Advanced Concepts in Deep Learning

Plan for Day 1

- Foundations of deep learning
- Emerging architectures: Transformers, Graph Networks, and more
- Deep reinforcement learning + case study: AlphaGo (if time permits)
- Case study: AlphaFold (if time permits)
- Group discussion: Design deep learning approaches for your problems.

The archetype



What is deep learning?

What can it do

Flexible function approximation capable of fitting complex functions

How to train it

Computable gradient function *largely* smooth

• Universal representation theorem:

Any continuous function in finite dimensions can be approximated arbitrarily well with a two-layer neural network with finite number of hidden unit



• Depth efficiency hypothesis (widely held belief + proof for certain models):

Some functions expressed in multi-layer models requires superpolynomial sized units to express in shallow models



• Flexible model does not generalize?

Rademacher complexity-based generalization bound

$$\hat{R}_m(\mathcal{F}) = \mathsf{E}_{\sigma} \left[\sup_{f \in \mathcal{F}} \left(\frac{1}{m} \sum_{i=1}^m \sigma_i f(z_i) \right) \right]$$
 Test Error Training Error
$$\mathsf{E}_D[f(z)] \leq \hat{\mathsf{E}}_S[f(z)] + 2R_m(\mathcal{F}) + \sqrt{\frac{\ln(1/\delta)}{m}}.$$

with probability at least 1- δ

Fun fact: neural network usually has the capacity to memorize random labels perfectly

• Flexible model does not generalize?

In practice, models are never trained to obtain the minimal training loss



Notion of generalization based on the 'length' of training path?



 Implicit assumption is that deep learning models can be learned by simply gradient descent

It will be interesting to understand when this assumption fails (e.g., prime factorization)

Computation of Gradient: Automatic differentiation

Allow trivial solution to complex models / changing model structure dynamically (data-dependent)

• The basics:

 $\frac{dy}{dx} = \frac{dy}{dw}\frac{dw}{dx}$

• Computational graph:



Computation of Gradient: Automatic differentiation

Allow trivial solution to complex models / changing model structure dynamically (data-dependent)

- The basics: $\frac{dy}{dx} = \frac{dy}{dw}\frac{dw}{dx}$
- Two modes: forward mode and backward mode

(optimal traversal path for arbitrary computational graph is NP-complete)

- Further improvement:
 - Compiler for mathematical expressions that achieves acceleration and numeric stability
 - Mixing programing language with computational graph (conditionals, loops, etc with mathematical functions)
 - Higher-order derivative (e.g. Hessian)

Computation of Gradient: Automatic differentiation

We only need stochastic gradient, so why not **randomized** automatic differentiation?

Unbiased estimator of gradient

True gradient is sum of gradient through each computational paths, so subsampling the path leads to unbiased estimator



Sparse implementation similar to dropout in backward pass

Randomized Automatic Differentiation, Deniz Oktay, Nick McGreivy, Joshua Aduol, Alex Beatson, Ryan P. Adams

Use gradient efficiently: Stochastic gradient descent

 $1/\sqrt{t}$ error rate (stochastic) vs 1/t error rate (batch)



'High optimization error' is tolerable:

No need to optimize beyond the statistical limit

Is SGD adaptive to the data uncertainty?

Connection between Stochastic Gradient Descent and Bayesian inference

SGD as MCMC

Stochastic gradient Langevin dynamics, Welling and Teh, 2011

SGD

$$\Delta \theta_t = \frac{\epsilon_t}{2} \left(\nabla \log p(\theta_t) + \frac{N}{n} \sum_{i=1}^n \nabla \log p(x_{ti} | \theta_t) \right)$$

MCMC by Stochastic gradient Langevin dynamics

$$\Delta \theta_t = \frac{\epsilon_t}{2} \left(\nabla \log p(\theta_t) + \frac{N}{n} \sum_{i=1}^n \nabla \log p(x_{ti} | \theta_t) \right) + \eta_t$$
$$\eta_t \sim N(0, \epsilon_t) \tag{4}$$

