## DEEP LEARNING

**BY PRITESH JHA** 

## INTRO TO DEEP LEARNING

#### What is Deep Learning?

Deep Learning is a subset of artificial intelligence (AI) that mimics the workings of the human brain in processing data and creating patterns for use in decision making.

It is built around <u>neural networks</u>, which are algorithms modeled loosely after the human brain. These neural networks consist of layers of nodes, or "neurons," each layer designed to perform specific tasks and capable of learning from vast amounts of data.

#### How is Deep Learning different from Machine Learning?

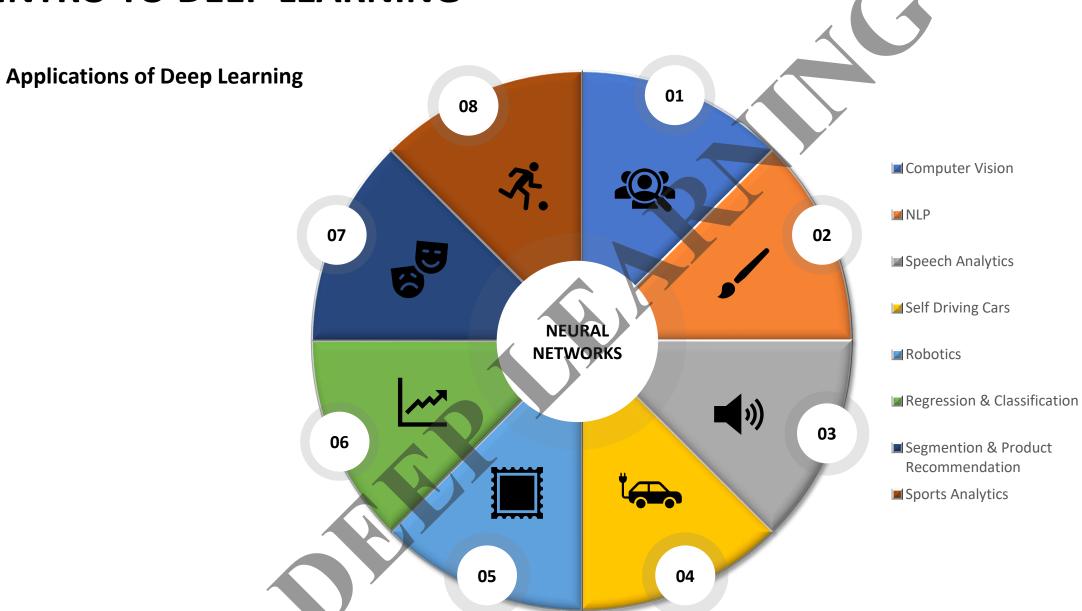
#### **Machine Learning**

- ML models are based on different techniques (Logistic Regression, SVM, Tree based models, etc)
- Typically requires less data to train the model
- Can be less computationally intensive compared to deep learning
- Models (especially simpler ones) tend to be more interpretable

#### **Deep Learning**

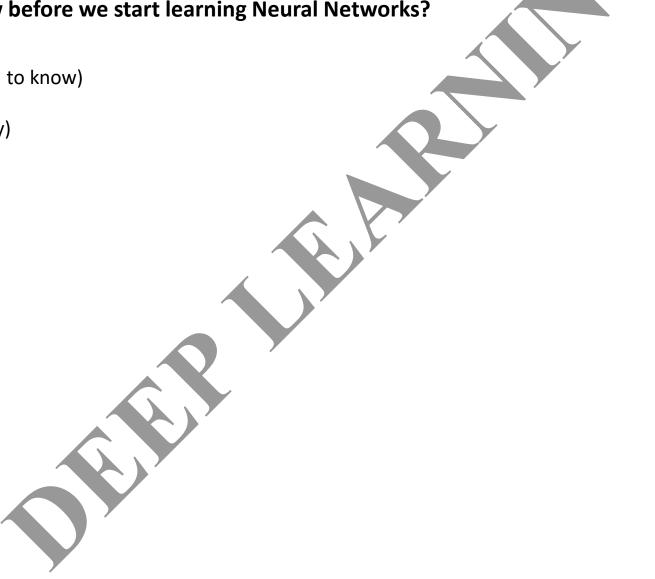
- The core of DL models are Neural networks (Only the architectures may vary)
- Requires large amount of data to be effective
- Requires significant computational power (often GPUs) due to the complexity of the neural networks
- Models are generally considered "black boxes" because of their complexity

## INTRO TO DEEP LEARNING



What do we need to know before we start learning Neural Networks?

- Python Numpy, Pandas
- Maths Derivatives (Good to know)
- Linear Regression (Theory)
- Logistic Regression (Theory)



#### **Linear Regression**

The equation for Simple Linear Regression is :

$$y = a*X + b$$

where

Y = dependant variable

X = independent variable

a = weight

b = bias

#### Sample data

X1	X2	Х3	у
20	30	10	58
30	10	25	67
21	15	31	78

Assuming the data is in the above format, the equation becomes :

$$y = a1*X1 + a2*X2 + a3*X3 + b$$

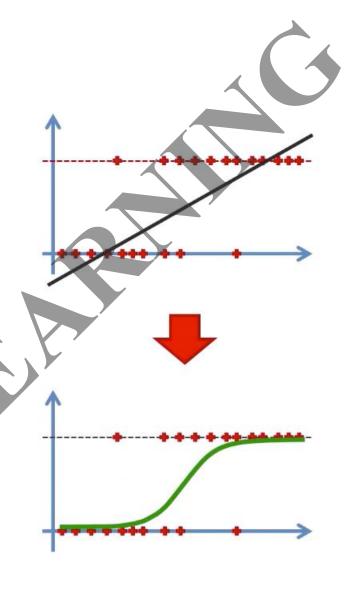
#### **Logistic Regression**

The equation for Linear Regression is:

$$f(z): y = a*X + b$$

Applying Sigmoid Function to f(z):

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



#### **Derivatives**

Sigmoid Function: 
$$\sigma(z) = \frac{1}{1 + e^{-z}}$$

Quotient rule:  $\frac{d}{dx} \cdot \frac{f(x)}{g(x)} = \frac{f'(x)g(x) - f(x)g'(x)}{g(x)^2}$ 

