A New Framework to Learn Neural Networks: Hybrid Orthogonal Projection and Estimation (HOPE)

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Outline

- Introduction
- Hybrid Orthogonal Projection and Estimation (HOPE)
- Link HOPE to Neural Networks (NN) and Deep Learning
  - Unsupervised Learning of NN under HOPE
  - Supervised Learning of NN under HOPE
  - HOPE for Deep Learning
- Experiments on MNIST and TIMIT
- Conclusions and What’s next
Deep Learning Boom: Neural Networks Resurgence

- Neural networks (NN) resurge as deep learning (Hinton et al. 2006)
- Deep neural networks (DNN) for speech recognition (Seide et al. 2011)
- Convolutional neural networks (CNN) for image recognition (Krizhevsky et al. 2012)
- Recurrent neural networks (RNN) for natural language processing, speech recognition, …. (Mikolov et al. 2010; Graves, et al. 2014)
- NN has achieved the new state-of-the-art performance for (almost) all supervised learning tasks:
  - more data + bigger models + powerful GPUs
Lessons We Have Learned so far

- Neural networks are powerful *and learnable* …
- Need a powerful model for big-data in real applications …
- No longer afraid of *complex optimization* problems …
  Optimization of neural networks is high-dimension and non-convex
- Supervised learning of neural networks is *(almost) solved* …
  the so-called *end-to-end* learning …
- Neural networks can learn good *feature representations* …
Some Open Questions

- Why neural networks (NN) work?
- Why we need a deep structure?
- Why the simple SGD works so well for NNs?
- How to do unsupervised learning?
- How to interpret NN features?
Some Open Questions

- Why neural networks (NN) work?
- Why need a deep structure?
- Why the simple SGD works so well in learning NNs?
- How to do unsupervised learning?
- How to interpret NN features?
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Linear Orthogonal Projection

PCA is a special case of linear orthogonal projection

high-dimension data

variance (energy) along dimensions after PCA

MNIST
Hybrid Orthogonal Projection and Estimation (HOPE)

HOPE = a **generative model** *(directed graphical model)*
(linear orthogonal projection + a finite mixture model)

\[
x = (x \cdot u_1) u_1 + \cdots + (x \cdot u_M) u_M + (x \cdot u_{M+1}) u_{M+1} + \cdots + (x \cdot u_D) u_D
\]

\[
\text{signal component } \hat{x}
\]

\[
\text{noise component } \bar{x}
\]

\[
z = Ux
\]

\[
p(z) = \sum_{k=1}^{K} \pi_k \cdot f_k(z | \theta_k) = \sum_{k=1}^{K} \pi_k \cdot \mathcal{N}(z | \mu_k, \Sigma_k)
\]

\[
p(n) \sim \mathcal{N}(n | 0, \sigma^2 I)
\]

\[
p(z) = \sum_{k=1}^{K} \pi_k \cdot f_k(z | \theta_k) = \sum_{k=1}^{K} \pi_k \cdot C_M(\mu_k) \cdot e^{\mu_k}
\]

\[
p(x) = |\hat{U}^{-1}| \cdot p(z) \cdot p(n)
\]

\[
\text{s.t. } UU^T = I
\]
Finite Mixture Models

A choice of any finite mixture model:

e.g., finite mixture of **exponential family** distributions

\[
p(z) = \sum_{k=1}^{K} \pi_k \cdot f_k(z | \theta_k)
\]

Examples:

- Gaussian mixture models (GMMs)
- Mixture of **von Mises-Fisher** distributions (movFMss)
Mixture of von Mises-Fisher (movFM)

von Mises-Fisher (vFM) distribution: a generalized normal distribution defined on high-dimension spherical surface.

\[ f(z) = C_M(|\mu|) \cdot e^{z \cdot \mu} \quad \text{s. t.} \quad |z| = 1 \]

with \[ C_M(\kappa) = \frac{\kappa^{M/2 - 1}}{(2\pi)^{M/2} I_{M/2-1}(\kappa)} \]

