Lecture Notes for

Machine Learning in Python

Professor Eric Larson

Town Hall + MLP History

Class Logistics and Agenda

- Logistics:
  - Next time: Flipped Module on back propagation
- Multi Week Agenda:
  - Today: Neural Networks History, up to 1980
  - Today: Multi-layer Architectures
  - Town Hall, Lab 3 (if time)
  - **Flipped**: Programming Multi-layer training

Class Overview, by topic

Table Data Visualization

Numpy, Pandas, Seaborn
Overviews with some in-depth discussion

Dimension Reduction and Image Processing

Scikit-learn, Scikit Image,
Intuition only, Some mathematics

Linear and Logistic Regression

Numpy, Recreate API for Scikit-learn
Detailed mathematics for simple optimization
intuition for advanced optimization

Neural Networks and Back Prop.

Numpy
Detailed mathematics for NN operations

Wide and Deep Networks

Convolutional Networks

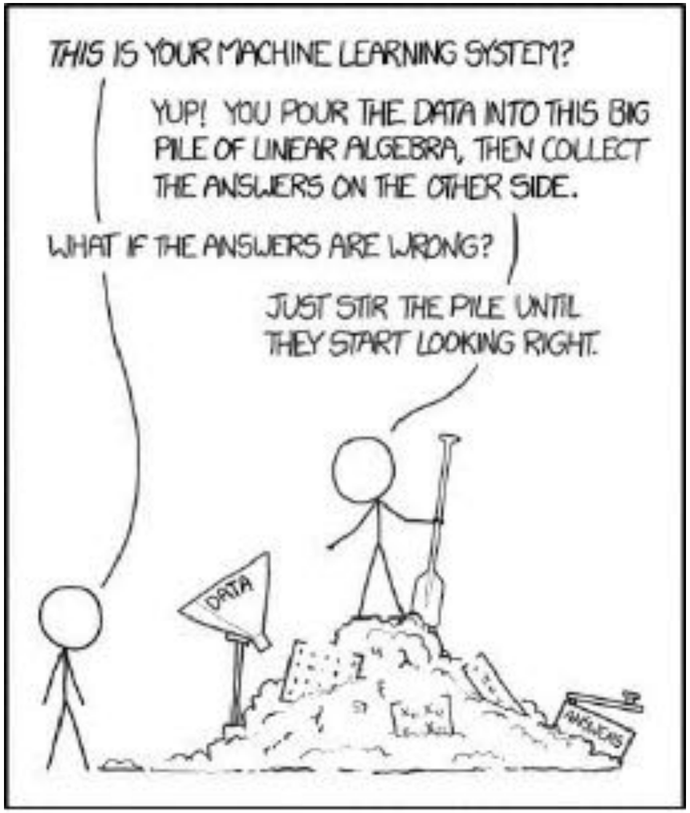
Recurrent Networks

Keras, Tensorflow
Intuition, Detailed implement.

