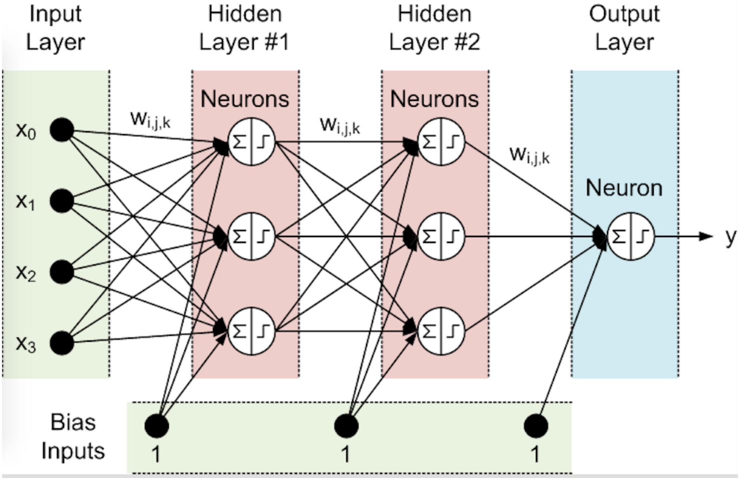
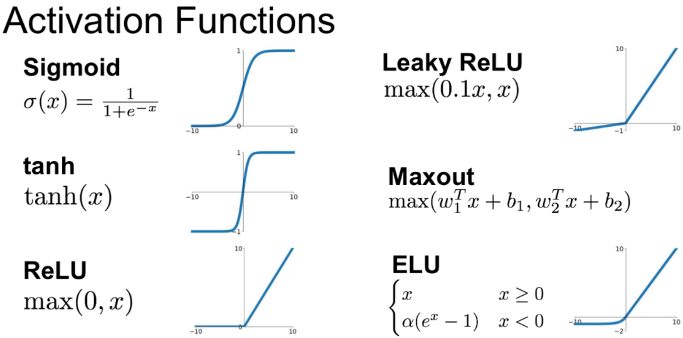
Mathematical techniques in data science

Lecture 10: SGD and Back-propagation

Feed-forward neural networks (binary classification)



Activation functions



Review: Logistic regression with more than 2 classes

- Suppose now the response can take any of $\{1, \ldots, K\}$ values
- We use the categorical distribution instead of the Bernoulli distribution

$$P[Y = k | X = \mathbf{x}] = p_k(\mathbf{x}), \quad \sum_{k=1}^{K} p_k(\mathbf{x}) = 1.$$

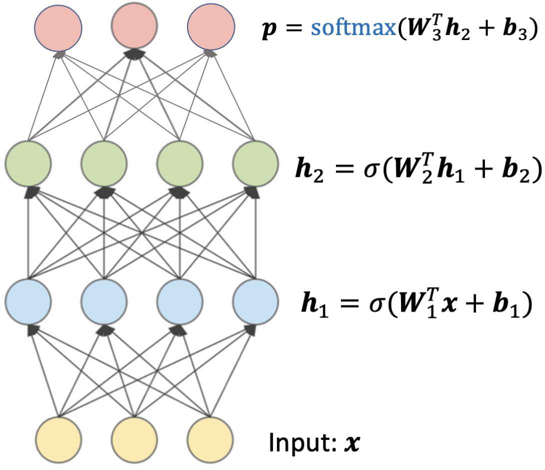
- Model

$$p_k(\mathbf{x}) = \frac{e^{w_k^T \mathbf{x}_k + b_k}}{\sum_{k=1}^{K} e^{w_k^T \mathbf{x}_k + b_k}}$$

Softmax activation

$$\begin{bmatrix}1.3\\5.1\\2.2\\0.7\\1.1\end{bmatrix} \longrightarrow \boxed{\frac{e^{z_i}}{\sum_{j=1}^{K} e^{z_j}}} \longrightarrow \begin{bmatrix}0.02\\0.90\\0.05\\0.01\\0.02\end{bmatrix}$$

Feed-forward neural networks (multi-class classification)



Feed-forward neural networks

- Structure:
  - Graphical representation
  - Activation functions
  - Loss functions
- Training:
  - Stochastic gradient descent
  - Back-propagation

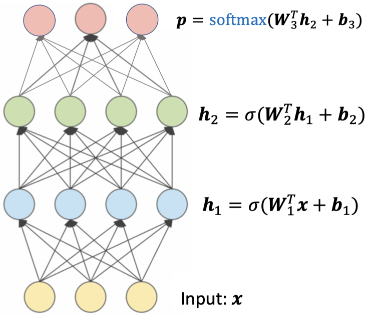
Train feed-forward neural networks

Settings

- Data:
  $(\mathbf{x}_1, y_1), (\mathbf{x}_2, y_2), \ldots, (\mathbf{x}_n, y_n)$
- Model parameters:

  $$\theta = (W_1, b_1, W_2, b_2, \ldots, W_L, b_L)$$

- Training: Find the best value of θ that fits the data



Maximum-likelihood method

- Average log-likelihood

$$\mathcal{L}(\theta) = \frac{1}{n}\sum_{i=1}^{n} \log P(y = y_i | \mathbf{x}_i, \theta)$$

