TTIC 31230, Fundamentals of Deep Learning

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Continuous Time Models of SGD

Gradient Flow

The Diffusion SDE

The Langevin SDE

General SDEs

The SGD SDE

Gradient Flow

Gradient flow is a non-stochastic (deterministic) model of stochastic gradient descent (SGD).

Gradient flow is defined by the total gradient differential equation

$$\frac{d\Phi}{dt} = -g(\Phi) \qquad g(\Phi) = \nabla_\Phi \; E_{(x,y)\sim\mathrm{Train}} \; \mathcal{L}(\Phi, x, y)$$

We let $\Phi(t)$ be the solution to this differential equation satisfying $\Phi(0) = \Phi_{\mathrm{init}}$.

Gradient Flow

$$\frac{d\Phi}{dt} = -g(\Phi)$$

For small values of Δt this differential equation can be approximated by

$$\Delta\Phi = -g(\Phi)\Delta t$$

Time as the Sum of the Learning Rates

Consider the update.

$$\Delta\Phi = -g\Delta t$$

Here Δt has both a natural interpretation as time in a numerical simulation of the flow differential equation.

But it also has a natural interpretation as a learning rate.

This leads to interpreting the sum of the learning rates as "time" in SGD.

Gradient Flow and SGD

Consider a sequence of model parameters $\Phi_1, \ldots, \Phi_N$ produced by SGD with

$$\Phi_{i+1} = \Phi_i - \eta \hat{g}_i$$

and where $\hat{g}_i$ is the gradient of the ith randomly selected training point.

Take $\eta \to 0$ and $N \to \infty$ using $N = t/\eta$. We will show that in this limit for SGD we have that Φ_N converges to $\Phi(t)$ as defined by gradient flow.

Gradient Flow and SGD

For $\Phi_{i+1} = \Phi_i - \eta \hat{g}_i$ we divide Φ_1, …, Φ_N into $\sqrt{N}$ blocks.
$(\Phi_1, \ldots, \Phi_{\sqrt{N}})\ (\Phi_{\sqrt{N}+1}, \ldots, \Phi_{2\sqrt{N}})\ \cdots\ (\Phi_{T-\sqrt{N}+1}, \ldots, \Phi_N)$

For $\eta \to 0$ and $N = t/\eta$ we have $\eta\sqrt{N} \to 0$ which implies

$$\Phi_{\sqrt{N}} \sim \Phi_0 - \eta\sqrt{N} g$$

where g is the average (non-stochastic) gradient.

Since the gradients within each block become non-stochastic, we are back to gradient flow.

Diffusion

Consider a discrete-time process $z(0), z(1), z(2), z(3), \ldots$ with $z(n) \in \mathbb{R}^d$ defined by

$$\begin{aligned} z(0) &= y, \quad y \sim \mathrm{pop}(y) \\ z(n+1) &= z(n) + \sigma\epsilon, \quad \epsilon \sim \mathcal{N}(0, I) \end{aligned}$$

We can sample from $z(n)$ using

$$\begin{aligned} z(0) &= y, \quad y \sim \mathrm{pop}(y) \\ z(n) &= z(0) + \sigma\epsilon\sqrt{n}, \quad \epsilon \sim \mathcal{N}(0, I) \end{aligned}$$

Diffusion

Fix a numerical time step Δt and consider a discrete-time process $z(0)$, $z(\Delta t)$, $z(2\Delta t)$, ...

$$
\begin{aligned}
z(0) &= y, \quad y \sim \mathrm{pop}(y) \\
z(t+\Delta t) &= z(t) + \sigma\epsilon\sqrt{\Delta t}, \quad \epsilon \sim \mathcal{N}(0, I)
\end{aligned}
$$

We now take the limit of this numerical simulation as $\Delta t \to 0$.

This limit defines a probability measure on the space of functions $z(t)$.

The Diffusion SDE

$$z(t + \Delta t) = z(t) + \sigma\epsilon\sqrt{\Delta t}, \quad \epsilon \sim \mathcal{N}(0, I)$$

For simple diffusion (Brownian motion) this equation holds for any continuous $t \geq 0$ and $\Delta t \geq 0$.

The Langevin SDE

Consider gradient flow.

$$\frac{d\Phi(t)}{dt} = -g(\Phi)$$

$$g(\Phi) = \nabla_\Phi \mathcal{L}(\Phi)$$

$$\mathcal{L}(\Phi) = E_{(x,y)\sim \mathrm{Pop}} \mathcal{L}(\Phi, x, y)$$

The Langevin SDE

In the Langevin SDE we add Gaussian noise to gradient flow.

$$\Phi(t + \Delta t) \;=\; \Phi(t) - g\Delta t + \sigma\epsilon\sqrt{\Delta t}, \quad \epsilon \sim \mathcal{N}(0, I)$$

We will show that the stationary distribution of Langevin Dynamics models a Bayesian posterior probability distrbution on the model parameters where σ acts as a temperature parameter.