Ethics in Language Models

ConceptNet
Case studies

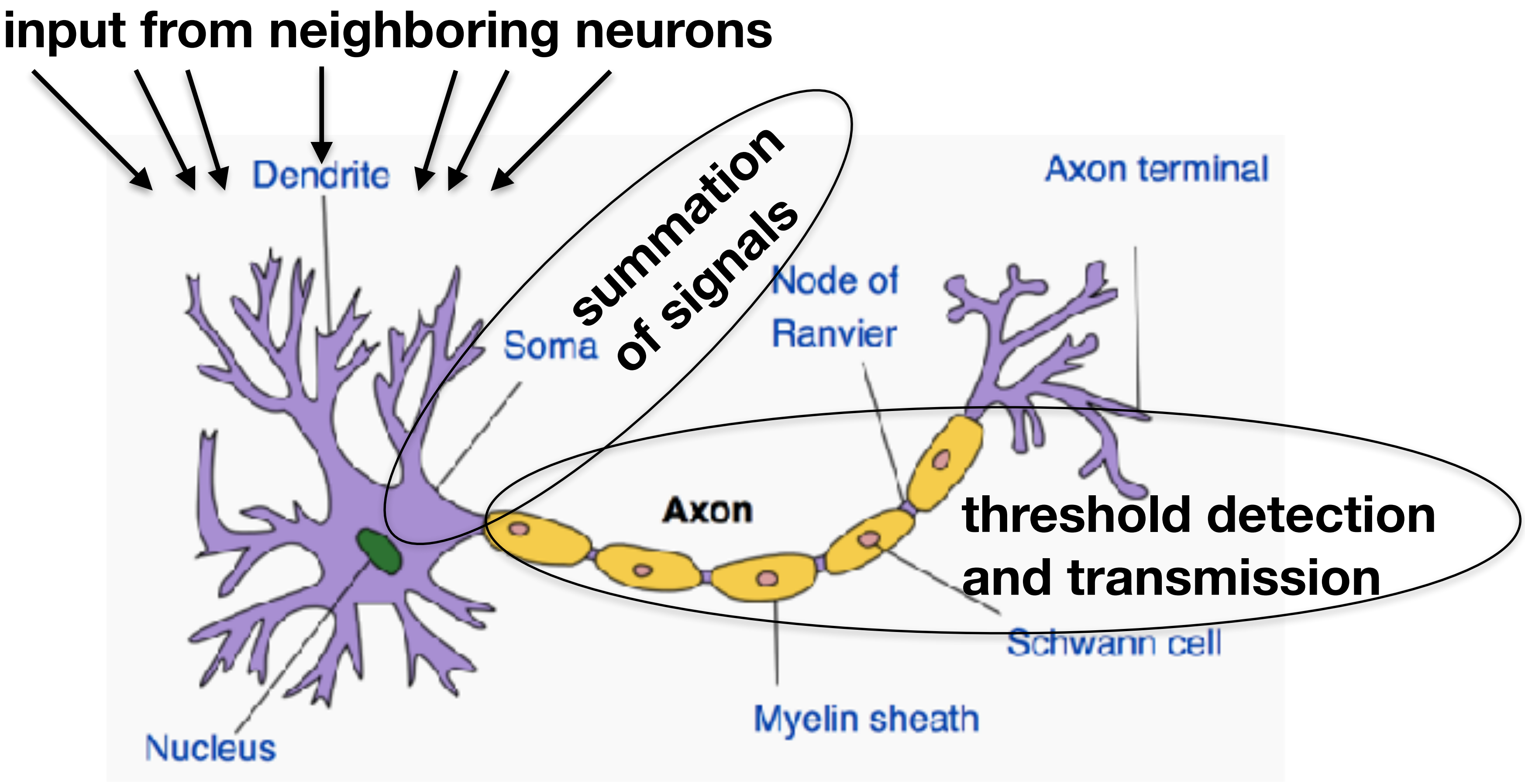
A History of Neural Networks



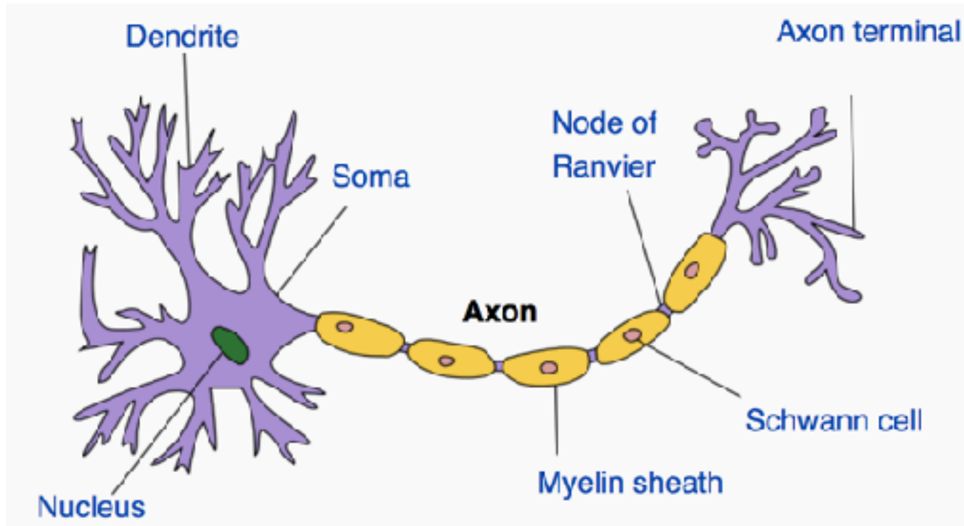
Machine Learning 101

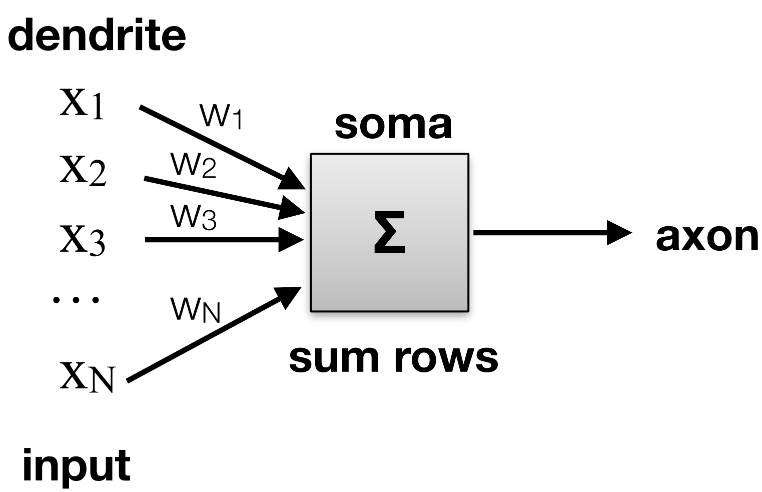
Neurons

- From biology to modeling:



McCulloch and Pitts, 1943





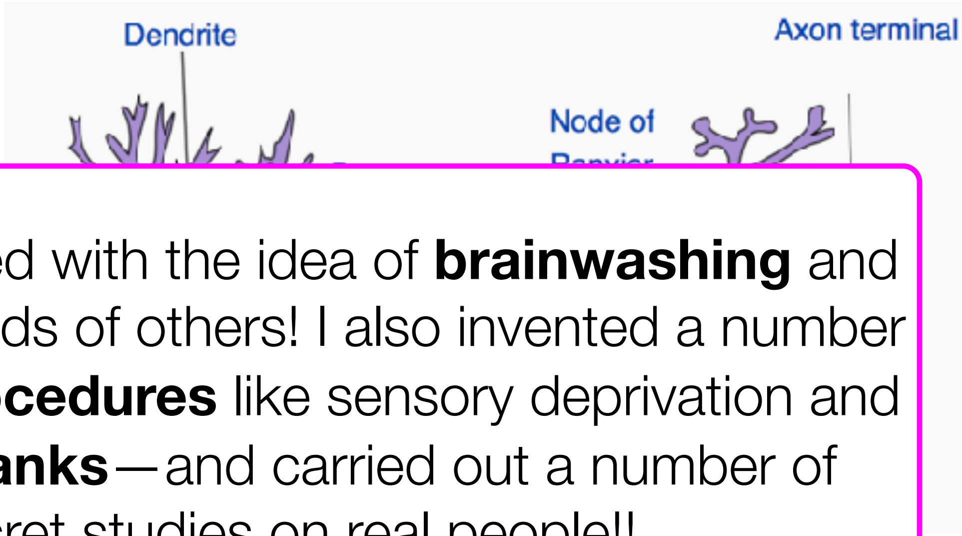
logic gates of the mind

Warren McCulloch

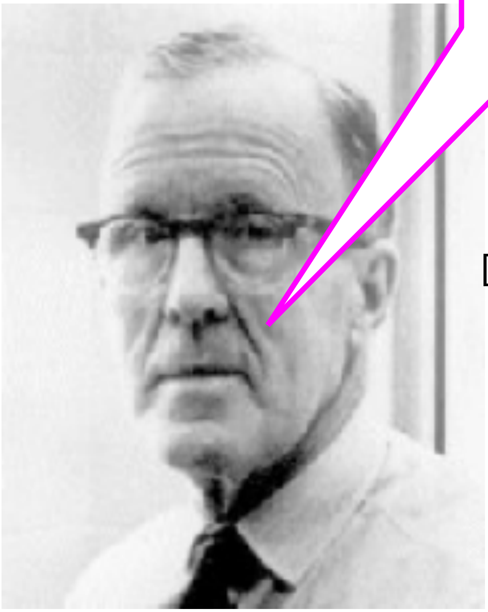
Walter Pitts

Neurons

- McCulloch and Pitts, 1943
- Donald Hebb, 1949
    - Hebb’s Law: close neurons fire together
    - neurons “learn
    - easier synaptic
    - basis of neura



I was infatuated with the idea of **brainwashing** and controlling minds of others! I also invented a number of **torture procedures** like sensory deprivation and **isolation tanks**—and carried out a number of secret studies on real people!!



