



Deep Learning School

Lecture 3

Introduction To Machine Learning

Astakhov Anton

ERROR



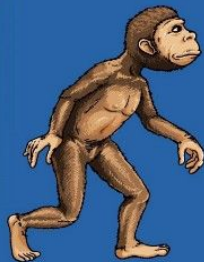
Purely reactive



Assumes last year's or last month's demand value will occur again this month

60%

40%



Fits a forecast curve through historical demand quantities



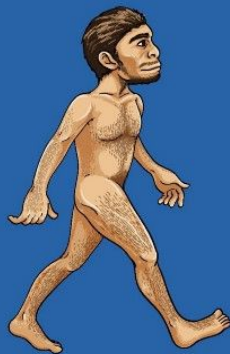
Incorporates seasonality, trend data, and moving averages



Is often done in Excel

50%

50%



Statistically predicts monthly or weekly demand patterns

30%

70%



Hierarchy and causal effects are incorporated into the forecast



Becomes a nightmare to manage in Excel



15%

85%



Leverages more granular and downstream data to get a cleaner demand signal and reduce volatility and bullwhip effect



Includes techniques that are usually associated with short-term demand sensing to dramatically increase long-term accuracy



10%

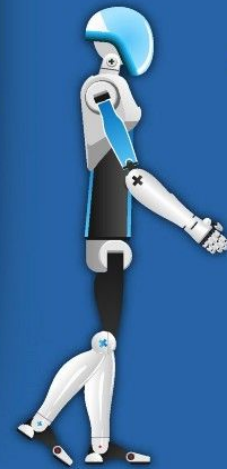
90%



Takes advantage of extended and even big data to further increase accuracy



Relies on powerful models to consider demand drivers such as promotional details, new product introductions, social media, etc.



