Topics:

- Optimization

CS 4803-DL / 7643-A
ZSOLT KIRA

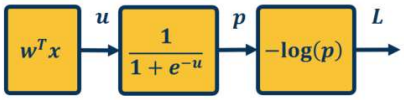
- **Assignment 1 due today!!!**

- **Assignment 2**
  - Implement convolutional neural networks

- **Piazza**: Start with public posts so that others can benefit!
  - Doesn't mean don't post!

- **Facebook Lectures**: Data wrangling video available online
  - See dropbox link piazza @8 and M1L4 folder
  - Opportunity to talk to them Wed. 02/17 4-5pm

- **Project details coming soon**



$L = 1$

$\bar{p} = \frac{\partial L}{\partial p} = -\frac{1}{p}$

where $p = \sigma(w^T x)$ and $\sigma(x) = \frac{1}{1+e^{-x}}$

$\bar{u} = \frac{\partial L}{\partial u} = \frac{\partial L}{\partial p}\frac{\partial p}{\partial u} = \bar{p}\,\sigma(1-\sigma)$

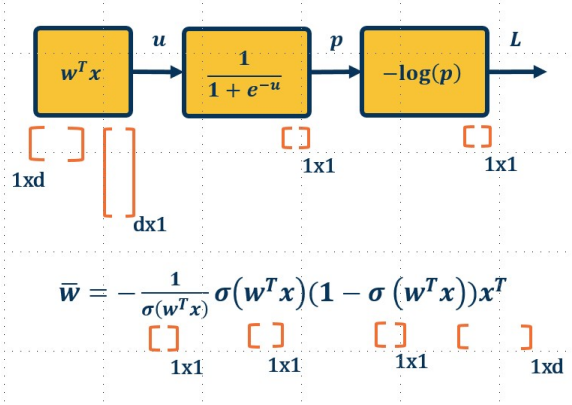
$\bar{w} = \frac{\partial L}{\partial w} = \frac{\partial L}{\partial u}\frac{\partial u}{\partial w} = \bar{u}x^T$

We can do this in a combined way to see all terms together:

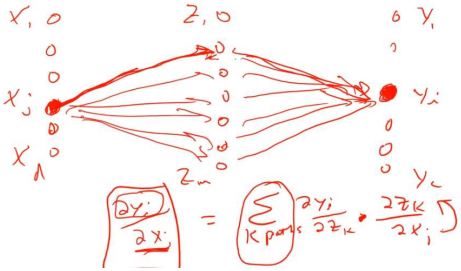
$\bar{w} = \frac{\partial L}{\partial p}\frac{\partial p}{\partial u}\frac{\partial u}{\partial w} = -\frac{1}{\sigma(w^T x)}\sigma(w^T x)(1-\sigma(w^T x))x^T$
$= -\left(1-\sigma(w^T x)\right)x^T$

This effectively shows gradient flow along path from L to w

Computation Graph / Global View of Chain Rule

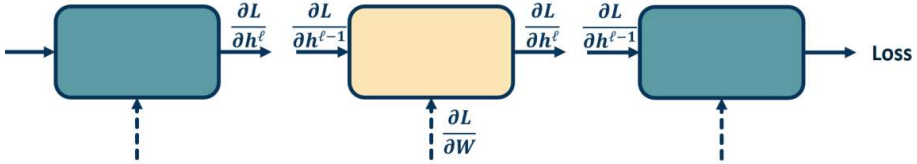


Computational / Tensor View



Graph View

- We want to compute: $\left\{\frac{\partial L}{\partial h^{\ell-1}}, \frac{\partial L}{\partial W}\right\}$



Backpropagation View (Recursive Algorithm)

Different Views of Equivalent Ideas

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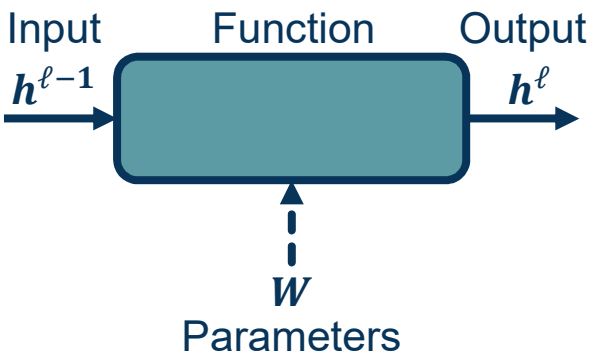
Full Jacobian of ReLU layer is **large** (output dim x input dim)

- But again it is **sparse**
- Only **diagonal values non-zero** because it is element-wise
- An output value affected only by **corresponding input value**

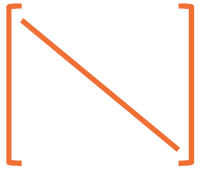
Max function **funnels gradients through selected max**

- Gradient will be **zero** if input **<= 0**



Forward: $h^{\ell} = \max(0, h^{\ell-1})$

Backward: $\frac{\partial L}{\partial h^{\ell-1}} = \frac{\partial L}{\partial h^{\ell}} \frac{\partial h^{\ell}}{\partial h^{\ell-1}}$

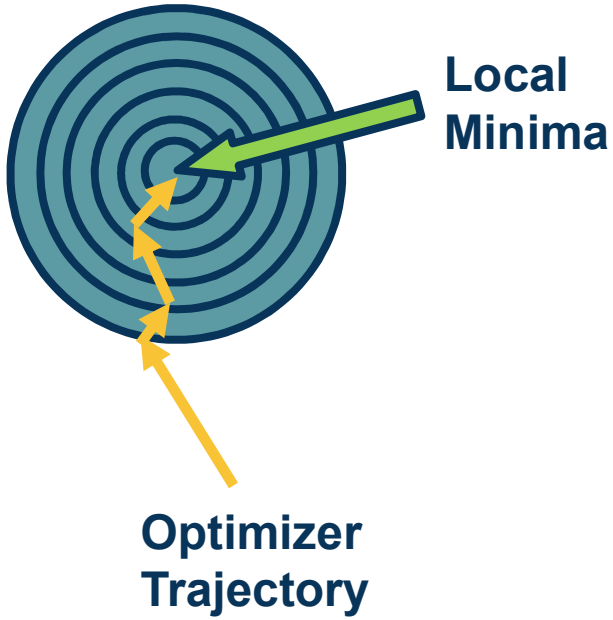


$$\frac{\partial L}{\partial h^{\ell-1}} = \begin{cases} 1 & if\ h^{\ell-1} > 0 \\ 0 & otherwise \end{cases}$$

Jacobian of ReLU

Even given a good neural network architecture, we need a **good optimization algorithm to find good weights**

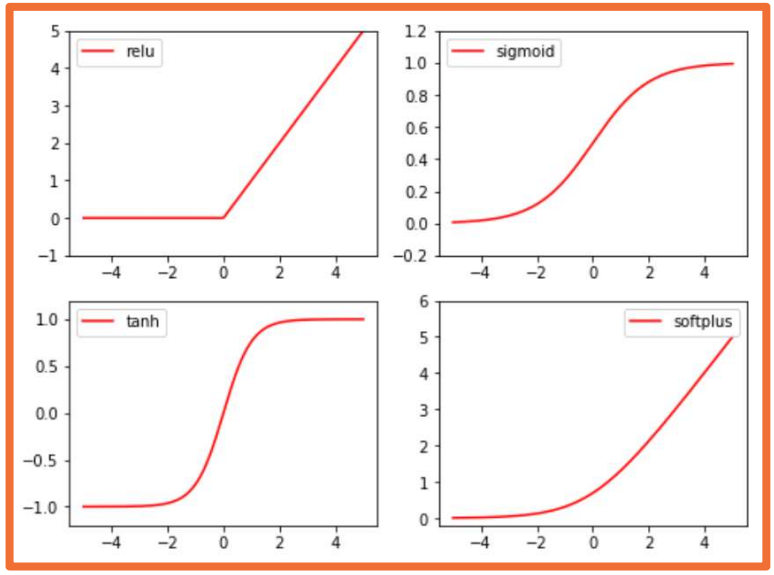
- What **optimizer** should we use?
  - Different optimizers make **different weight updates** depending on the gradients
- How should we **initialize** the weights?
- What **regularizers** should we use?
- What **loss function** is appropriate?



Optimization Considerations

Several aspects that we can **analyze**:

- Min/Max
- Correspondence between input & output statistics
- **Gradients**
  - At initialization (e.g. small values)
  - At extremes
- Computational complexity

