On the Periodic Behavior of Neural Network Training with Batch Normalization and Weight Decay



Ekaterina Lobacheva*



Maxim Kodryan*



Nadezhda Chirkova



Andrey Malinin

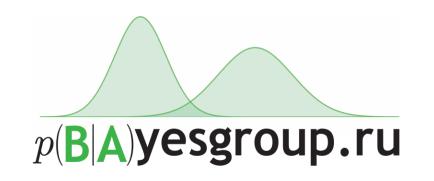


Dmitry Vetrov



samsung Research

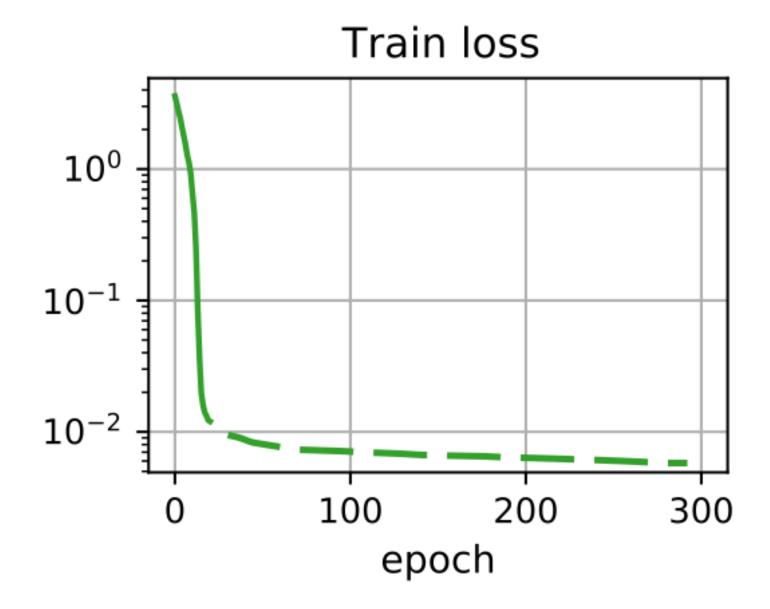




The beginning of the story

- ResNet on a CIFAR-100
- Training using SGD with a fixed learning rate

We expect convergence



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Train loss

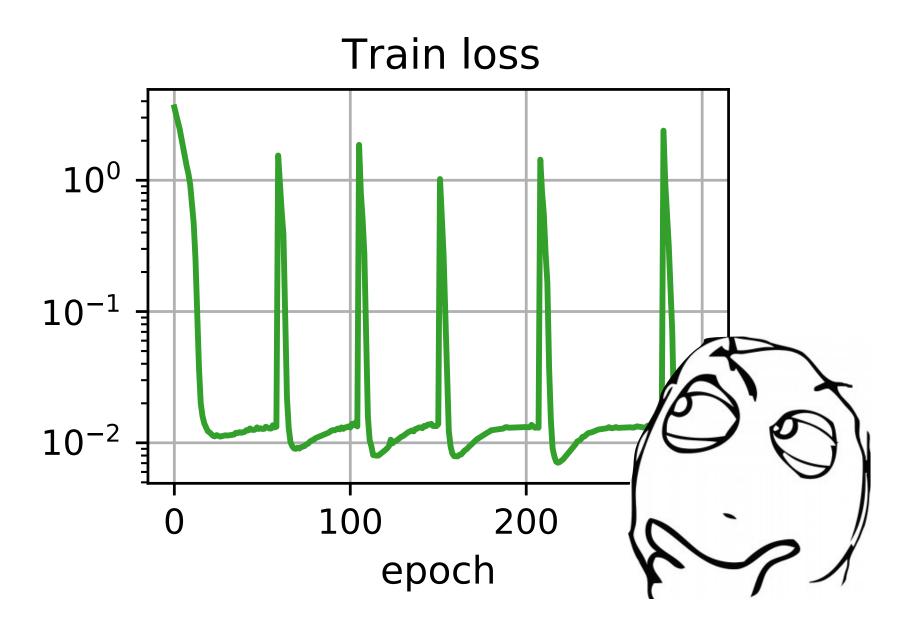
100

10-1

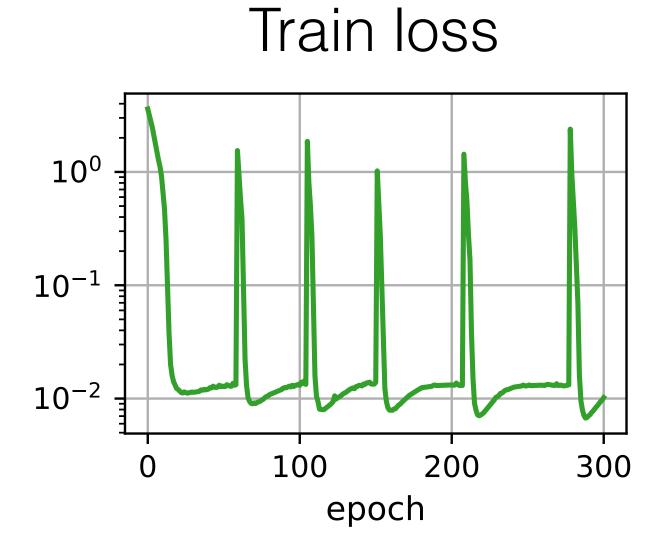
10-2

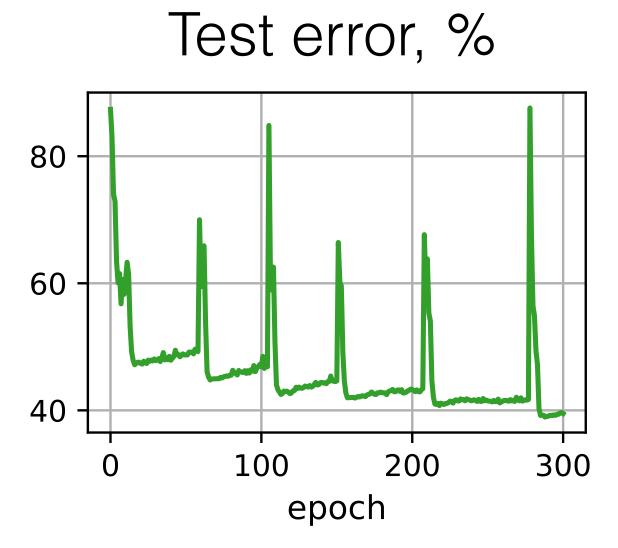
0 100 200 300
epoch

We get ... periodic behavior?

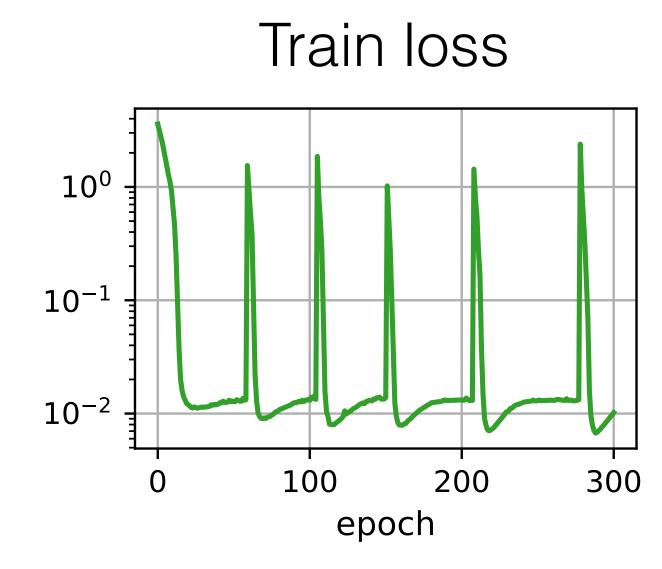


We investigate the periodic behaviour of neural networks during training



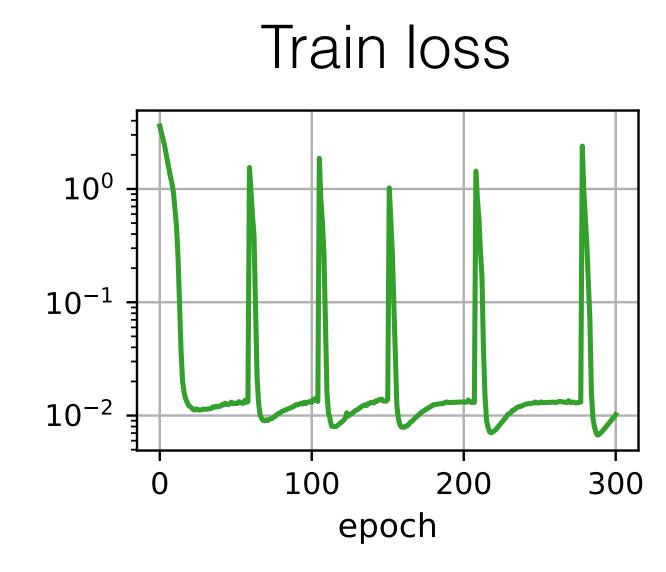


Goal 1. Find the reasons



Goal 1. Find the reasons - empirical and theoretical justification

BatchNorm + Weight Decay

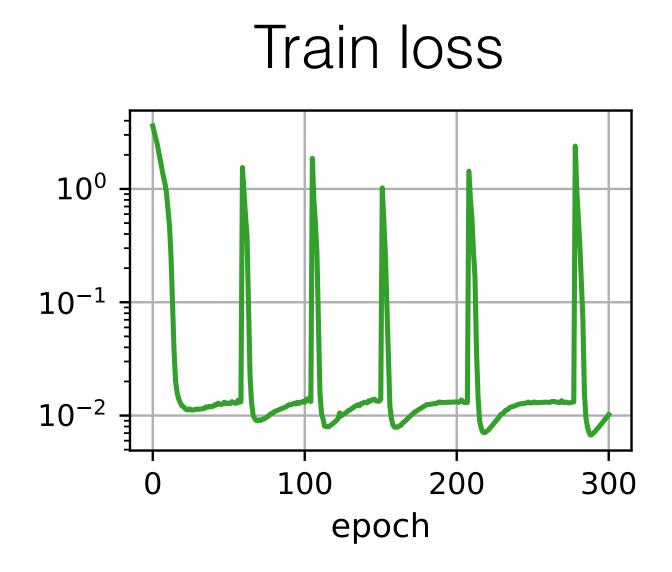


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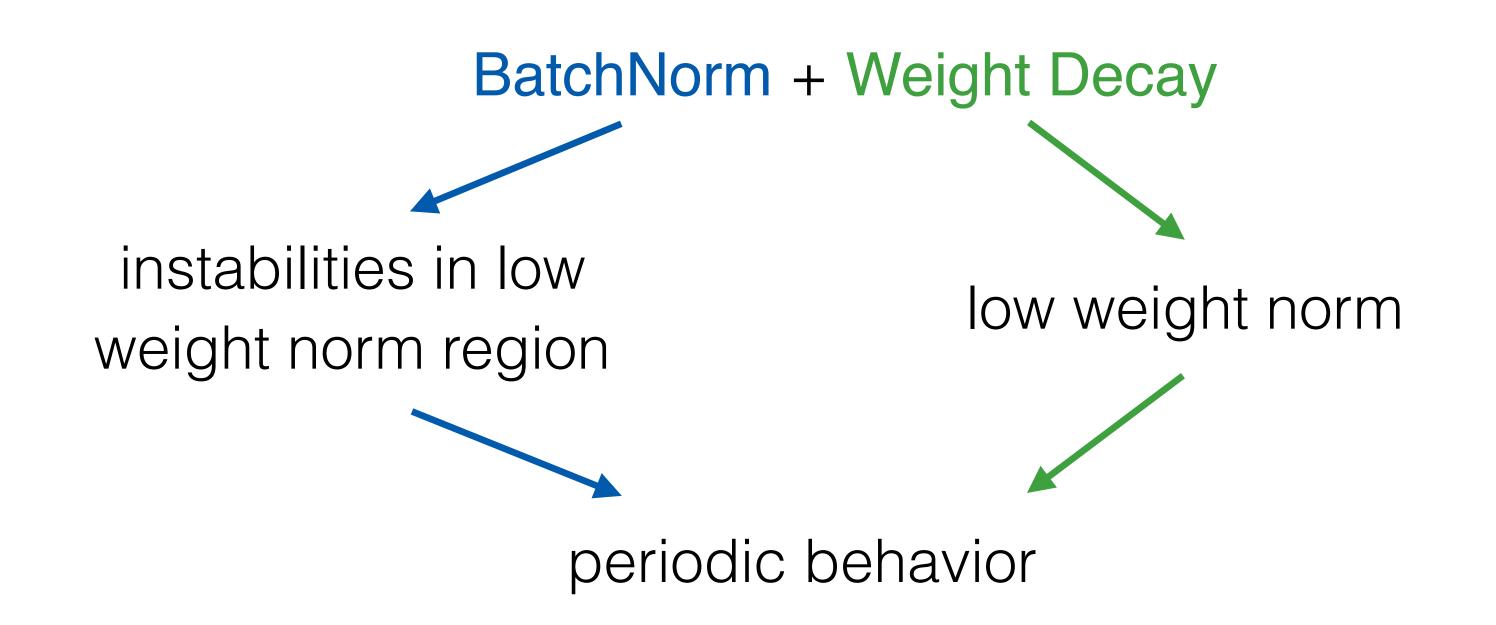
instabilities in low weight norm region

