

Applied Machine Learning

Multilayer Perceptron

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COMP 551 (winter 2020)

Learning objectives


multilayer perceptron:

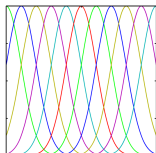
- model
 - different supervised learning tasks
 - activation functions
 - architecture of a neural network
- its expressive power
- regularization techniques

Adaptive bases

several methods can be classified as *learning these bases adaptively*

$$f(x) = \sum_d w_d \phi_d(x; v_d)$$

- decision trees
- generalized additive models
- boosting
- **neural networks** 
 - consider the adaptive bases in a general form (contrast to decision trees)
 - use gradient descent to find good parameters (contrast to boosting)
 - create more complex adaptive bases by combining simpler bases
 - leads to **deep neural networks**



$$\phi_d(x) = e^{-\frac{(x-\mu_d)^2}{s^2}}$$

Gaussian bases, or radial bases

Adaptive Radial Bases

non-adaptive case

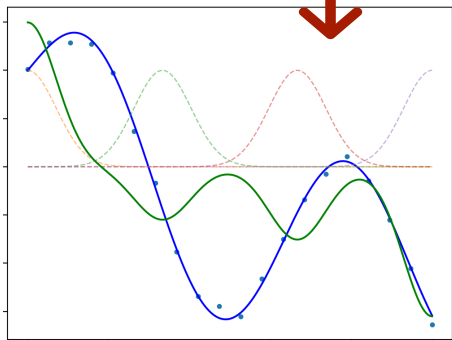
$$\text{model: } f(x; w) = \sum_d w_d \phi_d(x)$$

$$\text{cost: } J(w) = \frac{1}{2} \sum_n (f(x^{(n)}; w) - y^{(n)})^2$$

the model is linear in its parameters

the cost is convex in w (unique minimum)

even has a closed form solution



the center are fixed ←

```

1 #x: N
2 #y: N
3 plt.plot(x, y, 'b.')
4 phi = lambda x,mu: np.exp(-(x-mu)**2)
5 mu = np.linspace(0,4,10) #4 Gaussians bases
6 Phi = phi(x[:,None], mu[None,:]) #N x 10
7 w = np.linalg.lstsq(Phi, y)[0]
8 yh = np.dot(Phi,w)
9 plt.plot(x, yh, 'g-')

```

adaptive case

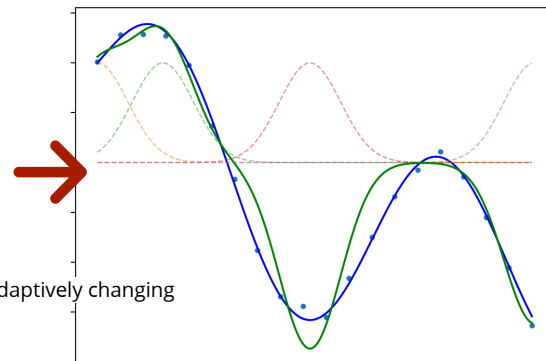
we can make the bases adaptive by learning these centers

$$\text{model: } f(x; w, \mu) = \sum_d w_d \phi_d(x; \mu_d)$$

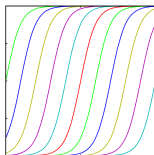
how to minimize the cost?

