Regularization

+ 

Neural Networks
Reminders

• Practice Problems: Exam 1
• Exam 1
  – Tue, Oct 4, 6:30pm – 8:30pm
  – see Piazza for exam location
• Homework 4: Logistic Regression
  – Out: Tue, Oct 4
  – Due: Thu, Oct 13 at 11:59pm
• Be careful to submit to the correct submission slot on Gradescope!
Q: Is this correct?

A: Oops! No.
Algorithm 2: k=2 Nearest Neighbors Distance Weighted Regression

- **Train**: store all \((x, y)\) pairs
- **Predict**: pick the nearest two instances \(x^{(n1)}\) and \(x^{(n2)}\) in training data and return the weighted average of their \(y\) values

Example: Dataset with only one feature \(x\) and one scalar output \(y\)

Q: What are the k=2 nearest neighbors of the test point \(x'\)?

A: \(x^{(2)}\) and \(x^{(3)}\).
So the output curve is actually discontinuous!
**Overfitting**

**Definition:** The problem of overfitting is when the model captures the noise in the training data instead of the underlying structure.

Overfitting can occur in all the models we’ve seen so far:
- Decision Trees (e.g. when tree is too deep)
- KNN (e.g. when k is small)
- Perceptron (e.g. when sample isn’t representative)
- Linear Regression (e.g. with nonlinear features)
- Logistic Regression (e.g. with many rare features)
Motivation: Regularization

• **Occam’s Razor:** prefer the simplest hypothesis

• What does it mean for a hypothesis (or model) to be **simple**?
  1. small number of features (**model selection**)
  2. small number of “important” features (**shrinkage**)

Regularization

- **Given** objective function: $J(\theta)$
- **Goal** is to find: $\hat{\theta} = \arg\min_{\theta} J(\theta) + \lambda r(\theta)$

- **Key idea**: Define regularizer $r(\theta)$ s.t. we tradeoff between fitting the data and keeping the model simple

- **Choose form of $r(\theta)$**:
  - Example: q-norm (usually p-norm): $\|\theta\|_q = \left( \sum_{m=1}^{M} |\theta_m|^q \right)^{\frac{1}{q}}$

<table>
<thead>
<tr>
<th>$q$</th>
<th>$r(\theta)$</th>
<th>yields parameters that are...</th>
<th>name</th>
<th>optimization notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>$|\theta|_0 = \sum \mathbb{1}(\theta_m \neq 0)$</td>
<td>zero values</td>
<td>L0 reg.</td>
<td>no good computational solutions</td>
</tr>
<tr>
<td>1</td>
<td>$|\theta|_1 = \sum</td>
<td>\theta_m</td>
<td>$</td>
<td>zero values</td>
</tr>
<tr>
<td>2</td>
<td>$(|\theta|_2)^2 = \sum \theta_m^2$</td>
<td>small values</td>
<td>L2 reg.</td>
<td>differentiable</td>
</tr>
</tbody>
</table>
Regularization Examples

Add an **L2 regularizer** to Linear Regression (aka. Ridge Regression)

\[
J_{RR}(\theta) = J(\theta) + \lambda \|\theta\|_2^2
\]

\[
= \frac{1}{N} \sum_{i=1}^{N} \frac{1}{2} (\theta^T x^{(i)} - y^{(i)})^2 + \lambda \sum_{m=1}^{M} \theta^2_m
\]

Add an **L1 regularizer** to Linear Regression (aka. LASSO)

\[
J_{\text{LASSO}}(\theta) = J(\theta) + \lambda \|\theta\|_1
\]

\[
= \frac{1}{N} \sum_{i=1}^{N} \frac{1}{2} (\theta^T x^{(i)} - y^{(i)})^2 + \lambda \sum_{m=1}^{M} |\theta_m|
\]
Regularization Examples

Add an **L2 regularizer** to Logistic Regression

\[
J'(\theta) = J(\theta) + \lambda \|\theta\|_2^2 \\
= \frac{1}{N} \sum_{i=1}^{N} - \log p(y^{(i)} \mid x^{(i)}, \theta) + \lambda \sum_{m=1}^{M} \theta_m^2
\]

Add an **L1 regularizer** to Logistic Regression

\[
J'(\theta) = J(\theta) + \lambda \|\theta\|_1 \\
= \frac{1}{N} \sum_{i=1}^{N} - \log p(y^{(i)} \mid x^{(i)}, \theta) + \lambda \sum_{m=1}^{M} |\theta_m|
\]
**Question:**
Suppose we are minimizing $J'(\theta)$ where

$$J'(\theta) = J(\theta) + \lambda r(\theta)$$

As $\lambda$ increases, the minimum of $J'(\theta)$ will...

