

Învățare automată - Temă S10

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Problema 0.164A / pag. 254

Cunoaștem f funcție derivabilă, $f : \mathbb{R}^d \rightarrow \mathbb{R}$.

Regula de actualizare este: $x_i^{(k+1)} \leftarrow x_i^{(k)} - learningRate \cdot \frac{\partial}{\partial x_i} f(x^{(k)})$

a.

$$f(x) = 4x^2 - 2x + 1$$

$$learningRate = 0.1$$

$$\frac{\partial}{\partial x} f(x) = \frac{\partial}{\partial x} (4x^2 - 2x + 1) = 8x - 2$$

$$x^{(1)} = 1$$

Pentru $k = 0$:

$$\frac{\partial}{\partial x} f(x^{(0)}) = 6$$

$$x^{(1)} = x^{(0)} - learningRate \cdot 6 = 1 - 0.1 \cdot 6 = 0.4$$

$$f(x^{(1)}) = f(0.4) = 0.84$$

Pentru $k = 1$:

$$\frac{\partial}{\partial x} f(x^{(1)}) = 1.2$$

$$x^{(2)} = x^{(1)} - learningRate \cdot 1.2 = 0.4 - 0.1 \cdot 1.2 = 0.28$$

$$f(x^{(2)}) = f(0.28) = 0.7536$$

Pentru $k = 2$:

$$\frac{\partial}{\partial x} f(x^{(2)}) = 0.24$$

$$x^{(3)} = x^{(2)} - learningRate \cdot 0.24 = 0.28 - 0.1 \cdot 0.24 = 0.256$$

$$f(x^{(3)}) = f(0.256) = 0.7501$$

b.

$$f(x_1, x_2) = x_1^2 + \sin(x_1 + x_2) + x_2^2$$

$$x^{(k)} = (x_1^{(k)}, x_2^{(k)})$$

$$x_1^{(k+1)} \leftarrow x_1^{(k)} - learningRate \cdot \frac{\partial}{\partial x_1} f(x_1^{(k)}, x_2^{(k)})$$

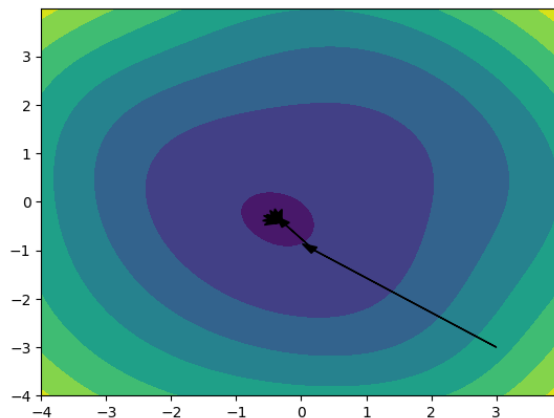
$$x_2^{(k+1)} \leftarrow x_2^{(k)} - learningRate \cdot \frac{\partial}{\partial x_2} f(x_1^{(k)}, x_2^{(k)})$$

$$\frac{\partial}{\partial x_1} f(x_1^{(k)}, x_2^{(k)}) = 2x_1 + \cos(x_1 + x_2)$$

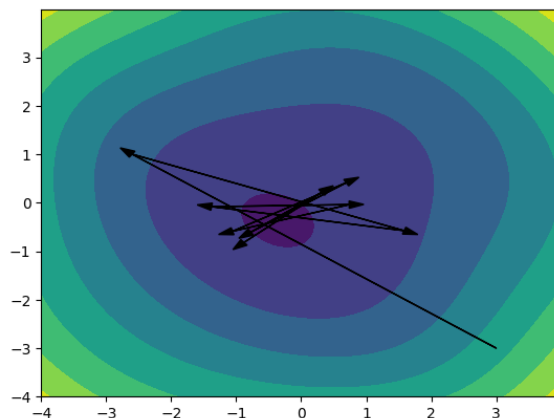
$$\frac{\partial}{\partial x_2} f(x_1^{(k)}, x_2^{(k)}) = 2x_2 + \cos(x_1 + x_2)$$

$$f : [-4, 4] \rightarrow [-4, 4]$$

i. Primii 10 pași făcuți de **GD** începând cu $(x_1^{(0)}, x_2^{(0)}) = (3, -3)$ și $learningRate = 0.4$:



ii. Primii 10 pași făcuți de **GD** începând cu $(x_1^{(0)}, x_2^{(0)}) = (3, -3)$ și $learningRate = 0.8$:



Se observă faptul că punctele converg către o valoare de minim. Mai mult, $learningRate$ -ul configurează dimensiunea ”pașilor” cu care convergența are loc.

