Proposal due 4/8 11:59 PM
- Literature review: no need to re implement

Neural Network Optimization

Machine Learning Problems

- **Given data:**

$$\{(x_i, y_i)\}_{i=1}^{n} \qquad x_i \in \mathbb{R}^d \qquad y_i \in \mathbb{R}$$

- **Learning a model's parameters:** $\min_w \sum_{i=1}^{n} \ell_i(w)$

Logistic Loss: $\ell_i(w) = \log(1 + \exp(-y_i\, x_i^T w))$

Squared error Loss: $\ell_i(w) = (y_i - x_i^T w)^2$

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Squared error Loss: $\ell_i(w) = (y_i - x_i^T w)^2$

Gradient Descent:

$$w_{t+1} = w_t - \eta \nabla_w \left(\frac{1}{n} \sum_{i=1}^{n} \ell_i(w) \right) \Big|_{w=w_t}$$

η: step size
learning rate

w_0 : random init
Zeros init, Kaiming init

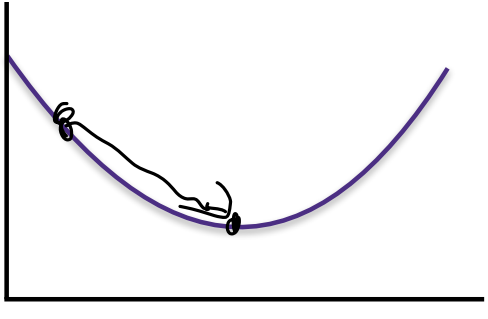
Gradient Descent

Initialize: $w_0 = 0$

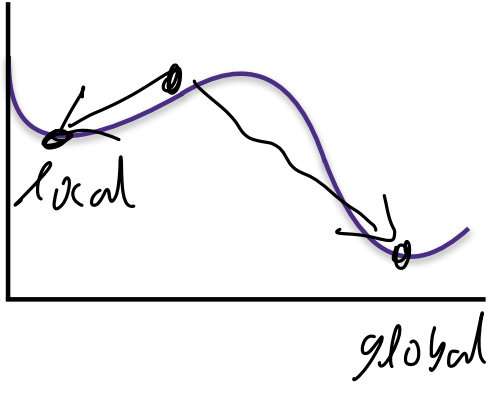
for $t = 1, 2, \ldots$

$$w_{t+1} = w_t - \eta \nabla f(w_t)$$

Convex Function



Non-convex Function



Sub-Gradient Descent

ReLU

Initialize: $w_0 = 0$

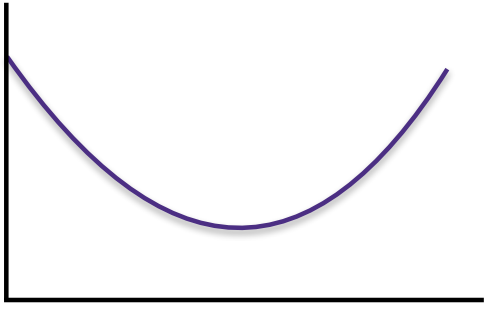
for $t = 1, 2, \ldots$

Find any g_t such that $f(y) \geq f(w_t) + g_t^\top (y - w_t)$

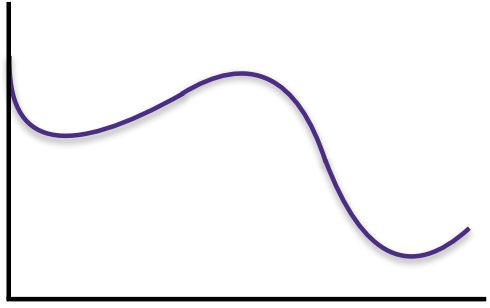
$w_{t+1} = w_t - \eta g_t$

g is a subgradient at x if $f(y) \geq f(x) + g^T (y - x)$

Convex Function



Non-convex Function



Machine Learning Problems

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$$\{(x_i, y_i)\}_{i=1}^{n} \qquad x_i \in \mathbb{R}^d \qquad y_i \in \mathbb{R}$$