A. ...move towards the midpoint between $J(\theta)$ and $r(\theta)$
B. ...move towards the minimum of $J(\theta)$
C. ...move towards the minimum of $r(\theta)$
D. ...move towards a theta vector of positive infinities
E. ...move towards a theta vector of negative infinities
F. ...stay the same
Regularization

Whiteboard

– Why does L2 regularization lead to small numbers and L1 regularization lead to zeros?
Regularization

Don’t Regularize the Bias (Intercept) Parameter!
• In our models so far, the bias / intercept parameter is usually denoted by $\theta_0$ -- that is, the parameter for which we fixed $x_0 = 1$
• Regularizers always avoid penalizing this bias / intercept parameter
• Why? Because otherwise the learning algorithms wouldn’t be invariant to a shift in the y-values

Whitening Data
• It’s common to whiten each feature by subtracting its mean and dividing by its variance
• For regularization, this helps all the features be penalized in the same units (e.g. convert both centimeters and kilometers to z-scores)
Regularization Exercise

In-class Exercise
1. Plot train error vs. regularization weight (cartoon)
2. Plot validation error vs. regularization weight (cartoon)
REGULARIZATION EXAMPLE:
LOGISTIC REGRESSION
Example: Logistic Regression

- For this example, we construct **nonlinear features** (i.e. feature engineering).
- Specifically, we add **polynomials up to order 9** of the two original features $x_1$ and $x_2$.
- Thus our classifier is **linear** in the high-dimensional feature space, but the decision boundary is **nonlinear** when visualized in low-dimensions (i.e. the original two dimensions).
Example: Logistic Regression

Classification with Logistic Regression (\(\text{lambda}=1e-05\))
Example: Logistic Regression

Classification with Logistic Regression (\(\lambda=0.0001\))
Example: Logistic Regression

Classification with Logistic Regression ($\lambda = 0.001$)
Example: Logistic Regression

Classification with Logistic Regression (lambda=0.01)
Example: Logistic Regression

Classification with Logistic Regression (\(\text{lambda}=0.1\))
Example: Logistic Regression

Classification with Logistic Regression (\(\lambda = 1\))
Example: Logistic Regression

Classification with Logistic Regression (\(\text{lambda}=10\))
Example: Logistic Regression

Classification with Logistic Regression (lambda=100)
Example: Logistic Regression

Classification with Logistic Regression ($\lambda = 1000$)
Example: Logistic Regression

Classification with Logistic Regression (lambda=10000)
Example: Logistic Regression

Classification with Logistic Regression (lambda=100000)
Example: Logistic Regression

Classification with Logistic Regression ($\lambda = 1e+06$)
Example: Logistic Regression

Classification with Logistic Regression ($\lambda = 1e+07$)
Example: Logistic Regression

![Graph showing error vs. lambda for training and testing datasets with two lines: one in red labeled 'train' and one in blue labeled 'test'. The lambda values are shown on a logarithmic scale from $10^{-7}$ to $10^8$. The error values range from 0.15 to 0.45.](image)
OPTIMIZATION FOR L1 REGULARIZATION
Optimization for L1 Regularization

Can we apply SGD to the LASSO learning problem?

\[
\text{argmin } J_{\text{LASSO}}(\theta)
\]

\[
J_{\text{LASSO}}(\theta) = J(\theta) + \lambda \|\theta\|_1
\]

\[
= \frac{1}{2} \sum_{i=1}^{N} (\theta^T x^{(i)} - y^{(i)})^2 + \lambda \sum_{k=1}^{K} |\theta_k|
\]
Optimization for L1 Regularization

• Consider the absolute value function:

\[ r(\theta) = \lambda \sum_{k=1}^{K} |\theta_k| \]

• The L1 penalty is subdifferentiable (i.e. not differentiable at 0)

**Def:** A vector \( g \in \mathbb{R}^M \) is called a **subgradient** of a function \( f(x) : \mathbb{R}^M \to \mathbb{R} \) at the point \( x \) if, for all \( x' \in \mathbb{R}^M \), we have:

\[ f(x') \geq f(x) + g^T(x' - x) \]
Optimization for L1 Regularization

• The L1 penalty is subdifferentiable (i.e. not differentiable at 0)
• An array of optimization algorithms exist to handle this issue:
  – Subgradient descent
  – Stochastic subgradient descent
  – Coordinate Descent
  – Othant-Wise Limited memory Quasi-Newton (OWL-QN) (Andrew & Gao, 2007) and provably convergent variants
  – Block coordinate Descent (Tseng & Yun, 2009)
  – Sparse Reconstruction by Separable Approximation (SpaRSA) (Wright et al., 2009)
  – Fast Iterative Shrinkage Thresholding Algorithm (FISTA) (Beck & Teboulle, 2009)

Basically the same as GD and SGD, but you use one of the subgradients when necessary.
Regularization as MAP

• L1 and L2 regularization can be interpreted as maximum a-posteriori (MAP) estimation of the parameters

• To be discussed later in the course...
Takeaways

1. **Nonlinear basis functions** allow **linear models** (e.g. Linear Regression, Logistic Regression) to capture **nonlinear** aspects of the original input.

