

# Overfitting and Capacity Control



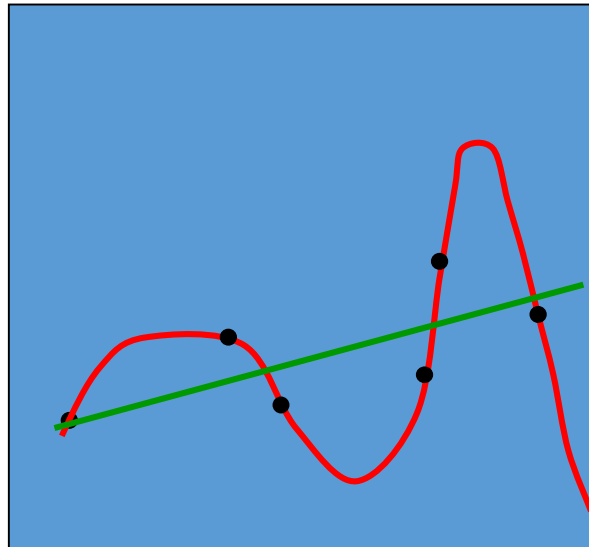
John Klossner, *The New Yorker*

CSC411/2515: Machine Learning and Data Mining, Winter 2018

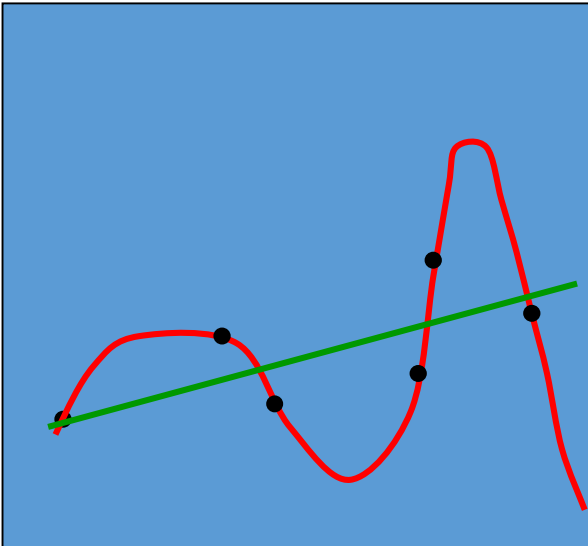
Michael Guerzhoy and Lisa Zhang

# Overfitting

- Overfitting happens when the model (e.g., a Neural Network, or k-NN, or...) models the specific training set rather than the underlying data from which the training set is taken
  - I.e., because the training set is too small, the network can do extremely well on the training set by modelling its peculiarities



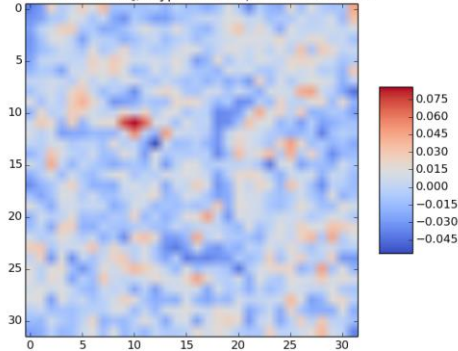
# A Simple Example of Overfitting



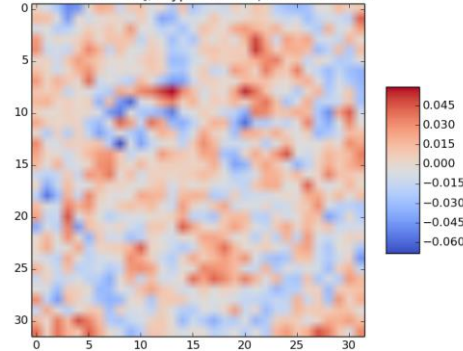
- Which model do you believe?
  - The complicated model fits the data better.
  - But it is not economical
- A model is convincing when it fits a lot of data surprisingly well.
  - It is not surprising that a complicated model can fit a small amount of data.

# Overfitting and Faces

s: array([-0.23255938, 0.27602986, -0.08687831, 0.00089406, 0.1652012, 0.14655881], dtype=float32) bias: 0.00862964



s: array([ 0.14014871, 0.11256306, -0.45156947, 0.0088242, -0.00636262, -0.10727248], dtype=float32) bias: 0.0692171



- Above you see examples of  $W^0$  that give near-100% performance on the training set
- The random spots you see are random regularities in the small training set being exploited – exploiting them on the test set won't work, and will possibly lead to bad performance

# Overfitting: Summary

- The training data contains information about the regularities in the mapping from input to output. But it also contains noise
  - The target values may be unreliable.
  - There is **sampling error**: there will be accidental regularities just because of the particular training cases that were chosen.
- When we fit the model, it cannot tell which regularities are real and which are caused by sampling error.
  - So it fits both kinds of regularity.
  - If the model is very flexible it can model the sampling error really well. **This is a disaster.**
- Overfitting: a model *making predictions based on accidental regularities in the training set*

# How Overfitting Faces might Work

- See the “How Networks See” lecture!

