

ML/DL for Everyone with PYTORCH

Lecture 6: Logistic Regression

Sung Kim <hunkim+ml@gmail.com> HKUST

Code: <https://github.com/hunkim/PyTorchZeroToAll>

Slides: <http://bit.ly/PyTorchZeroAll>



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Other slides: <http://bit.ly/PyTorchZeroAll>



ML/DL for Everyone with PYTORCH

Lecture 6: Logistic Regression

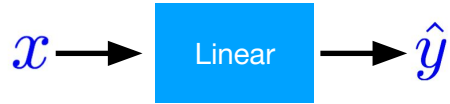
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Linear model



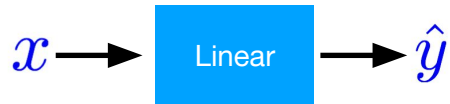
Hours (x)	Points
1	2
2	4
3	6
4	?

Binary prediction (0 or 1) is very useful!

- Spent N hours for study, **pass or fail**?
- GPA and GRE scores for the HKUST PHD program, **admit or not**?
- Soccer game against Japan, **win or lose**?
- She/he looks good, **propose or not**?
- ...



Linear to binary (pass/fail, 0/1)



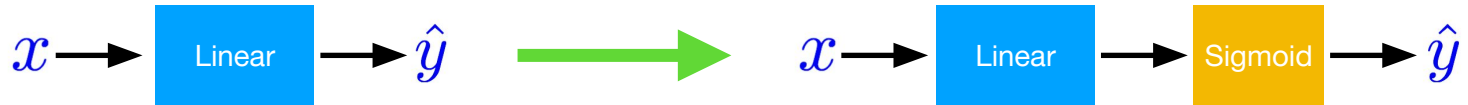
Hours (x)	Points	fail/pass
1	2	0
2	4	0
3	6	1
4	?	?

Logistic regression: pass/fail (0 or 1)

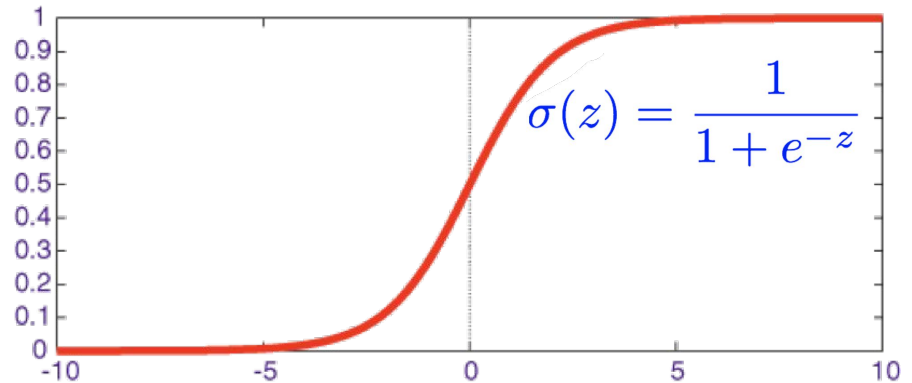


Hours (x)	Points	fail/pass
1	2	0
2	4	0
3	6	1
4	?	?

Meet Sigmoid



Hours (x)	Points	fail/pass
1	2	0
2	4	0
3	6	1
4	?	?

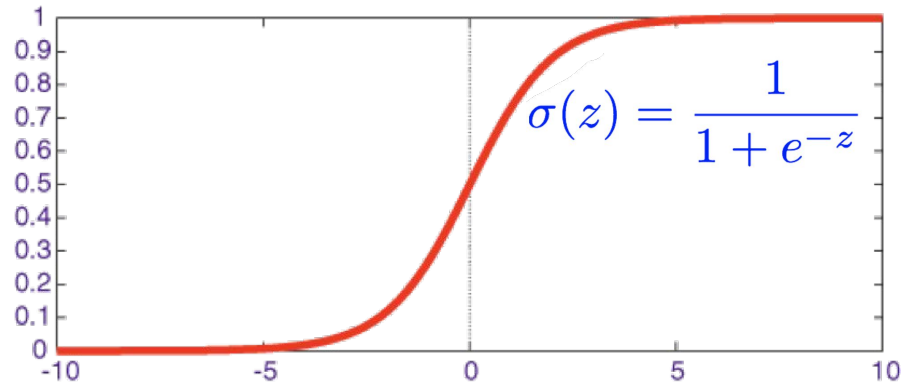


Meet Sigmoid

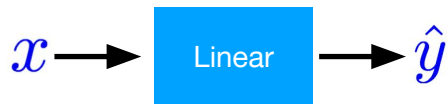
$$1 : \hat{y} > 0.5$$



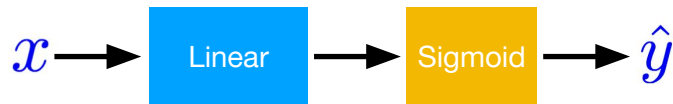
Hours (x)	Points	fail/pass
1	2	0
2	4	0
3	6	1
4	?	?