- **Learning a model's parameters:** $\sum_{i=1}^{n} \ell_i(w)$

Gradient Descent:

$$w_{t+1} = w_t - \eta \nabla_w \left(\frac{1}{n} \sum_{i=1}^{n} \ell_i(w) \right) \Big|_{w=w_t}$$

Stochastic Gradient Descent:

$$w_{t+1} = w_t - \eta \nabla_w \ell_{I_t}(w) \Big|_{w=w_t}$$

I_t drawn uniform at random from $\{1, \ldots, n\}$

Mini-batch SGD

B: batch size

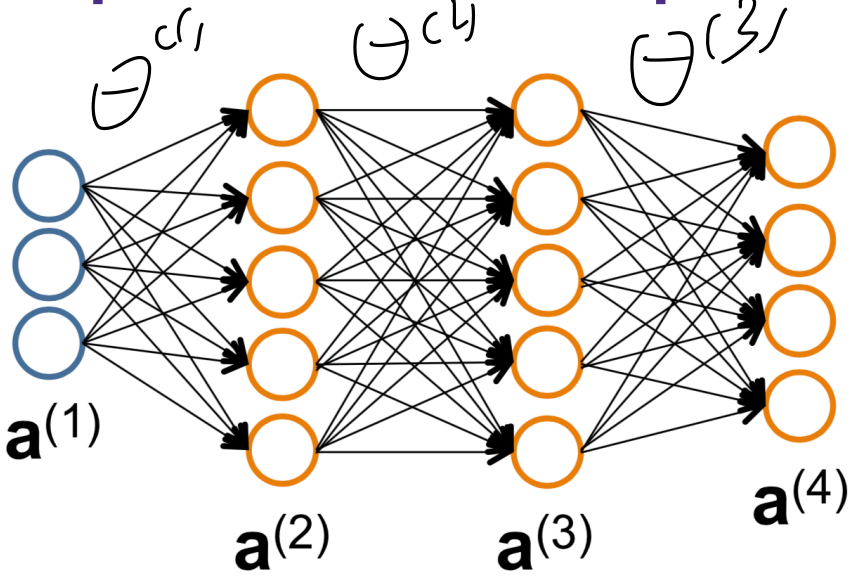
Instead of one iterate, average B stochastic gradient together

$$\frac{1}{B}\sum_{i=1}^{B} \nabla_w \ell_{(i)}(w)\Big|_{w=w_t}$$

Advantages:

- de-noises gradient
- Matrix computations
- Parallelization

Gradient Computation on a Graph



$\frac{\partial L}{\partial \Theta^{(1)}}$

L: # of layers

Naive computation: node by node $O(L^2)$

A brief history

- **Back propagation:** the workhorse for training neural networks. An algorithm that for a network with V nodes and E edges calculates that gradient in **linear time** O(V+E). $O(V^2)$
- The name was introduced by Rumelhart, Hinton, Williams ’86. Same idea was rediscovered multiple times. Also mentioned in Werbos’ thesis ’74 in the context of neural networks.
- **Control theory:** Kelly ’60, Bryson ’61 [**dynamic programming**]
- **Theoretical computer science:** Baur-Strassen lemma ’83 [**algebraic circuits**]

