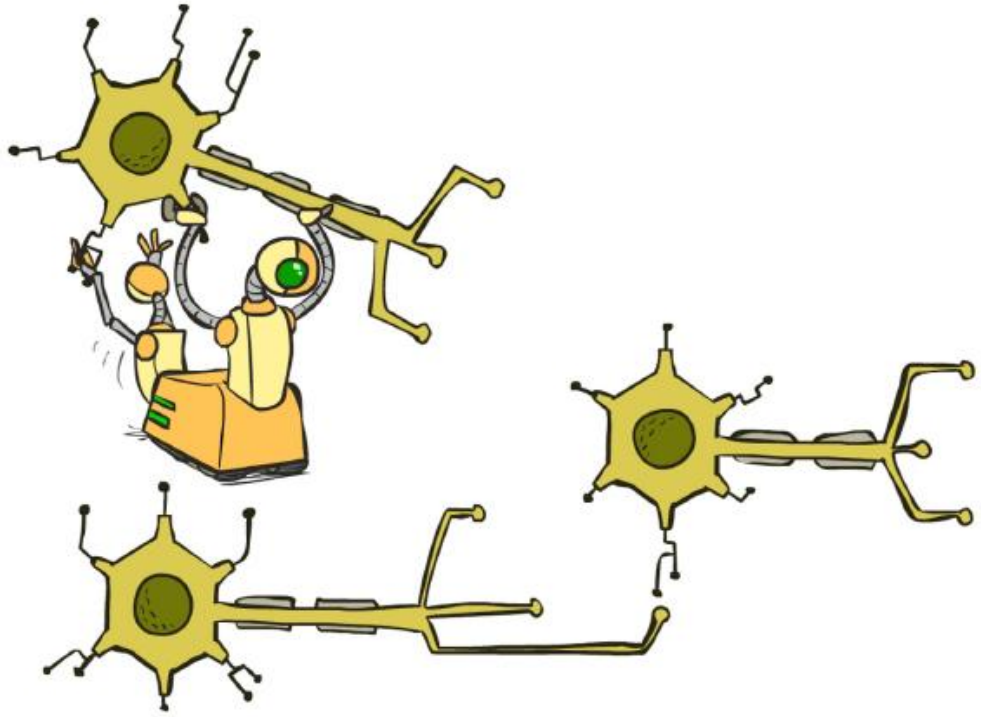
第十二周

- 教学计划
  - 机器学习：逻辑回归，梯度上升（上次课）
  - 项目报告：0112，0113，0203组
  - 机器学习：神经网络1（这次课）
- 任务
  - 家作5：机器学习
  - 项目5：机器学习，还有两周的时间，5/31日提交

人工智能导论

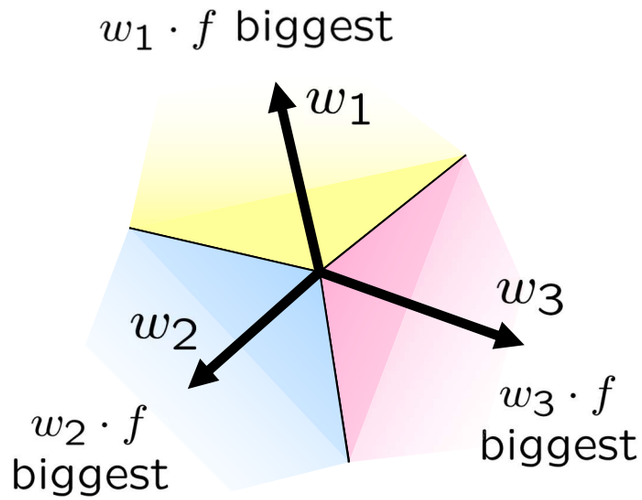
神经网络1



基于UC Berkeley, CS188课程 --- University of California, Berkeley

Reminder: Multiclass Logistic Regression

- Recall Multi-Class Perceptron:
  - A weight vector for each class: w_y
  - Score (activation) of a class y: $z_y = w_y \cdot f(x)$
  - Prediction highest score wins $y = \arg\max_y \ w_y \cdot f(x)$



- How to make the scores into probabilities?

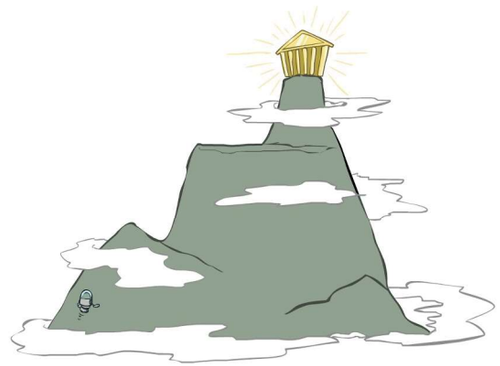
$$P(y \mid x; w) = \frac{e^{z_y}}{\sum_{y'} e^{z_{y'}}} = \text{softmax}(z_1, \ldots, z_n)_y$$

$$\text{softmax}(z_1, \ldots, z_n)_i = \frac{e^{z_i}}{\sum_j e^{z_j}}$$

Reminder: Best *w* for **Multi-Class Logistic Regression**

- Given data pairs $\mathrm{x}^{(i)}, y^{(i)}$ maximize log-likelihood:

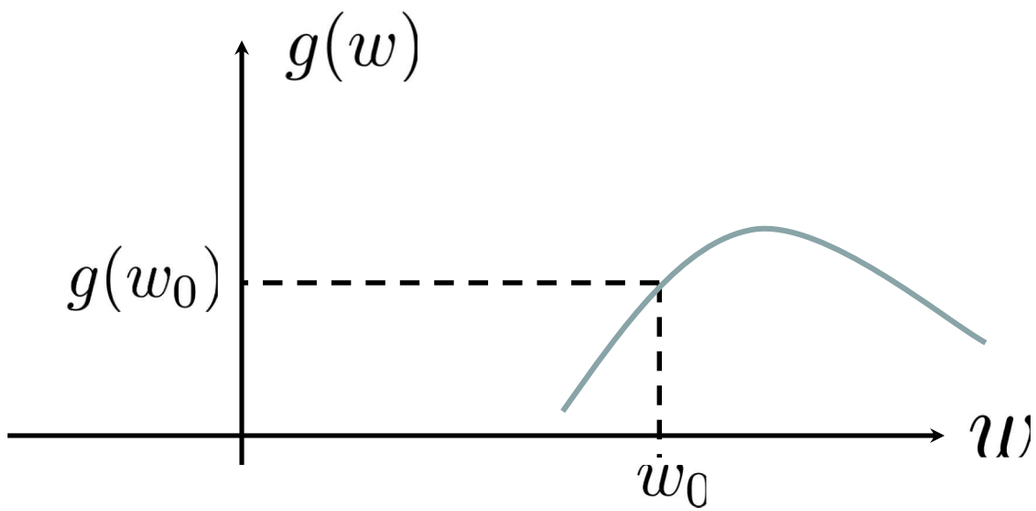
$$\hat{w} = \underset{w}{\operatorname{argmax}} \sum_i \log P(y^{(i)}|x^{(i)}; w)$$

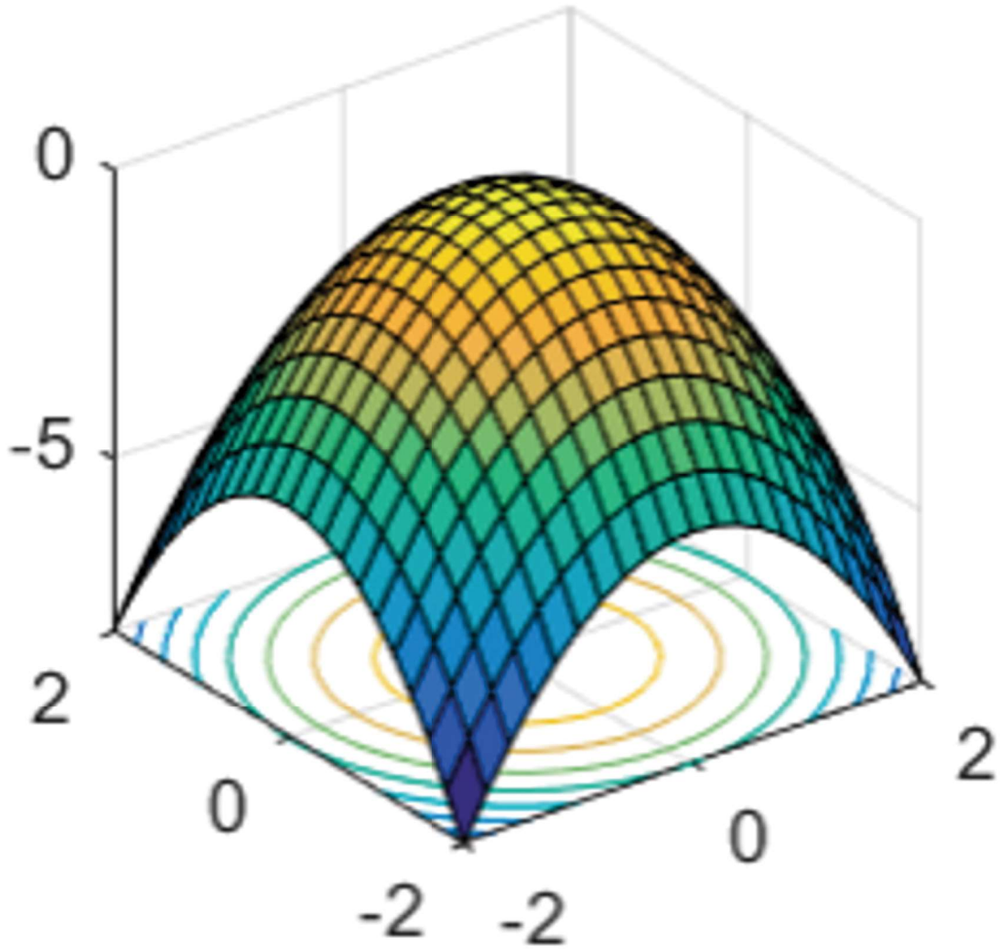


- Use numerical optimization inspired by hill climbing
  - General problem: $\hat{w} = \underset{w}{\operatorname{argmax}}\, g(w)$

