

06.05.18.

## Udacity → Machine learning

Arthur Samuel:

The field of study that gives computers the ability to learn without being explicitly programmed.

Tom Mitchell:

The field of machine learning is concerned with the quest of how to construct computer programs that automatically improve with experience. A com. prog. is said to learn from experience  $E$  with respect to some class of tasks  $T$  and performance measure  $P$ , if its performance  $\pi$  at tasks in  $T$ , as measured by  $P$ , improves with experience  $E$ .

i.e. checkers game;

$E$  = the experience of playing

$T$  = the task of playing checkers

$P$  = the probability that the program will win the next game.

## Machine learning algorithms:

1. Supervised learning

2. Unsupervised learning → Semi Supervised.

3. Reinforcement learning

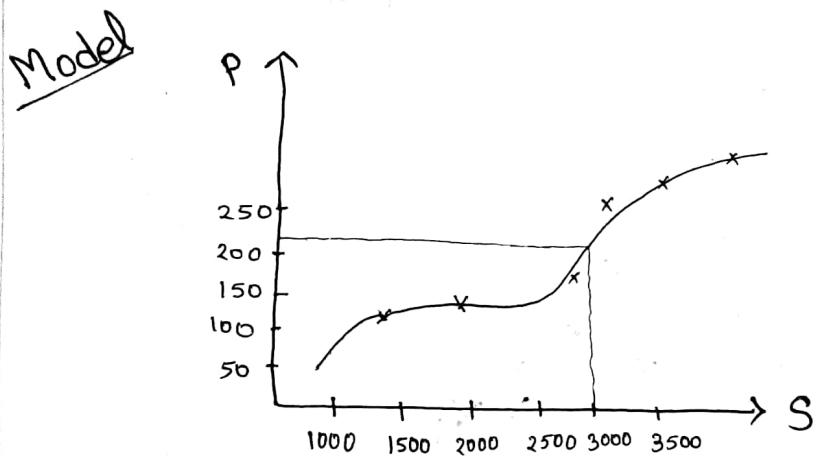
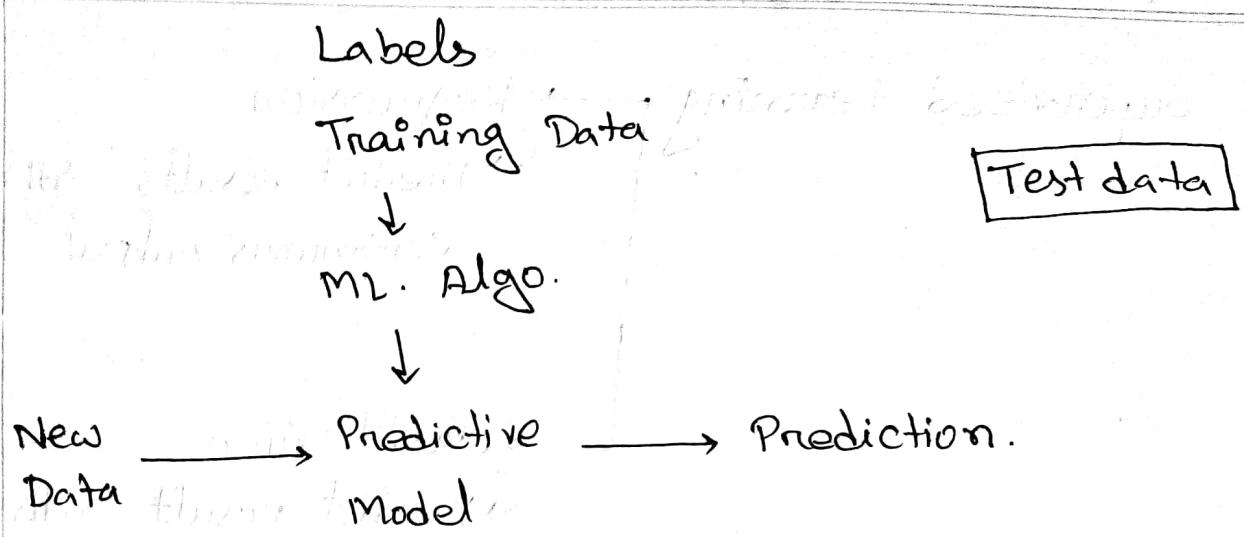
Acervous Vs. Non-Acervous

1. Supervised Learning:

SL is where you have input variables ( $x$ ) and output variables ( $y$ ) and you use an algorithm to learn the mapping function from the input to the output.

$$Y = f(x) \quad (\text{level data})$$

The goal is to approximate the mapping function so well that when you have new input data ( $x$ ) that you can predict output variable ( $y$ ) for that data.



$$y = f(x)$$

$$P = f(s)$$

Input points

→ X →

08.05.18

## Supervised Learning

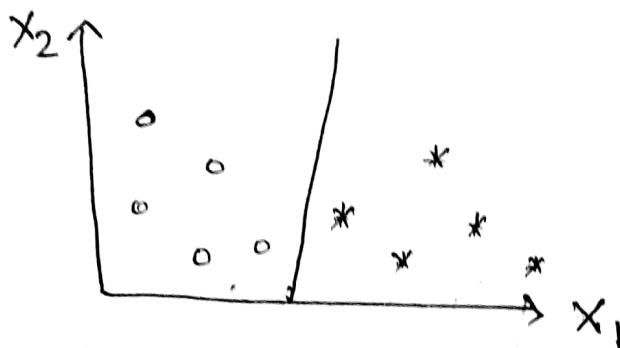
### Regression

→ Predict results within a continuous output

### Classification

→ Predict result in discrete output.

## \* Classification:



## \* Unsupervised Learning:

Here we have little or no idea what our result should look like.

input variable(x) but no Y	Underlying Structure
-------------------------------	----------------------

## Unsupervised Learning

### Clustering

→ want to discover the

inherent grouping in the

data such as groups

customers by purchasing

behavior. (i.e. classification)

→ Association.

labeled → supervised

### \* Clustering:

- Share certain degree of similarity.
- more dissimilar to object in other clusters.

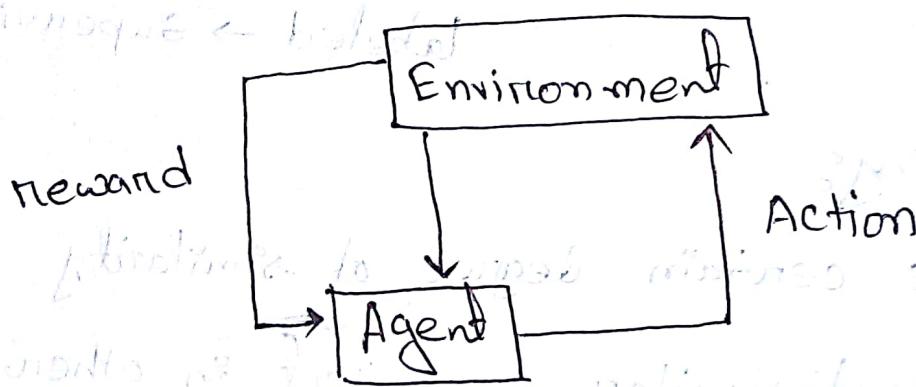
### \* Association:

↳ Discover rules that describe large portions of our data.

↳ such as : People that buy X also tend to buy Y.

## \* Reinforcement Learning

→ The goal is to develop a system (agent) that improves its performance based on interactions with the environment, no answer key.



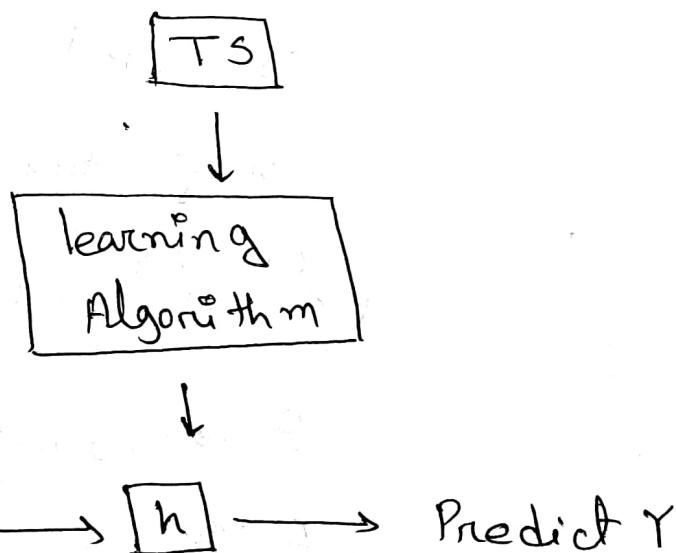
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\* linear regression with one variable:

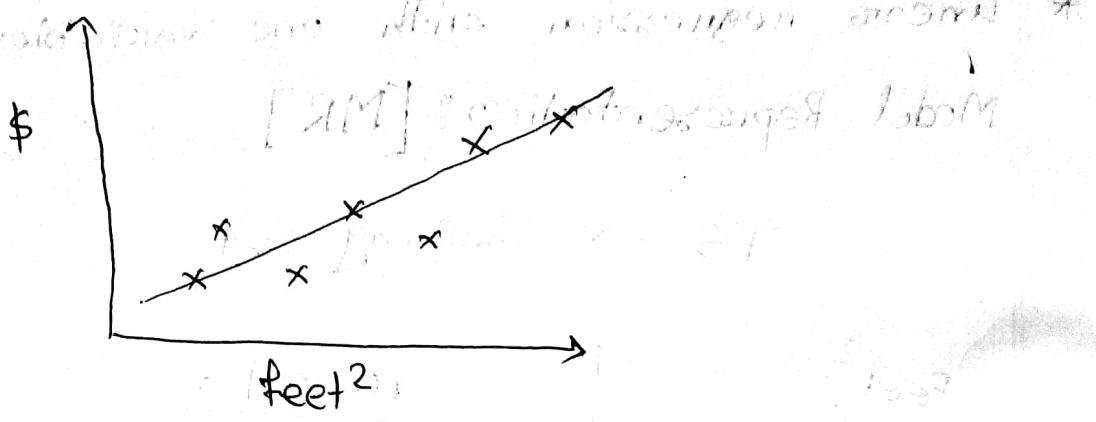
Model Representation: [MR]

TS → Training Set

Feet <sup>2</sup>	1000\$
2104	400
1600	330
2400	369
1416	540
:	:



$$h: X \rightarrow Y$$



\*Univariate linear regression.

$$h_{\theta}(x) = \theta_0 + \theta_1 x$$

$m$  = # No. of training example

$n$  = # No. of variables

$x$  = input

$y$  = output

$(x, y)$  = training example

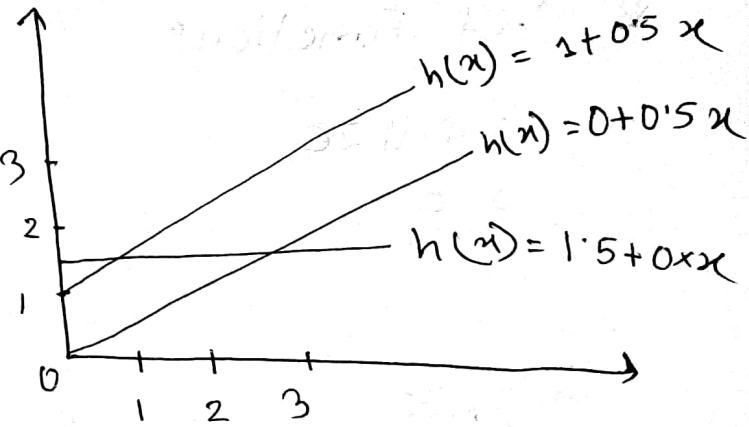
$(x^{(i)}, y^{(i)})$  =  $i^{th}$  training example

$\theta$  → Parameters/weights

$$\theta \in \mathbb{R}$$

$$h_{\theta}(x) = \theta_0 + \theta_1 x$$

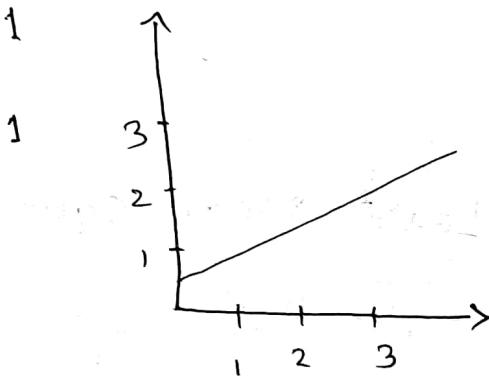
$$\begin{array}{c|c} \theta_0 = 1.5 & \theta_0 = 0 \\ \theta_1 = 0 & \theta_1 = 0.5 \end{array}$$



$$\begin{array}{cccc} x & & & \\ \theta_0 = 0 & 0.5 & 1 & 1 \end{array}$$

$$\begin{array}{cccc} & & & 1 \\ \theta_1 = 1 & 1 & 0.5 & 0.5 \end{array}$$

X	Y
0	4
1	7
2	7
3	8



$$h_{\theta}(x) = \theta_0 + \theta_1 x$$

$$; \quad \theta_0 = \theta_1 = 2$$

$$= 2 + 2 * x$$

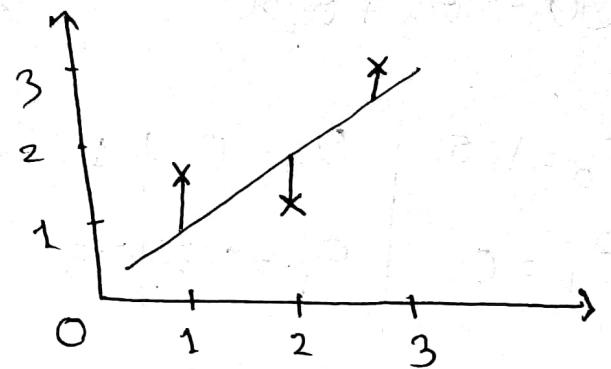
$$\text{if } x = 0 \rightarrow 2 + 2 \cdot 0 = 2$$

$$1 \rightarrow 2 + 2 \cdot 1 = 4$$

x

## \* Cost Function:

minimize  
 $\theta_0, \theta_1$



minimize  
 $\theta_0, \theta_1 \quad (h_{\theta}(x) - y)^2 \rightarrow \min_{\theta_0, \theta_1} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$

Least Square Error.

Least Mean Square Error (LMS):

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

Minimize

$$\theta_0, \theta_1$$

$$\text{Hypothesis: } h_{\theta}(x) = \theta_0 + \theta_1 x$$

Parameters:  $\theta_0$  and  $\theta_1$

Cost function:

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

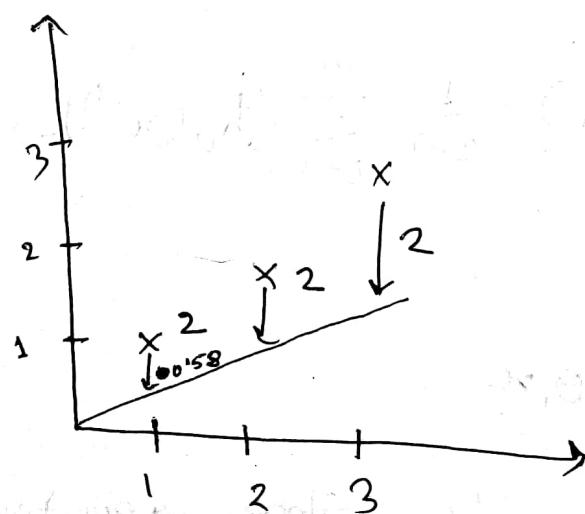
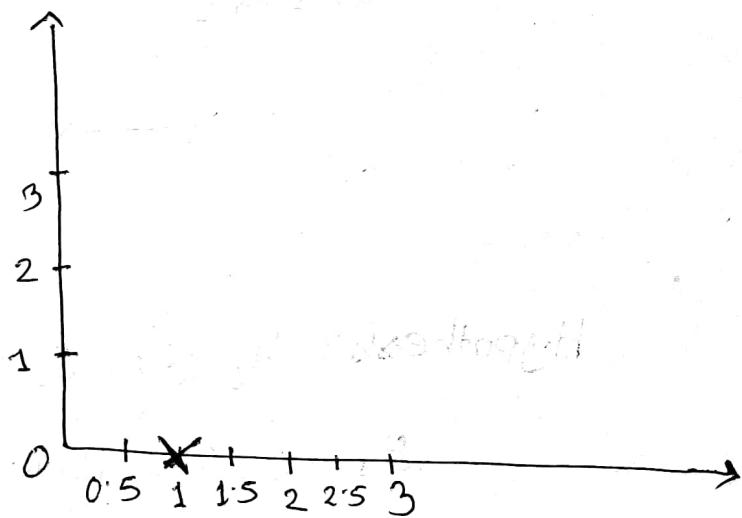
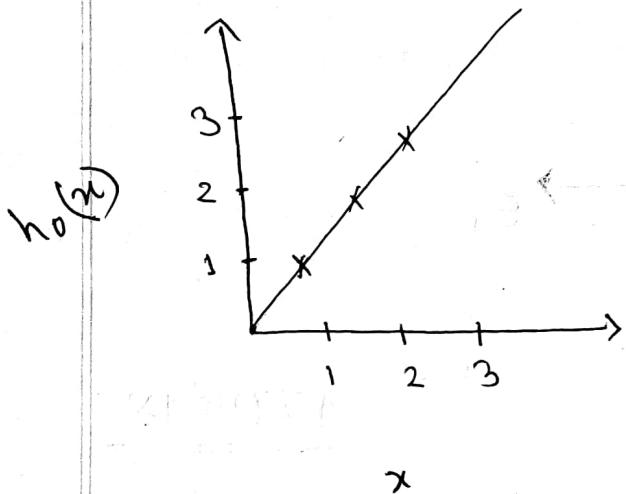
Goal: minimize  $\theta_0, \theta_1 \quad J(\theta_0, \theta_1)$

$$h_{\theta}(x) = \theta_0 + \theta_1 x \quad \text{Let, } \theta_0 = 0$$

$$h_{\theta}(x) = \theta_1 x$$

$$\text{if } \theta_1 = 1$$

$$\text{then, } h_{\theta}(x) = x \quad [Y = X]$$

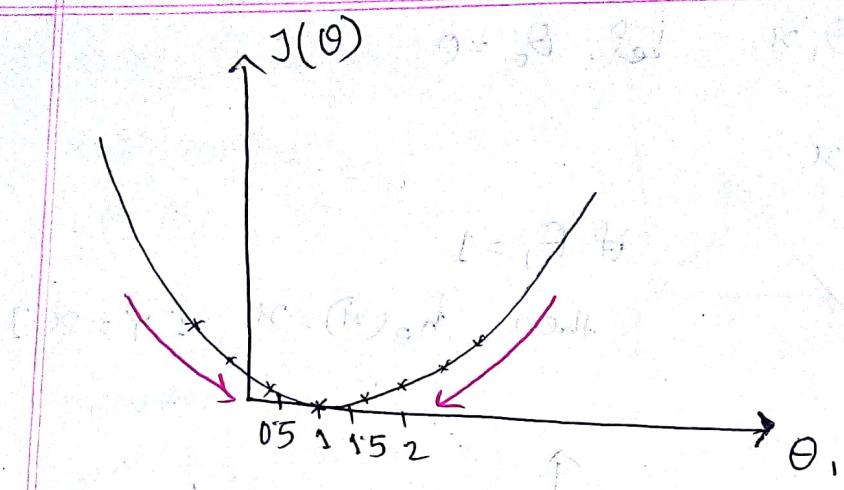


As distance 0 (1-1=0)

$$\theta_1 = 0.5$$

$$J(0.5) = \frac{1}{2m} [(0.5 - 1)^2 + (1 - 2)^2 + (1.5 - 3)^2]$$

$$= \frac{1}{2 \times 3} (-) = 0.58$$



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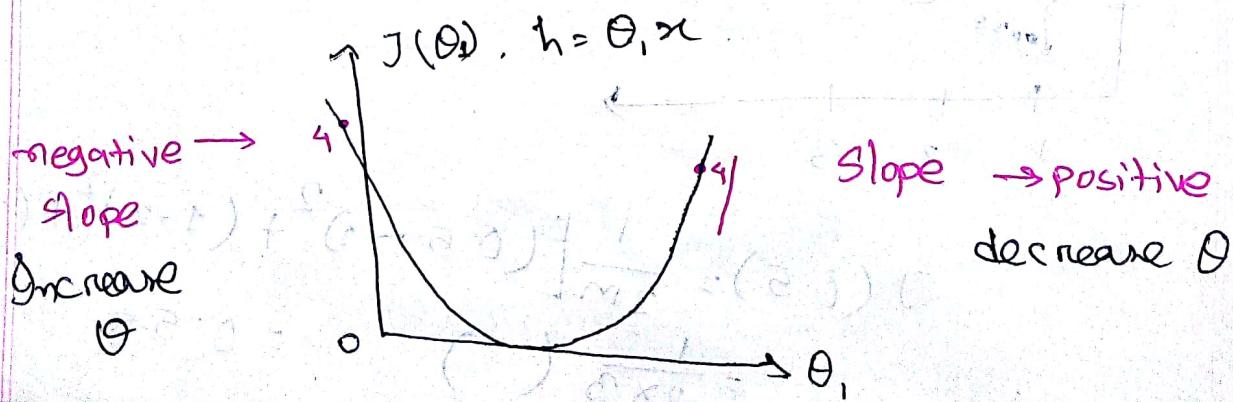
Hypothesis:  $h_{\theta}(x) = \theta_0 + \theta_1 x$

$\theta_1, \theta_0 \rightarrow$  Parameters

Cost function:  $J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$

Goal: Minimize

$\theta_0, \theta_1$



## # Gradient Descent:

→ Start with  $\theta_0, \theta_1$  (any value)

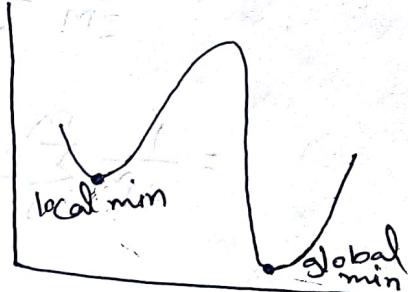
→ Keep changing  $\theta_0, \theta_1$ , until we have minimum,

