

Optimization in Machine Learning

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INTRODUCTION

Optimization has played a significant role in training neural networks [23]. This has resulted in a number of efficient algorithms [22, 3, 5, 29, 31] and practical applications in medical diagnosis and prognosis [34, 35, 27]. Other applications of neural networks abound [12, 30, 18, 13]. In this brief work we focus on a number of problems of machine learning and pose them as optimization problems. Hopefully this will point to further applications of optimization to the burgeoning field of machine learning.

Misclassification Minimization

A fundamental problem of machine learning is to construct (train) a classifier to distinguish between two or more disjoint point sets in an n -dimensional real space. A key factor in determining the classifier is the measure of error used in constructing the classifier. We shall propose two error measures one will merely count the number of misclassified points, while the other will measure the average distance of misclassified points from a separating plane. We will show that the first leads to an LPEC (linear program with equilibrium constraints) [24, 20] while the second leads to a single linear program [21, 4]. However, the problem of minimizing the number of misclassified points turns out to be NP-complete [11, 17], but we shall indicate effective approaches [24, 2] that render it more tractable. For the sake of simplicity we shall limit ourselves to discriminating between two sets, although optimization models apply readily to multicategory discrimination [6, 7]. Let A and B be two disjoint point sets in \mathbb{R}^n with cardinalities m and k respectively. Let the m points of A be represented by the $m \times p$ matrix A , while the k points of B be represented by the $k \times p$ matrix B . The integer p represents the dimensionality of the real space \mathbb{R}^p into which the points of A and B are mapped by $F: \mathbb{R}^n \rightarrow \mathbb{R}^p$, before their separation is attempted. In the simplest model $p = n$ and F is the identity map. However, more complex separation, say by quadratic surfaces [21], can be effected if one resorts to more general maps. (Note that complex separation, like fitting with high degree polynomials, is not always desirable, since it may lead to merely «memorizing» the training set.) The simplest and one of the most effective classifiers in \mathbb{R}^p is the plane

$$xw = 0 \quad (1)$$

where $w \in \mathbb{R}^p$ is the normal to the plane, $|x|/|w|$ is the distance of the plane to the origin in \mathbb{R}^p , $x \in \mathbb{R}^p$ is a point belonging to $F(A)$ or $F(B)$, and $\| \cdot \|_2$ denotes the 2-norm. The problem of training a linear classifier consists then of determining $(w, 0) \in \mathbb{R}^{p+1}$ so as to minimize the error criterion chosen. We note immediately that if the sets $F(A)$ and $F(B)$ are strictly linearly separable in \mathbb{R}^p , then there exist $(w, 0) \in \mathbb{R}^{p+1}$ such that

$$Aw \geq e + \epsilon$$

$$Bw \leq -e - \epsilon$$

where e is a vector of ones of appropriate dimension. Since, in general (2) is not satisfiable, we attempt its approximate satisfaction by minimizing the chosen error criterion.

Minimization of Number of Misclassified Points

Let's $R: \mathbb{R} \rightarrow \mathbb{R}$ determine the step function that maps nonpositive numbers into 0 and positive numbers into 1. When applied to a vector $z \in \mathbb{R}^p$, R returns a vector of zeros and ones in \mathbb{R}^p , corresponding respectively to nonpositive and positive components z_i , $i = 1, \dots, p$, of z . The problem of minimizing the number of misclassified points then reduces to the following unconstrained minimization problem of a discontinuous function

$$\min_{w, R} k_s(-Aw + e) + k_s(Bw - e) \quad (3)$$

where $\| \cdot \|_k$ denotes some arbitrary, but fixed norm, on \mathbb{R}^m or \mathbb{R}^k . The sets $F(A)$ and $F(B)$ are linearly separable in \mathbb{R}^p , if and only if the minimum of (3) is zero, and no points are misclassified, otherwise the minimum of (3) «counts» the number of misclassified points if the 1-norm is used. In [24] it was shown that (3) with the 1-norm is equivalent to the following LPEC

$$\begin{aligned} & \text{minimize} && r + e \\ & w, r, u, s, v && u + Aw - e - r = 0 \\ & && r \geq 0 \\ & && r(u + Aw - e) = 0 \\ & && -r + e = 0 \\ & && u \geq 0 \\ & \text{subject to} && u(-r + e) = 0 \\ & && v - Bw + e - s = 0 \\ & && s \geq 0 \\ & && s(v - Bw + e) = 0 \\ & && -s + e = 0 \\ & && v \geq 0 \\ & && v(-s + e) = 0 \end{aligned} \quad (4)$$

