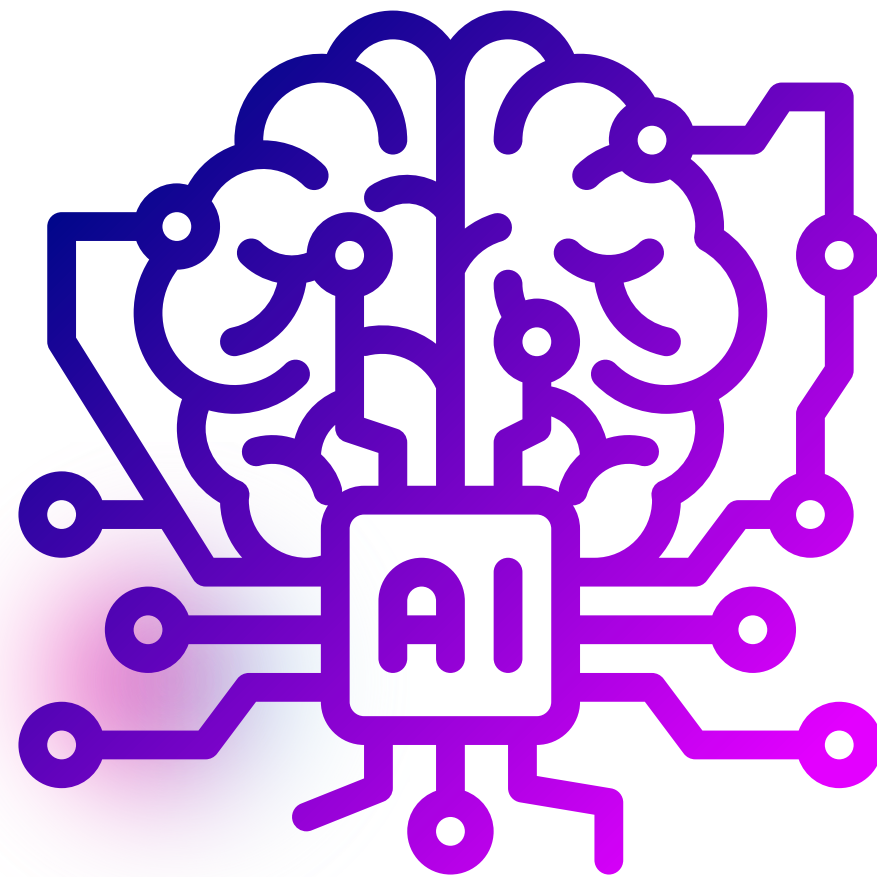


From Fundamentals to Building Your Own Intelligent System

AI & MACHINE LEARNING BOOTCAMP 2025

Dr. Fazlul Hasan Siddiqui
Proferssor, Dept. of CSE, DUET
Chairman, ICT Cell; Director, IICT, DUET

