Machine learning Stanford Coursera

Machine learning definition & Learning topic

▼ Arthur Samuel (1959)

- *Machine Learning*: Field of study that gives computers the ability to learn without being explicitly programmed

Example

▼ Database mining

- Large datasets from growth of automation/web
- E.g., Web click data, medical records, biology, engineering

▼ Application can't program by hand

• **E.g.**, Autonomous helicopter, handwriting recognition, most Natural Language Processing (NLP), Computer Vision.

▼ Self-customizing programs

- E.g., Amazon, Netflix product recommendations
- Understanding human learning (Brain, real Al)

Learning topics

Machine learning algorithm

▼ Supervised learning

- Linear regression
- Logistic regression
- Neural network
- Support Vector Machine (SVMs)

▼ Unsupervised learning

- K-means clustering
- Principal Component Analysis (PCA)
- Anomaly detection

Special applications / Special topics

- Recommender system
- Large scale machine learning

Advise on building a machine learning system

- Bias/Variance, Regularization
- Deciding what to work on next: Evaluations of learning algorithms, learning curves, Error analysis, ceiling analysis

Linear Regression

WHEN is Linear regression useful? (NOT DONE)

Linear regression is used to predict the real-value output

• The continuous target features such as "Pricing of the house", "Student's grade",...

Cost function (Linear regression)

Hypothesis: $h_{\theta}(x) = \theta_0 + \theta_1 x$

Parameters: θ_0, θ_1

Cost Function: $J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^m \left(h_{\theta}(x^{(i)}) - y^{(i)} \right)^2$

Goal: $\min_{\theta_0, \theta_1} \text{minimize } J(\theta_0, \theta_1)$

Cost function equals to

- 1/2m * Square error between ("predicted result from hypothesis function h(x)"
 2 "Value y data")
- (Theta1, Theta2) are parameters of h(x)
- **▼ Explaining the terms (1/2m)** in J(theta1, theta2)
 - The (1/m) is to "average" the square error over the number of components
 - The term (1/2) exist because, by the rule of thumb, 2m seems to be more
 "natural" —> Author (Andrew Ng) prefers it & When minimizing J, It doesn't
 matter J or 2J

Gradient descent (Linear regression)

▼ Objectives

- Start with some (theta1, theta2,...) = (0, 0, ...)
- Keep changing (Theta1, Theta2,...) to reduce cost function J(theta1, theta2) until we hopefully end up at a minimum

Gradient descent algorithm

repeat until convergence {
$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1)$$
(for $j = 1$ and $j = 0$)
}

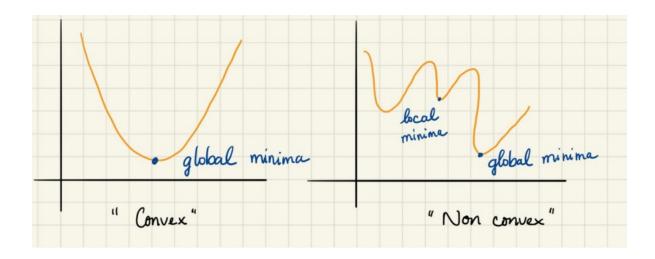
Linear Regression Model

$$h_{\theta}(x) = \theta_0 + \theta_1 x$$

$$J(\theta_0, \theta_1) = \frac{1}{2m} \sum_{i=1}^{m} (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

▼ NOTE!!!!!!!!!

- In "Gradient descent", The meanings of J(Theta1, Theta2)' is to decide the direction of the steps (Positive = left & Negative = right)
- Learning rate (alpha) decides the size of the step
- Global minimum Vs Local minimum



(Question!!!) *How to solve* the problem when the *cost function always converges to a local minimum* instead of a global minimum?

Logistic regression

When using it?

Logistic regression is used to solve Classification problem

▼ Examples

• Email: **Spam / Not spam**?

Online Transaction: Fraudulent (Yes / No)?

