Connectionist Computing COMP 30230/41390

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Credits

- Geoffrey Hinton, University of Toronto.
 - borrowed some of his slides for "Neural Networks" and "Computation in Neural Networks" courses.



- slides from his CS4018.
- Paolo Frasconi, University of Florence.
 - slides from tutorial on Machine Learning for structured domains.



Lecture notes on Brightspace

- Strictly confidential...
- Slim PDF version will be uploaded later, typically the same day as the lecture.
- If there is demand, I can upload onto Brightspace last year's narrated slides.. (should be very similar to this year's material)

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Books

- No book covers large fractions of this course.
- Parts of chapters 4, 6, (7), 13 of Tom Mitchell's "Machine Learning"
- Parts of chapter V of Mackay's "Information Theory, Inference, and Learning Algorithms", available online at:

http://www.inference.phy.cam.ac.uk/mackay/itprnn/book.html

 Chapter 20 of Russell and Norvig's "Artificial Intelligence: A Modern Approach", also available at:

http://aima.cs.berkeley.edu/newchap20.pdf

More materials later...

Marking

- 3 landmark papers to read, and submit a 10-line summary on Brightspace about: each worth 6-7%
- a connectionist model to build and play with on some sets, write a report: 30%
- Final Exam in the RDS (50%)

Programming assignment

- Implement a Multi-Layer Perceptron, test it.
- The description on Brightspace.

- Submit through Brightspace code and test results by <u>Dector</u> the 5th at 23:59, any time zone of your choice (Baker Island?).
- 30% of the overall mark
- One third of a grade down every day late, that is: if you deserve an A and you're 1 day late you get an A-, 2 days late a B+, etc.

Summary: invariances

- Often as tough a problem as learning after invariances are tackled.
- Possible solutions:
 - network design
 - features
 - normalisation
 - brute force

Alternatives: softmax and relative entropy

$$f(z_i) = softmax(z_i) = \frac{e^{z_i}}{\sum_j e^{z_j}}$$
$$E = -\sum_j t_j log y_j$$

- Non-local non linearity.
- Outputs add up to 1 (can be interpreted as the probability of the output given the input).

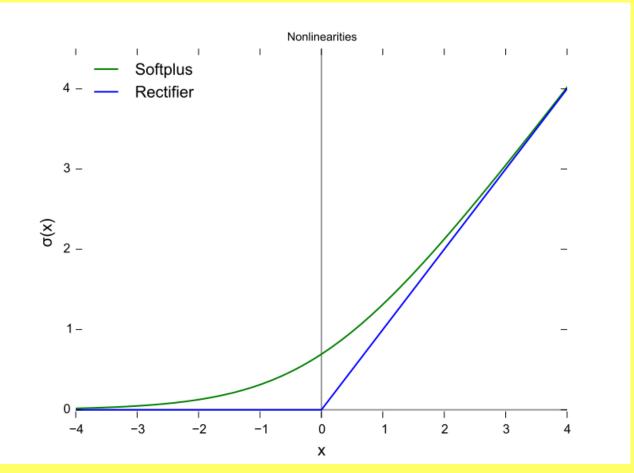
Gradient descent with softmax

 No f'(): the steepness of the cost function balances the flatness of the output nonlinearity.

$$\frac{\partial E}{\partial w_{ji}} = (y_j - t_j)x_i$$

More squashing functions

- ReLU
- Smooth ReLU
- Also: Leaky ReLU, parametric ReLU, ...



Deep Learning

Learning and gradient descent problems

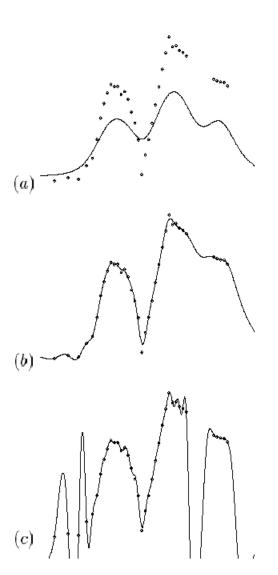
- Overfitting (general learning problem): the model memorises the examples very well but generalises poorly.
- GD is slow... how can we speed it up?
 - GD does not guarantee that the direction of maximum descent points to the minimum.
 - Sometimes we would like to run where it's flat and slow down when it gets too steep. GD does precisely the contrary.
- Local minima?

