

## Announcements

- HW04
- Due next Wednesday 03/01
- Will be released later today
- Reading 05
- Due Monday 02/27-CTA/TADA/CSS papers using Word Embeddings
- Office hours:
- Need to change time this week


## Final Project

## Deliverables:

- Ideation

250 write up - what idea do you have Due sometime next week

- Proposal

Due write after spring break

- Presentation

Maybe last day of class

- Writeup, code, data

End of finals?

## Recap - last week

- Regression vs classification
- Linear Regression vs Logistic Regression
- Learning weights
- SGD!


## Outline

SGD example

Beyond Binary Classification

Implementation Tricks

Neural Networks
Feed forward
Non-linear Activation Functions
Computation Graph
Back-propagation
Neural LM

## SGD Example

## Working through an example

- One step of gradient descent
- A mini-sentiment example, where the true $y=1$ (positive)
- Two features:

$$
\begin{array}{ll}
x_{1}=3 & \text { (count of positive lexicon words) } \\
x_{2}=2 & \text { (count of negative lexicon words) }
\end{array}
$$

Assume 3 parameters ( 2 weights and 1 bias) in $\Theta^{0}$ are zero:

$$
\begin{aligned}
& w_{1}=w_{2}=b=0 \\
& \eta=0.1
\end{aligned}
$$

## Example of gradient descent

- Update step for update $\theta$ is:

$$
\begin{aligned}
& w_{1}=w_{2}=b=0 \\
& x_{1}=3 ; \quad x_{2}=2
\end{aligned}
$$

$$
\theta_{t+1}=\theta_{t}-\eta \nabla L(f(x ; \theta), y)
$$

$$
\text { where } \frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{\partial w_{j}}=[\sigma(w \cdot x+b)-y] x_{j}
$$

- Gradient vector has 3 dimensions:

$$
\nabla_{w, b}=\left[\begin{array}{c}
\frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{\partial w_{1}} \\
\frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{\partial w_{2}} \\
\frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{\partial b}
\end{array}\right]
$$

## Example of gradient descent

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$$
\begin{aligned}
& w_{1}=w_{2}=b=0 \\
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\frac{\left.\partial L_{\mathrm{CE}} \hat{y}, y\right)}{\partial b}
\end{array}\right]=[
$$

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$$
\nabla_{w, b}=\left[\begin{array}{l}
\frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{\partial_{1}(\hat{y}} \\
\frac{\partial \mathrm{CE},(\hat{y})}{} \mathrm{D}_{\mathrm{y}} \\
\frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{\partial b}
\end{array}\right]=\left[\begin{array}{l}
(\sigma(w \cdot x+b)-y) x_{1} \\
(\sigma(w \cdot x+b)-y) x_{2} \\
\sigma(w \cdot x+b)-y
\end{array}\right]
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$$

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\frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{\partial w} \\
\frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{}
\end{array}\right]=\left[\begin{array}{l}
(\sigma(w \cdot x+b)-y) x_{1} \\
(\sigma(w \cdot x+b)-y) x_{2} \\
\sigma(w \cdot x+b)-y
\end{array}\right]=\left[\begin{array}{l}
(\sigma(0)-1) x_{1} \\
(\sigma(0)-1) x_{2} \\
\sigma(0)-1
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$$

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\sigma(w \cdot x+b)-y
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(\sigma(0)-1) x_{2} \\
\sigma(0)-1
\end{array}\right]=\left[\begin{array}{l}
-0.5 x_{1} \\
-0.5 x_{2} \\
-0.5
\end{array}\right]=\left[\begin{array}{l}
-1.5 \\
-1.0 \\
-0.5
\end{array}\right]
$$

## Example of gradient descent

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\nabla_{w, b}=\left[\begin{array}{l}
\frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{\partial w_{1}} \\
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\sigma(0)-1
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-0.5 x_{2} \\
-0.5
\end{array}\right]=\left[\begin{array}{l}
-1.5 \\
-1.0 \\
-0.5
\end{array}\right]
$$

