

Logistic Regression, Linear Regression



초기장

Neural Networks

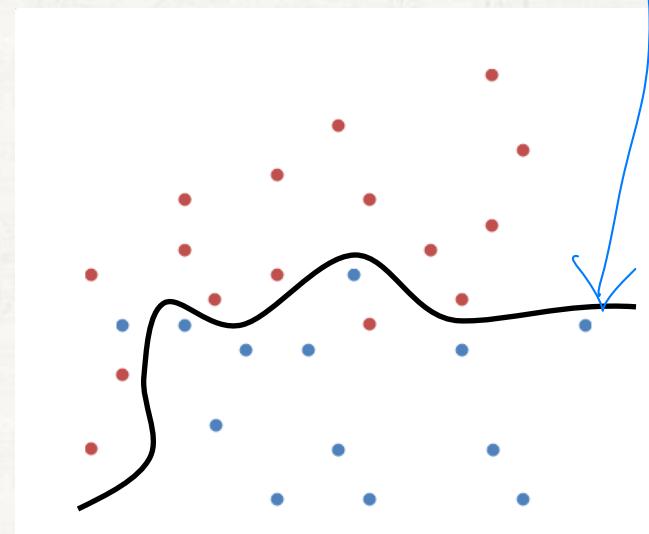
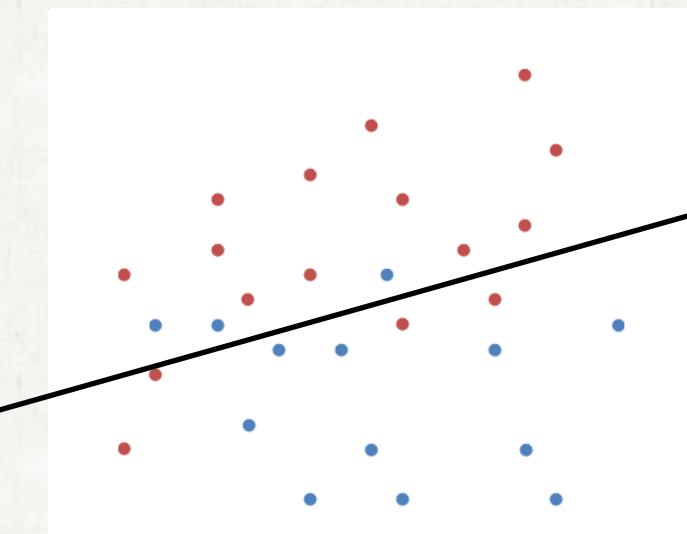
Logistic Regression

- Logistic Regression

- Linear classifier

Eval multiple LR's

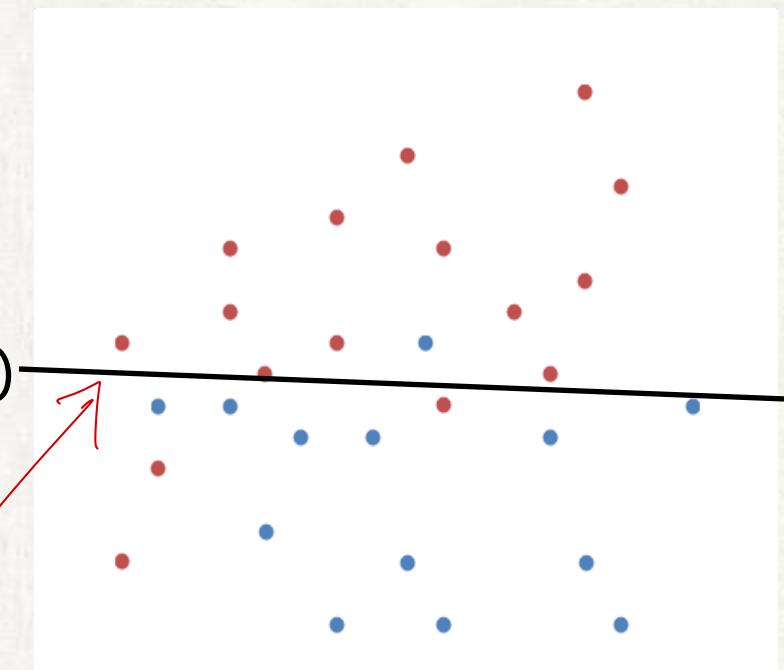
- How can I generate non-linear boundary?



Logistic Regression

Linear Boundary

$$f(x_1, x_2) = w_1 x_1 + w_2 x_2 + w_0 \quad h(x_1, x_2) = \frac{1}{1 + \exp(-f(x_1, x_2))}$$



Logistic Regression
⇒ for given (γ_1, γ_2)

① evaluate $f(\gamma_1, \gamma_2)$

$$S = w_1 \gamma_1 + \gamma_2 w_2 + w_0$$

② evaluate h

$$h = \frac{1}{1 + e^{-S}}$$

③ Decision

Red if $h \geq 0.5$

Blue if $h < 0.5$

Logistic Regression

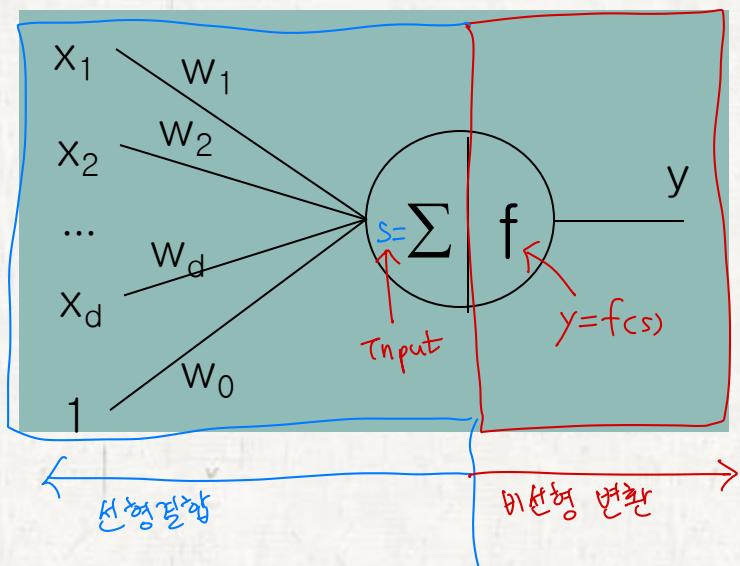
Two Steps for Evaluation

- Linear combination of inputs:
선형 결합
- Nonlinear transform of *s*:
비선형 변환

$$s = \mathbf{w}\mathbf{x} = \sum_{i=0}^d w_i x_i = w_0 + w_1x_1 + w_2x_2$$
$$y = \frac{1}{1 + \exp(-s)}$$

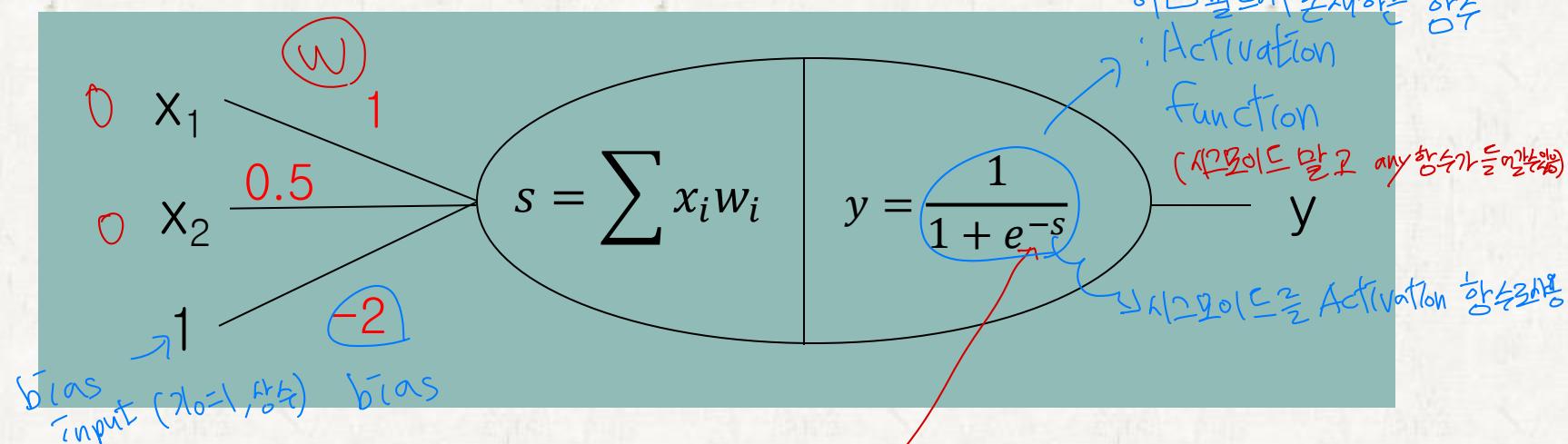
Graphical Representation

아래의 그림을 보면 원이 2개의 층에 걸쳐 있다.