MCMC by Langevin dynamics ϵ

$$\Delta \theta_t = \frac{\epsilon}{2} \left(\nabla \log p(\theta_t) + \sum_{i=1}^N \nabla \log p(x_i | \theta_t) \right) + \eta_t$$
$$\eta_t \sim N(0, \epsilon) \tag{3}$$

Connection between Stochastic Gradient Descent and Bayesian inference

SGD as VI

Stochastic Gradient Descent as Approximate Bayesian Inference, Mandt, 2017

$$\hat{g}_S(\theta) pprox g(\theta) + \frac{1}{\sqrt{S}} \Delta g(\theta), \quad \Delta g(\theta) \sim \mathcal{N}(0, C(\theta)), \qquad C(\theta) pprox C = BB^\top$$

S is mini-batch size

SGD is then equivalent to stochastic process

$$d\theta(t) = -\epsilon g(\theta) dt + \frac{\epsilon}{\sqrt{S}} B \, dW(t)$$

which converge to Gaussian stationary distribution with covariance



SGD should not be considered simply as approximate gradient descent

Find the center of the posterior: Stochastic weight averaging



SWA can be seen as a particular type of learning rate decay 1-N/N_max

Optimization: scale invariance



The exact way: compute Hessian matrix (second order derivatives) / Newton's method

The cheap way : approximation using the history of gradients



 $x_{k+1} = x_k - [f''(x_k)]^{-1} f'(x_k)$

Optimization: variance reduction and scale invariance



RMSprop
$$\theta_{t+1} = \theta_t - \frac{\eta}{\sqrt{E[g^2]_t + \epsilon}} g_t$$

Adam

$$m_t = \beta_1 m_{t-1} + (1 - \beta_1) g_t.$$

 $v_t = \beta_2 v_{t-1} + (1 - \beta_2) g_t^2.$
 $\theta_{t+1} = \theta_t - \frac{\eta}{\sqrt{\hat{v}_t} + \epsilon} \hat{m}_t.$

http://sebastianruder.com/optimizing-gradient-descent/

Learning representations

Raw data that lives in some arbitrary (high-dimensional) space



Representation: smoothness

Digits (MNIST)

З з .3

Embedding learned by variational autoencoder (VAE)

Bedroom (LSUN)



Embedding learned by generative adversarial networks (GAN)

Representation: smoothness



RNN autoencoder https://arxiv.org/abs/1704.03477

- 字種成東字推
- 符利對亞型斷
- 到用抗語進的
- 字條網言行新
- 符件絡字自方
- 一生對體動法

GAN github.com/kaonashi-tyc/zi2zi

Representation: linearity



Pretrained word vectors for >70 languages are publicly available

Representation: linearity





man with glasses

man without glasses

woman without glasses

woman with glasses

Representation learning

This is one of Crichton's best books. The characters of Karen Ross, Peter Elliot, Munro, and Amy are beautifully developed and their interactions are exciting, complex, and fast-paced throughout this impressive novel. And about 99.8 percent of that got lost in the film. Seriously, the screenplay AND the directing were horrendous and clearly done by people who could not fathom what was good about the novel. I can't fault the actors because frankly, they never had a chance to make this turkey live up to Crichton's original work. I know good novels, especially those with a science fiction edge, are hard to bring to the screen in a way that lives up to the original. But this may be the absolute worst disparity in quality between novel and screen adaptation ever. The book is really, really good. The movie is just dreadful.

"Sentiment neuron"

Trained on 82 million Amazon reviews to predict the next character

method: multiplicative LSTM

Reference: https://blog.openai.com/unsupervised-sentiment-neuron/

Part 2. Emerging deep learning architectures

Transformers: State-of-the-art architecture for NLP (and beyond)

Explaining a Joke

Input: Did you see that Google just hired an eloquent
whale for their TPU team? It showed them how to
communicate between two different pods!
Model Output: TPUs are a type of computer chip that
Google uses for deep learning. A "pod" is a group of
TPUs. A "pod" is also a group of whales. The joke is
that the whale is able to communicate between two
groups of whales, but the speaker is pretending that
the whale is able to communicate between two groups of
TPUs.

