The Law of Parsimony in Gradient Descent for Learning Deep Linear Networks

Qing Qu

EECS, University of Michigan

June 30, 2023
Throughout training of deep linear networks, the gradient descent (GD) dynamics possesses certain parsimonious structures.
The parsimonious structures in GD dynamics leads to

- **Efficient training via network compression**
- **Better understandings of hierarchical representations**
Outline

1. Law of Parsimony in Gradient Dynamics
2. Efficient Deep Matrix Completion via Network Compression
3. Understanding Hierarchical Representations in Deep Neural Networks
4. Conclusion
Setup on Deep Linear Networks

- **Training data** \( \{(x_i, y_i)\}_{i=1}^{N} \subset \mathbb{R}^{d_x} \times \mathbb{R}^{d_y} \) with

\[
X = [x_1 \ x_2 \ \ldots \ x_N] \in \mathbb{R}^{d_x \times N}, \quad Y = [y_1 \ y_2 \ \ldots \ y_N] \in \mathbb{R}^{d_y \times N}
\]
Setup on Deep Linear Networks

- **Training data** \( \{(x_i, y_i)\}_{i=1}^{N} \subset \mathbb{R}^{d_x} \times \mathbb{R}^{d_y} \) with

\[
X = [x_1 \ x_2 \ \ldots \ x_N] \in \mathbb{R}^{d_x \times N}, \quad Y = [y_1 \ y_2 \ \ldots \ y_N] \in \mathbb{R}^{d_y \times N}
\]

- **Deep linear network (DLN):**

\[
f_{\Theta}(x) := W_L \cdots W_1 x = W_{L:1} x,
\]

where \( W_l \in \mathbb{R}^{d_l \times d_{l-1}} \) and \( \Theta = \{W_l\}_{l=1}^{L} \).
Setup on Deep Linear Networks

- **Training data** \( \{(x_i, y_i)\}_{i=1}^N \subset \mathbb{R}^{d_x} \times \mathbb{R}^{d_y} \) with
  \[
  X = [x_1 \ x_2 \ \ldots \ \ x_N] \in \mathbb{R}^{d_x \times N}, \quad Y = [y_1 \ y_2 \ \ldots \ \ y_N] \in \mathbb{R}^{d_y \times N}
  \]

- **Deep linear network** (DLN):
  \[
  f_\Theta(x) := W_L \cdot \ldots \cdot W_1 x = W_{L:1} x,
  \]
  where \( W_l \in \mathbb{R}^{d_l \times d_{l-1}} \) and \( \Theta = \{W_l\}_{l=1}^L \).

- **Loss function**:
  \[
  \min_{\Theta} \ell(\Theta) = \frac{1}{2} \sum_{i=1}^N \| f_\Theta(x_i) - y_i \|_F^2 = \frac{1}{2} \| W_{L:1} X - Y \|_F^2.
  \]
Training DLNs via Gradient Descent (GD)

- **Orthogonal initialization.** We use $\varepsilon$-scale orthogonal matrices for some $\varepsilon > 0$, with

$$W_l^\top(0)W_l(0) = \varepsilon^2 I \quad \text{or} \quad W_l(0)W_l^\top(0) = \varepsilon^2 I, \quad \forall l \in [L],$$

depending on the size of $W_l$. 
Training DLNs via Gradient Descent (GD)

- **Orthogonal initialization.** We use $\varepsilon$-scale orthogonal matrices for some $\varepsilon > 0$, with

$$W_l^\top(0)W_l(0) = \varepsilon^2 I \quad \text{or} \quad W_l(0)W_l^\top(0) = \varepsilon^2 I, \quad \forall l \in [L],$$

depending on the size of $W_l$.

- **Learning dynamics of GD.** We update all weights via GD for $t = 1, 2, \ldots$ as

$$W_l(t) = (1 - \eta \lambda)W_l(t - 1) - \eta \nabla W_l \ell(\Theta(t - 1)), \quad \forall l \in [L],$$

where $\eta > 0$ is the learning rate and $\lambda \geq 0$ controls weight decay.
Training DLNs via Gradient Descent (GD)

We study the GD iterates for training DLNs under the following assumptions:

- The weight matrices are *square* except the last layer, i.e.,
  \[ d_x = d_1 = d_2 = \cdots = d_{L-1} = d \text{ for some } d \in \mathbb{N}_+. \]
- The input data is *whitened* in the sense that \( X X^\top = I_{d_x}. \)
- The cross correlation matrix \( Y X^\top \) has certain *low-dimensional structures* (e.g., low-rank or wide matrix).

