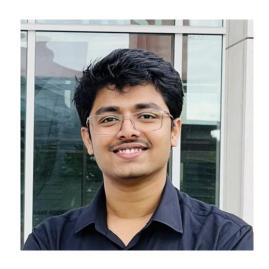


Prof. Wei Xiao



Shreyas Devdatta Khobragade

he/him/his

Office Hour Location: UH243 Curtain Space

Office Hours: Tuesday 2:00pm-3:00pm









Please Ask Questions!



Today's lecture is Math heavy! Slow me down if needed!

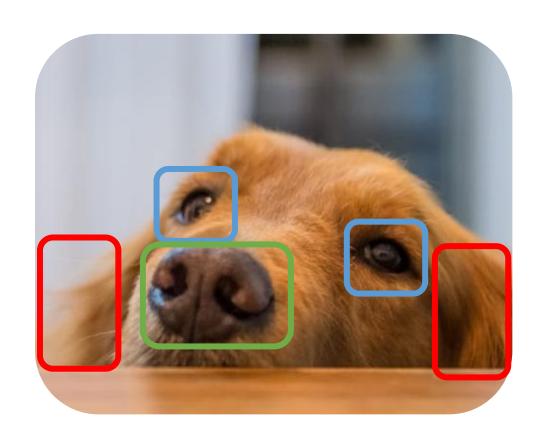


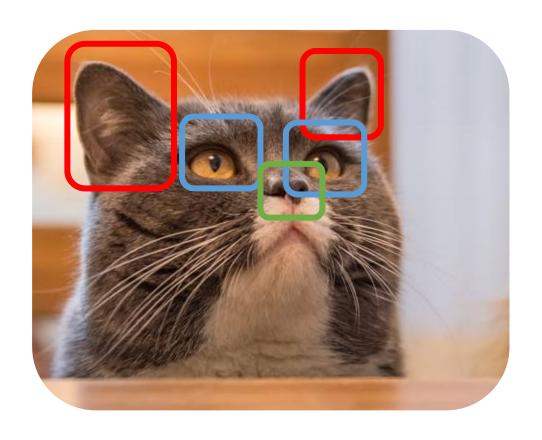






How Do You Tell If It's A Dog or a Cat?

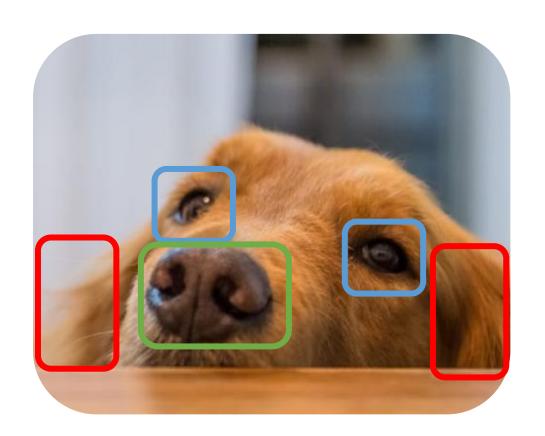




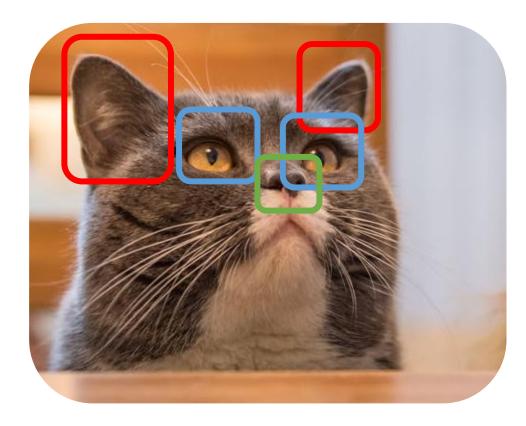
WPI

Features

 $X = \begin{bmatrix} Non - pointy ears \\ Round and large nose \\ Eyes without pointy pupil \end{bmatrix}$

