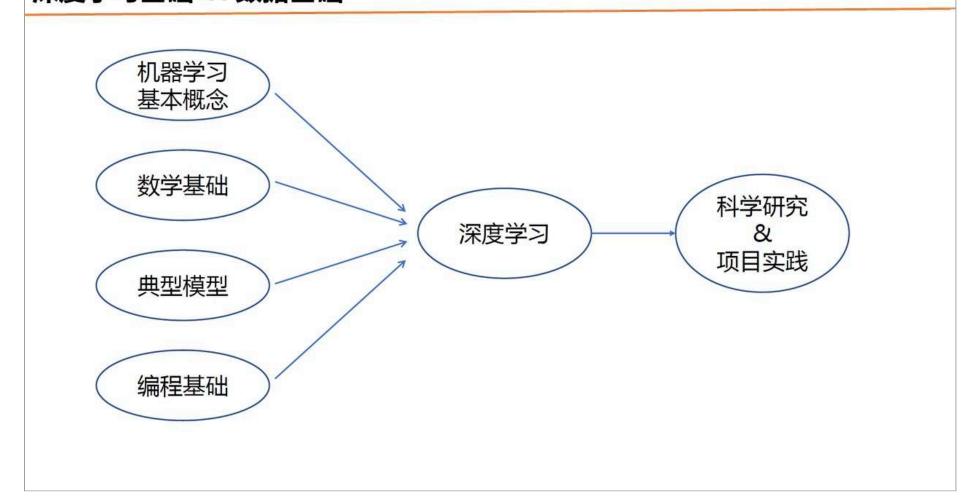


B

深度学习基础 & 数据基础



深度学习基础

▶深度(机器)学司≈构建一个映射函数

◆语音识别

- f(
-)= "你好"

◆图像识别

f(



)= "猫"

◆围棋

f(



)= "5-5" (落子位置)

◆对话系统

f(

"你好"

)= "今天天气真不错"

用户输入

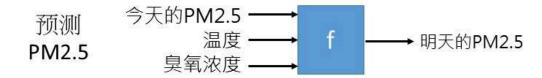
机器回应

Neural networks and deep learning

https://udlbook.github.io/udlbook/

深度学习的类别

- ➤ 深度学习的类别(Different types of Functions)
 - ◆ 回归(Regression): 函数的输出是标量.



◆ <u>分类(Classification)</u>:给定选项(类), 函数输出正确的 选项



深度学习的类别

➤ 深度学习的类别 (Different types of Functions)

◆ 分类(Classification):给定选项(类),函数输出

从观看视频人数开始

我们想要找的函数…

y = f(2月27日的 观看人数

影片 流量來源 地理位置	觀眾年齡 觀眾性別	BA	H .	訂閱狀態	訂閱來源	播放清	里
目朝 ↓	0	Ξ¥	的人數	打裝人數		觀看攻敵	
2021年1月26日		54	4.9%	69	5.5%	6,788	5.2%
2021年1月27日		60	5.4%	71	5.6%	6,242	4.7%
2021年1月28日		36	3.2%	63	5.0%	5,868	4.5%
2021年1月29日		27	2.4%	40	3.2%	4,413	3.4%
2021年1月30日		40	3.6%	40	3.2%	4,372	3.3%
2021年1月31日		47	4.2%	51	4.0%	5,135	3.9%
2021年2月1日		61	5,5%	29	2.3%	5,527	4.2%
2021年2月2日		49	4.4%	43	3.4%	5,911	4.5%
2021年2月3日		26	2.3%	44	3,5%	5,248	4.0%
2021年2月4日		43	3.9%	33	2.6%	4,771	3.6%
2021年2月5日		45	4.0%	49	3.9%	3,850	2.9%
2021年2月6日		29	2.6%	42	3.3%	3,828	2.9%
2021年2月7日		26	2.3%	46	3.6%	4,559	3.5%
2021年2月8日		38	3.4%	26	2.1%	4,772	3.6%
2021年2月9日		29	2.6%	25	2.0%	3,847	2.9%
2021年2月10日		31	2.8%	35	2.8%	3,382	2.6%



深度学习的过程-构建模型

1. 假设带有未知参数(parameters)的函数



模型 $y = b + wx_1$ 根据先验知识

y: 2月26号的观看人数, x₁: 2月25号的观看人数 **特征**

w 和 b 是未知的参数(从数据中学习得到)

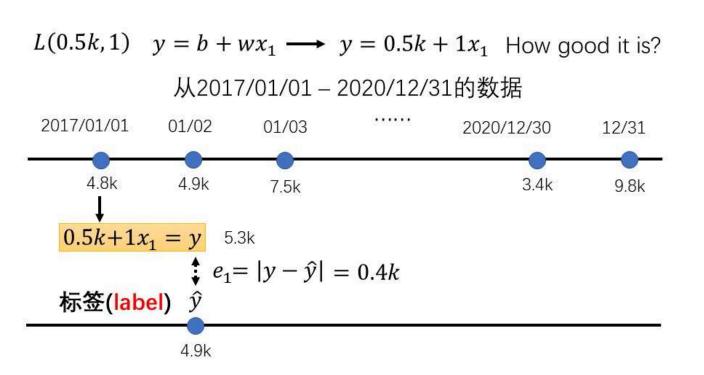
权重(weight)

偏置 (bias)



2. 从训练数据定义损失(Loss)

- ▶ Loss 是参数的函数 L(b,w)
- ▶ Loss: 一组参数有多好的度量标准.

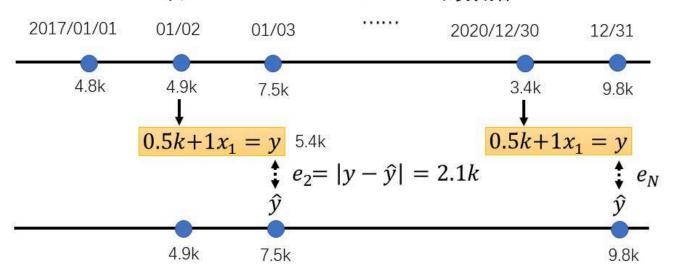


B

₽Å

- 2. 从训练数据定义损失
- ➤ Loss 是参数的函数 *L(b,w)*
- ▶ Loss: 一组参数有多好的度量标准.

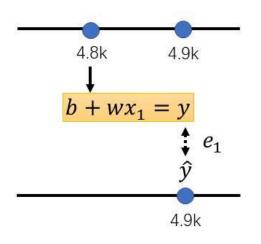
$$L(0.5k,1)$$
 $y = b + wx_1 \longrightarrow y = 0.5k + 1x_1$ How good it is? 从2017/01/01 - 2020/12/31的数据



深度学习的过程 - 定义损失

2. 从训练数据定义损失(Loss)

- ightharpoonup Loss 是参数的函数 L(b, w)
- ➤ Loss: 一组参数有多好的度量标准.



Loss:
$$L = \frac{1}{N} \sum_{n} e_n$$

 $e = |y - \hat{y}|$ L is mean absolute error (MAE)

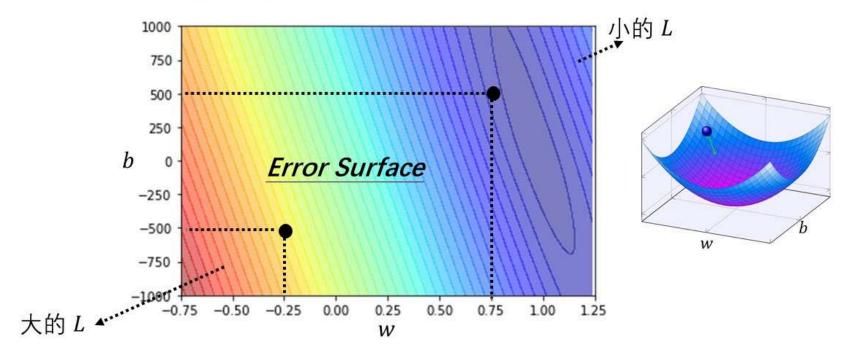
 $e = (y - \hat{y})^2$ L is mean square error (MSE)

如果 y 和 \hat{y} 都是几率分布 \Longrightarrow 交叉熵 (Cross-entropy)

2. 从训练数据定义损失(Loss)

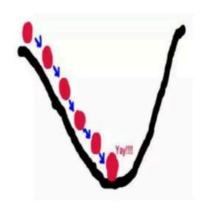
- ightharpoonup Loss 是参数的函数 L(b, w)
- ▶ Loss: 一组参数有多好的度量标准.

