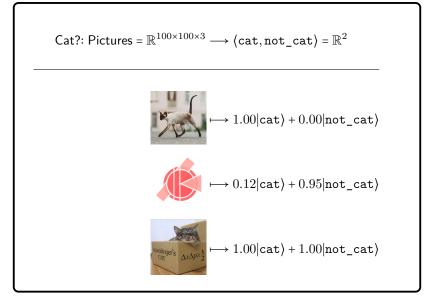
Backprop as Functor

Brendan Fong, with David Spivak, Rémy Tuyéras

SYCO 1 University of Birmingham 21 September 2018



How do we program it?

Outline

- I. Supervised Learning, Compositionally
- II. Specifying Parametrised Functions
- III. Backprop: Updates and Requests via Gradient Descent

I. Supervised Learning, Compositionally

Goal: learn a function from examples

Fix sets A, B. For all $f: A \to B$, use pairs (a, f(a)) to approximate f.

Method: use the following data

Hypothesis set: PImplementation function: $I: P \times A \rightarrow B$ Update function $U: P \times A \times B \rightarrow P$ Request function $r: P \times A \times B \rightarrow A$

$$a - I_p(-) - b$$

A learner $A \rightarrow B$ is a tuple^{*} (P, I, U, r).

^{*}actually an equivalence class.

Goal: learn a function from examples

Fix sets A, B. For all $f: A \to B$, use pairs (a, f(a)) to approximate f.

Method: use the following data

Hypothesis set: $P \nleftrightarrow$ Strategies Implementation function: $I: P \times A \rightarrow B \nleftrightarrow$ Play Update function $U: P \times A \times B \rightarrow P \nleftrightarrow$ Equilibrium Request function $r: P \times A \times B \rightarrow A \Leftrightarrow$ Coutility

$$a - I_p(-) - b$$

A learner $A \rightarrow B$ is a tuple^{*} (P, I, U, r).

^{*}actually an equivalence class.

Goal: learn a function from examples

Fix sets A, B. For all $f: A \to B$, use pairs (a, f(a)) to approximate f.

Method: use the following data

Hypothesis set: PImplementation function: $I: P \times A \rightarrow B$ Update function $U: P \times A \times B \rightarrow P$ Request function $r: P \times A \times B \rightarrow A$

$$a - I_p(-) - b$$

A learner $A \rightarrow B$ is a tuple^{*} (P, I, U, r).

^{*}actually an equivalence class.

The symmetric monoidal category Learn has **objects:** sets **morphisms:** learners (*P*,*I*,*U*,*r*).

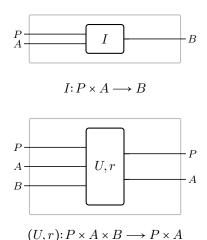
$$A \xrightarrow{(P,I,U,r)} B \xrightarrow{(Q,J,V,s)} C.$$

$$A \xrightarrow{(P,I,U,r)} B \xrightarrow{(Q,J,V,s)} C.$$

The new parameter space is just the product $Q \times P$.

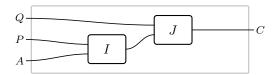
$$A \xrightarrow{(P,I,U,r)} B \xrightarrow{(Q,J,V,s)} C.$$

Let's represent our learners with string diagrams:



$$A \xrightarrow{(P,I,U,r)} B \xrightarrow{(Q,J,V,s)} C.$$

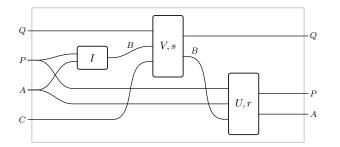
Composing implementation functions is straightforward:



 $(q, p, a) \mapsto J(q, I(p, a))$

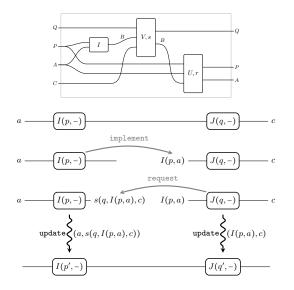
$$A \xrightarrow{(P,I,U,r)} B \xrightarrow{(Q,J,V,s)} C.$$

Composing update/request functions is more complicated:

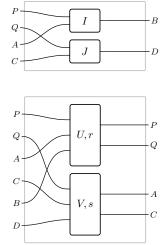


 $(q, p, a, c) \longmapsto \left(V(q, I(p, a), c), U(p, a, s(q, I(p, a), c)), r(p, a, s(q, I(p, a), c)) \right).$

Key idea: composition creates local training data.