$J(\theta)$  (Hopefully)

→

|| we get more  
global solution

Repeat {



problem in  
gradient descent

$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta), \quad j = 0, 1$$

repeat

$\alpha$  = learning rate

$$\theta_0 = \theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta) = \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

$$\theta_1 = \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta) = \theta_1 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

when  $j=0$ ,

$$\theta_0 \rightarrow \frac{\partial}{\partial \theta_0} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

$$= \frac{1}{2m} \frac{\partial}{\partial \theta_0} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

$$= \frac{1}{2m} \sum_{i=1}^m 2 \cdot (h_\theta(x^{(i)}) - y^{(i)}) \frac{\partial}{\partial \theta_0} (h_\theta(x^{(i)}) - y^{(i)})$$

$$= \frac{1}{2m} \cdot 2 \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) \frac{\partial}{\partial \theta_0} (h_\theta(x^{(i)}) - y^{(i)})$$

$$= \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) \cdot 1$$

$$\therefore \theta_0' = \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})$$

when,  $j=1$ ,

$$\theta_1 = \frac{\partial}{\partial \theta_1} \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

$$= \frac{1}{2m} \frac{\partial}{\partial \theta_1} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

$$= \frac{1}{2}m^2 \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) \frac{\partial}{\partial \theta_1} (h_\theta(x^{(i)}) - y^{(i)})$$

$$= \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) \frac{\partial}{\partial \theta_1} (\theta_0 + \theta_1 x^{(i)} - y^{(i)})$$

$$= \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x^{(i)}$$

$$\therefore \theta_1 := \theta_1 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x^{(i)}$$

repeat

$$\{ \theta_0 := \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})$$

$$\theta_1 := \theta_1 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x^{(i)}$$

$$\} \quad \theta_0 - \theta_0 \geq \epsilon \text{ or } J(\theta_1) - J(\theta_0) \geq \epsilon \quad // \text{condition to stop.}$$

update simultaneously:

$$\{ \text{temp}0 = \theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta)$$

$$\text{temp}1 = \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta)$$

$$\theta_0 = \text{temp}0$$

$$\theta_1 = \text{temp}1$$

}

# Batch Gradient descent:

Solution

# Incremental / Stochastic Gradient descent:

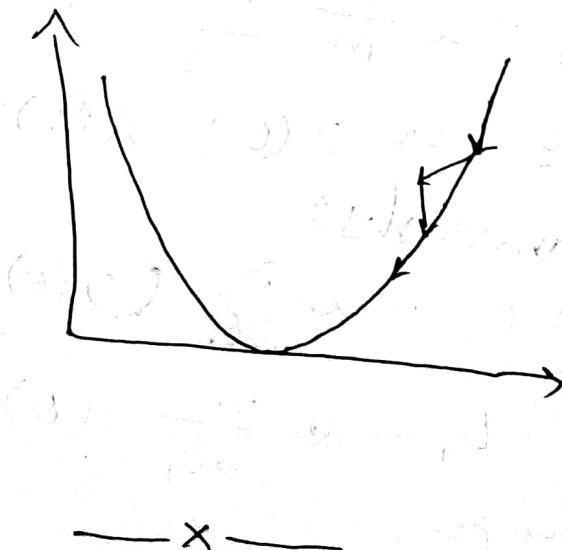
Loop {

for i = 1 to m {

$$\theta_j = \theta_j - \alpha (h_{\theta}(x^{(i)}) - y^{(i)}) x_j^{(i)}$$

}

; for j = 0, 1



"Special class"

17.05.18.

eliademy.com

~~Python~~

## Introduction to Machine Learning and Decision Tree

aktarhossain@daffodilvarsity.edu.bd

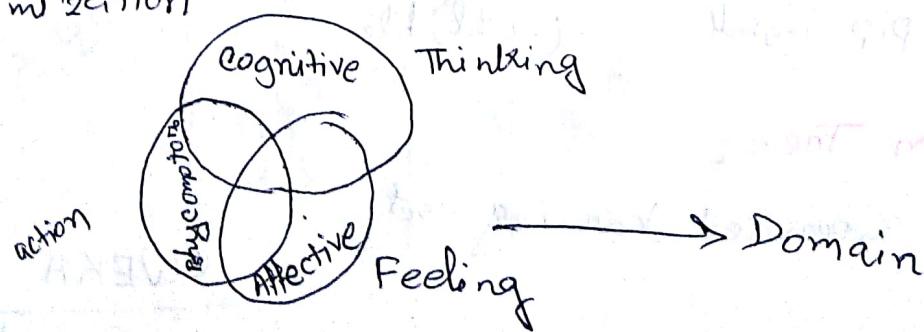
Industry 4.0

\* Three components of ML

Representation

Evaluation

Optimization



Bloom's Taxonomy of learning

## # Supervised or inductive learning:

markany.com

Advantages of Python → Power,  
 $2^{100}$  possibilities  
every single type is tuple

Python Basics.pdf.

Everything in Python is an object.

1. get-pip.py

Install pip installer

C:\> Python get-pip.py (Internet)

Pallindrome

2. Install Numpy & sci-pi

C:\> pip install -- (.whl) file

## # Decision Tree:

Supervised learning set

"WEKA" → DM Tool

New Zealand Waikato University

$x_0$	$x_1$	$x_2$	$x_3$	$x_4$	20.05.18.
	feet <sup>2</sup>	# bedrooms	# floors	Age	Price
1	2104	5	1	45	460
1	1416	3	2	40	232
1	1535	2	2	30	315
1	852			36	178

$n = \# \text{ features}$

$$x^{(i)} = \begin{bmatrix} 1416 \\ 3 \\ 2 \\ 40 \end{bmatrix} \rightarrow \begin{array}{l} x_1 \\ x_2 \\ x_3 \\ x_4 \end{array}$$

$$x_3^{(2)} = 2$$

$$x^{(i)} = \begin{bmatrix} x_1^{(i)} \\ x_2^{(i)} \\ x_3^{(i)} \\ x_4^{(i)} \end{bmatrix} \in \mathbb{R}^4$$

$$h_{\theta}(x) = \theta_0 + \theta_1 x$$

$$h_{\theta}(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3 + \theta_4 x_4$$

$$h_{\theta}(x) = \theta_0 + \theta_1 x_1 + \dots + \theta_n x_n$$

let,  $x_0 = 1$  for all  $i = 1 \text{ to } m$

$$h_{\theta}(x) = \theta_0 x_0 + \theta_1 x_1 + \dots + \theta_n x_n$$

$$= \sum_{j=0}^n \theta_j x_j \xrightarrow{\theta^T x} \theta^T x \quad (\text{no. of features})$$

$$x^{(i)} = \begin{bmatrix} x_0^{(i)} \\ x_1^{(i)} \\ x_2^{(i)} \\ \vdots \\ x_n^{(i)} \end{bmatrix} \in \mathbb{R}^{n+1}$$

$$\theta = \begin{bmatrix} \theta_0 \\ \theta_1 \\ \vdots \\ \theta_n \end{bmatrix} \in \mathbb{R}^{n+1}$$

$n+1$  dimensional vector

$(n+1) \times 1$  matrix  $x$

$$\theta^T x =$$

$$[\theta_0 \ \theta_1 \ \dots \ \theta_n] \begin{bmatrix} x_0^{(i)} \\ x_1^{(i)} \\ \vdots \\ x_n^{(i)} \end{bmatrix}$$

## \* Gradient Descent %

$$J(\theta_0, \theta_1, \dots, \theta_n) = \frac{1}{2m} \sum_{i=1}^m \left( h_{\theta}(x^{(i)}) - y^{(i)} \right)^2$$

$$J(\theta) = \frac{1}{2m} \sum_{i=1}^m \left( \theta^T x^{(i)} - y^{(i)} \right)^2 \quad (\text{no. of examples } m)$$

$$= \frac{1}{2m} \sum_{i=1}^m \left( \left( \sum_{j=0}^n \theta_j x_j^{(i)} \right) - y^{(i)} \right)^2$$

when,  $n = 1$  according to the last table

Repeat {

$$\theta_0 = \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m \left( h_{\theta}(x^{(i)}) - y^{(i)} \right)$$

$$\theta_1 = \theta_1 - \alpha \frac{1}{m} \sum_{i=1}^m \left( h_{\theta}(x^{(i)}) - y^{(i)} \right) x^{(i)}$$

} + take mean of

when  $n \geq 2$

Repeat {

$$\theta_j = \theta_j - \alpha \frac{1}{m} \sum_{i=1}^m \left( h_{\theta}(x^{(i)}) - y^{(i)} \right) x_j^{(i)}$$

}

update simultaneously.

Assignment  
Derivation of  
next class

$$\theta_0 = \theta_0 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x_0^{(i)}$$

$$\theta_1 = \theta_1 - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x_1^{(i)}$$

:

$$\theta_n = \theta_n - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x_n^{(i)}$$

## # Gradient Descent in practice:

→ Feature Scaling

→ Mean ~~mean~~ normalization

→ Debug

→ select  $\alpha$

$$x_1 = \text{size} = 100 - 200 \text{ feet}^2$$

$$x_2 = \# \text{bedrooms} = 2 - 5$$

\*  $\theta$  will descent quickly on small range  
 So, set input value in same range (roughly),  
 $-1 \leq x^{(i)} \leq 1$

$$\boxed{-0.5 \leq (x^{(i)}) \leq 0.5}$$

$$\boxed{-3 \leq x^{(i)} \leq 3}$$

## Feature Scaling:

$$x_j = \frac{x_j}{\text{range}} = \frac{2104}{2400} \approx 1.01; \text{ for } x_1$$

$$x_2 = \frac{5}{3} = 1.5$$

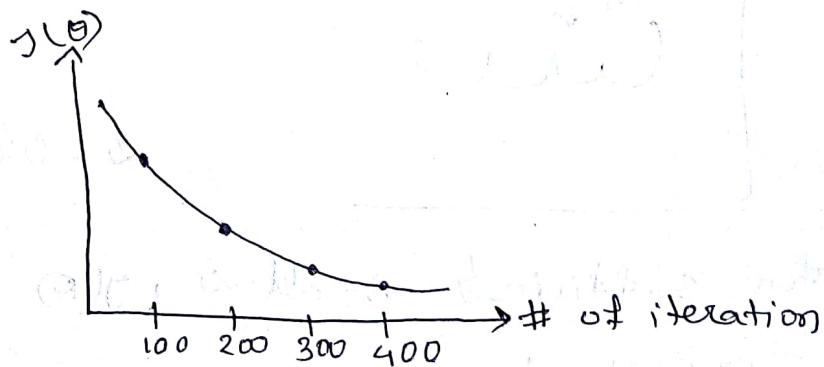
## Mean normalization:

$$x_j = \frac{x_j - \mu_j \text{ (mean)}}{s_j \text{ (range)}}$$

$$\mu_j = \frac{5+3+3+2}{4}$$

$$x_2^{(1)} = \frac{5 - 3.25}{3}$$

## Debug:



$$J(\theta) = 5$$

2

$$J(\theta) = 4.99999$$

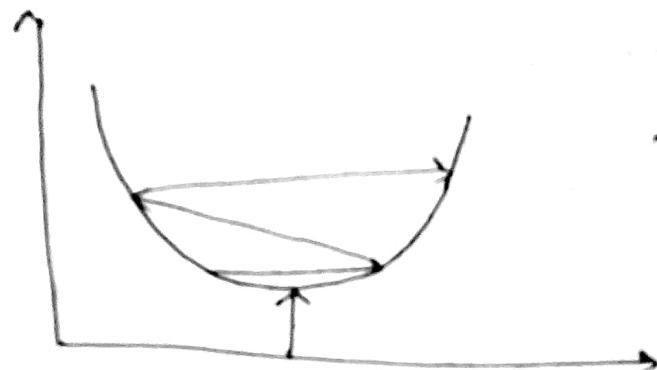
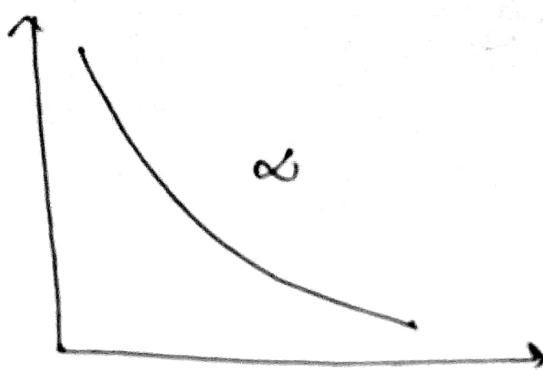
3

Change learning rate,  $\alpha$

$\rightarrow$  Threshold value  $\approx 10^{-3}$

$\Rightarrow$  If the change is below threshold value then we can assume to get optimal solution.

Select  $\alpha$ :



Reduce the value  
of  $\alpha$

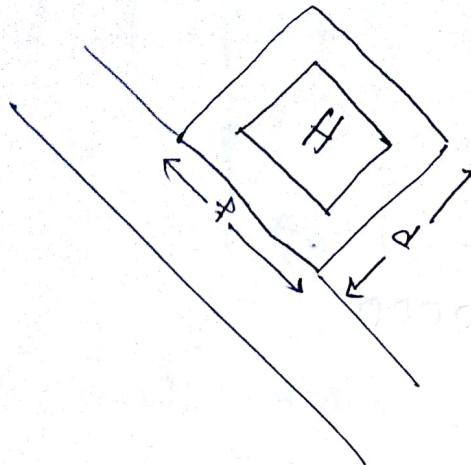


$$\alpha = 0.001, 0.003, 0.01, 0.03$$

\* for sufficient small  $\alpha$ ,  $J(\theta)$  increase for every iteration.

-----x-----

22.05.18.

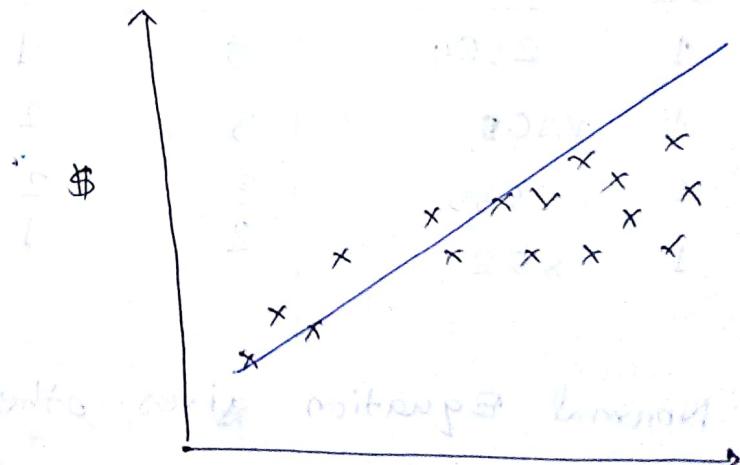


$$h_{\theta}(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2$$

$f$   $d$   
area

$$= \theta_0 + \theta_1 x$$

### \*Polynomial Regression



$$x_1 = \text{size}$$

$$x_2 = \text{size}^2$$

$$x_3 = \text{size}^3$$

$$\text{but we can't take } h_{\theta}(x) = \theta_0 + \theta_1 x^2$$

$$h_{\theta}(x) = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_3$$

## Feature Scaling:

$$1 - 1000$$

$$x_1 = 1000$$

$$x_2 = 1000000$$

$$x_3 = 10^9$$

$$h_{\theta}(x) = \theta_0 + \theta_1 \text{size} + \theta_2 \sqrt{\text{size}}$$

### # Normal Equation:

$x_0$	feet <sup>2</sup>	#bedrooms	#floor	Age	Price
1	2104	5	1	45	316
1	1416	3	2	40	420
1	1535	3	2	30	290
1	852	2	1	35	330

\* Normal Equation gives other way of minimizing  $J(\theta)$ . Here we minimize  $J(\theta)$  explicitly taking its derivatives w.r.t. the  $\theta_j$  and setting them to zero. This allows us to find the optimal  $\theta$  without iteration.

$$\theta = (X^T X)^{-1} X^T y$$

$$\Theta = \begin{bmatrix} \theta_0 \\ \theta_1 \\ \vdots \\ \theta_n \end{bmatrix} = \mathbb{R}^{n+1}$$

$$Y = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} = \text{output}$$

$X$  = input matrix [based for perceptron solution]

$$X = \begin{bmatrix} 1 & 2104 & 5 & 1 & 45 \\ 1 & 1416 & 3 & 2 & 90 \\ 1 & 1535 & 3 & 2 & 30 \\ 1 & 852 & 2 & 1 & 35 \end{bmatrix}$$

$$x^{(1)} = \begin{bmatrix} 1 \\ 2104 \\ 5 \\ 1 \\ 45 \end{bmatrix}, x^{(2)} = \begin{bmatrix} 1 \\ 1416 \\ 3 \\ 2 \\ 90 \end{bmatrix}$$

$$X = \begin{bmatrix} x_i^{(1)^T} \\ x_i^{(2)^T} \\ \vdots \\ x_i^{(m)^T} \end{bmatrix}$$

$$X \quad X^T$$

$m \times (n+1) \quad (n+1) \times m \rightarrow \text{dimension}$

$4 \times 5$

**Feature scaling not needed**

### Gradient Descent

1. Need to choose  $\alpha$ .
2. Need many iteration.
3.  $O(kn^2)$
4. Works well if  $n$  is large

### Normal Equation

1. No need to choose  $\alpha$ .
2. No iteration needed

$$3. O(n^3) [ (X^T X)^{-1} ]$$

[if no. of feature is huge,  
then complexity would  
increase]

4. Slow if  $n$  is large

[ $n = \text{no. of features}$ ]

\* If  $n \geq 1000$  it is better to use gradient descent

$$(X^T X)^{-1}$$

not invertible

On regularization

1. Redundant features

2. Delete feature  
 $n \geq m$

\* Assignment → finding weight from height  
using python . Before → 5<sup>th</sup> june .

Sklearn linear regression

udacity

Introduction to machine  
learning .

27.05.18

# Classification :

Email : Spam / Not

Online Tran : Normal / Not

Tummer : Malignant / Benign

Binary classification :  $y \in \{0, 1\}$

Multiclass classification :  $j \in \{0, 1, 2, 3, \dots\}$

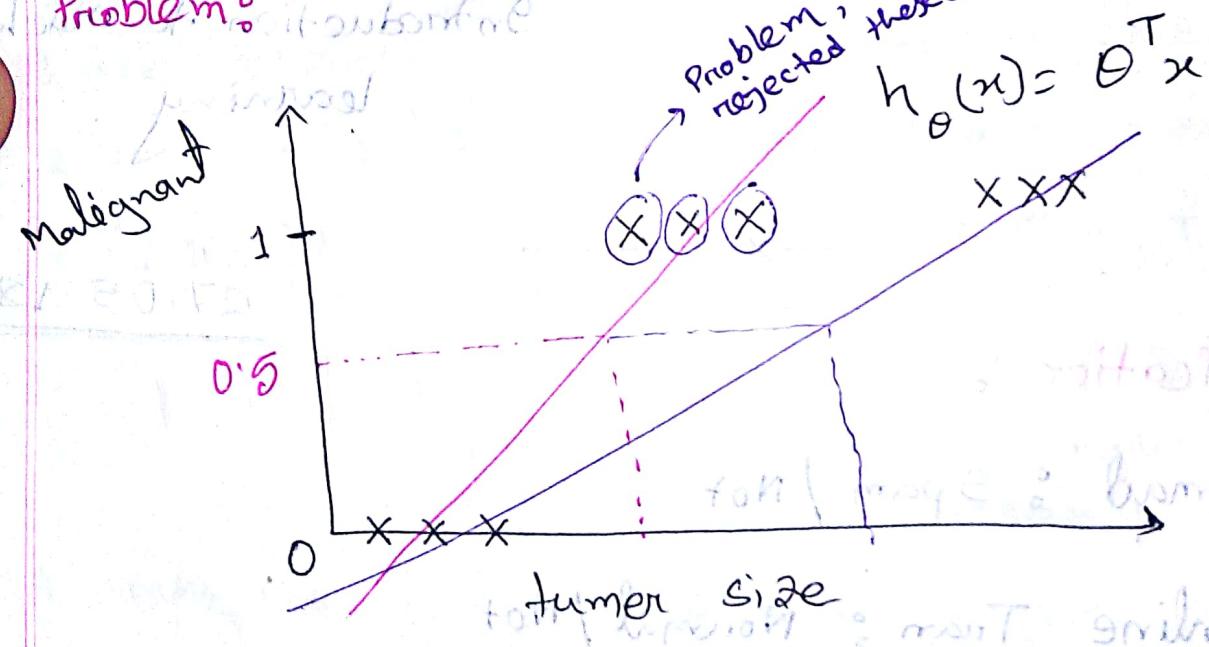
0 : Negative class / Absence of something

Something

1 : Positive class / Presence of something

\* Problem with linear Regression for classification

Problem:



Threshold value: 0.5

$$h_{\theta}(x) \geq 0.5, y = 1$$

$$h_{\theta}(x) < 0.5, y = 0$$

~~problem:~~

$Y = 0 \text{ or } 1$

$h_{\theta}(x)$  using Linear Regression may produce value  $< 0 \text{ or } > 1$