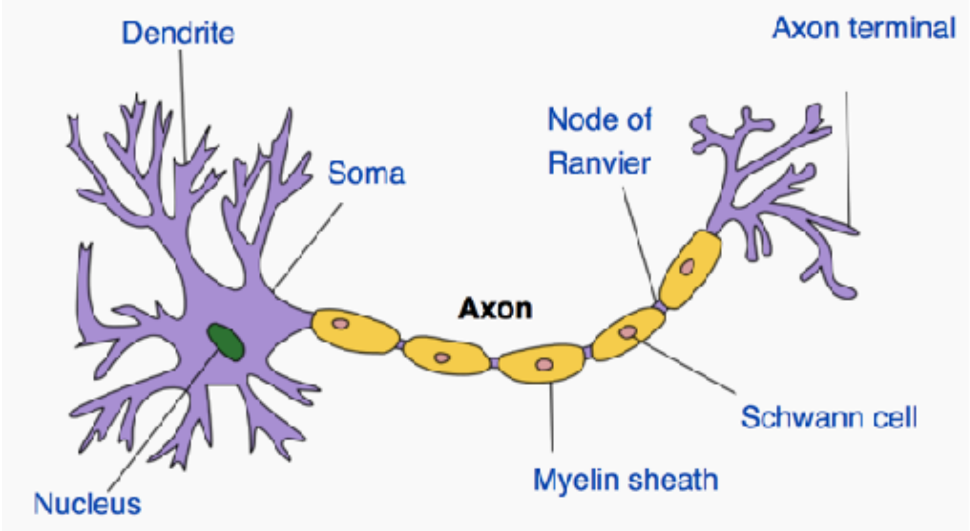
Donald O. Hebb

Warren McCulloch

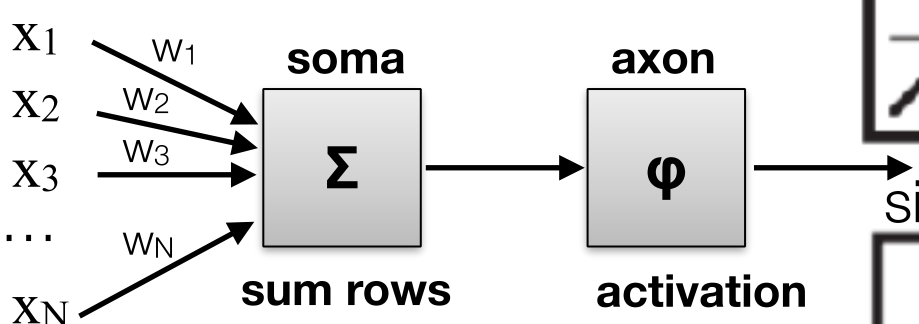
Walter Pitts

Rosenblatt’s perceptron, 1957

Frank Rosenblatt



dendrite



sum rows

activation function

input

hard limit

$a=-1 \quad z<0$

$a=1 \quad z>=0$

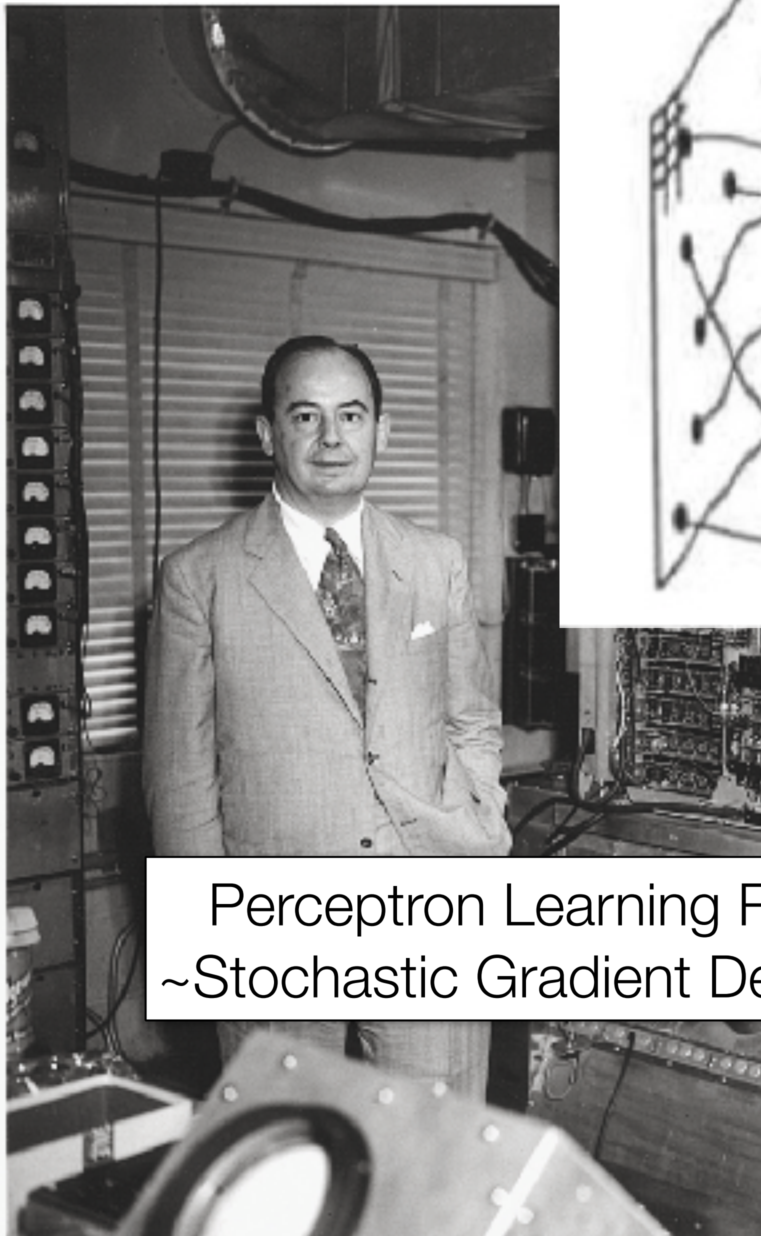
linear

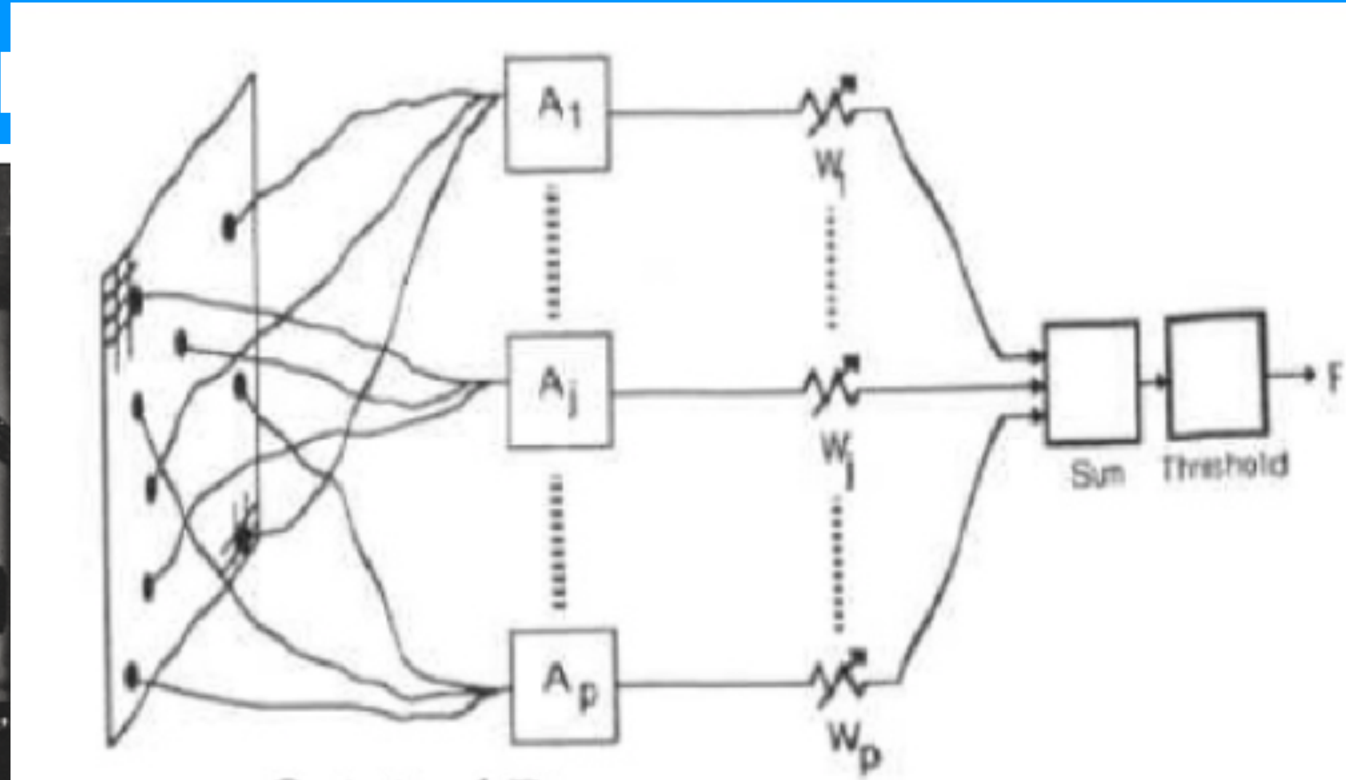
$a=z$

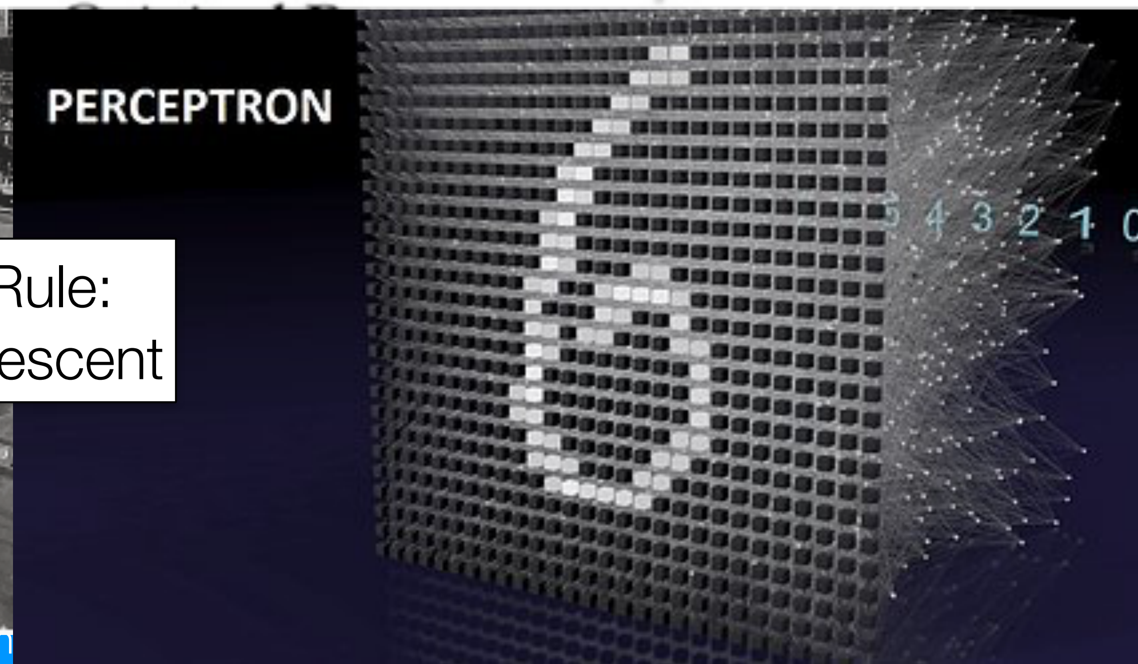
sigmoid

$$a=\frac{1}{1+\exp(-z)}$$

The Mark 1

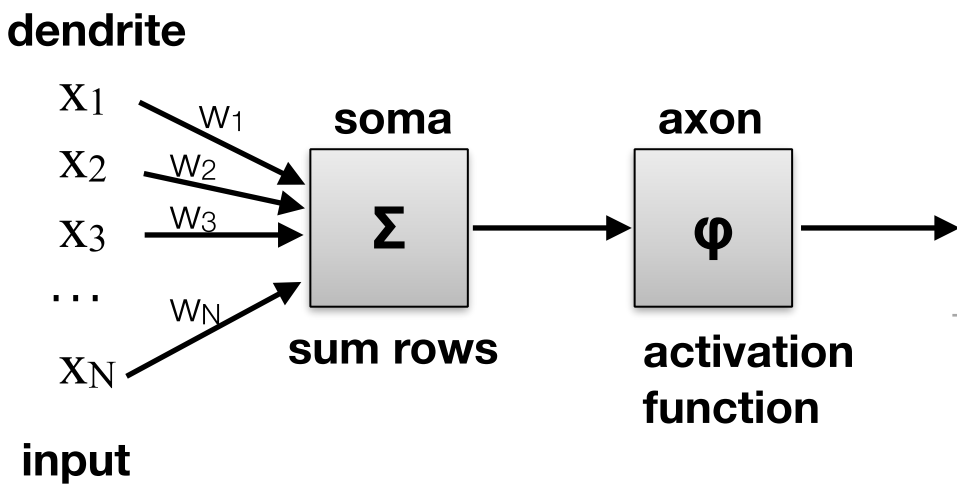






Perceptron Learning Rule:
~Stochastic Gradient Descent

Layers Notation

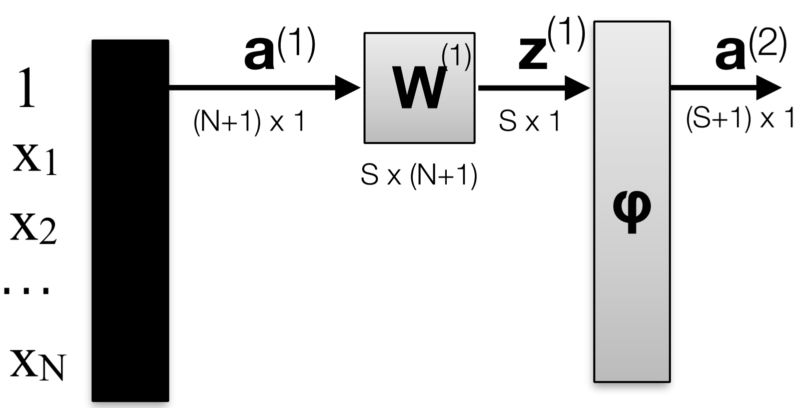


a=**x** with concat bias term

$$\mathbf{x}^{(i)} = \begin{bmatrix} x_1 \\ \vdots \\ x_j \\ \vdots \\ x_N \end{bmatrix}^{(i)} \qquad \mathbf{a} = \begin{bmatrix} 1 \\ x_1 \\ \vdots \\ x_j \\ \vdots \\ x_N \end{bmatrix}$$