Dr. Sabah Binte Noor
Associate Proferssor,
Dept. of CSE, DUET

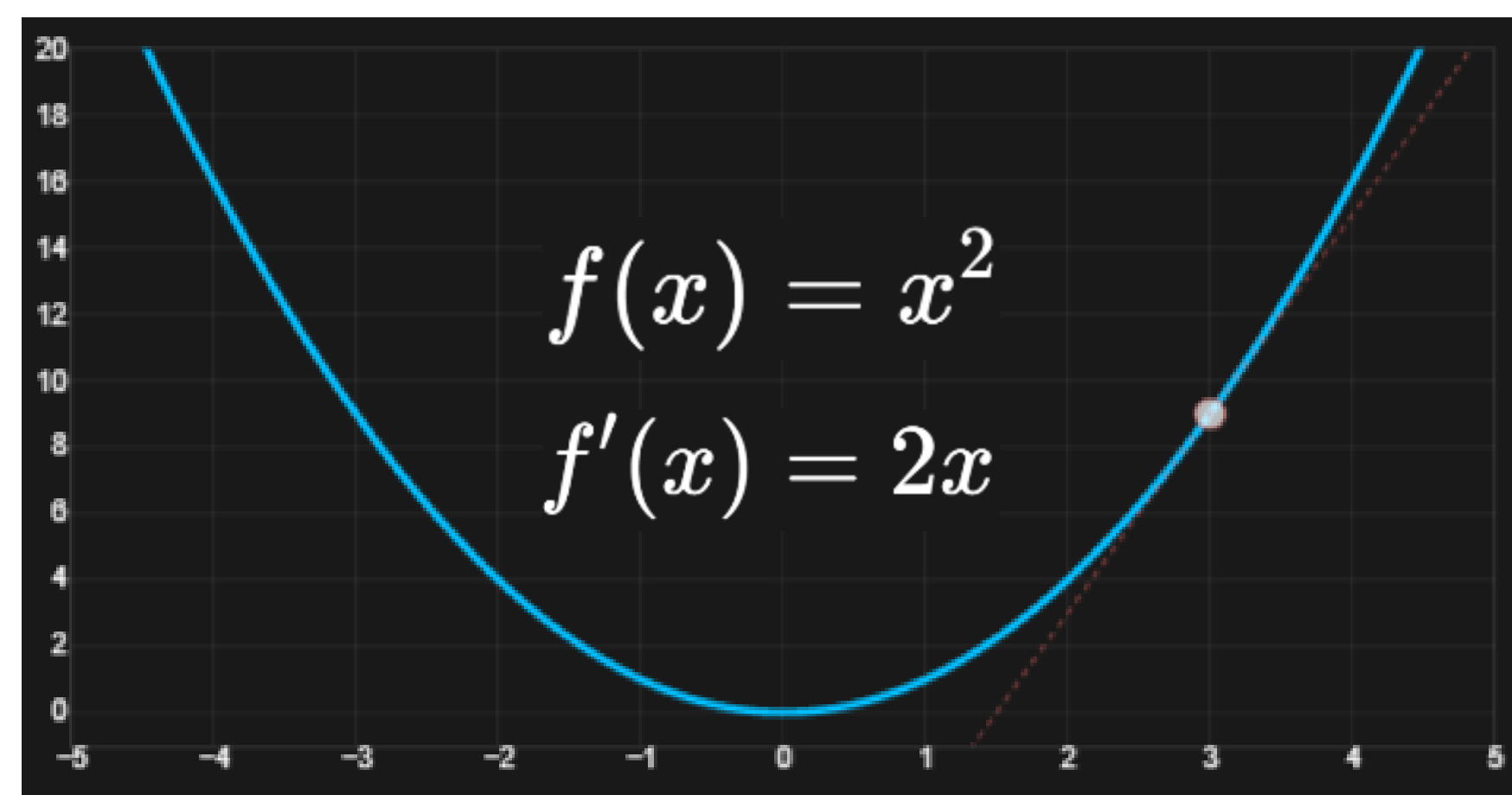


MODEL LEARNING

GRADIENT DESCENT

Find the minimum of a valley

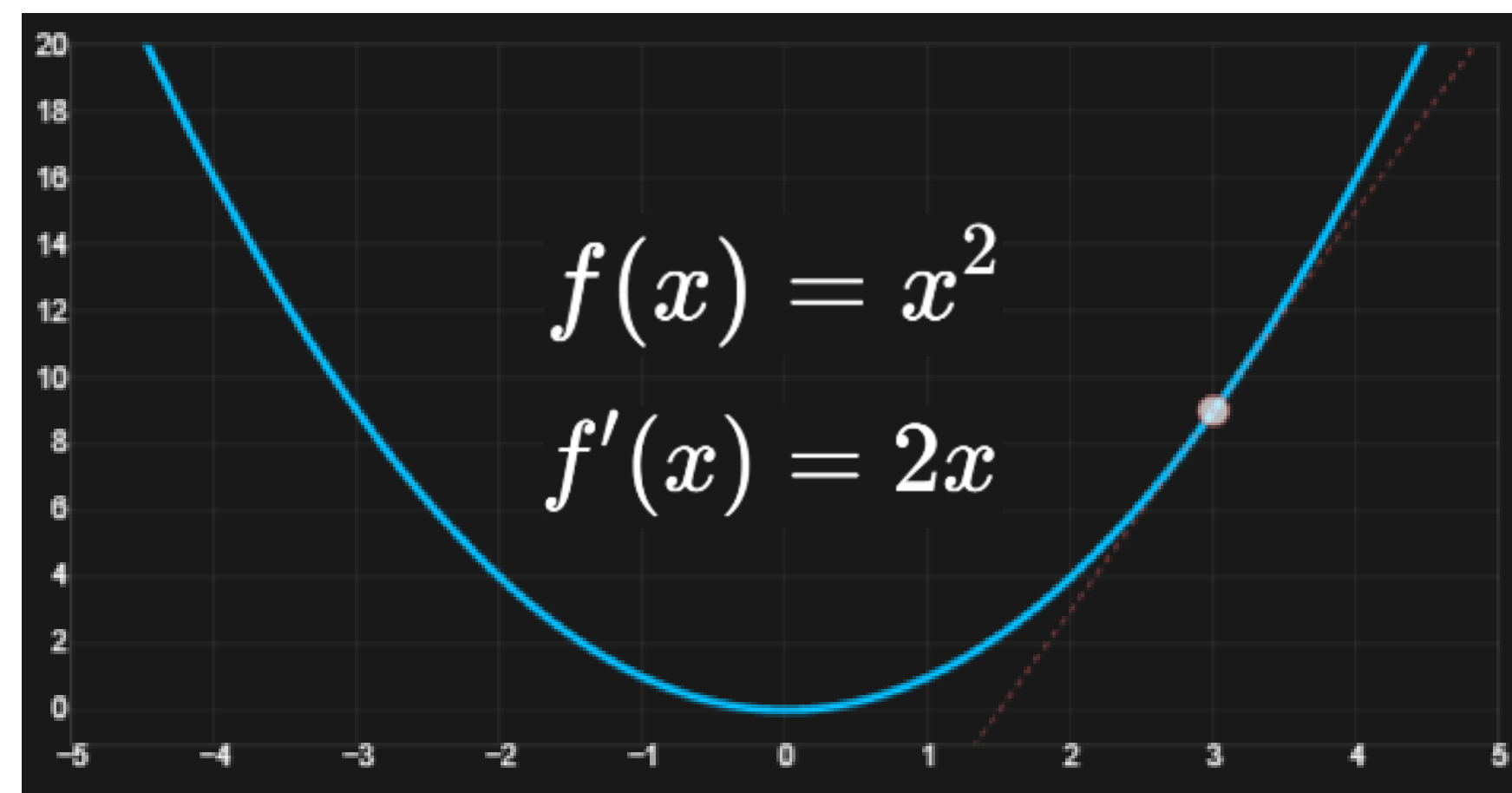
- You're lost, you need to get to the bottom of the valley but you can only see your own two feet.
- You don't need to see the whole map. You just do gradient descent:
 - 1. Feel the slope right where you're standing.
 - 2. Take a small step in the steepest downhill direction.
 - 3. Repeat until you reach the bottom where the ground is flat.