$$a^{(1)} = x$$

$$z^{(2)} = \Theta^{(1)} a^{(1)}$$

$$a^{(2)} = g\left(z^{(2)}\right)$$

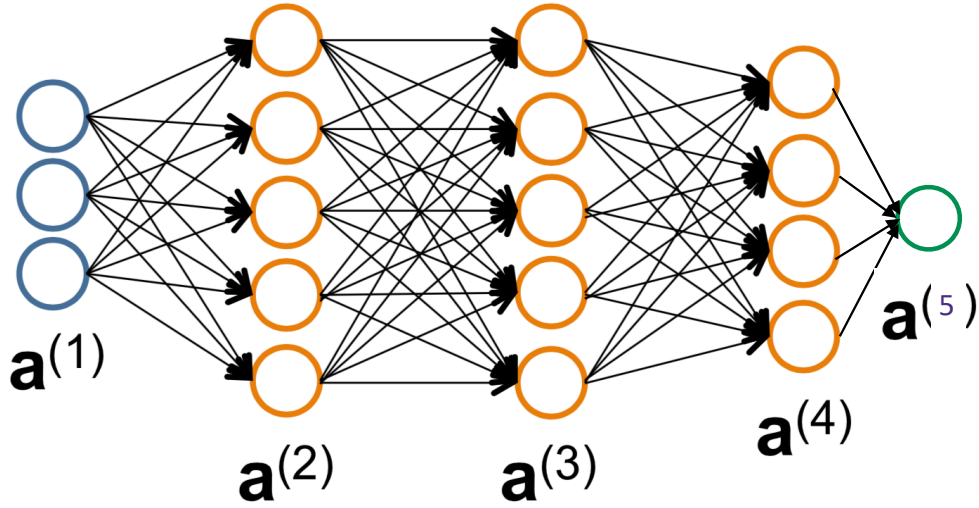
$$\vdots$$

$$z^{(l+1)} = \Theta^{(l)} a^{(l)}$$

$$a^{(l+1)} = g\left(z^{(l+1)}\right)$$

$$\vdots$$

$$\hat{y} = g(\Theta^{(L)} a^{(L)})$$



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

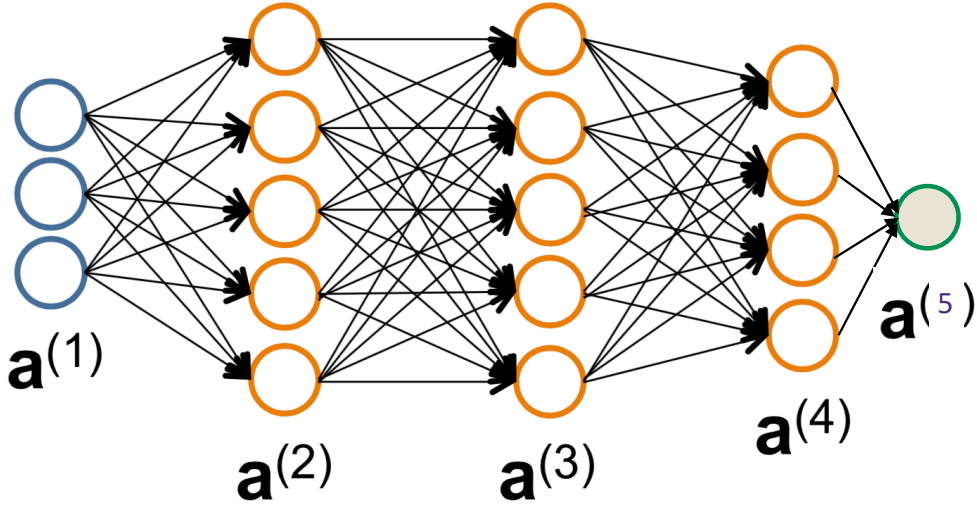
$$g(z) = \frac{1}{1 + e^{-z}}$$

Gradient Descent: $\Theta^{(l)} \leftarrow \Theta^{(l)} - \eta \nabla_{\Theta^{(l)}} L(y, \hat{y}) \qquad \forall l$

Forward Propagation

L: # of layers
s_l: # nodes
g: activation function
$z^{(l)}$: pre-activation

$$a^{(1)} = x$$
$$z^{(2)} = \Theta^{(1)} a^{(1)}$$
$$a^{(2)} = g\left(z^{(2)}\right)$$
$$\vdots$$
$$a^{(l)} = g\left(z^{(l)}\right)$$
$$z^{(l+1)} = \Theta^{(l)} a^{(l)}$$
$$a^{(l+1)} = g\left(z^{(l+1)}\right)$$
$$\vdots$$
$$\hat{y} = a^{(L+1)}$$



