The machine learning 101 and Basic of Tensorflow

Yi-Fan Liou



Agenda

- Course
 - The basic of machine learning
 - Multilayer perceptron
 - Convolutional neural network
- Estimated time
 - 4 hours

About the speaker

Yi-Fan Liou

- You can call me Mark as well
- I am not a teacher... I don't think I am qualified ...
- Ex-cofounders of many start-up team
- Confounder of the Taipei Bioinformatics Omnibus (Facebook 社團,歡迎有興趣的人加入)

Specialist

- Bioinformatics and Proteomics
 - I know you are not interested in ...
- But ... if we only focus on machine learning and GPU using experience
 - Machine learning since 2009
 - CUDA programing since 2011

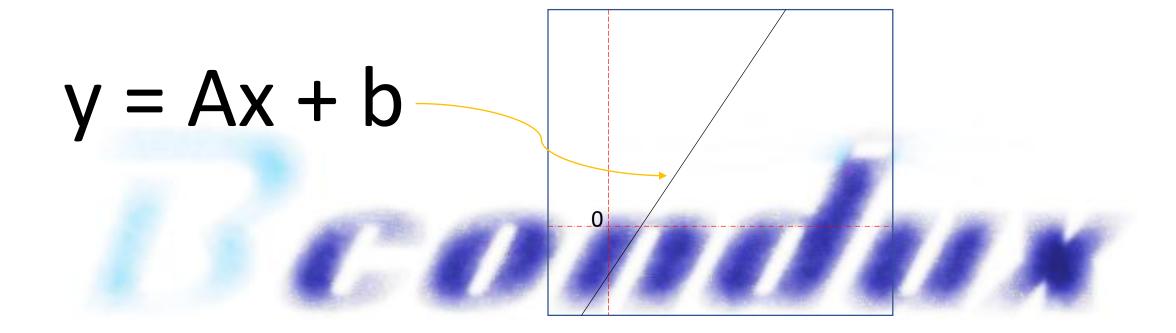
Finally

- This is a casual course, please feel free to ask any questions. (我目前單身,先回答各位)
- I am not always right. Tell me anything if I am wrong.
- 很重要所以打中文:如果我詢問各位問題希望各位舉手時,我只是想了解目前各位的狀況,不會強迫各位發言(如果有人迫切想發言當然也不會阻止)

The Basic

Linear regression

- Can you please google this?
 - Just kidding



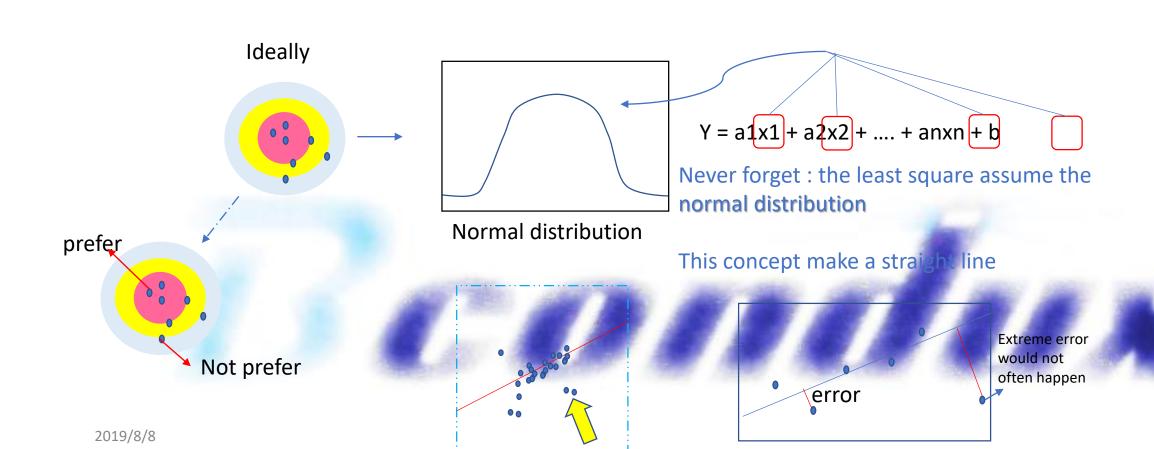
Logistic regression – from statistic

Set: All the dependent variables are linear

continuous : least square errors

categorical: continuous with some errors

Y = a1x1 + a2x2 + + anxn + b



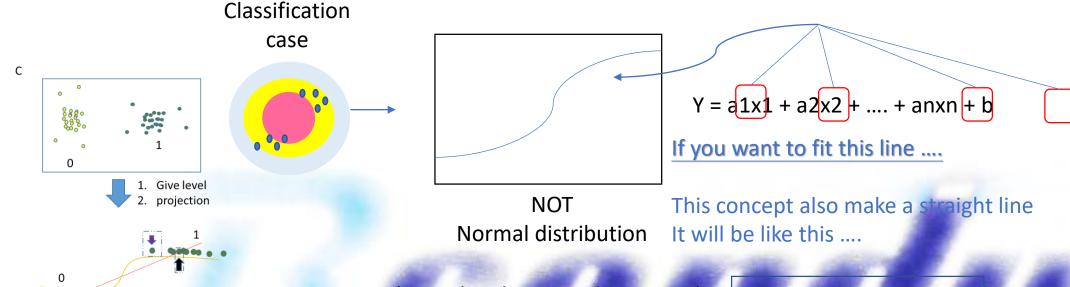
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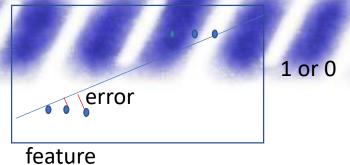


It is obviously: the errors between the line and data

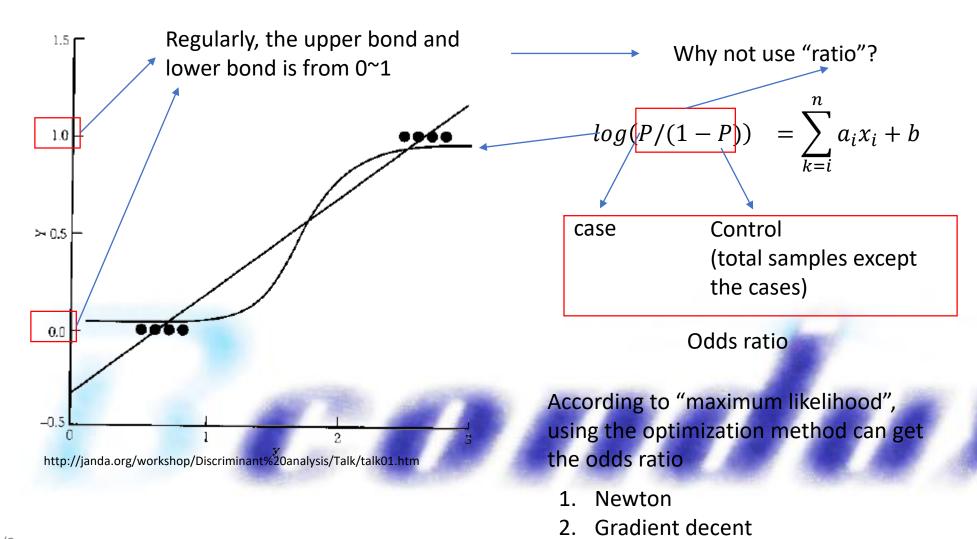
won't be normal distribution

That's why the classification problem never use MSE as loss

(you can use MSE, but it will make a tragedy)



Logistic regression – from statistic



Maximum likelihood V.S. cross entropy

- In machine learning, the loss usually use cross entropy
- In statistics, the gain usually use maximum likelihood
- But Don't worry, they are the same ...