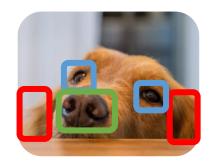


[0.21] 0.99 0.86]



0.79

Features

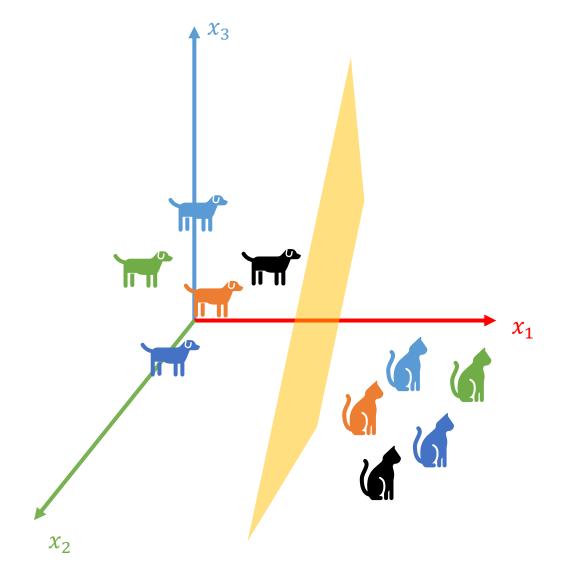




[0.21] [0.99] [0.86]

 $\begin{bmatrix} 0.79 \\ 0.01 \\ 0.14 \end{bmatrix}$

$$X = \begin{bmatrix} \text{Non - pointy ears} \\ \text{Round and large nose} \\ \text{Eyes without pointy pupil} \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$





Linear Regression

$$Y = W_0^T X + B$$
or $Y = W^T \begin{bmatrix} X \\ 1 \end{bmatrix}$, $W = \begin{bmatrix} W_0^T B \end{bmatrix}$
Given $\{X, Y\}_i$ find W

Mathematically,

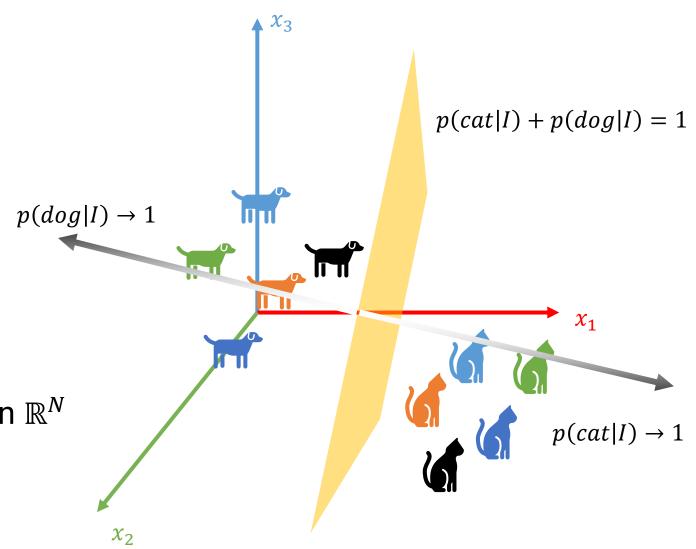
$$\operatorname{argmin}_{W} \mathbb{E}\left(\|\widehat{Y} - \widetilde{Y}\|_{2}\right)$$

or argmin
$$\mathbb{E}\left(\|\hat{Y} - f(X, W)\|_{2}\right)$$

We are fitting a linear hyperplane in \mathbb{R}^N How do you get p from Y?

