

Regularization

Reading

- Deep Learning: chapter 7
 - <https://www.deeplearningbook.org/contents/regularization.html>
- Regularization overview, with a deep learning bias

Regularization

- Occam's Razor
 - Try to use simplest model family possible
- Neural nets can easily overfit any dataset we have come up with
 - Regularization adds constraints to keep models well-behaved
- A bit of a funky concept
 - We want to minimize the loss, but we also want to minimize it the right way!
 - Comes to indicate that our losses could be improved

Parameter Norm Penalties

- One of the most popular regularizations
- Suppose original loss is $J(\boldsymbol{\theta}; \mathbf{X}, \mathbf{y})$
- Come up with an extra term $\Omega(\boldsymbol{\theta})$ that penalizes the parameters

- Final loss becomes

$$\tilde{J} = J(\boldsymbol{\theta}; \mathbf{X}, \mathbf{y}) + \alpha\Omega(\boldsymbol{\theta})$$

– where α is a (small) hyper-parameter

- Often reduces variance at the expense of some bias

L_2 Penalty

- Most standard penalty

$$\Omega(\boldsymbol{\theta}) = \mathbf{w}^T \mathbf{w}$$

- Recall that $\boldsymbol{\theta} = [\mathbf{w}, \mathbf{b}]$

- Usually applied only to weights, not to biases

- Regularizing biases leads to underfitting without major variance benefits

- Also known as weight decay

- Recall that weights are updated as follows

$$\mathbf{w}' = \mathbf{w} - \epsilon \nabla \tilde{J}(\boldsymbol{\theta}; \mathbf{X}, \mathbf{y})$$

- With L_2 penalty, the update is

$$\begin{aligned} \mathbf{w}' &= \mathbf{w} - \epsilon (2\alpha \mathbf{w} + \nabla J(\boldsymbol{\theta}; \mathbf{X}, \mathbf{y})) \\ &= (1 - 2\alpha\epsilon) \mathbf{w} - \epsilon \nabla J(\boldsymbol{\theta}; \mathbf{X}, \mathbf{y}) \end{aligned}$$

L_2 Penalty, cont'd

- If true loss is quadratic, L_2 penalty penalizes learning in directions where the loss isn't affected
 - Prevents learning spurious functionality due to overparameterization (proof in book)
- Same idea in general – keep weights small unless necessary
 - Simplifies models and improves robustness
- In linear regression, makes fitting more robust to variance
$$-2\mathbf{X}\mathbf{y} + 2\mathbf{X}\mathbf{X}^T\mathbf{w} + 2\alpha\mathbf{w} = 0$$
- Then $\mathbf{w}^* = (\mathbf{X}\mathbf{X}^T + \alpha\mathbf{I})^{-1}\mathbf{X}\mathbf{y}$
- I have also used L_2 penalty in my research

L_1 Penalty

- A slightly less standard penalty

$$\Omega(\mathbf{w}) = \|\mathbf{w}\|_1 = \sum_i |w_i|$$

- Note that $\nabla_{\mathbf{w}}\Omega(\mathbf{w}) = \text{sign}(\mathbf{w})$
- So the weight update is now

$$\mathbf{w}' = \mathbf{w} - \epsilon(\alpha \text{sign}(\mathbf{w}) + \nabla J(\boldsymbol{\theta}; \mathbf{X}, \mathbf{y}))$$

- i.e., a constant factor along the direction of the 1-norm
- Might lead to sparser weight matrices (more 0s)
- Hard to derive nice mathematical formulae
- Overall regularization effect is similar to L_2

Norm Penalties as Constrained Optimization

- Instead of penalizing bigger weights, we can impose an explicit constraint

$$\begin{aligned}\boldsymbol{\theta}^* &= \underset{\boldsymbol{\theta}}{\operatorname{argmin}} J(\boldsymbol{\theta}; \mathbf{X}, \mathbf{y}) \\ &\text{subject to } \Omega(\boldsymbol{\theta}) < k\end{aligned}$$