- Derivative of the function $\frac{\partial g}{\partial w}$ tells us which direction to step into

1-D and 2-D Optimization





Source: offconvex.org

Gradient Ascent

Perform update in uphill direction for each coordinate

The steeper the slope (i.e. the higher the derivative) the bigger the step for that coordinate

E.g., consider: $g(w_1, w_2)$

Updates:

$$w_1 \leftarrow w_1 + \alpha * \frac{\partial g}{\partial w_1}(w_1, w_2)$$

$$w_2 \leftarrow w_2 + \alpha * \frac{\partial g}{\partial w_2}(w_1, w_2)$$

- Updates in vector notation:

$$w \leftarrow w + \alpha * \nabla_w g(w)$$

with: $\nabla_w g(w) = \begin{bmatrix} \frac{\partial g}{\partial w_1}(w) \\ \frac{\partial g}{\partial w_2}(w) \end{bmatrix}$ **= gradient**

Gradient Ascent

Idea:

Start somewhere

Repeat: Take a step in the gradient direction

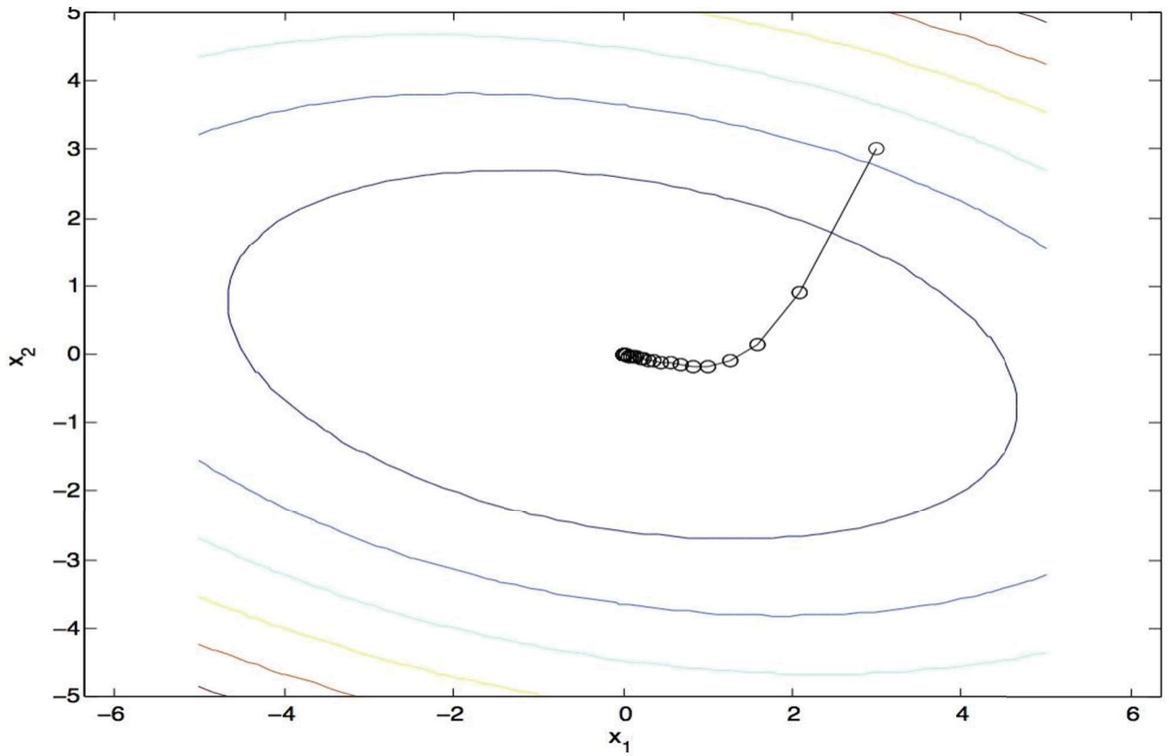


Figure source: Mathworks

Gradient in n dimensions

$$\nabla g = \begin{bmatrix} \frac{\partial g}{\partial w_1} \\ \frac{\partial g}{\partial w_2} \\ \cdots \\ \frac{\partial g}{\partial w_n} \end{bmatrix}$$

Optimization Procedure: Gradient Ascent

```
Init w
for iter = 1, 2, …
```

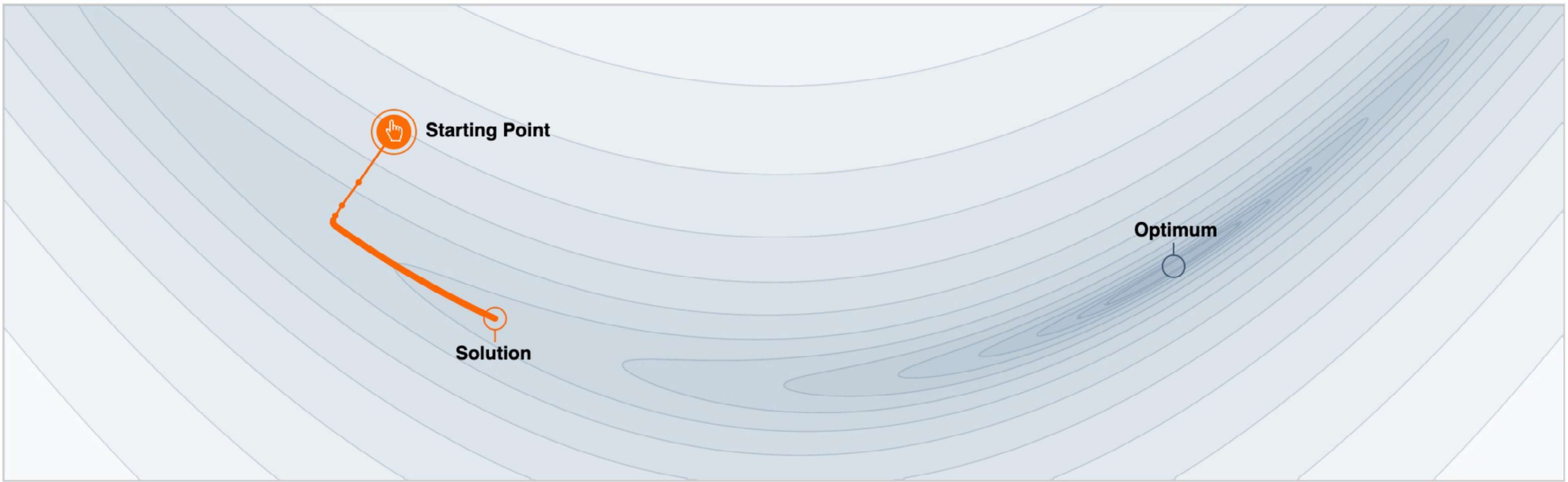
$$w \leftarrow w + \alpha \cdot \nabla g(w)$$

- α: learning rate --- tweaking parameter that needs to be chosen carefully
- How? Try multiple choices
  - Crude rule of thumb: update changes w about 0.1 – 1 %

Learning Rate

Choice of learning rate α is a hyperparameter

Example: α=0.001 (too small)

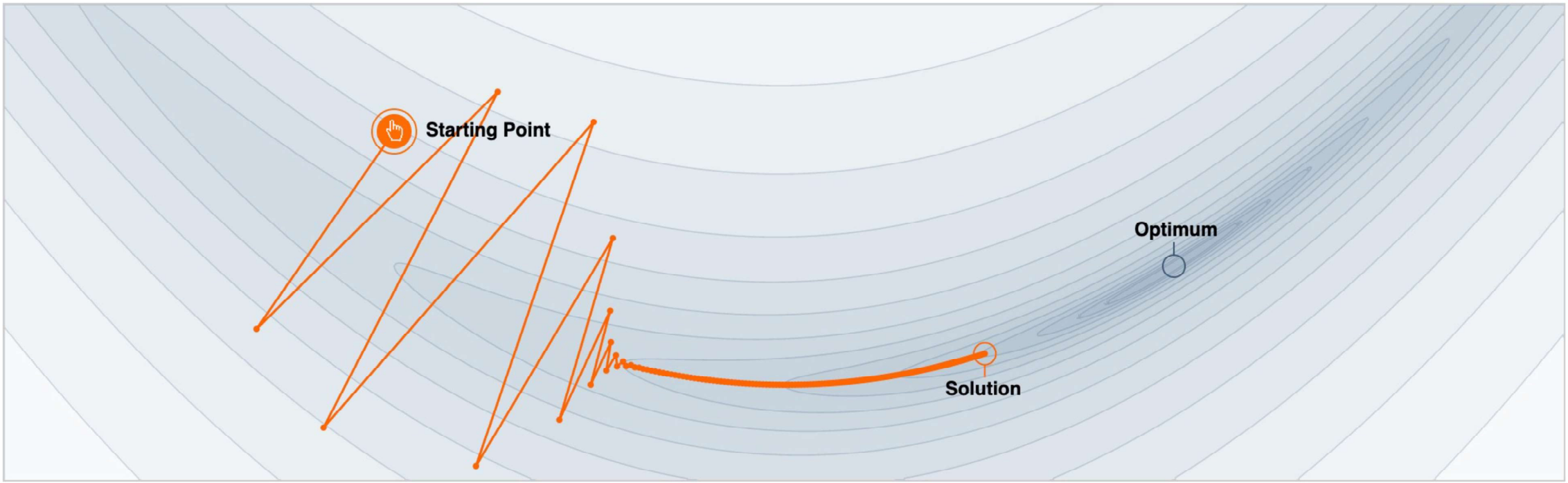


Source: https://distill.pub/2017/momentum/

Learning Rate

Choice of step size α is a hyperparameter

Example: α=0.004 (too large)