Logical Inference

Input: Shelley is from Virginia, but is visiting that city with that famous market where they throw the fish. Going home next Tuesday!

Question: Is it likely that Shelley will be near the Pacific Ocean this weekend?

Model Output: The city with the famous market where they throw the fish is Seattle, Washington. Seattle is on the Pacific Ocean. Shelley is visiting Seattle, so she will be near the Pacific Ocean this weekend. The answer is "yes", it is likely that Shelley will be near the Pacific Ocean this weekend.

Transformers - attention is all you need?



Encoder-Decoder transformer architecture

Ashish Vaswani, et al. "Attention is all you need." NIPS 2017.

At least you also need positional encoding!

Pre-specified positional encoding / embedding: the original transformer



or, learned positional encoding (absolute or relative)

Ashish Vaswani, et al. "Attention is all you need." NIPS 2017.

What does learned positional embedding learn?



Figure 1: Visualization of position-wise cosine similarity of different position embeddings. Lighter in the figures denotes the higher similarity.

Hypothesis: Bidirectional language models (BERT/RoBERTa) are less good at learning positions compared to autoregressive language model (GPT2) (both with unsupervised training / language modeling task)

Туре	PE	MAE		Туре	PE	Error Rate
	BERT	34.14	Prodict position from		BERT	19.72%
Learned	RoBERTa	6.06	embedding with	Learned	RoBERTa	7.23%
	GPT-2	1.03	Linear regression		GPT-2	1.56%
Pre-Defined	sinusoid	0.0		Pre-Defined	sinusoid	5.08%

Predict the order of two positions with Logistic regression

Table 1: Mean absolute error of the reversed mappingfunction learned by linear regression.

Table 2: Error rate of the relative position regression.

Relative positional embedding - better ways to encode position?



Motivation: Mimicking absolution positional embedding without absolution positional embedding

$$a_{ij} = \mathbf{q}_i \mathbf{k}_j^{\top} = (\mathbf{x}_i + \mathbf{p}_i) \mathbf{W}^q ((\mathbf{x}_j + \mathbf{p}_j) \mathbf{W}^k)^{\top}$$

= $\mathbf{x}_i \mathbf{W}^q \mathbf{W}^{k^{\top}} \mathbf{x}_j^{\top} + \mathbf{x}_i \mathbf{W}^q \mathbf{W}^{k^{\top}} \mathbf{p}_j^{\top} + \mathbf{p}_i \mathbf{W}^q \mathbf{W}^{k^{\top}} \mathbf{x}_j^{\top} + \mathbf{p}_i \mathbf{W}^q \mathbf{W}^{k^{\top}} \mathbf{p}_j^{\top}$

Transformer-XL reparameterizes the above four terms as follows:

$$a_{ij}^{\text{rel}} = \underbrace{\mathbf{x}_{i} \mathbf{W}^{q} \mathbf{W}_{E}^{k^{\top}} \mathbf{x}_{j}^{\top}}_{\text{content-based addressing}} + \underbrace{\mathbf{x}_{i} \mathbf{W}^{q} \mathbf{W}_{R}^{k^{\top}} \mathbf{r}_{i}^{\top}}_{\text{content-dependent position}}$$

$$\mathbf{W}^{q}\mathbf{W}_{R}^{k} \mathbf{r}_{i-j}^{\top} + \mathbf{r}_{k-j}^{\top}$$

u

K

obal content bias global positional bias

• Replace \mathbf{p}_j with relative positional encoding $\mathbf{r}_{i-j} \in \mathbf{R}^d$;

- Replace $\mathbf{p}_i \mathbf{W}^q$ with two trainable parameters \mathbf{u} (for content) and \mathbf{v} (for location) in two different terms;
- Split \mathbf{W}^k into two matrices, \mathbf{W}^k_E for content information and \mathbf{W}^k_R for location information.