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

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

Backprop

$\Theta^{(1)}, \ldots \Theta^{(L)}$: parameters to train

$\Theta^{(1)} \in \mathbb{R}^{m \times d}$, $\Theta^{(2)}, \ldots \Theta^{(L-1)} \in \mathbb{R}^{m \times m}$

m: width $\Theta^{(L)} \in \mathbb{R}^{m}$

$$a^{(1)} = x \in \mathbb{R}^d$$

$$z^{(2)} = \Theta^{(1)} a^{(1)}$$

$$a^{(2)} = g\left(z^{(2)}\right)$$

$$\vdots$$

$$a^{(l)} = g\left(z^{(l)}\right)$$

$$z^{(l+1)} = \Theta^{(l)} a^{(l)}$$

$$a^{(l+1)} = g\left(z^{(l+1)}\right)$$

$$\vdots$$

$$\hat{y} = a^{(L+1)}$$

Train by Stochastic Gradient Descent:

$\Theta_{ij}^{(l)} \in \mathbb{R}$

$$\Theta_{i,j}^{(l)} \leftarrow \Theta_{i,j}^{(l)} - \eta \frac{\partial L(y, \hat{y})}{\partial \Theta_{i,j}^{(l)}}$$

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

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

$$\delta_i^{(l+1)} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}}$$

Backprop

$$a^{(1)} = x$$

$$z^{(2)} = \Theta^{(1)} a^{(1)}$$

$$a^{(2)} = g\left(z^{(2)}\right)$$

$$\vdots$$

$$a^{(l)} = g\left(z^{(l)}\right)$$

$$z^{(l+1)} = \Theta^{(l)} a^{(l)}$$

$$a^{(l+1)} = g\left(z^{(l+1)}\right)$$

$$\vdots$$

$$\hat{y} = a^{(L+1)}$$

$$\frac{\partial L(y, \hat{y})}{\partial \Theta_{i,j}^{(l)}} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}} \cdot \frac{\partial z_i^{(l+1)}}{\partial \Theta_{i,j}^{(l)}} =: \delta_i^{(l+1)} \cdot a_j^{(l)}$$

Train by Stochastic Gradient Descent:

$$\Theta_{i,j}^{(l)} \leftarrow \Theta_{i,j}^{(l)} - \eta \frac{\partial L(y, \hat{y})}{\partial \Theta_{i,j}^{(l)}}$$

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

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

$$\delta_i^{(l+1)} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}}$$

Backprop

$$a^{(1)} = x$$

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$$\hat{y} = a^{(L+1)}$$

$$\frac{\partial L(y, \hat{y})}{\partial \Theta_{i,j}^{(l)}} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}} \cdot \frac{\partial z_i^{(l+1)}}{\partial \Theta_{i,j}^{(l)}} =: \delta_i^{(l+1)} \cdot a_j^{(l)}$$

(chain rule)

$$\delta_i^{(l)} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l)}} = \sum_k \frac{\partial L(y, \hat{y})}{\partial z_k^{(l+1)}} \cdot \frac{\partial z_k^{(l+1)}}{\partial z_i^{(l)}}$$

$\delta_k^{(l+1)}$ $\qquad \Theta_{ki}^{(l)} \, g'(z_i^{(l)})$

$$z_k^{(l+1)} = \sum_{i=1}^{m} \Theta_{ki}^{(l)} \cdot g(z_i^{(l)})$$

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

$$g(z) = \frac{1}{1 + e^{-z}} \qquad \delta_i^{(l+1)} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}}$$

Backprop

$$a^{(1)} = x$$

$$z^{(2)} = \Theta^{(1)} a^{(1)}$$

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$$\hat{y} = a^{(L+1)}$$

$$\frac{\partial L(y, \hat{y})}{\partial \Theta_{i,j}^{(l)}} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}} \cdot \frac{\partial z_i^{(l+1)}}{\partial \Theta_{i,j}^{(l)}} =: \delta_i^{(l+1)} \cdot a_j^{(l)}$$

$$\delta_i^{(l)} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l)}} = \sum_k \frac{\partial L(y, \hat{y})}{\partial z_k^{(l+1)}} \cdot \frac{\partial z_k^{(l+1)}}{\partial z_i^{(l)}}$$

$$= \sum_k \delta_k^{(l+1)} \cdot \Theta_{k,i}^{(l)} \, g'(z_i^{(l)})$$

$$= a_i^{(l)}(1 - a_i^{(l)}) \sum_k \delta_k^{(l+1)} \cdot \Theta_{k,i}^{(l)}$$

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

$$g(z) = \frac{1}{1 + e^{-z}} \qquad \delta_i^{(l+1)} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}}$$