Source: https://distill.pub/2017/momentum/

Gradient Ascent with Momentum*

- Often use *momentum* to improve gradient ascent convergence

Gradient Ascent:

```
Init w
for iter = 1, 2, …
```

$$w \leftarrow w + \alpha \cdot \nabla g(w)$$

Gradient Ascent with momentum:

```
Init w
for iter = 1, 2, …
```

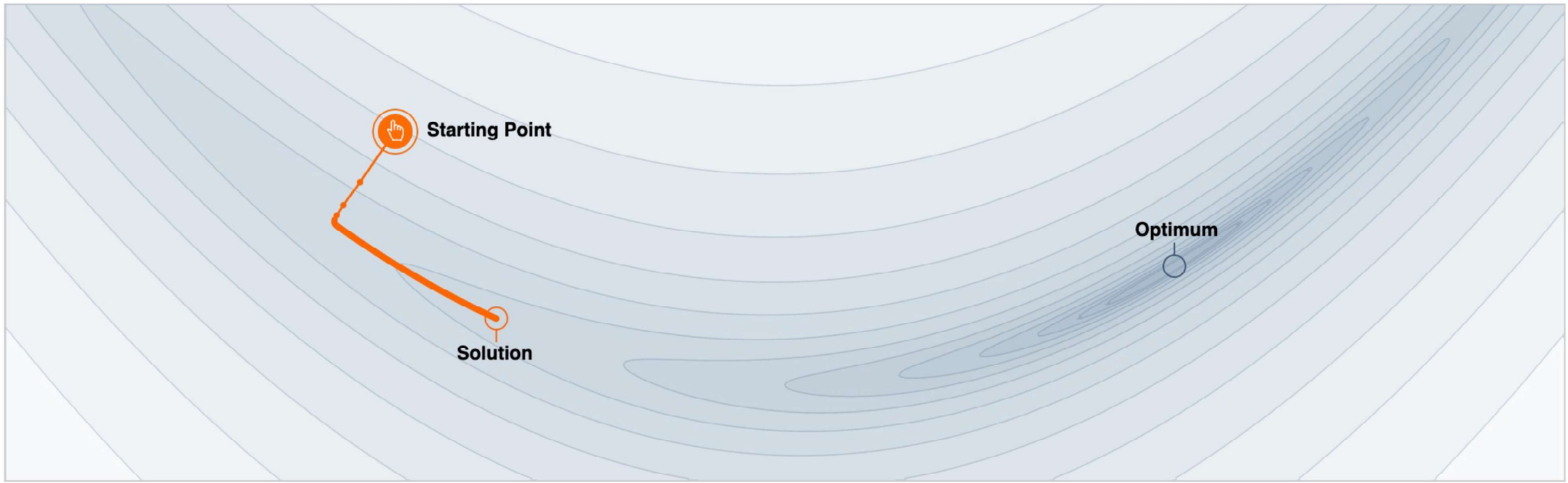
$$z \leftarrow \beta \cdot z + \nabla g(w)$$

$$w \leftarrow w + \alpha \cdot z$$

- One interpretation: *w* moves like a particle with mass
- Another: exponential moving average on gradient

Gradient Ascent with Momentum*

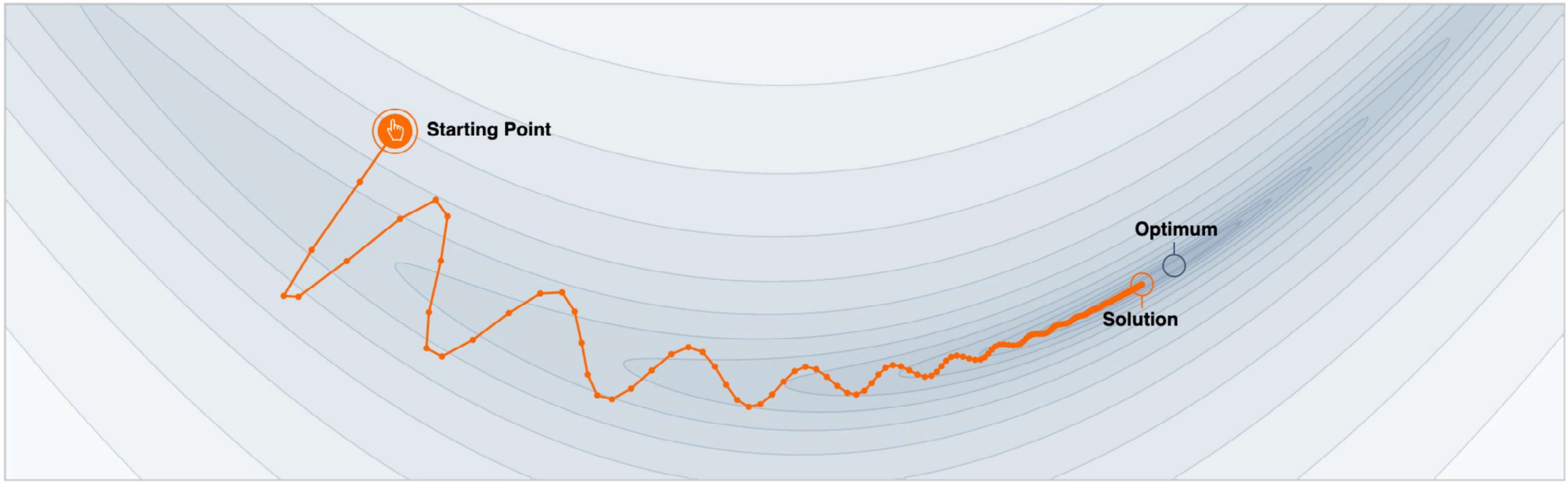
Example: α=0.001 and β=0.0



Source: https://distill.pub/2017/momentum/

Gradient Ascent with Momentum*

Example: α=0.001 and β=0.9



Source: https://distill.pub/2017/momentum/

Batch Gradient Ascent on the Log Likelihood Objective

$$\max_w \quad ll(w) = \max_w \quad \underbrace{\sum_i \log P(y^{(i)}|x^{(i)}; w)}_{g(w)}$$

```
init w
for iter = 1, 2, …
```

$$w \leftarrow w + \alpha * \sum_i \nabla \log P(y^{(i)}|x^{(i)}; w)$$

Stochastic Gradient Ascent on the Log Likelihood Objective

$$\max_w \quad ll(w) = \max_w \quad \sum_i \log P(y^{(i)}|x^{(i)}; w)$$

Observation: once gradient on one training example has been computed, might as well incorporate before computing next one

```
init w
for iter = 1, 2, …
  pick random j
```

$$w \leftarrow w + \alpha * \nabla \log P(y^{(j)}|x^{(j)}; w)$$

Mini-Batch Gradient Ascent on the Log Likelihood Objective

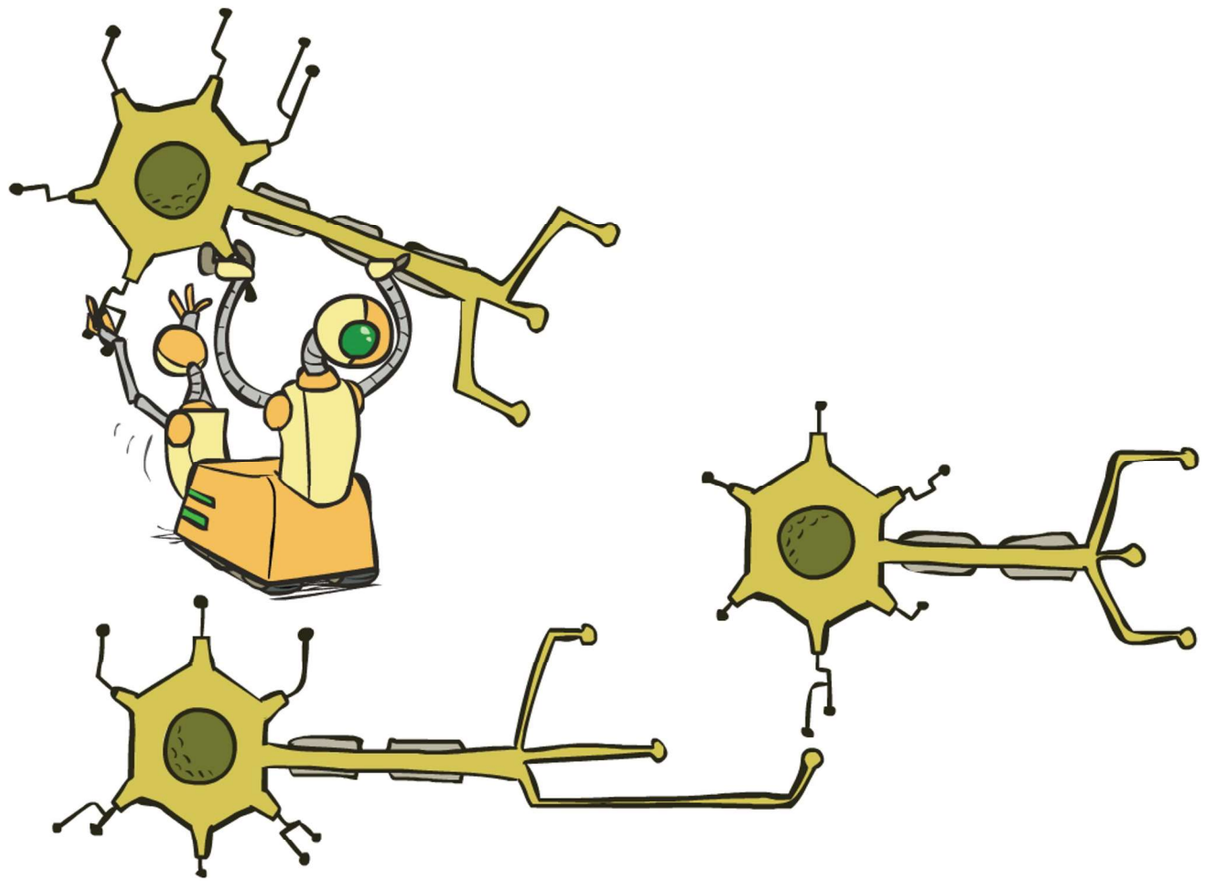
$$\max_w \quad ll(w) = \max_w \quad \sum_i \log P(y^{(i)}|x^{(i)}; w)$$