Meet sigmoid

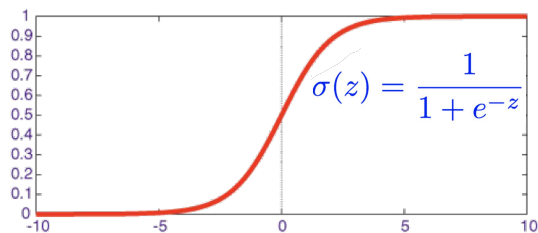


$$\hat{y} = x * w + b$$

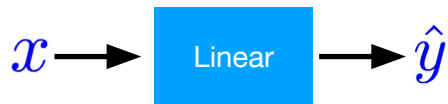


$$\sigma(z) = \frac{1}{1 + e^{-z}}$$
$$\hat{y} = \sigma(x * w + b)$$

Hours (x)	Points	fail/pass
1	2	0
2	4	0
3	6	1
4	?	?



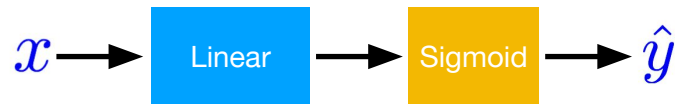
Meet Cross Entropy Loss



$$\hat{y} = x * w + b$$

$$loss = \frac{1}{N} \sum_{n=1}^N (\hat{y}_n - y_n)^2$$

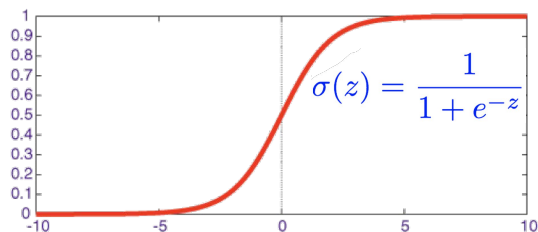
Hours (x)	Points	fail/pass
1	2	0
2	4	0
3	6	1
4	?	?



$$\sigma(z) = \frac{1}{1 + e^{-z}}$$

$$\hat{y} = \sigma(x * w + b)$$

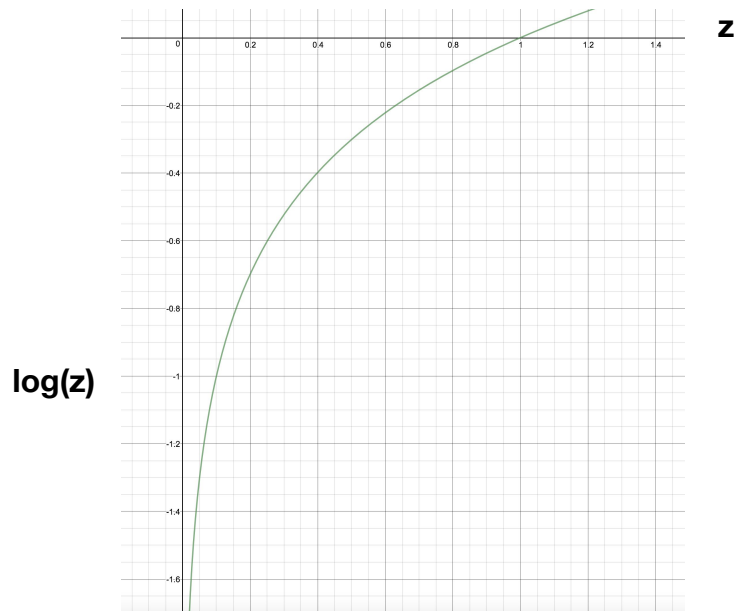
$$loss = -\frac{1}{N} \sum_{n=1}^N y_n \log \hat{y}_n + (1 - y_n) \log(1 - \hat{y}_n)$$