The **monoidal product** of (P, I, U, r): $A \rightarrow B$ and (Q, J, V, s): $C \rightarrow D$ is given by



A compositional framework for supervised learning: Learning: parameter updates. Supervised: training is by (input, output) pairs. Compositional: we can build new learners from old.

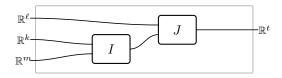
A compositional framework for supervised learning: Learning: parameter updates. Supervised: training is by (input, output) pairs. Compositional: we can build new learners from old.

But how can we explicitly construct a learner?

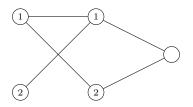
II. Specifying Parametrised Functions

The prop Para has **objects:** natural numbers **morphisms** $m \rightarrow n$: differentiable functions $I: \mathbb{R}^k \times \mathbb{R}^m \rightarrow \mathbb{R}^n$.

Composition is as for implementation functions in Learn:



Neural networks (sequences of bipartite graphs) are a compositional, combinatorial language for specifying differentiable parametrised functions.



$$I: (\mathbb{R}^5 \times \mathbb{R}^3) \times \mathbb{R}^2 \longrightarrow \mathbb{R};$$

$$(p, q, a) \longmapsto \sigma (q_1 \sigma (p_{11}a_1 + p_{12}a_2 + p_{1b}) + q_2 \sigma (p_{21}a_1 + p_{2b}) + q_b).$$

where $\sigma: \mathbb{R} \to \mathbb{R}$ is a differentiable function known as the activation.

The prop NNet has

objects: natural numbers.

morphisms $m \rightarrow n$: neural networks with m inputs and n outputs.

composition: concatenation of neural networks.

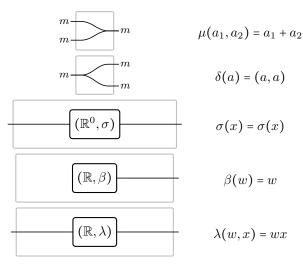
Theorem

A differentiable function $\sigma: \mathbb{R} \to \mathbb{R}$ defines a prop functor

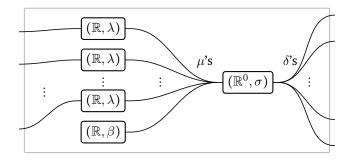
 I_{σ} : NNet \longrightarrow Para.

Differentiable parametrised functions can also be constructed using string diagrams in Para.

The image of NNet under I_{σ} is contained in the composite of:

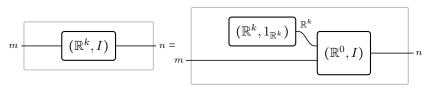


Differentiable parametrised functions can also be constructed using string diagrams in Para.

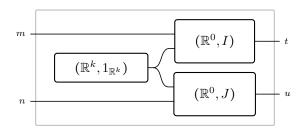


Weight-tying is a technique that identifies parameters that describe the same structure.

We factorise.



Then copy.



III. Backprop: Updates and Requests via Gradient Descent

Theorem

Fix $\epsilon > 0$, $e: \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ such that $\frac{\partial e}{\partial x}(x_0, -): \mathbb{R} \to \mathbb{R}$ has inverse h_{x_0} for each x_0 .

There is a faithful, injective-on-objects, strong symmetric monoidal functor

$$L_{\epsilon,e}$$
: Para \longrightarrow Learn

sending each object m to \mathbb{R}^m , and each morphism $(\mathbb{R}^k, I): m \to n$ to the learner $(\mathbb{R}^k, I, U_I, r_I): \mathbb{R}^m \to \mathbb{R}^n$ defined by

$$U_I(p, a, b) = p - \varepsilon \nabla_p E_I(p, a, b)$$

$$r_I(p,a,b) = h_a \Big(\nabla_a E_I(p,a,b) \Big),$$

Here $E_I(p, a, b) = \sum_i e(I(p, a)_i, b_i)$ and h_a denotes component-wise application of h_{a_i} .

Let *e* be the quadratic error quad $(x, y) = \frac{1}{2}(x - y)^2$.

Corollary
For every
$$\epsilon > 0$$
, there is a strong symmetric monoidal functor
 $L_{\epsilon,quad}$: Para \longrightarrow Learn
sending $(\mathbb{R}^k, I): m \to n$ to the learner $(\mathbb{R}^k, I, U_I, r_I): \mathbb{R}^m \to \mathbb{R}^n$
defined by
 $U_I(p, a, b)_k = p_k - \epsilon \sum_j (I_j(p, a) - b_j) \frac{\partial I_j}{\partial p_k}$
 $r_I(p, a, b)_i = a_i - \sum_j (I_j(p, a) - b_j) \frac{\partial I_j}{\partial a_i}.$