Taking derivative of the Sigmoid Function using Quotient Rule

$$\sigma'(z) = \frac{0 - (-e^{-z})}{(1 + e^{-z})^2} = \frac{e^{-z}}{(1 + e^{-z})^2} = \frac{1 + e^{-z} - 1}{(1 + e^{-z})^2} = \frac{1 + e^{-z}}{(1 + e^{-z})^2} - \frac{1}{(1 + e^{-z})^2}$$

$$= \frac{1}{1 + e^{-z}} - \frac{1}{(1 + e^{-z})^2}$$

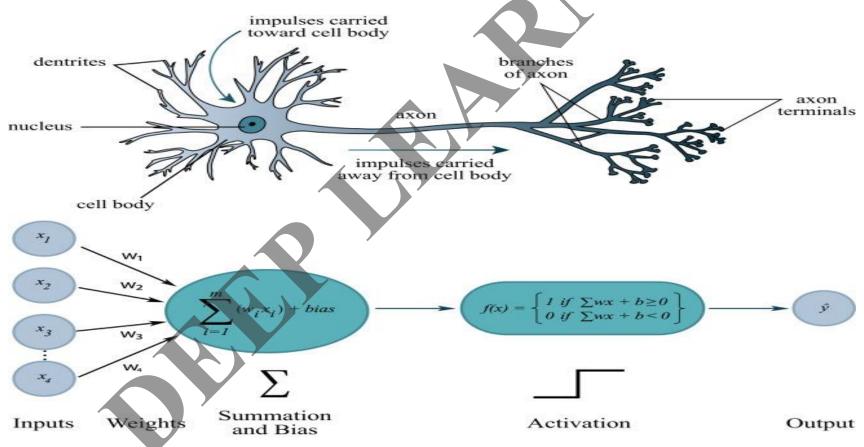
$$= \frac{1}{1 + e^{-z}} \left(1 - \frac{1}{1 + e^{-z}}\right)$$

$$\sigma(z) \qquad \sigma(z)$$

## **NEURAL NETWORKS**

#### **Biological Reference**

Neurons process the information from different sources in the body, processes the data, and pass on the "refined" information to the next neuron / node to comprehend a much complex task and generate the required action.

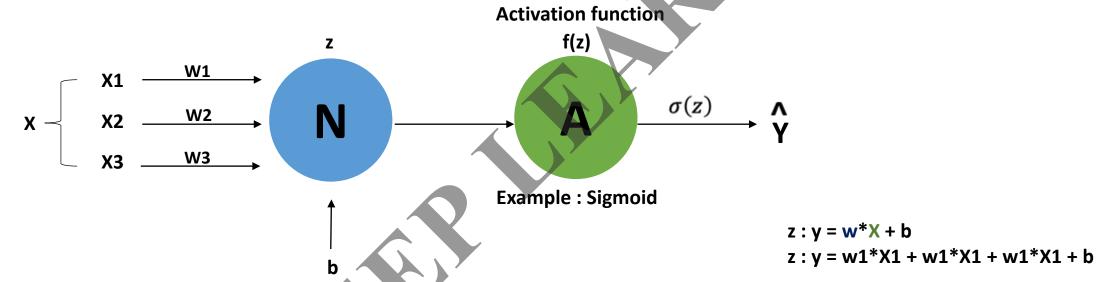


## **NEURAL NETWORKS**

#### **Fundamentals of Neural Networks**

The basic architecture of a "unit" neural network consist of 3 stages :

- Input Layer
- Hidden Layers and Activation Function
- Output Layer

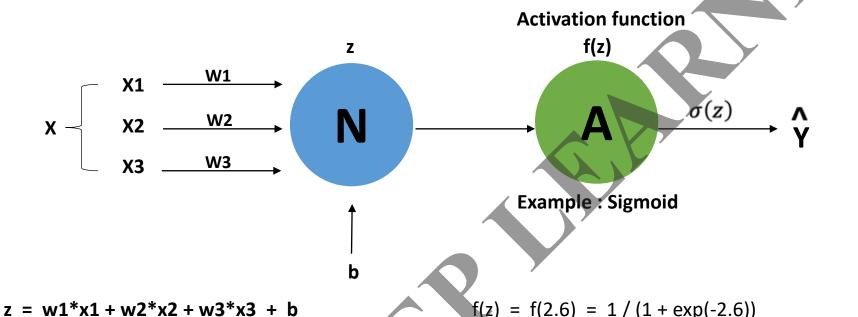


Note: This unit neuron architecture will give similar results to Logistic Regression as the working principle is same. As there is a single node only, the number of hidden layers = 1 and number of nodes = 1.

## **NEURAL NETWORKS – WORKING OF A NEURON**



Let us assign some input values to the node, and calculate the output to understand how the computation works at neuron level.



$$f(z) = f(2.6) = 1/(1 + exp(-2.6))$$

$$z = 0.9*2 + 0.2*3 + 0.3*(-1) + 0.5$$
 f(z) = 0.93

$$z = 2.6$$

X1 = 0.9

X2 = 0.2

X3 = 0.3

W1 = 2

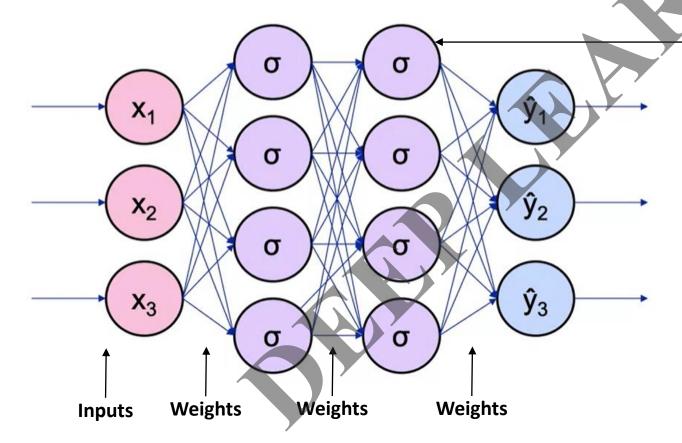
W2 = 3

W3 = -1B = 0.5

#### **Multi-layer Perceptron**

Let us build an NN architecture of a multiclass classification model where input features = 3,

hidden layers = 2 with nodes = 4 in each layer and number of target classes = 3

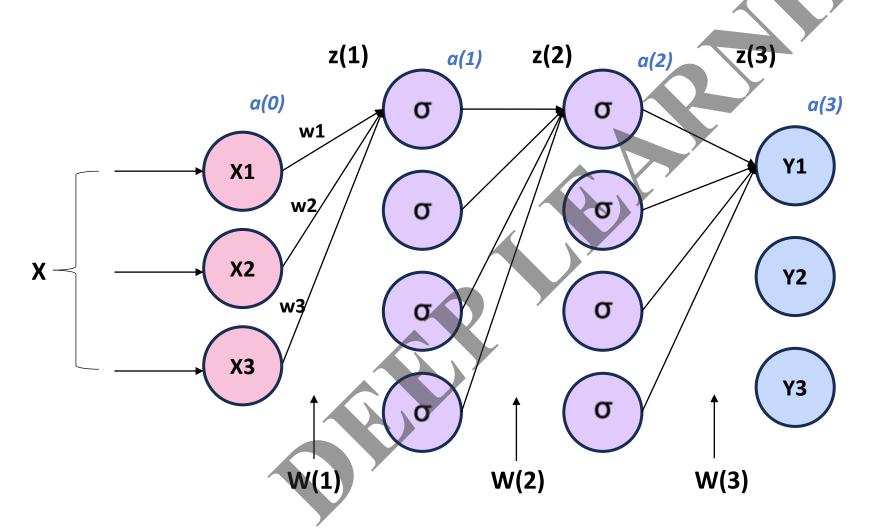


Both z and f(z) calculated at each of these neurons

Let us analyse the end to end operation

**Multi-layer Perceptron** 

input features = 3, hidden layers = 2 with nodes = 4 in each layer and number of target classes = 3



