

DATA LAB

GUARDA AVANTI

Big Data, nuove competenze per nuove professioni.



"Anticipare la crescita con le nuove competenze sui Big Data - Edizione 3" Operazione Rif. PA 2021-16029/RER approvata con DGR n° 927 del 21 giugno 2021 e co-finanziata dal Fondo Sociale Europeo PO 2014-2020 Regione Emilia-Romagna

The background of the image is an underwater scene. A scuba diver in a black wetsuit and yellow fins is positioned in the lower-left foreground, facing right and holding a camera. To the right of the diver is a massive, dense school of small, silvery-blue fish swimming in a circular pattern. The water is a deep blue.

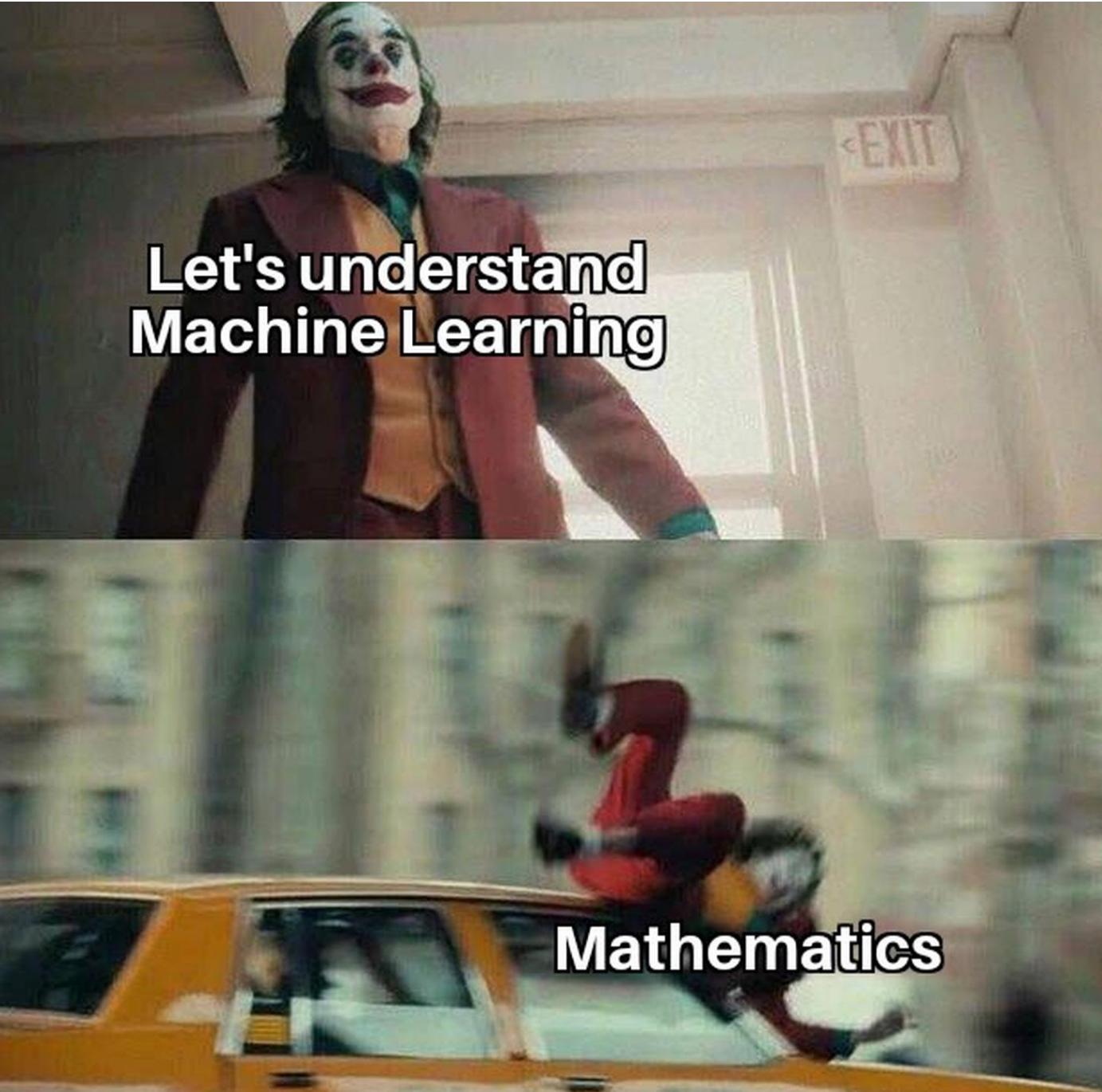
Deep Learning

DATA LAB.

TOOL FOR CNN

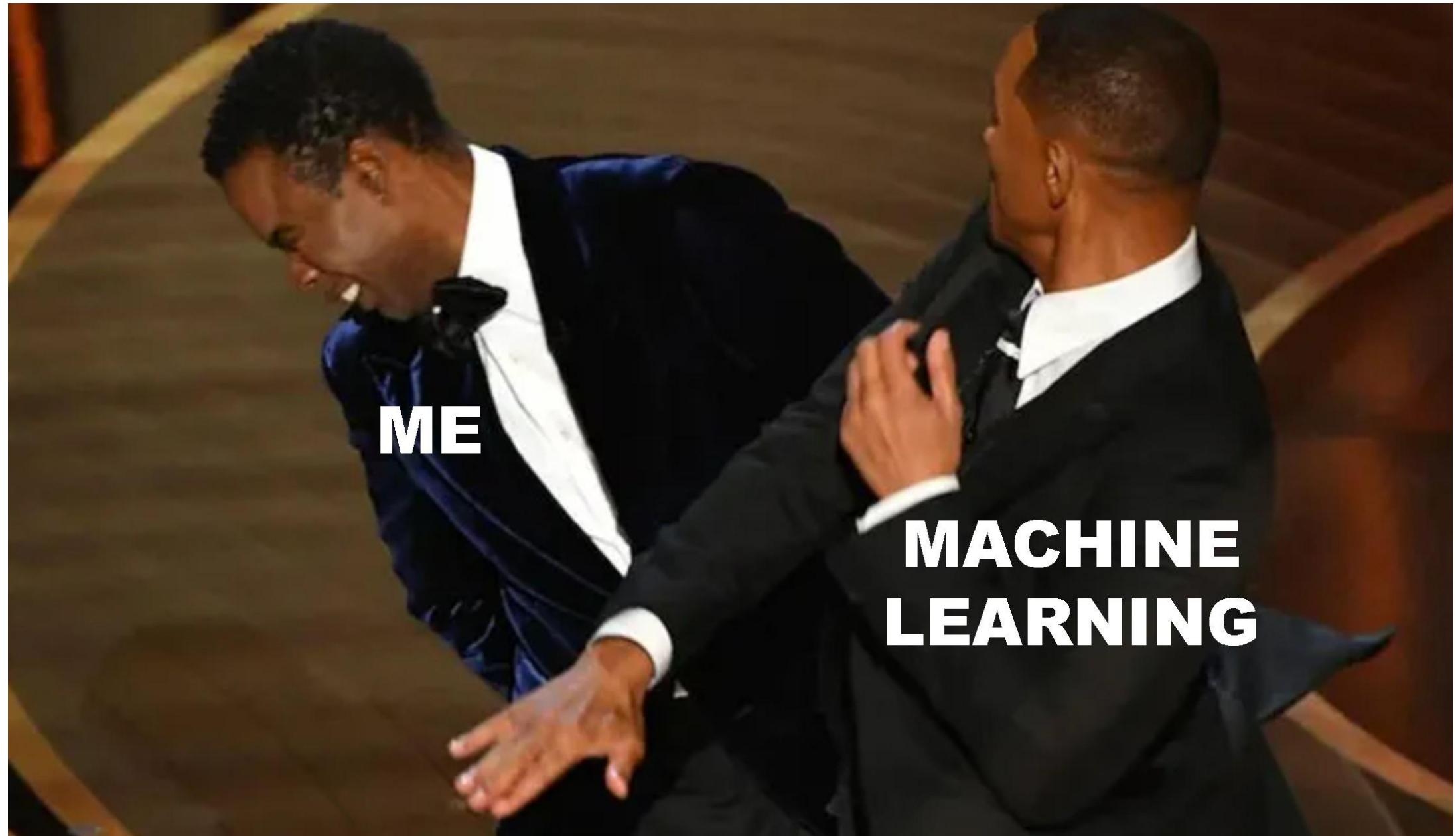
1999 - Nineteen Ninety nine
1888 - Eighteen Eighty Eight
1777 - Seventeen Seventy Seven
1111 - ????

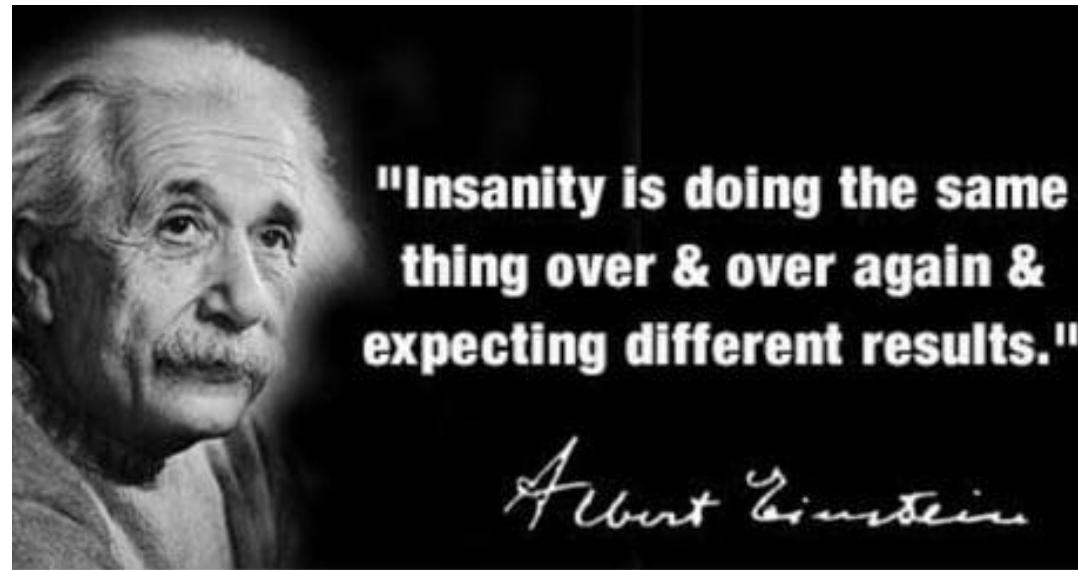




**Let's understand
Machine Learning**

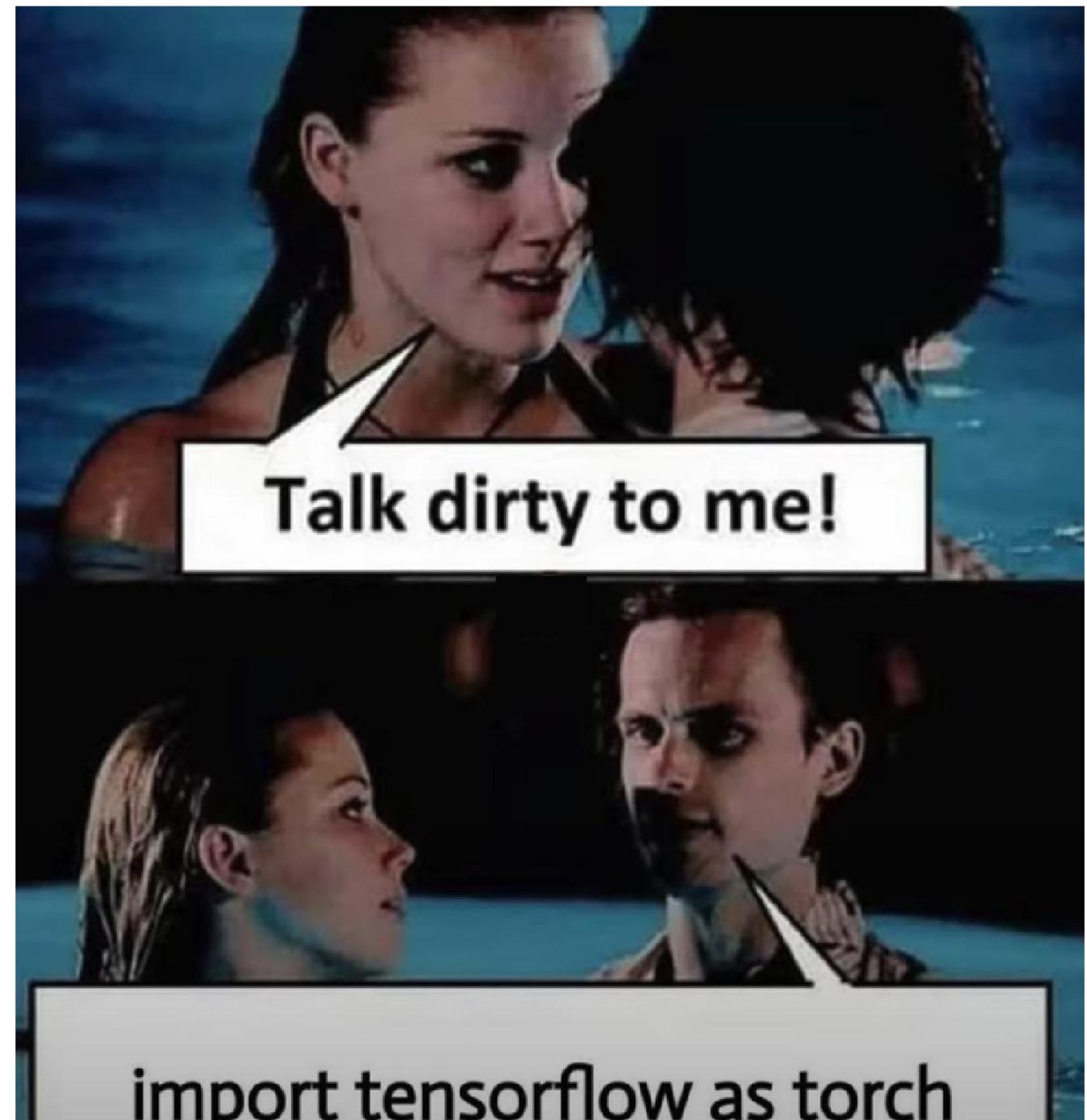
Mathematics





Albert Einstein

*MACHINE LEARNING:

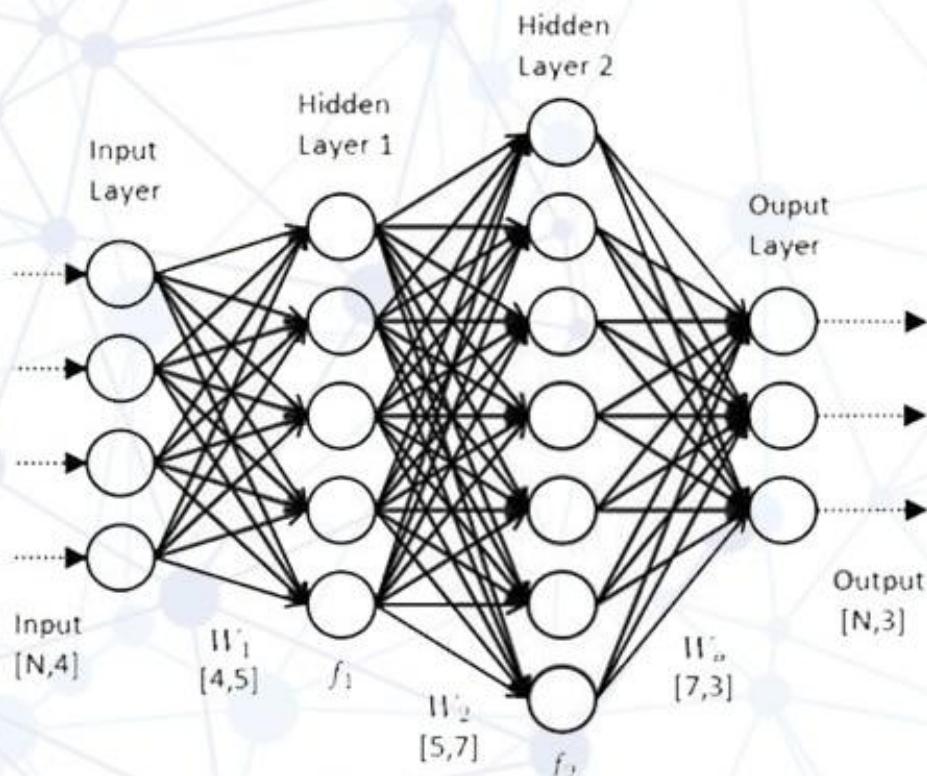


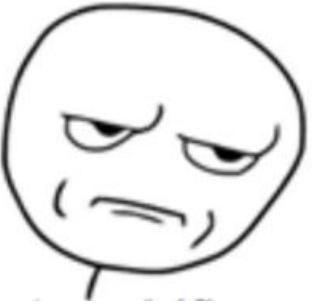
I WORK WITH MODELS

Others:



Me:





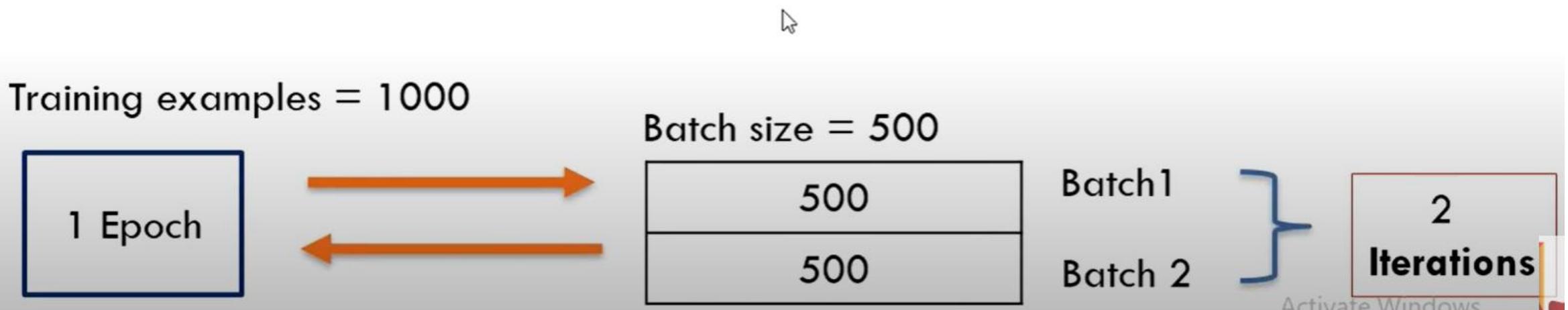
**SURE! I CAN
EASILY TUNE MY
NEURAL
NETWORK**

REALITY

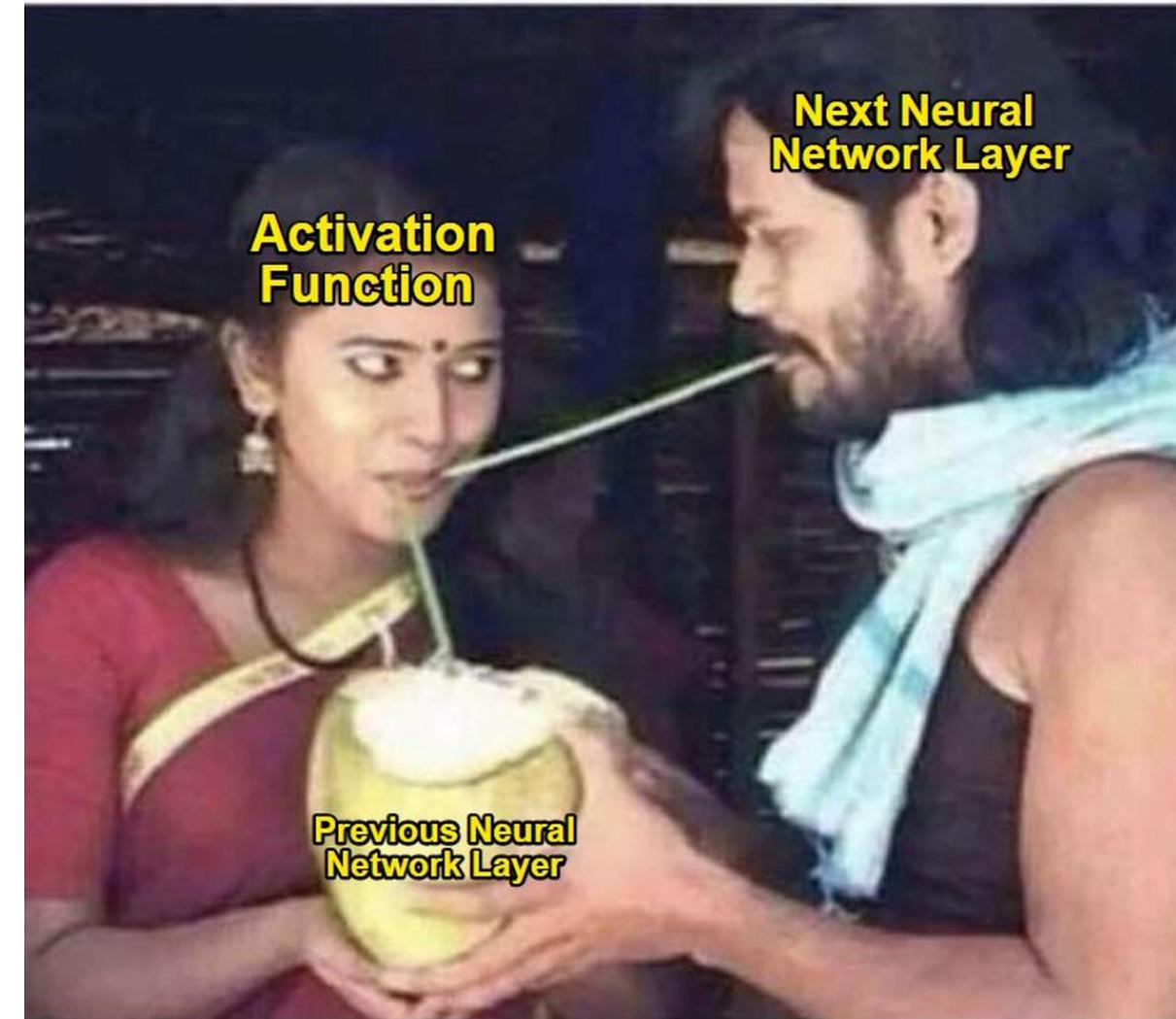
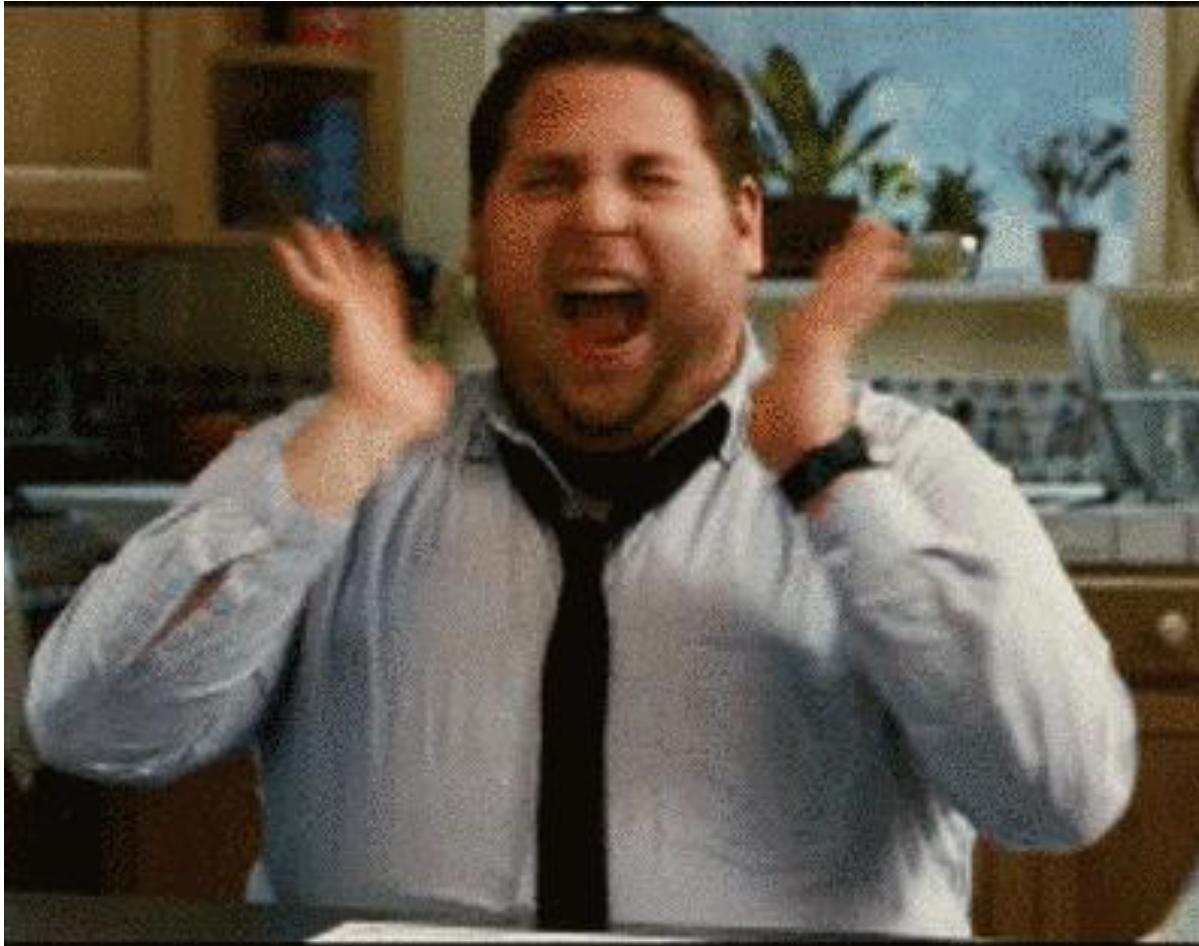




Example: if you have 1000 training examples, and your batch size is 500, then it will take 2 iterations to complete 1 epoch.



NEURAL NETWORKS ARE SO COOL!