Why logistic regression?







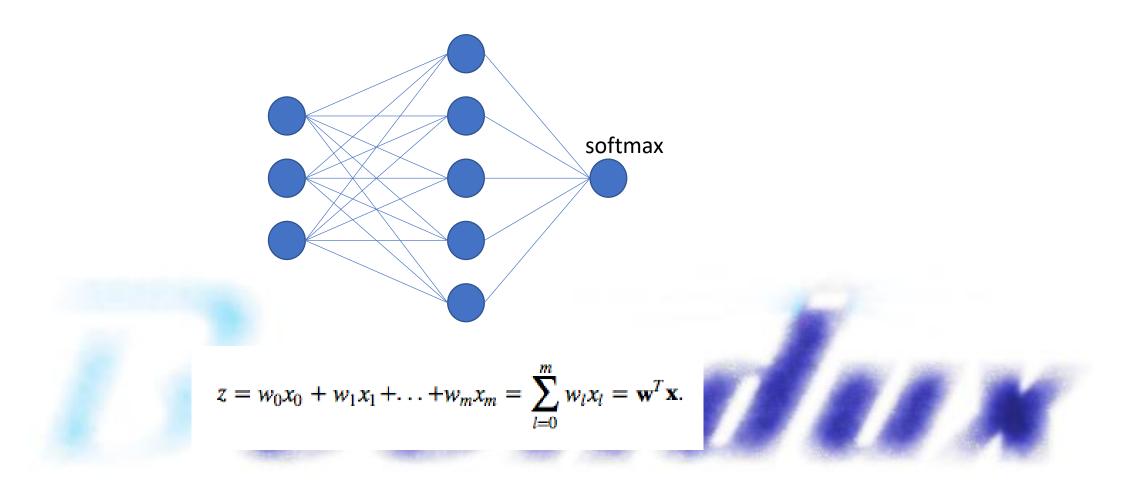
Some concepts in machine learning is also from the statistics.

They are quite similar!!

You can find the logit models in:

- 1. Traditional statistics ex. Survival analysis
- 2. Machine learning

The architecture of Logit model

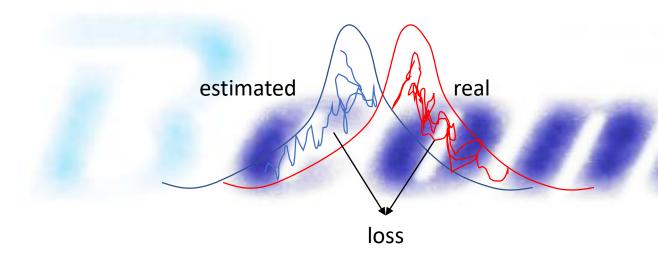


Basic Terms of machine learning



Loss

- The basic concept of machine learning is to estimate the probability of the dataset.
- We use the probability to predict the unknown ones.
- This term, loss, give the information of how far between the estimated probability and real probability

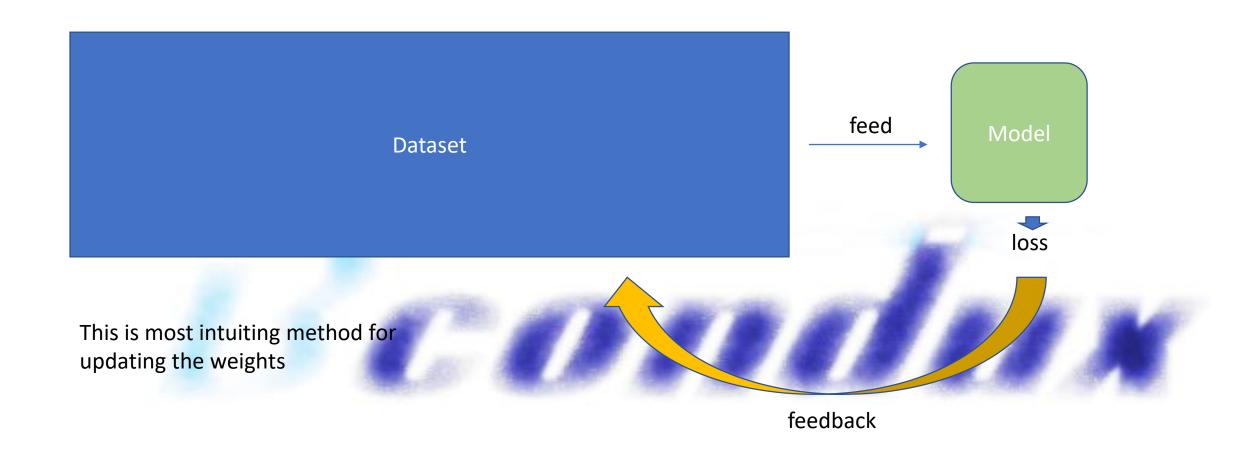


In category classification task, we usually use "cross entropy" to estimate the difference between the distributions.

Estimating the training

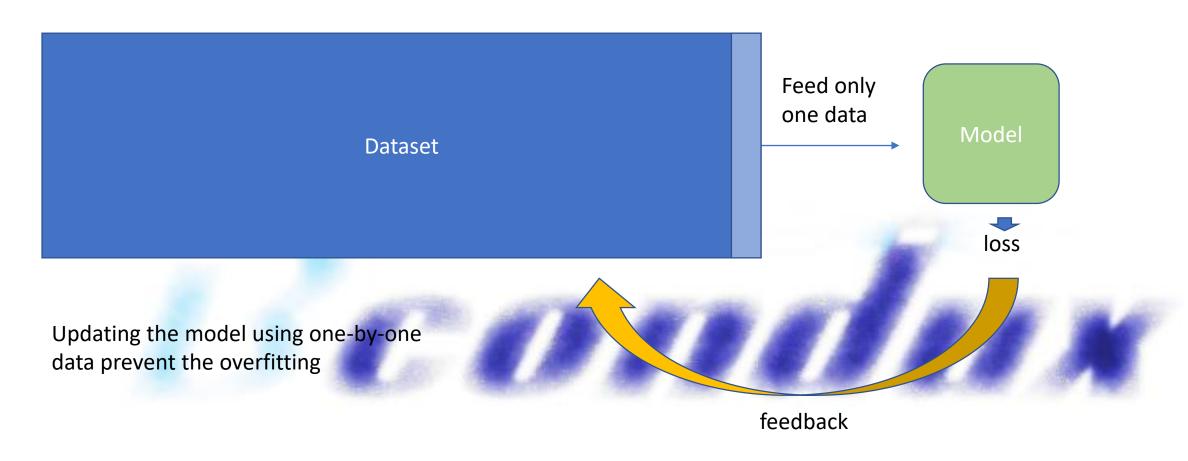
- The training strategies are simply discussed with two domain
 - For "weights" calculate the loss for directly updating model
 - Batch
 - Epoch
 - For "hyerparamters" calculating the loss for estimating the performance
 - Validation
 - Corss validation
 - N-fold
 - Leave one out
 - Holeout validation