- At $x = 3$, slope is $f'(3) = 2 \times 3 = 6$.
- Positive slope means "downhill" is to the left.
- At $x = -2$, slope is $f'(-2) = 2 \times (-2) = -4$.
- Negative slope means "downhill" is to the right.
- At $x = 0$, slope is $f'(0) = 0$.
- The ground is flat. You've arrived!

Find the minimum of a valley

- You're lost, you need to get to the bottom of the valley but you can only see your own two feet.
- You don't need to see the whole map. You just do gradient descent:
 - 1. Feel the slope right where you're standing.
 - 2. Take a small step in the steepest downhill direction.
 - 3. Repeat until you reach the bottom where the ground is flat.

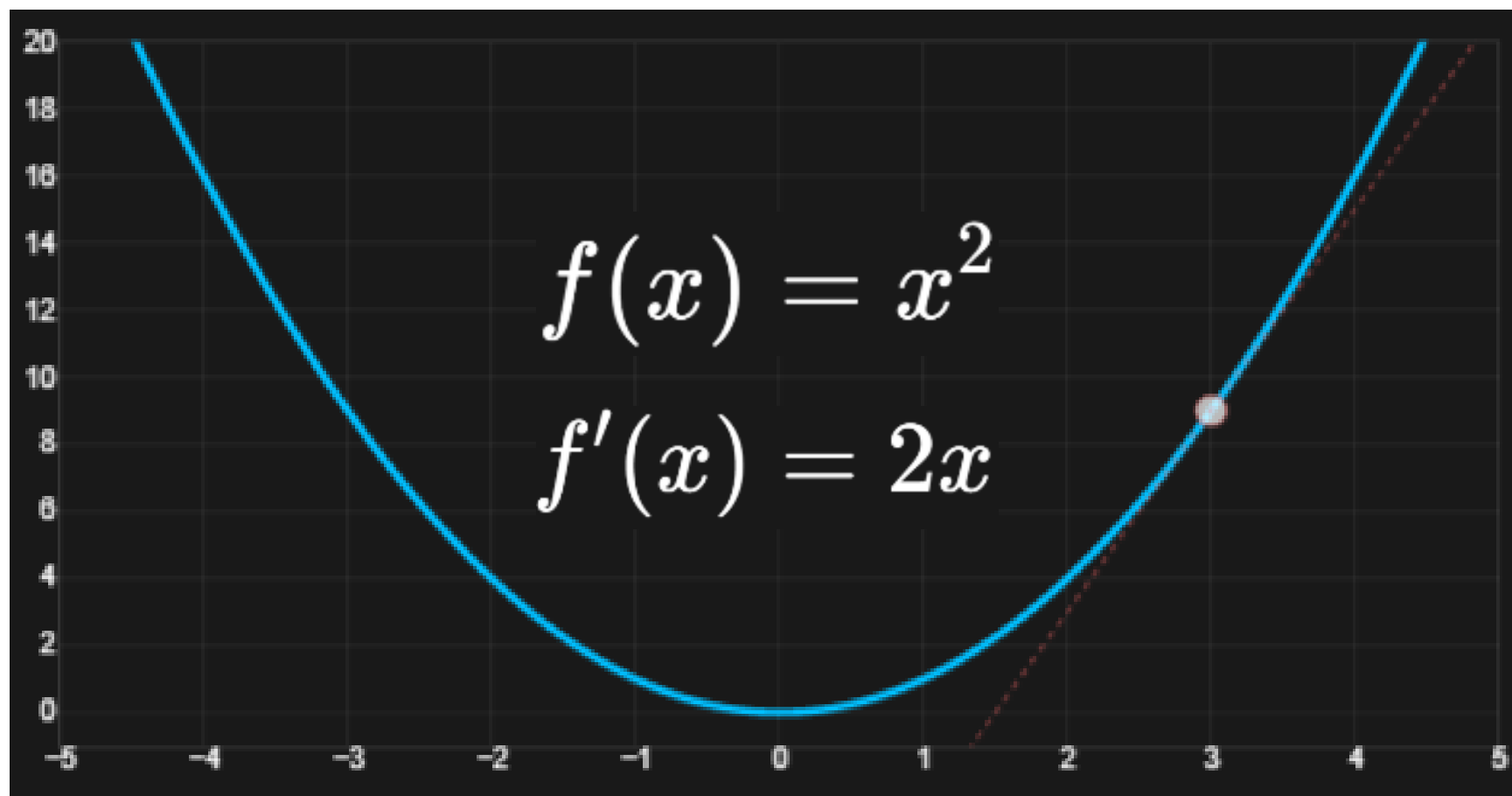


INPUT: function $f(x)$
OUTPUT: $\text{argmin}_x f(x)$

FOR 100 iterations:
gradient = $f'(x)$
 $x = x - \eta \times \text{gradient}$
RETURN x

Find the minimum of a valley

- You're lost, you need to get to the bottom of the valley but you can only see your own two feet.
- You don't need to see the whole map. You just do gradient descent:
 - 1. Feel the slope right where you're standing.
 - 2. Take a small step in the steepest downhill direction.
 - 3. Repeat until you reach the bottom where the ground is flat.