• Tumor: *Malignant / Benign*

Hypothesis function

Sigmoid / Logistic function

$$\frac{1}{1+e^{-\Theta^{T}x}}$$

h(x) = **estimate probability that y=1 on input x**

Example

Example: If
$$x = \begin{bmatrix} x_0 \\ x_1 \end{bmatrix} = \begin{bmatrix} 1 \\ \text{tumorSize} \end{bmatrix}$$

$$h_{\theta}(x) = 0.7$$

Tell patient that 70% chance of tumor being malignant

If h(x) = 0.7 —> It means that the patient has 70% chance of tumor being malignant

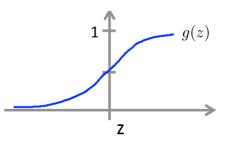
How to validate the result of hypothesis function h(x)

Logistic regression

$$h_{\theta}(x) = g(\theta^T x)$$
$$g(z) = \frac{1}{1 + e^{-z}}$$

Suppose predict
$$\underline{"y=1}$$
 " if $\underline{h_{\theta}(x) \geq 0.5}$

predict
$$\underline{"y=0}$$
" if $\underline{h_{\theta}(x)<0.5}$



- Predict "y=1" When h(x) ≥ 0.5
- Predict "y=0" When h(x) < 0.5

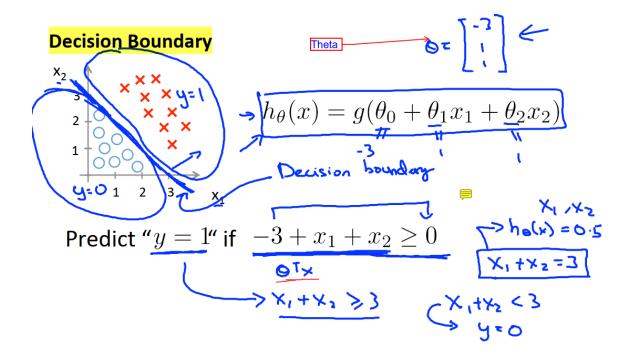
It means that

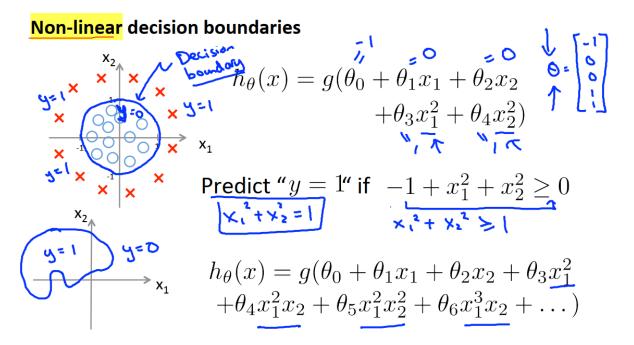
$$h_{\theta}(x) = g(\theta^T x)$$
$$g(z) = \frac{1}{1 + e^{-z}}$$

 $h(x) \ge 0.5$ when $z \ge 0$ —> Model predict "y=1" when $z \ge 0$

h(x) < 0.5 when z < 0 —> Model predict "y=0" when z < 0

▼ Example





Cost function (Logistic regression)

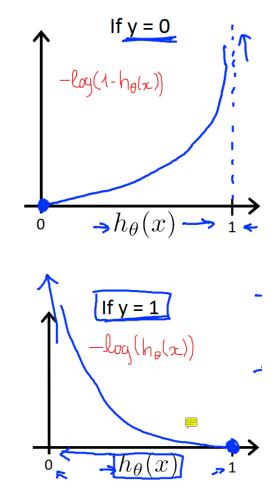
$$Cost(h_{\theta}(x), y) = \begin{cases} -\log(h_{\theta}(x)) & \text{if } y = 1\\ -\log(1 - h_{\theta}(x)) & \text{if } y = 0 \end{cases}$$

-> Conduct (Simplify) to 1 cost function based on value of y=1 or y=0

$$J(\theta) = \frac{1}{m} \sum_{i=1}^{m} \text{Cost}(h_{\theta}(x^{(i)}), y^{(i)})$$

$$= \frac{1}{m} \left[\sum_{i=1}^{m} y^{(i)} \log h_{\theta}(x^{(i)}) + (1 - y^{(i)}) \log (1 - h_{\theta}(x^{(i)})) \right]$$