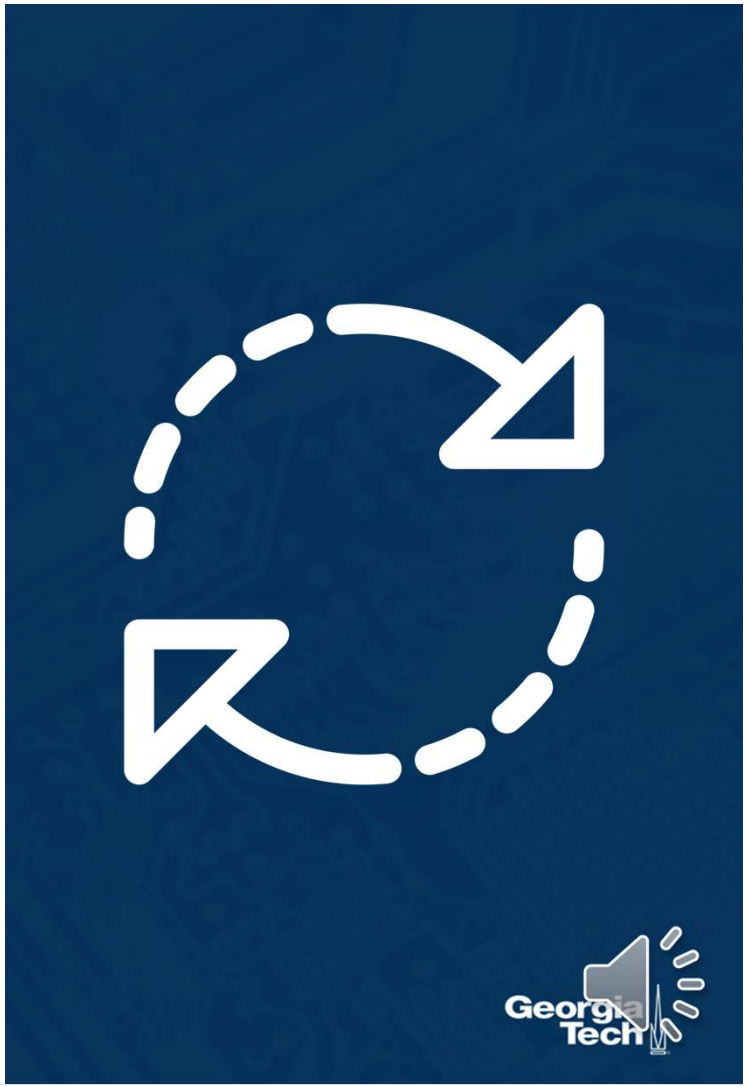


Initialization

Initializing the Parameters

The parameters of our model must be **initialized to something**

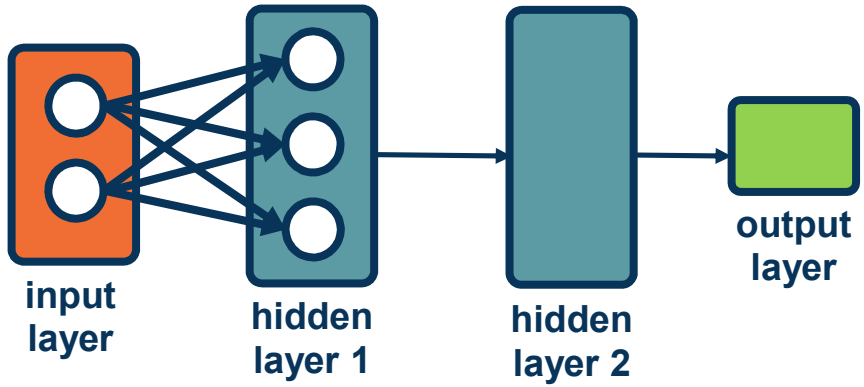
- Initialization is **extremely important**!
  - Determines how **statistics of outputs** (given inputs) behave
  - Determines how well **gradients flow** in the beginning of training (important)
  - Could **limit use of full capacity** of the model if done improperly
- Initialization that is **close to a good (local) minima** will converge faster and to a better solution



Initializing values to a constant value leads to **a degenerate solution**!

- What happens to the **weight updates?**
- Each node has the same input from previous layers so gradients **will be the same**
- As a results**, all weights will be updated** to the same exact values

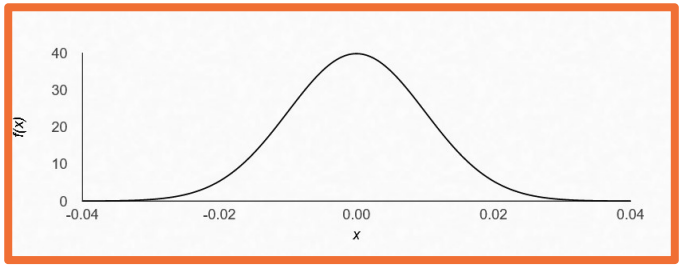
$$w_i = c \quad \forall i$$

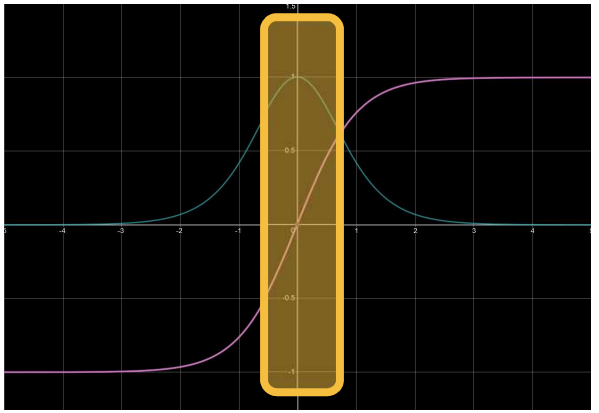


A Poor Initialization

Common approach is **small normally distributed random numbers**

- E.g. $N(\mu, \sigma)\ where\ \mu = 0, \sigma = 0.01$
- **Small weights** are preferred since no feature/input has prior importance
- Keeps the model within the **linear region of most activation functions**

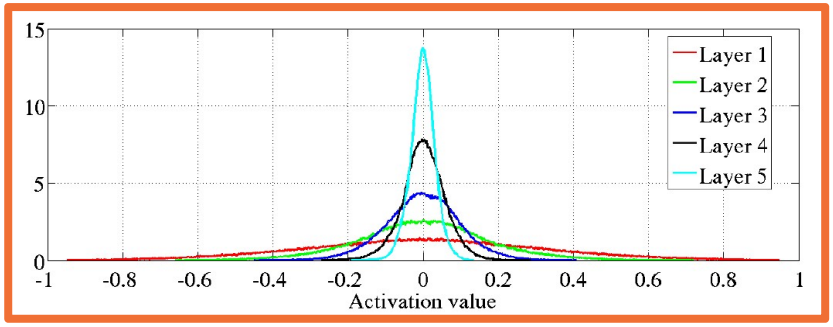




Gaussian/Normal Initialization

Deeper networks (with many layers) are more sensitive to initialization

- With a deep network, **activations (outputs of nodes) get smaller**
  - Standard deviation reduces significantly
- **Leads to small updates –** smaller values multiplied by upstream gradients



Distribution of activation values of a network with tanh non-linearities, for increasingly deep layers

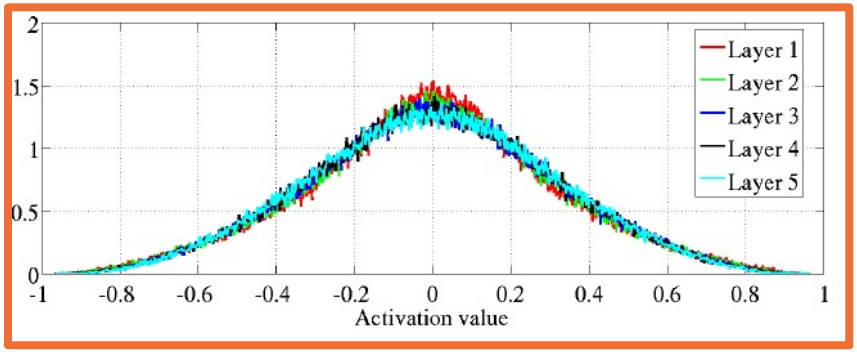
From "Understanding the difficulty of training deep feedforward neural networks." AISTATS, 2010.

Ideally, we'd like to maintain the variance at the output to be similar to that of input!

- This condition leads to a **simple initialization rule**, sampling from uniform distribution:

$$\text{Uniform}\left(-\frac{\sqrt{6}}{n_j+n_{j+1}}, +\frac{\sqrt{6}}{n_j+n_{j+1}}\right)$$

  - Where n_j is **fan-in** (number of input nodes) and n_{j+1} is **fan-out** (number of output nodes)



Distribution of activation values of a network with tanh non-linearities, for increasingly deep layers

From "Understanding the difficulty of training deep feedforward neural networks." AISTATS, **2010.**

In practice, **simpler versions** perform empirically well:

$$N(0,1) * \sqrt{\frac{1}{n_j}}$$

- This analysis holds for **tanh or similar activations**.
- Similar analysis for **ReLU activations** leads to:

$$N(0,1) * \sqrt{\frac{1}{n_j/2}}$$

"Delving Deep into Rectifiers:Surpassing Human-Level Performance on ImageNet Classification", ICCV, 2015.

(Simpler) Xavier and Xavier2 Initialization

Summary

Key takeaway: **Initialization matters!**

- Determines the **activation** (output) statistics, and therefore **gradient statistics**
- If gradients are **small**, no learning will occur and no improvement is possible!
- Important to reason about **output/gradient statistics** and analyze them for new layers and architectures

Normalization, Preprocessing, and Augmentation

Importance of Data

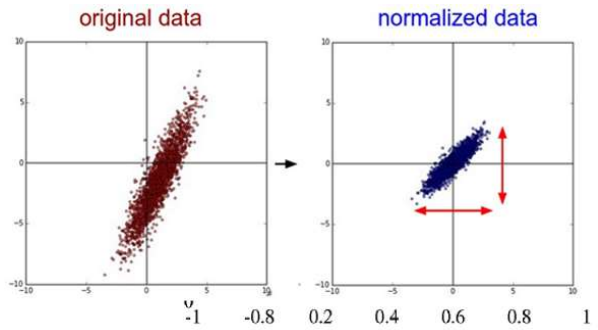
In deep learning, **data drives learning** of features and classifier

- Its **characteristics** are therefore extremely important
- Always **understand your data**!
- **Relationship** between output statistics, layers such as non-linearities, and gradients is important

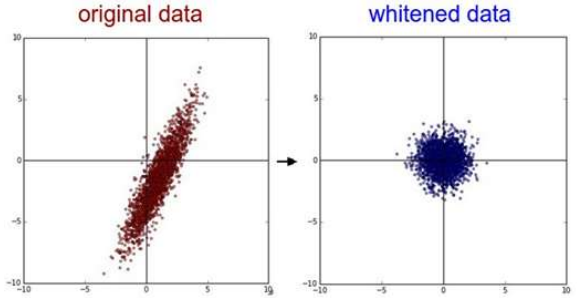
Just like initialization, **normalization** can **improve gradient flow and learning**

Typically **normalization methods** apply:

- Subtract mean, divide by standard deviation **(most common)**
  - This can be done **per** dimension
- Whitening, e.g. through Principle Component Analysis (PCA) **(not common)**



Data after subtracting mean, dividing by standard deviation



Data after whitening

Figure from slides by Fei-Fei Li, Justin Johnson, Serena Yeung, CS 231n

- We can try to come up with a *layer* that can normalize the data across the neural network
- **Given:** A mini-batch of data $[\boldsymbol{B} \times \boldsymbol{D}]$ where $\boldsymbol{B}$ is batch size
- Compute mean and variance **for each dimension $\boldsymbol{d}$**

Input: Values of x over a mini-batch: $\mathcal{B} = \{x_{1...m}\}$;
Parameters to be learned: γ, β
Output: $\{y_i = \mathrm{BN}_{\gamma,\beta}(x_i)\}$

$$\mu_{\mathcal{B}} \leftarrow \frac{1}{m}\sum_{i=1}^{m} x_i \qquad \text{// mini-batch mean}$$

$$\sigma^2_{\mathcal{B}} \leftarrow \frac{1}{m}\sum_{i=1}^{m}(x_i - \mu_{\mathcal{B}})^2 \qquad \text{// mini-batch variance}$$

From: Batch Normalization: Accelerating Deep Network Training by Reducing Internal Covariate Shift, Sergey Ioffe, Christian Szegedy

Making Normalization a Layer

Normalize data

$$\hat{x}_i = \frac{x_i - \mu_B}{\sqrt{\sigma_B^2 + \epsilon}}$$

Note: This part does not involve new parameters

Input: Values of x over a mini-batch: $\mathcal{B} = \{x_{1...m}\}$;
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Output: $\{y_i = \mathrm{BN}_{\gamma,\beta}(x_i)\}$

