10707
Deep Learning

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Neural Networks I

Neural Networks Online Course

• **Disclaimer**: Much of the material and slides for this lecture were borrowed from Hugo Larochelle's class on Neural Networks: https://sites.google.com/site/deeplearningsummerschool2016/
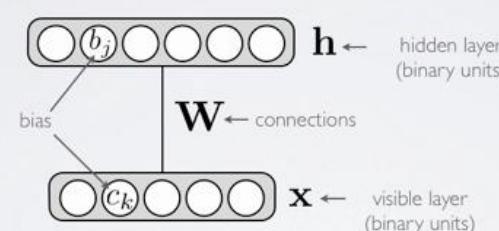
• Hugo's class covers many other topics: convolutional networks, neural language model, Boltzmann machines, autoencoders, sparse coding, etc.

• We will use his material for some of the other lectures.

http://info.usherbrooke.ca/hlarochelle/neural_networks

Click with the mouse or tablet to draw with pen 2
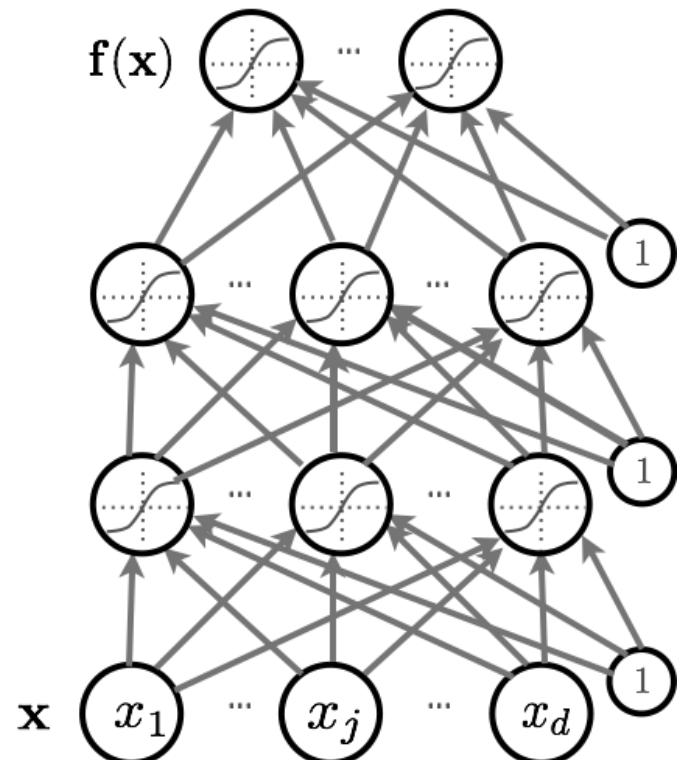
RESTRICTED BOLTZMANN MACHINE

Topics: RBM, visible layer, hidden layer, energy function

$\mathbf{h} \leftarrow$ hidden layer (binary units)

bias

$\mathbf{W} \leftarrow$ connections

$\mathbf{x} \leftarrow$ visible layer (binary units)

Energy function:
$$E(\mathbf{x}, \mathbf{h}) = -\mathbf{h}^\top \mathbf{W} \mathbf{x} - \mathbf{c}^\top \mathbf{x} - \mathbf{b}^\top \mathbf{h}$$
$$= -\sum_j \sum_k W_{j,k} h_j x_k - \sum_k c_k x_k - \sum_j b_j h_j$$

Distribution: $p(\mathbf{x}, \mathbf{h}) = \exp(-E(\mathbf{x}, \mathbf{h}))/Z$

partition function (intractable)

Feedforward Neural Networks

▸ How neural networks predict f(x) given an input x:

- Forward propagation

- Types of units

- Capacity of neural networks

▸ How to train neural nets:
- Loss function

- Backpropagation with gradient descent

▸ More recent techniques:
- Dropout

- Batch normalization

- Unsupervised Pre-training

Feedforward Neural Networks

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Artificial Neuron

- Neuron pre-activation (or input activation):

$$a(\mathbf{x}) = b + \sum_i w_i x_i = b + \mathbf{w}^\top \mathbf{x}$$

- Neuron output activation:
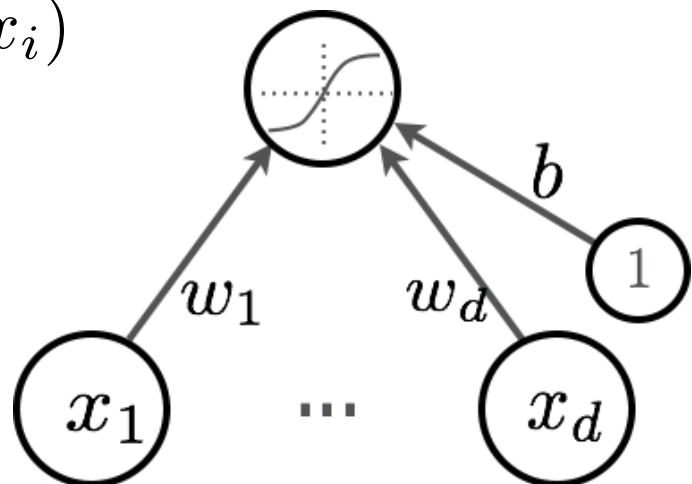
$$h(\mathbf{x}) = g(a(\mathbf{x})) = g(b + \sum_i w_i x_i)$$

where

$\mathbf{w}$ are the weights (parameters)
b is the bias term
$g(\cdot)$ is called the activation function
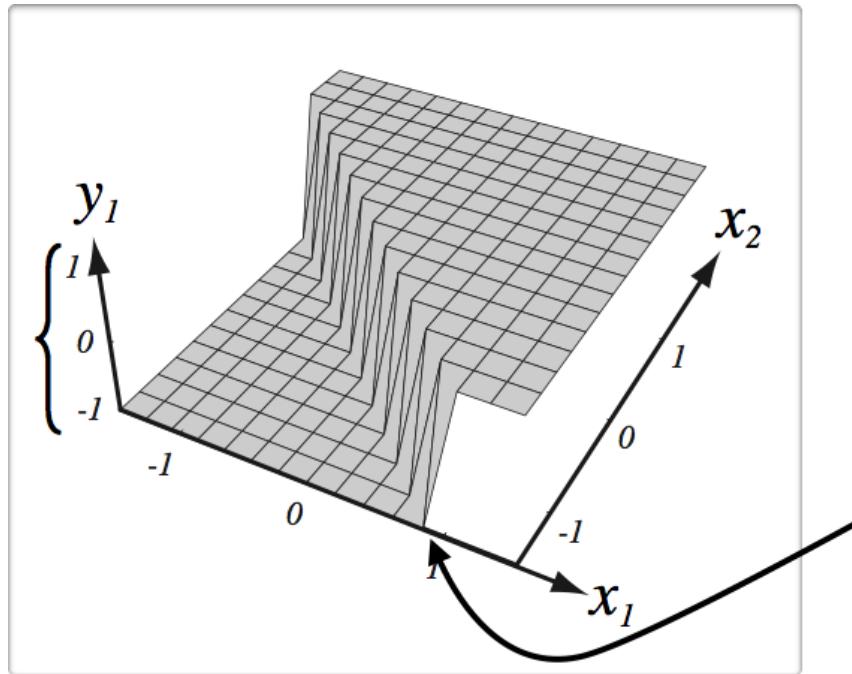
Artificial Neuron

- Output activation of the neuron:

$$h(\mathbf{x}) = g(a(\mathbf{x})) = g(b + \sum_i w_i x_i)$$

Range is determined ⸏by $g(\cdot)$

(from Pascal Vincent's slides)
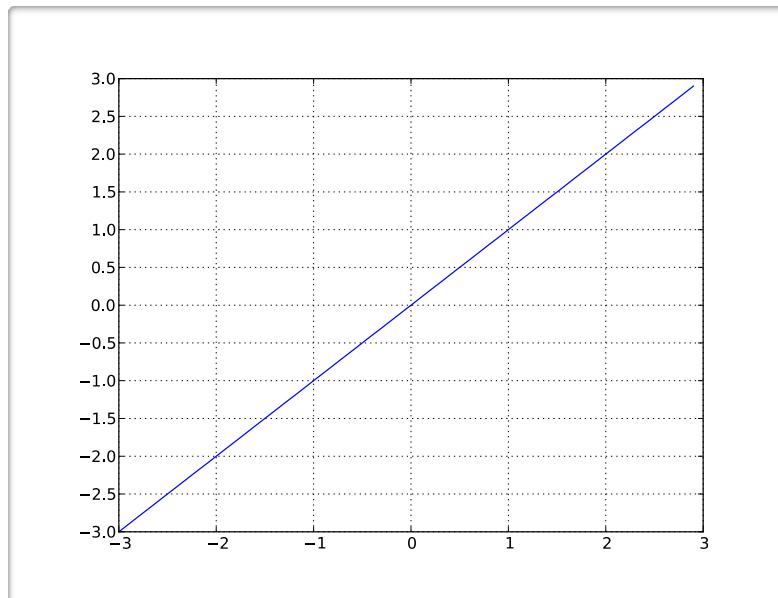
Bias only changes the position of the riff

Activation Function

- Linear activation function:

  $$g(a) = a$$

  ➢ No nonlinear transformation

  ➢ No input squashing
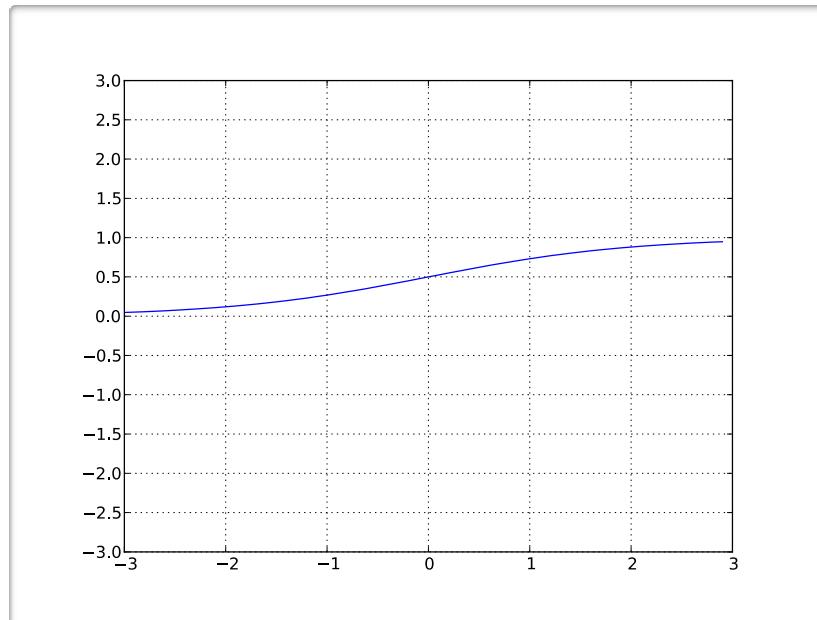
Activation Function

- Sigmoid activation function:

  ➢ Squashes the neuron's output between 0 and 1

  ➢ Always positive

  ➢ Bounded

  ➢ Strictly Increasing

$$g(a) = \mathrm{sigm}(a) = \frac{1}{1+\exp(-a)}$$
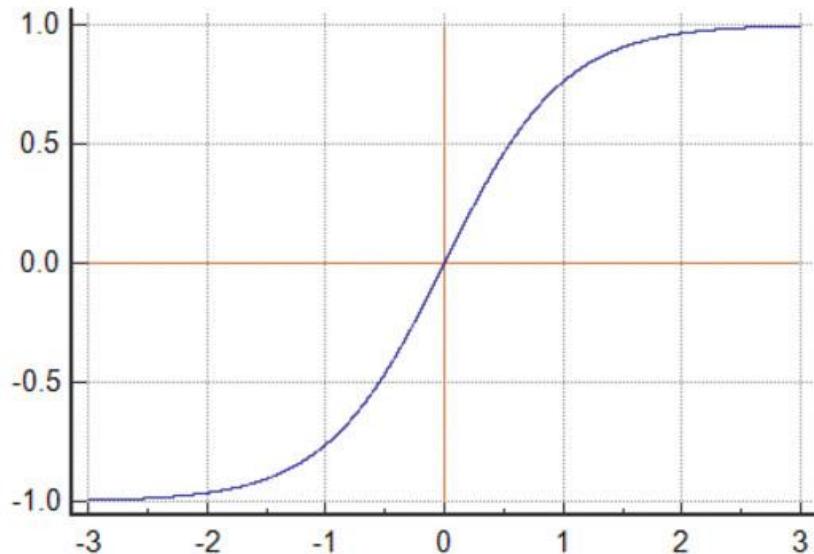
Activation Function

- Hyperbolic tangent ("tanh") activation function:

  ➢ Squashes the neuron's activation between -1 and 1

  ➢ Can be positive or negative

  ➢ Bounded

  ➢ Strictly increasing

     (wrong plot)

$$g(a) = \tanh(a) =$$

$$= \frac{\exp(a) - \exp(-a)}{\exp(a) + \exp(-a)} = \frac{\exp(2a) - 1}{\exp(2a) + 1}$$
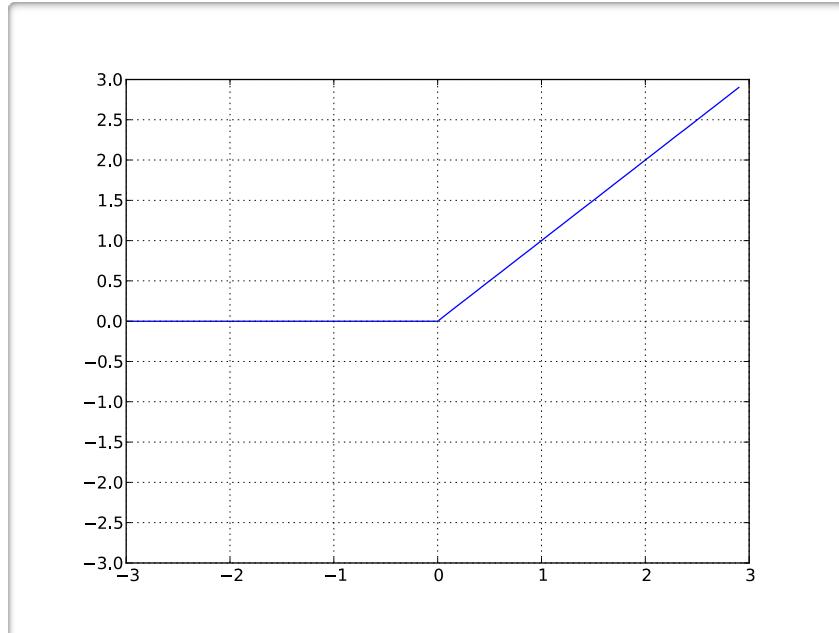
Activation Function

