Lecture 6: Training Neural Networks, Part I

Administrative

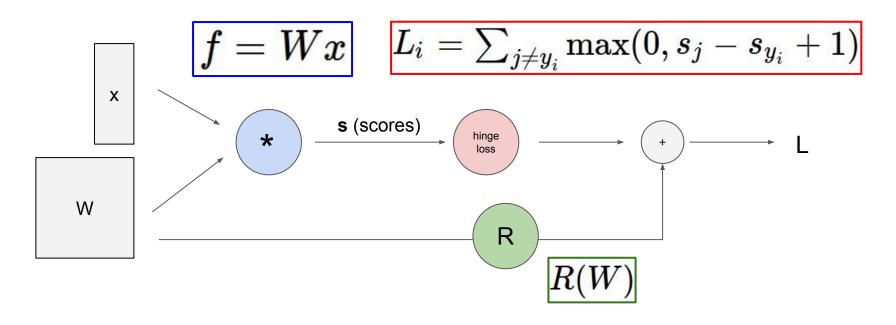
Assignment 1 due Thursday (today), 11:59pm on Canvas

Assignment 2 out today

Project proposal due Tuesday April 25

Notes on backprop for a linear layer and vector/tensor derivatives linked to Lecture 4 on syllabus

Computational graphs



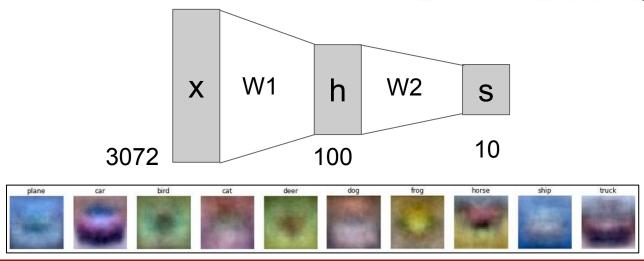
Neural Networks

Linear score function:

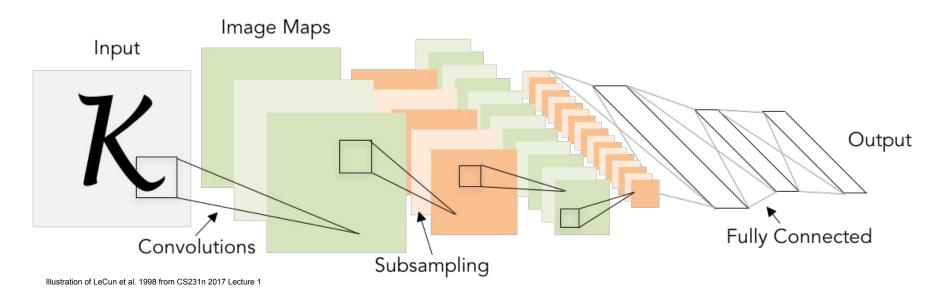
f = Wx

2-layer Neural Network

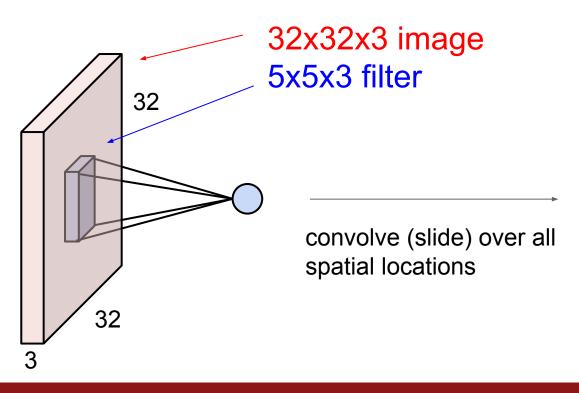
 $f = W_2 \max(0, W_1 x)$



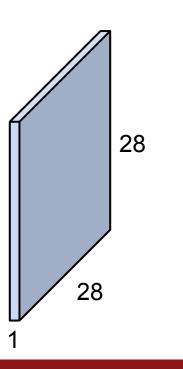
Convolutional Neural Networks



Convolutional Layer



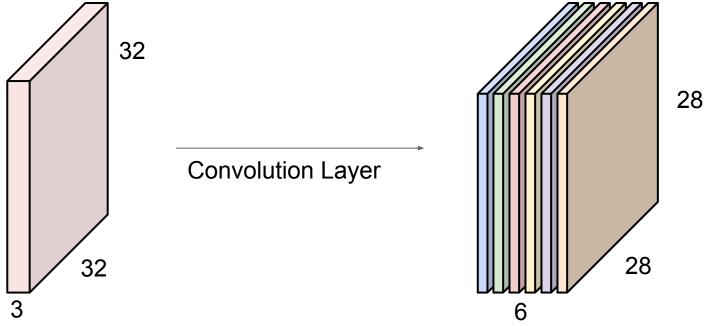
activation map



Convolutional Layer

For example, if we had 6 5x5 filters, we'll get 6 separate activation maps:

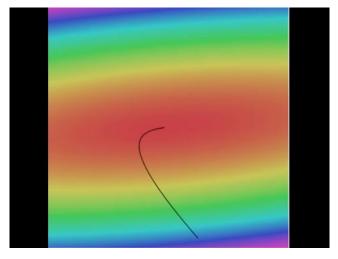
activation maps



We stack these up to get a "new image" of size 28x28x6!

Learning network parameters through optimization





```
# Vanilla Gradient Descent

while True:
    weights_grad = evaluate_gradient(loss_fun, data, weights)
    weights += - step_size * weights_grad # perform parameter update
```

<u>Landscape image</u> is <u>CC0 1.0</u> public domain <u>Walking man image</u> is <u>CC0 1.0</u> public domain

Mini-batch SGD

Loop:

- 1. Sample a batch of data
- 2. **Forward** prop it through the graph (network), get loss
- 3. Backprop to calculate the gradients
- 4. **Update** the parameters using the gradient

Next: Training Neural Networks

Overview

1. One time setup activation functions, preprocessing, weight initialization, regularization, gradient checking

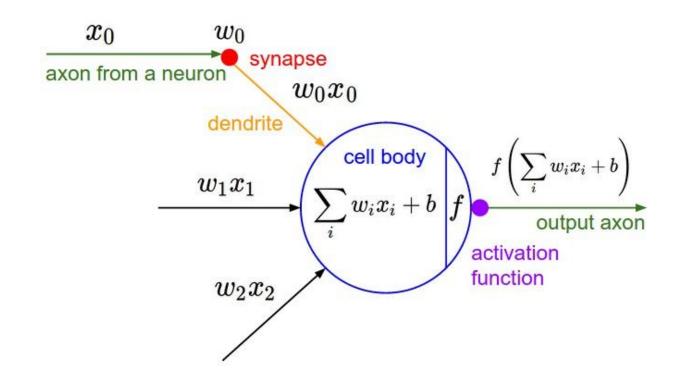
- 2. Training dynamics

 babysitting the learning process,

 parameter updates, hyperparameter optimization
- 3. Evaluation model ensembles

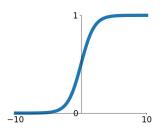
Part 1

- Activation Functions
- Data Preprocessing
- Weight Initialization
- Batch Normalization
- Babysitting the Learning Process
- Hyperparameter Optimization

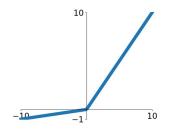


Sigmoid

$$\sigma(x) = \frac{1}{1 + e^{-x}}$$

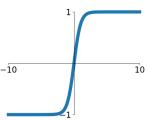


Leaky ReLU $\max(0.1x, x)$



tanh

tanh(x)

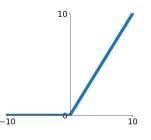


Maxout

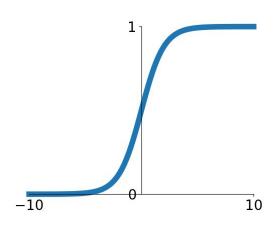
 $\max(w_1^T x + b_1, w_2^T x + b_2)$

ReLU

 $\max(0,x)$

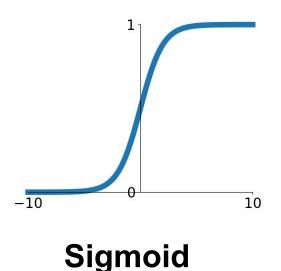


$$\begin{cases} x & x \ge 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$$



$$\sigma(x) = 1/(1 + e^{-x})$$

- Squashes numbers to range [0,1]
- Historically popular since they have nice interpretation as a saturating "firing rate" of a neuron

