

Implicit Regularization: Gradient Flow and Friends

Advanced Topics in Statistical Learning, Spring 2023

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(This is just an outline of what we will cover. Fully fleshed out notes may be coming at a later point.)

types of implicit regularization:

- early stopping
- weight decay
- dropout
- batch normalization
- bagging / subsampling

why do any of this? the basic idea is to endow regularity in a convenient (implementation-wise or computation-wise) manner

gradient flow & ridge:

- introduce gradient flow
- grad flow for least squares
- matrix exponential facts
- bias and variance
- risk coupling
- optimal tuning
- asymptotics

forward stagewise & lasso:

- explain origin story
- least angle regression
- infinitesimal stagewise
- monotone lasso

generic stagewise (steepest descent):

- where do these connections come from?
- steepest descent is the unifying view
- can also look at infinitesimal dynamics