ACCURACY

Lecture plan

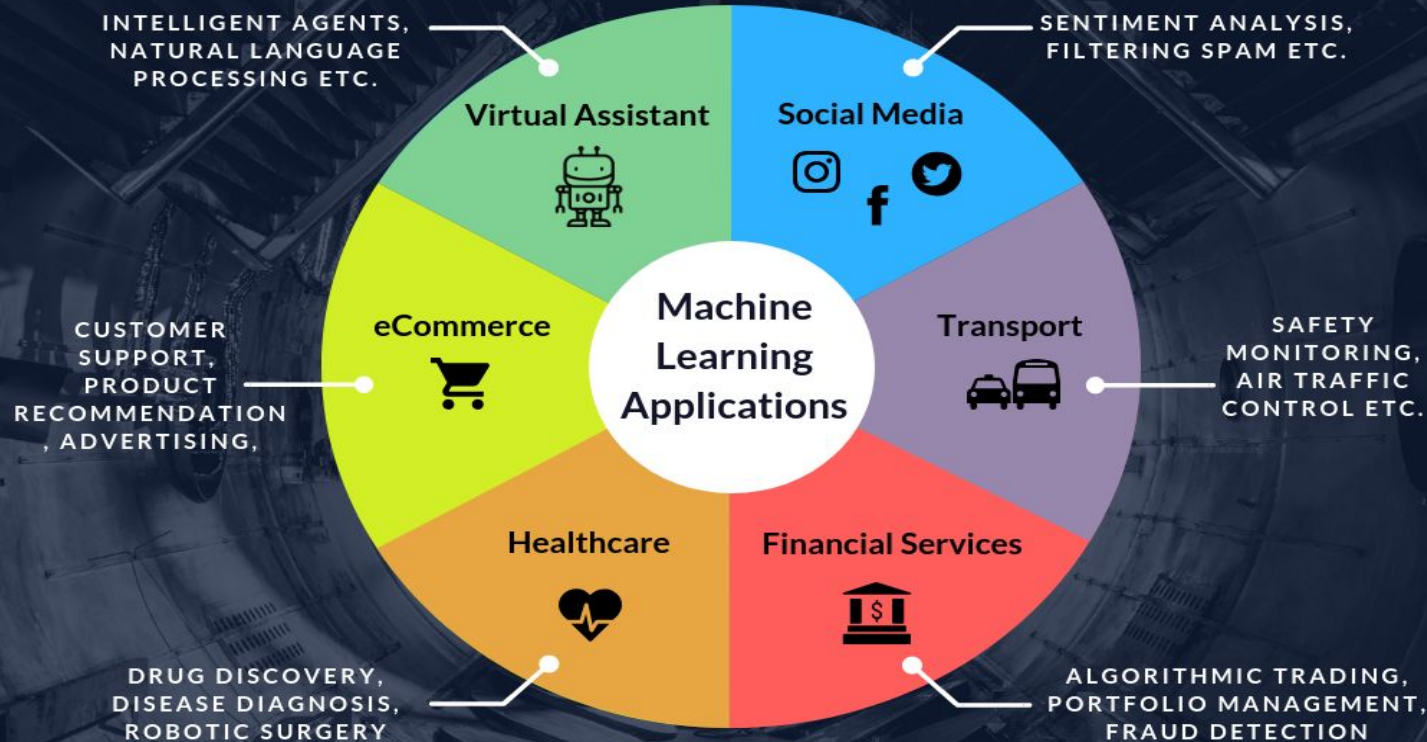


1. Application
2. Process
3. Types
4. Short history
5. Tools

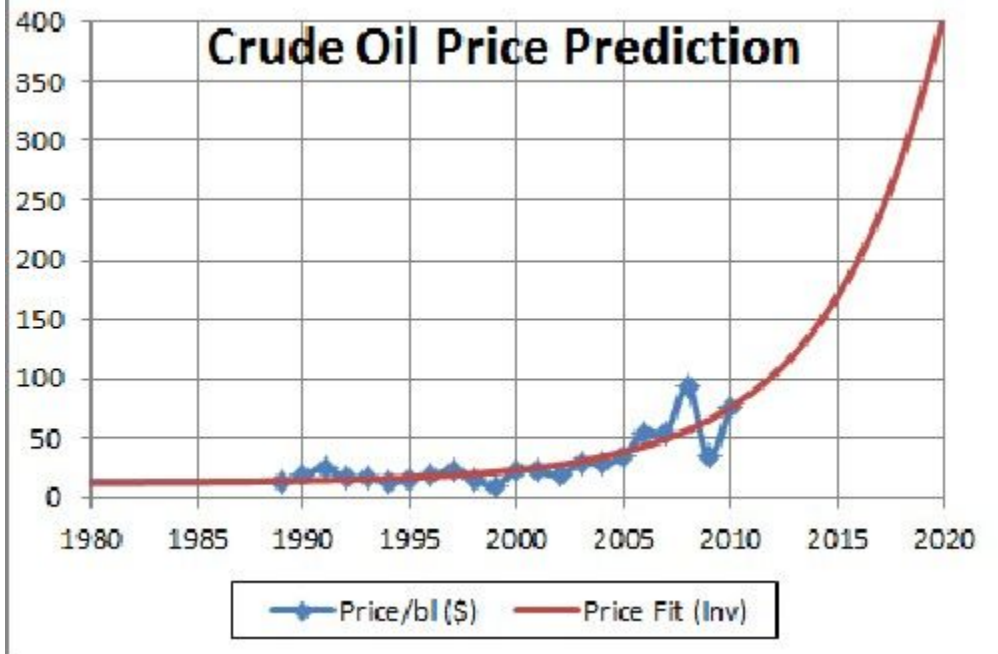
Application of Machine Learning



APPLICATIONS OF MACHINE LEARNING

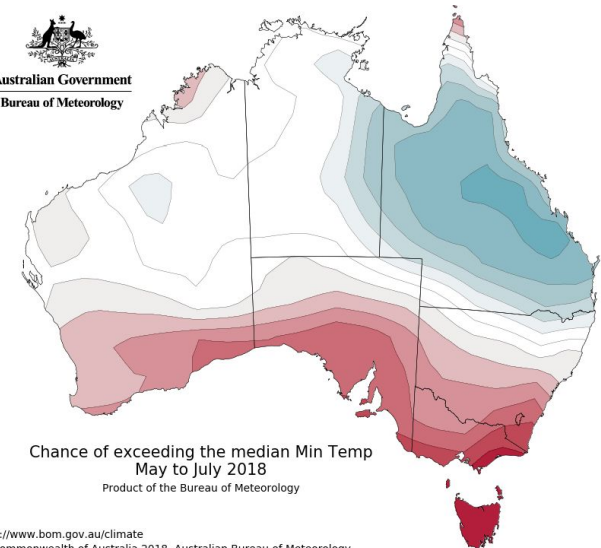


Crude Oil Price Prediction



Good Credit Score

Australian Government
Bureau of Meteorology



Chance of exceeding the median Min Temp
May to July 2018

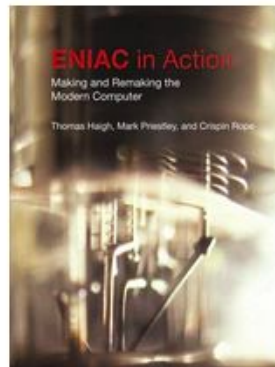
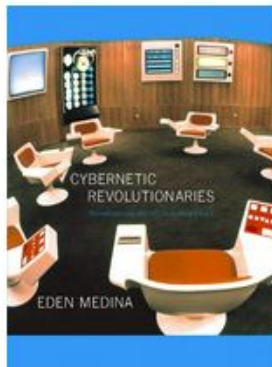
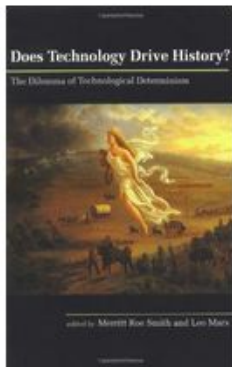
Product of the Bureau of Meteorology

<http://www.bom.gov.au/climate>
© Commonwealth of Australia 2018, Australian Bureau of Meteorology