\* Solution:  $\rightarrow$

Logistic Regression (Logistic function, sigmoid function)  
[Classification algorithm]

$$h_{\theta}(x) = \frac{1}{1 + e^{-\theta^T x}}$$

no  $\leq 0$  or  $\geq 1$  problem

always produces result -

$$0 \leq h_{\theta}(x) \leq 1$$

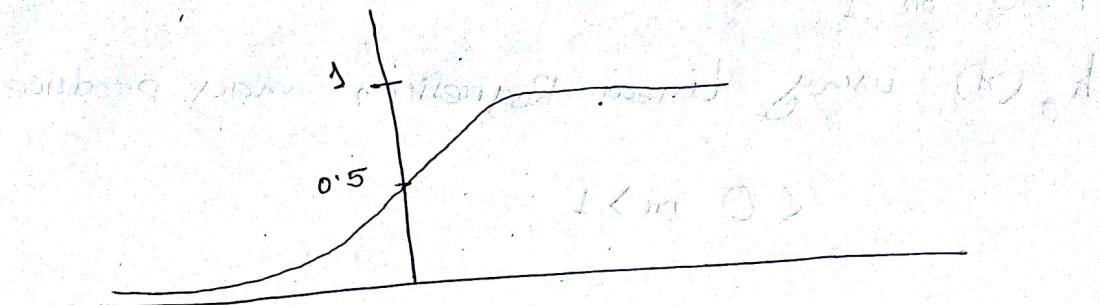
Hypothesis:

$$h_{\theta}(x) = g(z); z = \theta^T x / \theta_0 + \theta_1 x$$

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

$$= \frac{1}{1 + e^{-\theta^T x}}$$

$$(g(x)) = 1 - g(1-x)$$



$$g(\alpha)$$

$$g(0) = 0.5$$

$$g(\infty) \approx 1$$

$$g(-\infty) = 0$$

$1 - g(\text{positivity})$

$$\frac{1}{1+e^{-\alpha}}$$

$$\frac{1}{1+e^{-\alpha}}$$

$h_{\theta}(x) \rightarrow$  Estimate Probability that  $y=1$  on input  $x$ .

$$\text{If } x = \begin{bmatrix} x_0 \\ x_1 \end{bmatrix} = \begin{bmatrix} \text{bias} \\ \text{tumor-size} \end{bmatrix} = h_{\theta}(x) = 0.7$$

$h(x) = P(y=1 | x, \theta)$  Probability that  $y=1$ ,  
 $y=0$  or 1 given  $x$  parameterized  
 by  $\theta$

$$P(y=1 | x, \theta) + P(y=0 | x, \theta) = 1$$

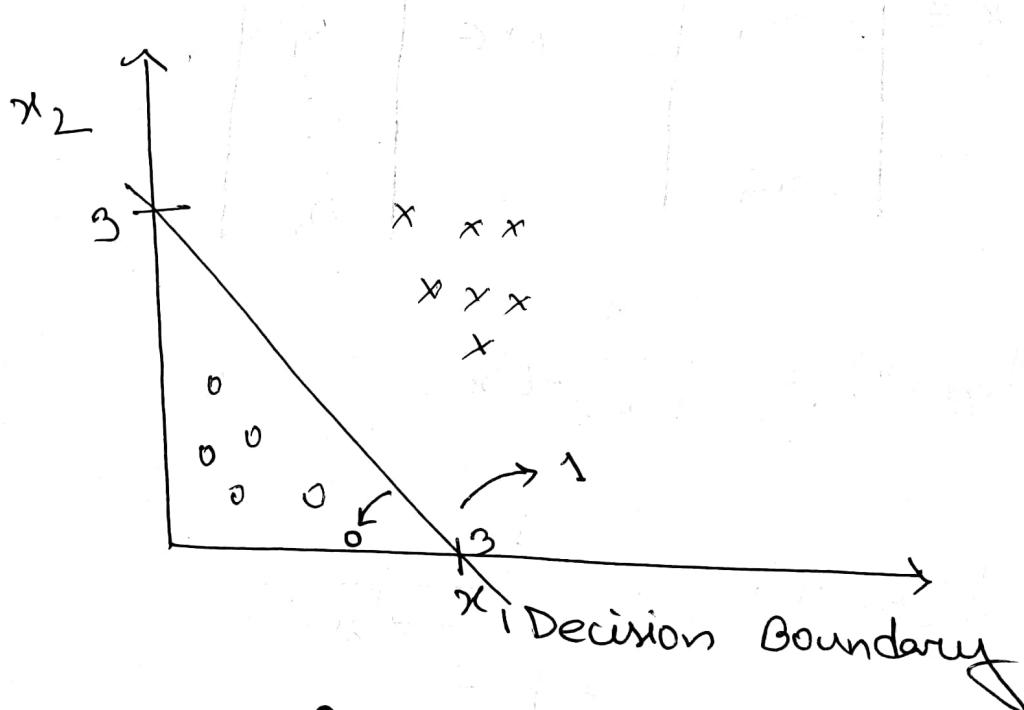
$$P(y=1 | x, \theta) = 1 - P(y=0 | x, \theta)$$

$$P(y=0 | x, \theta) = 1 - P(y=1 | x, \theta)$$

Predict,  $y = 1 \rightarrow h_0(x) > 0.5 \rightarrow \theta^T x > 0$

$y = 0 \rightarrow h_0(x) < 0.5 \rightarrow \theta^T x < 0$

# Decision Boundary: is the line that separates the area where  $y = 0$  and  $y = 1$ . It is created by hypothesis function.



$$\theta_0 + \theta_1 x_1 + \theta_2 x_2 = \theta^T x$$

$$-3 + 1x_1 + 1x_2$$

$$-3 + x_1 + x_2 \geq 0$$

$$-3 + x_1 + x_2 = 0$$

$$x_1 + x_2 = 3$$

$$\begin{bmatrix} -3 \\ 1 \\ 1 \end{bmatrix}$$

29.05.18.

## # Logistic Regression

Training Examples  $\{(x^{(1)}, y^{(1)}), \dots, (x^{(m)}, y^{(m)})\}$

# Example  $\circ m$

# Features  $\circ n$

$$x \in \begin{bmatrix} x_0 \\ x_1 \\ \vdots \\ x_n \end{bmatrix} \quad \theta \in \begin{bmatrix} \theta_0 \\ \theta_1 \\ \vdots \\ \theta_n \end{bmatrix}$$

$$h_{\theta}(x) = \frac{1}{1 + e^{-\theta^T x}}$$

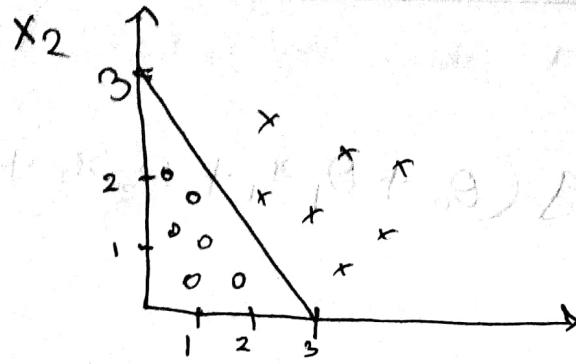
$$g(\theta^T x) = \frac{1}{1 + e^{-\theta^T x}}$$

$$Y = 1, \quad g(2) \geq 0.5$$

$$\theta^T x = 0$$

$$g \# \theta^T x \geq 0, \quad Y = 1$$

$$\text{else } Y = 0$$



$$\theta(z) \rightarrow h_{\theta}(x)$$

$$\theta^T x = \theta_0 + \theta_1 x_1 + \theta_2 x_2$$

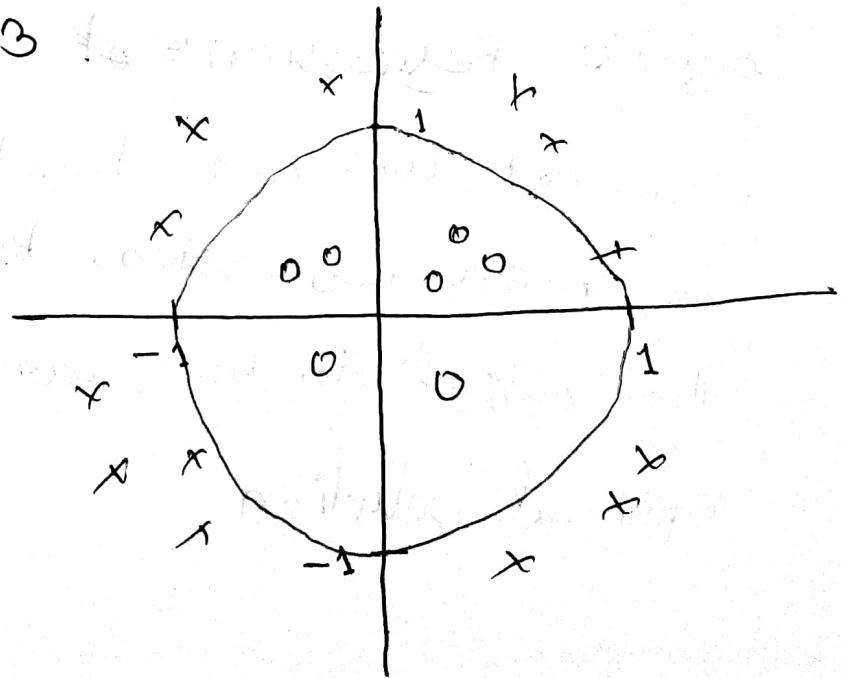
$$\begin{bmatrix} -3 \\ 1 \\ 1 \end{bmatrix} = -3 + x_1 + x_2$$

$\left. \begin{array}{l} Y=1 \text{ when } \theta^T x \geq 0 \\ Y=0 \text{ when } \theta^T x < 0 \end{array} \right\}$

constraint  $-3 + x_1 + x_2 \geq 0$  is equivalent to

$$x_1 + x_2 \geq 3 \quad \text{for class 1}$$

$$\text{constraint } x_1 + x_2 = 3$$



$$h_{\theta}(x)$$

$$g(\theta^T x) = g(\theta_0 + \theta_1 x_1 + \theta_2 x_2 + \theta_3 x_1^2 + \theta_4 x_2^2)$$

$$\theta = \begin{bmatrix} -1 \\ 0 \\ 0 \\ 1 \\ 1 \end{bmatrix} \quad = -1 + x_1^2 + x_2^2$$

$$-1 + x_1^2 + x_2^2 \geq 0$$

$$x_1^2 + x_2^2 = 1 \quad [\text{equ. for circle}]$$

\* Decision boundary is a property of hypothesis, not of training set.

# Logistic Regression's cost function:

→ Can not use cost function that we've used in linear regression. Because, it will cause the output to be wavy, causing many local optimal solution.

→ it will not be ~~convex~~ convex function.

\* Cost function:

$$J(\theta) = \frac{1}{m} \sum_{i=1}^m \text{Cost}(h_\theta(x^{(i)}), y^{(i)})$$

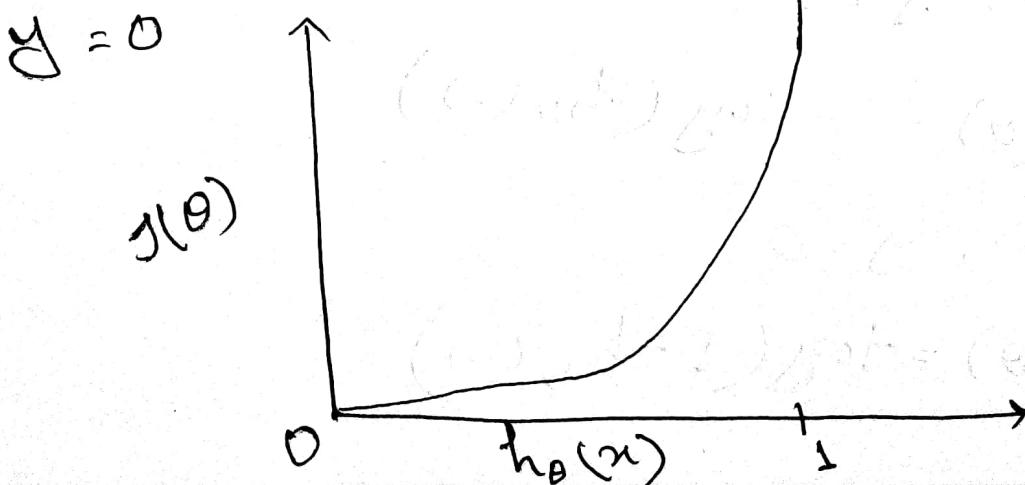
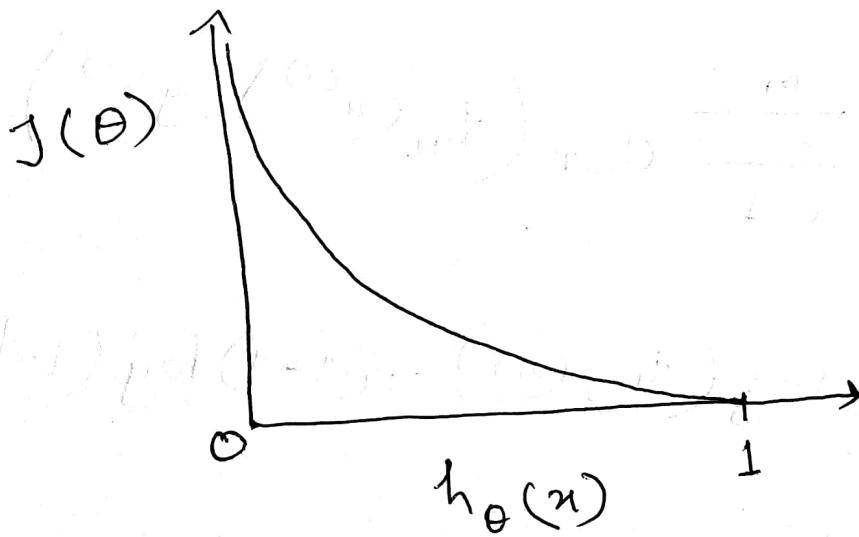
(a) and (b)

$$\text{Y} = 1 \text{ or } 0$$

when  $\theta^T x^{(i)}$

$$\text{Cost}(g(\sum_{i=0}^n \theta^T x^{(i)}), y^{(i)})$$

$$\theta = 1$$



$$\text{cost}_\gamma(h_\theta(x), y) = \begin{cases} -\log(h_\theta(x)) & \text{if } y=1 \\ -\log(1-h_\theta(x)) & \text{if } y=0 \end{cases}$$

$$J(\theta) = 0, \quad y = h_\theta(x)$$

$$J(\theta) = \infty, \quad y=1, \quad h_\theta(x)=0$$

$$J(\theta) = \infty, \quad y=0, \quad h_\theta(x)=1$$

$$J(\theta) = \frac{1}{m} \sum_{i=1}^m \text{cost}_\gamma(h_\theta(x^{(i)}), y^{(i)})$$

$$J(\theta) = -y \log(h_\theta(x)) - (1-y) \log(1-h_\theta(x))$$

$$\text{when, } y=1$$

$$J(\theta) = -\log(h_\theta(x))$$

$$\text{when, } y=0$$

$$J(\theta) = -\log(1-h_\theta(x))$$

$$J(\theta) = -\frac{1}{m} \left[ \sum_{i=1}^m \left( \gamma^{(i)} \log(h_\theta(x^{(i)})) + (1-\gamma^{(i)}) \log(1-h_\theta(x^{(i)})) \right) \right]$$

$$J(\theta) = \frac{1}{m} \left( -\gamma^T \log(h) - (1-\gamma)^T \log(1-h) \right)$$

# Gradient Descent:

Repeat {

$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta)$$

// update simultaneously

}

Repeat {

$$\theta_j := \theta_j - \alpha \frac{1}{m} \sum_{i=1}^m (h_\theta(x^{(i)}) - \gamma^{(i)}) x_j^{(i)}$$

}

Vector form:  $\theta := \theta - \frac{\alpha}{m} X^T (\phi(X\theta) - \gamma)$

- BFGS
- L-BFGS

03.06.18.

$$h_{\theta}(x) = \frac{1}{1 + e^{-\theta^T x}}$$

$$\downarrow g(z)$$

$$Y = 1 \quad 0.5$$

$$\theta^T x \geq 0$$

$$\begin{cases} 1 & -\log(h_{\theta}(x)) \\ 0 & -\log(1 - h_{\theta}(x)) \end{cases}$$

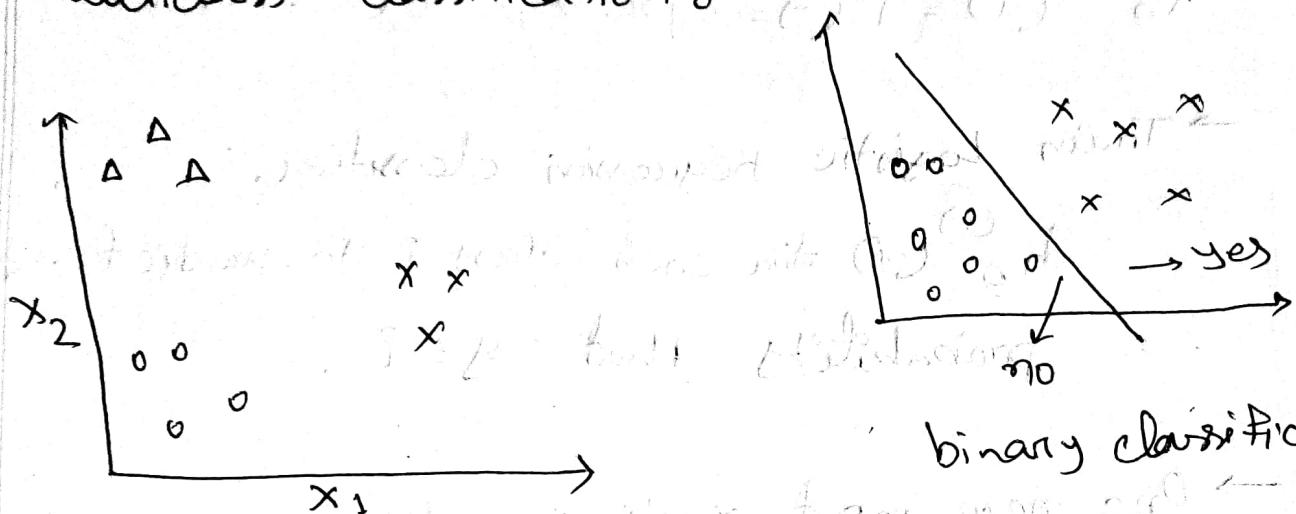
$$\downarrow g(z)$$

$$J(\theta) = -\frac{1}{m} \sum_{i=1}^m (y_i \log(h_{\theta}(x_i)) + (1-y_i) \log(1 - h_{\theta}(x_i)))$$

$y_i = 1, h_{\theta}(x_i) \rightarrow 0 ; \text{cost} = \text{infinity}$

$y_i = h_{\theta}(x_i) ; \text{cost} = \text{zero}$

## # Multiclass classification



binary classification

multiclass classification

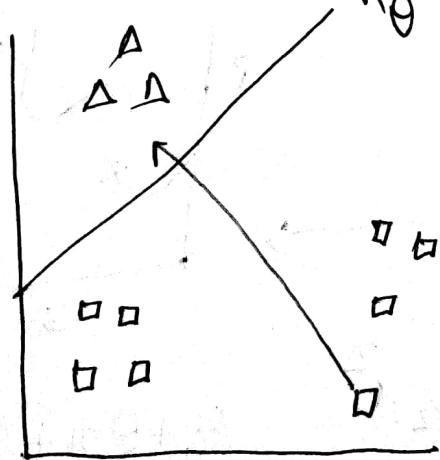
\* One vs all (one vs rest)

class 1: A

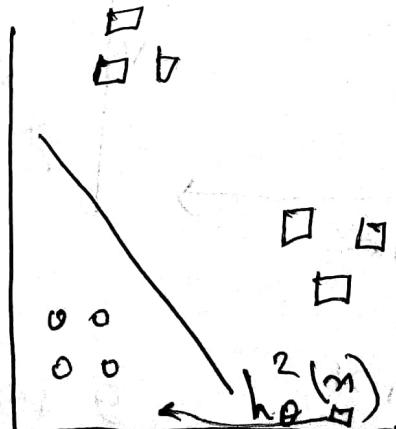
class 2: O

class 3: X

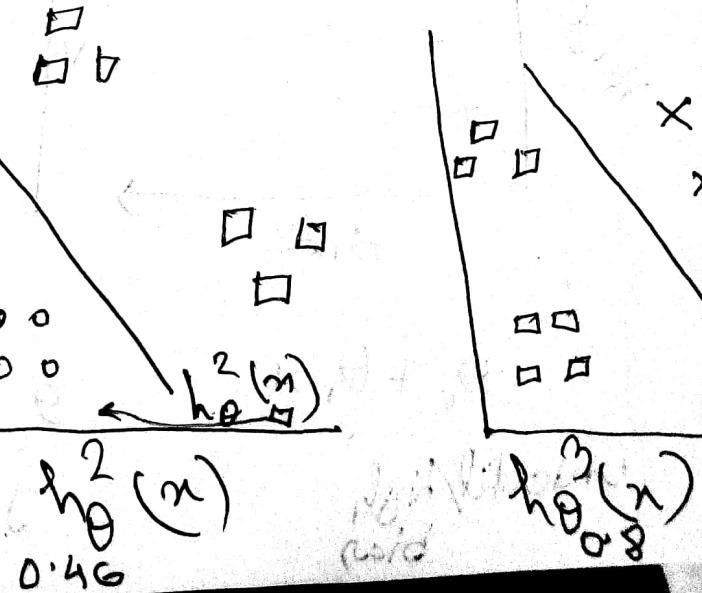
Class 1:  $\Delta$



Class 2:  $\circ$



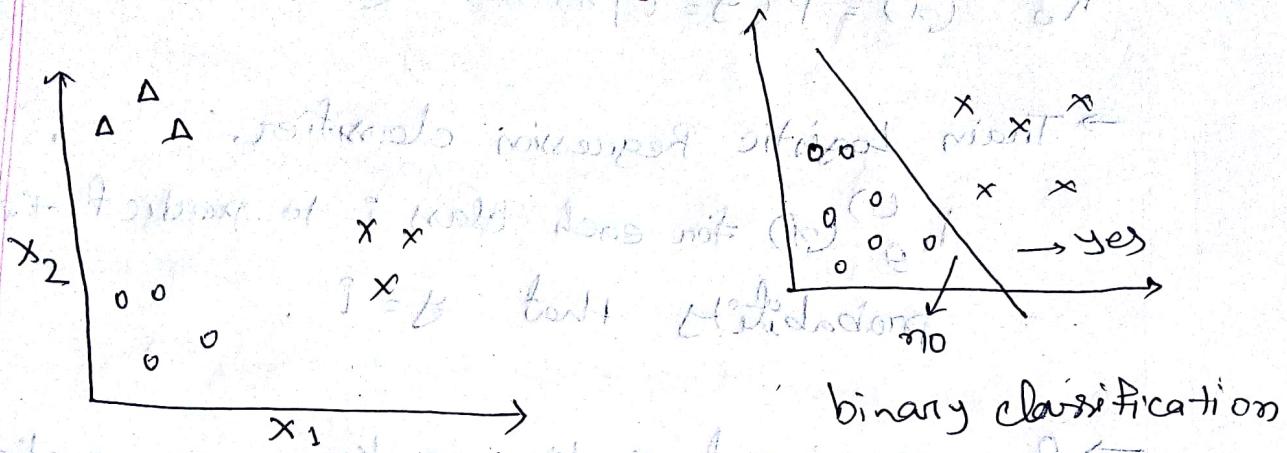
Class 3:  $\times$



$$h_{\theta}^2(x) = 0.46$$

$$h_{\theta}^3(x) = 0.8$$

## # Multiclass classification



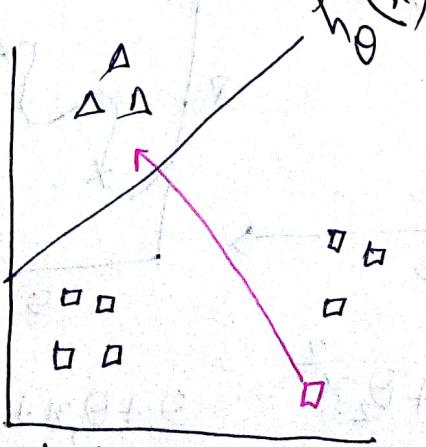
\* One vs all (one vs rest)

class 1:  $\Delta$

class 2:  $O$

class 3:  $X$

Class 1:



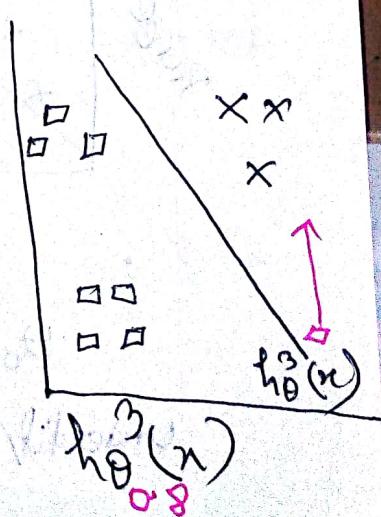
$$0.35$$

Class 2:



$$0.46$$

Class 3:



$$0.8$$

$$h_{\theta}^{(i)}(x) = P(y=i|x, \theta) \quad (i=1,2,3)$$

→ Train Logistic Regression classifier,

$h_{\theta}^{(i)}(x)$  for each class  $i$  to predict the probability that  $y=i$ .