$$\mathbf{z} = \mathbf{W} \cdot \mathbf{a} = \mathbf{W}_{1:N} \cdot \mathbf{x}^{(i)} + \mathbf{b}$$

$$\mathbf{W} = \begin{bmatrix} w_{0,1} & w_{0,2} & \dots & w_{0,N} \\ w_{1,1} & w_{1,2} & \dots & w_{1,N} \\ \vdots & & & \\ w_{S,1} & w_{S,2} & \dots & w_{S,N} \end{bmatrix}$$



$$[\mathbf{z}^{(1)}]^{(i)} = \mathbf{W}^{(1)} \cdot [\mathbf{a}^{(1)}]^{(i)} = \mathbf{W}^{(1)}_{1:N} \cdot \mathbf{x}^{(i)} + \mathbf{b}^{(1)}$$

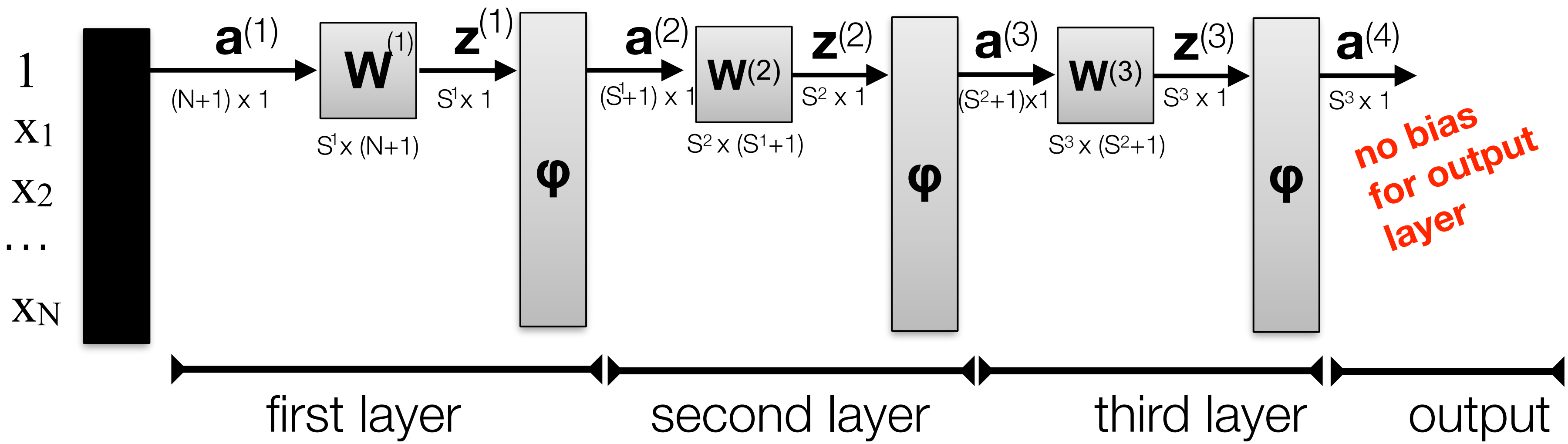
$$\mathbf{a}^{next} = \phi(\mathbf{z}^{\mathbf{current}}),$$ concat bias term

$$\mathbf{a}^{(next)} = \begin{bmatrix} 1 \\ \phi(z_1^{curr}) \\ \vdots \\ \phi(z_N^{curr}) \end{bmatrix} \rightarrow \mathbf{a}^{(L)} = \begin{bmatrix} 1 \\ \phi(z_1^{L-1}) \\ \vdots \\ \phi(z_N^{L-1}) \end{bmatrix}$$

$\mathbf{x}^{(i)}$ One row from Table data becomes input column to model

notation adapted from *Neural Network Design*, Hagan, Demuth, Beale, and De Jesus