Observation: gradient over small set of training examples (=mini-batch) can be computed in parallel, might as well do that instead of a single one

```
init w
for iter = 1, 2, …
  pick random subset of training examples J
```

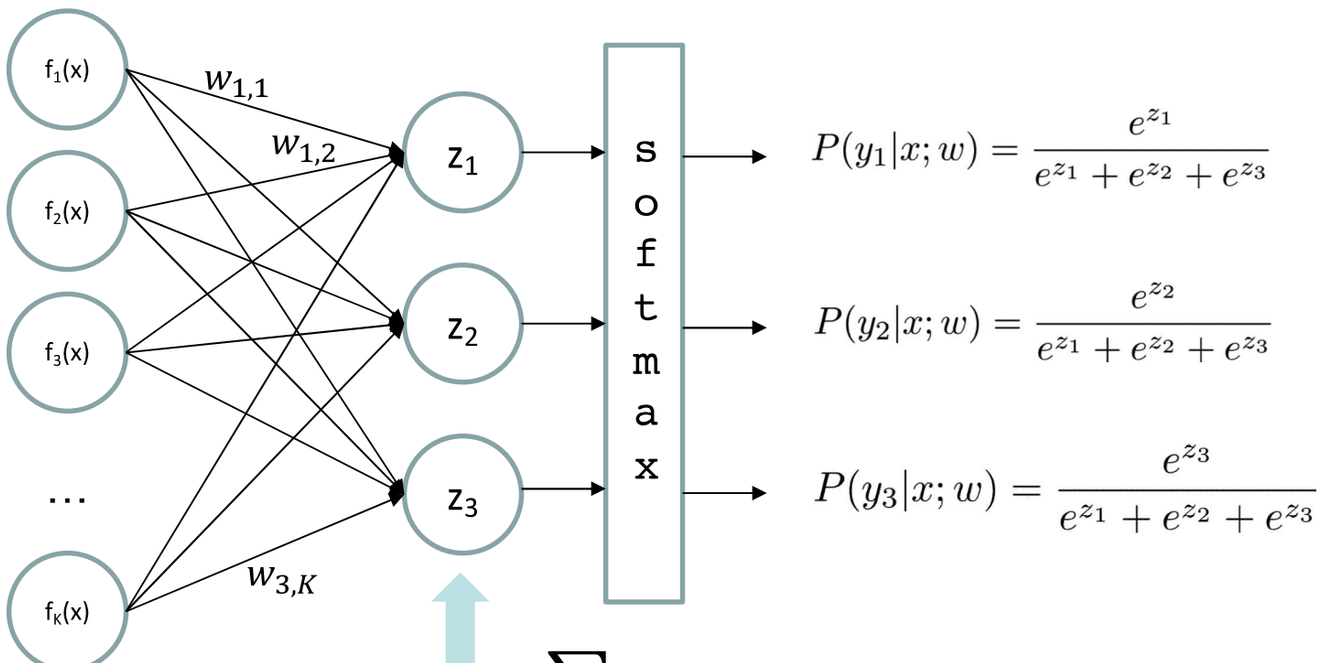
$$w \leftarrow w + \alpha * \sum_{j \in J} \nabla \log P(y^{(j)}|x^{(j)}; w)$$

