딥러닝과 설계

2.1. Introduction to Supervised Learning

강남우

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Reference

❑ 강의 슬라이드 및 실습코드는 아래의 링크를 참조하세요

- http://www.smartdesignlab.org/dl.html
- Contributors: 김성신, 유소영, 이성희, 김은지

❑ 강의 소스

- Andrew Ng의 ML Class (www.holehouse.org/mlclass/)
- Fei-Fei Li & Justin Johnson & Serena Yeung, CS231n: Convolutional Neural Networks for Visual Recognition, Stanford (http://cs231n.stanford.edu/)
- Stefano Ermon & Aditya Grover, CS 236: Deep Generative Models , Stanford (https://deepgenerativemodels.github.io/)
- 모두를 위한 딥러닝 (https://hunkim.github.io/ml/)
- 모두를 위한 딥러닝 시즌 2 (https://deeplearningzerotoall.github.io/season2/lec_tensorflow.html)
- 이활석, Autoencoders (https://www.slideshare.net/NaverEngineering/ss-96581209)
- 최윤제, 1시간만에 GAN(Generative Adversarial Network) 완전 정복하기 (https://www.slideshare.net/NaverEngineering/1-gangenerative-adversarial-network?qid=c53ce33f-6643-4437-8e93-88776c9cebb1&v=&b=&from_search=5)

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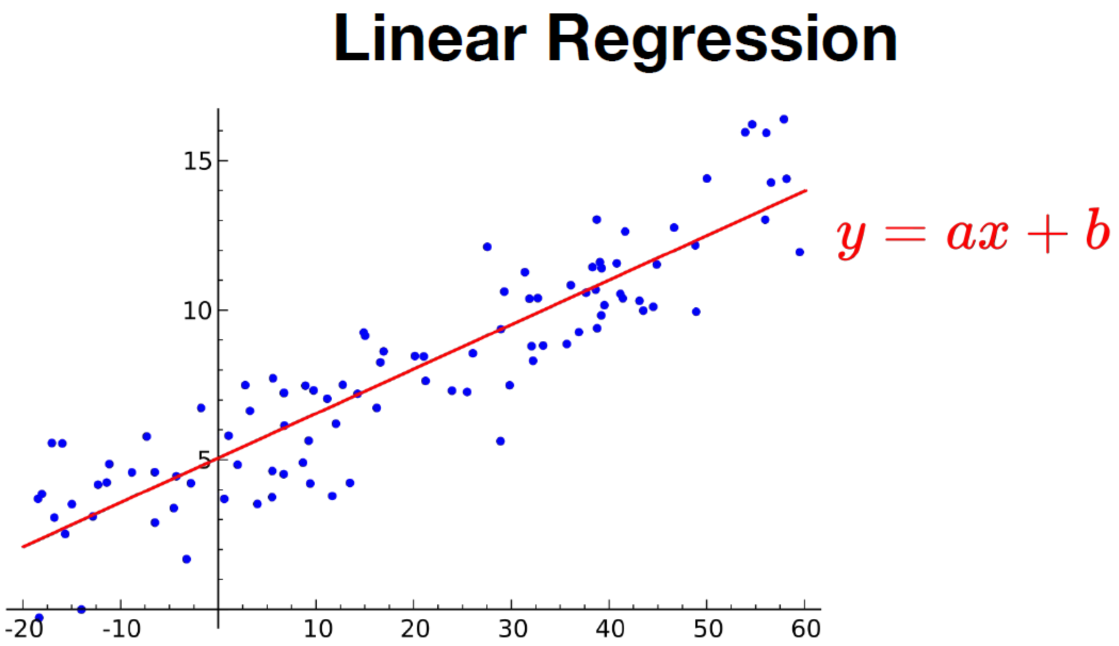
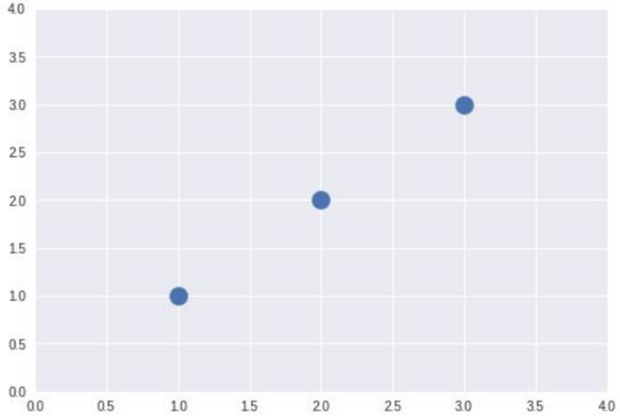
Linear Regression