It turns out that problem (4) is extremely difficult to solve. In fact, almost every point $(w, 0) \in \mathbb{R}^{p+1}$ is a stationary point, since a small perturbation of a plane $xw = 0$ in \mathbb{R}^p that does not contain points of either $F(A)$ or $F(B)$ will not change the number of misclassified points. In order to circumvent this difficulty, a parametric implicitly exact penalty function was proposed for solving (4) in [24] and implemented successfully in [2] by an approach that also identifies outlying misclassified points. A fast hybrid algorithm for approximately solving the misclassification minimization problem is also given in [11].

Another approach to solving (3) is by utilizing the highly effective smoothing technique [9, 10] that has been used to solve many mathematical programs and related problems. In this approach, the step function $s(\cdot)$ is replaced by the classical sigmoid function of neural networks [18]

$$s(\cdot, a) = \frac{1}{1 + e^{-a}} \quad (5)$$

where a is a positive real number that approaches $+\infty$ for more accurate representation of the step function. With this approximation, the unconstrained discontinuous minimization problem is reduced to an unconstrained continuous optimization problem, that is however nonconvex. By letting a grow judiciously, effective computational schemes for tackling the NP-complete problem can be utilized. An important application of the misclassification error (3), is its use in constructing the more complex nonlinear neural network classifier of Section 3 below.

Minimization of Average Distance of Misclassifications from Separating Plane

As early as 1964 [8, 21], the distance of misclassified points from a separating plane was utilized to generate a linear programming problem for obtaining a separating plane (1) that approximately satisfied (2) by minimizing some measure of distance of misclassified points from the plane (1). Unfortunately, all these attempts [22, 16, 15] contained ad hoc ways for excluding the null solution ($w = 0$) that plagued a linear programming formulation for linearly inseparable sets. However, the robust model proposed in [4], which consists of minimizing the average of the 1-norm of the distances of misclassified points from the separating plane, completely overcame this difficulty. The linear program [4] proposed is this

$$\begin{aligned} & \underset{w, y, z}{\text{minimize}} && \frac{ey}{m} + \frac{ez}{k} \\ & \text{subject to} && \begin{aligned} & Aw + y \leq 0 + e \\ & Bw - z \leq 0 - e \\ & y, z \geq 0 \end{aligned} \end{aligned}$$

The key property of (6) is that it gives the null solution $w = 0$ if and only if

$$\frac{eA}{m} = \frac{eB}{k}$$

in which case $w = 0$ is guaranteed to be not unique. Computationally, the LP (6) is very robust, rarely giving rise to the null solution, even in contrived examples where

$$\frac{eA}{m} = \frac{eB}{k}$$

In the parlance of machine learning [18], the separating plane (1) is referred to as a «perceptron», «linear threshold unit» or simply «unit», with threshold 0 and incoming arc weight w . This is in analogy to a human neuron which fires if the input $x \in R^p$, scalar-multiplied by the weight $w \in R^p$, exceeds the threshold 0.

NEURAL NETWORKS AS POLYHEDRAL REGIONS

A neural network can be defined as a generalization of a separating plane in R^p , and can be thought of as a nonlinear map $R^p \rightarrow \{0, 1\}$.

One intuitive way to generate such a map is to divide R^p into various polyhedral regions, each of which containing elements of $F(A)$ or $F(B)$ only. In its general form, this problem is again an extremely difficult and nonconvex problem. However, greedy sequential constructions of the planes determining the various polyhedral regions [22, 25, 1] have been quite successful in obtaining very effective algorithms for training neural networks much faster than the classical online (that is training on one point at a time) backpropagation (BP) gradient algorithm [32, 18, 26]. Online BP is often erroneously referred to as a descent algorithm, which it is not.

In this section of the paper we relate the polyhedral regions into which R^p is divided, to a neural network with one hidden layer of linear threshold units. It turns out that every such neural network can be related to a partitioning of R^p into polyhedral regions, but not the conversely. However, any two disjoint point sets in R^p can be discriminated between by some polyhedral partition that corresponds to a neural network with one hidden layer with a sufficient number of hidden units [19, 25].