BatchNorm + Weight Decay

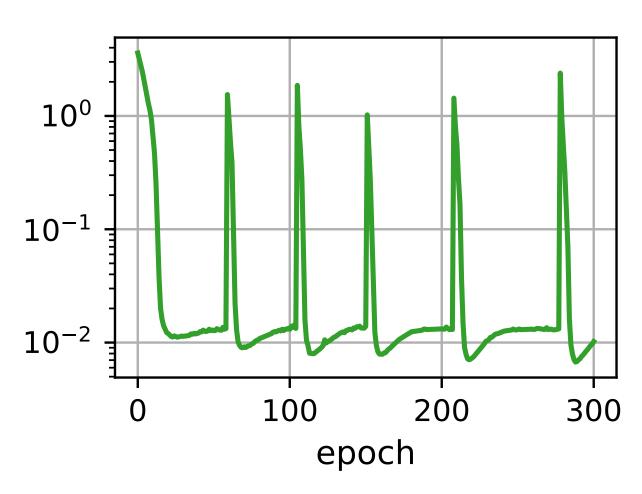
Iow weight norm



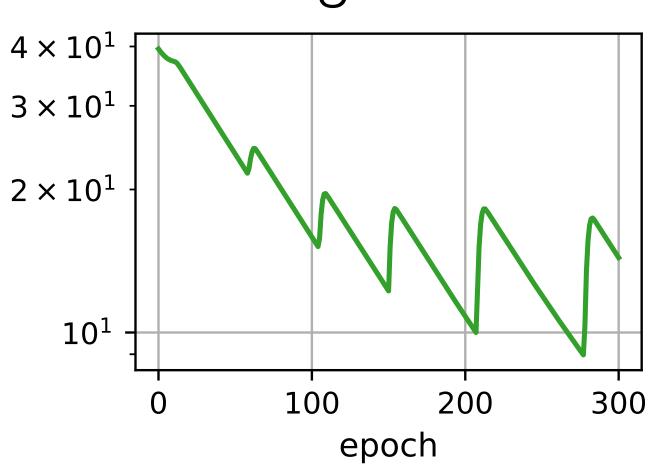
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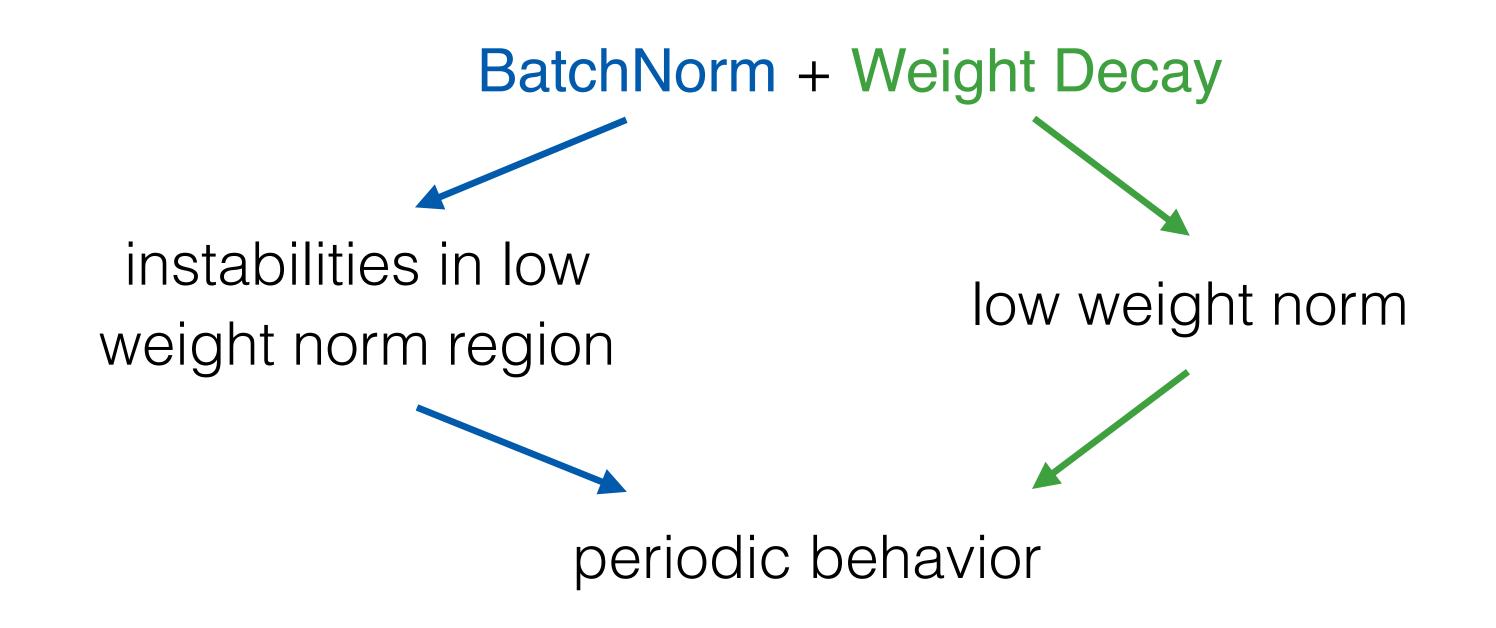
Train loss



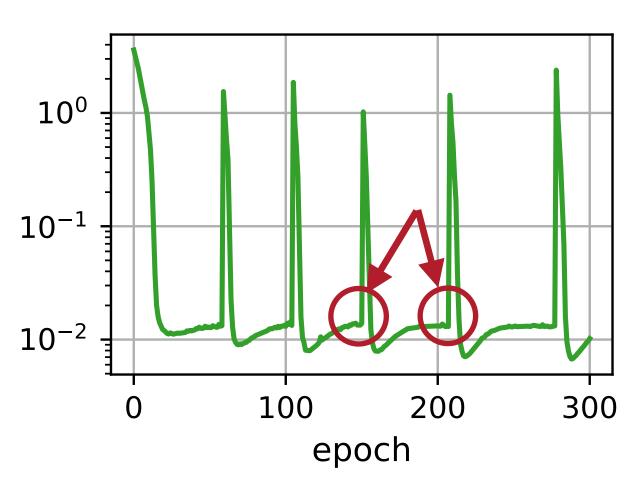
Weight norm



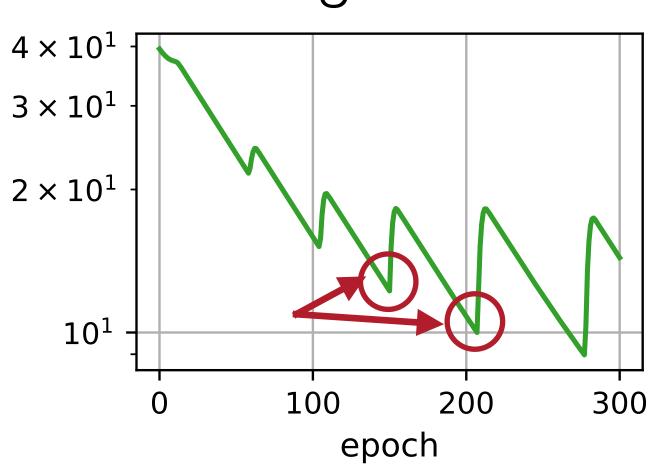
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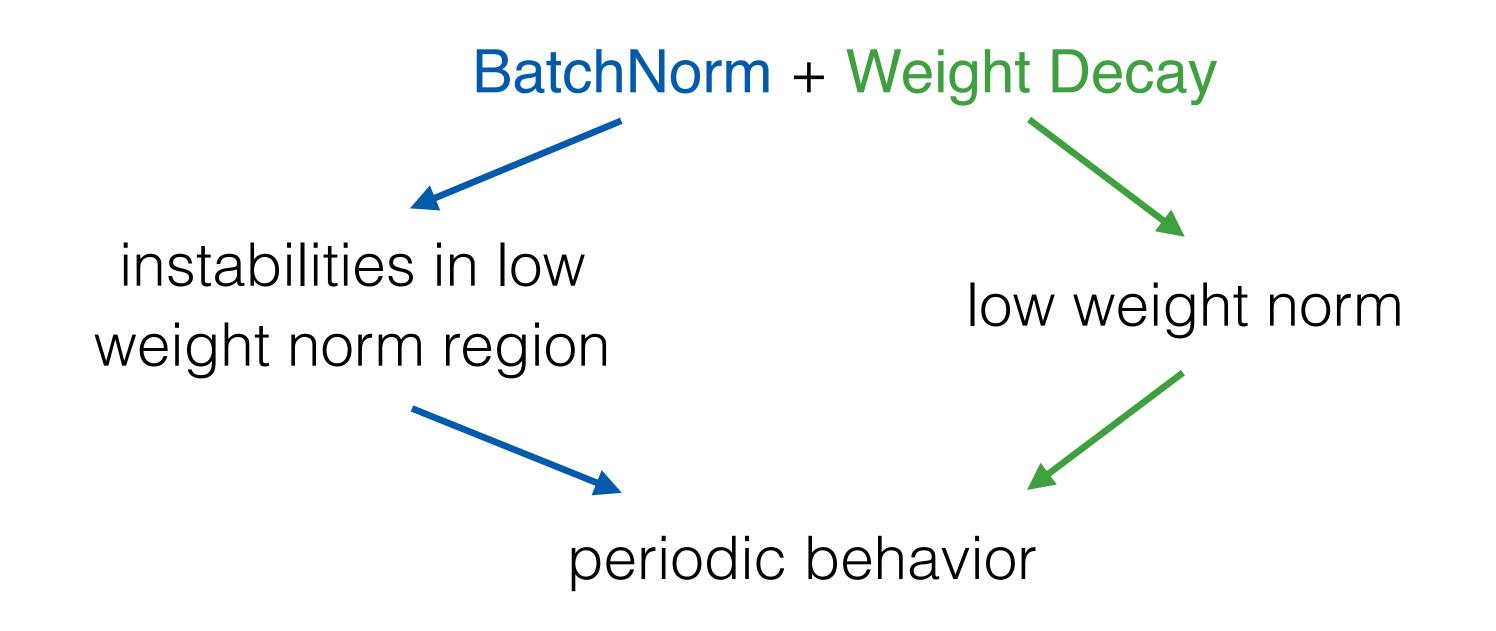
Train loss



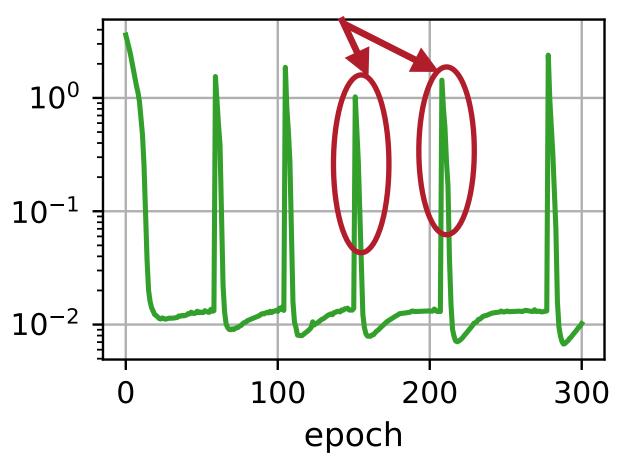
Weight norm



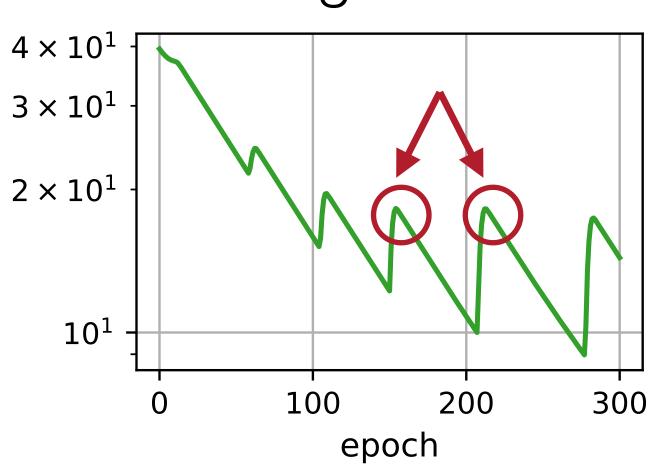
Goal 1. Find the reasons - empirical and theoretical justification



Train loss



Weight norm

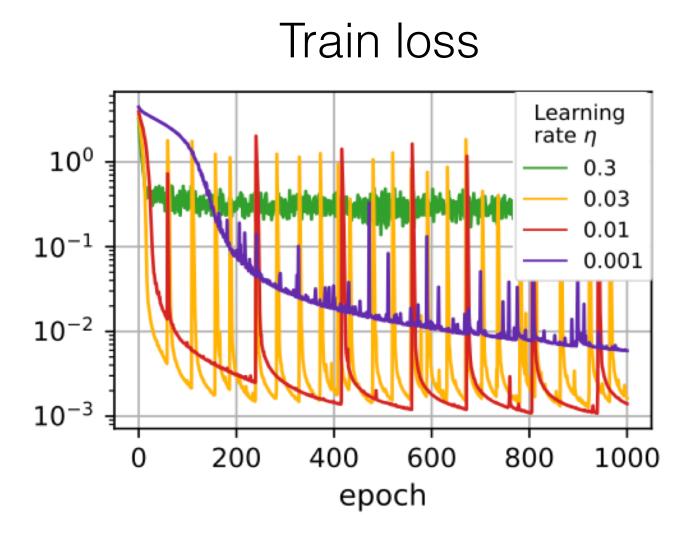


Goal 2. Empirical study:

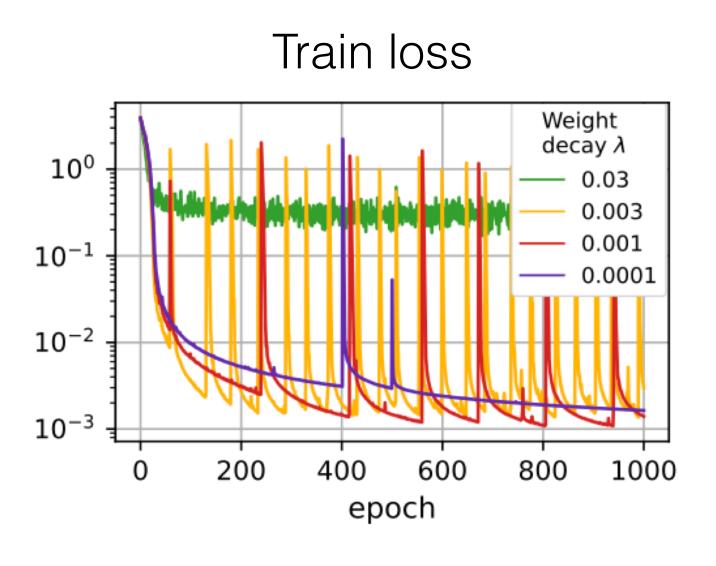
How hyperparameters influence the behavior?