模型
$$y = b + wx_1$$



梯度下降法 (Gradient Descent)

- ▶ 假设一个人需要从山的某处开始下山,尽快到达山底。在下山之前他需要确认两件事:下山的方向和下山的距离。因为下山的路有很多,他必须利用一些信息,找到从该处开始最陡峭的方向下山,这样可以保证他尽快到达山底。此外,这座山最陡峭的方向并不是一成不变的,每当走过一段规定的距离,他必须停下来,重新利用现有信息找到新的最陡峭的方向。通过反复进行该过程,最终抵达山底。
- ▶ 梯度下降法用于求解无约束最优化问题: 山代表了需要优化的函数表达式; 山的最低点就是该函数的最优值; 每次下山的距离代表后面要解释的学习率; 寻找方向利用的信息即为样本数据; 最陡峭的下山方向则与函数表达式梯度的方向有关, 之所以要寻找最陡峭的方向, 是为了满足最快到达山底的限制条件; 某处——代表了我们给优化函数设置的初始值, 算法后面正是利用这个初始值进行不断的迭代求出最优解。



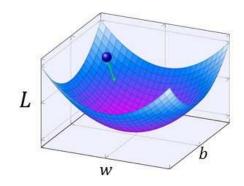


梯度下降法 (Gradient Descent)

损失函数

$$L(w,b) = \frac{1}{2n} \sum_{i=1}^{n} [y(x_i) - \hat{y}]^2$$

假设要<mark>最小化某些函数</mark> $L(\theta)$,它可以是任意的多元实值函数, $\theta = \theta_1$; θ_2 ; ……。 θ 代替了w 和b 以强调它可能是任意的函数。



当我们在 θ_1 和 θ_2 方向分别将球体移动一个很小的量,即 $\Delta\theta_1$ 和 $\Delta\theta_2$ 时,球体将会发生什么情况。微积分告诉我们L 将会有如下变化:

$$\Delta L = \frac{\partial L}{\partial \theta_1} \Delta \theta_1 + \frac{\partial L}{\partial \theta_2} \Delta \theta_2 \qquad \Delta L \stackrel{\text{Height}}{\Xi}?$$

要寻找一种选择 $\Delta\theta_1$ 和 $\Delta\theta_2$ 的方法使得 ΔL 为 \mathfrak{o} ; 选择 \mathfrak{o} 是为了让球体滚落。

$$\Delta \boldsymbol{\theta} = (\Delta \theta_1, \Delta \theta_2)^{\mathrm{T}}, \quad \nabla \boldsymbol{L} = \left(\frac{\partial L}{\partial \theta_1}, \frac{\partial L}{\partial v_2}\right) \quad \longrightarrow \quad \Delta L = \nabla \boldsymbol{L} \cdot \Delta \boldsymbol{\theta}$$

$$\Delta L = \nabla L \cdot \Delta \theta$$

这个方程真正让我们兴奋的是它让我们看到了如何选取 Δv 才能让 ΔL 为负数。假设我们选取:

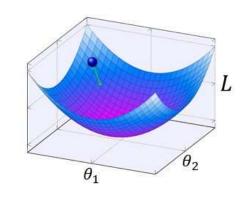
η称为学习速率。

$$\Delta \boldsymbol{\theta} = -\eta \nabla \boldsymbol{L}$$

$$\Delta L = \Delta \mathbf{L} \cdot \Delta \mathbf{\theta} = -\eta \nabla \mathbf{L} \cdot \Delta \mathbf{L} = -\eta \|\Delta \mathbf{L}\|^2$$

$$\theta \to \theta' = \theta - \eta \nabla L$$

然后我们用它再次更新规则来计算下一次移动。如果我们 反复持续这样做,我们将持续减小**L**直到—— 正如我们希 望的—— 获得一个全局的最小值。

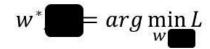


总结一下,梯度下降算法工作的方式就是重复计算梯度 ∇L ,然后沿着相反的方向移动,沿着山谷"滚落"。我们可以想象它像这样:

$$abla oldsymbol{L} = \left(rac{\partial \mathbf{L}}{\partial \theta_1}, \dots, rac{\partial \mathbf{L}}{\partial \theta_m}
ight) \qquad \Delta oldsymbol{ heta} = -\eta \nabla oldsymbol{L}$$

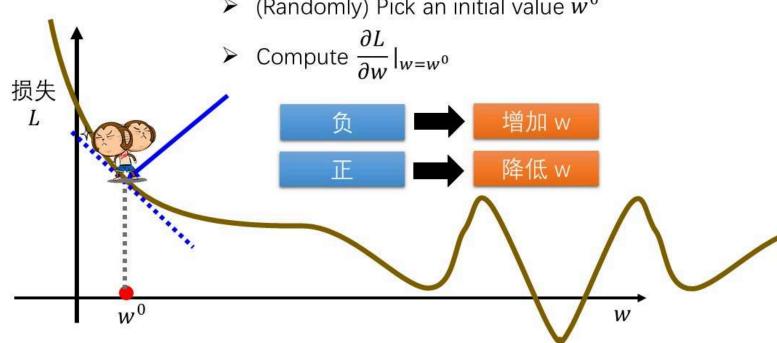
雨课堂





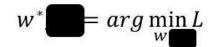
梯度下降(Gradient Descent)

(Randomly) Pick an initial value w^0





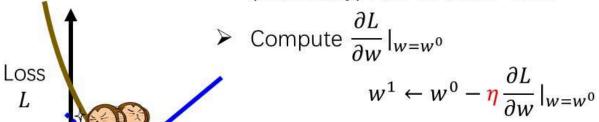


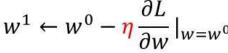


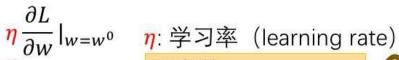
Gradient Descent

 w^1

 \triangleright (Randomly) Pick an initial value w^0









(hyperparameters)

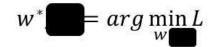
W



 w^0

3. 优化Optimization

Loss



Gradient Descent

 \triangleright (Randomly) Pick an initial value w^0



$$w^1 \leftarrow w^0 - \frac{\partial L}{\partial w}|_{w=w^0}$$

全局最

W

► Update w iteratively (迭代更新w)

局域最

 w^T





深度学习的过程-优化

3. Optimization

$$w^*, b^* = arg \min_{w,b} L$$

- 随机初始化 w^0 , b^0
- ▶ 计算

$$\frac{\partial L}{\partial w}|_{w=w^{0},b=b^{0}} \qquad w^{1} \leftarrow w^{0} - \eta \frac{\partial L}{\partial w}|_{w=w^{0},b=b^{0}}$$

$$\frac{\partial L}{\partial b}|_{w=w^{0},b=b^{0}} \qquad b^{1} \leftarrow b^{0} - \eta \frac{\partial L}{\partial b}|_{w=w^{0},b=b^{0}}$$

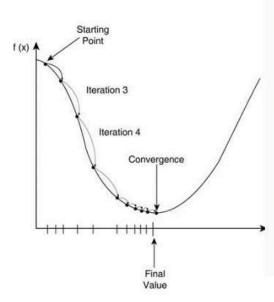
$$w^1 \leftarrow w^0 - \frac{\partial L}{\partial w}|_{w=w^0,b=b^0}$$

$$b^1 \leftarrow b^0 - \frac{\eta}{\partial b} \Big|_{w=w^0, b=b^0}$$

Can be done in one line in most deep learning frameworks (一行代码解决)

➤ Update (更新) w and b interatively (迭代)

梯度下降法 (Gradient Descent)



搜索中步长η 也叫作学习单 (Learning Rate) 1. 给定待优化连续可微函数 $L(\Theta)$ 、学习率 η以及一组初始值

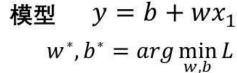
$$\mathbf{L}_{0}=(\theta_{01},\theta_{02},\cdots,\theta_{0l},)$$