not convex in all model parameters

use gradient descent to find a **local minimum** →



note that the basis centers are adaptively changing



$$\phi_d(x) = \frac{1}{1 + e^{-\frac{x - \mu_d}{s_d}}}$$

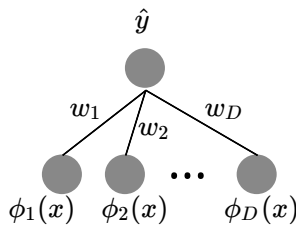
Sigmoid Bases

using adaptive sigmoid bases gives us a neural network

non-adaptive case

- μ_d is fixed to D locations
- $s_d = 1$

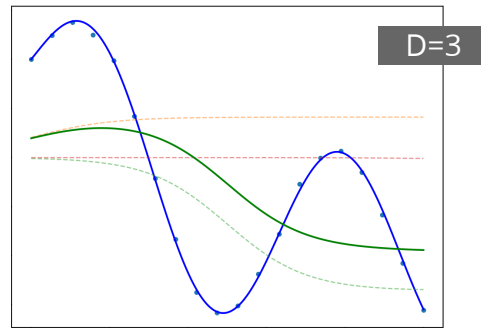
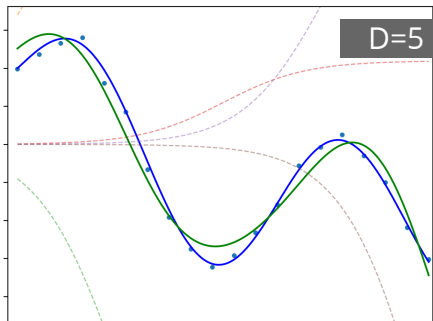
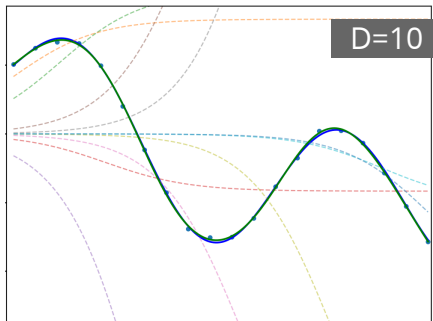
model: $f(x; w) = \sum_d w_d \phi_d(x)$



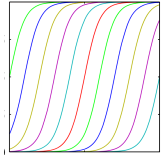
```

1 #x: N
2 #y: N
3 plt.plot(x, y, 'b.')
4 phi = lambda x,mu,sigma: 1/(1 + np.exp(-(x - mu)))
5 mu = np.linspace(0,3,10)
6 Phi = phi(x[:,None], mu[None,:]) #N x 10
7 w = np.linalg.lstsq(Phi, y)[0]
8 yh = np.dot(Phi,w)
9 plt.plot(x, yh, 'g-')

```



Adaptive Sigmoid Bases



$$\phi_d(x) = \frac{1}{1 + e^{-\frac{x - \mu_d}{s_d}}}$$

rewrite the sigmoid basis

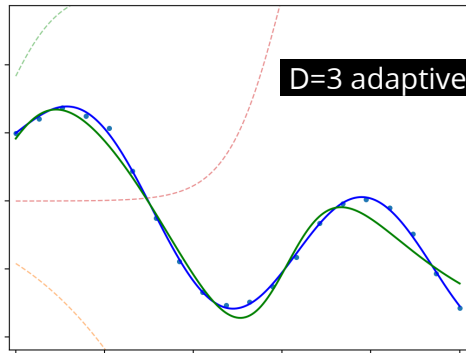
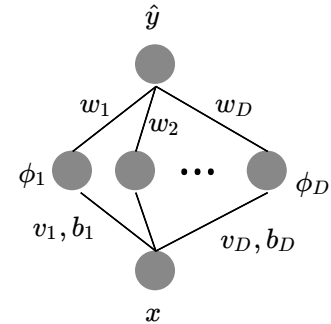
$$\phi_d(x) = \sigma\left(\frac{x - \mu_d}{s_d}\right) = \sigma(v_d x + b_d)$$

each basis is the logistic regression model $\phi_d(x) = \sigma(v_d^\top x + b_d)$

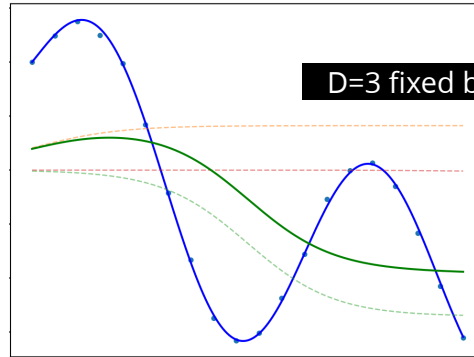
assuming input is higher than one dimension

model: $f(x; w, v, b) = \sum_d w_d \sigma(v_d x + b_d)$ this is a **neural network** with two layers

optimize using gradient descent (find a local optima)



D=3 adaptive bases



D=3 fixed bases

Multilayer Perceptron (MLP)

suppose we have

- D inputs x_1, \dots, x_D
- K outputs $\hat{y}_1, \dots, \hat{y}_K$
- M hidden *units* z_1, \dots, z_M

model

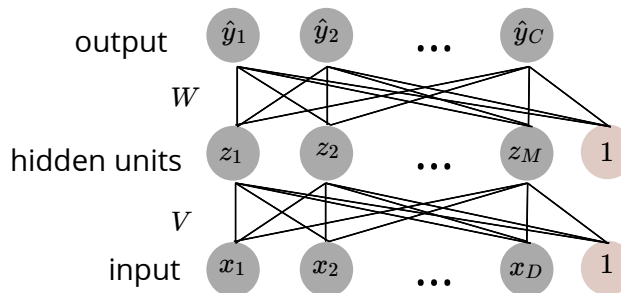
$$\hat{y}_k = g \left(\sum_m W_{k,m} h \left(\sum_d V_{m,d} x_d \right) \right)$$

