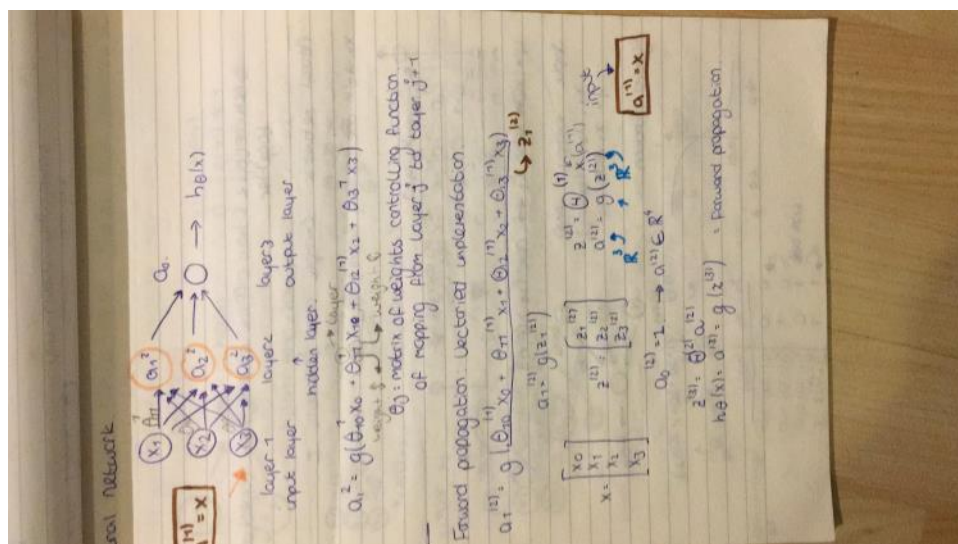
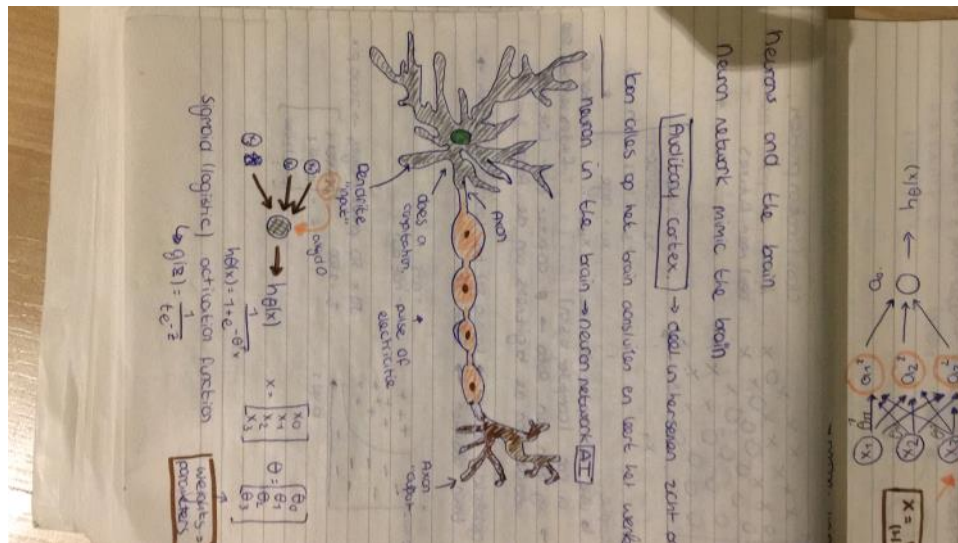


Aantekeningen nn + colleges

Saturday, 5 January 2019

13:04



multi-class classification in neural network

video 1: introduction, kies juiste algoritme

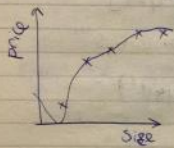
$J_{cv} = J_{test}$

Stel je hebt Lineair regresi3n Algo met:
cost function: $J(\theta)$

hypothesis test op nieuwe dataset \rightarrow error
op voorspelling te hoog wat kun je doen:

- meer trainings-sets
- smaller features $x_1, x_2, x_3, \dots, x_n$
- try to get additional features
- adding polynomial ($x_1^2, x_2^2, x_1 x_2$, etc.)
- decrease lambda
- increase lambda

video 2: Evaluating a hypothesis



Pairs to generalize to new examples
not in training set

$$h(x) = \theta_0 + \theta_1 x + \theta_2 x^2 + \theta_3 x^3 + \theta_4 x^4$$

ploten niet mogelijk bij veel features

data splitsen in 2 delen $\begin{cases} 70\% \text{ training set } (x^{(i)}, y^{(i)}) \\ 30\% \text{ test set } (x^{(test)}, y^{(test)}) \end{cases}$

heel erg overfit \rightarrow lower training error
 \rightarrow higher test error

beter om te
shuffelen

train / test procedure

- learn θ from training data (minimise training error)
- compute test set error

$$J_{test}(\theta) = \frac{1}{2n_{test}} \sum_{i=1}^{n_{test}} (h_{\theta}(x^{(i)}_{test}) - y^{(i)}_{test})^2$$

overfitting

↳ model selection problems (quite old known)

training/test procedure logistic regression

- learn parameter θ from training data
- compute test set error

$$J_{\text{test}}(\theta) = -\frac{1}{n_{\text{test}}} \sum_{i=1}^{n_{\text{test}}} y_{\text{test}}^{(i)} \log(h_{\theta}(x_{\text{test}}^{(i)})) + (1 - y_{\text{test}}^{(i)}) \log(h_{\theta}(x_{\text{test}}^{(i)}))$$

→ misclassification error (of classification)

$$\text{err}(h_{\theta}(x), y) = \begin{cases} 1 & \text{if } h_{\theta}(x) \geq 0.5, y=0 \\ & \text{or if } h_{\theta}(x) < 0.5, y=1 \\ 0 & \text{otherwise} \end{cases} \text{ error}$$

$$\text{test error} = \frac{1}{n_{\text{test}}} \sum_{i=1}^{n_{\text{test}}} \text{err}(h_{\theta}(x_{\text{test}}^{(i)}), y_{\text{test}}^{(i)})$$

training/test procedure logistic regression

→ learn parameter θ from training data

note for optimizing machine learning

↳ model selection problems (quite old known)

overfitting

↳ training set error goes down
 ↳ cross validation error increases

goal of model selection: we want good's polynomial fit

$d=1 \rightarrow 1, h_{\theta}(x) = \theta_0 + \theta_1 x \rightarrow \theta^{(1)}$
 $d=10 \rightarrow 10, h_{\theta}(x) = \theta_0 + \theta_1 x + \dots + \theta_{10} x^{10} \rightarrow \theta^{(10)}$
 $[d = \text{degree of polynomial}] \rightarrow \text{not sure abt gr. of test set}$

given we have good polynomial fit

$\theta^{(1)} \rightarrow J_{\text{test}}(\theta^{(1)})$
 $\theta^{(2)} \rightarrow J_{\text{test}}(\theta^{(2)})$
 $\theta^{(10)} \rightarrow J_{\text{test}}(\theta^{(10)})$

training set 80%
 cross validation 20%
 test set 20%

$(x_{\text{train}}^{(1)}, y_{\text{train}}^{(1)})$
 $(x_{\text{train}}^{(2)}, y_{\text{train}}^{(2)})$
 $(x_{\text{train}}^{(10)}, y_{\text{train}}^{(10)})$

$(x_{\text{cv}}^{(1)}, y_{\text{cv}}^{(1)})$
 $(x_{\text{cv}}^{(2)}, y_{\text{cv}}^{(2)})$
 $(x_{\text{cv}}^{(10)}, y_{\text{cv}}^{(10)})$

$(x_{\text{test}}^{(1)}, y_{\text{test}}^{(1)})$
 $(x_{\text{test}}^{(2)}, y_{\text{test}}^{(2)})$
 $(x_{\text{test}}^{(10)}, y_{\text{test}}^{(10)})$



training error $\rightarrow J_{train}(\theta) = \frac{1}{2n} \sum_{i=1}^n (h_{\theta}(x^{(i)}) - y^{(i)})^2$

cross validation error $\rightarrow J_{cv}(\theta) = \frac{1}{2n_{cv}} \sum_{i=1}^{n_{cv}} (h_{\theta}(x_{cv}^{(i)}) - y_{cv}^{(i)})^2$