- Rectified linear (ReLU) activation function:

  ➢ Bounded below by 0 (always non-negative)

  ➢ Tends to produce units with sparse activities

  ➢ Not upper bounded

  ➢ Strictly increasing
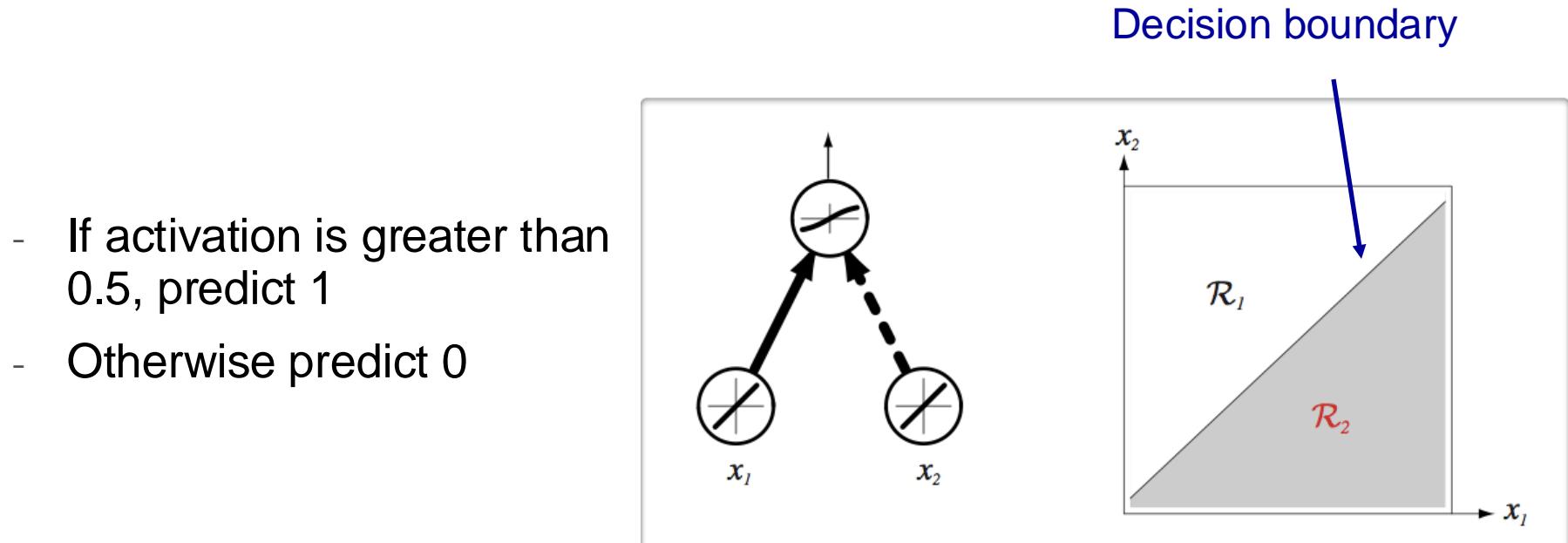
$$g(a) = \mathrm{reclin}(a) = \max(0, a)$$

Decision Boundary of a Neuron

- Binary classification:

  - With sigmoid, one can interpret neuron as estimating $p(y = 1|\mathbf{x})$
  - Interpret as a logistic classifier

  Decision boundary

  - If activation is greater than 0.5, predict 1
  - Otherwise predict 0

(from Pascal Vincent's slides)
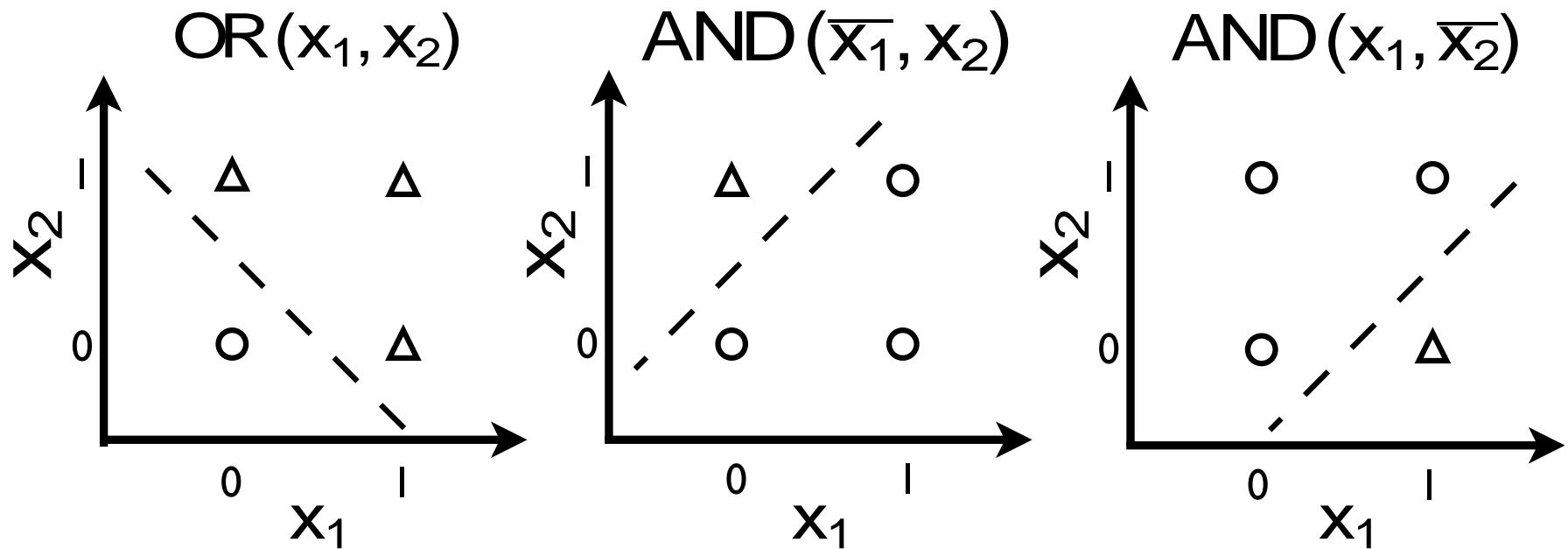
Same idea can be applied to a tanh activation
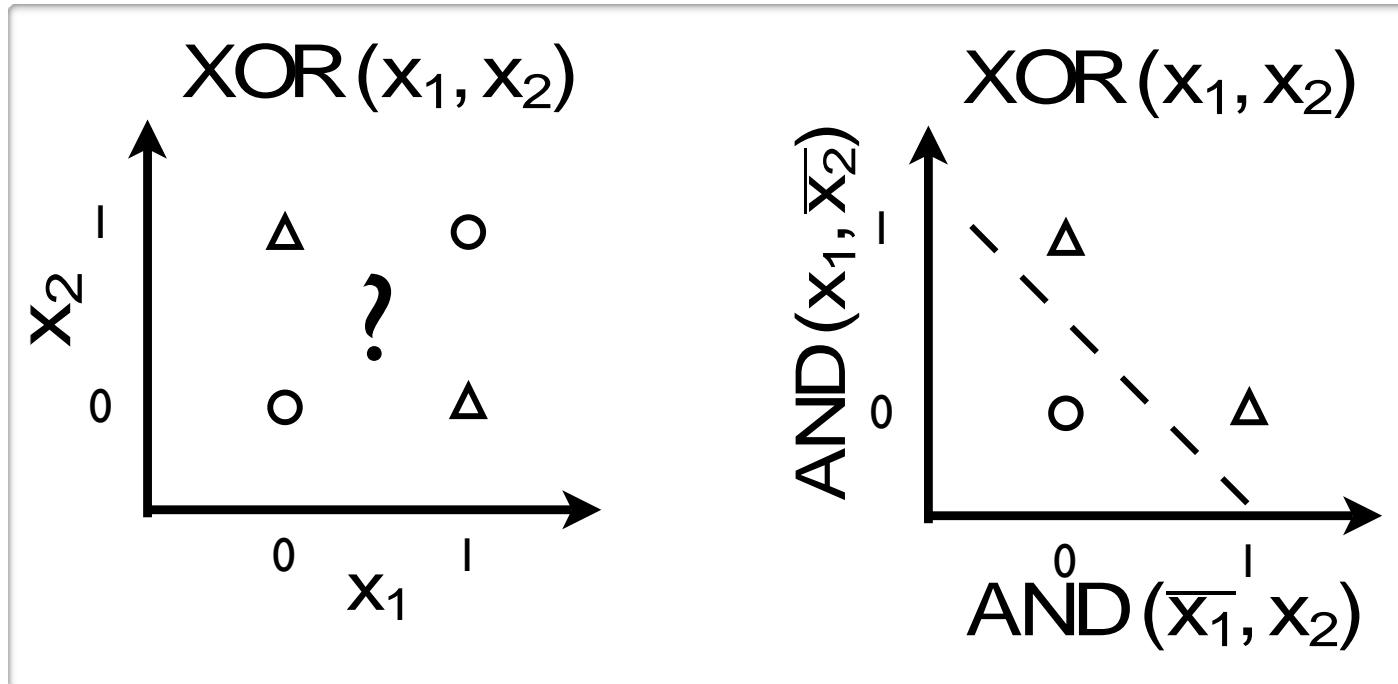
Capacity of a Single Neuron

- Can solve linearly separable problems.

Capacity of a Single Neuron

- Can not solve non-linearly separable problems.

- Need to transform the input into a better representation.
- Remember basis functions!

Single Hidden Layer Neural Net

- Hidden layer pre-activation:

$$\mathbf{a}(\mathbf{x}) = \mathbf{b}^{(1)} + \mathbf{W}^{(1)}\mathbf{x}$$

$$\left(a(\mathbf{x})_i = b_i^{(1)} + \sum_j W_{i,j}^{(1)} x_j \right)$$
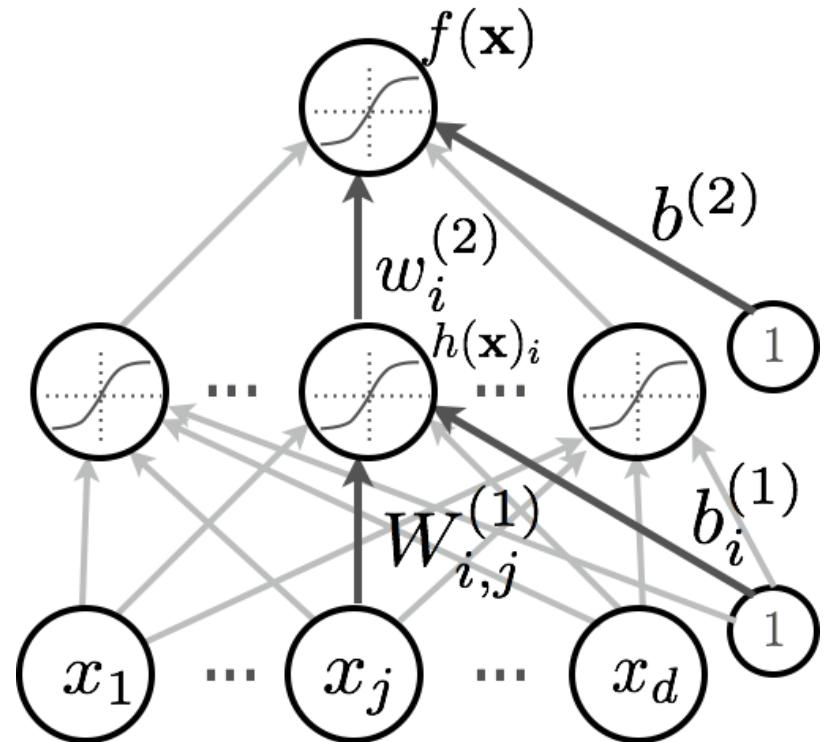
- Hidden layer activation:

$$\mathbf{h}(\mathbf{x}) = \mathbf{g}(\mathbf{a}(\mathbf{x}))$$

- Output layer activation:

$$f(\mathbf{x}) = o\left(b^{(2)} + \mathbf{w}^{(2)^\top} \mathbf{h}^{(1)}\mathbf{x} \right)$$

Output activation function

Softmax Activation Function

▸ Remember multi-way classification:

- We need multiple outputs (1 output per class)
- We need to estimate conditional probability: $p(y = c | \mathbf{x})$
- Discriminative Learning

▸ Softmax activation function at the output

$$\mathbf{o}(\mathbf{a}) = \mathrm{softmax}(\mathbf{a}) = \left[\frac{\exp(a_1)}{\sum_c \exp(a_c)} \cdots \frac{\exp(a_C)}{\sum_c \exp(a_c)} \right]^{\top}$$

- strictly positive
- sums to one

▸ Predict class with the highest estimated class conditional probability.