Mixture of von Mises-Fisher (movFM) model:

\[ p(z) = \sum_{k=1}^{K} \pi_k \cdot f_k(z|\theta_k) = \sum_{k=1}^{K} \pi_k \cdot C_M(|\mu_k|) \cdot e^{z \cdot \mu_k} \]
Maximum Likelihood Estimation for HOPE

- The data distribution based on HOPE:

\[ p(\mathbf{x}) = | \hat{\mathbf{U}}^{-1} | \cdot p(\mathbf{z}) \cdot p(\mathbf{n}) \]

- The log-likelihood function of HOPE:

\[
\mathcal{L}(\mathbf{U}, \Theta, \sigma \mid \mathbf{X}) = \sum_{n=1}^{N} \ln \Pr(\mathbf{x}_n) = \sum_{n=1}^{N} \left[ \ln \Pr(\mathbf{z}_n) + \ln \Pr(\mathbf{n}_n) \right] \\
= \sum_{n=1}^{N} \ln \left( \sum_{k=1}^{K} \pi_k \cdot f_k(\mathbf{U}_{n} \mid \theta_k) \right) + \sum_{n=1}^{N} \ln \left( \mathcal{N}(\mathbf{n}_n \mid \mathbf{0}, \sigma^2 \mathbf{I}) \right)
\]

- Maximum Likelihood Estimation for HOPE

\[
\{ \mathbf{U}^*, \Theta^*, \sigma^* \} = \arg \max_{\mathbf{U}, \Theta, \sigma} \mathcal{L}(\mathbf{U}, \Theta, \sigma \mid \mathbf{X})
\]
subject to the orthogonal constraint:

\[ \mathbf{U} \mathbf{U}^T = \mathbf{I}. \]
Dealing with Orthogonal Constraints

- Casting the constraint as a penalty term:

\[
D(U) = \sum_{i=1}^{M} \sum_{j=i+1}^{M} \frac{|u_i \cdot u_j|}{|u_i| \cdot |u_j|}
\]

- Converting into an unconstrained optimization:

\[
\{U^*, \Theta^*, \sigma^*\} = \arg\max_{U, \Theta, \sigma} \left[ L(U, \Theta, \sigma | X) - \beta \cdot D(U) \right]
\]
SGD-based Unsupervised Learning of HOPE based on Maximum Likelihood Estimation

Algorithm 1 SGD-based Maximum Likelihood Learning Algorithm for HOPE

randomly initialize $u_i$ ($i = 1, \cdots, M$), $\pi_k$ and $\theta_k$ ($k = 1, \cdots, K$)

for epoch $= 1$ to $T$ do

    for minibatch $X$ in training set do

        $U \leftarrow U + \epsilon \cdot \left( \frac{\partial L_1(U, \Theta)}{\partial U} + \frac{\partial L_2(U, \sigma)}{\partial U} - \beta \cdot \frac{\partial D(U)}{\partial U} \right)$

        $\theta_k \leftarrow \theta_k + \epsilon \cdot \frac{\partial L_1(U, \Theta)}{\partial \theta_k}$ \quad ($\forall k$)

        $\pi_k \leftarrow \pi_k + \epsilon \cdot \frac{\partial L_1(U, \Theta)}{\partial \pi_k}$ \quad ($\forall k$)

        $\sigma^2 \leftarrow \frac{1}{N(D-M)} \sum_{n=1}^{N} n_T n_n$

        $\pi_k \leftarrow \frac{\pi_k}{\sum_j \pi_j}$ \quad ($\forall k$) and \quad $u_i \leftarrow \frac{u_i}{|u_i|}$ \quad ($\forall i$)

    end for

end for
Related Work

- **HOPE** may be viewed as a combination of generalized PCA with generative model (finite mixture model) …

- Principal Component Analysis (PCA)  (*Pearson, 1901; Hotelling, 1933, 1936*)