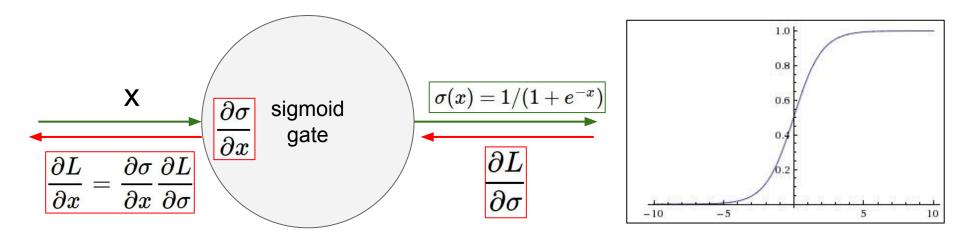


$$\sigma(x) = 1/(1 + e^{-x})$$

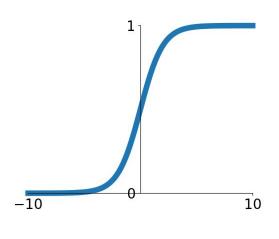
- Squashes numbers to range [0,1]
- Historically popular since they have nice interpretation as a saturating "firing rate" of a neuron

3 problems:

Saturated neurons "kill" the gradients



What happens when x = -10? gradient=0 What happens when x = 0? What happens when x = 10?



Sigmoid

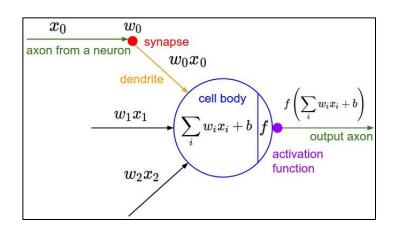
$$\sigma(x) = 1/(1 + e^{-x})$$

- Squashes numbers to range [0,1]
- Historically popular since they have nice interpretation as a saturating "firing rate" of a neuron

3 problems:

- Saturated neurons "kill" the gradients
- Sigmoid outputs are not zero-centered

Consider what happens when the input to a neuron (x) is always positive:



$$f\left(\sum_{\pmb{i}} w_{\pmb{i}} x_{\pmb{i}} + b
ight)$$

What can we say about the gradients on **w**?

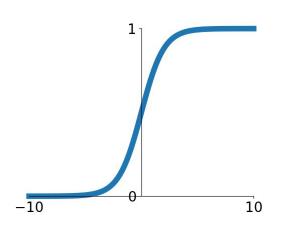
Consider what happens when the input to a neuron is

always positive...

$$f\left(\sum_{\pmb{i}} w_{\pmb{i}} x_{\pmb{i}} + b
ight)$$

What can we say about the gradients on **w**? Always all positive or all negative :((this is also why you want zero-mean data!)

allowed gradient update directions zig zag path allowed gradient update directions hypothetical optimal w vector



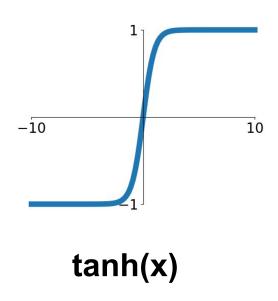
Sigmoid

$$\sigma(x)=1/(1+e^{-x})$$

- Squashes numbers to range [0,1]
- Historically popular since they have nice interpretation as a saturating "firing rate" of a neuron

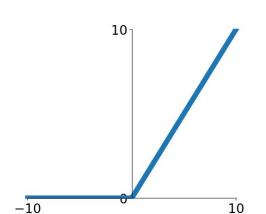
3 problems:

- Saturated neurons "kill" the gradients
- Sigmoid outputs are not zero-centered
- exp() is a bit compute expensive



- Squashes numbers to range [-1,1]
- zero centered (nice)
- still kills gradients when saturated :(

[LeCun et al., 1991]



ReLU (Rectified Linear Unit)

- Computes f(x) = max(0,x)
- Does not saturate (in +region)
- Very computationally efficient
- Converges much faster than sigmoid/tanh in practice (e.g. 6x)
- Actually more biologically plausible than sigmoid

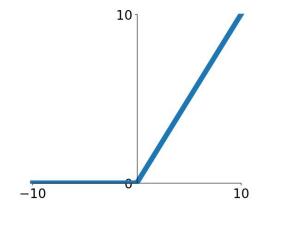
[Krizhevsky et al., 2012]



- Computes f(x) = max(0,x)



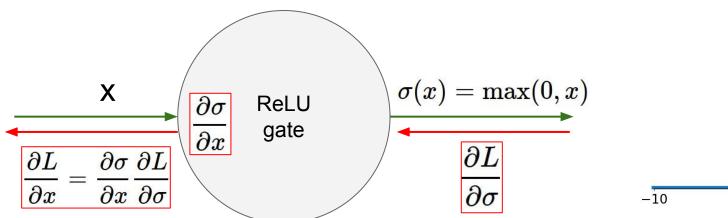
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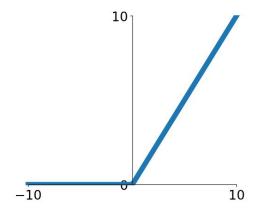


ReLU (Rectified Linear Unit)

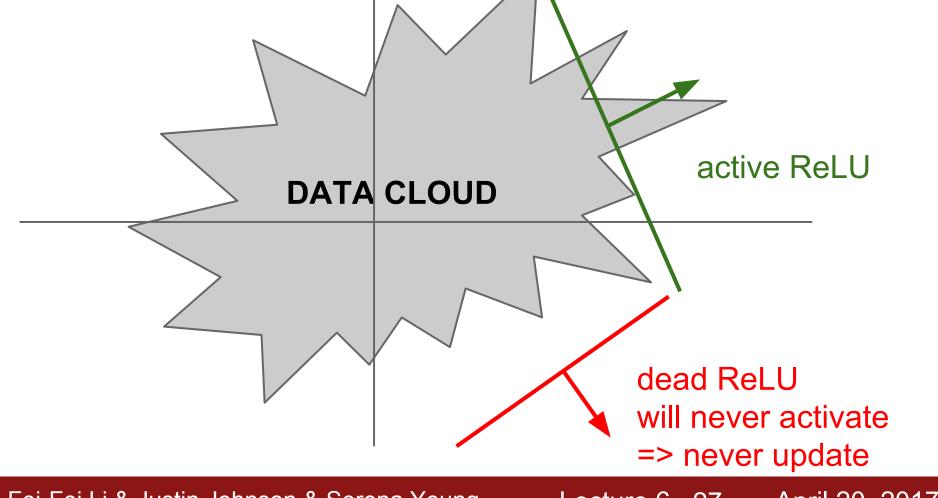
- Not zero-centered output
- An annoyance:

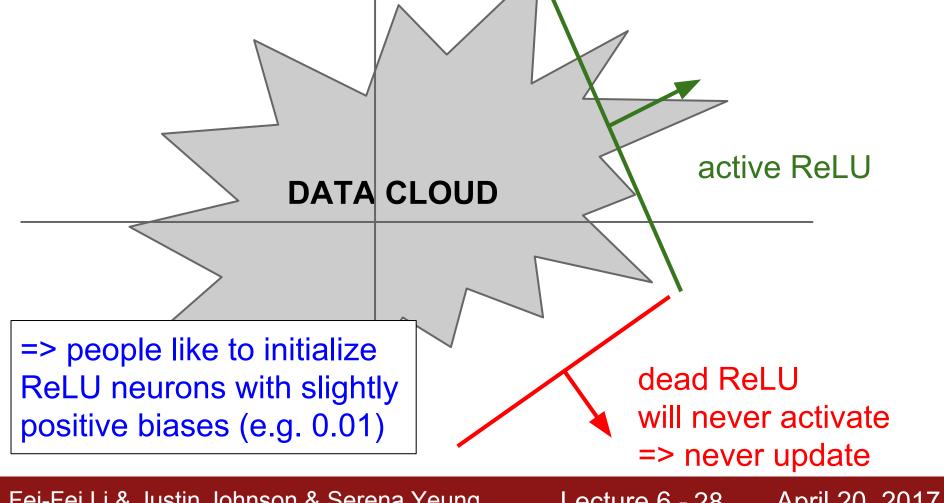
hint: what is the gradient when x < 0?



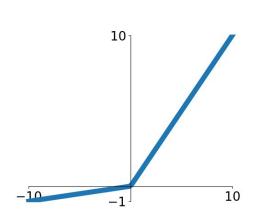


What happens when x = -10? What happens when x = 0? What happens when x = 10?