- Periodic behavior occurs for a wide range of learning rates and weight decays
- Higher learning rate or weight decay results in faster periods

Vary learning rate



Vary weight decay

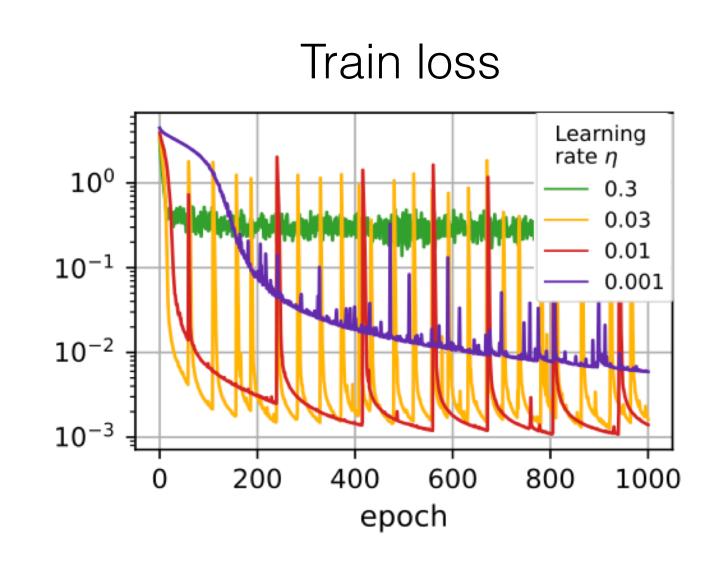


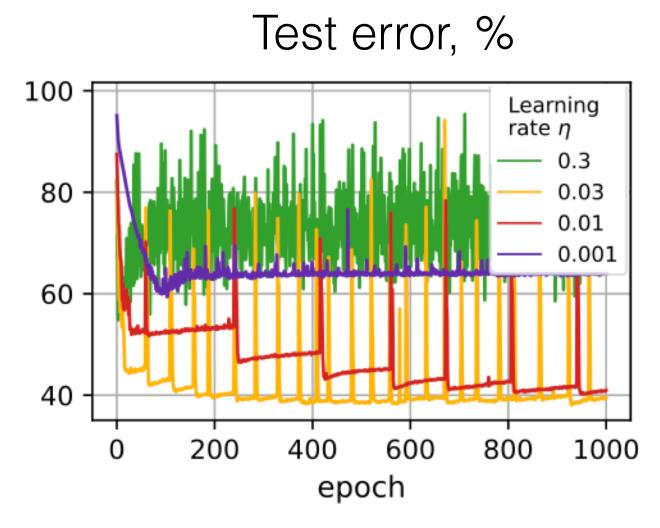
Goal 2. Empirical study:

How different are the minima at different periods?

- Minima are functionally different
- Usually minima improve with each new period at the beginning of the training

Improvement of minima





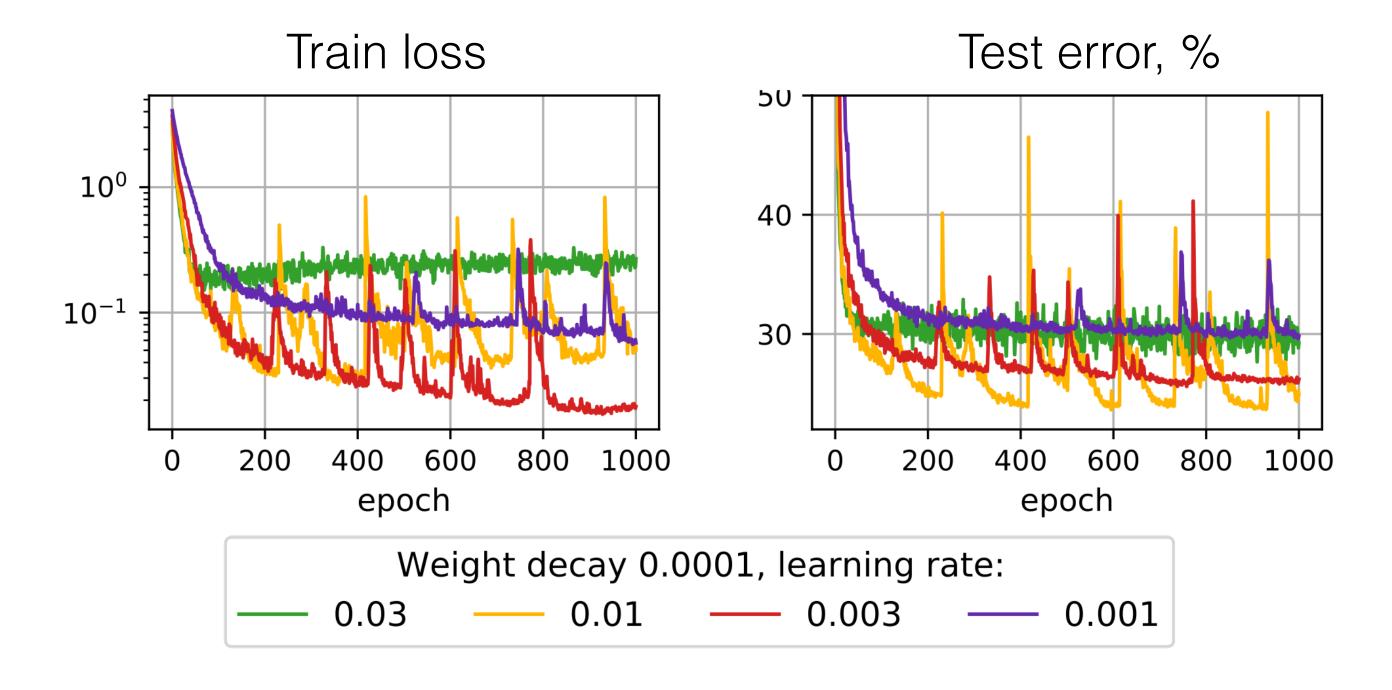
Goal 2. Empirical study:

In what practical settings the periodic behavior may occur?

Settings:

- Standard networks
- SGD with momentum
- Data augmentation
- No learning rate schedule
- Long training

Practical training of ResNet-18 on CIFAR-100



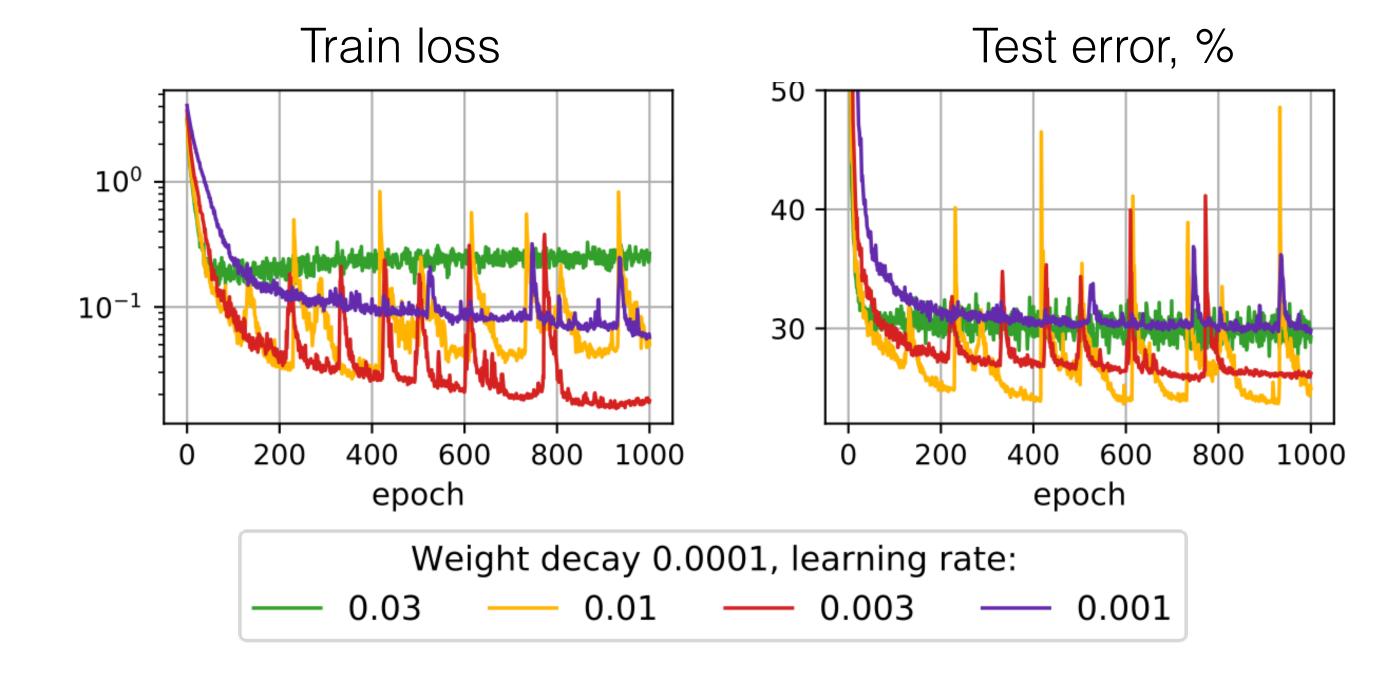
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BatchNorm + Weight Decay = ?

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Equilibrium

- Li et al., 2020. Reconciling modern deep learning with traditional optimization analyses: The intrinsic learning rate.
- Wan et al., 2020. Spherical motion dynamics: Learning dynamics of neural network with normalization, weight decay, and sgd.

BatchNorm + Weight Decay = ?

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Instability

- Li and Arora, 2020. An exponential learning rate schedule for deep learning.
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Periodic behavior generalizes both views!

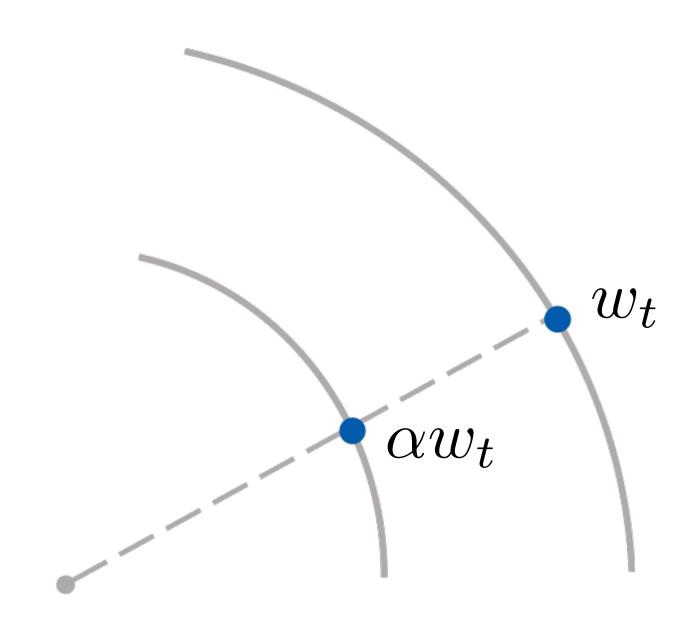
BatchNorm

+

Weight Decay

BatchNorm + Weight Decay

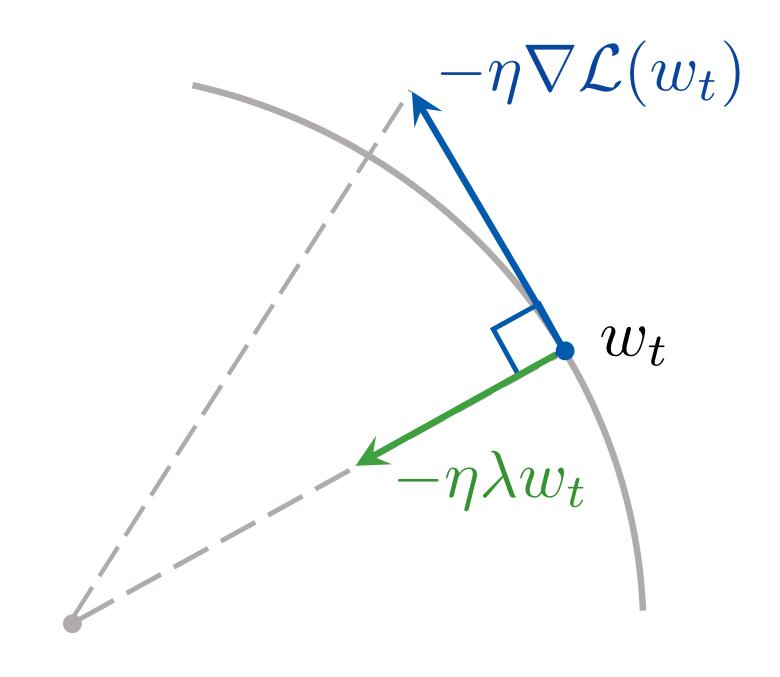
\$\stacksquare \text{Value} \tex



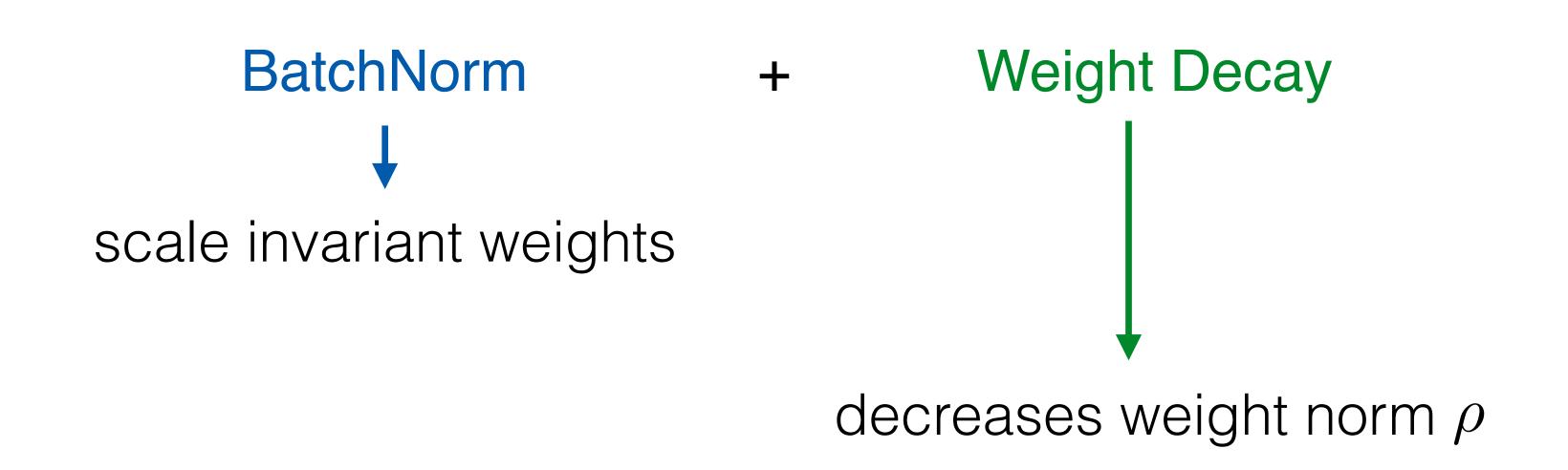
$$\mathcal{L}(\alpha w_t) = \mathcal{L}(w_t)$$