Transformer-XL: Attentive Language Models Beyond a Fixed-Length Context



 $egin{aligned} {f Q'} & {f K'} & {f R'} \ {f a}_{ij}^{T5} &= rac{1}{\sqrt{d}} (x_i^l W^{Q,l}) (x_j^l W^{K,l})^T + b_{j-i}. \end{aligned}$

Self-Attention with Relative Position Representations

Exploring the Limits of Transfer Learning with a Unified Text-to-Text Transformer

Rotary Positional Embedding (RoPE)

Inner product of input with positional embedding should only be sensitive to the relative distance m-n

n)

$$egin{aligned} \operatorname{RoPE}(x,m) &= xe^{miarepsilon} \ \langle \operatorname{RoPE}(q_j,m), \operatorname{RoPE}(k_j,n)
angle &= \langle q_j e^{miarepsilon}, k_j e^{niarepsilon}
angle \ &= q_j k_j e^{miarepsilon} \overline{e^{niarepsilon}} \ &= q_j k_j e^{(m-n)iarepsilon} \ &= \operatorname{RoPE}(q_j k_j, m -) \end{aligned}$$



Figure 1: Implementation of Rotary Position Embedding(RoPE).

$\cos m\theta_0$	$-\sin m\theta_0$	0	0		0	0)	$\left(\begin{array}{c} q_0 \end{array}\right)$
$\sin m\theta_0$	$\cos m\theta_0$	0	0		0	0	q_1
0	0	$\cos m\theta_1$	$-\sin m\theta_1$		0	0	q_2
0	0	$\sin m\theta_1$	$\cos m\theta_1$		0	0	q_3
:	:	:	:	\sim	:	:	:
0	0	0	0		$\cos m\theta_{d/2-1}$	$-\sin m\theta_{d/2-1}$	q_{d-2}
0	0	0	0		$\sin m\theta_{d/2-1}$	$\cos m\theta_{d/2-1}$	q_{d-1}
			R				

Rotation matrix $R\mathbf{v} = \begin{bmatrix} \cos\theta & -\sin\theta\\ \sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} x\\ y \end{bmatrix} = \begin{bmatrix} x\cos\theta - y\sin\theta\\ x\sin\theta + y\cos\theta \end{bmatrix}.$

Requires even number of dimensions (can be interpreted as real and imaginary parts of a complex number that is rotated) rotary embeddings must be applied at every layer (every Q and K), but computational cost is negligible compared to transformer

Can rotary positional embedding be combined with complex-valued neural networks (complex transformer?)

RoFormer: Enhanced Transformer with Rotary Position Embedding

Rotary Positional Embedding (RoPE)

Inner product of input with positional embedding should only be sensitive to the relative distance m-n



Requires even number of dimensions (can be interpreted as real and imaginary parts of a complex number that is rotated) rotary embeddings must be applied at every layer (every Q and K), but computational cost is negligible compared to transformer

Can rotary positional embedding be combined with complex-valued neural networks (complex transformer?)

RoFormer: Enhanced Transformer with Rotary Position Embedding

Vision transformer for image recognition



Dosovitskiy et al., An Image is Worth 16x16 Words: Transformers for Image Recognition at Scale

Swin transformer: improving ViT



Hierarchical structure



Shifted non-overlapping windows (Swin means shifted windows)



Sparse factorized attention

(b) Sliding window attention (c) Dilated sliding window

(a) Full n^2 attention

(d) Global+sliding window



Sparse factorized attention

(b) Sliding window attention (c) Dilated sliding window

(a) Full n^2 attention

(d) Global+sliding window

Restrict attention to be within buckets (or within nearby buckets)

Reformer (LSH)

Routing transformer (k-means)

Sinkhorn transformer (Sinkhorn Sorting)





(c) Routing attention

Sorting (learned-ordering) as matrix multiplication



Sinkhorn-knopp algorithm output a sorting matrix-like matrix via differentiable iterations

Blocks are still predefined, algorithm is still n^2 wrt number of blocks and only determines neighbor of the blocks

Low-rank approximation of attention (FAVOR+)



Kernel
$$K(\mathbf{x}, \mathbf{y}) = \mathbb{E}[\phi(\mathbf{x})^{\top} \phi(\mathbf{y})].$$

Feature map decomposition (can need infinite-dimensions though)

