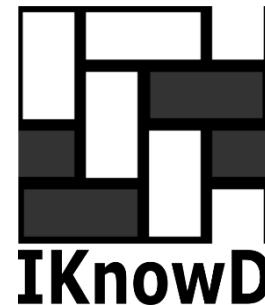


**MADEIRA
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2022

WHY PYTHON FOR DATA SCIENCE?

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- Python is a **general-purpose programming language**.
- Known for its **simplicity and efficiency**.
- A wide **variety of open-source packages** and a **significant online community** are available.
- Effectively and efficiently **analyze and visualize large amounts of data**.
- Allows working with **multiprocessing** (multithreading and multiprocessing).

WHAT ARE THE MOST COMMON MODULES?

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- **NumPy**—allows you to work with multidimensional arrays and has tools for numerical computation.
- **pandas**—allows you to create DataFrames for data manipulation and analysis.
- **Matplotlib**—allows you to get graphical representations of data through Python.
- **TensorFlow**—allows you to efficiently run the most popular machine-learning algorithms, focusing on deep neural networks.

All these libraries are interoperable!

AGENDA

- **Python Basics:** documentation, declaring a variable and a function; lists and dictionaries; operators and loops.
- **Introduction to NumPy:** creating an array, indexing, vectorized functions, and aggregation functions.
- **Introduction to Pandas:** creating dataframes, CSV reading/writing, data pre-processing, data grouping, and correlation;
- **Plotting** with Matplotlib and pandas;
- **What is a Feed Forward Neural Network?**
- *Extra:* Google Colab's specifics (*only if we have enough time*).

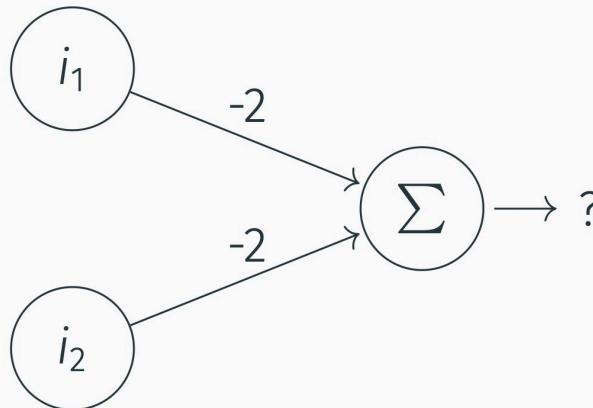
PERCEPTRON

PERCEPTRON

In the late '50s and early '60s, Rosenblatt introduced the perceptron.

In that model, neurons also computed a weighted sum of their inputs; however, this **weighted sum is compared with a threshold**, being the **output binary**, such as:

$$\hat{y} = \begin{cases} 0, & \text{if } \sum_j w_j i_j \leq \text{threshold}, \\ 1, & \text{otherwise.} \end{cases}$$



First case: $i_1 = i_2 = 1$

$$\begin{aligned} \sum_{j=1}^2 w_j i_j &= w_1 i_1 + w_2 i_2 \\ &= (-2) \times 1 + (-2) \times 1 = -4. \end{aligned}$$

If we consider a threshold of
-2, the outputs are:

Second case: $i_1 = 1$ e $i_2 = 0$, we obtain -2.

Third case: $i_1 = 0$ e $i_2 = 1$, we obtain -2.

Fourth case: $i_1 = i_2 = 0$, we obtain 0.

