
Statistical Mechanics of Deep Learning - Problem set 10

Winter Term 2024/25

The problem set will be discussed in the seminar on **Monday 06.01.2024, 9:15**.

19. On-line learning of the perceptron rule

9+3 Points

In this problem set, we aim to derive the dynamical equations of the order parameters ρ and Q of the perceptron rule,

$$\begin{aligned} (1) \quad & \frac{d\rho}{d\alpha} = \langle F u \rangle \\ (2) \quad & \frac{dQ}{d\alpha} = \langle F(F + 2t) \rangle \end{aligned}$$

with F here denoting the learning amplitude function of the perceptron algorithm given by

$$F = \eta \theta(-tu) \operatorname{sgn}(u).$$

The averages in eqs.(1) and (2) are over the correlated gaussian random variables u and $t/\sqrt{Q}$ with zero mean and the second moments

$$\langle u^2 \rangle = 1, \quad \left\langle \frac{t^2}{Q} \right\rangle = 1, \quad \left\langle ut/\sqrt{Q} \right\rangle = \rho/\sqrt{Q} = R$$

(a) Show that

$$\begin{aligned} \langle \theta(-tu) \rangle &= \frac{1}{\pi} \arccos\left(\frac{\rho}{\sqrt{Q}}\right) \\ \langle t \theta(-tu) \operatorname{sgn}(u) \rangle &= \frac{\rho - \sqrt{Q}}{\sqrt{2\pi}} \\ \langle \theta(-tu) |u| \rangle &= \frac{\sqrt{Q} - \rho}{\sqrt{2\pi} Q} \end{aligned}$$

(b) Use the results obtained in (a) to derive the order parameters equations

$$\begin{aligned} \frac{d\rho}{d\alpha} &= \frac{\eta}{\sqrt{2\pi}} \left(1 - \frac{\rho}{\sqrt{Q}} \right) \\ \frac{dQ}{d\alpha} &= \frac{\eta^2}{\pi} \arccos\left(\frac{\rho}{\sqrt{Q}}\right) + \sqrt{\frac{2}{\pi}} \eta (\rho - \sqrt{Q}) \end{aligned}$$