

THE INCREDIBLE SHRINKING NEURAL NETWORK: PRUNING TO OPERATE IN CONSTRAINED MEMORY ENVIRONMENTS

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1 2ND DERIVATIVE BACKPROP WEIGHT UPDATE RULE

Weight error (1st order approx):

$$E(w) = E(w_0) + \frac{\partial E}{\partial w} (w - w_0) \quad (1)$$

We want:

$$E(w) = 0 \quad (2)$$

$$0 = E(w_0) + \frac{\partial E}{\partial w} (w - w_0) \quad (3)$$

$$0 = E(w_0) + \frac{\partial E}{\partial w} w - \frac{\partial E}{\partial w} w_0 \quad (4)$$

$$\frac{\partial E}{\partial w} w = \frac{\partial E}{\partial w} w_0 - E(w_0) \quad (5)$$

$$w = w_0 - \frac{E(w_0)}{\frac{\partial E}{\partial w}} \quad (6)$$

Weight error (2nd order approx):

$$E(w) = E(w_0) + \frac{\partial E}{\partial w} (w - w_0) + \frac{1}{2} \frac{\partial^2 E}{\partial w^2} (w - w_0)^2 \quad (7)$$

We want:

$$E(w) = 0 \quad (8)$$

$$0 = \underbrace{E(w_0)}_c + \underbrace{\frac{\partial E}{\partial w} (w - w_0)}_b + \underbrace{\frac{1}{2} \frac{\partial^2 E}{\partial w^2} (w - w_0)^2}_a \quad (9)$$

$$0 = ax^2 + bx + c \quad (10)$$

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \quad (11)$$

$$(w - w_0) = \frac{-\left(\frac{\partial E}{\partial w}\right) \pm \sqrt{\left(\frac{\partial E}{\partial w}\right)^2 - 4\left(\frac{1}{2} \frac{\partial^2 E}{\partial w^2}\right) E(w_0)}}{2\left(\frac{1}{2} \frac{\partial^2 E}{\partial w^2}\right)} \quad (12)$$

$$w = w_0 + \frac{-\left(\frac{\partial E}{\partial w}\right) \pm \sqrt{\left(\frac{\partial E}{\partial w}\right)^2 - 2\left(\frac{\partial^2 E}{\partial w^2}\right) E(w_0)}}{\left(\frac{\partial^2 E}{\partial w^2}\right)} \quad (13)$$

We only need one of the zeros so...

$$w = w_0 + \frac{\sqrt{\left(\frac{\partial E}{\partial w}\right)^2 - 2\left(\frac{\partial^2 E}{\partial w^2}\right) E(w_0)} + \left(\frac{\partial E}{\partial w}\right)}{\left(\frac{\partial^2 E}{\partial w^2}\right)} \quad (14)$$