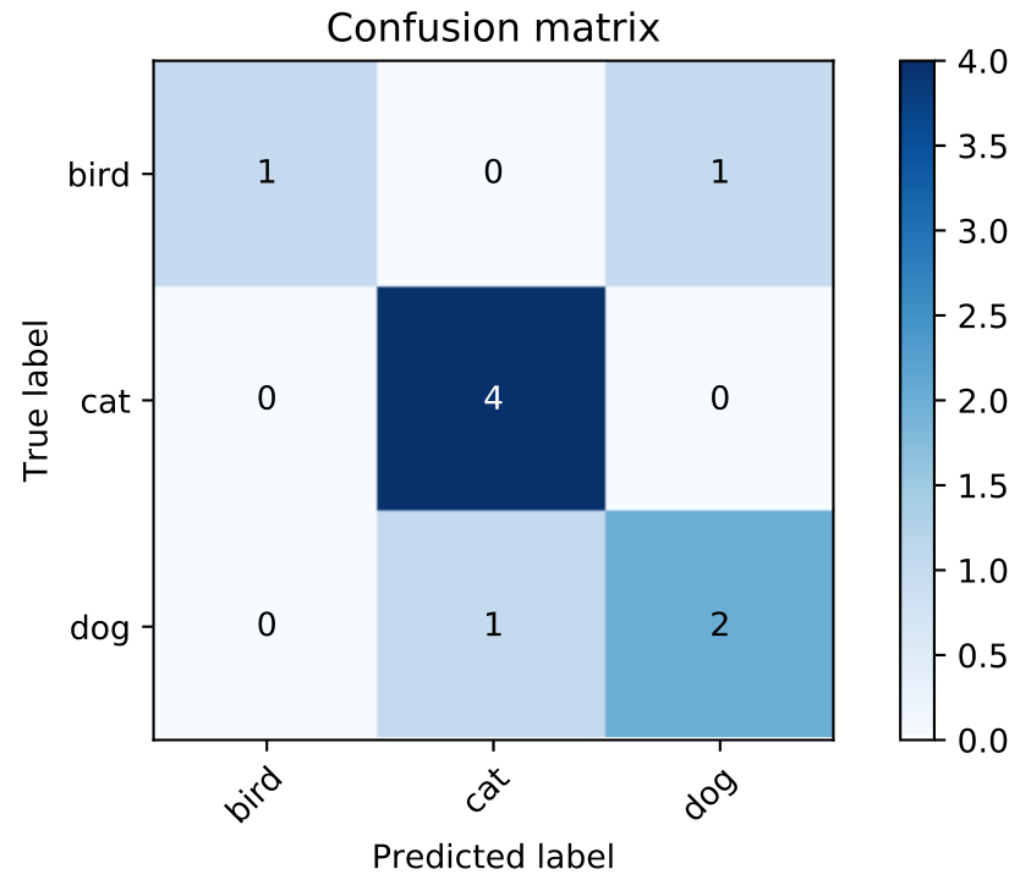
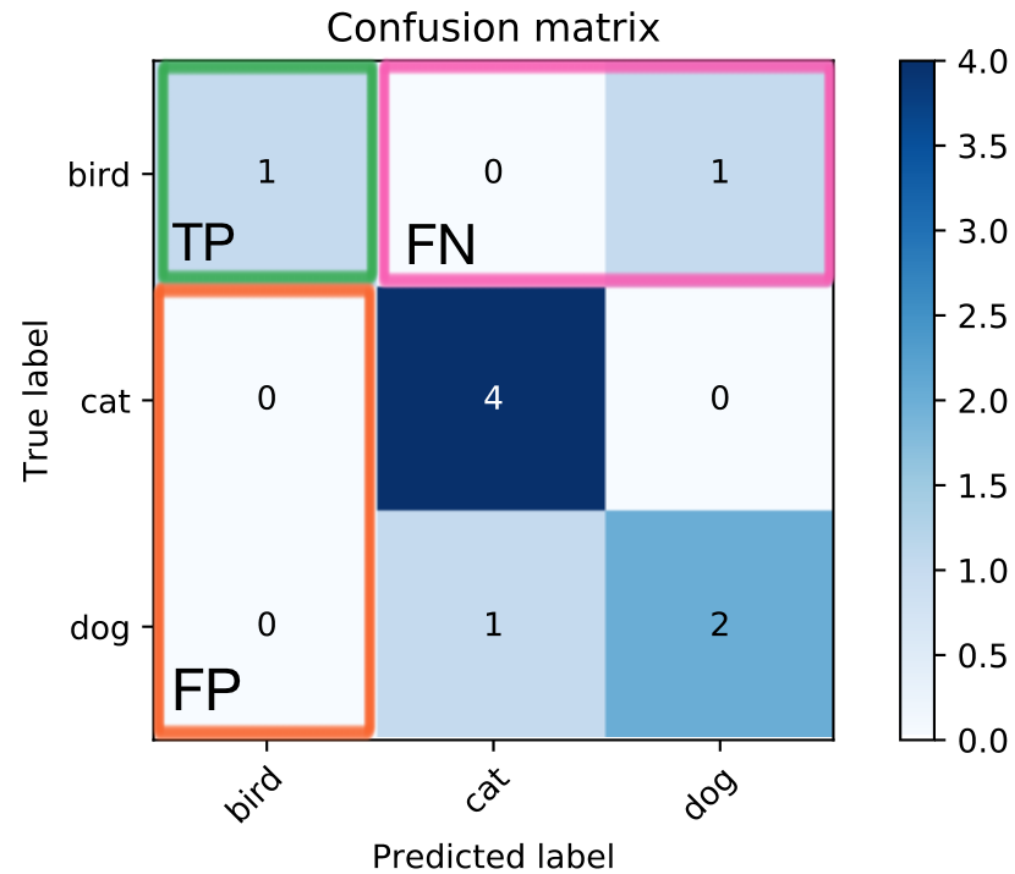


Concepts
important

Classification multilabel



Classification multilabel



Données Déséquilibrées

- une des deux modalités est fortement majoritaire
- Solutions:
 - utiliser des critères de performance adaptés au déséquilibre ;
 - ré-échantillonner les données pour se rapprocher d'une situation d'équilibre.

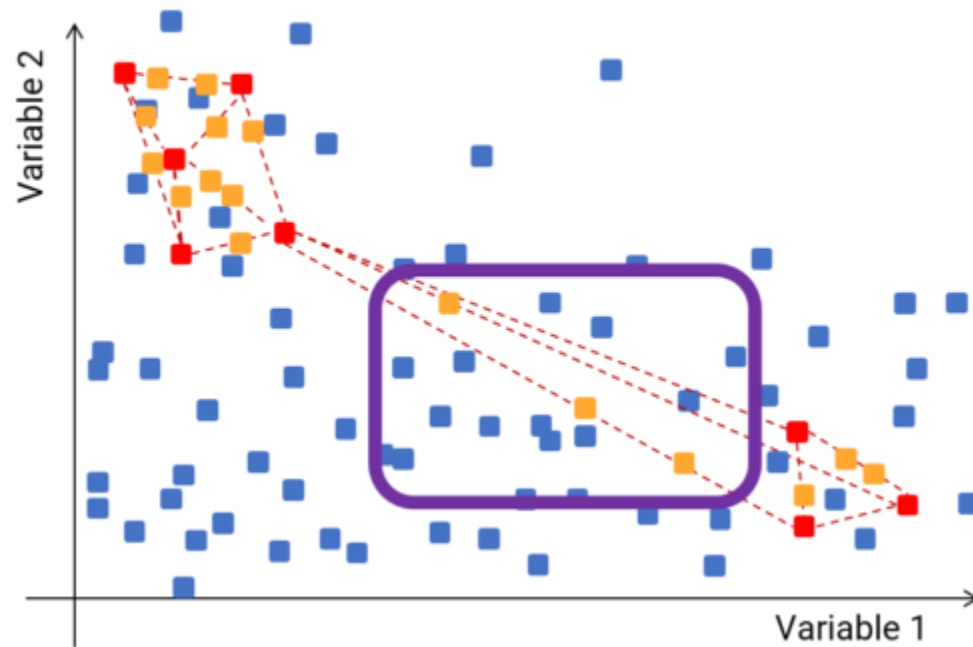
Critères de performance pour données déséquilibrées

- **balanced accuracy**
- **Micro-averaged**: all samples equally contribute to the final averaged metric
- **Macro-averaged**: all classes equally contribute to the final averaged metric
- **Weighted-averaged**: each classes's contribution to the average is weighted by its size
- **F1-score**

