

GAN and Lotka-Volterra equations in machine learning

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Overfitting is a common problem in machine learning. We investigate the reduction of overfitting effects by drawing analogies between machine learning procedures and biological processes. Specifically, we interpret well-known Generative Adversarial Networks (GAN) framework [1] as a predator-prey model from biology. We demonstrate that the gradient descent process for solving the main minimax problem of GANs [1]:

$$\min_y \max_x V(x, y),$$
$$V(x, y) = \frac{1}{L} \sum_{l=1}^L \log D(z_l, x) + \int_Z p_{\text{gen}}(z, y) \log(1 - D(z, x)) dz,$$

where $\{z_l\}$ is a sample, $D(z, x)$ and $p_{\text{gen}}(z, y)$ are parametric families of probability distributions on the space Z , called the *discriminator* and the *generator* with learning parameters x, y , respectively (assuming $x, y \in \mathbb{R}^d$), can be interpreted as a dynamical system analogous to the Lotka-Volterra equations. Building on this interpretation we propose a new machine learning algorithm [2]. For minimization problem $\mathcal{L}(x) \rightarrow \min$ (e.g., regression problem), we introduce modified Lotka-Volterra equations

$$\begin{aligned} \frac{dx}{dt} &= -\nabla \mathcal{L}(x) + U(x - y), \\ \frac{dy}{dt} &= -W(x - y), \end{aligned}$$

where U and W are special vector functions (forces) describing the interaction between the prey and the predator. We analyze how this new model helps reduce overfitting.

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References

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