▼ Cost function visualization



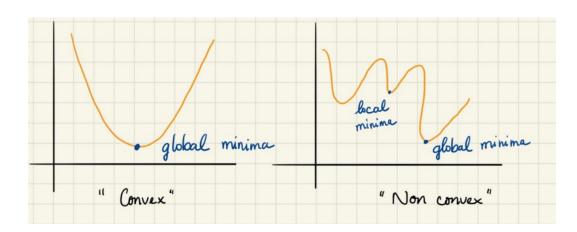
▼ REMARKS

- h(x) _ Hypothesis function shows the probability that a data point getting value y=1 (YES)
 - If Cost() increase -> h(x) closer to 0

- If Cost() decrease -> h(x) closer to 1
- 1 h(x) _ shows the probability that a data point getting value y=0 (NO)
 - If Cost() increase —> h(x) closer to 1
 - If Cost() decrease —> h(x) closer to 0

▼ NOTE!!!!!!!!

- Reason why using "log(h(x))" instead of directly use "h(x)" is
 - —> It *makes* the *cost function CONVEX* —> Easy to determine GLOBAL MINIMUM



Gradient descent (Logistic regression)

• The algorithm is similar to "Linear regression" gradient descest

$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta)$$

-> It becomes

$$\theta_j := \theta_j - \alpha \sum_{i=1}^m \left(h_{\theta}(x^{(i)}) - y^{(i)} \right) x_j^{(i)}$$

Gradient Descent

Gradient Descent
$$J(\theta) = -\frac{1}{m} [\sum_{i=1}^m y^{(i)} \log h_\theta(x^{(i)}) + (1-y^{(i)}) \log (1-h_\theta(x^{(i)}))]$$
 Want $\min_\theta J(\theta)$: Repeat $\{$
$$\theta_j := \theta_j - \alpha \sum_{i=1}^m (h_\theta(x^{(i)}) - y^{(i)}) x_j^{(i)} \}$$
 (simultaneously update all θ_j)
$$\{ (x_j) \in \Phi_j : (x_j) \in \Phi_j \}$$

Algorithm looks identical to linear regression!

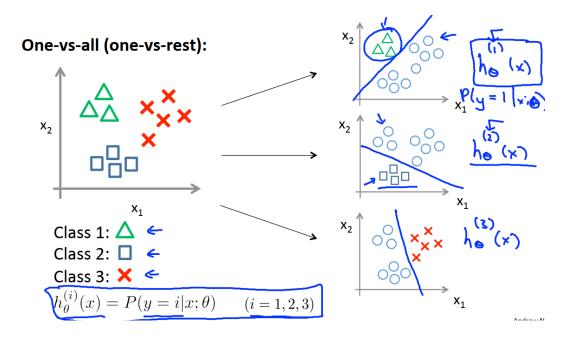
Multi-classification problem

▼ Problem

- Email tagging: Work (y=1), Friends (y=2), Family (y=3), Hobby (y=4)
- Medical diagram: Not ill (y=1), cold (y=2), flu (y=3)
- Whether: Sunny (y=1), Cloudy (y=2), Rain (y=3), Snow (y=4)

▼ Hypothesis function & visualization

$$h_{\theta}^{(i)}(x) = P(\underline{y} = i|x;\theta) \qquad (i = 1, 2, 3)$$



▼ Multi-classification process

Train the logistic regression classifier h_theta(i)(x) for each class "i" to predict
the probability that y = i

$$h_{\theta}^{(i)}(x)$$

- After training, we got the "trained theta" —> How to make the prediction?
 - Use the "trained theta" & input X to compute the hypothesis function h(x)
 - It results that for each data point (row), # of columns equals to # of classification terms (y=1, y=2, y=3,...) -> Just picking the max probability out of these probability columns

(Remember) h(x) shows the probability that value y equaled to each classification term (y=1 or y=2 or...)