[Mass et al., 2013] [He et al., 2015]

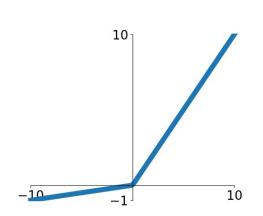


- Does not saturate
- Computationally efficient
- Converges much faster than sigmoid/tanh in practice! (e.g. 6x)
- will not "die".

Leaky ReLU

$$f(x) = \max(0.01x, x)$$

[Mass et al., 2013] [He et al., 2015]



- Does not saturate
- Computationally efficient
- Converges much faster than sigmoid/tanh in practice! (e.g. 6x)
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Leaky ReLU

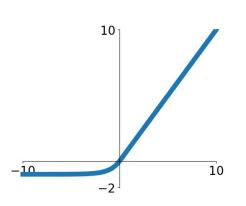
$$f(x) = \max(0.01x, x)$$

Parametric Rectifier (PReLU)

$$f(x) = \max(\alpha x, x)$$

backprop into \alpha (parameter)

Exponential Linear Units (ELU)



$$f(x) = \begin{cases} x & \text{if } x > 0 \\ \alpha (\exp(x) - 1) & \text{if } x \le 0 \end{cases}$$

- All benefits of ReLU
- Closer to zero mean outputs
- Negative saturation regime compared with Leaky ReLU adds some robustness to noise

- Computation requires exp()

Maxout "Neuron"

- Does not have the basic form of dot product -> nonlinearity
- Generalizes ReLU and Leaky ReLU
- Linear Regime! Does not saturate! Does not die!

$$\max(w_1^T x + b_1, w_2^T x + b_2)$$

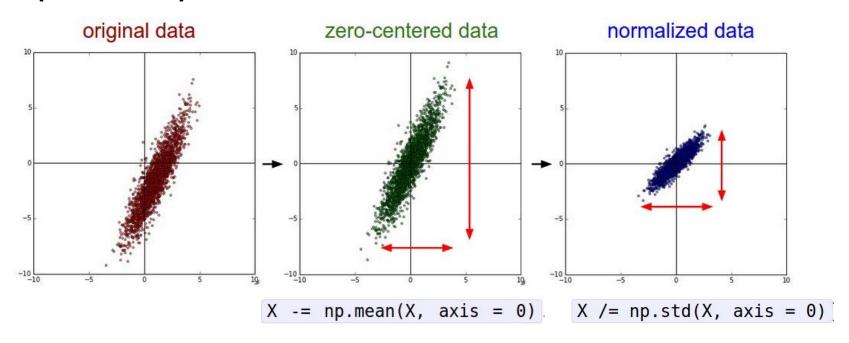
Problem: doubles the number of parameters/neuron:(

TLDR: In practice:

- Use ReLU. Be careful with your learning rates
- Try out Leaky ReLU / Maxout / ELU
- Try out tanh but don't expect much
- Don't use sigmoid

Data Preprocessing

Step 1: Preprocess the data



(Assume X [NxD] is data matrix, each example in a row)

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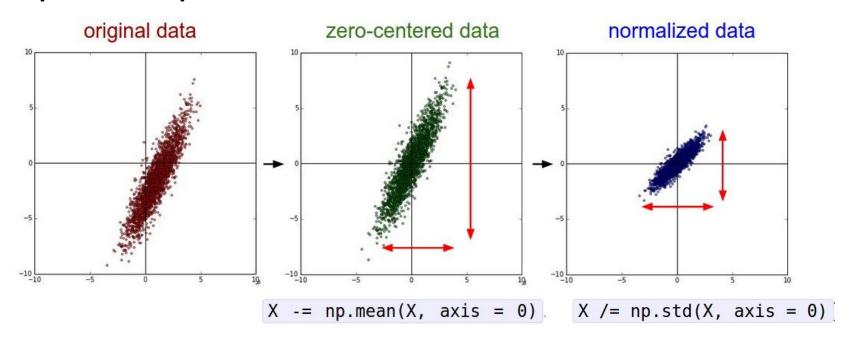
Remember: Consider what happens when the input to a neuron is always positive...

$$f\left(\sum_{\pmb{i}} w_{\pmb{i}} x_{\pmb{i}} + b
ight)$$

What can we say about the gradients on **w**? Always all positive or all negative :((this is also why you want zero-mean data!)

allowed gradient update directions zig zag path allowed gradient update directions hypothetical optimal w vector

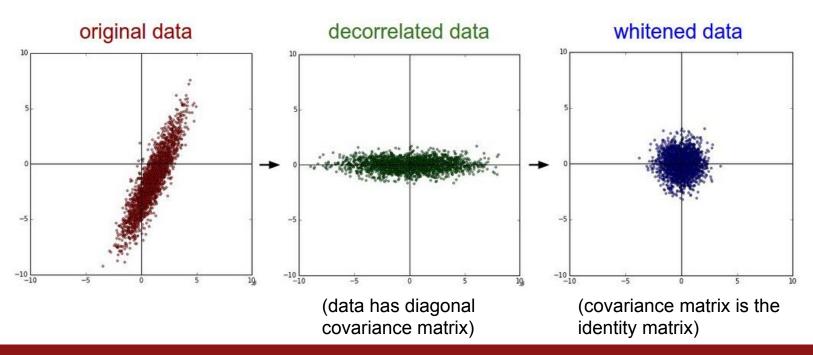
Step 1: Preprocess the data



(Assume X [NxD] is data matrix, each example in a row)

Step 1: Preprocess the data

In practice, you may also see PCA and Whitening of the data



TLDR: In practice for Images: center only

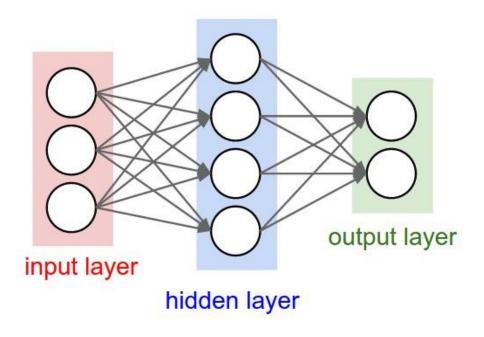
e.g. consider CIFAR-10 example with [32,32,3] images

- Subtract the mean image (e.g. AlexNet) (mean image = [32,32,3] array)
- Subtract per-channel mean (e.g. VGGNet) (mean along each channel = 3 numbers)

Not common to normalize variance, to do PCA or whitening

Weight Initialization

- Q: what happens when W=0 init is used?



 First idea: Small random numbers (gaussian with zero mean and 1e-2 standard deviation)

$$W = 0.01* np.random.randn(D,H)$$

 First idea: Small random numbers (gaussian with zero mean and 1e-2 standard deviation)

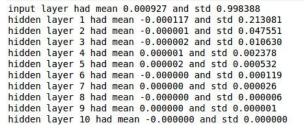
$$W = 0.01* np.random.randn(D,H)$$

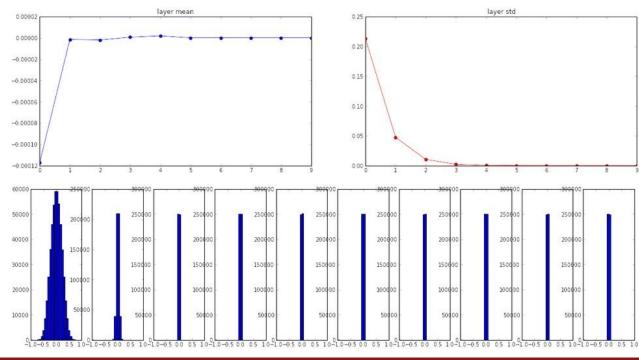
Works ~okay for small networks, but problems with deeper networks.