Generic Multiple Layers Notation



$$\mathbf{a}^{(L+1)} = \phi(\mathbf{z}^{(L)})\text{, concat bias term}$$

$$\mathbf{a}^{(final)} \quad \text{rows=unique classes}$$

$$\mathbf{z}^{(L)} = \mathbf{W}^{(L)} \cdot \mathbf{a}^{(L)}$$

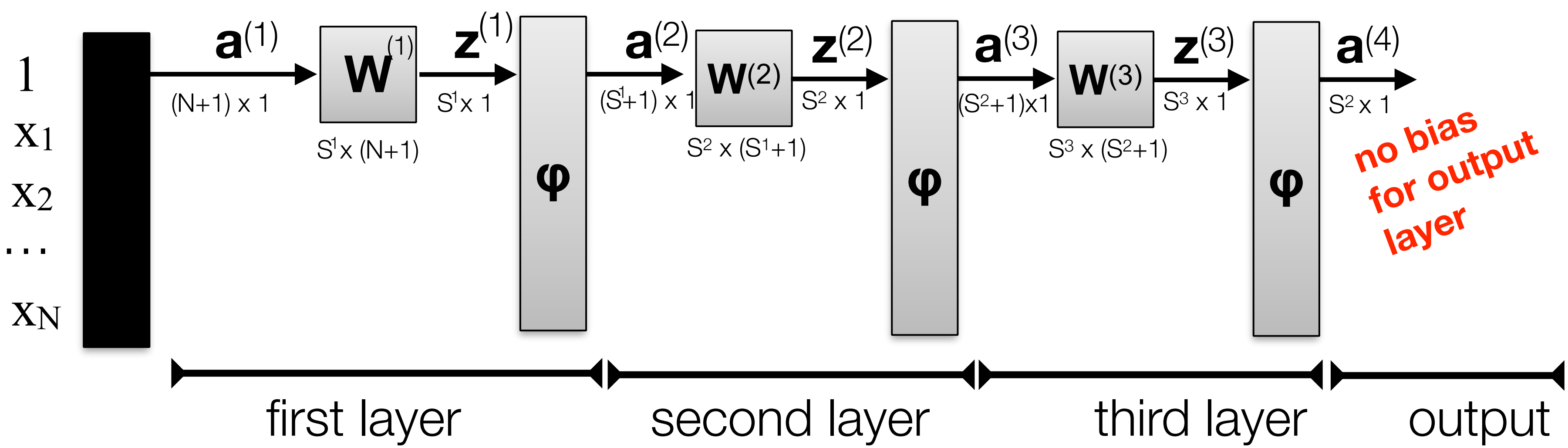
$$\mathbf{W}^{(L)} = \begin{bmatrix} w^{(L)}_{0,1} & w^{(L)}_{0,2} & \dots & w^{(L)}_{0,S^L} \\ w^{(L)}_{1,1} & w^{(L)}_{1,2} & \dots & w^{(L)}_{1,S^L} \\ \vdots & & & \\ w^{(L)}_{S^{L+1},1} & w^{(L)}_{S^{L+1},2} & \dots & w^{(L)}_{S^{L+1},S^L} \end{bmatrix}$$

$$\mathbf{z}^{(L)} = \mathbf{W}^{(L)} \cdot \phi(\mathbf{z}^{(L-1)})$$

$$\mathbf{z}^{(L)} = \mathbf{W}^{(L)} \cdot \phi(\mathbf{W}^{(L-1)} \cdot \phi(\mathbf{z}^{(L-2)}))$$

notation adapted from *Neural Network Design*, Hagan, Demuth, Beale, and De Jesus

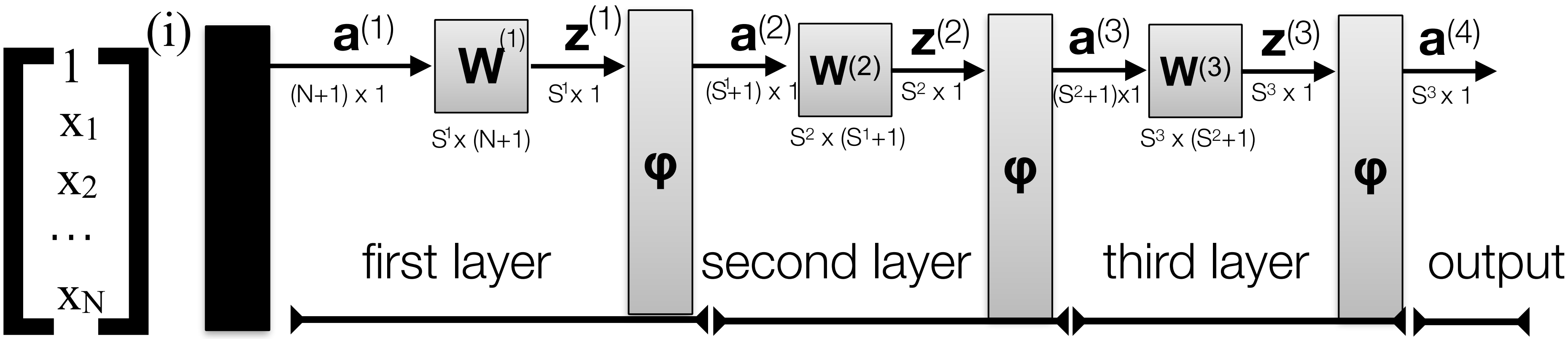
Multiple layers notation



- **Self test**: How many parameters need to be trained in the above network?
  - A. $[(N+1) \times S^1] + [(S^1+1) \times S^2] + [(S^2+1) \times S^3]$
  - B. $|\mathbf{W}^{(1)}| + |\mathbf{W}^{(2)}| + |\mathbf{W}^{(3)}|$
  - C. can't determine from diagram
  - D. it depends on the sizes of intermediate variables, $\mathbf{z}^{(i)}$

notation adapted from *Neural Network Design*, Hagan, Demuth, Beale, and De Jesus

Compact feedforward notation



$$\mathbf{z}^{(L)} = \mathbf{W}^{(L)}\mathbf{a}^{(L)}$$

$$[\mathbf{z}^{(L)}]^{(i)} = \mathbf{W}^{(L)}[\mathbf{a}^{(L)}]^{(i)}$$

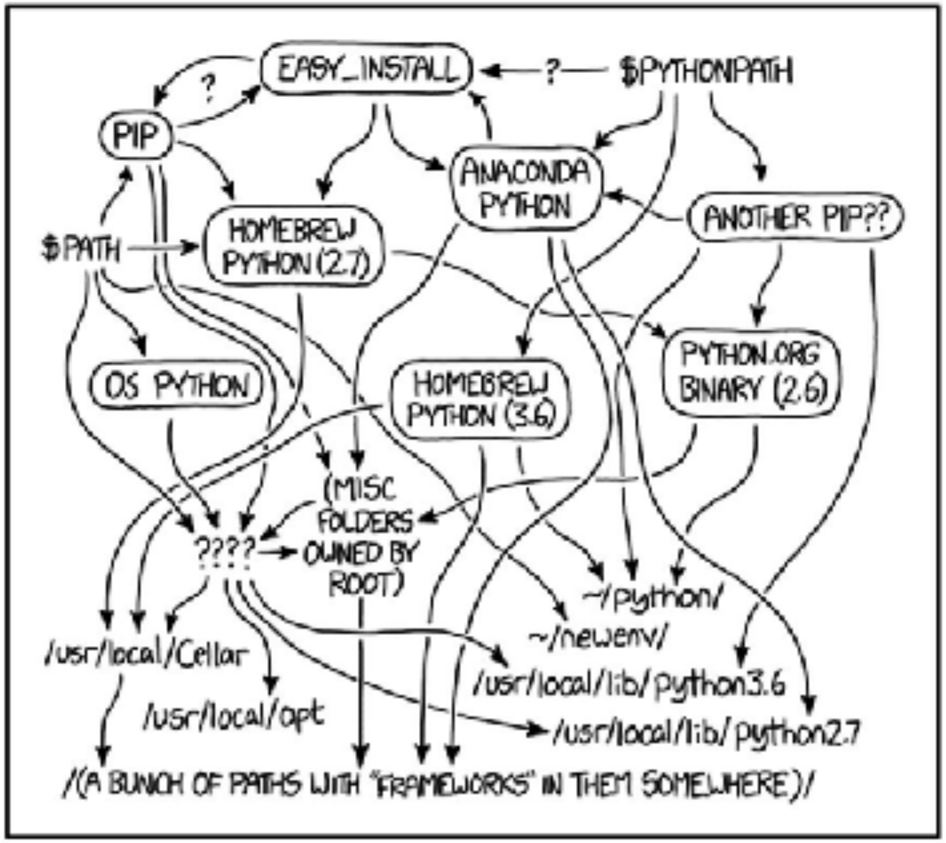
$$\begin{bmatrix} z^{(L)}_1 \\ \dots \\ z^{(L)}_{S^L} \end{bmatrix}^{(i)} = \left[\mathbf{W}^{(L)}\right] \begin{bmatrix} a^{(L)}_1 \\ \dots \\ a^{(L)}_{S^{L-1}+1} \end{bmatrix}^{(i)}$$