Updating the weights – whole dataset



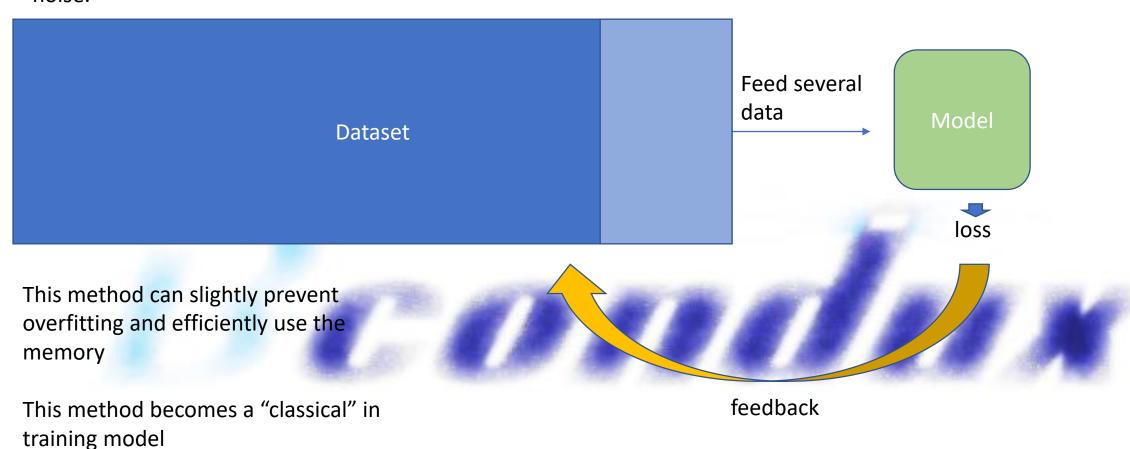
Updating the weights – original stochastic method

Updating the model using whole dataset cause the "overfitting" issue



Updating the weights – stochastic mini-batch method

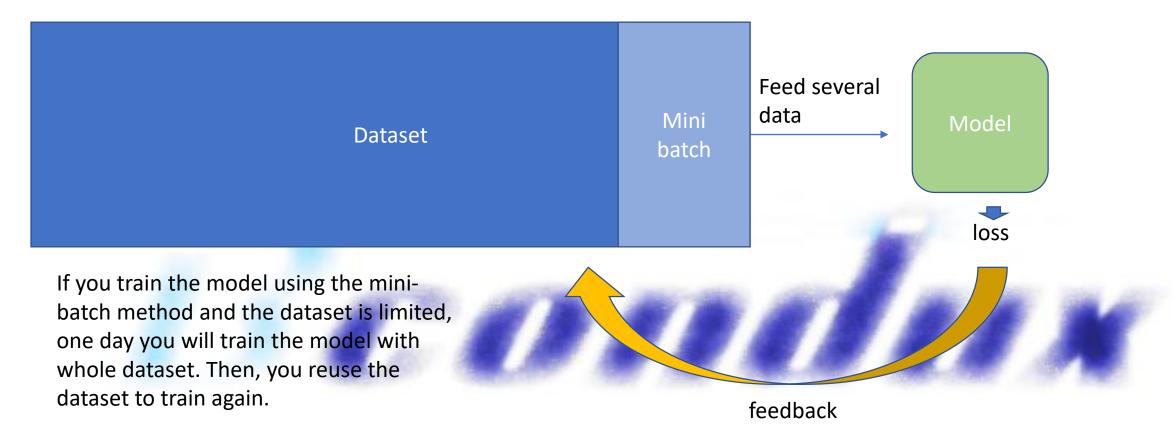
Updating the model using stochastic method would be influence by the noise.



Batch? Epoch?

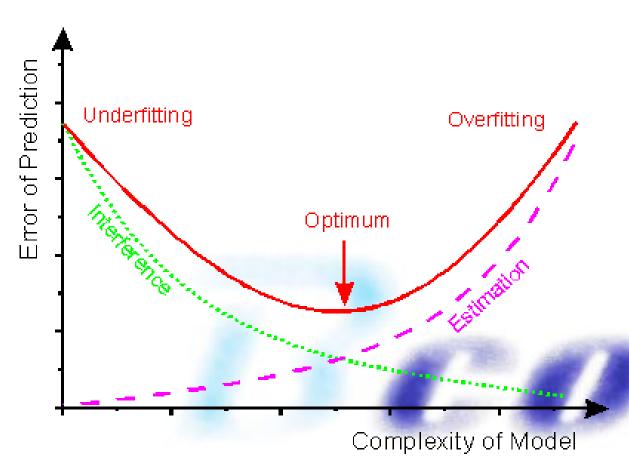
The dataset will feed into the model.

The model will be train again and again



One cycle mean one epoch

The classic overfitting issue



Degree 1

MSE = 4.08e-01(+/- 4.25e-01)

— Model
— True function
• Samples

MSE = 4.32e-02(+/- 7.08e-02)

— Model
— True function
• Samples

X

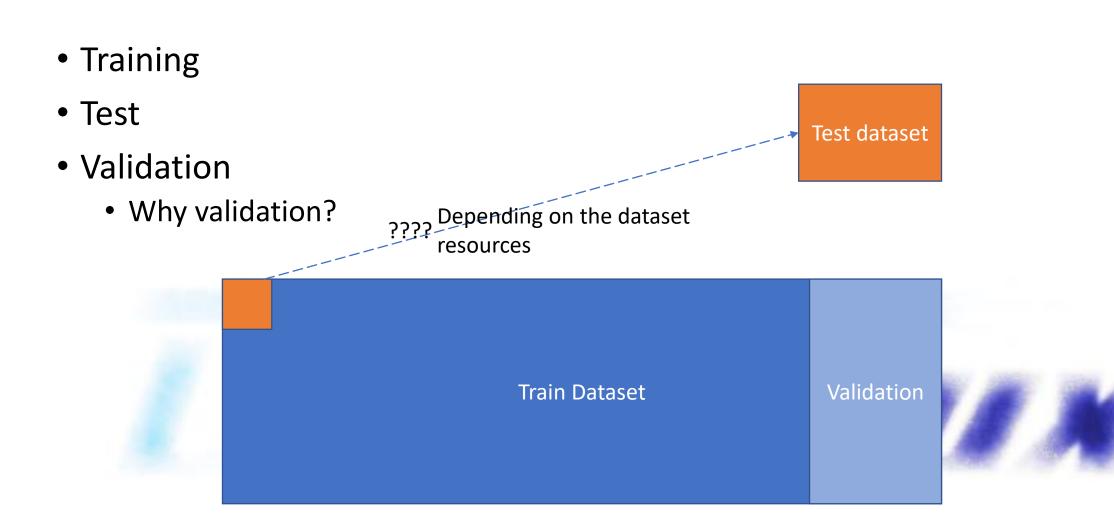
X

X

 $\underline{\text{http://lijiancheng0614.github.io/scikit-learn/auto_essymples/model_selection/plot_underfitting_overfitting.html}$

http://www.frank-dieterle.de/phd/images/image024.gif

Training, Test, Validation



More about validations

- holdout validation
 - Most use in modern model, especially with "early-stopping"
- Cross-validation
- Leave-one-out cross validation



Cross validation in deep learning?

Yoshua Bengio, My lab has been one of the three that started the deep learning approach, back in 2006, along with Hinton's...