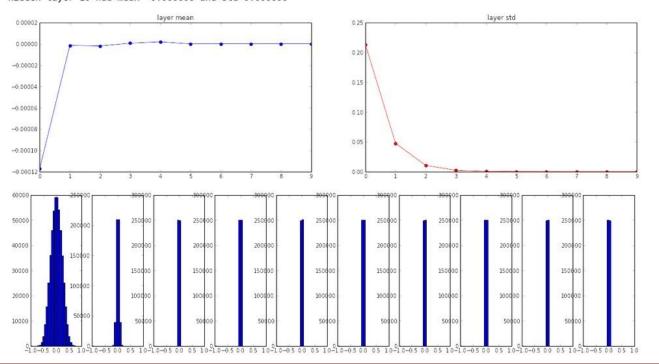
Lets look at some activation statistics

E.g. 10-layer net with 500 neurons on each layer, using tanh non-linearities, and initializing as described in last slide.

```
# assume some unit gaussian 10-D input data
D = np.random.randn(1000, 500)
hidden layer sizes = [500]*10
nonlinearities = ['tanh']*len(hidden layer sizes)
act = {'relu':lambda x:np.maximum(0,x), 'tanh':lambda x:np.tanh(x)}
Hs = \{\}
for i in xrange(len(hidden layer sizes)):
    X = D if i == 0 else Hs[i-1] # input at this layer
    fan in = X.shape[1]
    fan out = hidden layer sizes[i]
    W = np.random.randn(fan in, fan out) * 0.01 # layer initialization
    H = np.dot(X, W) # matrix multiply
    H = act[nonlinearities[i]](H) # nonlinearity
    Hs[i] = H # cache result on this layer
# look at distributions at each layer
print 'input layer had mean %f and std %f' % (np.mean(D), np.std(D))
layer means = [np.mean(H) for i,H in Hs.iteritems()]
layer stds = [np.std(H) for i,H in Hs.iteritems()]
for i,H in Hs.iteritems():
    print 'hidden layer %d had mean %f and std %f' % (i+1, layer means[i], layer stds[i])
# plot the means and standard deviations
plt.figure()
plt.subplot(121)
plt.plot(Hs.keys(), layer means, 'ob-')
plt.title('layer mean')
plt.subplot(122)
plt.plot(Hs.keys(), layer stds, 'or-')
plt.title('layer std')
# plot the raw distributions
plt.figure()
for i,H in Hs.iteritems():
    plt.subplot(1.len(Hs).i+1)
    plt.hist(H.ravel(), 30, range=(-1,1))
```



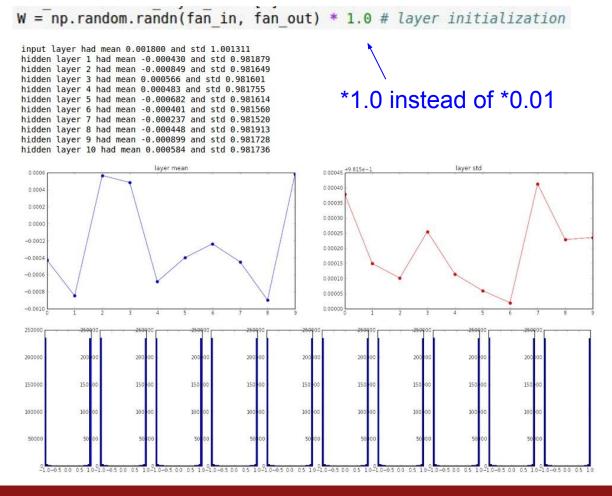




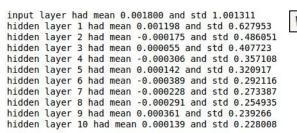
All activations become zero!

Q: think about the backward pass.
What do the gradients look like?

Hint: think about backward pass for a W*X gate.

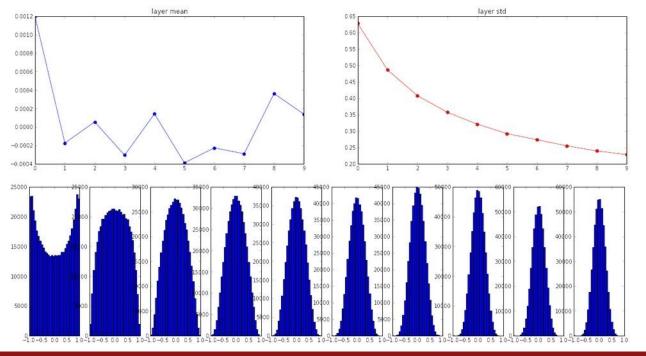


Almost all neurons completely saturated, either -1 and 1. Gradients will be all zero.

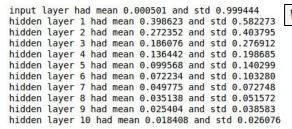


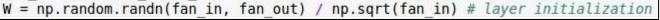


"Xavier initialization" [Glorot et al., 2010]

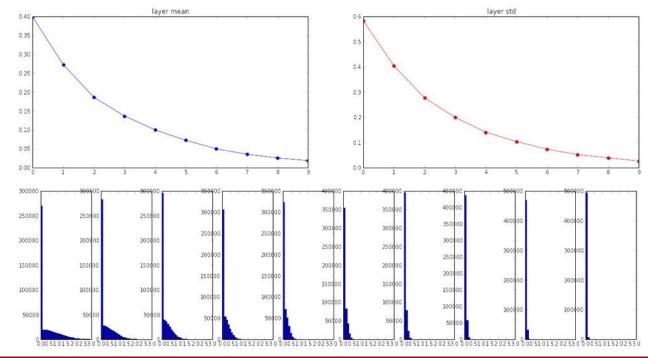


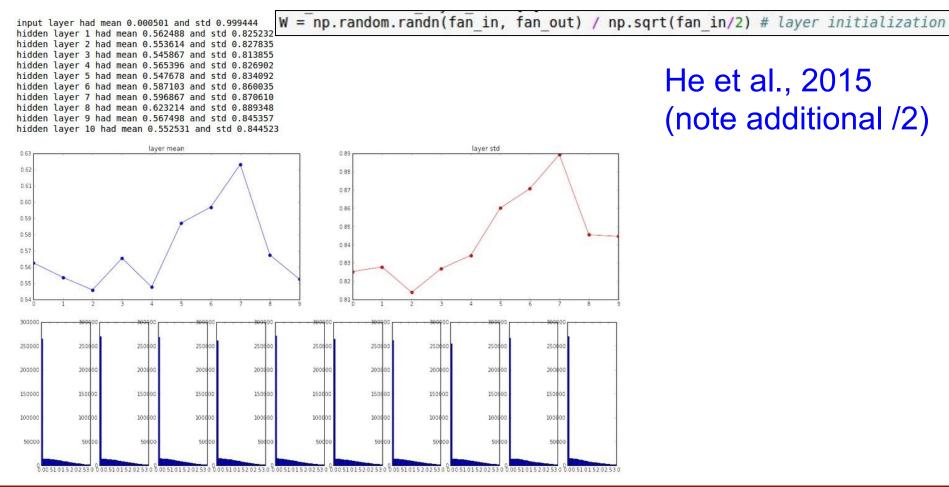
Reasonable initialization. (Mathematical derivation assumes linear activations)



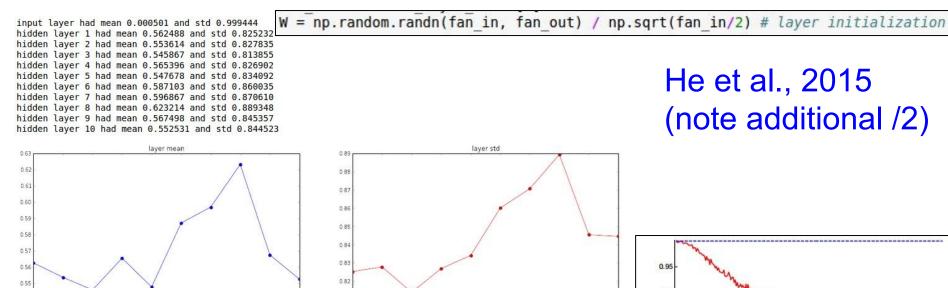


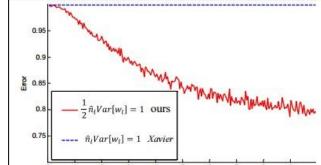
but when using the ReLU nonlinearity it breaks.





He et al., 2015 (note additional /2)





Epoch

Proper initialization is an active area of research...

Understanding the difficulty of training deep feedforward neural networks by Glorot and Bengio, 2010

Exact solutions to the nonlinear dynamics of learning in deep linear neural networks by Saxe et al, 2013

Random walk initialization for training very deep feedforward networks by Sussillo and Abbott, 2014

Delving deep into rectifiers: Surpassing human-level performance on ImageNet classification by He et al., 2015

Data-dependent Initializations of Convolutional Neural Networks by Krähenbühl et al., 2015

All you need is a good init, Mishkin and Matas, 2015

- - -

Batch Normalization

"you want unit gaussian activations? just make them so."

consider a batch of activations at some layer. To make each dimension unit gaussian, apply:

$$\widehat{x}^{(k)} = \frac{x^{(k)} - E[x^{(k)}]}{\sqrt{\text{Var}[x^{(k)}]}}$$

this is a vanilla differentiable function...