$$\left[\begin{bmatrix} z^{(L)}_1 \\ \dots \\ z^{(L)}_{S^L} \end{bmatrix}^{(1)} \dots \begin{bmatrix} z^{(L)}_1 \\ \dots \\ z^{(L)}_{S^L} \end{bmatrix}^{(M)} \right] = \left[\mathbf{W}^{(L)}\right] \left[\begin{bmatrix} a^{(L)}_1 \\ \dots \\ a^{(L)}_{S^{L-1}+1} \end{bmatrix}^{(1)} \dots \begin{bmatrix} a^{(L)}_1 \\ \dots \\ a^{(L)}_{S^{L-1}+1} \end{bmatrix}^{(M)} \right]$$

$$\mathbf{Z}^{(L)} = \mathbf{W}^{(L)} \cdot \mathbf{A}^{(L)}$$

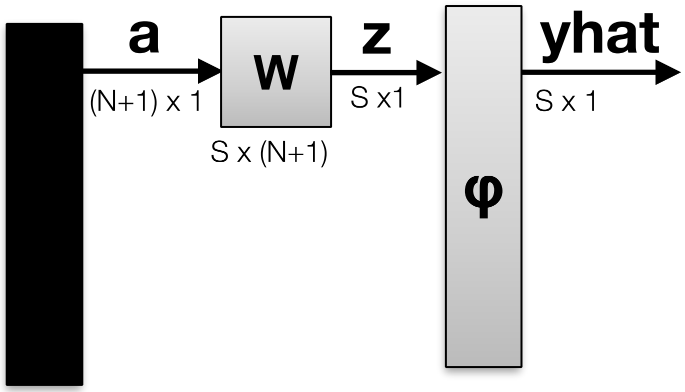
$$\mathbf{Z}^{(L)} = \mathbf{W}^{(L)} \cdot \phi(\mathbf{Z}^{(L-1)})$$

Training Neural Network Architectures



MY PYTHON ENVIRONMENT HAS BECOME SO DEGRADED THAT MY LAPTOP HAS BEEN DECLARED A SUPERFUND SITE.

Rosenblatt’s Perceptron, 1957



$$\sum_{i}^{M} (\mathbf{y}^{(i)} - \hat{\mathbf{y}}^{(i)})^2$$

Need objective Function, minimize MSE $J(\mathbf{W}) = ||\mathbf{Y} - \hat{\mathbf{Y}}||^2$

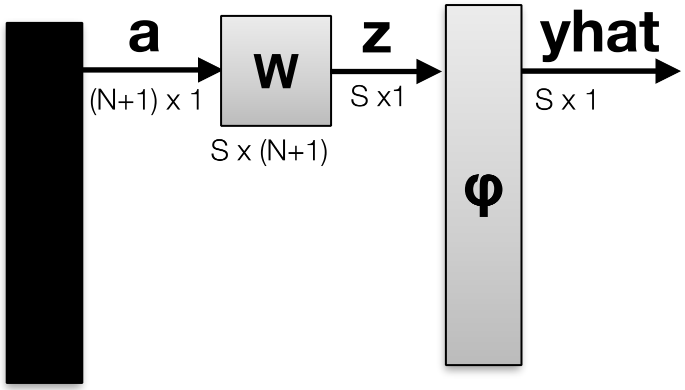
where ground truth $\mathbf{y}^{(i)}$ is one-hot encoded!

$$\begin{bmatrix} y_1 \\ \dots \\ y_C \end{bmatrix}^{(i)}$$

$$\left[\begin{bmatrix} y_1 \\ \dots \\ y_C \end{bmatrix}^{(1)} \cdots \begin{bmatrix} y_1 \\ \dots \\ y_C \end{bmatrix}^{(M)} \right] = \mathbf{Y}$$

Simple Architectures

- Rosenblatt's perceptron, 1957

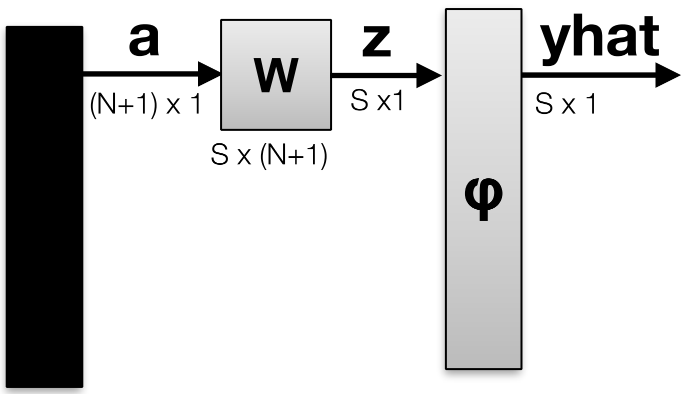


Self Test - If this is a binary classification problem, how large is *S*, the length of yhat?

A. Can't determine
B. 2
C. 1
D. N

Simple Architectures

- Adaline network, Widrow and Hoff, 1960



linear

phi

Marcian “Ted” Hoff

Bernard Widrow

Objective Function, minimize MSE $J(\mathbf{W}) = ||\mathbf{Y} - \hat{\mathbf{Y}}||^2$

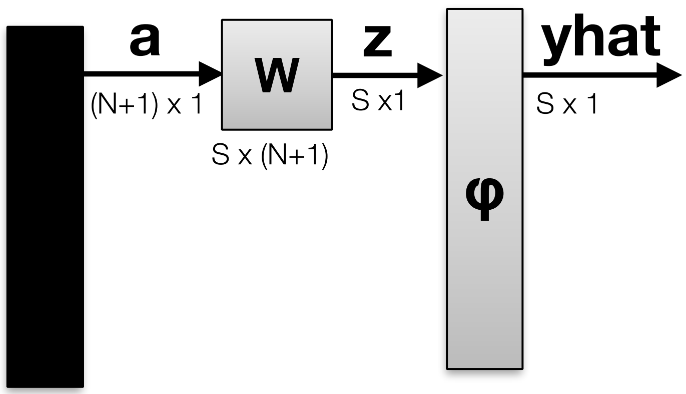
New objective function becomes: $J(\mathbf{W}) = ||\mathbf{Y} - \mathbf{W} \cdot \mathbf{A}||^2$

Need gradient $\nabla J(\mathbf{W})$ for update equation $\mathbf{W} \leftarrow \mathbf{W} + \eta \nabla J(\mathbf{W})$

We have been using the **Widrow-Hoff Learning Rule**

Simple Architectures

- Adaline network, Widrow and Hoff, 1960



Marcian “Ted” Hoff

linear

phi

Bernard Widrow

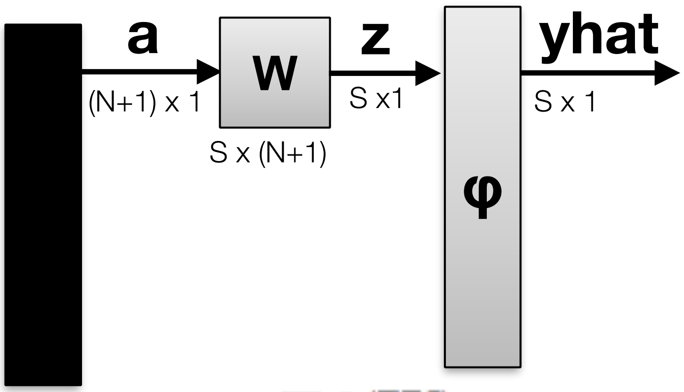
need gradient $\nabla J(\mathbf{W})$ for update equation $\mathbf{W} \leftarrow \mathbf{W} + \eta \nabla J(\mathbf{W})$

