MLPs and Backprop

Applied Machine Learning
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Midterm

Nicely done!

Exam 1: Score statistics

<table>
<thead>
<tr>
<th>Score (%)</th>
<th>Number of students</th>
</tr>
</thead>
<tbody>
<tr>
<td>0-20</td>
<td>0</td>
</tr>
<tr>
<td>21-40</td>
<td>1</td>
</tr>
<tr>
<td>41-60</td>
<td>2</td>
</tr>
<tr>
<td>61-80</td>
<td>3</td>
</tr>
<tr>
<td>81-100</td>
<td>200</td>
</tr>
</tbody>
</table>

- Number of students: 378
- Mean score: 88%
- Standard deviation: 9%
- Median score: 90%
- Minimum score: 0%
- Maximum score: 100%
- Number of 0%: 1 (0% of class)
- Number of 100%: 10 (3% of class)
Most challenging questions

59% Correct

Training test split - True or False

While the training error might slightly under-estimate the expected error of a random sample from the same distribution, the training error is still a useful way to decide if one model is better than another.

- (a) False
- (b) True

Save & Grade  Save only  New variant
Most challenging questions

69% Correct

Training test split - Multiple Choice

Why is it important to evaluate with a test set of examples that are different from the examples used for training the model?

- (a) Expected errors of the train set and test set are both good indicators of expected performance for future examples, but the test set gives a more conservative estimate
- (b) The expected error of the training set is higher than the expected error of a random sample from the same distribution
- (c) The expected error of the training set is lower than the expected error of a random sample from the same distribution

[100%]
Most challenging questions

73% Correct

Argmax and Argmin - Multiple Choice

Which of these are equivalent to $\arg\min_{\theta}[-\log P(x; \theta)]$?

- (a) $\arg\max_{\theta}[P(x; \theta)]$
- (b) $\arg\max_{\theta}[\log P(x; \theta)]$
- (c) $\arg\max_{\theta}[\exp P(x; \theta)]$
- (d) All of the above

✓ 100%

Save & Grade  Save only  New variant
Most challenging questions

73% Correct

What do PCA and Kmeans have in common? Note that replacing a vector with the index of its nearest cluster center is a form of compression.

- (a) Both involve search, finding the item that is most similar to another item.
- (b) Neither takes into account the importance of individual features for discriminative objectives.
- (c) They each create a compressed representation that approximates the original data in a least squares sense.
- (d) They each require setting a level of compression, the number of clusters/ components.
- (e) Neither has a guarantee of reaching an optimal solution.

Select all possible options that apply.
Multi-layer Perceptrons (MLPs)

• Review of perceptrons

• What is an MLP
  – Layers
  – Activations
  – Losses

• How do we optimize with SGD and back-propagation
Perceptron

Perceptron = thresholded linear prediction model for classification

- Very similar to linear logistic regression, though perceptron does not imply a particular error or training objective.

\[ \text{sgn} \text{ returns } -1 \text{ for negative inputs and } +1 \text{ for positive inputs} \]
Perceptron Update Rule

Prediction: \( f(x) = w_0x_0 + w_1x_1 + \ldots w_mx_m + b \)

Error: \( E(x) = (f(x) - y)^2 \)

Update \( w_i \): take a step to decrease \( E(x) \)
\[
\frac{\partial E(x)}{\partial w_i} = 2(f(x) - y) \frac{\partial (f(x) - y)}{\partial w_i}
\]
\[
\frac{\partial E(x)}{\partial w_i} = 2(f(x) - y)x_i
\]

\[
w_i = w_i - \eta(f(x) - y)x_i
\]

Chain Rule:
\[
h(x) = f(g(x)), \text{ then } h'(x) = f'(g(x))g'(x)
\]

Make error lower Learning rate
Perceptron Optimization by SGD

Randomly initialize weights, e.g. $w \sim \text{Gaus}(\mu=0, \text{std}=0.05)$

For each iteration $t$:

- Split data into batches
  
  $\eta = 0.1/t$

- For each batch $X_b$:
  
  For each weight $w_i$:

  $$w_i = w_i - \eta \frac{1}{|X_b|} \sum_{x_n \in X_b} (f(x_n) - y_n)x_{ni}$$
Perceptron is often not enough

- Perceptron is linear, but we often need a non-linear prediction function

Which of these can a perceptron solve (fit with zero training error)?