Overfitting problem

▼ Addressing Overfitting

Options:

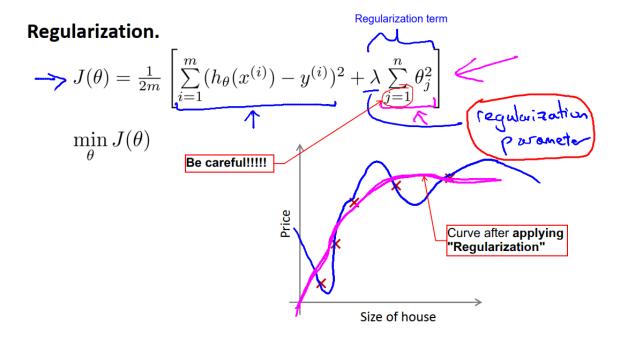
- 1. Reduce number of features.
- -> Manually select which features to keep.
- → Model selection algorithm (later in course).
- 2. Regularization.
- \rightarrow Keep all the features, but reduce magnitude/values of parameters $\theta_{\dot{x}}$
 - Works well when we have a lot of features, each of which contributes a bit to predicting y.

Regularization

Regularization in Cost function

▼ Formula

• Regularization is applied to "Cost function"



- "lambda" is regularization parameter
 - If lambda is set too large
 - Fail to eliminate "Overfitting" problem

- Gradient descent will fail to converge
- -> DO NOT set "lambda" too large

▼ NOTE!!!!!!!!!

 When performing regularization, avoid "theta_0" only run from theta_1 to theta_n (Rule of thumb)

Regularization in Linear regression

▼ Cost function (Linear regression)

$$J(\theta) = \frac{1}{2m} \left[\sum_{i=1}^{m} (h_{\theta}(x^{(i)}) - y^{(i)})^2 + \left(\sum_{j=1}^{n} \theta_j^2 \right) \right]$$

$$\min_{\theta} J(\theta)$$

▼ Gradient descent (In detail)

--> In short, normal equation for gradient descent

If
$$\frac{\lambda > 0}{\theta} = \left(X^T X + \lambda \begin{bmatrix} 0 & 1 & 1 & 1 \\ & 1 & & \\ & & \ddots & 1 \end{bmatrix} \right)^{-1} X^T y$$

(Remember) Avoid theta_0, only perform from theta_1 to theta_n when applying Regularization

Regularization in Logistic regression

▼ Cost function (logistic regression)

$$J(\theta) = \frac{1}{m} \sum_{i=1}^{m} \text{Cost}(h_{\theta}(x^{(i)}), y^{(i)})$$

$$= \frac{1}{m} \left[\sum_{i=1}^{m} y^{(i)} \log h_{\theta}(x^{(i)}) + (1 - y^{(i)}) \log (1 - h_{\theta}(x^{(i)})) \right]$$

—> Cost function applying Regularization

$$J(\theta) = \left[-\frac{1}{m} \sum_{i=1}^{m} y^{(i)} \log \left(h_{\theta}(x^{(i)}) + (1 - y^{(i)}) \log \left(1 - h_{\theta}(x^{(i)}) \right) \right] + \frac{\lambda}{2m} \sum_{j=1}^{n} \theta_{j}^{2}$$

▼ Gradient descent (in detail)

Gradient descent

Neural network

Neural networks Overview

• In logistic regression:

X1 \
X2 ==>
$$z = XW + B ==> a = Sigmoid(z) ==> 1(a,Y)$$
X3 /

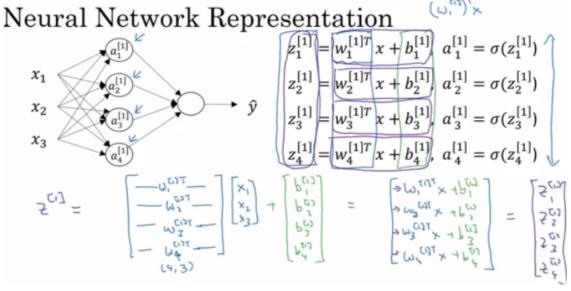
In neural networks with one layer:

```
X1 \
X2 => z1 = XW1 + B1 => a1 = Sigmoid(z1) => z2 = a1W2 + B2 => a2 = Sigmoid(z2) => 1(a2,Y)
X3 /
```

NN is a stack of logistic regression objects

Neural Network Representation

- · NN contains input layers, hidden layers, output layers
- Equation of hidden layers