Answered Jan 20, 2016 · Upvoted by Naran Bayanbat, MSCS with focus in machine learning and Boxun Zhang, Data Scientist at Spotify; PhD in Computer Science · Author has 174 answers and 3.9m answer views

We mostly have large datasets when it is not worth the trouble to do something like k-fold cross-validation. We just use a train/valid/test split. Cross-validation becomes useful when the dataset is tiny (like hundreds of examples), but then you can't typically learn a complex model.

41k views · View 242 Upvoters

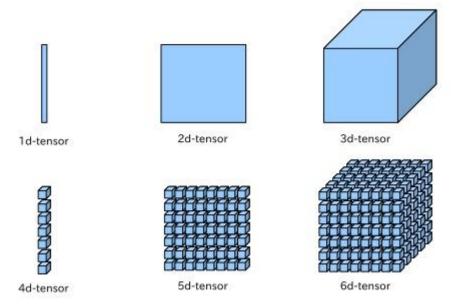
The basic of the tensors

Using Numpy and Tensorflow

What is "tensor"?

What's Tensor

Tensor is a general name of multi-way array data. For example, 1d-tensor is a vector, 2d-tensor is a matrix and 3d-tensor is a cube. We can image 4d-tensor as a vector of cubes. In similar way, 5d-tensor is a matrix of cubes, and 6d-tensor is a cube of cubes.



"A tensor is a generalization of vectors and matrices to potentially higher dimension"

--https://www.tensorflow.org/programmers_guide/tensors



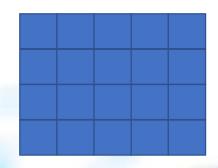
February 2, 2012

7/26

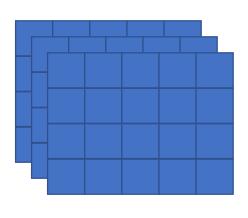
The shape of tensor

[5]

[4,5]



[3,4,5]



Picture format

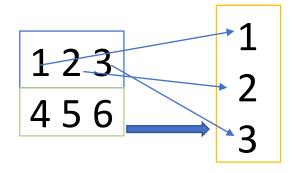
The format:(NHWC) (batch size, height, width, channel)

• data_format: A string, one of channels_last (default) or channels_first. The ordering of the dimensions in the inputs. channels_last corresponds to inputs with shape (batch, height, width, channels) while channels_first corresponds to inputs with shape (batch, channels, height, width). It defaults to the image_data_format value found in your Keras config file at ~/.keras/keras.json. If you never set it, then it will be "channels_last".

https://www.tensorflow.org/api_docs/python/tf/keras/layers/Conv2D

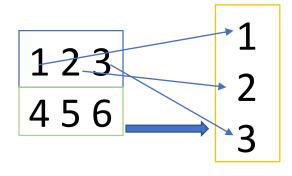
tf.matmul

This is same to weighted sum



What's the answer?

Weighted sum

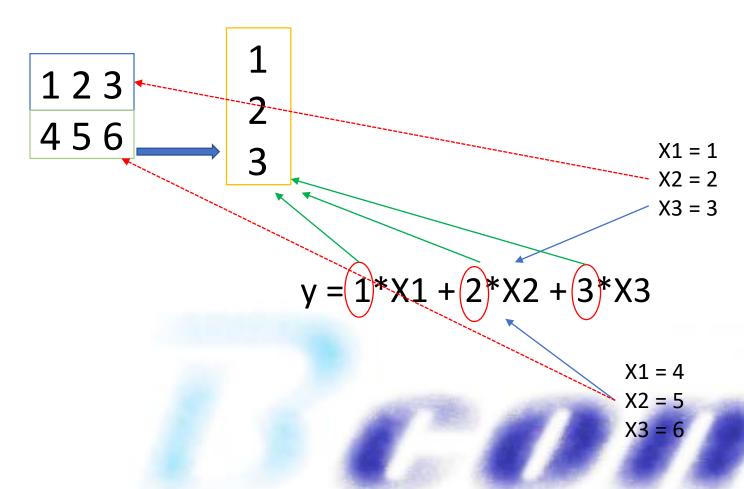


$$y = 1*X1 + 2*X2 + 3*X3$$



$$X3 = 6$$

Weighted sum

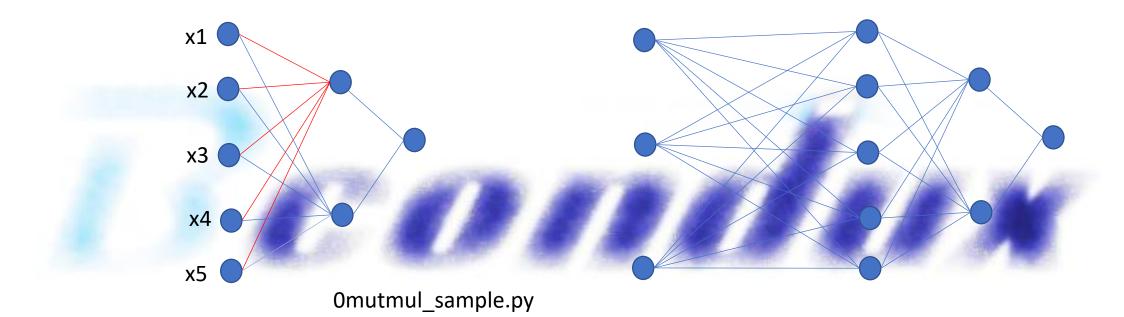


How weighted-sum used in neural network

Assume we have a simple linear function:

$$F(x) = 2.5 X_1 + 1.4 X_2 + 0.2 X_3 + 0.2 X_4 + 4.5 X_5$$

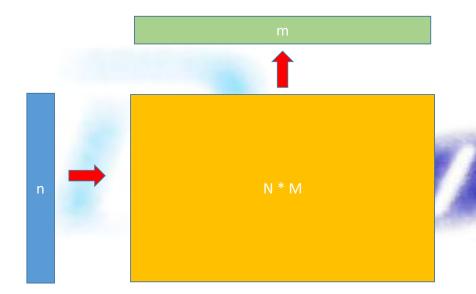
$$f(x) = 25 X_1 + 14 X_2 + 2 X_3 + 2 X_4 + 45 X_5$$

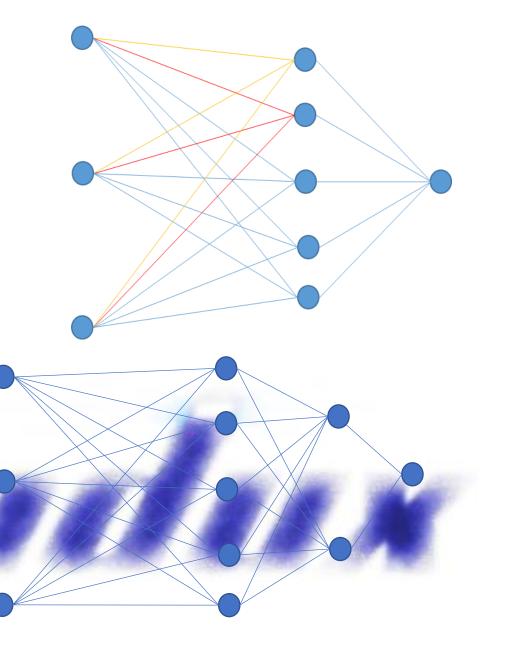


Another words

Use MNIST as example.