nonlinearity, activation function: we have different choices

more compressed form

$$\hat{y} = g(W h(V x))$$

non-linearities are applied elementwise



for simplicity we may drop bias terms

Regression using Neural Networks

the choice of **activation function** in the **final layer** depends on the task

model $\hat{y} = g(W h(V x))$

regression $\hat{y} = g(W z) = W z$

we may have one or more output variables

identity function + L2 loss : Gaussian likelihood

$$L(y, \hat{y}) = \frac{1}{2} \|y - \hat{y}\|_2^2 = \log \mathcal{N}(y; \hat{y}, \beta \mathbf{I}) + \text{constant}$$

more generally

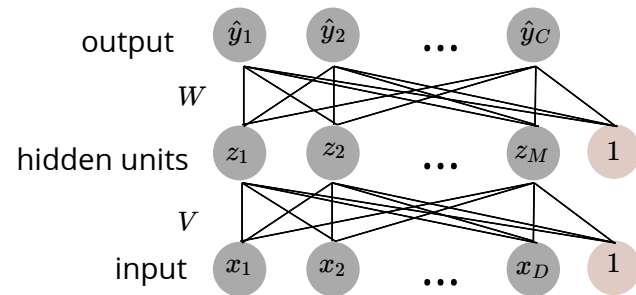
we may explicitly produce a distribution at output - *e.g.*,

- mean and variance of a Gaussian
- mixture of Gaussians

the loss will be the log-likelihood of the data under our model

$$L(y, \hat{y}) = \log p(y; f(x))$$

neural network outputs the parameters of a distribution



Classification using neural networks

the choice of activation function in the **final layer** depends on the task

model $\hat{y} = g(W h(V x))$

binary classification $\hat{y} = g(Wz) = (1 + e^{-Wz})^{-1}$

scalar output C=1

logistic sigmoid + CE loss: Bernouli likelihood

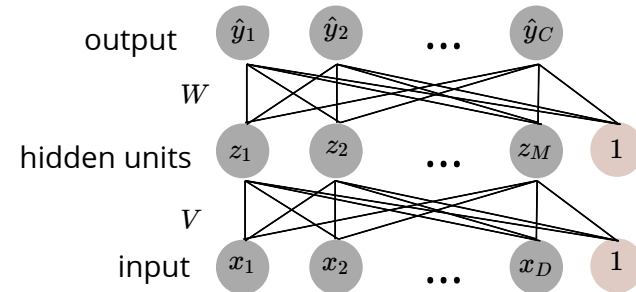
$$L(y, \hat{y}) = y \log \hat{y} + (1 - y) \log(1 - \hat{y}) = \log \text{Bernouli}(y; \hat{y})$$

multiclass classification $\hat{y} = g(Wz) = \text{softmax}(Wz)$

C is the number of classes

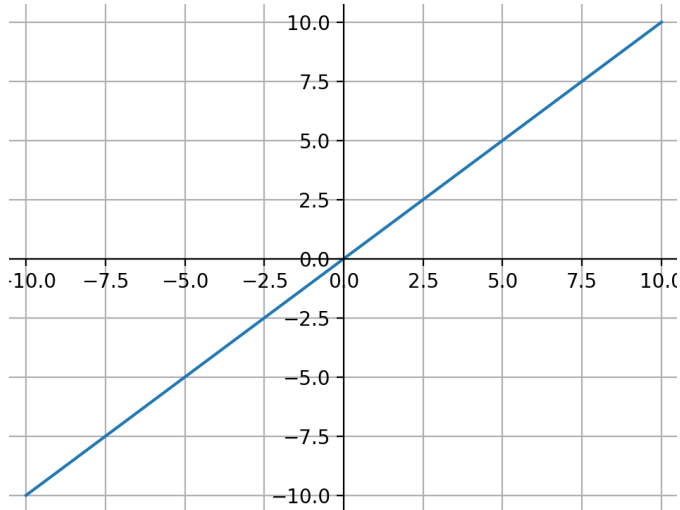
softmax + multi-class CE loss: categorical likelihood

$$L(y, \hat{y}) = \sum_k y_k \log \hat{y}_k = \log \text{Categorical}(y; \hat{y})$$



