#### Complexity of Linear Regions in Deep Nets

Boris Hanin

Facebook AI Research and Texas A&M

March 5, 2019

#### Joint with David Rolnick

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#### • Brain: Why deep nets, Pinky?



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• Pinky: Expressivity, Brain!



• Brain: Why deep nets, Pinky?

• Pinky: Expressivity, Brain!

• Brain: What about learnability?

# Numerical Instability for Large Numbers of Regions

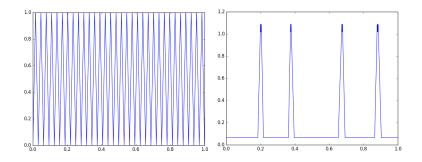
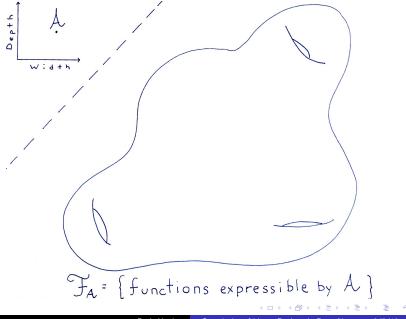
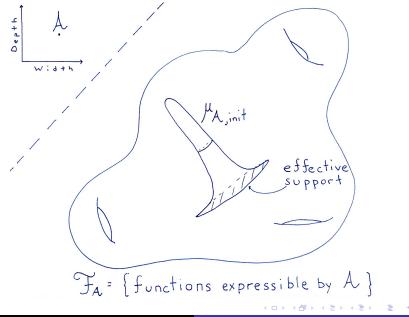


Figure: Random perturbation of example w/maximal number of regions.

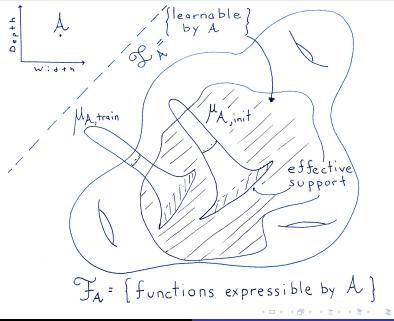
### Theoretical Expressivity



### Practical Expressivity at Init



### Practical Expressivity



# How To Do Theory?

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• **Goal.** Characterize typical complexity of functions drawn from  $\mu_{A,\text{init}}, \mu_{A,\text{train}}$ .

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• Intution. Probability measures in high dimensions are often concentrated around low dimensional sets.

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• Intution. Probability measures in high dimensions are often concentrated around low dimensional sets.

 Idea. For networks with piecewise linear activations, complexity of μ<sub>A,init</sub> and μ<sub>A,train</sub> encoded in corresponding partition of input space.

### Overview

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•  $\mathcal{N}$  - depth *d* ReLU net with  $n_{out} = 1$ 

#### Overview

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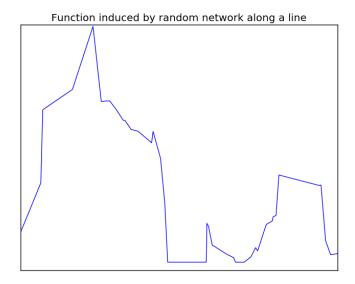
• Fixed weights/biases partition  $\mathbb{R}^{n_{in}}$  into convex pieces on which  $\mathcal N$  is linear

• Goal. Understand average complexity of this partition

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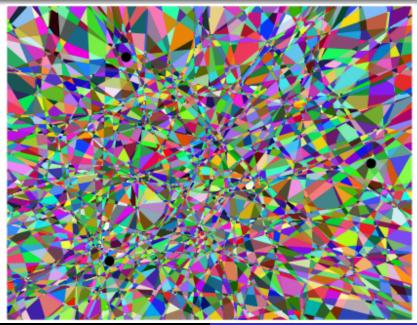
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# ReLU Net with $n_{in} = n_{out} = 1$ at Initialization

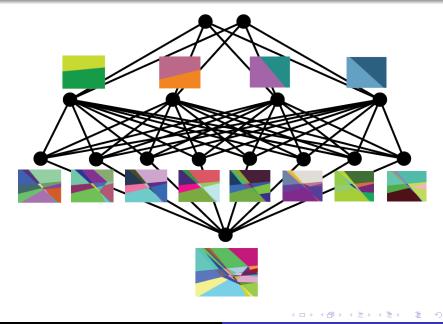


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# Input Space Partition with $n_{in} = 2$ at Initialization



### Evolution of Input Partition Through Network



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• Deterministic Bounds: 1  $\leq$  #regions  $\leq$  2<sup>#neurons</sup>

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• Q1. What is the average number of regions at init?

• **Q2.** What happens to regions during training (practical vs. theoretical expressivity)?