Logistic Regression

- Graphical Representation of Logistic Regression



x_1	x_2	$\Sigma = s$	y
0	0	$0 \cdot 1 + 0 \cdot 0.5 + 1 \cdot (-2) = -2$	0.119
-0.5	3	$(-0.5) \cdot 1 + 3 \cdot 0.5 + 1 \cdot (-2) = -1$	0.269
0.5	1	$0.5 \cdot 1 + 1 \cdot 0.5 + 1 \cdot (-2) = -1$	0.269
2	1	$2 \cdot 1 + 1 \cdot 0.5 + 1 \cdot (-2) = 0.5$	0.622

Logistic Regression

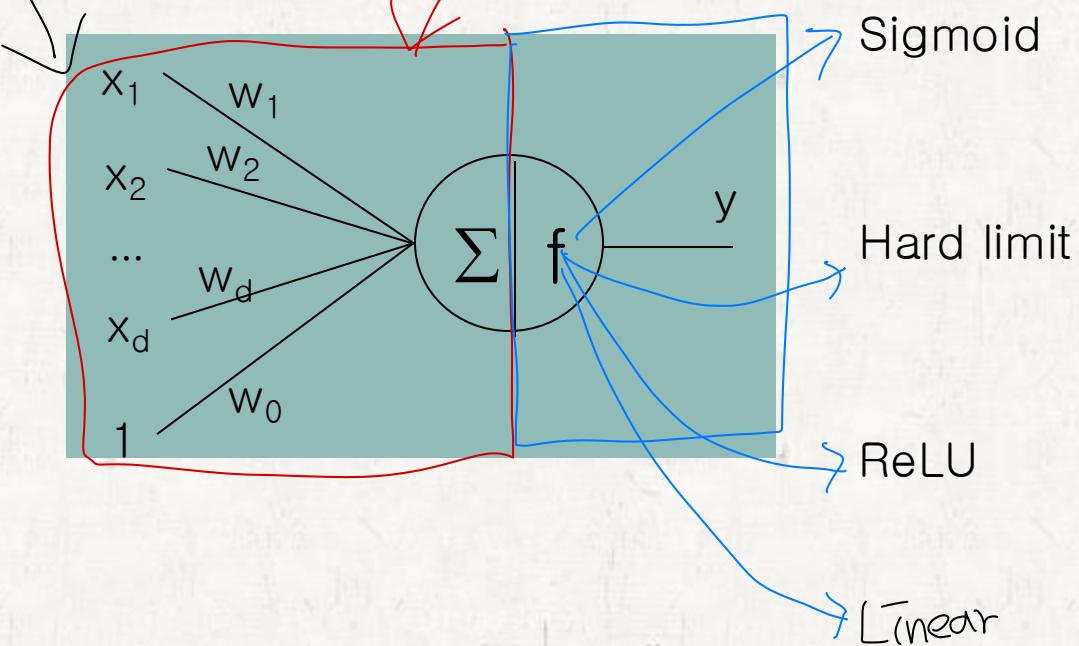
- Another Name: Perceptron

- Linear combination of inputs:

$$s = \mathbf{w}\mathbf{x} = \sum_{i=0}^d w_i x_i$$

- Activation Function:

many options



$$y = \frac{1}{1 + \exp(-s)} \rightarrow \text{Logistic Reg}$$

= Linear Classifier

$$y = \begin{cases} 1 & \text{if } s \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

option 1
or
option 2

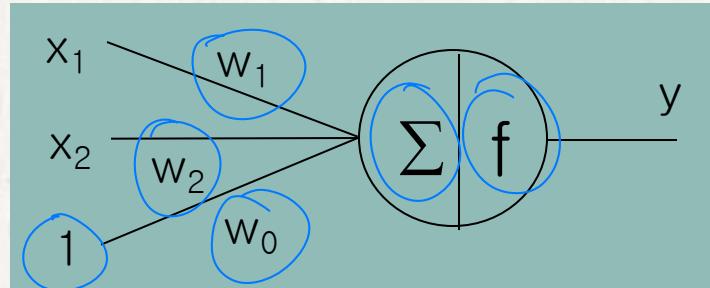
$$y = \begin{cases} s & \text{if } s \geq 0 \\ 0 & \text{otherwise} \end{cases}$$

$$y = s \Rightarrow \text{Linear Reg}$$

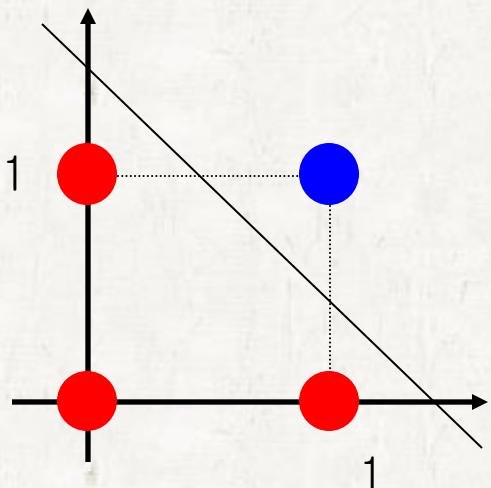
Perceptron

- What a perceptron can do
 - AND operation

O표시 → 필수적인 요소
: 값이 안 나와있어도
존재하는 것으로 간주



$$w_1=1.0, w_2=1.0, w_0=-1.5$$

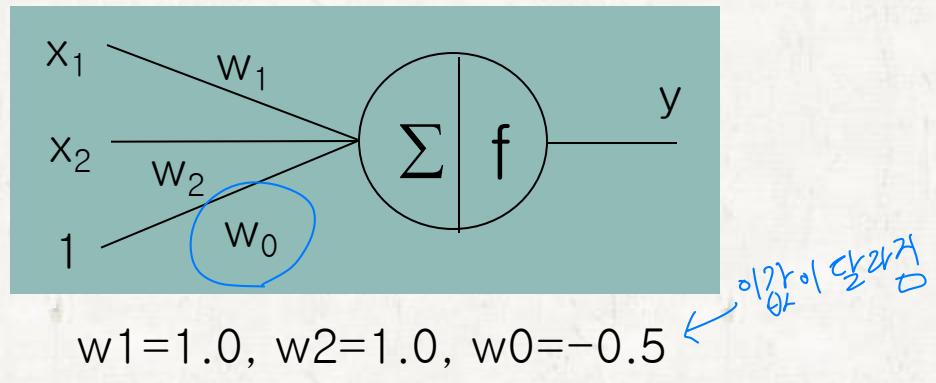
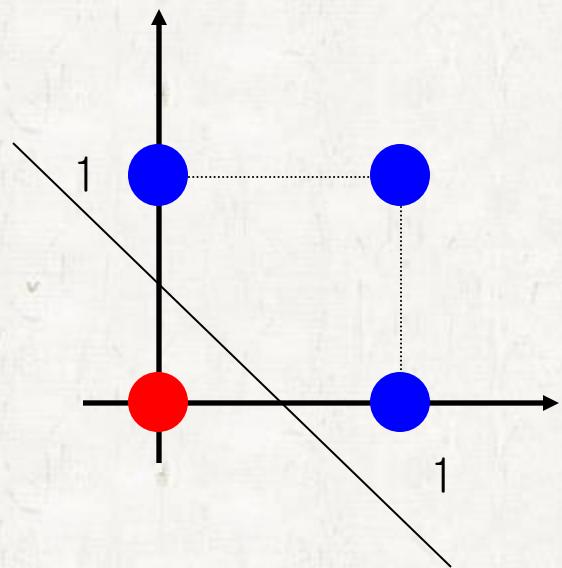


x_1	x_2	$S = \Sigma$	y		
			Sig.	H.L.	ReLU
0	0	-1.5	0.18	0	0
0	1	-0.5	0.38	0	0
1	0	-0.5	0.38	0	0
1	1	0.5	0.62	1	0.5

AND

Perceptron

- What a perceptron can do
 - OR operation

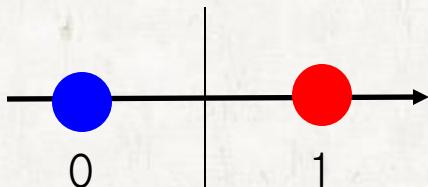
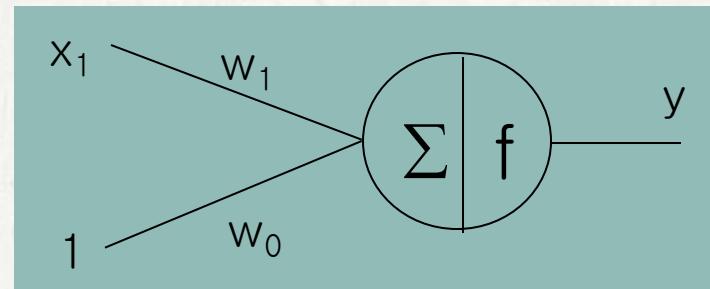


x_1	x_2	Σ	y		
			Sig.	H.L.	ReLU
0	0	-0.5	0.38	0	0
0	1	0.5	0.62	1	0.5
1	0	0.5	0.62	1	0.5
1	1	1.5	0.82	1	1.5