Issued: 12/04/2018
Model Run: 08/04/2018
Base Period: 1961-2010

We Have Recommendations for You

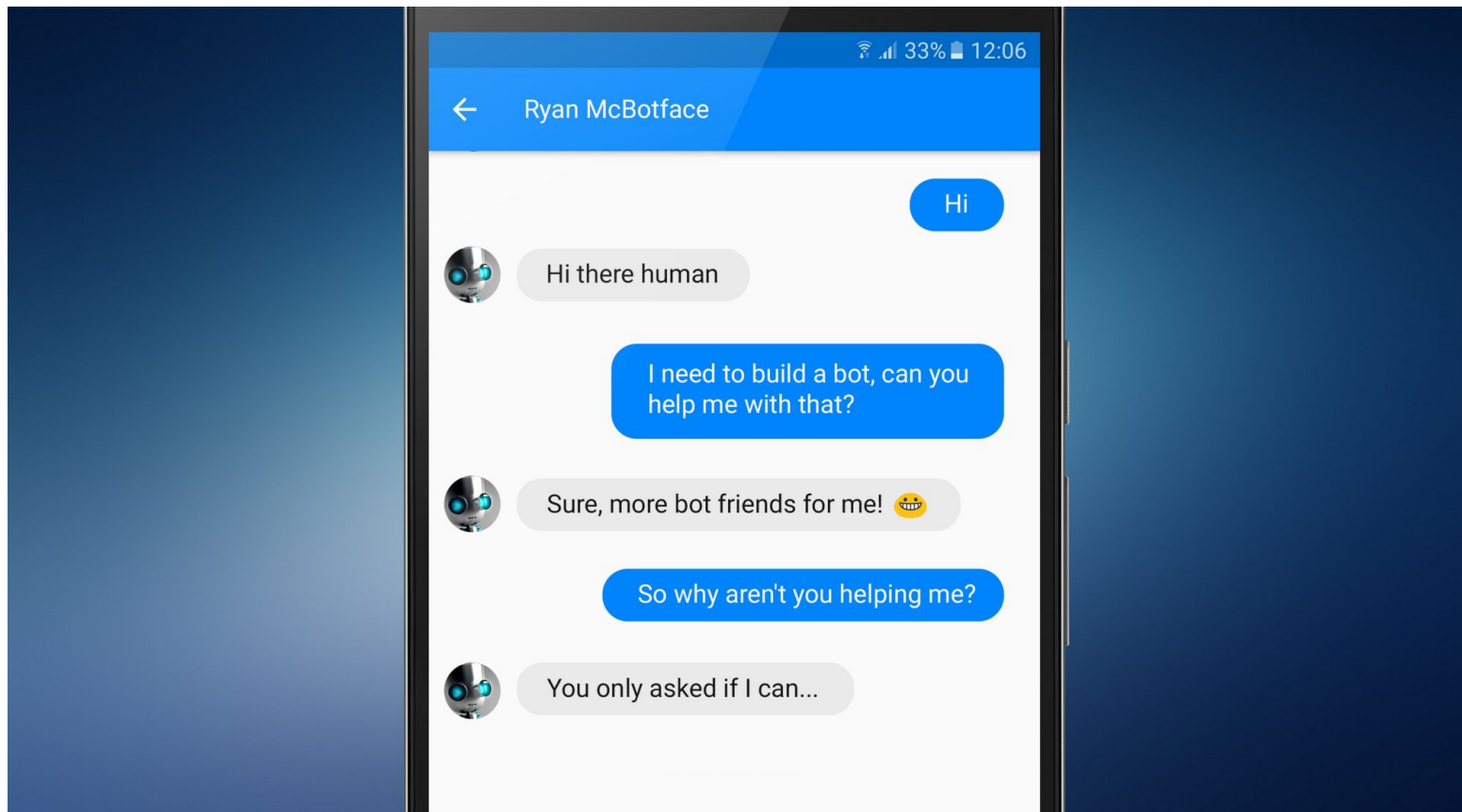
Sign in to see personalized recommendations

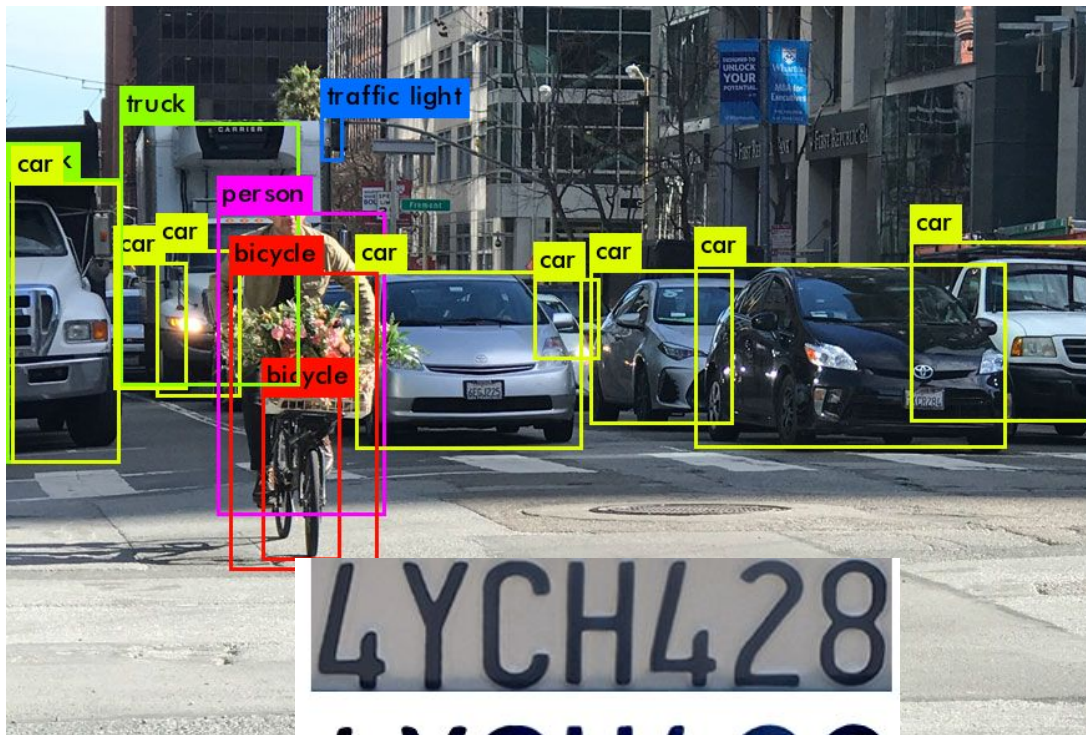


Google

rus

russian
russian doll
rust
russia today
rusprofile
russianpost
ruski
rusbase
rusline
russia study