Activation function

for **middle layer(s)** there is more freedom in the choice of activation function



$h(x) = x$ **identity** (no activation function)

composition of two linear functions is linear

$$\begin{matrix} K \times M & M \times D & K \times D \\ \underbrace{WV}_{W'} x & = & W'x \end{matrix}$$

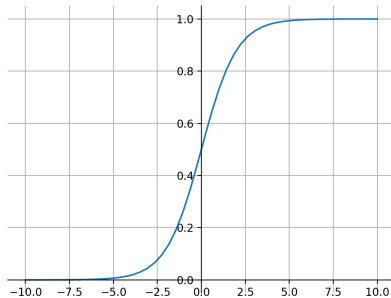
so nothing is gained (in representation power) by stacking linear layers

exception: if $M < \min(D, K)$ then the hidden layer is compressing the data (W' is low-rank)

this idea is used in dimensionality reduction (later!)

Activation function

for **middle layer(s)** there is more freedom in the choice of activation function



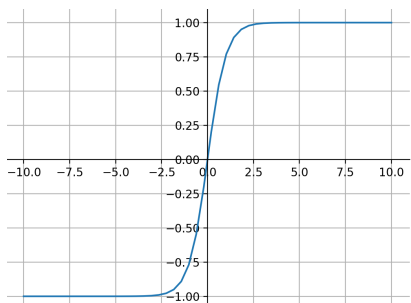
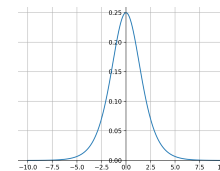
$$h(x) = \sigma(x) = \frac{1}{1+e^{-x}} \quad \text{logistic function}$$

the same function used in logistic regression

used to be the function of choice in neural networks

away from zero it changes slowly, so the derivative is small (leads to vanishing gradient)

its derivative is easy to remember $\frac{\partial}{\partial x} \sigma(x) = \sigma(x)(1 - \sigma(x))$



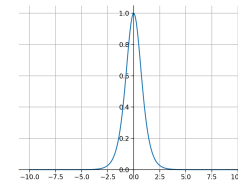
$$h(x) = 2\sigma(x) - 1 = \frac{e^x - e^{-x}}{e^x + e^{-x}} \quad \text{hyperbolic tangent}$$

similar to sigmoid, but symmetric

often better for optimization because close to zero it is similar to a linear function

(rather than an affine function when using logistic)

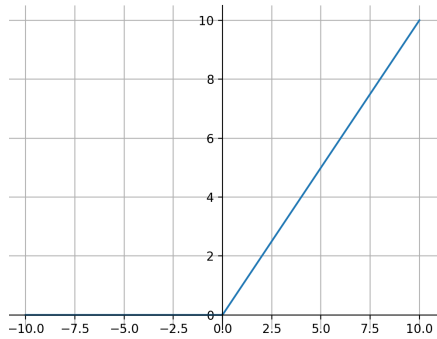
similar problem with vanishing gradient



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

Activation function

for **middle layer(s)** there is more freedom in the choice of activation function



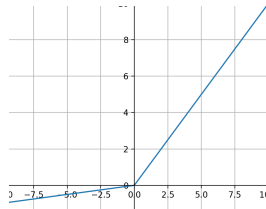
$$h(x) = \max(0, x) \quad \text{Rectified Linear Unit (ReLU)}$$

replacing logistic with ReLU significantly improves the training of deep networks

zero derivative if the unit is "inactive"

initialization should ensure active units at the beginning of optimization

$$\text{leaky ReLU} \quad h(x) = \max(0, x) + \gamma \min(0, x)$$



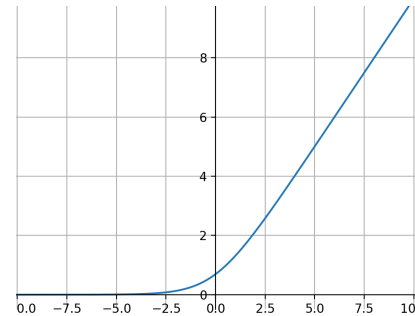
fixes the zero-gradient problem

parametric ReLU:

make γ a learnable parameter

Softplus (differentiable everywhere)

$$h(x) = \log(1 + e^x)$$



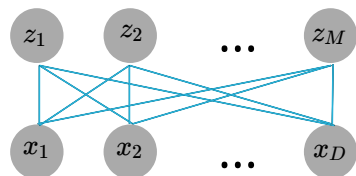
it doesn't perform as well in practice

Network architecture

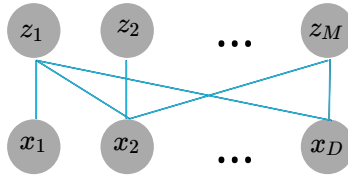
architecture is the overall structure of the network

feedforward network (aka multilayer perceptron)

