [P] \times [Q] \times [P] \times [Q]$,

$$\left[\mathbf{\Sigma}^{(h)}(oldsymbol{x},oldsymbol{x}')
ight]_{ij,i'j'} = \mathrm{tr} \left(\left[oldsymbol{K}^{(h)}(oldsymbol{x},oldsymbol{x}')
ight]_{D_{ij,i'j'}}
ight).$$

- 1. First, we define $\Theta^{(0)}(x,x') = \Sigma^{(0)}(x,x')$. 2. For $h=1,\ldots,L-1$ and $(i,j,i',j') \in [P] \times [Q] \times [P] \times [Q]$, we define

$$\left[\boldsymbol{\Theta}^{(h)}(\boldsymbol{x},\boldsymbol{x}')\right]_{ij,i'j'} = \operatorname{tr}\left(\left[\dot{\boldsymbol{K}}^{(h)}(\boldsymbol{x},\boldsymbol{x}') \odot \boldsymbol{\Theta}^{(h-1)}(\boldsymbol{x},\boldsymbol{x}') + \boldsymbol{K}^{(h)}(\boldsymbol{x},\boldsymbol{x}')\right]_{D_{ij,i'j'}}\right).$$

- 3. For h=L , we define $\Theta^{(L)}(x,x')=\dot{K}^{(L)}(x,x')\odot\Theta^{(L-1)}(x,x')+K^{(L)}(x,x')$.
- The final CNTK value is defined as tr (Θ^(L)(x, x')).

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⁶Arora, Sanjeev, et al. "On exact computation with an infinitely wide neural nets" 2019

CNTK: results

- Still 5-6% performance gap between the best CNTK and the best CNN
- For some depth values, CNTK provides better results than CNN

Depth	CNN-V	CNTK-V	CNTK-V-2K	CNN-GAP	CNTK-GAP	CNTK-GAP-2K
3	59.97%	64.47%	40.94%	63.81%	70.47%	49.71%
4	60.20%	65.52%	42.54%	80.93%	75.93%	51.06%
6	64.11%	66.03%	43.43%	83.75%	76.73%	51.73%
11	69.48%	65.90%	43.42%	82.92%	77.43%	51.92%
21	75.57%	64.09%	42.53%	83.30%	77.08%	52.22%

Table 1: Classification accuracies of CNNs and CNTKs on the CIFAR-10 dataset. CNN-V represents vanilla CNN and CNTK-V represents the kernel corresponding to CNN-V. CNN-GAP represents CNN with GAP and CNTK-GAP represents the kernel corresponding to CNN-GAP. CNTK-V-2K and CNTK-GAP-2K represent training CNTKs with only 2,000 training data.

NTK: better convergence for the finite case⁷

• The linearization: $f_t^{lin}(x) = f_0(x) + \nabla_{\theta} f_{\theta}(x)|_{\theta=\theta_0}(\theta_t - \theta_0)$

Theorem

Let $n_1 = \cdots = n_L = m$ and assume $\lambda_{min}(\Theta) > 0$. Applying gradient descent with learning rate $\eta < \eta_{critical}$ (or gradient flow), for every $x \in \mathbb{R}^d$ with $||x||_2 \le 1$, with probability arbitrarily close to 1 over random initialization:

$$\sup_{t>0} \left\| f_t(x) - f_t^{lin}(x) \right\|_2, \sup_{t>0} \frac{\|\theta_t - \theta_0\|_2}{\sqrt{m}}, \sup_{t>0} \|\Theta_t - \Theta_0\|_F = O(m^{-\frac{1}{2}}) \quad m \to \infty$$

Note: Error of approximation $\epsilon \sim m^{-\frac{1}{2}}$.

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⁷Lee, Jaehoon, et al. "Wide neural networks of any depth evolve as linear models under gradient descent." 2019

NTK: what about other loss functions⁸

- Consider cross entropy loss: $L(z, y) = -\sum_{i=1}^{c} y^{i} \log \sigma(z_{i}),$
- Where SoftMax output $\sigma(z_i) = \frac{\exp(z_i)}{\sum_{j=1}^c \exp(z_j)}$ and $\partial_{z_i} L = \sigma(z_i) y_i$
- Taking into account GD in the form of PDE, the dynamics is $\dot{f}_t^i(x) = \nabla_{\theta} f_t^i(x) \dot{\theta}_t = -\nabla_{\theta} f_t^i(x) \sum_{j=1} \sum_{(x',y)} \nabla_{\theta} f_t^j(x')^T \partial_{z_j} L(z,y) = -\sum_{(x',y)} \sum_{j=1} \nabla_{\theta} f_t^i(x) \nabla_{\theta} f_t^j(x')^T (\sigma(z_j) y_j)$
- Let us denote $\Theta_t^{ij}(x,X) = \nabla_{\theta} f_t^i(x) \nabla_{\theta} f_t^j(x')^T$
- Then the final result is $\dot{f}_t(x) = -\Theta_t(x, X)(\sigma(f_t(X)) Y)$
- This is ODE. Unfortunately, no closed form solution, only numerical solving...