Batch Normalization

"you want unit gaussian activations? just make them so."

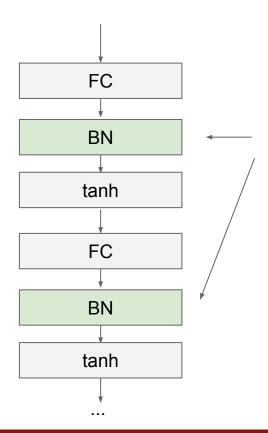
N X

1. compute the empirical mean and variance independently for each dimension.

2. Normalize

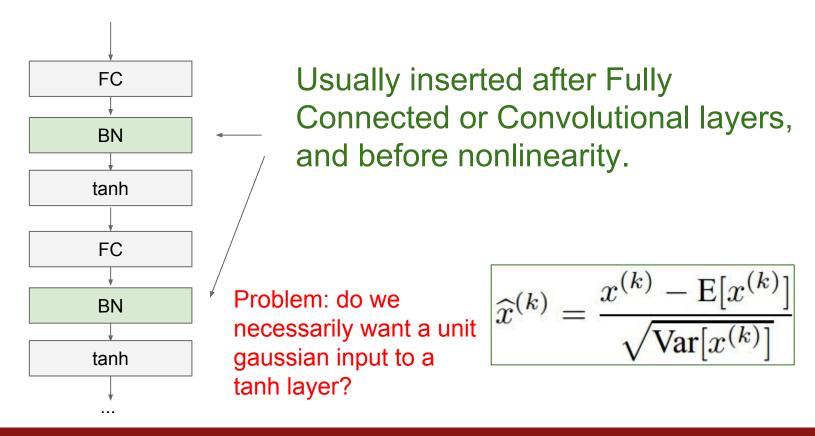
$$\widehat{x}^{(k)} = \frac{x^{(k)} - E[x^{(k)}]}{\sqrt{\text{Var}[x^{(k)}]}}$$

Batch Normalization



Usually inserted after Fully Connected or Convolutional layers, and before nonlinearity.

$$\widehat{x}^{(k)} = \frac{x^{(k)} - E[x^{(k)}]}{\sqrt{Var[x^{(k)}]}}$$



Normalize:

$$\widehat{x}^{(k)} = \frac{x^{(k)} - E[x^{(k)}]}{\sqrt{Var[x^{(k)}]}}$$

And then allow the network to squash the range if it wants to:

$$y^{(k)} = \gamma^{(k)} \widehat{x}^{(k)} + \beta^{(k)}$$

Note, the network can learn:

$$\gamma^{(k)} = \sqrt{\operatorname{Var}[x^{(k)}]}$$
$$\beta^{(k)} = \operatorname{E}[x^{(k)}]$$

$$\beta^{(k)} = \mathbf{E}[x^{(k)}]$$

to recover the identity mapping.

Input: Values of x over a mini-batch: $\mathcal{B} = \{x_{1...m}\}$; Parameters to be learned: γ , β

Output: $\{y_i = BN_{\gamma,\beta}(x_i)\}$

$$\mu_{\mathcal{B}} \leftarrow \frac{1}{m} \sum_{i=1}^{m} x_i$$
 // mini-batch mean

$$\sigma_{\mathcal{B}}^2 \leftarrow \frac{1}{m} \sum_{i=1}^{m} (x_i - \mu_{\mathcal{B}})^2$$
 // mini-batch variance

$$\widehat{x}_i \leftarrow \frac{x_i - \mu_{\mathcal{B}}}{\sqrt{\sigma_{\mathcal{B}}^2 + \epsilon}}$$
 // normalize

$$y_i \leftarrow \gamma \widehat{x}_i + \beta \equiv BN_{\gamma,\beta}(x_i)$$
 // scale and shift

- Improves gradient flow through the network
- Allows higher learning rates
- Reduces the strong dependence on initialization
- Acts as a form of regularization in a funny way, and slightly reduces the need for dropout, maybe

Batch Normalization

Input: Values of x over a mini-batch: $\mathcal{B} = \{x_{1...m}\}$;

Parameters to be learned: γ , β

Output: $\{y_i = BN_{\gamma,\beta}(x_i)\}$

$$\mu_{\mathcal{B}} \leftarrow \frac{1}{m} \sum_{i=1}^{m} x_i$$
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 // normalize

$$y_i \leftarrow \gamma \widehat{x}_i + \beta \equiv \text{BN}_{\gamma,\beta}(x_i)$$
 // scale and shift

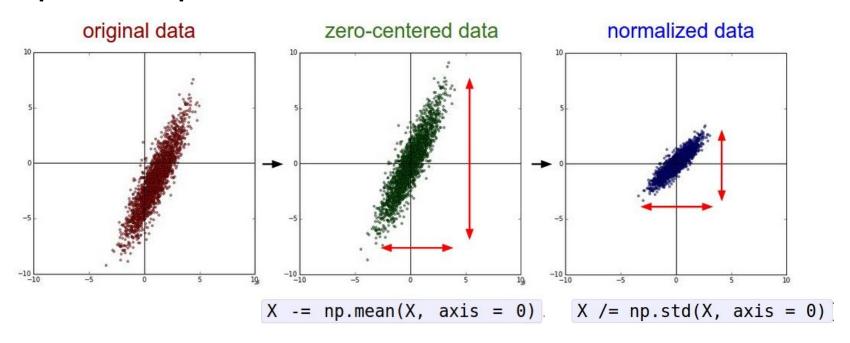
Note: at test time BatchNorm layer functions differently:

The mean/std are not computed based on the batch. Instead, a single fixed empirical mean of activations during training is used.

(e.g. can be estimated during training with running averages)

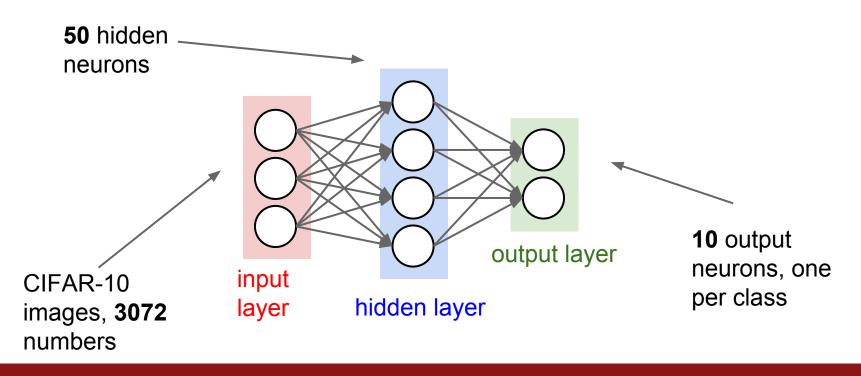
Babysitting the Learning Process

Step 1: Preprocess the data



(Assume X [NxD] is data matrix, each example in a row)

Step 2: Choose the architecture: say we start with one hidden layer of 50 neurons:



Double check that the loss is reasonable:

```
def init_two_layer_model(input_size, hidden_size, output_size):
    # initialize a model
    model = {}
    model['W1'] = 0.0001 * np.random.randn(input_size, hidden_size)
    model['b1'] = np.zeros(hidden_size)
    model['W2'] = 0.0001 * np.random.randn(hidden_size, output_size)
    model['b2'] = np.zeros(output_size)
    return model
```

```
model = init_two_layer_model(32*32*3, 50, 10) # input size, hidden size, number of classes loss, grad = two_layer_net(X_train, model, y_train 0.0) disable regularization

2.30261216167 loss ~2.3.

"correct " for returns the loss and the gradient for all parameters
```

Double check that the loss is reasonable:

```
def init_two_layer_model(input_size, hidden_size, output_size):
    # initialize a model
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    model['b2'] = np.zeros(output_size)
    return model
```

Tip: Make sure that you can overfit very small portion of the training data

The above code:

- take the first 20 examples from CIFAR-10
- turn off regularization (reg = 0.0)
- use simple vanilla 'sgd'