---

\(^1\)For any full rank \( X \in \mathbb{R}^{d_x \times N} \) with \( N \geq d_x \), whitened data can always be obtained with a data pre-processing step such as preconditioning.
Training DLNs via Gradient Descent (GD)

We study the GD iterates for training DLNs under the following assumptions:

- The weight matrices are *square* except the last layer, i.e.,
  \[ d_x = d_1 = d_2 = \cdots = d_{L-1} = d \text{ for some } d \in \mathbb{N}_+. \]
- The input data is *whitened* in the sense that \( XX^\top = I_{d_x}. \)
- The cross correlation matrix \( YY^\top \) has certain *low-dimensional structures* (e.g., low-rank or wide matrix).

Throughout training of deep networks, the gradient descent leads to certain parsimonious structures in the weight matrices.

\[^1\text{For any full rank } X \in \mathbb{R}^{d_x \times N} \text{ with } N \geq d_x, \text{ whitened data can always be obtained with a data pre-processing step such as preconditioning.}\]
The Evolution of Singular Spaces in GD Iterates for DLNs

We train a $L = 3$ layer DLN with $d_x = d_y = 30$ and $r := \text{rank}(Y) = 3$.

Figure: Evolution of SVD of the weight matrix $W_1(t) = U_1(t)\Sigma_1(t)V_1(t)^\top$. 

Qing Qu (EECS, University of Michigan)
The Evolution of Singular Spaces in GD Iterates for DLNs

We train a $L = 3$ layer DLN with $d_x = d_y = 30$ and $r := \text{rank}(Y) = 3$.

Figure: Evolution of SVD of the weight matrix $W_1(t) = U_1(t)\Sigma_1(t)V_1(t)^\top$.

- **Left:** the evolution of singular values $\sigma_{1i}(t)$ throughout training $t \geq 0$;
The Evolution of Singular Spaces in GD Iterates for DLNs

We train a $L = 3$ layer DLN with $d_x = d_y = 30$ and $r := \text{rank}(Y) = 3$.

**Figure**: Evolution of SVD of the weight matrix $W_1(t) = U_1(t)\Sigma_1(t)V_1(t)^\top$.

- **Left**: the evolution of singular values $\sigma_{1i}(t)$ throughout training $t \geq 0$;
- **Middle**: the evolution of $\angle(v_{1i}(t), v_{1i}(0))$ throughout training $t \geq 0$;
The Evolution of Singular Spaces in GD Iterates for DLNs

We train a $L = 3$ layer DLN with $d_x = d_y = 30$ and $r := \text{rank}(Y) = 3$.

Figure: Evolution of SVD of the weight matrix $W_1(t) = U_1(t)\Sigma_1(t)V_1(t)^\top$.

- **Left:** the evolution of singular values $\sigma_{1i}(t)$ throughout training $t \geq 0$;
- **Middle:** the evolution of $\angle(v_{1i}(t), v_{1i}(0))$ throughout training $t \geq 0$;
- **Right:** the evolution of $\angle(u_{1i}(t), u_{1i}(0))$ throughout training $t \geq 0$. 
The GD learning process takes place only within a **minimal invariant subspace** of each weight matrix, while the remaining singular subspaces stay **unaffected** throughout training.
The Law of Parsimony in GD

Theorem (Yaras et al.’23)

Suppose we train an $L$-layer DLN $f_\Theta(\cdot)$ on $(X,Y)$ via GD, the iterates $\{W_l(t)\}_{l=1}^L$ for all $t \geq 0$ satisfy the following:

- **Case 1:** Suppose $YX^\top \in \mathbb{R}^{d_y \times d_x}$ is of rank $r \in \mathbb{N}_+$ with $d_y = d_x$, and $m = d_x - 2r > 0$. Then $\exists \{U_l\}_{l=1}^L \subseteq \mathcal{O}^d$ and $\{V_l\}_{l=1}^L \subseteq \mathcal{O}^d$ satisfying $V_{l+1} = U_l$ for all $l \in [L-1]$, such that $W_l(t)$ admits the following decomposition

$$W_l(t) = U_l \begin{bmatrix} \tilde{W}_l(t) & 0 \\ 0 & \rho(t)I_m \end{bmatrix} V_l^\top, \quad \forall l \in [L-1], \quad t \geq 0,$$

where $\tilde{W}_l(t) \in \mathbb{R}^{2r \times 2r}$ for all $l \in [L-1]$ with $\tilde{W}_l(0) = \varepsilon I_{2r}$. 

- **Case 2:** Suppose $YX^\top \in \mathbb{R}^{d_y \times d_x}$ with $d_y = r$ and $m := d_x - 2d_y > 0$. Similar results hold with different $\rho(t)$. 

Qing Qu (EECS, University of Michigan)
The Law of Parsimony in GD

Theorem (Yaras et al.’23)

Suppose we train an $L$-layer DLN $f_{\Theta}(\cdot)$ on $(X, Y)$ via GD, the iterates $\{W_l(t)\}_{l=1}^L$ for all $t \geq 0$ satisfy the following:

- **Case 1:** Suppose $YX^\top \in \mathbb{R}^{d_y \times d_x}$ is of rank $r \in \mathbb{N}_+$ with $d_y = d_x$, and $m = d_x - 2r > 0$. Then $\exists \{U_l\}_{l=1}^L \subseteq O^d$ and $\{V_l\}_{l=1}^L \subseteq O^d$ satisfying $V_{l+1} = U_l$ for all $l \in [L-1]$, such that $W_l(t)$ admits the following decomposition

\[
W_l(t) = U_l \begin{bmatrix} \tilde{W}_l(t) & 0 \\ 0 & \rho(t)I_m \end{bmatrix} V_l^\top, \quad \forall l \in [L-1], \; t \geq 0,
\]

where $\tilde{W}_l(t) \in \mathbb{R}^{2r \times 2r}$ for all $l \in [L-1]$ with $\tilde{W}_l(0) = \varepsilon I_{2r}$.

- **Case 2:** Suppose $YX^\top \in \mathbb{R}^{d_y \times d_x}$ with $d_y = r$ and $m := d_x - 2d_y > 0$. Similar results hold with different $\rho(t)$. 

Qing Qu (EECS, University of Michigan)
The Law of Parsimony in GD

- **Dynamics of singular values and vectors of weight matrices.**
  
  Let \( \tilde{W}_l(t) = \tilde{U}_l(t) \tilde{\Sigma}_l(t) \tilde{V}_l^\top(t) \), we can rewrite our decomposition as

  \[
  W_l(t) = \begin{bmatrix} U_{l,1} \tilde{U}_l(t) & U_{l,2} \end{bmatrix} \begin{bmatrix} \tilde{\Sigma}_l(t) & 0 \\ 0 & \rho(t)I_m \end{bmatrix} \begin{bmatrix} V_{l,1} \tilde{V}_l(t) \\ V_{l,2} \end{bmatrix}^\top,
  \]

\[\footnote{M. Huh et al. The Low-Rank Simplicity Bias in Deep Networks, TMLR’23. https://minyoungg.github.io/overparam/} \]
The Law of Parsimony in GD

• **Dynamics of singular values and vectors of weight matrices.** Let \( \tilde{W}_l(t) = \tilde{U}_l(t)\tilde{\Sigma}_l(t)\tilde{V}_l^\top(t) \), we can rewrite our decomposition as

\[
W_l(t) = \begin{bmatrix}
U_{l,1}\tilde{U}_l(t) & U_{l,2}
\end{bmatrix} \begin{bmatrix}
\tilde{\Sigma}_l(t) & 0 \\
0 & \rho(t)I_m
\end{bmatrix} \begin{bmatrix}
V_{l,1}\tilde{V}_l(t) & V_{l,2}
\end{bmatrix}^\top,
\]

• **Invariance of subspaces in the weights.** Both \( U_{l,2} \) and \( V_{l,2} \) of size \( d - 2r \) are unchanged throughout training. The learning process occurs only within an invariant subspace of dimension \( 2r \)!