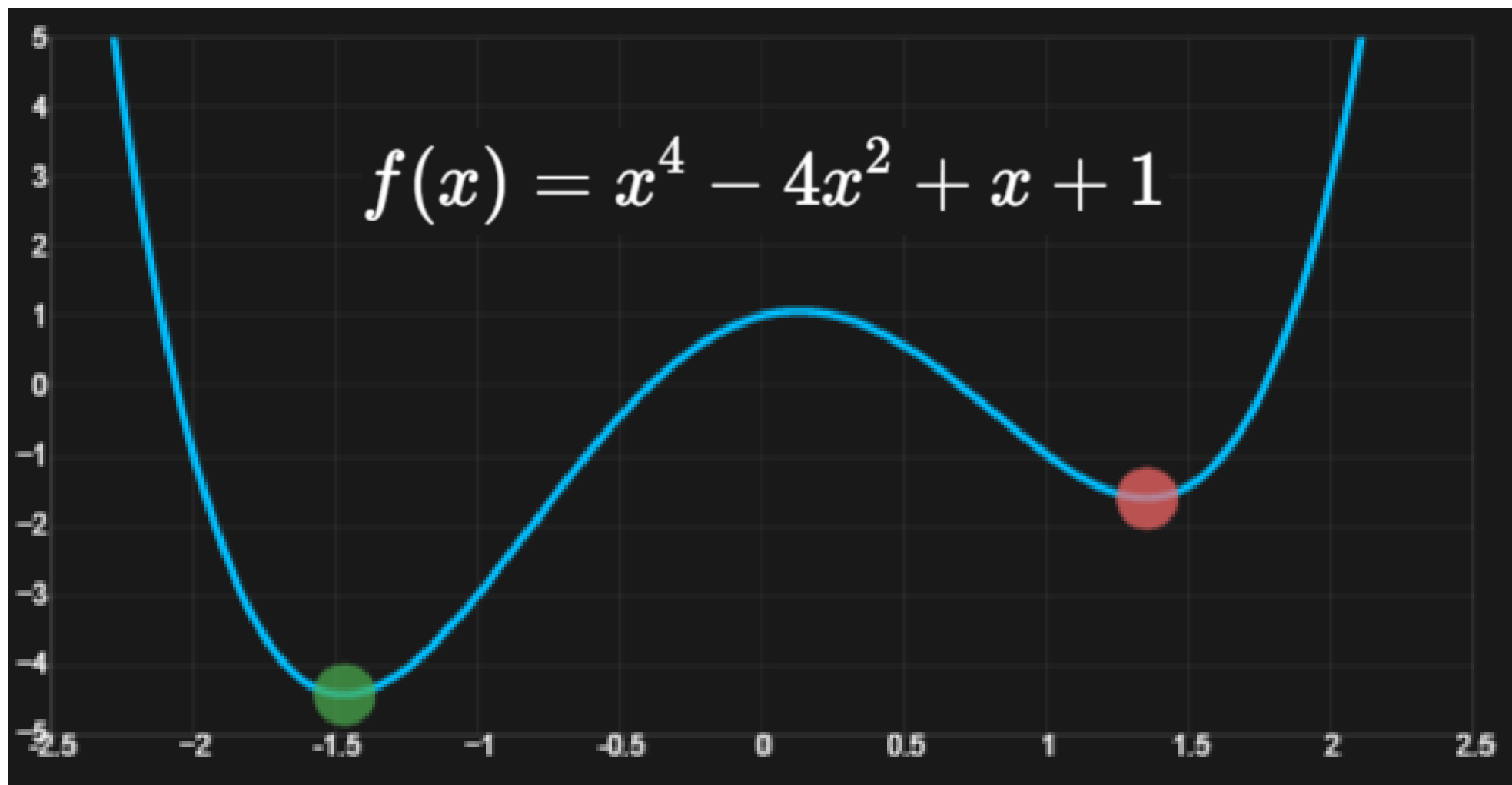


Start: $x = 3$ | Learning Rate: $\eta = 0.1$,
Update Rule: $x - 0.1 \times (2x)$

Iteration	Current x	$f(x)=x^2$	Gradient $f'(x)=2x$	New $x \leftarrow x - 0.1 \times (2x)$
0	3.000	9.000	6.000	$3 - 0.1 \times 6 = 2.400$
1	2.400	5.760	4.800	$2.4 - 0.1 \times 4.8 = 1.920$
2	1.920	3.686	3.840	$1.92 - 0.1 \times 3.84 = 1.536$
3	1.536	2.359	3.072	$1.536 - 0.1 \times 3.072 = 1.229$
...
10	0.322	0.104	0.644	$0.322 - 0.1 \times 0.644 = 0.258$

Find the minimum of a valley - not simple

- You're lost, you need to get to the bottom of the valley but you can only see your own two feet.
- You don't need to see the whole map. You just do gradient descent:
 - 1. Feel the slope right where you're standing.
 - 2. Take a small step in the steepest downhill direction.
 - 3. Repeat until you reach the bottom where the ground is flat.



- A local minimum
- The true global minimum
- Same algorithm, different starting point, wildly different results
- NN with millions of parameters have an error landscape with billions of traps – GPT
- Most "local minima" are pretty good solutions
- Truly bad traps are incredibly rare

Find the steepest downhill path - Multi Var - Partial Derivative

The fundamental technique for training a neural network. **We treat every single weight as its own "knob"**. We calculate its partial derivative (its individual contribution to the total error), and then we nudge it slightly in the right direction

Function: $f(x_1, x_2) = x_1^2 + 2x_2^2$
Start at random point: $(x_1, x_2) = (3, 2)$
Learning rate: $\eta = 0.1$
Initial Error: $f(3, 2) = 3^2 + 2(2^2) = 17$

In the first step, the gradient tells it to move

- 0.6 in the `x1` direction and
- 0.8 in the `x2` direction
- slashing the error in half

```
1 INPUT: function f(x1,x2)
2 FOR 100 iterations:
3   grad_x1 = ∂f/∂x1
4   grad_x2 = ∂f/∂x2
5
6   x1 = x1 - η × grad_x1
7   x2 = x2 - η × grad_x2
8 RETURN (x1,x2)
```

Iter	x ₁	x ₂	f(x ₁ ,x ₂)	∂f/∂x ₁ =2x ₁	∂f/∂x ₂ =4x ₂	New (x ₁ ,x ₂) ← (x ₁ -0.1×2x ₁ , x ₂ -0.1×4x ₂)
0	3.000	2.000	17.000	6.000	8.000	(2.40, 1.20) ← (3-0.1×6, 2-0.1×8)
1	2.400	1.200	8.640	4.800	4.800	(1.92, 0.72) ← (2.4-0.1×4.8, 1.2-0.1×4.8)
2	1.920	0.720	4.722	3.840	2.880	(1.54, 0.43) ← (1.92-0.1×3.84, 0.72-0.1×2.88)
3	1.536	0.432	2.734	3.072	1.728	(1.23, 0.26) ← (1.54-0.1×3.07, 0.43-0.1×1.73)
...
10	0.403	0.028	0.164	0.806	0.112	(0.32, 0.017) ← (0.40-0.1×0.81, 0.028-0.1×0.11)