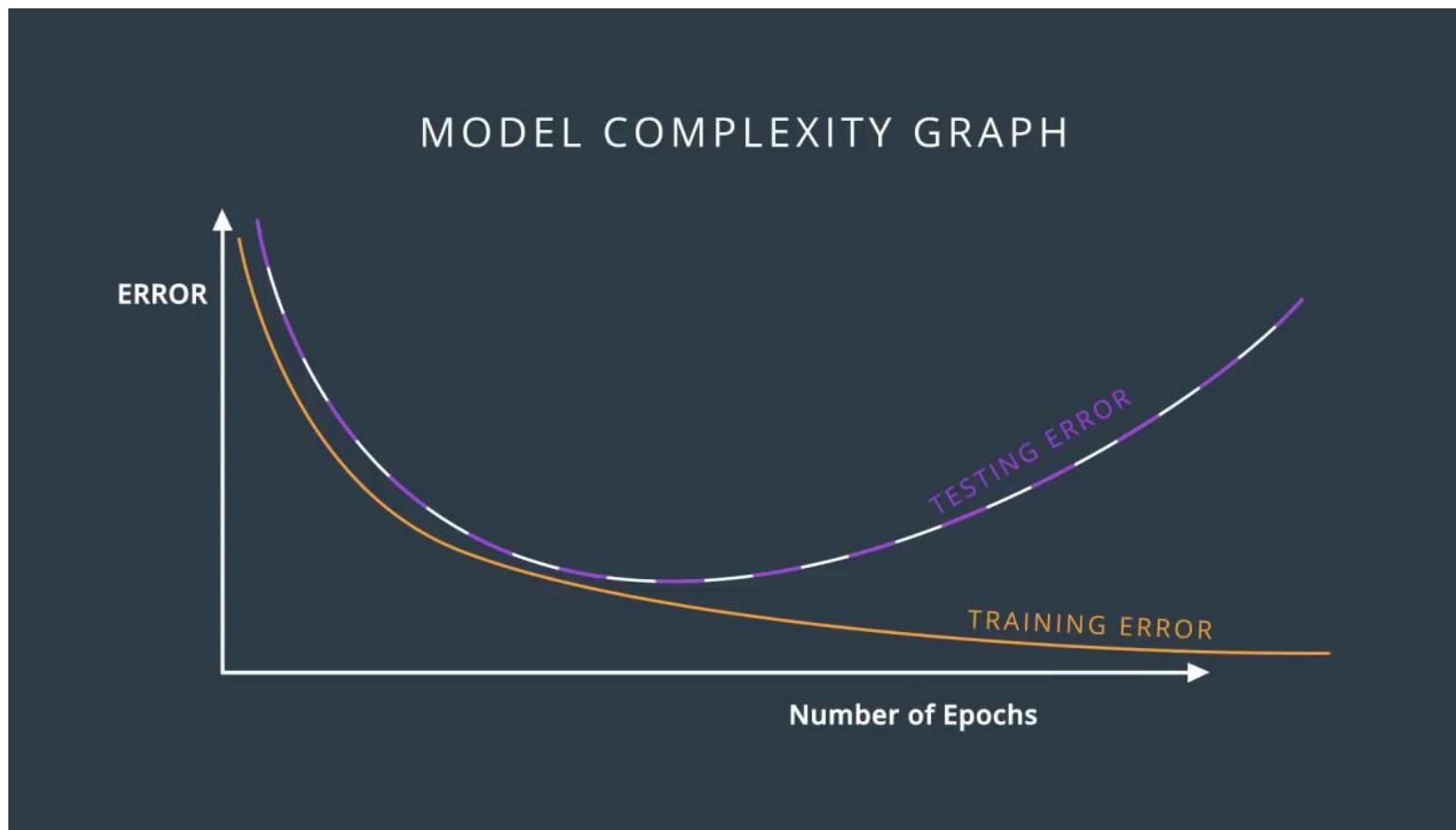


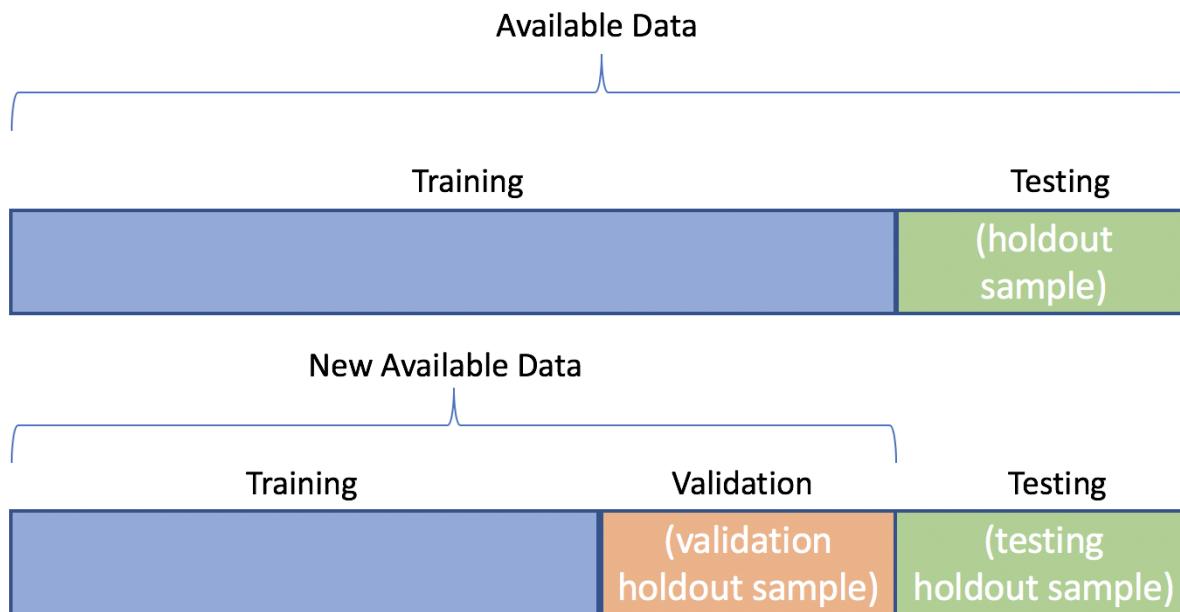
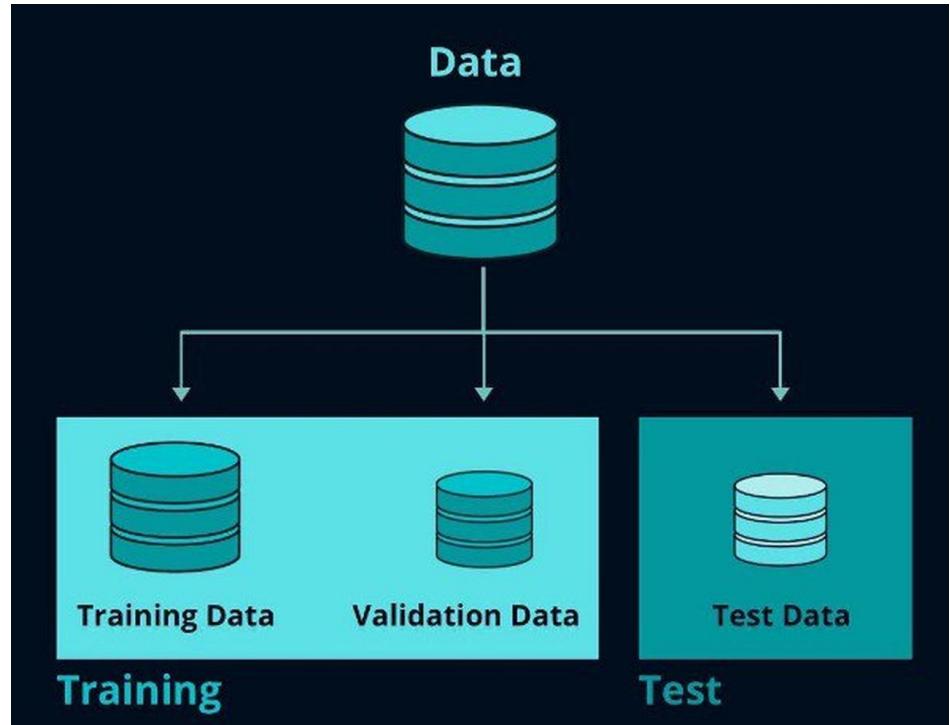
Remember:

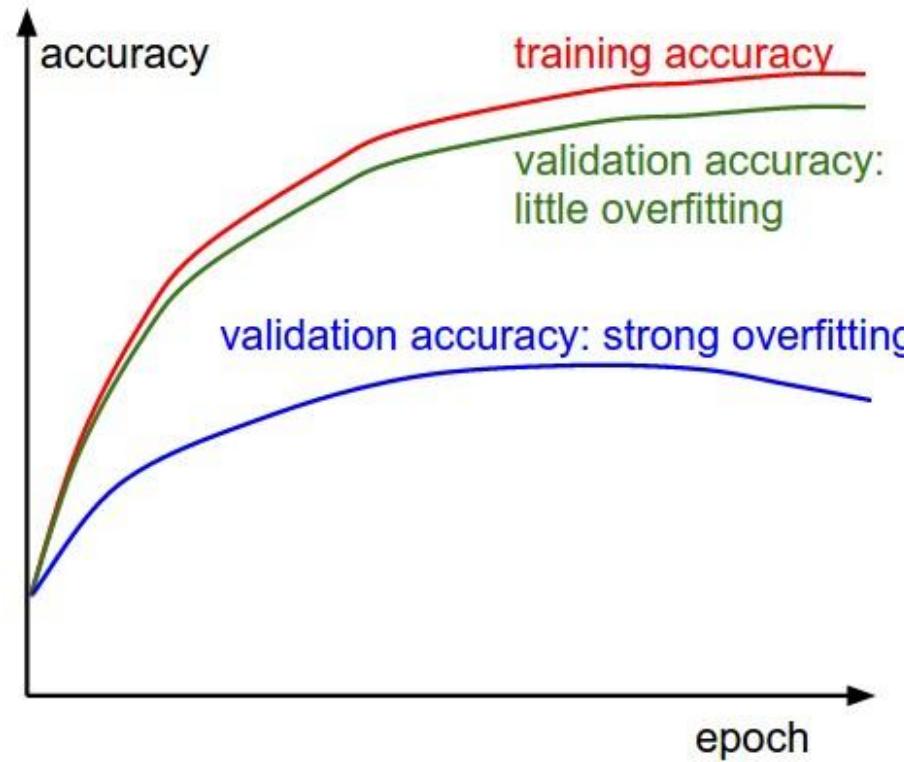
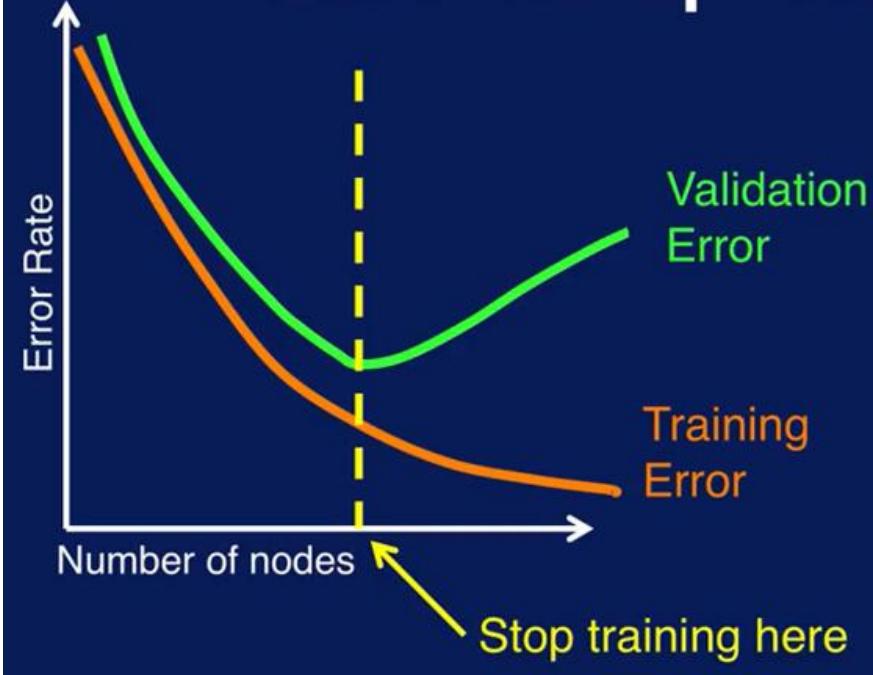
We train our networks with gradient descent

$$W \leftarrow W - \eta \frac{\partial J(W, x, y)}{\partial W}$$

"How does a small change in weights decrease our loss"







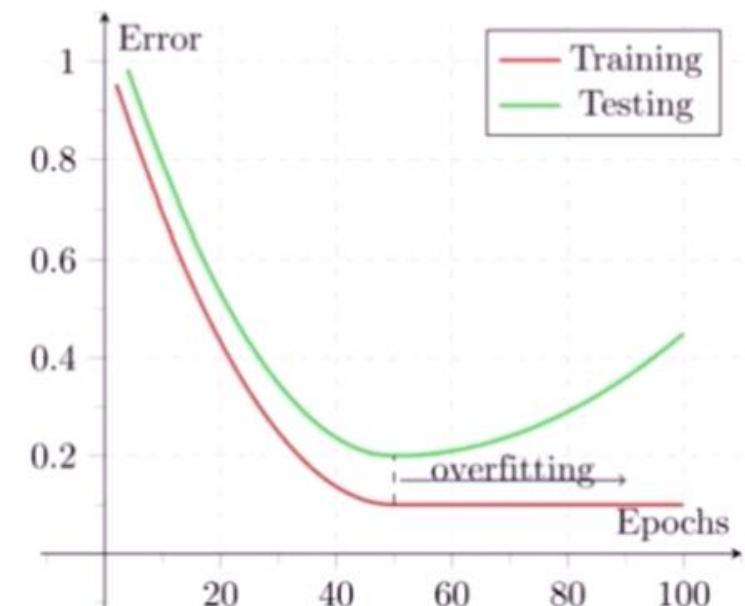
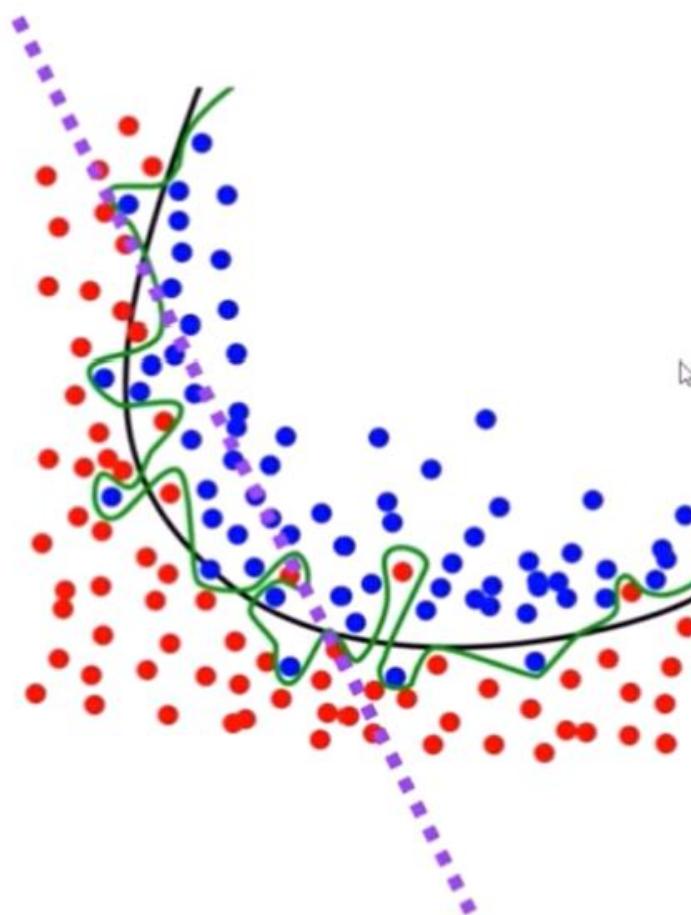
Early Stopping is a regularization technique used to prevent overfitting. Training is interrupted as soon as there is no further reduction of the validation loss for a certain number of epochs. So the goal is to stop training at the minimum of the validation loss.