You need some function!

$$p = g(\tilde{Y})$$



Linear Regression

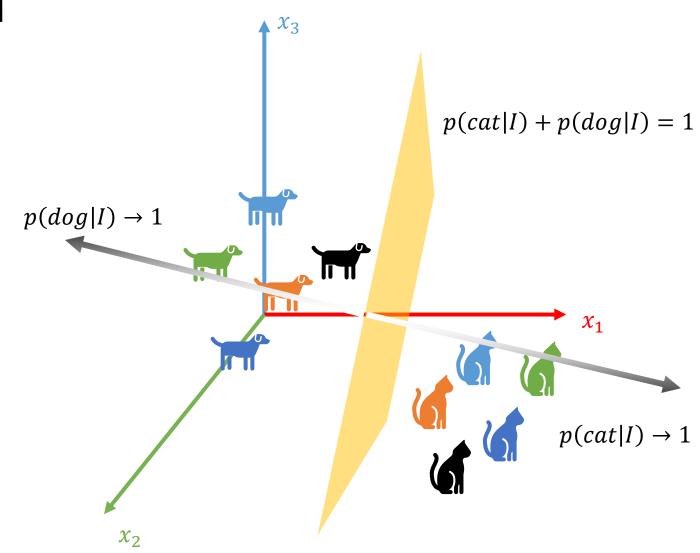
$$Y = W^{T} \begin{bmatrix} X \\ 1 \end{bmatrix}$$
$$Y = AW$$
$$W = A^{-1}Y$$

When is this valid?

A is square and invertible!

What if A is not square? $A^{-1} \approx A^{\dagger}$

How do you get the pseudo-inverse? SVD!



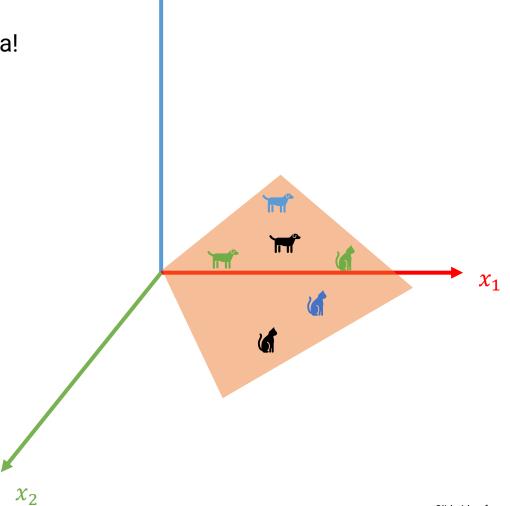


Singular Value Decomposition

Dimensionality of Data Min. num. independent dimensions to represent all data!

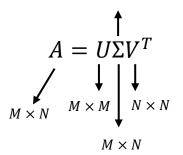
How do we know this mathematically? Rank of *A*!

In our example, what is the dimensionality? 2! But it is represented in 3D.