Data

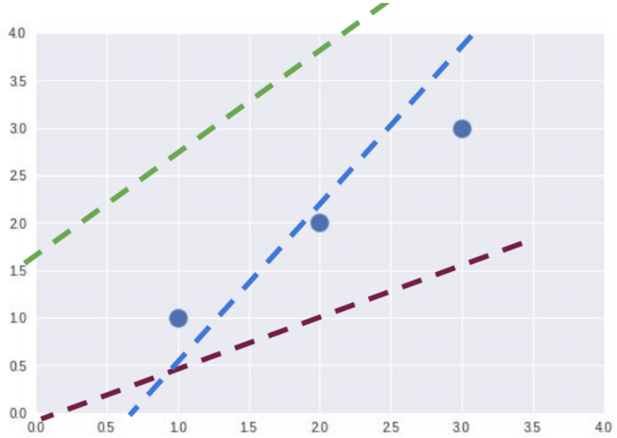
x	y
1	1
2	2
3	3



Which hypothesis is better?

$$H(x) = Wx + b$$

Hypothesis



Cost Function for Linear Regression

Cost: How fit the line to our (training) data

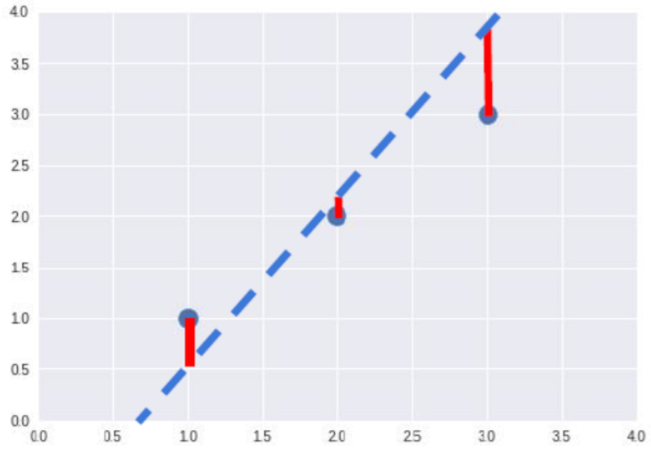
$$\frac{(H(x_1)-y_1)^2+(H(x_2)-y_2)^2+(H(x_3)-y_3)^2}{3}$$

$$cost(W,b)=\frac{1}{m}\sum_{i=1}^{m}(H(x_i)-y_i)^2$$

Cost function

Mean Squared Error (MSE)

