Machine Learning

Normalization

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Objectives

Outline

Objectives:

- Review vanishing/exploding gradient problem
- Understand and implement batch normalization
- Understand and implement gradient clipping

Batch Normalization

Idea

- Vanishing/exploding gradient problems can arise during training.
- Like StandardScaler before/after each layer.
- Zero centers and normalizes each batch of inputs.

Normalization

Batch Normalization

Math

$$\mu_{B} = \frac{1}{m_{B}} \sum_{i=1}^{m_{B}} x^{(i)}$$
(1)

$$\sigma_{B}^{2} = \frac{1}{m_{B}} \sum_{i=1}^{m_{B}} (x^{(i)} - \mu_{B})^{2}$$
(2)

$$\hat{x}^{(i)} = \frac{x^{(i)} - \mu_{B}}{\sqrt{\sigma_{B}^{2} + \epsilon}}$$
(3)

$$z^{(i)} = \gamma \otimes \hat{x}^{(i)} + \beta$$
(4)

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 γ and β are learnable parameters. μ and σ are estimated during training, and used during prediction.

Implementation

model.add(keras.layers.BatchNormalization())
model.add(keras.layers.Dense(units, ...))

Gradient Clipping

Ideas

- Exploding gradients cause the fit to diverge.
- Limiting the gradient magnitude at each step is called gradient clipping.
- Clipping individual components in the gradient.
- Clipping the gradient magnitude.
- Can be used as an alternative to Batch Normalization, or in addition to Batch Normalization.

Implementation

```
keras.optimizers.SGD(clipvalue=1.0)
# OR
keras.optimizers.SGD(clipnorm=1.0)
```

Summary

Topics

- Batch normalization
- Gradient clipping