Pondération dynamique dans un cadre multi-tâche pour réseaux de neurones profonds RFIA 2016









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Deep learning Today Deep learning state of the art





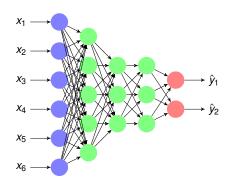




What is new today?

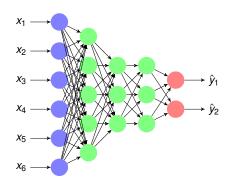
- Large data
- Calculation power (GPUS, clouds)
- \Rightarrow optimization
 - Dropout
 - Momentum, AdaDelta, AdaGrad, RMSProp, Adam, Adamax
 - Maxout, Local response normalization, local contrast normalization, batch normalization
 - RELU
 - Torch, Caffe, Pylearn2, Theano, TensorFlow
 - CNN, RBM, RNN

Deep neural networks (DNN)



- Feed-forward neural network
- Back-propagation error
- Training deep neural networks is difficult
 - ⇒ Vanishing gradient
 - ⇒ Pre-training technique [Y.Bengio et al. 06, G.E.Hinton et al. 06]
 - ⇒ More parameters ⇒ Need more data
 - ⇒ Use unlabeled data

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Semi-supervised learning

General case:

$$\textit{Data} = \{ \underbrace{\textit{labeled data}\left(\mathbf{x}, \mathbf{y}\right)}_{\text{expensive (money, time), few}}, \underbrace{\textit{unlabeled data}\left(\mathbf{x}, --\right)}_{\text{cheap, abundant}} \}$$

E.g:

- Collect images from the internet
- Medical images
- ⇒ semi-supervised learning

Exploit unlabeled data to improve the generalization

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- Collect images from the internet
- Medical images
- ⇒ semi-supervised learning:

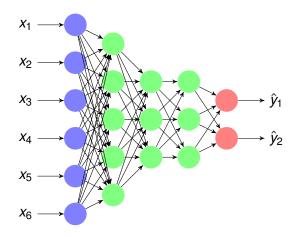
Exploit unlabeled data to improve the generalization

Pre-training and semi-supervised learning

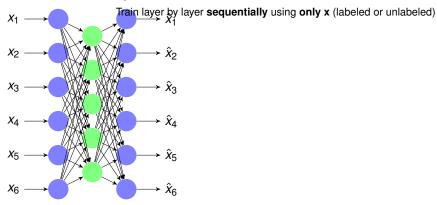
The pre-training technique can exploit the unlabeled data

A **sequential** transfer learning performed in 2 steps:

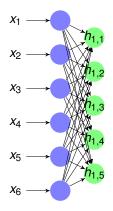
- Unsupervised task (x labeled and unlabeled data)
- Supervised task ((x, y) labeled data)



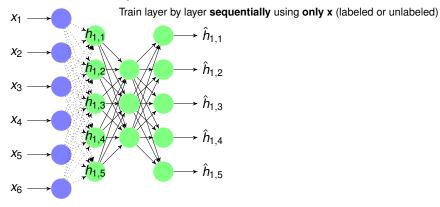
A DNN to train

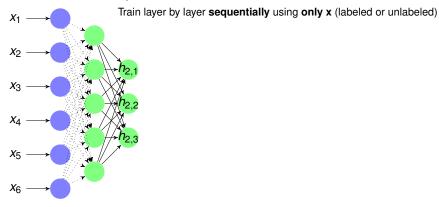


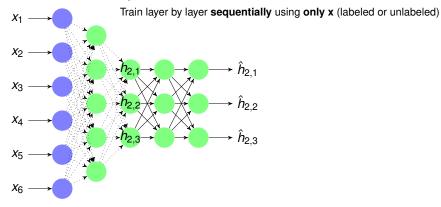
1) Step 1: Unsupervised layer-wise pre-training