Neural Networks

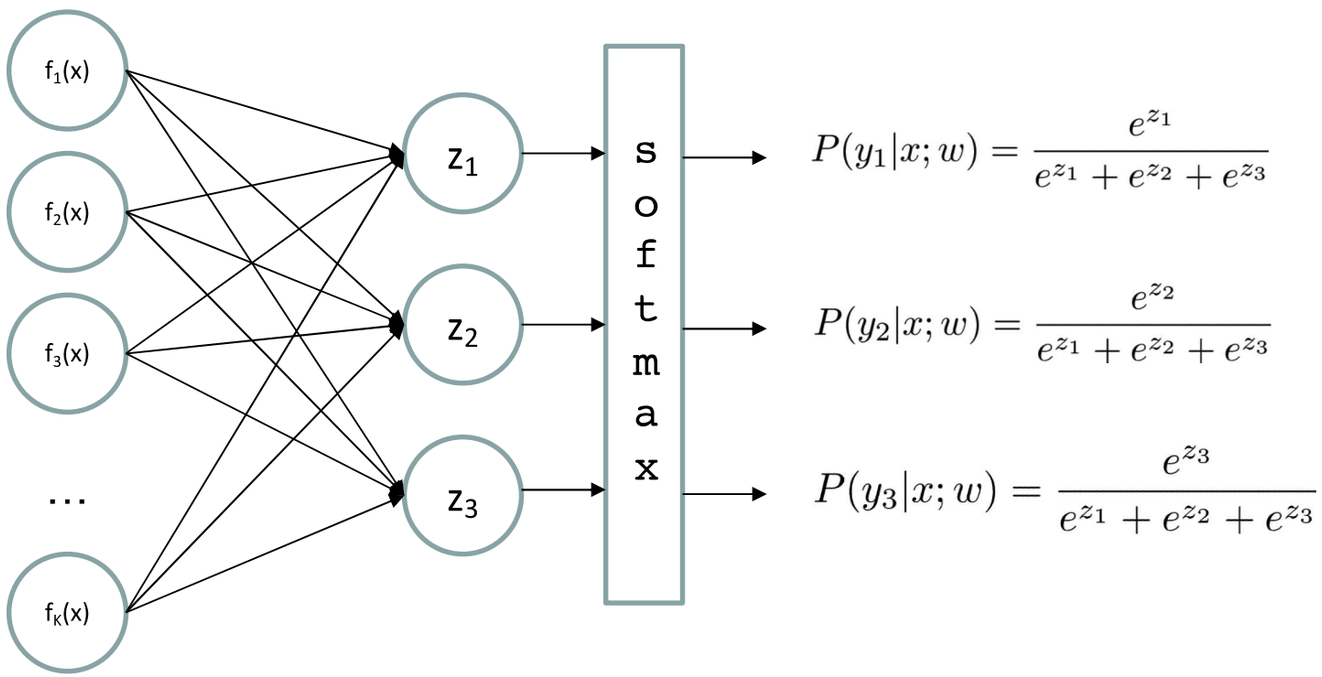


Multi-class Logistic Regression

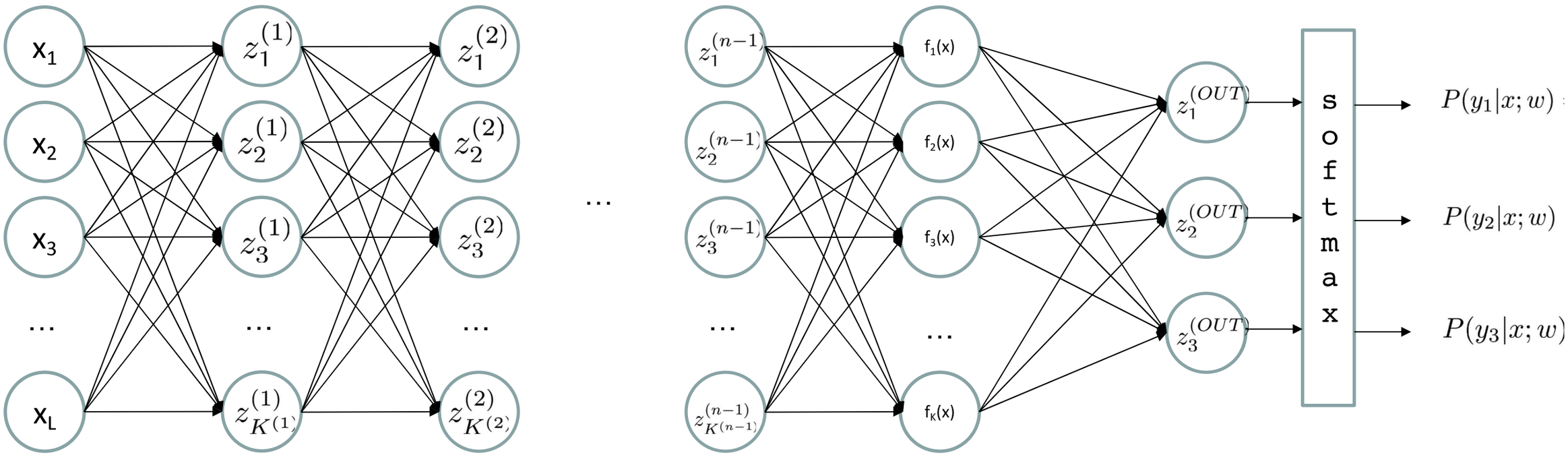
= special case of neural network



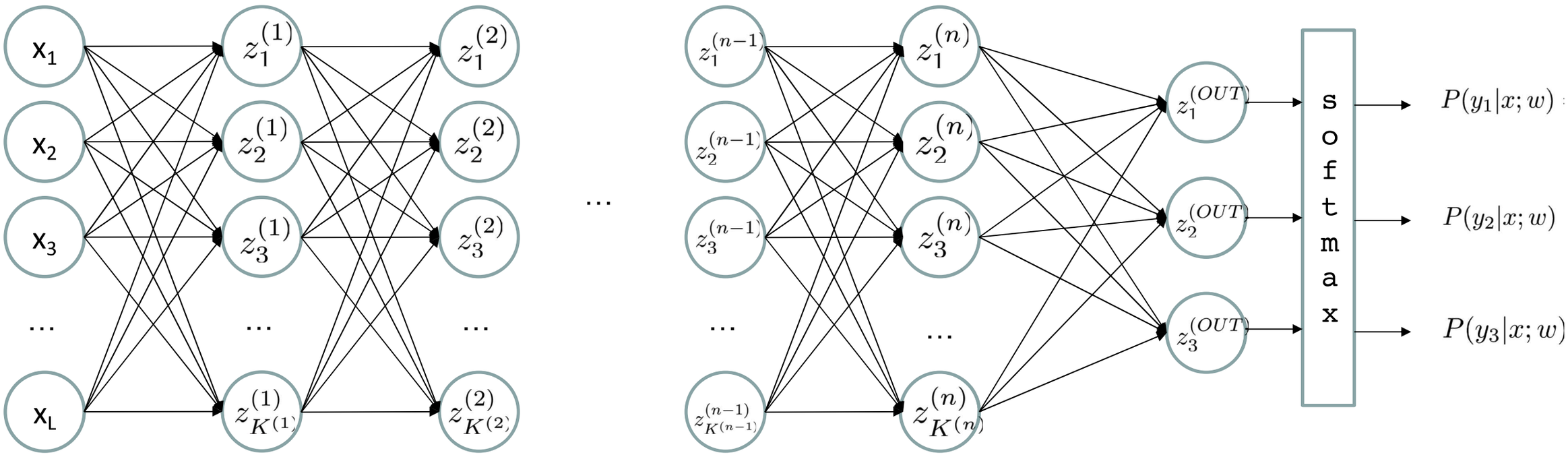
Deep Neural Network = Also learn the features!



Deep Neural Network = Also learn the features!



Deep Neural Network

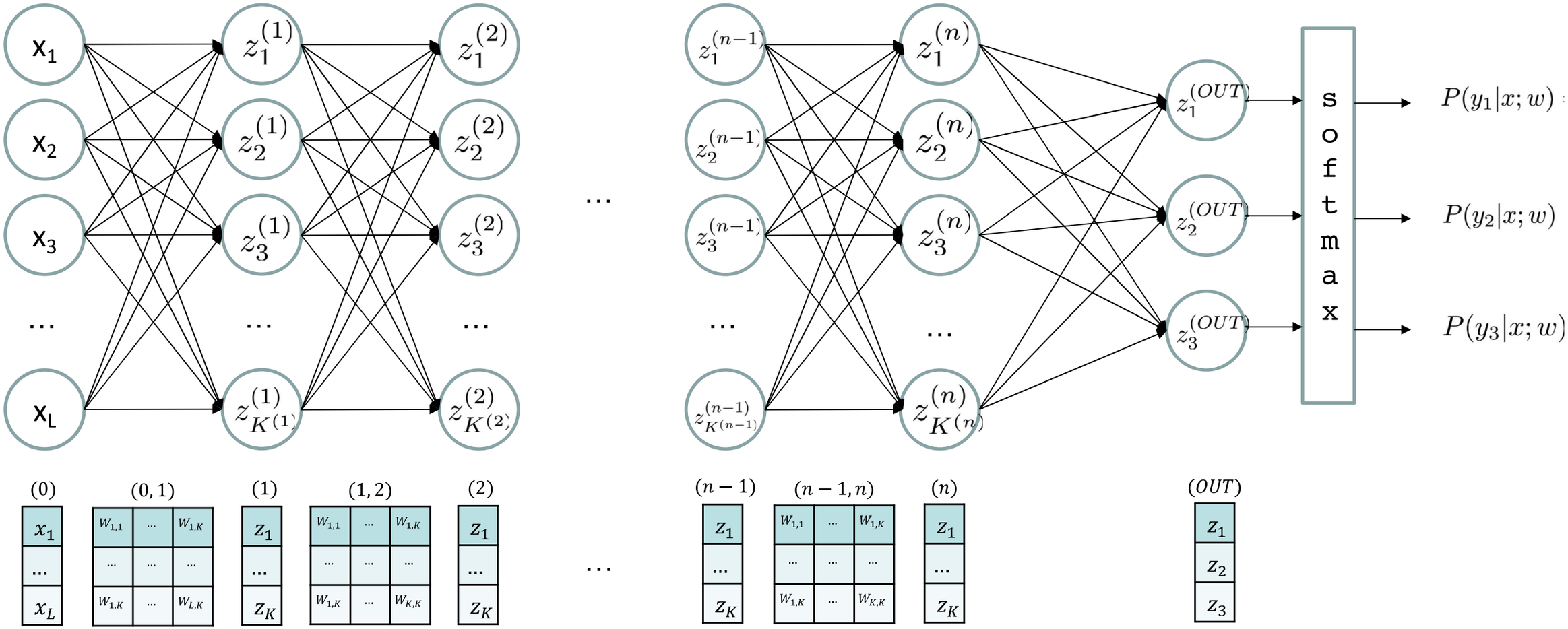


$$z_i^{(k)} = g\left(\sum_j W_{i,j}^{(k-1,k)} z_j^{(k-1)}\right)$$

g = nonlinear activation function

- Neural network with n layers
- $z^{(k)}$: activations at layer k
- $W^{(k-1,k)}$: weights taking activations from layer k-1 to layer k

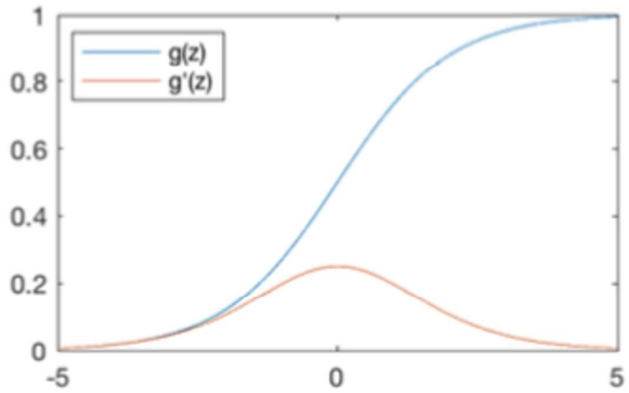
Deep Neural Network



More compactly as matrix multiplication: $z^{(k)} = g(W^{(k-1,k)} z^{(k-1)})$

Common Activation Functions

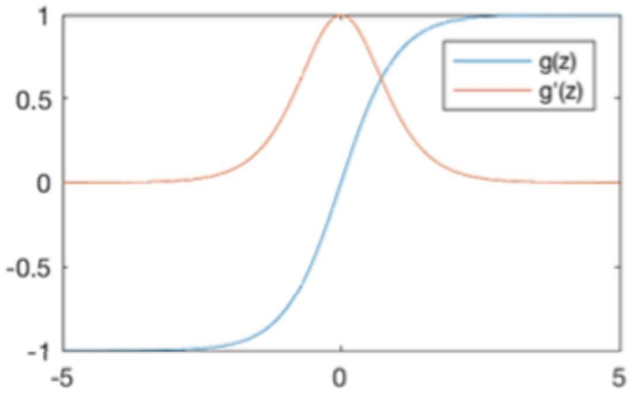
Sigmoid Function



$$g(z) = \frac{1}{1 + e^{-z}}$$

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

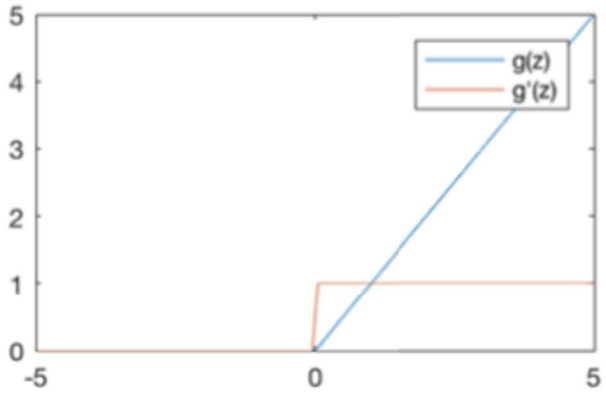
Hyperbolic Tangent



$$g(z) = \frac{e^{z} - e^{-z}}{e^{z} + e^{-z}}$$

$$g'(z) = 1 - g(z)^2$$

Rectified Linear Unit (ReLU)