2. Nonlinear features are **require no changes to the model** (i.e. just preprocessing).

3. **Regularization** helps to avoid **overfitting**.

4. **Regularization** and **MAP estimation** are equivalent for appropriately chosen priors.
Feature Engineering / Regularization

Objectives

You should be able to...

• Engineer appropriate features for a new task
• Use feature selection techniques to identify and remove irrelevant features
• Identify when a model is overfitting
• Add a regularizer to an existing objective in order to combat overfitting
• Explain why we should not regularize the bias term
• Convert linearly inseparable dataset to a linearly separable dataset in higher dimensions
• Describe feature engineering in common application areas
NEURAL NETWORKS
A Recipe for Machine Learning

Background

1. Given training data:
\[ \{x_i, y_i\}_{i=1}^N \]

2. Choose each of these:
- Decision function
  \[ \hat{y} = f_{\theta}(x_i) \]
- Loss function
  \[ \ell(\hat{y}, y_i) \in \mathbb{R} \]

Examples: Linear regression, Logistic regression, Neural Network

Examples: Mean-squared error, Cross Entropy
A Recipe for Machine Learning

1. Given training data:
\[
\{x_i, y_i\}_{i=1}^N
\]

2. Choose each of these:
- Decision function
  \[
  \hat{y} = f_\theta(x_i)
  \]
- Loss function
  \[
  \ell(\hat{y}, y_i) \in \mathbb{R}
  \]

3. Define goal:
\[
\theta^* = \arg\min_{\theta} \sum_{i=1}^N \ell(f_\theta(x_i), y_i)
\]

4. Train with SGD:
(take small steps opposite the gradient)
\[
\theta^{(t+1)} = \theta^{(t)} - \eta_t \nabla \ell(f_\theta(x_i), y_i)
\]
1. Given training data:
   \[ \{ \mathbf{x}_i, y_i \}_{i=1}^N \]

2. Choose each of these:
   - Decision function
     \[ \hat{y} = f_\theta(\mathbf{x}_i) \]
   - Loss function
     \[ l(\hat{y}, y_i) \in \mathbb{R} \]

3. Define goal:

4. Train with SGD:
   (take small steps opposite the gradient)

5. Gradients
   Backpropagation can compute this gradient!

And it’s a **special case of a more general algorithm** called reverse-mode automatic differentiation that can compute the gradient of any differentiable function efficiently!
A Recipe for Machine Learning

1. Given training data:

2. Choose each of these:
   – Decision function
   – Loss function

3. Define goal:

4. Train with SGD:
   (take small steps opposite the gradient)

Goals for Today’s Lecture

1. Explore a new class of decision functions (Neural Networks)

2. Consider variants of this recipe for training

\[ \hat{y} = f_\theta(x_i) \]

\[ \ell(\hat{y}, y_i) \in \mathbb{R} \]

\[ \theta^{(t+1)} = \theta^{(t)} - \eta_t \nabla \ell(f_\theta(x_i), y_i) \]
$y = h_{\theta}(x) = \sigma(\theta^T x)$

where $\sigma(a) = a$
Logistic Regression

Decision Functions

Output

\[ y = h_\theta(x) = \sigma(\theta^T x) \]

where \( \sigma(a) = \frac{1}{1 + \exp(-a)} \)

Input

\[ \theta_1, \theta_2, \theta_3, \theta_M \]

\[ x_1, x_2, x_3, \ldots, x_M \]
Perceptron

\[ y = h_\theta(x) = \sigma(\theta^T x) \]

where \( \sigma(a) = \text{sign}(a) \)
Neural Network

Decision Functions

Output

Hidden Layer

Input
COMPONENTS OF A NEURAL NETWORK
Suppose we already learned the weights of the neural network.

To make a new prediction, we take in some new features (aka. the input layer) and perform the feed-forward computation.
The computation of each neural network unit resembles binary logistic regression.
The computation of each neural network unit resembles binary logistic regression.

\[ .80 = \sigma(1.4) \]
\[ 1.4 = 13(-.4) + 2(.5) + 7(.8) \]
The computation of each neural network unit resembles binary logistic regression.
The computation of each neural network unit resembles binary logistic regression.
The computation of each neural network unit resembles binary logistic regression.

Except we only have the target value for y at training time!
We have to learn to create “useful” values of \( z_1 \) and \( z_2 \) in the hidden layer.
From Biological to Artificial

The motivation for Artificial Neural Networks comes from biology...