Backprop

Recursion / Dynamic Programming

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$$\delta_i^{(l)} = a_i^{(l)}(1 - a_i^{(l)}) \sum_k \delta_k^{(l+1)} \cdot \Theta_{k,i}^{(l)}$$

$\delta^{(L+1)} \to \delta^{(L)} \to a^{(L-1)} \to \cdots \to \delta^{(1)}$

$\Theta^{(L)} \to \cdots \to \Theta^{(1)}$

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

$$g(z) = \frac{1}{1 + e^{-z}} \qquad \delta_i^{(l+1)} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}}$$

Backprop

$$a^{(1)} = x$$

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$$\vdots$$

$$\hat{y} = a^{(L+1)}$$

$$\frac{\partial L(y, \hat{y})}{\partial \Theta_{i,j}^{(l)}} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}} \cdot \frac{\partial z_i^{(l+1)}}{\partial \Theta_{i,j}^{(l)}} =: \delta_i^{(l+1)} \cdot a_j^{(l)}$$

$$\delta_i^{(l)} = a_i^{(l)}(1 - a_i^{(l)}) \sum_k \delta_k^{(l+1)} \cdot \Theta_{k,i}^{(l)}$$

$$\begin{aligned}
\delta_i^{(L+1)} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(L+1)}} &= \frac{\partial}{\partial z_i^{(L+1)}} \left[y \log(g(z^{(L+1)})) + (1 - y) \log(1 - g(z^{(L+1)})) \right] \\
&= \frac{y}{g(z^{(L+1)})} g'(z^{(L+1)}) - \frac{1 - y}{1 - g(z^{(L+1)})} g'(z^{(L+1)}) \\
&= y - g(z^{(L+1)}) = y - a^{(L+1)}
\end{aligned}$$

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

$$g(z) = \frac{1}{1 + e^{-z}} \qquad \delta_i^{(l+1)} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}}$$

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$$\frac{\partial L(y, \hat{y})}{\partial \Theta_{i,j}^{(l)}} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}} \cdot \frac{\partial z_i^{(l+1)}}{\partial \Theta_{i,j}^{(l)}} =: \delta_i^{(l+1)} \cdot a_j^{(l)}$$

$$\delta_i^{(l)} = a_i^{(l)}(1 - a_i^{(l)}) \sum_k \delta_k^{(l+1)} \cdot \Theta_{k,i}^{(l)}$$

$$\delta^{(L+1)} = y - a^{(L+1)}$$

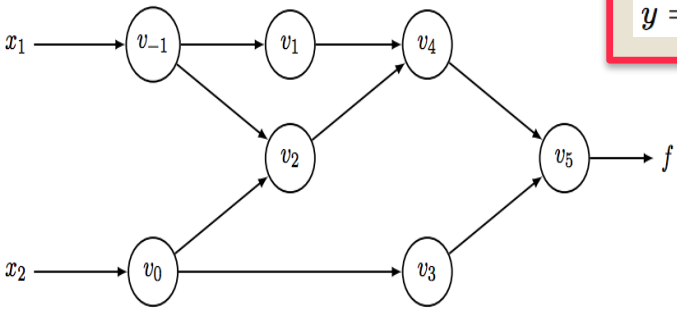
Recursive Algorithm!