Make a MLP network and optimize it using gradient decent





But... How to train it??

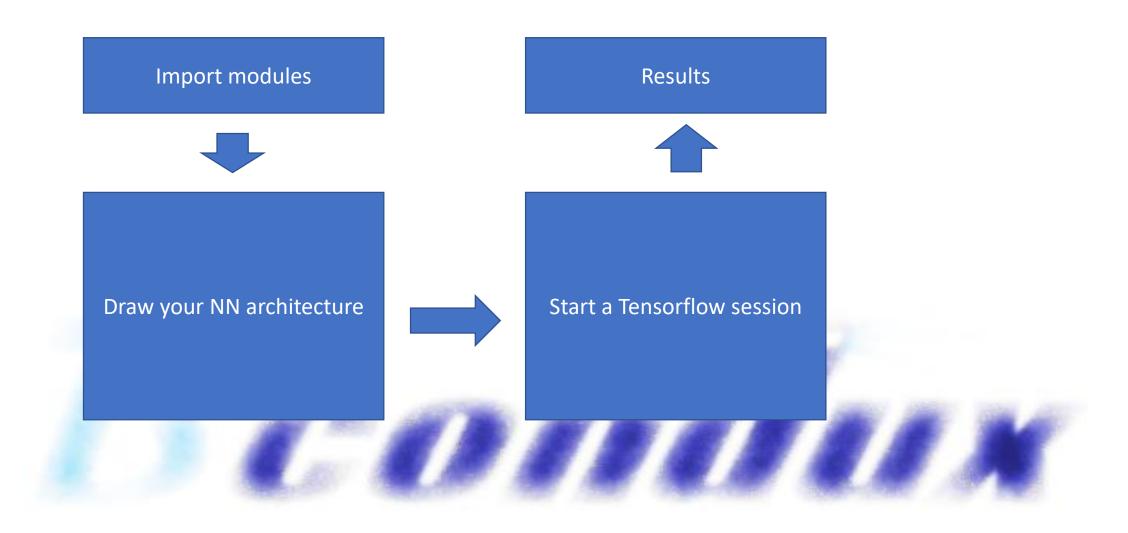


http://bimay.pixnet.net/blog/post/11410360-%E8%AA%AA%E8%A9%B1%E7%9A%84%E8%97%9D%E8%A1%93

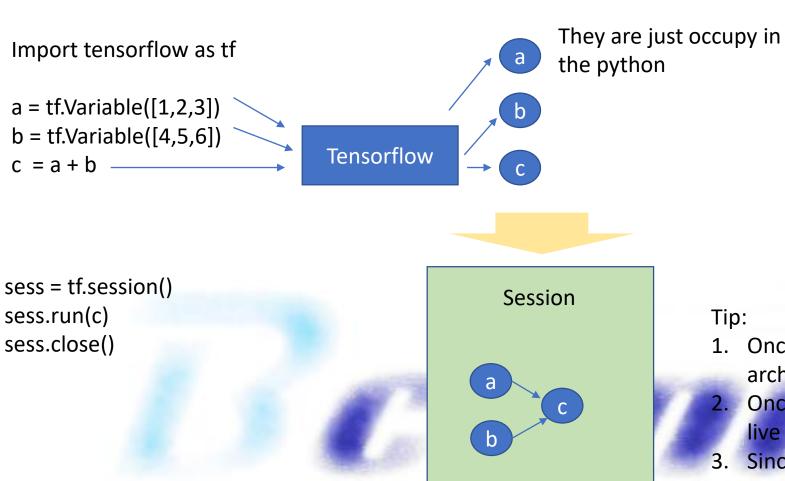
The basic concept of Tensorflow

- Static computation graph
 - You need to define the whole graph before you run a complete process
 - The framework will deploy your job to the corresponding computing nodes
- By the way
 - Dynamic computational graph
 - pyTorch
 - Eager execution

Process diagram



Session is a "canvas"



Tip:

- 1. Once the Session announced, the architecture fixed.
- Once the operators announced, it will live until you close Python (advance)
- 3. Since the architecture is fixed, we usually use 'delivery pores' for feeding the data.

The basic operation in tensor calculating

We will compare the basic operator between python and Tensorflow

Since python did not have an exact 'array', we use the "list" to instead

```
add How about "weighted sum"?

tf.add(x,y)

tf.reduce_sum( tf.matmul(x,y) )

multiply

tf.matmul(x,y)

tf multiply(x,y)??
```

Example 1.

Task: we use Tensorflow to complete some simple operation

- 1. Add 2 tensors
- 2. Multiply 2 tensors
- 3. Division 2 tensors

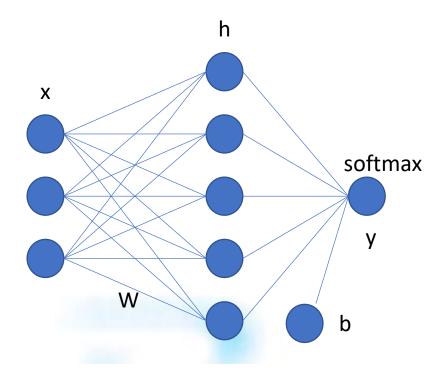


tf.add

```
>>> a = tf.Variable([1,1,1])
>>> b = tf.Variable([2,2,2])
>>><mark>c = tf.add(a,b)</mark>
>>> sess = tf.Session()
201<mark>8-06-07 16:21:08.05952</mark>8: I C:\tf_jenkins\workspace\re
.cc:137] Your CPU supports instructions that this Tenson
>>> C
<tf.Tensor | 'Add:0' shape=(3,) dtype=int32>
>>> sess.run(tf.global_variables_initializer())
>>> sess.run(c)
array([3, 3, 3])
>>>
```

Try to make a model with Tensorflow

The objective



$$z = w_0 x_0 + w_1 x_1 + \ldots + w_m x_m = \sum_{l=0}^m w_l x_l = \mathbf{w}^T \mathbf{x}.$$

Find them!!

Image that ...

If we get some error in the function, can we modify the coefficients of the function to get more correct results?

The most method is stochastic gradient decent ...

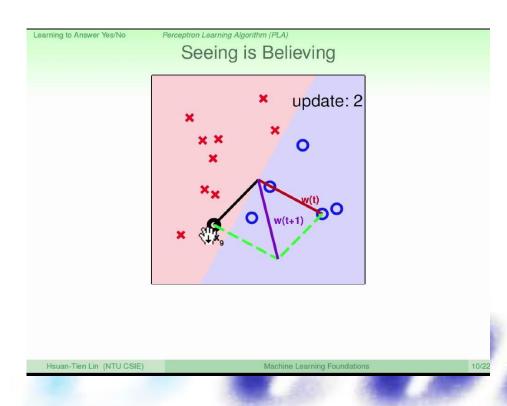
Only 1 channel with the width and height of 28 and 28, respectively.