Overfitting

- The training data contains information about the regularities in the mapping from input to output.
 But it also contains noise
 - The target values may be unreliable.
 - There will be accidental regularities just because of the particular training cases that were chosen.
- When we fit the model, it cannot tell which regularities are real and which are caused by sampling error.
 - So it fits both kinds of regularity.
 - If the model is very flexible it can model the sampling error really well. This is a disaster.

Overfitting

- a) can't fit the examples well enough.
- b) looks great.
- c) fits all points even better than b) but isn't the easiest hypothesis.



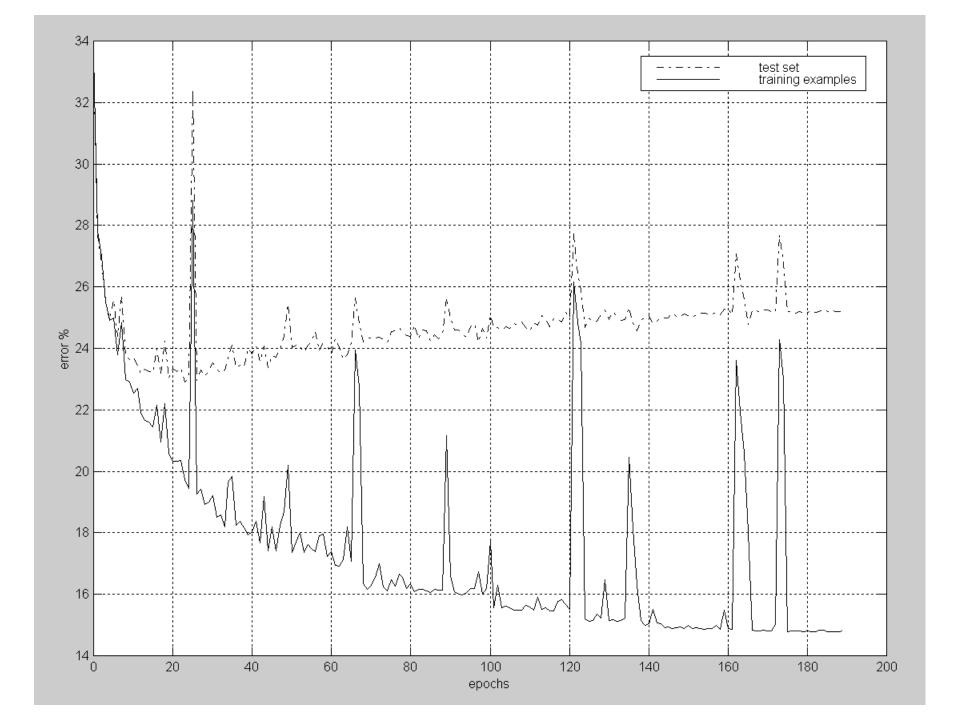
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Overfitting: formally

- A learner overfits the data if
 - It outputs a hypothesis h(·)∈H having true error
 ε and empirical error E, but
 - There is another h'(·)∈H having

E'>E and
$$\varepsilon$$
' < ε

 In practice, during learning the error on the training examples decreases all along, but the error in generalisation reaches a minimum and then starts growing again.



Ways to prevent overfitting

- Use a model that has the right capacity:
 - enough to model the true regularities
 - not enough to also model the spurious regularities (assuming they are weaker).
 - problem: how do we know which regularities are real?
- Standard ways to limit the capacity of a neural net:
 - Limit the number of hidden units.
 - Limit the size of the weights.
 - Stop the learning before it has time to overfit.

Limiting the size of the model: using fewer Hidden Units

- If n=number of inputs and M=number of hidden units the VC of a MLP is proportional to (n M logM).
- Reducing M reduces the capacity of the model -> prevents overfitting.
- Of course we need to know the exact capacity we need. Too many weights: overfitting. Too few weights: underfitting.
- In practice: trial and error.

Limiting the size of the model: weight decay

- Weight-decay involves adding an extra term to the cost function that penalises the squared weights.
 - Keeps weights small unless they have large error derivatives.

$$C = E + \frac{\lambda}{2} \sum_{i} w_{i}^{2}$$

$$\frac{\partial C}{\partial w_{i}} = \frac{\partial E}{\partial w_{i}} + \lambda w_{i}$$

Weight decay

- It prevents the network from using weights that it does not need.
- It tends to keep the network in the linear region, where its capacity is lower.
- This helps to stop it from fitting the sampling error. It makes a smoother model in which the output changes more slowly as the input changes.
- It can often improve generalisation a lot.