Singular Value Decomposition

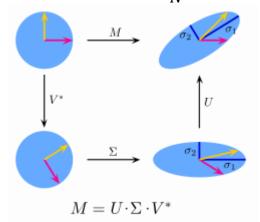
 Σ can also be shown as D

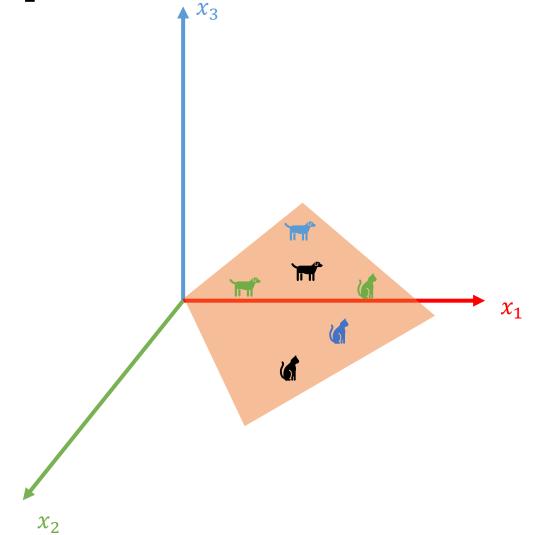


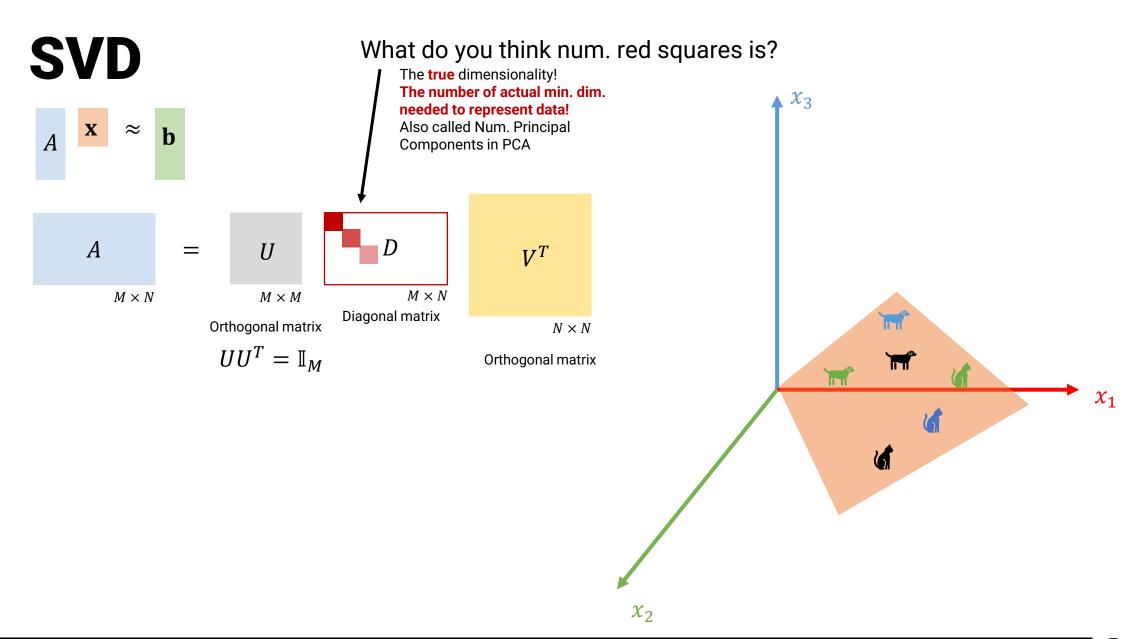
Shows the spread of data!

$$UU^T = \mathbb{I}_M$$

$$VV^T = \mathbb{I}_N$$





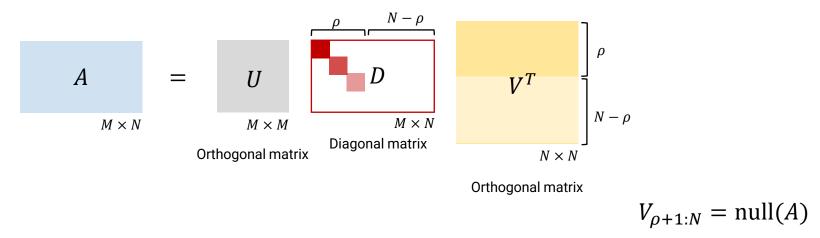




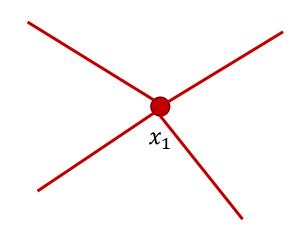
Nullspace

$$\begin{array}{c|c}
A & \mathbf{x} \\
N \times 1 & \mathbf{0} \\
M \times N & M \times 1
\end{array}$$

 $\mathbf{x} = \text{null}(A)$, the set of all vectors x that satisfy the above equation (the rank of A is $\rho \leq \min(M, N)$)



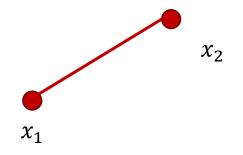
If $\rho = N$, the matrix has full rank, and the null space is unique (i.e., 0)



Under constrained problem: ∞ Solutions







$$ax + by + c = 0$$

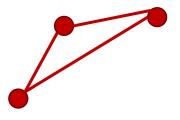
 $ax_1 + by_1 + c = 0$ Form $A\mathbf{x} = \mathbf{0}, \mathbf{x} = (\mathbf{a}, \mathbf{b}, \mathbf{c})$
 $ax_2 + by_2 + c = 0$