The Chain Rule

- In a deep neural network – A weight in the first layer doesn't directly touch the final error.
- Its influence travels through a long, complex chain.
- How do you calculate the "blame" for a single knob when its effect is buried 20 layers deep? – The Chain Rule
- To find out why, you trace the problem backward
 - a. The presentation was bad...
 - b. ...because the slides were confusing. (50% blame)
 - c. ...because the data analysis was flawed. (80% blame)
 - d. ...because the data collection was sloppy. (90% blame)
 - To find out how much the initial data collector is responsible for the final failed presentation...
 - just multiply the blame at each step – $90\% \times 80\% \times 50\% = 36\%$

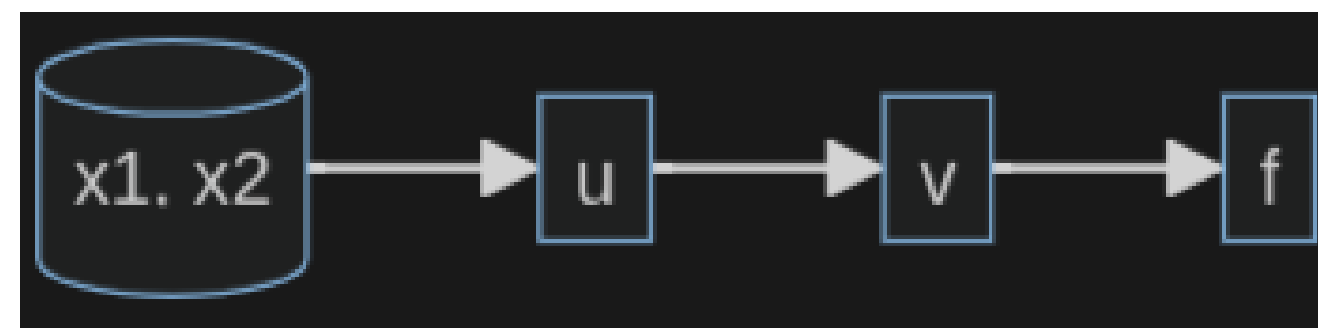
$$f(x_1, x_2) = ((2x_1 + x_2)^2 + 3x_2^2)^3, \text{ where } u = 2x_1 + x_2, v = u^2 + 3x_2^2, f = v^3$$

Step	Question	Function	Derivative
1	How much does f blame v ?	$f = v^3$	$3v^2$
2	How much does v blame u ?	$v = u^2 + 3x_2^2$	$2u$
3	How much does u blame x_1 ?	$u = 2x_1 + x_2$	2

$$\text{Total Blame: } \frac{\partial f}{\partial x_1} = \frac{\partial f}{\partial v} \times \frac{\partial v}{\partial u} \times \frac{\partial u}{\partial x_1} = 3v^2 \times 2u \times 2 = 12uv^2$$

$$f(x_1, x_2) = ((2x_1 + x_2)^2 + 3x_2^2)^3$$

- First, we calculate $u = 2x_1 + x_2$
- Then, $v = u^2 + 3x_2^2$
- Finally, $f = v^3$



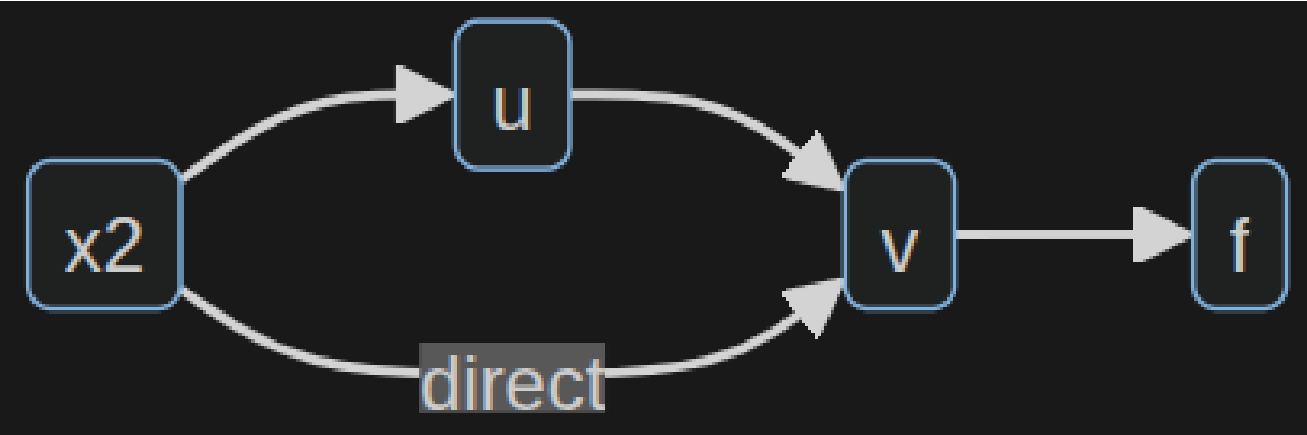
The Chain Rule

$$f(x_1, x_2) = ((2x_1 + x_2)^2 + 3x_2^2)^3, \text{ where } u = 2x_1 + x_2, v = u^2 + 3x_2^2, f = v^3$$