- Yes
- No
- Not even close
Multi-Layer Perceptron (MLP)

Nodes in hidden layer(s) encode latent relationships

Latent = hidden, not explicitly identified

- **Inputs**
  - Age: 34
  - Gender: 2
  - Stage: 4

- **Independent variables**
  - Age
  - Gender
  - Stage

- **Weights**
  - Age to hidden layer: .6
  - Gender to hidden layer: .1
  - Stage to hidden layer: .3

- **Hidden layer(s)**
  - Node 1: Σ
  - Node 2: Σ

- **Output layer**
  - Output: 0.6
  - “Probability of beingAlive”

- **Dependent variable**
  - Prediction

Fig source: CS 440
Example MLP for MNIST Digits

- **Input**: # of features (one per pixel)

- **Fully connected (FC) layer(s)**: linear feature transformations

- **Non-linear activation**: enables complex functions to be modeled by multiple FC layers

- **Output**: score per class

\[
x_0 \quad |x_0| = 784
\]
\[
x_1 = W_{10}x_0
\quad W_{10}.shape = (256, 784)
\quad |x_1| = 256
\]
\[
x_2 = \max(x_1, 0)
\quad |x_2| = 256
\]
\[
x_3 = W_{32}x_2
\quad W_{32}.shape = (10,256)
\quad |x_3| = 10
\]
\[
x_{out} = 1/(1 + \exp(-x_3)
\quad |x_{out}| = 10
\]

Total parameters: \((256 \times (784+1)) + (10 \times (256+1))\), +1 is for bias terms
Linear activation

- A no-op activation (i.e. nothing happens)
- Could be used for information compression or data alignment
- Multiple stacked linear layers are equivalent to a single linear layer

\[ f(x) = x \]
\[ f'(x) = 1 \]
Sigmoid activation

- Maps any value to 0 to 1 range
- Traditionally, a common choice for internal layers
- Common choice for output layer to map to a probability

If \( f(x) = \log \frac{P(y = 1|x)}{P(y = -1|x)} \), then \( P(y = 1|x) = \text{sigmoid}(f(x)) \)

- But weak gradients at extremum make it difficult to optimize if there are many layers (“vanishing gradient problem”)

\[
f(x) = \frac{1}{1 + \exp(-x)}
\]

\[
f'(x) = f(x)(1 - f(x))
\]
ReLU (Rectified Linear Unit) activation

- Maps negative values to zero; others pass through
- Typical choice for internal layers in current deep networks
- Results in sparse network activations, and all positive values have gradient of 1

\[ f(x) = \max(0, x) \]

\[ f'(x) = \delta(x > 0) \]
MLP Architectures: Hidden Layers and Nodes

• Number of internal ("hidden") layers
  – Without hidden layers, neural networks (a.k.a. perceptron or linear logistic regressor) can fit linear decision boundaries
  – With enough nodes in one hidden layer, any Boolean function can be fit but the number of nodes required grows exponentially in the worst case (because the nodes can enumerate all joint combinations)
  – Every bounded continuous function can be approximated with one hidden sigmoid layer and one linear output layer
  – Any function can be approximated to arbitrary accuracy by a network with two hidden layers with sigmoid activation (Cybenko 1988)
  – Does it ever make sense to have more than two internal layers?

