TTIC 31230, Fundamentals of Deep Learning

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Stochastic Gradient Descent (SGD)

Continuous Time Noise

Modeling the Noise

Can we analytically solve for stationary distributions?

Is the stationary distributin some kind of Gibbs Distribution?

It is possible to model both the stationary distribution and non-stationary stochastic dynamics with a continuous time stochastic differential equation.

Continuous Time Noise

Consider SGD with $B = 1$.

$$\Phi \mathrel{-}= \eta \hat{g}$$

For N steps of SGD we define $\Delta t = N\eta$.

To model noise we hold $\eta > 0$ fixed.

We then consider Δt large compared to η (so that it corresponds to many SGD updates) but small enough so that the gradient distribution does not change during the interval Δt.

Continuous Time Noise

If the mean gradient $g(\Phi)$ is approximately constant over the interval $\Delta t = N\eta$ we have

$$\Phi(t + \Delta t) \approx \Phi(t) - g(\Phi)\Delta t + \eta \sum_{j=1}^{N} (g(\Phi) - \hat{g}_i)$$

The Random variables in the last term have zero mean.

By the law of large numbers a sum (not the average) of N random vectors will approximate a Gaussian distribution where the standard deviation grows like $\sqrt{N}$.

Continuous Time Noise

Let Σ be the covariance matrix of the random variable $\hat{g}$ and assume this is approximately constant over the interval Δt. Let ϵ be a zero mean Gaussian random variable with the same covariance matrix Σ.

$$\begin{aligned}
\Phi(t+\Delta t) &\approx \Phi(t) - g(\Phi)\Delta t + \eta \sum_{j=1}^{N} (g(\Phi) - \hat{g}_i) \\
&\approx \Phi(t) - g(\Phi)\Delta t + \eta\epsilon\sqrt{N} \\
&= \Phi(t) - g(\Phi)\Delta t + \eta\epsilon\sqrt{\frac{\Delta t}{\eta}}
\end{aligned}$$

Continuous Time Noise

$$\Phi(t+\Delta t) \approx \Phi(t) - g(\Phi)\Delta t + \epsilon\sqrt{\eta \Delta t} \qquad \epsilon \sim \mathcal{N}(0, \Sigma)$$

$$= \Phi(t) - g(\Phi)\Delta t + \epsilon\sqrt{\Delta t} \qquad \epsilon \sim \mathcal{N}(0, \eta\Sigma)$$

We can take this last equation to hold for all Δt in which case we get a continuous time stochastic process. This process can be written as

$$d\Phi = -g(\Phi)dt + \epsilon\sqrt{dt} \qquad \epsilon \sim \mathcal{N}(0, \eta\Sigma)$$

For $g(\Phi) = 0$ and $\Sigma = I$ we get Brownian motion.

Continuous Time Noise

$$\Phi(t + \Delta t) \approx \Phi(t) - g(\Phi)\Delta t + \epsilon\sqrt{\Delta t} \qquad \epsilon \sim \mathcal{N}(0, \eta\Sigma)$$

Note that for $\eta \to 0$ the noise term vanishes. If we then take $\Delta t \to 0$ (at a slower rate) we are back to gradient flow.

To model noise we hold $\eta > 0$ fixed.

Stationary Distributions

SGD (at batch size 1) defines a Markov process

$$\Phi \mathrel{-}= \eta \hat{g}$$

We will model the stationary distribution as a continuous density in parameter space.

If the covariance matrix is isotropic (all eigenvalues are the same) we get a Gibbs distribution.

The 1-D Stationary Distribution

Consider SGD on a single parameter.

Let p be a probability density on x.

Assume that the gradient $\hat{g}$ has variance σ everywhere.

There is a diffusion flow proportional to $\eta^2\sigma^2 \, dp/dx$.

There is a gradient flow equal to $\eta p \, d\mathcal{L}/dx$.

For a stationary distribution the two flows cancel giving.

$$\alpha\eta^2\sigma^2\frac{dp}{dx} = -\eta p\frac{d\mathcal{L}}{dx}$$

The 1-D Stationary Distribution

$$
\begin{aligned}
\alpha\eta^2\sigma^2 \frac{dp}{dx} &= -\eta p \frac{d\mathcal{L}}{dx} \\
\frac{dp}{p} &= \frac{-d\mathcal{L}}{\alpha\eta\sigma^2} \\
\ln p &= \frac{-\mathcal{L}}{\alpha\eta\sigma^2} + C \\
p(x) &= \frac{1}{Z}\exp\left(\frac{-\mathcal{L}(x)}{\alpha\eta\sigma^2}\right) \quad \alpha \approx 1/10
\end{aligned}
$$

We get a Gibbs distribution!

A 2-D Stationary Distribution

Let p be a probability density on two parameters (x, y).

We consider the case where x and y are completely independent with

$$\mathcal{L}(x, y) = \mathcal{L}(x) + \mathcal{L}(y)$$

For completely independent variables we have

$$\begin{aligned} p(x, y) &= p(x)p(y) \\ &= \frac{1}{Z} \exp\left(\frac{-\mathcal{L}(x)}{\alpha\eta\sigma_x^2} + \frac{-\mathcal{L}(y)}{\alpha\eta\sigma_y^2} \right) \end{aligned}$$

A 2-D Stationary Distribution

$$p(x,y) = \frac{1}{Z}\exp\left(\frac{-\mathcal{L}(x)}{\alpha\eta\sigma_x^2} + \frac{-\mathcal{L}(y)}{\alpha\eta\sigma_y^2}\right)$$

$$= \frac{1}{Z}\exp\left(-\beta_x\mathcal{L}(x) - \beta_y\mathcal{L}(y)\right)$$

This is not a Gibbs distribution!

It has two different temperature parameters!

Noise Models and RMSProp

Suppose we use parameter-specific learning rates η_x and η_y

$$p(x, y) = \frac{1}{Z} \exp\left(\frac{-\mathcal{L}(x)}{\alpha \eta_x \sigma_x^2} + \frac{-\mathcal{L}(y)}{\alpha \eta_y \sigma_y^2} \right)$$

Setting $\eta_x = \eta' / \sigma_x^2$ and $\eta_y = \eta' / \sigma_y^2$ gives

$$\begin{aligned} p(x, y) &= \frac{1}{Z} \exp\left(\frac{-\mathcal{L}(x)}{\alpha \eta'} + \frac{-\mathcal{L}(y)}{\alpha \eta'} \right) \\ &= \frac{1}{Z} \exp\left(\frac{-\mathcal{L}(x, y)}{\alpha \eta'} \right) \quad \text{Gibbs!} \end{aligned}$$

Noise Models and RMSProp

Suppose we use parameter-specific learning rates η_x and η_y Setting $\eta_x = \eta'/\sigma_x^2$ and $\eta_y = \eta'/\sigma_y^2$ gives

$$p(x, y) = \frac{1}{Z} \exp\left(\frac{-\mathcal{L}(x, y)}{\alpha\eta'}\right) \quad \text{Gibbs!}$$

RMSProp sets $\eta_x = \eta'/\sigma_x$ rather than $\eta_x = \eta'/\sigma_x^2$. Empirically RMSProp seems better than the more theoretically motivated algorithm.

END