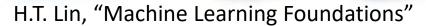
1softmax_regression_MNIST.py

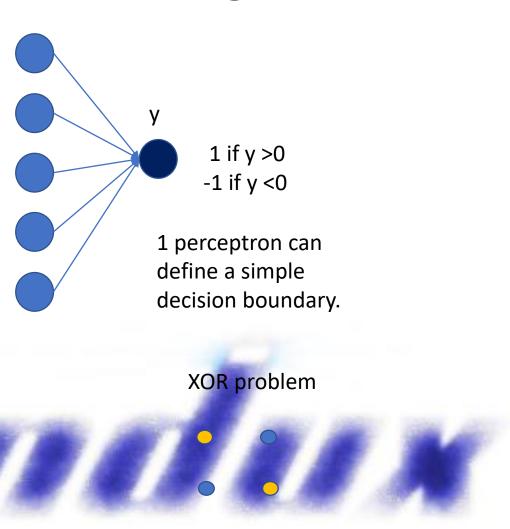
Multilayer perceptrons

Small story – Perceptron learning

Target: We want to use a simple line as decision boundary

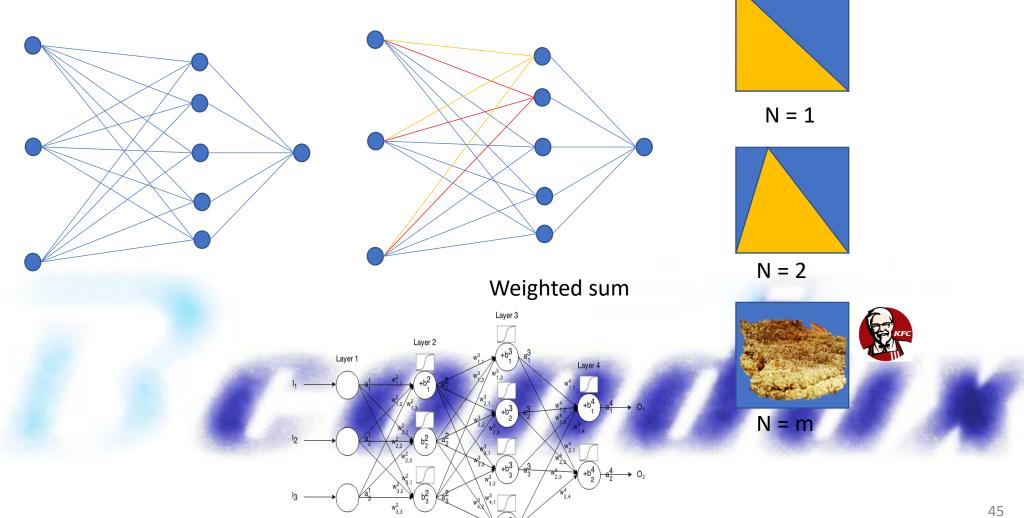






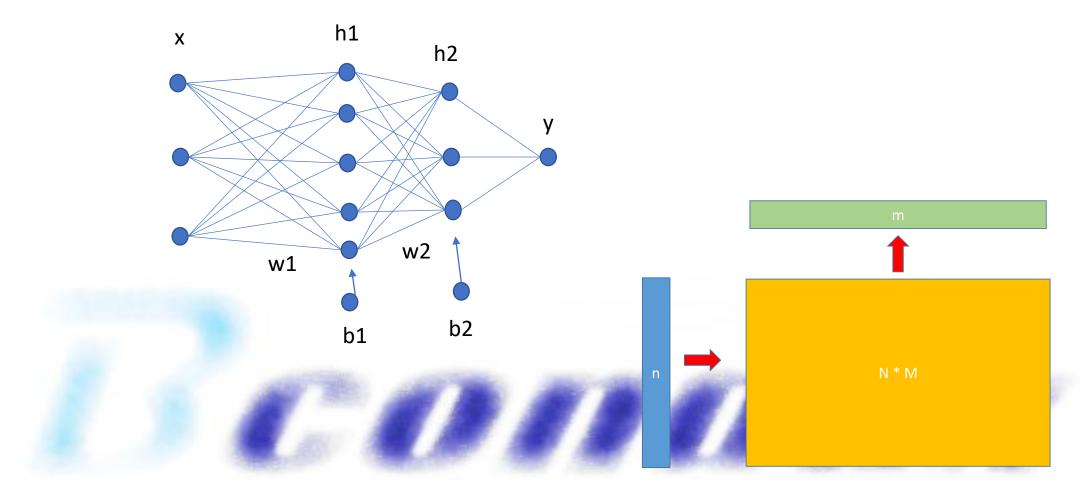
"Perceptrons: An Introduction to Computational Geometry", Minsky and Papert

Multi-layer perceptron



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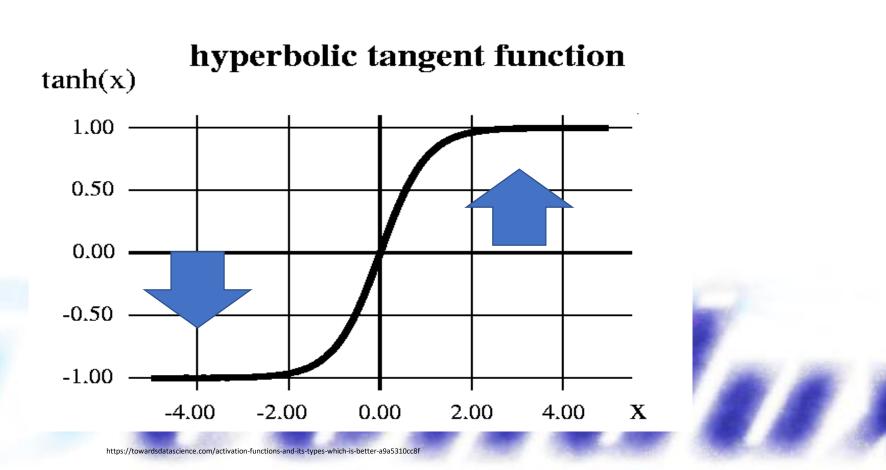
MLP practice



Practice 1

- Please create a MLP for predicting the MNIST dataset. The parameters are define as
 - 3 layers
 - 128
 - 512
 - 256
 - Batch size
 - 256
 - Epoch
 - 5000