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$$\sigma_{\mathcal{B}}^2 \leftarrow \frac{1}{m}\sum_{i=1}^{m}(x_i - \mu_{\mathcal{B}})^2 \qquad \text{// mini-batch variance}$$

$$\hat{x}_i \leftarrow \frac{x_i - \mu_{\mathcal{B}}}{\sqrt{\sigma_{\mathcal{B}}^2 + \epsilon}} \qquad \text{// normalize}$$

From: Batch Normalization: Accelerating Deep Network Training by Reducing Internal Covariate Shift, Sergey Ioffe, Christian Szegedy

- We can give the model flexibility through **learnable parameters γ (scale) and β (shift)**
- Network can learn to **not normalize** if necessary!
- This layer is called a **Batch Normalization (BN) layer**

Input: Values of x over a mini-batch: $\mathcal{B} = \{x_{1...m}\}$;
Parameters to be learned: γ, β
Output: $\{y_i = \mathrm{BN}_{\gamma,\beta}(x_i)\}$

$$\mu_{\mathcal{B}} \leftarrow \frac{1}{m}\sum_{i=1}^{m} x_i \qquad \text{// mini-batch mean}$$

$$\sigma^2_{\mathcal{B}} \leftarrow \frac{1}{m}\sum_{i=1}^{m}(x_i - \mu_{\mathcal{B}})^2 \qquad \text{// mini-batch variance}$$

$$\widehat{x}_i \leftarrow \frac{x_i - \mu_{\mathcal{B}}}{\sqrt{\sigma^2_{\mathcal{B}} + \epsilon}} \qquad \text{// normalize}$$

$$y_i \leftarrow \gamma\widehat{x}_i + \beta \equiv \mathrm{BN}_{\gamma,\beta}(x_i) \qquad \text{// scale and shift}$$

From: Batch Normalization: Accelerating Deep Network Training by Reducing Internal Covariate Shift, Sergey Ioffe, Christian Szegedy

Learnable Scaling and Offset

Some Complexities of BN

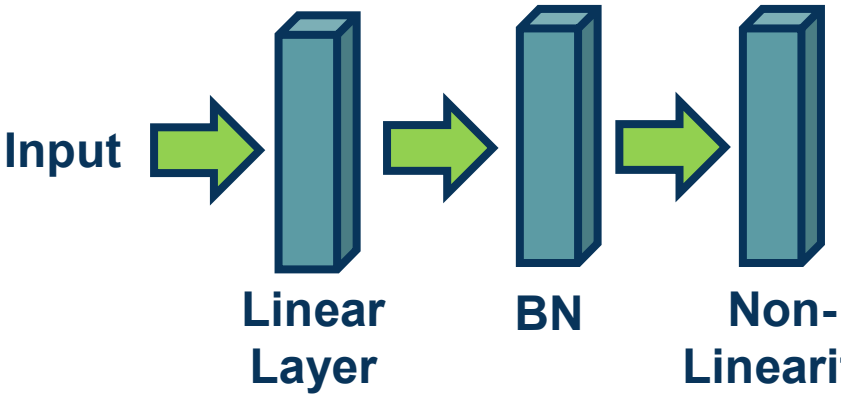
During inference, stored mean/variances calculated on training set are used

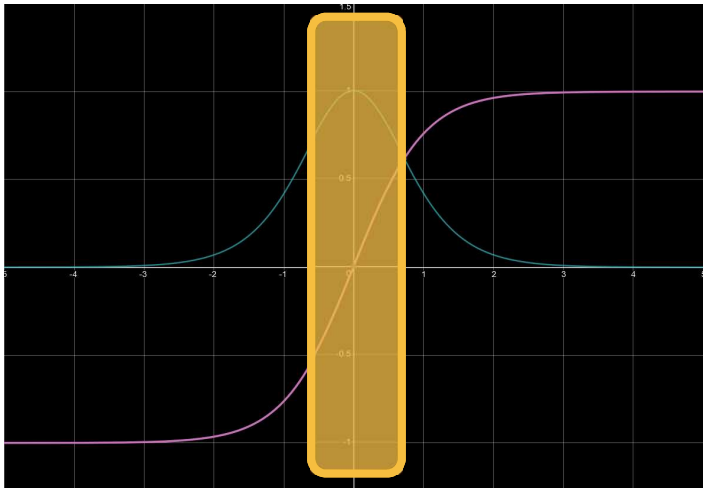
Sufficient batch sizes must be used to get stable per-batch estimates during training

- This is especially an issue when **using multi-GPU or multi-machine training**
- **Use torch.nn.SyncBatchNorm** to estimate batch statistics in these settings

Normalization especially important before **non-linearities**!

- Very low/high values (un-normalized/imbalanced data) cause **saturation**





Where to Apply BN

Generalization of BN

There are **many variations of batch normalization**

- See Convolutional Neural Network lectures for an example

Resource:

- ML Explained - Normalization

Optimizers

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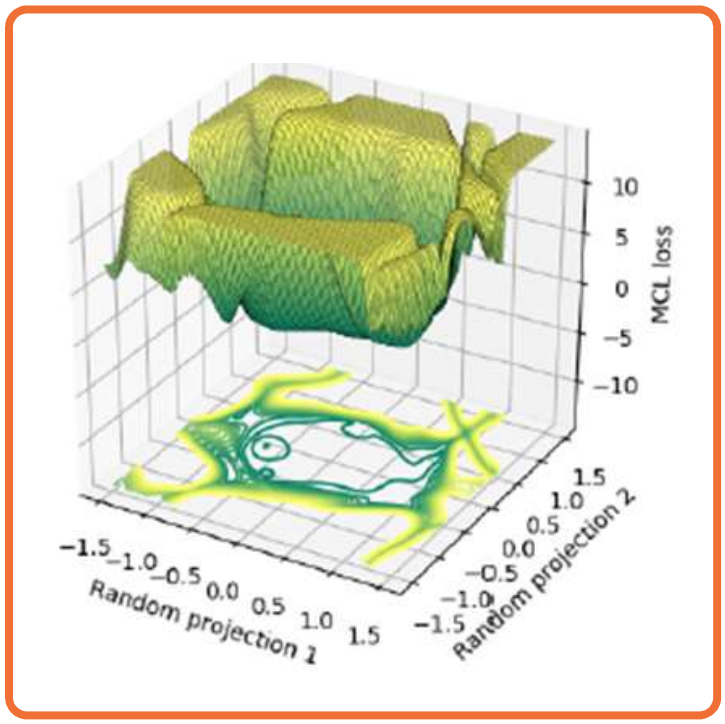
Deep learning involves **complex, compositional, non-linear functions**

The **loss landscape** is extremely **non-convex** as a result

There is **little direct theory** and a **lot of intuition/rules of thumbs** instead

- Some insight can be gained via theory for simpler cases (e.g. convex settings)

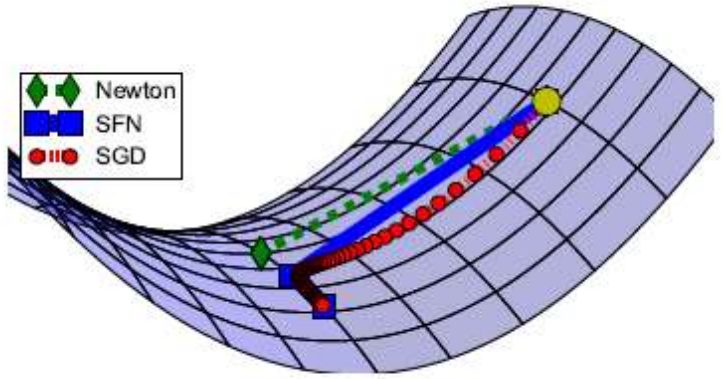


Loss Landscape

It used to be thought that **existence of local minima is the main issue** in optimization

There are other **more impactful issues**:

- Noisy gradient estimates
- Saddle points
- Ill-conditioned loss surface

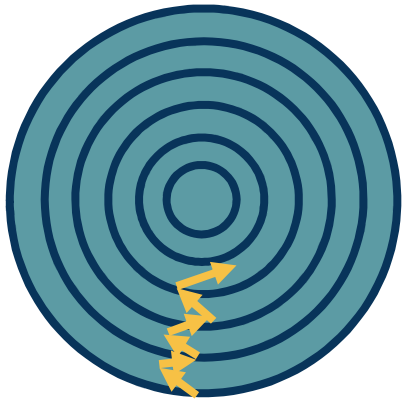


Saddle Point

From: Identifying and attacking the saddle point problem in high-dimensional non-convex optimization, Dauphi et al., 2014.

- We use a **subset of the data at each iteration** to calculate the loss (& gradients)
- This is an **unbiased** estimator but can have high variance
- This results in **noisy steps** in gradient descent

$$L = \frac{1}{M}\sum L\left(f(x_i, W), y_i\right)$$



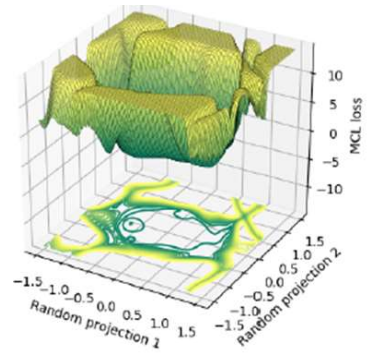
Noisy Gradients

Several **loss surface geometries** are difficult for optimization

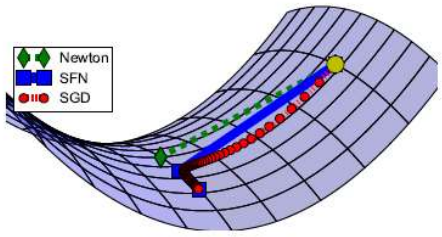
Several types of minima: Local minima, plateaus, saddle points

Saddle points are those where the gradient of orthogonal directions are zero

- But they **disagree** (it's min for one, max for another)