- Model parameters:

$$\theta = (W_1, b_1, W_2, b_2, \ldots, W_L, b_L)$$

- Training: Maximize $\mathcal{L}(\theta)$

Cross-entropy loss (log loss)

- Cross-entropy loss = negative log-likelihood:

$$\ell(\theta) = -\mathcal{L}(\theta)$$

- Goal: Minimize $\ell(\theta)$

One-hot encoding

id	color
1	red
2	blue
3	green
4	blue

One Hot Encoding

id	color_red	color_blue	color_green
1	1	0	0
2	0	1	0
3	0	0	1
4	0	1	0

Convert a categorical value into a binary vector with exactly one "1" element, and the rest are 0

Loss function for classification: cross-entropy

Code

```
def CrossEntropy(yHat, y):
    if y == 1:
      return -log(yHat)
    else:
      return -log(1 - yHat)
```

Math

In binary classification, where the number of classes M equals 2, cross-entropy can be calculated as:

$$-(y\log(p) + (1-y)\log(1-p))$$

If $M > 2$ (i.e. multiclass classification), we calculate a separate loss for each class label per observation and sum the result.

$$-\sum_{c=1}^{M} y_{o,c}\log(p_{o,c})$$

Note: Here $y_{o,:}$ is the one-hot encoding of the label and $p_{o,c}$ is the predicted probability for the observation o is of class c, respectively

Stochastic gradient descent

Gradient descent

Gradient Descent

Minimize a function by moving in the opposite direction of the gradient.

$$\theta_i := \theta_i - \rho \frac{\partial J}{\partial \theta_i}$$

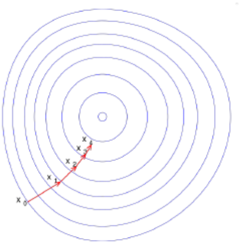
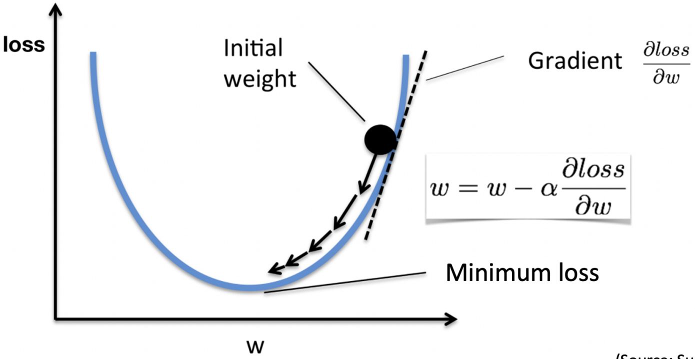


Figure: Gradient Descent. Source: `http://en.wikipedia.org/wiki/Gradient_descent`

Gradient descent



(Source: Sung Kim)

Stochastic gradient descent

- Recall that our objective function has the form

$$\ell(\theta) = \frac{1}{n}\sum_{i=1}^{n} L(\theta, x_i, y_i)$$

- Mini-batch stochastic gradient descent
  - randomly shuffle examples in the training set, divide them into k mini-batches of data of size m
  - for each batch I_i (i=1, . . . , k), approximate the empirical risk by

$$\hat{\ell}(\theta) = \frac{1}{m}\sum_{j \in I_i} L(\theta, x_j, y_j)$$

    and update θ

$$\theta \leftarrow \theta - \rho \nabla \hat{\ell}(\theta)$$

  - Repeat until an approximate minimum is obtained or a maximum numbers M epochs are done

Stochastic gradient descent: teminology

- Mini-batch stochastic gradient descent
  - randomly shuffle examples in the training set, divide them into k mini-batches of data of size m
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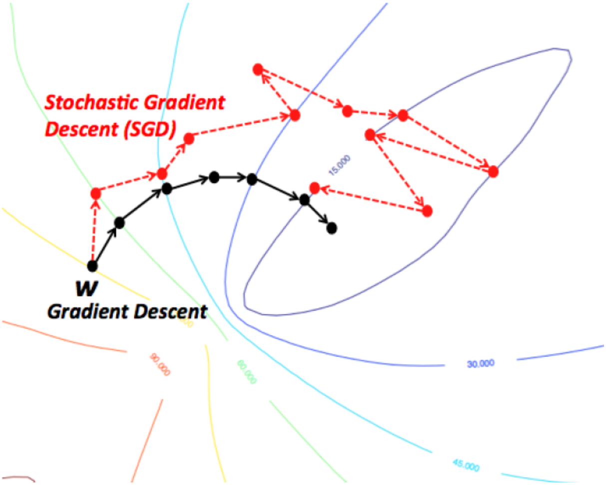
    and update θ

$$\theta \leftarrow \theta - \rho \nabla \hat{\ell}(\theta)$$

  - Repeat until an approximate minimum is obtained or a maximum numbers M epochs are done
- Terminology:
  - m: batch-size
  - ρ: learning rate
  - M: number of epochs

