Lecture 2, Jan 15, 2024

Artificial Neural Networks

Neurons

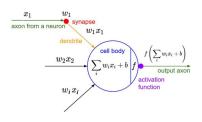


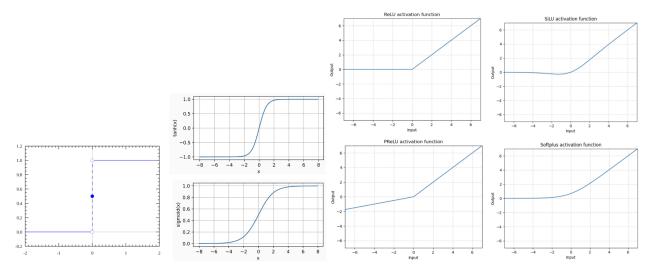
Figure 1: The artificial neuron model.

- Each neuron takes inputs x, has weights w and bias b, and an activation function f which produces the output y
 - $-y = f(\boldsymbol{w} \cdot \boldsymbol{x} + b)$
 - In a fully connected neural network, the inputs of the next layer are taken as all of the outputs of the previous layer
- The activation function takes the weighted sum of the input and produces an output
 - e.g. for a linear activation function $y = w \cdot x + b$, this draws out a hyperplane which splits the input space in 2; the w are the slopes of the plane and b controls how far it is from the origin
 - * This can be used for a classification task where the data is linearly separable by drawing a line that separates the data categories
- Linear activation functions are not useful because composing any number of them will still result in another linear function, so there is no benefit to having a more complex network
 - Most data in reality is not linearly separable, so linear activation functions can never work even with many layers
- Example activation functions:

- Perceptron:
$$f(x) = \operatorname{sgn}(x) = \begin{cases} -1 & x < 0\\ 1 & x > 0 \end{cases}$$
, or $f(x) = \begin{cases} 0 & x < 0\\ 1 & x \ge 0 \end{cases}$

- * 0 is the *decision boundary*, where the output of the neuron changes
- $\ast\,$ Used in early artificial neurons and no longer used today
- * Problem: Not differentiable, continuous or smooth
- Sigmoid: a family including $f(x) = \tanh(x)$ (hyperbolic tangent) or $f(x) = \frac{1}{1 + e^{-x}}$ (logistic)
 - * Maps the entire range of input into an output range of [-1, 1] or [0, 1]
 - * Commonly used before 2012, still used sometimes today
 - * Differentiable, smooth, and continuous
 - * Problem: large inputs saturate the neuron, which kills the gradient, resulting in very slow learning; also not as performant as some other options
- ReLU (Rectified Linear Unit): $f(x) = \max(0, x)$
 - * The derivative at zero is defined as 0
 - $\ast\,$ Differentiable (and very fast to compute derivatives), continuous
 - * The family also includes other functions:
 - Leaky ReLU: x < 0: $f(x) = \begin{cases} x & x \ge 0 \\ cx & x < 0 \end{cases}$
 - Use a small constant slope for values less than zero
 - Parametric ReLU (PReLU) makes the slope for negative values a tunable parameter for the network
 - SiLU: $f(x) = x\sigma(x) = \frac{x}{1 + e^{-x}}$
 - Continuous approximation of ReLU

- SoftPlus: $f(x) = \frac{1}{\beta} \log(1 + e^{\beta x})$
 - Another continuous approximation
 - Often gives better performance than regular ReLU but possibly slower to train



Training Neural Networks

- Training a neuron is the process of selecting the weights and bias of the neuron so the network does what we want
 - Initially the weights and biases of each neuron is randomized
 - Note we will refer to all parameters as "weights", including the bias term
- In general, training a neuron involves the following steps:
 - 1. Make a prediction for some input data \boldsymbol{x} : $\boldsymbol{y} = M(\boldsymbol{w}; \boldsymbol{x})$
 - 2. Compare the correct output with the predicted output to compute the loss: E = loss(y, t)
 - 3. Adjust the weights to make the prediction closer to the ground truth, i.e. minimize the error
 - 4. Repeat until the level of error is acceptable
- Training involves a forward pass (given input, compute the output), which is used in both training and inference, and a backward pass (given the output and loss, find the effect of each weight on the loss)

Loss

- The *loss function* is a measure of performance of the network; it computes how bad predictions are compared to ground truth labels
 - The larger the loss, the worse the network's performance is
 - We want to compute the loss over all the input data and take the average
- To compare against the ground truth label, we first have to convert the label and the output of the network into matching forms
 - A *softmax* function normalizes the network output into a categorical probability distribution; this is used for single-label classification tasks