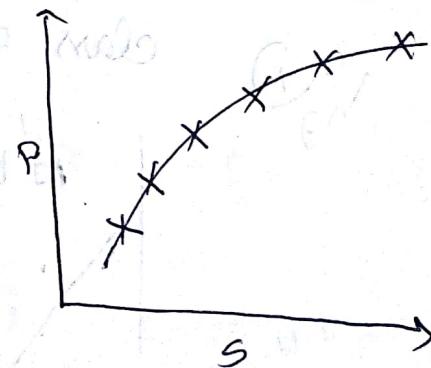
→ One new input  $x$ , to make a prediction  
pick the class  $i$  that maximizes  $h_{\theta}^{(i)}(x)$

$$\max_i h_{\theta}^{(i)}(x)$$

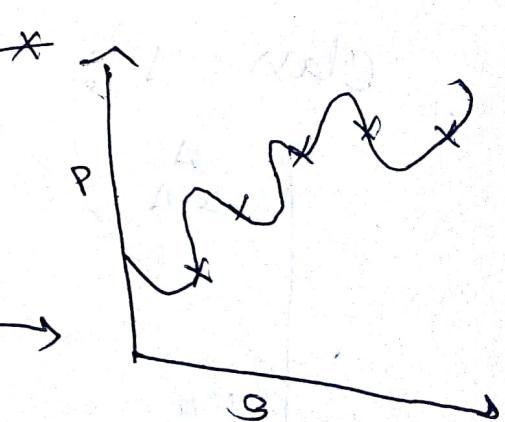
## # Overfitting Vs Underfitting:



Underfit/high bias



Just fit



Overfit/high variance

\* Underfit:  $\frac{1}{M} \sum_{i=1}^M \text{cost}(y_i, \hat{y}_i)$

Structure not captured by model.

$h_\theta(x)$  maps poorly.

\* Overfit:

Fits training data set very well ( $J(\theta) \approx 0$ ),  
but fails to generalize to new input

# Addressing overfitting problem:

1. Reduce the # of features

→ manually select which feature to keep.

→ use a model selection algorithm

2. Regularization

→ keep all features, but reduce the magnitude of  $\theta_s$ .

→ works well when we have a lot of slightly useful features.

$$J(\theta) = \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2$$

$$J(\theta) = \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2 + 1000\theta_3^2 + 1000\theta_4^2$$

↓                            ↓  
tends to  $\theta \rightarrow 0$       0

$x_0$	$x_1$	$x_2$	$x_3$	$\dots$	$x_n$	}
$\theta_0$	$\theta_1$	$\theta_2$	$\theta_3$	$\dots$	$\theta_n$	

don't know which one to reduce.

$$J(\theta) = \frac{1}{2m} \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)})^2 + \lambda \sum_{j=1}^n \theta_j^2$$

;  $\lambda$  = regularization constant.

— x —

06.05.18.

## Four pillars of Management

1. Planning → Min. resource, max. output.

2. Organizing → Chain of command, work break down structure (WBDS)

3. Leading

4. Controlling → feedback, Conformance (As per specification)

① Feasible point → Optimal Solution

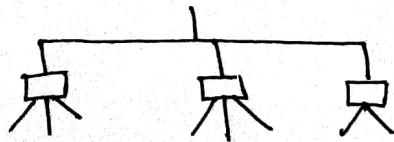
Capacity → Fixed time duration

1. Design Capacity → Theoretical max. capacity

2. Effective Capacity → Actual output < Design capacity

Due to machine maintenance,  
fatigue etc.

② Project



Project

↓

Task

↓

Subtask

↓

Work package

# Total Quality Management $\rightarrow$ TQM

Tool of TQM

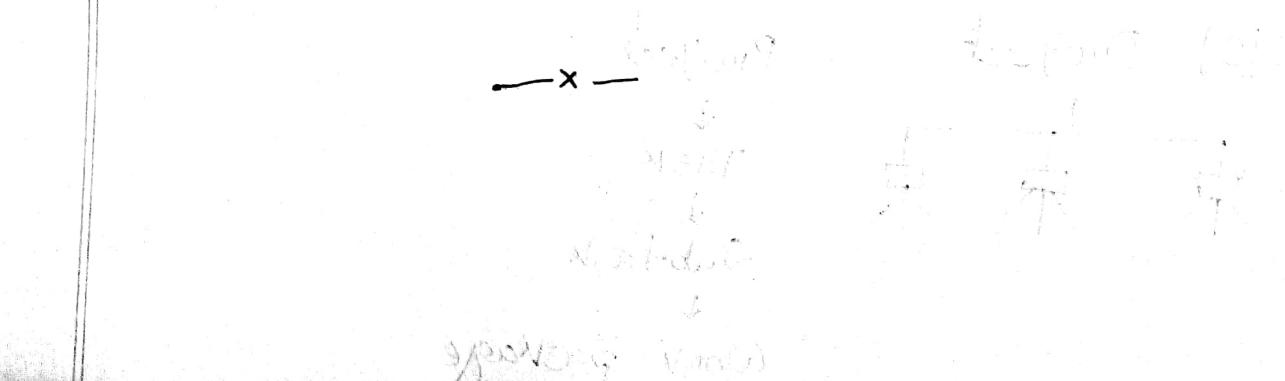
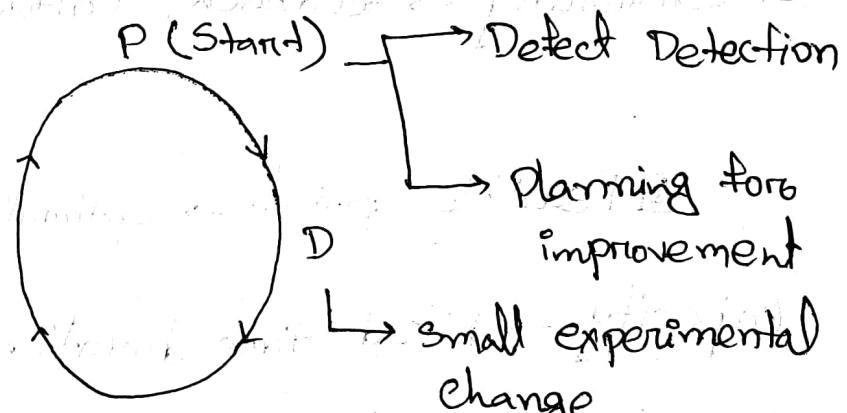
$\hookrightarrow$  PDCA cycle / Shewhart cycle / Deming wheel

$\hookrightarrow$  Plan Do Check Act.

Continual process of betterment

BPR

large scale  
change for  
full facility.



08.05.18.

## Definition of Management:

Process of designing and maintaining an environment in which individuals, working together in groups.

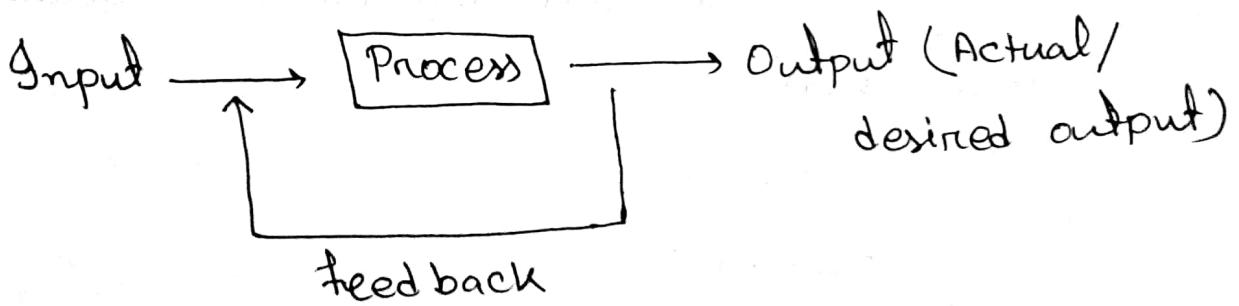
### \* Organizational level:

Top line

Middle line

bottom line / supervisors level

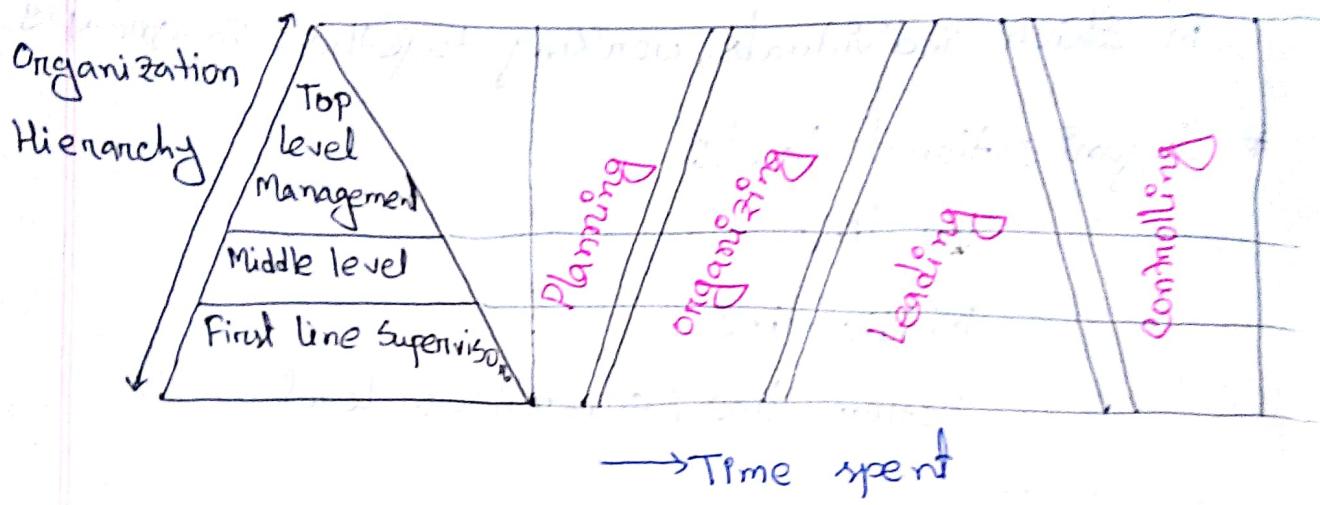
Staffing



The process will continue,

unless actual output  
= desired output

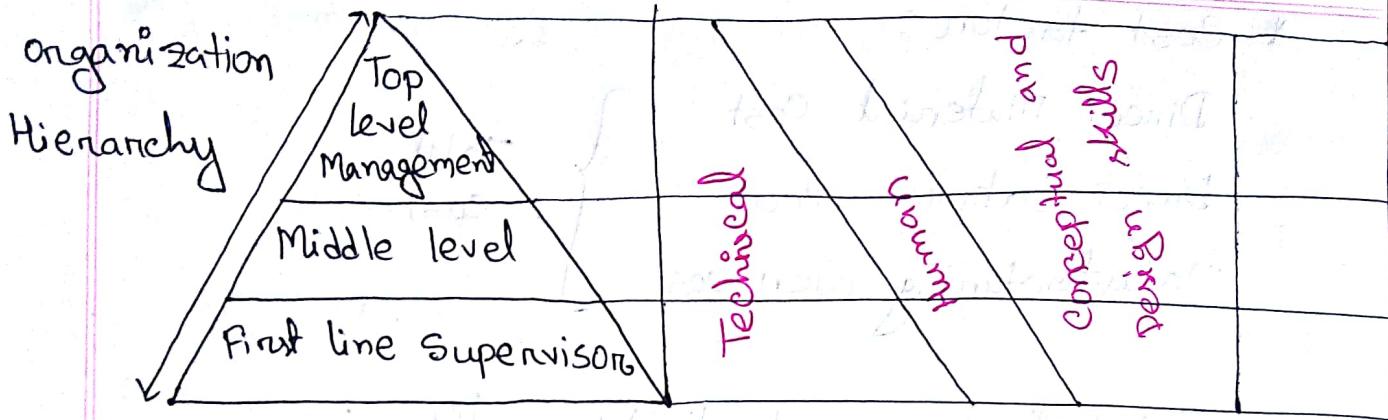
## \* Managerial Functions at Different Organizational levels:



## \* Managerial skills and organizational Hierarchy:

(Four skills)

- Technical
- Human
- Conceptual
- Design skills



- \* The goals of all managers and organizations:
  - \* Surplus of :

Business organization → Profit  
 Nonprofit " → Satisfaction of needs

- \* Key Terms:

- \* Productivity

$$= \frac{\text{Output}}{\text{Input}}$$

(time period & quality is fixed)

(time/cost)

↓  
 Unit time      Unit cost

- \* How to increase

- \* Total-factor productivity

- \* Partial productivity

- \* Efficiency

- \* Effectiveness

\* Cost factor:

Direct Material Cost	}	Total cost
Direct Labor Cost		
Manufacturing over cost		

$$\text{Total factor productivity} = \frac{100}{\text{Total cost}}$$

$$= \frac{100}{100 + 50 + 150}$$

If output = 100 unit

DM cost = 100 TK

DL cost = 50 TK

MO cost = 100 TK

\* Productivity in terms of direct material

$$= \frac{\text{Output}}{\text{Direct material cost}} = \frac{100}{100}$$

Efficiency = To do the things in the right way.

Effectiveness = To do right things.

Ref. Book  $\rightarrow$  Management (a global perspective)

- Heinz weinrich, Harold Koontz.

09.05.18.

\* Key Terms: ~~to~~ ~~the~~ ~~methodology~~ ~~possible~~

Capacity

Design capacity (Theoretically max. output)

Effective capacity (Actual output)

Efficiency

Utilization

\* Capacity:

Output of a system in a particular amount of time.

Design capacity > Effective capacity  
↓  
due to losses due to loss

$$\text{Efficiency} = \frac{\text{output}}{\text{Effective capacity}}$$

$$\text{Utilization} = \frac{\text{output}}{\text{Design capacity}}$$

31.80.00

- \* Efficiency > Utilization at constant output.
- \* Principle of Management:
  - 1. Frederick Taylor's Scientific Management:  
Experience → Rules of thumb.
  - 2. Henri Fayol's modern operational management theory:

Father of modern management theory,  
14 principles → Search

Division of work

Authority and responsibility

Unity of command

Unity of direction

Subordination of individual interest

Remuneration

The degree of centralization

Scalar chain

Order

Equity

Stability of Tenure of Personnel

Initiative

Esprit de Corps (Unit of employees)

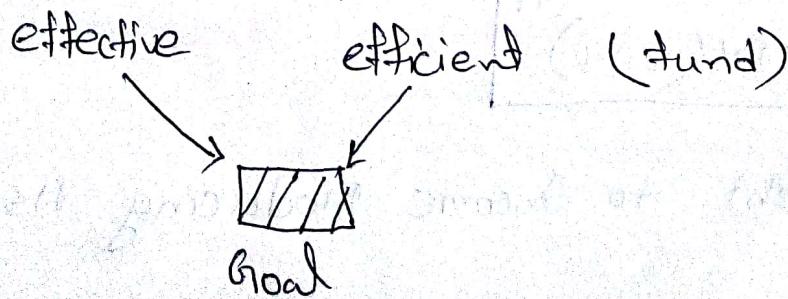
3. Elton Mayo and F.J. Roethlisberger's

Hawthorne studies:

13.05.18

\* Financial Management:

Refers to the efficient and effective management of money (funds) in such a manner as to accomplish the objectives of the organization.



Planning



fund

- \* 10 basic Principles of Financial Management:  
→ Organize your Finances.

(Organize (but) planning as budget)

what you have? what you need to do?

- Spend Less Than You Earn.
- Put your money to work.

Time value of money

$$\text{Future value (FV)} = \text{Present value (PV)} (1+i)^n$$

↓  
Time  
interest

$$FV = PV(1+i)^n$$

- Limit Debt to Income Producing Assets.

- Continuously Educate Yourself.
  - Understand Risk.
  - Diversification is Not just for Investments.
  - Maximize Your Employment Benefits.
  - Pay Attention to Taxes.
  - Plan for the Unexpected.
- X —

### CT-1

Next Sunday

Class Time

Till Here Syllabus.

— X —

⇒ Ref. Book → Quality control and management.

— Dr. Ahsan Akbar Marin .

(TQM)

15.05.18.

## # Management of Innovation:

R & D  
→ Research & Development.

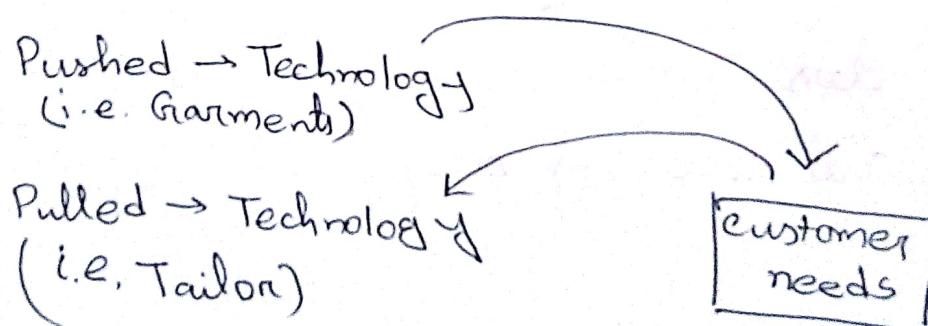
Common Tools:

Brainstorming

Virtual prototyping

:

\* Innovation process may be either pushed or pulled process.



Common Tools:

- ✓ Brainstorming
- ✓ Virtual prototyping
- ✓ Product lifecycle management.

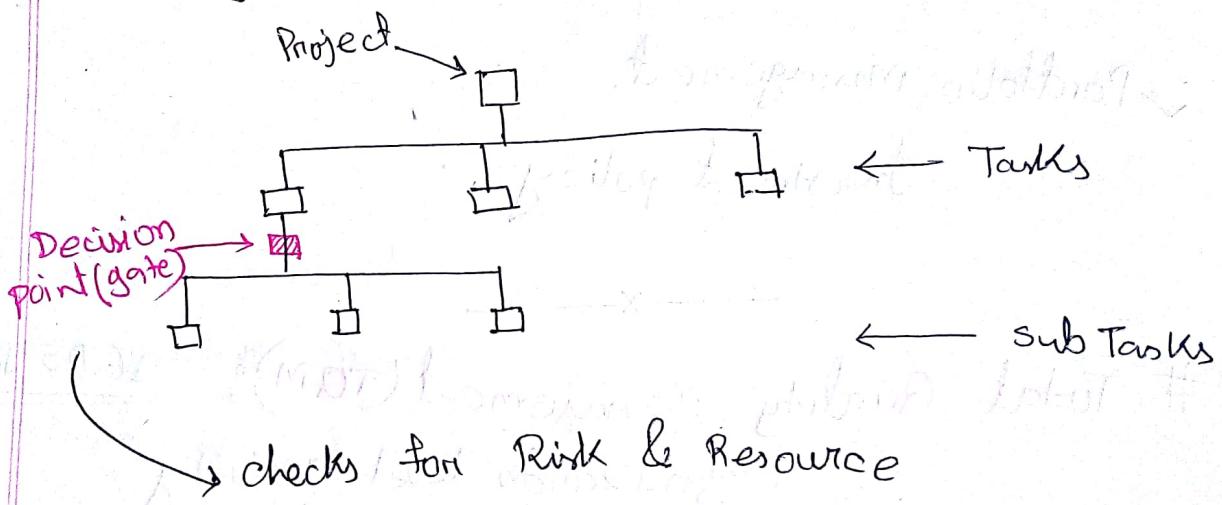
*Trade-off*

Competition → ↓ Product lifecycle	↓	Quality → ↑ ( " " )
-----------------------------------	---	---------------------

✓ Idea management.