X: input dataset

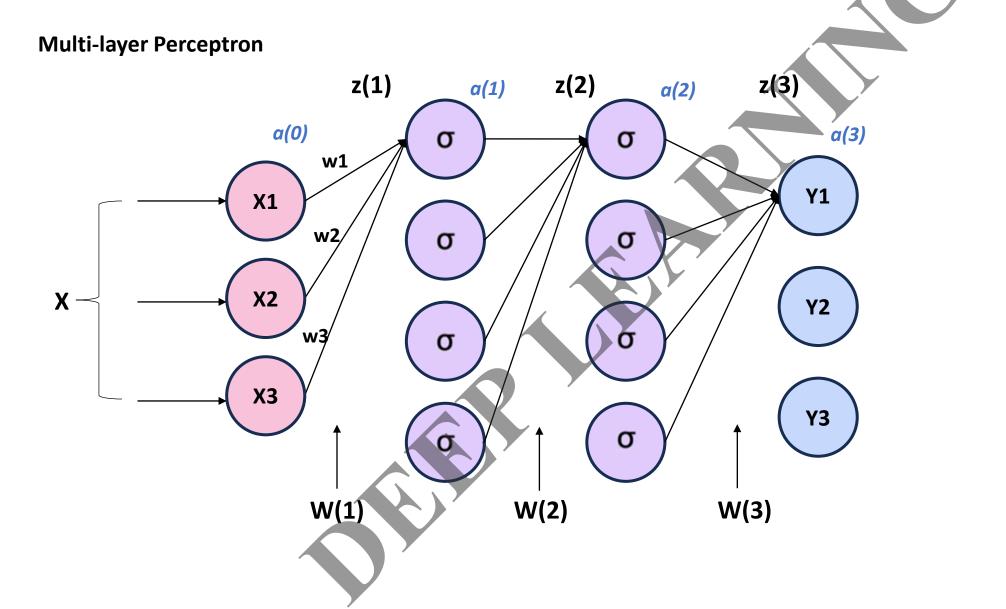
X1, X2, X3: Input variables

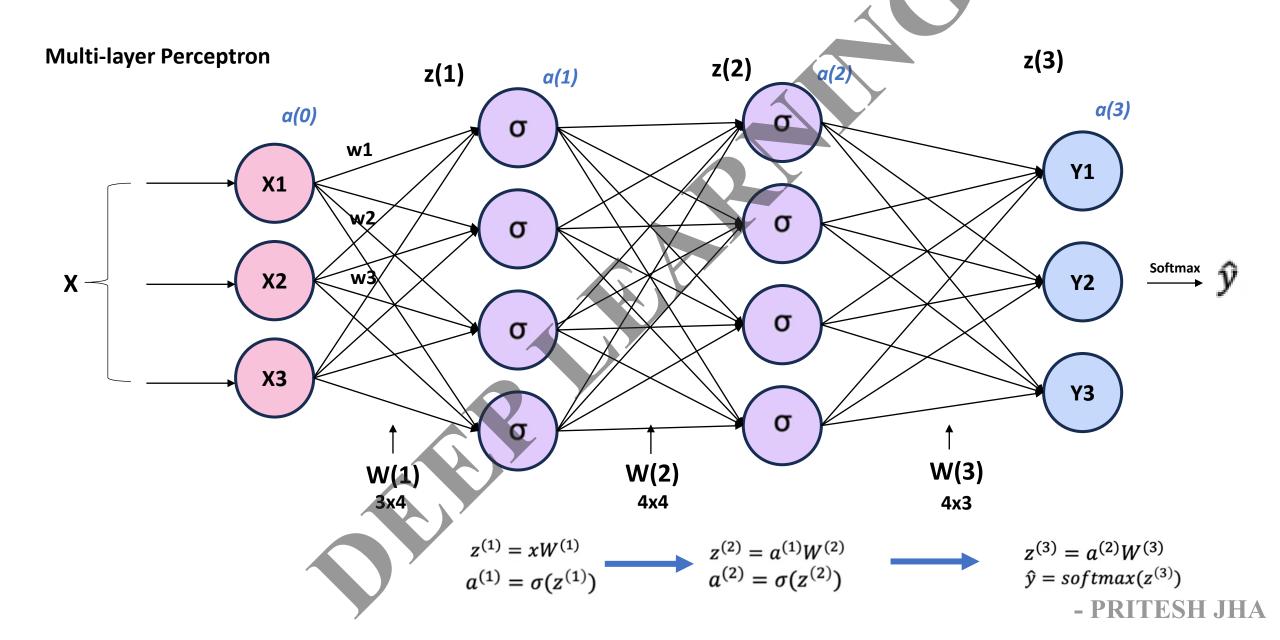
a: hidden / activation layer

W: weights matrix

W1, w2, w3: individual weights

z : y = w\*X + b





## **NEURAL NETWORKS – OPTIMIZATION**

#### What does "Optimization" refer to in Neural Nets?

- Initialization In a feed forward network, once the weights are assigned, the function f(z) is calculated and the output moves in a forward direction from one layer to another.
  - The weights may or may not be the best combination for the node calculations, i.e. The weights "initialized" may not result in the best possible model at the final layer.
  - We find the 'cost function' or 'loss function' or 'error' in the model to evaluate the model performance.
- **Weights second assignment** Hence, after the first feed-forward network is built, the weights are then both increased & decreased to check how the model performance gets updated.
- **Re-Iterate** Then we re-iterate the process in the same direction (either only increase or only decrease the weight) as long as the performance is improving.
  - Each of the iterations are referred to as "steps".
- **Peak Performance** After a certain point, the model performance starts to decrease. This point of peak performance is called **'Gradient Descent'**.

Optimization refers to the method of finding the Gradient Descent in a neural network.

# **NEURAL NETWORKS – GRADIENT DESCENT Working of Gradient Descent: Step 1: Initialization** Random weights are assigned to train the model. Then, Cost function $J(\beta)$ is calculated.

#### **Working of Gradient Descent:**

#### **Step 1: Initialization**

Random weights are assigned to train the model.

Then, Cost function  $J(\beta)$  is calculated.

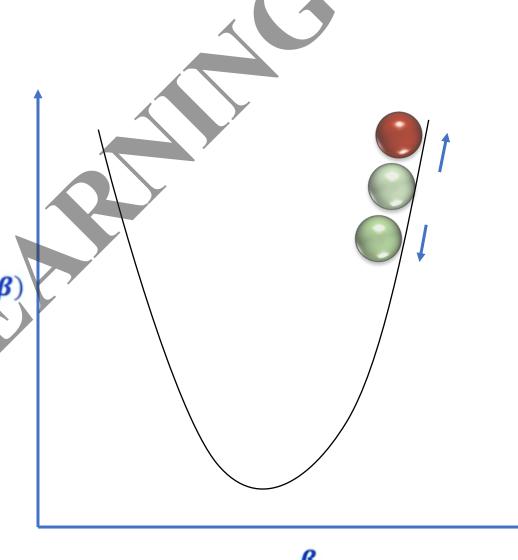
#### **Step 2 : Second Assignment**

Weights are both increased and decreased to train the model.

Then, Cost function  $J(\beta)$  is calculated for both.