$$H(x)-y$$

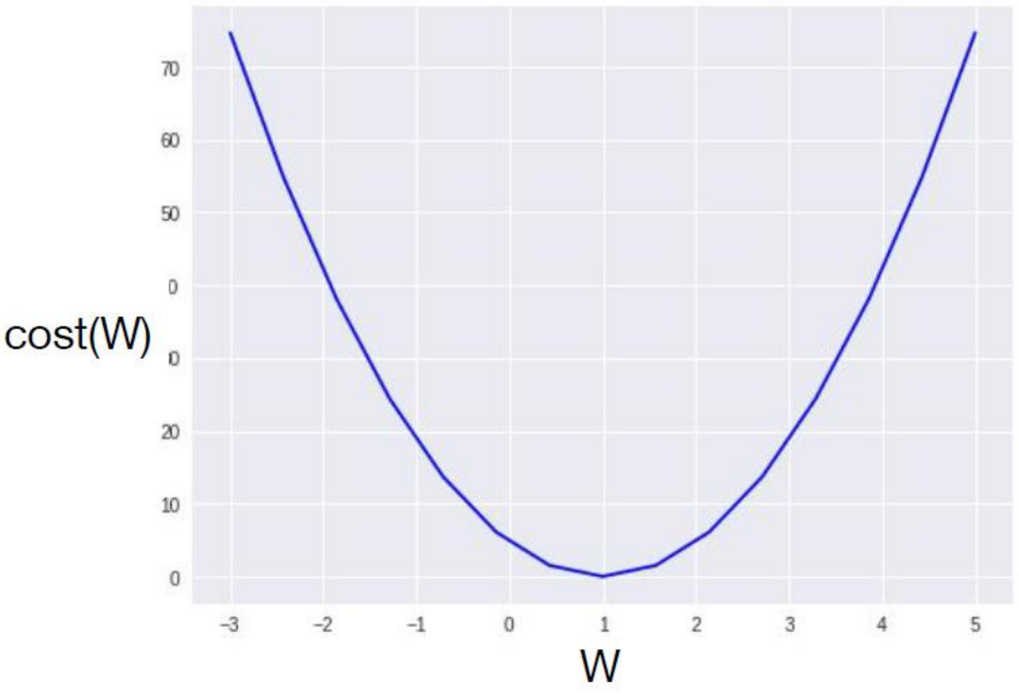


Goal: Minimize cost

$$\underset{W,b}{minimize}\; cost(W,b)$$

Cost Function for Linear Regression

What cost looks like?