OR

Perceptron

- What a perceptron can do
 - NOT operation



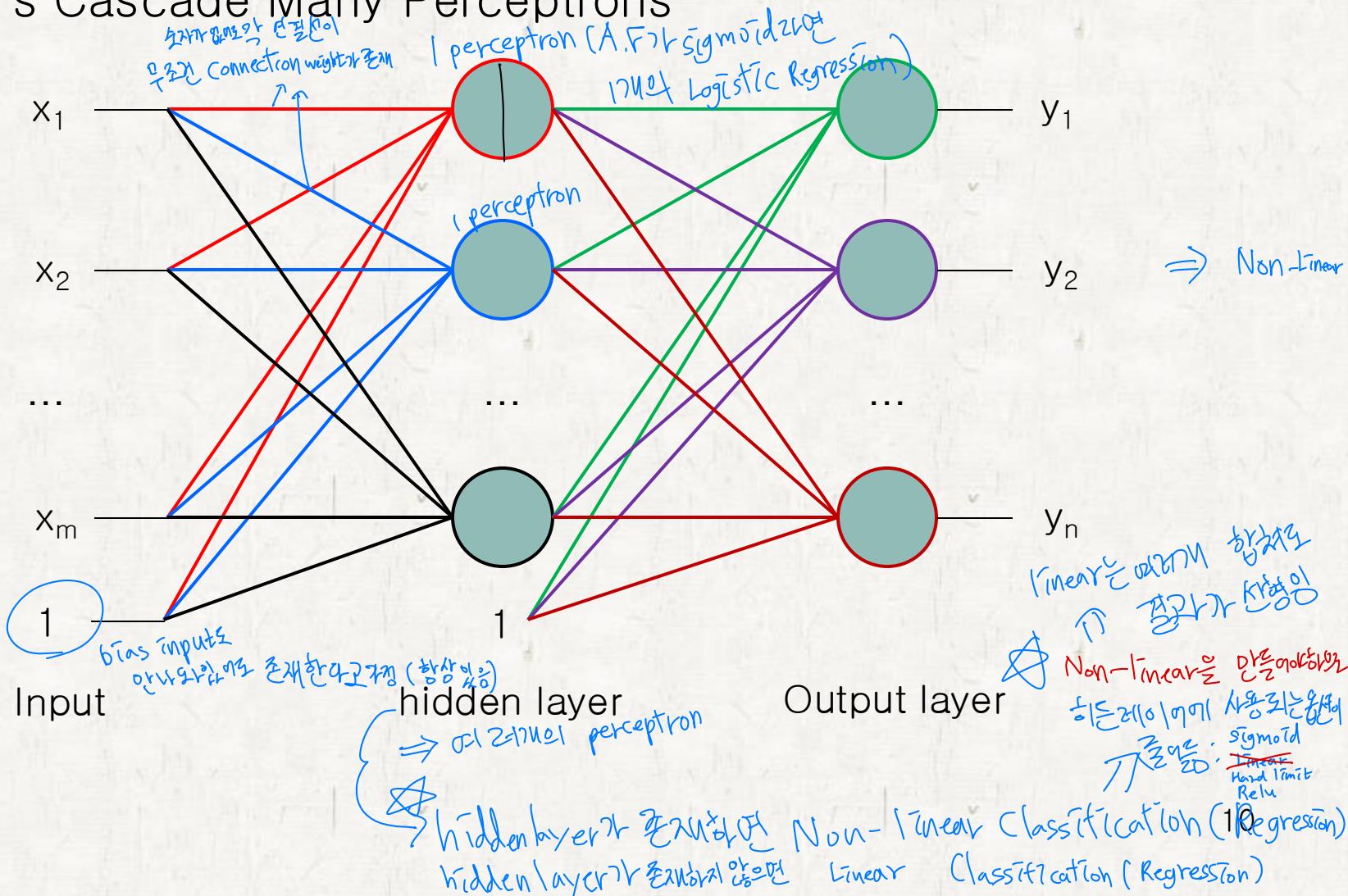
$$w_1 = -1.0, w_0 = 0.5$$

x_1	Σ	y		
		Sig.	H.L.	ReLU
0	0.5	0.62	1	0.5
1	-0.5	0.38	0	0

Not

Neural Network

- Let's Cascade Many Perceptrons

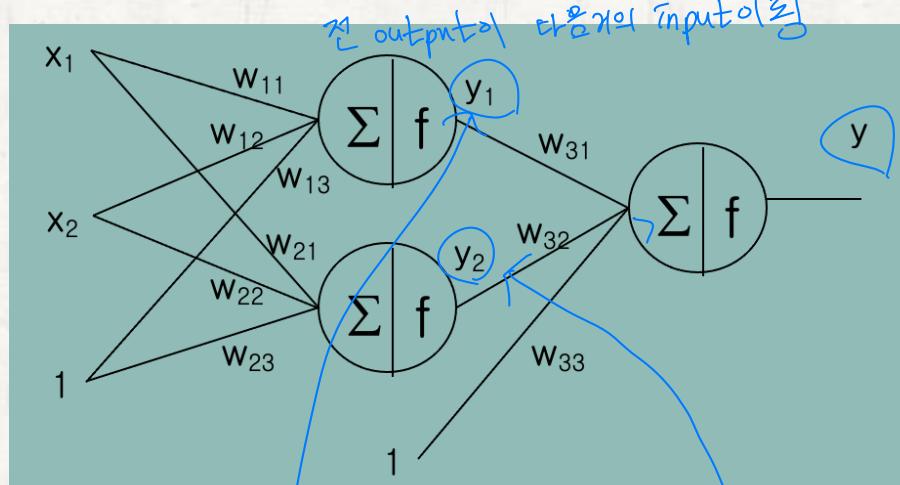


Neural Network

- Example: XOR operation (Hard limit AF)

=Activation function

$$w_{11}=1.0, w_{12}=1.0, w_{13}=-1.5 \quad w_{21}=1.0, w_{22}=1.0, w_{23}=-0.5 \quad w_{31}=-1.0, w_{32}=1.0, w_{33}=-0.5$$



오지시

x_1	x_2	Σ	y_1
0	0	-1.5	0
0	1	-0.5	0
1	0	-0.5	0
1	1	0.5	1

x_1	x_2	Σ	y_2
0	0	-0.5	0
0	1	0.5	1
1	0	0.5	1
1	1	1.5	1

y_1	y_2	Σ	y
0	0	-0.5	0
0	1	0.5	1
0	1	0.5	1
1	1	-0.5	0

Neural Network

= digital computer

1-9 등 2100 드럼

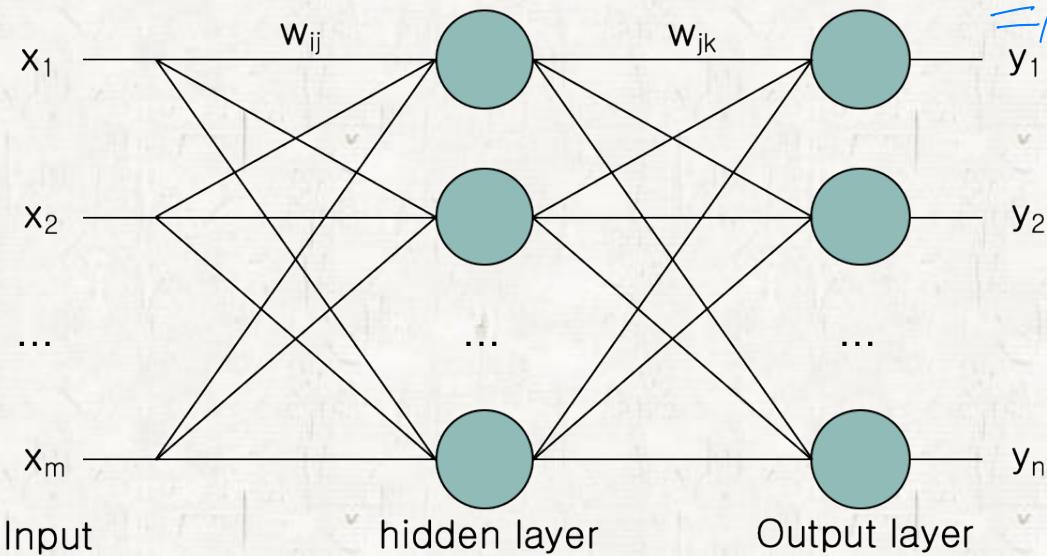
(∴ Using perceptron → AND, OR, Not gate

⇒ any digital circuit)

= digital computer

(“모든 수학 대의
증명 방법을 봄니다!”)