Assuming if reducing the weights reduces the cost function,

then we move the further iterations in that direction



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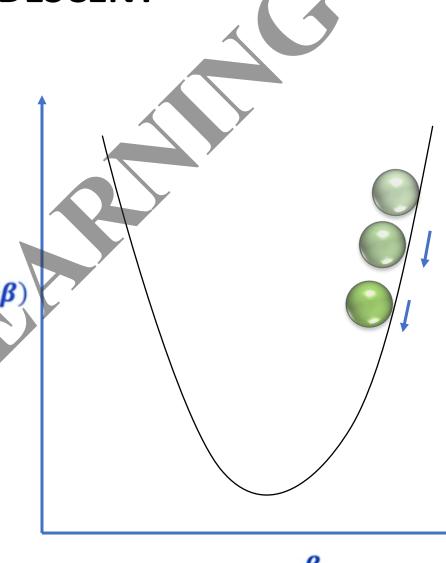
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#### Step 3: Re-iteration

We keep iterating in the same direction and Cost function  $J(\beta)$  is calculated at each 'step' to validate thar loss is getting reduced.



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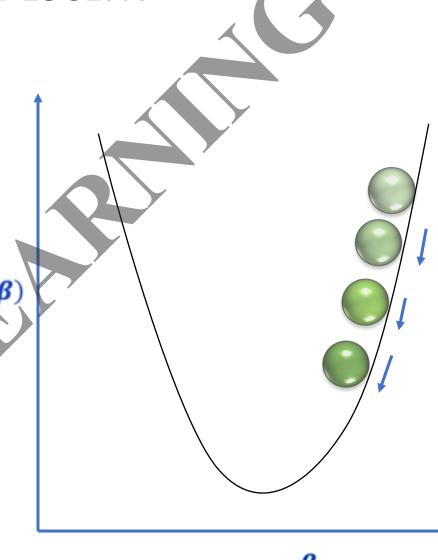
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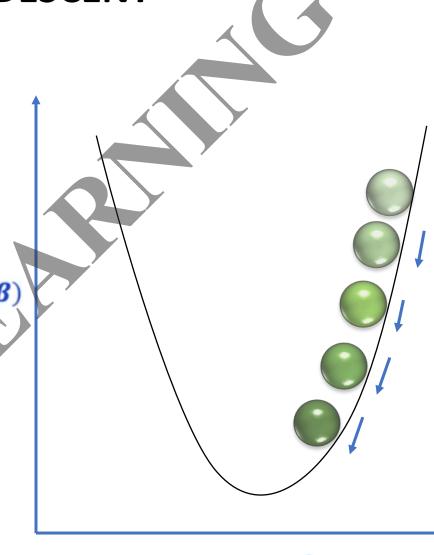
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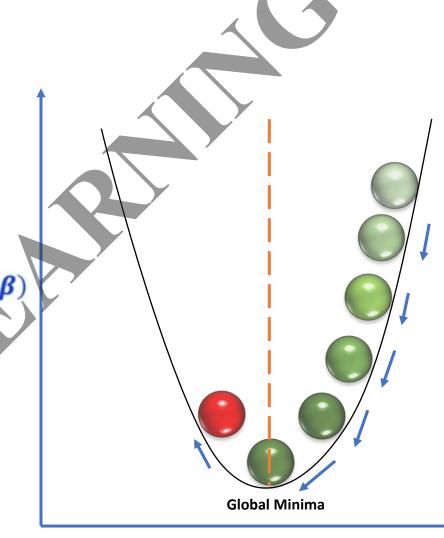
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#### **Step 4 : Peak Performance / Gradient Descent**

Once the global minima is reached (*J(B)* is minimum), we can say that the Gradient Descent is achieved and the model is optimized.



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#### Working of Gradient Descent with $(\beta 0, \beta 1)$ :

#### **Step 1: Initialization**

Random weights are assigned to train the model. Then, Cost function  $J(\beta 0, \beta 1)$  is calculated.

#### **Step 2 : Second Assignment**

Weights are both increased and decreased to train the model.

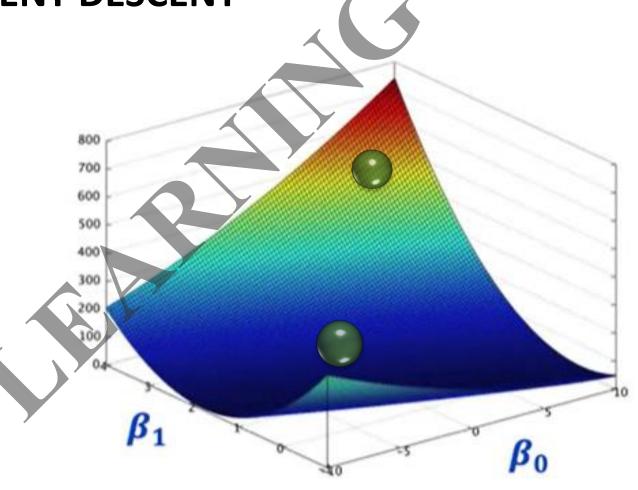
Then, Cost function  $J(\beta 0, \beta 1)$  is calculated for both. Assuming if reducing the weights reduces the cost function, then we move the further iterations in that direction

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#### Step 4 : Peak Performance / Gradient Descent

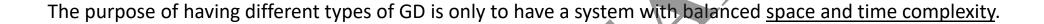
Once the global minima is reached ( $\underline{J(\beta 0, \beta 1)}$  is minimum), we can say that the Gradient Descent is achieved and the model is optimized.



#### **Types of Gradient Descent**

There are 3 types of Gradient Descent –

- Full Batch Gradient Descent
- Stochastic Gradient Descent
- Mini Batch Gradient Descent



#### **Full batch Gradient Descent**

- Uses all the data (without sampling) to run each step.
   This makes the space complexity very high.
- Since it uses all the data at once, the number of steps / iterations required are significantly lower. This makes the time complexity low.
- Path to gradient descent is more direct.

#### **Stochastic Gradient Descent**

- Uses only one data point to run each step.
   This makes the space complexity very low.
- Since it uses only one data point at once, the number of steps / iterations required are significantly high. This makes the time complexity high / the system is very slow.
- Path to gradient descent is very complex. Prone to noise in the data.

#### Mini batch Gradient Descent

- Uses sampling technique to run each step in small batches of the data.
   This makes the space complexity comparatively lower than Full batch GD.
- Since it uses the data in small batches, the number of steps / iterations required are still higher than Full Batch GD but much faster than Stochastic GD.
  - This makes the time complexity moderate.
- Due to having a moderate space as well as time complexity, this is often considered as the best of both worlds.

We have studied how to train Neural Networks.

- Put in the input variables.
- Initialize Weights and get output
- Calculate Loss Function. Adjust weights (increase or decrease) and repeat to achieve the Gradient Descent.

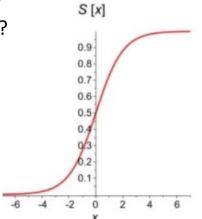
But how do we actually change the weights? How do we know how much to change?