Plateau



Saddle Point

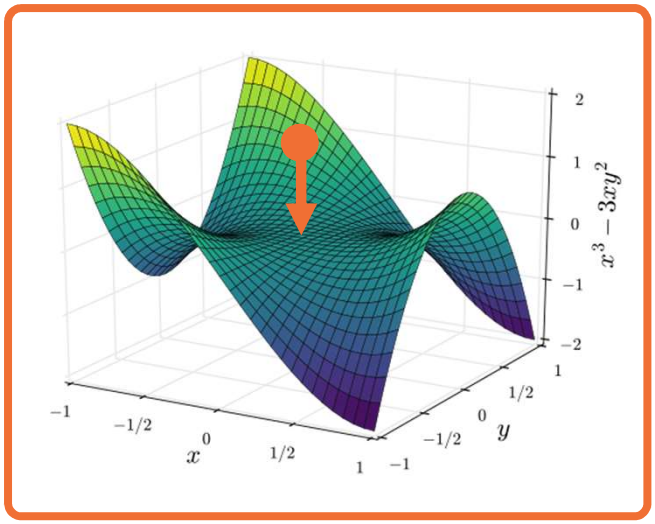
- Gradient descent takes a step in the **steepest direction** (negative gradient)
- **Intuitive idea:** Imagine a ball rolling down loss surface, and use **momentum** to pass flat surfaces

$$w_i = w_{i-1} - \alpha \frac{\partial L}{\partial w_i}$$

$$v_i = \beta v_{i-1} + \frac{\partial L}{\partial w_{i-1}}$$ **Update Velocity (starts as 0, $\beta = 0.99$)**

$$w_i = w_{i-1} - \alpha v_i$$ **Update Weights**

- Generalizes SGD ($\beta = 0$)



Adding Momentum

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- Velocity term is an **exponential moving average** of the gradient

$$v_i = \beta v_{i-1} + \frac{\partial L}{\partial w_{i-1}}$$

$$v_i = \beta(\beta\, v_{i-2} + \frac{\partial L}{\partial w_{i-2}}) + \frac{\partial L}{\partial w_{i-1}}$$

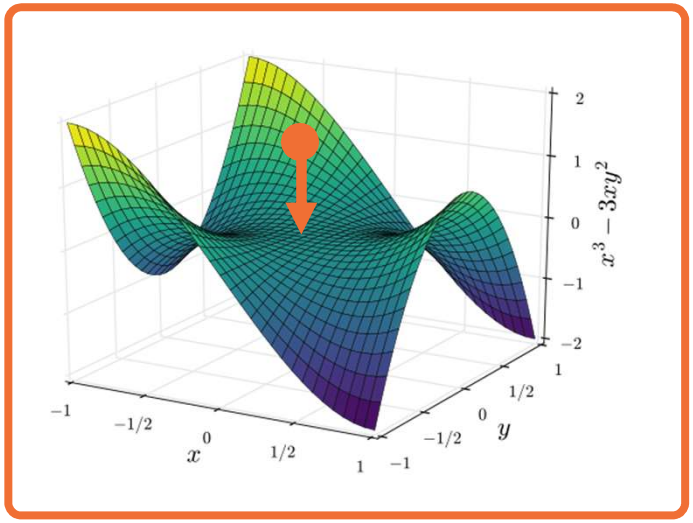
$$= \beta^2 v_{i-2} + \beta \frac{\partial L}{\partial w_{i-2}} + \frac{\partial L}{\partial w_{i-1}}$$

- There is a **general class of accelerated gradient methods**, with some theoretical analysis (under assumptions)

Equivalent formulation:

$$v_i = \beta v_{i-1} - \alpha \frac{\partial L}{\partial w_{i-1}}$$ **Update Velocity (starts as 0)**

$$w_i = w_{i-1} + v_i$$ **Update Weights**



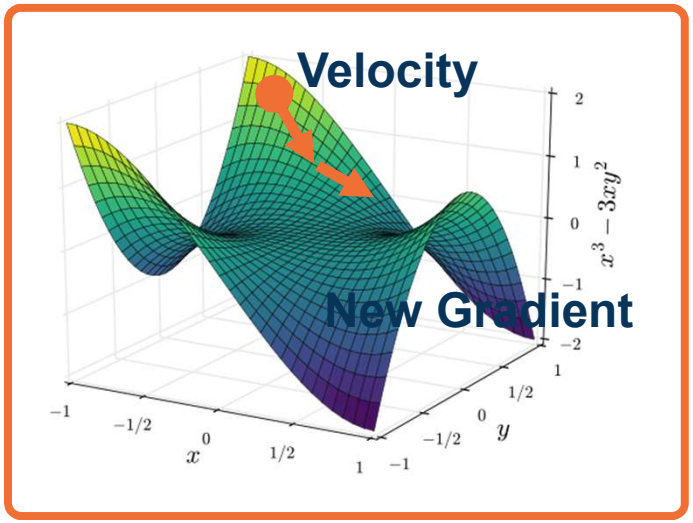
Key idea: Rather than combining velocity with current gradient, go along velocity **first** and then calculate gradient at new point

- We know velocity is probably a **reasonable direction**

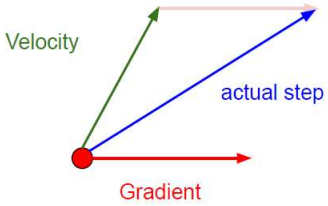
$$\hat{w}_{i-1} = w_{i-1} + \beta v_{i-1}$$

$$v_i = \beta v_{i-1} + \frac{\partial L}{\partial \hat{w}_{i-1}}$$

$$w_i = w_{i-1} - \alpha v_i$$



Momentum update:



Nesterov Momentum

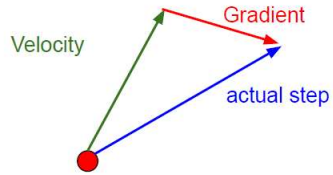


Figure Credit: Fei-Fei Li, Justin Johnson, Serena Yeung, CS 231n

Momentum

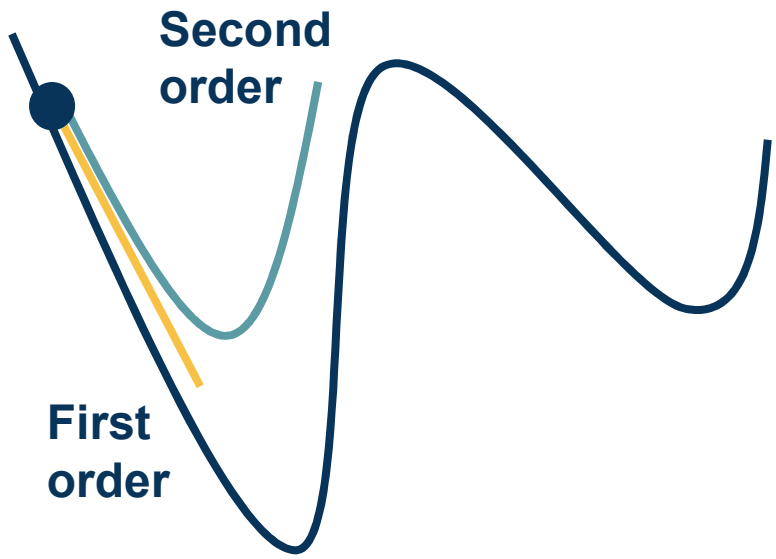
Note there are **several equivalent formulations** across deep learning frameworks!

Resource:
https://medium.com/the-artificial-impostor/sgd-implementation-in-pytorch-4115bcb9f02c

- Various mathematical ways to **characterize the loss landscape**
- If you liked **Jacobians**… meet the

$$\mathbf{H} = \begin{bmatrix} \frac{\partial^2 f}{\partial x_1^2} & \frac{\partial^2 f}{\partial x_1\,\partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_1\,\partial x_n} \\ \frac{\partial^2 f}{\partial x_2\,\partial x_1} & \frac{\partial^2 f}{\partial x_2^2} & \cdots & \frac{\partial^2 f}{\partial x_2\,\partial x_n} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^2 f}{\partial x_n\,\partial x_1} & \frac{\partial^2 f}{\partial x_n\,\partial x_2} & \cdots & \frac{\partial^2 f}{\partial x_n^2} \end{bmatrix}$$

- Gives us information about the **curvature of the loss surface**

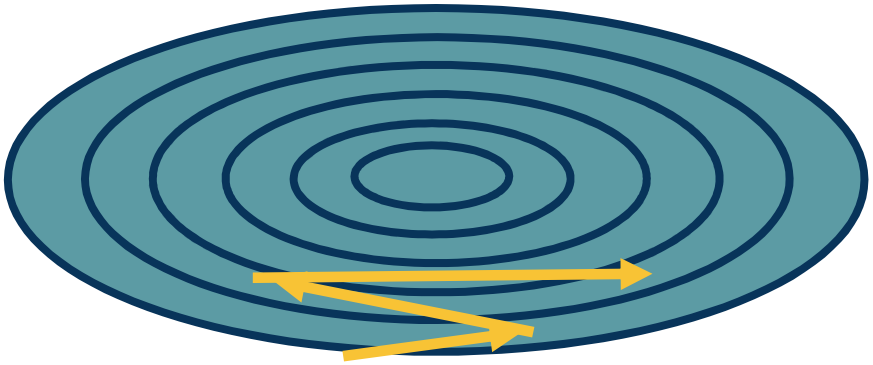


Condition number is the ratio of the largest and smallest eigenvalue

- Tells us how different the curvature is along different dimensions

If this is high, SGD will make **big** steps in some dimensions and **small** steps in other dimension

Second-order optimization methods divide steps by curvature, but expensive to compute



Condition Number

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Per-Parameter Learning Rate

Idea: Have a dynamic learning rate for each weight

Several flavors of **optimization algorithms**:

- RMSProp
- Adagrad
- Adam
- …

SGD can achieve similar results in many cases but with much more tuning

Idea: Use gradient statistics to reduce learning rate across iterations

Denominator: Sum up gradients over iterations

Directions with **high curvature will have higher gradients**, and learning rate will reduce

$$G_i = G_{i-1} + \left(\frac{\partial L}{\partial w_{i-1}}\right)^2$$

$$w_i = w_{i-1} - \frac{\alpha}{\sqrt{G_i + \epsilon}} \frac{\partial L}{\partial w_{i-1}}$$

As gradients are accumulated learning rate will go to zero

Duchi, et al., "Adaptive Subgradient Methods for Online Learning and Stochastic Optimization"

Adagrad

Georgia Tech

Solution: Keep a moving average of squared gradients!