Multilayer Neural Net

- Consider a network with L hidden layers.
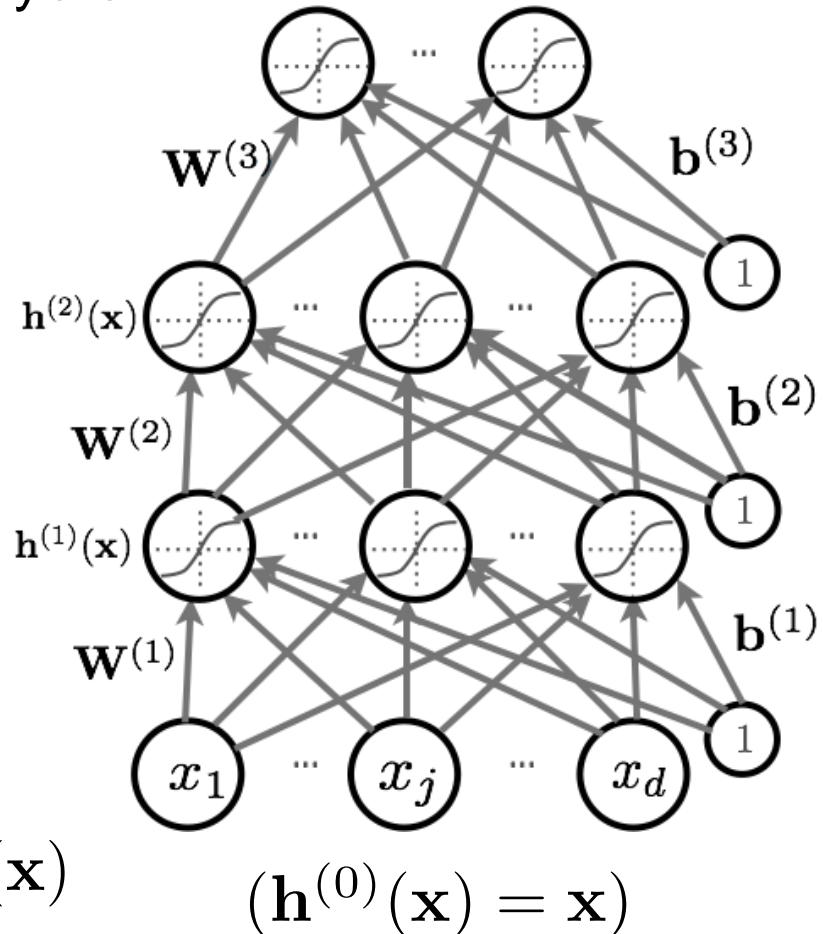
  - layer pre-activation for k>0

  $$\mathbf{a}^{(k)}(\mathbf{x}) = \mathbf{b}^{(k)} + \mathbf{W}^{(k)}\mathbf{h}^{(k-1)}(\mathbf{x})$$

  - hidden layer activation from 1 to L:

  $$\mathbf{h}^{(k)}(\mathbf{x}) = \mathbf{g}(\mathbf{a}^{(k)}(\mathbf{x}))$$

  - output layer activation (k=L+1):

  $$\mathbf{h}^{(L+1)}(\mathbf{x}) = \mathbf{o}(\mathbf{a}^{(L+1)}(\mathbf{x})) = \mathbf{f}(\mathbf{x})$$

$\mathbf{W}^{(3)}$ $\mathbf{b}^{(3)}$

$\mathbf{h}^{(2)}(\mathbf{x})$ $\mathbf{b}^{(2)}$

$\mathbf{W}^{(2)}$

$\mathbf{h}^{(1)}(\mathbf{x})$ $\mathbf{b}^{(1)}$

$\mathbf{W}^{(1)}$

$x_1 \quad x_j \quad x_d$
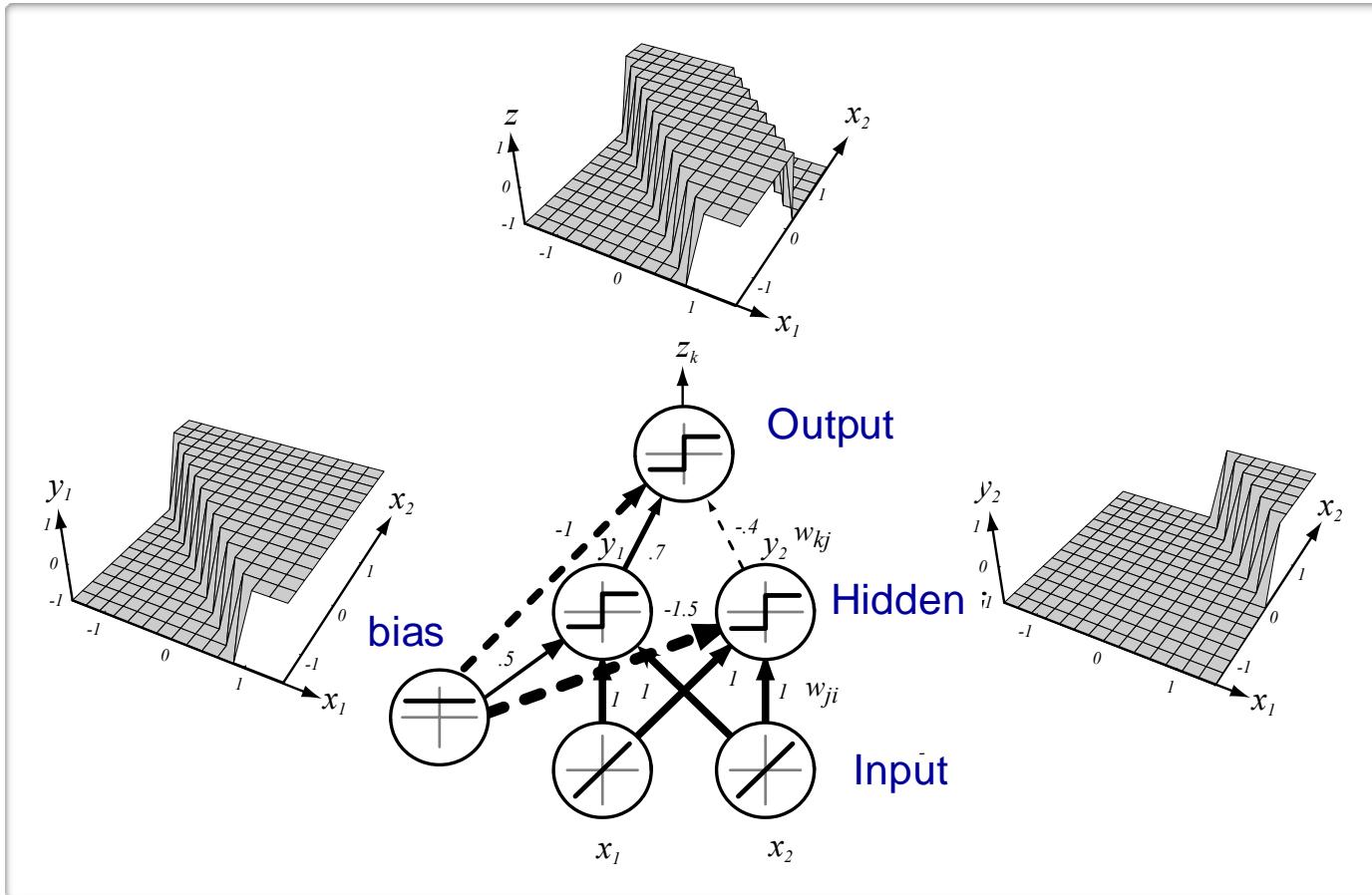
$(\mathbf{h}^{(0)}(\mathbf{x}) = \mathbf{x})$

Capacity of Neural Nets
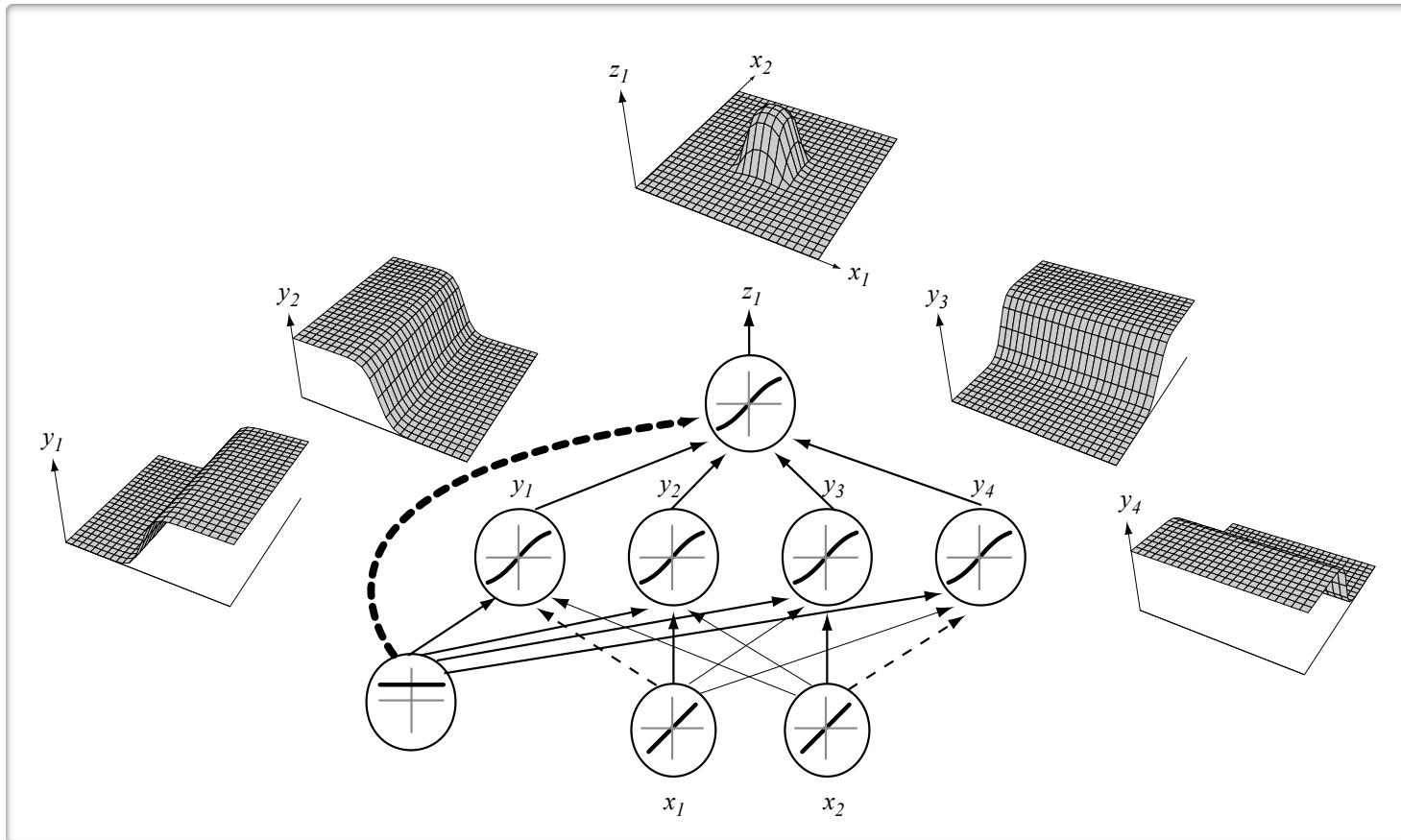
- Consider a single layer neural network

(from Pascal Vincent's slides)

Capacity of Neural Nets
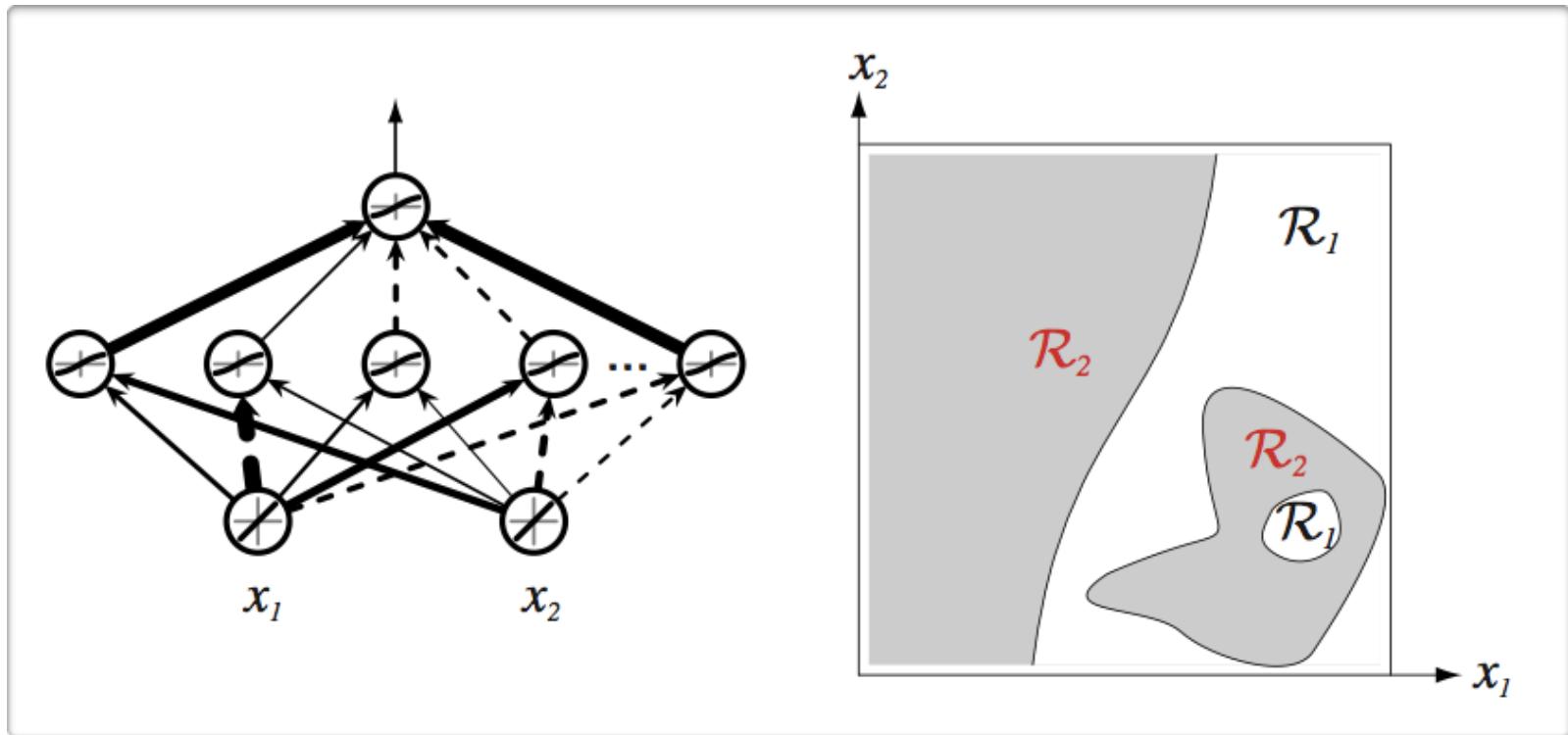
- Consider a single layer neural network

(from Pascal Vincent's slides)

Capacity of Neural Nets

- Consider a single layer neural network

(from Pascal Vincent's slides)

Universal Approximation

• Universal Approximation Theorem (Hornik, 1991):

  - "a single hidden layer neural network with a linear output unit can approximate any continuous function arbitrarily well, given enough hidden units"

• This applies for sigmoid, tanh and many other activation functions.