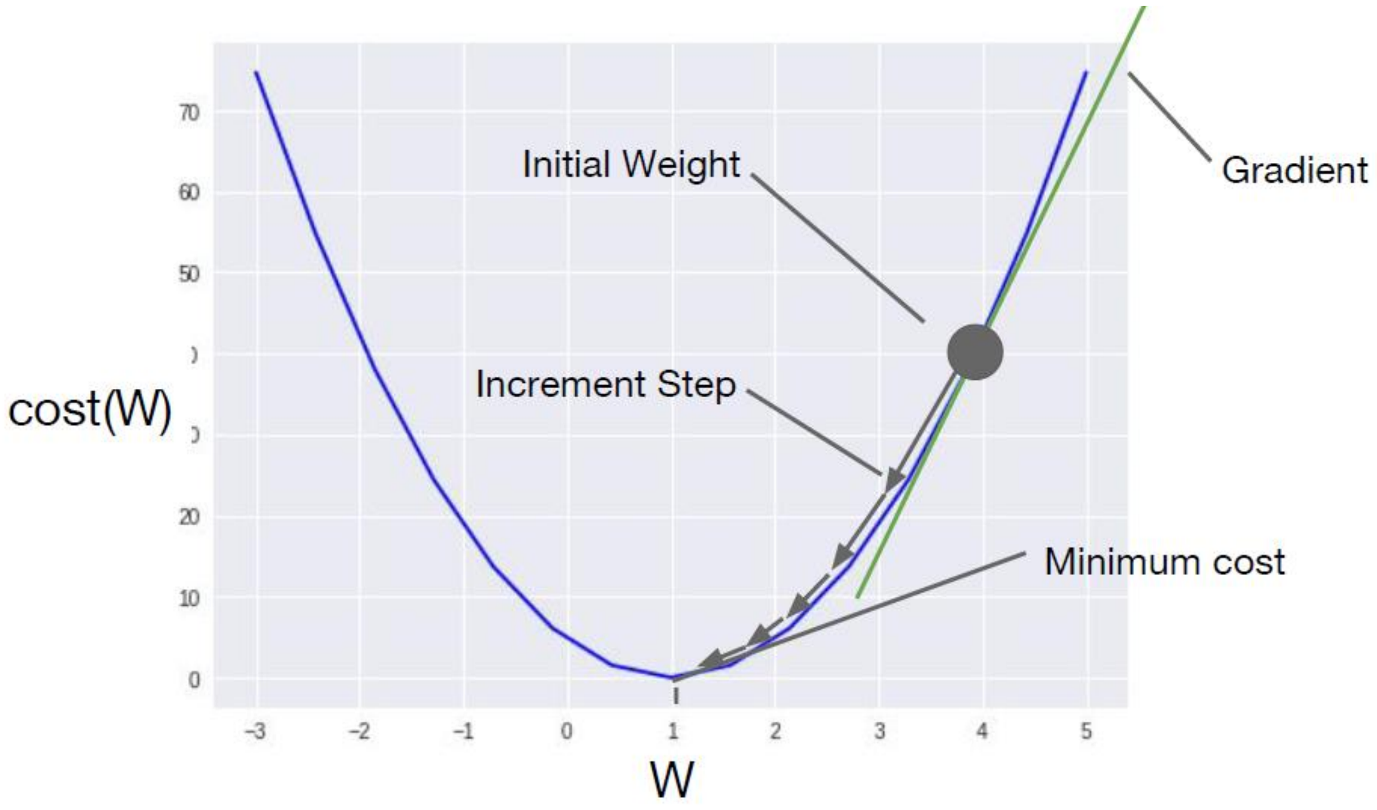


Simplified hypothesis

Hypothesis $$H(x) = Wx$$

Cost $$cost(W) = \frac{1}{m} \sum_{i=1}^{m} (Wx_i - y_i)^2$$

Gradient descent algorithm



Cost function

$$cost(W) = \frac{1}{m} \sum_{i=1}^{m} (Wx_i - y_i)^2$$

$$cost(W) = \frac{1}{2m} \sum_{i=1}^{m} (Wx_i - y_i)^2$$

Updating W for minimizing cost

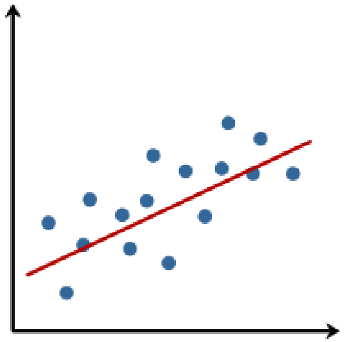
Learning rate

$$W := W - \alpha \frac{\partial}{\partial W} cost(W)$$

$$W := W - \alpha \frac{1}{m} \sum_{i=1}^{m} (W(x_i) - y_i) x_i$$

Logistic Regression

Linear



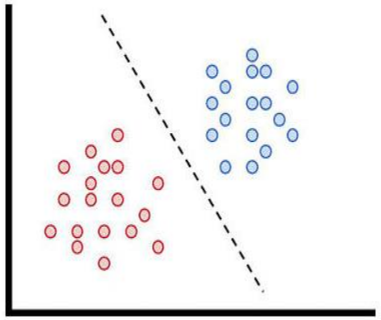
Regression

Continuous

Time / Weight / Height

VS

Logistic



Classification

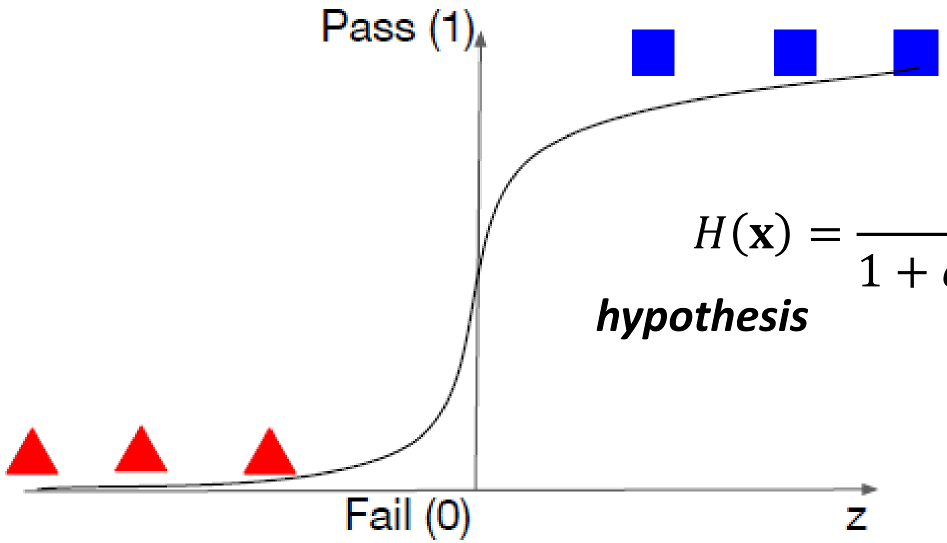
Discrete

What is Binary(Multi-class) Classification?
variable is either 0 or 1 (0:positive / 1:negative)