Tip: Make sure that you can overfit very small portion of the training data

Very small loss, train accuracy 1.00, nice!

```
model = init two layer model(32*32*3, 50, 10) # input size, hidden size, number of classes
trainer = ClassifierTrainer()
X tiny = X train[:20] # take 20 examples
y tiny = y train[:20]
best model, stats = trainer.train(X tiny, y tiny, X tiny, y tiny,
                                  model, two layer net,
                                  num epochs=200, reg=0.0,
                                  update='sgd', learning rate decay=1,
                                  sample batches = False.
                                  learning rate=1e-3, verbose=True)
Finished epoch 1 / 200: cost 2.302603, train: 0.400000, val 0.400000, lr 1.000000e-03
Finished epoch 2 / 200: cost 2.302258, train: 0.450000, val 0.450000, lr 1.000000e-03
Finished epoch 3 / 200: cost 2.301849, train: 0.600000, val 0.600000, lr 1.000000e-03
Finished epoch 4 / 200: cost 2.301196, train: 0.650000, val 0.650000, lr 1.000000e-03
Finished epoch 5 / 200: cost 2.300044, train: 0.650000, val 0.650000, lr 1.000000e-03
Finished epoch 6 / 200: cost 2.297864, train: 0.550000, val 0.550000, lr 1.000000e-03
Finished epoch 7 / 200: cost 2.293595, train: 0.600000, val 0.600000, lr 1.000000e-03
Finished epoch 8 / 200: cost 2.285096, train: 0.550000, val 0.550000, lr 1.000000e-03
Finished epoch 9 / 200: cost 2.268094, train: 0.550000, val 0.550000, lr 1.000000e-03
Finished epoch 10 / 200: cost 2.234787, train: 0.500000, val 0.500000, lr 1.000000e-03
Finished epoch 11 / 200: cost 2.173187, train: 0.500000, val 0.500000, lr 1.000000e-03
Finished epoch 12 / 200: cost 2.076862, train: 0.500000, val 0.500000, lr 1.000000e-03
Finished epoch 13 / 200: cost 1.974090, train: 0.400000, val 0.400000, lr 1.000000e-03
Finished epoch 14 / 200: cost 1.895885, train: 0.400000, val 0.400000, lr 1.000000e-03
Finished epoch 15 / 200: cost 1.820876, train: 0.450000, val 0.450000, lr 1.000000e-03
Finished epoch 16 / 200: cost 1.737430, train: 0.450000, val 0.450000, lr 1.000000e-03
Finished epoch 17 / 200: cost 1.642356, train: 0.500000, val 0.500000, lr 1.000000e-03
Finished epoch 18 / 200: cost 1.535239, train: 0.600000, val 0.600000, lr 1.000000e-03
Finished epoch 19 / 200: cost 1.421527, train: 0.600000, val 0.600000, lr 1.000000e-03
      Finished epoch 195 / 200: cost 0.002694, train: 1.000000, val 1.000000, lr 1.000000e-03
      Finished epoch 196 / 200: cost 0.002674, train: 1.000000, val 1.000000, lr 1.000000e-03
      Finished epoch 197 / 200: cost 0.002655, train: 1.000000, val 1.000000, lr 1.000000e-03
      Finished epoch 198 / 200: cost 0.002635, train: 1.000000, val 1.000000, lr 1.000000e-03
      Finished epoch 199 / 200: cost 0.002617, train: 1.000000, val 1.000000, lr 1.000000e-03
      Finished epoch 200 / 200: cost 0.002597, train: 1.000000, val 1.000000, lr 1.000000e-03
      finished optimization. best validation accuracy: 1.000000
```

Start with small regularization and find learning rate that makes the loss go down.

Start with small regularization and find learning rate that makes the loss go down.

```
model = init two layer model(32*32*3, 50, 10) # input size, hidden size, number of classes
trainer = ClassifierTrainer()
best model, stats = trainer.train(X train, y train, X val, y val,
                                  model, two layer net,
                                  num epochs=10, reg=0.000001,
                                  update='sqd', learning rate decay=1,
                                  sample batches = True,
                                  learning rate=le-6, verbose=True)
Finished epoch 1 / 10: cost 2.302576, train: 0.080000, val 0.103000, lr 1.000000e-06
Finished epoch 2 / 10: cost 2.302582, train: 0.121000, val 0.124000, lr 1.000000e-06
Finished epoch 3 / 10: cost 2.302558, train: 0.119000, val 0.138000, lr 1.000000e-06
Finished epoch 4 / 10: cost 2.302519, train: 0.127000, val 0.151000, lr 1.000000e-06
Finished epoch 5 / 10: cost 2.302517, train: 0.158000, val 0.171000, lr 1.000000e-06
Finished epoch 6 / 10: cost 2.302518, train: 0.179000, val 0.172000, lr 1.000000e-06
Finished epoch 7 / 10: cost 2.302466, train: 0.180000, val 0.176000, lr 1.000000e-06
Finished epoch 8 / 10: cost 2.302452, train: 0.175000, val 0.185000, lr 1.000000e-06
Finished epoch 9 / 10: cost 2.302459, train: 0.206000, val 0.192000, lr 1.000000e-06
Finished epoch 10 / 10 cost 2.302420 train: 0.190000, val 0.192000, lr 1.000000e-06
```

Loss barely changing

finished optimization, best validation accuracy: 0.192000

Start with small regularization and find learning rate that makes the loss go down.

loss not going down: learning rate too low

```
model = init two layer model(32*32*3, 50, 10) # input size, hidden size, number of classes
trainer = ClassifierTrainer()
best model, stats = trainer.train(X train, y train, X val, y val,
                                  model, two layer net.
                                  num epochs=10, reg=0.000001,
                                  update='sqd', learning rate decay=1,
                                  learning rate=le-6, verbose=True)
Finished epoch 1 / 10: cost 2.302576, train: 0.080000, val 0.103000, lr 1.000000e-06
Finished epoch 2 / 10: cost 2.302582, train: 0.121000, val 0.124000, lr 1.000000e-06
Finished epoch 3 / 10: cost 2.302558, train: 0.119000, val 0.138000, lr 1.000000e-06
Finished epoch 4 / 10: cost 2.302519, train: 0.127000, val 0.151000, lr 1.000000e-06
Finished epoch 5 / 10: cost 2.302517, train: 0.158000, val 0.171000, lr 1.000000e-06
Finished epoch 6 / 10: cost 2.302518, train: 0.179000, val 0.172000, lr 1.000000e-06
Finished epoch 7 / 10: cost 2.302466, train: 0.180000, val 0.176000, lr 1.000000e-06
Finished epoch 8 / 10: cost 2.302452, train: 0.175000, val 0.185000, lr 1.000000e-06
Finished epoch 9 / 10: cost 2.302459, train: 0.206000, val 0.192000, lr 1.000000e-06
Finished epoch 10 / 10 cost 2.302420 train: 0.190000, val 0.192000, lr 1.000000e-06
```

Loss barely changing: Learning rate is probably too low

finished optimization, best validation accuracy: 0.192000

Start with small regularization and find learning rate that makes the loss go down.

loss not going down: learning rate too low

```
model = init_two_layer_model(32*32*3, 50, 10) # input size, hidden size, number of classes trainer = ClassifierTrainer()
best_model, stats = trainer.train(X_train, y_train, X_val, y_val, model, two_layer_net, num_epochs=10, reg=0.000001, update='sgd', learning_rate_decay=1, sample_batches = True, learning_rate=le-6, verbose=True)

Finished epoch 1 / 10: cost 2.302576, train: 0.080000, val 0.103000, lr 1.000000e-06
Finished epoch 2 / 10: cost 2.302582, train: 0.121000, val 0.124000, lr 1.000000e-06
Finished epoch 3 / 10: cost 2.302588, train: 0.119000, val 0.138000, lr 1.000000e-06
Finished epoch 4 / 10: cost 2.302519, train: 0.127000, val 0.151000, lr 1.000000e-06
Finished epoch 5 / 10: cost 2.302518, train: 0.158000, val 0.171000, lr 1.000000e-06
Finished epoch 7 / 10: cost 2.302466, train: 0.180000, val 0.172000, lr 1.000000e-06
Finished epoch 7 / 10: cost 2.302466, train: 0.180000, val 0.176000, lr 1.000000e-06
```

Finished epoch 8 / 10: cost 2.302452, train: 0.175000, val 0.185000, lr 1.000000e-06 Finished epoch 9 / 10: cost 2.302459, train: 0.206000, val 0.192000, lr 1.000000e-06

Finished epoch 10 / 10 cost 2.302420 train: 0.190000, val 0.192000, lr 1.000000e-06

finished optimization. best validation accuracy: 0.192000

Loss barely changing: Learning rate is probably too low

Notice train/val accuracy goes to 20% though, what's up with that? (remember this is softmax)

Start with small regularization and find learning rate that makes the loss go down.

Now let's try learning rate 1e6.

loss not going down:

learning rate too low

Lets try to train now...