- Linear Discriminant Analysis (LDA)  (*Fisher, 1936*)

- Probabilistic PCA (PPCA)  (*Tipping & Bishop, 1999a*)

- Mixture of PPCA  (*Tipping & Bishop, 1999b*)

- Heteroscedastic LDA (HLDA/HDA)  (*Kumar & Andreous, 1998*)
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HOPE as two-layer network

- A HOPE model may be represented as a two-layer network:

\[
\eta_k = \ln (\pi_k \cdot f_k(z|\theta_k)) = \ln \pi_k + \ln C_M(|\mu_k|) + z \cdot \mu_k
\]

\[
\ln p(z) = \ln \sum_{k=1}^{K} \exp(\eta_k)
\]
HOPE as Two-layer Networks

A HOPE model may be represented as a two-layer network:

\[
\eta_k = \max \left(0, \ln (\pi_k \cdot f_k(z|\theta_k)) - \varepsilon\right)
\]

\[
= \max \left(0, \ln \pi_k + \ln C_M(|\mu_k|) + z \cdot \mu_k - \varepsilon\right)
\]

\[
z = Ux
\]

\[
\ln p(z) \approx \varepsilon + \ln \sum_{k=1}^{K} \exp(\eta_k)
\]
HOPE Features as Trilateration

Interpreting HOPE features as a trilateration problem in the latent feature space

- Interpretation of HOPE features using trilateration in the latent feature space
- Diagram illustrating the concept with labeled components and measurements
Link HOPE to Neural Networks

- A HOPE model = an NN hidden layer

\[
\eta_k \quad (k = 1, \ldots, K)
\]

\[
\begin{align*}
x & \in R^D \\
z & = Ux \\
z & \in R^M \\
p(z \mid q_k) \quad (k = 1, \ldots, K) \\
\eta_k & \in R^M \\
\eta & = Wx + b \\
x & \in R^D \\
\end{align*}
\]

\[
\begin{align*}
w_k & = U^T \mu_k \\
b_k & = \ln \pi_k + \ln C_M(\| \mu_k \|) - \varepsilon
\end{align*}
\]

Why NNs can handle almost any types of data input?
Unsupervised Learning of NNs with HOPE

- View each hidden layer as a HOPE model
- Unsupervised learning of the HOPE model based on the maximum likelihood estimation
- Merge to generate the NN hidden layer (if you wish)
- Layer-wise learning for a deep structure
- Similar to the Hebbian learning *(Hebb, 1949)*, but with a well-defined objective function
Supervised Learning of NN with HOPE

- Reformulate each hidden layer as two HOPE layers:
  - A linear orthogonal projection layer (choose M)
  - A movMF layer
- Use other discriminative learning criterion, like cross-entropy …
- **SGD**: backpropagation + **orthogonal constraints**
- Related to the low-rank weight matrix factorization in speech recognition (*Sainath et. al.*, 2013; *Xue et. al.*, 2013).
Use HOPE to learn deep neural networks as feature extractors

A HOPE + DNN

\[
z = Ux
\]

\[
z \in \mathbb{R}^M
\]

\[
x \in \mathbb{R}^D
\]

\[
p(z \mid q_k)
\]

\[
(k = 1, \ldots, K)
\]
HOPE for Deep Learning (II)

- Using HOPE to learn deep neural networks: stacking multiple HOPE models
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Experiments: MNIST

- The standard MNIST data set (*LeCun et al.*, 1998)
- 60000 training images; 10000 test images
- Each image is 28 x 28 pixel greyscale images of handwriting digits 0-9
- **Supervised** learning: use whole images as NN input
- **Unsupervised** or **semi-supervised** learning: use 6x6 patches to learn feature representations
Supervised Learning of NNs (I): MNIST

- Supervised learning of NNs with or without HOPE
- With HOPE: imposing orthogonal constraints in BP
Supervised Learning of NNs (II): MNIST