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

$$g(z) = \frac{1}{1 + e^{-z}} \qquad \delta_i^{(l+1)} = \frac{\partial L(y, \hat{y})}{\partial z_i^{(l+1)}}$$

Auto-differentiation

Backprop for this simple network architecture is a special case of ***reverse-mode auto-differentiation***:



$$y = f(x_1, x_2) = \ln(x_1) + x_1 x_2 - \sin(x_2)$$

Forward Primal Trace

$v_{-1} = x_1$		$= 2$
$v_0 = x_2$		$= 5$
$v_1 = \ln v_{-1}$		$= \ln 2$
$v_2 = v_{-1} \times v_0$		$= 2 \times 5$
$v_3 = \sin v_0$		$= \sin 5$
$v_4 = v_1 + v_2$		$= 0.693 + 10$
$v_5 = v_4 - v_3$		$= 10.693 + 0.959$
$y = v_5$		$= 11.652$

Reverse Adjoint (Derivative) Trace

$\bar{x}_1 = \bar{v}_{-1}$		$= \mathbf{5.5}$
$\bar{x}_2 = \bar{v}_0$		$= \mathbf{1.716}$
$\bar{v}_{-1} = \bar{v}_{-1} + \bar{v}_1 \frac{\partial v_1}{\partial v_{-1}}$	$= \bar{v}_{-1} + \bar{v}_1 / v_{-1}$	$= 5.5$
$\bar{v}_0 = \bar{v}_0 + \bar{v}_2 \frac{\partial v_2}{\partial v_0}$	$= \bar{v}_0 + \bar{v}_2 \times v_{-1}$	$= 1.716$
$\bar{v}_{-1} = \bar{v}_2 \frac{\partial v_2}{\partial v_{-1}}$	$= \bar{v}_2 \times v_0$	$= 5$
$\bar{v}_0 = \bar{v}_3 \frac{\partial v_3}{\partial v_0}$	$= \bar{v}_3 \times \cos v_0$	$= -0.284$
$\bar{v}_2 = \bar{v}_4 \frac{\partial v_4}{\partial v_2}$	$= \bar{v}_4 \times 1$	$= 1$
$\bar{v}_1 = \bar{v}_4 \frac{\partial v_4}{\partial v_1}$	$= \bar{v}_4 \times 1$	$= 1$
$\bar{v}_3 = \bar{v}_5 \frac{\partial v_5}{\partial v_3}$	$= \bar{v}_5 \times (-1)$	$= -1$
$\bar{v}_4 = \bar{v}_5 \frac{\partial v_5}{\partial v_4}$	$= \bar{v}_5 \times 1$	$= 1$
$\bar{v}_5 = \bar{y}$	$= 1$	

Auto-differentiation

- Given a function, computes its partial derivatives
- Compute all of the partial derivatives of a function with (nearly) same computation runtime [Griewank ’89, Baur and Strassen ’83]
- Backbone of (applied) machine learning: Pytorch, Tensorflow, …