- Explicit constraints may stabilize the learning process in certain cases (since the loss is simplified)
 - However, it may hurt in others
 - Constrained non-convex optimization is a hard problem
- Can also reformulate the problem as

$$\boldsymbol{\theta}^* = \underset{\boldsymbol{\theta}}{\operatorname{argmin}} \max_{\alpha} J(\boldsymbol{\theta}; \mathbf{X}, \mathbf{y}) + \alpha(\Omega(\boldsymbol{\theta}) - k)$$

- Same idea, optimization algorithm slightly different
 - Dual formulation of the constrained problem above

Data Augmentation

- Using fake data for training is not always a good idea!
 - But sometimes OK...
- In image classification, we can usually generate “new” data from a given dataset
 - Rotate, translate, add white noise to images
 - Useful because it discourages learning spurious relationships (similar to regularization)
 - You can overdo it, though. Thoughts?

Weight Noise Robustness

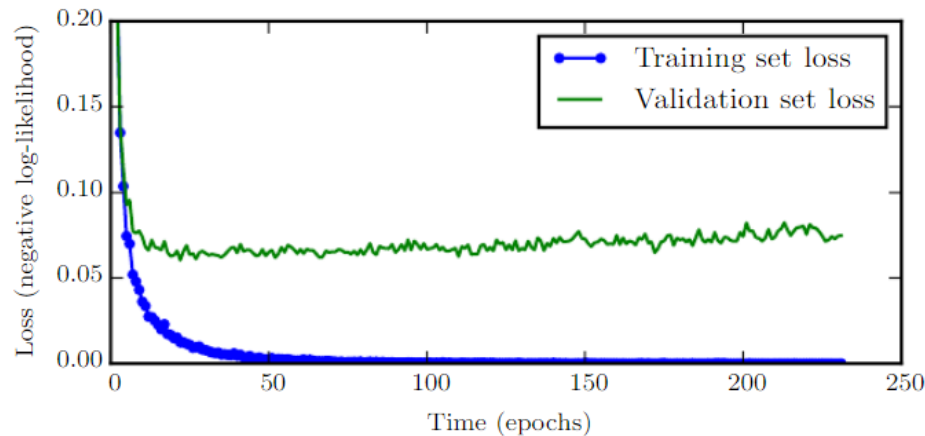
- Can also apply noise to the weights
 - E.g., in Bayesian neural networks every weight is drawn from a Gaussian with learned parameters
 - Pushes weights to region where model is less sensitive to perturbations
- Can also do it at the output layer
 - “Soft” labels aka label smoothing
 - E.g., one-hot labels are not (0,1) but maybe (0.1, 0.9)
 - Discourages the NN from learning very big weights in trying to approximate the hard 0/1 outputs

Semi-supervised learning

- A lot of deep learning has to do with learning representations of the training data that are separated in some embedding space
- What if we learn the embedding separately from the classifier?
 - i.e., learn a generative model of the data first
 - An active research area, improves robustness a great deal
- Many types of generative models, such as generative adversarial networks (GANs), variational autoencoders (VAEs) and others

Early Stopping

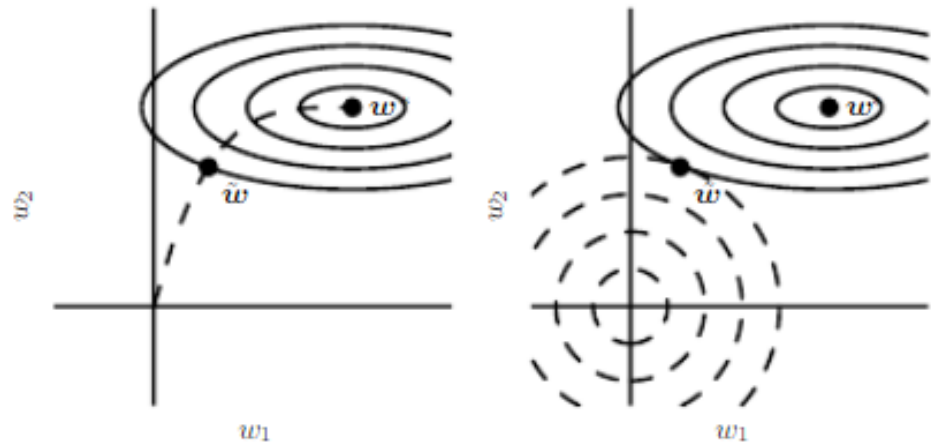
- Often, training loss keeps decreasing while validation loss starts increasing
 - A sign of overfitting