For case S=1, $\mathbf{W}$ has only one row, $\mathbf{w}$
this is just **linear regression…**

$$\mathbf{w} \leftarrow \mathbf{w} + \eta[\mathbf{X} * (\mathbf{y} - \hat{\mathbf{y}})]$$

Simple Architectures

- Modern Perceptron network



sigmoid

$$\text{phi} = \frac{1}{1+\exp(-z)}$$

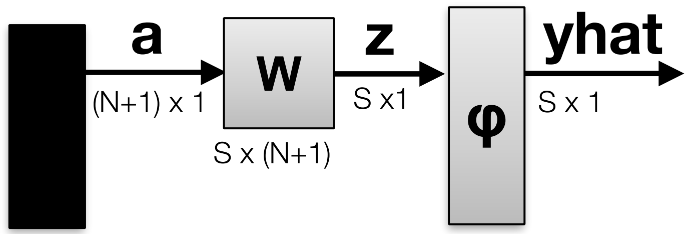
need gradient $\nabla J(\mathbf{W})$ for update equation $\mathbf{W} \leftarrow \mathbf{W} + \eta \nabla J(\mathbf{W})$

For case S=1, this is just **logistic regression…**
and **we have already solved this**!

$$\mathbf{w} \leftarrow \mathbf{w} + \eta[\mathbf{X} * (\mathbf{y} - \mathbf{g}(\mathbf{x}))]$$

What happens when S > 1 ?

What if we have more than S=1?



$$\left[\begin{bmatrix}\phi(z_1)\\ \dots\\ \phi(z_S)\end{bmatrix}^{(1)} \cdots \begin{bmatrix}\phi(z_1)\\ \dots\\ \phi(z_S)\end{bmatrix}^{(M)}\right] = \hat{\mathbf{Y}}$$

$$\left[\begin{bmatrix}y_1\\ \dots\\ y_S\end{bmatrix}^{(1)} \cdots \begin{bmatrix}y_1\\ \dots\\ y_S\end{bmatrix}^{(M)}\right] = \mathbf{Y}$$

$$J(\mathbf{W}) = ||\mathbf{Y} - \hat{\mathbf{Y}}||^2$$

Each target class in $\mathbf{Y}$ can be independently optimized

$$\mathbf{yhat}^{(i)} = \begin{bmatrix}\varphi({}_{row=1}\mathbf{w}\cdot\mathbf{x}^{(i)})\\ \varphi({}_{row=2}\mathbf{w}\cdot\mathbf{x}^{(i)})\\ \dots\\ \varphi({}_{row=S}\mathbf{w}\cdot\mathbf{x}^{(i)})\end{bmatrix}$$

one hot

which is one-versus-all!

$$J({}_1\mathbf{w}) = \sum_{i=1}[y_1^{(i)} - \varphi({}_1\mathbf{w}\cdot\mathbf{x}^{(i)})]^2$$

$$J({}_2\mathbf{w}) = \sum_{i=1}[y_2^{(i)} - \varphi({}_2\mathbf{w}\cdot\mathbf{x}^{(i)})]^2$$

$$\dots$$

$$J({}_S\mathbf{w}) = \sum_{i=1}[y_S^{(i)} - \varphi({}_S\mathbf{w}\cdot\mathbf{x}^{(i)})]^2$$

Simple Architectures: Summary

- Adaline network, Widrow and Hoff, 1960
  - linear regression
- Perceptron
  - *with sigmoid*: logistic regression
- One-versus-all implementation is the same as having $\mathbf{w}_{class}$ be rows of weight matrix, $\mathbf{W}$
  - works in adaline
  - works in logistic regression

these networks were created in the 50's and 60's but were abandoned

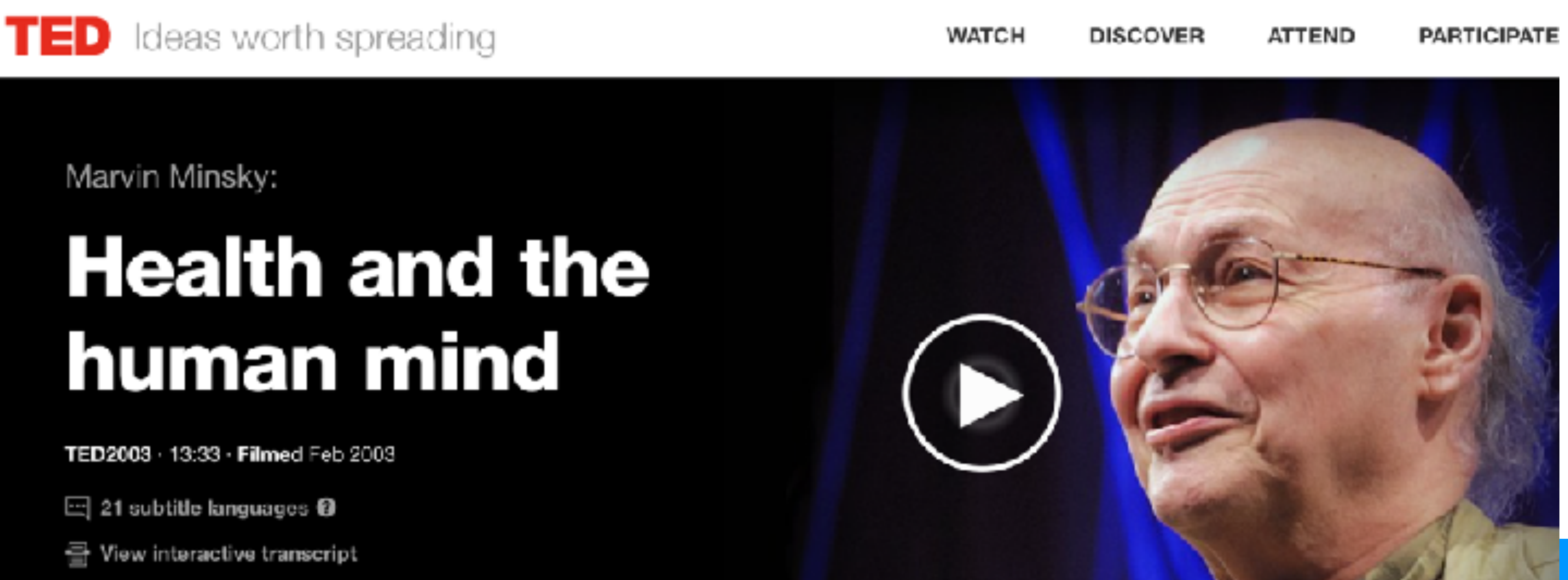
why were they not used?