• However, this does not mean that there is learning algorithm that can find the necessary parameter values.

Feedforward Neural Networks

▸ How neural networks predict f(x) given an input x:

- Forward propagation

- Types of units

- Capacity of neural networks

▸ How to train neural nets:
- Loss function

- Backpropagation with gradient descent

▸ More recent techniques:
- Dropout

- Batch normalization

- Unsupervised Pre-training

Training

- Empirical Risk Minimization:

$$\arg\min_{\boldsymbol{\theta}} \frac{1}{T} \sum_t \underbrace{l(f(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)})}_{\text{Loss function}} + \underbrace{\lambda \Omega(\boldsymbol{\theta})}_{\text{Regularizer}}$$

- Learning is cast as optimization.

   ➢ For classification problems, we would like to minimize classification error.

   ➢ Loss function can sometimes be viewed as a surrogate for what we want to optimize (e.g. upper bound)

Stochastic Gradient Descend

- Perform updates after seeing each example:

  - Initialize: $\boldsymbol{\theta} \equiv \{\mathbf{W}^{(1)}, \mathbf{b}^{(1)}, \ldots, \mathbf{W}^{(L+1)}, \mathbf{b}^{(L+1)}\}$

  - For t=1:T

    - for each training example $(\mathbf{x}^{(t)}, y^{(t)})$

$$\Delta = -\nabla_{\boldsymbol{\theta}} l(f(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)}) - \lambda \nabla_{\boldsymbol{\theta}} \Omega(\boldsymbol{\theta})$$

$$\boldsymbol{\theta} \leftarrow \boldsymbol{\theta} + \alpha\, \Delta$$

Training epoch
=
Iteration of all examples

- To train a neural net, we need:

  ➤ Loss function: $l(\mathbf{f}(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)})$
  ➤ A procedure to compute gradients: $\nabla_{\boldsymbol{\theta}} l(\mathbf{f}(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)})$
  ➤ Regularizer and its gradient: $\Omega(\boldsymbol{\theta}), \nabla_{\boldsymbol{\theta}} \Omega(\boldsymbol{\theta})$

Loss Function

• Let us start by considering a classification problem with a softmax output layer.

• We need to estimate: $f(\mathbf{x})_c = p(y = c|\mathbf{x})$

   - We can maximize the log-probability of the correct class given an input: $\log p(y^{(t)} = c|x^{(t)})$

• Alternatively, we can minimize the negative log-likelihood:

$$l(\mathbf{f}(\mathbf{x}), y) = -\sum_c 1_{(y=c)} \log f(\mathbf{x})_c = -\log f(\mathbf{x})_y$$

• As seen before, this is also known as a cross-entropy entropy function for multi-class classification problem.

Stochastic Gradient Descend

- Perform updates after seeing each example:

  - Initialize: $\boldsymbol{\theta} \equiv \{\mathbf{W}^{(1)}, \mathbf{b}^{(1)}, \ldots, \mathbf{W}^{(L+1)}, \mathbf{b}^{(L+1)}\}$

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  ➢ Regularizer and its gradient: $\Omega(\boldsymbol{\theta}), \nabla_{\boldsymbol{\theta}} \Omega(\boldsymbol{\theta})$

Multilayer Neural Net: Reminder

• Consider a network with L hidden layers.

- layer pre-activation for k>0

$$\mathbf{a}^{(k)}(\mathbf{x}) = \mathbf{b}^{(k)} + \mathbf{W}^{(k)}\mathbf{h}^{(k-1)}(\mathbf{x})$$
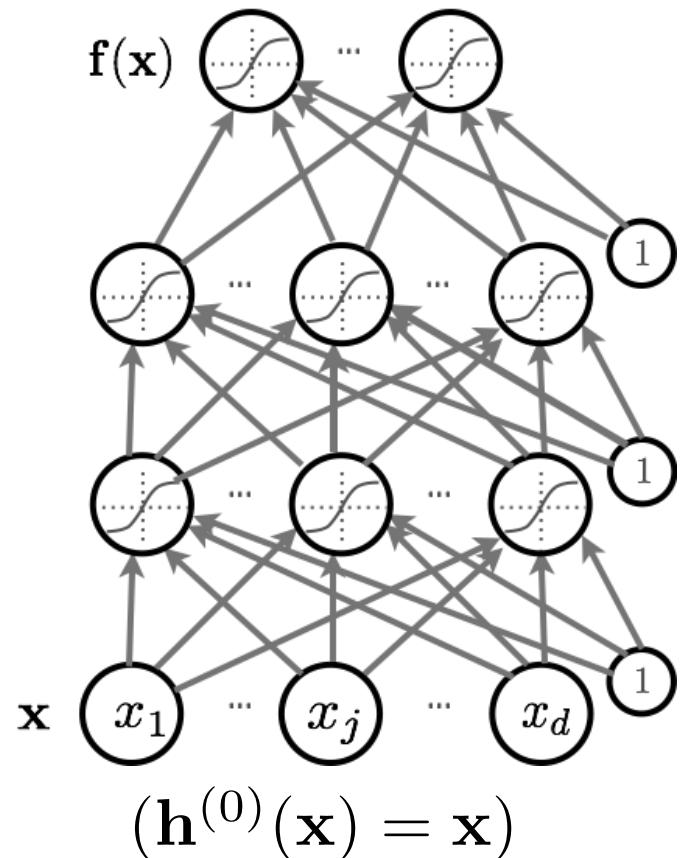
- hidden layer activation
 from 1 to L:

$$\mathbf{h}^{(k)}(\mathbf{x}) = \mathbf{g}(\mathbf{a}^{(k)}(\mathbf{x}))$$

- output layer activation (k=L+1):

$$\mathbf{h}^{(L+1)}(\mathbf{x}) = \mathbf{o}(\mathbf{a}^{(L+1)}(\mathbf{x})) = \mathbf{f}(\mathbf{x})$$

Softmax activation
function

$\mathbf{f}(\mathbf{x})$

$\mathbf{x}$ x_1 ... x_j ... x_d

$(\mathbf{h}^{(0)}(\mathbf{x}) = \mathbf{x})$

Gradient Computation

- Loss gradient at output

  - Partial derivative:

$$\frac{\partial}{\partial f(\mathbf{x})_c} - \log f(\mathbf{x})_y \quad = \quad \frac{-1_{(y=c)}}{f(\mathbf{x})_y}$$

  - Gradient:

$$\nabla_{\mathbf{f}(\mathbf{x})} - \log f(\mathbf{x})_y$$

$$= \quad \frac{-1}{f(\mathbf{x})_y} \begin{bmatrix} 1_{(y=0)} \\ \vdots \\ 1_{(y=C-1)} \end{bmatrix}$$

$$= \quad \frac{-\mathbf{e}(y)}{f(\mathbf{x})_y}$$

Indicator function

Remember: $f(\mathbf{x})_c = p(y = c | \mathbf{x})$

$l(\mathbf{f}(\mathbf{x}), y)$

$\mathbf{W}^{(3)}$ $\mathbf{b}^{(3)}$

$\mathbf{h}^{(2)}(\mathbf{x})$

$\mathbf{W}^{(2)}$ $\mathbf{b}^{(2)}$

$\mathbf{h}^{(1)}(\mathbf{x})$

$\mathbf{W}^{(1)}$ $\mathbf{b}^{(1)}$

$x_1 \quad x_j \quad x_d$

Gradient Computation

- Loss gradient at output pre-activation
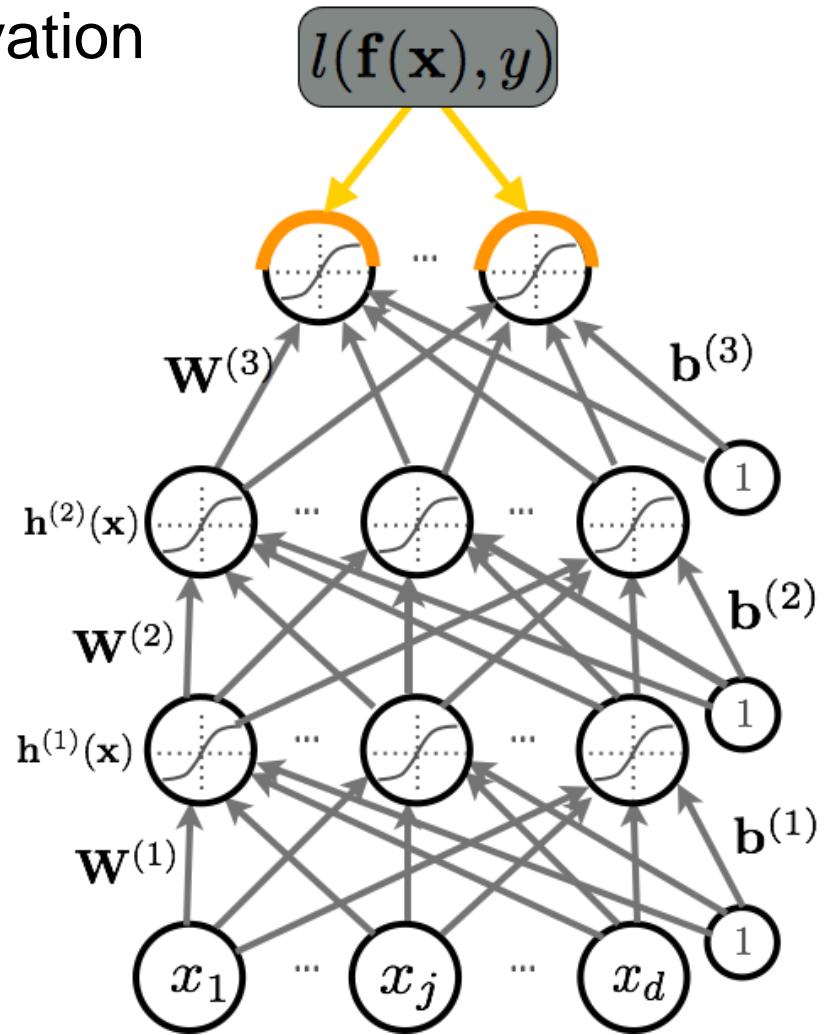
  - Partial derivative:

  $$\frac{\partial}{\partial a^{(L+1)}(\mathbf{x})_c} - \log f(\mathbf{x})_y$$

  $$= \quad -\left(1_{(y=c)} - f(\mathbf{x})_c\right)$$

  - Gradient:

  $$\nabla_{\mathbf{a}^{(L+1)}(\mathbf{x})} - \log f(\mathbf{x})_y$$

  $$= \quad -\left(\mathbf{e}(y) - \mathbf{f}(\mathbf{x})\right)$$

  Indicator function

$l(\mathbf{f}(\mathbf{x}), y)$

$\mathbf{W}^{(3)}$ $\mathbf{b}^{(3)}$

$\mathbf{h}^{(2)}(\mathbf{x})$

$\mathbf{W}^{(2)}$ $\mathbf{b}^{(2)}$

$\mathbf{h}^{(1)}(\mathbf{x})$

$\mathbf{W}^{(1)}$ $\mathbf{b}^{(1)}$

x_1 x_j x_d

Derivation
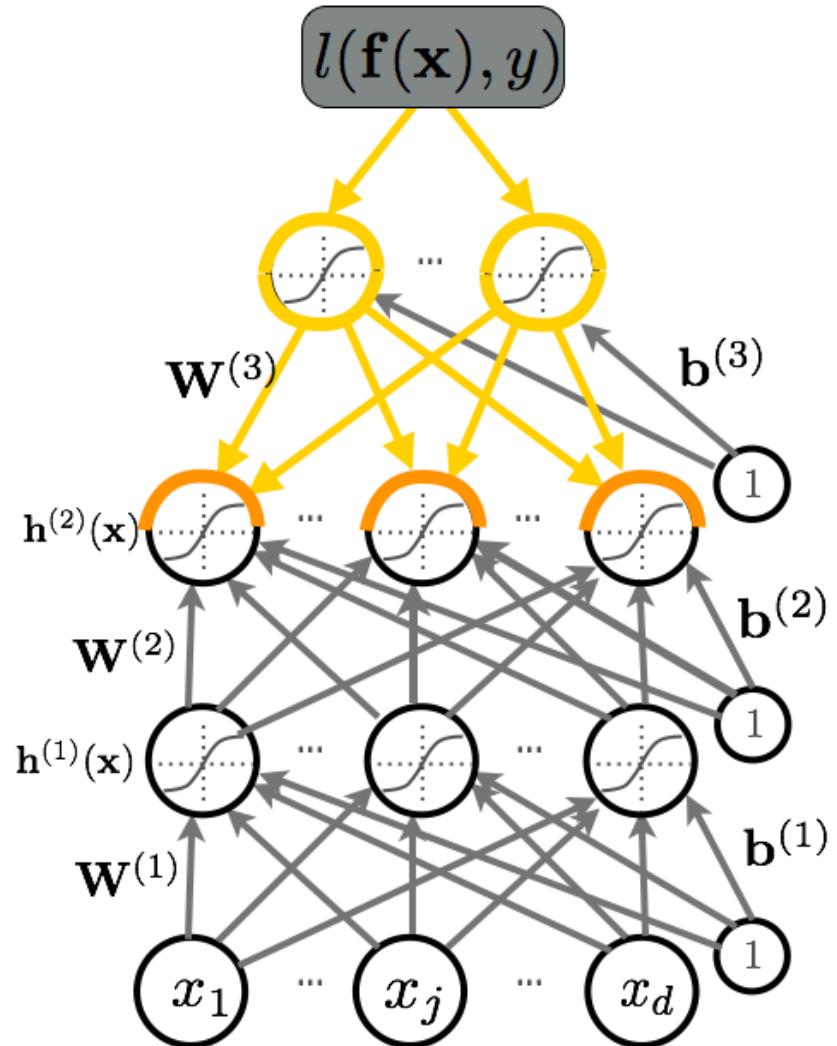
$$\frac{\partial}{\partial a^{(L+1)}(\mathbf{x})_c} - \log f(\mathbf{x})_y$$