The Langevin SDE

$$\Phi(t + \Delta t) \;=\; \Phi(t) - g(\Phi)\Delta t + \sigma\epsilon\sqrt{\Delta t}, \quad \epsilon \sim \mathcal{N}(0, I)$$

Let $p(\Phi)$ be a probability density on the parameter space Φ. The density $p(\Phi)$ defines a gradient flow and a diffusion flow.

$$\text{gradient flow} \;=\; -p(\Phi)g(\Phi)$$

$$\text{diffusion flow} \;=\; -\frac{1}{2}\,\sigma^2\,\nabla_\Phi\,p(\Phi)$$

The expression for the diffusion flow follows from the Fokker-Plank equation. A derivation of the diffusion flow expression from first princple is given in the appendix.

The Langevin SDE

$$\text{gradient flow} \;=\; -p(\Phi)g(\Phi)$$

$$\text{diffusion flow} \;=\; -\frac{1}{2}\,\sigma^2\,\nabla_\Phi(p(\Phi))$$

For the stationary distribution these two flows cancel each other out. In one dimension we have

$$\frac{1}{2}\sigma^2\nabla_\Phi\, p = -p\nabla_\Phi\mathcal{L}$$

The Langevin Stationary Distribution

$$\begin{aligned}
\frac{1}{2}\sigma^2 \nabla_\Phi\, p &= -p \nabla_\Phi \mathcal{L} \\
\frac{1}{2}\sigma^2 \frac{\nabla_\Phi\, p}{p} &= -\nabla_\Phi \mathcal{L} \\
\nabla_\Phi \left(\frac{1}{2}\sigma^2 \ln p \right) &= \nabla_\Phi (-\mathcal{L}) \\
\frac{1}{2}\sigma^2 \ln p &= -\mathcal{L} + C \\
p(\Phi) &= \frac{1}{Z} \exp\left(\frac{-2\mathcal{L}(\Phi)}{\sigma^2} \right)
\end{aligned}$$

A Bayesian Interpretation of Langevin Dynamics

$$\text{Train} = (x_1, y_1), \ldots, (x_n, y_n)$$

The parameters Φ determine $p_\Phi(y|x)$.

$$\begin{aligned}
p(\Phi|\text{Train}) &= \frac{p(\Phi)p(\text{Train}|\Phi)}{p(\text{Train})} \\
&= \frac{p(\Phi)p(x_1, \ldots, x_n)p_\Phi(y_1, \ldots, y_n|x_1, \ldots, x_n)}{p(x_1, \ldots, x_n)p_\Phi(y_1, \ldots y_n|x_1, \ldots x_n)} \\
&= \frac{p(\Phi)p_\Phi(y_1, \ldots, y_n|x_1, \ldots, x_n)}{p(y_1, \ldots y_n|x_1, \ldots x_n)}
\end{aligned}$$

A Bayesian Interpretation of Langevin Dynamics

$$\text{Train} = (x_1, y_1), \ldots, (x_n, y_n)$$

$$p(\Phi|\text{Train}) \; = \; \frac{p(\Phi)p_\Phi(y_1, \ldots, y_n|x_1, \ldots, x_n)}{p(y_1, \ldots y_n|x_1, \ldots x_n)}$$

The denominator does does not depend on Φ which implies

$$p(\Phi|\text{Train}) \propto p(\Phi) \prod_i p_\Phi(y_i|x_i)$$

A Bayesian Interpretation of Langevin Dynamics

$$\begin{aligned} p(\Phi|\mathrm{Train}) &\propto p(\Phi) \prod_i p_\Phi(y_i|x_i) \\ \ln p(\Phi|\mathrm{Train}) &= \frac{1}{n} \sum_i \ln p_\Phi(y_i|x_i) + \frac{1}{n} \ln p(\Phi) + C \end{aligned}$$

Defining

$$\mathcal{L}(\Phi) = \frac{1}{n} \sum_i - \ln p_\Phi(y_i|x_i) - \frac{1}{n} \ln p(\Phi)$$

gives

$$p(\Phi|\mathrm{Train}) = \frac{1}{Z} \exp\left(-\mathcal{L}(\Phi)\right)$$

A Bayesian Interpretation of Langevin Dynamics

$$p(\Phi|\text{Train}) = \frac{1}{Z}e^{-\mathcal{L}(\Phi)}$$

$$p_{\text{Langevin}}(\Phi) = \frac{1}{Z}\exp\left(\frac{-2\mathcal{L}(\Phi)}{\sigma^2}\right)$$