$$\frac{\partial f}{\partial x_2} = \frac{\partial f}{\partial v} \times \frac{\partial v}{\partial x_2} \text{ we know } \frac{\partial f}{\partial v} = 3v^2. \text{ We need } \frac{\partial v}{\partial x_2} \text{ from both paths.}$$

Path	Calculation	Result
Indirect: $x_2 \rightarrow u \rightarrow v$	$\frac{\partial v}{\partial u} \times \frac{\partial u}{\partial x_2} = 2u \times 1$	$2u$
Direct: $x_2 \rightarrow v$	$\frac{\partial}{\partial x_2}(3x_2^2)$	$6x_2$
Total $\frac{\partial v}{\partial x_2}$	Sum both paths	$2u + 6x_2$

$$\frac{\partial f}{\partial x_2} = 3v^2 \times (2u + 6x_2)$$



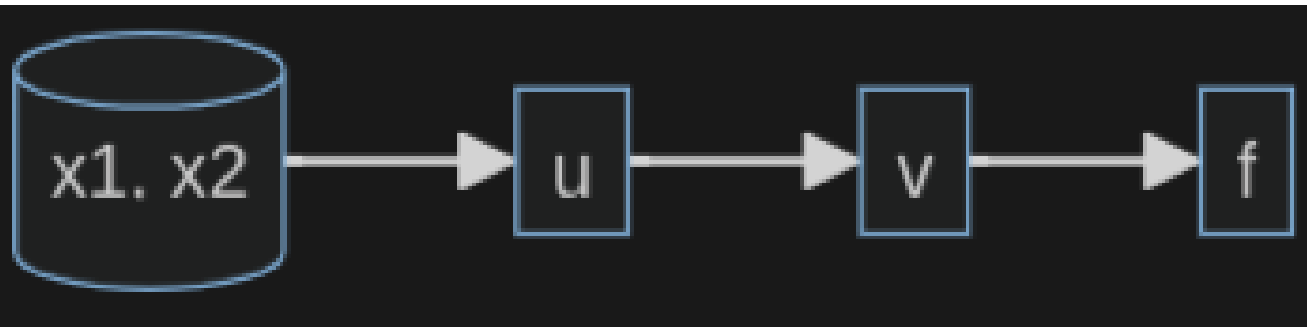
$$f(x_1, x_2) = ((2x_1 + x_2)^2 + 3x_2^2)^3, \text{ where } u = 2x_1 + x_2, v = u^2 + 3x_2^2, f = v^3$$

Step	Question	Function	Derivative
1	How much does f blame v ?	$f = v^3$	$3v^2$
2	How much does v blame u ?	$v = u^2 + 3x_2^2$	$2u$
3	How much does u blame x_1 ?	$u = 2x_1 + x_2$	2

$$\text{Total Blame: } \frac{\partial f}{\partial x_1} = \frac{\partial f}{\partial v} \times \frac{\partial v}{\partial u} \times \frac{\partial u}{\partial x_1} = 3v^2 \times 2u \times 2 = 12uv^2$$

$$f(x_1, x_2) = ((2x_1 + x_2)^2 + 3x_2^2)^3$$

- First, we calculate $u = 2x_1 + x_2$
- Then, $v = u^2 + 3x_2^2$
- Finally, $f = v^3$