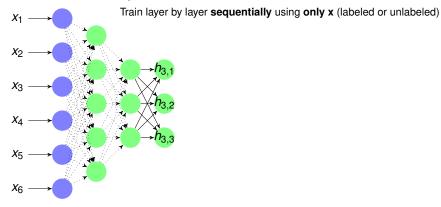


Train layer by layer $\mathbf{sequentially}$ using $\mathbf{only}\ \mathbf{x}$ (labeled or unlabeled)

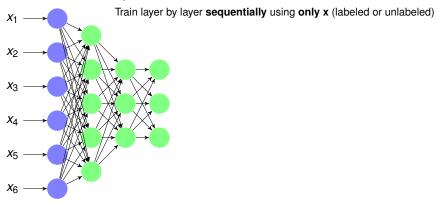








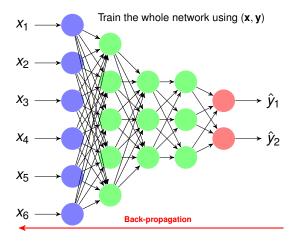
1) Step 1: Unsupervised layer-wise pre-training



At each layer:

- ⇒ What hyper-parameters to use? When to stop training?
- ⇒ How to make sure that the pre-training improves the supervised task?

2) Step 2: Supervised training



Pre-training technique: Pros and cons

Pros

- Improve generalization
- Can exploit unlabeled data
- Provide better initialization than random
- Train deep networks
 - ⇒ Circumvent the vanishing gradient problem

Cons

- Add more hyper-parameters
- No good stopping criterion during pre-training phase

Good criterion for the unsupervised task

May not be good for the supervised task

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Good criterion for the unsupervised task
But

May not be good for the supervised task

Proposed solution

Why is it difficult in practice?

⇒ Sequential transfer learning

Possible solution:

⇒ Parallel transfer learning

Why in parallel?

- Interaction between tasks
- Reduce the number of hyper-parameters to tune
- Provide one stopping criterion

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Train cost = supervised task + unsupervised task

reconstruction

I labeled samples, u unlabeled samples, \mathbf{w}_{sh} : snared parameters.

Reconstruction (auto-encoder) task:

$$\mathcal{J}_r(\mathcal{D}; \mathbf{w}' = \{\mathbf{w}_{sh}, \mathbf{w}_r\}) = \sum_{i=1}^{l+u} \mathcal{C}_r(\mathcal{R}(\mathbf{x}_i; \mathbf{w}'), \mathbf{x}_i) .$$

Supervised task:

$$\mathcal{J}_s(\mathcal{D}; \mathbf{w} = \{\mathbf{w}_{sh}, \mathbf{w}_s\}) = \sum_{i=1}^{l} \mathcal{C}_s(\mathcal{M}(\mathbf{x}_i; \mathbf{w}), \mathbf{y}_i)$$

Weighted tasks combination

$$\mathcal{J}(\mathcal{D}; \{\mathbf{w}_{sh}, \mathbf{w}_{s}, \mathbf{w}_{r}\}) = \lambda_{s} \cdot \mathcal{J}_{s}(\mathcal{D}; \{\mathbf{w}_{sh}, \mathbf{w}_{s}\}) + \lambda_{r} \cdot \mathcal{J}_{r}(\mathcal{D}; \{\mathbf{w}_{sh}, \mathbf{w}_{r}\})$$

\ \ \ C [0, 1]: importance weight \ \ \ \ \ - 1

$$\label{eq:train_cost} \textit{Train} \;\; \textit{cost} = \textbf{supervised} \;\; \textbf{task} + \underbrace{\textbf{unsupervised} \;\; \textbf{task}}_{} + \underbrace{\textbf{unsupervi$$

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Problem

How to fix λ_s, λ_r ?

Intuition

At the end of the training, only \mathcal{J}_s should matters

Tasks combination with evolving weights (our contribution)

$$\mathcal{J}(\mathcal{D}; \{\mathbf{w}_{sh}, \mathbf{w}_{s}, \mathbf{w}_{r}\}) = \lambda_{s}(t) \cdot \mathcal{J}_{s}(\mathcal{D}; \{\mathbf{w}_{sh}, \mathbf{w}_{s}\}) + \lambda_{r}(t) \cdot \mathcal{J}_{r}(\mathcal{D}; \{\mathbf{w}_{sh}, \mathbf{w}_{r}\})$$

t: learning analysis $\lambda_{i}(t) = \lambda_{i}(t) = 0$ (1): importance weight $\lambda_{i}(t) = \lambda_{i}(t) = 1$

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 λ_s , $\lambda_r \in [0, 1]$; importance weight, $\lambda_s + \lambda_r = 1$.