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⁸Lee, Jaehoon, et al. "Wide neural networks of any depth evolve as linear models under gradient descent." 2019

NTK: how to use MSE loss for classification

Let us first construct ground truth answer y. Two approaches:

One-hot encoding

 $y = (0, \dots, 0, 1, 0, \dots, 0)$, where 1 stands on the place of the correct class.

Zero-centered One-hot encoding

 $y = (-\frac{1}{c}, \dots, -\frac{1}{c}, \frac{c-1}{c}, -\frac{1}{c}, \dots, -\frac{1}{c})$, where $\frac{c-1}{c}$ stands on the place of the correct class.

And after that use MSE loss function: $L(z,y)=(z-y)^2$, where $z\in\mathbb{R}^c$ — NN output.

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NTK: parameterization

Q: But why we needed this factor $\frac{1}{\sqrt{m}}$ for signal propagation $\frac{1}{\sqrt{m}}Wx$, while initialization for W is N(0,1)?

- Suppose output of some layer is $z \in \mathbb{R}^m$, where m layer width
- NNGP kernel $K_z = \mathbb{E}_{\theta}[z^T z]$
- NTK kernel $\Theta_z = \mathbb{E}_{\theta} \left[\frac{\partial z^T}{\partial \theta} \frac{\partial z}{\partial \theta} \right]$
- Let $y = \frac{1}{\sqrt{m}}Wz$, where $W \in \mathbb{R}^{m \times m}, y \in \mathbb{R}^m$
- Then $K_y = \mathbb{E}_{W,\theta}[y^T y] = \frac{1}{m} \mathbb{E}_{W,\theta}[z^T W^T W z]$
- Using i.i.d. assumption $\frac{1}{m}\mathbb{E}_W[W^TW] = \frac{1}{m} \times m \times I_{m \times m} = I_{m \times m}$
- As the result, $K_y = \mathbb{E}_{\theta}[z^T z] = K_z$, and no dependency on $m \to \infty$!
- The same calculations for $\Theta_y = K_z + \Theta_z$

▶ **■** • • • • • •

NTK: parameterization comparison

- Let us qualitatively compare the parameterization/initialization schemes
- NTK regime: $\dot{\theta} \to 0, \Theta = const$ if $m \to \infty$
- Standard regime: $\dot{\theta} \neq 0, \Theta \rightarrow \infty$ if $m \rightarrow \infty$

Parameterization	Standard (naive)	NTK
Layer equation, $x^{l+1} =$	$W^l x^l + b^l$	$\frac{\sigma_w}{\sqrt{sN^l}}W^lx^l + \sigma_b b^l$
Weight shape, $W^l \in$	$\mathcal{R}^{sN^{l+1}\times sN^l}$	
W initialization, $W_{ij}^{l} \sim$	$\mathcal{N}\left(0, rac{\sigma_w^2}{sN^l} ight)$	$\mathcal{N}(0,1)$
b initialization, $b_i^l \sim$	$\mathcal{N}\left(0,\sigma_b^2\right)$	$\mathcal{N}(0,1)$
NTK, $s \to \infty$, $\Theta^{l+1} =$	diverges	$\sigma_w^2 K^l + \sigma_b^2 + \sigma_w^2 \Theta^l$



NTK: current challenges⁹

Architecture → Dataset size ↓	Fully-connected	CNNs	CNNs w/ pooling
O(100)	3	<u></u>	<u> </u>
O(10,000)	CIFAR10: O(0.1) GPU-hours	CIFAR10: O(1) GPU-hours	CIFAR10: O(1000) GPU-hours
O(1,000,000)	\$	@	(20)

⁹Image source: https://iclr.cc/virtual_2020/poster_SklD9yrFPS.html □ ▶ ← ∰ ▶ ← ⋛ ▶ ← ⋛ ▶ → ⋛

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Takeaway notes

- Lazy regime: very powerful tool
- Can (sometimes!) analytically solve the dynamics of linearized NN training
- Dependence on the training set size :(



Thank you!