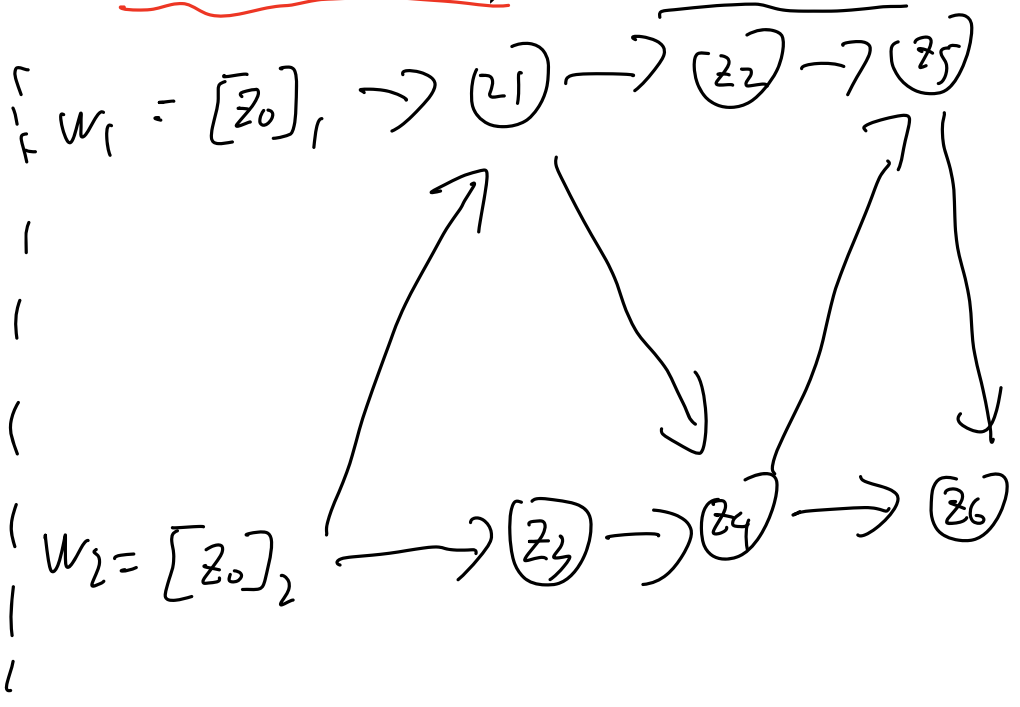
Example of Computation Graph

$$f(w_1, w_2) = \left(\sin\left(\frac{2\pi w_1}{w_2}\right) + \frac{3w_1}{w_2} - \exp(2w_2) \right) \cdot \left(\frac{3w_1}{w_2} - \exp(2w_2) \right)$$

Input: $z_0 = (w_1, w_2)$

1. $z_1 = w_1 \cdot w_2^{-1}$
2. $z_2 = \sin(2\pi z_1)$
3. $z_3 = \exp(2w_2)$
4. $z_4 = 3z_1 - z_3$
5. $z_5 = z_2 + z_4$
6. $z_6 = z_5 \cdot z_4$

Return z_6



Computation Model

- Given access to a set of differentiable real functions $h \in \mathscr{H}$
- Use functions in $\mathscr{H}$ to create intermediate variables.
- Evaluation trace:
  - All intermediate variables will be scalars; each corresponds to a node.
  - Input $z_0 = w \in \mathbb{R}^d$. $[z_0]_1 = w_1, [z_0]_2 = w_2, \ldots, [z_0]_d = w_d$
  - Step 1: $z_1 = h_1$ (a subset of variables in w)
  - ....
  - Step t: $z_t = h_t$ (a subset of variables in $z_1, \ldots, z_{t-1}, w$)
  - …
  - Step T: $z_T = h_T$ (a subset of variables in $z_1, \ldots, z_{T-1}, w$)
  - **Return:** z_T

($h_1, \ldots, h_T \in \mathscr{H}$)

Computation Model

- Every $h \in \mathscr{H}$ is one of the following:
  - Type 1: An affine transformation of the inputs