- Use whole MNIST images as NN inputs
- With or without imposing orthogonal constraints for the linear projection layer

<table>
<thead>
<tr>
<th>K=</th>
<th>1k</th>
<th>2k</th>
<th>5k</th>
</tr>
</thead>
<tbody>
<tr>
<td>Baseline: 784-K-10</td>
<td>1.49</td>
<td>1.35</td>
<td>1.28</td>
</tr>
<tr>
<td>HOPE1: 784-[200-K]-10</td>
<td>1.21</td>
<td>1.20</td>
<td>1.17</td>
</tr>
<tr>
<td>HOPE2: 784-[400-K]-10</td>
<td>1.19</td>
<td>1.23</td>
<td>1.25</td>
</tr>
<tr>
<td>Linear1: 784-(200-K)-10</td>
<td>1.52</td>
<td>1.50</td>
<td>1.54</td>
</tr>
<tr>
<td>Linear2: 784-(400-K)-10</td>
<td>1.53</td>
<td>1.52</td>
<td>1.49</td>
</tr>
</tbody>
</table>
Supervised Learning of NNs (III): MNIST

- Use whole MNIST images as NN inputs
- Supervised learning of shallow NNs with HOPE
- Without data augmentation; without CNN

<table>
<thead>
<tr>
<th>Using dropout</th>
<th>1k</th>
<th>2k</th>
<th>5k</th>
</tr>
</thead>
<tbody>
<tr>
<td>Baseline: 784-K-10</td>
<td>1.05</td>
<td>1.01</td>
<td>1.01</td>
</tr>
<tr>
<td>HOPE1: 784-[200-K]-10</td>
<td>0.99</td>
<td>0.85</td>
<td>0.89</td>
</tr>
<tr>
<td>HOPE2: 784-[400-K]-10</td>
<td>0.86</td>
<td>0.86</td>
<td>0.85</td>
</tr>
</tbody>
</table>
Supervised Learning of NN (IV): MNIST

- Use whole MNIST images as NN inputs
- Supervised learning of deep NN with HOPE
- Without data augmentation; without using CNN

<table>
<thead>
<tr>
<th>Model</th>
<th>No dropout</th>
<th>Dropout</th>
</tr>
</thead>
<tbody>
<tr>
<td>DNN: 784-1200-1200-10</td>
<td>1.25</td>
<td>0.92</td>
</tr>
<tr>
<td>HOPE+NN: 784 [400-1200]-1200-10</td>
<td>0.99</td>
<td>0.82</td>
</tr>
<tr>
<td>HOPE*2: 784-[400-1200]-[400-1200]-10</td>
<td>0.97</td>
<td>0.81</td>
</tr>
</tbody>
</table>
Unsupervised Feature Learning (I): MNIST

- Use 400,000 MNIST image patches (6x6) to unsupervised learn feature extractors
- Average features in four quadrants (Coates et al. 2011)
- Feed to a post-stage classifier (linear SVM) supervised learned from data and labels

1. **Kmeans (Coates et al. 2011):** k-means to learn K centroids,
   \[ f_k(x) = \max(0, |x - \mu_k| - \varepsilon) \]

2. **Spkmeans (Coates et al. 2011):** spk-means to learn K centroids,
   \[ f_k(x) = \max(0, x^T \mu_k - \varepsilon) \]

3. **movMF:** use EM to learn movMF,
   \[ f_k(x) = \max(0, \ln \pi_k + \ln(C_k) + z^T \mu_k - \varepsilon) \]

4. **PCA-movMF:** PCA (M=20) + EM learned movMF
5. **HOPE-movMF:** HOPE model with movMF (M=20)
Unsupervised Feature Learning (II): MNIST