- ▼ Here is some info about the last images
 - noOfHiddenNeurons = 4
 - Nx = 3
 - ▼ The shape of the variables
 - "W1" is the *matrix of the first hidden layer*, it has a shape of (noOfHiddenNeurons, Nx)
 - "b1" is the *matrix of the first hidden layer*, it has a shape of (noOfHiddenNeurons, 1)
 - "z1" is the *result of the equation* z1 = W1*X + b, it has a shape of (noOfHiddenNeurons, 1)
 - "a1" is the *result of the equation* a1 = sigmoid(z1), it has a shape of (noOfHiddenNeurons,1)
 - "W2" is the matrix of the second hidden layer, it has a shape of (1, noOfHiddenNeurons)
 - "b2" is the *matrix of the second hidden layer*, it has a shape of (1,1)
 - "z2" is the *result of the equation* z2 = W2*a1 + b, it has a shape of (1,1)
 - "a2" is the *result of the equation* a2 = sigmoid(z2), it has a shape of (1,1)

Activation functions

- Sigmoid can lead us to gradient decent problems where the updates are so slow.
- Sigmoid activation function range is [0,1]

$$A=1/(1+np.exp(-z))$$
 # Where z is the input matrix

• Tanh activation function range is [-1,1]

$$A = (np.exp(z) - np.exp(-z))/(np.exp(z) + np.exp(-z))$$
 # z is input matrix

- It turns out that the tanh activation usually works better than the sigmoid activation function for hidden units
 - Because the mean of its output is closer to zero, and so it centers the data better for the next layer.
- Sigmoid or Tanh function disadvantage is that if the input is too small or too high, the slope will be near zero which will cause us the gradient decent problem
- One of the popular activation functions that solved the slow gradient descent is the RELU function.

RELU = max(0,z) # If z is negative, the slope is 0 & if z is positive, the slope remains linear

So here is some basic rule for choosing activation functions, if your classification
is between 0 and 1, use the output activation as sigmoid and the others as
RELU.

Why do we need non-linear activation functions?

- If we removed the activation function from our algorithm that can be called the linear activation function.
- If removing the activation function, whatever hidden layers you add, the activation
 will be always linear like logistic regression —> it's useless in a lot of complex
 problems

Gradient descent for Neural Network

• In this section, we will have the full backpropagation of the neural network

▼ NN parameters

- n[0] = Nx
- n[1] = NoOfHiddenNeurons
- n[2] = NoOfOutputNeurons = 1
- W1 shape is (n[1], n[0])
- **b1** shape is (n[1], 1)
- W2 shape is (n[2], n[1])
- **b2** shape is (n[2], 1)
- Cost function

Cost function

Logistic regression:

$$J(\theta) = -\frac{1}{m} \left[\sum_{i=1}^{m} y^{(i)} \log h_{\theta}(x^{(i)}) + (1 - y^{(i)}) \log(1 - h_{\theta}(x^{(i)})) \right] + \frac{\lambda}{2m} \sum_{j=1}^{n} \theta_{j}^{2}$$

Neural network:

Result of the "ith example"

$$J(\Theta) = -\frac{1}{m} \left[\sum_{i=1}^{m} \sum_{k=1}^{K} y_k^{(i)} \log(h_{\Theta}(x^{(i)}))_k + (1 - y_k^{(i)}) \log(1 - (h_{\Theta}(x^{(i)}))_k) \right] + \frac{\lambda}{2m} \sum_{l=1}^{L-1} \sum_{i=1}^{s_l} \sum_{j=1}^{s_{l+1}} (\Theta_{ji}^{(l)})^2$$
"kth output unit" in model

Gradient descent

```
Repeat:

Compute predictions (y'[i], i = 0,...m)

Get derivatives: dW1, db1, dW2, db2

Update: W1 = W1 - LearningRate * dW1

b1 = b1 - LearningRate * db1

W2 = W2 - LearningRate * dW2

b2 = b2 - LearningRate * db2
```