Does not saturate the learning rate

$$G_i = \beta G_{i-1} + (1-\beta)\left(\frac{\partial L}{\partial w_{i-1}}\right)^2$$

$$w_i = w_{i-1} - \frac{\alpha}{\sqrt{G_i + \epsilon}} \frac{\partial L}{\partial w_{i-1}}$$

Combines ideas from above algorithms

Maintains both first and second moment statistics for gradients

$$v_i = \beta_1 v_{i-1} + (1 - \beta_1)\left(\frac{\partial L}{\partial w_{i-1}}\right)$$

$$G_i = \beta_2 G_{i-1} + (1 - \beta_2)\left(\frac{\partial L}{\partial w_{i-1}}\right)^2$$

$$w_i = w_{i-1} - \frac{\alpha v_i}{\sqrt{G_i + \epsilon}}$$

But unstable in the beginning (one or both of moments will be tiny values)

Kingma and Ba, "Adam: A method for stochastic optimization", ICLR 2015

Solution: Time-varying bias correction

Typically $\boldsymbol{\beta_1 = 0.9,\ \ \beta_2 = 0.999}$

So $\hat{v}_i$ will be small number divided by (1-0.9=0.1) resulting in more reasonable values (and $\hat{G}_i$ larger)

$$v_i = \beta_1 v_{i-1} + (1-\beta_1)\left(\frac{\partial L}{\partial w_{i-1}}\right)$$

$$G_i = \beta_2 G_{i-1} + (1-\beta_2)\left(\frac{\partial L}{\partial w_{i-1}}\right)^2$$

$$\hat{v}_i = \frac{v_i}{1-\beta_1^t} \qquad \hat{G}_i = \frac{G_i}{1-\beta_2^t}$$

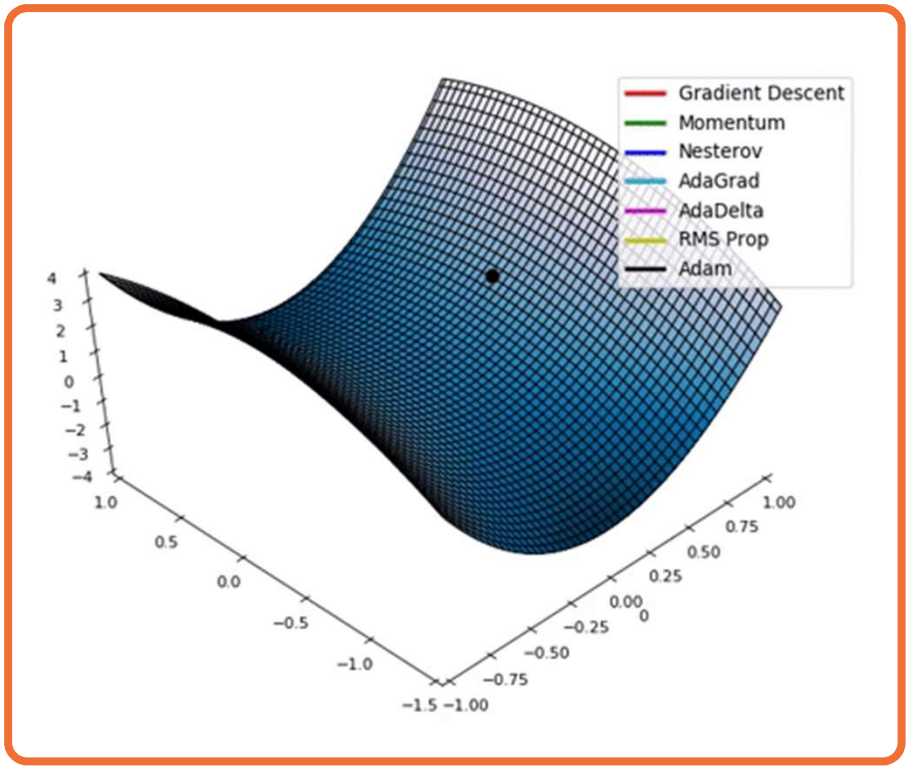
$$w_i = w_{i-1} - \frac{\alpha\, \hat{v}_i}{\sqrt{\hat{G}_i + \epsilon}}$$

Optimizers behave differently **depending on landscape**

Different behaviors such as **overshooting, stagnating, etc.**

Plain SGD+Momentum can generalize better than adaptive methods, but requires more tuning

- **See:** *Luo et al., Adaptive Gradient Methods with Dynamic Bound of Learning Rate, ICLR 2019*



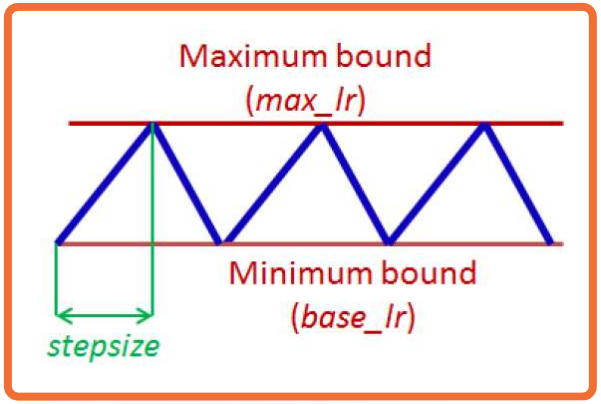
From: https://mlfromscratch.com/optimizers-explained/#/

First order optimization methods have **learning rates**

Theoretical results rely on **annealed learning rate**

Several schedules that are typical:

- Graduate student!
- Step scheduler
- Exponential scheduler
- Cosine scheduler



From: Leslie Smith, "Cyclical Learning Rates for Training Neural Networks"

Regularization

Many **standard regularization methods** still apply!

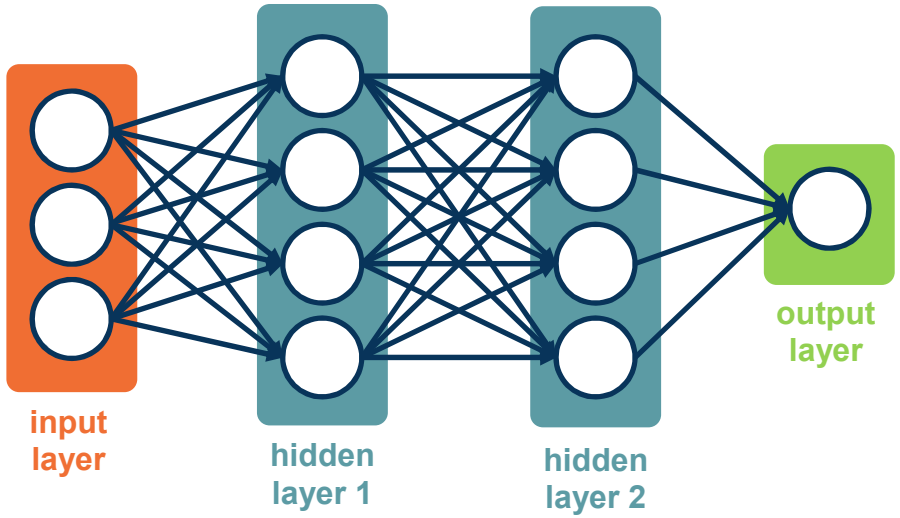
L1 Regularization

$$L = |y - Wx_i|^2 + \lambda|W|$$

where $|W|$ is element-wise

Example regularizations:

- L1/L2 on weights (encourage small values)
- L2: $L = |y - Wx_i|^2 + \lambda|W|^2$ (weight decay)
- Elastic L1/L2: $|y - Wx_i|^2 + \alpha|W|^2 + \beta|W|$

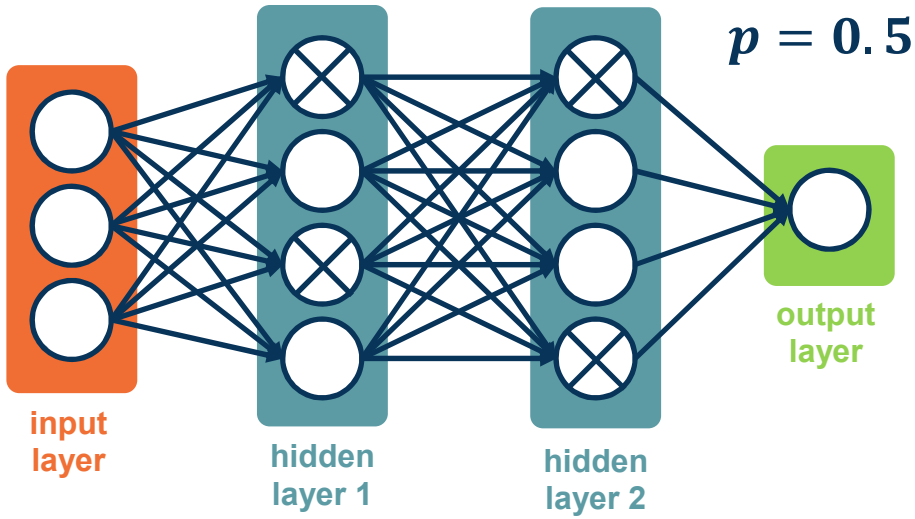


Problem: Network can learn to rely strong on a few features that work really well

- May cause **overfitting** if not representative of test data

From: Dropout: A Simple Way to Prevent Neural Networks from Overfitting, Srivastava et al.

Preventing Co-Adapted Features



An idea: For each node, keep its output with probability p

- Activations of deactivated nodes are essentially zero

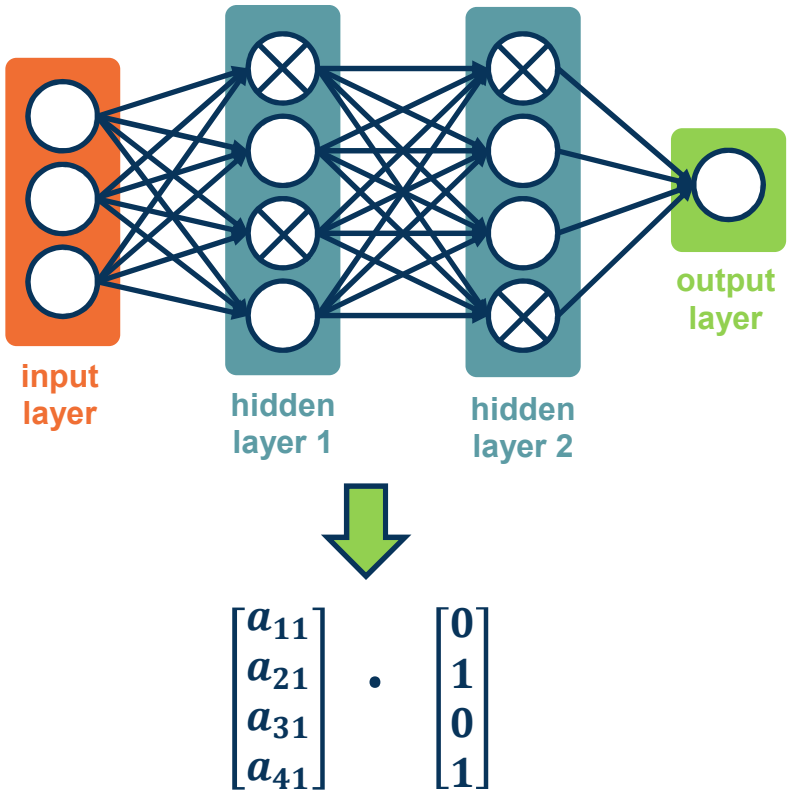
Choose whether to mask out a particular node **each iteration**

From: Dropout: A Simple Way to Prevent Neural Networks from Overfitting, Srivastava et al.

