Cheap Orthogonal Constraints in Neural Networks: A Simple Parametrization of the Orthogonal and Unitary Group

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We study the optimization of neural networks with orthogonal constraints

 $B \in \mathbb{R}^{n \times n}, \quad B^{\mathsf{T}}B = \mathbf{I}$

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Optimization with orthogonal constraints

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Motivation:

Orthogonal matrices have eigenvalues with norm 1.

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- Orthogonal matrices have eigenvalues with norm 1.
 - Convenient for exploding and vanishing gradient problems within RNNs.
 - They constitute a implicit regularization method.

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- They are the basic building block for matrix factorizations like SVD or QR.
 - They allow for the implementation of factorized linear layers.

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 $\min_{A\in \operatorname{Skew}(n)}$ $f(\exp{(A)})$ unconstrained problem.





The matrix exponential maps skew-symmetric matrices to orthogonal matrices.

Compute the exponential to optimize over the unconstrained space of skew symmetric matrices.

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 - It has negligible overhead in your neural network.

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 - No orthogonality needs to be enforced.
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 - General purpose optimizers can be used (SGD, ADAM, ADAGRAD, ...).
 - **No new extremal points** are created in the main parametrization region.

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Cross entropy in the copying problem for L = 2000.

The copying problem uses synthetic data of the form:

	Random numbers	Wait for L steps	Recall
Input:	14221		:
Output:			14221

Model	Ν	# PARAM	VALID.	Test
EXPRNN EXPRNN EXPRNN	$224 \\ 322 \\ 425$	$\approx 83K$ $\approx 135K$ $\approx 200K$	5.34 4.42 5.52	5.30 4.38 5.48
SCORNN SCORNN SCORNN	$224 \\ 322 \\ 425$	$\approx 83K$ $\approx 135K$ $\approx 200K$	$9.26 \\ 8.48 \\ 7.97$	8.50 7.82 7.36
LSTM LSTM LSTM	84 120 158	$\approx 83K$ $\approx 135K$ $\approx 200K$	$15.42 \\ 13.93 \\ 13.66$	$14.30 \\ 12.95 \\ 12.62$
EURNN EURNN EURNN	$158 \\ 256 \\ 378$	$\approx 83K$ $\approx 135K$ $\approx 200K$	$15.57 \\ 15.90 \\ 16.00$	$18.51 \\ 15.31 \\ 15.15$
RGD RGD RGD	$128 \\ 192 \\ 256$	$\approx 83K$ $\approx 135K$ $\approx 200K$	$15.07 \\ 15.10 \\ 14.96$	$ 14.58 \\ 14.50 \\ 14.69 $

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RNNs trained on a speech prediction task on the TIMIT dataset. It shows the best validation MSE accuracy.