Start with small regularization and find learning rate that makes the loss go down.

```
model = init two layer model(32*32*3, 50, 10) # input size, hidden size, number of classes
trainer = ClassifierTrainer()
best model, stats = trainer.train(X train, y train, X val, y val,
                                  model, two layer net,
                                  num epochs=10, reg=0.000001,
                                  update='sgd', learning rate decay=1,
                                  sample batches = True,
                                  learning rate=1e6, verbose=True)
/home/karpathy/cs231n/code/cs231n/classifiers/neural net.py:50: RuntimeWarning: divide by zero en
countered in log
 data loss = -np.sum(np.log(probs[range(N), y])) / N
/home/karpathy/cs231n/code/cs231n/classifiers/neural net.py:48: RuntimeWarning: invalid value enc
ountered in subtract
  probs = np.exp(scores - np.max(scores, axis=1, keepdims=True))
Finished epoch 1 / 10: cost nan, train: 0.091000, val 0.087000, lr 1.000000e+06
Finished epoch 2 / 10: cost nan, train: 0.095000, val 0.087000, lr 1.000000e+06
Finished epoch 3 / 10: cost nan, train: 0.100000, val 0.087000, lr 1.000000e+06
```

loss not going down: learning rate too low loss exploding: learning rate too high cost: NaN almost always means high learning rate...

Lets try to train now...

Start with small regularization and find learning rate that makes the loss go down.

loss not going down: learning rate too low loss exploding: learning rate too high Finished epoch 1 / 10: cost 2.186654, train: 0.308000, val 0.306000, lr 3.000000e-03
Finished epoch 2 / 10: cost 2.176230, train: 0.330000, val 0.350000, lr 3.000000e-03
Finished epoch 3 / 10: cost 1.942257, train: 0.376000, val 0.352000, lr 3.000000e-03
Finished epoch 4 / 10: cost 1.827868, train: 0.329000, val 0.310000, lr 3.000000e-03
Finished epoch 5 / 10: cost inf, train: 0.128000, val 0.128000, lr 3.000000e-03
Finished epoch 6 / 10: cost inf, train: 0.144000, val 0.147000, lr 3.000000e-03

3e-3 is still too high. Cost explodes....

=> Rough range for learning rate we should be cross-validating is somewhere [1e-3 ... 1e-5]

Hyperparameter Optimization

Cross-validation strategy

coarse -> fine cross-validation in stages

First stage: only a few epochs to get rough idea of what params work **Second stage**: longer running time, finer search

... (repeat as necessary)

Tip for detecting explosions in the solver: If the cost is ever > 3 * original cost, break out early

For example: run coarse search for 5 epochs

```
max count = 100
                                                           note it's best to optimize
   for count in xrange(max count):
        reg = 10**uniform(-5, 5)
        lr = 10**uniform(-3. -6)
                                                           in log space!
        trainer = ClassifierTrainer()
        model = init two layer model(32*32*3, 50, 10) # input size, hidden size, number of classes
        trainer = ClassifierTrainer()
        best model local, stats = trainer.train(X train, y train, X val, y val,
                                       model, two layer net,
                                       num epochs=5, reg=reg,
                                       update='momentum', learning rate decay=0.9,
                                       sample batches = True, batch size = 100,
                                       learning rate=lr, verbose=False)
            val acc: 0.412000, lr: 1.405206e-04, reg: 4.793564e-01, (1 / 100)
            val acc: 0.214000, lr: 7.231888e-06, reg: 2.321281e-04, (2 / 100)
           val acc: 0.208000, lr: 2.119571e-06, reg: 8.011857e+01, (3 / 100)
            val acc: 0.196000, lr: 1.551131e-05, req: 4.374936e-05, (4 / 100)
           val acc: 0.079000, lr: 1.753300e-05, reg: 1.200424e+03, (5 / 100)
            val acc: 0.223000, lr: 4.215128e-05, reg: 4.196174e+01, (6 /
            val acc: 0.441000, lr: 1.750259e-04, reg: 2.110807e-04, (7
                                                                            100)
nice
            val acc: 0.241000, lr: 6.749231e-05, reg: 4.226413e+01,
            val acc: 0.482000, lr: 4.296863e-04, reg: 6.642555e-01, (9 /
            val acc: 0.079000, lr: 5.401602e-06, reg: 1.599828e+04, (10 / 100)
            val acc: 0.154000, lr: 1.618508e-06, reg: 4.925252e-01, (11 / 100)
```

Now run finer search...

```
max count = 100
                                               adjust range
                                                                               max count = 100
for count in xrange(max count):
                                                                               for count in xrange(max count):
      reg = 10**uniform(-5, 5)
                                                                                      reg = 10**uniform(-4, 0)
      lr = 10**uniform(-3, -6)
                                                                                     lr = 10**uniform(-3, -4)
                    val acc: 0.527000, lr: 5.340517e-04, reg: 4.097824e-01, (0 / 100)
                    val acc: 0.492000, lr: 2.279484e-04, reg: 9.991345e-04, (1 / 100)
                    val acc: 0.512000, lr: 8.680827e-04, reg: 1.349727e-02, (2 / 100)
                    val acc: 0.461000, lr: 1.028377e-04, reg: 1.220193e-02, (3 / 100)
                    val acc: 0.460000, lr: 1.113730e-04, reg: 5.244309e-02, (4 / 100)
                                                                                               53% - relatively good
                    val acc: 0.498000, lr: 9.477776e-04, reg: 2.001293e-03, (5 / 100)
                    val acc: 0.469000, lr: 1.484369e-04, reg: 4.328313e-01, (6 / 100)
                                                                                               for a 2-layer neural net
                    val acc: 0.522000, lr: 5.586261e-04, reg: 2.312685e-04, (7 / 100)
                                                                                               with 50 hidden neurons.
                    val acc: 0.530000, lr: 5.808183e-04, reg: 8.259964e-02, (8 / 100)
                    val acc: 0.489000, lr: 1.979168e-04, reg: 1.010889e-04, (9 / 100)
                    val acc: 0.490000, lr: 2.036031e-04, req: 2.406271e-03, (10 / 100)
                    val acc: 0.475000, lr: 2.021162e-04, reg: 2.287807e-01, (11 / 100)
                    val acc: 0.460000, lr: 1.135527e-04, reg: 3.905040e-02, (12 / 100)
                    val acc: 0.515000, lr: 6.947668e-04, reg: 1.562808e-02, (13 / 100)
                    val acc: 0.531000, lr: 9.471549e-04, req: 1.433895e-03, (14 / 100)
                    val acc: 0.509000, lr: 3.140888e-04, reg: 2.857518e-01, (15 / 100)
                    val acc: 0.514000, lr: 6.438349e-04, reg: 3.033781e-01, (16 / 100)
                    val acc: 0.502000, lr: 3.921784e-04, req: 2.707126e-04, (17 / 100)
                    val acc: 0.509000, lr: 9.752279e-04, reg: 2.850865e-03, (18 / 100)
                    val acc: 0.500000, lr: 2.412048e-04, reg: 4.997821e-04, (19 / 100)
                    val acc: 0.466000, lr: 1.319314e-04, req: 1.189915e-02, (20 / 100)
```

val acc: 0.516000, lr: 8.039527e-04, req: 1.528291e-02, (21 / 100)