Most kernels can be approximated with random feature maps where w is random variable

$$\phi(\mathbf{x}) = \frac{h(\mathbf{x})}{\sqrt{m}} (f_1(\omega_1^{\top} \mathbf{x}), ..., f_1(\omega_m^{\top} \mathbf{x}), ..., f_l(\omega_1^{\top} \mathbf{x}), ..., f_l(\omega_m^{\top} \mathbf{x})),$$

FAVOR+: Use Nonlinear, random orthogonal feature maps to replace full attention

Rethinking Attention with Performers

Low-rank approximation of attention (FAVOR+)



No free lunch?: this approximation can be inefficient in high dimensions (r required >> L) Despite so, this attention-free formulation can be an alternative to transformer (with learnable instead of random w)

Rethinking Attention with Performers

Summary of existing "efficient" transformers



A Hopfield-network interpretation of transformer

Classical Hopfield network: Store and retrieval of binary patterns $W = \sum_{i}^{N} x_{i} x_{i}^{T}$ Fixed-point $\xi^{t+1} = \operatorname{sgn}(W\xi^{t} - b)$ $E = -\frac{1}{2}\xi^{T}W\xi + \xi^{T}b$ Continuous Hopfield network: $E = -\operatorname{lse}(\beta, X^{T}\xi) + \frac{1}{2}\xi^{T}\xi \cdot$ update $\xi^{t+1} = X\operatorname{softmax}(\beta X^{T}\xi^{t})$

Discrete modern Hopfield network:

$$E = -\sum_{i=1}^{N} \exp(\mathbf{x}_{i}^{T} \boldsymbol{\xi})$$

update $\boldsymbol{\xi}^{\text{new}}[l] = \operatorname{sgn}\left[-E\left(\boldsymbol{\xi}^{(l+)}\right) + E\left(\boldsymbol{\xi}^{(l-)}\right)\right]$

https://ml-jku.github.io/hopfield-layers/

Querv Kev Value \pmb{Y}^T Z = softmax (β \boldsymbol{R} \boldsymbol{Y} \boldsymbol{Z} = softmax (►Y $\mathbf{\hat{f}}$ = softmax (

A Hopfield-network interpretation of transformer





Query and projection are parameters





From transformer to graph network



https://ai.googleblog.com/2020/10/rethinking-attention-with-performers.html

Graph Neural Network

• Graph is an extremely flexible abstraction for both data and models



Graph-structured data

https://graphdeeplearning.github.io/project/spatial-convnets/

A general form of Graph Network (node-centric)



Figure 5: A generic graph neural network layer. Figure adapted from [11].

Benchmarking Graph Neural Networks https://arxiv.org/pdf/2003.00982.pdf

A general form of Graph Network (node-centric)



Expressiveness of Graph networks: The Weisfeiler-Lehman Isomorphism Test

If a mapping that preserves node adjacency exists, two graphs are isomorphic



Expressiveness of Graph networks: The Weisfeiler-Lehman Isomorphism Test

If a mapping that preserves node adjacency exists, two graphs are isomorphic







L

















Is my GNN as powerful as WL test?

how powerful are graph neural networks? https://arxiv.org/pdf/1810.00826.pdf

https://davidbieber.com/post/2019-05-10-weisfeiler-lehman-isomorphism-test/

 C_2

Sum is more expressive than mean...than max





Toward a general form of Graph Network



Relational inductive biases, deep learning, and graph networks

https://arxiv.org/pdf/1806.01261.pdf

Learning to Simulate Complex Physics with Graph Networks



Figure 1. Rollouts of our GNS model for our WATER-3D, GOOP-3D and SAND-3D datasets. It learns to simulate rich materials at resolutions sufficient for high-quality rendering [video].

Convolution + Pooling is a general technique for enforcing invariance in representations

Can be extended to introduce translation, rotation, or scaling invariance etc.

Mathematical perspective: invariant transformations as symmetry groups

Cohen and Welling, 2016Group Equivariant Convolutional NetworksMallat, 2012Group Invariant Scattering

Computational challenge: how to compute efficiently?