* softmax
$$(x_i) = \frac{e^{x_i}}{\sum_{k=1}^{K} e^{x_k}}$$

- * This converts the non-normalized output from the network into a probability distribution that sums to 1
- * The network's output before passing through any activation is called *logits*
- Then use a *one-hot encoding* to map category labels to a vector representation; the element representing the category of a label is 1, while all other labels are 0
 - * This can also be interpreted as a probability distribution
- Example loss functions:

- Mean squared error (MSE): $\frac{1}{N} \sum_{n=1}^{N} (y_n - t_n)^2$

- * N training samples, with network predictions y_n and true labels t_n
- * Used mainly for regression tasks because it doesn't work well with probabilities

- Cross entropy (CE):
$$-\frac{1}{N}\sum_{n=1}^{N}\sum_{k=1}^{K}t_{n,k}\log(y_{n,k})$$

- * N training samples, K classes $(t_{n,k}$ is the probability of training sample n being in category k)
- $\ast\,$ Used for classification tasks since it works on probabilities

- Binary cross entropy (BCE):
$$\frac{1}{N} \sum_{n=1}^{N} \left(t_n \log(y_n) + (1 - t_n) \log(1 - y_n) \right)$$

- $\ast\,$ Used for binary classification tasks, where the output can either be 0 or 1
- $\ast\,$ A special case of the cross entropy loss function

Gradient Descent

• Ultimately training a neural network is an optimization problem; we want to find the minimum of the loss function by adjusting the weights of the network

- This can be accomplished using gradient descent

• When training we want to find how changing each weight of the neuron affects the final output, i.e. finding $\frac{\partial E}{\partial E}$

$$\partial w_{ji}$$

• Once we find the gradient, the weights are updated as $w_{ji}^{t+1} = w_{ji}^t - \Delta w_{ji} = w_{ji}^t - \gamma \frac{\partial E}{\partial w_{ji}}$

- γ is the $learning\ rate,$ or step size of the gradient descent
- In the most simple case, γ is set to a constant (adaptive size methods also exist)

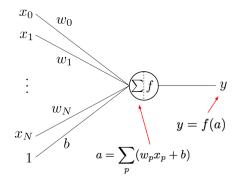


Figure 2: Setup for example problem.

 $\frac{\partial a}{\partial w_p}$

• Example: consider MSE loss $E = (y - t)^2$ with sigmoid activation $f(x) = \frac{1}{1 + e^{-x}}$; how do we compute $\frac{\partial E}{\partial w_n}$?

$$\overline{\partial w_p} \stackrel{f}{=} Using the chain rule: \frac{\partial E}{\partial w_p} = \frac{\partial E}{\partial y} \frac{\partial y}{\partial a}$$
$$- \frac{\partial E}{\partial y} = \frac{\partial}{\partial y} (y - t)^2 = 2(y - t)$$
$$- \frac{\partial y}{\partial a} = \frac{\partial}{\partial a} \left[\frac{1}{1 + e^{-a}} \right] = y(1 - y)$$
$$- \frac{\partial a}{\partial w_p} = \frac{\partial}{\partial w_p} \left[\sum_p w_p x_p + b \right] = x_p$$

- Multiplying this together: $\frac{\partial E}{\partial w_p} = 2x_p(y-t)(1-y)y$

• The gradients are easy to find for layers that are next to the output, but for intermediate layers this is requires *backpropagation*

Network Architecture

- Having a single decision boundary is insufficient for most problems, so having multiple layers is necessary
- As the number of layers approaches infinity, a neural network approaches a universal function approximator
- However for deeper networks, computing the gradient is harder
 - The problem of finding these gradients is the *credit assignment problem* how much influence does each weight have on the error?
 - This is solved by backpropagation
- With multiple layers, we can think of each layer picking out features of the data that get higher and higher in level with deeper layers
 - The complex, non-linearly separable data is processed by earlier layers into a form that is linearly separable at the final output layer
- *Feed-forward network*: information only flows forward from one layer to a later layer, from input to output
- *Fully-connected network*: each neuron takes its input from all neurons in the previous layer; i.e. Neurons between adjacent layers are fully connected
- The total number of layers is the number of hidden layers plus the output layer
 - We don't count the input layer (because it's decided by the input data format, so we don't have control), but we do count the output layer

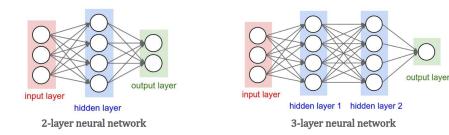


Figure 3: Example 2- and 3-layer neural networks.