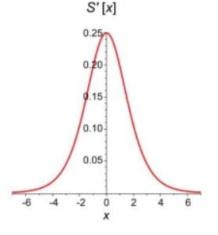
$$\mathbf{W}_{\text{new}} = \mathbf{W}_{\text{old}} - \eta * \frac{\partial c}{\partial w}$$

where

 $\eta$  = learning rate (usually very small like 0.1)

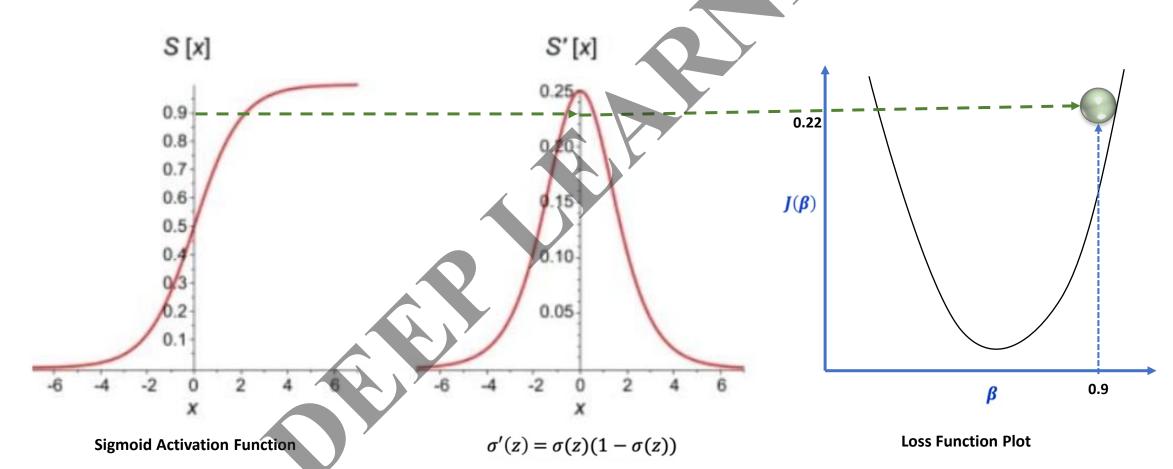
C = cost function





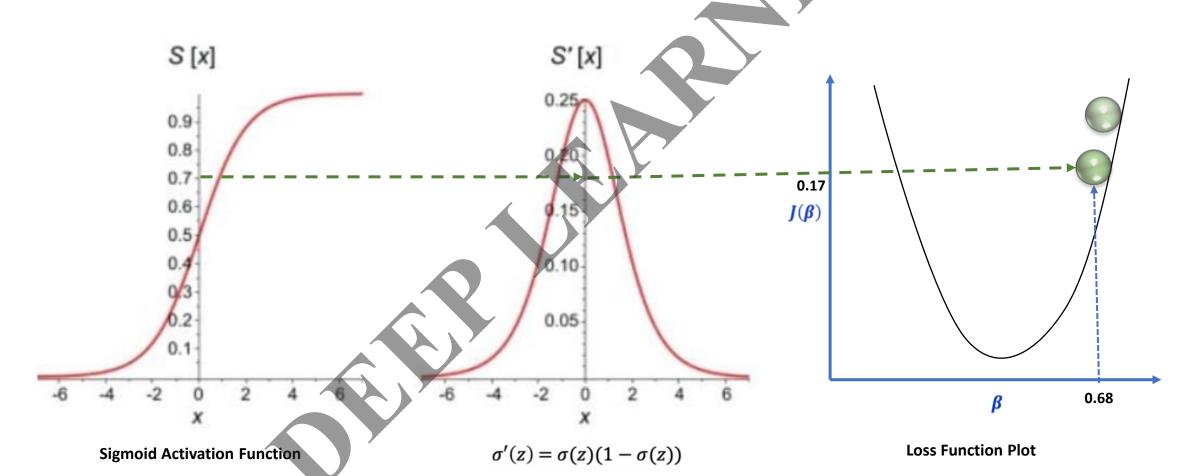
Step 1 : For weight = 0.9, we build Initial Feed forward network and calculate the loss function using derivatives.

The next weight is going to be 0.9 - 0.22 = 0.68



Step 2 : Calculate the new weights using the following formula :  $\mathbf{W}_{\text{new}} = \mathbf{W}_{\text{old}} - \eta * \frac{\partial \mathcal{C}}{\partial w}$ 

The updated value comes at 0.68 - 0.17 = 0.51



Step 3 : Calculate the new weights using the following formula :  $W_{\text{new}} = W_{\text{old}} - \eta * \frac{\partial c}{\partial w}$ Let us say that after a few iterations, the updated value comes at 0.4 The next value would be 0.4 - 0.1 = 0.3

**Sigmoid Activation Function** 

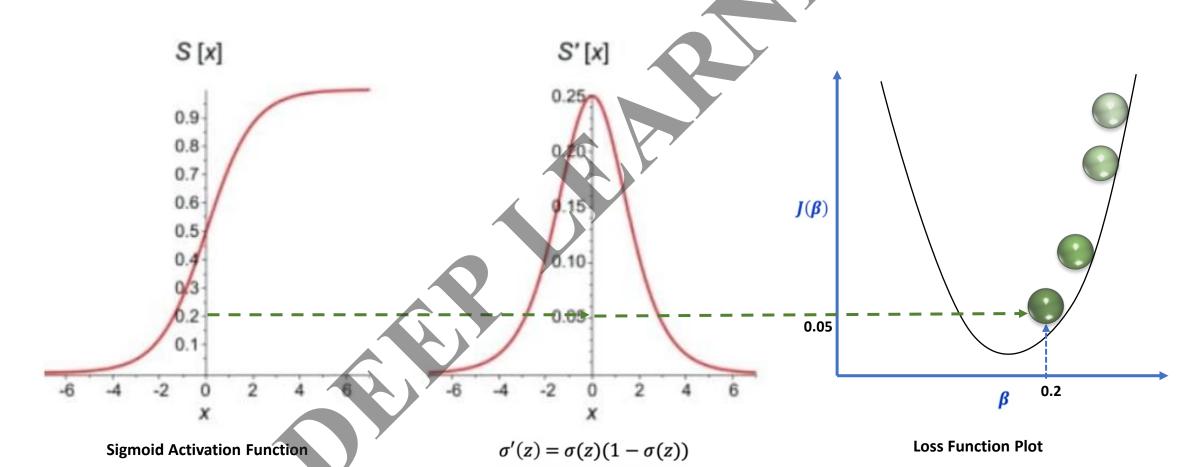
S'[x]S[x]0.9 0.8 0.7 0.6  $J(\beta)$ 0.5 0.10 0.05 0.4

 $\sigma'(z) = \sigma(z)(1 - \sigma(z))$ 

**Loss Function Plot** 

 $\underline{\it Note}$  : Values are assumed for representation purpose only  ${f A}$ 

Step 4 : Calculate the new weights using the following formula :  $W_{\text{new}} = W_{\text{old} - \eta} * \frac{\partial c}{\partial w}$ Let us say that the updated value after few iterations comes at 0.2



 $\underline{ ext{Note}}$  : Values are assumed for representation purpose only  $oldsymbol{ ext{A}}$ 

Once the weights start to fall even below, the partial derivative of sigmoid, becomes very close to zero.