$$= \frac{-1}{f(\mathbf{x})_y} \frac{\partial}{\partial a^{(L+1)}(\mathbf{x})_c} f(\mathbf{x})_y$$

$$= \frac{-1}{f(\mathbf{x})_y} \frac{\partial}{\partial a^{(L+1)}(\mathbf{x})_c} \mathrm{softmax}(\mathbf{a}^{(L+1)}(\mathbf{x}))_y$$

$$= \frac{-1}{f(\mathbf{x})_y} \frac{\partial}{\partial a^{(L+1)}(\mathbf{x})_c} \frac{\exp(a^{(L+1)}(\mathbf{x})_y)}{\sum_{c'} \exp(a^{(L+1)}(\mathbf{x})_{c'})}$$

$$= \frac{-1}{f(\mathbf{x})_y} \left(\frac{\frac{\partial}{\partial a^{(L+1)}(\mathbf{x})_c} \exp(a^{(L+1)}(\mathbf{x})_y)}{\sum_{c'} \exp(a^{(L+1)}(\mathbf{x})_{c'})} - \frac{\exp(a^{(L+1)}(\mathbf{x})_y) \left(\frac{\partial}{\partial a^{(L+1)}(\mathbf{x})_c} \sum_{c'} \exp(a^{(L+1)}(\mathbf{x})_{c'}) \right)}{\left(\sum_{c'} \exp(a^{(L+1)}(\mathbf{x})_{c'}) \right)^2} \right)$$

$$= \frac{-1}{f(\mathbf{x})_y} \left(\frac{1_{(y=c)} \exp(a^{(L+1)}(\mathbf{x})_y)}{\sum_{c'} \exp(a^{(L+1)}(\mathbf{x})_{c'})} - \frac{\exp(a^{(L+1)}(\mathbf{x})_y)}{\sum_{c'} \exp(a^{(L+1)}(\mathbf{x})_{c'})} \frac{\exp(a^{(L+1)}(\mathbf{x})_c)}{\sum_{c'} \exp(a^{(L+1)}(\mathbf{x})_{c'})} \right)$$

$$= \frac{-1}{f(\mathbf{x})_y} \left(1_{(y=c)} \mathrm{softmax}(\mathbf{a}^{(L+1)}(\mathbf{x}))_y - \mathrm{softmax}(\mathbf{a}^{(L+1)}(\mathbf{x}))_y \, \mathrm{softmax}(\mathbf{a}^{(L+1)}(\mathbf{x}))_c \right)$$

$$= \frac{-1}{f(\mathbf{x})_y} \left(1_{(y=c)} f(\mathbf{x})_y - f(\mathbf{x})_y \, f(\mathbf{x})_c \right)$$

$$= -\left(1_{(y=c)} - f(\mathbf{x})_c \right)$$

$$\frac{\partial \frac{g(x)}{h(x)}}{\partial x} = \frac{\partial g(x)}{\partial x} \frac{1}{h(x)} - \frac{g(x)}{h(x)^2} \frac{\partial h(x)}{\partial x}$$

Gradient Computation

- Loss gradient for hidden layers

  - This is getting complicated!
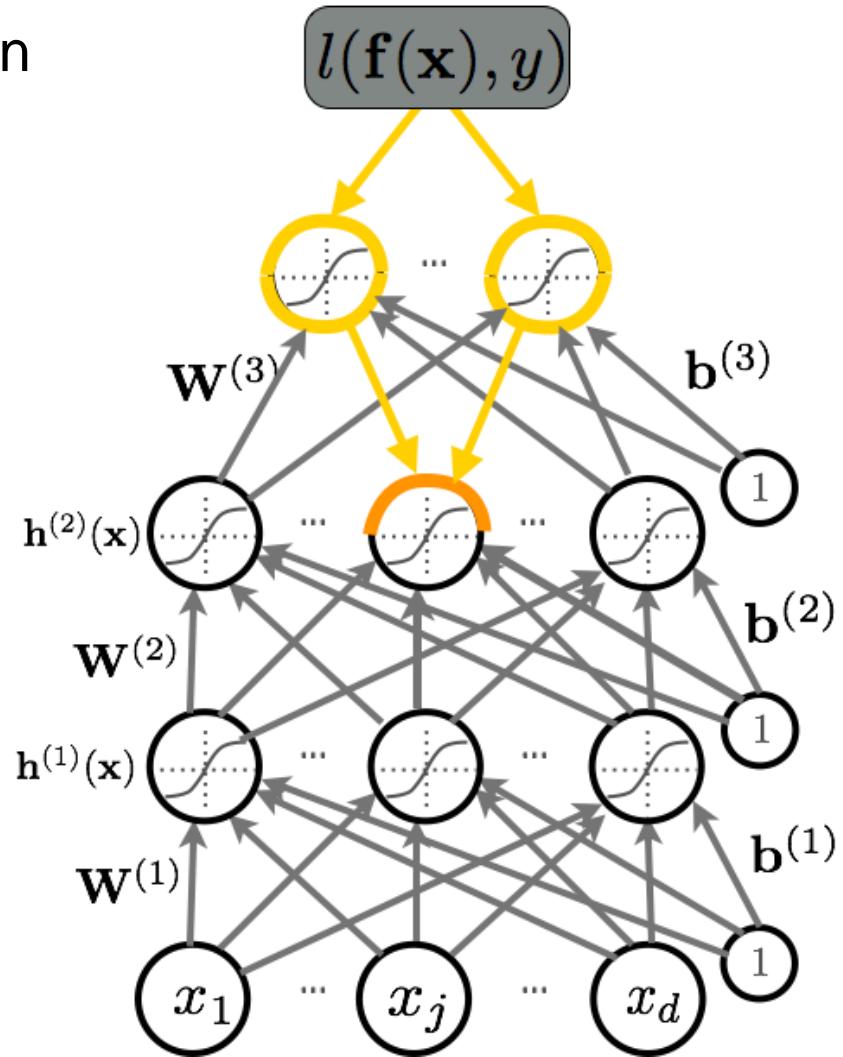
# Gradient Computation

- Chain Rule: Assume that a function $p(a)$ can be written as a function of intermediate results $q_i(a)$, then:

$$\frac{\partial p(a)}{\partial a} = \sum_i \frac{\partial p(a)}{\partial q_i(a)} \frac{\partial q_i(a)}{\partial a}$$

- We can invoke it by setting:

  - a be a hidden unit
  - $q_i(a)$ be a pre-activation in the layer above
  - $p(a)$ be the loss function
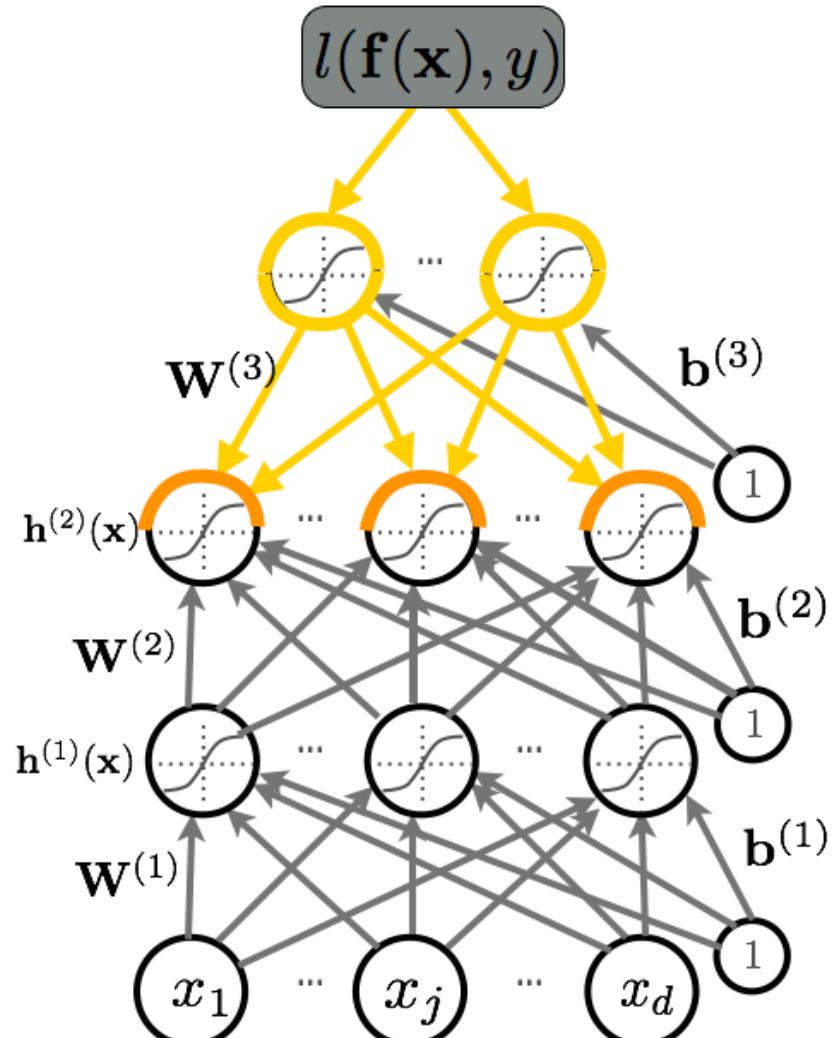
Gradient Computation

- Loss gradient at hidden layers

  - Partial derivative:

$$\frac{\partial}{\partial h^{(k)}(\mathbf{x})_j} - \log f(\mathbf{x})_y$$

$$= \sum_i \frac{\partial - \log f(\mathbf{x})_y}{\partial a^{(k+1)}(\mathbf{x})_i} \frac{\partial a^{(k+1)}(\mathbf{x})_i}{\partial h^{(k)}(\mathbf{x})_j}$$

$$= \sum_i \frac{\partial - \log f(\mathbf{x})_y}{\partial a^{(k+1)}(\mathbf{x})_i} W_{i,j}^{(k+1)}$$

Remember:
$$a^{(k)}(\mathbf{x})_i = b_i^{(k)} + \sum_j W_{i,j}^{(k)} h^{(k-1)}(\mathbf{x})_j$$

$l(\mathbf{f}(\mathbf{x}), y)$

$\mathbf{W}^{(3)}$ $\mathbf{b}^{(3)}$

$\mathbf{h}^{(2)}(\mathbf{x})$

$\mathbf{W}^{(2)}$ $\mathbf{b}^{(2)}$

$\mathbf{h}^{(1)}(\mathbf{x})$

$\mathbf{W}^{(1)}$ $\mathbf{b}^{(1)}$

$x_1 \quad \cdots \quad x_j \quad \cdots \quad x_d$

Gradient Computation
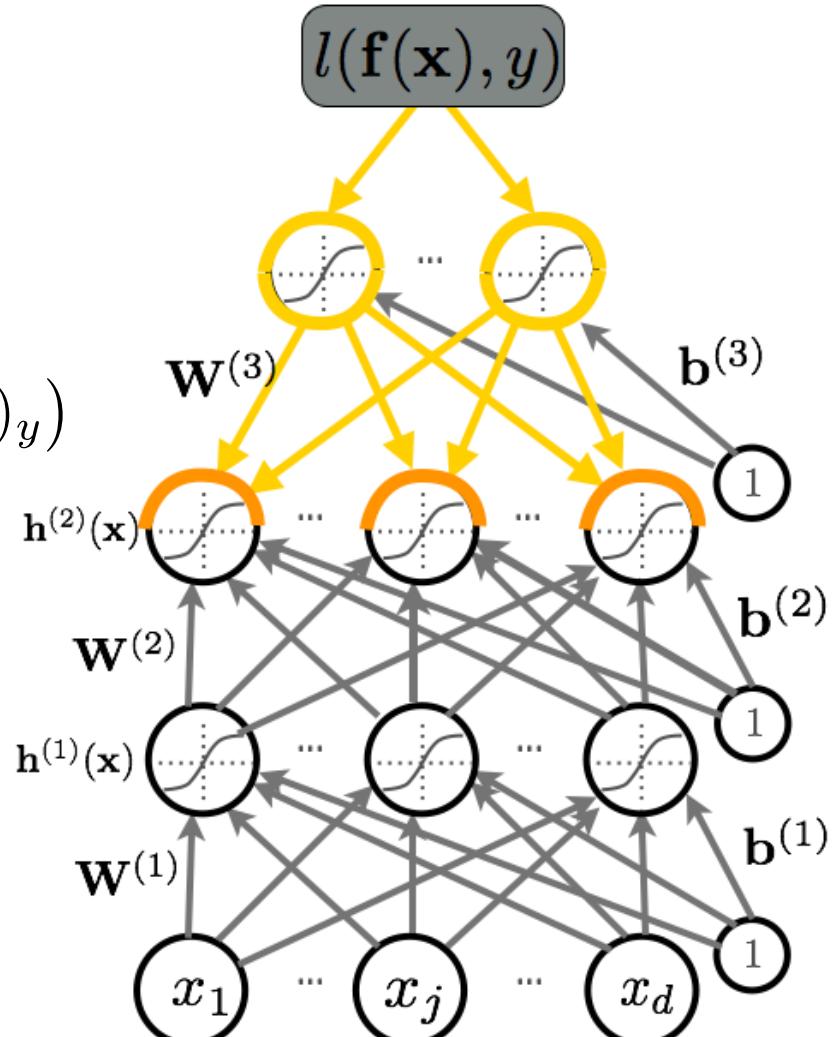
- Loss gradient at hidden layers

  - Gradient

$$\nabla_{\mathbf{h}^{(k)}(\mathbf{x})} - \log f(\mathbf{x})_y$$

$$= \mathbf{W}^{(k+1)^\top} \left(\nabla_{\mathbf{a}^{(k+1)}(\mathbf{x})} - \log f(\mathbf{x})_y \right)$$

We already know how to compute that

Remember:
$$a^{(k)}(\mathbf{x})_i = b_i^{(k)} + \sum_j W_{i,j}^{(k)} h^{(k-1)}(\mathbf{x})_j$$