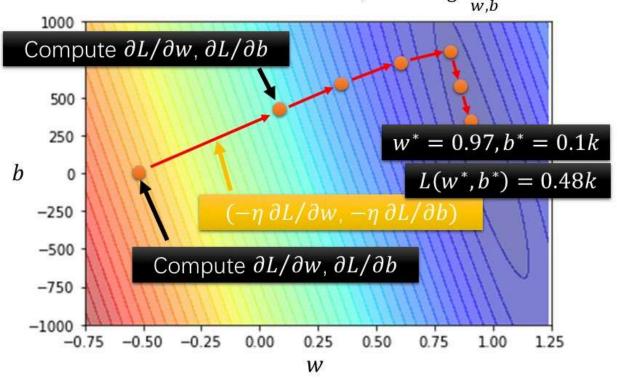
- 2. 计算待优化函数梯度: ∇ L (Θ ₀)
- 3. 更新迭代公式: $\Theta^{0+1} = \Theta_0 η∇ L(\Theta_0)$
- 4. 计算 Θ⁰⁺¹ 处函数梯度 ∇ L (Θ₀₊₁)
- 5. 计算梯度向量的模来判断算法是否收敛: $\| \triangledown L(\Theta) \| \leqslant \varepsilon$
- 6. 若收敛, 算法停止, 否则根据迭代公式继续迭代
- > 经过迭代计算风险函数的最小值

$$\theta_{t+1} = \theta_t - \eta \frac{\partial L}{\partial \theta}$$

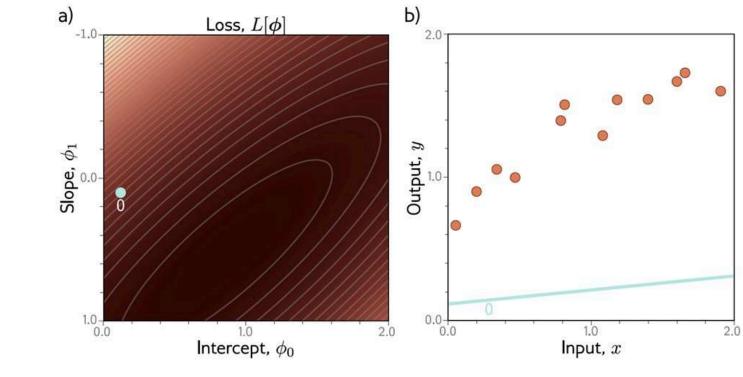
深度学习的过程-优化

3. Optimization

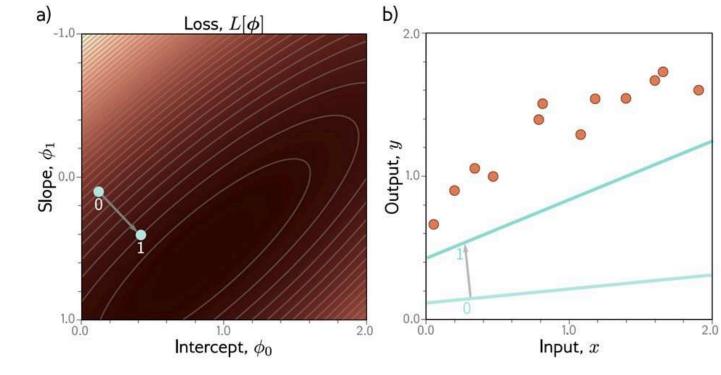




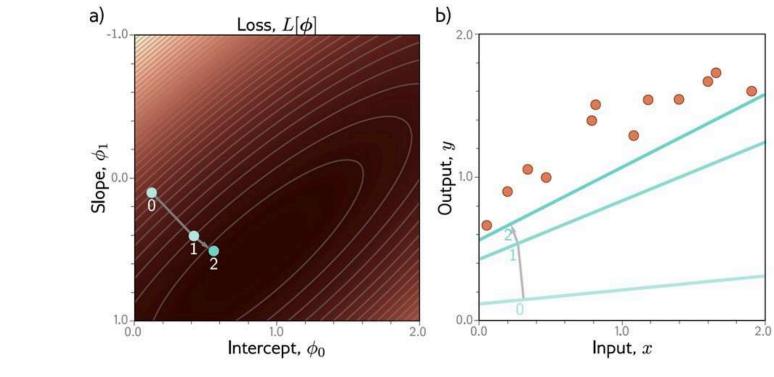




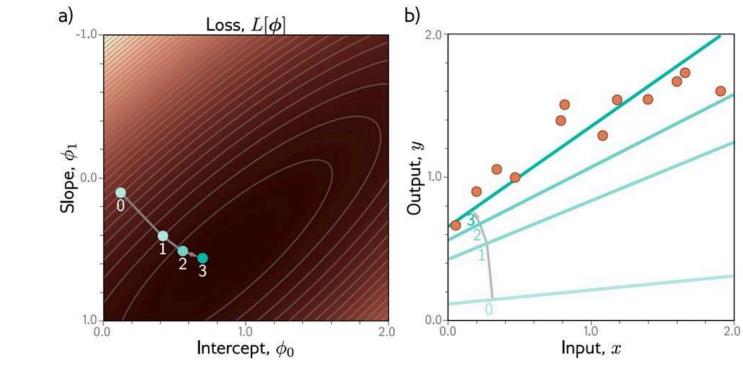








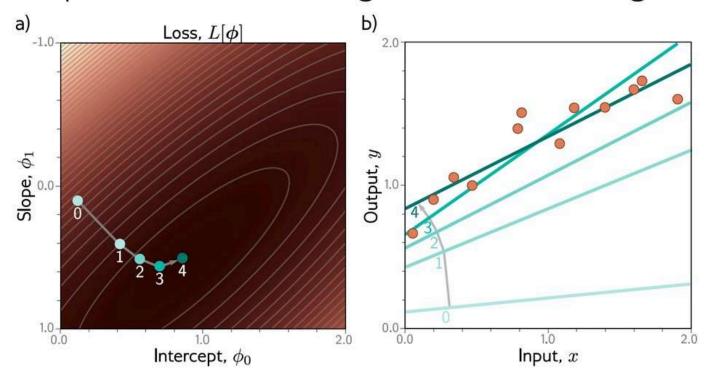






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Example: 1D Linear regression training



This technique is known as gradient descent

- 25/67页 -

deep Learning is so simple



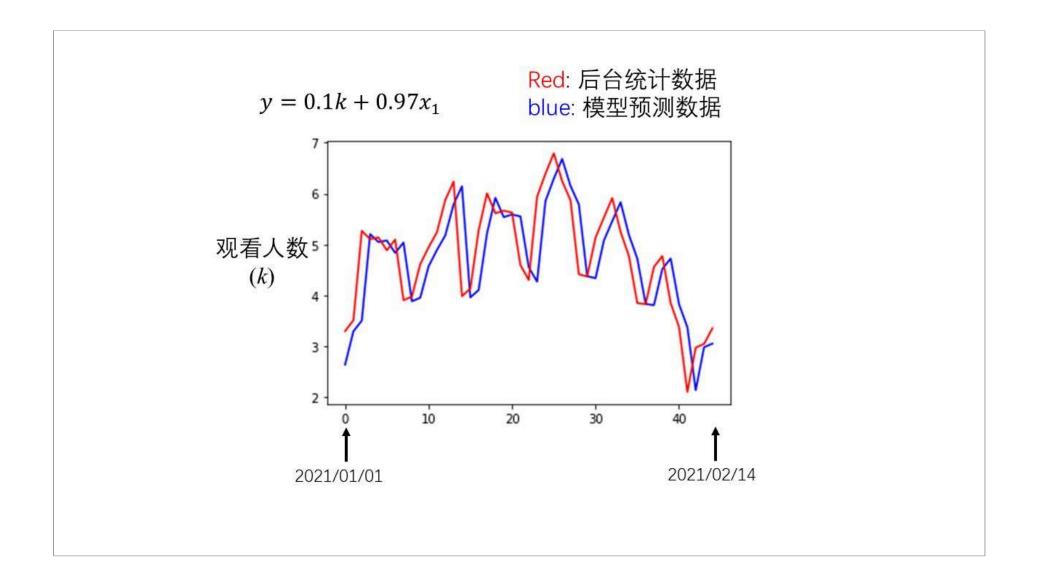
 $y = 0.1k + 0.97x_1$ 得到最小的损失 L = 0.48k 从数据2017 – 2020 (训练数据**training data**)

