

(1)

TASK 27

$$x^2 \neq x^{(2)} \text{ index}$$

Machine learning

It's The science of getting computers to learn without being explicitly Programmed.

Applications of Machine learning AGI "artificial General intelligence"

Linear Regression Model Parts

Supervised learning Model

Classification Model

↳ Gives small number of possible outputs

↳ Gives infinitely many possible outputs Regression Model

Notation x : "input" Variable or "input" Feature

y : "output" Variable

m : number of training examples

(x, y) : Single training example

$(x^{(i)}, y^{(i)})$: i th training example (1st, 2nd, 3rd ...)

Feature (x) → f → Prediction (estimated y)

Model $f(x)$

How to represent f ? $f_{w,b}(x) = wx + b$

$$f_{w,b}(x^{(i)}) = \hat{y}^{(i)}$$

Cost function "Squared error Cost function"

$$J(w, b) = \frac{1}{2m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)})^2$$

Parameters w, b
Slope w
Intercept b

intuition for

error

Machine learning

↳ field of study that gives computers the ability to learn without being explicitly Programmed

(2)

Machine learning algorithms

- Supervised learning - Most in real-world applications - rapid advancements
 - unsupervised
 - Recommender systems
 - Reinforcement learning
- input(x) output(y) Application
email Spam(0/1) Spam Filter
English arabic Machine trans
ad, user info click(0/1) online adverts

1 Supervised Learning $x_{\text{input}} \rightarrow y_{\text{output}}$

• classification - Predict categories - Small number of possible outputs
↳ two or more inputs

↓ Supervised Learning
learns from being given "right answers" ↓

Regression

↳ Predict a number

infinitely many possible outputs

Classification

Predict categories

Small number of possible outputs

2 Unsupervised learning - find something interesting in unlabeled data

Clustering: example DNA microarray

Data only comes with inputs x , but not output labels y

Algorithm has to find structure in the data

↳ Clustering: group similar data points together

↳ Anomaly detection: find unusual data points

↳ Dimensionality reduction: Compress data using fewer numbers

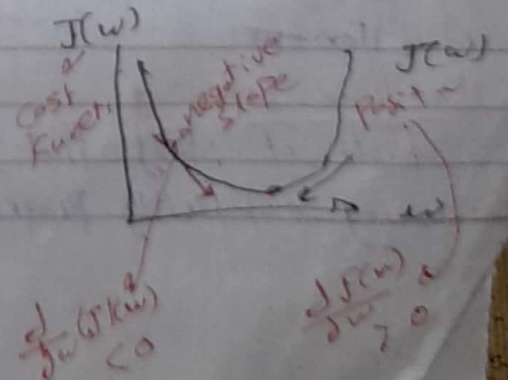
Have some function $J(w, b)$ - want $\min J(w, b)$ - call it a "cost function"
Gradient descent

Gradient descent algorithm

$$w = w - \alpha \left[\frac{d}{dw} J(w, b) \right] \quad \alpha: \text{learning rate}$$

↳ Derivative

$$b = b - \alpha \frac{d}{db} J(w, b)$$



(3)

$$w = w - \alpha \frac{d}{dw} J(w)$$

- If α is too small

Gradient descent may be slow

- If α is too large

overshoot
never reach minimum

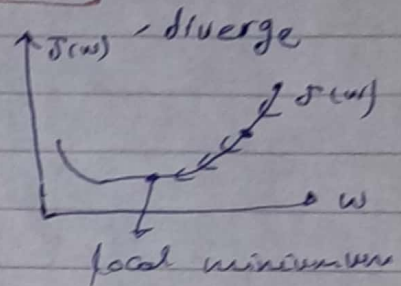
Can reach local minimum with fixed learning rate, but fail to converge

Near a local minimum

↳ Derivative becomes smaller

↳ update steps become smaller

↳ Can reach minimum without decreasing learning rate



$$f_{w,b}(x^{(i)}) = wx^{(i)} + b$$

Gradient descent for linear regression

Linear regression model

$$f_{w,b}(x) = wx + b$$

Cost function

$$J(w,b) = \frac{1}{2m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)})^2$$

Gradient descent algorithm

repeat until convergence

$$w = w - \alpha \frac{\partial}{\partial w} J(w,b) = \frac{1}{m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)}) x^{(i)}$$
$$b = b - \alpha \frac{\partial}{\partial b} J(w,b) = \frac{1}{m} \sum_{i=1}^m (f_{w,b}(x^{(i)}) - y^{(i)})$$

"Batch"; Each step of gradient descent uses all the training examples