Model selection

1. $h_{\theta}(x) = \theta_0 + \theta_1 x \rightarrow \theta^{(1)} \rightarrow J_{cv}(\theta^{(1)})$
 2. $h_{\theta}(x) = \theta_0 + \theta_1 x + \theta_2 x^2 \rightarrow \theta^{(2)} \rightarrow J_{cv}(\theta^{(2)})$
 3. $h_{\theta}(x) = \theta_0 + \theta_1 x + \theta_2 x^2 + \theta_3 x^3 \rightarrow \theta^{(3)} \rightarrow J_{cv}(\theta^{(3)})$

For $J_{cv}(\theta^{(i)})$ lowest cross validation error

Estimated generalization error for test data $J_{test}(\theta^{(i)})$
 cross validation using J_{cv} can select parameter $\theta^{(i)}$
 $J_{cv}(\theta)$ test is higher than $J_{cv}(\theta)$

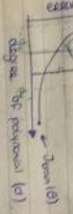
$$J_{cv}(\theta) = \frac{1}{2n_{cv}} \sum_{i=1}^{n_{cv}} (h_{\theta}(x_{cv}^{(i)}) - y_{cv}^{(i)})^2$$

Diagnosing bias vs. variance problems



high bias (underfitting) $\rightarrow J_{train}(\theta) < J_{cv}(\theta)$

cross validation error $J_{cv}(\theta) = \frac{1}{2n_{cv}} \sum_{i=1}^{n_{cv}} (h_{\theta}(x_{cv}^{(i)}) - y_{cv}^{(i)})^2$



bias (underfit problem)

$J_{cv}(\theta) = \text{high}$

variance (overfit problem)

$J_{cv}(\theta) = \text{low}$

$$J_{cv}(\theta) = \frac{1}{2n_{cv}} \sum_{i=1}^{n_{cv}} (h_{\theta}(x_{cv}^{(i)}) - y_{cv}^{(i)})^2$$

$$J_{cv}(\theta) = \frac{1}{2n_{cv}} \sum_{i=1}^{n_{cv}} (h_{\theta}(x_{cv}^{(i)}) - y_{cv}^{(i)})^2$$



large λ \rightarrow underfit
 intermediate λ \rightarrow overfit
 small λ \rightarrow overfit

high to choose λ

$\lambda = 0.01, 0.02, 0.04$



What is machine learning.

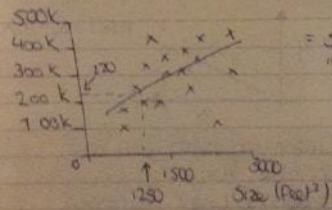
↳ A Computer program is said to learn from exp E with respect to some class of tasks T and performance measure P, if its performance at task in T, as measured by P, improves with experience E.

- ▷ Supervised → given dataset and already know output
- ▷ unsupervised → approach problems with little or no idea what results look like

Regression → continuous valued output (example = price)

Classification → Discrete valued output (example = 0 or 1)

price (\$)



= supervised learning, given the "right answer" for each ex
 = regression (real-world)

data set = training set

m = number of training examples (total rows)

x's = input / features

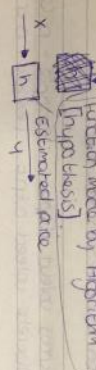
y's = output / target

(x, y) = single training example

(xⁱ, yⁱ) = ith training example (i = row number of training)

training set

Learning Algorithm



how do we represent h?

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

↳ shorthand = $\theta^T h(x)$

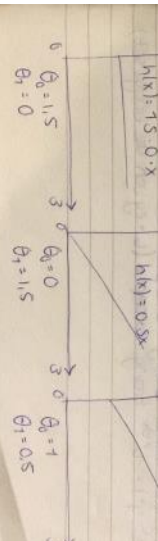


cost function

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

θ_0, θ_1 : parameters

how to choose θ_0, θ_1 ?



run with regular on now →

Contour plots

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

parameters θ_0, θ_1

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

goal: minimize $J(\theta_0, \theta_1)$

wanneer er een θ_0 en θ_1 is krijg je een 3D-parabool

Contour plot / contour figures

the sum of square min/max is the lowest

Gradient descent

$$\min_{\theta_0, \theta_1} J(\theta_0, \theta_1)$$

Outline

Start with some θ_0, θ_1 (say $\theta_0 = 0, \theta_1 = 0$)

keep changing θ_0, θ_1 to reduce $J(\theta_0, \theta_1)$

Gradient descent algorithm

repeat until convergence {

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

temp 0: $\theta_0 := \theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1)$

temp 1: $\theta_1 := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1)$ ← update correctly