Dropout Regularization

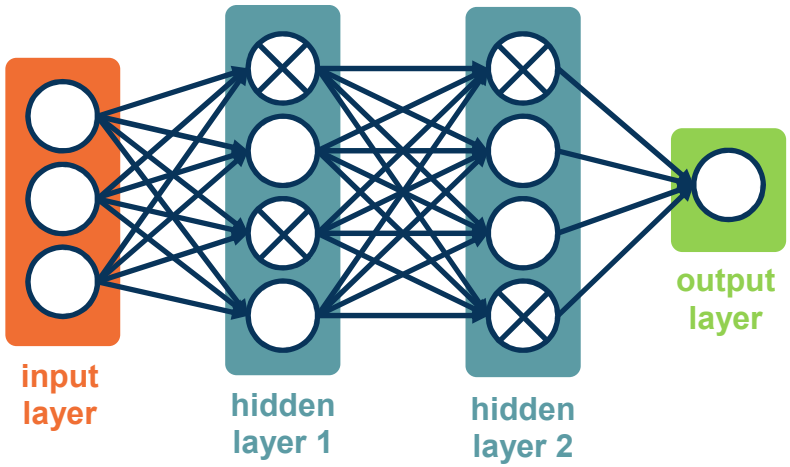
Dropout Implementation

- In practice, implement with a **mask** calculated each iteration
- During testing, no nodes are dropped



From: Dropout: A Simple Way to Prevent Neural Networks from Overfitting, Srivastava et al.

- During training, each node has an expected $p * fan\_in$ nodes
- During test all nodes are activated
- **Principle:** Always try to have similar train and test-time input/output distributions!



Solution: During test time, scale outputs (or equivalently weights) by p

- i.e. $W_{test} = pW$

$$\begin{bmatrix} a_{11} \\ a_{21} \\ a_{31} \\ a_{41} \end{bmatrix} \cdot \begin{bmatrix} 0 \\ 1 \\ 0 \\ 1 \end{bmatrix}$$

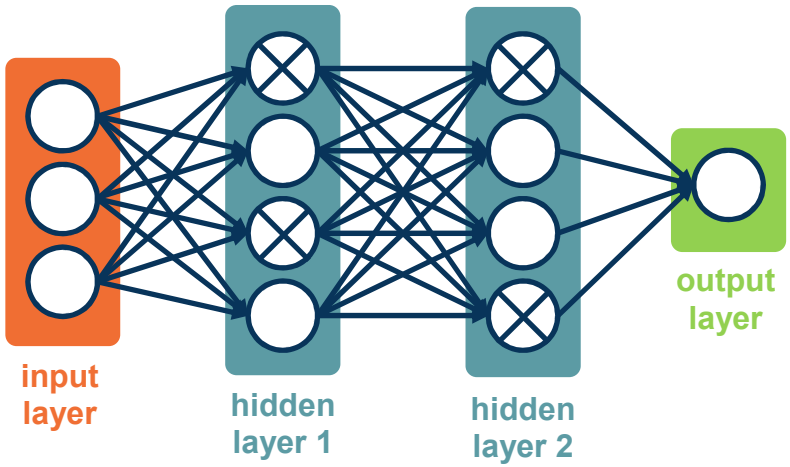
- Alternative: Scale by $\frac{1}{p}$ at train time

From: Dropout: A Simple Way to Prevent Neural Networks from Overfitting, Srivastava et al.

Inference with Dropout

Interpretation 1: The model should not rely too heavily on particular features

- If it does, it has probability $\mathbf{1} - \boldsymbol{p}$ of losing that feature in an iteration



From: Dropout: A Simple Way to Prevent Neural Networks from Overfitting, Srivastava et al.

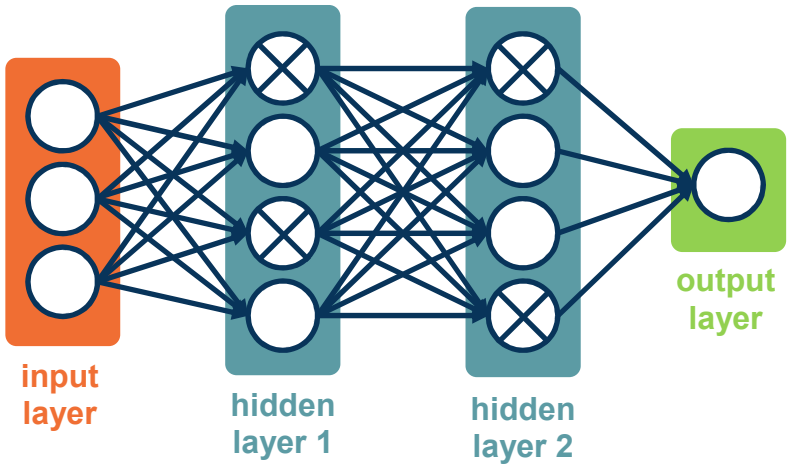
Why Dropout Works

Interpretation 1: The model should not rely too heavily on particular features

- If it does, it has probability $\mathbf{1} - \boldsymbol{p}$ of losing that feature in an iteration

Interpretation 2: Training $\mathbf{2}^{\boldsymbol{n}}$ networks:

- Each configuration is a network
- Most are trained with 1 or 2 mini-batches of data



From: Dropout: A Simple Way to Prevent Neural Networks from Overfitting, Srivastava et al.

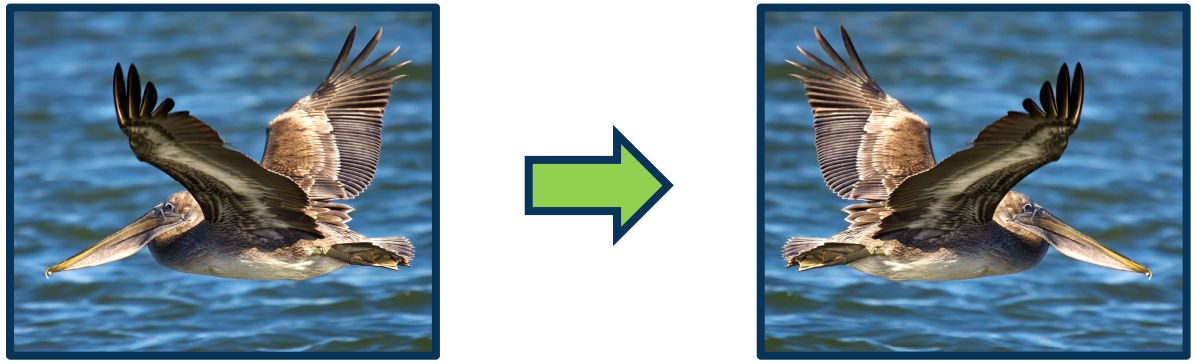
Why Dropout Works

Data Augmentation

Data augmentation – Performing a range of **transformations** to the data

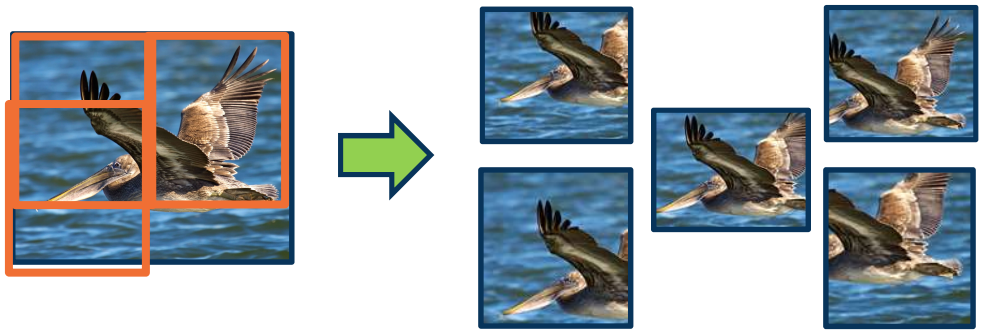
- This essentially **"increases"** your dataset
- Transformations should not change meaning of the data (or label has to be changed as well)

Simple example: Image Flipping



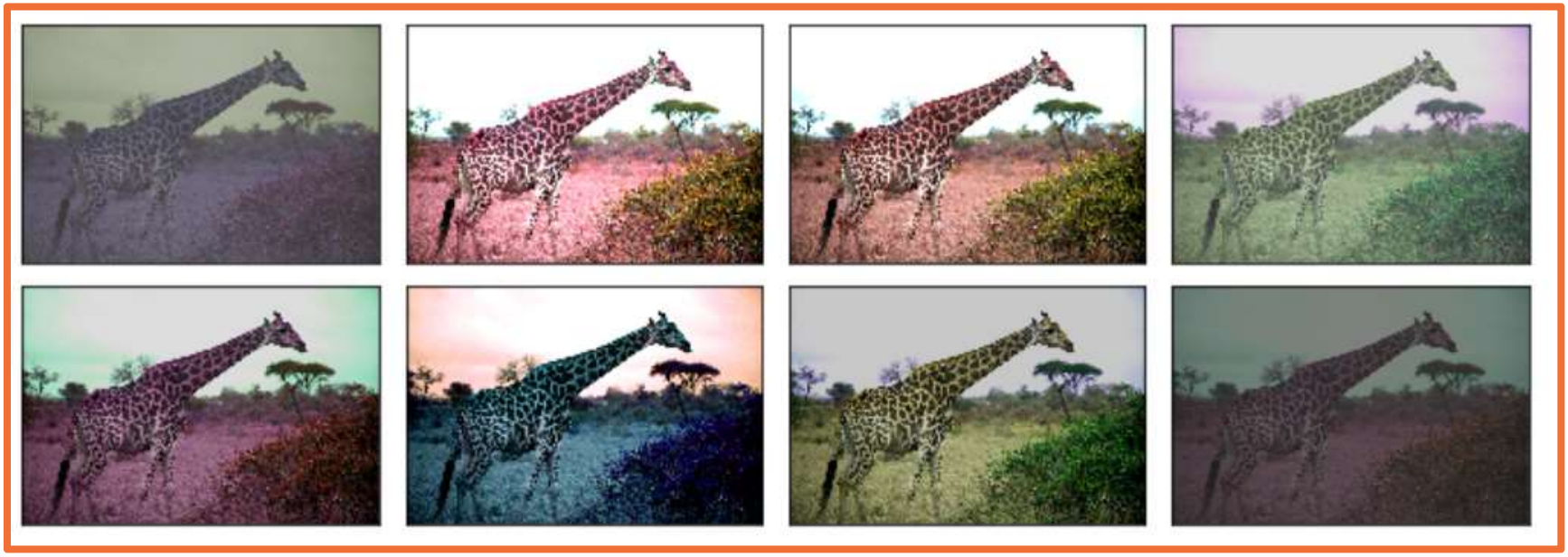
Random crop

- Take different crops during training
- Can be used during inference too!



