

TensorFlow Tutorial #01

Linear Regression

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Acknowledgement

1. TensorFlow website
<http://www.tensorflow.org>
2. CS20SI: TensorFlow for Deep Learning Research
<http://web.stanford.edu/class/cs20si/>
3. Hun Kim, DeepLearningZeroToAll
<http://hunkim.github.io/ml/>

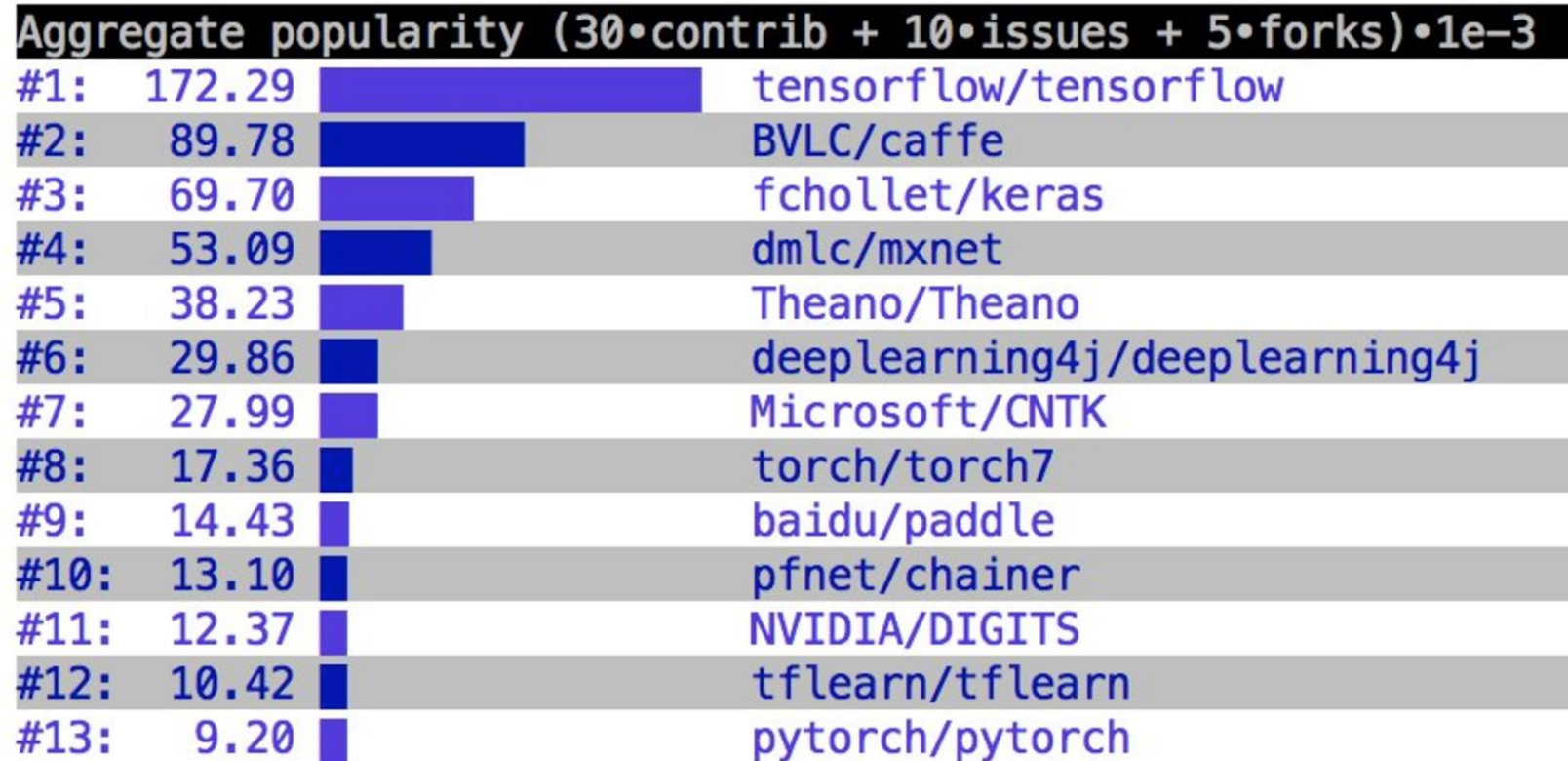
TensorFlow?



- Open source library for numerical computation using data flow graphs
- Developed by Google Brain Team
- Provides various functions and classes to implement machine learning and deep neural networks

Why TensorFlow?