<table>
<thead>
<tr>
<th>K=</th>
<th>400</th>
<th>800</th>
<th>1200</th>
<th>1600</th>
</tr>
</thead>
<tbody>
<tr>
<td>K-means</td>
<td>1.41</td>
<td>1.31</td>
<td>1.16</td>
<td>1.13</td>
</tr>
<tr>
<td>spkmeans</td>
<td>1.09</td>
<td>0.90</td>
<td>0.86</td>
<td>0.81</td>
</tr>
<tr>
<td>movMF</td>
<td>0.89</td>
<td>0.82</td>
<td>0.81</td>
<td>0.84</td>
</tr>
<tr>
<td>PCA-movMF</td>
<td>0.87</td>
<td>0.75</td>
<td>0.73</td>
<td>0.74</td>
</tr>
<tr>
<td>HOPE-movMF</td>
<td>0.76</td>
<td>0.71</td>
<td><strong>0.64</strong></td>
<td>0.67</td>
</tr>
</tbody>
</table>

Unsupervised learned features with HOPE work well with a separately trained simple classifier in the post-stage.
Semi-supervised Learning: MNIST

Use 400,000 MNIST image patches (6x6) from all training data to unsupervised learn feature extractors.

Learn a post-stage classifier using only a part of training data.

<table>
<thead>
<tr>
<th>Method</th>
<th>1k</th>
<th>2k</th>
<th>5k</th>
<th>60k (all)</th>
</tr>
</thead>
<tbody>
<tr>
<td>CDBN (Lee et al 2009)</td>
<td>2.62</td>
<td>2.13</td>
<td>1.59</td>
<td>0.82</td>
</tr>
<tr>
<td>Pixel + DNN</td>
<td>8.32</td>
<td>4.71</td>
<td>3.20</td>
<td>0.92</td>
</tr>
<tr>
<td>Pixel + HOPE-DNN</td>
<td>7.21</td>
<td>4.02</td>
<td>2.60</td>
<td>0.82</td>
</tr>
<tr>
<td>USL + SVM</td>
<td>2.91</td>
<td>2.38</td>
<td>1.47</td>
<td>0.71</td>
</tr>
<tr>
<td>USL + DNN</td>
<td>2.83</td>
<td>1.99</td>
<td>1.03</td>
<td>0.43</td>
</tr>
<tr>
<td>USL + HOPE-DNN</td>
<td>2.46</td>
<td>1.70</td>
<td>0.90</td>
<td>0.40</td>
</tr>
</tbody>
</table>
TIMIT: speech recognition

- TIMIT: a small phoneme recognition task
- Supervised learning of NNs for acoustic modelling in speech recognition

<table>
<thead>
<tr>
<th>model</th>
<th>net architecture</th>
<th>FACC (%)</th>
<th>PER(%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>NN</td>
<td>1845-10240-183</td>
<td>61.45</td>
<td>23.85</td>
</tr>
<tr>
<td>HOPE-NN</td>
<td>1845-[256-10240]-183</td>
<td>62.11</td>
<td>23.04</td>
</tr>
<tr>
<td>DNN</td>
<td>1845-3*2048-183</td>
<td>63.13</td>
<td>22.37</td>
</tr>
<tr>
<td>HOPE-DNN</td>
<td>1845-[512-2048]-2*2046-183</td>
<td>63.55</td>
<td>21.59</td>
</tr>
</tbody>
</table>

- HOPE may help to learn a strong shallow NN.
- HOPE is beneficial to deep NNs as well.
Conclusion

- **HOPE** is a generative model combining linear orthogonal projection (feature selection) and finite mixture models (data modelling).

- Links between HOPE and NN: each NN hidden layer = a HOPE NN can be learned under the HOPE framework, either supervised or **unsupervised** ways.

- NN can be learned under the HOPE framework, either supervised or unsupervised ways.

- NN features may be interpreted as a **trilateration** problem in the latent feature space.

- **Strong performance on MNIST** for all supervised, unsupervised and semi-supervised tasks.
More on HOPE

- MNIST matlab codes downloading from:
  http://wiki.eecs.yorku.ca/lab/MLL/projects:hope:start

- A full technical report:
  http://arxiv.org/abs/1502.00702