✓ TRIZ (Theory of the Resolution of Invention-related tasks)

✓ Phase gate model.



✓ Project Management.

Goal  
specific Time.

\* Primary constraints → scope, time, quality and budget.

## ✓ Product line planning.

Marketing



Product



Product line

{ Minimize marketing risk.  
Maximize difference among items.

## ✓ Portfolio management.

Investment policy

## # Total Quality Management (TQM):

16.05.18

Organization level activity.

Quality → Customer's satisfaction.

## \* TQM in different stages, in product development.

Quality Function Deployment → QFD.

Production Activity Control → PACT

Shop floor control → SFC

### # Characteristics of TQM:

- \* Continual improvement:
- \* Customer focus:
- \* Organization-wide activity.
- \* Employee empowerment.

Power dedication gives birth to quality circle (QC).

↓  
Volunteer work

- \* Team approach.
- \* Competitive benchmarking.
- \* Knowledge of tools.
- \* Internal and external customers.
- \* Long-term relationship with the suppliers.

— X —

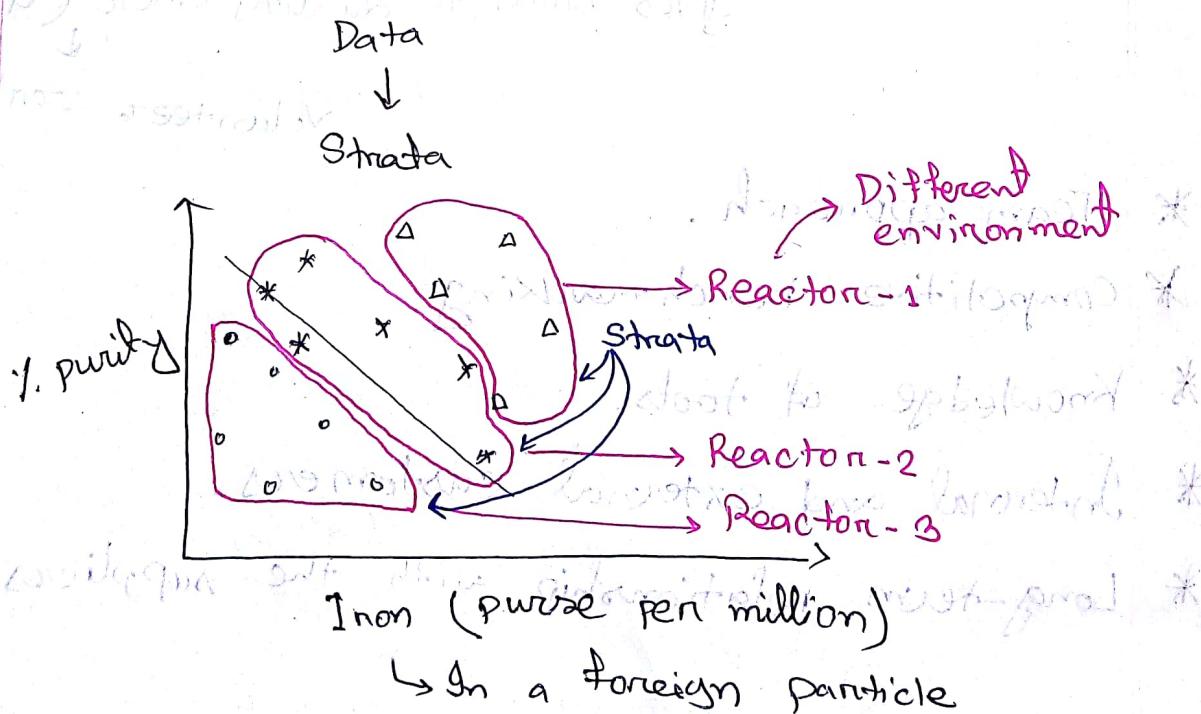
20.05.18.

## # Tools of TQM:

### 1. Check sheet

Type	Tally	Frequency
Distortion		6
Crack		5
Spatter		3

### 2. Stratification analysis

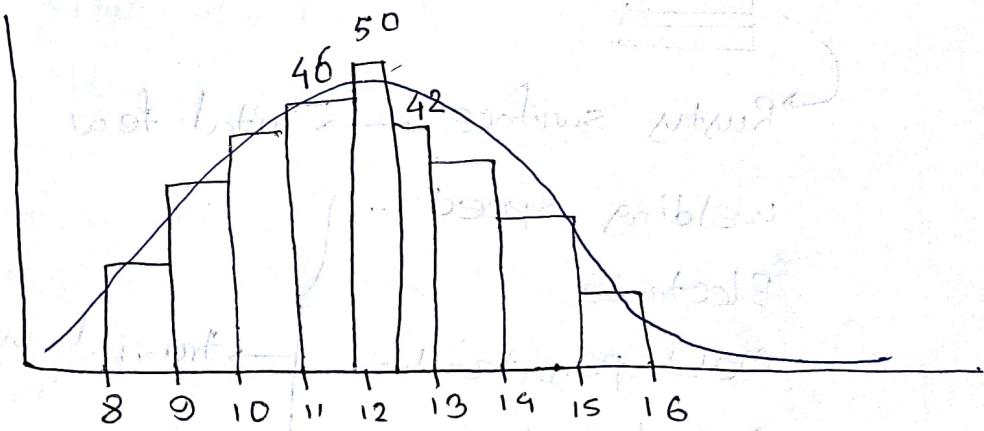


### 3. Histogram

Frequency Distribution  $\rightarrow$  Graphical view.

12 cm  $\rightarrow$  Desired value

9-15 cm  $\rightarrow$  tolerance

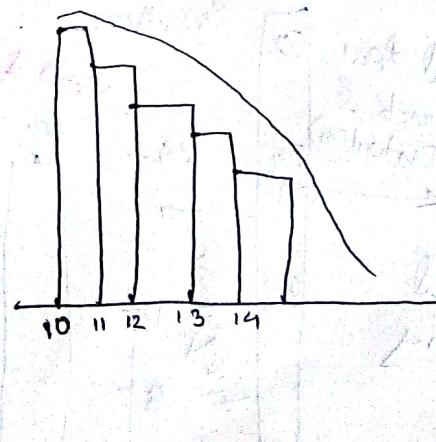


Normal  $\rightarrow$  Distribution.

Acceptance Range

① Normal Distribution

② Skewed



## 4. Pareto Analysis.

Chapter-3

Page - 39

Welding

Vital few

Trivial many



Rusty surface → vital few

welding speed

Electrode

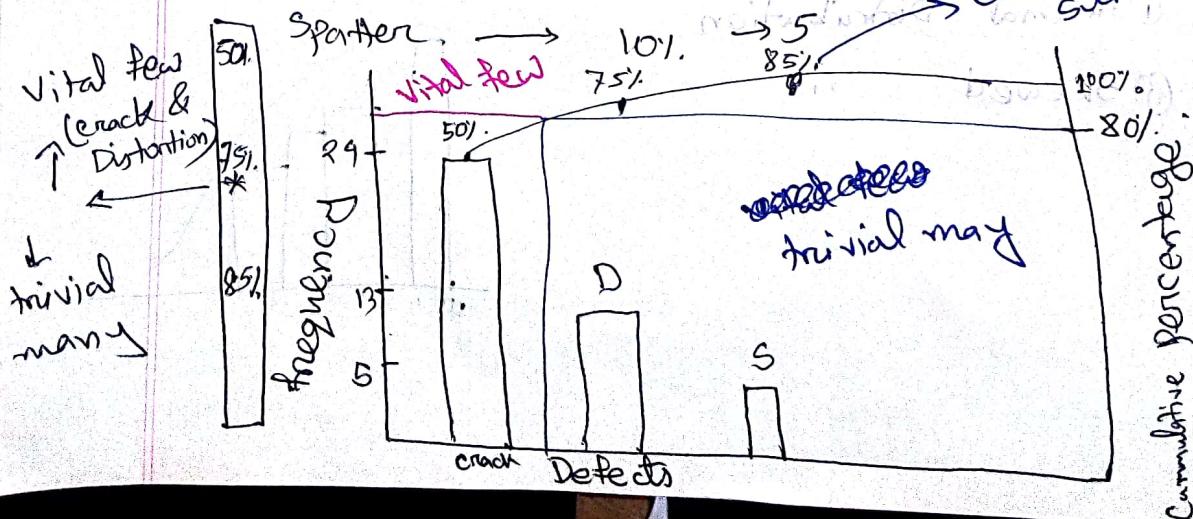
Metal penetration

Arc length

→ trivial many

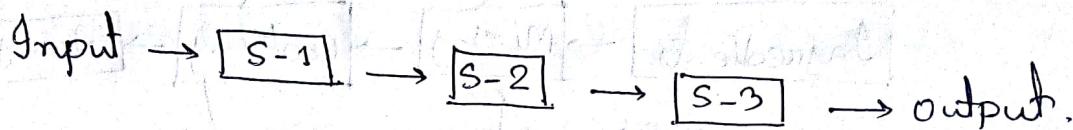
Crack →  $\frac{24}{\text{Total sum of frequency}} \times 100\% = 50\%$

Distortion →  $\frac{13}{24} \times 100\% = 25\%$

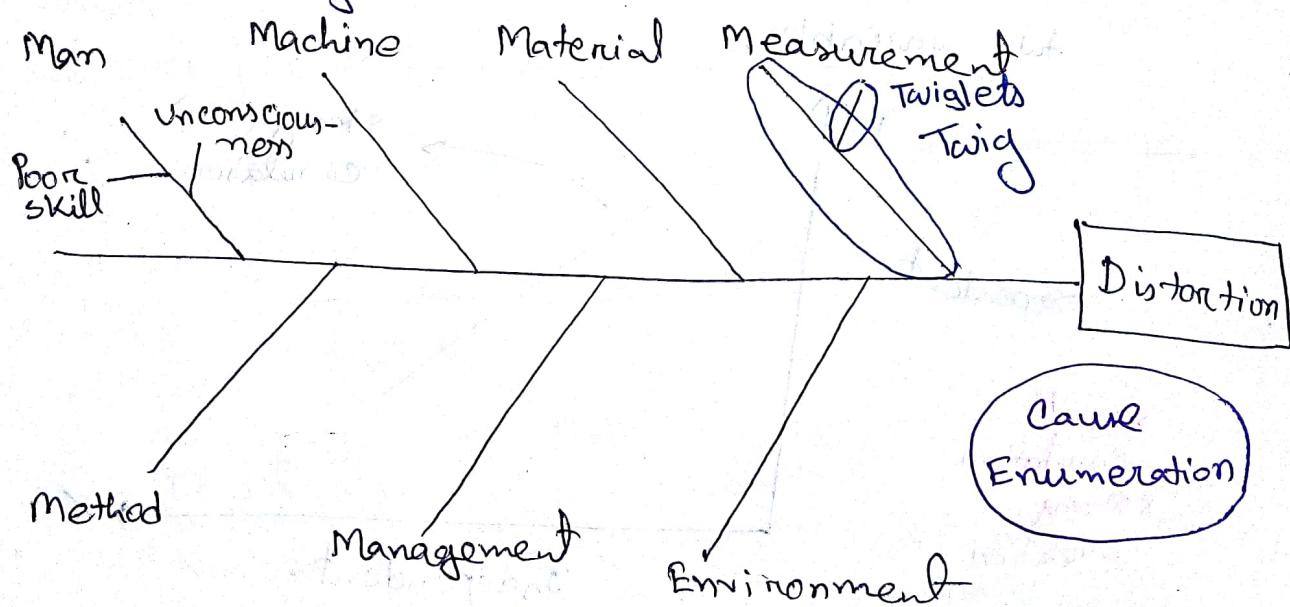
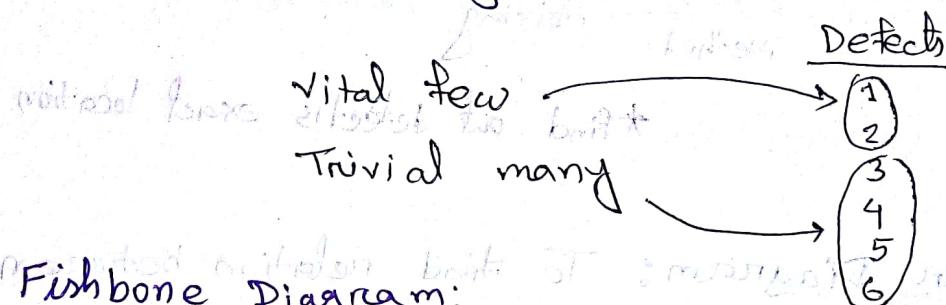


22.05.18.

## 5. Process flow chart:



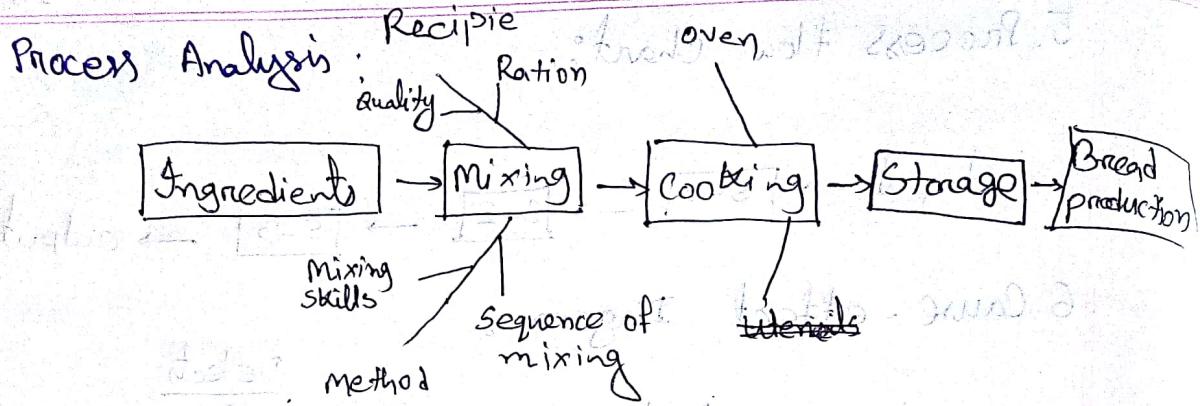
## 6. Cause-effect Diagram:



Check sheet → Frequency

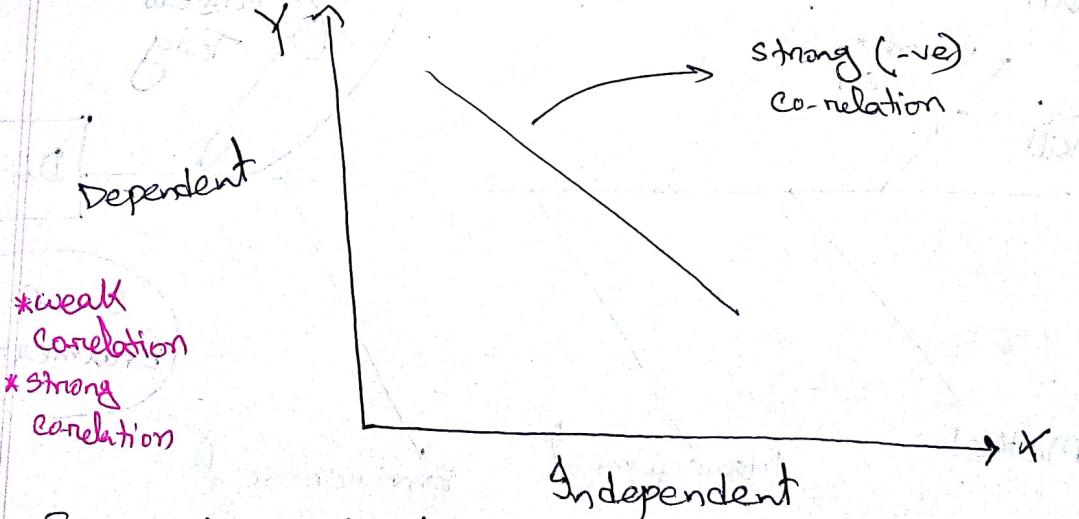
↓  
Pareto Analysis → Vital few

↓  
Cause-effect Diagram → Reason / cause finding



\* find out defect's exact location.

7. Scatter Diagram: To find relation between two variables.



From check sheet:

days (X)
1
2
3
4

Defect (Y)
20
15
18
19

temperature(x)	Defect(Y)

8. Control Chart: To decide the process in control/not.

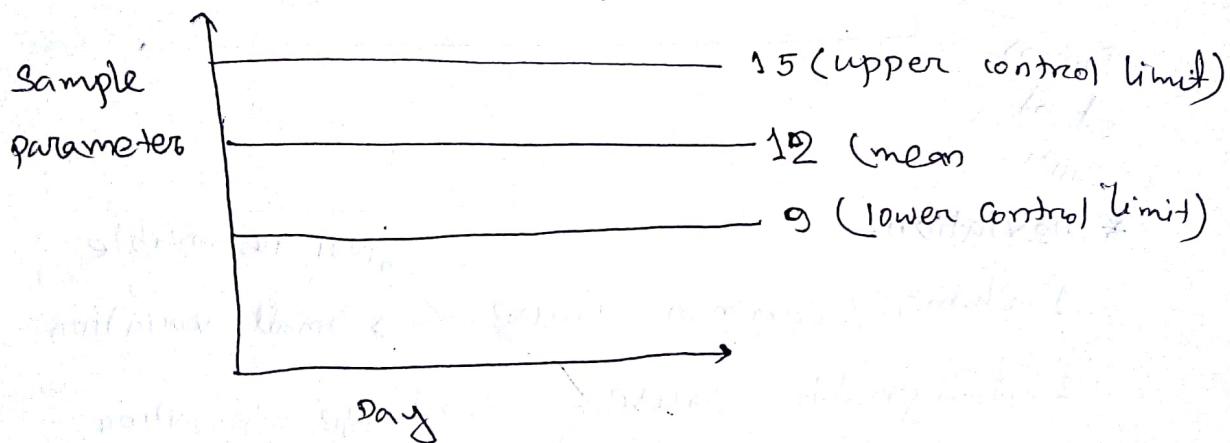
expected rate  $\rightarrow$  target value (12 cm)

Tolerance  $\rightarrow \pm 3\sigma$  ( $\rightarrow 1$ )

Acceptable range  $\rightarrow \mu \pm 3\sigma$

$$= 12 \pm (3 \times 1)$$

$$= 9 - 15$$



Variable type  
 $1 \rightarrow 1.1 \rightarrow 1.9 \rightarrow 2 \rightarrow$  length

Yes/No

Attribute type.  
(no fraction type).

— X —

8. Control Chart: To decide the process is control/not.

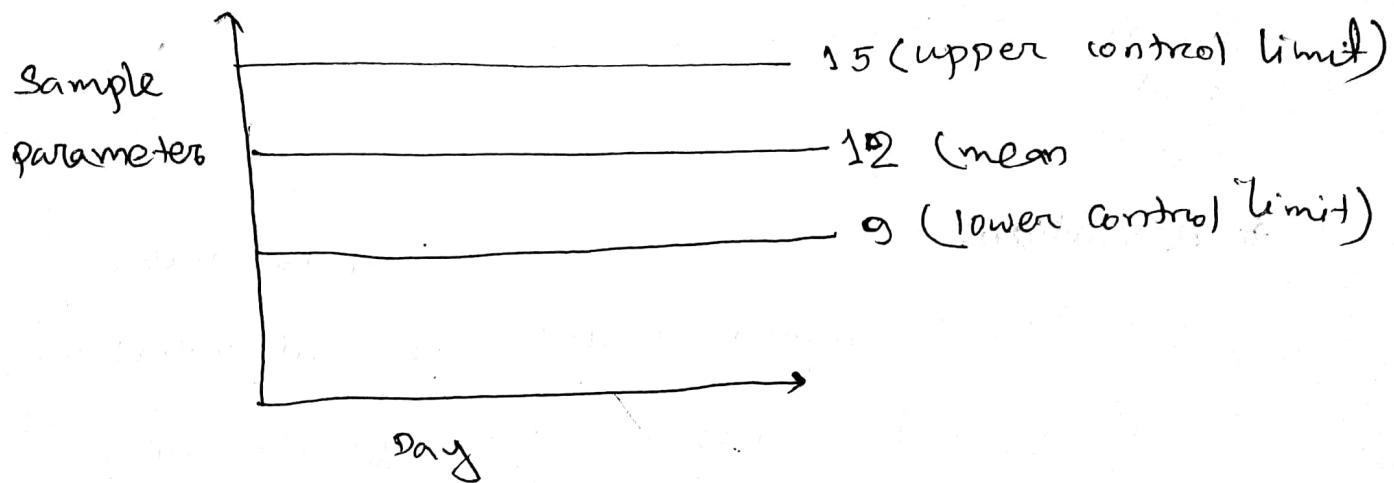
expected rate  $\rightarrow$  target value (12 cm)

Tolerance  $\rightarrow \pm 3\sigma$  ( $\rightarrow 1$ )

Acceptable range  $\rightarrow \mu \pm 3\sigma$

$$= 12 \pm (3 \times 1)$$

$$= 9 - 15$$



$1 \rightarrow 1.1 \rightarrow 1.9 \rightarrow 2 \rightarrow$   
variable type

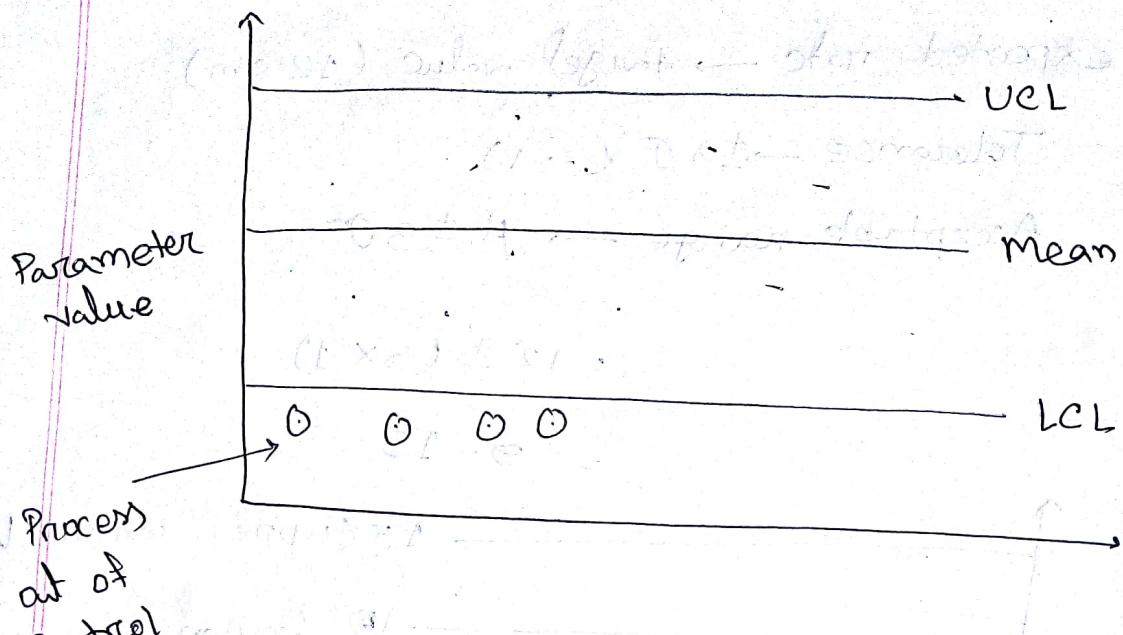
length  
Yes/No

Attribute type  
(no fraction type),

                X

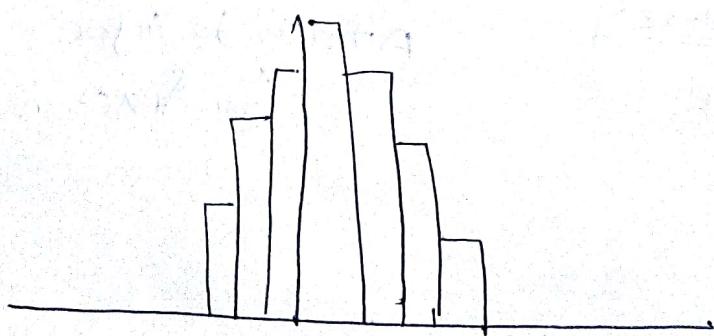
24.05.18.