---

2M. Huh et al. The Low-Rank Simplicity Bias in Deep Networks, TMLR’23.

https://minyoungg.github.io/overparam/
The Law of Parsimony in GD

- Dynamics of singular values and vectors of weight matrices. Let \( \widetilde{W}_l(t) = \widetilde{U}_l(t)\tilde{\Sigma}_l(t)\widetilde{V}_l^\top(t) \), we can rewrite our decomposition as

\[
W_l(t) = \begin{bmatrix} U_{l,1} & U_{l,2} \end{bmatrix} \begin{bmatrix} \tilde{\Sigma}_l(t) & 0 \\ 0 & \rho(t)I_m \end{bmatrix} \begin{bmatrix} V_{l,1} & V_{l,2} \end{bmatrix}^\top,
\]

- Invariance of subspaces in the weights. Both \( U_{l,2} \) and \( V_{l,2} \) of size \( d - 2r \) are unchanged throughout training. The learning process occurs only within an invariant subspace of dimension \( 2r \)!

- Implicit low-rank bias.\(^2\) As \( \lim_{\varepsilon \to 0} \rho(t) = 0 \) for all \( t \geq 0 \), all the weights \( W_l(t) \) and the end-to-end matrix \( W_{L:1}(t) \) are inherently low-rank (e.g., at most rank \( 2r \)).

\(^2\)M. Huh et al. The Low-Rank Simplicity Bias in Deep Networks, TMLR’23.

https://minyoungg.github.io/overparam/
Figure: Evolution of SVD of weight matrices without whitened data.
The Evolution of Singular Spaces in More Generic Settings

**Figure:** Evolution of SVD of weight matrices without whitened data.

**Figure:** Evolution of SVD of weight matrices with momentum.
Outline

1. Law of Parsimony in Gradient Dynamics
2. Efficient Deep Matrix Completion via Network Compression
3. Understanding Hierarchical Representations in Deep Neural Networks
4. Conclusion
Main Message

Figure: Efficient training of deep linear networks.

The law of parsimony in GD leads to efficient network compression.
Consider recovering $\Phi \in \mathbb{R}^{d \times d}$ with $r := \text{rank}(\Phi) \ll d$ with minimum number of observation encoded by $\Omega \in \{0, 1\}^{d \times d}$:

$$\min_{\Theta} \ell_{mc}(\Theta) := \frac{1}{2} \| \Omega \odot (W_{L:1} - \Phi) \|_F^2.$$
Consider recovering $\Phi \in \mathbb{R}^{d \times d}$ with $r := \text{rank}(\Phi) \ll d$ with minimum number of observation encoded by $\Omega \in \{0, 1\}^{d \times d}$:

$$\min_{\Theta} \ell_{mc}(\Theta) := \frac{1}{2} \| \Omega \odot (W_{L:1} - \Phi) \|_F^2.$$ 

- If full observation $\Omega = 1_d 1_d^T$ available, the problem simplifies to deep matrix factorization.
Problem Setup for Deep Matrix Completion

Consider recovering $\Phi \in \mathbb{R}^{d \times d}$ with $r := \text{rank}(\Phi) \ll d$ with minimum number of observation encoded by $\Omega \in \{0, 1\}^{d \times d}$:

$$\min_{\Theta} \ell_{mc}(\Theta) := \frac{1}{2} \| \Omega \odot (W_{L:1} - \Phi) \|_F^2.$$ 

- If full observation $\Omega = 1_d 1_d^\top$ available, the problem simplifies to deep matrix factorization.
- If the network depth $L = 2$, it reduces to the Burer-Monteiro factorization formulation.
Why Deep Matrix Factorization and Overparameterization?

- **Benefits of Depth (Left):** Improved sample complexity\(^3\) and less prone to overfitting.
- **Benefits of Width (Right):** Increasing the width of the network results in accelerated convergence in terms of iterations.

Overparameterization: A Double Edged Sword

**Figure:** Efficient training of deep linear networks.

**Cons:** Increasing the depth and width of the network leads to much more parameters. Could be expensive to optimize!
How to Achieve the Best of Two Worlds?