As the weights start to reduce, there may come a moment when the derivative becomes zero. Due to this, the weights will not be reduced any further and the global minima will not be met. This problem is called as "Vanishing gradient" problem.

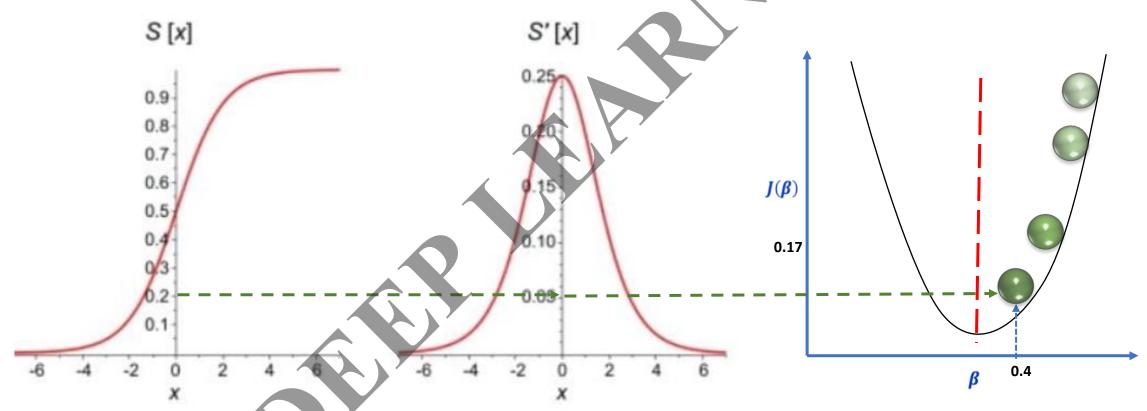
**Sigmoid Activation Function** 

 $\mathbf{W}_{\text{new}} = \mathbf{W}_{\text{old}} - \eta * \frac{\partial c}{\partial w}$ 

 $W_{new} = W_{old} - 0$ 

 $W_{new} = W_{old}$ 

**Vanishing Gradient Problem** 



 $\sigma'(z) = \sigma(z)(1 - \sigma(z))$ 

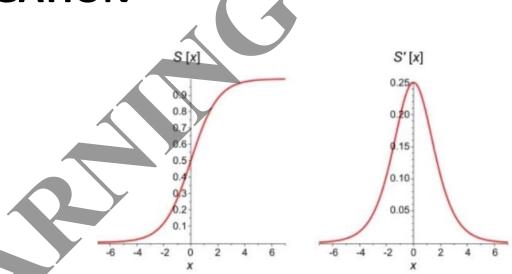
Loss Function Plot

$$\mathbf{W}_{\text{new}} = \mathbf{W}_{\text{old}} - \eta * \frac{\partial C}{\partial w}$$

#### where

 $\eta$  = learning rate (usually very small like 0.1)

C = cost function



With the chain rule of partial derivatives, we can represent gradient of the loss function as a product of gradients of all the activation functions of the nodes with respect to their weight. Therefore, the updated weights of nodes in the network depend on the gradients of the activation functions of each node.

For the nodes with sigmoid activation functions, we know that the partial derivative of the sigmoid function reaches a maximum value of 0.25.

When there are more layers in the network, the value of the product of derivative decreases until at some point the partial derivative of the loss function approaches a value close to zero, and the partial derivative vanishes. This is called as **Vanishing gradient** problem.

#### **Optimizers**

We have considered the different optimization methods such as Full Batch GD, Stochastic GD and Mini Batch GD. However, all of them have used the same formula to update the new weights as follows.

$$\mathbf{W}_{\text{new}} = \mathbf{W}_{\text{old}} - \eta * \frac{\partial c}{\partial w}$$

$$W := W - \alpha \cdot \nabla$$

There are some more methods to find the new weights. These methods are called as **Optimizers** 



#### **Momentum**

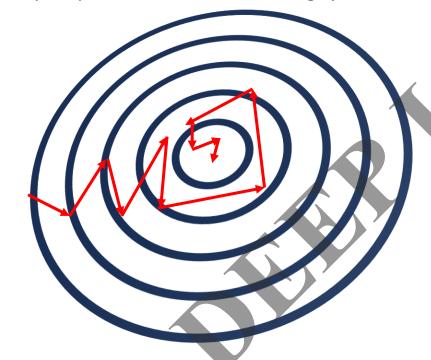
The idea here is to keep a "running average" of the step directions, smoothing out the variation at each points.

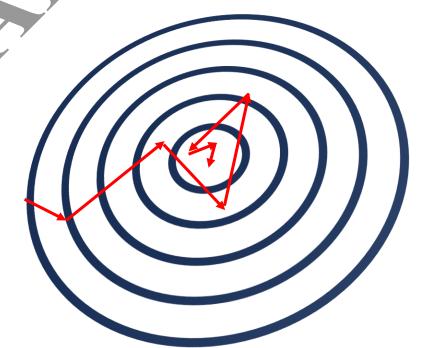
$$v_{\mathsf{t}} \coloneqq \eta \cdot v_{t-1} - \alpha \cdot \nabla J$$

$$W \coloneqq W - v_t$$

Here  $\eta$  is referred to as momentum. It is generally < 1.

This method is quite prone to the "overshooting" problem.





Gradient Descent

#### **AdaGrad**

Idea: scale the update for each weight separately.

- 1. Update frequently-updated weights less.
- 2. Keep running sum of previous updates.
- Divide new updates by factor of previous sum.

With starting point  $G_i(0) = 0$ :

$$G_i(t) = G_i(t-1) + (\frac{\partial L}{\partial w_i}(t))^2$$

G will continue to increase

$$W \coloneqq W - \frac{\eta}{\sqrt{G_t} + \epsilon} \cdot \nabla J$$

This leads to smaller updates each iteration

#### **RMSProp**

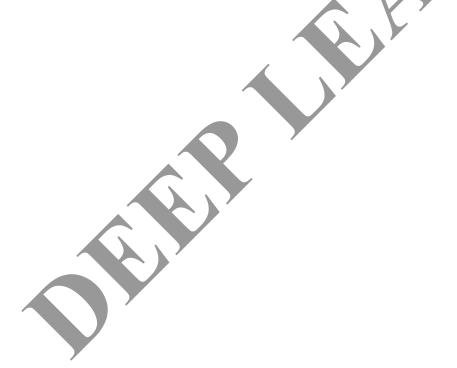
Quite similar to AdaGrad.

- Rather than using the sum of previous gradients,
   decay older gradients more than more recent ones.
- More adaptive to recent updates.

#### **Adam (Adaptive Moment Estimation)**

The idea is to utilize both momentum and RMSProp concepts

RMSProp and Adam seem to be quite popular. From 2012 to 2017, approximately 23% of deep learning papers submitted to arXiv (a popular platform for research in Deep Learning) mentioned using the Adam approach.