▼ Forward propagation

```
Z1 = W1A0 + b1 # A0 is X

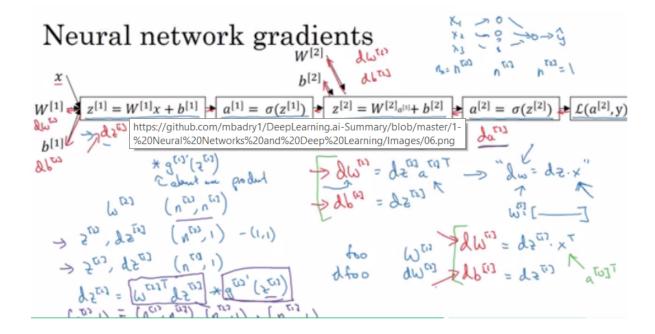
A1 = g1(Z1)

Z2 = W2A1 + b2

A2 = Sigmoid(Z2) # Sigmoid because the output is between 0 and 1
```

▼ Backpropagation

```
dZ2 = A2 - Y  # derivative of cost function we used * derivative of the sigmoid function dW2 = (dZ2 * A1.T) / m  
db2 = Sum(dZ2) / m  
dZ1 = (W2.T * dZ2) * g'1(Z1) # element wise product (*)  
dW1 = (dZ1 * A0.T) / m  # A0 = X  
db1 = Sum(dZ1) / m  
# Hint there are transposes with multiplication because to keep dimensions correct
```



Random initialization

- If we initialize all the weights with zeros in NN it won't work (initializing bias with zero is OK):
 - All hidden units will be completely identical (symmetric) compute exactly the same function

- On each gradient descent iteration, all the hidden units will always update the same
- Initialize the W's with a small random numbers

```
W1 = np.random.randn((2,2)) * 0.01  # 0.01 to make it small enough
b1 = np.zeros((2,1))  # its ok to have b as zero, it won't get us to the symmetry breaking
problem
```

Support vector machine

▼ Definition

 Support vector machine (SVM) is also a supervised algorithm that sometimes gives a cleaner AND sometimes a more powerful way of learning complex non-linear functions

(NOTE) SVM is so sensitive with outliers data —> Solving this problem is the reason why parameter C exist

- **▼** The *main idea behind* Support Vector Machines (SVM)
 - 1. Start with data in a relatively low dimension
 - 2. *Move* data into a *higher dimension*
 - 3. Find **Support Vector Classifier (SVC)** that **separates** the higher dimensional data **into 2 groups**

(Question) In step 2, how do we decide how to transform the data?

—> SVM uses something called "Kernel function" to systematically find SVC in higher dimensions (step 3)

Kernels

▼ Definition

- Kernel is used due to set of mathematical functions used in Support Vector Machine provides the window to manipulate the data
- Kernel function generally transforms the training set of data so that a nonlinear decision surface is able to transform to a linear equation in a higher

number of dimension spaces.

• *Choosing the right kernel is crucial*, because if the transformation is incorrect, then the model can have very poor results

Kernel functions

- Polynomial kernel function
- Radial basis function (RBF) kernel function
- Gaussian kernel
- **▼** Kernel tricks
 - Is the trick to calculate the high-dimensional relationships without actually transforming the data to a higher dimension, is called "The Kernel Trick"
- **▼** Reference link to continue

https://towardsdatascience.com/svm-and-kernel-svm-fed02bef1200

https://www.youtube.com/watch?

v=efR1C6CvhmE&ab_channel=StatQuestwithJoshStarmer

Cost function

- **▼** Remind
 - Logistic regression

$$\min_{\theta} \frac{1}{m} \left[\sum_{i=1}^{m} y^{(i)} \left(-\log h_{\theta}(x^{(i)}) \right) + (1 - y^{(i)}) \left((-\log(1 - h_{\theta}(x^{(i)})) \right) \right] + \underbrace{\frac{\lambda}{2m} \sum_{j=1}^{n} \theta_{j}^{2}}_{\text{B}}$$