- Exam : Pass or Fail
- Spam : Not Spam or Spam
- Face : Real or Fake
- Tumor : Not Malignant or Malignant

To start with machine learning, you must encode variable [0,1]

Logistic (Sigmoid) function



$$H(\mathbf{x}) = \frac{1}{1+e^{-\mathbf{W}^{\mathrm{T}}\mathbf{x}}} = \frac{1}{1+e^{-z}}$$

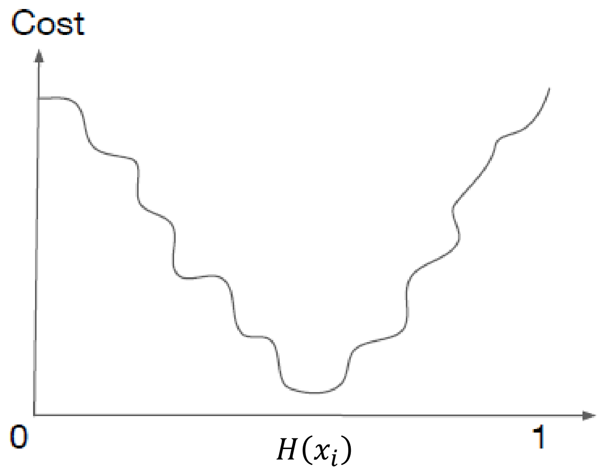
hypothesis

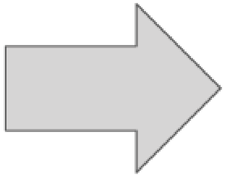
$$0 \le g(z) \le 1$$

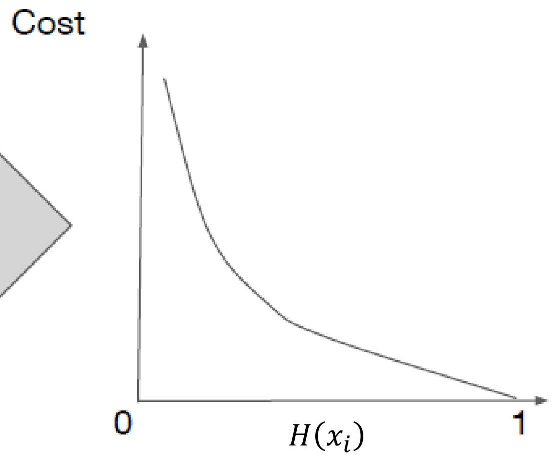
$$\mathbf{x} \longrightarrow \boxed{z = \mathbf{W}^{\mathrm{T}}\mathbf{x}} \longrightarrow \boxed{g(z) = \frac{1}{1+e^{-z}}} \longrightarrow \boxed{> 0.5} \longrightarrow \mathrm{y} \in \{0,1\}$$

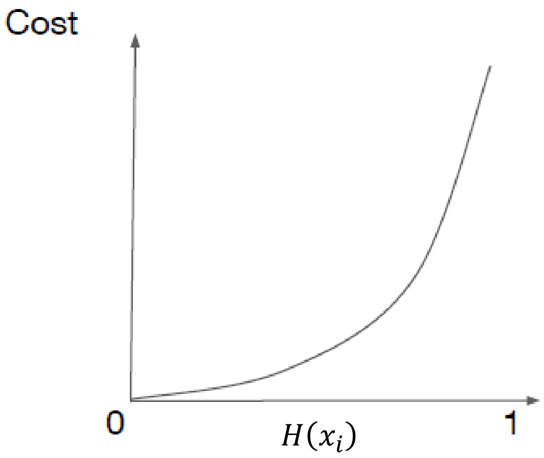
Linear function | ***Logistic function (Sigmoid function)*** | ***Decision Boundary***