What Can It Do?

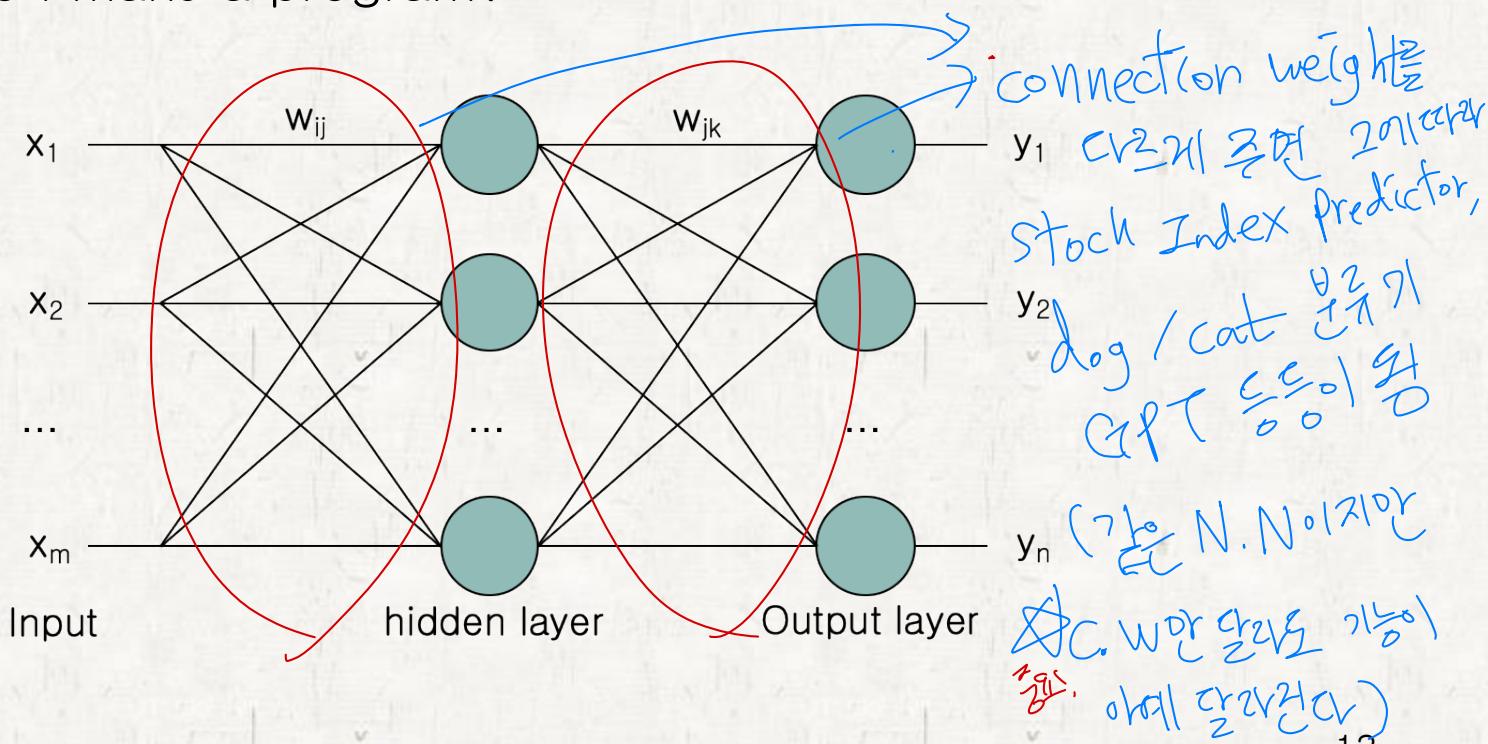


- Everything a digital computer can do!!
- What? Prove it

Neural Network

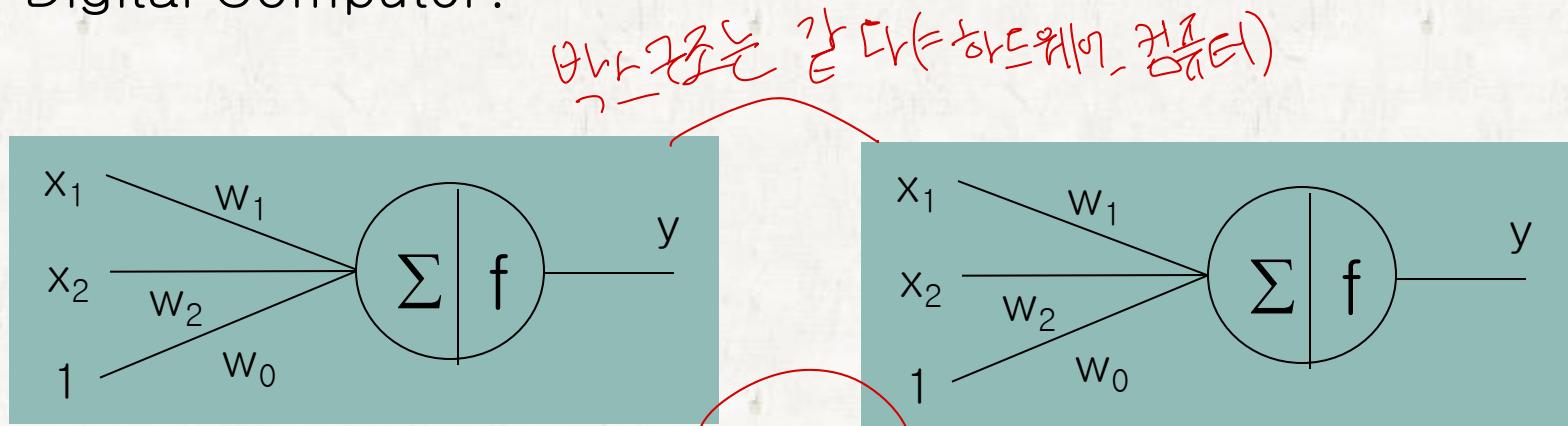
• Digital Computer? $\equiv NN$

- Do I have to make a program? Yes (\because 디지털 컴퓨터(뇌)
- Does it have programs? Where?
- How do I make a program?



Neural Network

Digital Computer?



x_1	x_2	Σ	H.L.
0	0	-1.5	0
0	1	-0.5	0
1	0	-0.5	0
1	1	0.5	1

다르다
⇒ 동작(연산결과)
달라짐
(connection
weight
=program)