CutMix

Color Jitter



From https://mxnet.apache.org/versions/1.5.0/tutorials/gluon/data_augmentation.html

Color Jitter

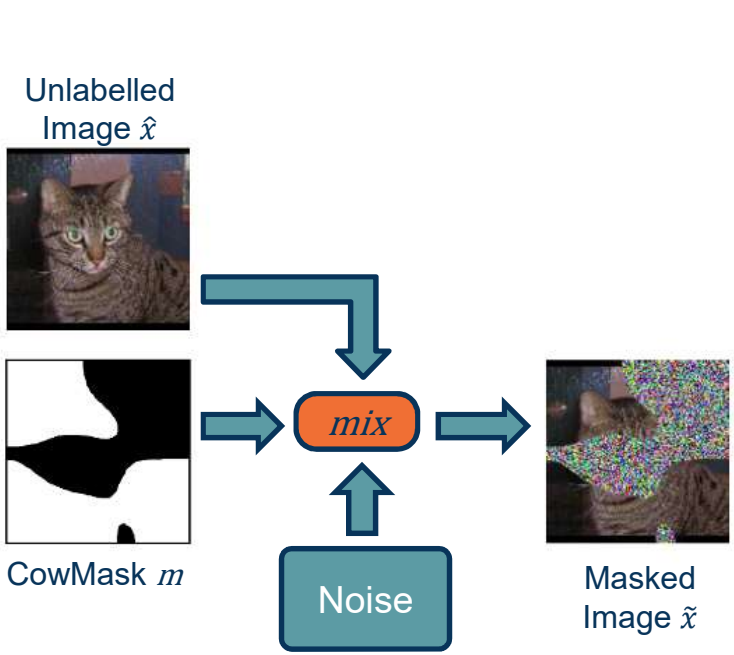
We can apply **generic affine transformations:**

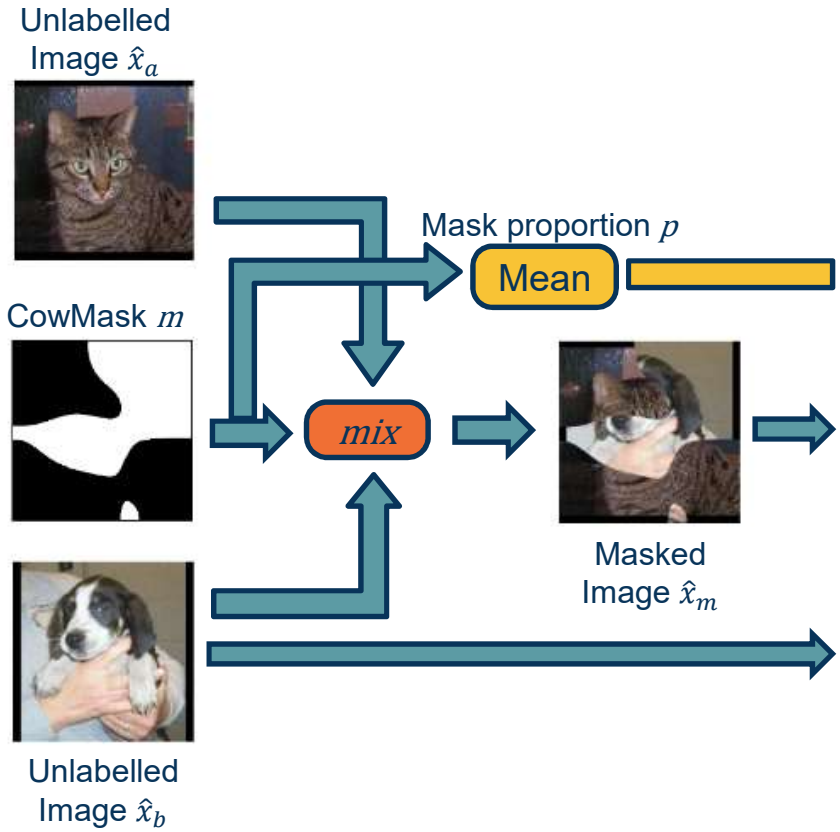
- **Translation**
- **Rotation**
- **Scale**
- **Shear**

We can **combine these transformations** to add even more variety!

From https://mxnet.apache.org/versions/1.5.0/tutorials/gluon/data_augmentation.html

Combining Transformations





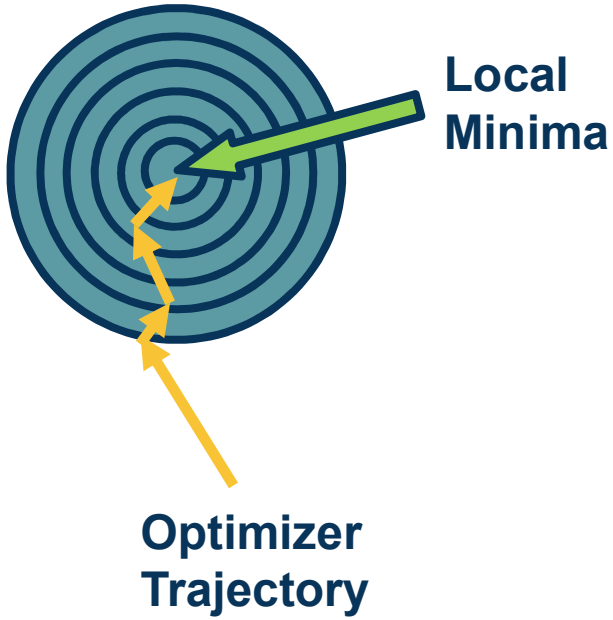
CowMix

From French et al., "Milking CowMask for Semi-Supervised Image Classification"

Other Variations

The Process of Training Neural Networks

- Training deep neural networks is an art form!
- Lots of things matter (together) – the key is to find a combination that works
- **Key principle**: Monitoring everything to understand what is going on!
  - Loss and accuracy curves
  - Gradient statistics/characteristics
  - Other aspects of computation graph



Proper Methodology

Always start with **proper methodology**!

- **Not uncommon** even in published papers to get this wrong

Separate data into: **Training, validation, test set**

- **Do not look** at test set performance until you have decided on everything (including hyper-parameters)

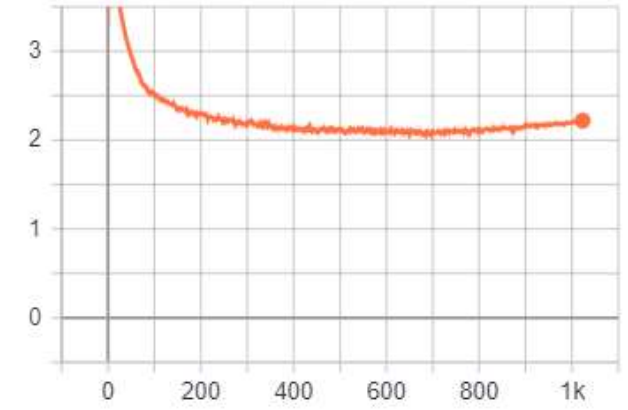
Use **cross-validation** to decide on hyper-parameters if amount of data is an issue

Check the bounds of your loss function

- E.g. cross-entropy ranges from $[\mathbf{0}, \infty]$
- Check initial loss at small random weight values
  - E.g. $-\mathbf{log}(\boldsymbol{p})$ for cross-entropy, where $\boldsymbol{p} = \mathbf{0.5}$

Another example: Start without regularization and make sure loss goes up when added

Key Principle: Simplify the dataset to make sure your model can properly (over)-fit before applying regularization



Validation Loss

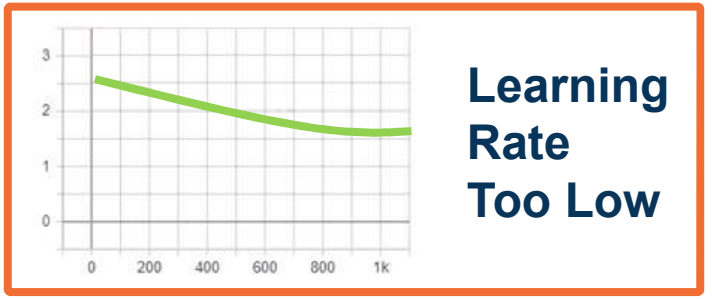
Change in loss indicates speed of learning:

- Tiny loss change -> too small of a learning rate
- Loss (and then weights) turn to NaNs -> too high of a learning rate

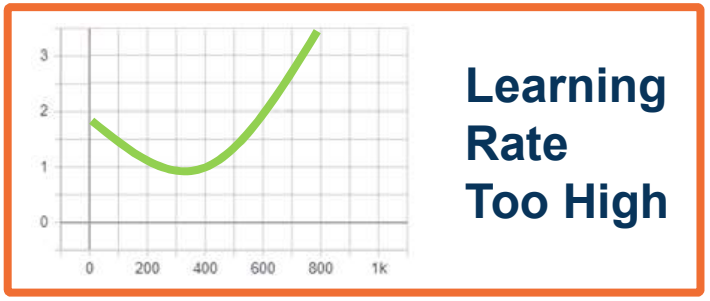
Other bugs can also cause this, e.g.:

- Divide by zero
- Forgetting the log!