Gradient Computation
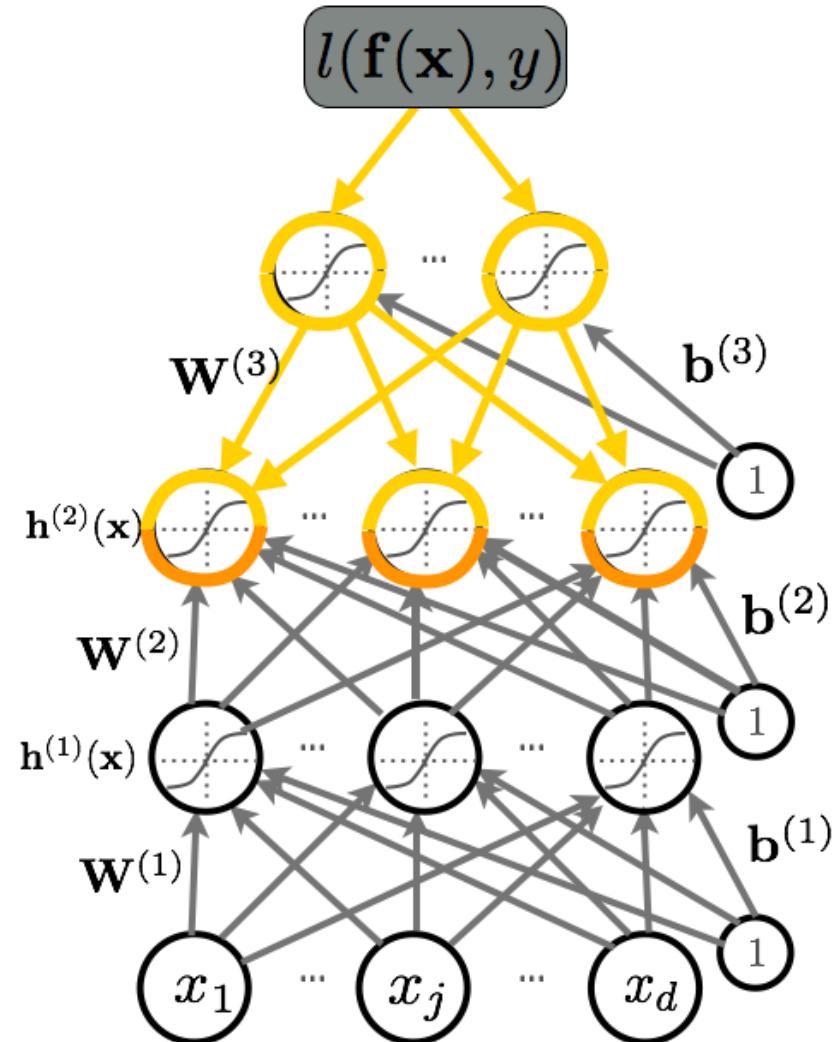
- Loss gradient at hidden layers (pre-activation)

  - Partial derivative:

$$\frac{\partial}{\partial a^{(k)}(\mathbf{x})_j} - \log f(\mathbf{x})_y$$

$$= \frac{\partial - \log f(\mathbf{x})_y}{\partial h^{(k)}(\mathbf{x})_j} \frac{\partial h^{(k)}(\mathbf{x})_j}{\partial a^{(k)}(\mathbf{x})_j}$$

$$= \frac{\partial - \log f(\mathbf{x})_y}{\partial h^{(k)}(\mathbf{x})_j} g'(a^{(k)}(\mathbf{x})_j)$$

Remember:
$$h^{(k)}(\mathbf{x})_j = g(a^{(k)}(\mathbf{x})_j)$$

Gradient Computation

- Loss gradient at hidden layers (pre-activation)

  - Gradient:

$$\nabla_{\mathbf{a}^{(k)}(\mathbf{x})} - \log f(\mathbf{x})_y$$

$$= \left(\nabla_{\mathbf{h}^{(k)}(\mathbf{x})} - \log f(\mathbf{x})_y \right)^{\top} \nabla_{\mathbf{a}^{(k)}(\mathbf{x})} \mathbf{h}^{(k)}(\mathbf{x})$$

$$= \left(\nabla_{\mathbf{h}^{(k)}(\mathbf{x})} - \log f(\mathbf{x})_y \right) \odot [\ldots, g'(a^{(k)}(\mathbf{x})_j), \ldots]$$

Let's look at the gradients of activation functions.

Gradient of the activation function

Remember:
$$h^{(k)}(\mathbf{x})_j = g(a^{(k)}(\mathbf{x})_j)$$
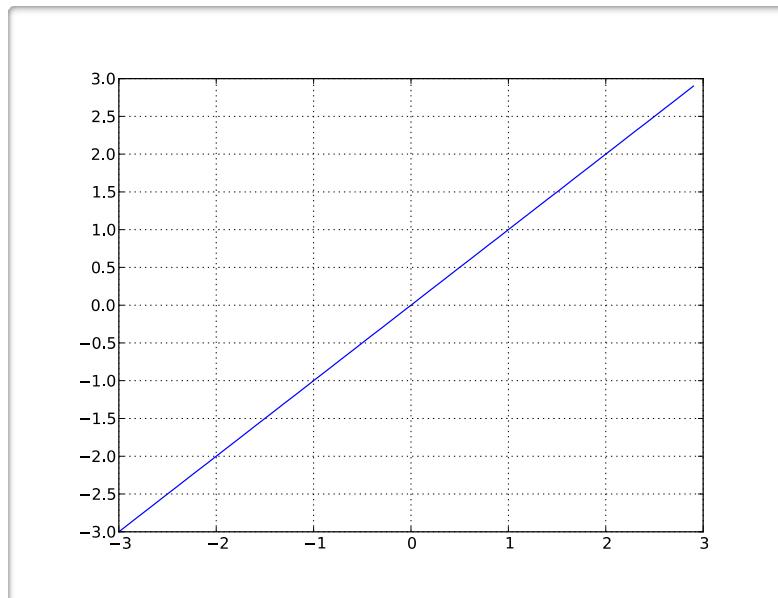
Linear Activation Function Gradient

- Linear activation function:

$$g(a) = a$$

  - Partial derivative

$$g'(a) = 1$$
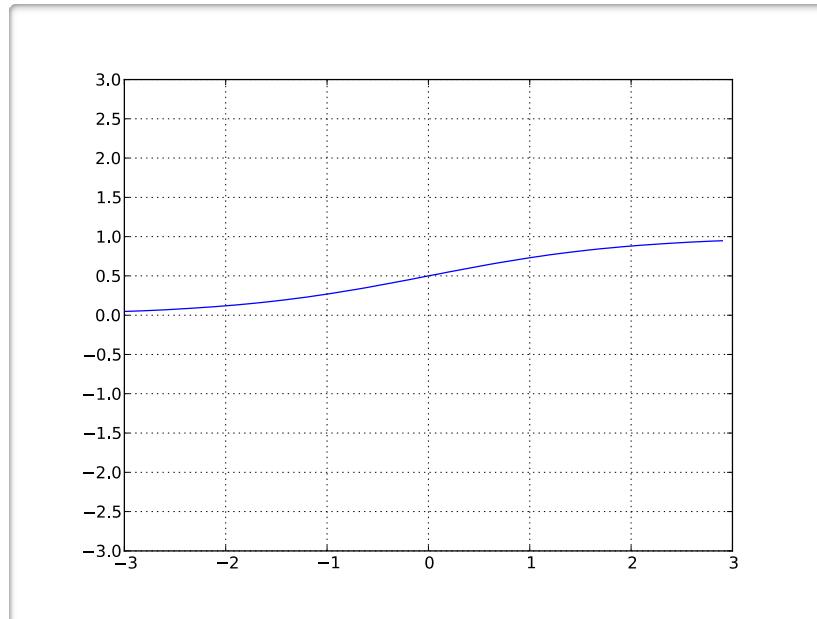
Sigmoid Activation Function Gradient

- Sigmoid activation function:

$$g(a) = \mathrm{sigm}(a) = \frac{1}{1+\exp(-a)}$$

  - Partial derivative

$$g'(a) = g(a)(1 - g(a))$$

Tanh Activation Function Gradient

- Hyperbolic tangent ("tanh") activation function:

$$g(a) = \tanh(a) =$$
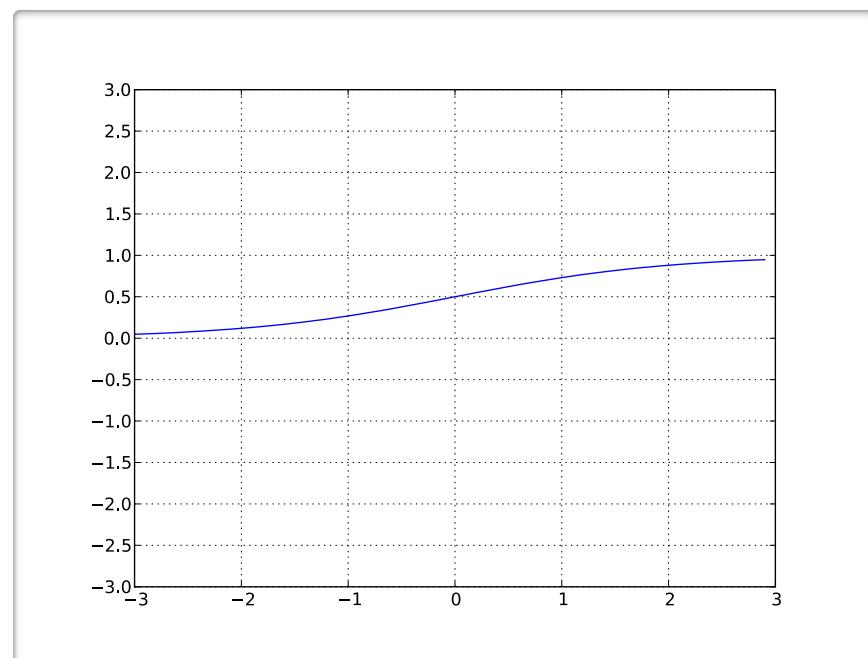
- Partial derivative

$$= \frac{\exp(a) - \exp(-a)}{\exp(a) + \exp(-a)} = \frac{\exp(2a) - 1}{\exp(2a) + 1}$$

$$g'(a) = 1 - g(a)^2$$
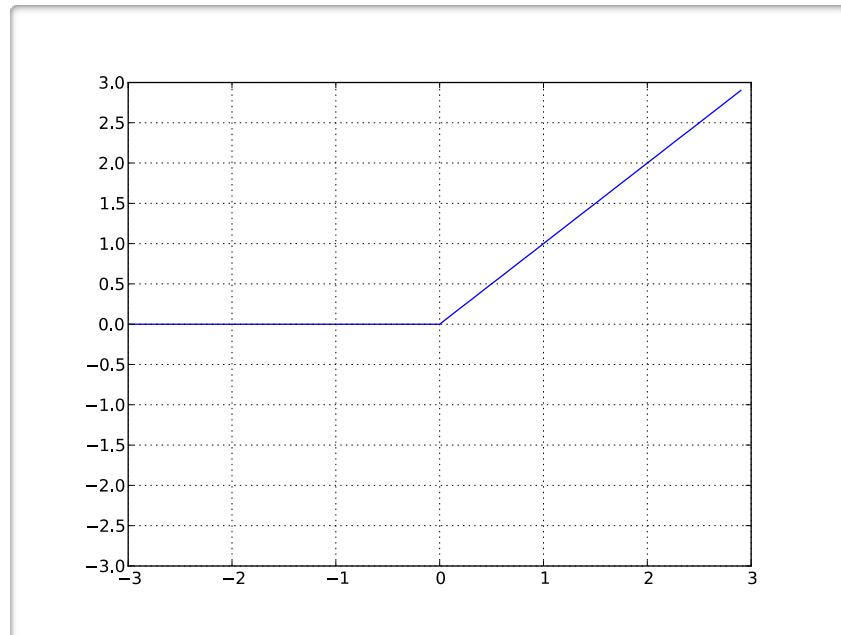
Relu Activation Function Gradient

- Rectified linear (ReLU) activation function:

$$g(a) = \text{reclin}(a) = \max(0, a)$$

  - Partial derivative

$$g'(a) = 1_{a>0}$$

Stochastic Gradient Descend

- Perform updates after seeing each example:

  - Initialize: $\boldsymbol{\theta} \equiv \{\mathbf{W}^{(1)}, \mathbf{b}^{(1)}, \ldots, \mathbf{W}^{(L+1)}, \mathbf{b}^{(L+1)}\}$

  - For t=1:T

    - for each training example $(\mathbf{x}^{(t)}, y^{(t)})$

$$\Delta = -\nabla_{\boldsymbol{\theta}} l(f(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)}) - \lambda \nabla_{\boldsymbol{\theta}} \Omega(\boldsymbol{\theta})$$

$$\boldsymbol{\theta} \leftarrow \boldsymbol{\theta} + \alpha \, \Delta$$

Training epoch
=
Iteration of all examples

- To train a neural net, we need:

  ➤ Loss function: $l(\mathbf{f}(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)})$

  ➤ A procedure to compute gradients: $\nabla_{\boldsymbol{\theta}} l(\mathbf{f}(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)})$

  ➤ Regularizer and its gradient: $\Omega(\boldsymbol{\theta}), \nabla_{\boldsymbol{\theta}} \Omega(\boldsymbol{\theta})$

Gradient Computation

- Loss gradient of parameters

  - Partial derivative (weights):

$$\frac{\partial}{\partial W_{i,j}^{(k)}} - \log f(\mathbf{x})_y$$

$$= \frac{\partial - \log f(\mathbf{x})_y}{\partial a^{(k)}(\mathbf{x})_i} \frac{\partial a^{(k)}(\mathbf{x})_i}{\partial W_{i,j}^{(k)}}$$

$$= \frac{\partial - \log f(\mathbf{x})_y}{\partial a^{(k)}(\mathbf{x})_i} h_j^{(k-1)}(\mathbf{x})$$

Remember:
$$a^{(k)}(\mathbf{x})_i = b_i^{(k)} + \sum_j W_{i,j}^{(k)} h^{(k-1)}(\mathbf{x})_j$$