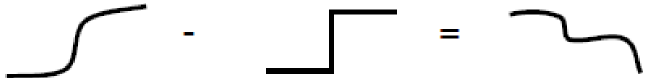
A Convex Logistic Regression Cost Function











$$cost(W,b) = \frac{1}{m}\sum_{i=1}^{m}\left(H(x_i) - y_i\right)^2$$

Mean Squared Error (MSE)

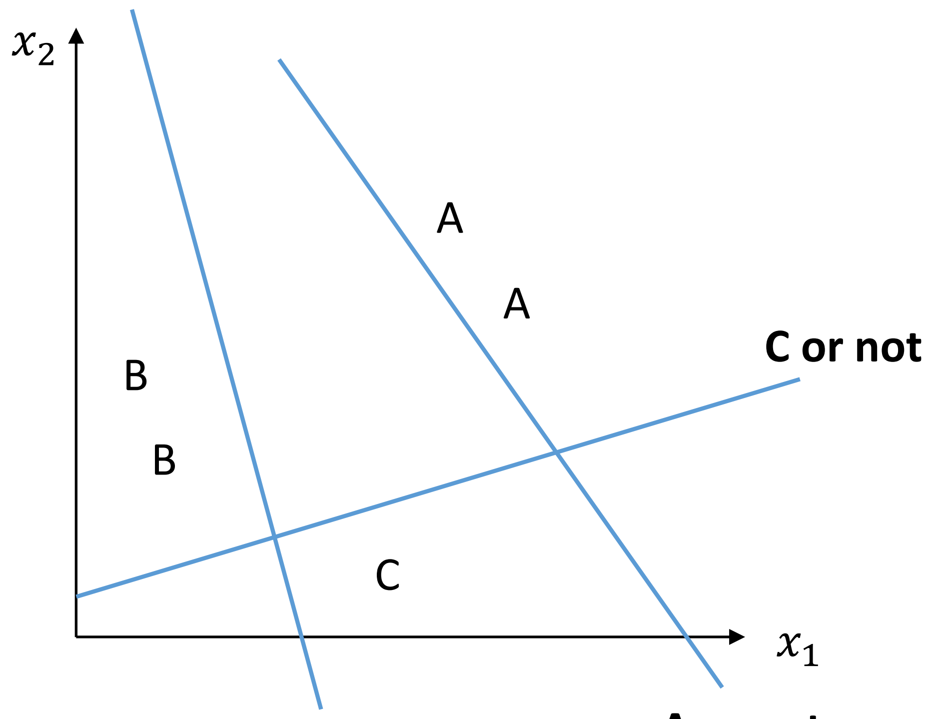
$$\begin{cases} -\log(H(x_i)) & if\ y_i = 1 \\ -\log(1 - H(x_i)) & if\ y_i = 0 \end{cases}$$

$$cost(W,b) = \frac{1}{m}\sum_{i=1}^{m}\left[-y_i \log\big(H(x_i)\big) - (1 - y_i)\log(1 - H(x_i))\right]$$

Cross-entropy

Multinomial Logistic Regression

Multinomial Classification



sigmoid

$$[w_{A1}\ w_{A2}]\begin{bmatrix}x_1\\x_2\end{bmatrix} = [w_{A1}x_1 + w_{A2}x_2] \Rightarrow \text{sigmoid} \Rightarrow \textbf{A or not}$$

$$[w_{B1}\ w_{B2}]\begin{bmatrix}x_1\\x_2\end{bmatrix} = [w_{B1}x_1 + w_{B2}x_2] \Rightarrow \text{sigmoid} \Rightarrow \textbf{B or not}$$

$$[w_{C1}\ w_{C2}]\begin{bmatrix}x_1\\x_2\end{bmatrix} = [w_{C1}x_1 + w_{C2}x_2] \Rightarrow \text{sigmoid} \Rightarrow \textbf{C or not}$$

$$\Downarrow$$

$$\begin{bmatrix}w_{A1} & w_{A2}\\ w_{B1} & w_{B2}\\ w_{C1} & w_{C2}\end{bmatrix}\begin{bmatrix}x_1\\x_2\end{bmatrix} = \begin{bmatrix}w_{A1}x_1 + w_{A2}x_2\\ w_{B1}x_1 + w_{B2}x_2\\ w_{C1}x_1 + w_{C2}x_2\end{bmatrix}$$