Possible transformations grow multiplicatively if we stack invariances Stochastic approximation (one random transformation at a time)?

SE(3) equivariant transformer

equivariant vs invariant





Step 2: Get SO(3)-equivariant weight matrices

 1/2×1/2
 Image: Constraint of the second se

 $\mathbf{Q}_{Jm}^{\ell k}$



Matrix W consists of blocks mapping between degrees

 $\mathbf{W}(x) = \mathbf{W}\left(\left\{\mathbf{Q}_{Jm}^{\ell k}, \, arphi_J^{\ell k}(||x||), \, Y_{Jm}\left(rac{x}{||x||}
ight)
ight\}_{J,m,\ell,k},$

Step 4: Compute attention and aggregate



You can find the NeurIPS 2020 tutorial on equivariant networks

Fuchs et al., 2020

Design graph network for spatial coordinates equivariant-GNNs

E(n) Equivariant Graph Neural Networks

	GNN	Radial Field	TFN	Schnet	EGNN
Edge	$\left \begin{array}{c} \mathbf{m}_{ij} = \phi_e(\mathbf{h}_i^l, \mathbf{h}_j^l, a_{ij}) \end{array} \right.$	$\left \begin{array}{c} \mathbf{m}_{ij} = \phi_{\mathrm{rf}}(\ \mathbf{r}_{ij}^l\)\mathbf{r}_{ij}^l \end{array} \right $	$igg \mathbf{m}_{ij} = \sum_k \mathbf{W}^{lk} \mathbf{r}_{ji}^l \mathbf{h}_i^{lk}$	$ \mid \mathbf{m}_{ij} = \phi_{\mathrm{cf}}(\ \mathbf{r}_{ij}^l\)\phi_{\mathrm{s}}(\mathbf{h}_j^l) $	$\begin{vmatrix} \mathbf{m}_{ij} = \phi_e(\mathbf{h}_i^l, \mathbf{h}_j^l, \ \mathbf{r}_{ij}^l\ ^2, a_{ij}) \\ \hat{\mathbf{m}}_{ij} = \mathbf{r}_{ij}^l \phi_x(\mathbf{m}_{ij}) \end{vmatrix}$
Agg	$ \mathbf{m}_i = \sum_{j \in \mathcal{N}(i)} \mathbf{m}_{ij} $	$\mathbf{m}_i = \sum_{j eq i} \mathbf{m}_{ij}$	$\mathbf{m}_i = \sum_{j eq i} \mathbf{m}_{ij}$	$\mathbf{m}_i = \sum_{j eq i} \mathbf{m}_{ij}$	$\begin{vmatrix} \mathbf{m}_i = \sum_{j \in \mathcal{N}(i)} \mathbf{m}_{ij} \\ \hat{\mathbf{m}}_i = C \sum_{j \neq i} \hat{\mathbf{m}}_{ij} \end{vmatrix}$
Node	$ \left \mathbf{h}_i^{l+1} = \phi_h(\mathbf{h}_i^l, \mathbf{m}_i) \right $	$\left \mathbf{x}_{i}^{l+1} = \mathbf{x}_{i}^{l} + \mathbf{m}_{i} ight.$	$\left \mathbf{h}_{i}^{l+1} = w^{ll}\mathbf{h}_{i}^{l} + \mathbf{m}_{i} \right.$	$ \left \mathbf{h}_i^{l+1} = \phi_h(\mathbf{h}_i^l, \mathbf{m}_i) \right $	$\begin{vmatrix} \mathbf{h}_{i}^{l+1} = \phi_{h} \left(\mathbf{h}_{i}^{l}, \mathbf{m}_{i} \right) \\ \mathbf{x}_{i}^{l+1} = \mathbf{x}_{i}^{l} + \hat{\mathbf{m}}_{i} \end{vmatrix}$
	Non-equivariant	E(n)-Equivariant	SE(3)-Equivariant	E(n)-Invariant	E(n)-Equivariant $ $



$$\mathbf{r}_{ij} = (\mathbf{x}_i - \mathbf{x}_j)$$
 ϕ MLP