4YCH428

4YCH428

4YCH428



© Getty Images/Microsoft Fetch



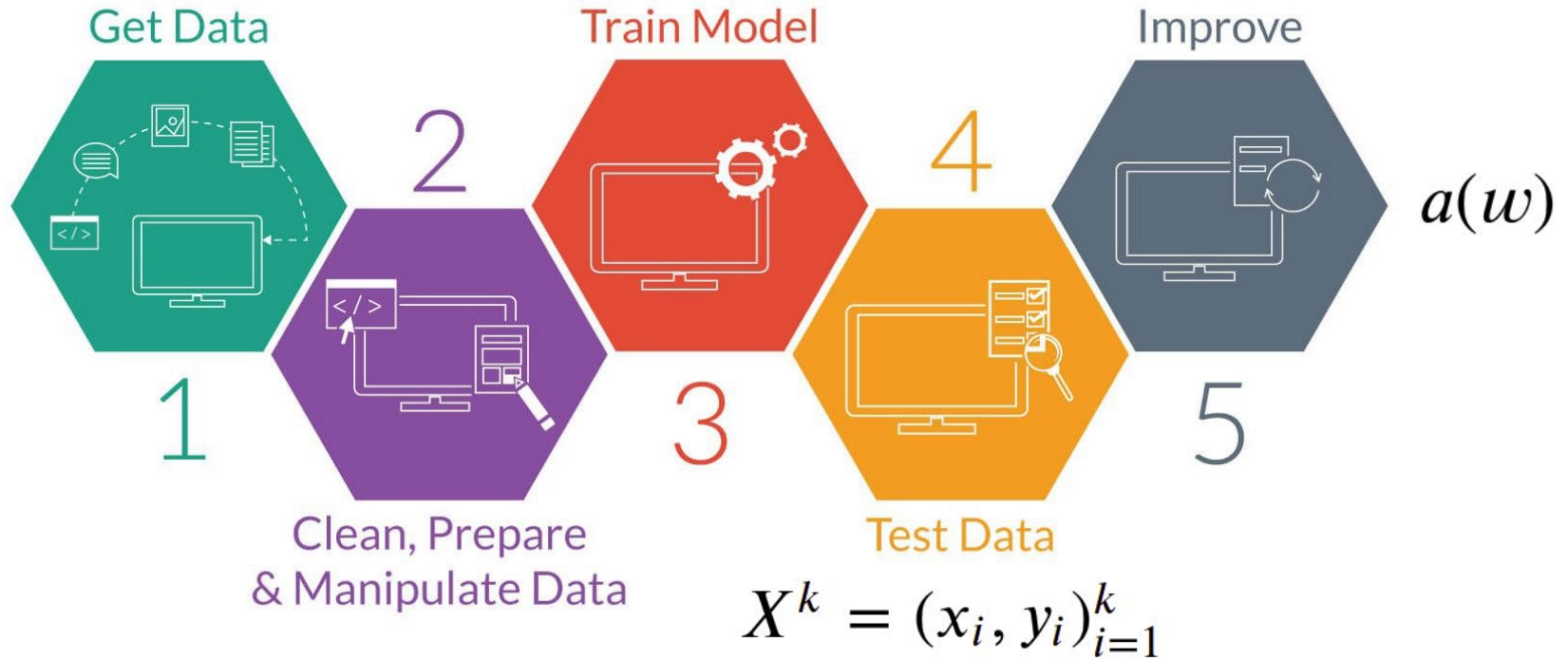
Process of Machine Learning





- X - the set of the objects
- Y - the set of the answers to these objects
- $a : X \rightarrow Y$ - decision function
- $X^l = (x_i, y_i)_{i=1}^l$ - the data for training
- $X^k = (x_i, y_i)_{i=1}^k$ - the data for testing
- $x_i \in R^n$ where n - the number of features
- $y_i \in R$
- w - the parameters of the model
- $Q(a(w), X)$ - the loss function on objects X

$$X^l = (x_i, y_i)_{i=1}^l$$



CATEGORY	RANGE
Excellent (28% of people)	750 - 850
Good (10% of people)	700 - 749
Fair (16% of people)	650 - 699
Poor (32% of people)	550 - 649
Very Poor (14% of people)	350 - 549

- 1. Gender
- 2. Family income
- 3. Work experience
- 4. Credit history
- 5. Age
- 6. The level of education
- 7. Profession
- 8. Place of residence
- 9. Property Owned

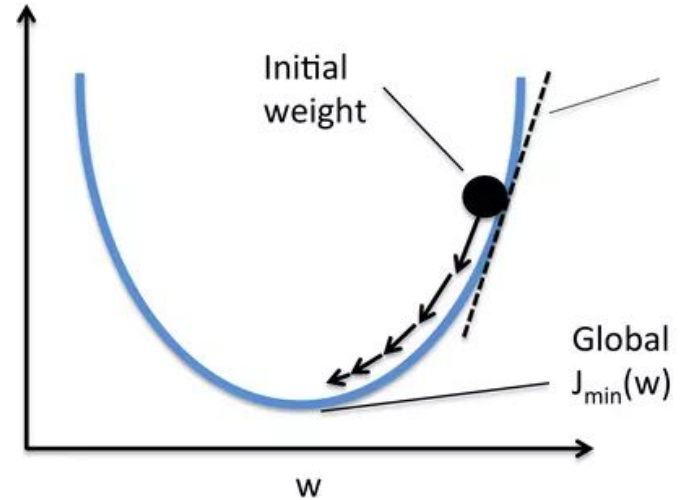
$$Q(a(w), X^l) = \frac{1}{l} \sum_{i=1}^l L(a(w), x_i),$$

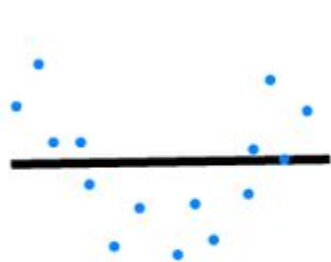
where $L(a(w), x_i)$ - the loss function on the object x_i .