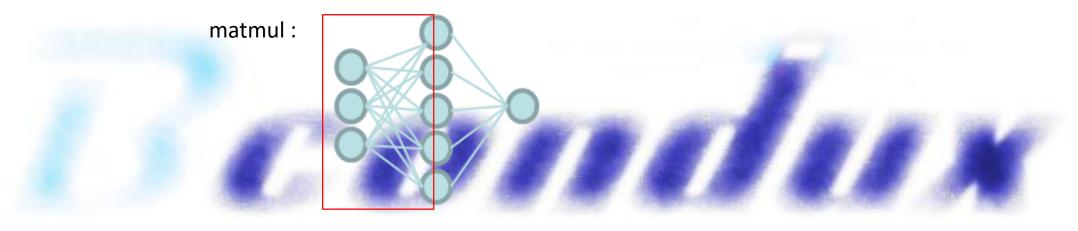
The activation function



Demo time~

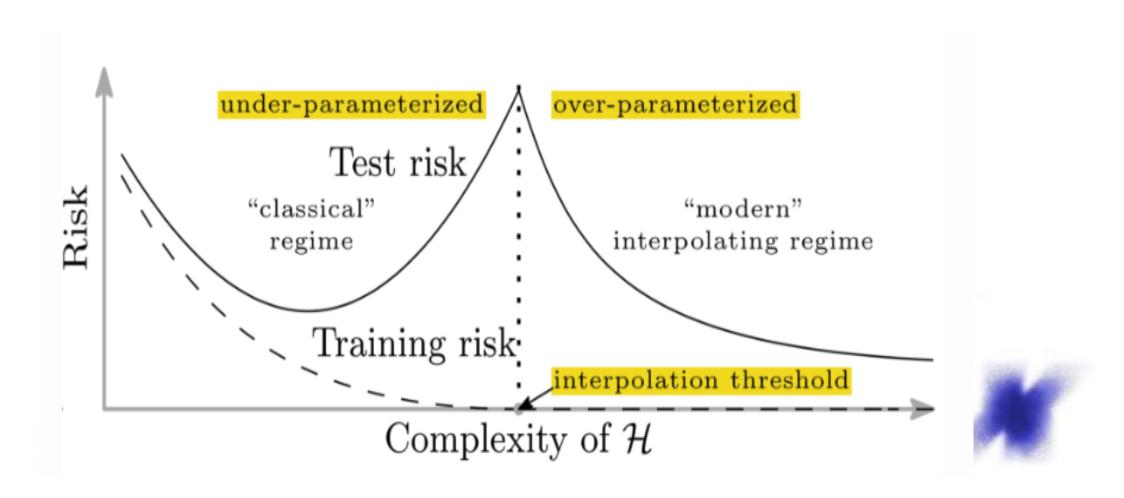
 Many interesting things happened. Many people cannot answer them using current math theories.

https://github.com/Bcondux/WorkShopCentSci20180609/blob/master/SampleCode/multilayer_perceptron_overfit.py



Basic architecture

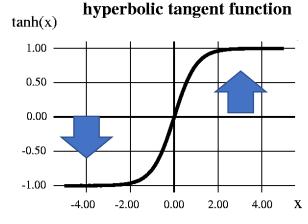
Overparameterization – The update



How hard will deeper models be?

Gradient vanishing

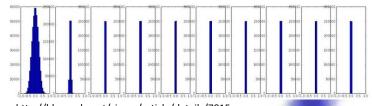
Vanishing gradient (NN winter2: 1986-2006)



https://towardsdatascience.com/activation-functions-and-its-types-which-ishetter-a9a5310cc8f



http://cswithjames.com/keras-6-vanishing-gradient-problem-relu/



http://blog.csdn.net/zjucor/article/details/7815

$$g'_{\text{logistic}}(z) = \frac{\partial}{\partial z} \left(\frac{1}{1+e^{-z}}\right)$$

$$= \frac{e^{-z}}{(1+e^{-z})^2} (\text{chain rule})$$

$$= \frac{1+e^{-z}-1}{(1+e^{-z})^2}$$

$$= \frac{1+e^{-z}}{(1+e^{-z})^2} - \left(\frac{1}{1+e^{-z}}\right)^2$$

$$= \frac{1}{(1+e^{-z})} - \left(\frac{1}{1+e^{-z}}\right)^2$$

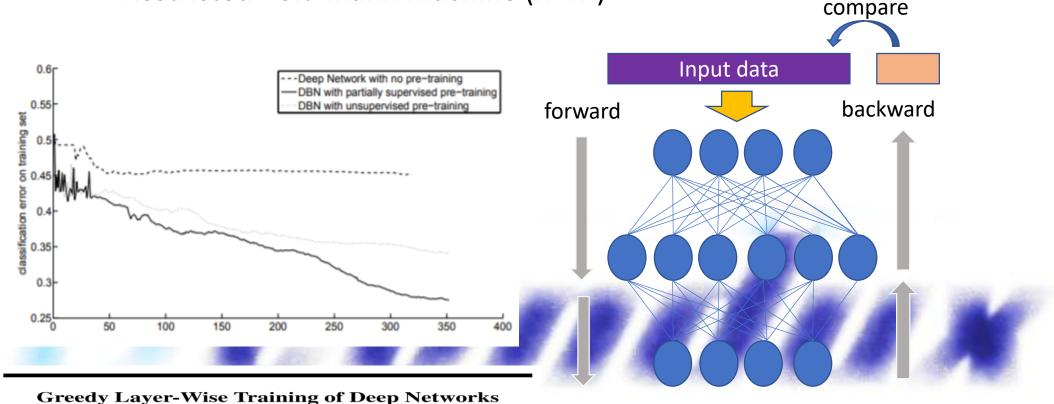
$$= g_{\text{logistic}}(z) - g_{\text{logistic}}(z)^2$$

$$= g_{\text{logistic}}(z)(1 - g_{\text{logistic}}(z))$$

The power of deeper model

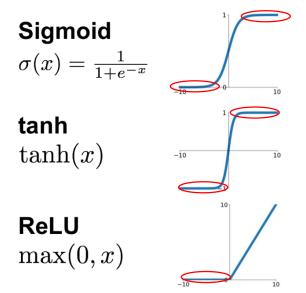
Pretrain ---- the old fashion style

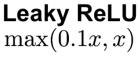
Restricted Boltzmann machine (RBM)



Activation functions

Activation Functions







Maxout $\max(w_1^T x + b_1, w_2^T x + b_2)$

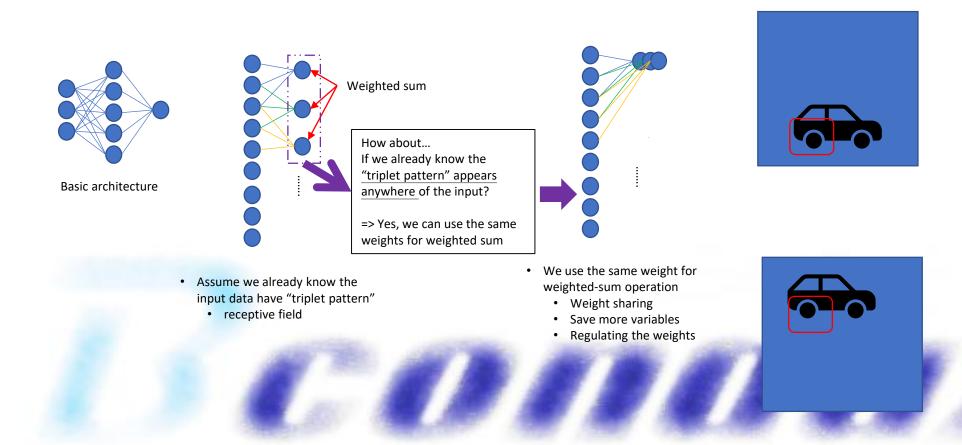


- The activation function help the NN
 - Now, the problem is mainly the computing resources

https://medium.com/machine-learning-world/how-to-debug-neural-networks-manual-dc2a200f10f2

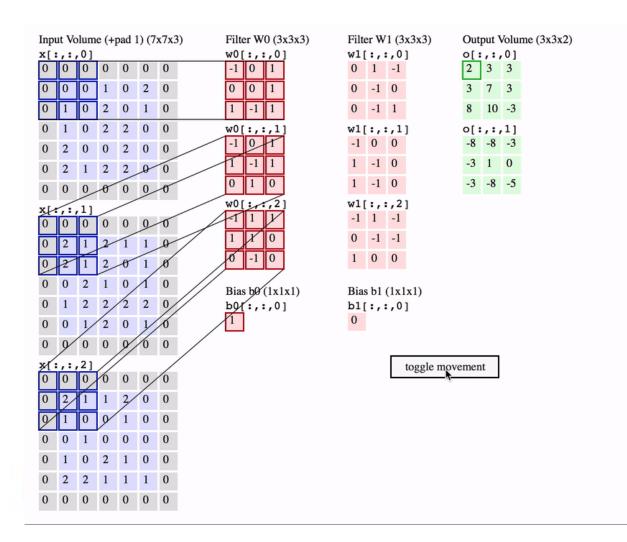
Convolutional neural network

Considering the transform of the NN



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Convolutional neural network