Overfitting vs Underfitting

Overfitting occurs when a model is excessively complex, such as having too many parameters relative to the number of observations. A model that has been overfit has poor predictive performance, as it overreacts to minor fluctuations in the test data.

Underfitting occurs when a model cannot capture the underlying trend of the data. This trouble means the model must have more variables to explain the data.. The purple dotted line is an example.



Regularization

LASSO, RIDGE AND ELASTICNET

Regularization is a collection of techniques that can be used to prevent over-fitting. Regularization adds information to a problem in the form of penalty against complexity to find simplest model that explains the data.

Our goal is to minimize the sum of the unpenalized cost function plus a penalty term which can be understood as adding bias and preferring a simpler model to reduce the variance getting smaller weights, then we penalize large weights.

Penalized model is about trade offs, because we reduce the variance and tend to avoid over-fitting. The overall result might generalize better to test data or unseen data. λ is a parameter that controls the strength of the penalty.

Regularization

LASSO, RIDGE AND ELASTICNET

L1 penalty penalize the model by the sum of the absolute values of the coefficients, while an **L2** penalty penalizes by the sum of squares.

L1 penalized model is called **Lasso**, while **L2** penalized one is known as **Ridge Regression**.

When using both in a model the name is **ElasticNet**

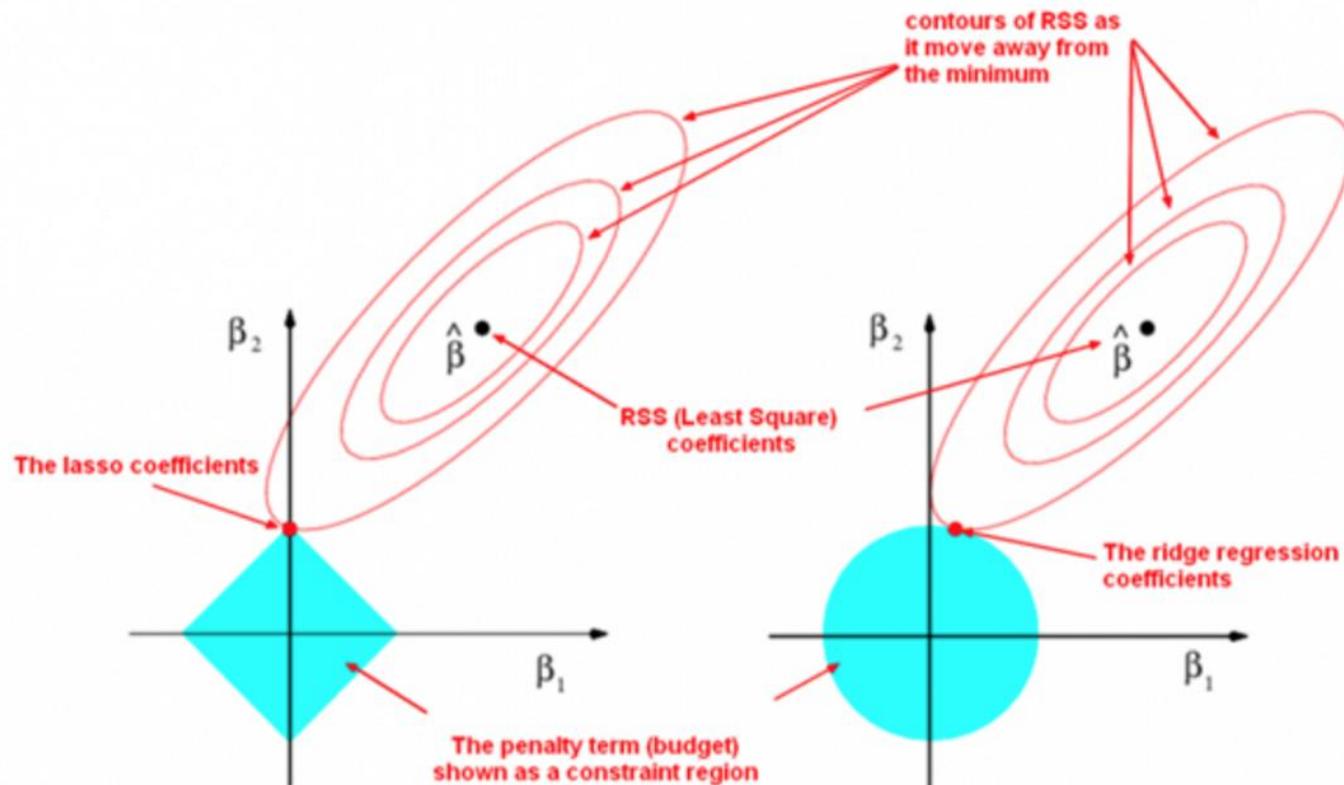
$$L2: = \lambda \sum_{j=1}^m w_j^2$$

$$L1: = \lambda \sum_{j=1}^m |w_j|$$

$$\text{Cost}_{\text{ridge}} = \sum_{i=1}^n (y_i - x_i^T w)^2 + \lambda \sum_{j=1}^m w_j^2$$

$$\text{Cost}_{\text{lasso}} = \sum_{i=1}^n (y_i - x_i^T w)^2 + \lambda \sum_{j=1}^m |w_j|$$

LASSO - RIDGE



LASSO

RIDGE REGRESSION

L1 Regularization

$$\text{Cost} = \sum_{i=0}^N (y_i - \sum_{j=0}^M x_{ij} W_j)^2 + \lambda \sum_{j=0}^M |W_j|$$

L2 Regularization

$$\text{Cost} = \sum_{i=0}^N (y_i - \sum_{j=0}^M x_{ij} W_j)^2 + \lambda \sum_{j=0}^M W_j^2$$

Loss function

Regularization Term

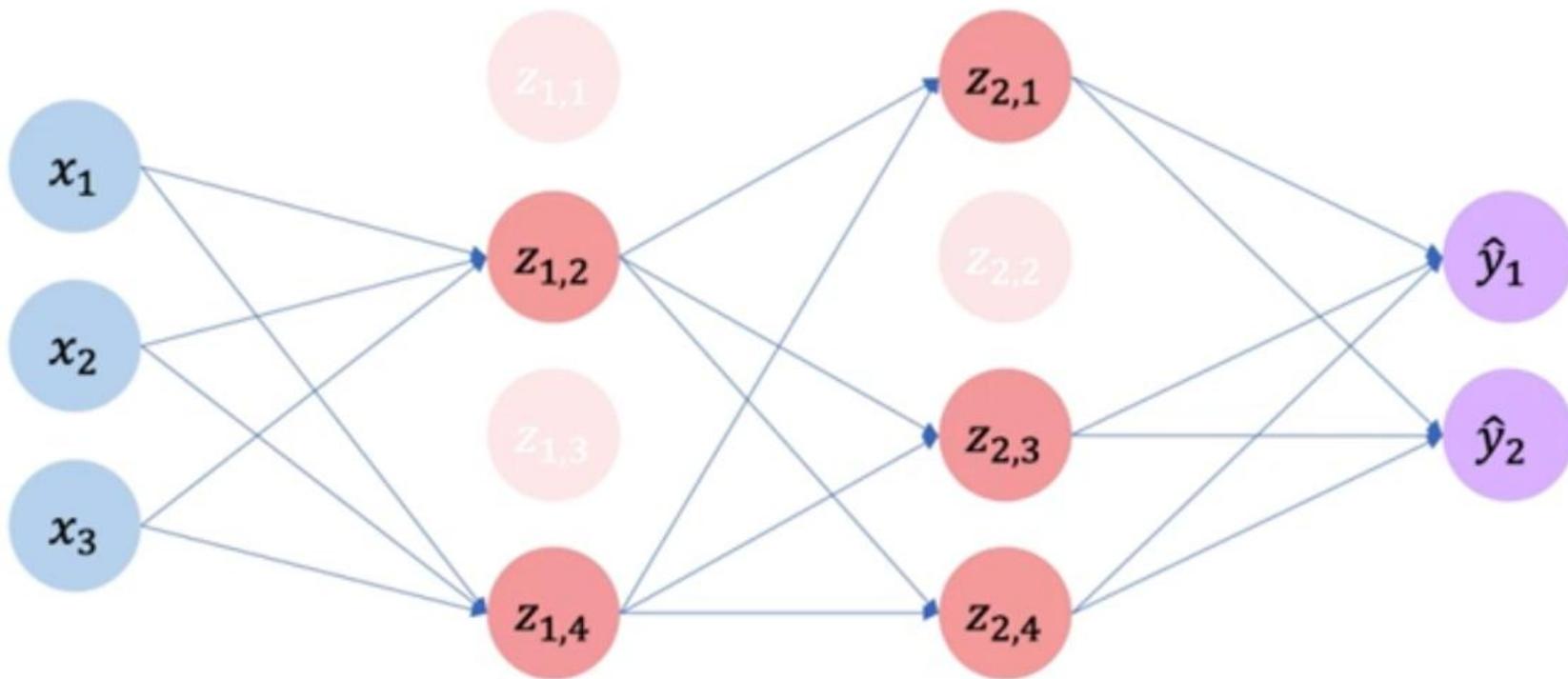
<i>Comparison of L1 and L2 regularization</i>	
<i>L1 regularization</i>	<i>L2 regularization</i>
Sum of absolute value of weights	Sum of square of weights
Sparse solution	Non-sparse solution
Multiple solutions	One solution
Built-in feature selection	No feature selection
Robust to outliers	Not robust to outliers (due to the square term)

Regularization I: Dropout

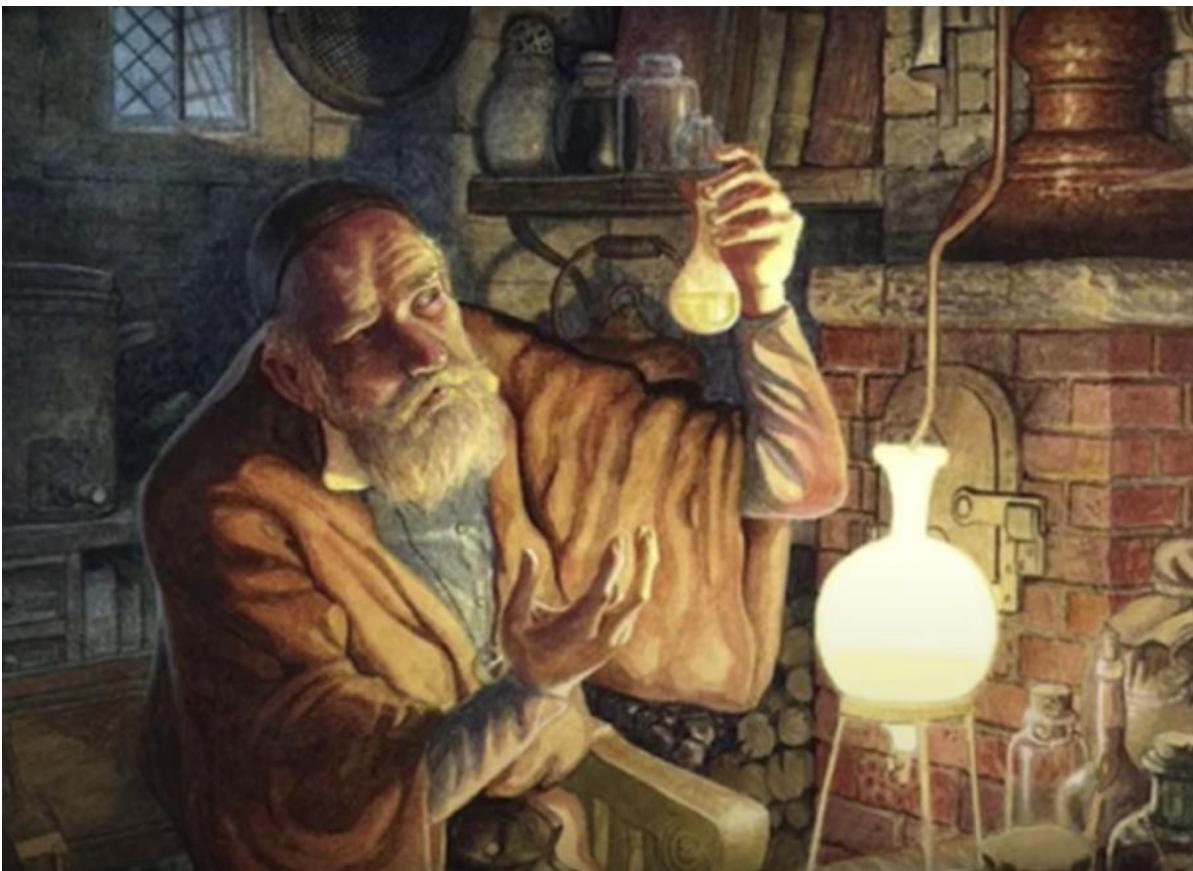
- During training, randomly set some activations to 0
 - Typically 'drop' 50% of activations in layer
 - Forces network to not rely on any 1 node



`tf.keras.layers.Dropout(p=0.5)`



Deep Learning = Alchemy?