In pytorch, use autograd's detect anomaly to debug

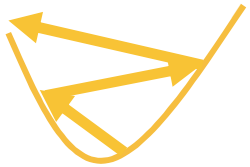


Learning Rate Too Low



Learning Rate Too High

```
with autograd.detect_anomaly():
  output = model(input)
  loss = criterion(output, labels
  loss.backward()
```

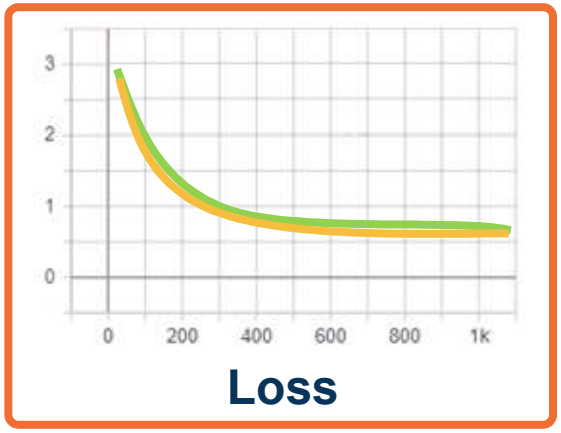


Loss and Not a Number (NaN)

Georgia Tech

Overfitting

- Classic machine learning signs of under/overfitting still apply!
- **Over-fitting**: Validation loss/accuracy starts to get worse after a while
- **Under-fitting:** Validation loss very close to training loss, or both are high
- **Note:** You can have higher training loss!
  - Validation loss has no regularization
  - Validation loss is typically measured at the end of an epoch

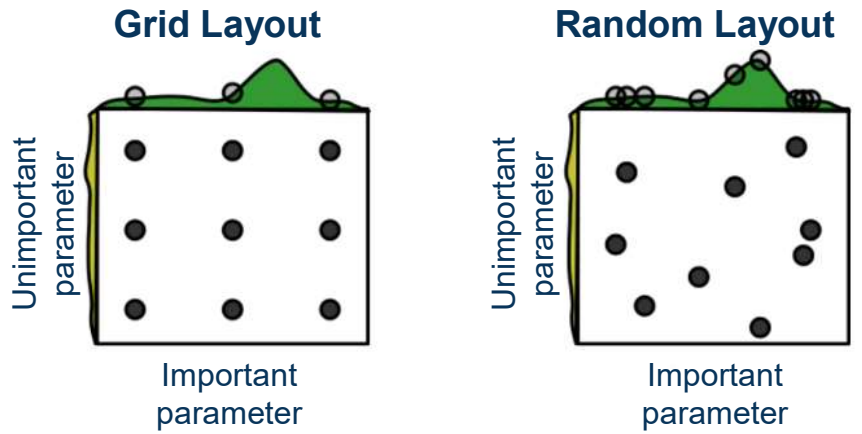


Many hyper-parameters to tune!

- Learning rate, weight decay crucial
- Momentum, others more stable
- **Always tune** hyper-parameters; even a good idea will fail un-tuned!

Start with coarser search:

- E.g. learning rate of {0.1, 0.05, 0.03, 0.01, 0.003, 0.001, 0.0005, 0.0001}
- Perform finer search around good values



From: Bergstra et al., "Random Search for Hyper-Parameter Optimization", JMLR, 2012

Automated methods are OK, but intuition (or random) can do well given enough of a tuning budget

Inter-dependence of Hyperparameters

Note that hyper-parameters and even module selection are **interdependent**!

Examples:

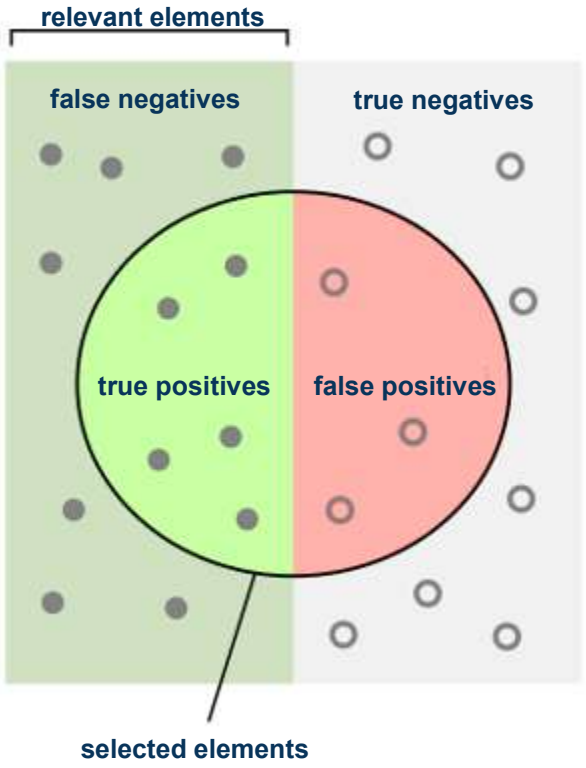
- Batch norm and dropout **maybe not be needed together** (and sometimes the combination is worse)
- The learning rate should be **changed proportionally to batch size** – increase the learning rate for larger batch sizes
  - **One interpretation:** Gradients are more reliable/smoother

Note that we are optimizing a **loss function**

What we actually care about is **typically different metrics that we can't differentiate**:

- Accuracy
- Precision/recall
- Other specialized metrics

The relationship between the two can be complex!



From https://en.wikipedia.org/wiki/Precision_and_recall

Relationship Between Loss and Other Metrics

Georgia Tech

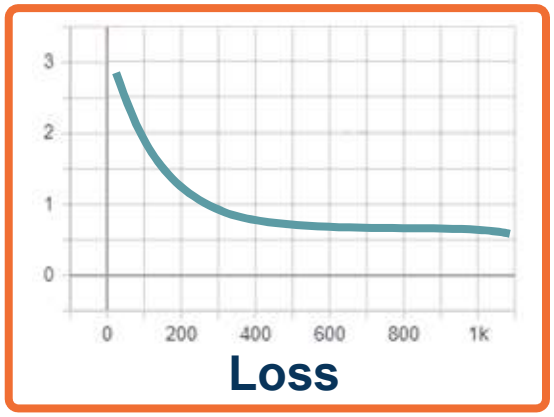
- **Example:** Cross entropy loss

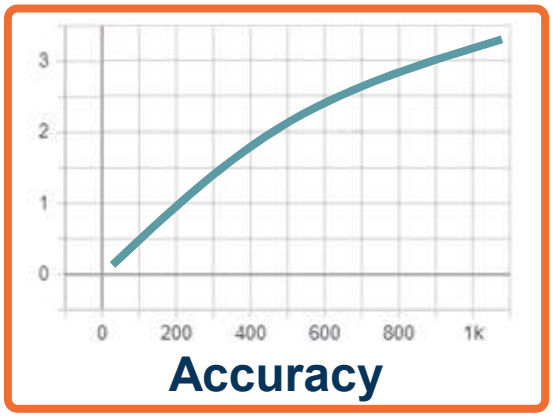
$$L = -log\ P(Y = y_i | X = x_i)$$

- **Accuracy** is measured based on:

$$argmax_i(P(Y = y_i\ | X = x_i))$$

- Since the correct class score only has to be slightly higher, we can have **flat loss curves but increasing accuracy**!

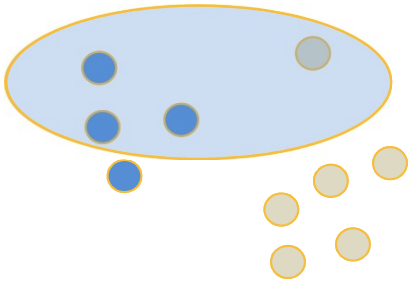


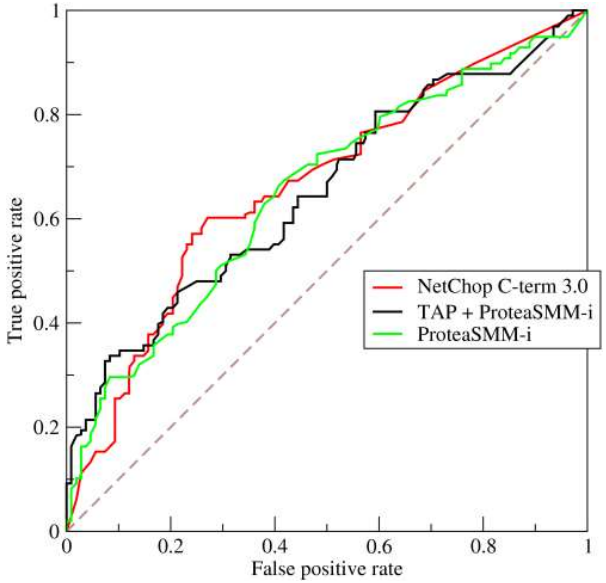


Simple Example: Cross-Entropy and Accuracy

Example: Precision/Recall or ROC Curves

- **Precision/Recall curves** represent the inherent tradeoff between number of positive predictions and correctness of predictions
- **Definitions**
  - True Positive Rate: $\boldsymbol{TPR} = \frac{\boldsymbol{tp}}{\boldsymbol{tp+fn}}$
  - False Positive Rate: $\boldsymbol{FPR} = \frac{\boldsymbol{fp}}{\boldsymbol{fp+tn}}$
  - $\boldsymbol{Accuracy} = \frac{\boldsymbol{tp+tn}}{\boldsymbol{tp+tn+fp+fn}}$





From https://en.wikipedia.org/wiki/Receiver_operating_characteristic

- **Precision/Recall curves** represent the inherent tradeoff between number of positive predictions and correctness of predictions
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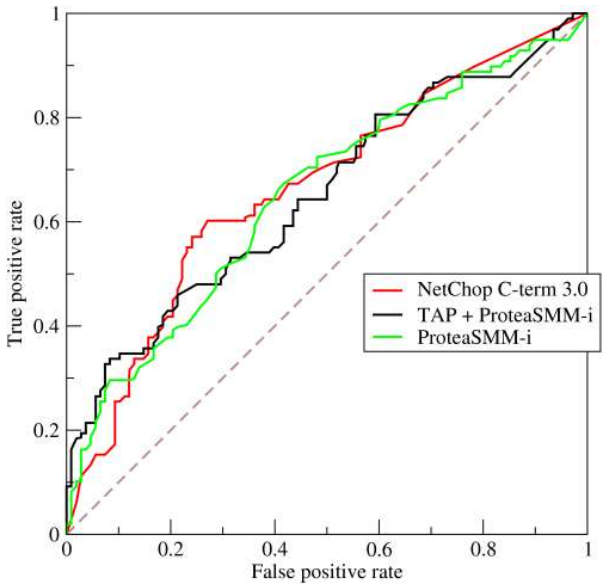
  - False Positive Rate: $\boldsymbol{FPR} = \frac{\boldsymbol{fp}}{\boldsymbol{fp+tn}}$
  - $\boldsymbol{Accuracy} = \frac{\boldsymbol{tp+tn}}{\boldsymbol{tp+tn+fp+fn}}$
- We can obtain a **curve** by varying the (probability) threshold**:**
  - **Area under the curve (AUC)** common single-number metric to summarize
- Mapping between this and loss is **not simple**!



From https://en.wikipedia.org/wiki/Receiver_operating_characteristic

Example: Precision/Recall or ROC Curves

Resource:

- A disciplined approach to neural network hyper-parameters: Part 1 -- learning rate, batch size, momentum, and weight decay, Leslie N. Smith