x_1	x_2	Σ	H.L.
0	0	-0.5	0
0	1	0.5	1
1	0	0.5	1
1	1	1.5	1

OR 연산으로 작동

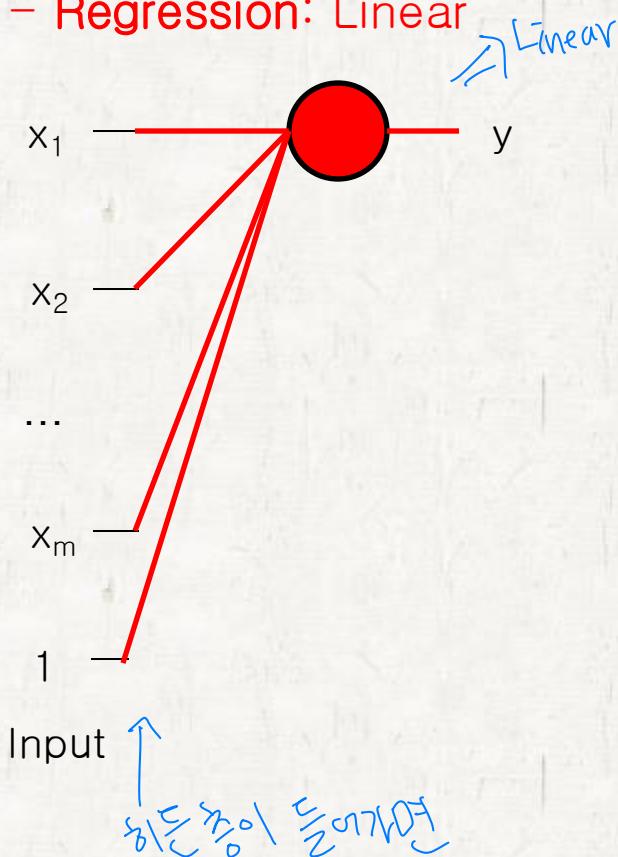
파생함수이 AND 연산으로 작동

Neural Network

- Linear Model vs Neural Network

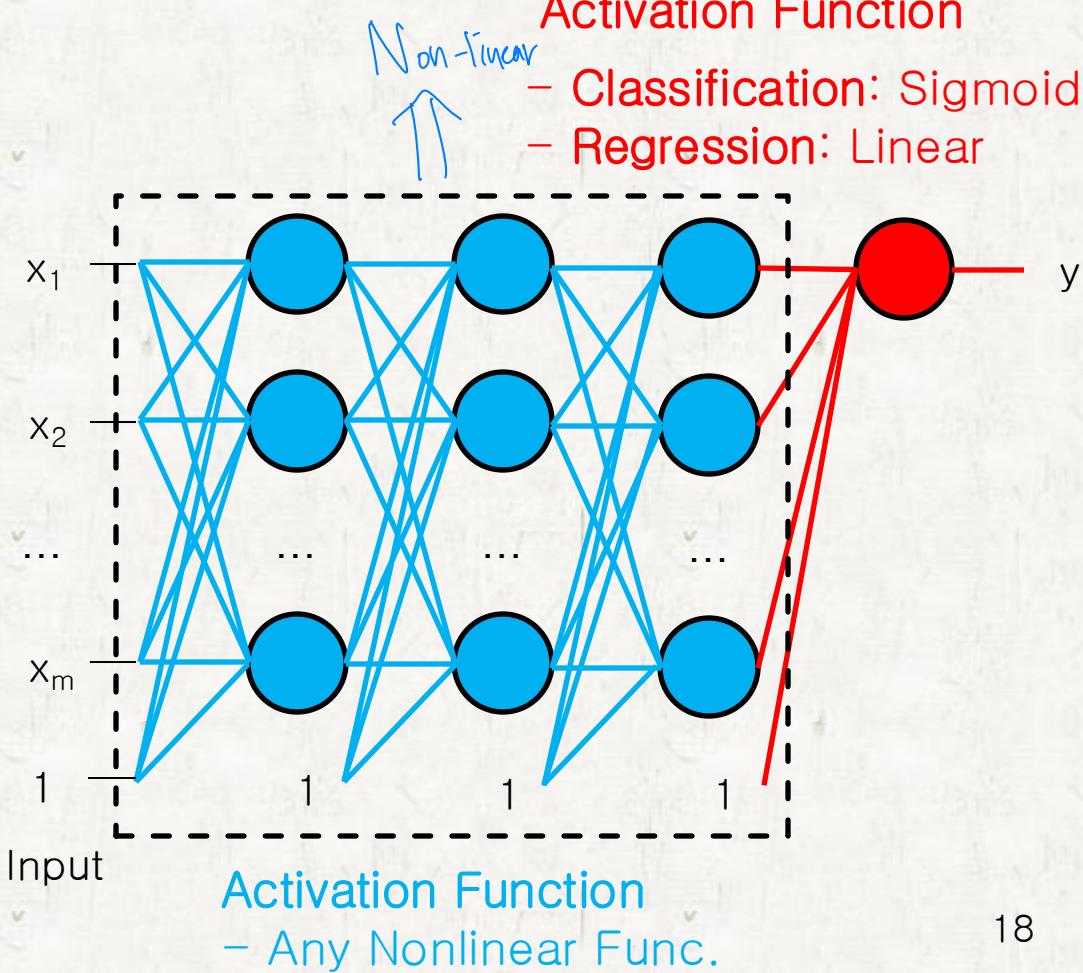
Activation Function

- Classification: Sigmoid
- Regression: Linear



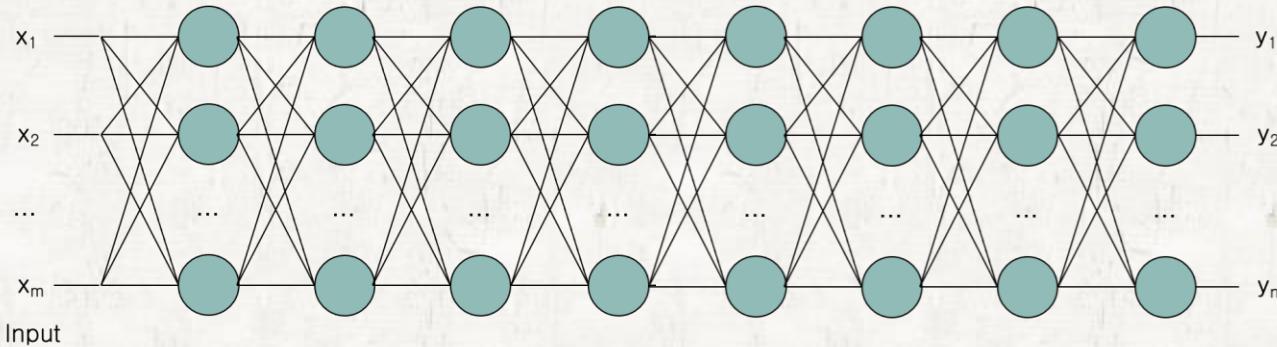
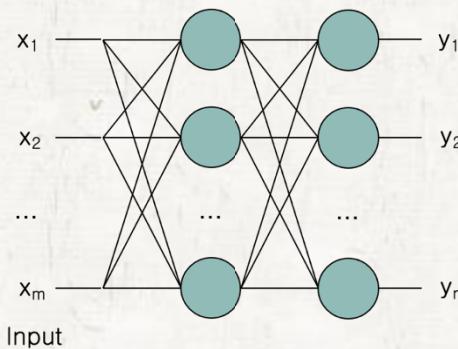
Activation Function

- Classification: Sigmoid
- Regression: Linear



Neural Network

- Why deep?



Neural Network Design

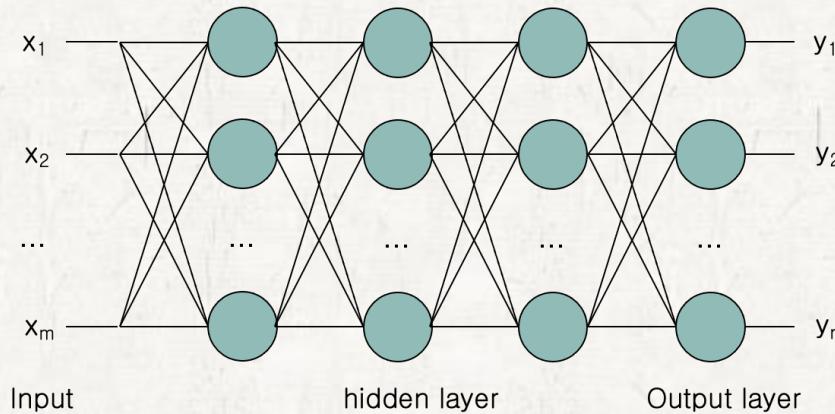
• Neural Network Structure

- How many inputs?
- How many outputs?
- How many hidden layers?
- How many nodes in hidden layers?

by your problem

by you

you have to decide
structure of NN



Neural Network Design

→ by your problem

- How many inputs? How many outputs?

