Bayesian neural network priors at the level of units
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To cite this version:
Mariia Vladimirova, Julyan Arbel, Pablo Mesejo. Bayesian neural network priors at the level of units. Bayesian Statistics in the Big Data Era, Nov 2018, Marseille, France. pp.1. <hal-01950660>

HAL Id: hal-01950660
https://hal.archives-ouvertes.fr/hal-01950660
Submitted on 11 Dec 2018

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Introduction

We investigate deep Bayesian neural networks with Gaussian priors on the weights and ReLU-like nonlinearities. See Vladimirova et al. (2018).

Covariance theorem

The covariance between hidden units of the same layer is non-negative. Moreover, for any ℓ-th hidden layer units \( h^{(\ell)} \) and \( h^{(\ell)} \), for \( s, t \in \mathbb{N} \) it holds

\[
\text{Cov} \left[ (h^{(\ell)})_s, (h^{(\ell)})_t \right] \geq 0.
\]

Penalized estimation

Regularized problem:

\[
\min_{W} \mathcal{L}(W) + \lambda \mathcal{L}(W),
\]

where \( \mathcal{L}(W) \) is a loss function, \( \mathcal{L}(W) \) is a penalty, \( \lambda > 0 \).

For Bayesian models with prior distribution \( \pi(W) \), the maximum a posteriori (MAP) solves (1) with:

\[
\mathcal{L}(W) \propto -\log \pi(W).
\]

Sparsity interpretation

MAP on weights is L2-reg.

Independent Gaussian prior

\[
\pi(W) \propto \prod_{\ell=1}^{L} \prod_{i,j=1}^{W} e^{-\|W_{i,j}\|^2 / 2},
\]

is equivalent to the weight decay penalty with negative log-prior:

\[
\mathcal{L}(W) \propto \sum_{\ell=1}^{L} \sum_{i,j} (W_{i,j}^{(\ell)})^2 = \|W_{i,j}^{(\ell)}\|^2.
\]

MAP on units induces sparsity

The joint prior distribution for all the units can be expressed by Sklar’s representation theorem as:

\[
\pi(U) \propto \prod_{\ell=1}^{L} \prod_{i,j=1}^{W} \phi(U_{i,j}^{(\ell)}) C(F(U)),
\]

where \( C \) is the copula of \( U \) (characterizes all the dependence between the units), \( F \) is its cumulative distribution function. The penalty is the negative log-prior:

\[
\mathcal{L}(U) \propto \|U^{(1)}\|_2^2 + \cdots + \|U^{(L)}\|_2^2 - \log C(F(U)).
\]

Prior distributions of layers \( \ell = 1, 2, 3 \)

Illustration of units marginal prior distributions from the first three hidden layers. Neural network parameters: \( (N, H_1, H_2, H_3) = (50, 25, 24, 4) \).

Theorem (Vladimirova et al., 2018)

The ℓ-th hidden layer units \( U^{(\ell)} \) (post-activation \( g^{(\ell)} \) or pre-activation \( h^{(\ell)} \)) of a feed-forward Bayesian neural network with:

- Gaussian priors on weights and
- extended envelope condition activation function \( \phi \)

have sub-Weibull marginal prior distribution with optimal tail parameter \( \theta = \ell / 2 \), conditional on the input \( x \):

\[
U^{(\ell)} \sim \text{sub-Weibull}(\ell / 2),
\]

Sub-Weibull

A random variable \( X \), such that

\[
P(\{X \geq x\}) \leq \exp \left( \frac{-x^\beta/K}{K} \right)
\]

for all \( x \geq 0 \) and for some \( \beta > 0 \), is called a sub-Weibull random variable with tail parameter \( \beta > 0 \):

\[
X \sim \text{sub-Weibull}(\beta).
\]

Moment property:

\[
\|X\|_k = \mathbb{E}[|X|^k]^{1/k} \propto k^{\beta/k},
\]

Meaning for all \( k \in \mathbb{N} \) and for some constants \( d, D > 0 \),

\[
d < \|X\|_k < D.
\]

Conclusion

We prove that the marginal prior unit distributions are heavier-tailed as depth increases. We further interpret this finding, showing that the units tend to be more sparsely represented as layers become deeper. This result provides new theoretical insight on deep Bayesian neural networks, underpinning their natural shrinkage properties and practical potential.

References