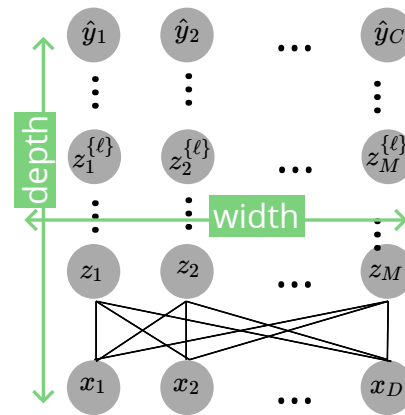
- can have many layers
- # layers is called the **depth** of the network
- each layer can be **fully connected** (dense) or sparse



fully connected



sparsely connected

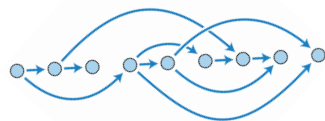
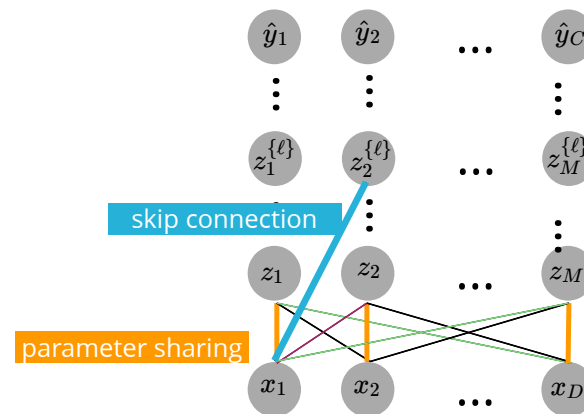


Network architecture

architecture is the overall structure of the network

feed-forward network (aka multilayer perceptron)

- can have many layers
- # layers is called the **depth** of the network
- each layer can be **fully connected** (dense) or sparse
- layers may have **skip layer connections**
 - helps with gradient flow
- units may have different **activations**
- parameters may be shared across units (e.g., in conv-nets)

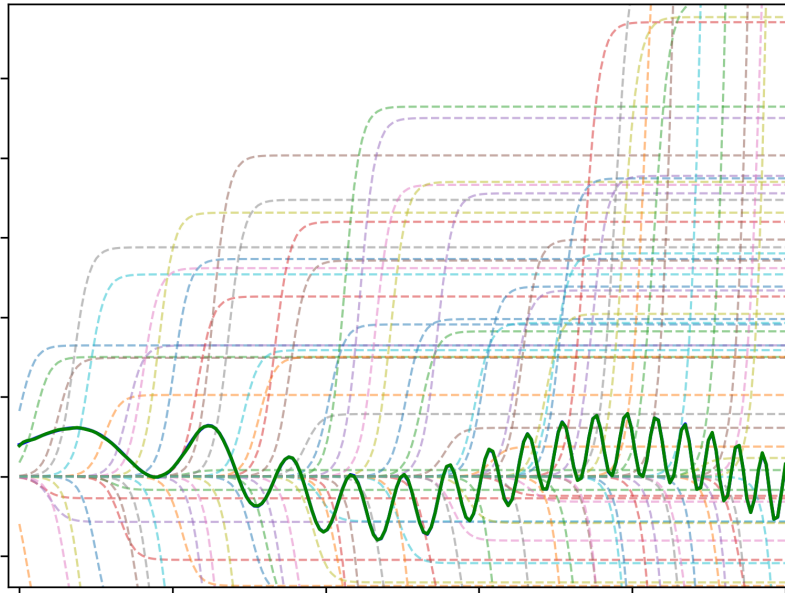


more generally a directed acyclic graph (DAG) expresses the feed-forward architecture

Expressive power

universal approximation theorem

an MLP with single hidden layer can approximate any continuous function with arbitrary accuracy



for 1D input we can see this even with **fixed bases**
 $M = 100$ in this example
the fit is good (hard to see the blue line)

however # bases (M) should grow exponentially
with D (**curse of dimensionality**)