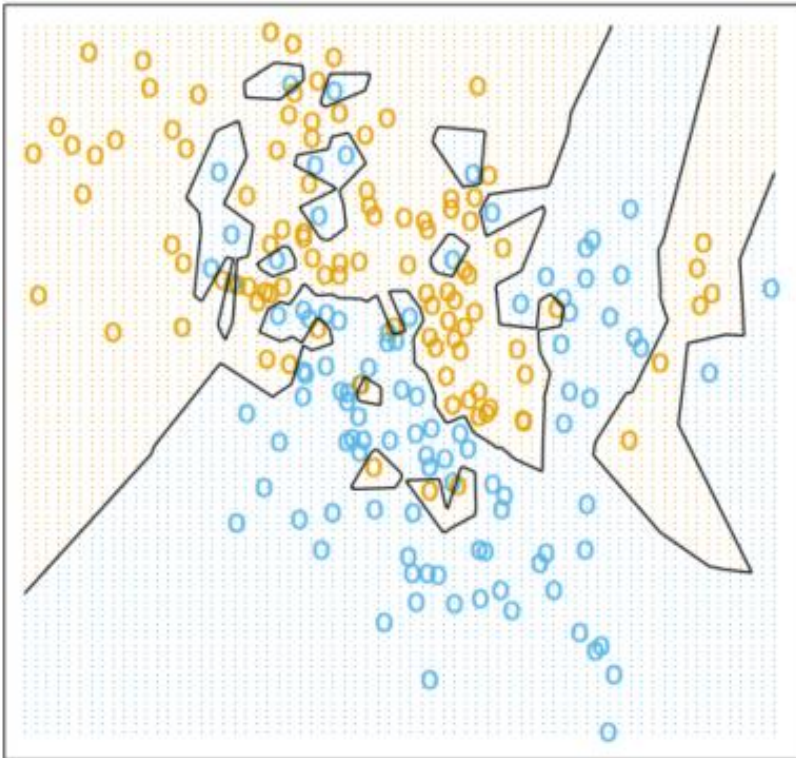
# Preventing overfitting

- Use a model that has the right capacity:
  - Capacity: ability to produce different outputs depending on the input
    - Need enough to model the true regularities
    - Want to not have enough capacity to also model the spurious regularities (assuming they are weaker)
- Fitting curves in 2D:
  - Only fit lines, not higher-degree polynomials (example on the board)
  - Only fit quadratics, not higher degree polynomials

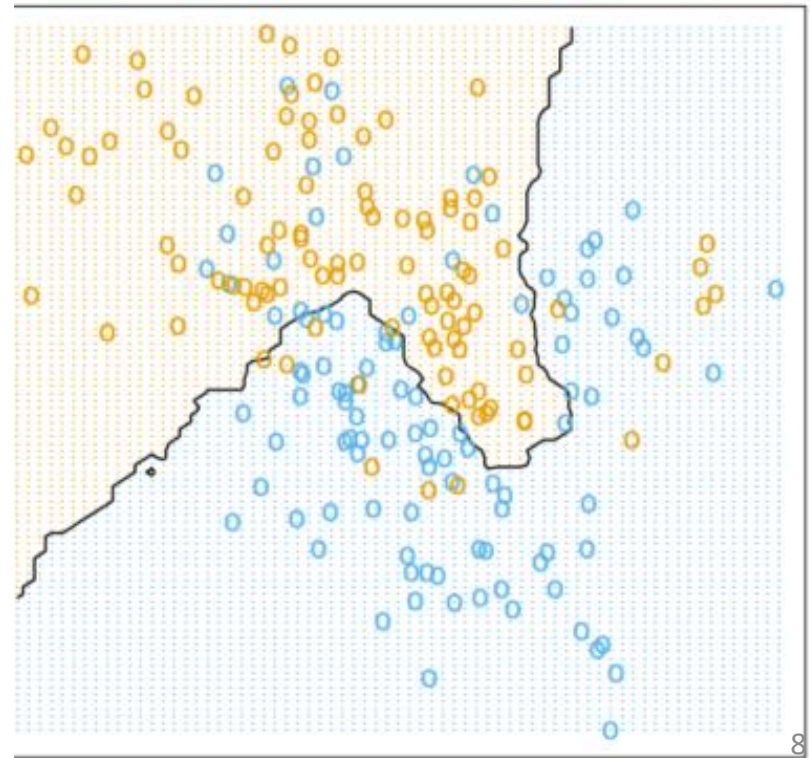
# Reminder: Nearest Neighbours

- More nearest-neighbours  $\rightarrow$  less capacity
  - More complicated decision surfaces are not possible

1-Nearest Neighbor Classifier



15-Nearest Neighbor Classifier





# Limiting the Capacity of a Neural Network

- Limit the number of hidden units
- Limit the size of the weights
- Stop the learning before it has time to overfit
- Dropout