Setting $\sigma^2 = 1/2$ gives

$$p_{\text{Langevin}}(\Phi) = p(\Phi|\text{Train})$$

A General SDE

$$x(t+\Delta t) \;=\; x(t) + \mu(x,t)\Delta t + \sigma(x,t)\epsilon\sqrt{\Delta t}, \quad \epsilon \sim \mathcal{N}(0, I) \quad (1)$$

Here $\sigma(x,t)$ is a matrix equal to $\Sigma(x,t)^{1/2}$ where $\Sigma = \sigma^2$ is the covarinace matrix of the random variable $\sigma(x,t)\epsilon$.

This is conventionally written as

$$dx = \mu(x,t)dt + \sigma(x,t)dB \quad (2)$$

where B denotes a Weiner process (simple diffusion, aka Brownian motion)

I find (1) more intuitive than (2) but they are the same thing.

The SGD SDE

We now consider SGD

$$\Phi_{i+1} = \Phi_i - \eta \hat{g}_i$$

We consider Φ_i and Φ_{i+N} with N small enough that

$$\Phi_{i+N} \approx \Phi_i$$

.

Gradiant Noise

$$\hat{g} = g(\Phi) + (\hat{g} - g(\Phi))$$

$\hat{g} - g(\Phi)$ has zero mean.

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

We pick N large enough that $\sum_{j=1}^{N} (\hat{g}_i - g(\Phi))$ is approximately Gaussian.

Gradiant Noise

$$\begin{aligned}\Phi_{i+N} &\approx \Phi_i - \eta N g(\Phi) - \eta \sum_{j=1}^{N} (\hat{g}_i - g(\Phi)) \\ &\approx \Phi_i - \eta N g(\Phi) - \eta\sqrt{N}\epsilon, \quad \epsilon \sim \mathcal{N}(0, \Sigma)\end{aligned}$$

Now define $\Delta t = N\eta$ or $N = \Delta t/\eta$.

$$\begin{aligned}\Phi(t + \Delta t) &\approx \Phi(t) - g(\Phi)\Delta t + \eta\epsilon\sqrt{\Delta t/\eta}, \quad \epsilon \sim \mathcal{N}(0, \Sigma) \\ &= \Phi(t) - g(\Phi)\Delta t + \sqrt{\eta}\epsilon\sqrt{\Delta t}, \quad \epsilon \sim \mathcal{N}(0, \Sigma)\end{aligned}$$

The SGD SDE

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

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

Here the matrix $\sigma(\Phi)$ is the square root of the covariance matrix $\Sigma(\Phi)$.

The SGD SDE in One Dimension

$$\Phi(t + \Delta t) = \Phi(t) - g(\Phi)\Delta t + \sqrt{\eta}\sigma(\Phi)\epsilon\sqrt{\Delta t}$$

In one dimension, if the the gradient noise $\sigma(\Phi)$ is constant, then the SGD SDE has the same form as Langevin dynamics and we get.

$$p(x) = \frac{1}{Z}\exp\left(\frac{-2\mathcal{L}(x)}{\eta\sigma^2}\right)$$

This is Gibbs and provides an interpretation of the learning rate as temperature.

The SGD SDE in Higher Dimension

$$\Phi(t + \Delta t) \;=\; \Phi(t) - g(\Phi)\Delta t + \sqrt{\eta}\sigma(\Phi)\epsilon\sqrt{\Delta t}$$

This is almost the general case of an SDE.

Here $g(\Phi)$ is the gradient of a scalar function. This is not true for a general SDE.

But the matrix $\sigma(\Phi)$ is arbitrary.

Here the learning rate η controls the level of noise but we do not in general have a Gibbs distribution.

The SGD SDE, A Counter Example

If we have two dimensions x and y where the loss separates as $\mathcal{L}(x,y) = \mathcal{L}(x) + \mathcal{L}(y)$, and the matrix $\sigma(\Phi)$ is constant and diagonal, each dimension behaves as an independent one dimensional SGD and we get.

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

This is not Gibbs.

END

Appendix: Diffusion Flow

We consider the one dimensional case where we have a function $x(t) \in \mathbb{R}$. We consider a very small time step Δt and consider only the diffusion flow.

$$x(t + \Delta t) \;=\; x(t) + \sigma\epsilon\sqrt{\Delta t}, \quad \epsilon \sim \mathcal{N}(0,1)$$

We assume a density p_x of values of x and let $p_\epsilon(\epsilon)$ be the normal distribution $\mathcal{N}(0,1)$ on ϵ.