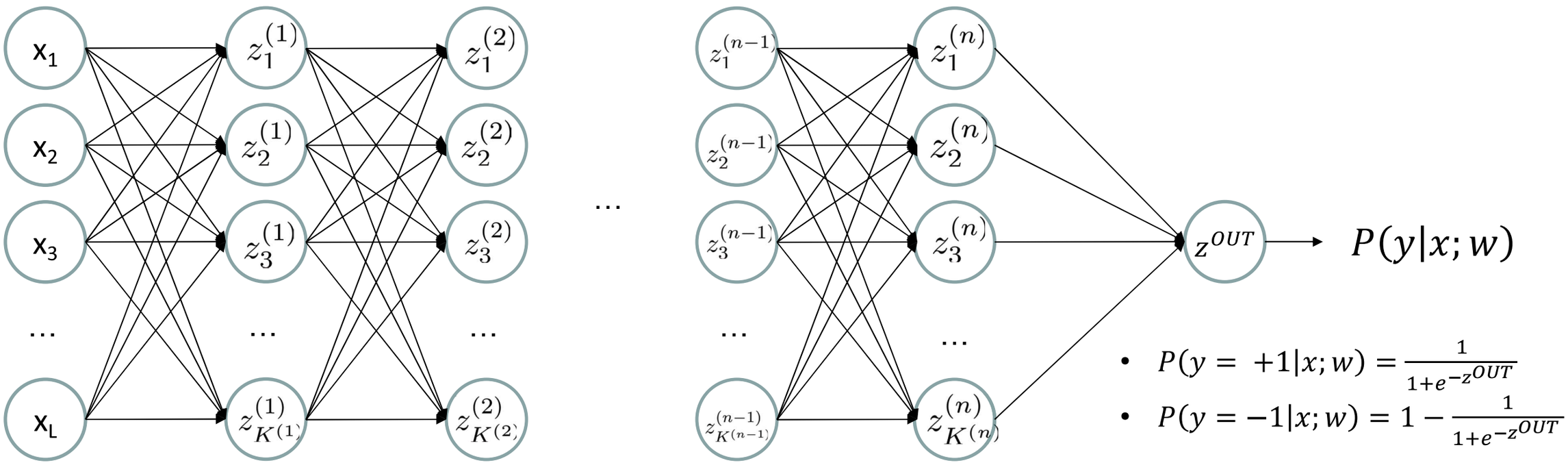
$$g(z) = \max(0, z)$$

$$g'(z) = \begin{cases} 1, & z > 0 \\ 0, & \text{otherwise} \end{cases}$$

[source: MIT 6.S191 introtodeeplearning.com]

Multiple outputs (“heads”) possible

Can use learned features for classification (similar to logistic regression):



- $P(y = +1|x;w) = \frac{1}{1+e^{-z^{OUT}}}$
- $P(y = -1|x;w) = 1 - \frac{1}{1+e^{-z^{OUT}}}$

Deep Neural Network: Training

Training the deep neural network is just like logistic regression:

$$\max_w \quad ll(w) = \max_w \quad \sum_i \log P(y^{(i)}|x^{(i)}; w)$$

just w tends to be a much, much larger vector ☺

-> just run gradient ascent

+ stop when log likelihood of hold-out data starts to decrease

Neural Networks Properties

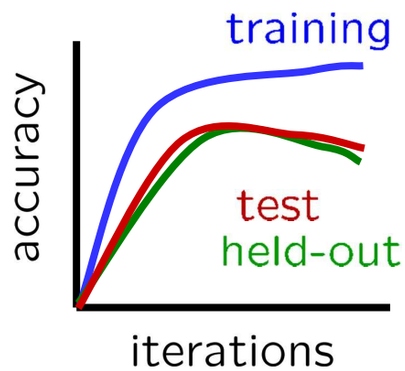
Theorem (Universal Function Approximators). A two-layer neural network with a sufficient number of neurons can approximate any continuous function to any desired accuracy.

Practical considerations

Can be seen as learning the features

Large number of neurons

- Danger for overfitting
- (hence early stopping!)



Universal Function Approximation Theorem*

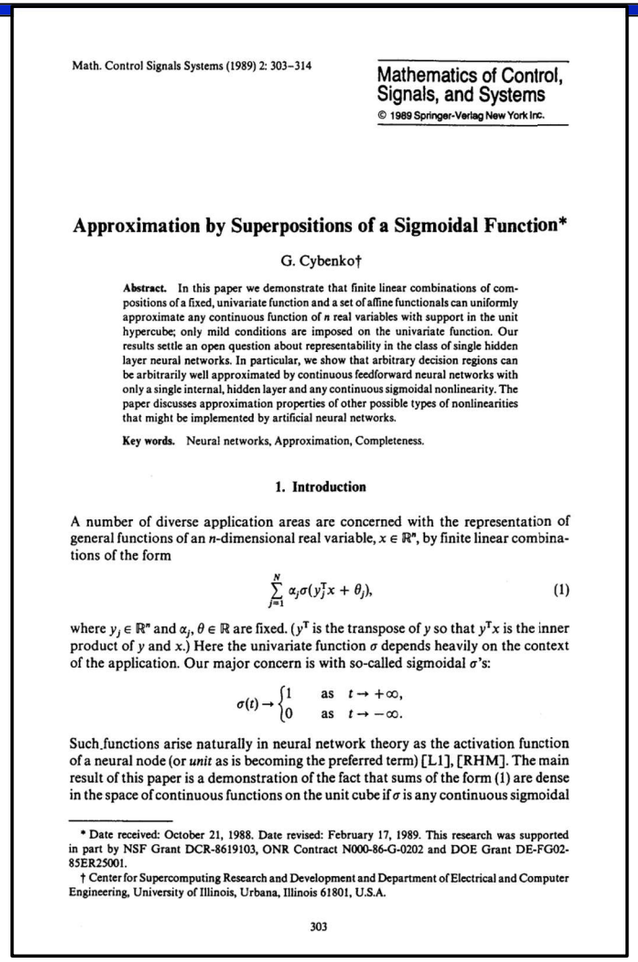
Hornik theorem 1: Whenever the activation function is *bounded and nonconstant*, then, for any finite measure μ, standard multilayer feedforward networks can approximate any function in $L^p(\mu)$ (the space of all functions on R^k such that $\int_{R^k} |f(x)|^p d\mu(x) < \infty$) arbitrarily well, provided that sufficiently many hidden units are available.

Hornik theorem 2: Whenever the activation function is *continuous, bounded and nonconstant*, then, for arbitrary compact subsets $X \subseteq R^k$, standard multilayer feedforward networks can approximate any continuous function on X arbitrarily well with respect to uniform distance, provided that sufficiently many hidden units are available.

In words: Given any continuous function f(x), if a 2-layer neural network has enough hidden units, then there is a choice of weights that allow it to closely approximate f(x).

Cybenko (1989) "Approximations by superpositions of sigmoidal functions"
Hornik (1991) "Approximation Capabilities of Multilayer Feedforward Networks"
Leshno and Schocken (1991) "Multilayer Feedforward Networks with Non-Polynomial Activation Functions Can Approximate Any Function"

Universal Function Approximation Theorem*



Math. Control Signals Systems (1989) 2: 303–314

Mathematics of Control, Signals, and Systems

Approximation by Superpositions of a Sigmoidal Function*

G. Cybenko†

Abstract. In this paper we demonstrate that finite linear combinations of compositions of a fixed, univariate function and a set of affine functionals can uniformly approximate any continuous function of n real variables with support in the unit hypercube; only mild conditions are imposed on the univariate function. Our results settle an open question about representability in the class of single hidden layer neural networks. In particular, we show that arbitrary decision regions can be arbitrarily well approximated by continuous feedforward neural networks with only a single internal, hidden layer and any continuous sigmoidal nonlinearity. The paper discusses approximation properties of other possible types of nonlinearities that might be implemented by artificial neural networks.

Key words. Neural networks, Approximation, Completeness.

1. Introduction

A number of diverse application areas are concerned with the representation of general functions of an n-dimensional real variable, $x \in \mathbb{R}^n$, by finite linear combinations of the form

$$\sum_{j=1}^{N} \alpha_j \sigma(y_j^T x + \theta_j), \qquad (1)$$

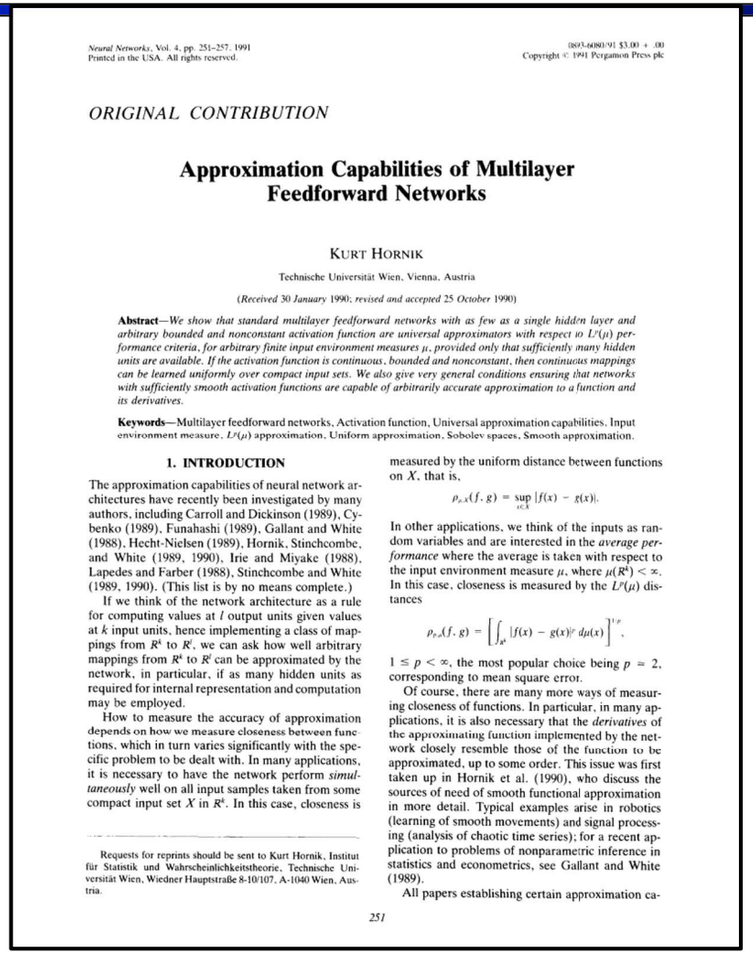
where $y_j \in \mathbb{R}^n$ and $\alpha_j, \theta \in \mathbb{R}$ are fixed. (y^T is the transpose of y so that $y^T x$ is the inner product of y and x.) Here the univariate function σ depends heavily on the context of the application. Our major concern is with so-called sigmoidal σ's:

$$\sigma(t) \to \begin{cases} 1 & \text{as} \quad t \to +\infty, \\ 0 & \text{as} \quad t \to -\infty. \end{cases}$$