Deep learning libraries:
Accumulated GitHub metrics



Tensors

The central unit of data in TensorFlow is the **tensor**.

NOTE: Rank == the number of dimensions

```
# a rank 0 tensor; this is a scalar with shape []  
3
```

```
# a rank 1 tensor; this is a vector with shape [3]  
[1., 2., 3.]
```

```
# a rank 2 tensor; a matrix with shape [2, 3]  
[[1., 2., 3.], [4., 5., 6.]]
```

```
# a rank 3 tensor with shape [2, 1, 3]  
[[[1., 2., 3.]], [[7., 8., 9.]]]
```

Tensors

Rank	Math entity	Python example
0	Scalar (magnitude only)	<code>s = 483</code>
1	Vector (magnitude and direction)	<code>v = [1.1, 2.2, 3.3]</code>
2	Matrix (table of numbers)	<code>m = [[1, 2, 3], [4, 5, 6], [7, 8, 9]]</code>
3	3-Tensor (cube of numbers)	<code>t = [[[2], [4], [6]], [[8], [10], [12]], [[14], [16], [18]]]</code>
n	n-Tensor (you get the idea)	<code>....</code>

Tensors

Rank	Shape	Dimension number	Example
0	<code>[]</code>	0-D	A 0-D tensor. A scalar.
1	<code>[D0]</code>	1-D	A 1-D tensor with shape <code>[5]</code> .
2	<code>[D0, D1]</code>	2-D	A 2-D tensor with shape <code>[3, 4]</code> .
3	<code>[D0, D1, D2]</code>	3-D	A 3-D tensor with shape <code>[1, 4, 3]</code> .
n	<code>[D0, D1, ... Dn-1]</code>	n-D	A tensor with shape <code>[D0, D1, ... Dn-1]</code> .

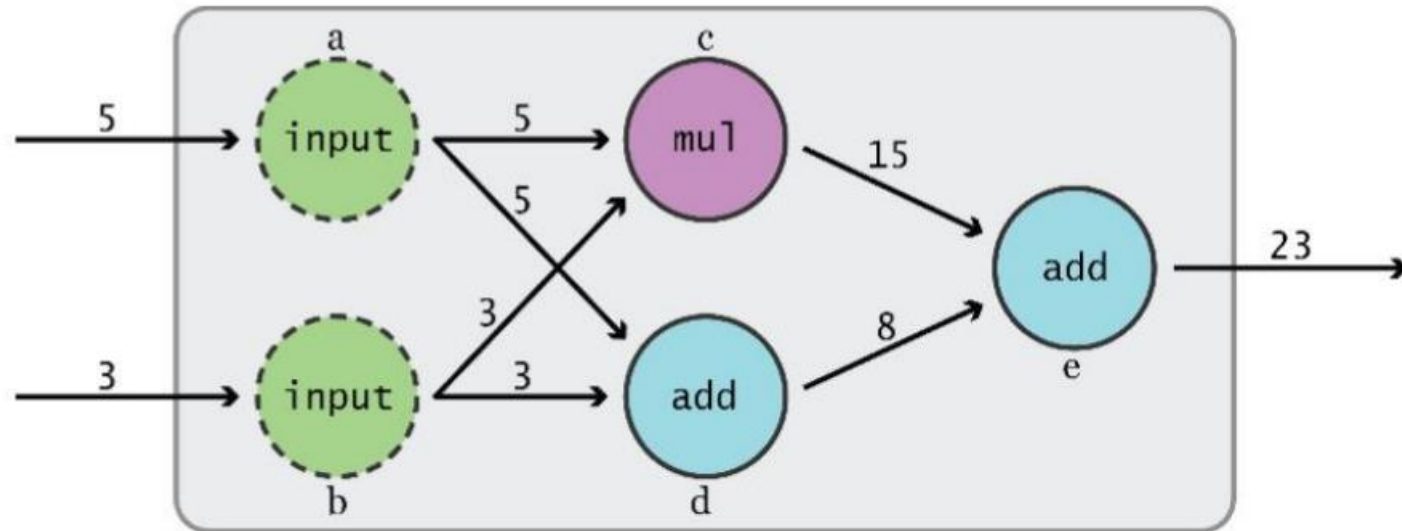
Tensors

Data type	Python type	Description
DT_FLOAT	<code>tf.float32</code>	32 bits floating point.
DT_DOUBLE	<code>tf.float64</code>	64 bits floating point.
DT_INT8	<code>tf.int8</code>	8 bits signed integer.
DT_INT16	<code>tf.int16</code>	16 bits signed integer.
DT_INT32	<code>tf.int32</code>	32 bits signed integer.
DT_INT64	<code>tf.int64</code>	64 bits signed integer.