Depth vs Width

universal approximation theorem

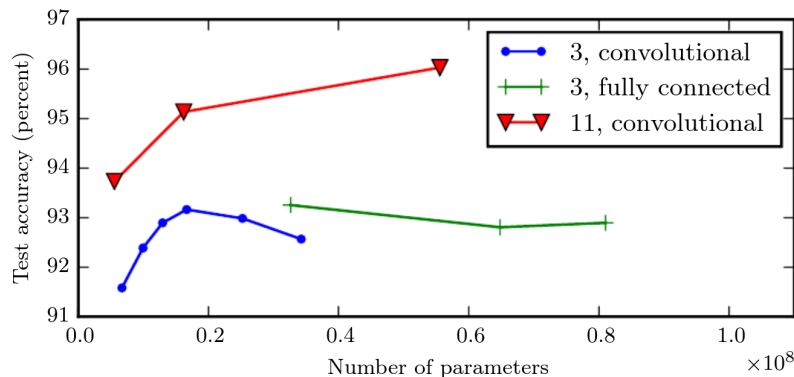
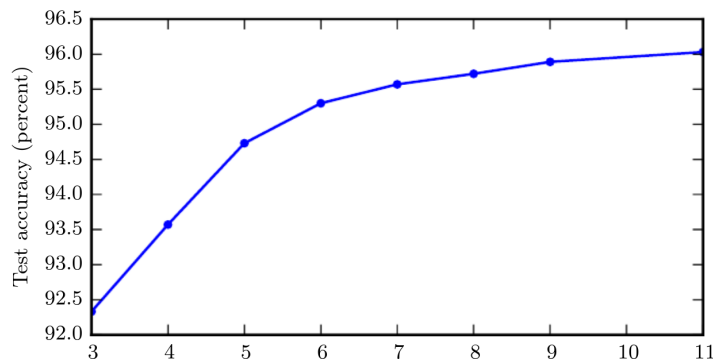
an MLP with single hidden layer can approximate any continuous function on with arbitrary accuracy

Caveats

- we may need a very wide network (large M)
- this is only about training error, we care about test error

Deep networks (with ReLU activation) of bounded width are also shown to be universal

empirically it is observed that increasing depth is often more effective than increasing width (#parameters per layer) assuming a compositional functional form (through depth) is a useful inductive bias



Depth vs Width

universal approximation theorem

an MLP with single hidden layer can approximate any continuous function on with arbitrary accuracy

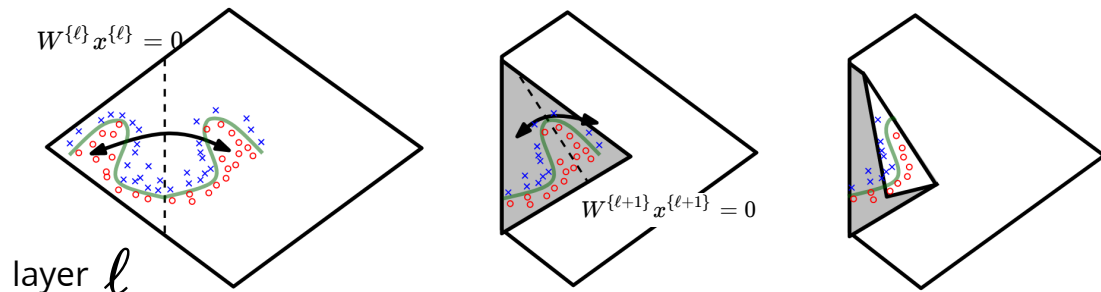
Caveats

- we may need a very wide network (large M)
- this is only about training error, we care about test error

Deep networks (with ReLU activation) of bounded width are also shown to be universal

number of regions (in which the network is linear) grows exponentially with depth

simplified demonstration $h(W^{\{\ell\}}x) = |W^{\{\ell\}}x|$



Regularization strategies

universality of neural networks also means they can overfit
strategies for variance reduction:

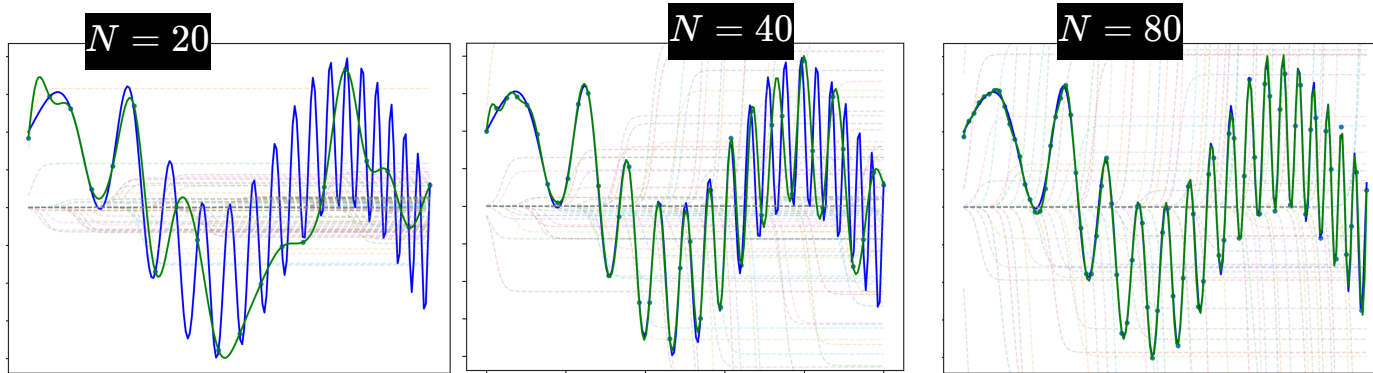
- L1 and L2 regularization (*weight decay*)
- data augmentation
- noise robustness
- early stopping
- bagging and dropout
- sparse representations (*e.g., L1 penalty on hidden unit activations*)
- semi-supervised and multi-task learning
- adversarial training
- parameter-tying

Data augmentation

a larger dataset results in a better generalization

example: in all 3 examples below training error is close to zero

however, a larger training dataset leads to better generalization



Data augmentation

a larger dataset results in a better generalization



idea

increase the size of dataset by adding reasonable transformations $\tau(x)$ that change the label in predictable ways; e.g., $f(\tau(x)) = f(x)$

special approaches to data-augmentation

- adding noise to the input
- adding noise to hidden units
 - noise in higher level of abstraction
- learn a **generative model** $\hat{p}(x, y)$ of the data
 - use $x^{(n')}, y^{(n')} \sim \hat{p}$ for training

sometimes we can achieve the same goal by designing the models that are **invariant** to a given set of transformations

image: <https://github.com/aleju/imgaug/blob/master/README.md>

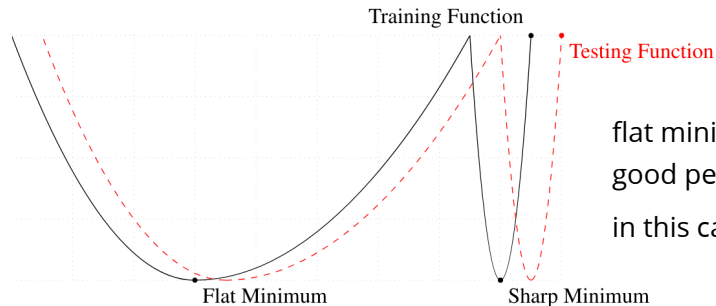
Noise robustness

make the model robust to noise in

input (data augmentation)

hidden units (e.g., in dropout)

weights the loss is not sensitive to small changes in the weight (flat minima)



flat minima generalize better

good performance of SGD using small minibatch is attributed to flat minima

in this case, SGD regularizes the model due to **gradient noise**

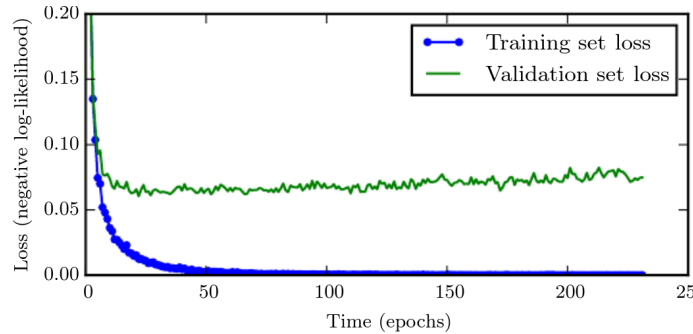
output (avoid overfitting, specially to wrong labels)

a heuristic is to replace hard labels with "soft-labels" label smoothing

$$\text{e.g., } [0, 0, 1, 0] \rightarrow \left[\frac{\epsilon}{3}, \frac{\epsilon}{3}, 1 - \epsilon, \frac{\epsilon}{3}\right]$$

image credit: Keshkar et al'17

Early stopping

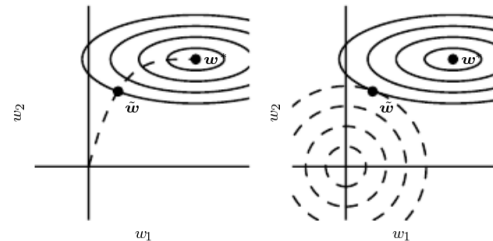


the **test loss-vs-time step** is "often" U-shaped
use validation for early stopping
also saves computation!