$\theta_0 = \text{temp 0}$

$\theta_1 = \text{temp 1}$

$\theta_1 := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J$

learning rate: 'stepsize' of gradient

$m, n \in \mathbb{N}$ $\theta_1 \in \mathbb{R}$

$J(\theta_1) \in \mathbb{R}$

$\theta_1 := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_1)$

derivative = leidingcoëfficiënt

$\frac{\partial}{\partial \theta_1} J(\theta_1)$

increase θ_1

$\theta_1 := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_1)$

$\theta_1 := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_1)$

derivative

learning rate

$\theta_1 := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_1)$

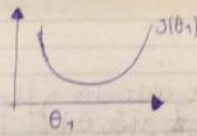
if α is too small

if α is too large

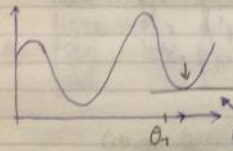
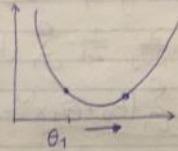
α waarde bepalen

$$\theta_1 := \theta_1 - \alpha \frac{d}{d\theta_1} J(\theta_1)$$

• if α is too small



• if α is too large



slope = 0

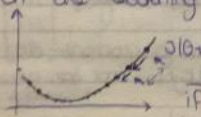
$$\theta_1 := \theta_1 - \alpha \frac{d}{d\theta_1} J(\theta_1) = 0$$

θ_1 at local optima

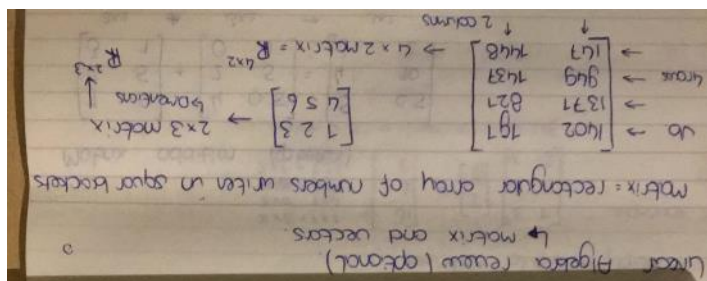
$$\theta_1 := \theta_1 - \alpha \cdot 0 \rightarrow \theta_{1,1} = \theta_{0,1}$$

Gradient descent can converge to a local minimum, even with the learning rate α fixed

$$\theta_1 := \theta_1 - \alpha \frac{d}{d\theta_1} J(\theta_1)$$



derivative will get smaller by every step
if we approach local minimum gradient descent take smaller steps automatically



herhaling

Gradient descent algorithm

Linear regression model

$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta_0, \theta_1)$

(for $j = 1$ and $j = 0$)

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

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

$$= \frac{\partial}{\partial \theta_j} \cdot \frac{1}{2n} \sum_{i=1}^n (\theta_0 + \theta_1 x^{(i)} - y^{(i)})^2$$

$\theta_0 \quad j=0: \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1) = \frac{1}{n} \sum_{i=1}^n (h_{\theta}(x^{(i)}) - y^{(i)})$

$\theta_1 \quad j=1: \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1) = \frac{1}{n} \sum_{i=1}^n (h_{\theta}(x^{(i)}) - y^{(i)}) \cdot x^{(i)}$

Gradient descent Algorithm

repeat until convergence

$\theta_0 := \theta_0 - \alpha \frac{\partial}{\partial \theta_0} J(\theta_0, \theta_1)$

$\theta_1 := \theta_1 - \alpha \frac{\partial}{\partial \theta_1} J(\theta_0, \theta_1)$

convex function = de 3D parabol bol vormige.

'Batch' Gradient descent = Each step of gradient descent uses all the training examples (given over ~~the~~ ^{the} whole training set)

$$\sum_{i=1}^n (h_{\theta}(x^{(i)}) - y^{(i)})$$