## # Control chart:

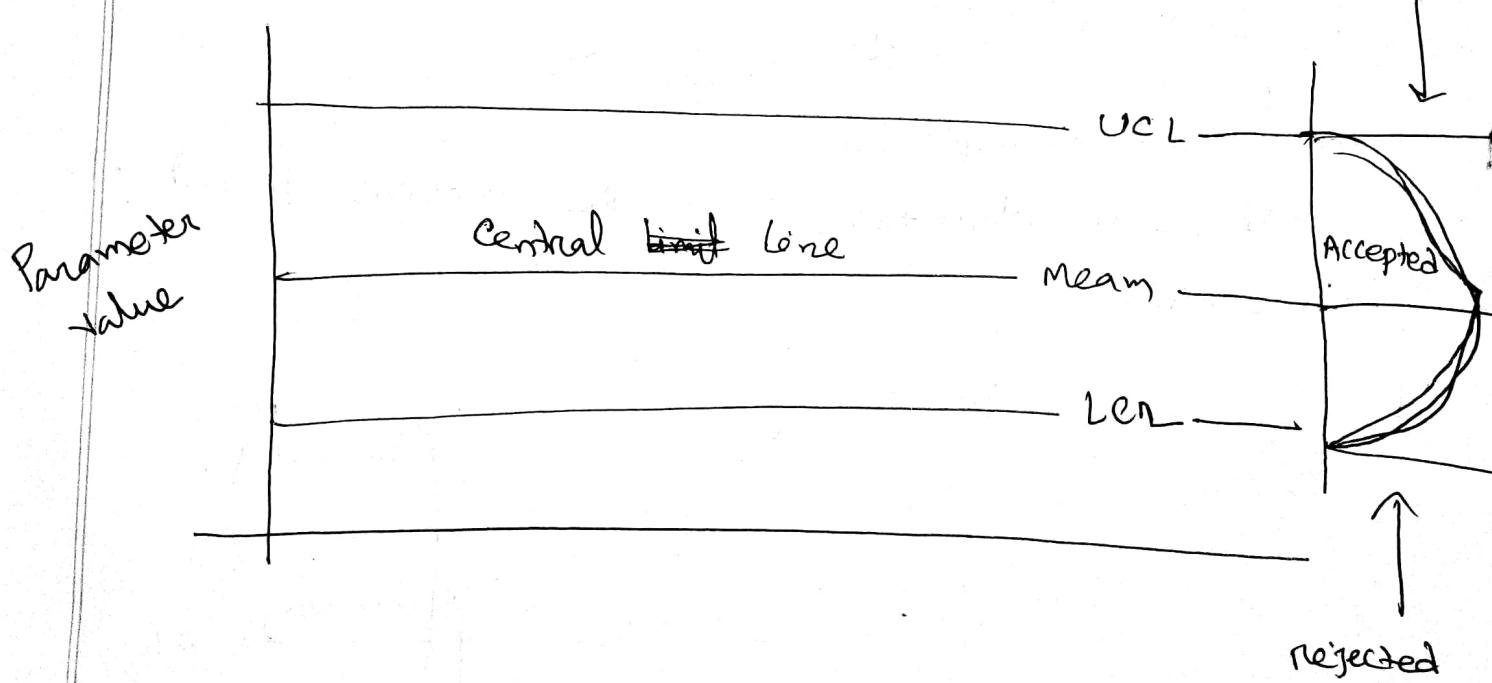
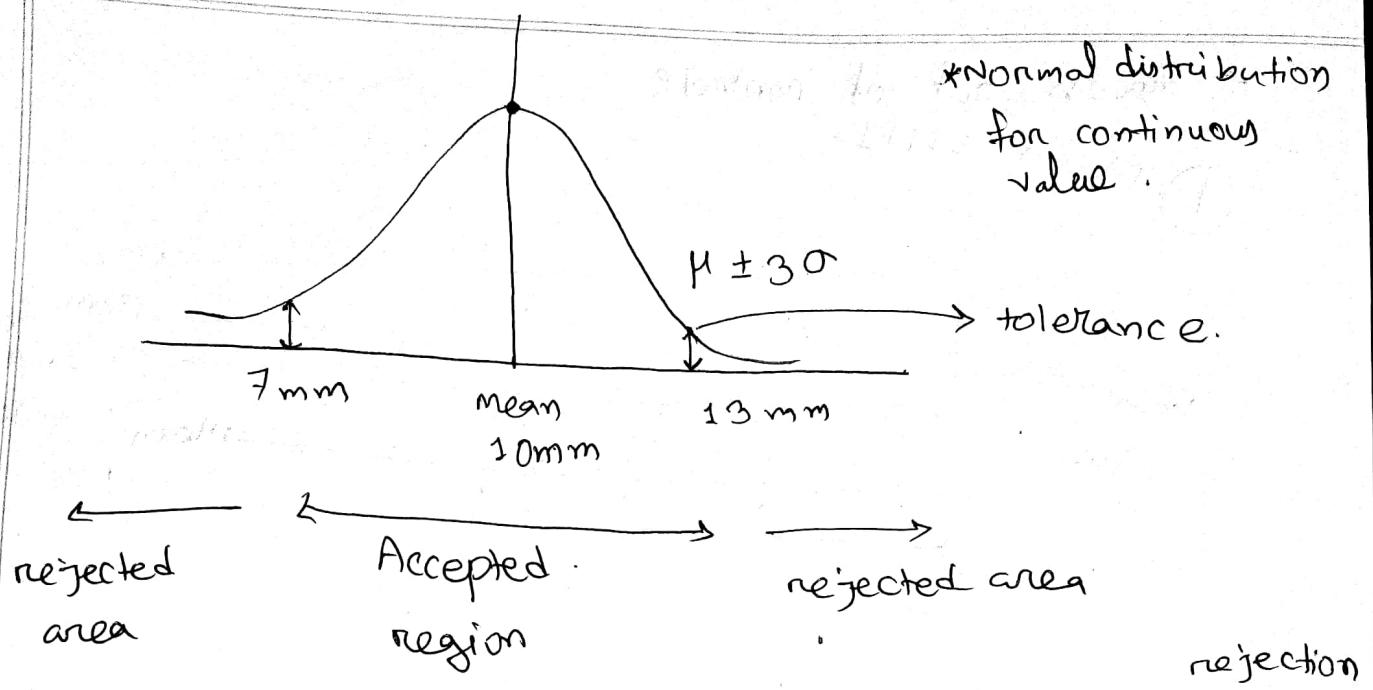


### \* Deviations:

1. Chance / Common Cause
  - Not removable
  - Small variation
2. Assignable cause
  - large deviation
  - Too much → Process out of control.



\* Normal distribution  
for discrete value

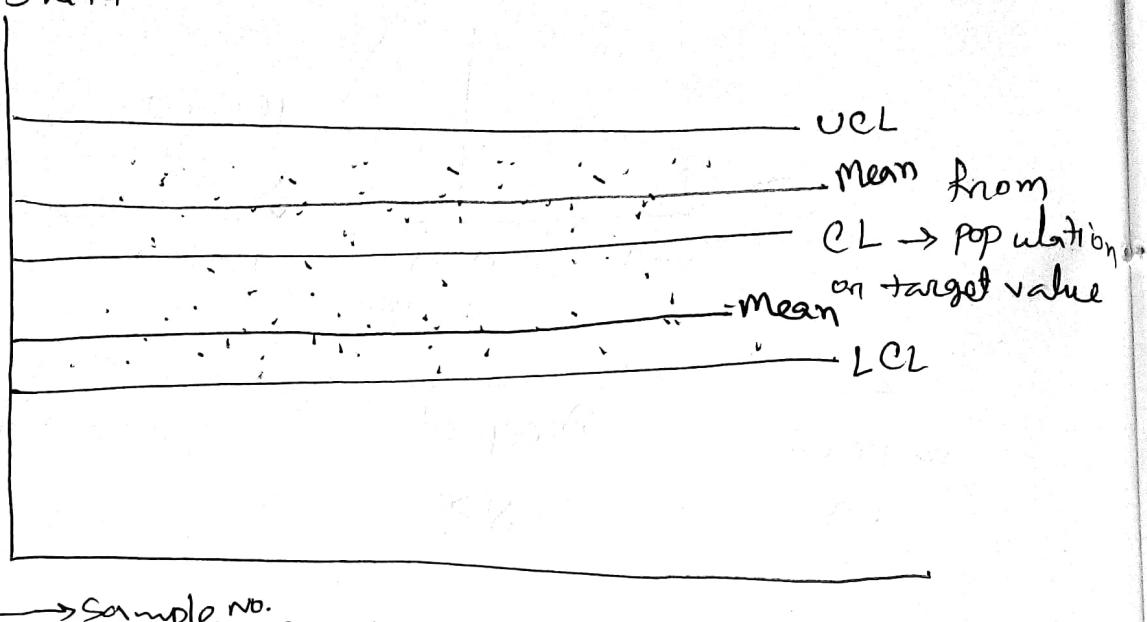


\* Process out of control %

① mean shift

Parameter value

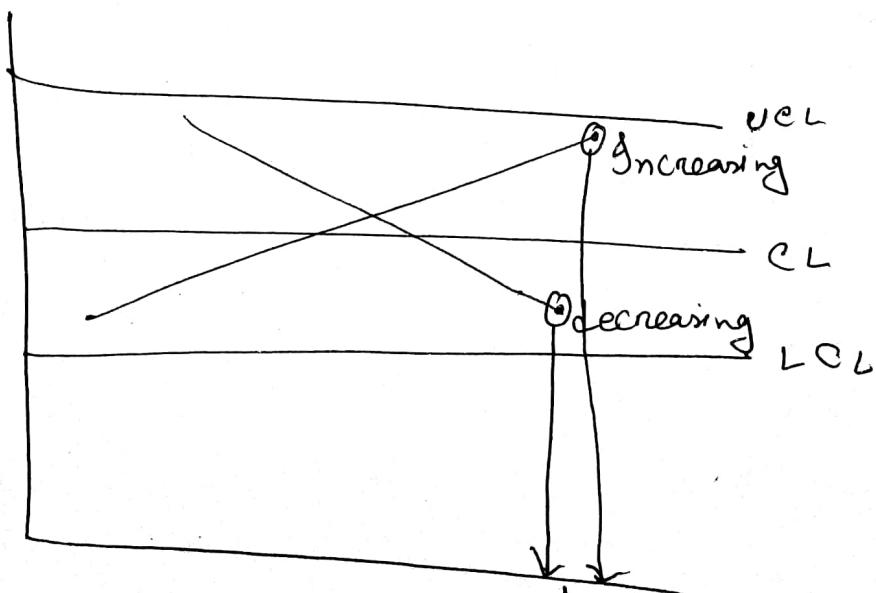
22 days data



5 times each  $\rightarrow$  sample size

\* If mean changes, then the process is out of control.

②



② Increasing / decreasing Trend

\* Alarming situation, needs to be investigated.

- \* Decision:
1. Mean shift?
  2. Increasing / Decreasing rate.
  3. Points which are out of UCL & LCL.
  4. Points which are very close to UCL & LCL.
  5. If there are successive points out of UCL & LCL, then the process is out of control; else need to be investigated.

## # P-Chart: (P Probability)

Attribute type  $\rightarrow$  yes or no ans.

$$P = \frac{\text{defective Unit}}{\text{Total Unit}}$$

$$\text{Mean} = P = \left( \frac{\text{No. of defective unit}, d}{n} \right) = \frac{nP}{n} = P$$

$$\text{Variance} = np(1-p)$$

$$\text{Standard deviation} = \sqrt{\frac{\text{Variance}}{n^2}}$$

$n$  = Sample size.

Standard deviation =

$$\sqrt{\frac{np(1-p)}{n^2}}$$

$$= \sqrt{\frac{p(1-p)}{n}}$$

Sampling distribution of sample mean

$$\text{variance} = \frac{np(1-p)}{n^2}$$

Standard deviation =  $\sqrt{\text{variance}}$ 

$$= \sqrt{\frac{np(1-p)}{n^2}}$$

$$= \sqrt{\frac{p(1-p)}{n}}$$

\* General formula:

$$UCL = E(a) + k \sqrt{\text{variance}(a)} ; k = \text{factor}$$

$$CL = E(a)$$

$$LCL = E(a) - k \sqrt{\text{variance}(a)}$$

$\Rightarrow \sigma = \text{Standard deviation}$   
 $= \sqrt{\text{variance}(a)} = \text{deviation}$   
 $(3\sigma)$

\* For P-chart:

$$UCL = p + 3 \sqrt{\frac{p(1-p)}{n}}$$

$$CL = p$$

$$LCL = p - 3 \sqrt{\frac{p(1-p)}{n}}$$

Chapter - 10

page → 160 - 162

29.05.18

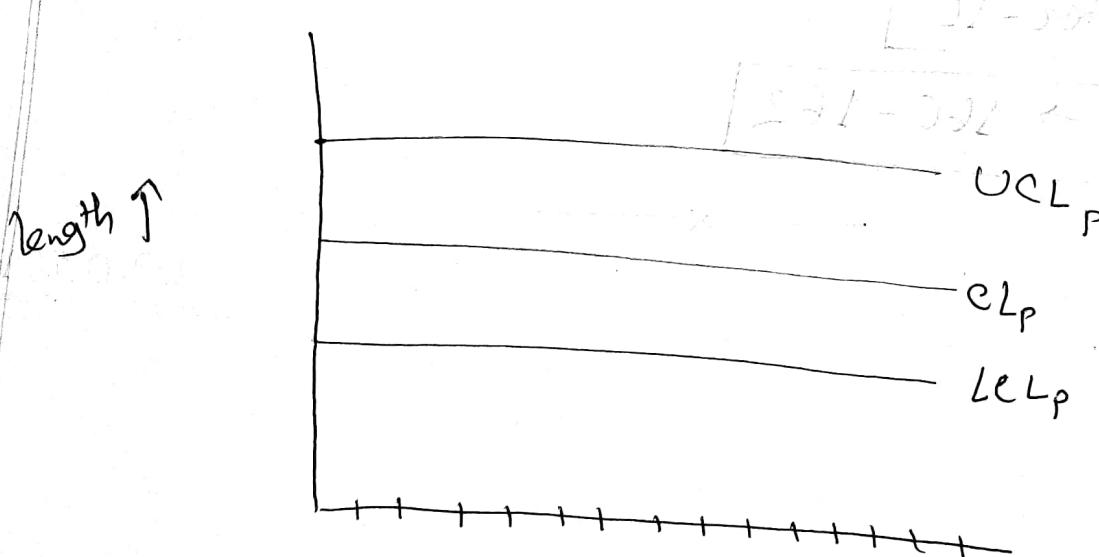
$$UCL_p = p + 3 \sqrt{\frac{p(1-p)}{n}}$$

$p \rightarrow$  Fraction nonconforming (population)

$n \rightarrow$  Sample size (given)

$$\text{CL}_p = p$$

$$LCL_p = p - 3 \sqrt{\frac{p(1-p)}{n}}$$



→ Days

If  $p$  is not given,

$$\bar{p} = \frac{\sum_{i=1}^m d_i}{mn}$$

$d =$  defective units in the  
 $i^{th}$  day  
( $\bar{p} \rightarrow p$ )

$m =$  No. of days

$n =$  sample size

## Problems

(Attribute type → yes/no decision)

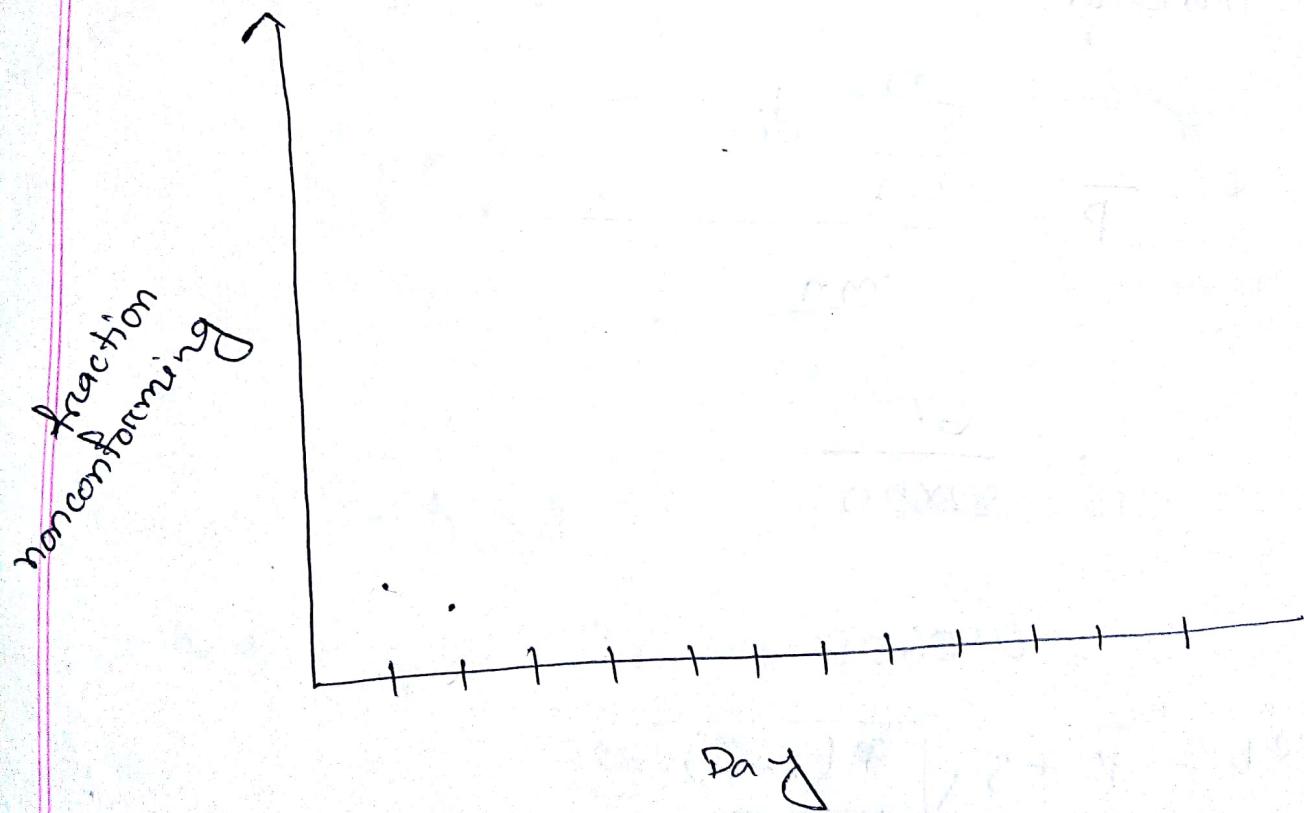
$$n = 50$$

$$m = 22$$

Fraction non conforming =  $\frac{\text{No. of failure at a particular day.}}{n}$   
(point plotting)