$L(a(w), x_i) = [a(x_i) \neq y_i]$ - indicator(for classification)

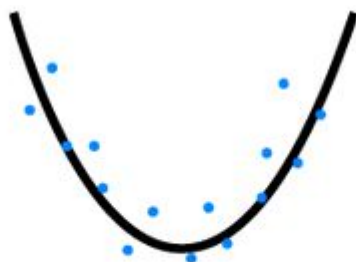
$L(a(w), x_i) = (a(x_i) - y_i)^2$ - quadratic error(for regression)

$L(a(w), x_i) = |a(x_i) - y_i|$ - absolute error(for regression)





Underfitting



Desired



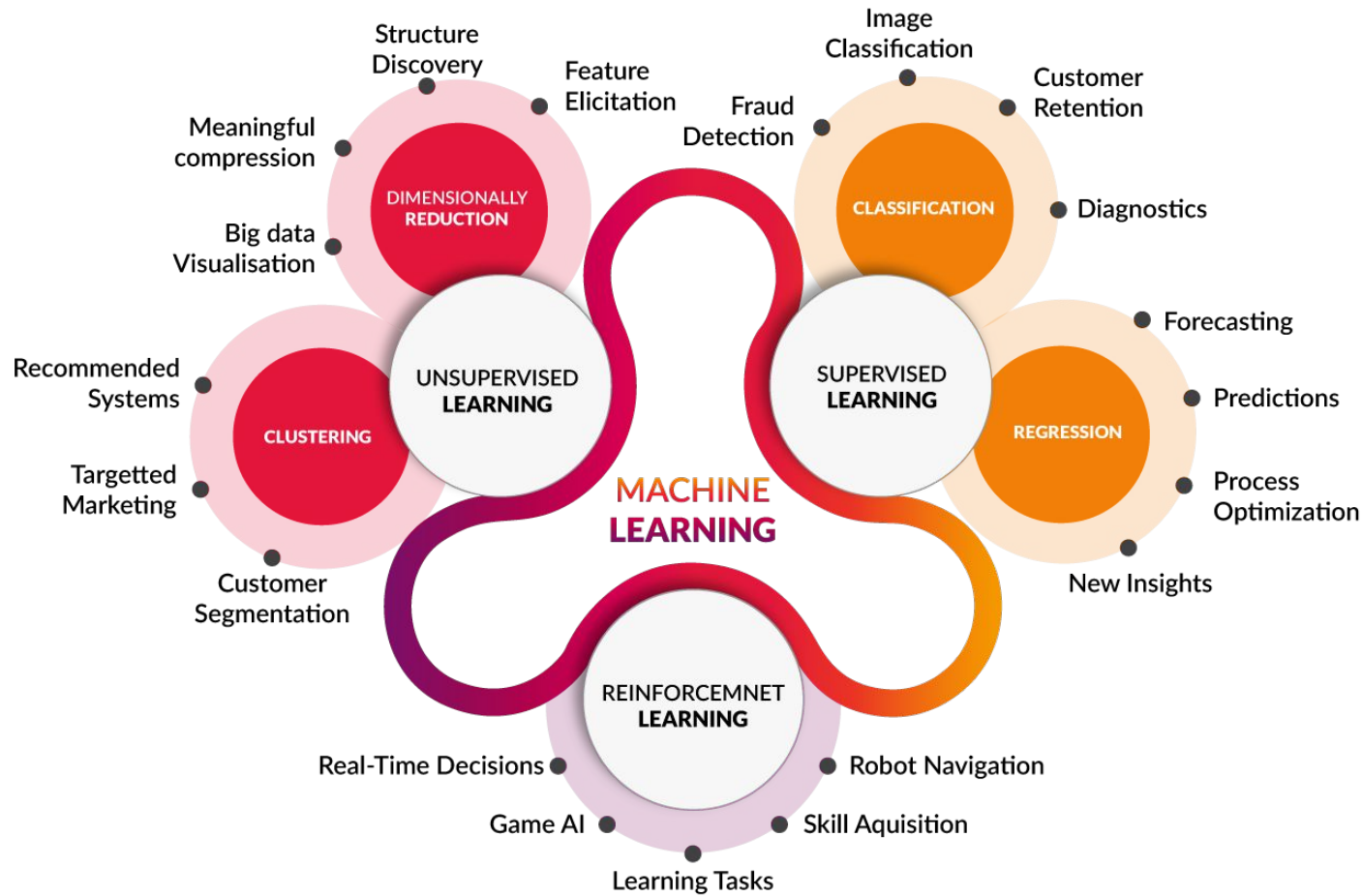
Overfitting

$$Q(a(w), X) = \frac{1}{l} \sum_x L(a(w), x)$$

$$Q(a(w), X^k) \gg Q(a(w), X^l) - \text{overfitting}$$

Types of Machine Learning





Short history of Machine Learning



1950

Alan Turing created a test to check if a machine could fool a human being into believing it was talking to a machine.

1957

First neural network for computers (the perceptron) was invented by Frank Rosenblatt, which simulated the thought processes of the human brain.

1979

Students of Stanford University, California, invented the Stanford Cart which could navigate and avoid obstacles on its own.

2002

A software library for Machine Learning, named Torch is first released.

1952

The first computer learning program, a game of checkers, was written by Arthur Samuel.

1967

The Nearest Neighbor Algorithm was written.