# Number of Regions when $n_{in} = n_{out} = 1$

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Suppose weights and biases are independent with

 $Var[weights] = 2/fan-in, Var[bias] = \sigma_b^2 > 0.$ 

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For any compact  $S \subset \mathbb{R}$  there are  $c = c(\sigma_b), \ C = C(\sigma_b)$  so that

$$c \# \{\text{neurons}\} \le \frac{1}{|S|} \mathbb{E} \Big[ \# \{\text{regions in } S\} \Big] \le C \# \{\text{neurons}\}$$

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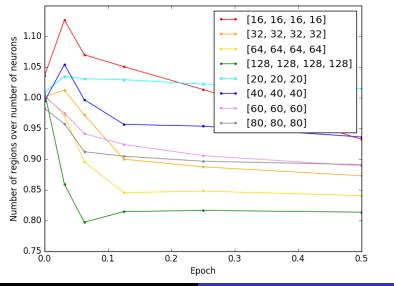
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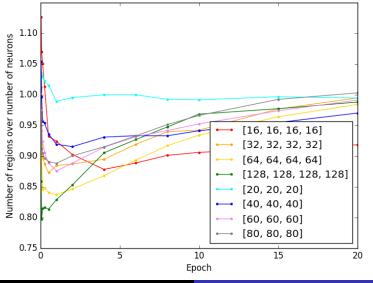
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- **2** Holds for any network connectivity
- **③** Holds for any 1D curve inside high dimensional input space



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### Number of Regions on 1D Line Through Training



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# Maximal # Regions on 2D Plane

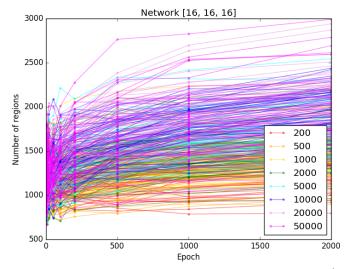


Figure: Heuristic: # {regions on k dim slice} ~  $(\text{#neurons})^k$ . When k = 2, should have  $\approx (16 * 3)^2 = 2304$  regions.

# Maximal # Regions on 2D Plane

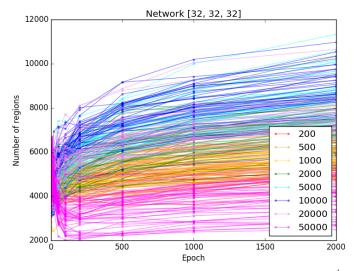


Figure: Heuristic: # {regions on k dim slice} ~ (#neurons)<sup>k</sup>. When k = 2, should have  $\approx (32 * 3)^2 = 9216$  regions.

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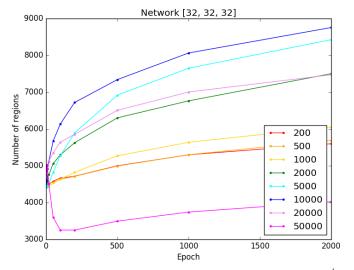
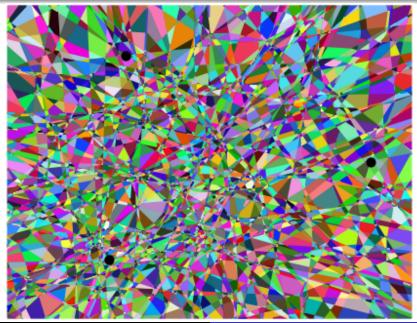


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- Motivation 1. vol(B<sub>N</sub>) controls avg dist to boundary:

 $\mathbb{P}\left(\mathrm{dist}(x,\,\mathcal{B}_{\mathcal{N}}) \leq \epsilon\right) \quad \simeq \quad \epsilon \, \operatorname{vol}(\mathcal{B}_{\mathcal{N}} \cap S), \qquad x \sim \mathrm{Unif}(S).$ 

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• Motivation 2.:  $vol(\mathcal{B}_{\mathcal{N}})$  controls correlation length:

corr. length of 
$$\mathcal{N} \stackrel{?}{\approx} \operatorname{dist}(x, \mathcal{B}_{\mathcal{N}})$$

# Volume of $\mathcal{B}_{\mathcal{N}}$

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#### Theorem (H-Rolnick)

Suppose weights and biases are independent with

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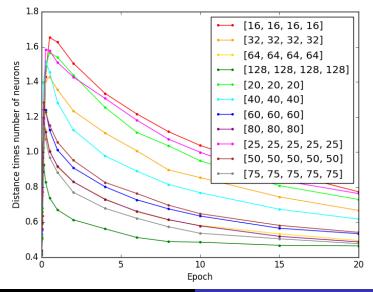
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#### Corollary

Let  $x \in S = [0, 1]^{n_{in}}$  be uniform. There exists  $c = c(\sigma_b)$  so that  $\mathbb{E} \left[ \text{dist}(x, \mathcal{B}_{\mathcal{N}}) \right] \geq \frac{c}{\# \{\text{neurons}\}}$ 