THE MATHS
BEHIND DEEP LEARNING



import keras



Neural Network Failure Modes, Part II

Tesla car was on autopilot prior to fatal crash in California, company says

The crash near Mountain View, California, last week killed the driver.

By Mark Osborne

March 31, 2018, 1:57 AM • 5 min read



**Data Scientist
Data Expectations
from clients**



VS



Reality

Neural networks: expectation vs reality

Expectation:

Training on your dataset

Dogs



Reality:

Testing in reality



Driving





my deep
learning model
on toy data



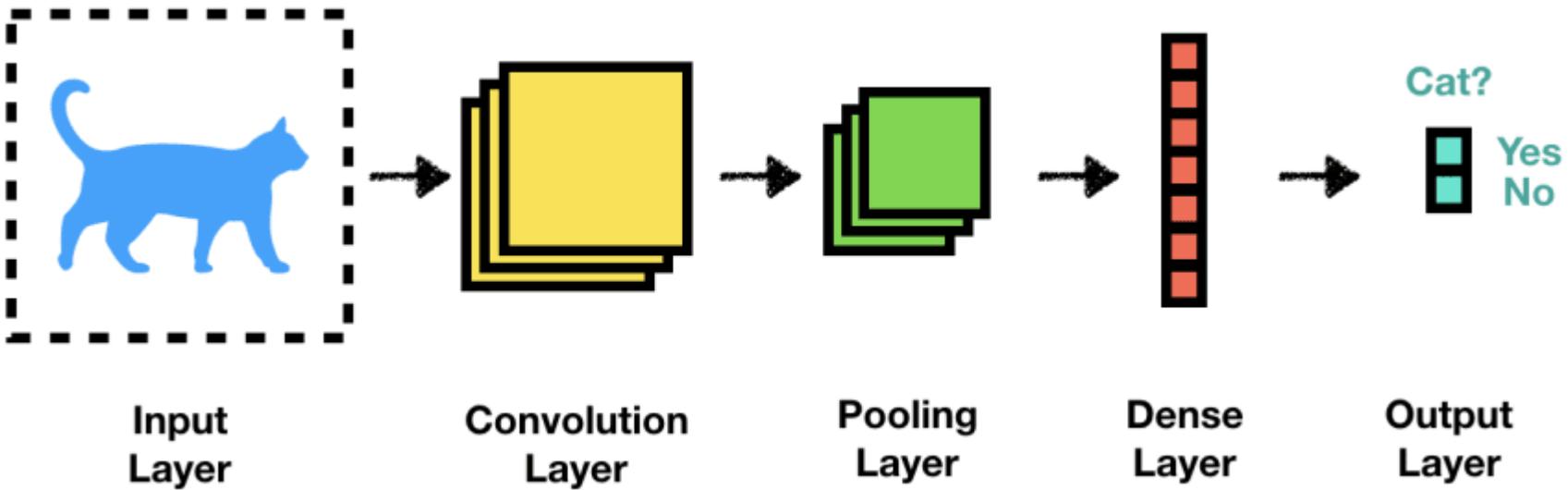
same model
on real-world
data

Neural Network Limitations...

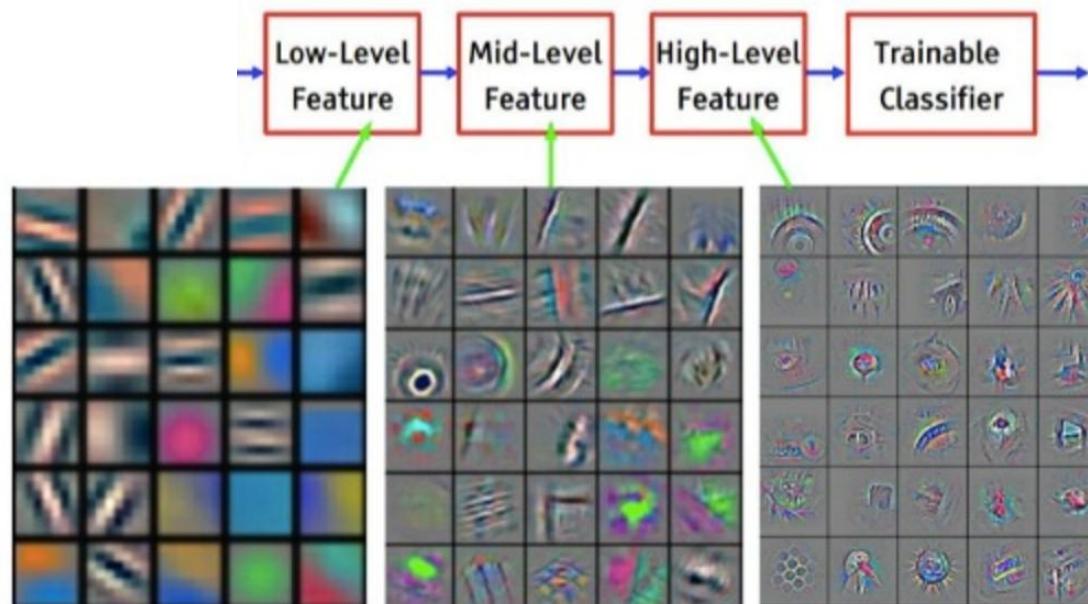
- Very **data hungry** (eg. often millions of examples)
- **Computationally intensive** to train and deploy (tractably requires GPUs)
- Easily fooled by **adversarial examples**
- Can be subject to **algorithmic bias**
- Poor at **representing uncertainty** (how do you know what the model knows?)
- Uninterpretable **black boxes**, difficult to trust
- Difficult to **encode structure** and prior knowledge during learning
- **Finicky to optimize**: non-convex, choice of architecture, learning parameters
- Often require **expert knowledge** to design, fine tune architectures

Likelihood estimation in deep learning

	Classification (discrete)	Regression (continuous)
Targets	$y \in \{1, \dots, K\}$	$y \in \mathbb{R}$
Likelihood	$y \sim \text{Categorical}(\mathbf{p})$  <code>tfp.distributions.Categorical(probs=p)</code>	$y \sim \text{Normal}(\mu, \sigma^2)$  <code>tfp.distributions.Normal(mu, sigma)</code>
Parameters	$\mathbf{p} = \{p_1, \dots, p_K\}$	(μ, σ^2)
Constraints	$\sum_i p_i = 1; \quad p_i > 0$	$\mu \in \mathbb{R}; \quad \sigma > 0$
Loss function	Cross Entropy $-\sum_{i=1}^K y_i \log p_i$  <code>dist.cross_entropy(y)</code>	Negative Log-Likelihood $-\log (\mathcal{N}(y \mu, \sigma^2))$  <code>-1 * dist.log_prob(y)</code>



COSA VEDE LA RETE NEURALE?



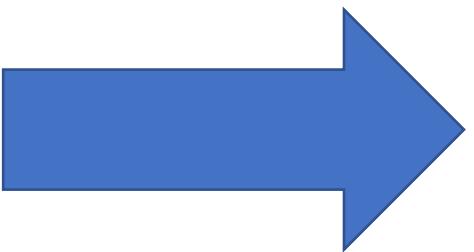
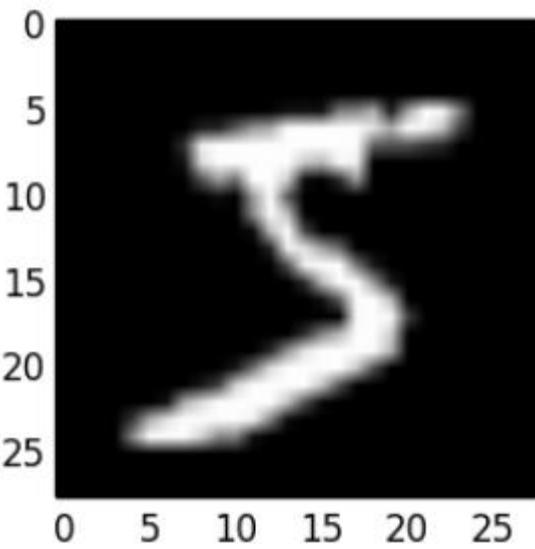
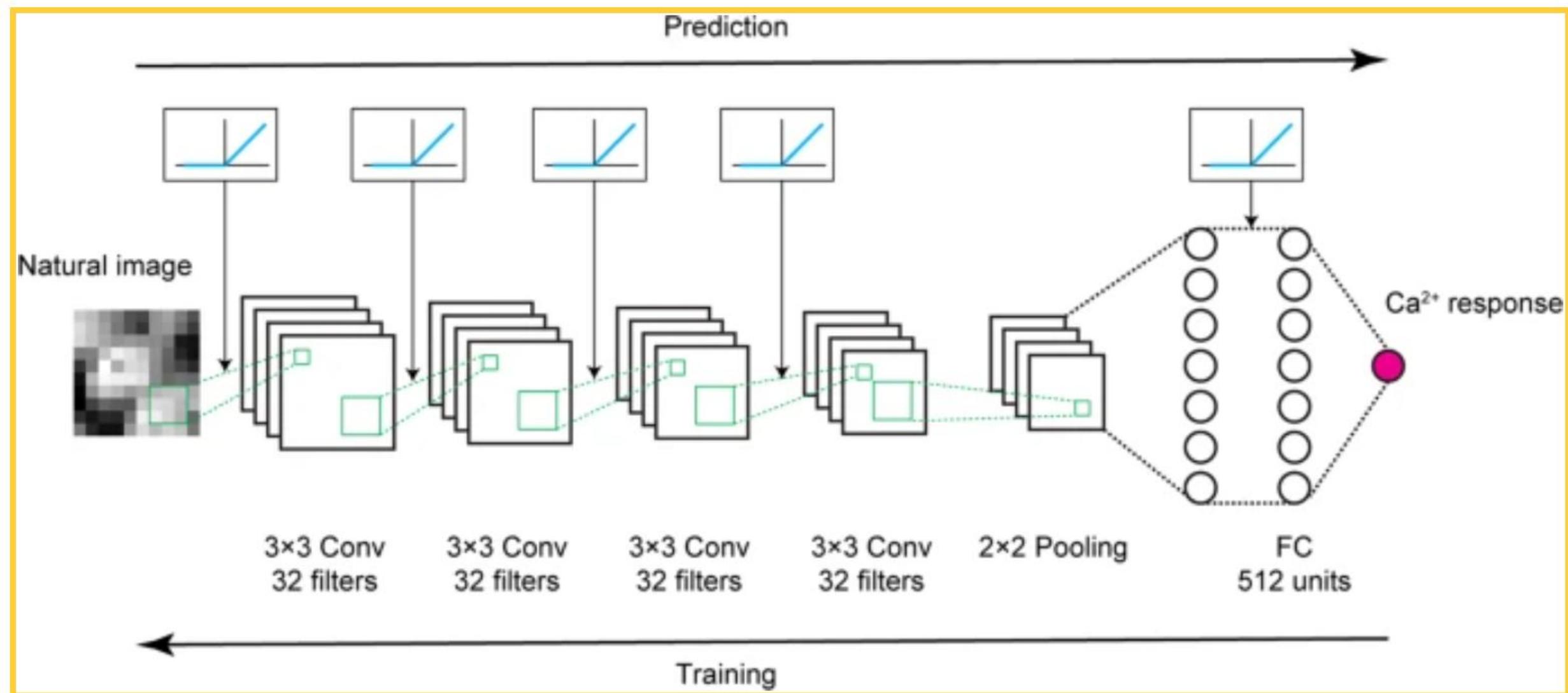
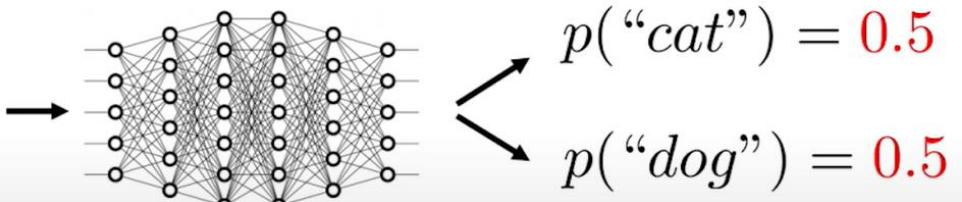