How about data of 2021 (测试数据unseen during training)?

$$L' = 0.58k$$







$$y = b + wx_1$$
 2017 - 2020 2021 $L = 0.48k$ $L' = 0.58k$

$$y = b + wx_1$$

$$L = 0.48k$$

$$L' = 0.58k$$

$$y = b + \sum_{j=1}^{7} w_j x_j$$

$$L = 0.38k$$

$$L' = 0.49k$$

b	w_1^*	w_2^*	w_3^*	w_4^*	w_5^*	w_6^*	w_7^*
0.05k	0.79	-0.31	0.12	-0.01	-0.10	0.30	0.18

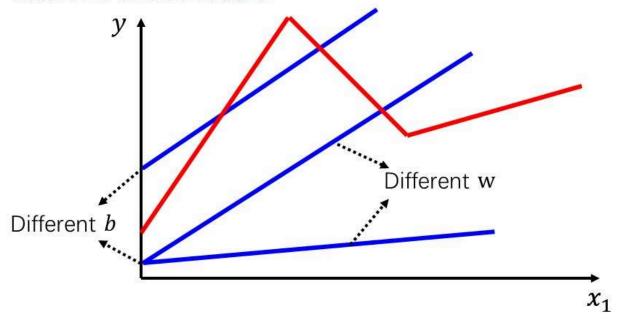
$$y = b + \sum_{j=1}^{28} w_j x_j$$
 2017 - 2020 2021 $L = 0.33k$ $L' = 0.46k$

$$y = b + \sum_{j=1}^{56} w_j x_j$$
 2017 - 2020 2021 $L' = 0.46k$

线性模型(Linear models)

深度学习非线性模型初探

线性模型…我们需要更加复杂的模式.

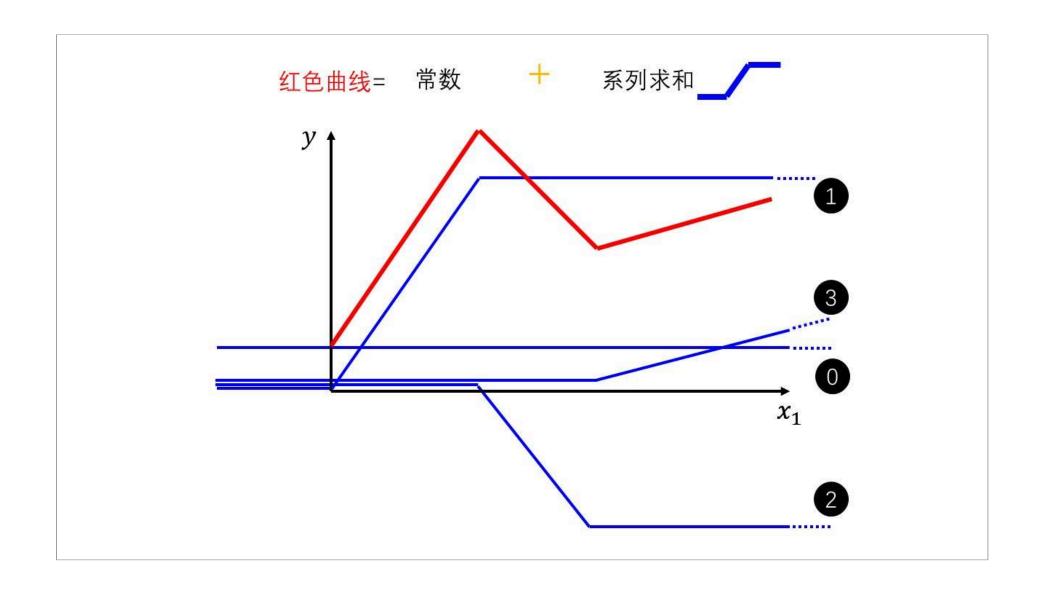


线性模型具有严重的限制. 模型偏离

我们需要更加灵活的模型!







所有分段连续线性曲线

= constant + sum of a set of____



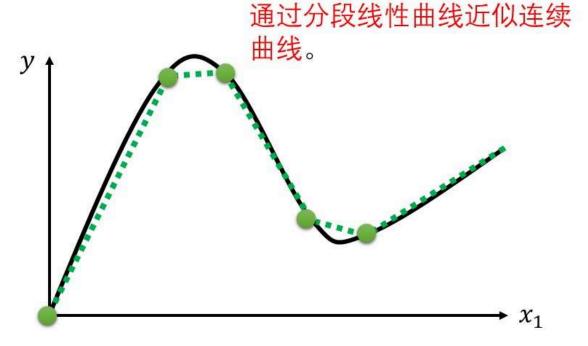
More pieces require more



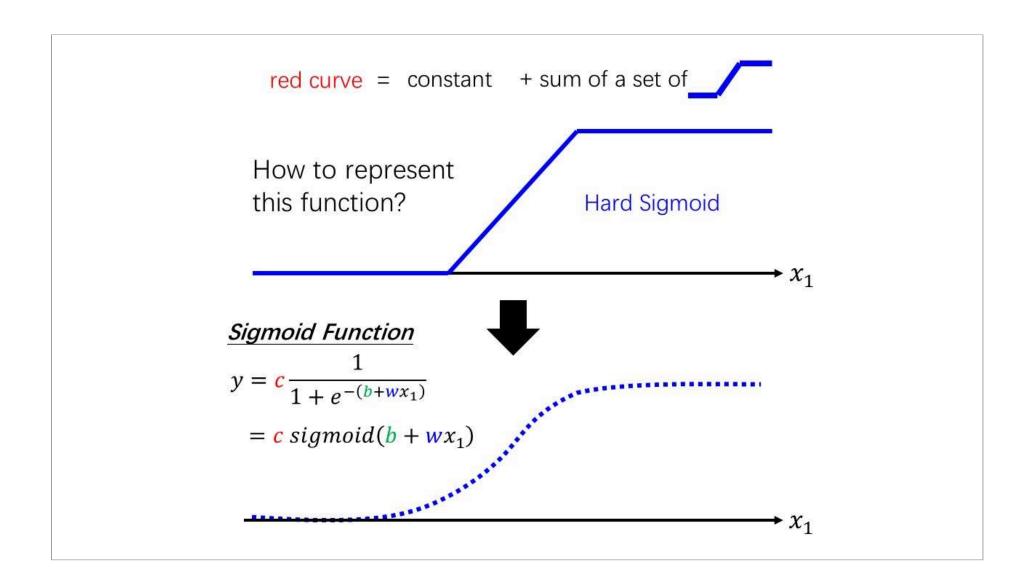


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超越分段线性连续的的曲线?