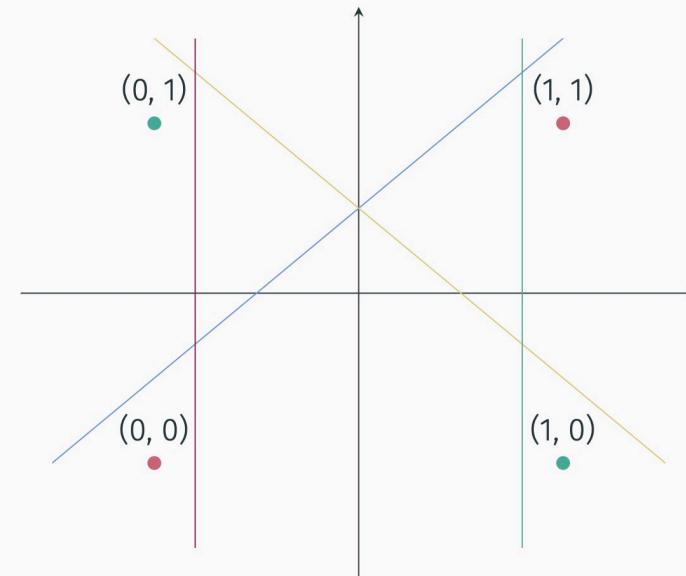
Case	i_1	i_2	Output
1	1	1	1
2	1	0	0
3	0	1	0
4	0	0	0

EXAMPLE (CALCULATION OF THE OUTPUT OF A PERCEPTRON)

PERCEPTRON: LIMITATION

Perceptrons can not compute the XOR operation:

i_1	i_2	Output
1	1	0
1	0	1
0	1	1
0	0	0

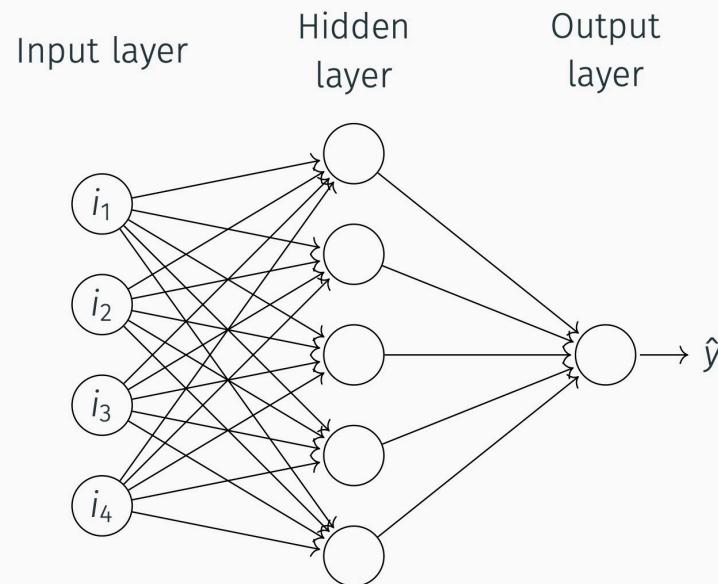


For this reason, ANNs emerge as computational models that result from the connection of simple neurons in a network fashion.

ARTIFICIAL NEURAL NETWORKS

ARTIFICIAL NEURAL NETWORKS

(CONT.)

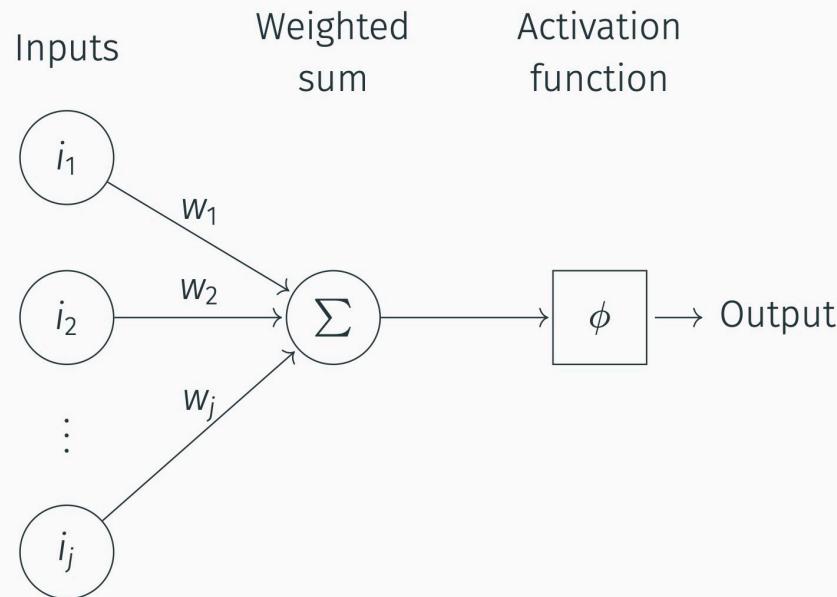


The neurons do not have a hard threshold in an ANN, but gradual.