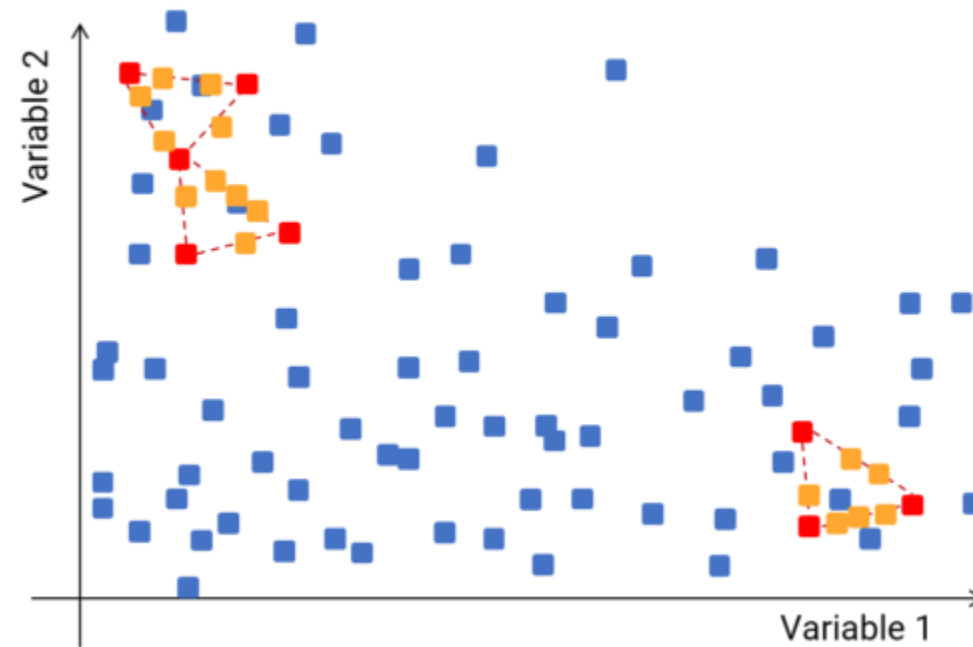
Ré-équilibrage

- **Oversampling**
- **Undersampling**
- **SMOTE :**
- **générer de nouveaux individus** minoritaires qui ressemblent aux autres, sans être strictement identiques

k trop grand



k correct



Importance des variables

- Certains modèles permettent de récupérer l'importance des variables dans la prédiction
- Random Forest : Score d'impureté
- Importance par permutation: OOB de l'arbre VS OOB en permutant les valeurs des variables d'intérêt

Deep Learning

Deep Learning



What society thinks I do



What my friends think I do



What other computer scientists think I do



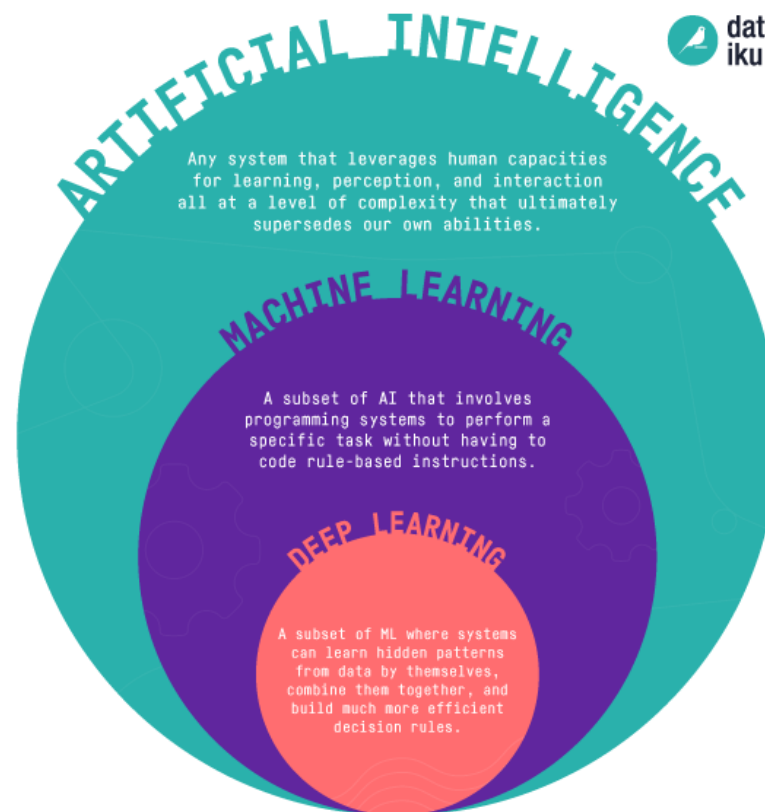
What mathematicians think I do



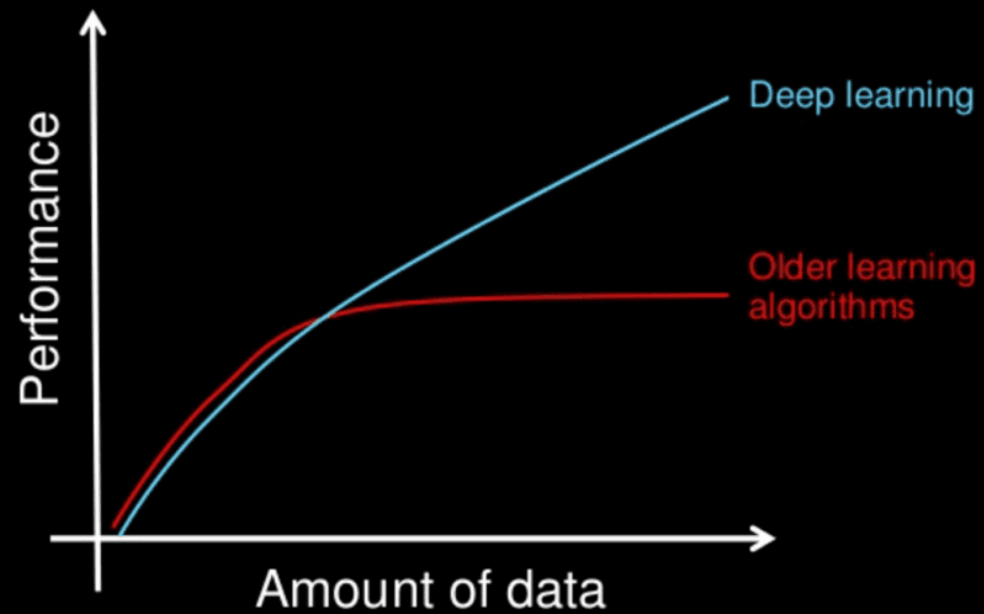
What I think I do

```
In [1]:  
  
import keras  
  
Using TensorFlow backend.
```

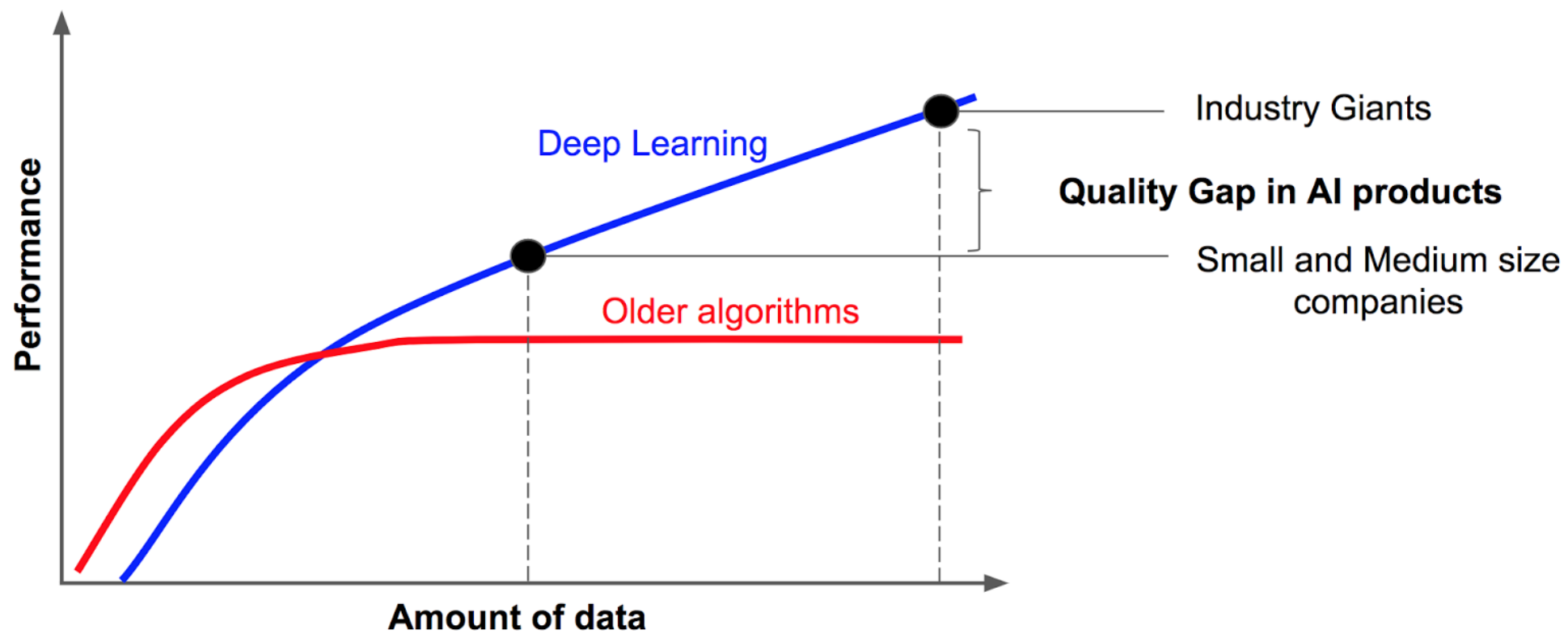
What I actually do



Why deep learning



How do data science techniques scale with amount of data?