Such functions arise naturally in neural network theory as the activation function of a neural node (or *unit* as is becoming the preferred term) [L1], [RHM]. The main result of this paper is a demonstration of the fact that sums of the form (1) are dense in the space of continuous functions on the unit cube if σ is any continuous sigmoidal

* Date received: October 21, 1988. Date revised: February 17, 1989. This research was supported in part by NSF Grant DCR-8619103, ONR Contract N000-86-G-0202 and DOE Grant DE-FG02-85ER25001.

† Center for Supercomputing Research and Development and Department of Electrical and Computer Engineering, University of Illinois, Urbana, Illinois 61801, U.S.A.



Neural Networks, Vol. 4, pp. 251–257, 1991
Printed in the USA.

0893-6080/91 $3.00 + .00

ORIGINAL CONTRIBUTION

Approximation Capabilities of Multilayer Feedforward Networks

KURT HORNIK

Technische Universität Wien, Vienna, Austria

(*Received* 30 *January* 1990; *revised and accepted* 25 *October* 1990)

Abstract—*We show that standard multilayer feedforward networks with as few as a single hidden layer and arbitrary bounded and nonconstant activation function are universal approximators with respect to $L^p(\mu)$ performance criteria, for arbitrary finite input environment measures μ, provided only that sufficiently many hidden units are available. If the activation function is continuous, bounded and nonconstant, then continuous mappings can be learned uniformly over compact input sets. We also give very general conditions ensuring that networks with sufficiently smooth activation functions are capable of arbitrarily accurate approximation to a function and its derivatives.*

Keywords—Multilayer feedforward networks, Activation function, Universal approximation capabilities, Input environment measure, $L^p(\mu)$ approximation, Uniform approximation, Sobolev spaces, Smooth approximation.

1. INTRODUCTION

The approximation capabilities of neural network architectures have recently been investigated by many authors, including Carroll and Dickinson (1989), Cybenko (1989), Funahashi (1989), Gallant and White (1988), Hecht-Nielsen (1989), Hornik, Stinchcombe, and White (1989, 1990), Irie and Miyake (1988), Lapedes and Farber (1988), Stinchcombe and White (1989, 1990). (This list is by no means complete.)

If we think of the network architecture as a rule for computing values at l output units given values at k input units, hence implementing a class of mappings from R^k to R^l, we can ask how well arbitrary mappings from R^k to R^l can be approximated by the network, in particular, if as many hidden units as required for internal representation and computation may be employed.

How to measure the accuracy of approximation depends on how we measure closeness between functions, which in turn varies significantly with the specific problem to be dealt with. In many applications, it is necessary to have the network perform *simultaneously* well on all input samples taken from some compact input set X in R^k. In this case, closeness is measured by the uniform distance between functions on X, that is,

$$\rho_{\infty,X}(f, g) = \sup_{x \in X} |f(x) - g(x)|.$$

In other applications, we think of the inputs as random variables and are interested in the *average performance* where the average is taken with respect to the input environment measure μ, where $\mu(R^k) < \infty$. In this case, closeness is measured by the $L^p(\mu)$ distances

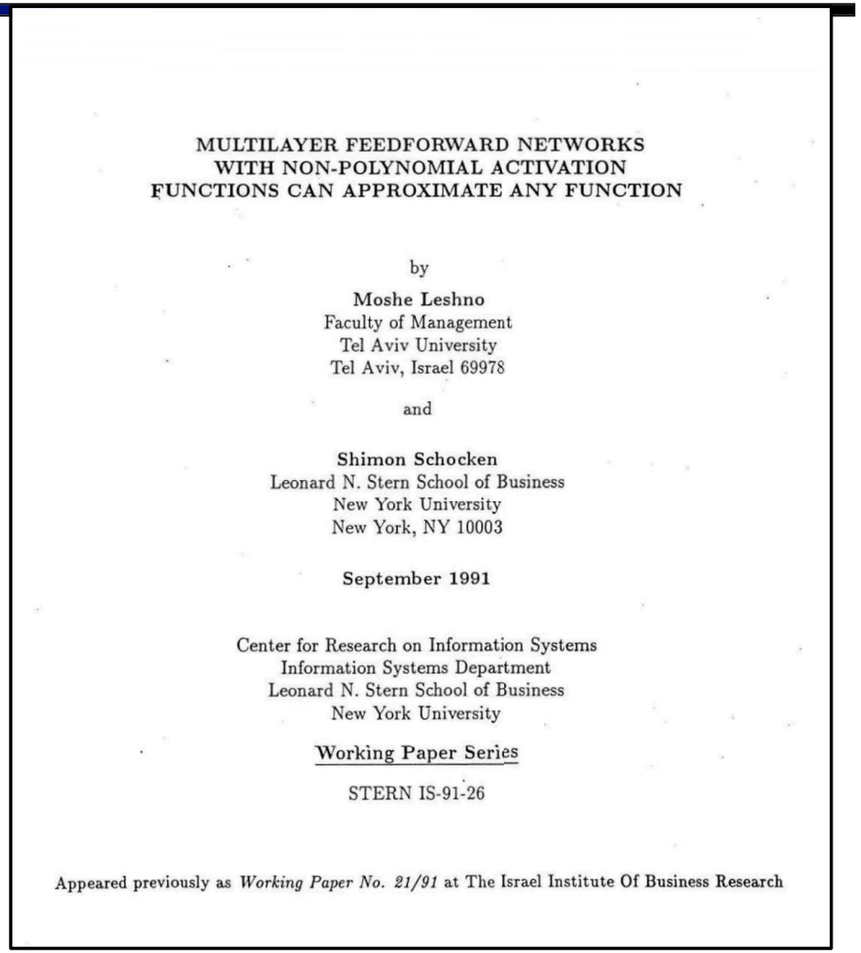
$$\rho_{p,\mu}(f, g) = \left[\int_{R^k} |f(x) - g(x)|^p \, d\mu(x) \right]^{1/p},$$

$1 \le p < \infty$, the most popular choice being $p = 2$, corresponding to mean square error.

Of course, there are many more ways of measuring closeness of functions. In particular, in many applications, it is also necessary that the *derivatives* of the approximating function implemented by the network closely resemble those of the function to be approximated, up to some order. This issue was first taken up in Hornik et al. (1990), who discuss the sources of need of smooth functional approximation in more detail. Typical examples arise in robotics (learning of smooth movements) and signal processing (analysis of chaotic time series); for a recent application to problems of nonparametric inference in statistics and econometrics, see Gallant and White (1989).

All papers establishing certain approximation ca-

Requests for reprints should be sent to Kurt Hornik, Institut für Statistik und Wahrscheinlichkeitstheorie, Technische Universität Wien, Wiedner Hauptstraße 8-10/107, A-1040 Wien, Austria.



MULTILAYER FEEDFORWARD NETWORKS WITH NON-POLYNOMIAL ACTIVATION FUNCTIONS CAN APPROXIMATE ANY FUNCTION

by

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September 1991

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Information Systems Department
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Cybenko (1989) "Approximations by superpositions of sigmoidal functions"
Hornik (1991) "Approximation Capabilities of Multilayer Feedforward Networks"
Leshno and Schocken (1991) "Multilayer Feedforward Networks with Non-Polynomial Activation Functions Can Approximate Any Function"

How about computing all the derivatives?