Now that we have a gradient, we compute the new parameter vector $\theta^{1}$ by moving $\theta^{0}$ in the opposite direction from the gradient:

$$
\begin{aligned}
\theta_{t+1} & =\theta_{t}-\eta \nabla L(f(x ; \theta), y) \quad \eta=0.1 ; \\
\theta^{1} & =
\end{aligned}
$$

## Example of gradient descent

$$
\nabla_{w, b}=\left[\begin{array}{l}
\frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{\partial w_{1}} \\
\frac{\left.\partial L_{\mathrm{CE}} \hat{y}, y\right)}{\partial w_{2}} \\
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\theta^{1} & =\left[\begin{array}{l}
w_{1} \\
w_{2} \\
b
\end{array}\right]-\eta\left[\begin{array}{l}
-1.5 \\
-1.0 \\
-0.5
\end{array}\right]
\end{aligned}
$$

## Example of gradient descent

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\nabla_{w, b}=\left[\begin{array}{l}
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w_{1} \\
w_{2} \\
b
\end{array}\right]-\eta\left[\begin{array}{l}
-1.5 \\
-1.0 \\
-0.5
\end{array}\right]=\left[\begin{array}{l}
.15 \\
.1 \\
.05
\end{array}\right]
\end{gathered}
$$

## Example of gradient descent

$$
\nabla_{w, b}=\left[\begin{array}{l}
\frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{\partial w_{1}} \\
\frac{\partial L_{\mathrm{CE}}(\hat{y}, y)}{\partial w_{2}} \\
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w_{1} \\
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-1.5 \\
-1.0 \\
-0.5
\end{array}\right]=\left[\begin{array}{l}
.15 \\
.1 \\
.05
\end{array}\right]
\end{aligned}
$$

Note that enough negative examples would eventually make $w_{2}$ negative

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Beyond Binary Classification

Implementation Tricks
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## Multinomial Logistic Regression aka softmax regression, multinomial logit

Softmax: a generalization of the sigmoid

- Takes a vector of $k$ values
- think scores for each class
- Outputs a probability distribution
- each value in the range $[0,1]$
- all the values summing to 1
$\operatorname{softmax}\left(z_{i}\right)=\frac{\exp \left(z_{i}\right)}{\sum_{j=1}^{k} \exp \left(z_{j}\right)} \quad 1 \leq i \leq k$
$\operatorname{softmax}(\mathbf{z})=\left[\frac{\exp \left(z_{1}\right)}{\sum_{j=1}^{k} \exp \left(z_{j}\right)}, \frac{\exp \left(z_{2}\right)}{\sum_{j=1}^{k} \exp \left(z_{j}\right)}, \ldots, \frac{\exp \left(z_{3}\right)}{\sum_{j=1}^{k} \exp \left(z_{j}\right)}\right]$


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## Mini-batch training

- Stochastic gradient descent chooses a single random example at a time.
- That can result in choppy movements
- More common to compute gradient over batches of training instances.
- Batch training: entire dataset
- Mini-batch training: $m$ examples (512, or 1024)


## Overfitting

- A model that perfectly match the training data has a problem.
- It will also overfit to the data, modeling noise
- A random word that perfectly predicts y (it happens to only occur in one class) will get a very high weight.
- Failing to generalize to a test set without this word.
- A good model should be able to generalize


## Overfitting

Useful or harmless features

## $+$ <br> - This movie drew me in, and it'll do the same to you.

$$
\begin{aligned}
& \text { X1 }=\text { "this" } \\
& \text { X2 }=\text { "movie } \\
& \text { X3 }=\text { "hated" }
\end{aligned}
$$

X4 = "drew me in"

## 4gram features that just

"memorize" training set and might cause problems

$$
\begin{aligned}
& \text { X5 = "the same to you" } \\
& \text { X7 = "tell you how much" }
\end{aligned}
$$