- **Deep matrix factorization.** As a starting point, consider the simple deep matrix factorization setting:

\[
\min_{\Theta} \frac{1}{2} \| W_{L:1} - \Phi \|_F^2,
\]

with \( \Omega = 1_d 1_d^T \). We optimize the problem via GD from \( \varepsilon \)-scale orthogonal initialization.
How to Achieve the Best of Two Worlds?

- **Deep matrix factorization.** As a starting point, consider the simple deep matrix factorization setting:

  \[
  \min_\Theta \frac{1}{2} \| W_{L:1} - \Phi \|_F^2,
  \]

  with \( \Omega = 1_d 1_d^\top \). We optimize the problem via GD from \( \varepsilon \)-scale orthogonal initialization.

- **Law of parsimony in GD** for the end-to-end matrix \( W_{L:1} \):

  \[
  W_{L:1}(t) = \begin{bmatrix} U_{L,1} & U_{L,2} \end{bmatrix} \begin{bmatrix} \tilde{W}_{L:1}(t) & 0 \\ 0 & \rho_L(t) I_m \end{bmatrix} \begin{bmatrix} V_{1,1}^\top \\ V_{1,2}^\top \end{bmatrix} = U_{L,1} \tilde{W}_{L:1}(t) V_{1,1}^\top + \rho_L(t) U_{L,2} V_{1,2}^\top,
  \]

  where we overestimate the rank \( \hat{r} > r \) and let \( m = d - 2\hat{r} \).
How to Achieve the Best of Two Worlds?

- The effects of small initialization $\varepsilon$ and depth $L$:

$$W_{L:1}(t) = U_{L,1} \tilde{W}_{L:1}(t)V_{1,1}^\top + \rho^L(t)U_{L,2}V_{1,2}^\top$$

$$\approx U_{L,1} \tilde{W}_{L:1}(t)V_{1,1}^\top, \quad \forall t \geq 0,$$
How to Achieve the Best of Two Worlds?

- The effects of small initialization $\varepsilon$ and depth $L$:

$$W_{L:1}(t) = U_{L,1} \tilde{W}_{L:1}(t) V_{1,1}^\top + \rho^L(t) U_{L,2} V_{1,2}^\top$$

$$\approx U_{L,1} \tilde{W}_{L:1}(t) V_{1,1}^\top, \quad \forall t \geq 0,$$

**Claim:** With small initialization, running GD on the original weights $\{W_l\}_{l=1}^L \subseteq \mathbb{R}^{d \times d}$ is almost equivalent to running GD on the compressed weights $\{\tilde{W}_l\}_{l=1}^L \subseteq \mathbb{R}^{2\hat{r} \times 2\hat{r}}$. 
The Simple Case: Deep Matrix Factorization

Figure: Efficient training of deep linear networks.

Comparison on the number of parameters: original network $Ld^2$ vs. compressed network $L\hat{r}^2$. 
However, directly applying our approach from deep matrix factorization to completion does not work well...
However, directly applying our approach from deep matrix factorization to completion does not work well...

This is due to the fact that the law of parsimony in GD:

$$W_{L:1}(t) \approx U_{L,1} \tilde{W}_{L:1}(t)V_{1,1}^T, \quad \forall t \geq 0,$$

does NOT hold, because $\Omega \odot \Phi$ is not low-rank for arbitrary $\Omega$. 
From Deep Matrix Factorization to Completion?

- **Remedy**: update both $V_{1,1}(t)$ and $U_{L,1}(t)$ factors via GD with a **discrepant** learning rate $\gamma\eta$ in the “compressed network”:\(^4\)

$$W_{\text{comp}}(\gamma)(t) := U_{L,1}(t)\tilde{W}_{L:1}(t)V_{1,1}^T(t).$$

\(^4\)This is done simultaneously with the GD updates on the subnetwork $\tilde{W}_{L:1}(t)$, which uses the original learning rate $\eta$. 
Efficient Deep Matrix Completion via Network Compression

From Deep Matrix Factorization to Completion?