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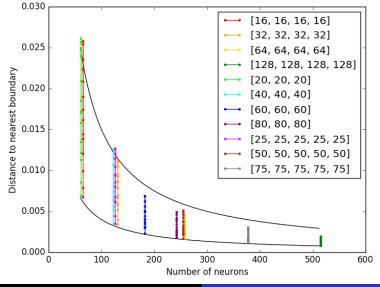
## Distance to $\mathcal{B}_{\mathcal{N}}$ vs. Number of Neurons



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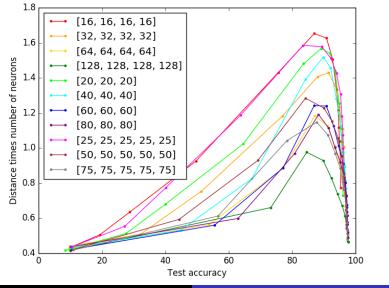


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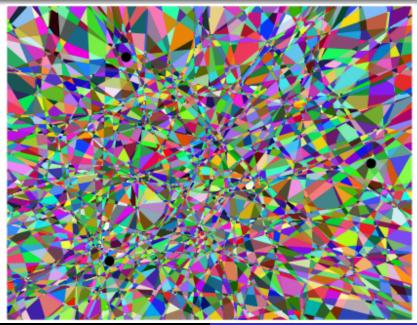
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### Distance to $\mathcal{B}_{\mathcal{N}}$ vs. Test Accuracy

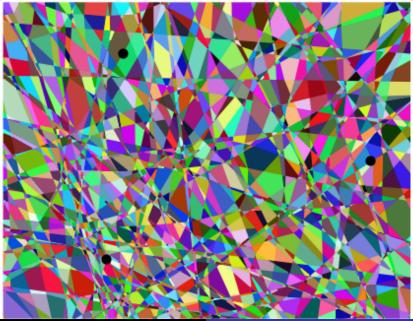


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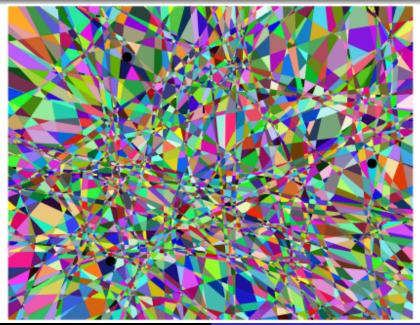
# Input Space Partition with $n_{in} = 2$ at Initialization



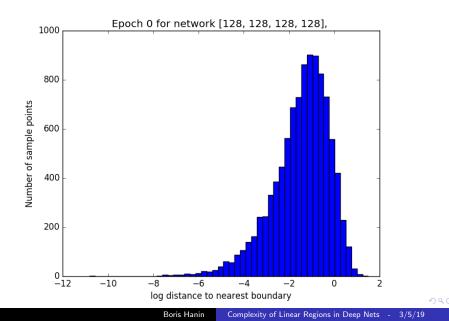
# Input Space Partition with $n_{in} = 2$ after 1 Epoch



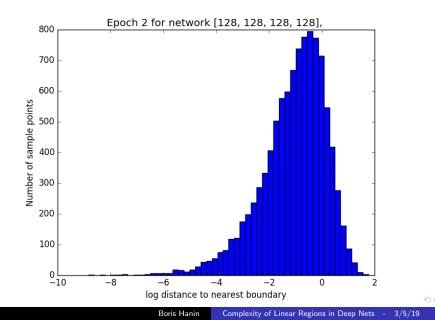
# Input Space Partition with $n_{in} = 2$ after Training



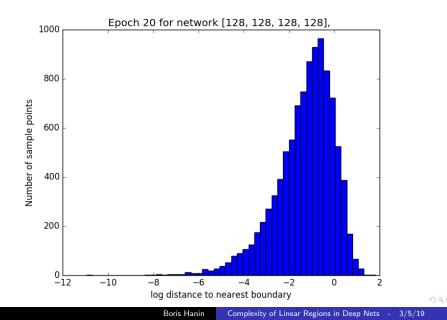
## Distribution of Distance to Linear Region Boundary



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$$\mathbb{E}\left[\operatorname{vol}\left(\mathcal{B}_{\mathcal{N}}\cap S\right)\right] = \sum_{\text{neurons } z} \int_{S} \mathbb{E}\left[ \|\nabla z(x)\| \rho_{b_{z}}(z(x)) \mathbf{1}_{\left\{\frac{\partial \mathcal{N}}{\partial Z}(x)\neq 0\right\}} \right] dx,$$

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Holds for any connectivity

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•  $\rho_{b_z}(z(x)) \| \nabla z(x) \| dx - \mathbb{P}(b_z \text{ creates kink at } [x \pm dx])$ 

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- $\mathbf{1}_{\left\{ \frac{\partial \mathcal{N}}{\partial \mathcal{I}}(x) \neq 0 \right\}}$  event that kink at x survives to output
- Intuition. If ||∇z(x)|| = O(1) and b<sub>z</sub> is not too concentrated, then z(x) = b<sub>z</sub> can only be solved in O(1) regions.