The Rosenblatt-Widrow-Hoff Dilemma

- 1960's: Rosenblatt got into a public academic argument with Marvin Minsky and Seymour Papert

> "Given an elementary α-perceptron, a stimulus world W, and any classification C(W) for which a solution exists; let all stimuli in W occur in any sequence, provided that each stimulus must reoccur in finite time; then beginning from an arbitrary initial state, an error correction procedure will always yield a solution to C(W) in finite time…"

- Minsky and Papert publish limitations paper, 1969:



More Advanced Architectures: history

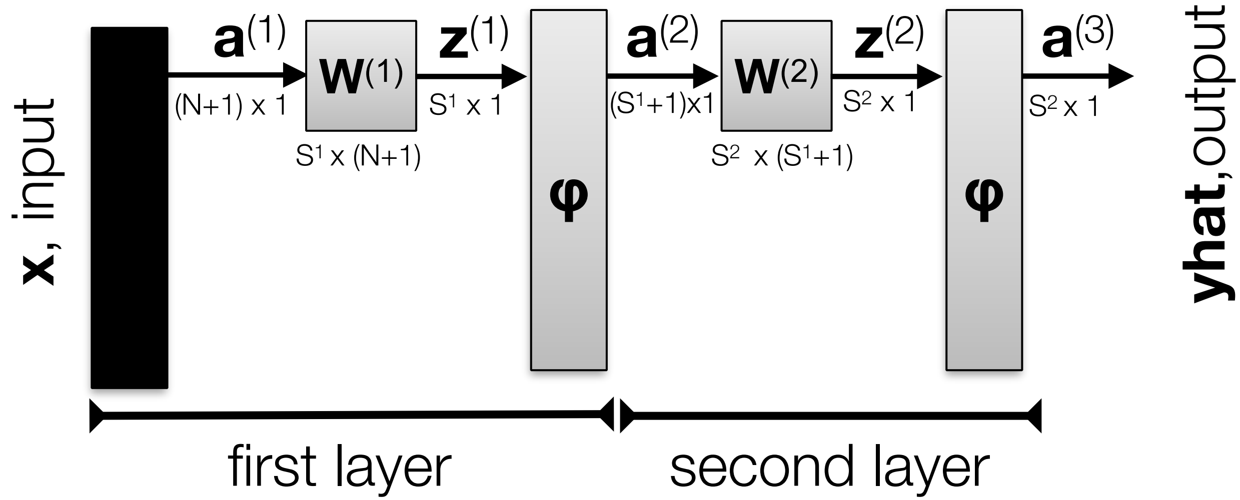
- 1986: *Rumelhart*, *Hinton*, and *Williams* popularize gradient calculation for multi-layer network
    - *technically* introduced by Werbos in 1982
- **difference**: Rumelhart *et al.* validated ideas with a computer
- until this point no one could train a multiple layer network consistently
- algorithm is popularly called **Back-Propagation**
- wins pattern recognition prize in 1993, becomes de-facto machine learning algorithm until: SVMs and Random Forests in ~2004
- would eventually see a resurgence for its ability to train algorithms for Deep Learning applications: **Hinton is widely considered the founder of deep learning**

David Rumelhart

Geoffrey Hinton

More Advanced Architectures: MLP

- The multi-layer perceptron (MLP):
  - two layers shown, but could be arbitrarily many layers
  - algorithm is agnostic to number of layers (*kinda*)



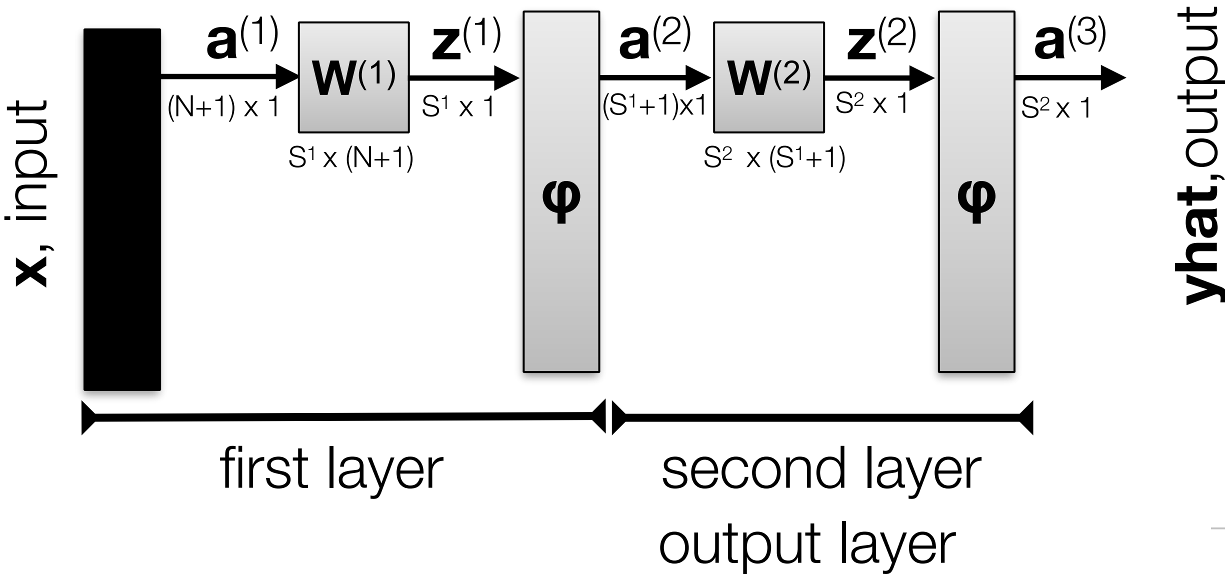
each row of **yhat** is no longer independent of the rows in **W** so we cannot optimize using one versus all!!!

$$\mathbf{yhat}^{(i)} = \begin{bmatrix} \varphi\left({}_{row=1}\mathbf{w}^{(2)} \cdot \varphi(\mathbf{W}^{(1)}\mathbf{a}^{(1)})\right) \\ \cdots \\ \varphi\left({}_{row=S}\mathbf{w}^{(2)} \cdot \varphi(\mathbf{W}^{(1)}\mathbf{a}^{(1)})\right) \end{bmatrix}$$

one hot

Back propagation

- Steps:
  - propagate weights forward
  - calculate gradient at final layer
  - back propagate gradient for each layer
    - via recurrence relation



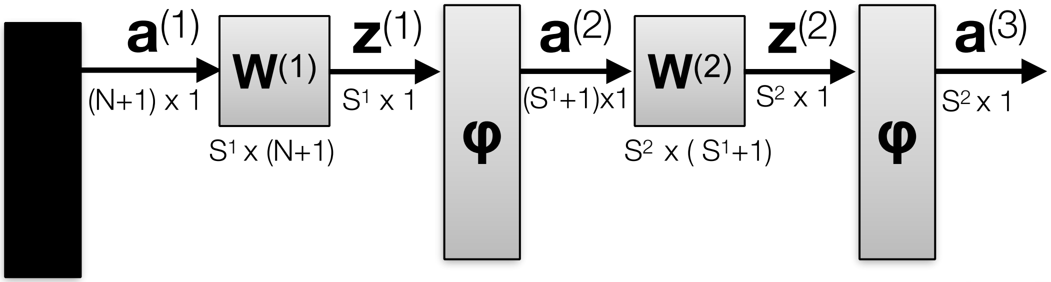
$$J(\mathbf{W}) = \|\mathbf{Y} - \hat{\mathbf{Y}}\|^2$$

$$w_{i,j}^{(l)} \leftarrow w_{i,j}^{(l)} - \eta \frac{\partial J(\mathbf{W})}{\partial w_{i,j}^{(l)}}$$

Back propagation

$$J(\mathbf{W}) = \sum_{k}^{M} (\mathbf{y}^{(k)} - \mathbf{a}^{(L)})^2$$

$$w_{i,j}^{(l)} \leftarrow w_{i,j}^{(l)} - \eta \boxed{\frac{\partial J(\mathbf{W})}{\partial w_{i,j}^{(l)}}}$$



use chain rule: $$\frac{\partial J(\mathbf{W})}{\partial w_{i,j}^{(l)}} = \frac{\partial J(\mathbf{W})}{\partial \mathbf{z}^{(l)}} \boxed{\frac{\partial \mathbf{z}^{(l)}}{\partial w_{i,j}^{(l)}}}$$

Solve this in explainer video for next in class assignment!

End of Session

- thanks! **Next time is Flipped Assignment!!!**

More help on neural networks to prepare for next time:

Sebastian Raschka

https://github.com/rasbt/python-machine-learning-book/blob/master/code/ch12/ch12.ipynb

Martin Hagan

https://www.google.com/url?sa=t&rct=j&q=&esrc=s&source=web&cd=1&cad=rja&uact=8&ved=0ahUKEwioprvn27fPAhWMx4MKHYbwDIwQFggeMAA&url=http%3A%2F%2Fhagan.okstate.edu%2FNNDesign.pdf&usg=AFQjCNG5YbM4xSMm6K5HNsG-4Q8TvOu_Lw&sig2=bgT3k-5ZDDTPZ07Qu8Oreg

Michael Nielsen

http://neuralnetworksanddeeplearning.com