Figure 1

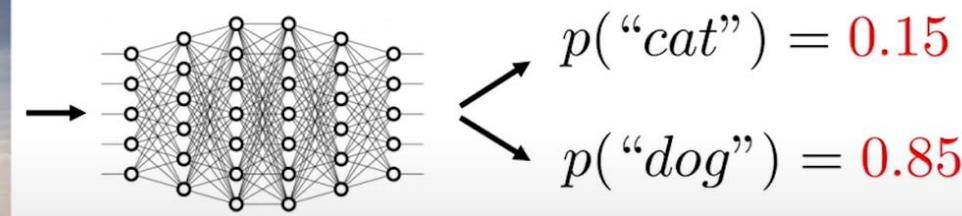




$$p(\text{"cat"}) = 0.5$$

$$p(\text{"dog"}) = 0.5$$

The output likelihoods will be unreliable if the input is **unlike anything during training**



$$p(\text{"cat"}) = 0.15$$

$$p(\text{"dog"}) = 0.85$$

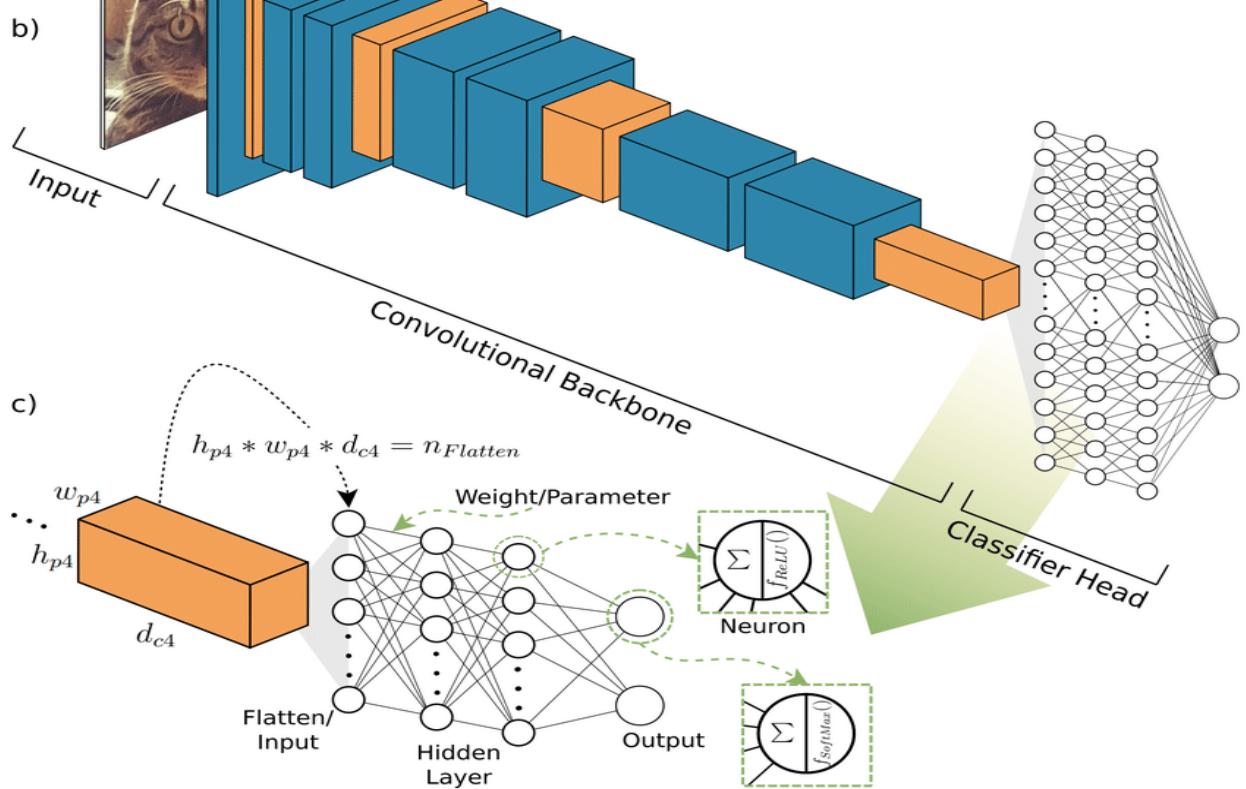
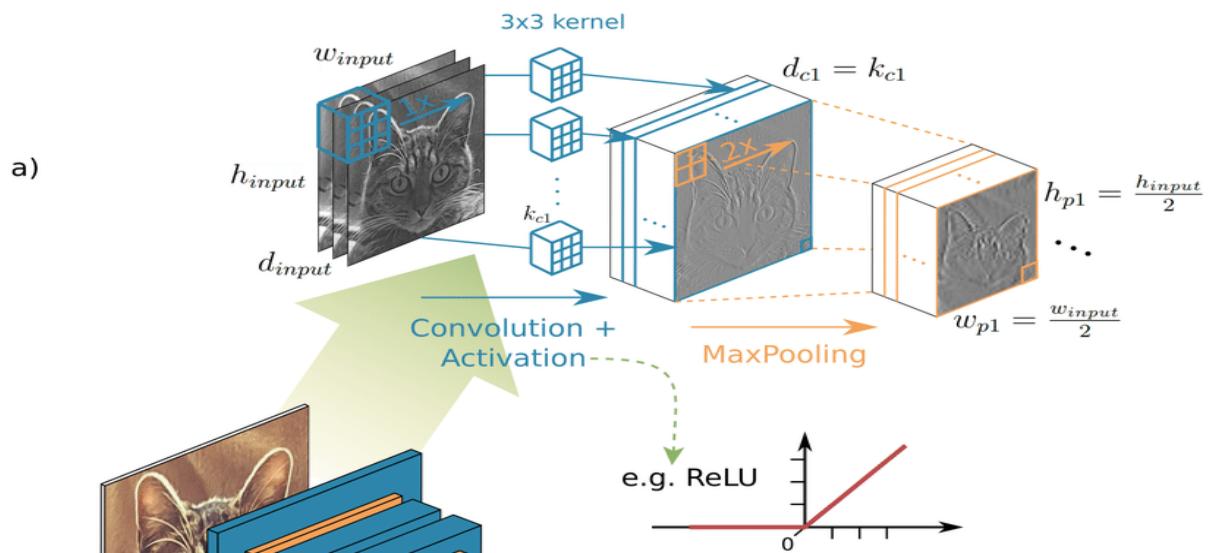
★ $p(\text{"cat"}) + p(\text{"dog"}) = 1$ ★



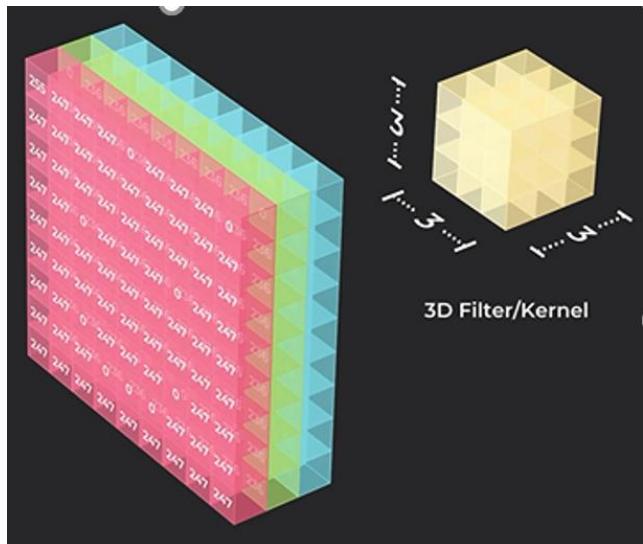
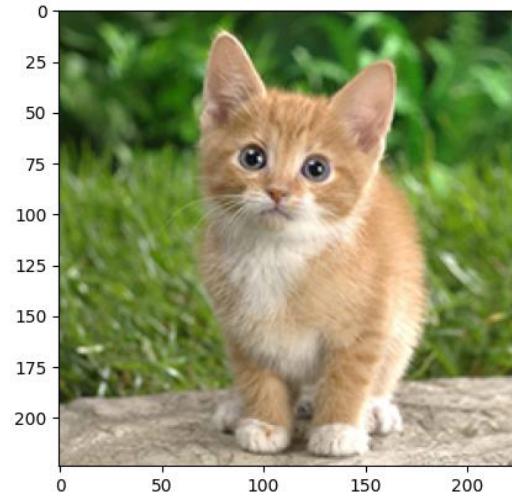
@teenybiscuit

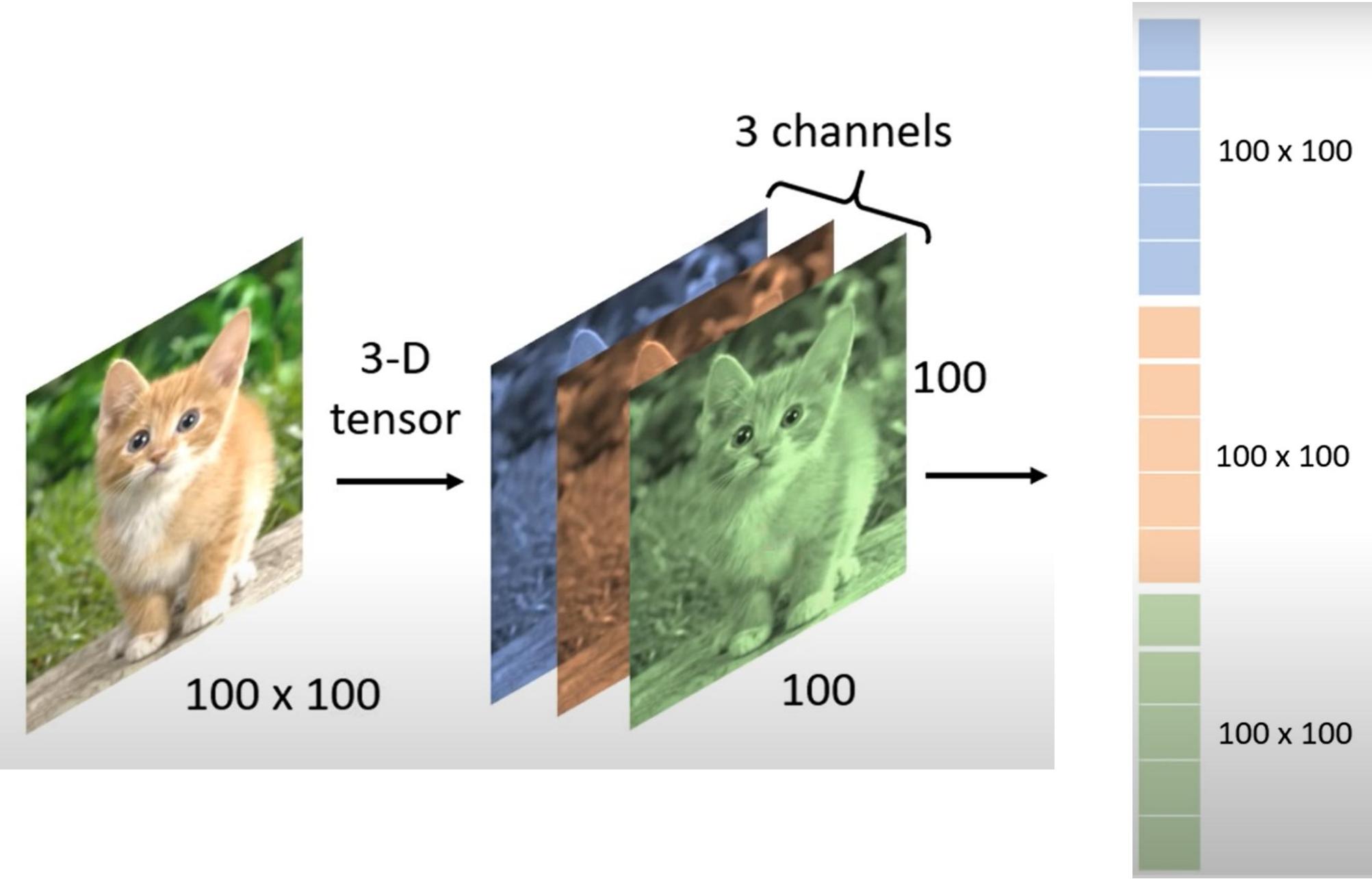
How to confuse machine learning:



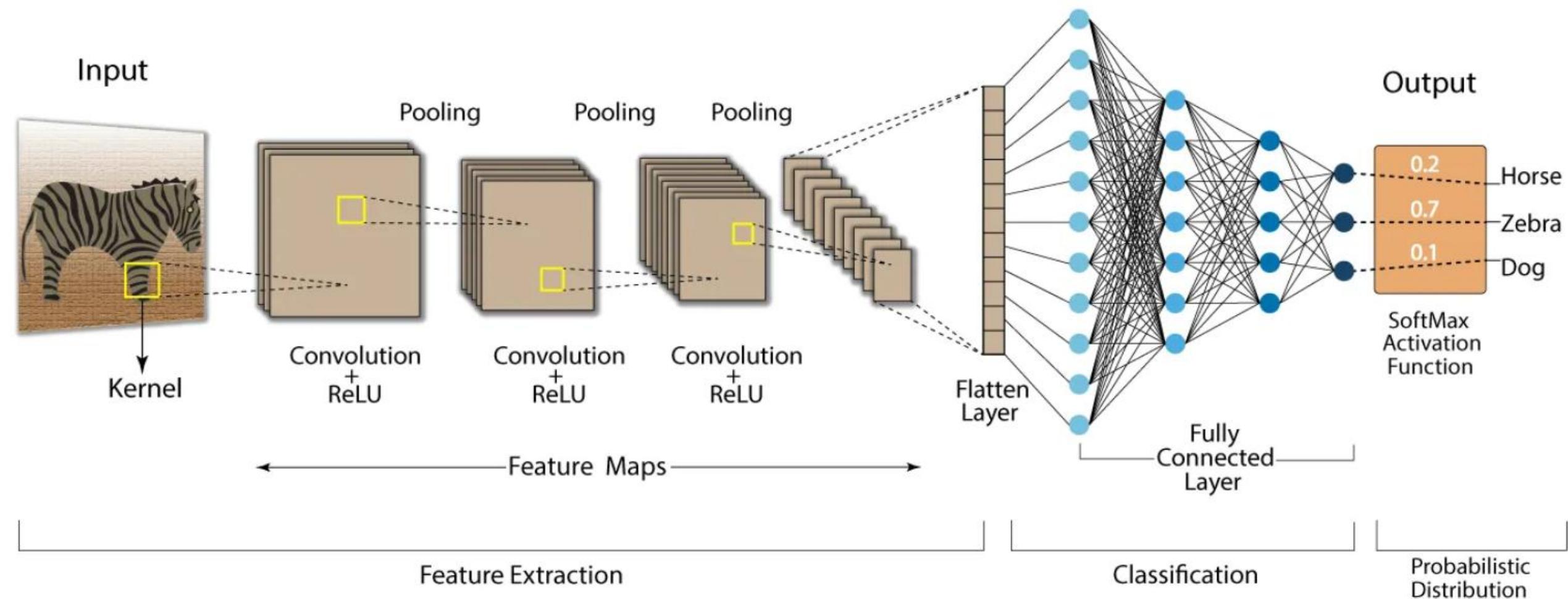


Fully Connected ANN



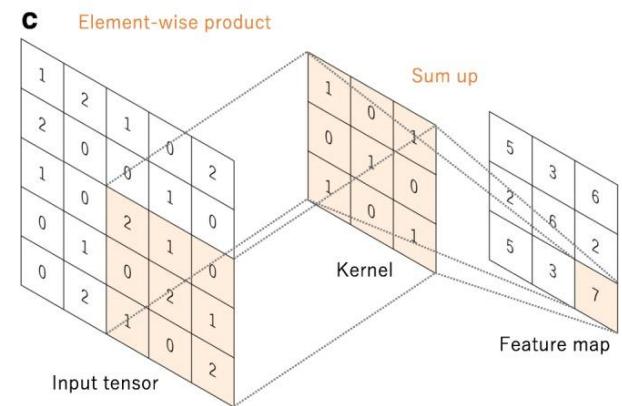
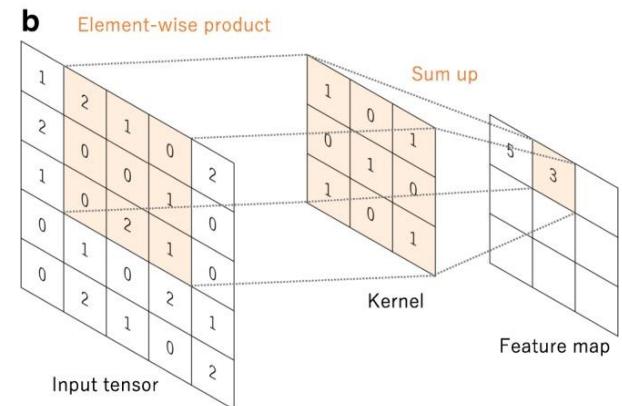
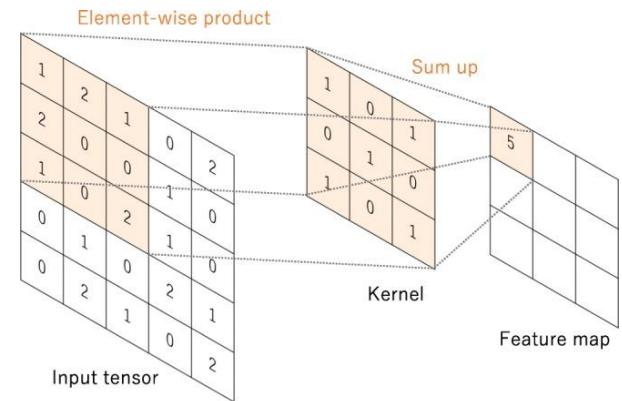
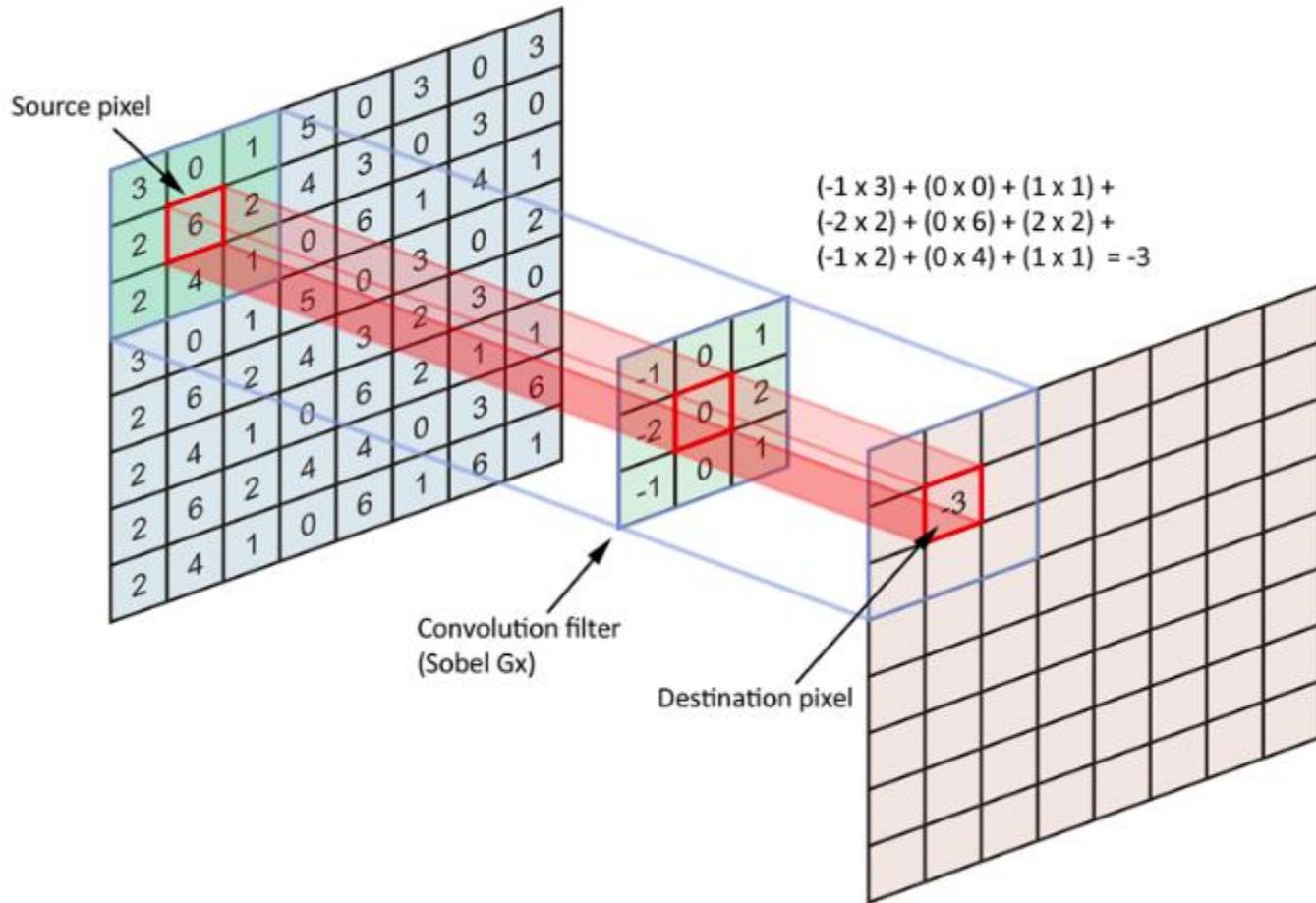


Convolution Neural Network (CNN)



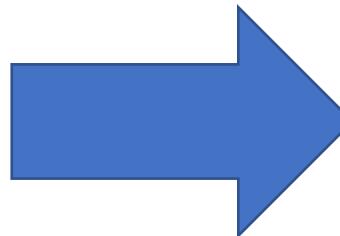
1x1	1x0	1x1	0	0
0x0	1x1	1x0	1	0
0x1	0x0	1x1	1	1
0	0	1	1	0
0	1	1	0	0

4		



STRATO CONVOLUZIONALE (FILTRI + RELU)

1	0	-1
1	0	-1
1	0	-1

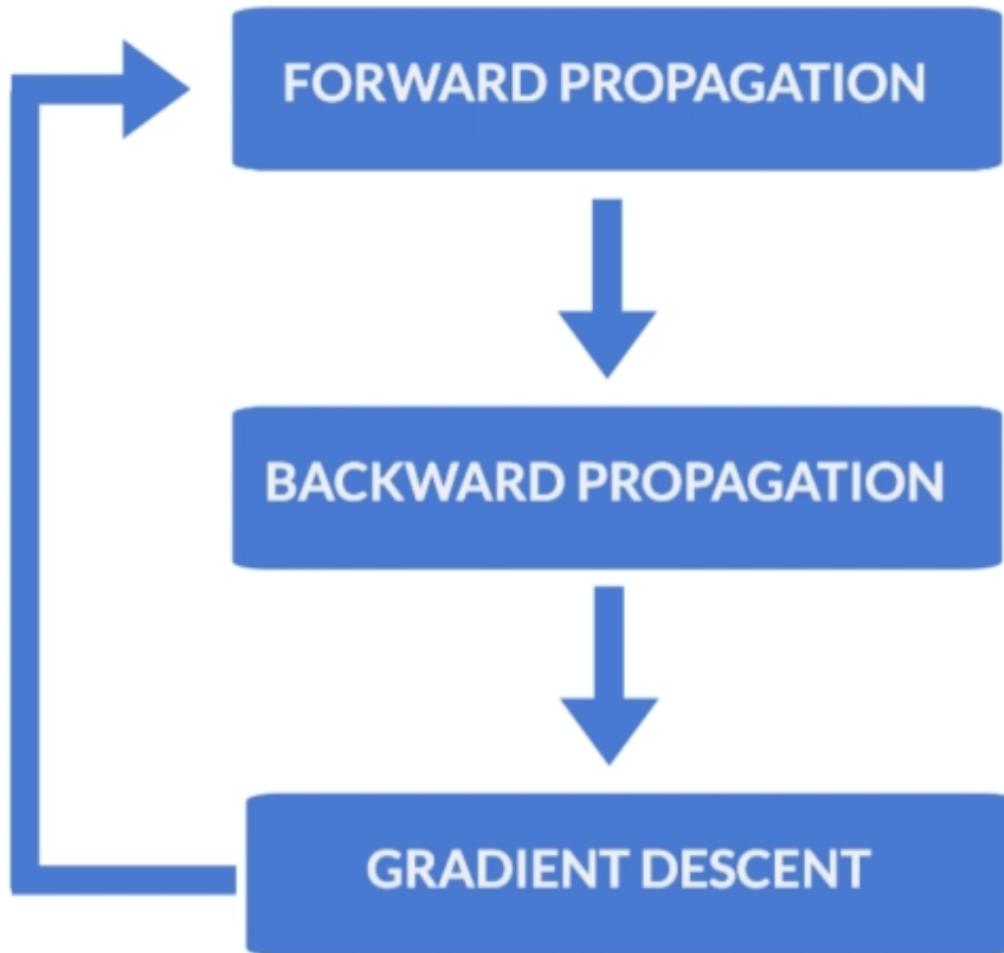


STRATO CONVOLUZIONALE (FILTRI + RELU)

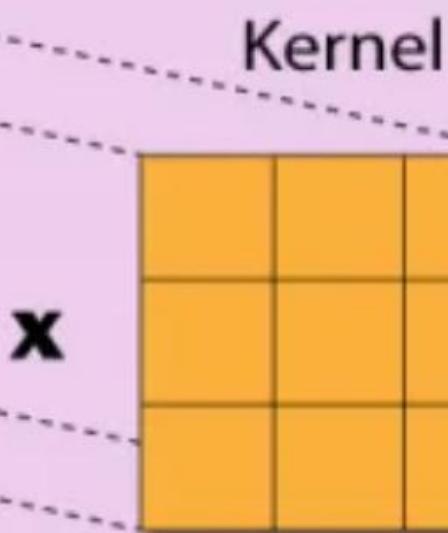
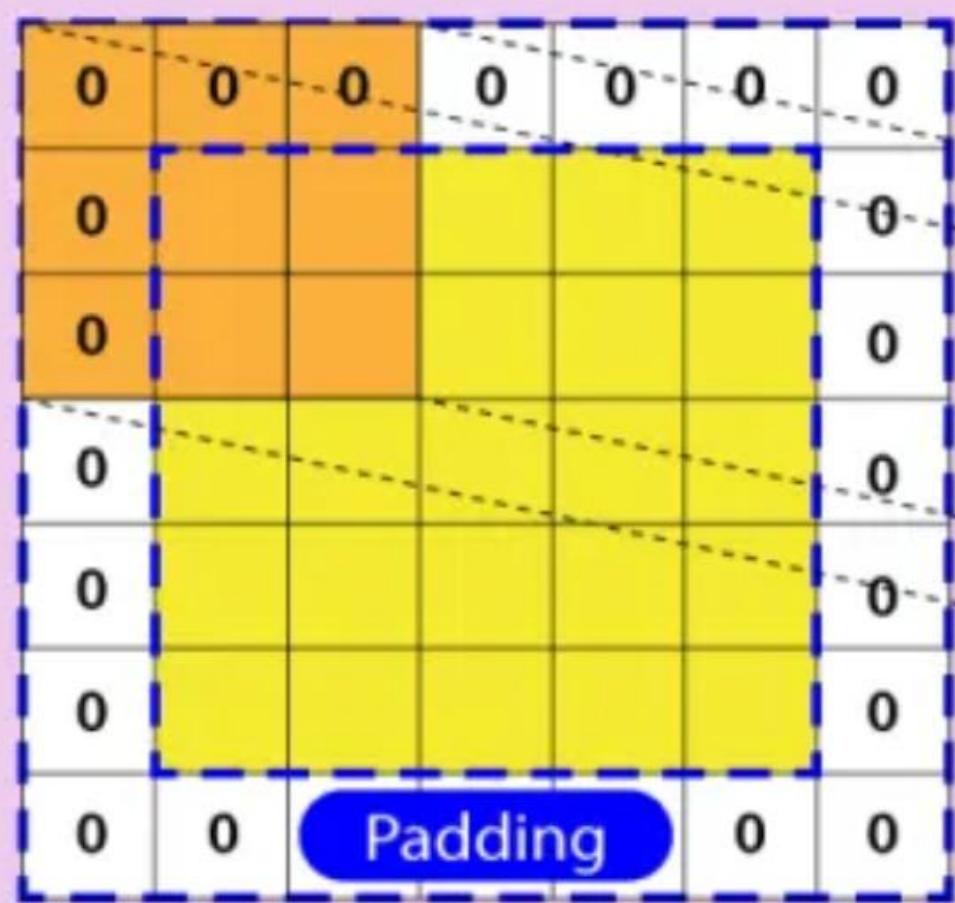
w1,1	w1,2	w1,3
w2,1	w2,2	w2,3
w3,1	w3,2	w3,3

Esistono tantissimi filtri e possiamo anche creare i nostri,
come facciamo a selezionare quelli da utilizzare ?