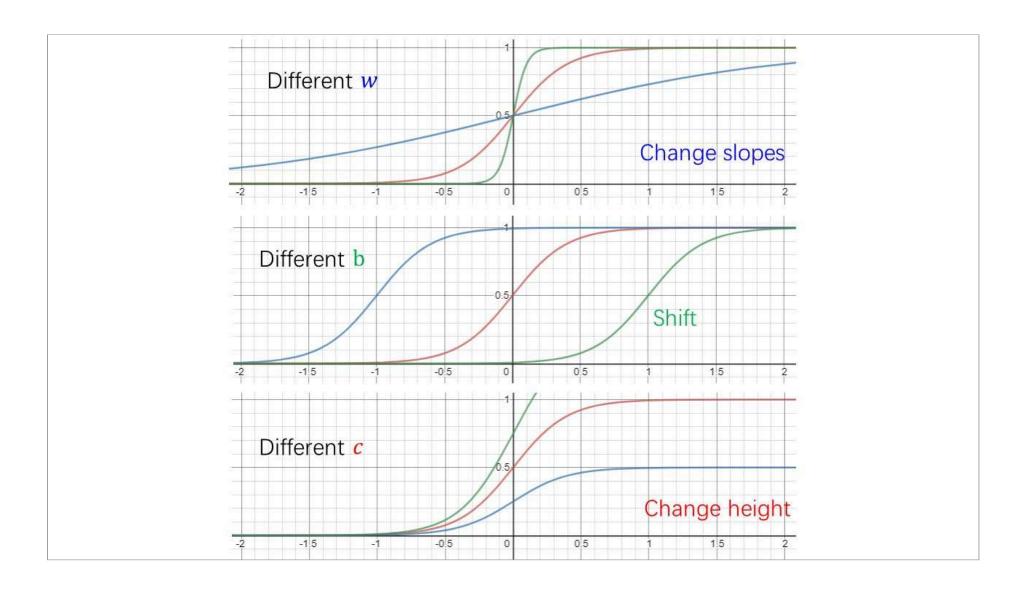


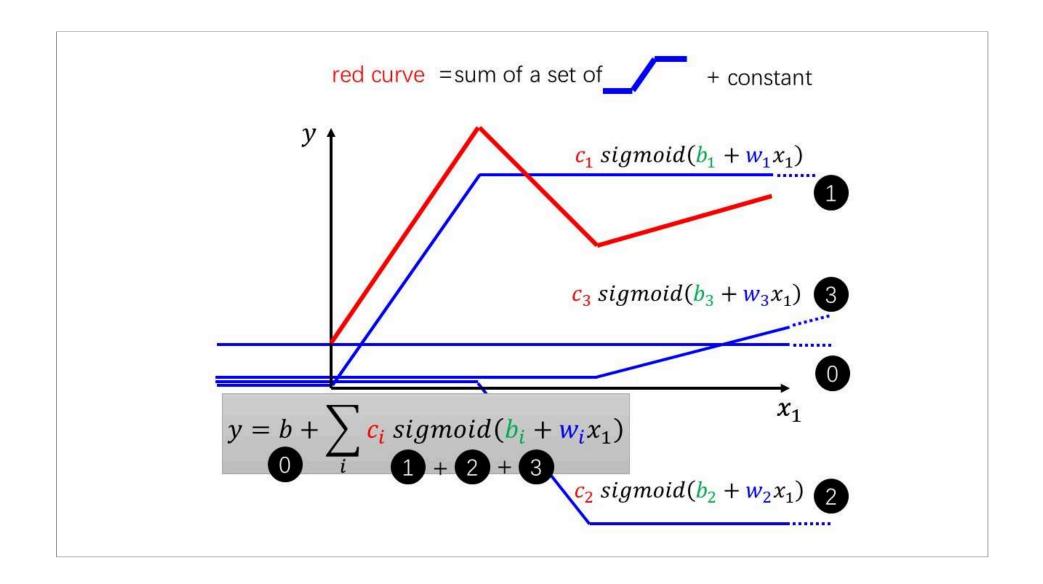
为了获得良好的近似值,我们需要足够的分段。











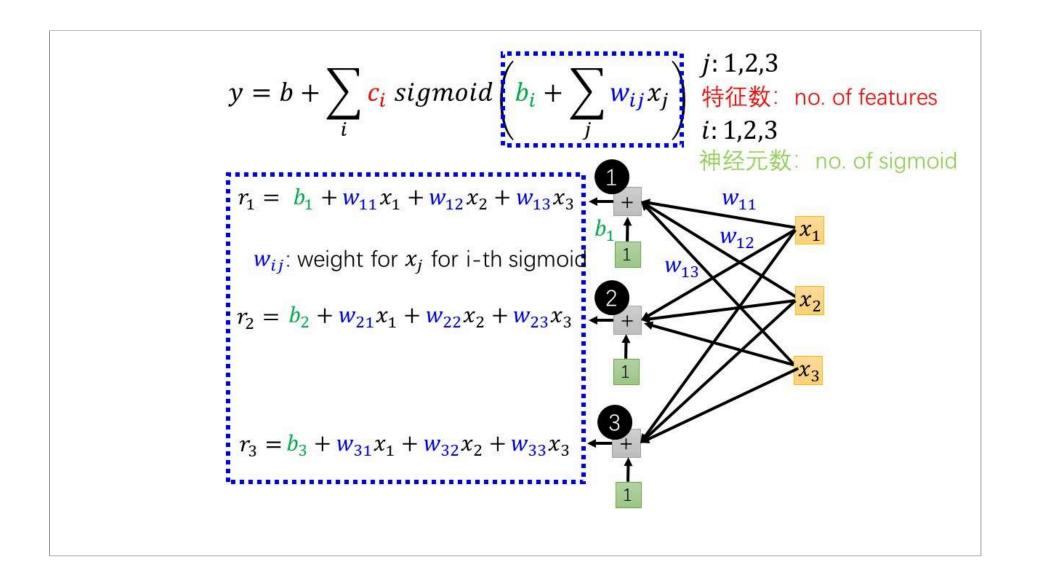
新模型: 较多特征(More Features)

$$y = b + wx_1$$

$$y = b + \sum_{i} c_{i} sigmoid(b_{i} + w_{i}x_{1})$$

$$y = b + \sum_{j} w_{j}x_{j}$$

$$y = b + \sum_{i} c_{i} sigmoid \left(\frac{b_{i} + \sum_{j} w_{ij}x_{j}}{j} \right)$$



$$y = b + \sum_{i} c_{i} sigmoid \left(b_{i} + \sum_{j} w_{ij} x_{j} \right) \quad i: 1,2,3$$
$$j: 1,2,3$$

$$r_1 = b_1 + w_{11}x_1 + w_{12}x_2 + w_{13}x_3$$

$$r_2 = b_2 + w_{21}x_1 + w_{22}x_2 + w_{23}x_3$$

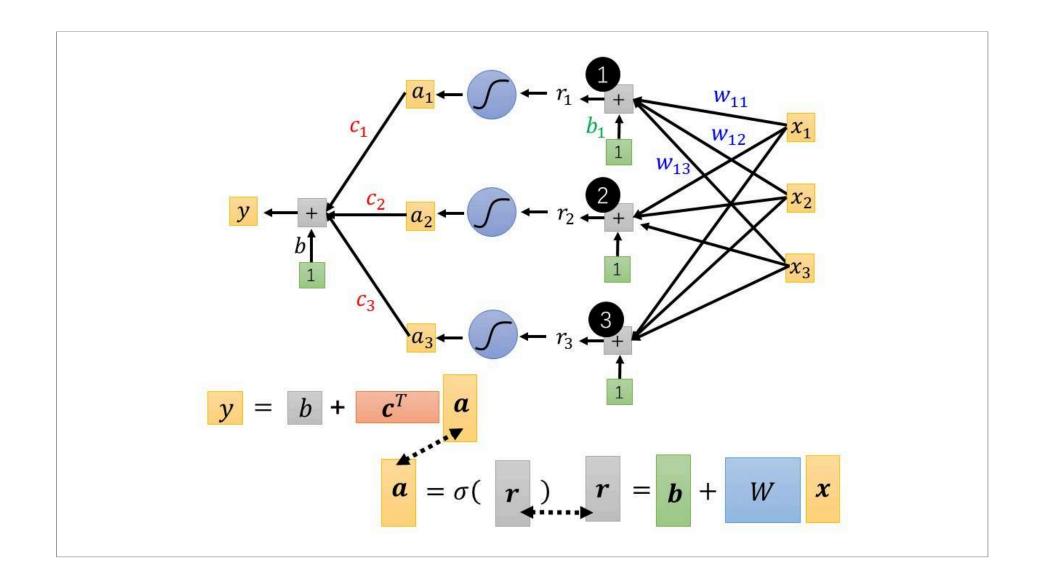
$$r_3 = b_3 + w_{31}x_1 + w_{32}x_2 + w_{33}x_3$$