- Stock Index Prediction

past 5일 데이터 → 다음날 예측

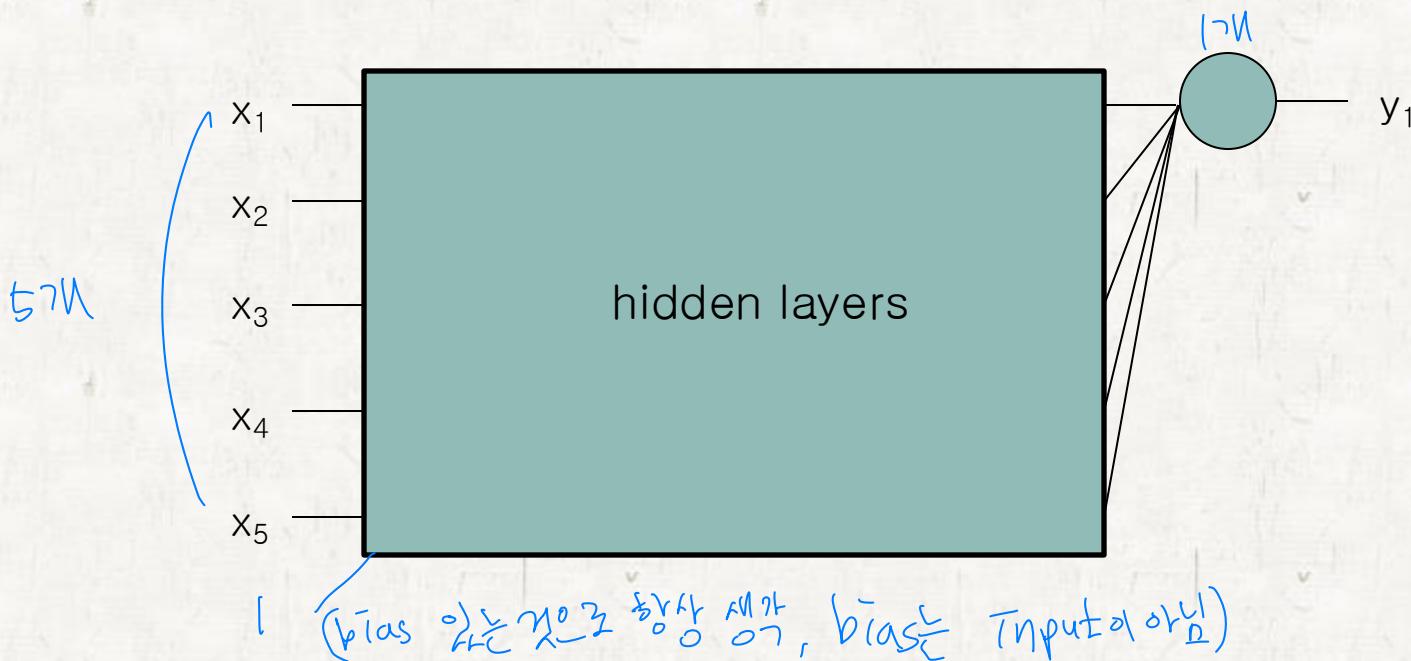
5개 input

1개 output

(2500, 2550, 2530, 2540, 2550) → 2600

(2400, 2410, 2420, 2430, 2440) → 2450

(2470, 2460, 2450, 2470, 2480) → 2470



Neural Network Design

- How many inputs? How many outputs?

- Stock Index Prediction

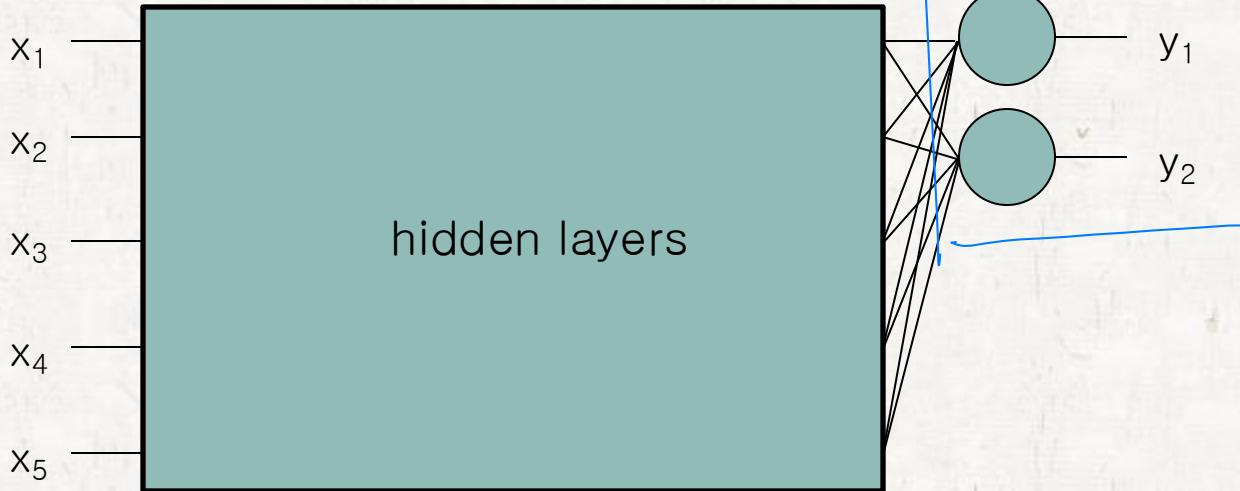
(2500,2550, 2530, 2540, 2550) -> (2600,2580)

(2400,2410, 2420, 2430, 2440) -> (2450,2460)

(2470,2460, 2450, 2470, 2480) -> (2470,2460)

2 Next days

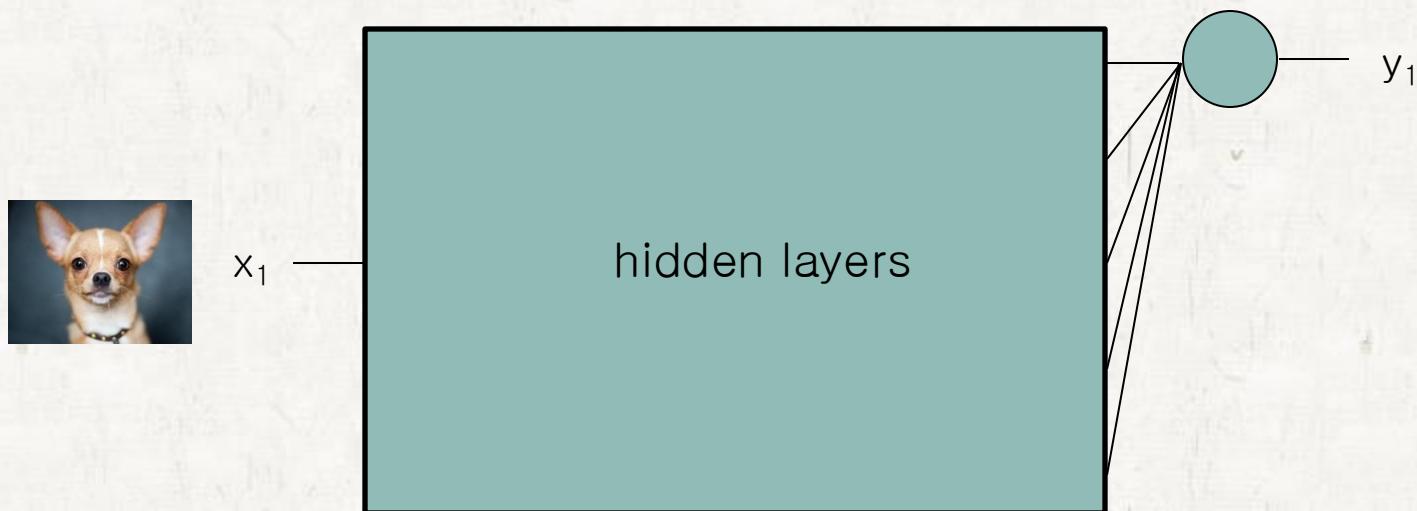
27/11



Neural Network Design

- How many inputs? How many outputs?
 - Image Classification

$$\left[\begin{array}{c} \text{[Image of a dog]} \\ , \end{array} \right] \quad \left[\begin{array}{c} \text{[Image of a cat]} \\ , \end{array} \right]$$



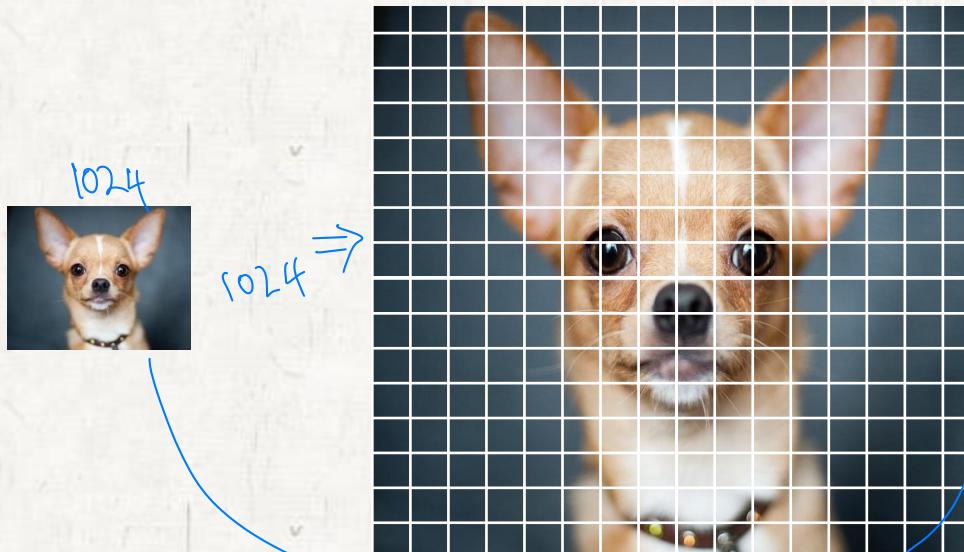
Neural Network Design

- How many inputs? How many outputs?