early stopping bounds the region of the parameter-space that is reachable in T time-steps
assuming

bounded gradient
starting with a small w

it has an effect similar to L2 regularization
we get the regularization path (various λ)
we saw a similar phenomena in boosting



Bagging

several sources of variance in neural networks, such as

- optimization
 - initialization
 - randomness of SGD
 - learning rate and other hyper-parameters
- choice of architecture
 - number of layers, hidden units, etc.

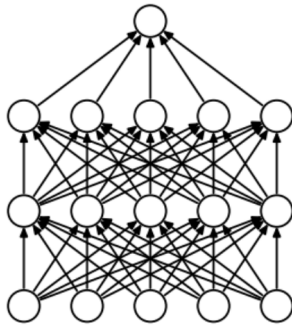
use bagging or even averaging without bootstrap to reduce variance

issue: computationally expensive

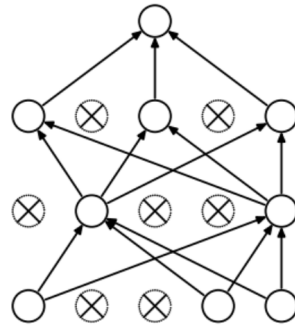
Dropout

idea

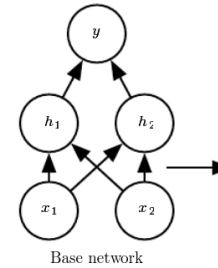
randomly remove a subset of units during training
as opposed to bagging a single model is trained



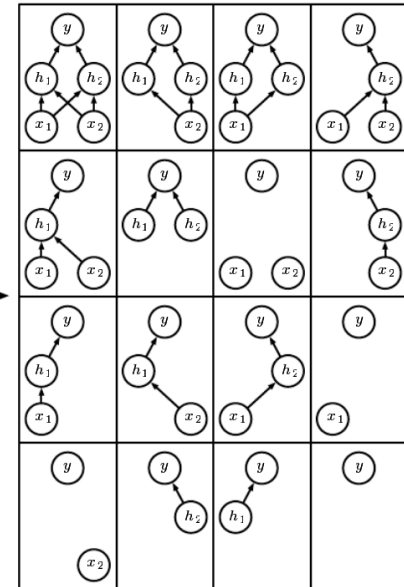
(a) Standard Neural Net



(b) After applying dropout.



Base network



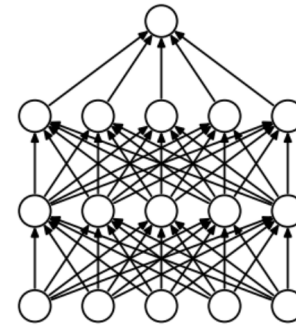
Ensemble of subnetworks

can be viewed as exponentially many subnetworks that share parameters
is one of the most effective regularization schemes for MLPs

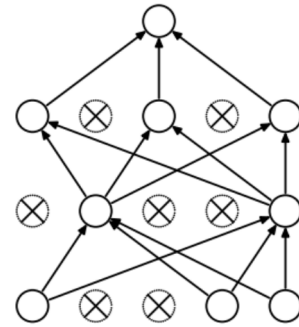
Dropout

during training

for each instance (n):
randomly dropout each unit with probability p (e.g., $p=.5$)
only the remaining subnetwork participates in training



(a) Standard Neural Net



(b) After applying dropout.

at test time

ideally we want to average over the prediction of **all possible sub-networks**
this is computationally infeasible, instead

1) Monte Carlo dropout: average the prediction of several feed-forward passes using dropout

2) weight scaling: scale the weights by p to compensate for dropout

e.g., for 50% dropout, scale by a factor of 2

in general this is **not** equivalent to the average prediction of the ensemble

Summary

Deep feed-forward networks learn **adaptive bases**

more complex bases at higher layers

increasing **depth** is often preferable to width

various choices of **activation function** and **architecture**

universal approximation power

their expressive power often necessitates using **regularization** schemes