## Overfitting

- 4-gram model on tiny data will just memorize the data
- $100 \%$ accuracy on the training set
- But it will be surprised by the novel 4-grams in the test data
- Low accuracy on test set
- Models that are too powerful can overfit the data
- Fitting the details of the training data so exactly that the model doesn't generalize well to the test set
- How to avoid overfitting?
- Regularization in logistic regression
- Dropout in neural networks


## Regularization

- A solution for overfitting
- Add a regularization term $R(\theta)$ to the loss function (for now written as maximizing logprob rather than minimizing loss)

$$
\hat{\theta}=\underset{\theta}{\operatorname{argmax}} \sum_{i=1}^{m} \log P\left(y^{(i)} \mid x^{(i)}\right)-\alpha R(\theta)
$$

- Idea: choose an $R(\theta)$ that penalizes large weights
- fitting the data well with lots of big weights not as good as fitting the data a little less well, with small weights

L2 Regularization (= ridge regression)

- The sum of the squares of the weights
- The name is because this is the (square of the) $\mathbf{L 2}$ norm $\|\theta\|_{2}$, = Euclidean distance of $\theta$ to the origin.

$$
R(\theta)=\|\theta\|_{2}^{2}=\sum_{j=1}^{n} \theta_{j}^{2}
$$

- L2 regularized objective function:

$$
\hat{\theta}=\underset{\theta}{\operatorname{argmax}}\left[\sum_{i=1}^{m} \log P\left(y^{(i)} \mid x^{(i)}\right)\right]-\alpha \sum_{j=1}^{n} \theta_{j}^{2}
$$

## L1 Regularization (= lasso regression)

- The sum of the (absolute value of the) weights
- Named after the L1 norm $\|W\|_{1}$, = sum of the absolute values of the weights, = Manhattan distance

$$
R(\theta)=\|\theta\|_{1}=\sum_{i=1}^{n}\left|\theta_{i}\right|
$$

- L1 regularized objective function:

$$
\hat{\theta}=\underset{\theta}{\operatorname{argmax}}\left[\sum_{1=i}^{m} \log P\left(y^{(i)} \mid x^{(i)}\right)\right]-\alpha \sum_{j=1}^{n}\left|\theta_{j}\right|
$$

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## Prediction: NLP/ML vs CTA/TADA



NLP/ML:

- Make prediction about unseen data
- Predict if a stock will go up or down based on social media posts


CTA/TADA/CSS:

- Apply labels to examples
- Use previous methods to find differences
- Learn something about different categories
- Are there different terms/concepts used to describe male vs female professors on course reviews


## Logistic Regression



## Logistic Regression



## Logistic Regression



## Logistic Regression



## Logistic Regression



## Could we train Logistic Regression on these two training sets?



## Training Logistic Regression on these two training sets




Predicting with Logistic Regression

Given $\boldsymbol{x}=\left[\begin{array}{lll}x_{1}, & x_{2}, & x_{3}, \ldots, x_{j}\end{array}\right]$

Learn weights $\boldsymbol{\beta}=\left[\begin{array}{lll}\beta_{1}, & \beta_{2}, & \beta_{3}, \ldots, \beta_{j}\end{array}\right]$

Compute a dot product $\boldsymbol{x} * \boldsymbol{\beta}$

Dot product is a linear combination
We need to add some non-linearity

Predicting with Logistic Regression

Is sigmoid enough? Does adding sigmoid allows us to model non-linearly separable data?
https://playground.tensorflow.org/

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## Logistic Regression

We make a prediction by taking the doc product of the features (covariates) and weights (coefficients)

$$
\begin{aligned}
& \sigma(\boldsymbol{\beta} \cdot \boldsymbol{x})= \\
& \quad \sum_{i}^{j} \sigma\left(\beta_{i} \cdot x_{i}\right)
\end{aligned}
$$



## Logistic Regression

We make a prediction by taking the doc product of the features (covariates) and weights (coefficients)

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\end{aligned}
$$



## A neuron



## Logistic Regression as NN

A single layer neural network

Input layer: features


## A two layered network

Input layer: features
Output layer: prediction Hidden layer: $h_{0}$

We can add more hidden layers and more neurons at each layer https://playground.tensorflow.org/