- Image Classification

픽셀 단위로 나눠서 입력값으로 인식

$$\begin{bmatrix} \text{[Chihuahua Image]}, 1 \end{bmatrix} \quad \begin{bmatrix} \text{[Black Cat Image]}, 0 \end{bmatrix}$$

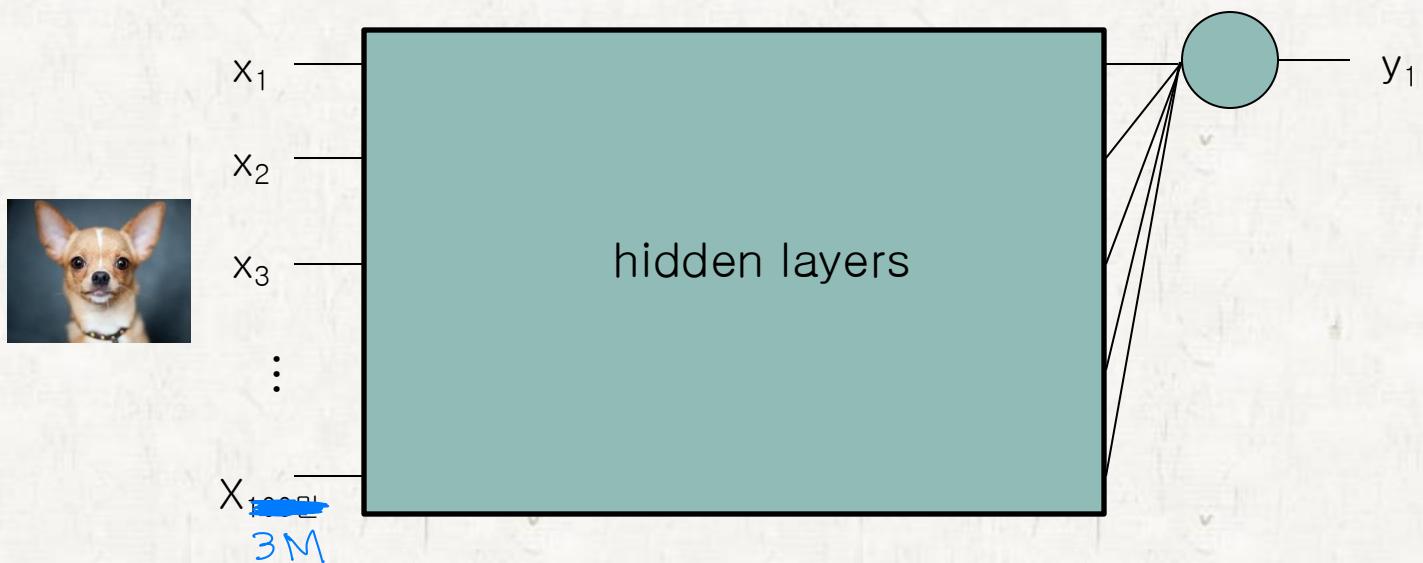


(M 개의 pixel)
□ $\sim 0\sim255$ 범위 숫자
1024
R G B 1024
3M 개의 Number

Neural Network Design

- How many inputs? How many outputs?
 - Image Classification

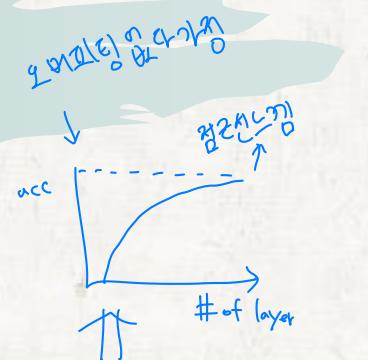
$$\left[\begin{array}{c} \text{[Image of a dog]} \\ , \end{array} \right] \quad \left[\begin{array}{c} \text{[Image of a cat]} \\ , \end{array} \right]$$



Neural Network Design

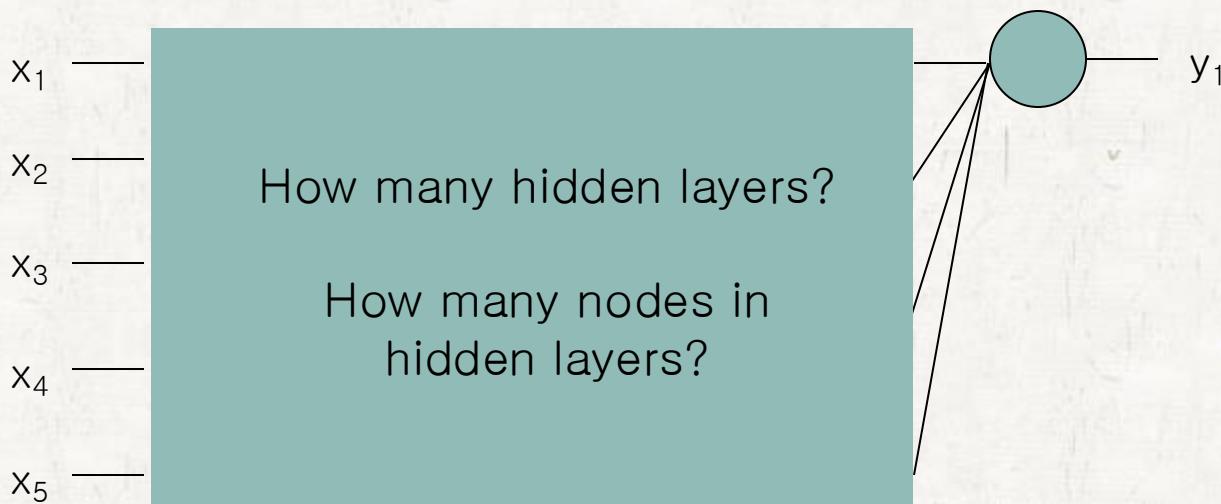
- How many hidden layers?
How many nodes in hidden layers? *by you*

- Well... it's up to you. But generally,
- For simpler problems, use fewer layers and fewer nodes. ($\downarrow\downarrow$)
- For more complex problems, use more layers and more nodes. ($\uparrow\uparrow$)



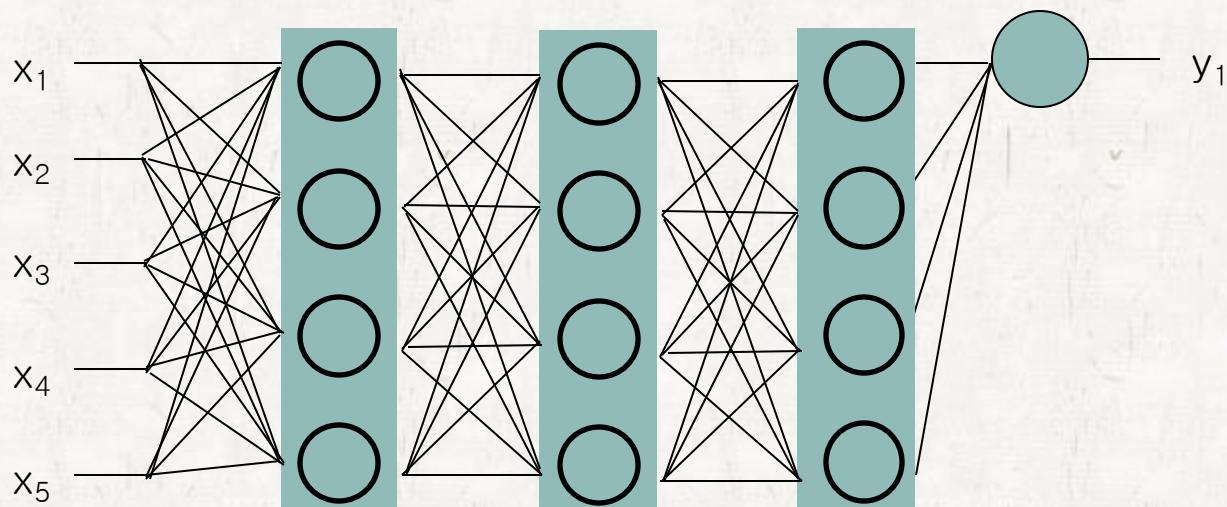
= shallow 성능(정확성)↓

= deep 성능(정확성)↑



Neural Network Design

- How many hidden layers?
How many nodes in hidden layers?
 - Stock Index Prediction
 - (2500,2550, 2530, 2540, 2550) -> 2600
 - (2400,2410, 2420, 2430, 2440) -> 2450
 - (2470,2460, 2450, 2470, 2480) -> 2470