• **Hypothesis function** (Logistic regression)

$$h_{\Theta}(x) = \frac{1}{1 + e^{-\Theta^{T}x}}$$

Cost function of SVM

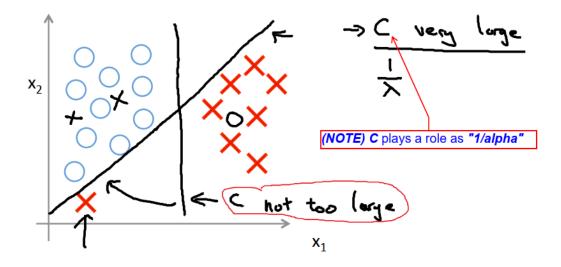
 Cost of SVM is the *improvement* based on *both Logistic regression* & Hypothesis function

$$\min_{\theta} C \sum_{i=1}^{m} \left[y^{(i)} cost_1(\theta^T x^{(i)}) + (1 - y^{(i)}) cost_0(\theta^T x^{(i)}) \right] + \frac{1}{2} \sum_{i=1}^{n} \theta_j^2$$

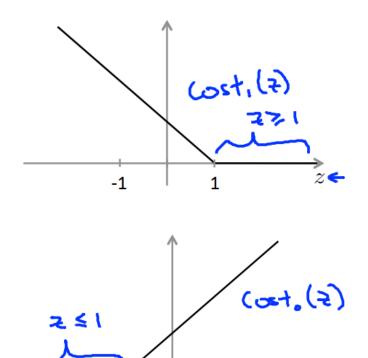
▼ Parameter C plays a role as (1 / alpha)

How to choose the value of C?

- If C is very large —> Decision boundary will NOT ignore some outliers
 (Decrease the performance of algorithm)
- If C is large enough —> **Decision boundary** will **ignore some outliers**



▼ Visualization

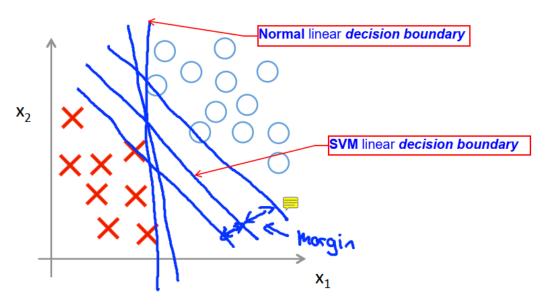


-> Hence

$$\rightarrow$$
 If $\underline{y=1}$, we want $\underline{\theta^T x \geq 1}$ (not just ≥ 0) \rightarrow If $\underline{y=0}$, we want $\underline{\theta^T x \leq -1}$ (not just < 0)

$$\rightarrow$$
 If $y=0$, we want $\theta^T x \leq -1$ (not just < 0)

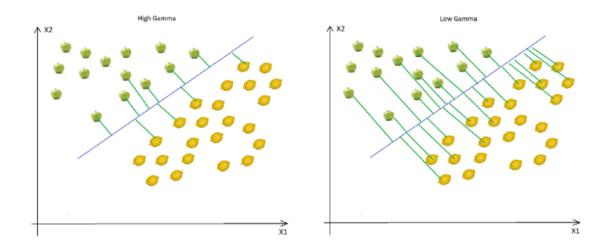
- **▼ Reason calling SVM** is "large margin classifier"
 - There is a large distance between decision boundary of SVM and 2 separated type of data
 - -> Seem to be more robust than the other linear decision boundary



Large margin classifier

Application of SVM in Python

- ▼ Most important parameters
 - 1. **kernel**: The most common kernels are **rbf** (this is the default value), **poly** or **sigmoid**, **Gaussian**, ...
 - 2. **C**: This is *regularization parameter* (talking about this above)
 - 3. gamma: Defines how far the influence of a single training example reaches



4. **degree**: used only if the chosen kernel is poly to set the degree

▼ Example of **applying SVM in python**

```
# Fitting SVM to the Training set
from sklearn.svm import SVC
classifier = SVC(kernel = 'rbf', C = 0.1, gamma = 0.1)
classifier.fit(X_train, y_train)
```

Determine features important in Linear SVM

- The weight obtained from "svm.coef_" represents the *list of coefficients* between each feature with the target classification
- The example below showcases the top 15 words which are highly correlated with detecting spam email

(NOTE) Only used in *linear kernel*