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## Feed forward NN

$x_{1}$
$x_{2}$
$x_{3}$
$x_{4}$

## Feed forward NN

$x_{1}$
$x_{2}$
$x_{3}$
$x_{4}$

## Feed forward NN



## Feed forward NN



## Feed forward NN

All nodes in between each layer is are connected Input layer: features, Output layer: prediction, 2 Hidden layers


## Feed forward NN

 Making predictions

## Feed forward NN

 Making predictions

## Feed forward NN

 Making predictions

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 Making predictions

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 Making predictions

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## Non-Linear Activation Functions

 besides sigmoidMost Common:

tanh


Rectified Linear Unit

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## Computation graph

$$
L(a, b, c)=c(a+2 b)
$$

$$
d=2 * b
$$

Computations:

$$
e=a+d
$$

$$
L=c * e
$$



## Example:

$$
\begin{aligned}
L(a, b, c)=c(a & +2 b) \\
& \\
& d=2 * b \\
& =a+d \\
& =a t i o n s: \\
& L
\end{aligned}
$$

Computations:


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## Backwards differentiation in computation graphs

- The importance of the computation graph comes from the backward pass
- This is used to compute the derivatives that we'll need for the weight update.


## Example

$$
\begin{aligned}
L(a, b, c) & =c(a+2 b) \\
d & =2 * b \\
e & =a+d \\
L & =c * e
\end{aligned}
$$

We want: $\frac{\partial L}{\partial a}, \frac{\partial L}{\partial b}$, and $\frac{\partial L}{\partial c}$
The derivative $\frac{\partial L}{\partial a^{\prime}}$ tells us how much a small change in $a$ affects $L$.

## The chain rule

- Computing the derivative of a composite function:
- $f(x)=u(v(x)) \quad \frac{d f}{d x}=\frac{d u}{d v} \cdot \frac{d v}{d x}$
- $f(x)=u(v(w(x))) \quad \overline{d x}=\frac{\overline{d v}}{d v} \cdot \overline{d x}$

Example

$$
L(a, b, c)=c(a+2 b)
$$

$d=2 * b$
$e=a+d$
$L=c * e$

$$
\begin{aligned}
& \frac{\partial L}{\partial c}=e \\
& \frac{\partial L}{\partial a}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial a} \\
& \frac{\partial L}{\partial b}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial d} \frac{\partial d}{\partial b}
\end{aligned}
$$

## Example

$$
\begin{aligned}
& L(a, b, c)=c(a+2 b) \\
& \begin{array}{l}
d=2 * b \\
e=a+d \\
L=c * e
\end{array}
\end{aligned}
$$

$$
\begin{aligned}
& \frac{\partial L}{\partial a}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial a} \\
& \frac{\partial L}{\partial b}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial d} \frac{\partial d}{\partial b}
\end{aligned}
$$

$$
\begin{array}{r}
L=c e \\
e=a+d \\
d=2 b
\end{array}
$$

## Example

$$
\begin{aligned}
& L(a, b, c)=c(a+2 b) \\
& \begin{array}{l}
d=2 * b \\
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\end{aligned}
$$

$$
\begin{aligned}
& \frac{\partial L}{\partial a}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial a} \\
& \frac{\partial L}{\partial b}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial d} \frac{\partial d}{\partial b}
\end{aligned}
$$

$$
\begin{aligned}
L=c e & : \quad \frac{\partial L}{\partial e}=\quad \frac{\partial L}{\partial c}= \\
e=a+d & :
\end{aligned}
$$

$$
d=2 b:
$$

## Example

$$
\begin{array}{cl}
L(a, b, c)=c(a+2 b) & \frac{\partial L}{\partial a}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial a} \\
d=2 * b & \frac{\partial L}{\partial b}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial d} \frac{\partial d}{\partial b} \\
e=a+d \\
L=c * e & L=c e: \quad \frac{\partial L}{\partial e}=c, \frac{\partial L}{\partial c}=e \\
e=a+d: \\
d=2 b:
\end{array}
$$