That means that small changes in the inputs or in the weights of the connections between units lead to small changes in the output.

ARTIFICIAL NEURAL NETWORKS

(CONT.)



Neurons in an ANN have two essential functions:

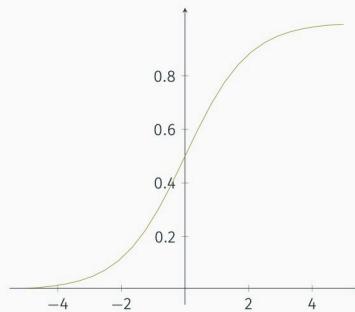
- A transfer function ($T = W \cdot I$);
- An activation function (ϕ).

ARTIFICIAL NEURAL NETWORKS

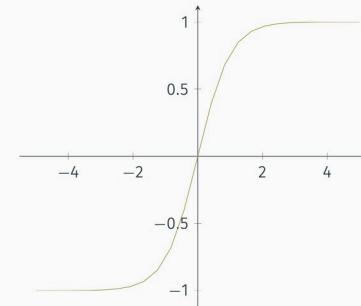
(CONT.)

Thus, the output of a neuron is calculated as follows:

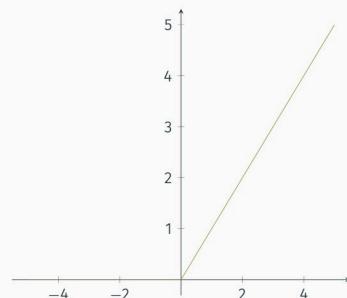
$$O_j = \phi(T_j).$$



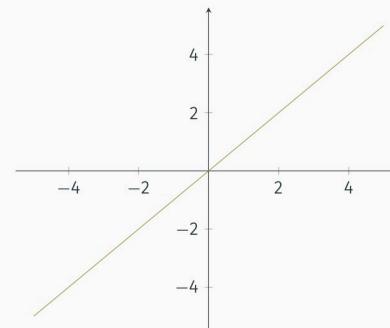
(a) Sigmoid.



(b) Hyperbolic tangent.



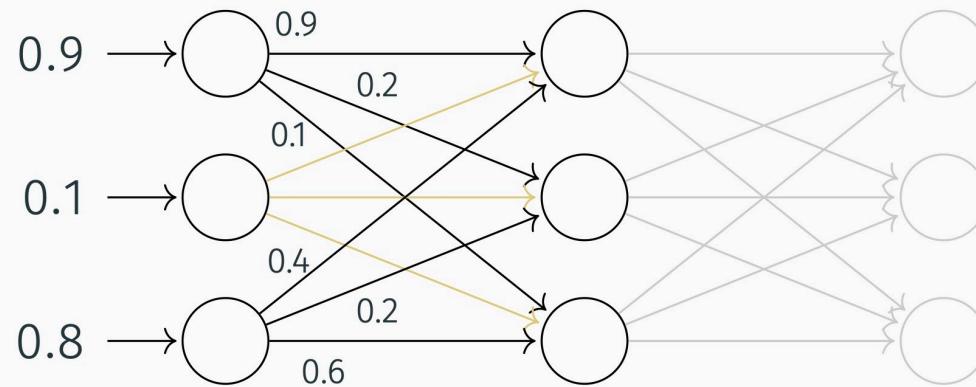
(c) Rectified linear unit (ReLU).



(d) Identity.