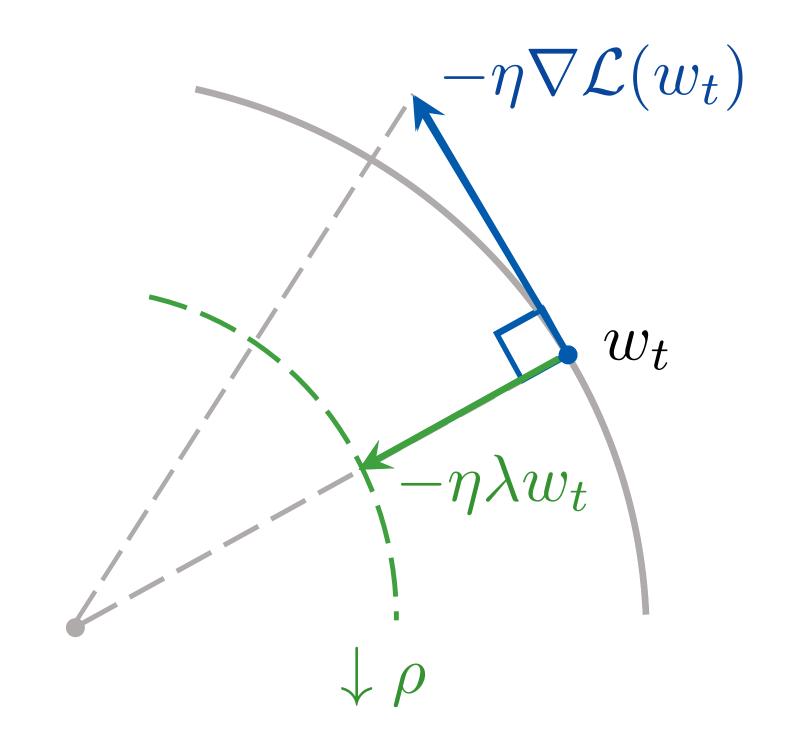
BatchNorm + Weight Decay

\$\sqrt{}
\$\text{scale invariant weights}



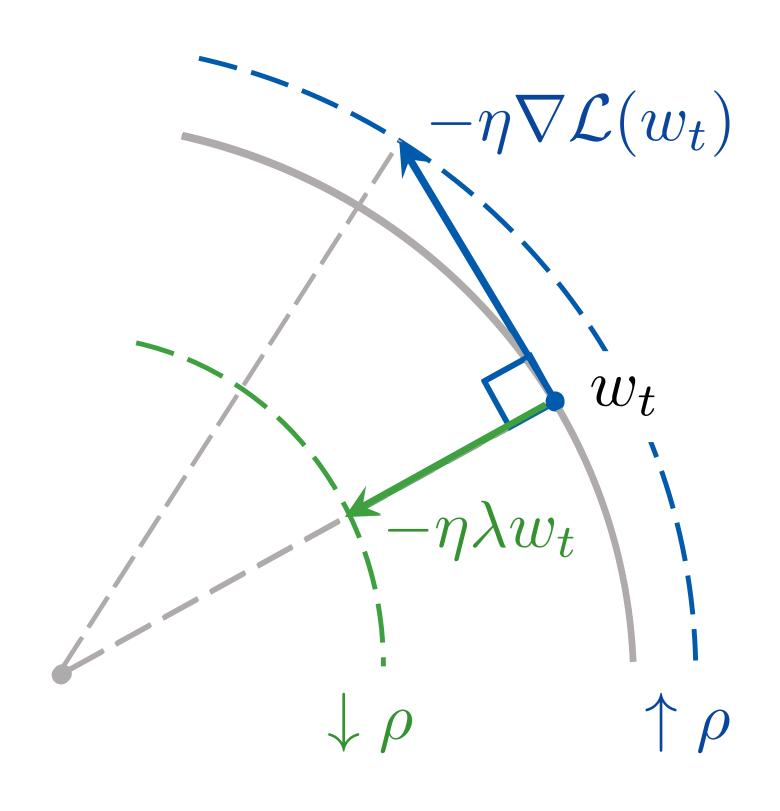
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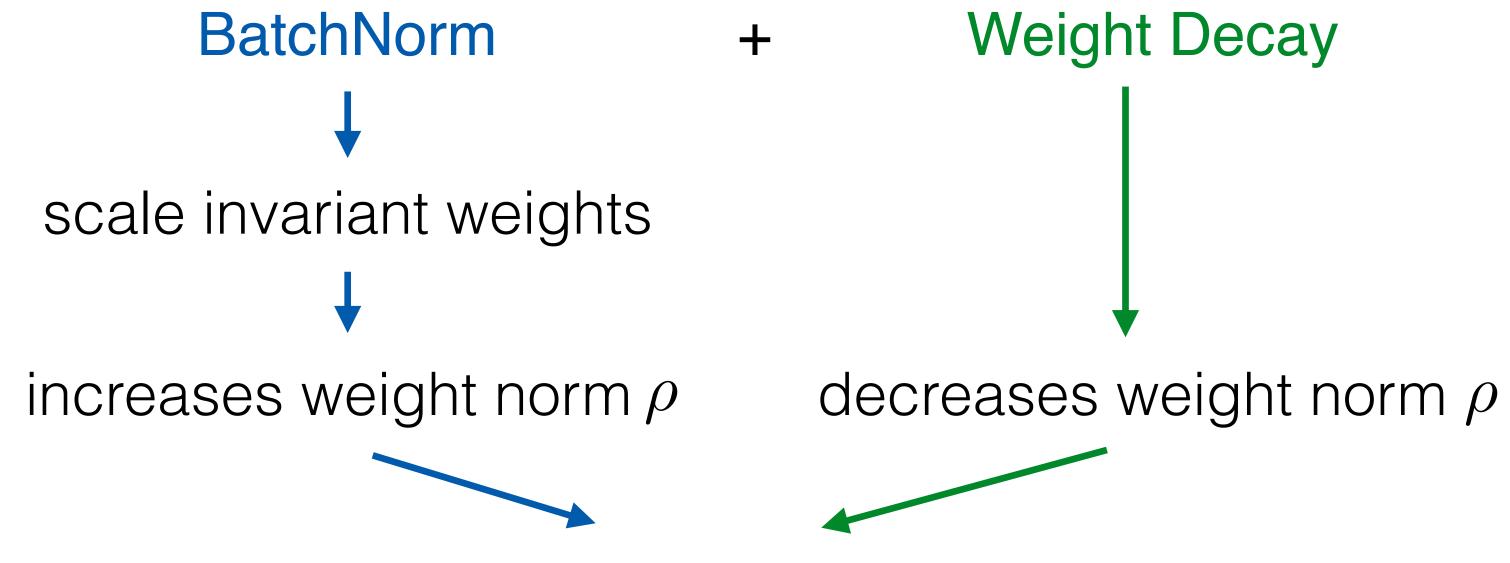


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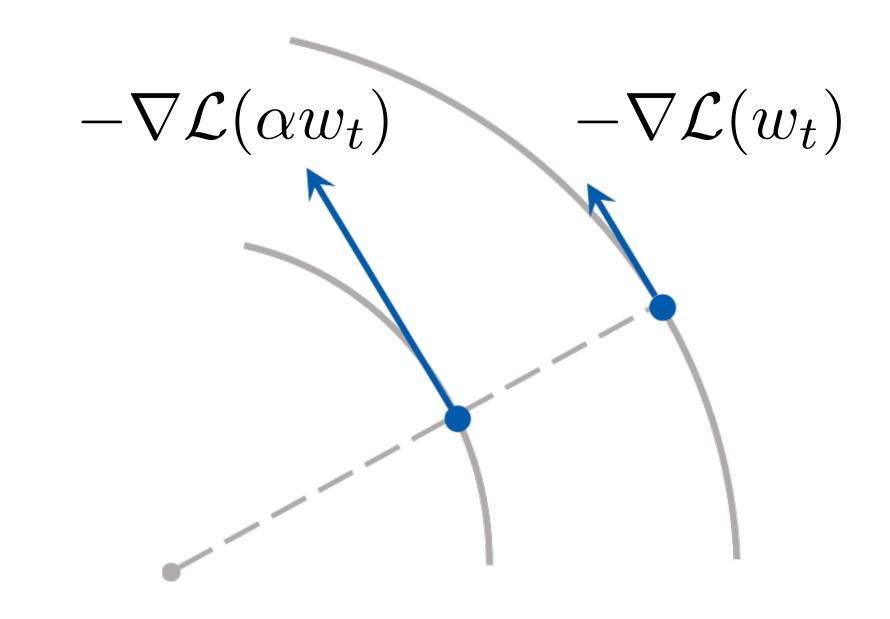




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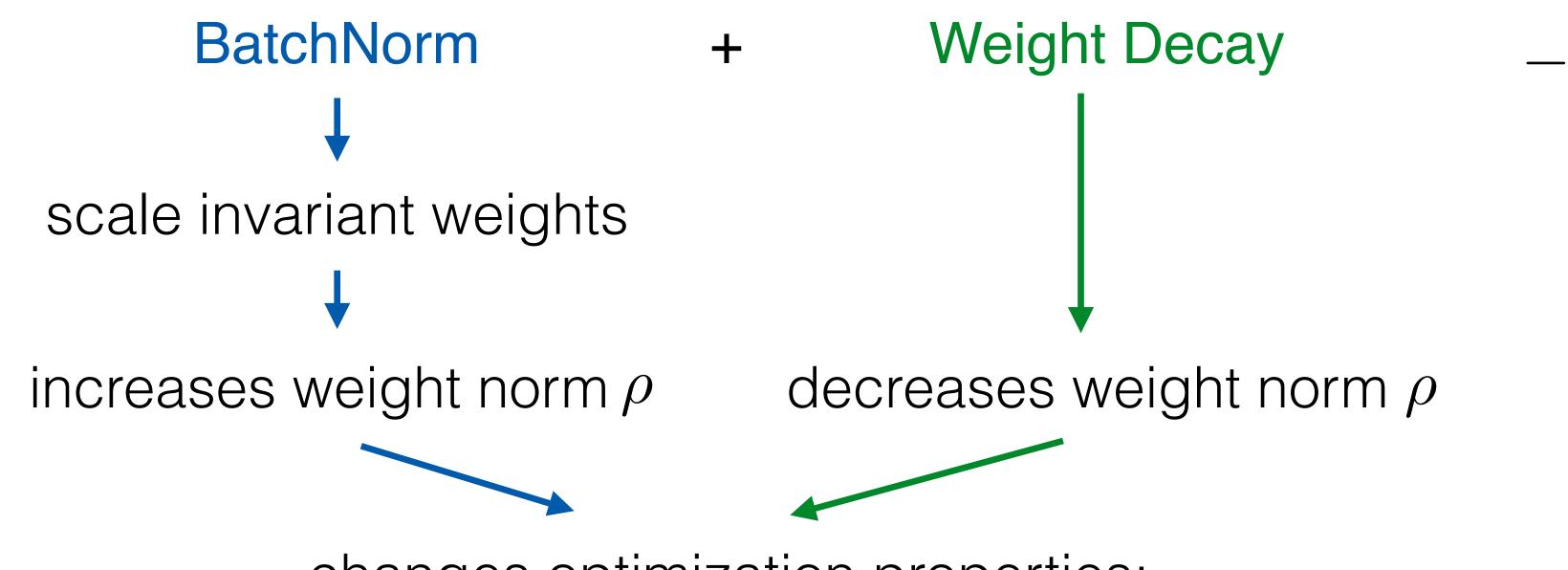


changes optimization properties: for lower weight norm steps are larger



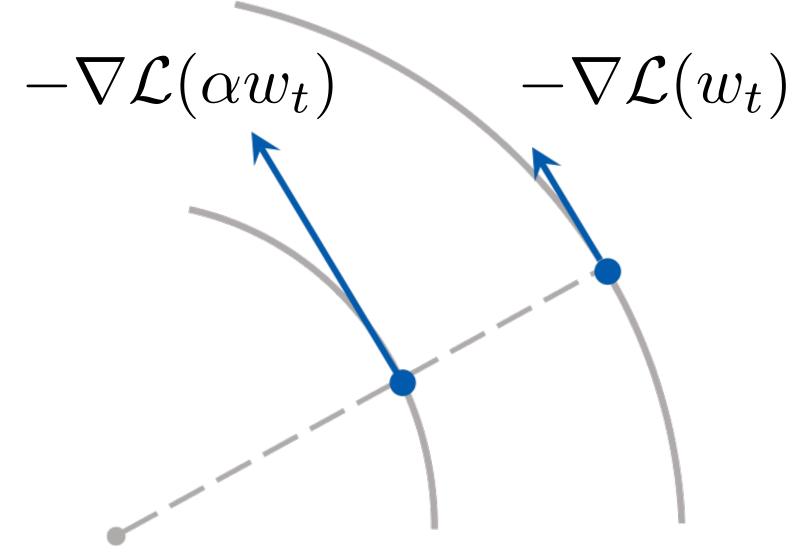
$$\mathcal{L}(\alpha w_t) = \mathcal{L}(w_t)$$