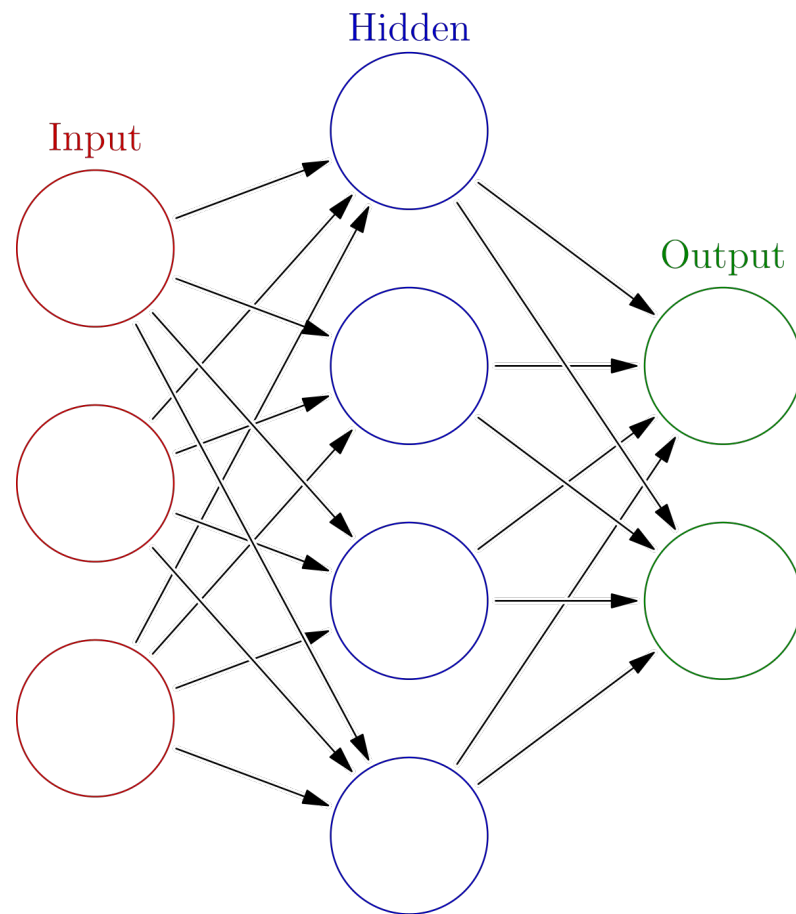
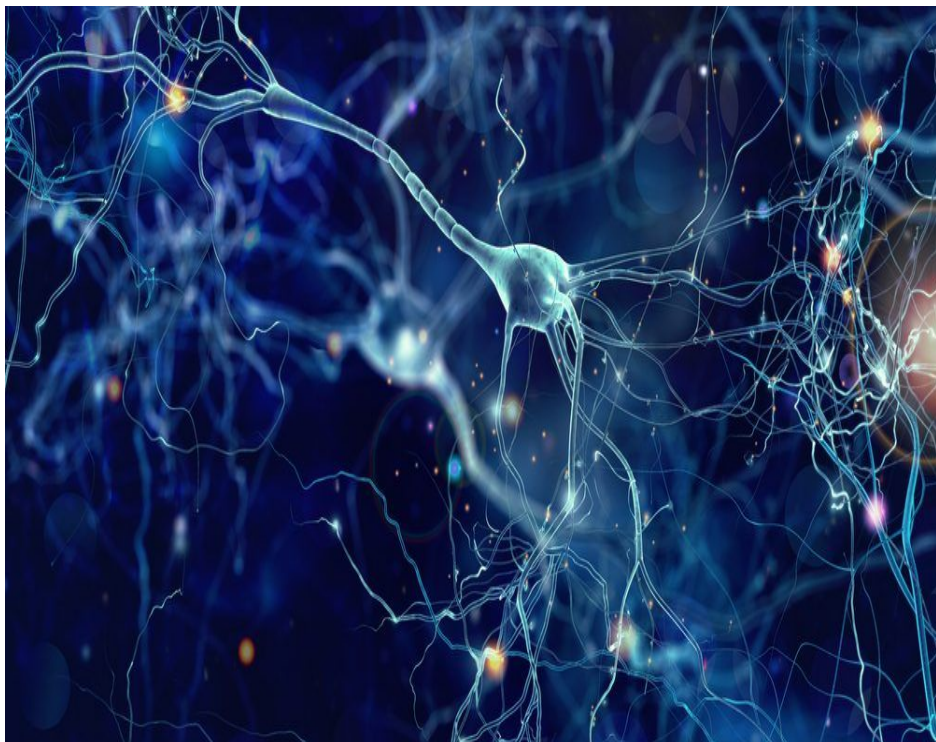
1997

IBM's Deep Blue beats the world champion at Chess.

2016

AlphaGo algorithm developed by Google DeepMind managed to win five games out of five in the Chinese Board Game Go competition.