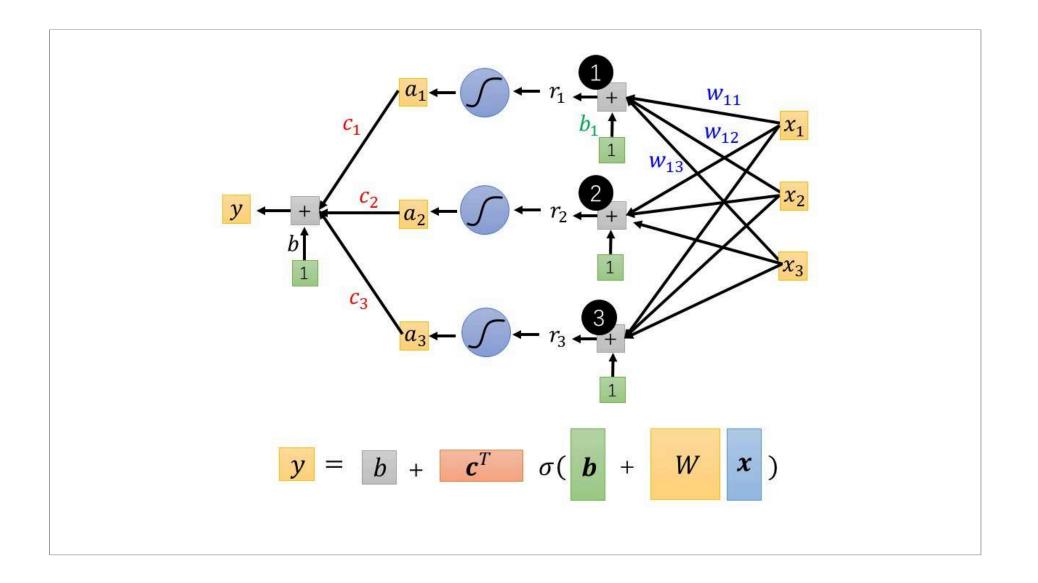
$$\begin{bmatrix} r_1 \\ r_2 \\ r_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} + \begin{bmatrix} w_{11} & w_{12} & w_{13} \\ w_{21} & w_{22} & w_{23} \\ w_{31} & w_{32} & w_{33} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

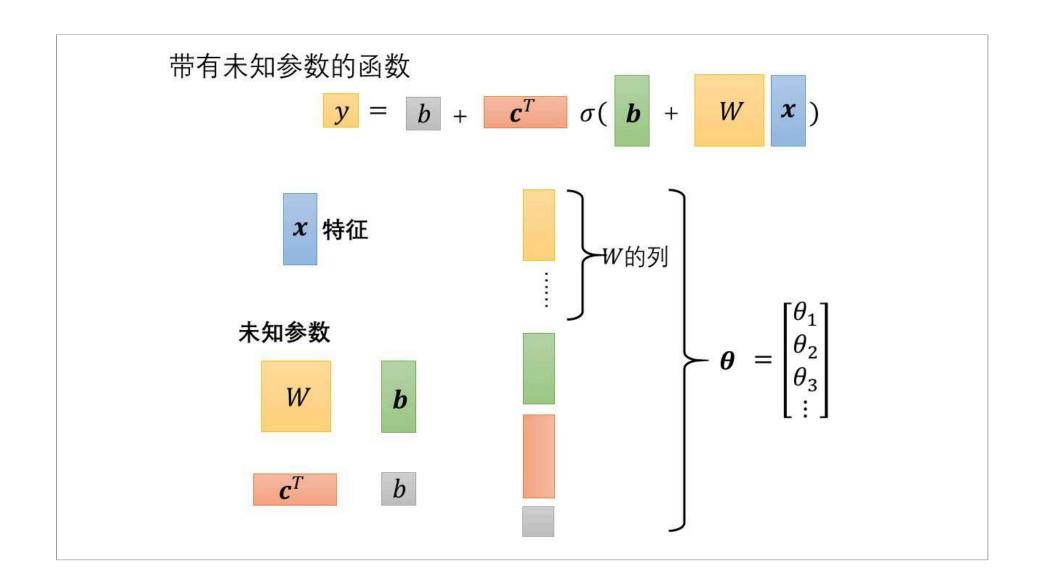
$$r = b + W$$

$$y = b + \sum_{i} c_{i} \operatorname{sigmoid}\left(b_{i} + \sum_{j} w_{ij}x_{j}\right) \quad i: 1,2,3$$

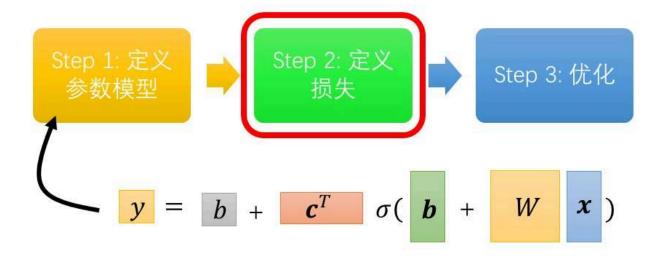
$$a_{1} \leftarrow c_{1} \leftarrow r_{1} \leftarrow r_{1} \leftarrow r_{2} \leftarrow r_{3} \leftarrow r_{2} \leftarrow r_{3} \leftarrow r_{$$





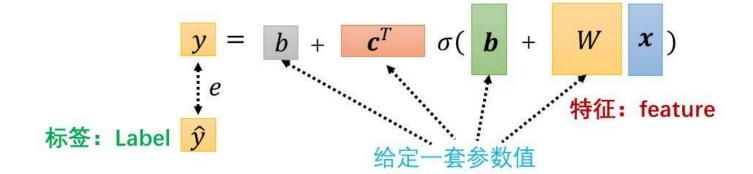


回到 DL 框架



损失

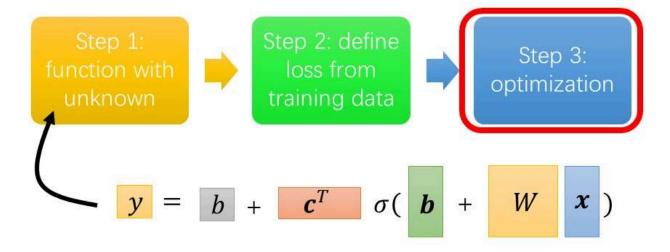




Loss:
$$L = \frac{1}{N} \sum_{n} e_n$$

- \triangleright Loss is a function of parameters $L(\theta)$
- > Loss means how good a set of values is.

Back to DL Framework-优化



$$\boldsymbol{\theta}^* = arg \min_{\boldsymbol{\theta}} L$$

 \triangleright (Randomly) Pick initial values θ^0

$$oldsymbol{g} = egin{bmatrix} rac{\partial L}{\partial heta_1}|_{oldsymbol{ heta} = oldsymbol{ heta}^0} \ rac{\partial L}{\partial heta_2}|_{oldsymbol{ heta} = oldsymbol{ heta}^0} \ dots \end{bmatrix}$$

$$\mathbf{g} = \begin{bmatrix} \frac{\partial L}{\partial \theta_1} |_{\theta = \theta^0} \\ \frac{\partial L}{\partial \theta_2} |_{\theta = \theta^0} \\ \vdots \end{bmatrix} \leftarrow \begin{bmatrix} \theta_1^1 \\ \theta_2^1 \\ \vdots \end{bmatrix} \leftarrow \begin{bmatrix} \eta \frac{\partial L}{\partial \theta_1} |_{\theta = \theta^0} \\ \frac{\partial L}{\partial \theta_2} |_{\theta = \theta^0} \end{bmatrix}$$

$$\begin{bmatrix} \theta_1^1 \\ \theta_2^1 \\ \vdots \end{bmatrix} \leftarrow \begin{bmatrix} \theta_1^0 \\ \theta_2^0 \\ \vdots \end{bmatrix} - \begin{bmatrix} \eta \frac{\partial L}{\partial \theta_1} |_{\theta = \theta^0} \\ \frac{\partial L}{\partial \theta_2} |_{\theta = \theta^0} \end{bmatrix}$$

$$\mathbf{g} = \nabla L(\mathbf{\theta}^0)$$

$$\boldsymbol{\theta}^1 \leftarrow \boldsymbol{\theta}^0 - \boldsymbol{\eta} \boldsymbol{g}$$

$$\theta^* = arg \min_{\theta} L$$

- \triangleright (Randomly) Pick initial values θ^0
- ightharpoonup Compute gradient $g = \nabla L(\theta^0)$

$$\boldsymbol{\theta}^1 \leftarrow \boldsymbol{\theta}^0 - \boldsymbol{\eta} \boldsymbol{g}$$

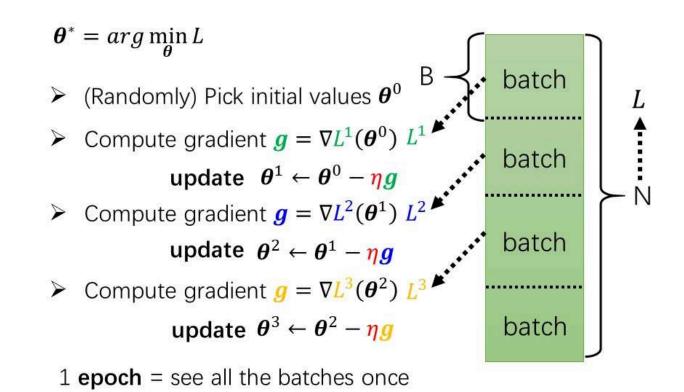
ightharpoonup Compute gradient $g = \nabla L(\theta^1)$

$$\theta^2 \leftarrow \theta^1 - \eta g$$

ightharpoonup Compute gradient $g = \nabla L(\theta^2)$

$$\theta^3 \leftarrow \theta^2 - \eta g$$

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B



例子 1

- > 10,000 examples (N = 10,000)
- ➤ Batch size is 10 (B = 10)

How many update in 1 epoch?