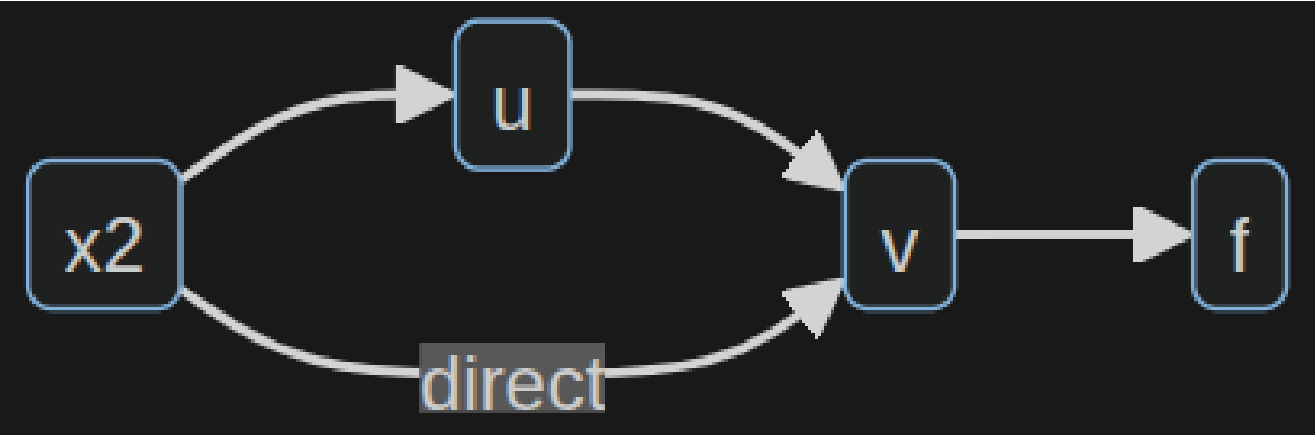
Summary

$f(x_1, x_2) = ((2x_1 + x_2)^2 + 3x_2^2)^3$, where $u = 2x_1 + x_2, v = u^2 + 3x_2^2, f = v^3$

$\frac{\partial f}{\partial x_2} = \frac{\partial f}{\partial v} \times \frac{\partial v}{\partial x_2}$ we know $\frac{\partial f}{\partial v} = 3v^2$. We need $\frac{\partial v}{\partial x_2}$ from both paths.

Path	Calculation	Result
Indirect: $x_2 \rightarrow u \rightarrow v$	$\frac{\partial v}{\partial u} \times \frac{\partial u}{\partial x_2} = 2u \times 1$	$2u$
Direct: $x_2 \rightarrow v$	$\frac{\partial}{\partial x_2}(3x_2^2)$	$6x_2$
Total $\frac{\partial v}{\partial x_2}$	Sum both paths	$2u + 6x_2$

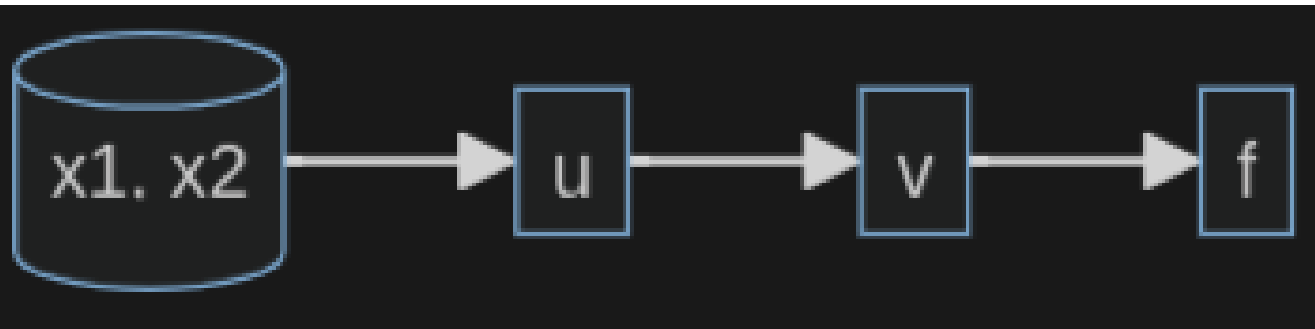
$\frac{\partial f}{\partial x_2} = 3v^2 \times (2u + 6x_2)$



```
1 FOR 100 iterations:
2   # Calculate current values
3   u = 2*x1 + 3*x2
4   v = x1 + x2**2
5
6   # Calculate the blame for each variable
7   grad_x1 = 12 * u * v**2
8   grad_x2 = (3 * v**2) * (2*u + 6*x2)
9
10  # Nudge each variable in the right direction
11  x1 = x1 - η * grad_x1
12  x2 = x2 - η * grad_x2
13 RETURN (x1,x2)
```

Step	Question	Function	Derivative
1	How much does f blame v ?	$f = v^3$	$3v^2$
2	How much does v blame u ?	$v = u^2 + 3x_2^2$	$2u$
3	How much does u blame x_1 ?	$u = 2x_1 + x_2$	2

Total Blame: $\frac{\partial f}{\partial x_1} = \frac{\partial f}{\partial v} \times \frac{\partial v}{\partial u} \times \frac{\partial u}{\partial x_1} = 3v^2 \times 2u \times 2 = 12uv^2$



Summary

1. We know how to go downhill (**Gradient Descent**).
2. We know how to find the slope for each knob (**Partial Derivatives**).
3. And now, we can trace blame through a long chain (**The Chain Rule**).