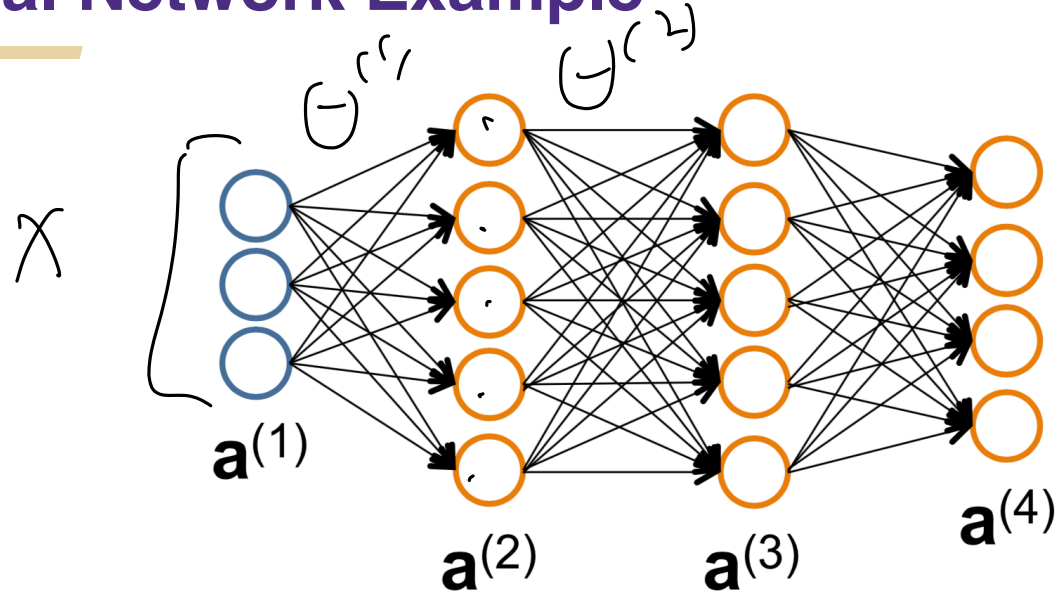
    e.g. $3z_1 - z_3$

  - Type 2: A product of variables, to some power

    $w_1 \cdot w_2^{-1}$ or $z_7 = z_1^4 z^5 z_5^{-4}$

  - Type 3: A fixed set of one dimensional differentiable functions: $\sin(\cdot), \cos(\cdot), \exp(\cdot), \log(\cdot), \ldots$
    - We assume we can easily compute the derivatives for each of this functions.
    - Type 3 can be approximated by Type 1 and Type 2, using polynomials.

Neural Network Example



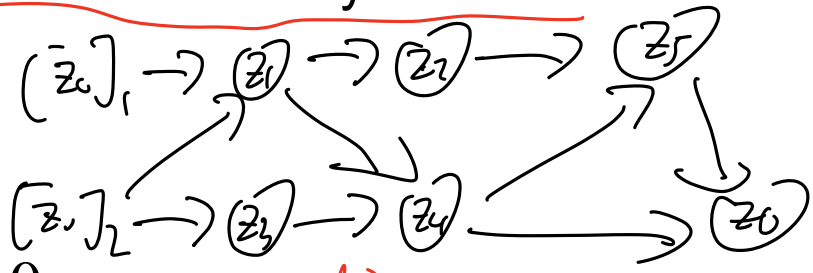
Reverse Mode of Automatic Differentiation

V: # of nodes E: # of edges

Goal: Compute partial derivatives of $f(w)$, i.e., df/dw.

- Step 1: computer $f(w)$ and store in memory all intermediate variables $z_1, \ldots, z_T$
- Step 2: Initialize: $\frac{dz_T}{dz_T} = 1.$
- Step 3: For $t = T, T-1, \ldots, 0$
  - $$\frac{dz_T}{dz_t} = \sum_{\text{c is a child of t}} \frac{dz_T}{dz_c} \cdot \frac{dz_c}{dz_t}$$

  (Child: a node z_t directly points to)
- Step 4: Return $\frac{dz_T}{dz_0} = \frac{df}{dw}$



(1) $\frac{dz_6}{dz_6} = 1$

(2) $\frac{dz_6}{dz_5} = \frac{dz_6}{dz_6} \cdot \frac{\partial z_6}{\partial z_5}$

(3) $\frac{dz_6}{dz_4} = \frac{dz_6}{dz_6} \cdot \frac{\partial z_6}{\partial z_4} + \frac{dz_5}{dz_5} \cdot \frac{\partial z_5}{\partial z_4}$

O(V+E)

Time Complexity

Theorem (Baur and Strassen '83, Griewak '89): Assume every h is specified as in our computational model. For $h(\cdot)$ of type 3, assume we can compute the derivative $h'(z)$ in time as the same order of computing $h(z)$. Let T denote the time to compute $f(w)$. Then the reverse mode computes df/dw in time $O(T)$.

pf: (1) Time: count edges

(2) correctness: $\frac{dz_c}{dz_t}$

- type 1: affine → coefficient
- type 2: product: $\frac{dz_r}{dz_t} = \frac{z_c - \alpha}{z_t}$, $z_5 = z_1 \cdot z_4^2$, $\frac{dz_5}{dz_4} = \frac{z_5 \cdot 2}{z_4}$
- type 3: $z_c = h(z_t)$, $h'(z_t)$

Time Complexity