• Number of nodes per hidden layer (often called the “width”)
  – More nodes means more representational power and more parameters

• Each layer has an activation function
Application Example: Backgammon (1992)

- 198 inputs: how many pieces on each space
  - Later versions had expert-defined features
- 1 internal FC layer with sigmoid activation
- Reinforcement learning: reward is evaluation of game position or result
- Network competed well with world experts, demonstrating power of ML

![Diagram of Backgammon game board](https://en.wikipedia.org/wiki/TD-Gammon)

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After each turn, the learning algorithm updates each weight in the neural net according to the following rule:

$$ w_{k+1} - w_k = \alpha (Y_{t+1} - Y_t) \sum_{k=1}^{t} \lambda^{t-k} \nabla_w Y_k $$

where:

- $w_{k+1} - w_k$ is the amount to change the weight from its value on the previous turn.
- $Y_{t+1} - Y_t$ is the difference between the current and previous turn's board evaluations.
- $\alpha$ is a "learning rate" parameter.
- $\lambda$ is a parameter that affects how much the present difference in board evaluations should feed back to previous estimates. $\lambda = 0$ makes the program correct only the previous turn's estimate; $\lambda = 1$ makes the program attempt to correct the estimates on all previous turns; and values of $\lambda$ between 0 and 1 specify different rates at which the importance of older estimates should "decay" with time.
- $\nabla_w Y_k$ is the gradient of neural-network output with respect to weights: that is, how much changing the weight affects the output.[9]
Training of multi-layer networks

• Find network weights to minimize the *training error* between true and estimated labels of training examples, e.g.:

\[
E(w) = \sum_{i=1}^{N} (y_i - f_w(x_i))^2
\]

• Update weights by **gradient descent**: \( w \leftarrow w - \alpha \frac{\partial E}{\partial w} \)

• **Back-propagation**: gradients are computed in the direction from output to input layers and combined using chain rule

• **Stochastic gradient descent**: compute the weight update w.r.t. a small batch of examples at a time, cycle through training examples in random order in multiple epochs
Back-propagation: network example

Consider this simple network
- Two inputs
- Two nodes in hidden layer
- One output
- For now, linear activation

Output is a weighted sum of middle nodes

\[ g_5(x) = g_5(f_3(x), f_2(x)) = w_{35} f_3(x) + w_{45} f_4(x) \]

Each middle node is a weighted sum of inputs

\[ f_3(x) = w_{13} x_1 + w_{23} x_2 \]

Error function is squared error

\[ E(g_5(x), y) = (g_5(x) - y)^2 \]
Back-propagation: output weights

\[ g_5(x) = g_5(f_3(x), f_4(x)) = w_{35} \cdot f_3(x) + w_{43} \cdot f_4(x) \]

\[ f_3(x) = w_{13} \cdot x_1 + w_{23} \cdot x_2 \]

\[ E(g_5(x), y) = (g_5(x) - y)^2 \]

Chain rule:

\[ h(x) = f(g(x)) \]

\[ h'(x) = f'(g(x)) g'(x) \]

Apply chain rule to solve for error gradient wrt \( w_{35} \)

\[ \frac{dE}{dw_{35}} = 2 \cdot (g_5(x) - y) \frac{dg_5(x)}{dw_{35}} \]

\[ = 2 \cdot (g_5(x) - y) f_3(x) \]

\[ w_{35} = w_{35} - \eta \left[ 2 \cdot (g_5(x) - y) f_3(x) \right] \]

Take step in negative gradient direction

Error gradient  Input to weight
Back-propagation: internal weights

\[ g_5(x) = g_5(f_3(x), f_4(x)) = w_{35} \cdot f_3(x) + w_{45} \cdot f_4(x) \]
\[ f_3(x) = w_{13} \cdot x_1 + w_{23} \cdot x_2 \]
\[ E(g_5(x), y) = (g_5(x) - y)^2 \]