- Can stop training as soon as this happens
 - (or save trained weights frequently and go back to that checkpoint)
 - Technique called **early stopping**

Early Stopping, cont'd

- Simple and effective
- Essentially another hyper-parameter
- Periodically storing weights is not a major overhead
- However, if early stopping is necessary, then you're violating Occam's Razor
 - If your model overfits drastically, you should consider using a simpler model
- Related to L_2 penalty



Ensemble Methods

- A very old and effective idea in ML
- Train multiple models on the same task and average their outputs
- Very effective if done well (i.e., models make independent errors)
 - Can greatly reduce the variance compared to a single model
- Suppose you have k models, each makes (regression) error ϵ_i
$$\epsilon_i = f_i(\mathbf{X}) - Y$$
 - To simplify math, assume $\mathbb{E}[\epsilon_i] = 0$
- The ensemble's output is then

$$f(\mathbf{X}) = \frac{1}{k} \sum_i f_i(\mathbf{X})$$

Ensemble Methods, cont'd

- Suppose you have k models, each makes error ϵ_i (where ϵ_i is a zero-mean random variable)

$$\epsilon_i = f_i(\mathbf{X}) - Y$$

- To simplify math, assume $\mathbb{E}[\epsilon_i] = 0$

- The ensemble's output is then

$$f(\mathbf{X}) = \frac{1}{k} \sum_i f_i(\mathbf{X})$$

- What is the ensemble's error?

$$\begin{aligned}\epsilon &= f(\mathbf{X}) - Y \\ &= \frac{1}{k} \sum_i (f_i(\mathbf{X}) - Y) \\ &= \frac{1}{k} \sum_i \epsilon_i\end{aligned}$$

Ensemble Methods, cont'd

- What is the ensemble's expected error?
 - We know $\mathbb{E}[\epsilon] = 0$, since each $\mathbb{E}[\epsilon_i] = 0$
- But the variance can be drastically reduced
- Suppose they have same variance $\mathbb{E}[\epsilon_i^2] = v$, and covariances are $\mathbb{E}[\epsilon_i \epsilon_j] = c$

Ensemble Methods, cont'd

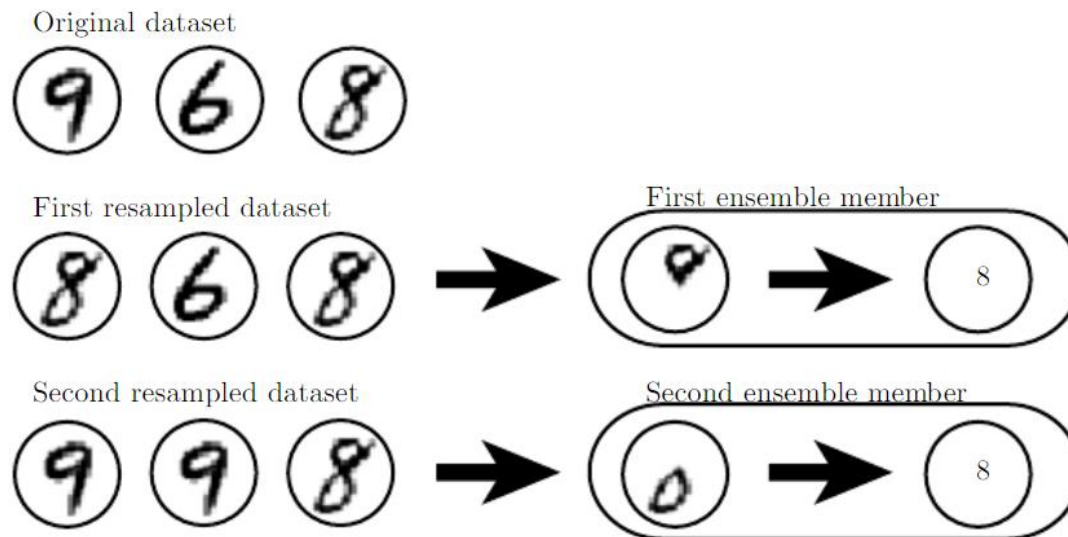
- Suppose $\mathbb{E}[\epsilon_i^2] = v$ and $\mathbb{E}[\epsilon_i \epsilon_j] = c$
- Expected squared error (i.e., variance) is