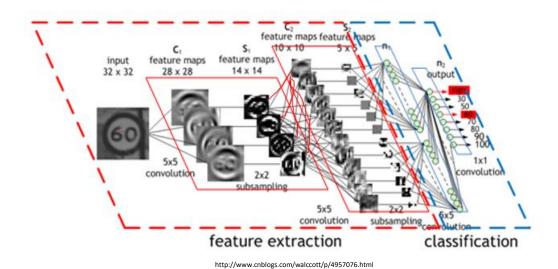


Normal terms:

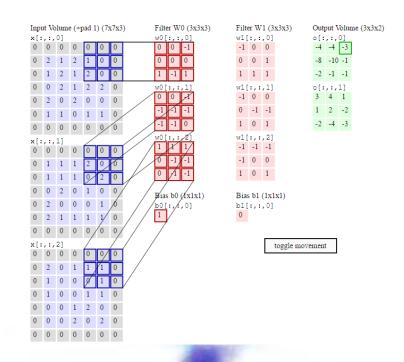
- Kernel size
- Stride
- padding



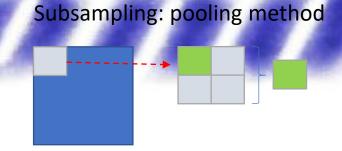
How about convolutional neural network

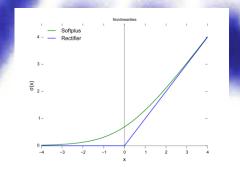


- CNN is also a kind of NNs, but the hidden nodes have their own receptive fields and sharing their weights
- Each "feature map" is a node.
- The ability for classification is still from the fully connected NN.
 - This also means, appending deeper layer here would cause gradient vanishment

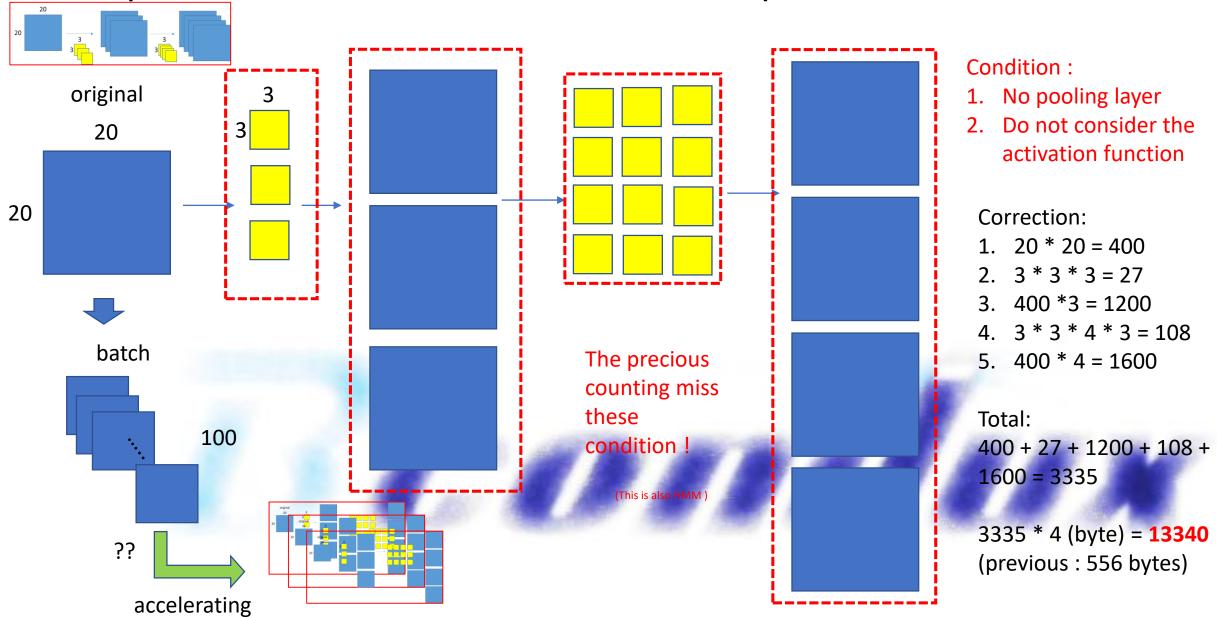


https://www.guora.com/In-a-convolutional-neural-network-how-is-convolution-defined-with-an-RGB-image

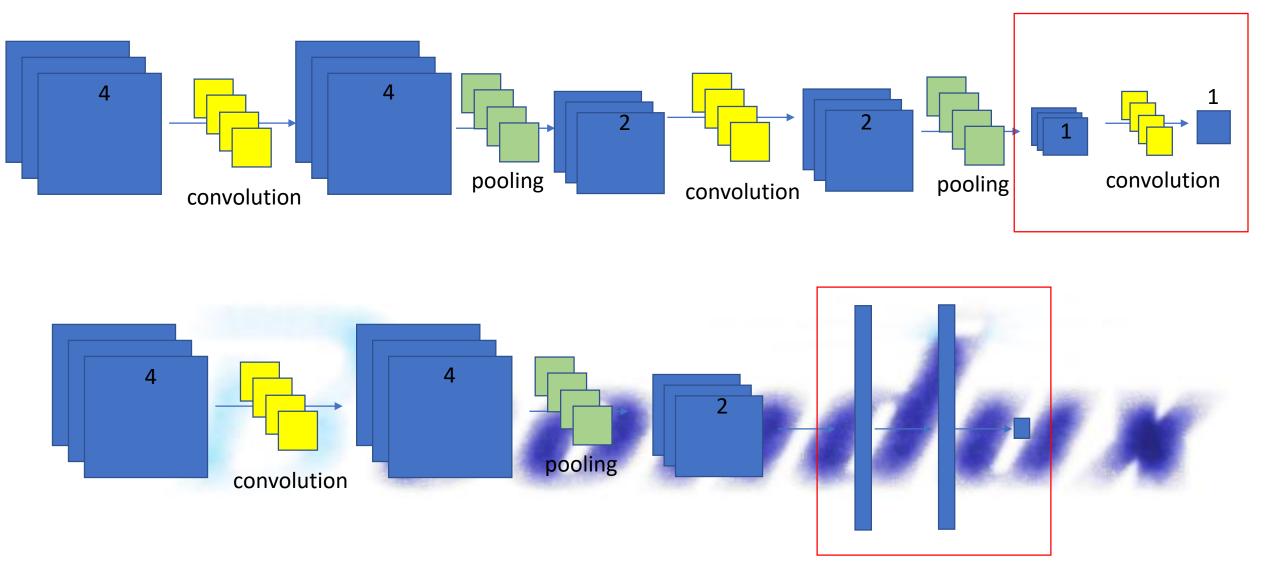




The parameters – CNN as example in detail



BTW: Fully convolutional neural network



Convolutional neural network practice

- Many convenient tools are already invented. But to better understanding how the tensors flow, we try to implement it as detailed as possible.
 - 3CNN.py

- The next step is the Keras module in Tensorflow
 - 3CNN_keras.py

Thank you~

#