$$= \frac{3}{50} \text{ (for day 1)}$$

$$= \frac{2}{50} \text{ (for day 2)}$$



## Steps:

1. find fraction nonconforming

2. Find  $\bar{P}$

3. Find  $UCL$   
 $c_L$   
 $LCL$

4. Graph plot

5. Decision

6. Discard

$$\bar{P} = \frac{\sum_{i=1}^m d_i}{mn}$$

$$= \frac{67}{22 \times 50}$$

$$= 0.0609$$

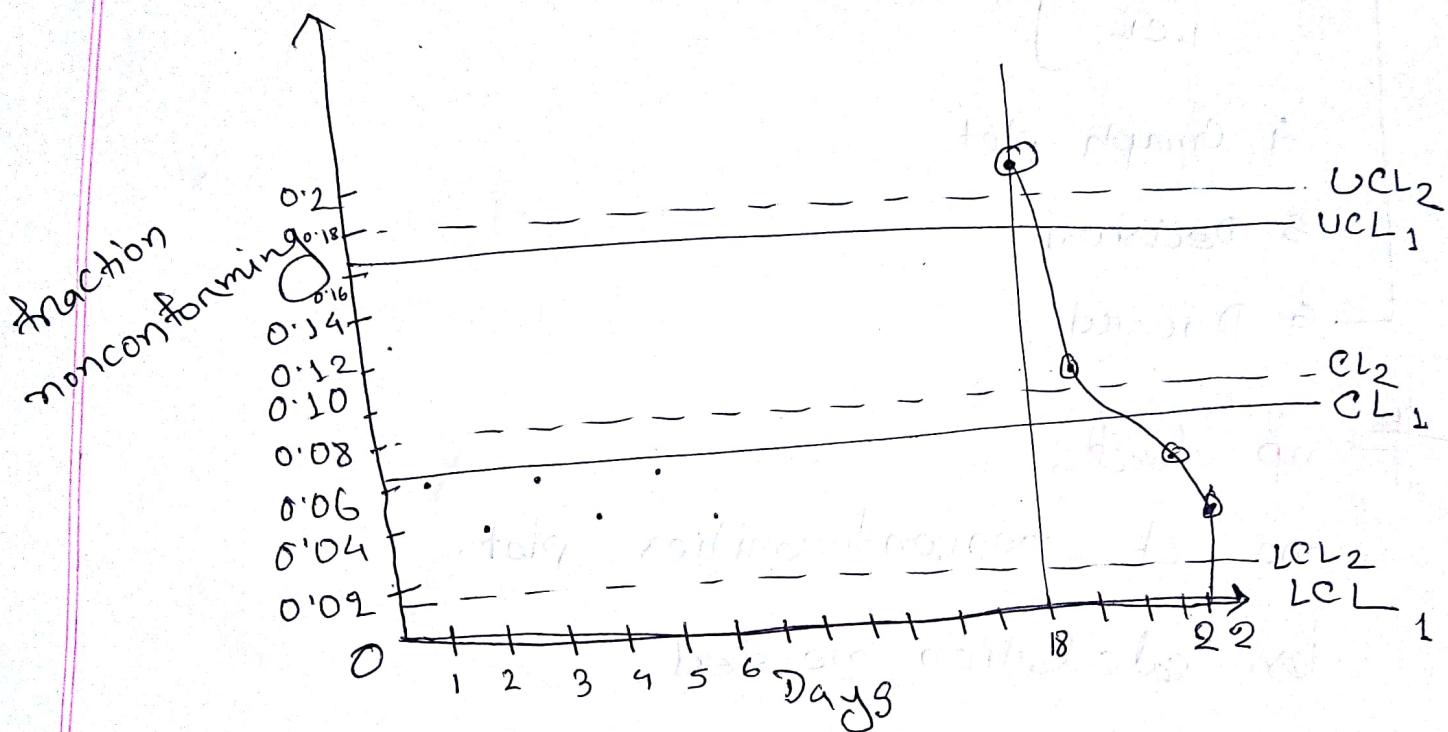
$$UCL = \bar{P} + 3 \sqrt{\frac{\bar{P}(1-\bar{P})}{n}}$$

$$= 0.1624$$

$$CL = \bar{P} = 0.0609$$

$$LCL = \bar{P} - 3\sqrt{\frac{\bar{P}(1-\bar{P})}{n}}$$

$$= -0.04 \text{ (consider as 0)}$$



Discard points out of UCL and LCL.

Now,

$$\bar{P} = \frac{(67-9)}{(22-1) \times 50}$$

\* Discard until the process is in control.

→ X →

31.05.18.

\* Steps:

1. Fractional nonconforming find
2.  $\bar{P}$  find

3. UCL }  
CL } find  
LCL }

4. Graph plot

5. Decision

6. Discard

# np chart:

no. of nonconformities plot.

less calculation needed.

# C - chart:

When sample forms an inspection unit.

Poisson distribution

Mean

Variance

Standard deviation.

Expected / mean  $\rightarrow \lambda = c = np$ ;  $n$  = sample size  
 variance  $\rightarrow c = np$   $p$  = fraction nonconformities

Standard deviation  $\rightarrow \sqrt{c} = \sqrt{np} = \sqrt{\text{Variance}}$

$$\begin{aligned} UCL &= E(a) + \kappa \sqrt{\text{Variance}(a)} \\ &= c + 3 \sqrt{c} \end{aligned}$$

$$CL = E(a) = c$$

$$LCL = c - 3 \sqrt{c}$$

$c \rightarrow$  population's nonconformities

$$\bar{c} = \frac{\text{Total defect}}{\text{Total day}}$$

$$\bar{c} \rightarrow c$$

\* Algorithm:

1.  $\bar{c}$  find

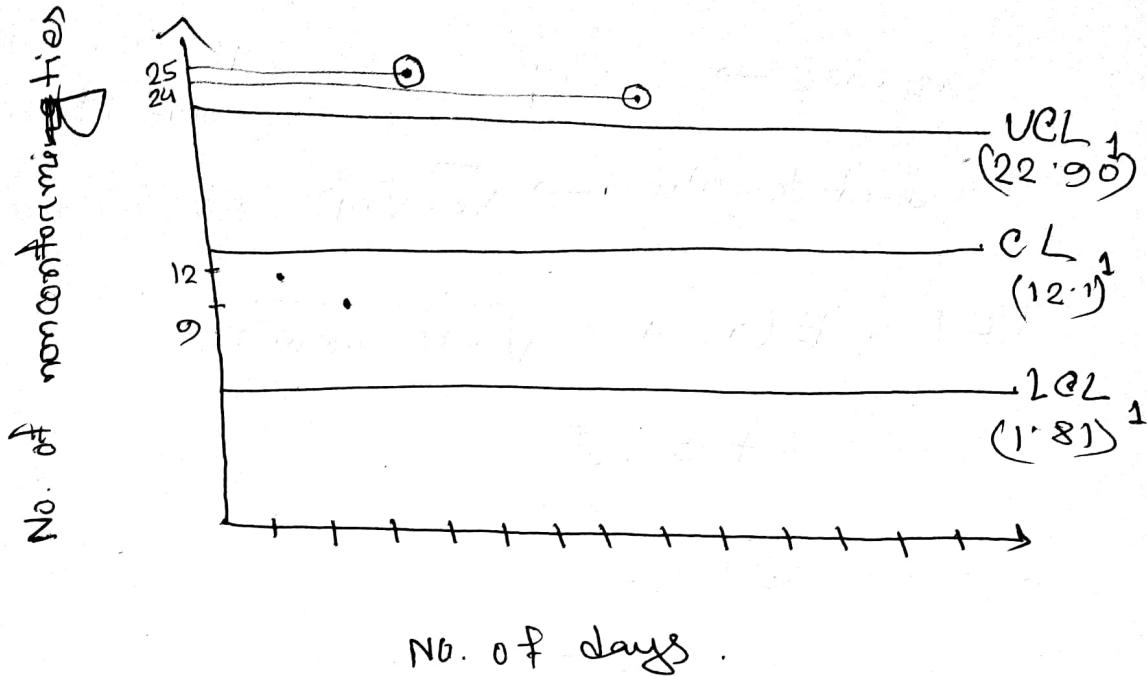
2. UCL, CL, LCL find

3. Graph Plot

4. Decision

5. Discard

## Problem:



Discard 3<sup>rd</sup> day & 17<sup>th</sup> day

↓                    ↓

25                 24

$$(\text{new}) \bar{c} = \frac{272 - 25 - 24}{22 - 2}$$

$$= 11.15$$

(new) UCL, CL, LCL find & repeat algorithm.

— —

## Problems

\* U-chart: (Full Inspection)

$$\bar{u} = \frac{\text{Total No. of defective units}}{\text{Total sample size}}$$

$$= \frac{72}{635}$$

$$= 0.1134$$

Mean  $\rightarrow \bar{u}$

$$\text{Variance} = \frac{\bar{u}}{n}$$

$$\text{standard deviation} = \sqrt{\frac{\bar{u}}{n}}$$

$$\text{UCL} \rightarrow \bar{u} + 3 \sqrt{\frac{\bar{u}}{n}}$$

$$\text{CL} \rightarrow \bar{u}$$

$$\text{LCL} \rightarrow \bar{u} - 3 \sqrt{\frac{\bar{u}}{n}}$$

—x—

03.06.18

## # U-Chart:

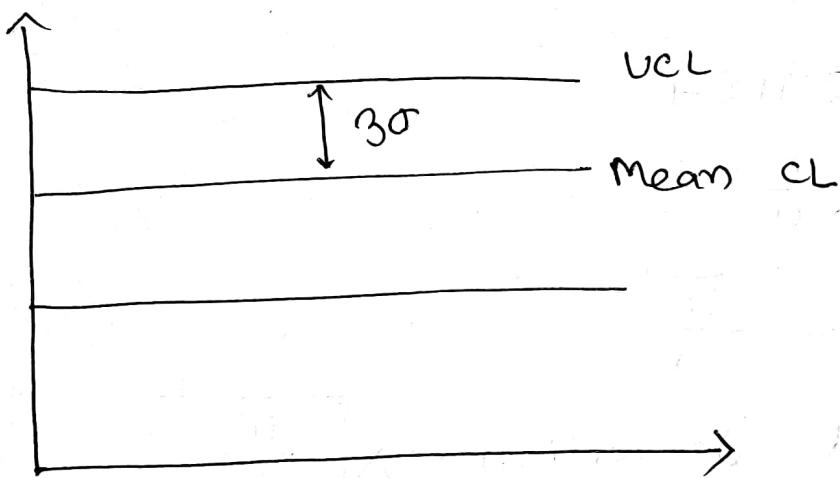
$$UCL = \bar{u} + 3 \sqrt{\frac{\bar{u}}{n_0}}$$

$\bar{u}$  = mean

$$CL = \bar{u}$$

$$LCL = \bar{u} - 3 \sqrt{\frac{\bar{u}}{n_0}}$$

$\sqrt{\frac{\bar{u}}{n_0}}$  = Standard deviation.



$UCL = \text{Mean} + 3 \times \text{Standard deviation.}$

$$\bar{u} = \frac{\text{Total defective Units}}{\text{Total Sample}}$$

$$= \frac{72}{635} = 0.1134$$

$n_1 \rightarrow n$  varies

$$25 \rightarrow n_{25} = n_1$$

$$30 \rightarrow n_{30} = n_2$$

$$40 \rightarrow n_{40} = n_3$$

$$n_1 = 25$$

$$UCL = \bar{u} + 3\sqrt{\frac{\bar{u}}{25}}$$

$$CL = \bar{u}$$

$$LCL = \bar{u} - 3\sqrt{\frac{\bar{u}}{25}}$$

$$n_2 = 30$$

$$UCL = \bar{u} + 3\sqrt{\frac{\bar{u}}{30}}$$

$$CL = \bar{u}$$

$$LCL = \bar{u} - 3\sqrt{\frac{\bar{u}}{30}}$$

$$n_3 = 40$$

$$UCL = \bar{u} + 3\sqrt{\frac{\bar{u}}{40}}$$

$$CL = \bar{u}$$

$$LCL = \bar{u} - 3\sqrt{\frac{\bar{u}}{40}}$$

5<sup>th</sup> day  $\rightarrow 40 \pm t^2$

(4 Decision)

→ Describe

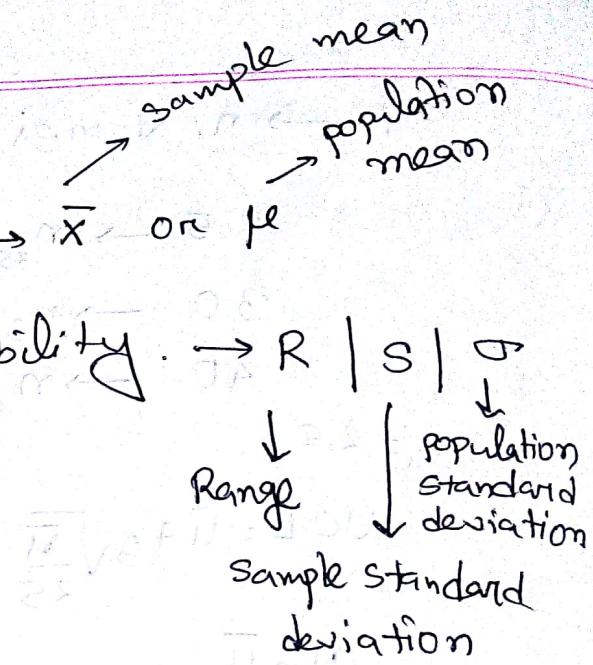
# Control chart for variables:

\* 2 parameters are needed to express any dataset.

2 parameters:

i) Central tendency.  $\rightarrow \bar{x}$  or  $\mu$

ii) Dispersion or variability.  $\rightarrow R | S | \sigma$



$$\text{Range} = (2 - 8) \text{ Variability}$$

$$\rightarrow \text{Mean} = 5$$

$$\text{Range } (4 - 6) \text{ Variability}$$

### \* Control charts:

1.  $\bar{x}$  - R chart

2.  $\bar{x}$  - S chart

3. CUSUM chart (Cumulative Sum)

$m = \text{no. of days}$

$n = \text{sample size}$

Sampling distribution of sample mean



Central limit theorem follows

$$\mu \approx \bar{x}$$

1<sup>st</sup> day  $\bar{x} \rightarrow 10 \quad 10.2 \quad 10.5 \quad 11 \quad 11.2$

$$\bar{x} = \frac{\sum_{i=1}^{n=5} x_i / 5}{\text{or}} \quad \sum_{i=1}^{n=5} x_i / n$$

$$\bar{x} = \frac{\sum_{j=1}^m \bar{x}_j / m}{\text{or}}$$

$$\sigma_{\bar{x}} = \frac{\sigma}{\sqrt{n}} \rightarrow n = \text{sample size}$$

Sample  
Standard  
deviation

Population  
Standard  
deviation

Rishabh

## "Chapter-1"

07.05.18

Data & Service:

Confidentiality

Data confidentiality

Privacy

Integrity

Data integrity

System integrity

Availability

Accountability

Active Attack

Passive Attack

Attack surfaces and attack trees:

Model for network security

Ref. Book → Cryptography and network security.

Principles & practice.

7th Edition

William Stallings

## "Chapter-3"

08.05.18

### \* Symmetric Ciphers:

1. Substitution ciphers
1. Transposition ciphers
2. Number of keys used
3. The way in which the plaintext is processed.

### \* Cryptanalysis & Brute-Force Attack:

Computationally secure

Processor speed

Unconditionally secure

### # Monoalphabetic Substitution ciphers

#### \* One-Time Pad:

Perfect security

BAUST

+ CNAFL → random password

E

$$\begin{array}{r} 143 \\ + 689 \\ \hline 722 \end{array} \quad \begin{array}{r} 722 \\ - 689 \\ \hline 143 \end{array}$$

$$\begin{array}{r} A \\ + C \\ \hline D \end{array} \quad \begin{array}{r} D \\ - C \\ \hline A \end{array} \quad \begin{array}{r} B \\ + D \\ \hline D \end{array} \quad \begin{array}{r} D \\ - D \\ \hline B \end{array}$$

"Sessional"

09.05.18.

\* Transposition Ciphers :

$\text{fs}[0] \rightarrow \text{fs}[4]$

$\boxed{1} \rightarrow \boxed{5}$

$\rightarrow \underline{x}$

\* Steganography :

10.05.18

Character marking

Invisible ink

Pin punctures

Typewriter / correction ribbon

$\rightarrow \text{TTT}$   
"Chapter - 4"

Diffusion

Confusion

\* The data Encryption Standard .

Simplified DES . (S-DES)

\* S-DES:

8-bit Plaintext }  
10-bit Password } final

\* Procedures (Key generation)

Plaintext → 1 1 0 0 0 1 1 1 1 0  
Password

P10

P10									
3	5	2	7	4	10	1	9	8	6

LS-1

0 0 1 1 0 | 0 1 1 1 1  
0 1 1 0 0 | 1 1 1 1 0

P8

1 1 1 0 1 0 0 1 → K<sub>1</sub>

P8							
6	3	7	4	8	5	10	9

LS-2

1 0 0 0 1 | 1 1 0 1 1

P8

1 0 1 0 0 1 1 1 → K<sub>2</sub>

Example

1 2 3 4 5 6 7 8 9 10  
1 0 1 0 0 0 0 0 1 0

P10 → 1 2 3 4 5 | 1 2 3 4 5  
1 0 0 0 0 | 0 1 1 0 0

LS-1 → 1 2 3 4 5 | 6 7 8 9 10  
0 0 0 0 1 | 1 1 0 0 0

P8 → 1 0 1 0 0 1 0 0 → K<sub>1</sub>

LS-2 → 1 2 3 4 5 | 6 7 8 9 10  
0 0 1 0 0 | 0 0 0 1 1

P8 → 0 1 0 0 0 0 1 1 → K<sub>2</sub>

—x—

14.05.18.

## # Encryption Detail:

IP							
2	6	3	1	4	8	5	7

IP <sup>-1</sup>							
4	1	3	5	7	2	8	6

A    B    C    D    E    F    G    H

IP → B    F    C    A    D    H    E    G

IP<sup>-1</sup> → A    B    C    D    E    F    G    H

E/P							
4	1	2	3	2	3	4	1

E/P → Expansion Permutation

IP → Initial Permutation.

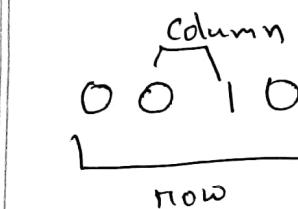
1 0 1 0

E/P  $\rightarrow$  1 0 1 0 1 0

Substitution Box (S0, S1) :

S0			
0	1	2	3
1	0	3	2
3	2	1	0
2	0	2	1
3	3	1	3

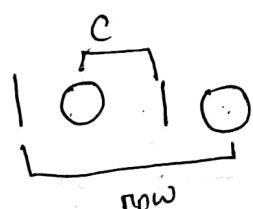
S1			
0	1	2	3
0	1	2	3
2	0	1	3
3	0	1	0



0  $\rightarrow$  0 0

In = 0

00  $\rightarrow$  0  
01  $\rightarrow$  1  
10  $\rightarrow$  2  
11  $\rightarrow$  3



2  $\rightarrow$  1 0



1  $\rightarrow$  0 1

P4
2 4 3 1

Next Lab  
code  
Search

— X —

Ex: Key generation:

10-bit key: 0111010001

↓

P10 → 1 0101 | 10001

LS-1 → 01011 00011

P8 → 00010111 → k<sub>1</sub>

LS-2 → 01101 01100

P8 → 01101100 → k<sub>2</sub>

Encryption:

8-bit plaintext  $\rightarrow$  11010101

IP  $\rightarrow$  1101 | 1100

01101001  $\leftarrow$  E/P

$\oplus$  00010111  $\leftarrow k_1$

01111110

so  $\rightarrow$  00 | 00  $\leftarrow s_1$

0000  $\leftarrow p_4$

$\oplus$  1101

1101

1100

1101011  $\leftarrow$  E/P

$\oplus$  01101100  $\leftarrow k_2$

1000 | 0111

so  $\rightarrow$  00 | 11  $\leftarrow s_1$

0110  $\leftarrow p_4$

$\oplus$  1100  
1010

10101101

01110011  $\leftarrow P^{-1}$

$\therefore$  Ciphertext  $\rightarrow$  01110011 (Ans.).

S-DES:

15.05.18

- \* In case of decryption, the total process will be the same, only if  $K_2$  will be used for the first time, then the  $K_1$  will be used.

# DES:

64-bit  $\rightarrow$  Plaintext

56-bit  $\rightarrow$  Password

Key needed  $\rightarrow$  16, size  $\rightarrow$  48-bit,  
16 times operation.

left side will be encrypted 8-times

Right " " " " " 8 "

— X —

Decryption:

Ciphertext  $\rightarrow$  01110011

IP  $\rightarrow$  1010|1101

11101011  $\leftarrow$  E/P

$\oplus$  01101100

$\frac{10000111}{\text{---}}$   $\leftarrow K_2$

so  $\rightarrow$  00 11  $\leftarrow S_1$

0011

0110  $\leftarrow P_4$

$\oplus$  1010  
 $\frac{1100}{\text{---}}$

01101001  $\leftarrow$  E/P

$\oplus$  00010111  
 $\frac{01111110}{\text{---}}$   $\leftarrow K_1$

so  $\rightarrow$  00 00  $\leftarrow S_1$

0000

0000  $\leftarrow P_4$

$\oplus$  1101  
 $\frac{11011100}{\text{---}}$

Plaintext  $\rightarrow$  11010101 (Am.) 11010101  $\leftarrow SP^{-1}$

# "Sessional"

16.05.18.

S. initialize (key);



Void initialize (string key)

{  
    → 11010011  
        Keys-Generation();  
    }  
    → 11010011

    ↓  
    → 11010011

void Keys-Generation ()

{  
    Permutation (P10, KEY);  
    ↓  
    → 11010011

String LShift (String input, int n)

$$\begin{aligned} \text{out} &= \text{out} + \text{inp}[\text{array}[0]-1] \\ &= \text{out} + \text{inp}[1-1] \\ &= \text{out} + \text{inp}[0] \end{aligned}$$

key → ~~input~~ = 0111010001

array → P10 → 352 7 4 10 19 86 3  
                       array  
                       10

inp [array[0]-1]

inp [3-1]

inp [2]

01110 → ~~input~~

LSB 1 01100

output = ~~01100~~

first bit = 0:

010  
output = output + first bit

01100  
→ 11000

void DES\_Encryption()

{  
    L[0];

    ↓

Function - F (LSP, RIP, 1);

    ↓  
    E/P

in [6, 7, 8]

out [ ]

ip [3, 1, 2]

for (i=0; i<3; i++)

{ out[i] = in[ip[i-1]]

}

Next Lab → input key, plaintext → output

(code)

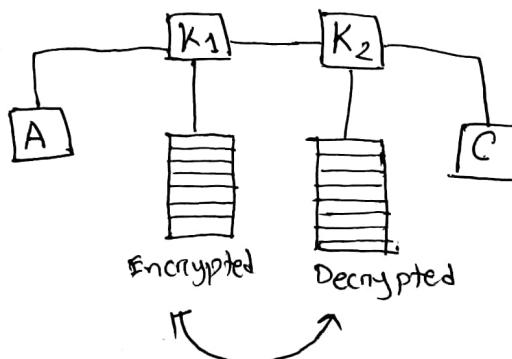
21.05.18

## # DES:

64-bit password is given and used all bits without 8, 16, 24, 32, 40, 48, 56, 64<sup>th</sup> bit.