$$\begin{aligned}\mathbb{E} \left[\left(\frac{1}{k} \sum_i \epsilon_i \right)^2 \right] &= \\ &= \mathbb{E} \left[\frac{1}{k^2} (\epsilon_1 + \dots + \epsilon_k)(\epsilon_1 + \dots + \epsilon_k) \right] \\ &= \frac{1}{k^2} \mathbb{E} \left[\sum_i \left(\epsilon_i^2 + \sum_{i \neq j} \epsilon_i \epsilon_j \right) \right] \\ &= \frac{1}{k} v + \frac{k-1}{k} c\end{aligned}$$

- If perfect correlation, $v = c$, average doesn't help
- If no correlation, $c = 0$, squared error inversely proportional to number of models

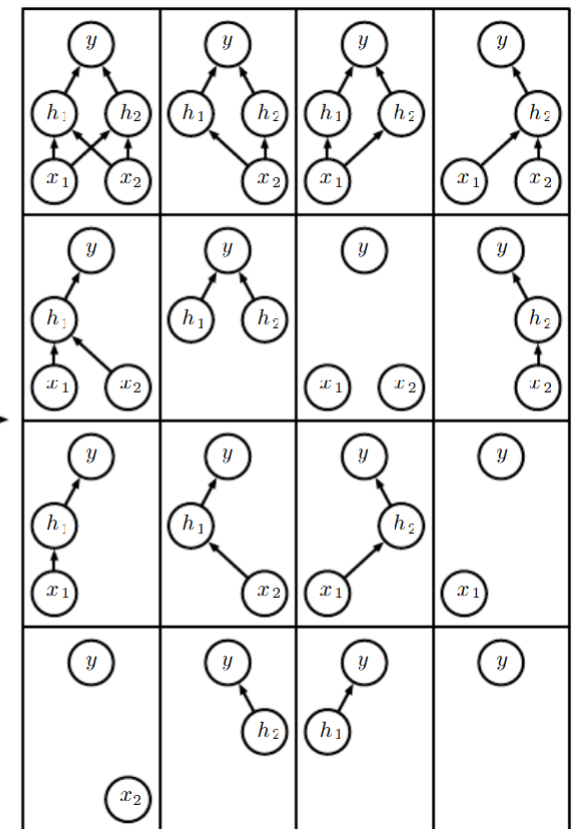
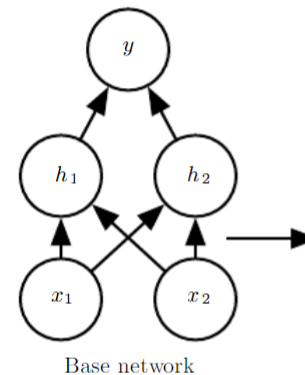
Ensemble Methods, cont'd

- Suppose you resample original dataset and train a different model each time
 - Models learn different important features
 - More robust overall since spurious features averaged out
 - This is the idea of boosting