Chain rule:
\[ h(x) = f(g(x)) \]
\[ h'(x) = f'(g(x))g'(x) \]

\[ \frac{\delta E}{\delta w_{13}} = 2 \cdot (g_5(x) - y) \left( \frac{\partial g_5(x)}{\partial w_{13}} \right) \]
\[ = 2 \cdot (g_5(x) - y) \left( \frac{\partial (w_{35} f_3(x) + w_{45} f_4(x))}{\partial w_{13}} \right) \]
\[ = 2 \cdot (g_5(x) - y) \left( \frac{\partial (w_{35} (w_{13} x_1 + w_{23} x_2))}{\partial w_{13}} \right) \]
\[ = 2 \cdot (g_5(x) - y) (w_{35} x_1) \]

Chain rule is applied recursively, since \( w_{13} \) affects \( f_3(x) \)

Error gradient  Gradient of this output
What if f3 had ReLU activation?

\[ f_3(x) = \max(w_{13}x_1 + w_{23}x_2, 0) \]

\[
\frac{\partial E}{\partial w_{13}} = 2(g_5(x) - y)w_{35}\delta(f_3(x) > 0)x_1
\]

Gradient is zero if \( f_3(x) \leq 0 \); otherwise, same as for linear activation.

Chain rule:

\[
h(x) = f(g(x)) \]

\[
h'(x) = f'(g(x))g'(x)
\]
Backpropagation: General Concept

Each weight’s gradient is a product of the gradients on the path from the weight’s input to the prediction.

The gradients can be computed using a kind of dynamic program, i.e., recursively propagating the gradient from the prediction to the input.
Another backpropagation example

Assume all linear layers (and linear activation, for simplicity), fill in the terms for the squared error gradients

\[ h1 = w1 \ast x1 + w5 \ast x2 \]
\[ h2 = w4 \ast x1 + w8 \ast x2 \]
\[ g1 = w2 \ast h1 + w7 \ast h2 \]
\[ g2 = w6 \ast h1 + w9 \ast h2 \]
\[ out = w3 \ast g1 + w0 \ast g2 \]

Error gradient wrt \( w2 \) = \( 2 \ast (\text{out-y}) \ast (\_\_\_\_ \ast \_\_\_\_ + \_\_\_\_ \ast \_\_\_\_) \ast h1 \)

Grad loss wrt out \rightarrow Grad g1 wrt w2
Grad out wrt g1

Error gradient wrt \( w8 \) = \( 2 \ast (\text{out-y}) \ast (\_\_\_\_ \ast \_\_\_\_ + \_\_\_\_ \ast \_\_\_\_ \) \ast x2 \)
Questions

t.ly/JTG7v
MLP Optimization by SGD

For each epoch $t$:

Split data into batches

$\eta = 0.001$ (or some schedule)

For each batch $X_b$:

1. Compute output
2. Evaluate loss
3. Compute gradients with backpropagation
4. Update the weights
What is the benefit and cost of going from a perceptron to MLP?

**Benefit**
1. Much greater expressivity, can model non-linear functions

**Cost**
1. Optimization is no longer convex, globally optimum solution no longer guaranteed (or even likely)
2. Larger model = more training and inference time
3. Larger model = more data required to obtain a good fit

In summary: MLP has lower bias and higher variance, and additional error due to optimization challenges
Demo: Part 2

https://colab.research.google.com/drive/1nKNJyolqgzW53Rz59M2BZtyQM8bbrExb?usp=sharing
Another application example: mapping position/rays to color

- L2 loss
- ReLU MLP with 4 layers and 256 channels (nodes per layer)
- Sigmoid activation on output
- 256 frequency positional encoding

Fourier Features (Tancik et al. 2020)  NeRF (Mildenhall et al. 2020)
Generalized insight from “Fourier Features”

- Input matters – it’s best to represent data in a way that makes it linearly predictive, even if you have a non-linear model

  \[ f(x, y) \rightarrow R, G, B \] requires a complex network to model because \( x_i^T x_j \) is a bad similarity function (maximized when \( x_j \) is large, instead of similar to \( x_i \))