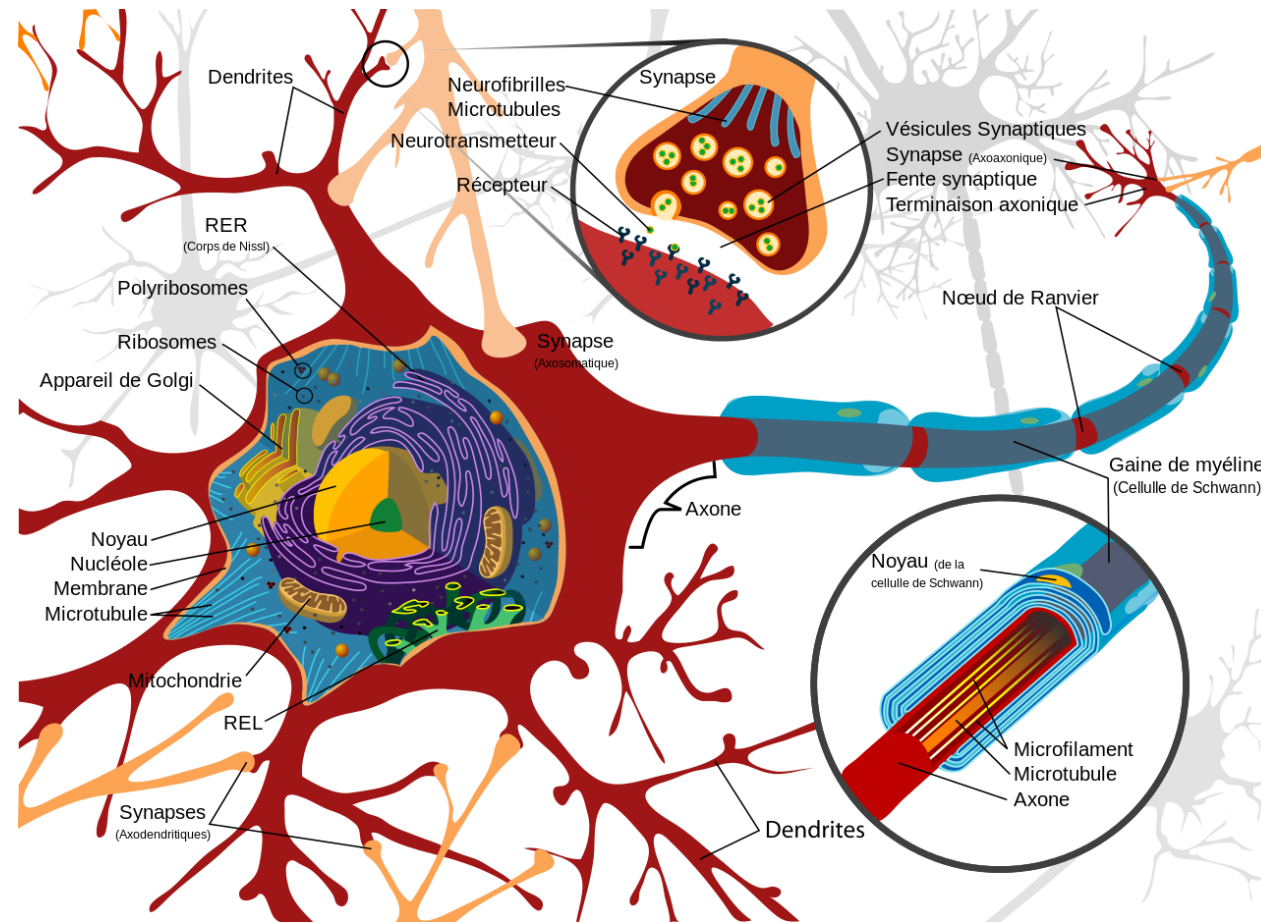


Classical Machine Learning:

- Interpretability and explainability are paramount
- Smaller amounts of relatively simple data
- Straightforward feature engineering
- Limited computational power
- Limited time, need for faster prototyping and operationalization
- Need for varied algorithm choices
- Accuracy of test dataset results is acceptable

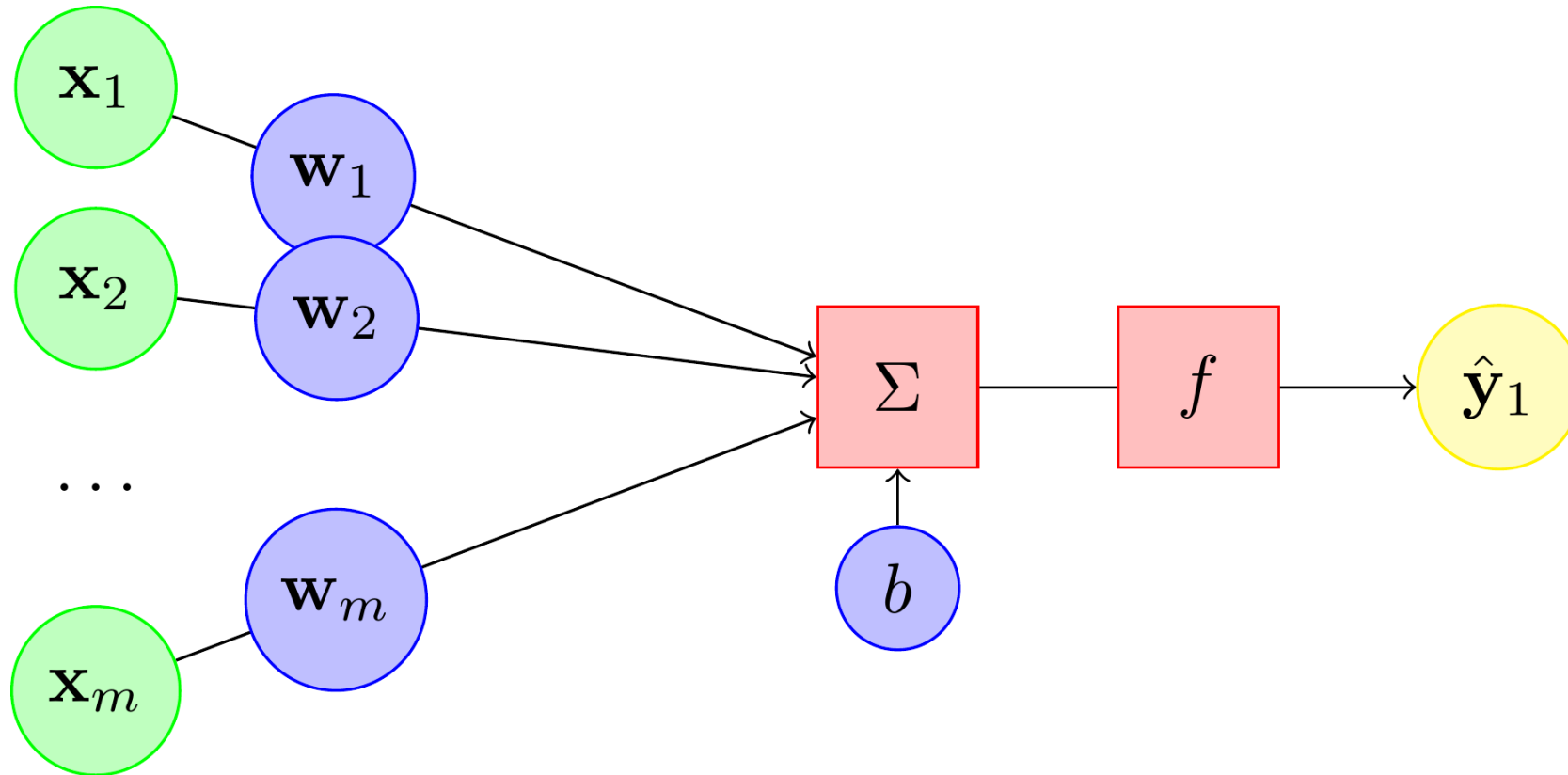
Deep Learning:

- Very high accuracy is a priority (and primes over straightforward interpretability and explainability)
- Large amounts of precisely labeled data
- Complex feature engineering
- Powerful compute resources available (GPU acceleration)
- Augmentation and other transformations of the initial dataset will be necessary



Neurone formel (perceptron)

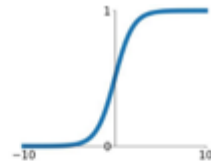
- Entrée \mathbf{x}
- Sortie \mathbf{y}
- Paramètres \mathbf{w} et \mathbf{b}
- $\hat{y} = f(\sum(w, x) + b)$