Perfectly constrained problem: Unique Solution

Can be written as
$$\underset{x=(a,b,c)}{\operatorname{argmin}} \|A\mathbf{x}\|_2^2 \ s.t. \|\mathbf{x}\|_2 = 1$$

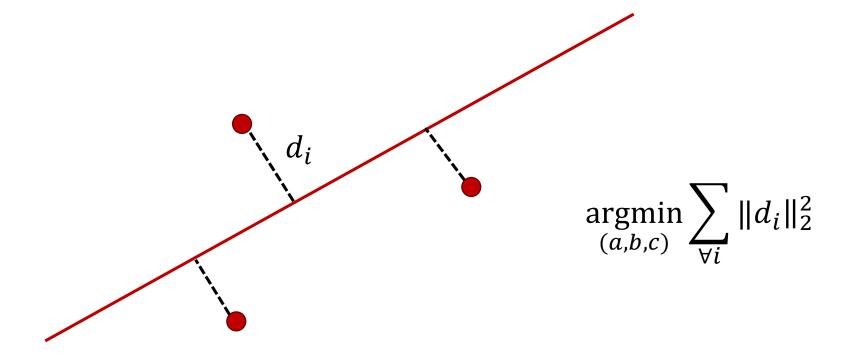
Avoids trivial solution









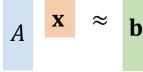




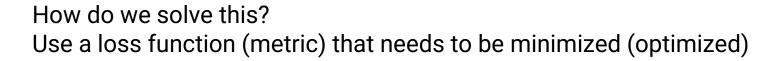
$A\mathbf{x} = \mathbf{b}$

Instead of
$$ax + by + c = 0$$

Let's use $y = mx + d$





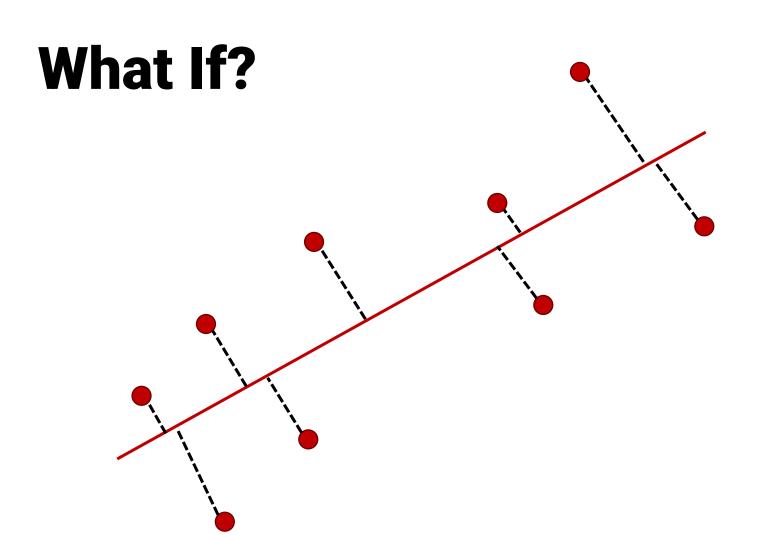


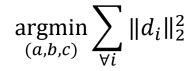
Let's minimize $\operatorname{argmin}_{\mathbf{x}} ||A\mathbf{x} - \mathbf{b}||_{2}^{2}$

How do you obtain closed form solution? Differentiate and set to zero!

