

Università Commerciale Luigi Bocconi **Department of Decision Sciences**

Statistics Seminars

Scaling ResNets in the large-depth regime

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Abstract

Deep ResNets are recognized for achieving state-of-the-art results in complex machine learning tasks. However, the remarkable performance of these architectures relies on a training procedure that needs to be carefully crafted to avoid vanishing or exploding gradients, particularly as the depth \$L\$ increases. No consensus has been reached on how to mitigate this issue, although a widely discussed strategy consists in scaling the output of each layer by a factor \$\alpha L\$. We show in a probabilistic setting that with standard i.i.d. initializations, the only non-trivial dynamics is for $\lambda = \frac{1}{\sqrt{L}}$ --other choices lead either to explosion or to identity mapping. This scaling factor corresponds in the continuous-time limit to a neural stochastic differential equation, contrarily to a widespread interpretation that deep ResNets are discretizations of neural ordinary differential equations. By contrast, in the latter regime, stability is obtained with specific correlated initializations and $\lambda = \frac{1}{L}$. Our analysis suggests a strong interplay between scaling and regularity of the weights as a function of the layer index. Finally, in a series of experiments, we exhibit a continuous range of regimes driven by these two parameters, which jointly impact performance before and after training.

Joint work with A. Fermanian (Califrais), P. Marion (Sorbonne University), and J.-P. Vert (Owkin)

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