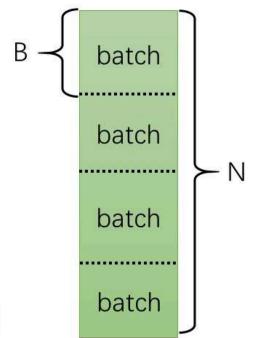
1,000 更新

例子 2

- \triangleright 1,0000 examples (N = 1,0000)
- ➤ Batch size is 100 (B = 100)

How many update in 1 epoch?

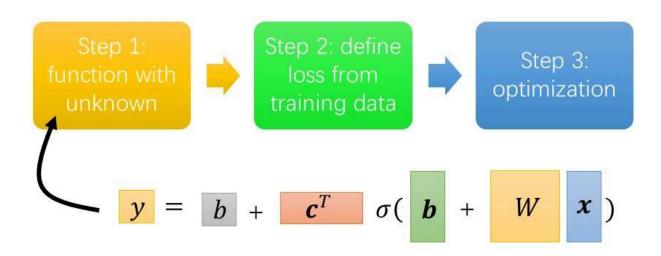
100updates





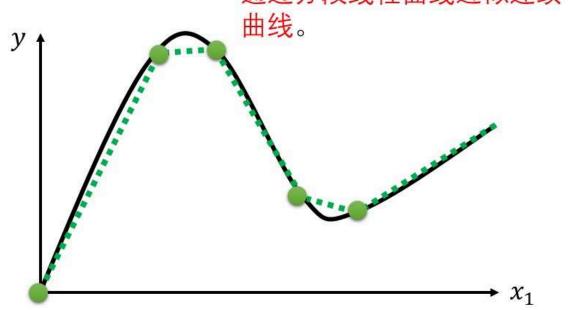
&

回到深度学习框架



很多的变形模型: More variety of models …

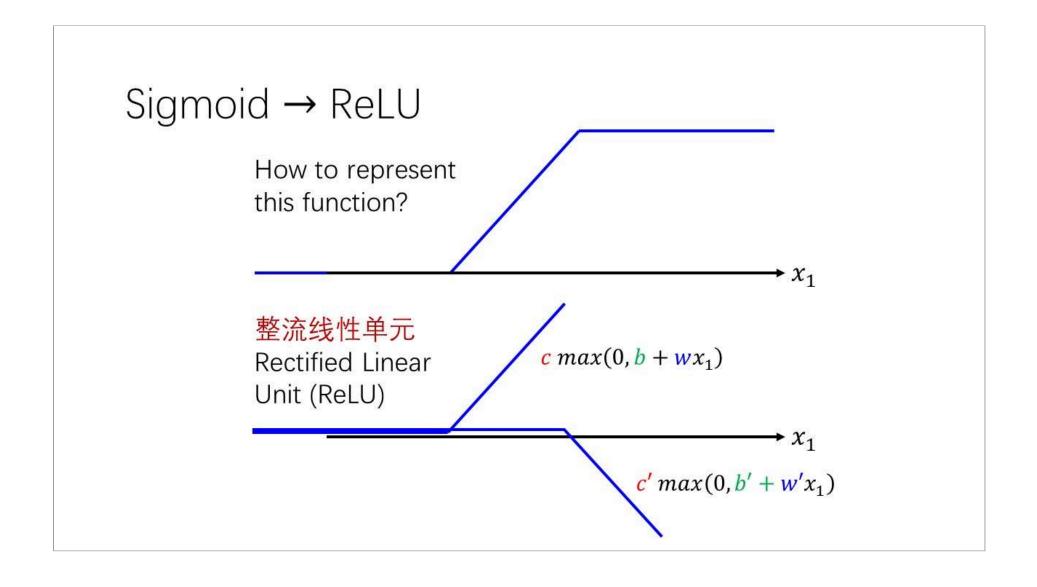
通过分段线性曲线近似连续



为了获得良好的近似值,我们需要足够的分段。

&

超越分段线性连续的的曲线?



Sigmoid → ReLU

$$y = b + \sum_{i} c_{i} \underline{sigmoid} \left(b_{i} + \sum_{j} w_{ij} x_{j} \right)$$
激活函数:
Activation function
$$y = b + \sum_{i} c_{i} \underline{max} \left(0, b_{i} + \sum_{j} w_{ij} x_{j} \right)$$

Which one is better?

实验结果:Experimental Results

$$y = b + \sum_{i=1}^{\infty} c_i \max \left(0, b_i + \sum_j w_{ij} x_j \right)$$