Dropout

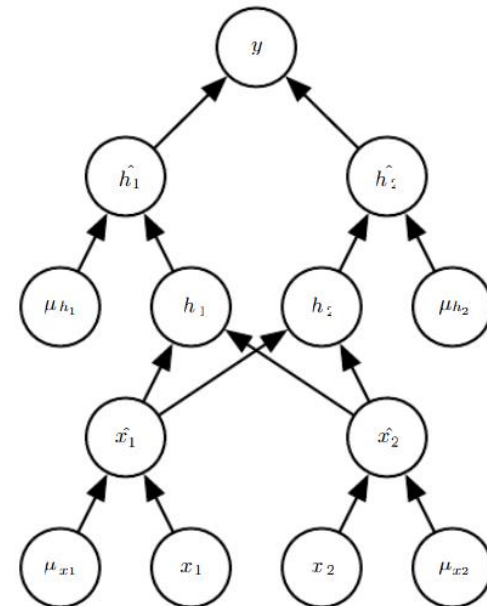
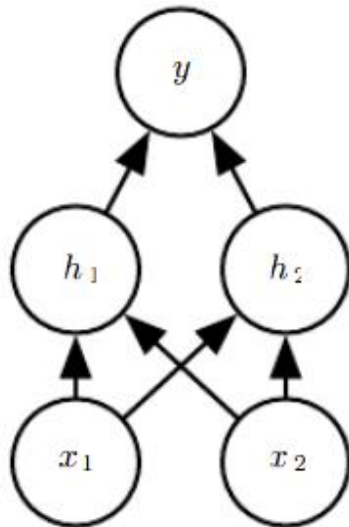
- Generated a lot of attention a few years ago
- A computationally cheap way to approximate ensemble of methods
- The “ensemble” is the set of all subnetworks of a given NN
 - To eliminate a neuron, just multiply its output by 0
- Slightly different from classic ensembles since data is the same



Ensemble of subnetworks

Dropout, cont'd

- During training, select a random bit mask μ for each iteration of gradient descent
 - Enumerating all subnetworks is intractable
 - E.g., keep input neurons with a probability of 0.8 and hidden neurons with probability of 0.5
 - Once you have determined μ , train as before using backprop



Dropout Prediction

- Suppose we have trained our model with dropout
- How do we predict the label given a new example?
- Ideally, we enumerate all subgraphs and compute the mean of all subnetwork outputs
 - What's the challenge with this?
 - Exponentially many subnetworks
- One option is to sample a number of masks and average over those (a reasonably good estimate of the true average)
 - Not deterministic
- Better idea: output expected value of each neuron (how?)
 - multiply all weights by the keep probability, p
 - binary variable with parameter p

Dropout Prediction

- One idea that works very well in practice is to multiply all weights by the keep probability, p
 - Most common choice
- Another idea is to sample masks and compute geometric mean

$$\mathbb{P}_{ensemble}(y | \mathbf{x}) = \sqrt[2^d]{\prod_{\mu} \mathbb{P}_{dropout}(y | \mathbf{x}, \mu)}$$

- Normalize over classes (doesn't sum up to 1 otherwise)
- For some architectures, this is the same as multiplying the weights by p
 - E.g., networks with one layer and a softmax output
 - See proof in book

Beware of overfitting!

- Neural networks can perfectly overfit any existing dataset
 - Even if you randomly shuffle the labels
- In some sense, not clear why NNs perform as well as they do
- Always a good idea to use as small a model as possible
 - If your training accuracy is significantly higher than test accuracy, then likely you need to regularize or reduce your model
- Deep learning is a powerful tool but it requires a strong understanding of statistics

Summary

- Many, many ways to regularize
- Usually trial and error is the best approach
 - With proper statistical evaluation
- If you set up everything well (right model, right features, etc.), you may not even need much regularization
- An L_2 regularization will typically get you a long way