• **Remedy:** update both $V_{1,1}(t)$ and $U_{L,1}(t)$ factors via GD with a **discrepant** learning rate $\gamma \eta$ in the “compressed network”:\(^4\)

\[
W_{\text{comp}}^{(\gamma)}(t) := U_{L,1}(t) \tilde{W}_{L:1}(t) V_{1,1}^T(t).
\]

• **Complexity:** original network $O(Ld^2)$ vs compressed network $O(Ld)$.

\(^4\)This is done simultaneously with the GD updates on the subnetwork $\tilde{W}_{L:1}(t)$, which uses the original learning rate $\eta$.  

Qing Qu (EECS, University of Michigan)
Outline

1. Law of Parsimony in Gradient Dynamics
2. Efficient Deep Matrix Completion via Network Compression
3. Understanding Hierarchical Representations in Deep Neural Networks
4. Conclusion
Main Message

For classification problem, the law of parsimony in GD explains progressive feature separation in deep linear networks.
Problem Setup: Train DLNs for Classification Problems

- **Balanced Training Data:** \( \{(x_{k,i}, y_k)\}_{i \in [n], k \in [K]} \) for \( K \)-class classification: \( x_{k,i} \in \mathbb{R}^d \) is the \( i \)-th sample in the \( k \)-th class, \( y_k \in \mathbb{R}^K \) is an one-hot label.

- **Feature in the \( l \)-th Layer of DLN:**

  \[
  z^l_{k,i} := W_l \ldots W_1 x_{k,i} = W_{l:1} x_{k,i}, \quad \forall l \in [L],
  \]

where \( W_{l:1} \) is the \( l \)-th layer of the network.
Problem Setup: Train DLNs for Classification Problems

- **Balanced Training Data:** \( \{(x_{k,i}, y_k)\}_{i \in [n], k \in [K]} \) for \( K \)-class classification: \( x_{k,i} \in \mathbb{R}^d \) is the \( i \)-th sample in the \( k \)-th class, \( y_k \in \mathbb{R}^K \) is an one-hot label.

- **Feature in the \( l \)-th Layer of DLN:**
  \[
  z_{k,i}^l := W_l \cdots W_1 x_{k,i} = W_{l:1} x_{k,i}, \quad \forall l \in [L],
  \]

- **Measure of Data Separation:** To characterize the network’s capability to separate data across layers, we use a metric (He & Su. 2022, Tirer et al. (2022))
  \[
  D_l := \frac{\text{trace}(\Sigma_W^l)}{\text{trace}(\Sigma_B^l)},
  \]
  \[
  \Sigma_W^l = \frac{1}{nK} \sum_{k=1}^{K} \sum_{i=1}^{n} (z_{k,i}^l - \bar{z}_k^l) (z_{k,i} - \bar{z}_k^l)^\top, \quad \Sigma_B^l = \frac{1}{K} \sum_{k=1}^{K} (\bar{z}_k^l - \bar{z}_G^l)
  \]
Progressive Feature Separation with Linear Decay Rate

**Figure:** Linear decay of feature separation in trained deep networks.
Progressive Feature Separation with Linear Decay Rate

Theorem (Wang et al.’23)

Suppose we train a $L$-layer DLN with parameters $\Theta = \{W_l\}_{l=1}^{L}$ via GD with orthogonal initialization of $\epsilon$-scaling, where input $X \in \mathbb{R}^{d \times N}$ is orthogonal and square and $d_l = d > 2K$. If $\Theta$ satisfies the following:

- **Global Optimality:** $W_{L:1}X = Y$.
- **Balancedness:** For all weights
  \[
  W_{l+1}^\top W_{l+1} = W_l W_l^\top, \forall l \in [L - 2],
  \]
  \[
  \|W_L^\top W_L - W_{L-1} W_{L-1}^\top\|_F \leq \epsilon^2 \sqrt{d - K}.
  \]

Qing Qu (EECS, University of Michigan)
Progressive Feature Separation with Linear Decay Rate

Theorem (Wang et al.’23)

Suppose we train a $L$-layer DLN with parameters $\Theta = \{W_l\}_{l=1}^L$ via GD with orthogonal initialization of $\varepsilon$-scaling, where input $X \in \mathbb{R}^{d \times N}$ is orthogonal and square and $d_l = d > 2K$. If $\Theta$ satisfies the following:

- **Global Optimality:** $W_{L:1}X = Y$.
- **Balancedness:** For all weights
  
  \[ W_{l+1}^\top W_{l+1} = W_l W_l^\top, \forall l \in [L - 2], \]
  
  \[ \|W_L^\top W_L - W_{L-1} W_{L-1}^\top\|_F \leq \varepsilon^2 \sqrt{d - K}. \]

- **Unchanged Spectrum:** There exists an index set $A \subseteq [d]$ with $|A| = d - 2K$ such that for all $l \in [L - 1]$ that $\sigma_i(W_l) = \varepsilon, \forall i \in A$. 
Progressive Feature Separation with Linear Decay Rate

Theorem (Wang et al. ’23)

Suppose we train a $L$-layer DLN with parameters $\Theta = \{W_l\}_{l=1}^L$ via GD with orthogonal initialization of $\varepsilon$-scaling, where input $X \in \mathbb{R}^{d \times N}$ is orthogonal and square and $d_l = d > 2K$. If $\Theta$ satisfies the following:

- **Global Optimality:** $W_{L:1}X = Y$.
- **Balancedness:** For all weights

\[
W_{l+1}^T W_{l+1} = W_l W_l^T, \forall l \in [L-2],
\]

\[
\|W_L^T W_L - W_{L-1} W_{L-1}^T\|_F \leq \varepsilon^2 \sqrt{d - K}.
\]

- **Unchanged Spectrum:** There exists an index set $A \subseteq [d]$ with $|A| = d - 2K$ such that for all $l \in [L-1]$ that $\sigma_i(W_l) = \varepsilon$, $\forall i \in A$. Then, it holds for all $l = 0, 1, \ldots, L-2$ that

\[
D_{l+1}/D_l \leq 2(\sqrt{K} + 1)\varepsilon^2.
\]
Understanding Hierarchical Representations in Deep Neural Networks

Law of Parsimony in GD

Layer 1

Singular Values

Right Singular Vectors

Left Singular Vectors

Layer 2

Singular Values

Right Singular Vectors

Left Singular Vectors

Layer 3

Singular Values

Right Singular Vectors

Left Singular Vectors
Effects of Initialization Scale \( \varepsilon \)

As predicted by our theory, the decay ratio critically depends on the scale of initialization \( \varepsilon \):

\[ D_l \]

**Figure:** Linear decay of feature separation measure \( D_l \) in trained deep networks with varying initialization scale \( \varepsilon \).
Is the Orthogonal Initialization Critical?

Figure: Linear decay of feature separation in trained DLNs with different initialization types (left to right: Orth., Norm, Unif).
Outline

1 Law of Parsimony in Gradient Dynamics

2 Efficient Deep Matrix Completion via Network Compression

3 Understanding Hierarchical Representations in Deep Neural Networks

4 Conclusion
References


Conclusion

The GD learning process takes place only within a **minimal invariant subspace** of each weight matrix, while the remaining singular subspaces stay **unaffected** throughout training.

- Efficient training via network compression.
- Understanding representations in deep networks.

Thank You! Questions?
Call for Papers

- IEEE JSTSP Special Issue on Seeking Low-dimensionality in Deep Neural Networks (SLowDNN) Manuscript Due: Nov. 30, 2023.

SCAN ME

SCAN ME
Tradeoffs Between Decay Rate and Convergence

However, there is trade-off between decay rate $\varepsilon$ and training speed of GD:

\[ \eta = 0.1, \varepsilon = 0.5 \]

\[ \eta = 0.1, \varepsilon = 0.05 \]

**Figure:** The dynamics of GD for DLNs with learning rate $\eta = 0.1$. 
**Compressed Networks vs. Narrow Networks?**

**Question:** Does law of parsimony imply that optimizing a narrow network of the same width $2\hat{r}$ would perform just as efficiently as the compressed network with a true width of $d \gg \hat{r}$?

**Figure:** Efficiency of compressed networks vs. narrow network.
Compressed Networks vs. Narrow Networks?

Figure: Efficiency of compressed networks vs. narrow network.

Answer: No! Over-parameterized networks are “easier” to train.