The quantity of mass transfer in the time interval Δt from values above x to values below x is

$$\begin{aligned}
& \int_{z=0}^{\infty} p_x(x+z)\; p_\epsilon(\sigma\epsilon\sqrt{\Delta t} \leq -z)dz \\
= & \int_{z=0}^{\infty} p_x(x+z)\; p_\epsilon\left(\epsilon \leq \frac{-z}{\sigma\sqrt{\Delta t}}\right) dz \\
= & \int_{z=0}^{\infty} p_x(x+z)\; \Phi\left(\frac{-z}{\sigma\sqrt{\Delta t}}\right) dz
\end{aligned}$$

where Φ is the cummulative function of the Gaussian.

Appendix: Diffusion Flow

The quantity of mass transfer in the time interval Δt from values above x to values below x is

$$\int_{z=0}^{\infty} p_x(x+z)\ \Phi\left(\frac{-z}{\sigma\sqrt{\Delta t}}\right) dz$$

By a change of variables $u = z/(\sigma\sqrt{\Delta t})$ we get

$$\int_{u=0}^{\infty} p_x(x+\sigma\sqrt{\Delta t}\ u)\ \Phi(-u)\sigma\sqrt{\Delta t}\ du$$

As $\Delta t \to 0$ we can use the first order Taylor expansion of the density.

$$\sigma\sqrt{\Delta t}\int_{u=0}^{\infty}\left(p_x(x)+\sigma\sqrt{\Delta t}\ u\frac{dp_x(x)}{dx}\right)\ \Phi(-u)\ du$$

Appendix: Diffusion Flow

$$\begin{aligned}
& \sigma\sqrt{\Delta t}\int_{u=0}^{\infty}\left(p_x(x)+\sigma\sqrt{\Delta t}\; u\frac{dp_x(x)}{dx}\right)\;\Phi(-u)\;du \\
= \;& \sigma\sqrt{\Delta t}\;p_x(x)\left(\int_{u=0}^{\infty}\Phi(-u)\;du\right)+\sigma^2\Delta t\frac{dp_x(x)}{dx}\left(\int_{u=0}^{\infty}u\Phi(-u)du\right)
\end{aligned}$$

A similar alanysis shows that the mass transfer from lower values to higher values is

$$= \;\sigma\sqrt{\Delta t}\;p_x(x)\left(\int_{u=0}^{\infty}\Phi(-u)\;du\right)-\sigma^2\Delta t\frac{dp_x(x)}{dx}\left(\int_{u=0}^{\infty}u\Phi(-u)du\right)$$

The net mass transfer in the positive x direction is the second minus the first or

$$= \;-2\sigma^2\Delta t\frac{dp_x(x)}{dx}\left(\int_{u=0}^{\infty}u\Phi(-u)du\right)$$

Appendix: Diffusion Flow

The net mass transfer in the positive x direction is

$$-2\sigma^2 \Delta t \frac{dp_x(x)}{dx} \left(\int_{u=0}^{\infty} u\Phi(-u)du \right)$$

Note that the mass transfer is proportional to Δt. Dividing by Δt gives the flow per unit time.

$$\text{Diffusion flow} \quad = -\alpha\sigma^2 \frac{dp_x(x)}{dx} \qquad \alpha = 2\int_{u=0}^{\infty} u\Phi(-u)du$$

α can be calculated using integration by parts.

$$\begin{aligned}
\alpha &= 2\int_0^{\infty} u\Phi(-u)du \\
&= \int_0^{\infty} \Phi(-u)du^2 \\
&= u^2\Phi(-u)|_0^{\infty} + \int_0^{\infty} u^2\phi(-u)du \ \text{ where } \phi \text{ is the Gaussian density} \\
&= \int_0^{\infty} u^2\phi(-u)du \\
&= \frac{1}{2}
\end{aligned}$$

Appendix: Diffusion Flow

We now have that the diffusion flow is

$$\text{Diffusion flow} \;\; = -\frac{1}{2}\,\sigma^2 \frac{dp_x(x)}{dx}$$

For dimension larger than 1 we have

$$\text{Diffusion flow} \;\; = -\frac{1}{2}\,\Sigma \nabla_x p_x$$

Where $\Sigma = E\ (\hat{g} - g)(\hat{g} - g)^\top$ is the covariance matrix of the gradient noise.

Here we have derived this from first principle but it also follows from the Fokker–Planck equation (see Wikipedia).

END