Problema 1.34 / pag. 332

Vom schimba setul de date inițial cu cel de la **Problema 4.6 / pag. 491**.

Astfel, vom face următoarele translări pentru a ne ajuta în rezolvarea problemei curente:

- Clasa: $X_1 \in \{0, 1\}$, unde $I = 0$, Inferioară = 1;
- Sexul: $X_2 \in \{0, 1\}$, unde Masculin = 0, Feminin = 1;
- Vârsta: $X_3 \in \{0, 1\}$, unde Copil = 0, Adult = 1;
- Supraviețuitor: $Y \in \{0, 1\}$, unde Nu = 0, Da = 1.

Setul de date devine:

Indecși	Număr	X_1	X_2	X_3	Y
[1, 5]	5	0	0	0	1
[6, 123]	118	0	0	1	0
[124, 180]	57	0	0	1	1
[181, 181]	1	0	1	0	1
[182, 185]	4	0	1	1	0
[186, 325]	140	0	1	1	1
[326, 360]	35	1	0	0	0
[361, 384]	24	1	0	0	1
[385, 1595]	1211	1	0	1	0
[1596, 1876]	281	1	0	1	1
[1877, 1893]	17	1	1	0	0
[1894, 1920]	27	1	1	0	1
[1921, 2025]	105	1	1	1	0
[2026, 2201]	176	1	1	1	1

a.

$$l(w) = \sum_{i=1}^{2201} (y^{(i)} \ln \sigma(w \cdot x^{(i)}) + (1 - y^{(i)}) \ln(1 - \sigma(w \cdot x^{(i)}))) = 5 \cdot 1 \cdot \ln \sigma(w \cdot (1, 0, 0, 0)^T) + 118 \cdot (1 - 0) \cdot \ln(1 - \sigma(w \cdot (1, 0, 0, 1)^T)) + 57 \cdot 1 \cdot \ln \sigma(w \cdot (1, 0, 0, 1)^T) + 1 \cdot 1 \cdot \ln \sigma(w \cdot (1, 0, 1, 0)^T) + 4 \cdot (1 - 0) \cdot \ln(1 - \sigma(w \cdot (1, 0, 1, 1)^T)) + 140 \cdot 1 \cdot \ln \sigma(w \cdot (1, 0, 1, 1)^T) + 35 \cdot (1 - 0) \cdot \ln(1 - \sigma(w \cdot (1, 1, 0, 0)^T)) + 24 \cdot 1 \cdot \ln \sigma(w \cdot (1, 1, 0, 0)^T) + 1211 \cdot (1 - 0) \cdot \ln(1 - \sigma(w \cdot (1, 1, 0, 1)^T)) + 281 \cdot 1 \cdot \ln \sigma(w \cdot (1, 1, 0, 1)^T) + 17 \cdot (1 - 0) \cdot \ln(1 - \sigma(w \cdot (1, 1, 1, 0)^T)) + 27 \cdot 1 \cdot \ln \sigma(w \cdot (1, 1, 1, 0)^T) + 105 \cdot (1 - 0) \cdot \ln(1 - \sigma(w \cdot (1, 1, 1, 1)^T)) + 176 \cdot 1 \cdot \ln \sigma(w \cdot (1, 1, 1, 1)^T) = 5 \ln \sigma(w_0) + 118 \ln(1 - \sigma(w_0 + w_3)) + 57 \ln \sigma(w_0 + w_3) + \ln \sigma(w_0 + w_2) + 4 \ln(1 - \sigma(w_0 + w_2 + w_3)) + 140 \ln \sigma(w_0 + w_2 + w_3) + 35 \ln(1 - \sigma(w_0 + w_1)) + 24 \ln \sigma(w_0 + w_1) + 1211 \ln(1 - \sigma(w_0 + w_1 + w_3)) + 281 \ln \sigma(w_0 + w_1 + w_3) + 17 \ln(1 - \sigma(w_0 + w_1 + w_2)) + 27 \ln \sigma(w_0 + w_1 + w_2) + 105 \ln(1 - \sigma(w_0 + w_1 + w_2 + w_3)) + 176 \ln \sigma(w_0 + w_1 + w_2 + w_3)$$