Fonctions d'activation

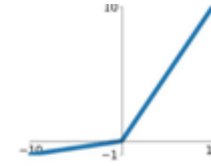
Sigmoid

$$\sigma(x) = \frac{1}{1+e^{-x}}$$



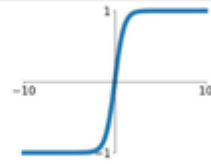
Leaky ReLU

$$\max(0.1x, x)$$



tanh

$$\tanh(x)$$

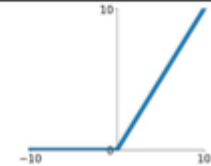


Maxout

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

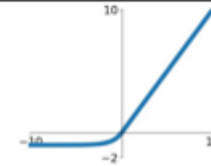
ReLU

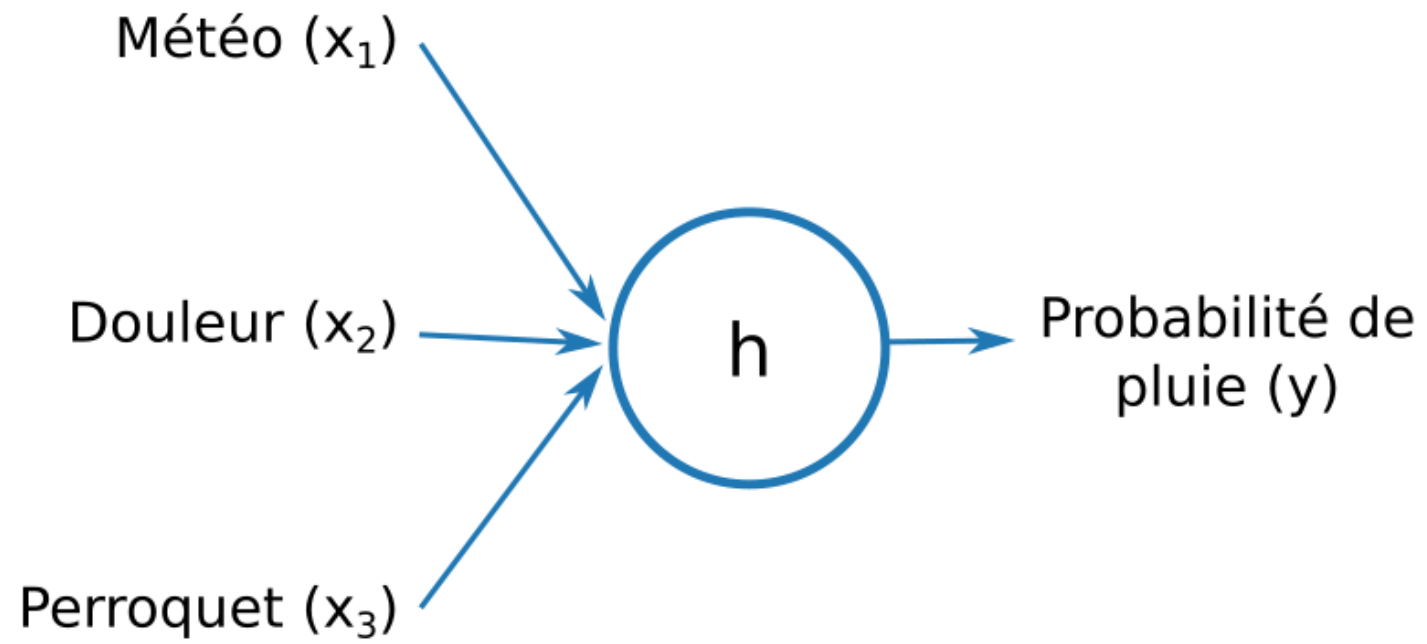
$$\max(0, x)$$



ELU

$$\begin{cases} x & x \geq 0 \\ \alpha(e^x - 1) & x < 0 \end{cases}$$

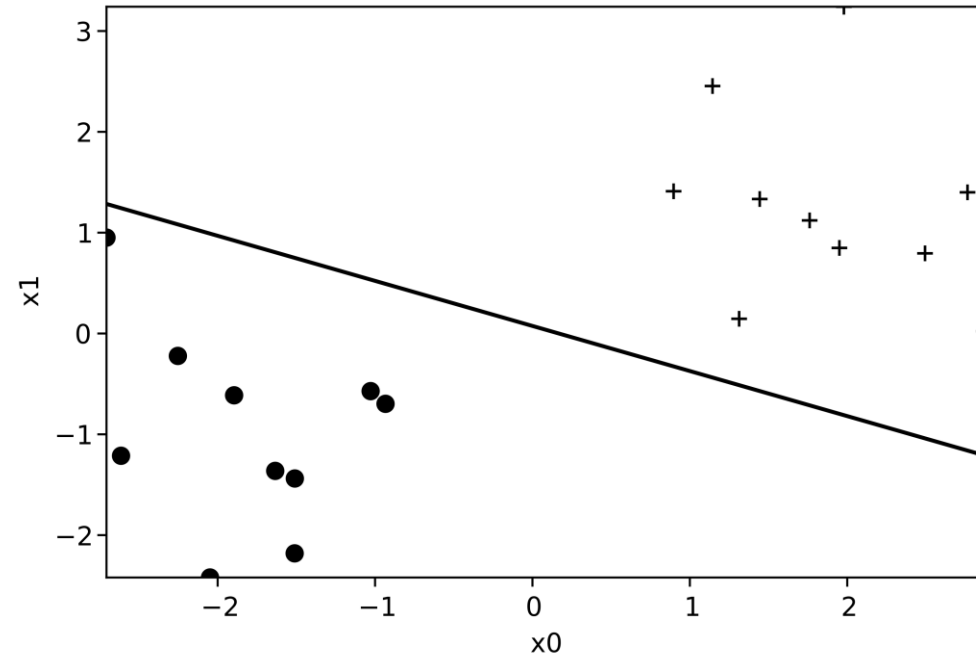




Exemple pour une séparation linéaire

- $W : 0,985 | 2,186$
- $B = -0,522$

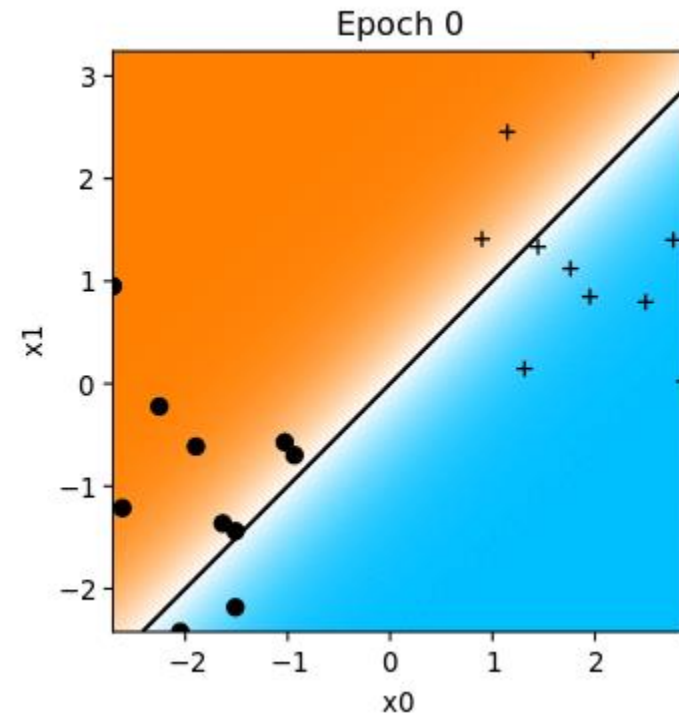
x_0	x_1	\hat{y}
0.896	1.410	3.445
-1.509	-1.438	-5.155
1.443	1.333	3.816
-1.895	-0.613	-3.731
-2.048	-2.420	-7.833