**Biological “Model”**

- **Neuron**: an excitable cell
- **Synapse**: connection between neurons
- A neuron sends an **electrochemical pulse** along its synapses when a sufficient voltage change occurs
- **Biological Neural Network**: collection of neurons along some pathway through the brain

**Artificial Model**

- **Neuron**: node in a directed acyclic graph (DAG)
- **Weight**: multiplier on each edge
- **Activation Function**: nonlinear thresholding function, which allows a neuron to “fire” when the input value is sufficiently high
- **Artificial Neural Network**: collection of neurons into a DAG, which define some differentiable function

**Biological “Computation”**

- Neuron switching time: $\sim 0.001$ sec
- Number of neurons: $\sim 10^{10}$
- Connections per neuron: $\sim 10^{4.5}$
- Scene recognition time: $\sim 0.1$ sec

**Artificial Computation**

- Many neuron-like threshold switching units
- Many weighted interconnections among units
- Highly parallel, distributed processes

Slide adapted from Eric Xing
DEFINING A 1-HIDDEN LAYER NEURAL NETWORK
Neural Networks

Chalkboard

– Example: Neural Network w/1 Hidden Layer
y = σ(\( \beta_1 z_1 + \beta_2 z_2 \))

\[ z_2 = \sigma(\alpha_{21} x_1 + \alpha_{22} x_2 + \alpha_{23} x_3) \]

\[ z_1 = \sigma(\alpha_{11} x_1 + \alpha_{12} x_2 + \alpha_{13} x_3) \]
Neural Network

Output

Weights

Hidden Layer

Weights

Input

\[ y = \sigma(\beta_1 z_1 + \beta_2 z_2) \]

\[ z_2 = \sigma(\alpha_{21} x_1 + \alpha_{22} x_2 + \alpha_{23} x_3) \]

\[ z_1 = \sigma(\alpha_{11} x_1 + \alpha_{12} x_2 + \alpha_{13} x_3) \]
**Neural Network**

Output

Weights

Hidden Layer

Weights

Input

\[ y = \sigma(\beta_1 z_1 + \beta_2 z_2) \]

\[ z_2 = \sigma(\alpha_{21} x_1 + \alpha_{22} x_2 + \alpha_{23} x_3) \]

\[ z_1 = \sigma(\alpha_{11} x_1 + \alpha_{12} x_2 + \alpha_{13} x_3) \]
\[
\begin{align*}
    z_2 &= \sigma(\alpha_{21}x_1 + \alpha_{22}x_2 + \alpha_{23}x_3) \\
    z_1 &= \sigma(\alpha_{11}x_1 + \alpha_{12}x_2 + \alpha_{13}x_3) \\
    y &= \sigma(\beta_1z_1 + \beta_2z_2)
\end{align*}
\]
Decision Functions

Neural Network

\[ y = \sigma(\beta_1 z_1 + \beta_2 z_2) \]

\[ z_2 = \sigma(\alpha_{21} x_1 + \alpha_{22} x_2 + \alpha_{23} x_3) \]

\[ z_1 = \sigma(\alpha_{11} x_1 + \alpha_{12} x_2 + \alpha_{13} x_3) \]
NONLINEAR DECISION BOUNDARIES AND NEURAL NETWORKS
\[ y = h_\theta(x) = \sigma(\theta^T x) \]

where \( \sigma(a) = \frac{1}{1 + \exp(-a)} \)

### Logistic Regression

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**Decision Functions**

- **Input**
  - \( x_1 \)
  - \( x_2 \)
  - \( x_3 \)

- **Output**
  - \( y \)
  - \( \theta_1 \)
  - \( \theta_2 \)
  - \( \theta_3 \)

---

- **Face**
- **Face**
- **Not a face**
$y = h_\theta(x) = \sigma(\theta^T x)$

where $\sigma(t) = 1 / (1 + e^{-t})$
Neural Networks

Chalkboard

– 1D Example from linear regression to logistic regression
– 1D Example from logistic regression to a neural network
Logistic Regression

\[ y = h_\theta(x) = \sigma(\theta^T x) \]

where \( \sigma(a) = \frac{1}{1 + \exp(-a)} \)

Decision Functions

Output

Input

\( \theta_1 \)
\( \theta_2 \)
\( \theta_3 \)

\( x_1 \)
\( x_2 \)
\( x_3 \)

Face

Face

Not a face

...
\[ y = h_\theta(x) = \sigma(\theta^T x) \]

where 

\[ (a) = 1 + \frac{2t}{T} \]

Decision Functions

Logistic Regression

In-Class Example

Output

Input

\[ x_1 \quad x_2 \quad x_3 \]

\[ \theta_1 \quad \theta_2 \quad \theta_3 \]

\[ y \]

\[ y \]

\[ x_1 \quad x_2 \]

\[ y \]
Question:
Suppose you are training a one-hidden layer neural network with sigmoid activations for binary classification.

True or False: There is a unique set of parameters that maximize the likelihood of the dataset above.