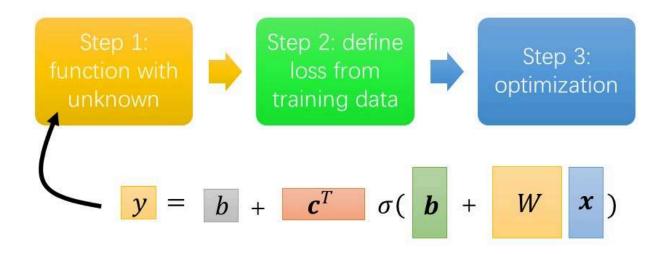
	linear
2017 – 2020	0.32k
2021	0.46k

U.43K

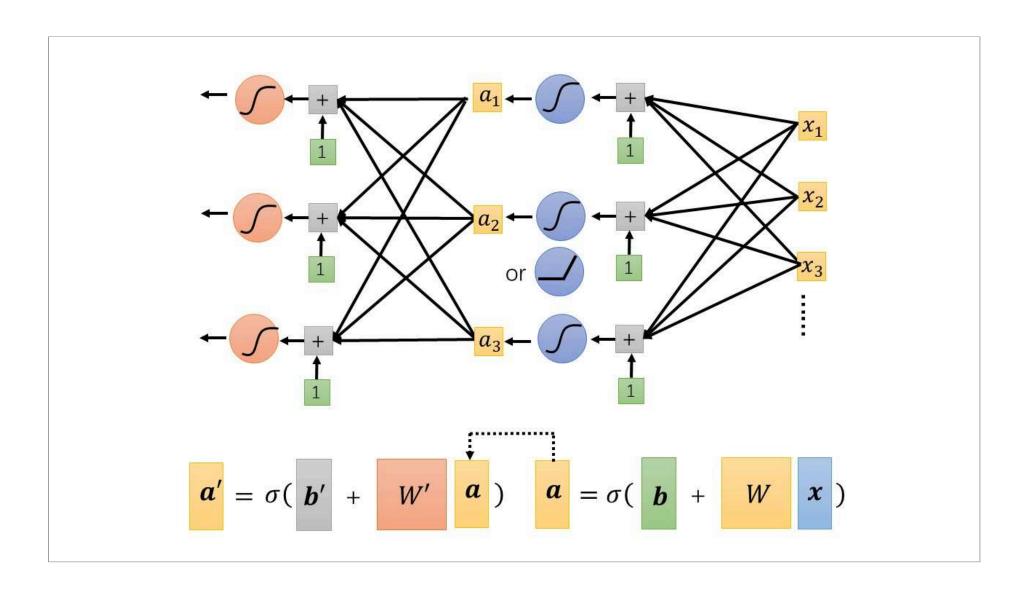
8

₽Å

回到深度学习框架



Even more variety of models ···



实验结果

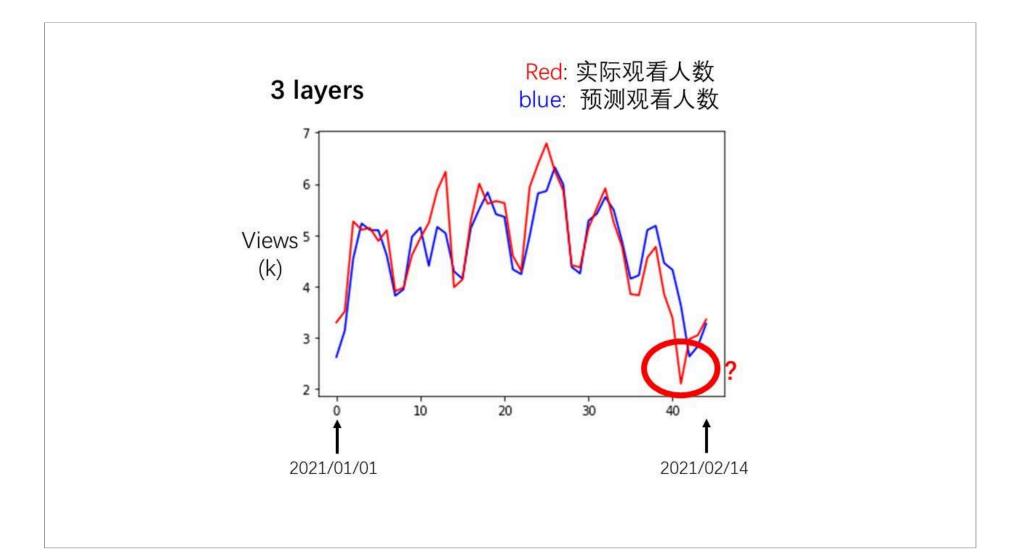
- Loss for multiple hidden layers
 - 100 ReLU for each layer
 - input features are the no. of views in the past 56 days

	1 layer
2017 – 2020	0.28k
2021	0.43k



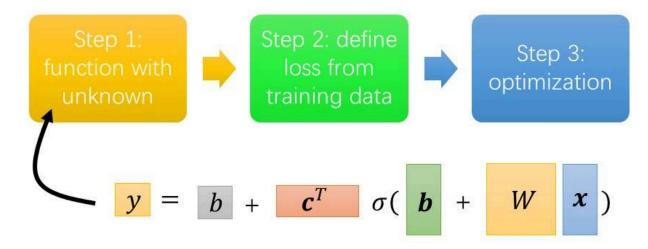






中於

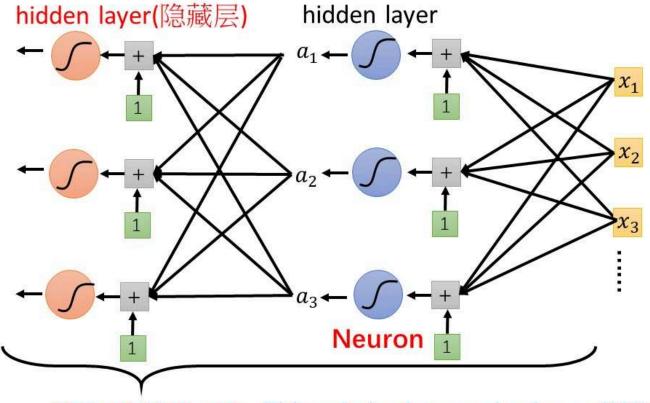
Back to DL Framework



It is not fancy enough.

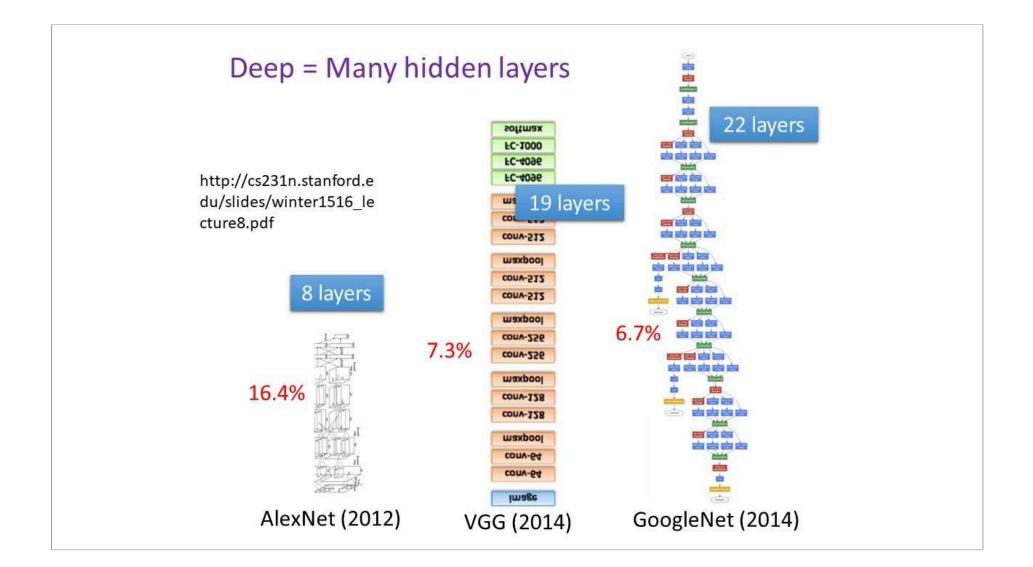
Let's give it a *fancy* name!

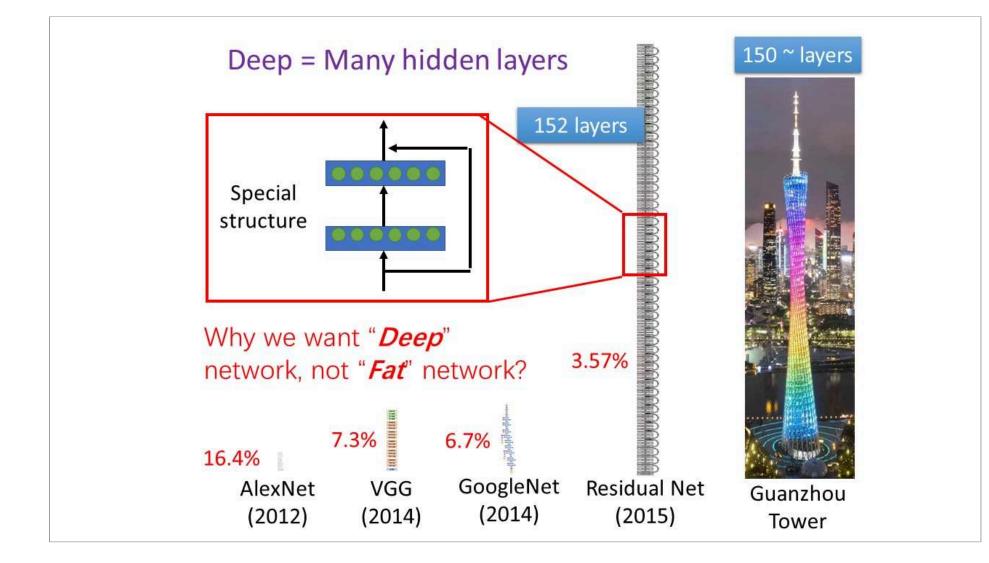




Neural Network This mimics human brains ··· (???)

Many layers means **Deep** Deep Learning





Why don't we go deeper?

- Loss for multiple hidden layers
 - 100 ReLU for each layer
 - input features are the no. of views in the past 56 days

	1 layer	2 layer	3 layer
2017 – 2020	0.28k	0.18k	0.14k
2021	0.43k	0.39k	0.38k

U.44K

铁铁

Why don't we go deeper?

- Loss for multiple hidden layers
 - 100 ReLU for each layer
 - input features are the no. of views in the past 56 days

	1 layer	2 layer	3 layer	4 layer
2017 – 2020	0.28k	0.18k	0.14k	0.10k
2021	0.43k	0.39k	0.38k	0.44k

Better on training data, worse on unseen data



Let's predict no. of views today!

• If we want to select a model for predicting no. of views today, which one will you use?

	1 layer	2 layer	3 layer	4 layer
2017 – 2020	0.28k	0.18k	0.14k	0.10k
2021	0.43k	0.39k	0.38k	0.44k

We will talk about model selection next time. ©