Neural Network Design

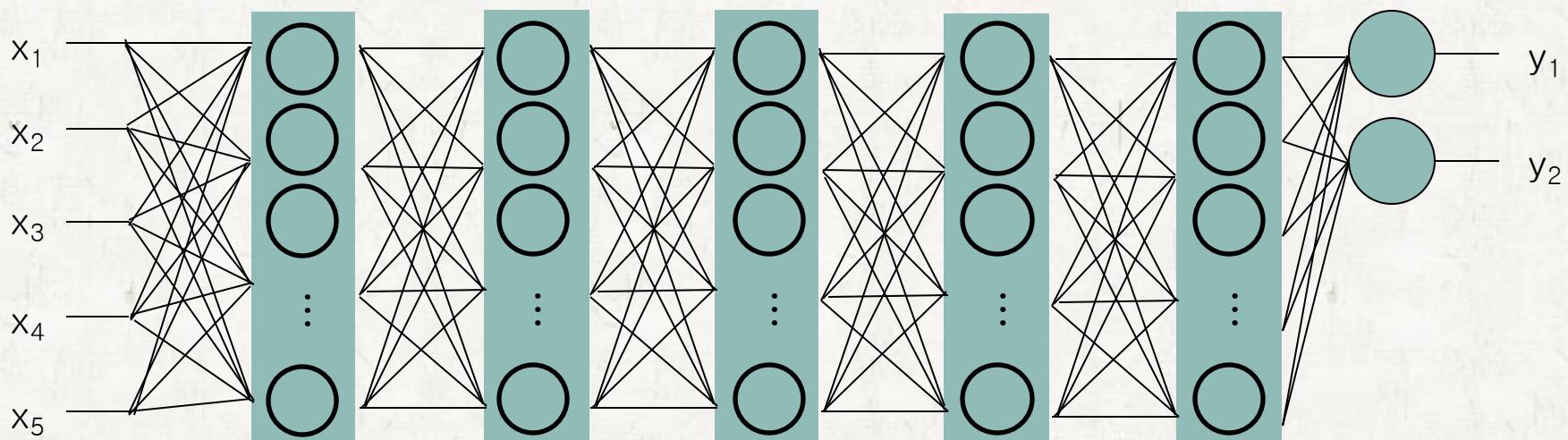
- How many hidden layers?
How many nodes in hidden layers?
- Stock Index Prediction

2 days 2개의 예측을 더 많은 층/노드가

(2500,2550, 2530, 2540, 2550) -> (2600,2580)

(2400,2410, 2420, 2430, 2440) -> (2450,2460)

(2470,2460, 2450, 2470, 2480) -> (2470,2460)



Neural Network Design

- How many hidden layers?
How many nodes in hidden layers?
 - Image Classification

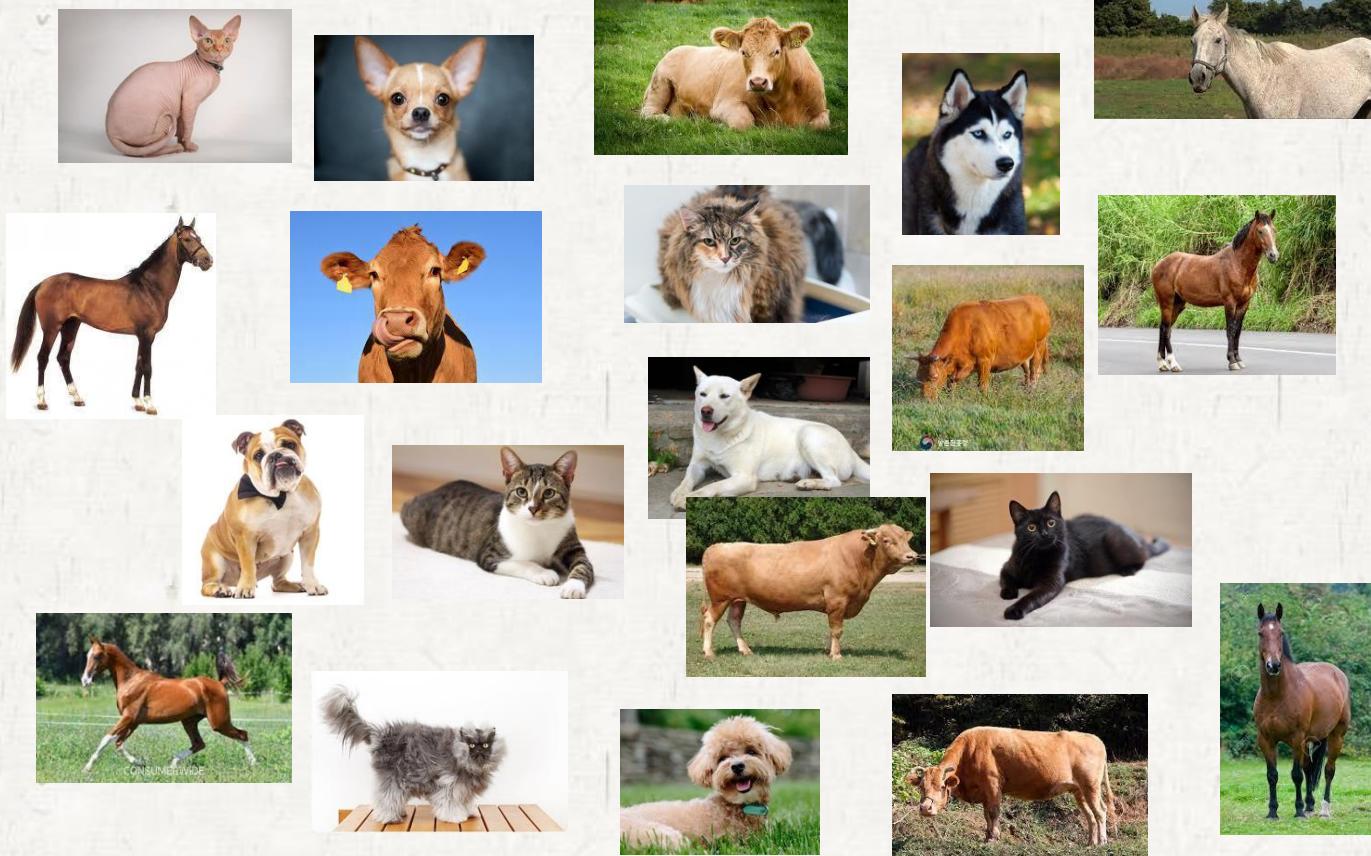


Dog

Cat

Neural Network Design

- How many hidden layers?
How many nodes in hidden layers?
 - Image Classification



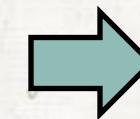
Classification
더 복잡한

Dog

Cat

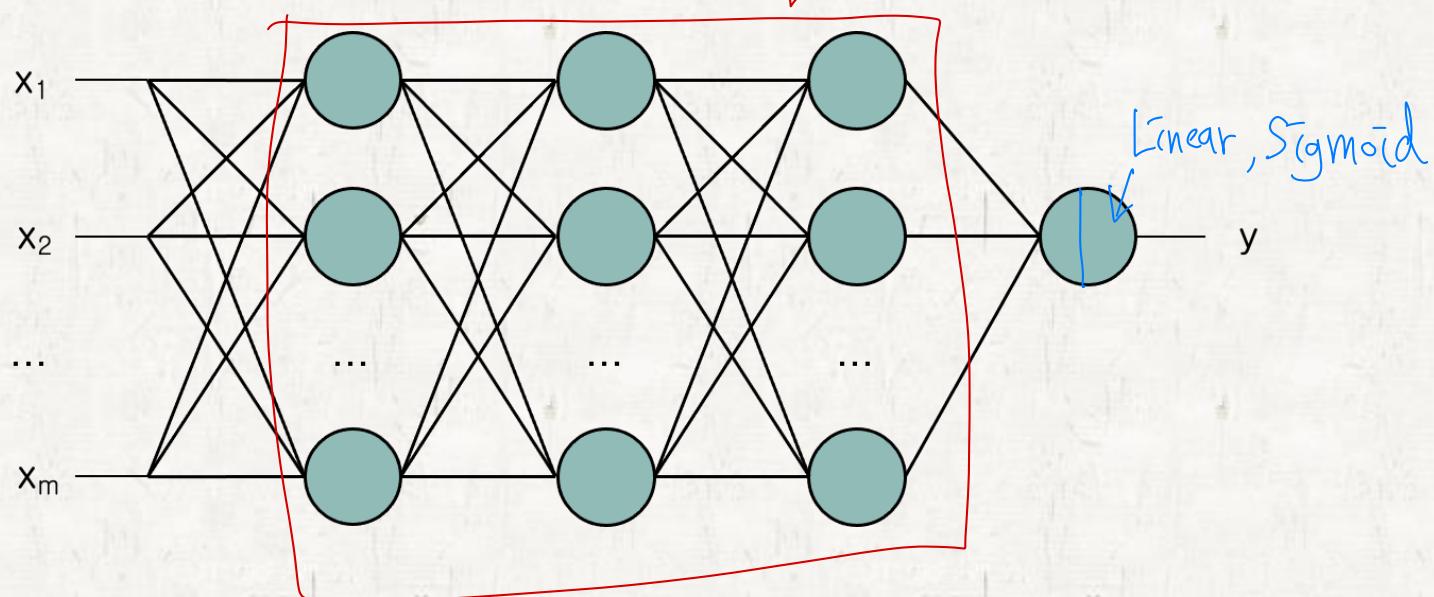
Horse

Cow



Neural Network Design

- Activation function
 - Hidden layer: ReLU
 - Output Layer
 - Regression: Linear
 - Classification: Sigmoid



Neural Network

History of Neural Network

Popularity