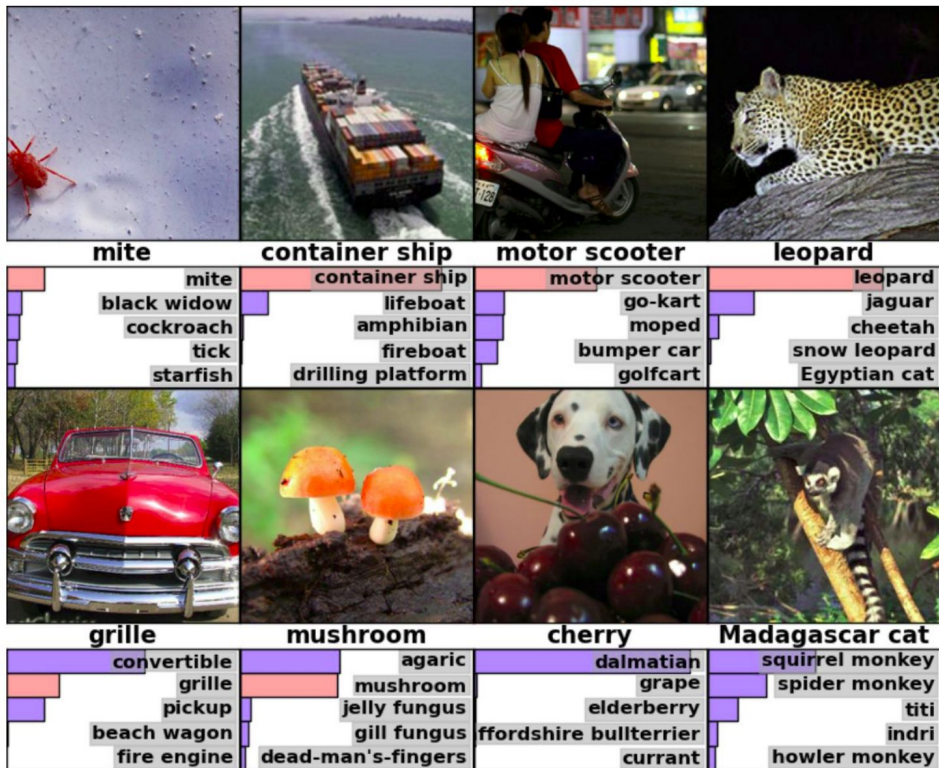




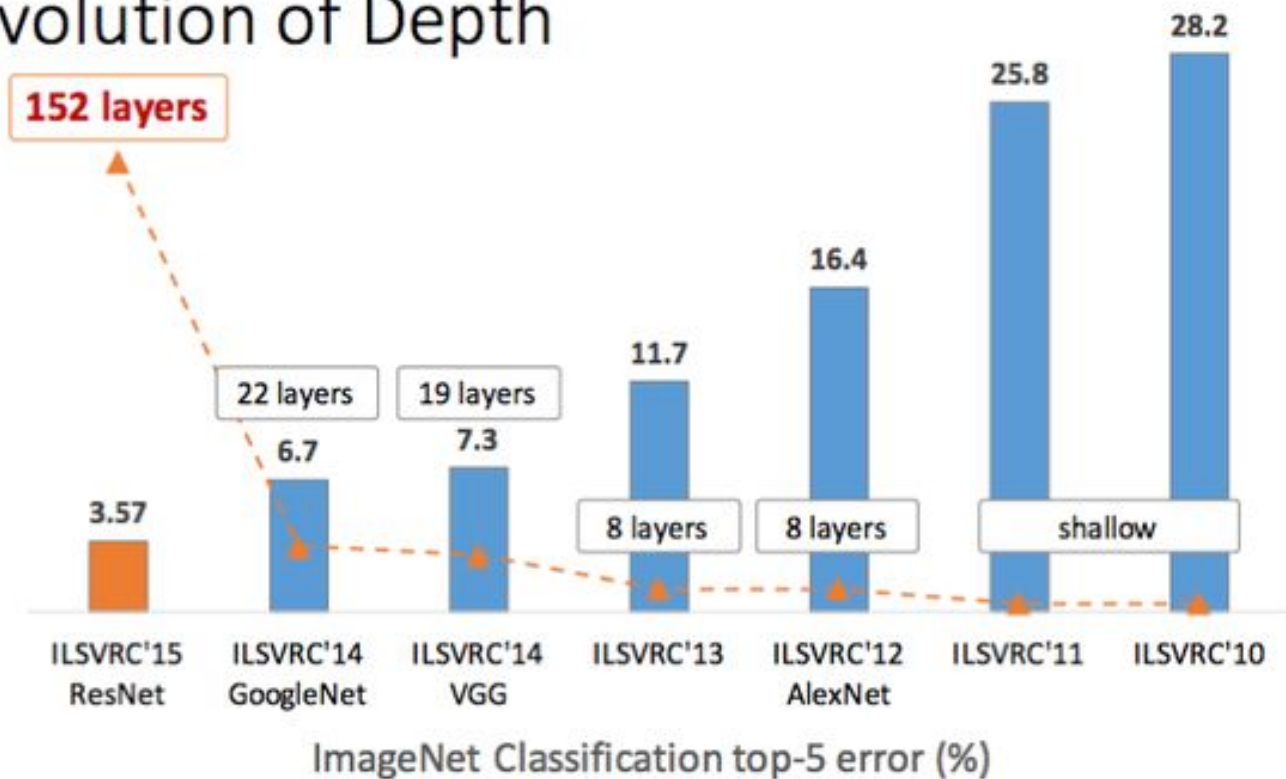
ImageNet Challenge



- 1,000 object classes (categories).
- Images:
 - 1.2 M train
 - 100k test.



Revolution of Depth



Tools



Jupyter notebook

188.93.56.91:1114/notebooks/Style%20Transfer/demo.ipynb



demo

Last Checkpoint: 08/08/2018 (unsaved changes)



Logout

File Edit View Insert Cell Kernel Widgets Help

Connecting to kernel

Python [default]

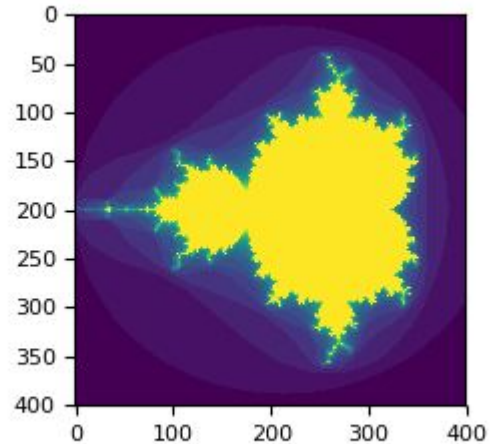


```
In [15]: from __future__ import print_function
import torch
import torch.nn as nn
import torch.nn.functional as F
import torch.optim as optim
import torchvision.transforms as transforms
import torchvision.models as models
import copy as copy
import scipy.io.wavfile

import librosa
import librosa.display
import matplotlib.pyplot as plt
import librosa.display
from PIL import Image
import soundfile as sf
```