- Representing \( x \) with a Fourier encoding, e.g. \( \gamma(x) = [\sin(x), \cos(x), \sin(2x), \cos(2x), ...] \) enables a simpler network because \( \gamma(x_i)^T \gamma(x_j) \) falls off smoothly as \( x_j \) moves away from \( x_i \)
  - This means the initial network layer can model similarity to different positions with each hidden unit
HW 4

2. MLPs with MNIST [40 pts]

For this part, you will want to use a GPU to improve runtime. Google Colab provides limited free GPU acceleration to all users. It can be run with CPU, but will be a few times slower. See Tips for detailed guidance on this problem. Note that this problem may require tens of minutes of computation.

First, use PyTorch to implement a Multilayer Perceptron network with one hidden layer (size 64) with ReLU activation. Set the network to minimize cross-entropy loss, which is the negative log probability of the training labels given the training features. This objective function takes unnormalized logits as inputs. Do not use MLP in sklearn for this HW - use Torch.

a. Using the train/val split provided in the starter code, train your network for 100 epochs with learning rates of 0.01, 0.1, and 1. Use a batch size of 256 and the SGD optimizer. After each epoch, record the mean training and validation loss and compute the validation error of the final model. The mean validation loss should be computed after the epoch is complete. The mean training loss can either be computed after the epoch is complete, or, for efficiency, computed using the losses accumulated during the training of the epoch. Plot the training and validation losses using the `display_error_curves` function.

b. Based on the loss curves, select the learning rate and number of epochs that minimizes the validation loss. Retrain that model (if it’s not stored), and report training loss, validation loss, training error, validation error, and test error. You should be able to get test error lower than 2.5%.

c. Positional encoding [30 pts]

*Advanced*

Because linear functions are easier to represent in MLPs, it can help to represent features in a way that makes them more useful linearly. An example is the use of positional encoding to represent a pixel position, as described in [this paper](https://arxiv.org/pdf/2006.10739.pdf).

For this problem, use positional encoding to predict RGB values given pixel coordinate of this image. You can resize the image to a smaller size for speed (e.g. 64 pixels on a side). In this problem, the network is acting as a kind of encoder — you train it on the same pixels that you will use for prediction.

1. Create an MLP that predicts the RGB values of a pixel from its position (x, y). Display the RGB image generated by the network when it receives each pixel position as an input.
2. Write code to extract a sinusoidal positional encoding of (x, y). See this page for details.
3. Create an MLP that predicts a pixel’s RGB values from its positional encoding of (x, y). Display the RGB image generated by the network when it receives each pixel position as an input.

The paper uses these MLP design parameters: L2 loss, ReLU MLP with 4 layers and 256 channels (nodes per layer), sigmoid activation on output, and 256 frequencies.

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a. Improve MNIST Classification Performance using MLPs [up to 30 pts]

Finally, see if you can improve the model by adjusting the learning rate, the hidden layer size, adding a hidden layer, or trying a different optimizer such as Adam (recommended). Report the train/val/test loss and the train/val/test classification error for the best model. Report your hyperparameters (network layers/size, optimizer type, learning rate, data augmentation, etc.). You can also use an ensemble of networks to achieve lower error for this part. Describe your method and report your val/test error. You must select a model using the validation set and then test your selected model with the test set. Points are awarded as follows: +10 for test error < 2.2%, +10 for test error < 2.0%, +10 for test error < 1.8%. 

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What to remember

• Perceptrons are linear prediction models

• MLPs are non-linear prediction models, composed of multiple linear layers with non-linear activations

• MLPs can model more complex functions, but are harder to optimize

• Optimization is by a form of stochastic gradient descent
Next lectures

• Convolutional networks (CNNs)
• Deep networks
  – (Brief) history of deep networks
  – What made deep networks work?
  – Residual networks
• More about deep network optimization
  – Improvements on SGD
  – Normalization and data augmentation
  – Linear probe and fine-tuning
• Mask-RCNN line of work