	Momentum	AdaGrad	RMSProp	ADAM	
Concept	Incorporates the 'momentum' of its updates to keep on moving in the direction of steepest descent. It helps to accelerate the gradient descent algorithm by considering the past gradients to smooth out the update. It does this by adding a fraction of the direction of the previous step to the current step, effectively increasing the speed of convergence.	Adapts the learning rate for each parameter, giving low learning rates to parameters with frequently occurring features and higher learning rates to parameters with infrequent features. It achieves this by accumulating the square of the gradients in the denominator; as the accumulated value grows, the learning rate shrinks.	Tries to resolve AdaGrad's radically diminishing learning rates by using a moving average of squared gradients. It adjusts the learning rate for each weight based on the mean of recent magnitudes of the gradients for that weight.	Combines ideas from both Momentum and RMSProp. Besides storing an exponentially decaying average of past squared gradients like RMSProp, Adam also keeps an exponentially decaying average of past gradients, similar to momentum. It calculates adaptive learning rates for each parameter.	
Advantage	Helps to prevent oscillations and speeds up convergence, particularly in areas of the objective function that have a shallow gradient.	Very effective for sparse data (lots of zeros in data), as it adapts the learning rate to the frequency of parameters.	Solves the diminishing learning rate problem of AdaGrad, making it suitable for both non-stationary and stationary problems.	Requires less memory and is computationally efficient. It is well suited for problems that are large in terms of data/parameters or problems with noisy/spare gradients. Adam generally works well in practice and outperforms other adaptive learning-method algorithms.	
Disadvantage	Might overshoot the minimum because of the momentum it accumulates.	The continuously accumulating squared gradients in the denominator can cause the learning rate to shrink and become infinitesimally small, which essentially stops the network from learning further.	Still requires manual tuning of the learning rate.	The adaptive learning rate can sometimes lead to overshooting in the initial stages of the training because of the high moments. Also, it might not converge to the optimal solution under certain conditions as theoretically expected, requiring more tuning of hyperparameters like the initial learning rate.	



Activation functions are the mathematical function that is applied to the linear output of the neurons which will be able to define the use of our neural network application.

For example, Sigmoid activation function can be used to classify the output into 0 and 1.

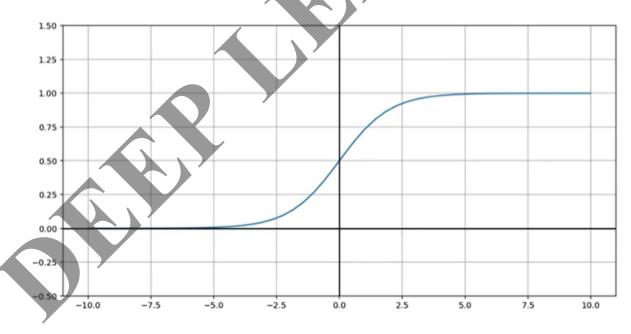
Different activation functions are used based on the type of problem statement.

#### Sigmoid activation function

This is called the "sigmoid" function:  $\sigma(z) = \frac{1}{1 + e^{-z}}$ 

Useful when outcomes should be in (0,1)

Not immune to Vanishing **Gradient Problem** 

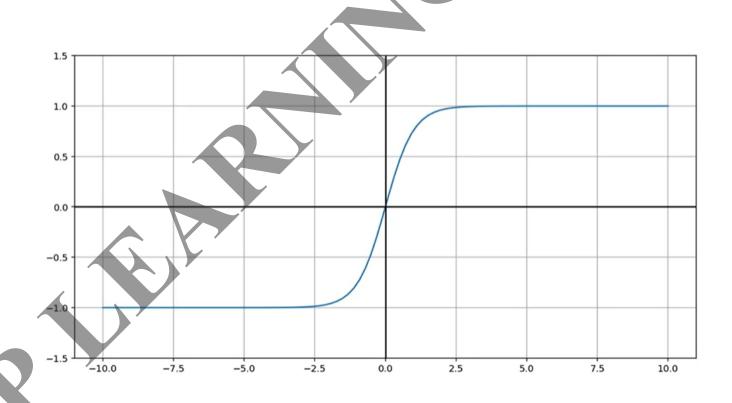


#### **Hyperbolic Tangent activation function**

$$tanh(z) = \frac{\sinh(z)}{\cosh(z)} = \frac{e^{2x} - 1}{e^{2x} + 1}$$

Useful when outcomes should be in (-1,1)

Not immune to Vanishing Gradient Problem



$$tanh(0) = 0$$

$$tanh(\infty) = 1$$

$$tanh(-\infty) = -1$$

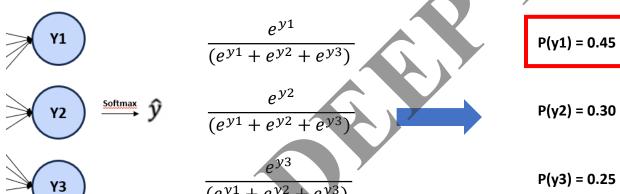
#### **Softmax activation function**

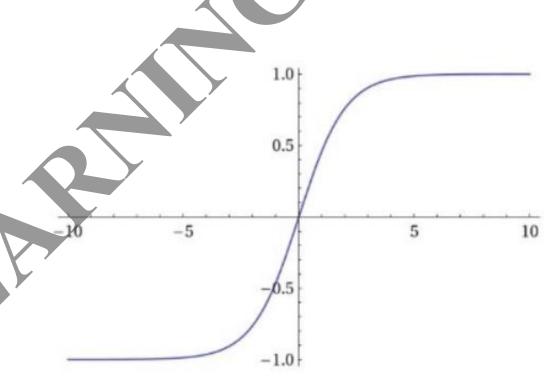
Softmax activation function is a popular choice for multi-class target problems.

The formula is as follows :  $e^{z_i}$ 

$$\overline{\sum_{j=1}^{K}e^{z_{j}}}$$

- Probability of each class is calculated using the above formula
- Range of each probability is going to be in the range (0,1)
- The sum of all probabilities is going to be 1



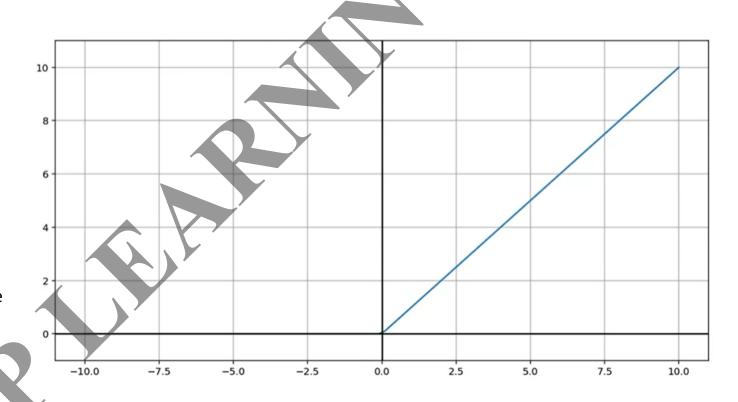


#### **ReLU** activation function

$$ReLU(z) = \begin{cases} 0, & z < 0 \\ z, & z \ge 0 \end{cases}$$
$$= \max(0, z)$$

Useful to capture large values but does not allow negative outcomes.