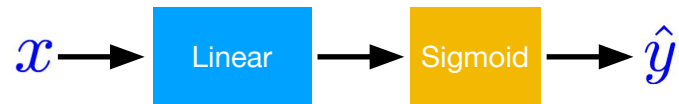
(Binary) Cross Entropy Loss

$$loss = -\frac{1}{N} \sum_{n=1}^N y_n \log \hat{y}_n + (1 - y_n) \log(1 - \hat{y}_n)$$

y	y_pred	loss
1	0.2	
1	0.8	
0	0.1	
0	0.9	



Logistic regression



$$\sigma(z) = \frac{1}{1 + e^{-z}}$$

$$\hat{y} = \sigma(x * w + b)$$



```
torch.nn.functional.sigmoid(input)
```

Applies the element-wise function $f(x) = 1/(1 + \exp(-x))$

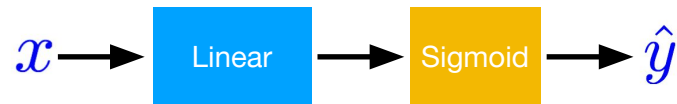
```
import torch.nn.functional as F

class Model(torch.nn.Module):

    def __init__(self):
        super(Model, self).__init__()
        self.linear = torch.nn.Linear(1, 1)

    def forward(self, x):
        y_pred = F.sigmoid(self.linear(x))
        return y_pred
```

Logistic regression



$$\sigma(z) = \frac{1}{1 + e^{-z}}$$

$$\hat{y} = \sigma(x * w + b)$$



```
class torch.nn.Sigmoid \[source\]
```

Applies the element-wise function $f(x) = 1/(1 + \exp(-x))$

```
import torch.nn.functional as F

class Model(torch.nn.Module):

    def __init__(self):
        super(Model, self).__init__()
        self.linear = torch.nn.Linear(1, 1)

    def forward(self, x):
        y_pred = F.sigmoid(self.linear(x))
        return y_pred
```

```
class torch.nn.BCELoss(weight=None, size_average=True) \[source\]
```

Creates a criterion that measures the Binary Cross Entropy between the target and the output:

$$loss(o, t) = -1/n \sum_i (t[i] * \log(o[i]) + (1 - t[i]) * \log(1 - o[i]))$$

```
criterion = torch.nn.BCELoss(size_average=True)
```

$$loss = -\frac{1}{N} \sum_{n=1}^N y_n \log \hat{y}_n + (1 - y_n) \log(1 - \hat{y}_n)$$



```
x_data = Variable(torch.Tensor([[1.0], [2.0], [3.0], [4.0]]))
y_data = Variable(torch.Tensor([[0.], [0.], [1.], [1.])))
```

```
class Model(torch.nn.Module):
    def __init__(self):
        super(Model, self).__init__()
        self.linear = torch.nn.Linear(1, 1) # One in and one out

    def forward(self, x):
        y_pred = F.sigmoid(self.linear(x))
        return y_pred
```

```
# our model
model = Model()
```

```
criterion = torch.nn.BCELoss(size_average=True)
optimizer = torch.optim.SGD(model.parameters(), lr=0.01)
```

```
# Training loop
```

```
for epoch in range(1000):
    # Forward pass: Compute predicted y by passing x to the model
    y_pred = model(x_data)
```

```
    # Compute and print loss
    loss = criterion(y_pred, y_data)
    print(epoch, loss.data[0])
```

```
    # Zero gradients, perform a backward pass, and update the weights.
    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
```

```
# After training
```

```
hour_var = Variable(torch.Tensor([[1.0]]))
print("predict 1 hour ", 1.0, model(hour_var).data[0][0] > 0.5)
hour_var = Variable(torch.Tensor([[7.0]]))
print("predict 7 hours", 7.0, model(hour_var).data[0][0] > 0.5)
```

Logistic regression



```
x_data = Variable(torch.Tensor([[1.0], [2.0], [3.0], [4.0]]))
y_data = Variable(torch.Tensor([[0.], [0.], [1.], [1.])))
```

```
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```

```
# Training loop
```

```
for epoch in range(1000):
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```

```
    # Zero gradients, perform a backward pass, and update the weights.
    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
```

```
# After training
```