Computational Graph

... also known as Data Flow Graph

TensorFlow separates definition of computations from their execution



Phase 1: Definition of a Computational Graph

```
import tensorflow as tf
```

```
node1 = tf.constant(3.0, tf.float32)
node2 = tf.constant(4.0) # also tf.float32 implicitly
print(node1, node2)
```

```
>> Tensor("Const:0", shape=(), dtype=float32) Tensor("Const_1:0", shape=(), dtype=float32)
```

```
node3 = tf.add(node1, node2)
print("node3: ", node3) # are you expecting 7?
```

```
>> node3: Tensor("Add_2:0", shape=(), dtype=float32) # actually it's not 7 :(
```



The output of Print() is the computational nodes, not the numerical values 3, 4, 7.

Phase 2: Execution Using a Session

```
import tensorflow as tf

node1 = tf.constant(3.0, tf.float32)
node2 = tf.constant(4.0) # also tf.float32 implicitly

sess = tf.Session()
print(sess.run([node1, node2]))

>> [3.0, 4.0]

node3 = tf.add(node1, node2)
print("sess.run(node3): ", sess.run(node3))

>> sess.run(node3): 7.0
```



Placeholder

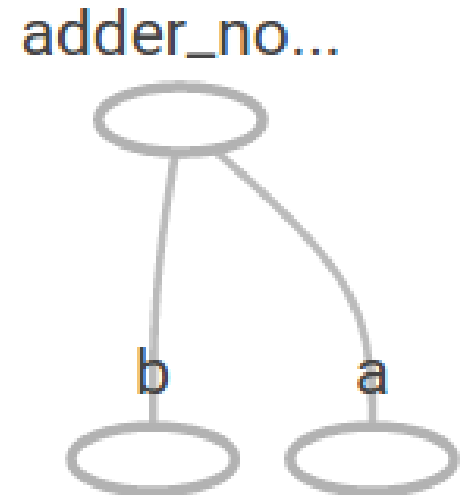
We want to feed our data into the computational graph

```
import tensorflow as tf

a = tf.placeholder(tf.float32)
b = tf.placeholder(tf.float32)
adder_node = a + b # + provides a shortcut for tf.add(a, b)

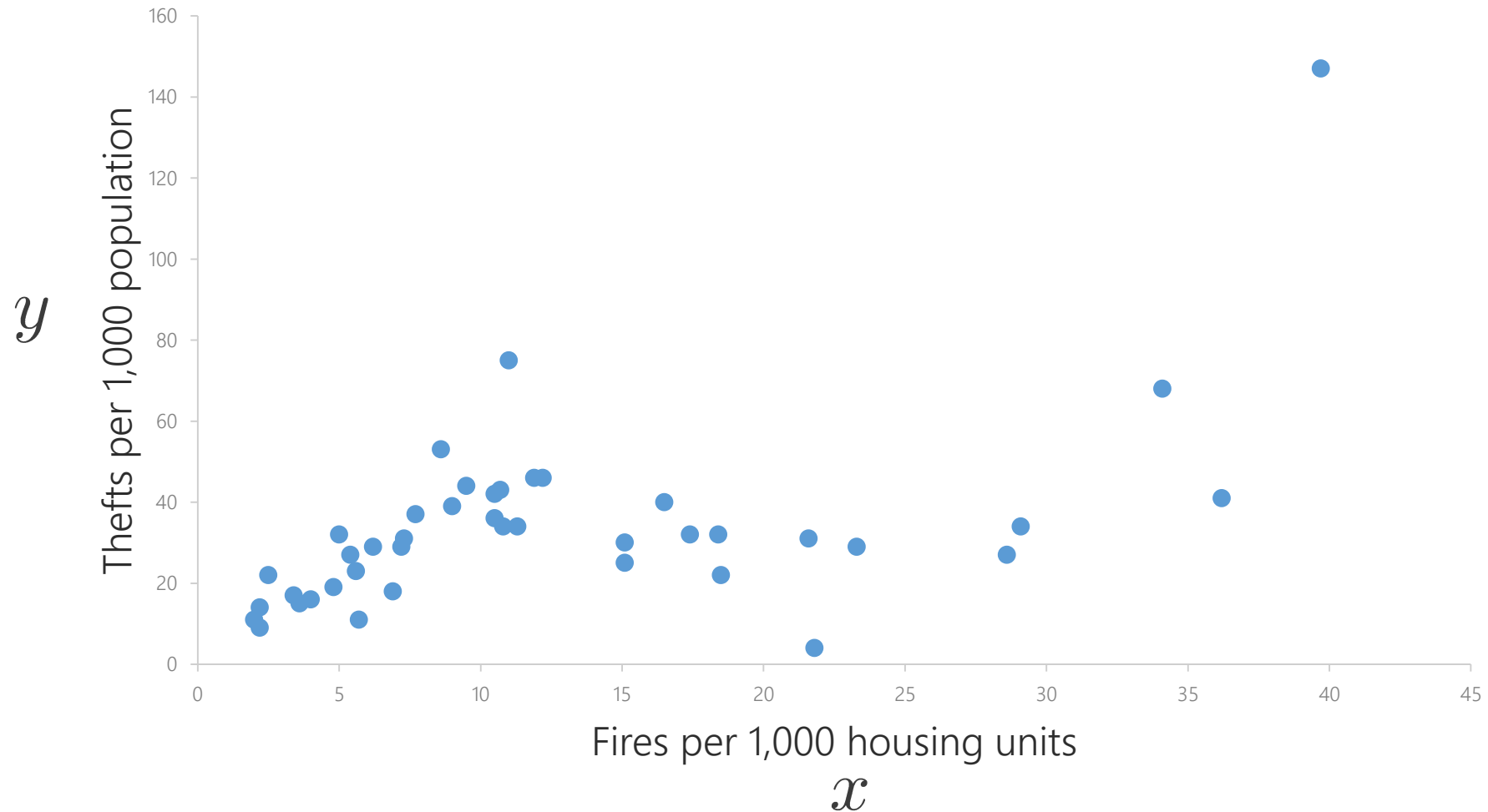
sess = tf.Session()
print(sess.run(adder_node, {a: 3, b: 4.5}))
print(sess.run(adder_node, {a: [1, 3], b: [2, 4]}))

>> 7.5
    [3. 7.]
```