$l(\mathbf{f}(\mathbf{x}), y)$

$\mathbf{W}^{(3)}$ $\mathbf{b}^{(3)}$

$\mathbf{h}^{(2)}(\mathbf{x})$

$\mathbf{W}^{(2)}$ $\mathbf{b}^{(2)}$

$\mathbf{h}^{(1)}(\mathbf{x})$

$\mathbf{W}^{(1)}$ $\mathbf{b}^{(1)}$

x_1 x_j x_d
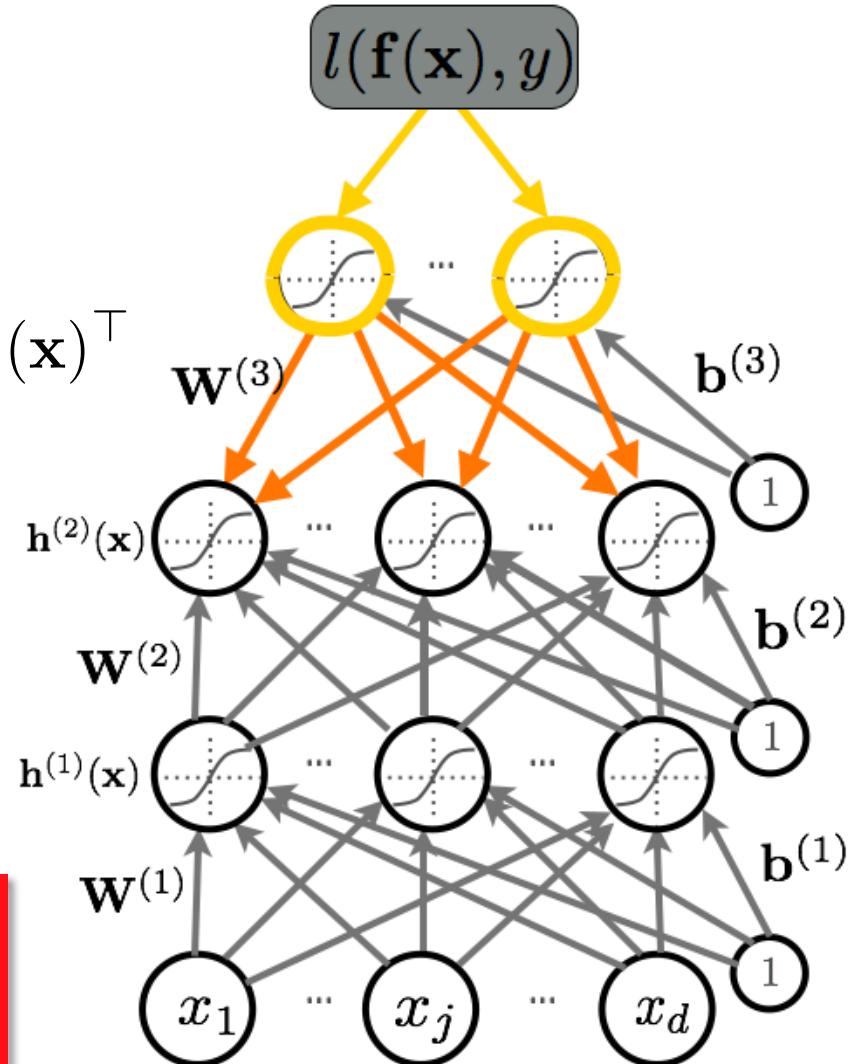
Gradient Computation

- Loss gradient of parameters

  - Gradient (weights):

$$\nabla_{\mathbf{W}^{(k)}} - \log f(\mathbf{x})_y$$

$$= \left(\nabla_{\mathbf{a}^{(k)}(\mathbf{x})} - \log f(\mathbf{x})_y \right) \ \mathbf{h}^{(k-1)}(\mathbf{x})^\top$$

$l(\mathbf{f}(\mathbf{x}), y)$

$\mathbf{W}^{(3)}$ $\mathbf{b}^{(3)}$

$\mathbf{h}^{(2)}(\mathbf{x})$ $\mathbf{b}^{(2)}$

$\mathbf{W}^{(2)}$

$\mathbf{h}^{(1)}(\mathbf{x})$ $\mathbf{b}^{(1)}$

$\mathbf{W}^{(1)}$

$x_1 \quad \cdots \quad x_j \quad \cdots \quad x_d$

Remember:
$$a^{(k)}(\mathbf{x})_i = b_i^{(k)} + \sum_j W_{i,j}^{(k)} h^{(k-1)}(\mathbf{x})_j$$

Gradient Computation
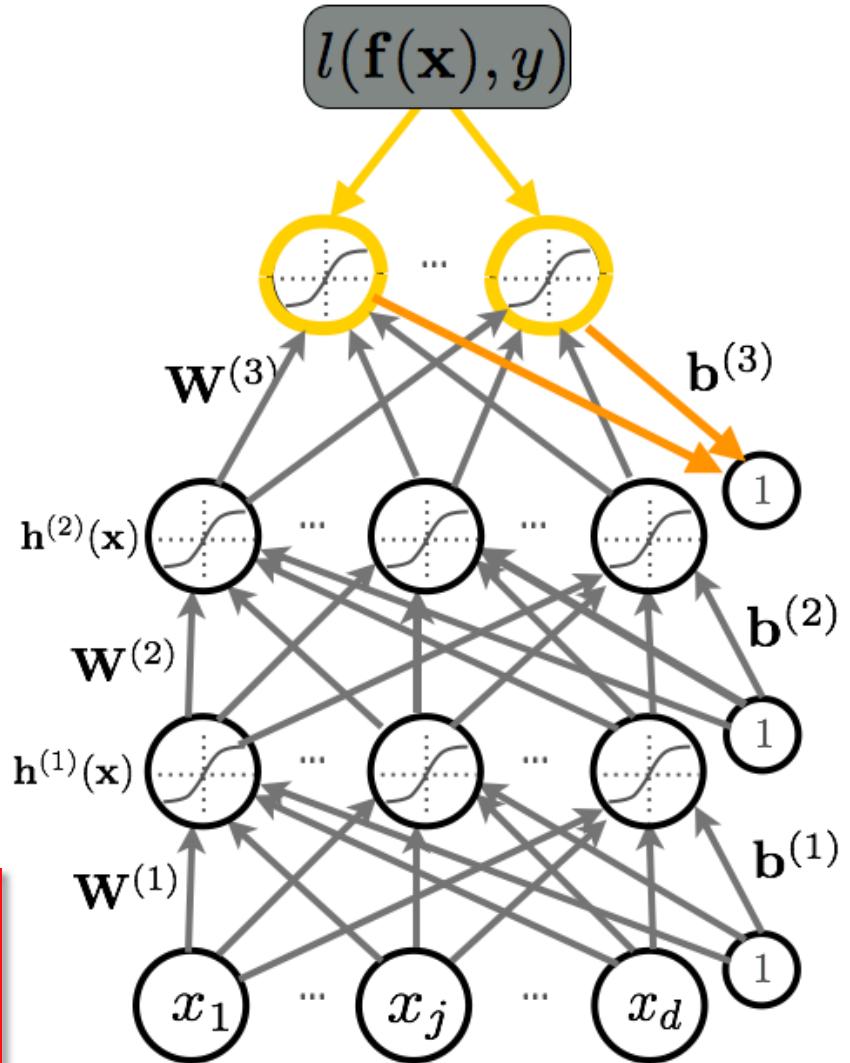
- Loss gradient of parameters

  - Partial derivative (biases):

$$\frac{\partial}{\partial b_i^{(k)}} - \log f(\mathbf{x})_y$$

$$= \frac{\partial - \log f(\mathbf{x})_y}{\partial a^{(k)}(\mathbf{x})_i} \frac{\partial a^{(k)}(\mathbf{x})_i}{\partial b_i^{(k)}}$$

$$= \frac{\partial - \log f(\mathbf{x})_y}{\partial a^{(k)}(\mathbf{x})_i}$$

Remember:
$$a^{(k)}(\mathbf{x})_i = b_i^{(k)} + \sum_j W_{i,j}^{(k)} h^{(k-1)}(\mathbf{x})_j$$
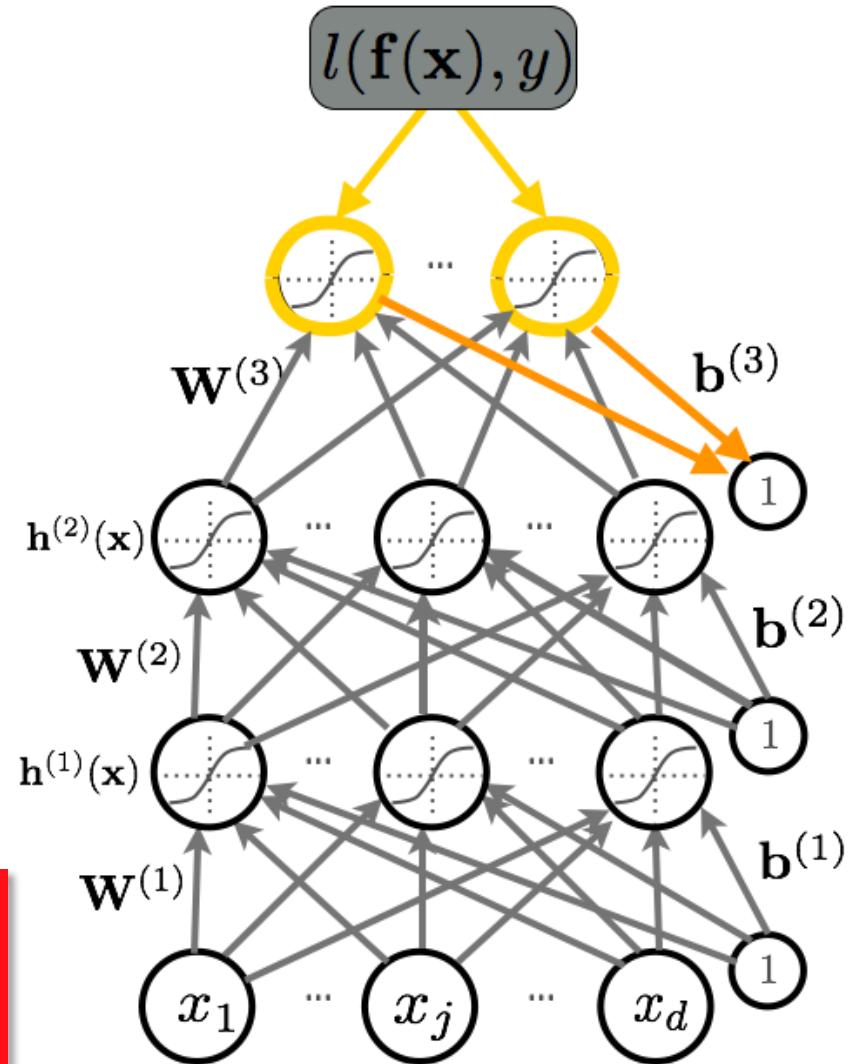
# Gradient Computation

- Loss gradient of parameters

  - Gradient (biases):

$$\nabla_{\mathbf{b}^{(k)}} - \log f(\mathbf{x})_y$$
$$= \nabla_{\mathbf{a}^{(k)}(\mathbf{x})} - \log f(\mathbf{x})_y$$

Remember:
$$a^{(k)}(\mathbf{x})_i = b_i^{(k)} + \sum_j W_{i,j}^{(k)} h^{(k-1)}(\mathbf{x})_j$$

$l(\mathbf{f}(\mathbf{x}), y)$

$\mathbf{W}^{(3)}$ $\mathbf{b}^{(3)}$

$\mathbf{h}^{(2)}(\mathbf{x})$

$\mathbf{W}^{(2)}$ $\mathbf{b}^{(2)}$

$\mathbf{h}^{(1)}(\mathbf{x})$

$\mathbf{W}^{(1)}$ $\mathbf{b}^{(1)}$

x_1 x_j x_d

Backpropagation Algorithm

- Perform forward propagation

- Compute output gradient (before activation):

$$\nabla_{\mathbf{a}^{(L+1)}(\mathbf{x})} - \log f(\mathbf{x})_y \iff -(\mathbf{e}(y) - \mathbf{f}(\mathbf{x}))$$

- For k=L+1 to 1

  - Compute gradients w.r.t. the hidden layer parameters:

  $$\nabla_{\mathbf{W}^{(k)}} - \log f(\mathbf{x})_y \iff \left(\nabla_{\mathbf{a}^{(k)}(\mathbf{x})} - \log f(\mathbf{x})_y\right) \mathbf{h}^{(k-1)}(\mathbf{x})^\top$$

  $$\nabla_{\mathbf{b}^{(k)}} - \log f(\mathbf{x})_y \iff \nabla_{\mathbf{a}^{(k)}(\mathbf{x})} - \log f(\mathbf{x})_y$$

  - Compute gradients w.r.t. the hidden layer below:
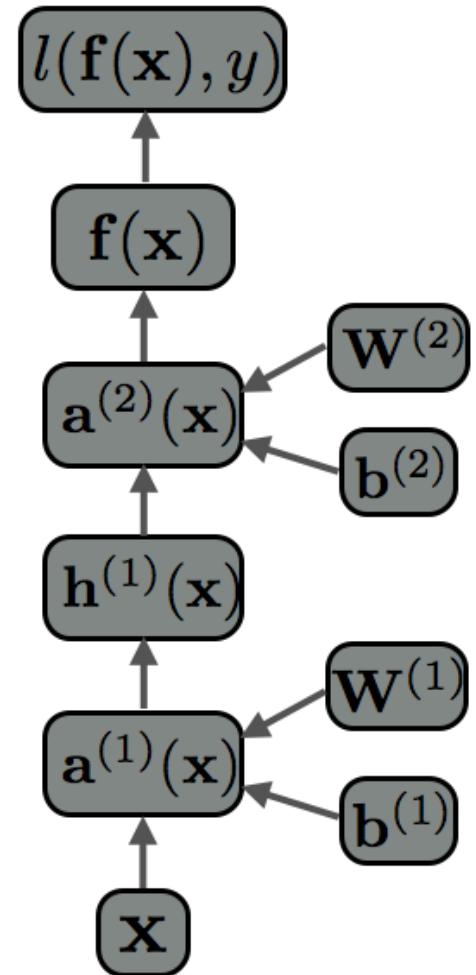
  $$\nabla_{\mathbf{h}^{(k-1)}(\mathbf{x})} - \log f(\mathbf{x})_y \iff \mathbf{W}^{(k)^\top} \left(\nabla_{\mathbf{a}^{(k)}(\mathbf{x})} - \log f(\mathbf{x})_y\right)$$