Derivatives tables:

$$\frac{d}{dx}(a) = 0$$

$$\frac{d}{dx}(x) = 1$$

$$\frac{d}{dx}(au) = a\frac{du}{dx}$$

$$\frac{d}{dx}(u+v-w) = \frac{du}{dx}+\frac{dv}{dx}-\frac{dw}{dx}$$

$$\frac{d}{dx}(uv) = u\frac{dv}{dx}+v\frac{du}{dx}$$

$$\frac{d}{dx}\left(\frac{u}{v}\right) = \frac{1}{v}\frac{du}{dx}-\frac{u}{v^2}\frac{dv}{dx}$$

$$\frac{d}{dx}(u^n) = nu^{n-1}\frac{du}{dx}$$

$$\frac{d}{dx}(\sqrt{u}) = \frac{1}{2\sqrt{u}}\frac{du}{dx}$$

$$\frac{d}{dx}\left(\frac{1}{u}\right) = -\frac{1}{u^2}\frac{du}{dx}$$

$$\frac{d}{dx}\left(\frac{1}{u^n}\right) = -\frac{n}{u^{n+1}}\frac{du}{dx}$$

$$\frac{d}{dx}[f(u)] = \frac{d}{du}[f(u)]\frac{du}{dx}$$

$$\frac{d}{dx}[\ln u] = \frac{d}{dx}[\log_e u] = \frac{1}{u}\frac{du}{dx}$$

$$\frac{d}{dx}[\log_a u] = \log_a e\frac{1}{u}\frac{du}{dx}$$

$$\frac{d}{dx}e^u = e^u\frac{du}{dx}$$

$$\frac{d}{dx}a^u = a^u\ln a\frac{du}{dx}$$

$$\frac{d}{dx}\left(u^v\right) = vu^{v-1}\frac{du}{dx}+\ln u\ \ u^v\frac{dv}{dx}$$

$$\frac{d}{dx}\sin u = \cos u\frac{du}{dx}$$

$$\frac{d}{dx}\cos u = -\sin u\frac{du}{dx}$$

$$\frac{d}{dx}\tan u = \sec^2 u\frac{du}{dx}$$

$$\frac{d}{dx}\cot u = -\csc^2 u\frac{du}{dx}$$

$$\frac{d}{dx}\sec u = \sec u\tan u\frac{du}{dx}$$

$$\frac{d}{dx}\csc u = -\csc u\cot u\frac{du}{dx}$$

[source: http://hyperphysics.phy-astr.gsu.edu/hbase/Math/derfunc.html

How about computing all the derivatives?

- But neural net f is never one of those?
  - No problem: CHAIN RULE:

If $$f(x) = g(h(x))$$

Then $$f'(x) = g'(h(x))h'(x)$$

Derivatives can be computed by following well-defined procedures

Automatic Differentiation

Automatic differentiation software

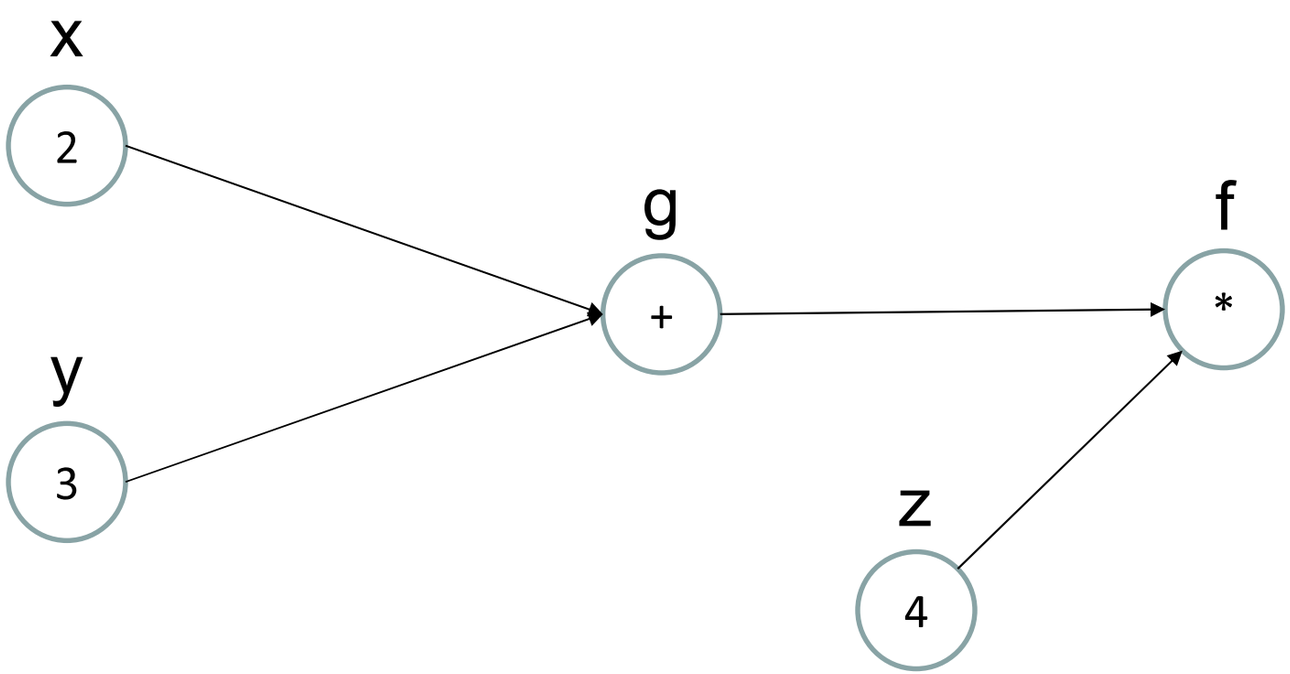
- e.g. TensorFlow, PyTorch, Jax
- Only need to program the function g(x,y,w)
- Can automatically compute all derivatives w.r.t. all entries in w
- This is typically done by caching info during forward computation pass of f, and then doing a backward pass = “backpropagation”
- Autodiff / Backpropagation can often be done at computational cost comparable to the forward pass

Need to know this exists

How this is done? Details outside of scope of CS188, but we’ll show a basic example

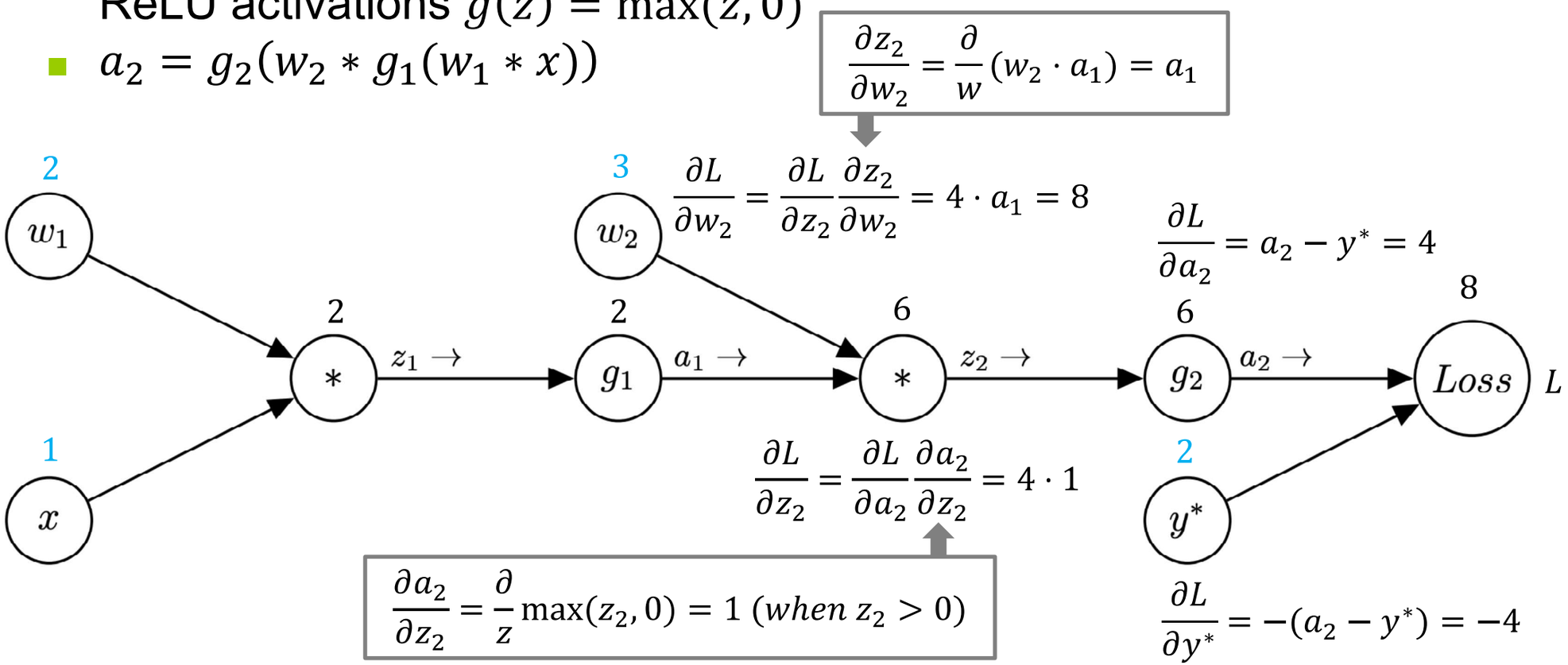
Example: Automatic Differentiation

- Build a *computation graph* and use chain rule



Example: Automatic Differentiation*

- Build a *computation graph* and use chain rule: $f(x) = g(h(x)) \quad f'(x) = g'(h(x))h'(x)$
- Example: neural network with quadratic loss $L(a_2, y^*) = \frac{1}{2}(a_2 - y^*)^2$ and ReLU activations $g(z) = \max(z, 0)$
- $a_2 = g_2(w_2 * g_1(w_1 * x))$



Fun Neural Net Demo Site

Demo-site:

http://playground.tensorflow.org/

Summary of Key Ideas

Optimize probability of label given input

$$\max_w \; ll(w) = \max_w \; \sum_i \log P(y^{(i)}|x^{(i)};w)$$

Continuous optimization

Gradient ascent:

- Compute steepest uphill direction = gradient (= just vector of partial derivatives)
- Take step in the gradient direction
- Repeat (until held-out data accuracy starts to drop = “early stopping”)

Deep neural nets

Last layer = still logistic regression

Now also many more layers before this last layer

- = computing the features
- the features are learned rather than hand-designed

Universal function approximation theorem

- `If` neural net is large enough
- `Then` neural net can represent any continuous mapping from input to output with arbitrary accuracy
- But remember: need to avoid overfitting / memorizing the training data early stopping!

Automatic differentiation gives the derivatives efficiently (how? = outside of scope of 188)