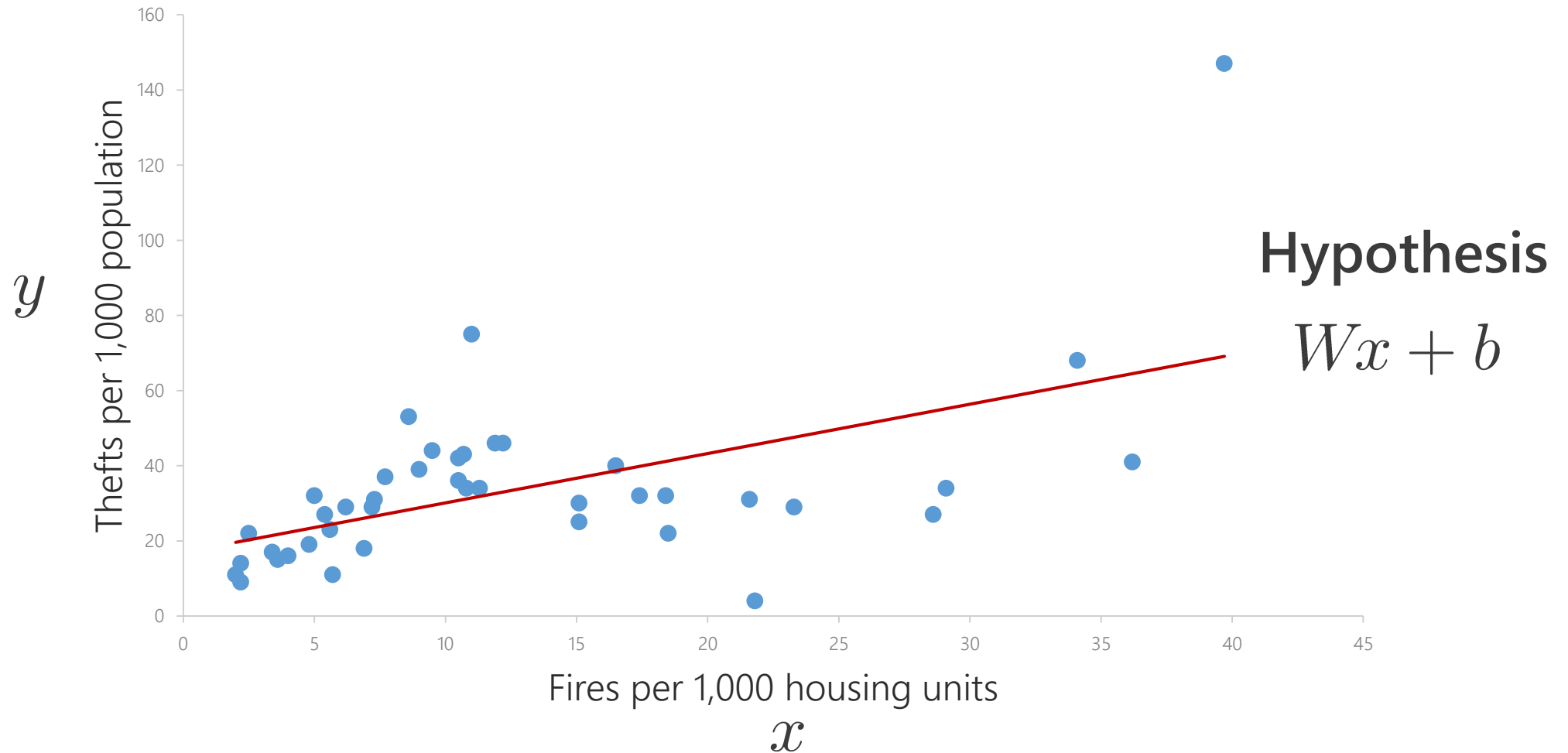
Linear Regression

Fire and Theft in Chicago



Linear Regression

Fire and Theft in Chicago



Optimization

Our hypothesis for modeling data is

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

To find the optimal **W** and **b**, we minimize the following cost function

$$cost(W, b) = \frac{1}{N} \sum_{i=1}^N (H(x^i) - y^i)^2$$

Building a TF Graph

Step 1: Load data

data = ...

Step 2: create placeholders for input X (number of fires) and label Y (number of thefts)

X = tf.placeholder(tf.float32, name='X')

Y = tf.placeholder(tf.float32, name='Y')

Step 3: create weight and bias, initialized to 0

w = tf.Variable(0.0, name='weights')

b = tf.Variable(0.0, name='bias')

Trainable variables

Step 4: build model to predict Y

Y_predicted = X * w + b

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

Building a TF Graph

Step 5: use the square error as the loss function

```
loss = tf.reduce_mean(tf.square(Y - Y_predicted, name='loss'))
```

$$cost(W, b) = \frac{1}{N} \sum_{i=1}^N (H(x^i) - y^i)^2$$

Step 6: using gradient descent with learning rate of 0.01 to minimize loss

```
optimizer = tf.train.GradientDescentOptimizer(learning_rate=0.001)
```

```
train = optimizer.minimize(loss)
```

Training

```
with tf.Session() as sess:
    # Step 7: initialize w and b
    sess.run(tf.global_variables_initializer())

    # Step 8: train the model
    for i in range(100): # train the model 100 times
        total_loss = 0
        for x, y in data:
            # Session runs train_op and fetch values of loss
            _, l = sess.run([train, loss], feed_dict={X: x, Y: y})
            total_loss += l
        print('Epoch {0}: {1}'.format(i, total_loss / n_samples))

    # Step 9: output the values of w and b
    w_value, b_value = sess.run([w, b])
```