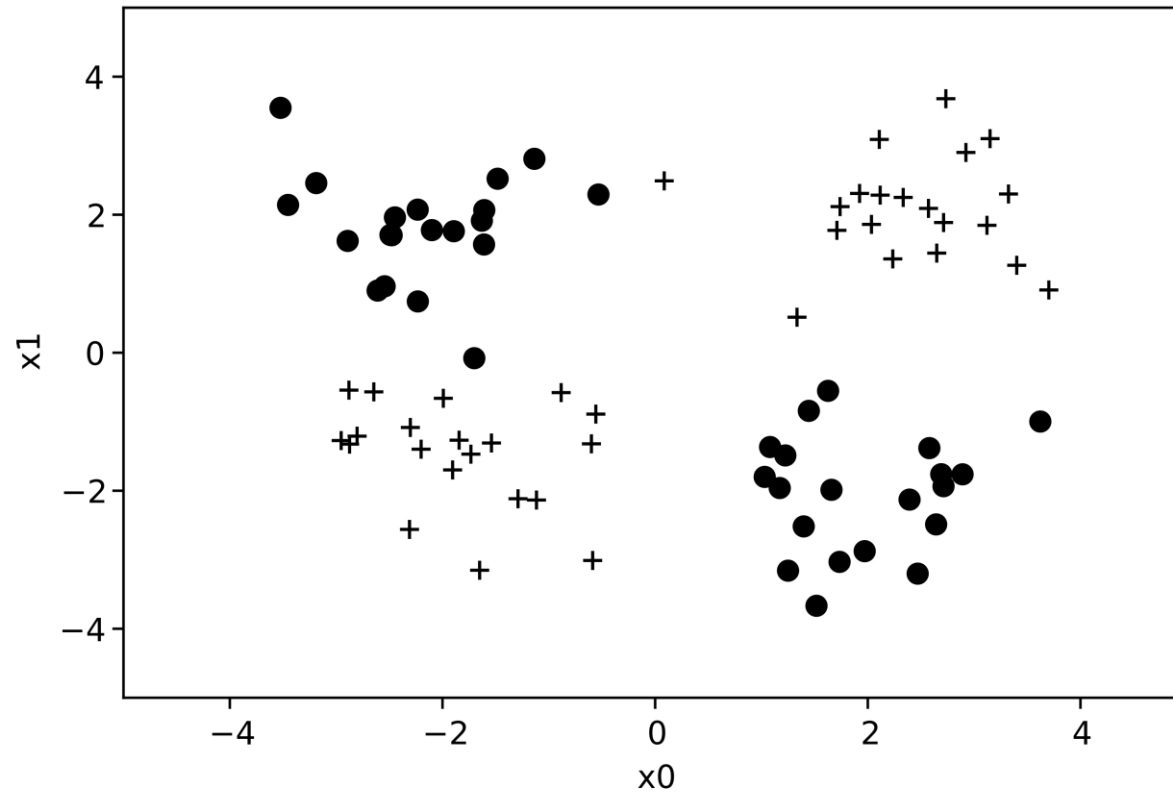
Apprentissage par descente de gradient

- Neuron apprend par optimisation d'une fonction de perte
- Exemple log-vraisemblance négative :

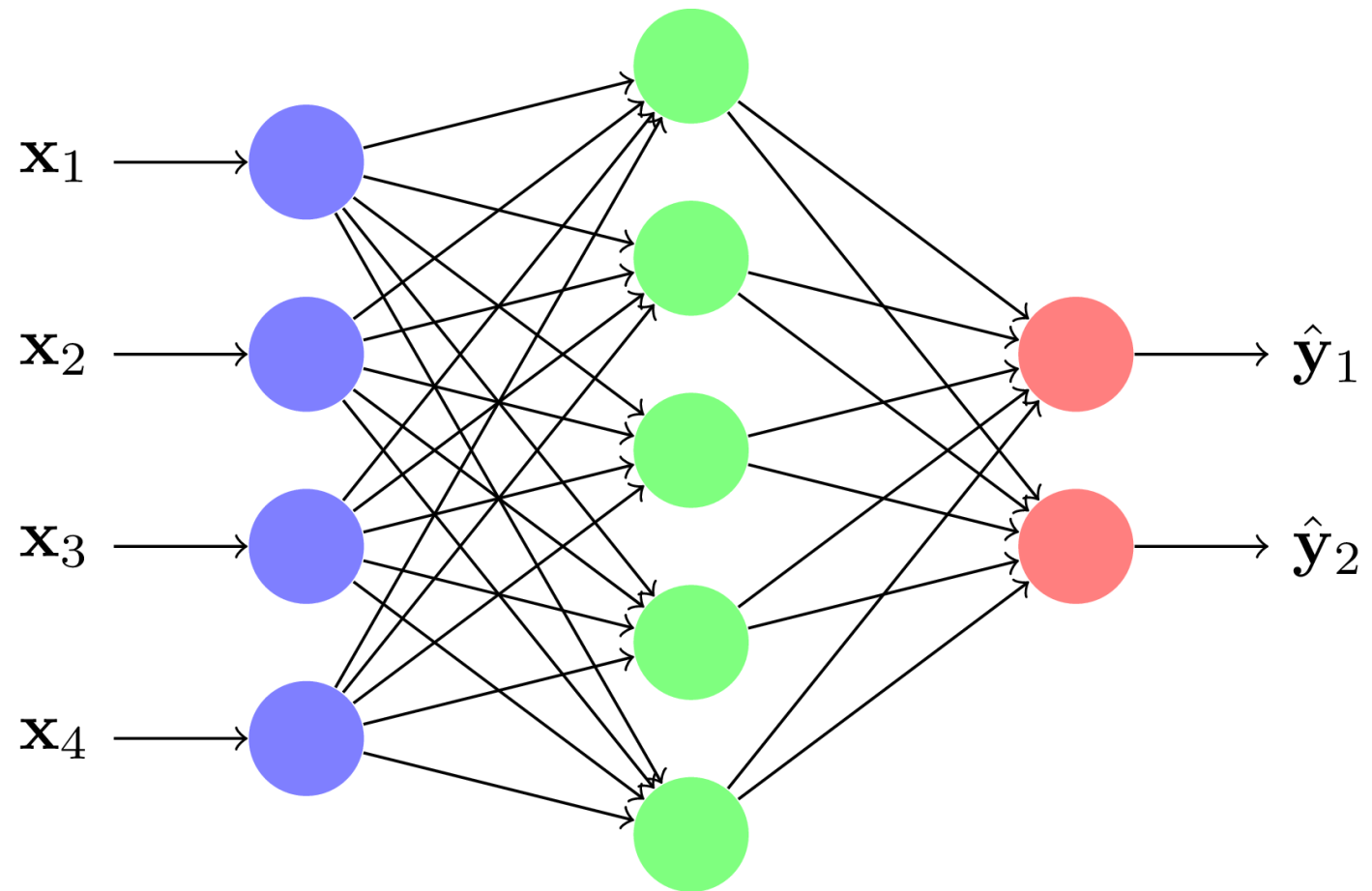
$$L(\hat{y}, y) = -(y \cdot \log(\hat{y}) + (1 - y) \cdot \log(1 - \hat{y}))$$