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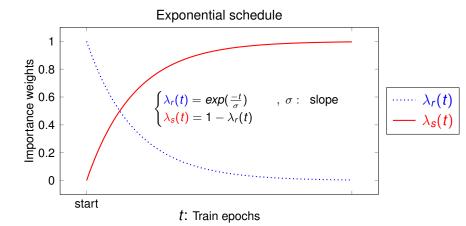
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Tasks combination with evolving weights: Optimization

Tasks combination with evolving weights (our contribution)

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Algorithm 1 Training our model for one epoch

- 1: \mathcal{D} is the *shuffled* training set. B a mini-batch.
- 2: for B in \mathcal{D} do
- 3: Make a gradient step toward \mathcal{J}_r using B (update \mathbf{w}')
- 4: $B_s \leftarrow \text{labeled examples of } B$,
- 5: Make a gradient step toward \mathcal{J}_s using B_s (update **w**)
- 6: end for

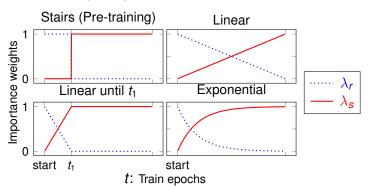
R.Caruana 97, J.Weston 08, R.Collobert 08, Z.Zhang 15

Experimental protocol

Objective: Compare Training DNN using different approaches:

- No pre-training (base-line)
- With pre-training (Stairs schedule)
- Parallel transfer learning (proposed approach)

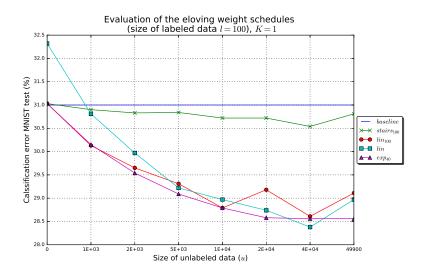
Studied evolving weights schedules:



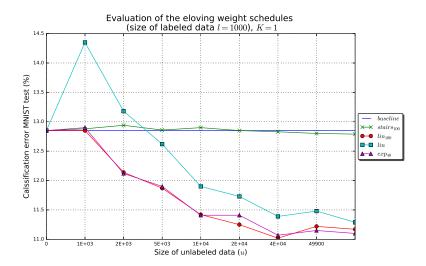
Experimental protocol

- Task: Classification (MNIST)
- Number of hidden layers K: 1, 2, 3, 4.
- Optimization:
 - Epochs: 5000
 - Batch size: 600
 - Options: No regularization, No adaptive learning rate
- Hyper-parameters of the evolving schedules:
 - t_1 : 100 σ : 40

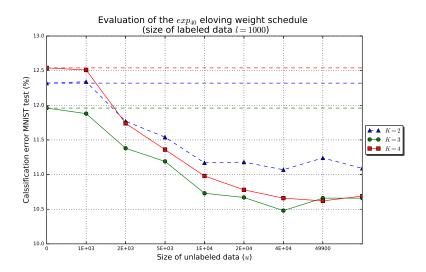
Shallow networks: (K = 1, I = 1E2)



Shallow networks: (K = 1, I = 1E3)



Deep networks: exponential schedule (I = 1E3)



Conclusion

- An alternative method to the pre-training.
 Parallel transfer learning with evolving weights
- Improve generalization easily.
- Reduce the number of hyper-parameters (t_1, σ)

Perspectives

- Evolve the importance weight according to the train/validation error.
- Explore other evolving schedules (toward automatic schedule)
- Optimization
- Extension to structured output problems

Train cost = supervised task

+ Input unsupervised task

+ Output unsupervised task









Questions

Thank you for your attention,

Questions?