

# Machine and Deep Learning

Holger Schmidt

May 8, 2019



## Überblick Themen

- (00) Mathematik/Python
- (01) Linear Regression
- (02) Binary Classification
- (03) Multiclass Classification
- (04) Neural Networks I
- (05) Dimensionality Reduction/ Principal Component Analysis
- (06) Decision Trees
- (07) Neural Networks II (Tensorflow/Keras)
- (08) Convolutional Networks I
- (09) Convolutional Networks II
- (10) Recurrent Networks

## Gradient Descent

- (1) Calculate Gradient  $d\mathbf{W}$  (using **all**  $m$  training examples)
- (2) Perform parameter update ("1 epoch")

$$W = W - \alpha \cdot d\mathbf{W}$$

## Gradient Descent

- (1) Calculate Gradient  $d\mathbf{W}$  (using **all**  $m$  training examples)
- (2) Perform parameter update ("1 epoch")

$$W = W - \alpha \cdot d\mathbf{W}$$

## Stochastic Gradient Descent

For each epoch:  
Parameter update is performed  $m$  times for every single training example

## Gradient Descent

- (1) Calculate Gradient  $d\mathbf{W}$  (using **all**  $m$  training examples)
- (2) Perform parameter update ("1 epoch")

$$W = W - \alpha \cdot d\mathbf{W}$$

## Stochastic Gradient Descent

For each epoch:  
Parameter update is performed  $m$  times for every single training example

## Mini Batch Gradient Descent

For each epoch:  
Parameter update is performed  $\frac{m}{m_{mb}}$  times for each mini batch of size  $m_{mb}$

## Gradient Descent

- (1) Calculate Gradient  $d\mathbf{W}$  (using **all**  $m$  training examples)
- (2) Perform parameter update ("1 epoch")

$$W = W - \alpha \cdot d\mathbf{W}$$

## Stochastic Gradient Descent

For each epoch:  
Parameter update is performed  $m$  times for every single training example

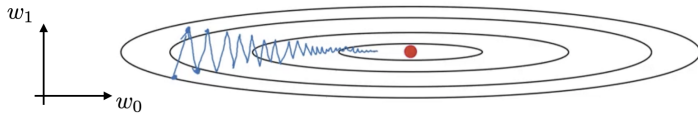
## Mini Batch Gradient Descent

For each epoch:  
Parameter update is performed  $\frac{m}{m_{mb}}$  times for each mini batch of size  $m_{mb}$

## Batch Gradient Descent

For each epoch:  
Gradient descent step is performed for all  $m$  training example

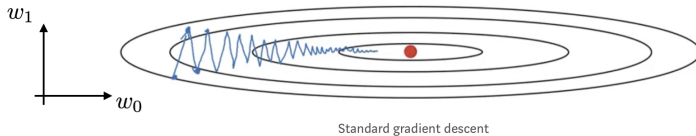
## RMSprop



Standard gradient descent

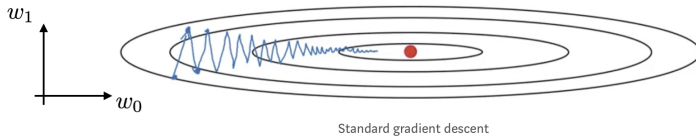


## RMSprop



Main idea: Speed up convergence in  $w_0$  direction

## RMSprop

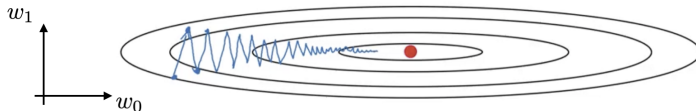


Main idea: Speed up convergence in  $w_0$  direction

$$S_{d\mathbf{W}} = \beta S_{d\mathbf{W}} + (1 - \beta) d\mathbf{W}^2$$

$$\mathbf{W} = \mathbf{W} - \alpha \frac{d\mathbf{W}}{\sqrt{S_{d\mathbf{W}}}}$$

## RMSprop



Standard gradient descent

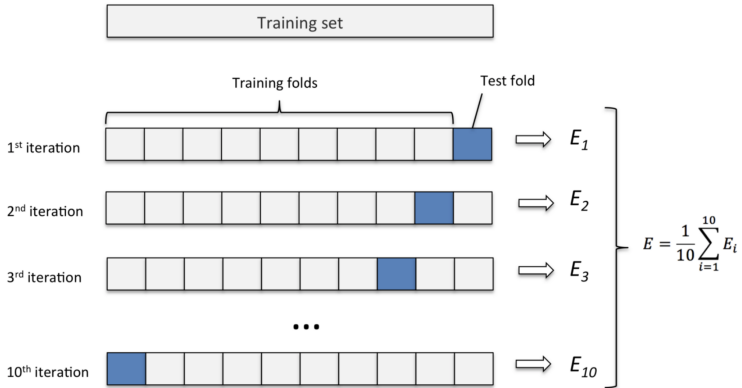
Main idea: Speed up convergence in  $w_0$  direction

$$S_{d\mathbf{W}} = \beta S_{d\mathbf{W}} + (1 - \beta) d\mathbf{W}^2$$

$$\mathbf{W} = \mathbf{W} - \alpha \frac{d\mathbf{W}}{\sqrt{S_{d\mathbf{W}}}}$$

Meaning of  $S_{d\mathbf{W}}$ : Exponentially weighted moving average of the squares of the weights  $d\mathbf{W}^2$ .

## K-fold Crossvalidation



### IMDb Dataset - Binary Classification

Reviews of Movies (positiv/negativ).

Each review has to be cast into a One-Hot-Encoding representation.

### Fashion MNIST - Multiclass Classification

Pictures of  $K = 10$  classes of fashion items.

Rescale pictures from  $[0, 255]$  to  $[0, 1]$ .

### Boston Housing - Regression

Prices of Houses as a function of several features (average number of rooms, crime rate, access to highways ...).

Get read of mean and rescale features.

Very few examples → use K-fold crossvalidation

## Boston Housing - Regression

Mean absolute error (MAE) of the Validation Set using K-fold validation with  $K = 4$