## Example

$$
\begin{array}{ll}
L(a, b, c)=c(a+2 b) & \frac{\partial L}{\partial a}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial a} \\
\begin{array}{ll}
d=2 * b & \frac{\partial L}{\partial b}
\end{array}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial d} \frac{\partial d}{\partial b} \\
e=a+d & \\
L=c * e & \\
& \\
e=c e: & \frac{\partial L}{\partial e}=c, \frac{\partial L}{\partial c}=e \\
& \\
d=2 b: & \frac{\partial e}{\partial a}=\frac{\partial e}{\partial d}= \\
&
\end{array}
$$

## Example

$$
\begin{aligned}
& L(a, b, c)=c(a+2 b) \\
& d=2 * b \\
& e=a+d \\
& L=c * e \\
& L=c e: \quad \frac{\partial L}{\partial e}=c, \frac{\partial L}{\partial c}=e \\
& e=a+d: \quad \frac{\partial e}{\partial a}=1, \frac{\partial e}{\partial d}= \\
& d=2 b: \quad \frac{\partial d}{\partial b}=
\end{aligned}
$$

## Example

$$
\begin{array}{ll}
L(a, b, c)=c(a+2 b) & \frac{\partial L}{\partial a}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial a} \\
d=2 * b & \frac{\partial L}{\partial b}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial d} \frac{\partial d}{\partial b} \\
e=a+d & \\
L=c * e & L=c e: \\
e=a+d: & \frac{\partial L}{\partial e}=c, \frac{\partial L}{\partial c}=e \\
d=2 b: & \frac{\partial d}{\partial b}=2
\end{array}
$$

## Example

$$
\frac{\partial L}{\partial a}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial a}
$$

$$
L=c e: \quad \frac{\partial L}{\partial e}=c, \frac{\partial L}{\partial c}=e
$$

$$
\mathrm{a}=3 \quad \frac{\partial L}{\partial b}=\frac{\partial L}{\partial e} \frac{\partial e}{\partial d} \frac{\partial d}{\partial b}
$$

$$
e=a+d: \quad \frac{\partial e}{\partial a}=1, \frac{\partial e}{\partial d}=1
$$

$$
d=2 b: \quad \frac{\partial d}{\partial b}=2
$$

## Example



## Detailed View



Figure from Andrej Karpathy

## Detailed View



Figure from Andrej Karpathy

## Detailed View



Figure from Andrej Karpathy

## Detailed View



Figure from Andrej Karpathy

## Detailed View



## Backward differentiation on a two layer network



$$
\begin{aligned}
z^{[1]} & =W^{[1]} \mathbf{x}+b^{[1]} \\
a^{[1]} & =\operatorname{ReLU}\left(z^{[1]}\right) \\
z^{[2]} & =W^{[2]} a^{[1]}+b^{[2]} \\
a^{[2]} & =\sigma\left(z^{[2]}\right) \\
\hat{y} & =a^{[2]}
\end{aligned}
$$

## Backward differentiation on a two layer network

$$
\begin{array}{rlrl}
z^{[1]} & =W^{[1]} \mathbf{x}+b^{[1]} \\
a^{[1]} & =\operatorname{ReLU}\left(z^{[1]}\right) & \frac{d \operatorname{ReLU}(z)}{d z}=\left\{\begin{array}{rlr}
0 & \text { for } \\
1 & z<0 \\
1 & \text { for } & z \geq 0
\end{array}\right. \\
z^{[2]} & =W^{[2]} a^{[1]}+b^{[2]} & & \\
a^{[2]} & =\sigma\left(z^{[2]}\right) & & \frac{d \sigma(z)}{d z}=\sigma(z)(1-\sigma(z)) \\
\hat{y} & =a^{[2]} &
\end{array}
$$