NumPy

```
>>> import numpy as np
>>> import matplotlib.pyplot as plt
>>> def mandelbrot( h,w, maxit=20 ):
...     """Returns an image of the Mandelbrot fractal of size (h,w)."""
...     y,x = np.ogrid[ -1.4:1.4:h*1j, -2:0.8:w*1j ]
...     c = x+y*1j
...     z = c
...     divtime = maxit + np.zeros(z.shape, dtype=int)
...
...     for i in range(maxit):
...         z = z**2 + c
...         diverge = z*np.conj(z) > 2**2          # who is diverging
...         div_now = diverge & (divtime==maxit) # who is diverging now
...         divtime[div_now] = i                 # note when
...         z[diverge] = 2                       # avoid diverging too much
...
...     return divtime
>>> plt.imshow(mandelbrot(400,400))
>>> plt.show()
```



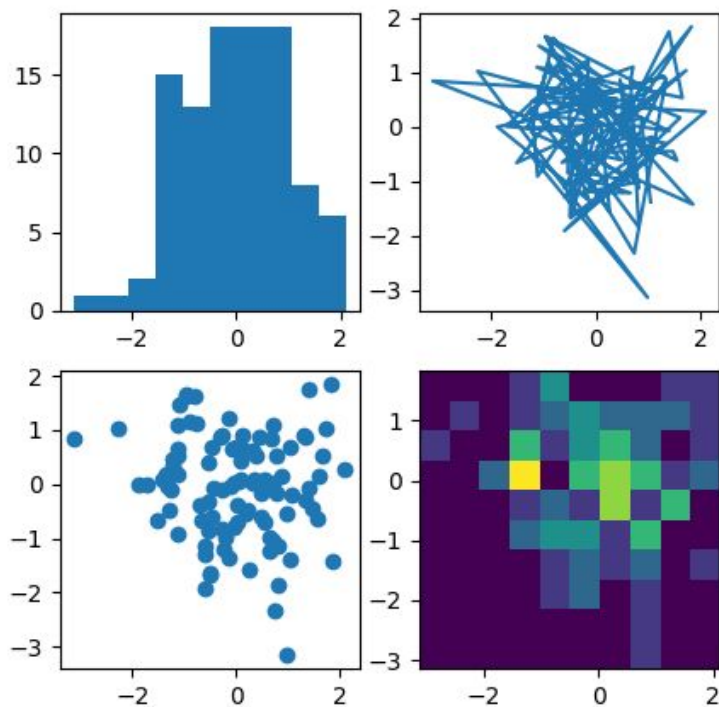
Matplotlib

```
import matplotlib.pyplot as plt
import numpy as np

np.random.seed(19680801)
data = np.random.randn(2, 100)

fig, axs = plt.subplots(2, 2, figsize=(5, 5))
axs[0, 0].hist(data[0])
axs[1, 0].scatter(data[0], data[1])
axs[0, 1].plot(data[0], data[1])
axs[1, 1].hist2d(data[0], data[1])

plt.show()
```

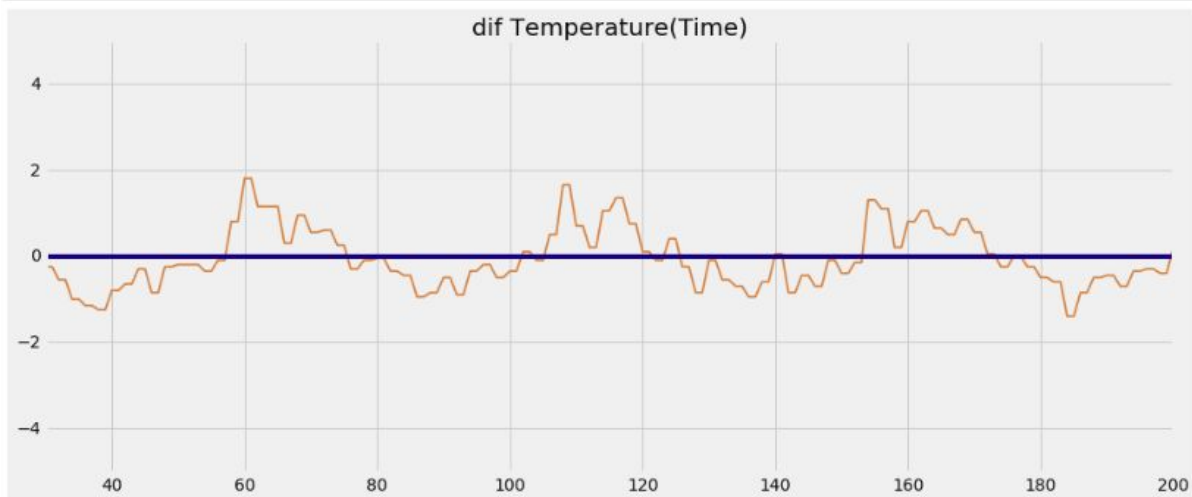


Pandas

```
Test_Data.head(1)
```

	Id	Consumption	Temperature	Time	DailySeasonality	WeeklySeasonality
5183	5183	4317.386273	14.75	5183	47	191

```
plt.figure(figsize=(15, 6))
plt.plot(Learn_Data_Temp.Time, Learn_Data_Temp.Temperature,color='peru',linewidth=1.7)
c=Learn_Data_Temp.Time
plt.xlim(30,200)
plt.ylim(-5,5)
plt.plot(c,-9.88869197*10**(-7)*c-1.46170425*10**(-3), color='navy')
plt.title("dif Temperature(Time)")
plt.show()
```





Neural Machine Translation in Linear Time

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Abstract

We present a novel neural network for processing sequences. The ByteNet is a one-dimensional convolutional neural network that is composed of two parts, one to encode the source sequence and the other to decode the target sequence. The two network parts are connected by stacking the de-