b.

i.

$$\nabla_w l(w) = \sum_{i=1}^{2201} [y^{(i)} - \sigma(w \cdot x^{(i)})] x^{(i)} = 5[1 - \sigma(w_0)](1, 0, 0, 0)^T - 118\sigma(w_0 + w_3)(1, 0, 0, 1)^T + 57[1 - \sigma(w_0 + w_3)](1, 0, 0, 1)^T + [1 - \sigma(w_0 + w_2)](1, 0, 1, 0)^T - 4\sigma(w_0 + w_2 + w_3)(1, 0, 1, 1)^T + 140[1 - \sigma(w_0 + w_2 + w_3)](1, 0, 1, 1)^T - 35\sigma(w_0 + w_1)(1, 1, 0, 0)^T + 24[1 - \sigma(w_0 + w_1)](1, 1, 0, 0)^T - 1211\sigma(w_0 + w_1 + w_3)(1, 1, 0, 1)^T + 281[1 - \sigma(w_0 + w_1 + w_3)](1, 1, 0, 1)^T - 17\sigma(w_0 + w_1 + w_2)(1, 1, 1, 0)^T + 27[1 - \sigma(w_0 + w_1 + w_2)](1, 1, 1, 0)^T - 105\sigma(w_0 + w_1 + w_2 + w_3)(1, 1, 1, 1)^T + 176[1 - \sigma(w_0 + w_1 + w_2 + w_3)](1, 1, 1, 1)^T = (711 - 5\sigma(w_0) - 175\sigma(w_0 + w_3) - \sigma(w_0 + w_2) - 144\sigma(w_0 + w_2 + w_3) - 59\sigma(w_0 + w_1) - 1492\sigma(w_0 + w_1 + w_3) - 44\sigma(w_0 + w_1 + w_2) - 281\sigma(w_0 + w_1 + w_2 + w_3), 508 - 59\sigma(w_0 + w_1) - 1492\sigma(w_0 + w_1 + w_3) - 44\sigma(w_0 + w_1 + w_2) - 281\sigma(w_0 + w_1 + w_2 + w_3), 344 - \sigma(w_0 + w_2) - 144\sigma(w_0 + w_2 + w_3) - 44\sigma(w_0 + w_1 + w_2) - 281\sigma(w_0 + w_1 + w_2 + w_3), 654 - 175\sigma(w_0 + w_3) - 144\sigma(w_0 + w_2 + w_3) - 1492\sigma(w_0 + w_1 + w_3) - 281\sigma(w_0 + w_1 + w_2 + w_3))^T$$

ii.

Alegem $j = 2$:

$$\frac{\partial}{\partial w_2} l(w) = \frac{\partial}{\partial x_2} \ln \sigma(w_0 + w_2) + \frac{\partial}{\partial x_2} 4 \ln(1 - \sigma(w_0 + w_2 + w_3)) + \frac{\partial}{\partial x_2} 140 \ln \sigma(w_0 + w_2 + w_3) + \frac{\partial}{\partial x_2} 17 \ln(1 - \sigma(w_0 + w_1 + w_2)) + \frac{\partial}{\partial x_2} 27 \ln \sigma(w_0 + w_1 + w_2) + \frac{\partial}{\partial x_2} 105 \ln(1 - \sigma(w_0 + w_1 + w_2 + w_3)) + \frac{\partial}{\partial x_2} 176 \ln \sigma(w_0 + w_1 + w_2 + w_3)$$