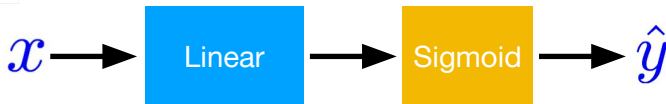
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print("predict 7 hours", 7.0, model(hour_var).data[0][0] > 0.5)
```

Logistic regression



1

Design your model using class




```
x_data = Variable(torch.Tensor([[1.0], [2.0], [3.0], [4.0]]))
y_data = Variable(torch.Tensor([[0.], [0.], [1.], [1.])))
```

```
class Model(torch.nn.Module):
    def __init__(self):
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        return y_pred
```

```
# our model
model = Model()
```

```
criterion = torch.nn.BCELoss(size_average=True)
optimizer = torch.optim.SGD(model.parameters(), lr=0.01)
```

```
# Training loop
```

```
for epoch in range(1000):
    # Forward pass: Compute predicted y by passing x to the model
    y_pred = model(x_data)
```

```
    # Compute and print Loss
    loss = criterion(y_pred, y_data)
    print(epoch, loss.data[0])
```

```
    # Zero gradients, perform a backward pass, and update the weights.
    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
```

```
# After training
```

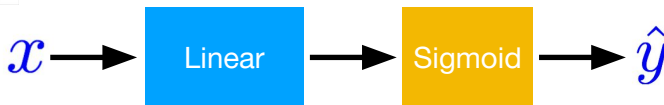
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print("predict 7 hours", 7.0, model(hour_var).data[0][0] > 0.5)
```

Logistic regression



1

Design your model using class



2

**Construct loss and optimizer
(select from PyTorch API)**

3

**Training cycle
(forward, backward, update)**

```
x_data = Variable(torch.Tensor([[1.0], [2.0], [3.0], [4.0]]))
y_data = Variable(torch.Tensor([[0.], [0.], [1.], [1.])))
```

```
class Model(torch.nn.Module):
    def __init__(self):
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        y_pred = F.sigmoid(self.linear(x))
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criterion = torch.nn.BCELoss(size_average=True)
optimizer = torch.optim.SGD(model.parameters(), lr=0.01)
```

```
# Training loop
```

```
for epoch in range(1000):
    # Forward pass: Compute predicted y by passing x to the model
    y_pred = model(x_data)
```

```
    # Compute and print Loss
    loss = criterion(y_pred, y_data)
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```

```
    # Zero gradients, perform a backward pass, and update the weights.
    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
```

```
# After training
```

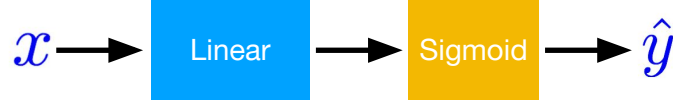
```
hour_var = Variable(torch.Tensor([[1.0]]))
print("predict 1 hour ", 1.0, model(hour_var).data[0][0] > 0.5)
hour_var = Variable(torch.Tensor([[7.0]]))
print("predict 7 hours", 7.0, model(hour_var).data[0][0] > 0.5)
```

Logistic regression