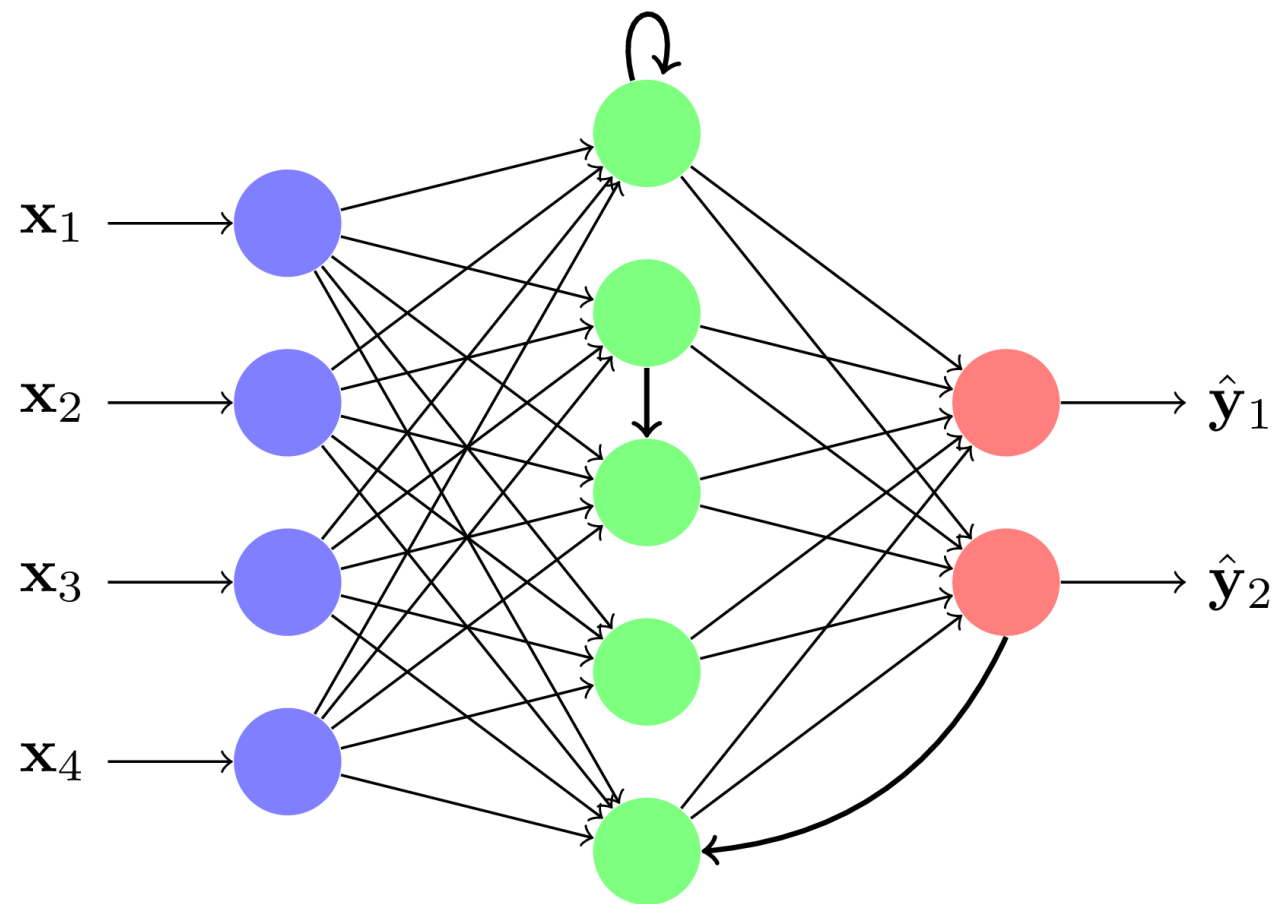
Perceptron ne suffit pas

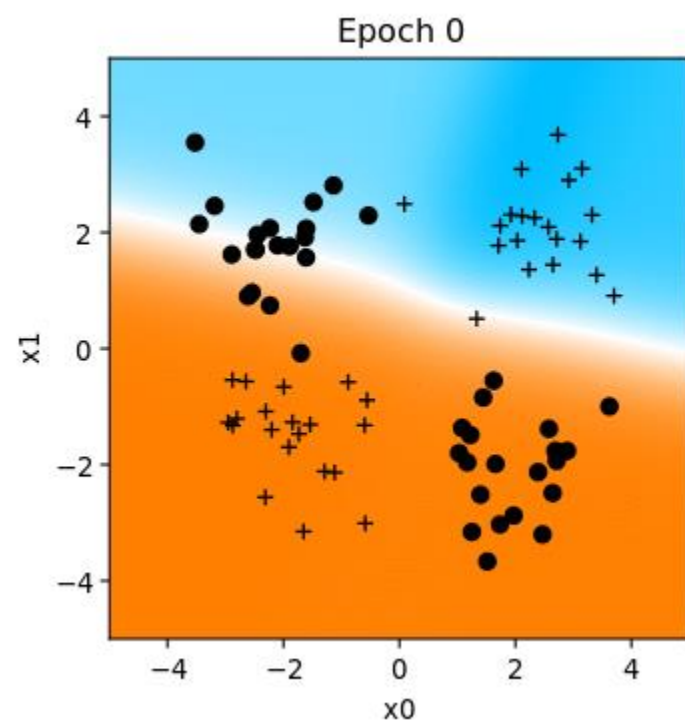


Réseau de neurone

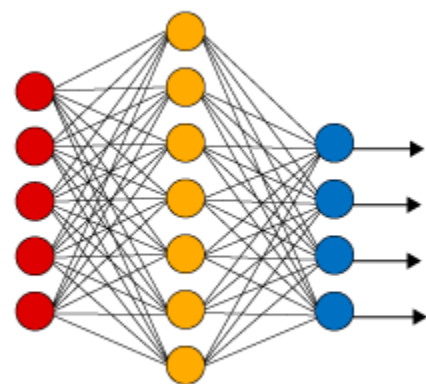


Réseau récurrent



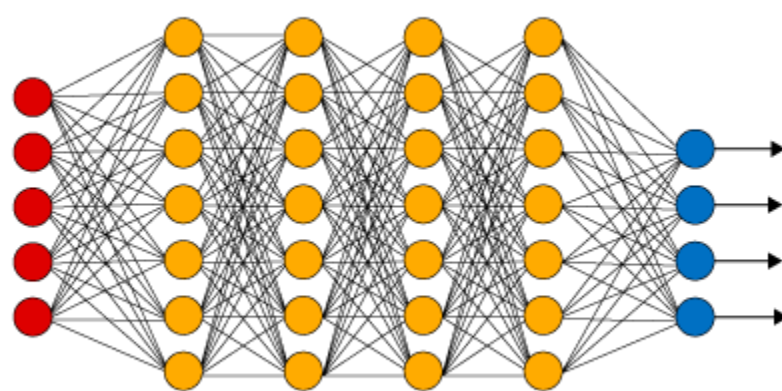


Simple Neural Network



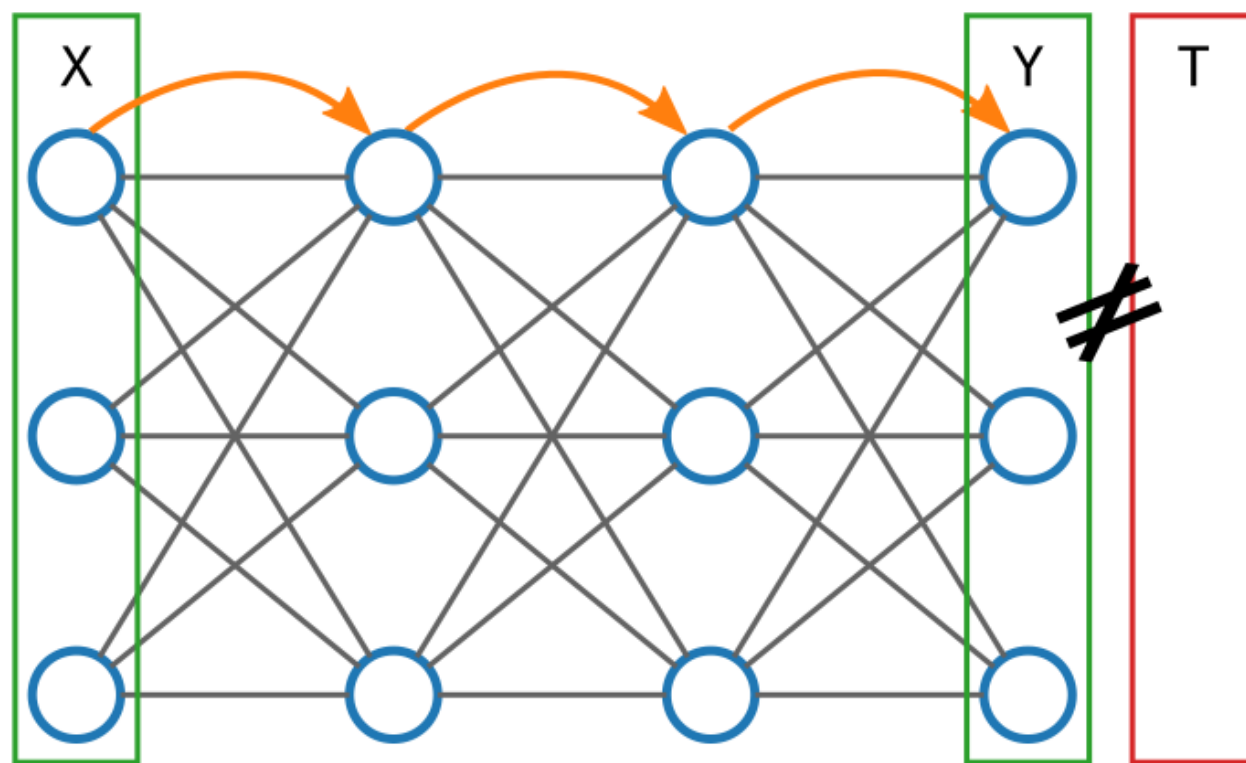
● Input Layer

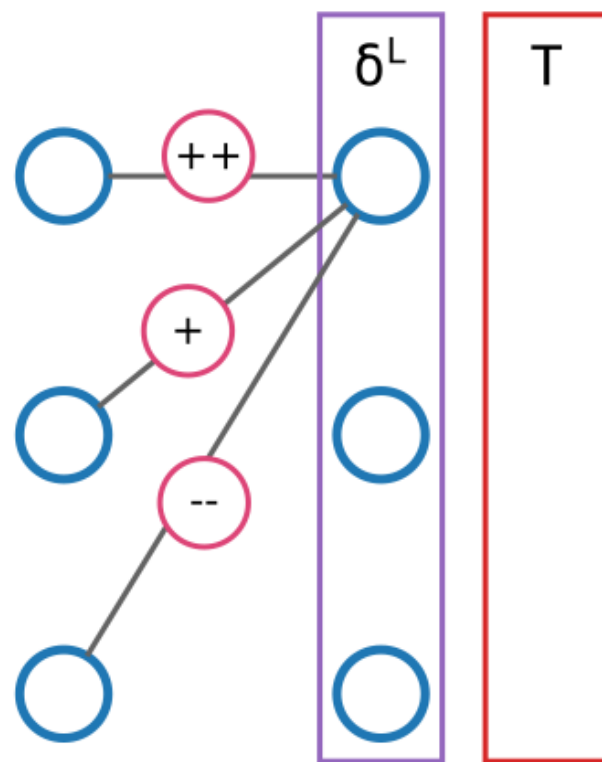
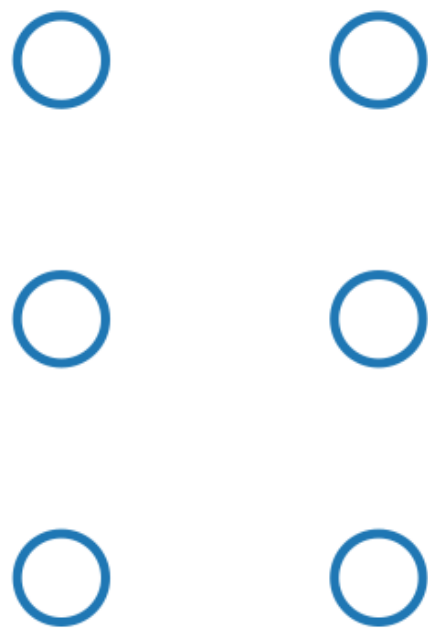
Deep Learning Neural Network