## Backward differentiation on a 2layer network


 ('lll write $a$ for $a^{[2]}$ and $z$ for $z^{[2]}$ ) $a^{[2]}=\sigma\left(z^{[2]}\right)$
$L(\hat{y}, y)=-(y \log (\hat{y})+(1-y) \log (1-\hat{y}))$
$\hat{y}=a^{[2]}$
$L(a, y)=-(y \log a+(1-y) \log (1-a))$

$$
\frac{\partial L}{\partial z}=\frac{\partial L}{\partial a} \frac{\partial a}{\partial z}
$$

$$
\frac{\partial L}{\partial a}=-\left(\left(y \frac{\partial \log (a)}{\partial a}\right)+(1-y) \frac{\partial \log (1-a)}{\partial a}\right)
$$

$$
=-\left(\left(y \frac{1}{a}\right)+(1-y) \frac{1}{1-a}(-1)\right)=-\left(\frac{y}{a}+\frac{y-1}{1-a}\right)
$$

$$
\frac{\partial a}{\partial z}=a(1-a) \quad \frac{\partial L}{\partial z}=-\left(\frac{y}{a}+\frac{y-1}{1-a}\right) a(1-a)=\mathrm{a}-\mathrm{y}
$$

## Summary

- For training, we need the derivative of the loss with respect to weights in early layers of the network
- But loss is computed only at the very end of the network!
- Solution: backward differentiation
- Given a computation graph and the derivatives of all the functions in it we can automatically compute the derivative of the loss with respect to these early weights.


## Outline

SGD example

Beyond Binary Classification

Implementation Tricks

Neural Networks
Feed forward
Computation Graph
Back-propagation
Neural LM

## Neural Language Models (LMs)

- Language Modeling: Calculating the probability of the next word in a sequence given some history.
- We've seen N-gram based LMs
- But neural network LMs far outperform n-gram language models
-State-of-the-art neural LMs are based on more powerful neural network technology like
Transformers
-But simple feedforward LMs can do almost as well!


## Simple feedforward Neural Language Models

- Task: predict next word $\mathrm{w}_{\mathrm{t}}$

$$
\text { given prior words } \mathrm{w}_{\mathrm{t}-1}, \mathrm{w}_{\mathrm{t}-2}, \mathrm{w}_{\mathrm{t}-3}, \ldots
$$

- Problem: Now we're dealing with sequences of arbitrary length.
- Solution: Sliding windows (of fixed length)

$$
P\left(w_{t} \mid w_{1}^{t-1}\right) \approx P\left(w_{t} \mid w_{t-N+1}^{t-1}\right)
$$

## Neural Language Model



## Masked Language Model

- Task: predict $\mathrm{w}_{\mathrm{t}}$
given prior surrounding words

$$
\mathrm{W}_{\mathrm{t}-3}, \mathrm{~W}_{\mathrm{t}-2}, \mathrm{~W}_{\mathrm{t}-1}, \mathrm{~W}_{\mathrm{t}+1}, \mathrm{~W}_{\mathrm{t}+2}, \mathrm{~W}_{\mathrm{t}+3}
$$

- Problem: Now we're dealing with sequences of arbitrary length.
- Solution: Sliding windows (of fixed length)

Why Neural LMs work better than N gram LMs

- Training data:
- We've seen: I have to make sure that the cat gets fed.
- Never seen: dog gets fed
- Test data:
- I forgot to make sure that the dog gets $\qquad$
- N-gram LM can't predict "fed"!
- Neural LM can use similarity of "cat" and "dog" embeddings to generalize and predict "fed" after dog


## Summary - Feed Forward Networks

Every node in one layer is connected to every node in the next layer

Define the Network
Number of hidden layers
Size of each hidden layer
Activation Function
Forward pass:
Matrix multiplications
Backward pass:
Compute the gradients and propagate them backwards - Backpropagation

## Issues when training Neural Networks

Exploding/vanishing gradients

Overfitting

## FFN's issues

Fixed input size

Solutions:

1. Create a fixed length representation
2. Recurrent Neural Networks