Solved using $\mathbf{x} = (A^T A)^{-1} A^T \mathbf{b}$ Called Ordinary Least Squares (OLS)

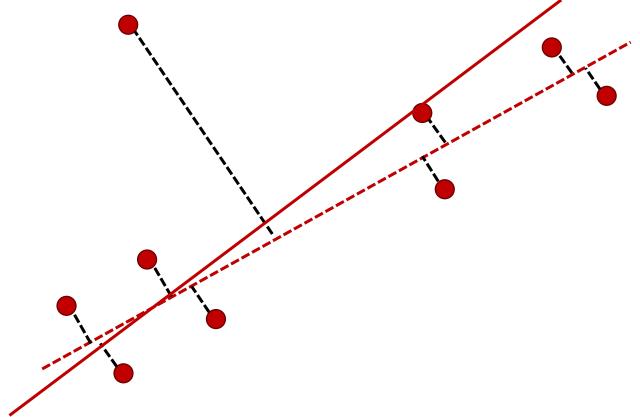






Same as before!

What If?



$$\underset{(a,b,c)}{\operatorname{argmin}} \sum_{\forall i} \|d_i\|_2^2$$

Outliers!

You can regularize!

$$\underset{(a,b,c)}{\operatorname{argmin}} \sum_{\forall i} \|d_i\|_2^2 + \lambda \left\| \begin{bmatrix} a \\ b \\ c \end{bmatrix} \right\|_2^2$$

Penalize for large values in model! (This penalty discourages the model from assigning large coefficients to features)

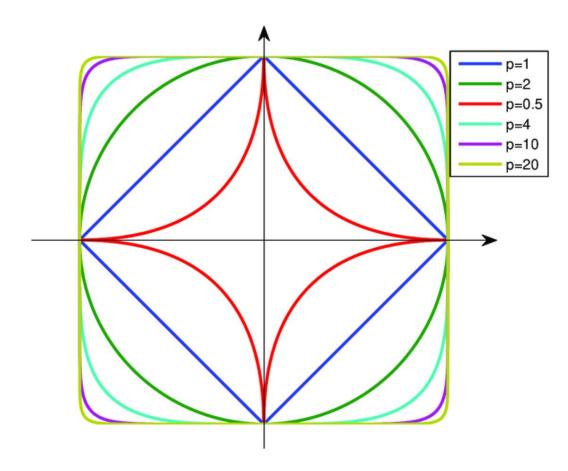
Penalty or Regularization can be l_p norm

$$l_p$$
 norm: $\|\mathbf{x}\|_p = \left(\sum_{\forall i} x_i^p\right)^{\frac{1}{p}}$

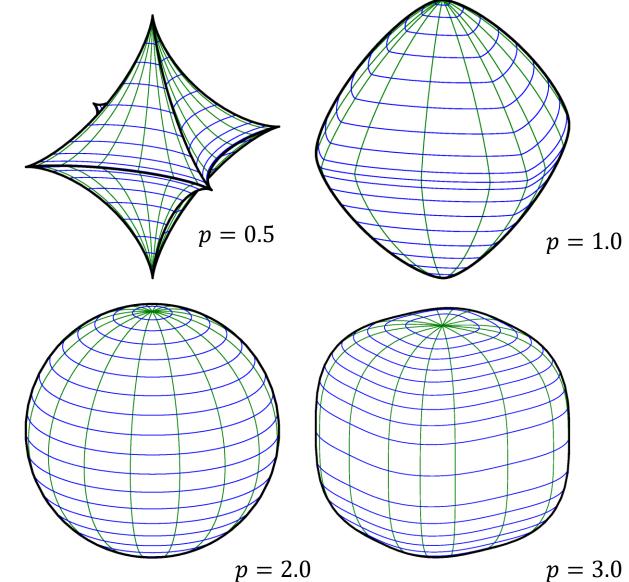




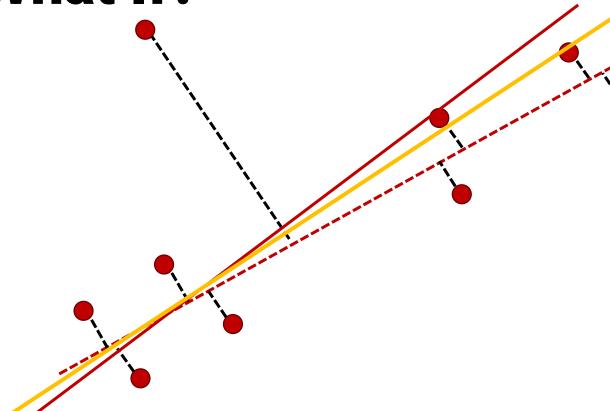
World Of Norms!