$$\nabla \mathcal{L}(\alpha w_t) = \frac{\nabla \mathcal{L}(w_t)}{\alpha}$$



changes optimization properties: for lower weight norm steps are larger

optimization speed changes during training

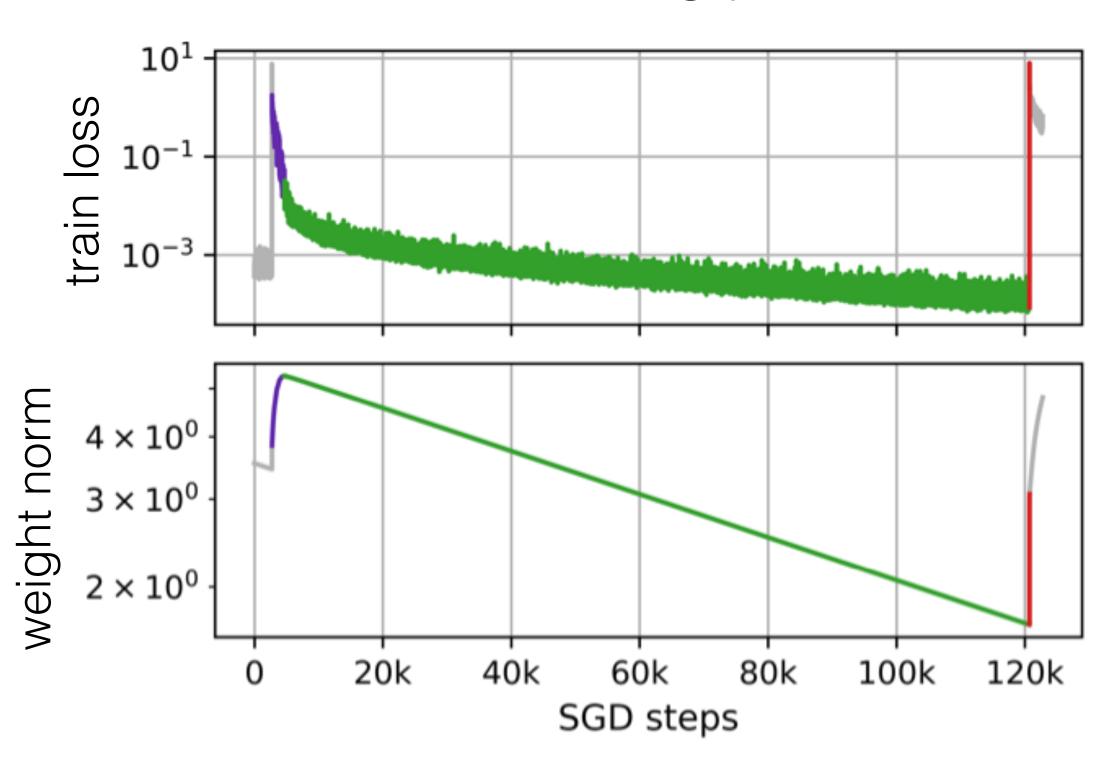


$$\mathcal{L}(\alpha w_t) = \mathcal{L}(w_t)$$

$$\nabla \mathcal{L}(\alpha w_t) = \frac{\nabla \mathcal{L}(w_t)}{\alpha}$$

Gradient update of the weights:

$$w_{t+1} = w_t - \eta \nabla \mathcal{L}(w_t) - \eta \lambda w_t$$
 scale-invariant loss weight decay

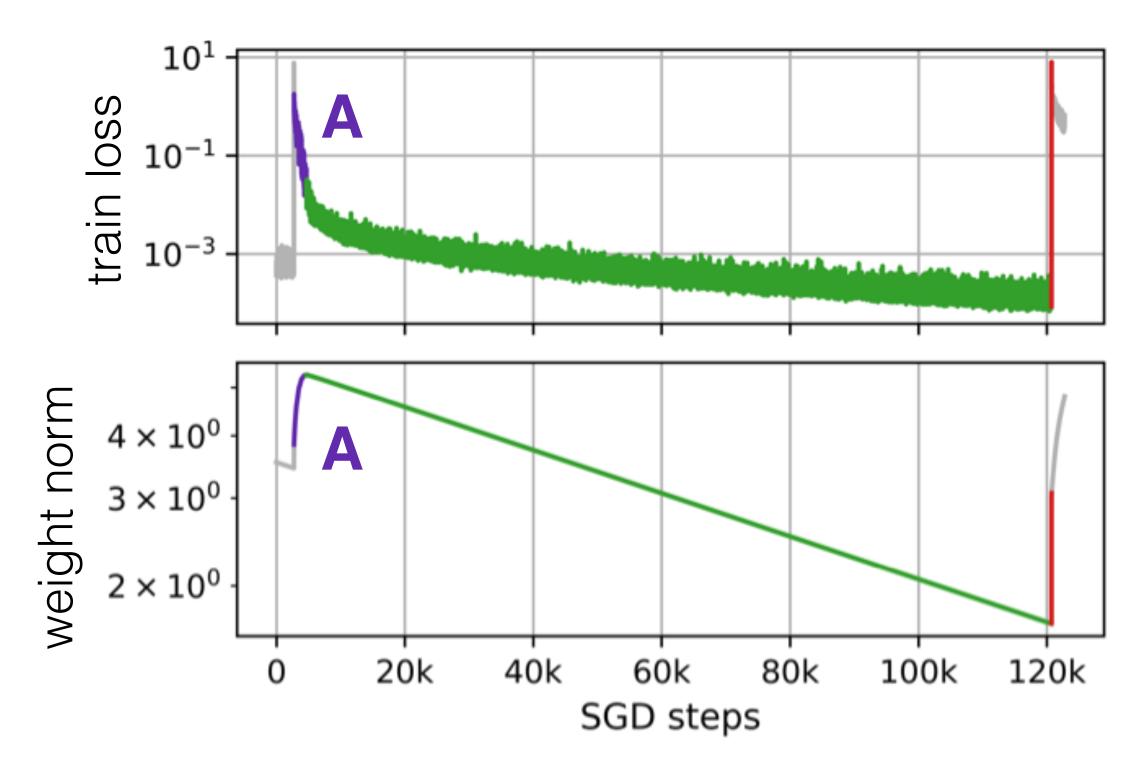


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A: loss component is stronger

→ weight norm increase



Gradient update of the weights:

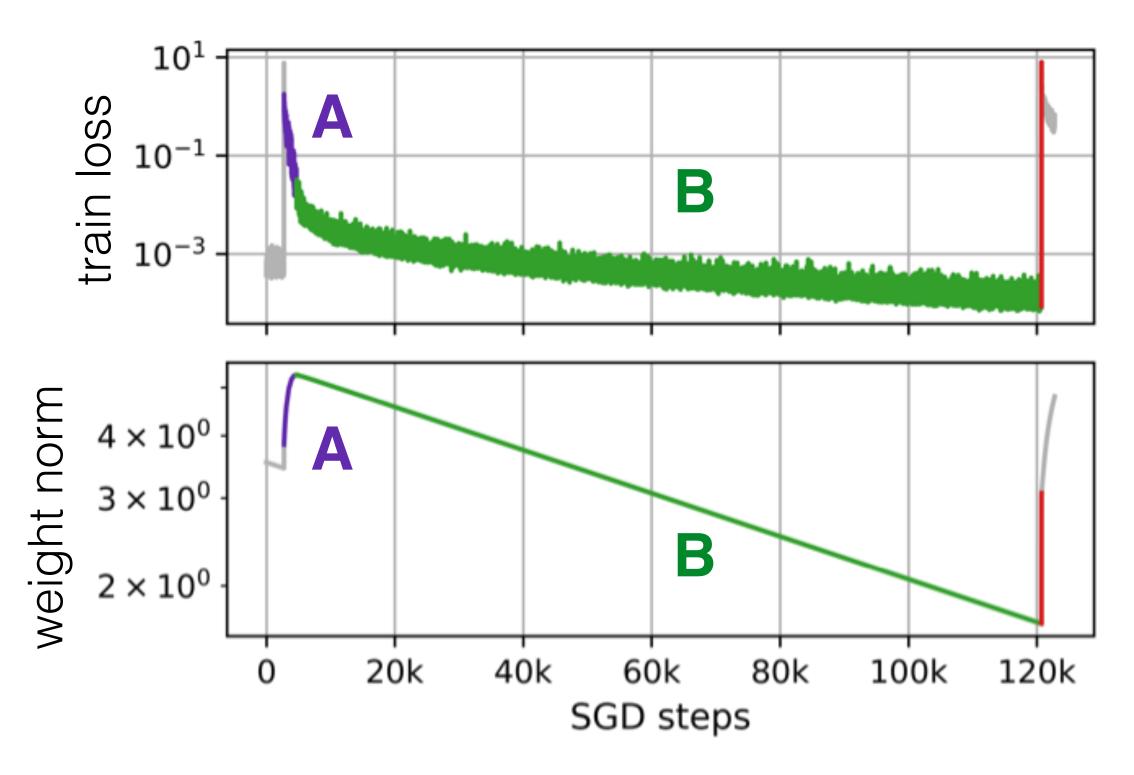
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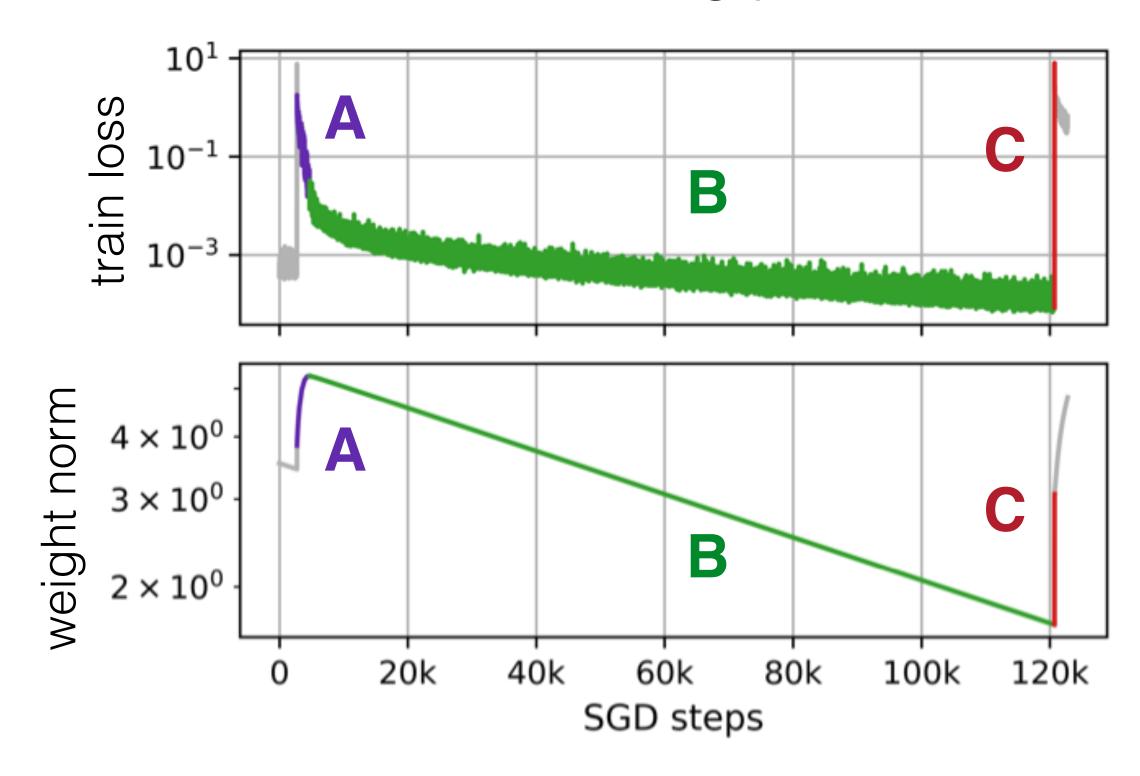
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B: weight decay component is stronger

weight norm decrease

C: low weight norm → divergence



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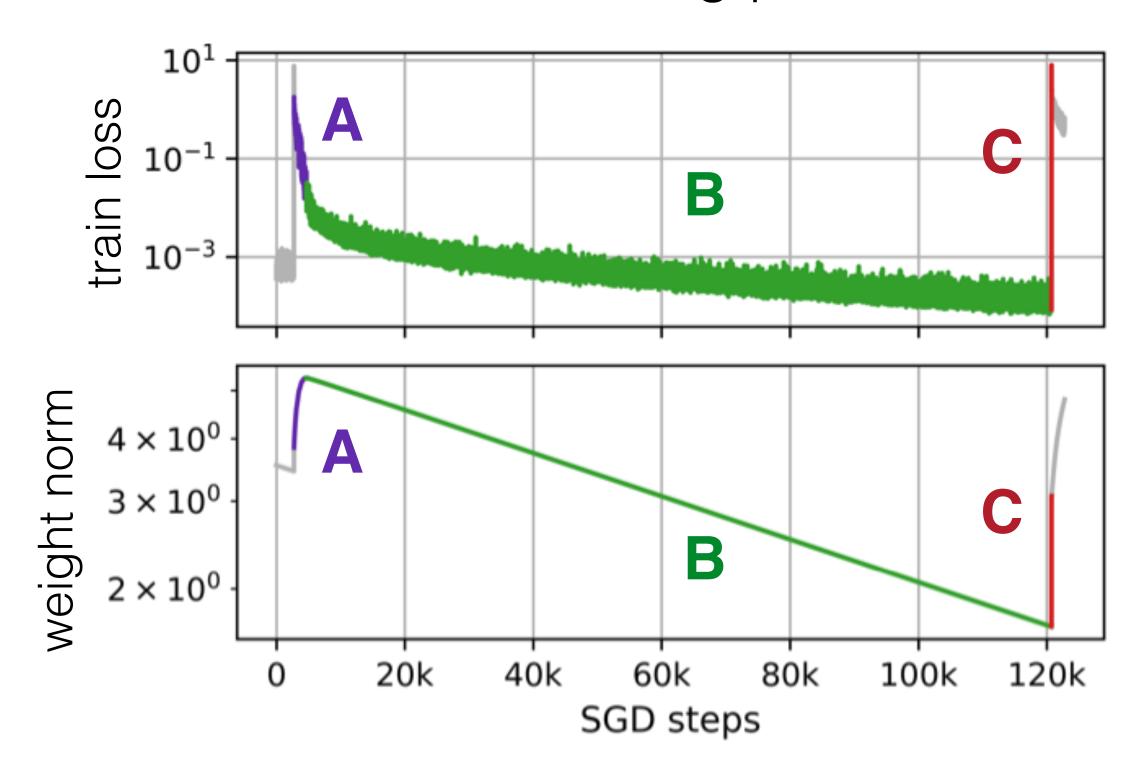
A: loss component is stronger