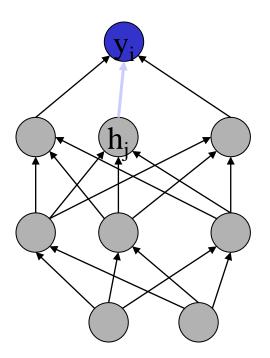
Weight decay as regularisation

- Weight decay is a form of regularisation.
- Many other forms of it may be devised, all of which have the same basic aim (prevent the model from overfitting).
- The difference between them is what function we use to penalise large weights.

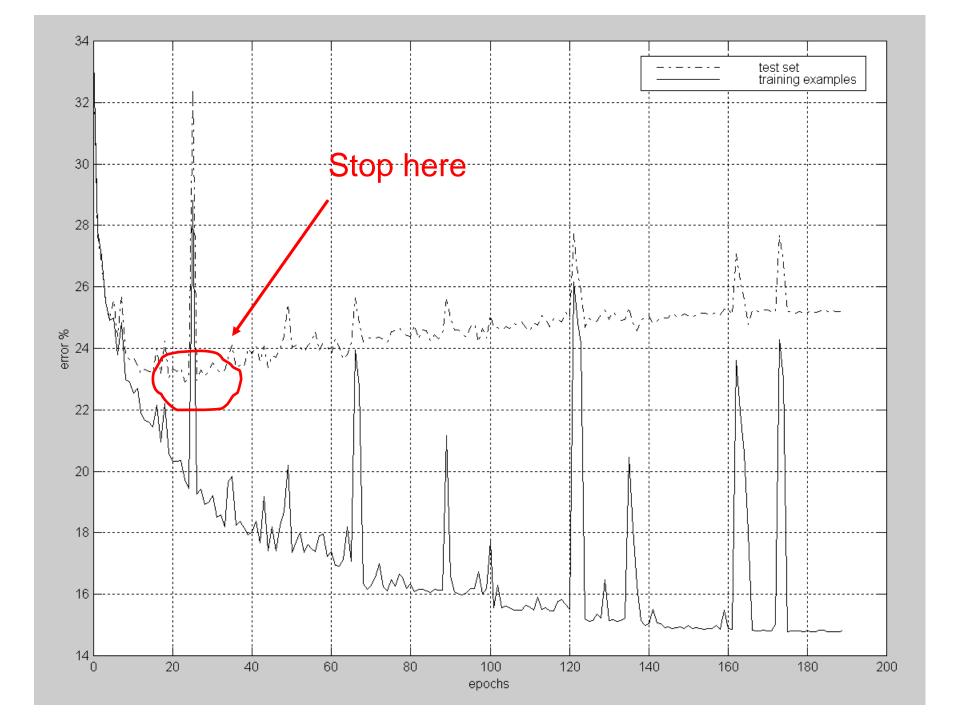
Preventing overfitting: early stopping

- If we have lots of data and a big model, it's very expensive to keep re-training it with different amounts of weight decay.
- It is much cheaper to start with very small weights and let them grow until the performance in generalisation starts getting worse.
- The capacity of the model is limited because the weights have not had time to grow big.

Overfitting in MLP



- Start learning with small weights (symmetry breaking)
- The mapping X→Y is nearly linear: number of effective free parameters (and VC-dim) nearly as in SL perceptron
- As optimisation proceeds hidden units tend to get out of the linear region, increasing the effective number of free parameters
- A variable-size hypothesis space



Model selection

- How do we decide which model is the best? How do we decide when we have the right capacity?
- We can use test data. A problem though is that we get an unfair prediction of the error rate we would get on new test data.
- So use a separate validation set to do model selection.

Sets

- Divide the total dataset into three subsets:
 - Training data is used for learning the parameters of the model.
 - Validation data is not used for learning but is used for deciding what type of model and what amount of regularisation works best.
 - Test data is used to get a final, unbiased estimate of how well the network works. We expect this estimate to be worse than on the validation data.
- We could then re-divide the total dataset to get another (or more than one) unbiased estimate of the true error rate. N-fold Cross-Validation.