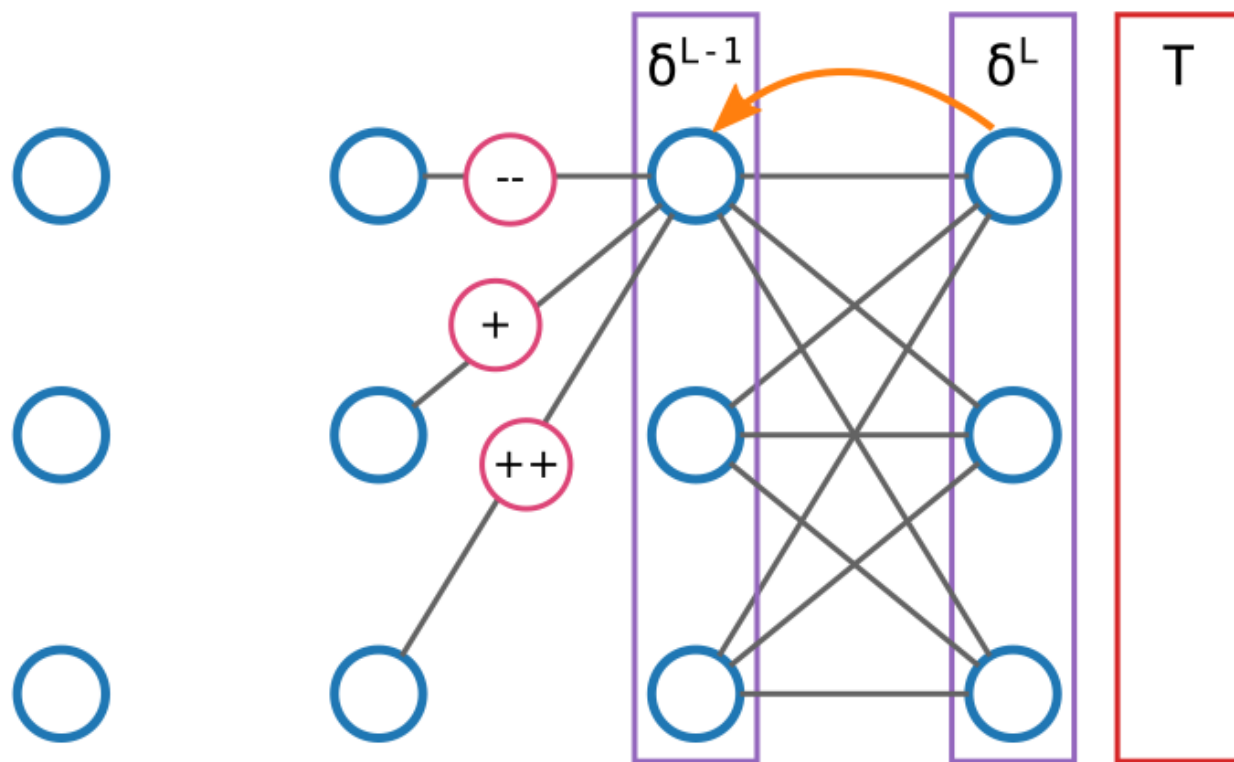


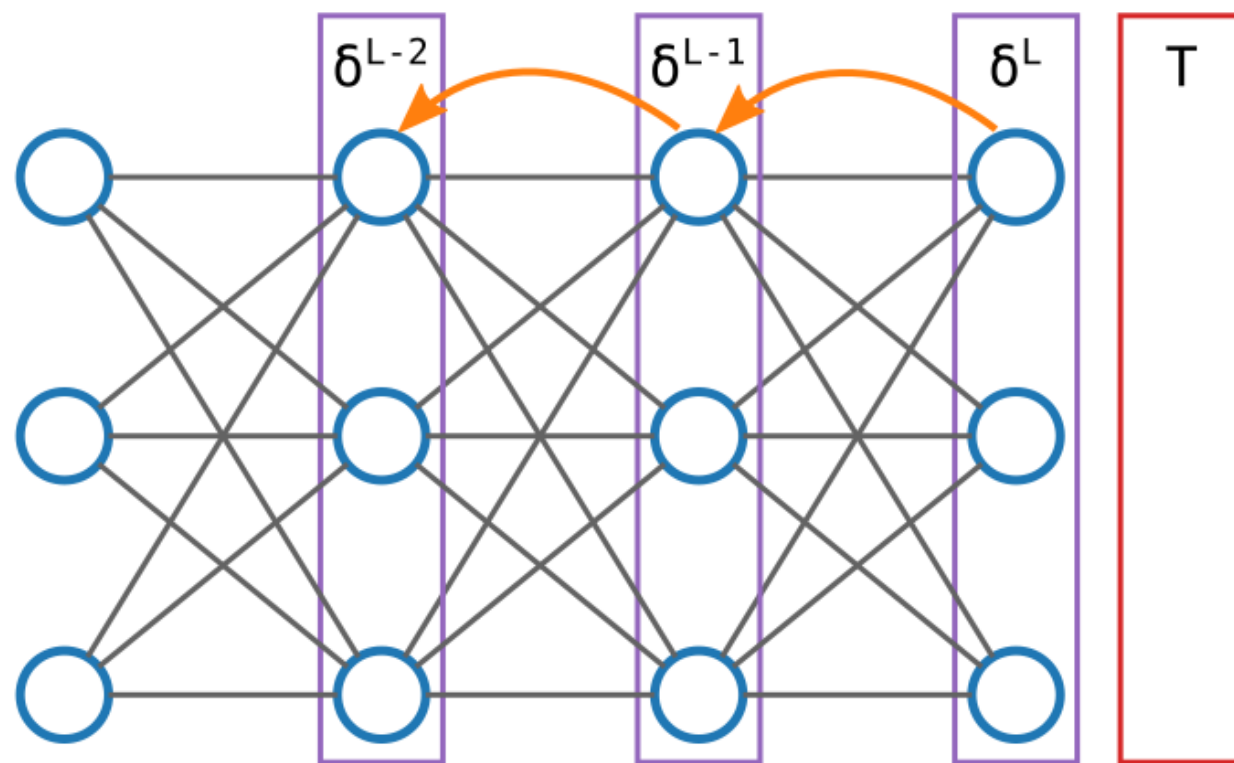
● Hidden Layer

● Output Layer





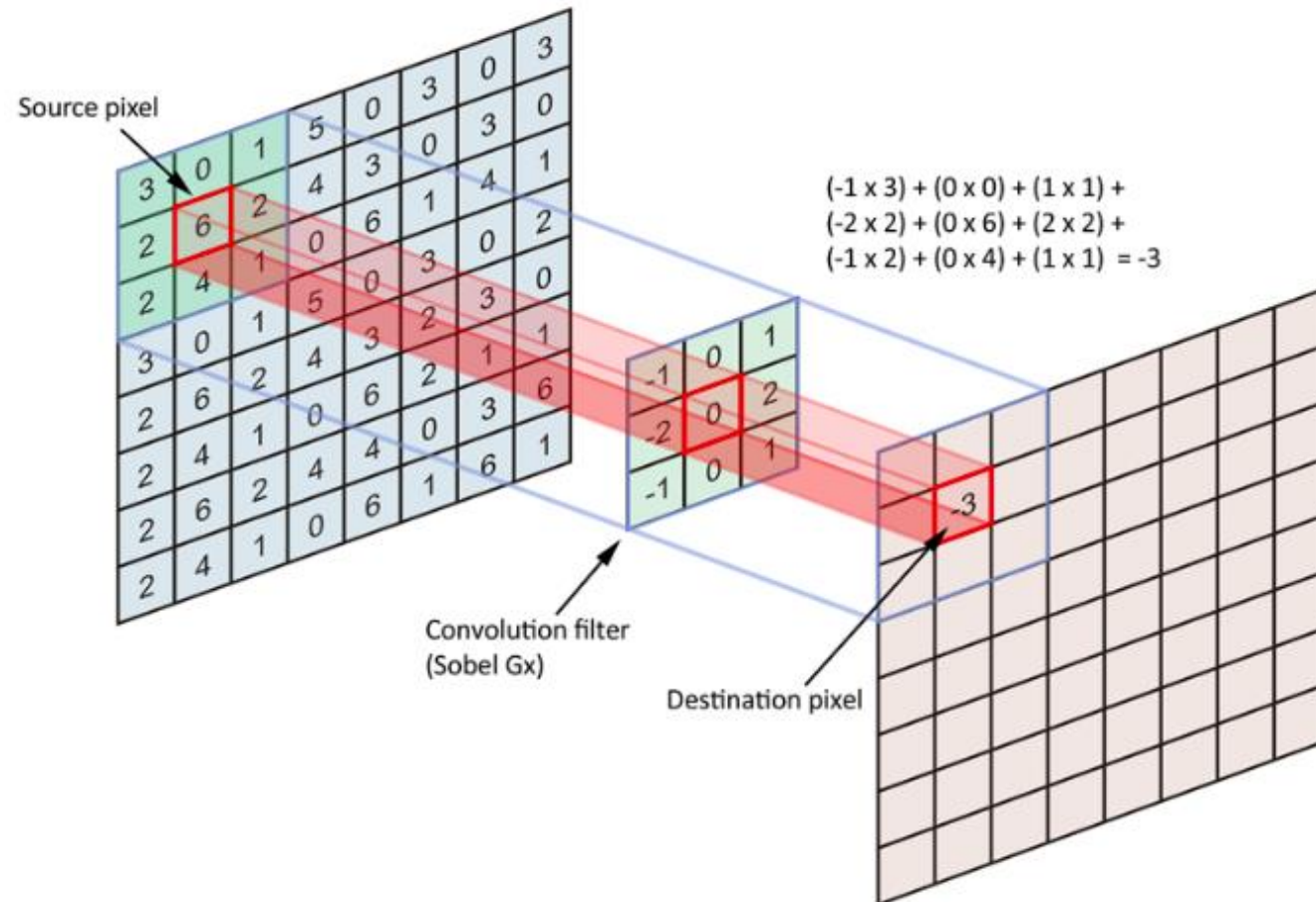




Intérêt du deeplearning

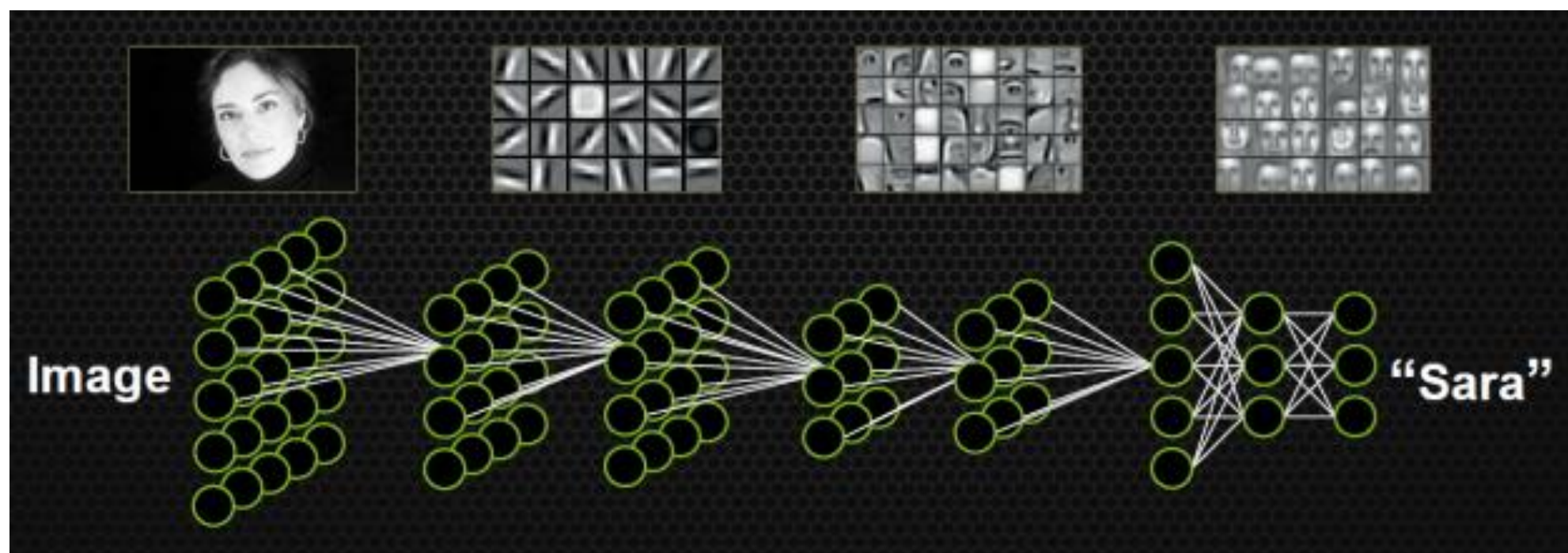
- Reconnaissance d'image
- Traitement automatique de la langue
- Reconnaissance vocal

Convolution

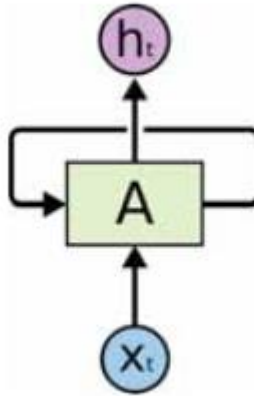


1x1	1x0	1x1	0	0
0x0	1x1	1x0	1	0
0x1	0x0	1x1	1	1
0	0	1	1	0
0	1	1	0	0

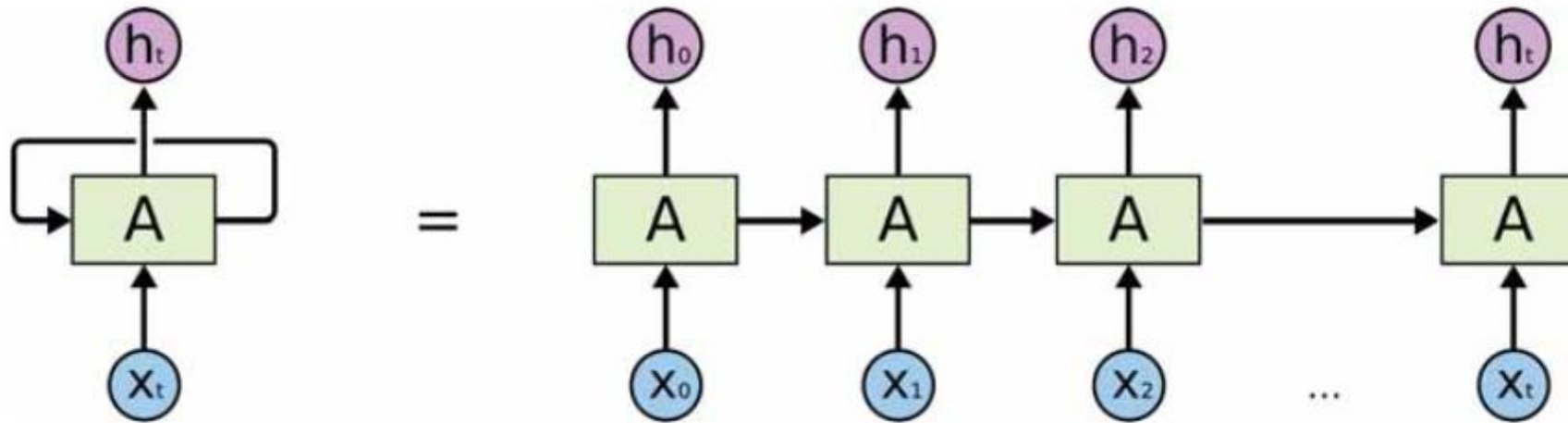
4		



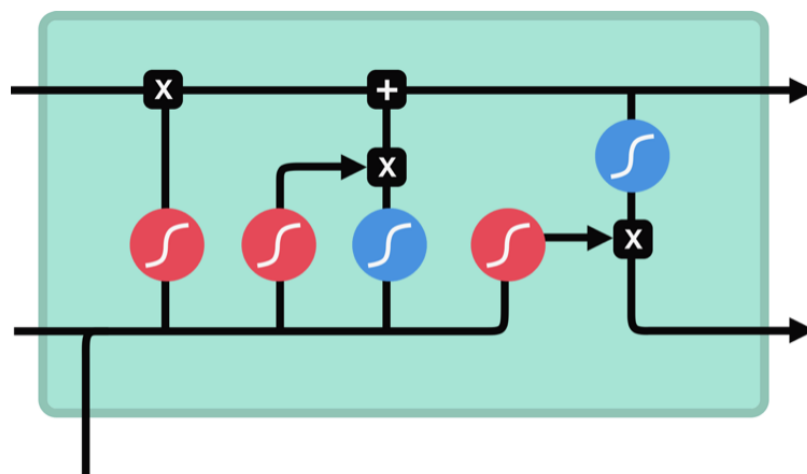
Réseau récurrent



Réseau récurrent



Réseau récurrent



sigmoid



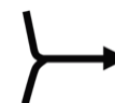
tanh



pointwise
multiplication



pointwise
addition



vector
concatenation

Problématique du deeplearning

- Boite noire
- Nécessite beaucoup de données
- Répète le biais des données

THIS IS YOUR MACHINE LEARNING SYSTEM?

YUP! YOU POUR THE DATA INTO THIS BIG
PILE OF LINEAR ALGEBRA, THEN COLLECT
THE ANSWERS ON THE OTHER SIDE.

WHAT IF THE ANSWERS ARE WRONG?

JUST STIR THE PILE UNTIL
THEY START LOOKING RIGHT.