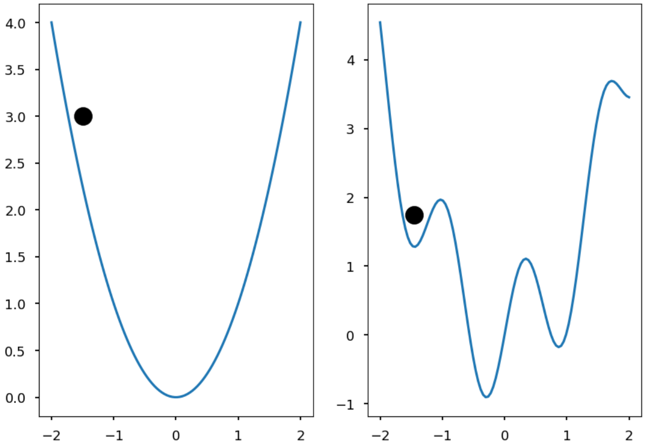
Stochastic gradient descent (SGD)



Stochastic gradient descent

- Gradient descent converges to the local minimum, and the fluctuation is small
- SGD's fluctuation is large, but enables jumping to new/better local minima

Escaping local minima



Automatic diffierentiation

Stochastic gradient descent

- The most computationally heavy part in the training of a neural net is to compute

$$\frac{\partial \ell}{\partial \theta_{i,j}}$$

- Numerical differentiation is not realistic, and symbolic differentiation is impossible

Automatic differentiation

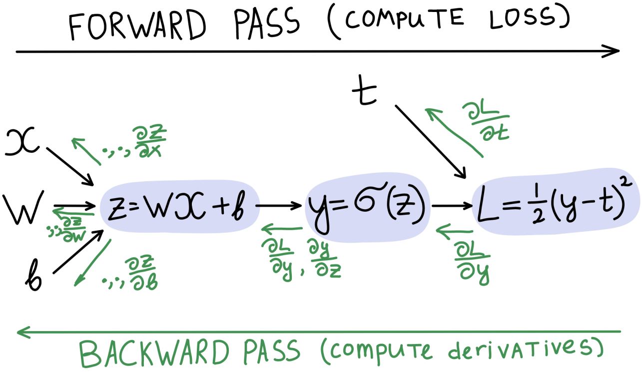
- Assume that

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

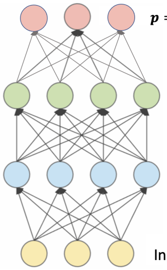
- Denote $x = u_0$, $h(u_0) = u_1$, $g(u_1) = u_2$, $f(u_2) = u_3 = y$, then

$$\frac{dy}{du_i} = \frac{dy}{du_{i+1}} \frac{du_{i+1}}{du_i}$$

Back-propagation



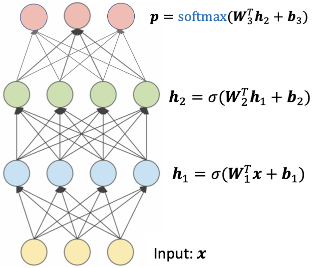
Back-propagation



Use chain rule to compute $\nabla \ell(\theta)$

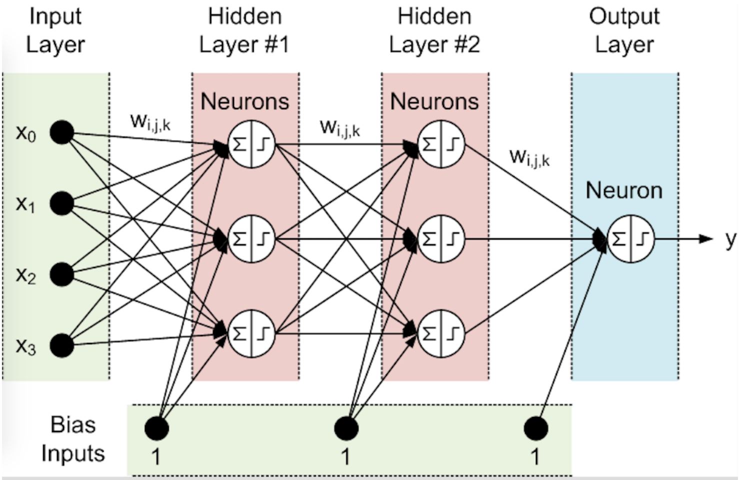
$$\frac{\partial \ell}{\partial b_1} = \frac{\partial \ell}{\partial p}(p) \cdot \frac{\partial p}{\partial h_2}(h_2, W_3, b_3) \cdot \frac{\partial h_2}{\partial h_1}(h_1, W_1, b_1) \cdot \frac{\partial h_1}{\partial b_1}(x, W_1, b_1)$$

Back-propagation



- One forward pass to evaluate h_1, h_2, p, ℓ
- One backward pass to compute $\nabla \ell(\theta)$

Feed-forward neural networks



Back-propagation

- Advantage: The cost to compute the partial derivatives with respect to all parameters are just twice the cost of a forward evaluations
- Drawback: The functions used to describe the network (activation functions and loss functions) needs to belong to the class of functions supported by the computational platform