  - Compute gradients w.r.t. the hidden layer below (before activation):

  $$\nabla_{\mathbf{a}^{(k-1)}(\mathbf{x})} - \log f(\mathbf{x})_y \iff \left(\nabla_{\mathbf{h}^{(k-1)}(\mathbf{x})} - \log f(\mathbf{x})_y\right) \odot [\ldots, g'(a^{(k-1)}(\mathbf{x})_j), \ldots]$$
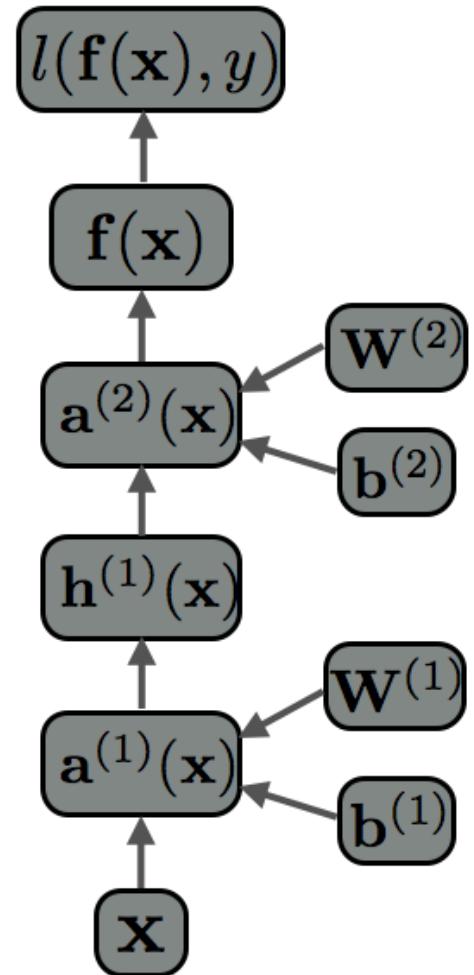
Computational Flow Graph

• Forward propagation can be represented as an acyclic flow graph

• Forward propagation can be implemented in a modular way:

➤ Each box can be an object with an fprop method, that computes the value of the box given its children

➤ Calling the fprop method of each box in the right order yields forward propagation

$l(\mathbf{f}(\mathbf{x}), y)$

$\mathbf{f}(\mathbf{x})$

$\mathbf{W}^{(2)}$

$\mathbf{a}^{(2)}(\mathbf{x})$

$\mathbf{b}^{(2)}$

$\mathbf{h}^{(1)}(\mathbf{x})$

$\mathbf{W}^{(1)}$

$\mathbf{a}^{(1)}(\mathbf{x})$

$\mathbf{b}^{(1)}$

$\mathbf{x}$

Computational Flow Graph

- Each object also has a bprop method

  - it computes the gradient of the loss with respect to each child box.

  - fprop depends on the fprop output of box's children, while bprop depends on the bprop of box's parents

- By calling bprop in the reverse order, we obtain backpropagation

Stochastic Gradient Descend

- Perform updates after seeing each example:

  - Initialize: $\boldsymbol{\theta} \equiv \{\mathbf{W}^{(1)}, \mathbf{b}^{(1)}, \ldots, \mathbf{W}^{(L+1)}, \mathbf{b}^{(L+1)}\}$

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    - for each training example $(\mathbf{x}^{(t)}, y^{(t)})$

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Training epoch
=
Iteration of all examples

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  ➢ A procedure to compute gradients: $\nabla_{\boldsymbol{\theta}} l(\mathbf{f}(\mathbf{x}^{(t)}; \boldsymbol{\theta}), y^{(t)})$

  ➢ Regularizer and its gradient: $\Omega(\boldsymbol{\theta})$,$\nabla_{\boldsymbol{\theta}} \Omega(\boldsymbol{\theta})$

Weight Decay

- L2 regularization:

$$\Omega(\boldsymbol{\theta}) = \sum_k \sum_i \sum_j \left(W_{i,j}^{(k)} \right)^2 = \sum_k ||\mathbf{W}^{(k)}||_F^2$$

- Gradient:
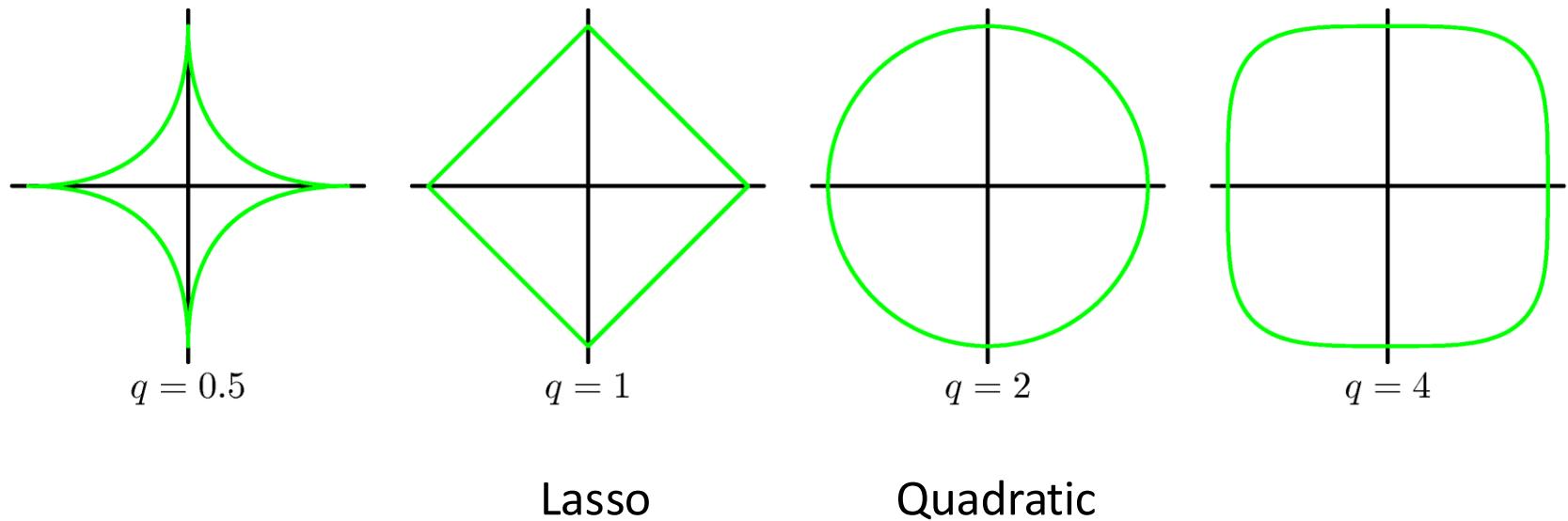
$$\nabla_{\mathbf{W}^{(k)}} \Omega(\boldsymbol{\theta}) = 2\mathbf{W}^{(k)}$$

- Only applies to weights, not biases (weigh decay)

- Can be interpreted as having a Gaussian prior over the weights, while performing MAP estimation.

- We will later look at Bayesian methods.

Other Regularizers

- Using a more general regularizer, we get:

$$\frac{1}{2}\sum_{n=1}^{N}\{t_n - \mathbf{w}^{\mathrm{T}}\boldsymbol{\phi}(\mathbf{x}_n)\}^2 + \frac{\lambda}{2}\sum_{j=1}^{M}|w_j|^q$$

$q = 0.5$ $q = 1$ $q = 2$ $q = 4$

Lasso   Quadratic

L1 Regularization

- L1 regularization:

$$\Omega(\boldsymbol{\theta}) = \sum_k \sum_i \sum_j |W_{i,j}^{(k)}|$$

- Gradient:

$$\nabla_{\mathbf{W}^{(k)}} \Omega(\boldsymbol{\theta}) = \mathrm{sign}(\mathbf{W}^{(k)})$$

$$\mathrm{sign}(\mathbf{W}^{(k)})_{i,j} = 1_{\mathbf{W}_{i,j}^{(k)} > 0} - 1_{\mathbf{W}_{i,j}^{(k)} < 0}$$

- Only applies to weights, not biases (weigh decay)

- Can be interpreted as having a Laplace prior over the weights, while performing MAP estimation.

- Unlike L2, L1 will push some weights to be exactly 0.

Bias-Variance Trade-off

$$\text{expected loss} = (\text{bias})^2 + \text{variance} + \text{noise}$$

Average predictions over all datasets differ from the optimal regression function.

Solutions for individual datasets vary around their averages -- how sensitive is the function to the particular choice of the dataset.

Intrinsic variability of the target values.

$$(\text{bias})^2 = \int \{\mathbb{E}_{\mathcal{D}}[y(\mathbf{x}; \mathcal{D})] - h(\mathbf{x})\}^2 p(\mathbf{x}) \, d\mathbf{x}$$

$$\text{variance} = \int \mathbb{E}_{\mathcal{D}} \left[\{y(\mathbf{x}; \mathcal{D}) - \mathbb{E}_{\mathcal{D}}[y(\mathbf{x}; \mathcal{D})]\}^2 \right] p(\mathbf{x}) \, d\mathbf{x}$$
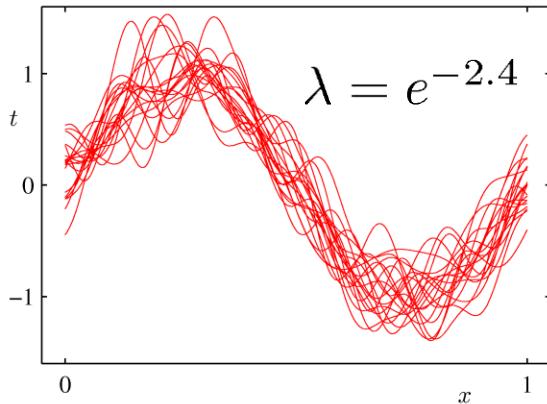
$$\text{noise} = \iint \{h(\mathbf{x}) - t\}^2 p(\mathbf{x}, t) \, d\mathbf{x} \, dt$$

• Trade-off between bias and variance: With very flexible models (high complexity) we have low bias and high variance; With relatively rigid models (low complexity) we have high bias and low variance.

• The model with the optimal predictive capabilities has to balance between bias and variance.
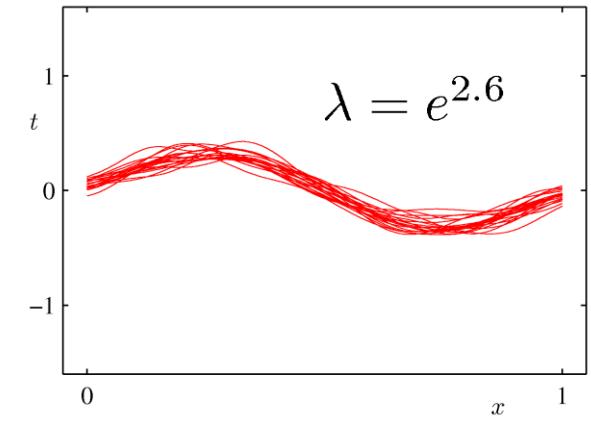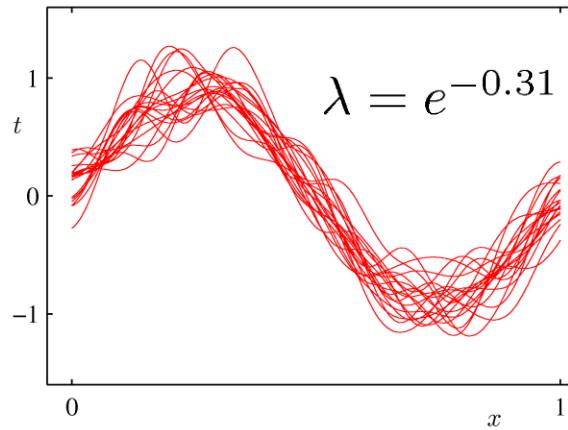
Bias-Variance Trade-off

• Consider the sinusoidal dataset. We generate 100 datasets, each containing N=25 points, drawn independently from $h(x) = \sin 2\pi x$.
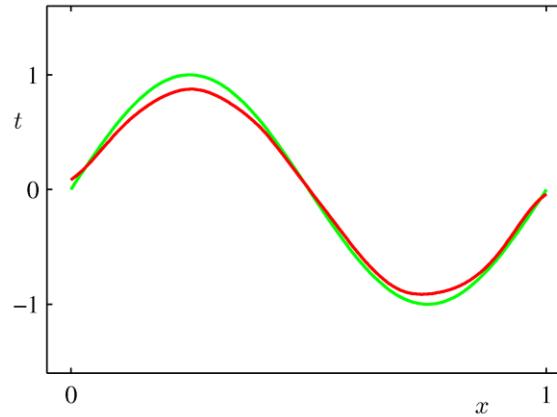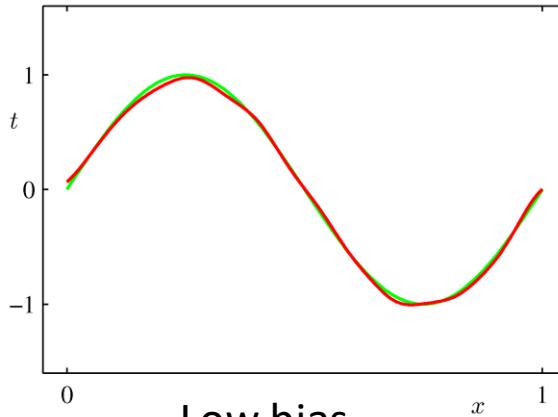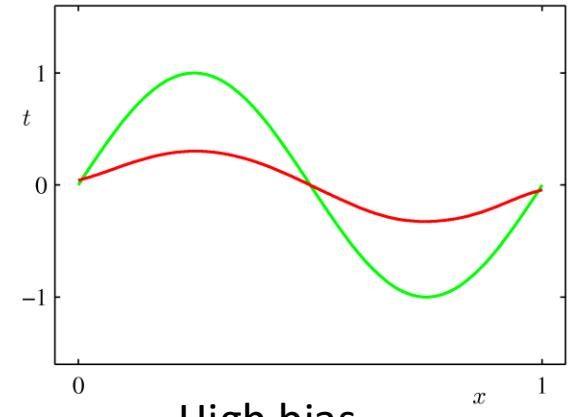
Bias-Variance Trade-off

• Generalization error can be seen as the sum of the (squared) bias and the variance

low variance/
high bias

good trade-off

high variance/
low bias