We describe now precisely when a specific partition of R^p by h separating planes

$$xw_i = 0, \quad i = 1, \dots, h, \quad (7)$$

corresponds to a neural network with h hidden units. The h separating planes (7) divide R^p into at most t polyhedral regions, where [14]

$$t = \sum_{i=0}^p \binom{p}{i} \quad (8)$$

We shall assume that $F(A)$ and $F(B)$ are contained in the interiors of two mutually exclusive subsets of these regions. Each of these polyhedral regions can be mapped uniquely into a vertex of the unit cube in R^h ,

$$fz_jz \in R^h, \quad 0 \leq z_j \leq 1 \quad (9)$$

by using the map

$$s(xw^i - \theta^i), \quad i = 1, \dots, h \quad (10)$$

where s is the step function defined earlier, and x is a point in R^p belonging to some polyhedral region. If the r polyhedral regions of R^p constructed by the h planes (7) are such that vertices of the cube (9) corresponding to points in A , are linearly separable in R^h from the vertices of (9) corresponding to points in B by a plane

$$zv = T, \quad (11)$$

then the polyhedral partition of R^p corresponds to a neural network with h hidden linear threshold units (with thresholds θ_i , incoming arc weights w_i , $i = 1, \dots, h$) and output linear threshold unit (with threshold T and incoming arc weights v_i , i

$= 1, \dots, h$ [23]). This condition is necessary and sufficient for the polyhedral partition of \mathbb{R}^p in order for it to correspond to a neural network with one layer of hidden units. For more detail and graphical depiction of the neural network, see [23]. «Training» a neural network consists of determining $(w_i, \theta_i) \in \mathbb{R}^{p+1}$, $i = 1, \dots, h$, $(v, T) \in \mathbb{R}^{h+1}$, such that the following nonlinear inequalities are satisfied as best as possible

$$\begin{aligned} & \sum_{i=1}^h s(Aw^i - e\theta^i) v_i - eT + e \\ & \sum_{i=1}^h s(Bw^i - e\theta^i) v_i - eT - e \end{aligned} \quad (12)$$

This can be achieved by minimizing the number of misclassified points in \mathbb{R}^h by solving the following unconstrained minimization problem

$$\begin{aligned} \min_{w^i, \theta^i, v, T} & \sum_{i=1}^h s(Aw^i - e\theta^i) v_i - eT + e \\ & + \sum_{i=1}^h s(Bw^i - e\theta^i) v_i - eT - e \end{aligned} \quad (13)$$

where the norm is some arbitrary norm. If the square of the 2-norm is used in (13) instead of the 1-norm, and if the step function s is replaced by the sigmoid function in (13), we obtain an error function similar to the error function that BP attempts to find a stationary point for, and for which a convergence proof is given in [26], and stability analysis in [33]. We note that the classical exclusive-or (XOR) example [28] for which F is the identity map and

$$A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{pmatrix}, \quad B = \begin{pmatrix} 0 & 0 \\ 1 & 1 \end{pmatrix},$$

gives a zero minimum for (13) with the

$$\begin{aligned} (w^1, \theta^1) &= ((2 \ -2), 1), \quad (w^2, \theta^2) = ((-2 \ 2), 1) \\ (v, T) &= ((2 \ 2), 1) \end{aligned} \quad (14)$$

It is interesting to note that the same solution for the XOR example is given by the greedy multisurface method tree (MSMT) [1]. MSMT ensuing halfspaces, until adequate separation is obtained. For this example, the first plane obtained [4] is $(w^1, \theta^1) = ((2 \ -2), 1)$, which separates $f(1, 0)g$ from $f(0, 0), (0, 1), (1, 1)g$. The second plane obtained is $(w^2, \theta^2) = ((-2 \ 2), 1)$, separates $f(0, 1)g$ from $f(0, 0),$

$(1, 1)g$, and the separation is complete between A and B. These planes correspond to a neural network that gives a zero minimum to (13), which of course is not always the case. However, MSMT frequently gives better solutions than those generated by BP and is much faster than BP.

CONCLUSION

Various problems associated with neural network training have been cast as mathematical programs. Effective methods for solving these problems have been briefly described. For more details, the reader is referred to [3, 4, 23].

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attempts to separate as many points of A and B as possible by a first plane obtained by solving (6), and then repeats the process for each of the

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