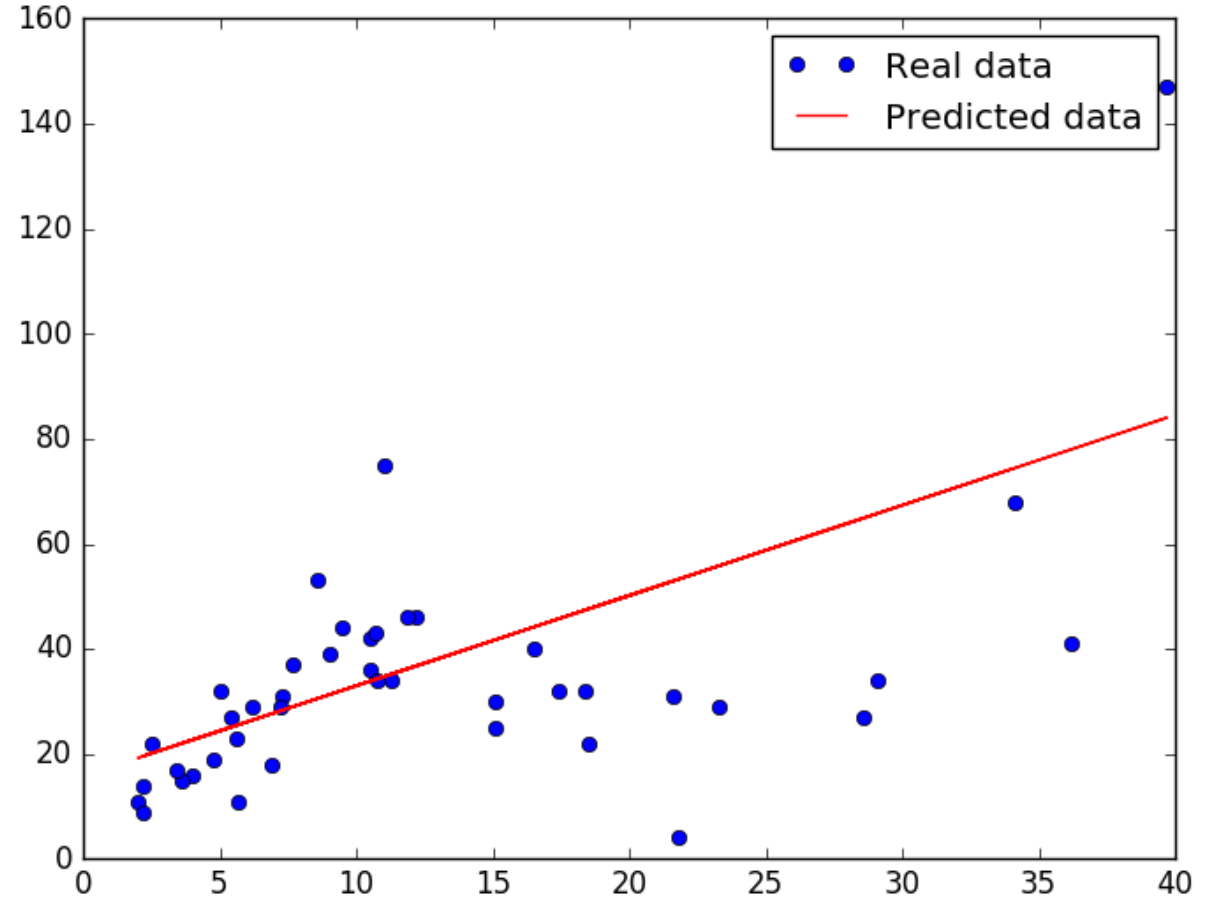
Training

```
>> ...
```

```
...
```

```
...
```

```
Epoch 89: 1426.038033108981  
Epoch 90: 1424.5748210840281  
Epoch 91: 1423.1531702368743  
Epoch 92: 1421.771026852585  
Epoch 93: 1420.4274983895677  
Epoch 94: 1419.121967994741  
Epoch 95: 1417.85251878131  
Epoch 96: 1416.618930517208  
Epoch 97: 1415.4196022436731  
Epoch 98: 1414.2534379121803  
Epoch 99: 1413.1202843011845
```



Multivariate Linear Regression

\mathbf{x}^1	\mathbf{x}^2	\mathbf{x}^3	\mathbf{Y}
73	80	75	152
93	88	93	185
89	91	90	180
96	98	100	196
73	66	70	142

Test Scores for General Psychology

$$\begin{aligned} H(x_1, x_2, x_3) &= w_1x_1 + w_2x_2 + w_3x_3 + b \\ &= \begin{pmatrix} w_1 & w_2 & w_3 \end{pmatrix} \begin{pmatrix} x_1 & x_2 & x_3 \end{pmatrix}^T + b \\ &= WX + b \end{aligned}$$

Building a TF Graph

```
# Step 1: Load data
```

```
data = ...
```

```
# Step 2: create placeholders
```

```
X = tf.placeholder(tf.float32, shape=[None, 3], name='X')
```

```
Y = tf.placeholder(tf.float32, shape=[None, 1], name='Y')
```

```
# Step 3: create weight and bias
```

```
W = tf.Variable(tf.random_normal([3, 1]), name='weights')
```

```
b = tf.Variable(tf.random_normal([1]), name='bias')
```

```
# Step 4: build model to predict Y
```

```
Y_predicted = tf.matmul(X, W) + b
```

Training is similar to that of the previous case...