Non lo facciamo !
lasciamo che sia la rete a selezionare i filtri durante l'addestramento

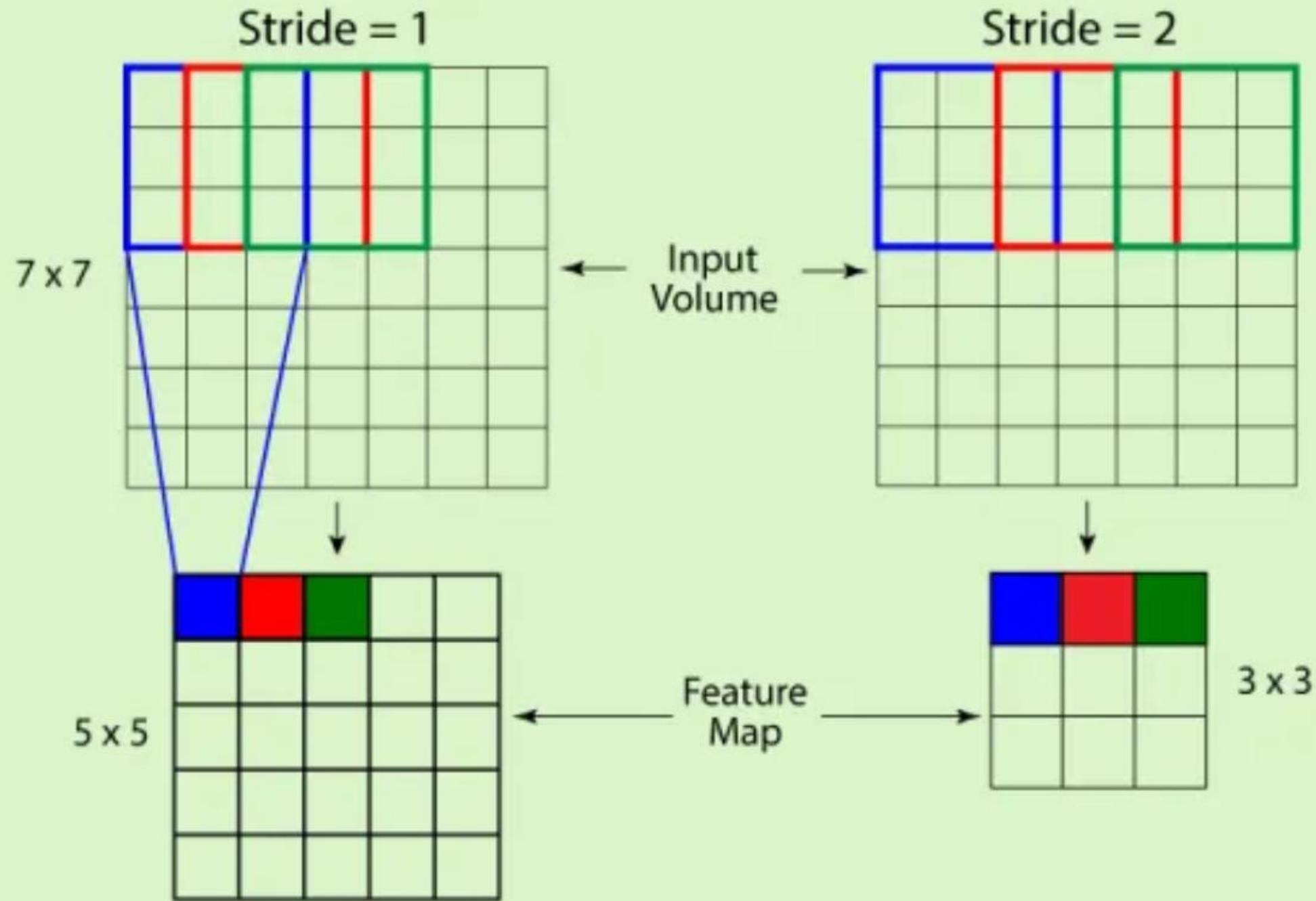


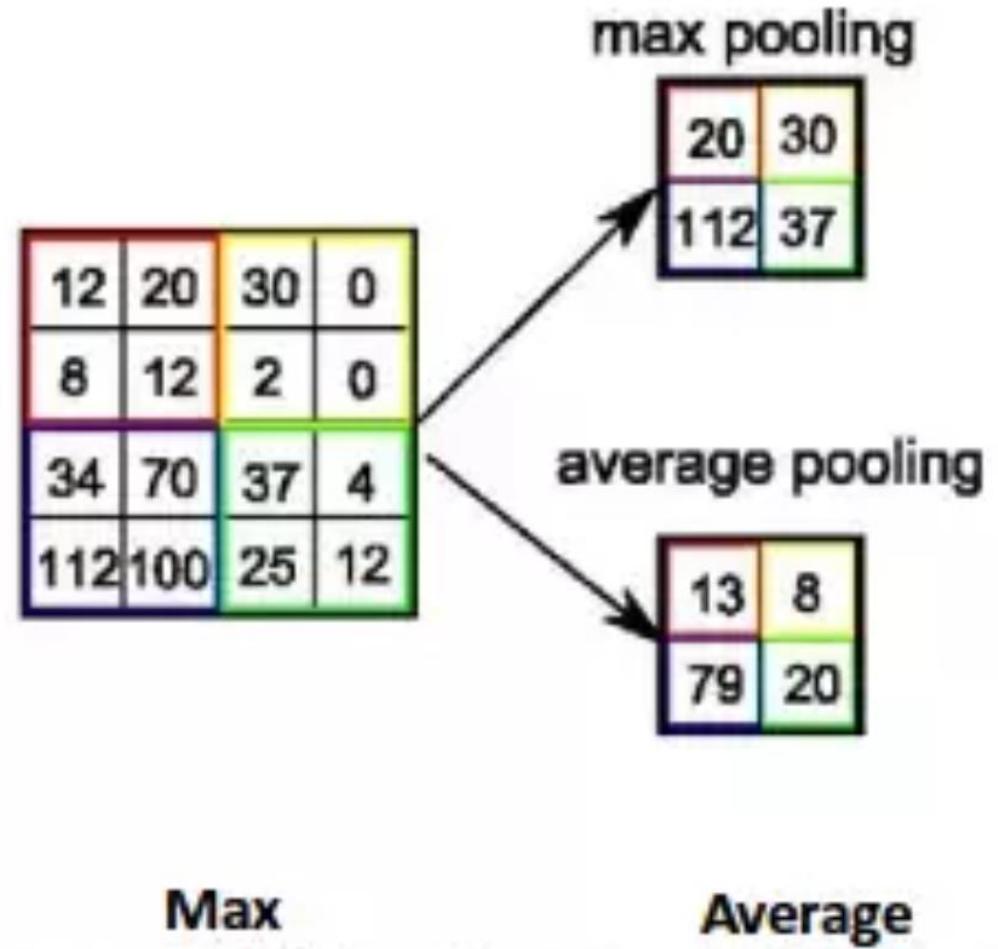
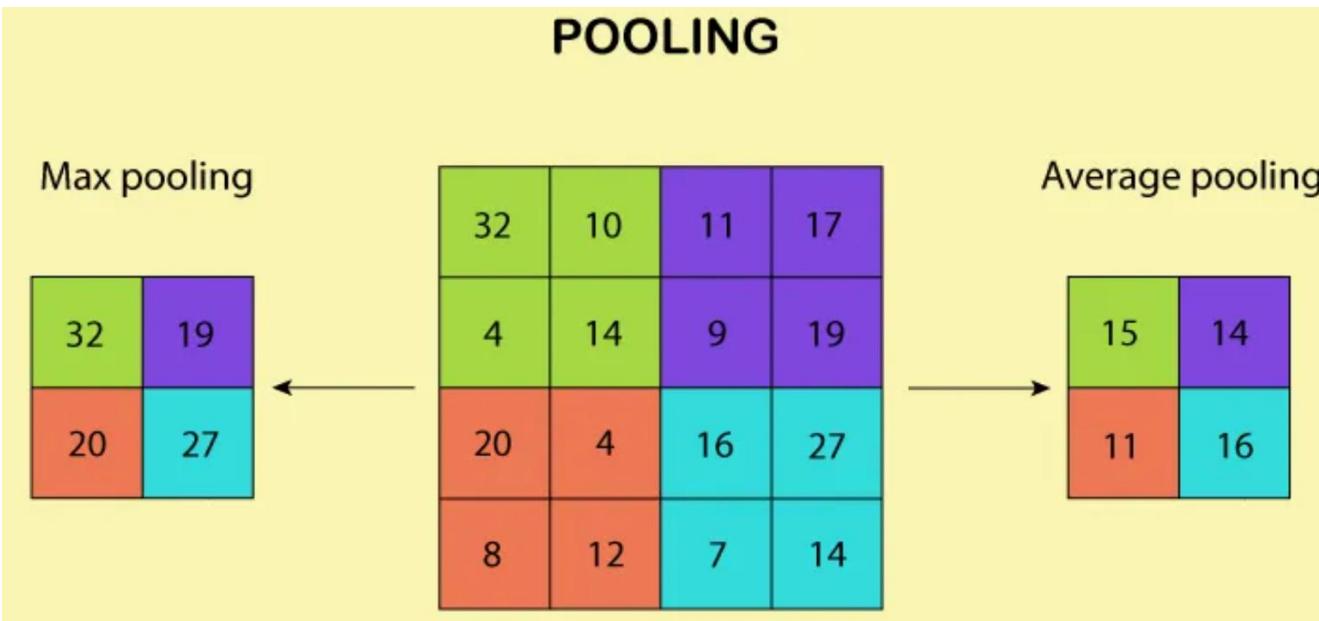
Trattando i valori dei filtri come coefficienti del modello,
il processo di addestramento diventa lo stesso di una semplice rete neurale artificiale



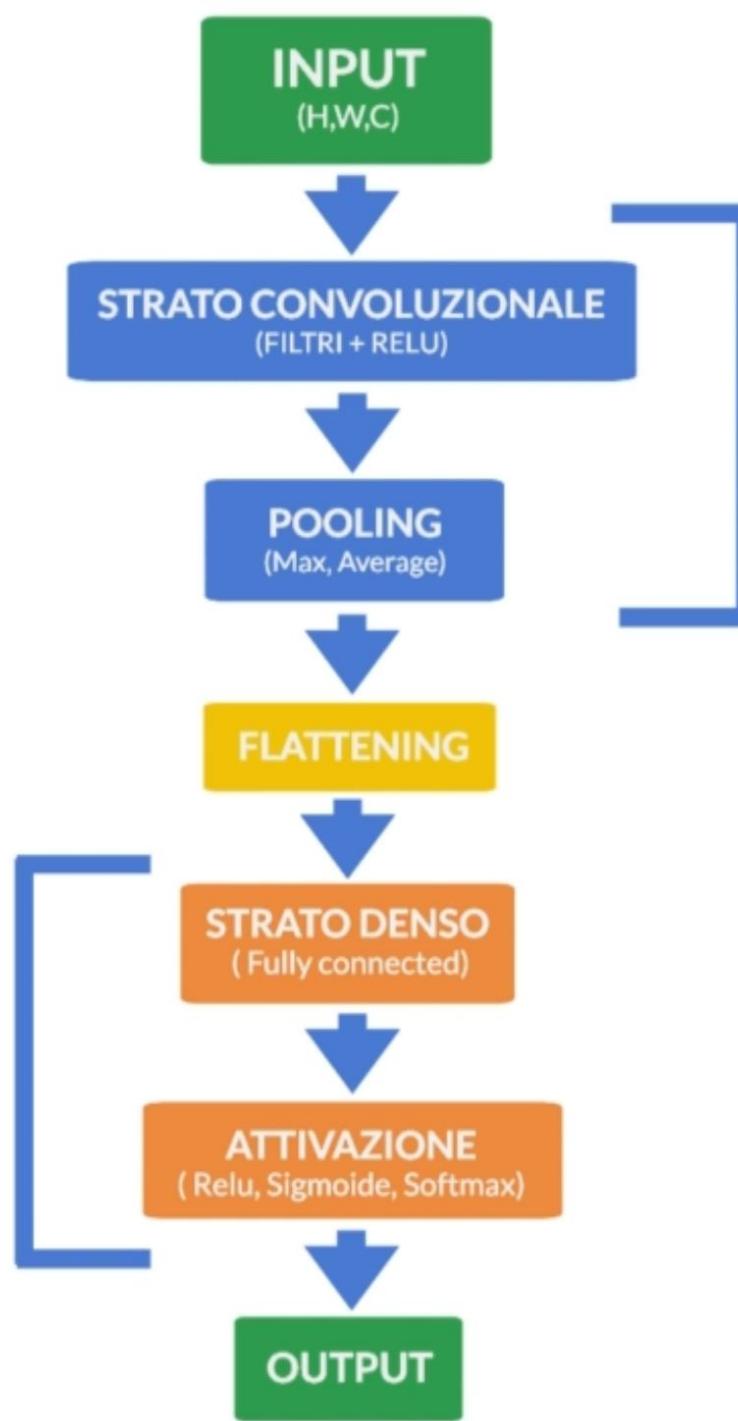
$$\text{Output} = \text{Feature Map}$$

The result of the convolution operation is a feature map consisting of a single row of four orange square cells. This row is labeled "Output" above it and "Feature Map" below it, separated by an equals sign.





Possiamo ripetere
questi passaggi



Possiamo ripetere
questi passaggi