**Immune** to Vanishing Gradient Problem



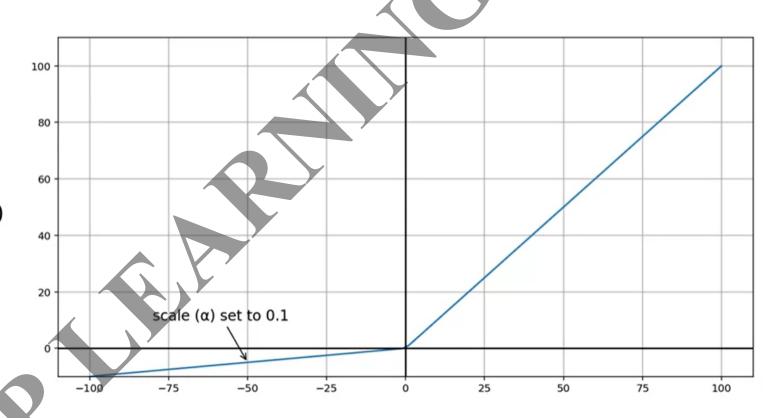
$$ReLU(0) = 0$$
  
 $ReLU(z) = z$ ; for  $(z \gg 0)$   
 $ReLU(-z) = 0$ 

#### **Leaky ReLU activation function**

$$LReLU(z) = \begin{cases} \alpha z, & z < 0 \\ z, & z \ge 0 \end{cases}$$
$$= \max(\alpha z, z); \text{ for } (\alpha < 1)$$

Useful to capture large values but allows negative outcomes as well (unlike ReLU).

**Immune** to Vanishing Gradient Problem



$$LReLU(0) = 0$$
  
 $LReLU(z) = z$ ; for  $(z \gg 0)$   
 $LReLU(-z) = -\alpha z$ 

#### **Summarization Table**

Target Type	Target Class	Activation Function	Range
Categorical	2 classes (Binary)	Sigmoid	(0,1)
Categorical	3 classes	Hyperbolic Tangent (tan h)	(-1,0,1)
Categorical	>=3 classes (Multi-class)	SoftMax	n - classes
Continuous	Finite +ve numbers	ReLU	(0, n) where -ve values are replaced by 0
Continuous	Both +ve and -ve numbers	Leaky ReLU	(-a*n, n) where α is less than 0

"Regularization is any modification we make to a learning algorithm that is intended to reduce its generalization error but not its training error." – Goodfellow et al. (2016)

#### **Different Regularization Methods**

- Regularization penalty in Cost function
- Dropout
- Early Stopping



#### **Regularization Penalty in Cost Function**

This is similar to regularization in Ridge Regression for numeric variables

$$J = \frac{1}{2n} \sum_{i=1}^{n} (\hat{y}_i - y_i)^2 + \lambda \sum_{j=1}^{m} W_i^2$$

For categorical variables, we use categorical cross entropy.



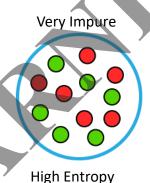
# Let's Learn How To Build A DT using **Entropy & Information Gain**

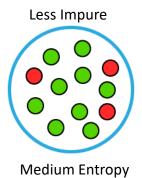
#### **Entropy:**

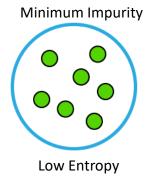
Entropy is a measure of disorder or impurity in a node. i.e. measures homogeneity of a node

A **high value of Entropy** means that the **randomness** in the system is **high** and thus making accurate predictions is **tough**.

A **low value of Entropy** means that the **randomness** in the system is **low** and thus making accurate predictions is **easier**.









$$E = -\sum_{i=1}^N p_i log_2 p_i$$

N -> number of classes
Pi -> probability of the ith class

Suppose you have marbles of three colors; red, purple, and yellow If we have **one red, three purple**, and **four yellow** observations in our set, our equation becomes:

$$E = -(p_r log_2 p_r + p_p log_2 p_p + p_y log_2 p_y)$$

where pr, pp and py are the probabilities of choosing a red, purple and yellow. So,

py = 4/8

Our equation now becomes:

E=-((1/8)\*log(1/8)+(3/8)\*log(3/8)+(4/8)\*log(4/8))

Our entropy would be: 0.97

# Let's Learn How To Build A DT using Entropy & Information Gain

#### What happens to Entropy when all observations belong to the same class say red?

$$E=-(p_rlog_2p_r+p_plog_2p_p+p_ylog_2p_y)$$

$$E = -((8/8)log(8/8) + (0)log(0) + (0)log(0))$$

$$E=-(1log_21)$$
 = 0

Such dataset has no impurity.

This implies that such a dataset would not be useful for learning.

#### What happens to Entropy if we have two classes, half made up of yellow and the other half being purple?

$$E = -(p_r log_2 p_r + p_p log_2 p_p + p_y log_2 p_y)$$

$$E = -((4/8)log(4/8) + (4/8)log(4/8) + (0)log(0))$$

$$E = -((0.5log_20.5) + (0.5log_20.5))$$
 =

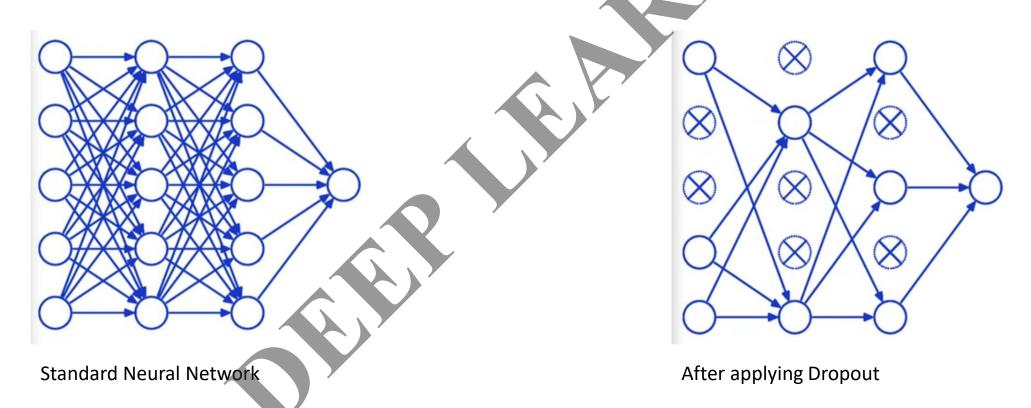


Such dataset has high impurity.

This implies that such a dataset is useful for learning.

#### **Dropout**

Dropout mechanism is used to rescale the weights of neurons and dropping some nodes based on the activity status. In simple words, we drop the nodes which do not create any meaningful output (or the output wont change even if they are removed).



#### **Early Stopping**

This refers to choosing some rules, after which the model stops training.

For example, we can set the early stopping criteria as Accuracy = 0.9 and this will be used at each iteration of the training network.

Once the criteria has been met, the model will stop training.

#### Example:

- Check the validation log-loss every 10 epochs.
- If it is higher than it was last time, stop and use the previous model
   (i.e. from 10 epochs previous).

## **NEURAL NETWORKS – Loss Funtions**

#### **Summarization Table**

Target Type	Target Class	Loss Function
Categorical	Binary	Binary Cross-Entropy
Categorical	Multi-Class	Categorical Cross-Entropy
Continuous	Continuous (Both +ve and -ve)	Logloss



# END OF NEURAL NETWORKS