→ weight norm increase

B: weight decay component is stronger

weight norm decrease

One training period



C: low weight norm → divergence → high weight norm → new period

Empirical justification

We want to verify:

BatchNorm and Weight Decay influence on the weight norm causes periodic behavior

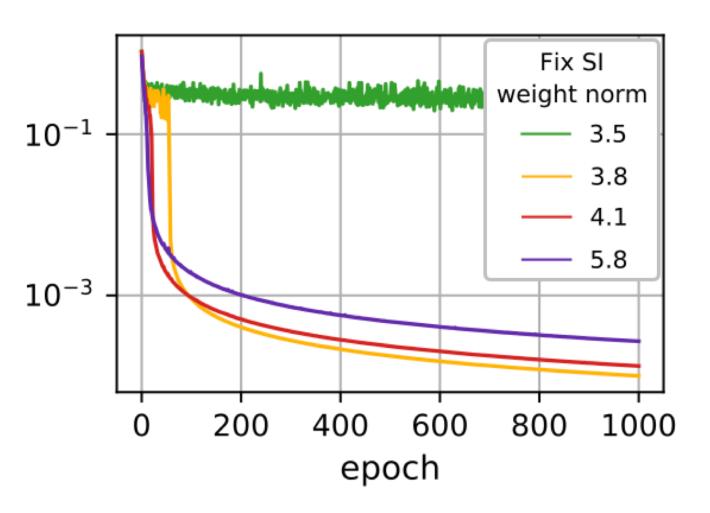
Experiment setting:

To prohibit this influence we fix the weight norm during training

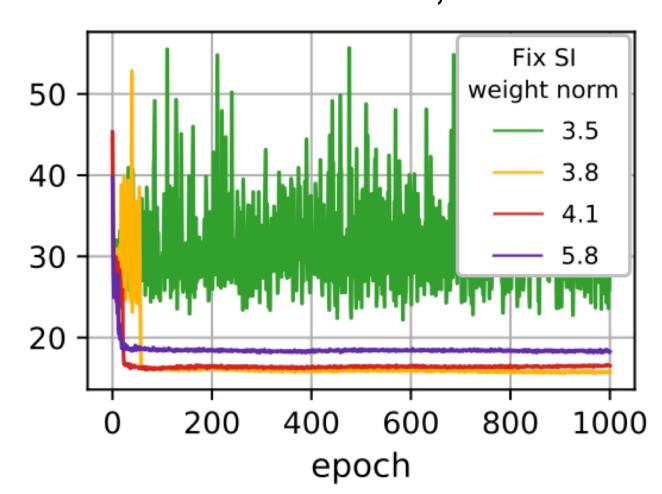
Result:

No periodic behavior → the weight norm change is the key!

Train loss



Test error, %



Theoretical justification

Conditions for destabilization:

At what weight norm it is possible / guaranteed

Theoretical justification

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At what weight norm it is possible / guaranteed

Periods frequency dependency on the hyperparameters:

Periods frequency \preceq learning rate \times weight decay

Theoretical justification

Conditions for destabilization:

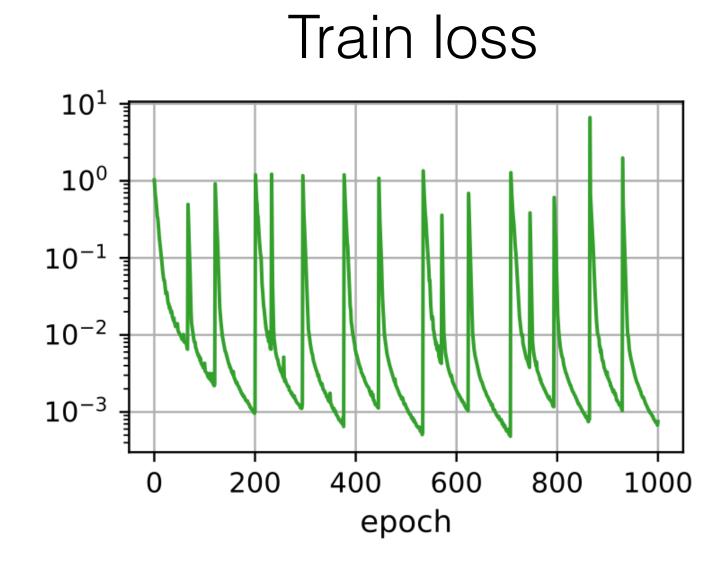
At what weight norm it is possible / guaranteed

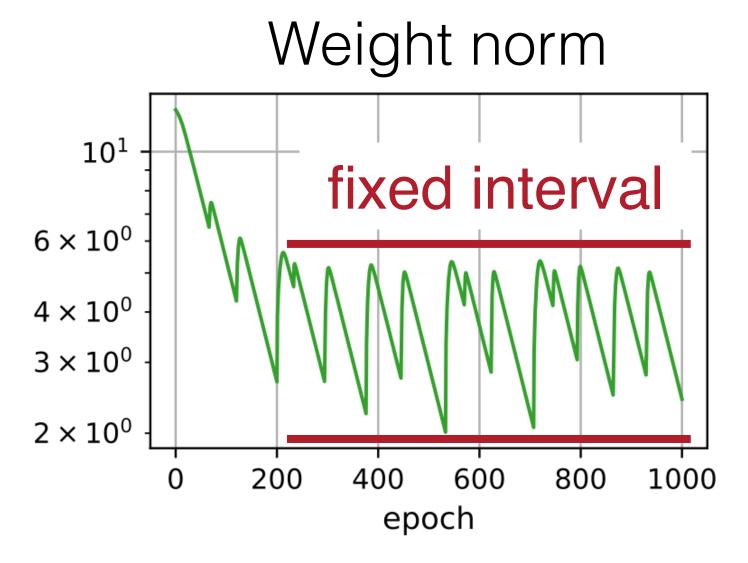
Periods frequency dependency on the hyperparameters:

Periods frequency \propto learning rate \times weight decay

Generalization of the equilibrium:

Training dynamics converge to a stable periodic behavior





Empirical study

Architectures:

3-layer ConvNet, ResNet-18

Datasets:

CIFAR-10, CIFAR-100

Later on the slides:

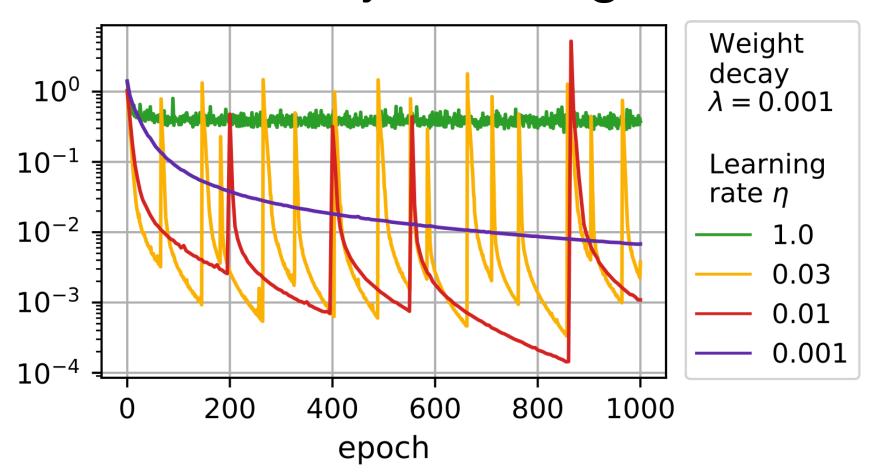
ConvNet on CIFAR-10

Empirical study - hyperparameters

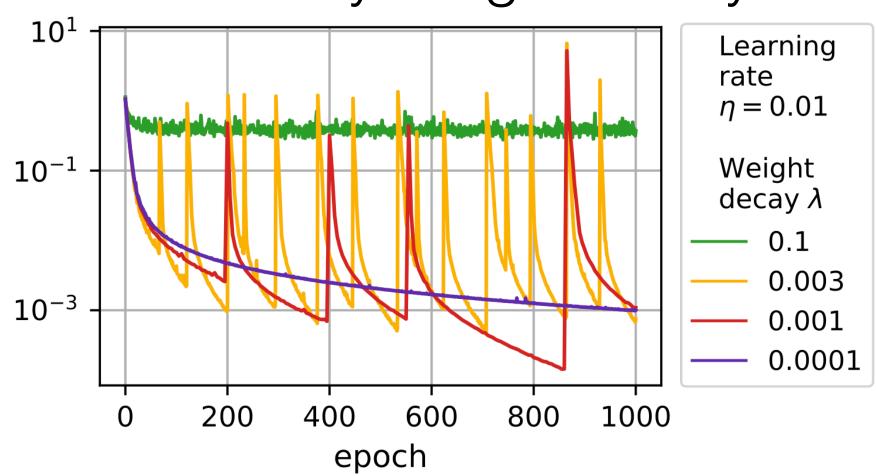
Simplified setting:

- Fully scale-invariant networks
- SGD
- No learning rate schedule
- No data augmentation

Vary learning rate



Vary weight decay



Empirical study - hyperparameters

Simplified setting:

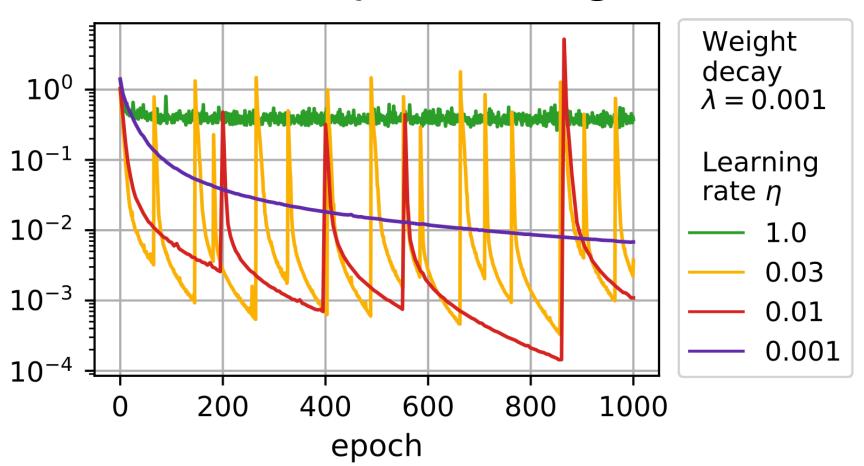
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Periods for a wide range of hyperparameters

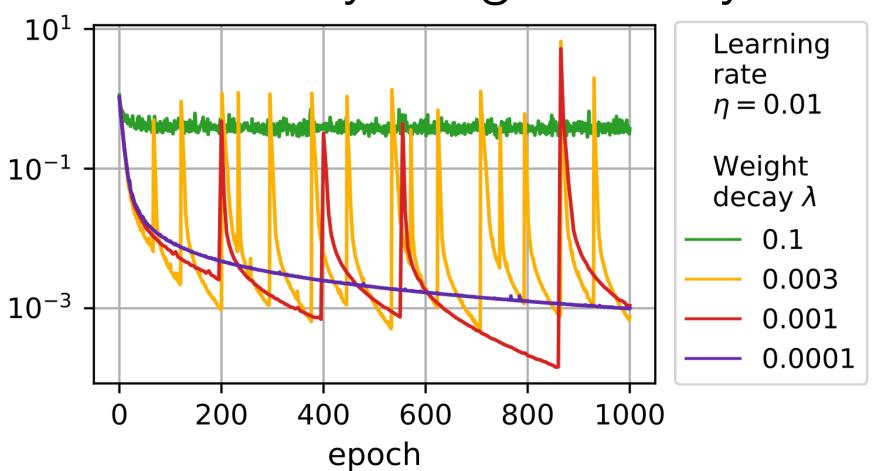
Low values → too slow training

High values → unstable training

Vary learning rate



Vary weight decay



Empirical study - hyperparameters

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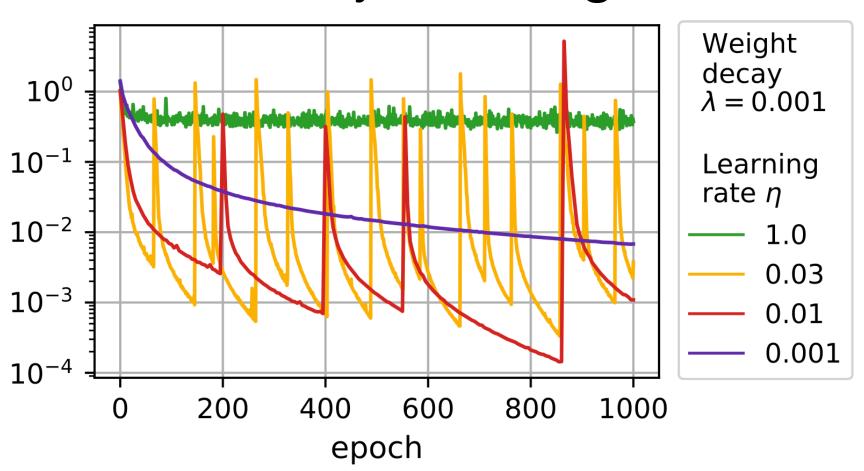
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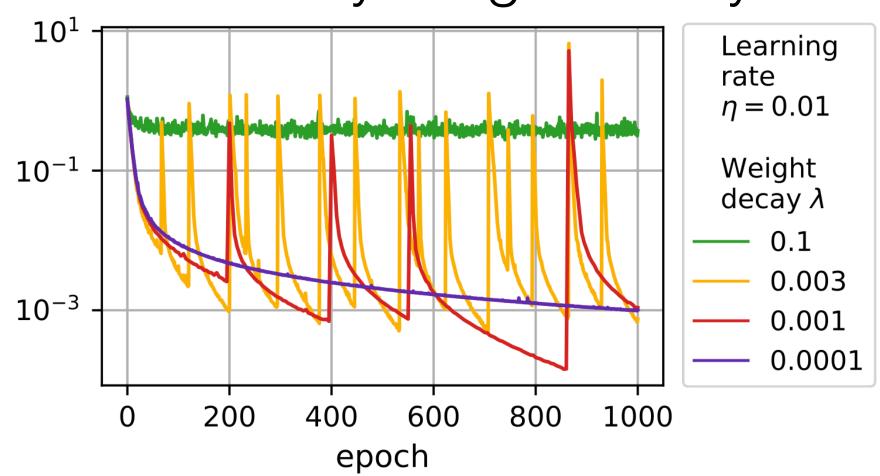
Empirical results agree with theoretical expectations:

Periods frequency \infty learning rate \times weight decay

Vary learning rate



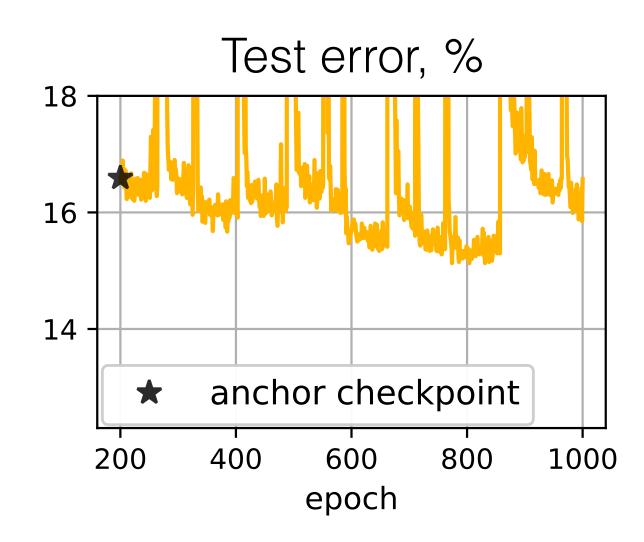
Vary weight decay

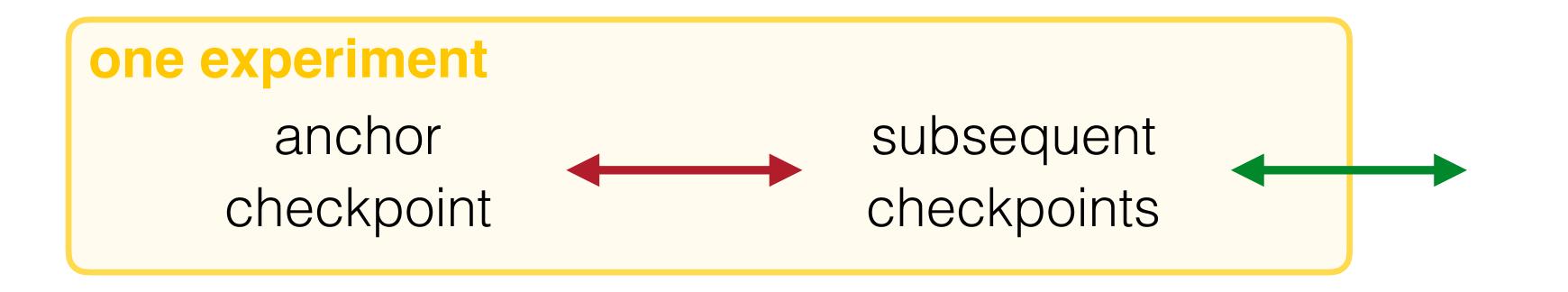


one experiment

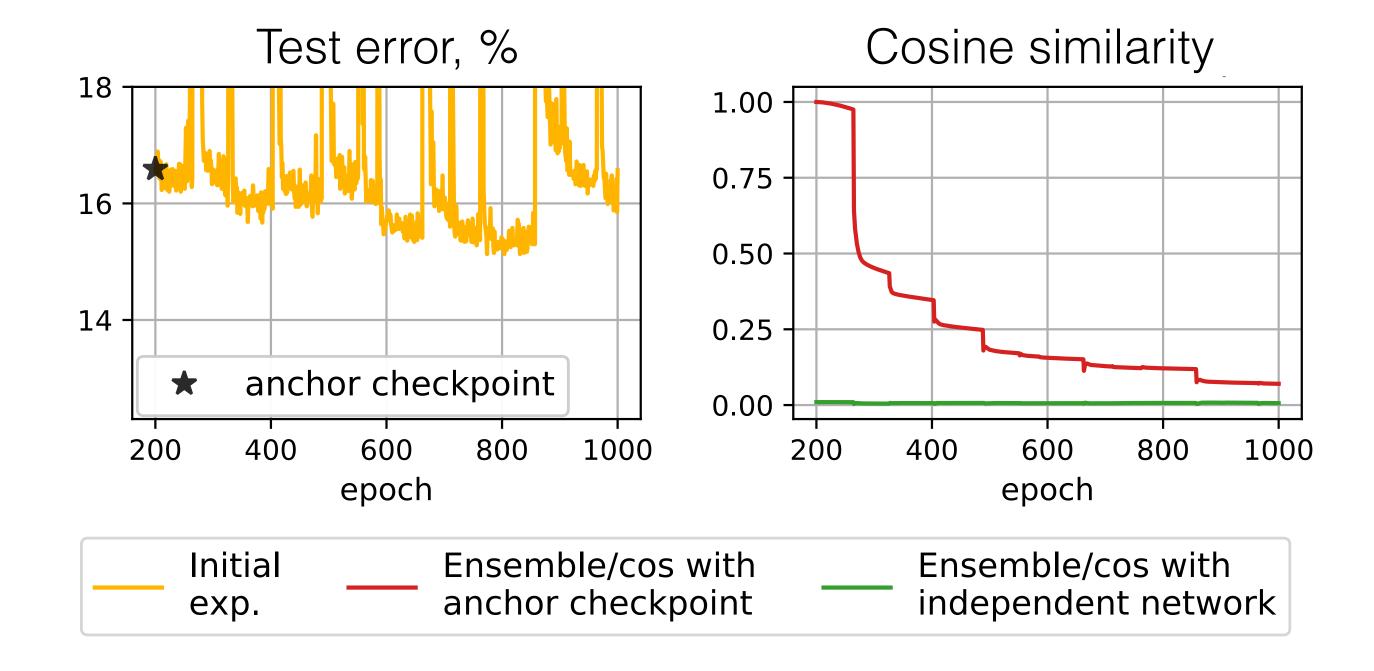
anchor checkpoint

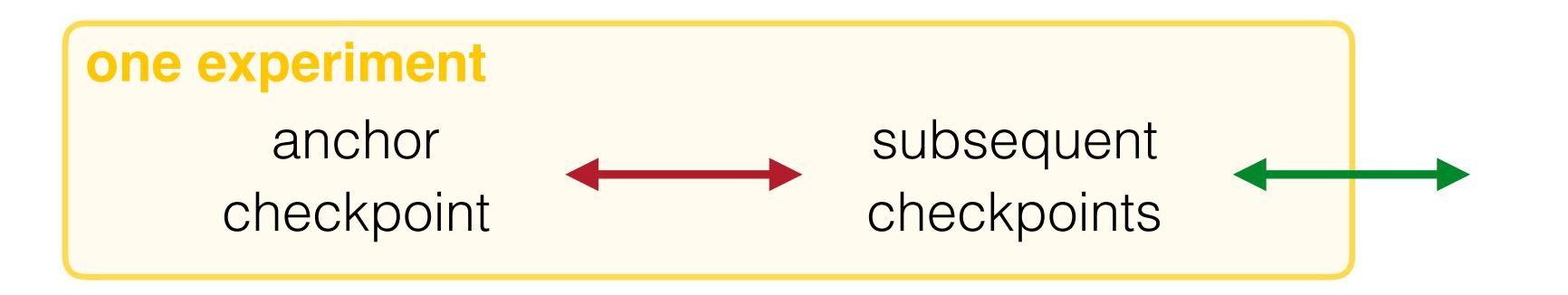
subsequent checkpoints



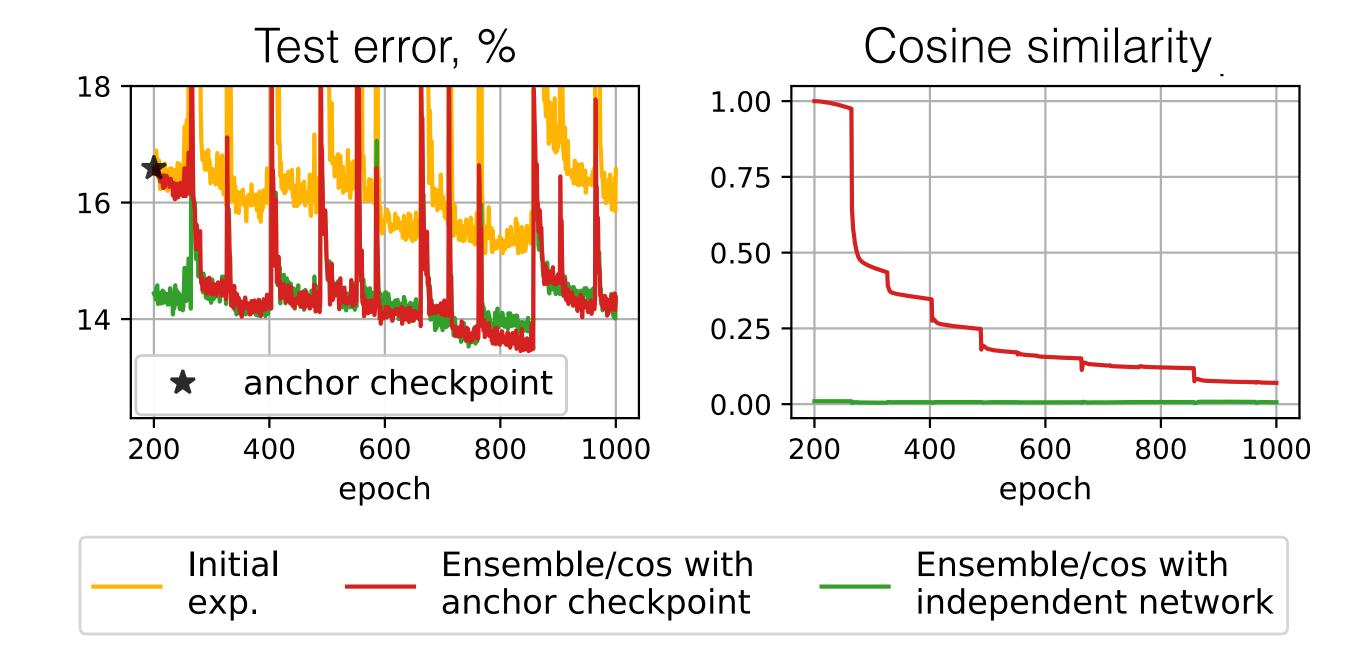


independently trained network

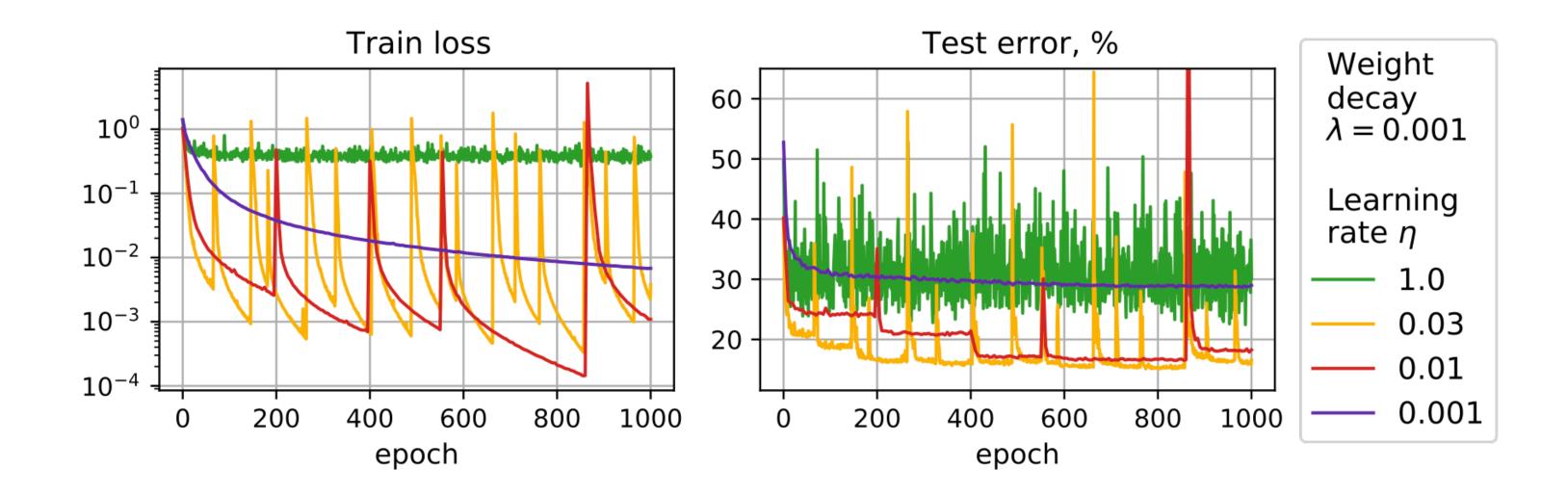




independently trained network

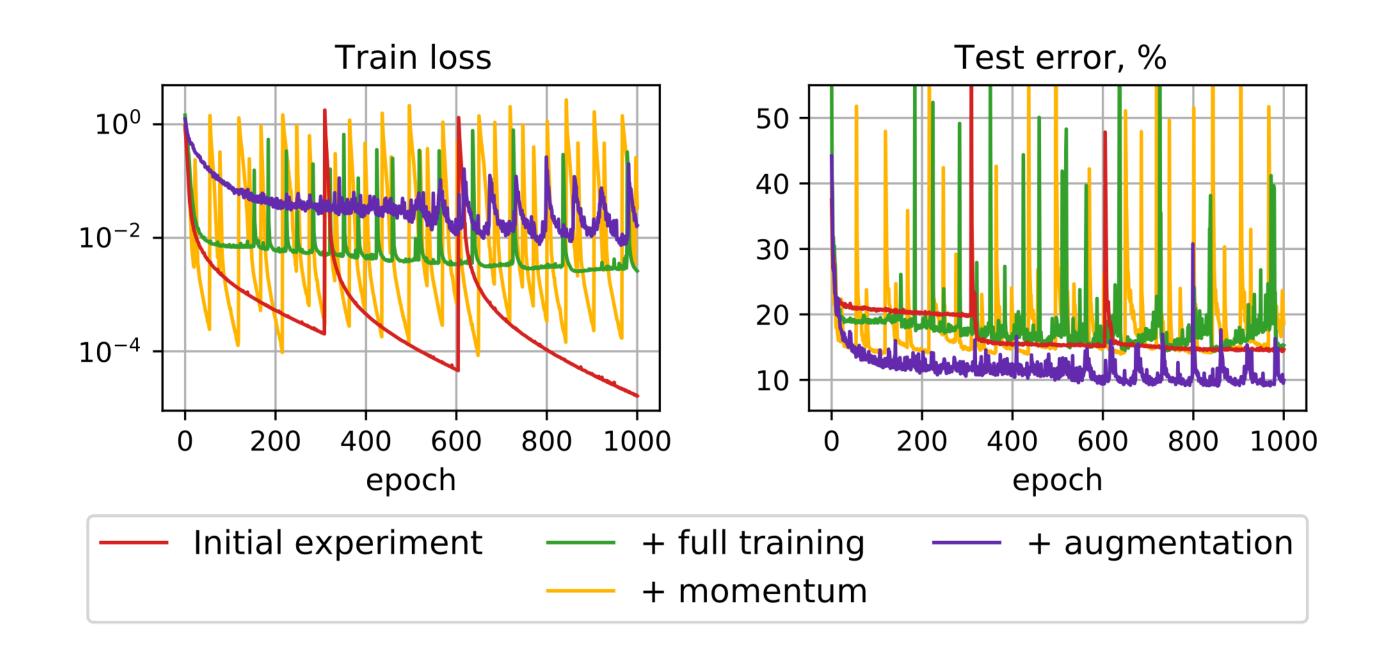


At the beginning of training, minima usually improve with each new period:



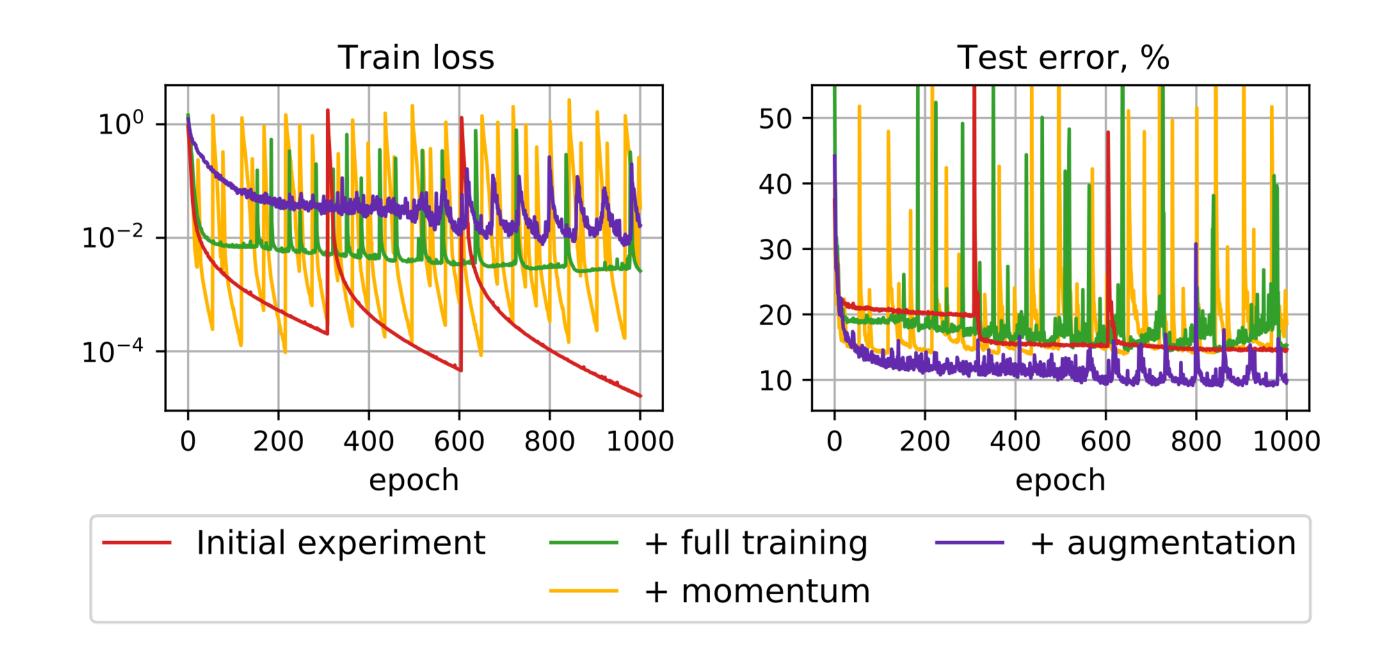
Simplified setting:

- Fully scale-invariant networks
- SGD
- No data augmentation



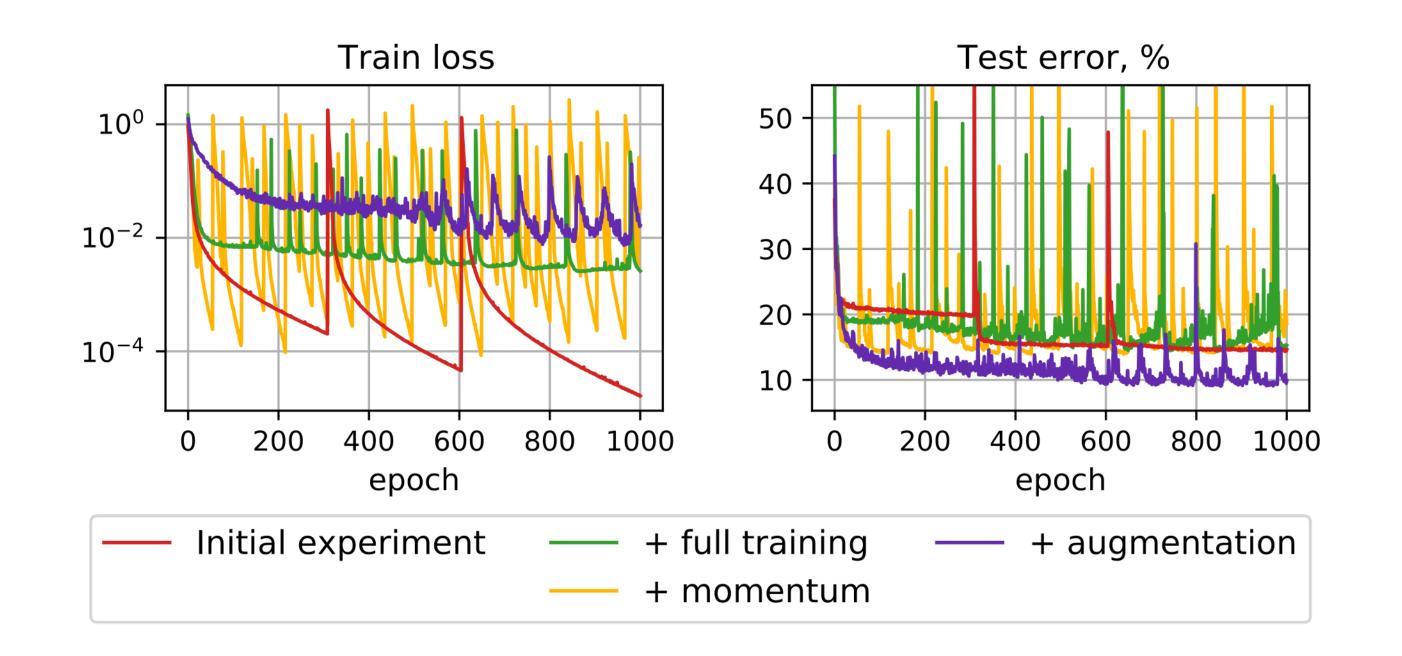
Simplified setting:

- Fully scale-invariant networks
 Standard networks
- SGD
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Simplified setting:

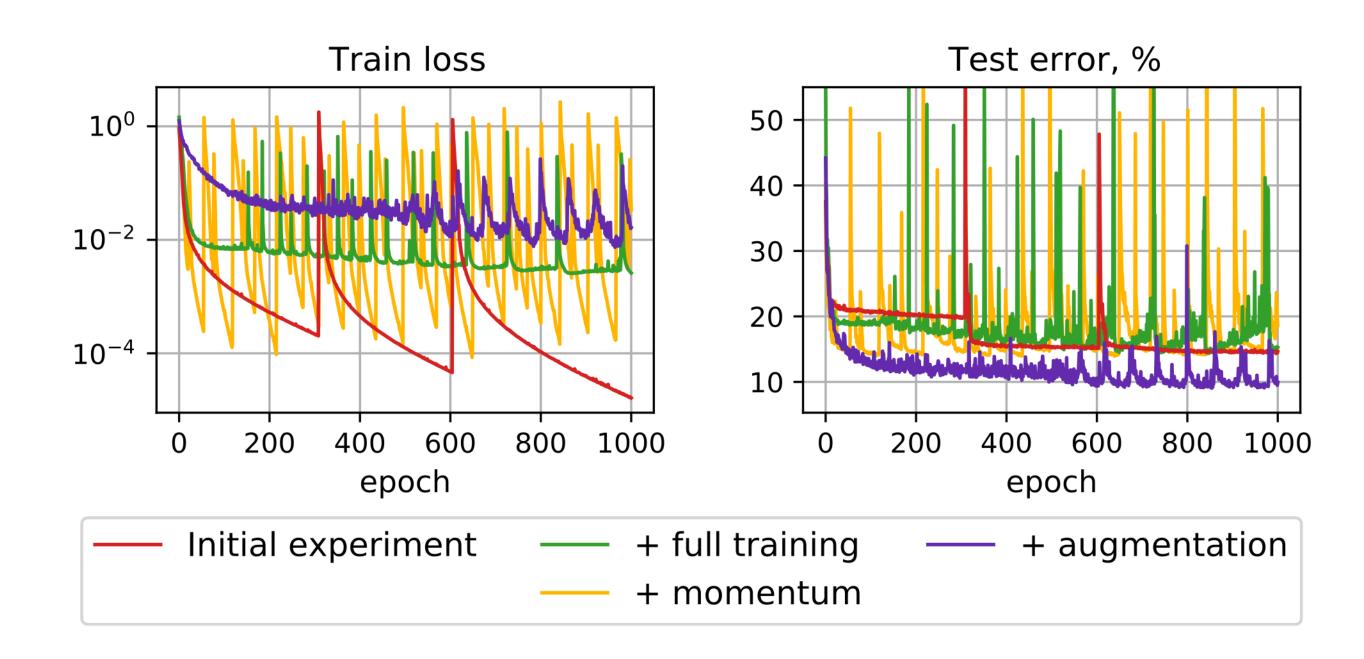
- Fully scale-invariant networks
- SGD SDG + momentum
- No data augmentation



Simplified setting:

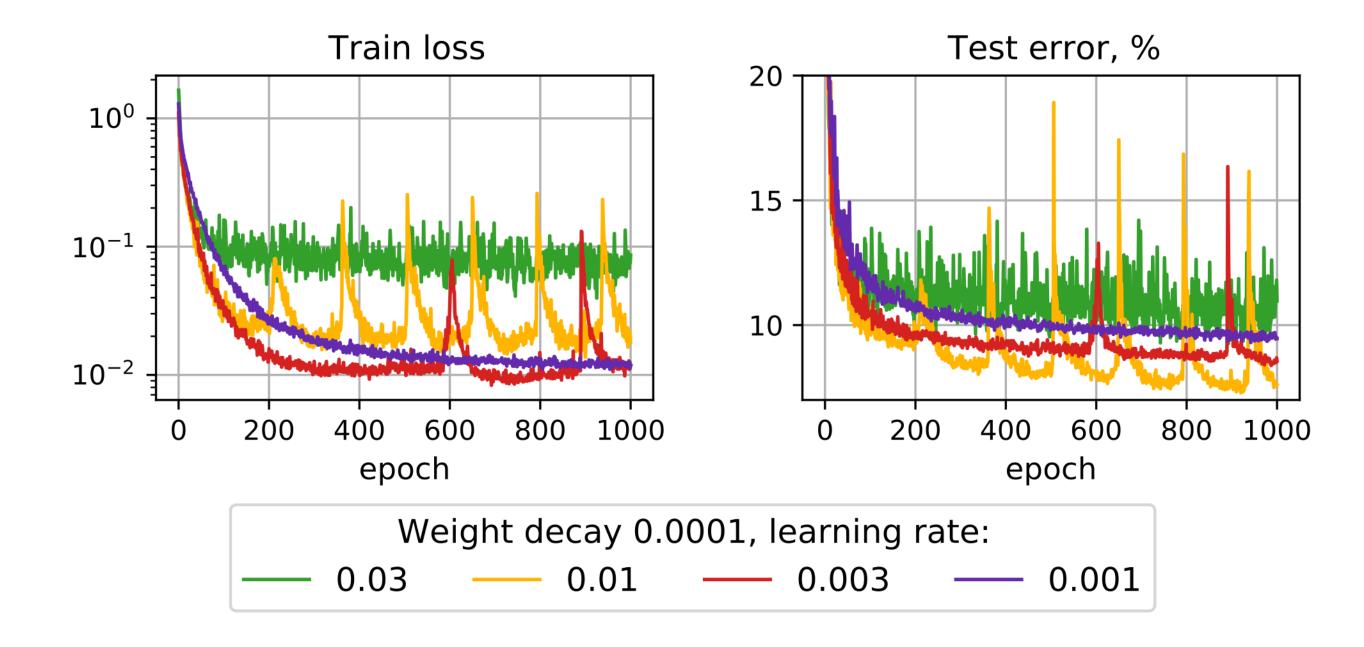
- Fully scale-invariant networks
- SGD
- No data augmentation

With data augmentation



Practical setting:

- Standard networks
- SGD + momentum
- With data augmentation



Conclusion

Periodic training behavior

Reason: BatchNorm + Weight Decay

Empirical study:

- Influence of hyperparameters
- Minima diversity
- Practical setting

Paper: https://arxiv.org/abs/2106.15739

Code: https://github.com/tipt0p/periodic_behavior_bn_wd