```
0 1.6369143724441528
1 1.6119738817214966
2 1.5872894525527954
3 1.5628681182861328
4 1.5387169122695923
5 1.514843225479126
6 1.4912540912628174
7 1.467956781387329
8 1.4449583292007446
9 1.4222657680511475
10 1.3998862504959106
...
...
988 0.39138174057006836
989 0.39128318428993225
990 0.39118456840515137
991 0.3910861015319824
992 0.39098766446113586
993 0.3908892273902893
994 0.39079099893569946
995 0.39069271087646484
996 0.3905944228172302
997 0.39049631357192993
998 0.39039820432662964
999 0.3903001546859741
predict 1 hour 1.0 False
predict 7 hours 7.0 True
```

Exercise 6-1: Try other activation functions



⊟ Non-linear Activations

ReLU

ReLU6

ELU

SELU

PReLU

LeakyReLU

Threshold

Hardtanh

Sigmoid

Tanh



Lecture 7: Wide and Deep

Backup slides

Building fun models

- Neural Net components
 - CNN
 - RNN
 - Activations
- Losses
- Optimizers

⊞ Convolution Layers

- Conv1d
- Conv2d
- Conv3d
- ConvTranspose1d
- ConvTranspose2d
- ConvTranspose3d

⊞ Recurrent layers

- RNN
- LSTM
- GRU
- RNNCell
- LSTMCell
- GRUCell

torch.nn

- ⊞ Containers
- ⊞ Convolution Layers
- ⊞ Pooling Layers
- ⊞ Padding Layers
- ⊞ Non-linear Activations
- ⊞ Normalization layers
- ⊞ Recurrent layers
- ⊞ Linear layers
- ⊞ Dropout layers
- ⊞ Sparse layers
- ⊞ Distance functions
- ⊞ Loss functions
- ⊞ Vision layers

⊞ Non-linear Activations

- ReLU
- ReLU6
- ELU
- SELU
- PRelu
- LeakyReLU
- Threshold
- Hardtanh
- Sigmoid
- Tanh
- LogSigmoid
- Softplus
- Softshrink
- Softsign
- Tanhshrink
- Softmin
- Softmax
- Softmax2d
- LogSoftmax

Loss functions

L1Loss

MSELoss

CrossEntropyLoss

NLLLoss

PoissonNLLLoss

NLLLoss2d

KLDivLoss

BCELoss

BCEWithLogitsLoss

MarginRankingLoss

HingeEmbeddingLoss

MultiLabelMarginLoss

SmoothL1Loss

SoftMarginLoss

MultiLabelSoftMarginLoss

CosineEmbeddingLoss

MultiMarginLoss

TripletMarginLoss

Loss functions

Table 1: List of losses analysed in this paper. \mathbf{y} is true label as one-hot encoding, $\hat{\mathbf{y}}$ is true label as +1/-1 encoding, \mathbf{o} is the output of the last layer of the network, $\cdot^{(j)}$ denotes j th dimension of a given vector, and $\sigma(\cdot)$ denotes probability estimate.

symbol	name	equation
\mathcal{L}_1	L ₁ loss	$\ \mathbf{y} - \mathbf{o}\ _1$
\mathcal{L}_2	L ₂ loss	$\ \mathbf{y} - \mathbf{o}\ _2^2$
$\mathcal{L}_1 \circ \sigma$	expectation loss	$\ \mathbf{y} - \sigma(\mathbf{o})\ _1$
$\mathcal{L}_2 \circ \sigma$	regularised expectation loss ¹	$\ \mathbf{y} - \sigma(\mathbf{o})\ _2^2$
$\mathcal{L}_\infty \circ \sigma$	Chebyshev loss	$\max_j \sigma(\mathbf{o})^{(j)} - \mathbf{y}^{(j)} $
hinge	hinge [13] (margin) loss	$\sum_j \max(0, \frac{1}{2} - \hat{\mathbf{y}}^{(j)} \mathbf{o}^{(j)})$
hinge ²	squared hinge (margin) loss	$\sum_j \max(0, \frac{1}{2} - \hat{\mathbf{y}}^{(j)} \mathbf{o}^{(j)})^2$
hinge ³	cubed hinge (margin) loss	$\sum_j \max(0, \frac{1}{2} - \hat{\mathbf{y}}^{(j)} \mathbf{o}^{(j)})^3$
log	log (cross entropy) loss	$-\sum_j \mathbf{y}^{(j)} \log \sigma(\mathbf{o})^{(j)}$
log ²	squared log loss	$-\sum_j [\mathbf{y}^{(j)} \log \sigma(\mathbf{o})^{(j)}]^2$
tan	Tanimoto loss	$\frac{-\sum_j \sigma(\mathbf{o})^{(j)} \mathbf{y}^{(j)}}{\ \sigma(\mathbf{o})\ _2^2 + \ \mathbf{y}\ _2^2 - \sum_j \sigma(\mathbf{o})^{(j)} \mathbf{y}^{(j)}}$
D _{CS}	Cauchy-Schwarz Divergence [3]	$-\log \frac{\sum_j \sigma(\mathbf{o})^{(j)} \mathbf{y}^{(j)}}{\ \sigma(\mathbf{o})\ _2 \ \mathbf{y}\ _2}$

<https://arxiv.org/pdf/1702.05659.pdf>

torch.optim

- **class** torch.optim.Adadelta
- **class** torch.optim.Adagrad
- **class** torch.optim.Adam
- **class** torch.optim.Adamax
- **class** torch.optim.ASGD
- **class** torch.optim.RMSprop
- **class** torch.optim.Rprop
- **class** torch.optim.SGD

Three simple steps

1 Design your model using class

2 Construct loss and optimizer
(select from PyTorch API)

3 Training cycle
(forward, backward, update)

Exercise 6-I

- Try different optimizers



Lecture 7: Wide and Deep