And key will be generated as 48 bits.

Max possible combination of ciphertext =  $2^{56}$



if match,  
if can break

$$2^{56} \times 2^{56}$$

$= 2^{112}$ ; but actual  
combination needed  
is  $2^{57}$ .

**Meet in the Middle Attack**

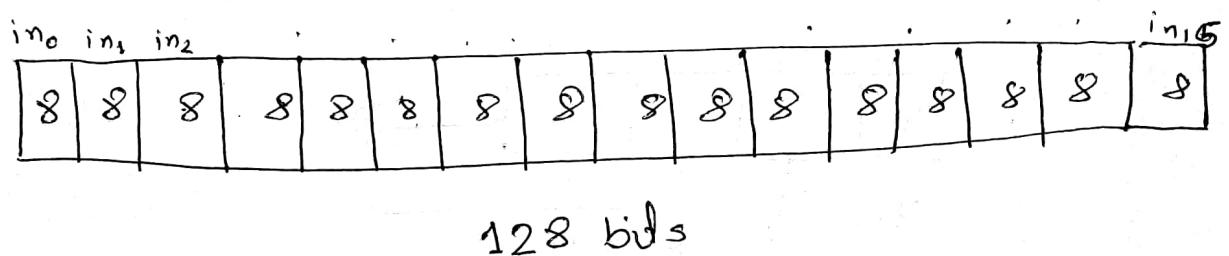
22.05.18.

## # AES Structure:

Plaintext  $\rightarrow$  128 bit

Password  $\rightarrow$  128 bit  $\rightarrow$  10 round  
Output  $\rightarrow$  128 bit

Password  $\rightarrow$  44 no. of 32 bits key.



in <sub>0</sub>	in <sub>4</sub>	.	.
in <sub>1</sub>	.	.	.
in <sub>2</sub>	.	.	.
in <sub>3</sub>	.	.	in <sub>15</sub>

Bytewise shift

— X —

"Sessional"

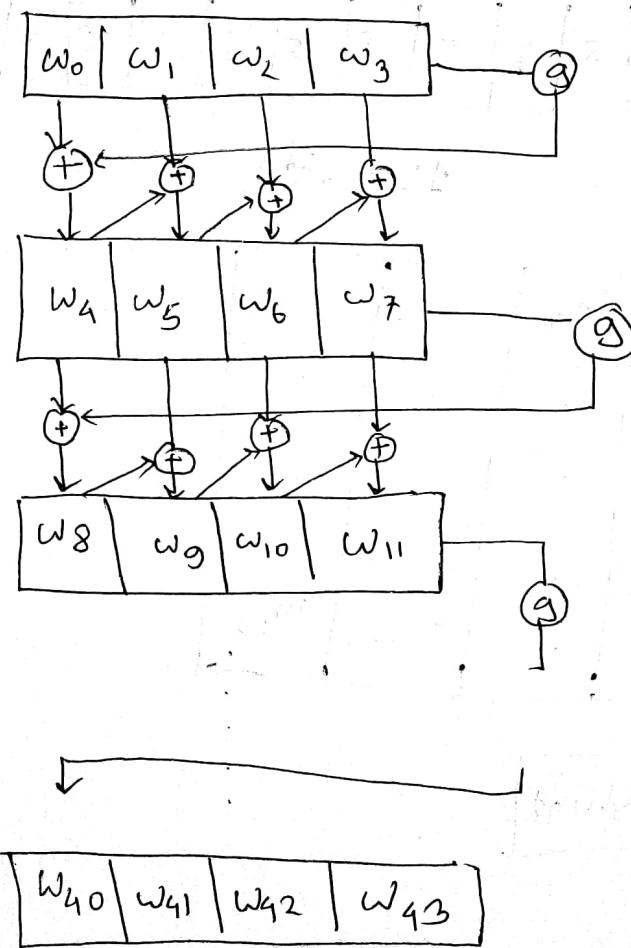
23.05.18.

DES

Next Lab → AES

# AES Key generation

24.05.18

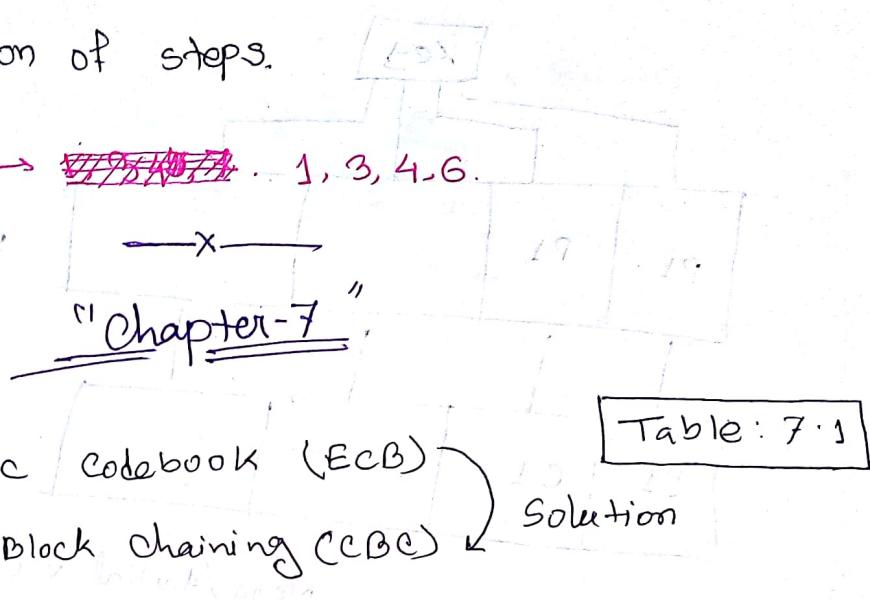


Chapter

RC → Round constant

Explanation of steps.

Chapter → ~~1, 2, 3, 4, 5, 6~~, 1, 3, 4, 6.



Syllabus for CT-1%

28.05.18

Chapter-1: 1.1, Definitions, 1.2, 1.3, 1.4, 1.6, 1.7, Network security model.

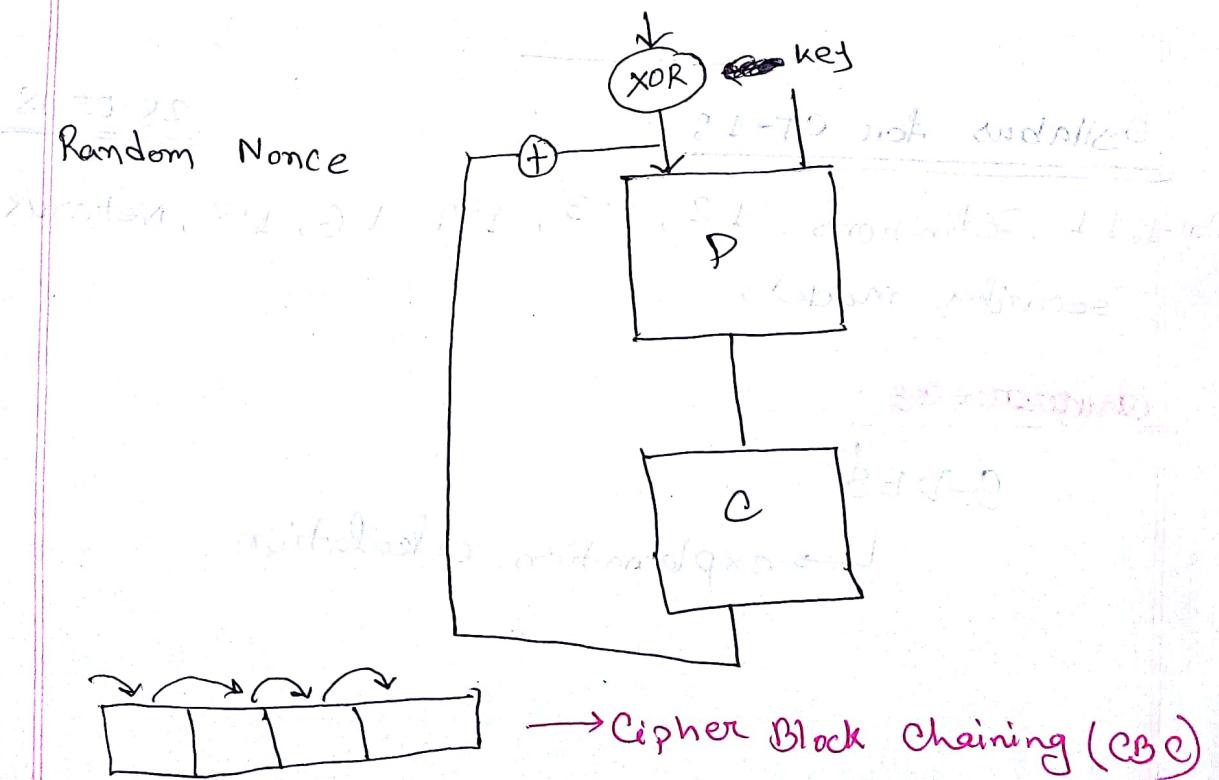
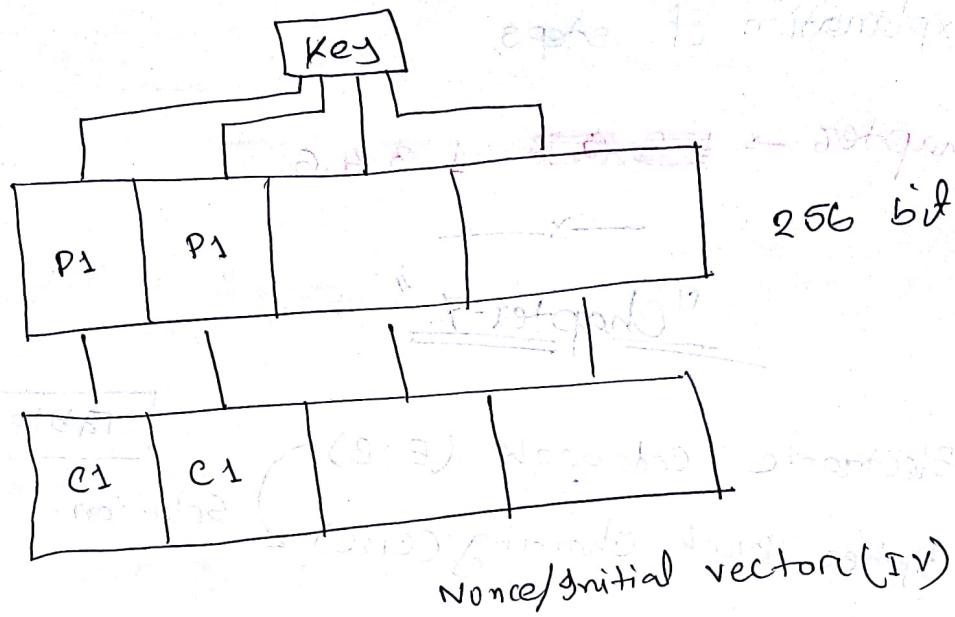
Chapter-2

S-DES

↳ explanation, calculation

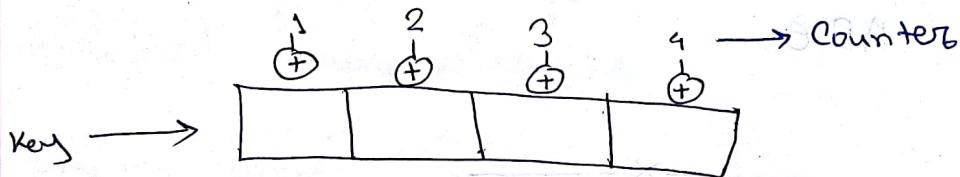
## "Chapter-7"

### \* Electronic Codebook (ECB)



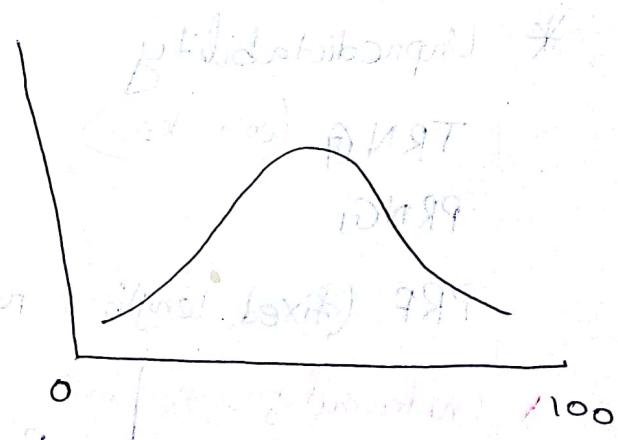
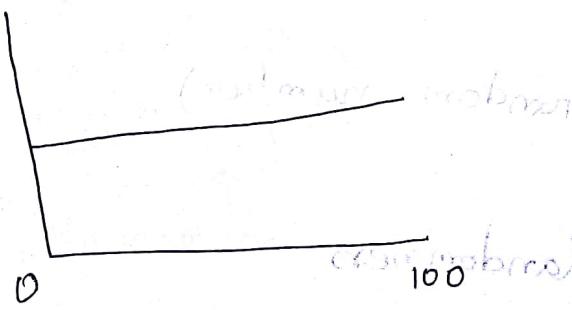
## # Cipher Feedback (CFB)

### \* Counter (CTR) :



## # Format Preserving Encryption:

### Normal Distribution



random number  
generation

## "Sessional"

30.05.18

H.W. → Plaintext → name

Key → Roll

ABC

ZOTOZATOZOT

## "Chapter-8"

31.05.18

### \* Randomness:

Uniform distribution

Independence.

### \* Unpredictability

TRNG (coin toss)

PRNG

PRF (fixed length's random numbers)

\* Uniformity  
\* Scalability  
\* Consistency

} Randomness

Frequency Test

Run ,

Maurer's universal statistical test .

## \* Unpredictability:

Forward unpredictability

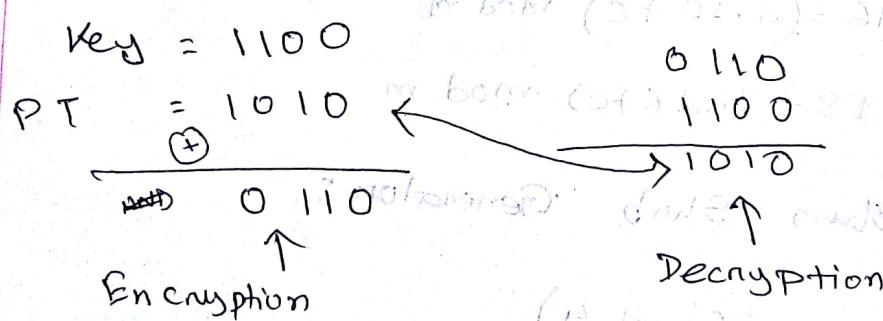
Backward unpredictability

## # Stream Cipher / Cryptography:

<u>Key</u>	<u>Plaintext (PT)</u>	<u>Ciphertext (CT)</u>
0	0	$(0+0) \bmod 2 = 0$
1	0	$(1+0) \bmod 2 = 1$

$$(key + PT) \bmod m = CT$$

$$(CT - key) \bmod m = PT$$



Bit by Bit locker

04.06.18

## # Algorithm design :

$$x_{n+1} = (ax_n + c) \text{ mod } m$$

10, 16, 18

$$x_{10} = 10$$

$$x_{11} = 16$$

$$x_{12} = 18$$

$$x_{13} = ?$$

$$x_{10} = 10 = (ax_9 + c) \text{ mod } m$$

$$16 = (a \cdot 10 + c) \text{ mod } m$$

$$18 = (a \cdot 16 + c) \text{ mod } m$$

## \* Blum Blum Shub Generator :

$$P \equiv q \equiv 3 \pmod{4}$$

relatively prime, s

$$P \times q = n$$

related prime

$$x_0 = s^2 \bmod n$$

for i = 1 to 10

$$x_i = (x_{i-1})^2 \bmod n$$

$$b_i = x_i \bmod 2$$

i.e.

$$7, 11$$

$$s = 19$$

$$n = 77$$

$$x_0 = (19)^2 \bmod 77$$

=

$$x_1 = ( )^2 \bmod 77$$

=

$$b_1 = ( ) \bmod 2$$

=

Using True random number  
prime s,

generator, and numbers

$$x_0 = s^2 \bmod n$$

for  $i = 1$  to  $\infty$

$$x_i = (x_{i-1})^2 \bmod n$$

$$b_i = x_i \bmod 2$$

i.e:

$$7, 11$$

$$s = 19$$

$$n = 77$$

$$x_0 = (19)^2 \bmod 77$$

=

$$x_1 = (\quad )^2 \bmod 77$$

=

$$b_1 = (\quad ) \bmod 2$$

=

Using True random number generator, find related prime  $s$ .

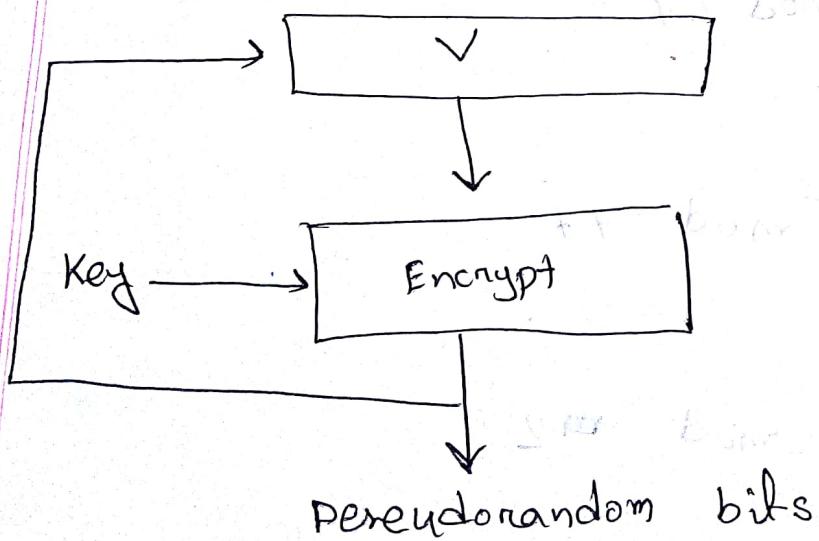
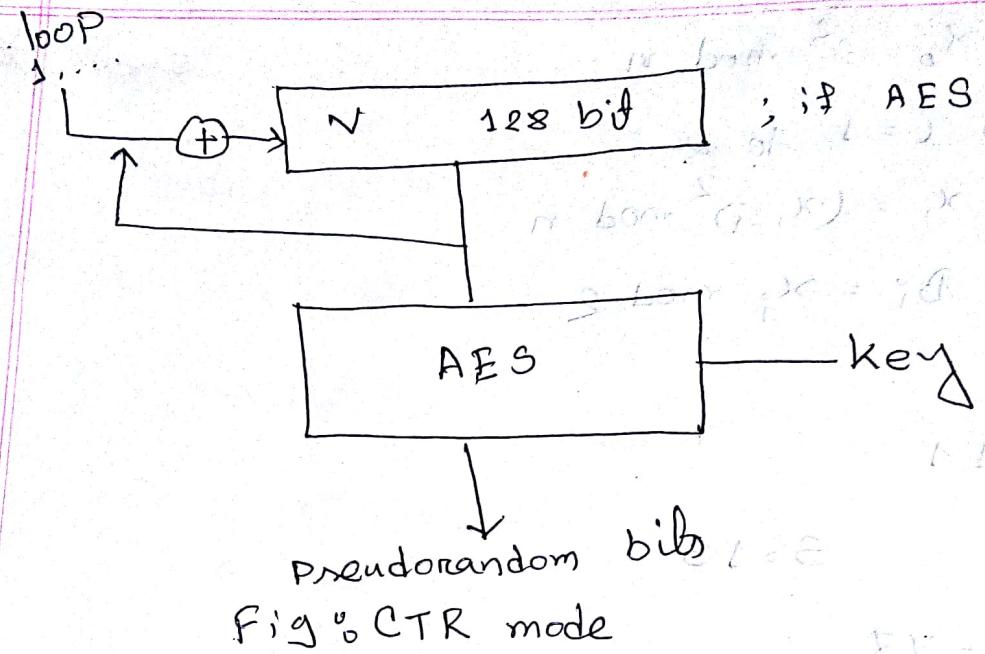


Fig % OFB mode

PRNG Mechanisms Based on Block Ciphers,

## # Stream Ciphers or not using padding or not

— X —

05.06.18

### # RC4<sup>0</sup> (Random bit generation)

bit Stream

// initialization

for i = 0 to 255 do

    S[i] = i ;

    T[i] = K[i mod KeyLen];

// T[i] = Key

S	0	1	2	3	4	5
	4	0	1	2	3	5
	2	1			0	4

T	0	1	2	3	4	5
	4	3	1	2	5	6

2<sup>nd</sup> Step:

$$j = (4 + 1 + 3) \% 6 = 2$$

Swap (S[1], S[2])

1<sup>st</sup> Step:

$$j = (0 + 0 + 4) \% 6 = 4$$

Swap (S[0], S[4])

## \* True Random number generators:

Ex 20.00

(continuous & combined)

possible lid

multiple difficulties

ab = 228 ab = 0 = 1 off

1 = 138

Lost 638: born 13 x = 137

1 = 137

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	32	33	34	35	36	37	38	39	40	41	42	43	44	45	46	47	48	49	50	51	52	53	54	55	56	57	58	59	60	61	62	63	64	65	66	67	68	69	70	71	72	73	74	75	76	77	78	79	80	81	82	83	84	85	86	87	88	89	90	91	92	93	94	95	96	97	98	99	100
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