Now run finer search...

```
max count = 100
                                               adjust range
                                                                              max count = 100
for count in xrange(max count):
                                                                               for count in xrange(max count):
      reg = 10**uniform(-5, 5)
                                                                                     reg = 10**uniform(-4, 0)
      lr = 10**uniform(-3, -6)
                                                                                     lr = 10**uniform(-3, -4)
                    val acc: 0.527000, lr: 5.340517e-04, reg: 4.097824e-01, (0 / 100)
                    val acc: 0.492000, lr: 2.279484e-04, reg: 9.991345e-04, (1 / 100)
                    val acc: 0.512000, lr: 8.680827e-04, reg: 1.349727e-02, (2 / 100)
                    val acc: 0.461000, lr: 1.028377e-04, reg: 1.220193e-02, (3 / 100)
                    val acc: 0.460000, lr: 1.113730e-04, reg: 5.244309e-02, (4 / 100)
                                                                                               53% - relatively good
                    val acc: 0.498000, lr: 9.477776e-04, reg: 2.001293e-03, (5 / 100)
                    val acc: 0.469000, lr: 1.484369e-04, reg: 4.328313e-01, (6 / 100)
                                                                                               for a 2-layer neural net
                    val acc: 0.522000, lr: 5.586261e-04, reg: 2.312685e-04, (7 / 100)
                                                                                               with 50 hidden neurons.
                    val acc: 0.530000, lr: 5.808183e-04, reg: 8.259964e-02, (8 / 100)
                    val acc: 0.489000, lr: 1.979168e-04, reg: 1.010889e-04, (9 / 100)
                    val acc: 0.490000, lr: 2.036031e-04, req: 2.406271e-03, (10 / 100)
                                                                                               But this best
                    val acc: 0.475000, lr: 2.021162e-04, reg: 2.287807e-01, (11 / 100)
                    val acc: 0.460000, lr: 1.135527e-04, reg: 3.905040e-02, (12 / 100)
                                                                                               cross-validation result is
                    val acc: 0.515000, lr: 6.947668e-04, reg: 1.562808e-02, (13 / 100)
                    val acc: 0.531000, lr: 9.471549e-04, reg: 1.433895e-03, (14 / 100)
                                                                                               worrying. Why?
                    val acc: 0.509000, lr: 3.140888e-04, reg: 2.857518e-01, (15 / 100)
                    val acc: 0.514000, lr: 6.438349e-04, reg: 3.033781e-01, (16 / 100)
                    val acc: 0.502000, lr: 3.921784e-04, req: 2.707126e-04, (17 / 100)
                    val acc: 0.509000, lr: 9.752279e-04, reg: 2.850865e-03, (18 / 100)
                    val acc: 0.500000, lr: 2.412048e-04, reg: 4.997821e-04, (19 / 100)
                    val acc: 0.466000, lr: 1.319314e-04, req: 1.189915e-02, (20 / 100)
                    val acc: 0.516000, lr: 8.039527e-04, req: 1.528291e-02, (21 / 100)
```

Random Search vs. Grid Search

Random Search for Hyper-Parameter Optimization Bergstra and Bengio, 2012

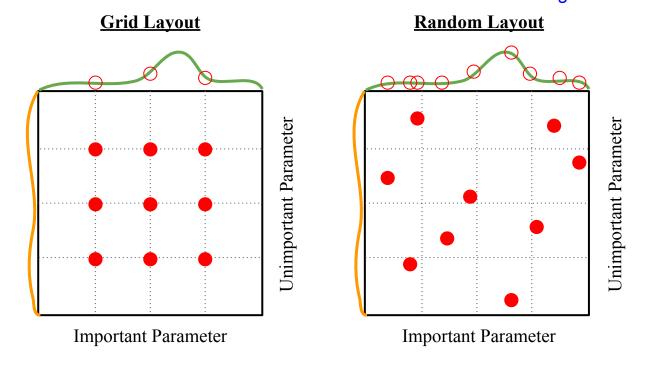


Illustration of Bergstra et al., 2012 by Shayne Longpre, copyright CS231n 2017

Hyperparameters to play with:

- network architecture
- learning rate, its decay schedule, update type
- regularization (L2/Dropout strength)

neural networks practitioner music = loss function

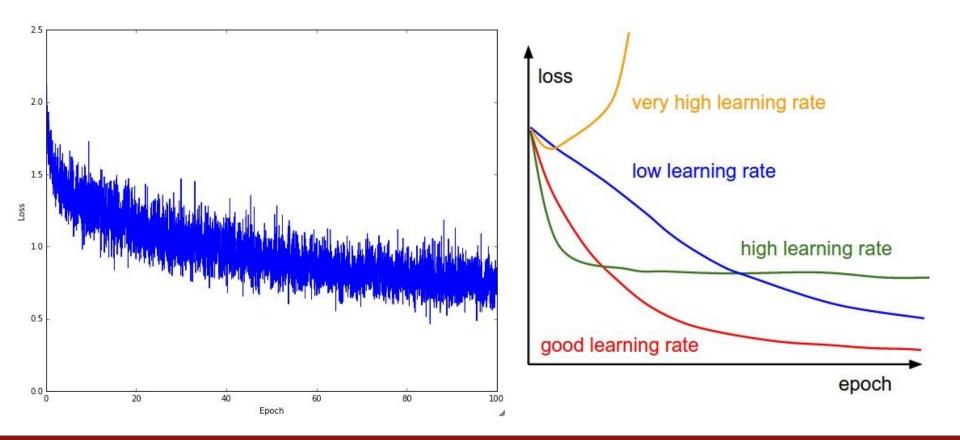


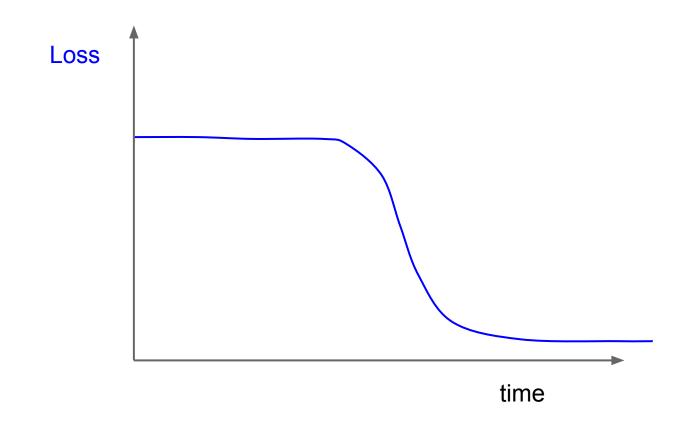
This image by Paolo Guereta is licensed under CC-BY 2.0

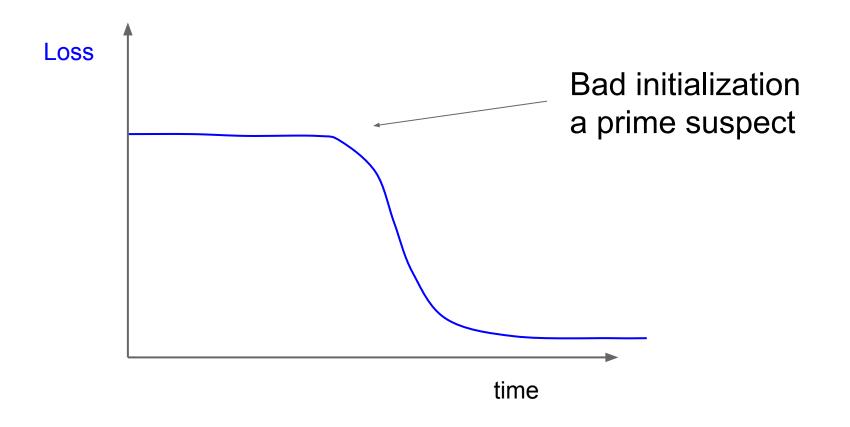
Cross-validation "command center"



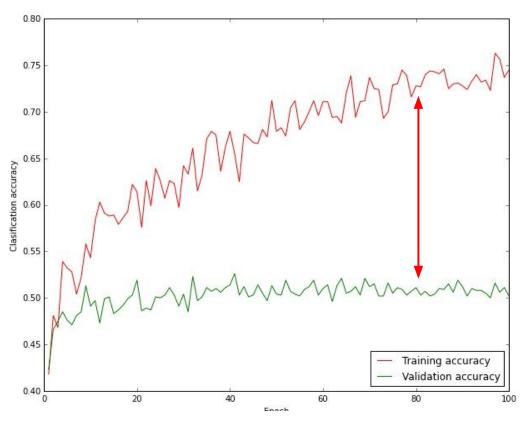
Monitor and visualize the loss curve







Monitor and visualize the accuracy:



big gap = overfitting

=> increase regularization strength?

no gap

=> increase model capacity?

Track the ratio of weight updates / weight magnitudes:

```
# assume parameter vector W and its gradient vector dW
param_scale = np.linalg.norm(W.ravel())

update = -learning_rate*dW # simple SGD update

update_scale = np.linalg.norm(update.ravel())

W += update # the actual update

print update_scale / param_scale # want ~1e-3
```

ratio between the updates and values: ~ 0.0002 / 0.02 = 0.01 (about okay) want this to be somewhere around 0.001 or so

Summary

TLDRs

We looked in detail at:

- Activation Functions (use ReLU)
- Data Preprocessing (images: subtract mean)
- Weight Initialization (use Xavier init)
- Batch Normalization (use)
- Babysitting the Learning process
- Hyperparameter Optimization (random sample hyperparams, in log space when appropriate)

Next time: Training Neural Networks, Part 2

- Parameter update schemes
- Learning rate schedules
- Gradient checking
- Regularization (Dropout etc.)
- Evaluation (Ensembles etc.)
- Transfer learning / fine-tuning