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Multinomial Logistic Regression

$$S = f(x_i; W)$$

$$\begin{bmatrix} w_{A1} & w_{A2} \\ w_{B1} & w_{B2} \\ w_{C1} & w_{C2} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} w_{A1}x_1 + w_{A2}x_2 \\ w_{B1}x_1 + w_{B2}x_2 \\ w_{C1}x_1 + w_{C2}x_2 \end{bmatrix} = \begin{array}{c} S \\ \begin{bmatrix} 2.0 \\ 1.0 \\ 0.1 \end{bmatrix} \end{array}$$

$$\boxed{P(Y = k | X = x_1) = \frac{e^{s_k}}{\sum_j e^{s_j}}}$$

Softmax

One-hot encoding

$$\begin{bmatrix} 0.7 \\ 0.2 \\ 0.1 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{matrix} \textbf{A} \\ \text{B} \\ \text{C} \end{matrix}$$

Probabilities

$$\frac{e^2}{e^2 + e^1 + e^{0.1}} = 0.7$$

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Cost Function for Multinomial Logistic Regression

Cross entropy for multi-class

$$cost = H(p, q) = -\sum_i p_i \log(q_i)$$

# of classes

True

Prediction

Cross entropy for binary class

$$where\ p \in \{y, 1-y\}\ and\ q \in \{\hat{y}, 1-\hat{y}\}$$

$$cost = H(p, q) = -\sum_i p_i \log(q_i) = -y_i \log(\hat{y}_i) - (1-y_i)\log(1-\hat{y}_i)$$

Regression Metrics

RMSE (Root Mean Squared Error)

$$\mathrm{RMSE} = \sqrt{\frac{1}{n}\sum_{i=1}^{n}(y_i - \hat{y}_i)^2}$$

- 예측하려는 값의 크기에 의존적임

MAPE (Mean Absolute Percentage Error)

$$\mathrm{M} = \frac{100}{n}\sum_{t=1}^{n}\left|\frac{A_t - F_t}{A_t}\right|$$

- 예측하려는 값의 크기에 의존적이지 않음
  - 예측하려는 값이 1이상이어야 함

MSE (Mean Squared Error)

MAE (Mean Absolute Error)

Confusion Matrix for Classification

Confusion Matrix

n=165	Predicted: Negative	Predicted: Positive	
Actual: Negative	TN = 50	FP = 10	60
Actual: Positive	FN = 5	TP = 100	105
	55	110	

- **true positives (TP):** These are cases in which we predicted yes (they have the disease), and they do have the disease.
- **true negatives (TN):** We predicted no, and they don't have the disease.
- **false positives (FP):** We predicted yes, but they don't actually have the disease. (Also known as a "Type I error.")
- **false negatives (FN):** We predicted no, but they actually do have the disease. (Also known as a "Type II error.")

Confusion Matrix for Classification

Confusion Matrix

n=165	Predicted: Negative	Predicted: Positive	
Actual: Negative	TN = 50	FP = 10	60
Actual: Positive	FN = 5	TP = 100	105
	55	110	

성능지표

- **Accuracy** (실제 이상/정상인지 맞게 예측한 비율)

  = (TP+TN)/(TP+FN+FP+TN) = 90.9%

- **Precision** (이상으로 예측한 것중에 실제 이상인 샘플의 비율)

  = TP/(TP+FP) = 90.9%

- **Recall** (실제 이상 샘플중에 이상으로 예측한 비율)

  = TP/(TP+FN) = 95.20%

What Questions Do You Have?

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