FORWARD PROPAGATION

Now that we know the function of a neuron in the network, let us introduce the concept of **forward propagation**.



$$\mathbf{I} = \begin{bmatrix} 0.9 \\ 0.1 \\ 0.8 \end{bmatrix}.$$

$$\mathbf{W}_{\text{in_oc}} = \begin{bmatrix} 0.9 & 0.3 & 0.4 \\ 0.2 & 0.8 & 0.2 \\ 0.1 & 0.5 & 0.6 \end{bmatrix}.$$

FORWARD PROPAGATION (CONT.)

We proceed with the **inner product** between the matrices W and I . That is,

$$T_{oc} = W_{in_oc} \cdot I = \begin{bmatrix} 0.9 & 0.3 & 0.4 \\ 0.2 & 0.8 & 0.2 \\ 0.1 & 0.5 & 0.6 \end{bmatrix} \cdot \begin{bmatrix} 0.9 \\ 0.1 \\ 0.8 \end{bmatrix} = \begin{bmatrix} 1.16 \\ 0.42 \\ 0.62 \end{bmatrix},$$

which corresponds to the value of the **transfer function**.

FORWARD PROPAGATION (CONT.)

However, we cannot forget to apply the activation function.

For this example, let us consider the sigmoid function, given by:

$$\phi(z) = \frac{1}{1 + e^{-z}}.$$

Finally, the input values of the next layer are obtained:

$$O_{oc} = \phi(T_{oc}) = \frac{1}{1 + exp\left(-\begin{bmatrix} 1.16 \\ 0.42 \\ 0.62 \end{bmatrix}\right)} = \begin{bmatrix} 0.761 \\ 0.603 \\ 0.650 \end{bmatrix}.$$

BACKPROPAGATION

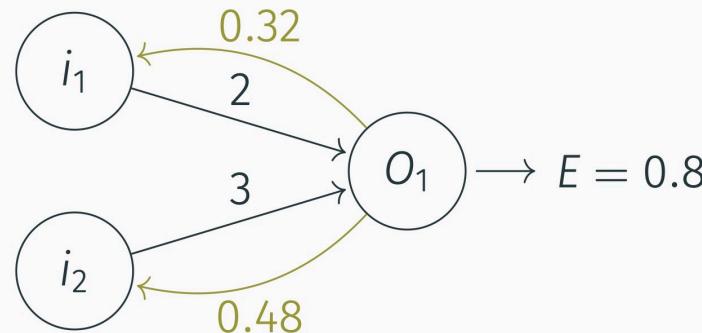
The backpropagation algorithm is made of **two fundamental parts**:

- Calculation of the **output error** and **backpropagation of it** until the input neurons;
- **Update the weights** using an optimisation algorithm.

This approach can be used to train an ANN for simple problems.

BACKPROPAGATION (CONT.)

How is the output error backpropagated?



The idea is to **proportionately distribute the error** according to the strength of each weight.

In this case,

$$e_{i_1} = \frac{w_1}{w_1 + w_2} \times E = \frac{2}{2 + 3} \times 0.8 = 0.32,$$

$$e_{i_2} = \frac{w_2}{w_1 + w_2} \times E = \frac{3}{2 + 3} \times 0.8 = 0.48.$$

BACKPROPAGATION

(CONT.)

We need **to update the weights using an optimization algorithm**, such as the Gradient Descent.

The **gradient of the error function** for the last hidden layer and the output layer is given by:

$$\frac{\partial E}{\partial w_{jk}} = -E_k \times O_k \times (1 - O_k) \times o_j,$$

where $E_k = (y_k - \hat{y}_k)^2$, $O_k = \text{sigmoid } (\mathbf{w} \cdot \mathbf{i})$ and o_j is the output value of the last neuron.

The **weight w_{jk} is thus updated** as follows:

$$w'_{jk} = w_{jk} - \alpha \times \frac{\partial E}{\partial w_{jk}},$$

where α is the learning rate