p = 2 Called **Ridge Regression**

p=1 Called Lasso Regression

$$\underset{(a,b,c)}{\operatorname{argmin}} \sum_{\forall i} \|d_i\|_2^2 + \lambda \left\| \begin{bmatrix} a \\ b \\ c \end{bmatrix} \right\|_p$$

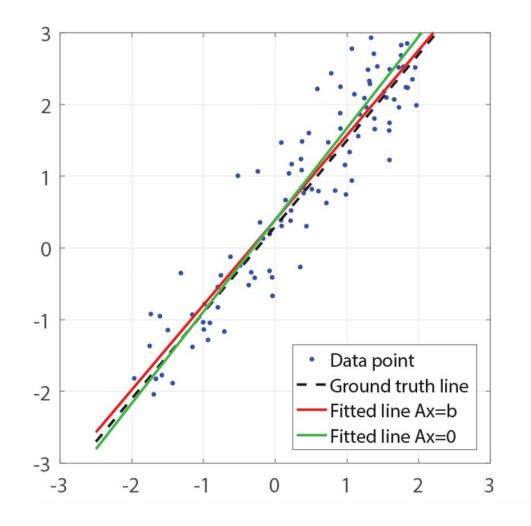
$$l_p \text{ norm: } \|\mathbf{x}\|_p = \left(\sum_{\forall i} x_i^p\right)^{\frac{1}{p}}$$

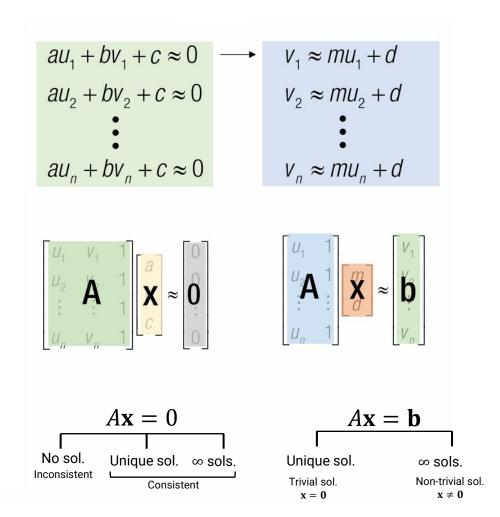
Sensitivity to outliers is controlled by p!

When p goes down, you also reject variation in signal!

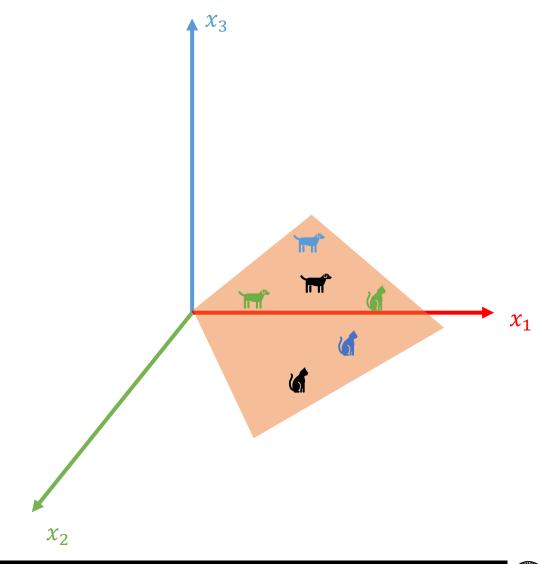
Careful tradeoff between **sensitivity** to changing in signal and **robustness** to noise!

$A\mathbf{x} = \mathbf{0} \ \mathbf{V} \mathbf{s} \ A\mathbf{x} = \mathbf{b}$



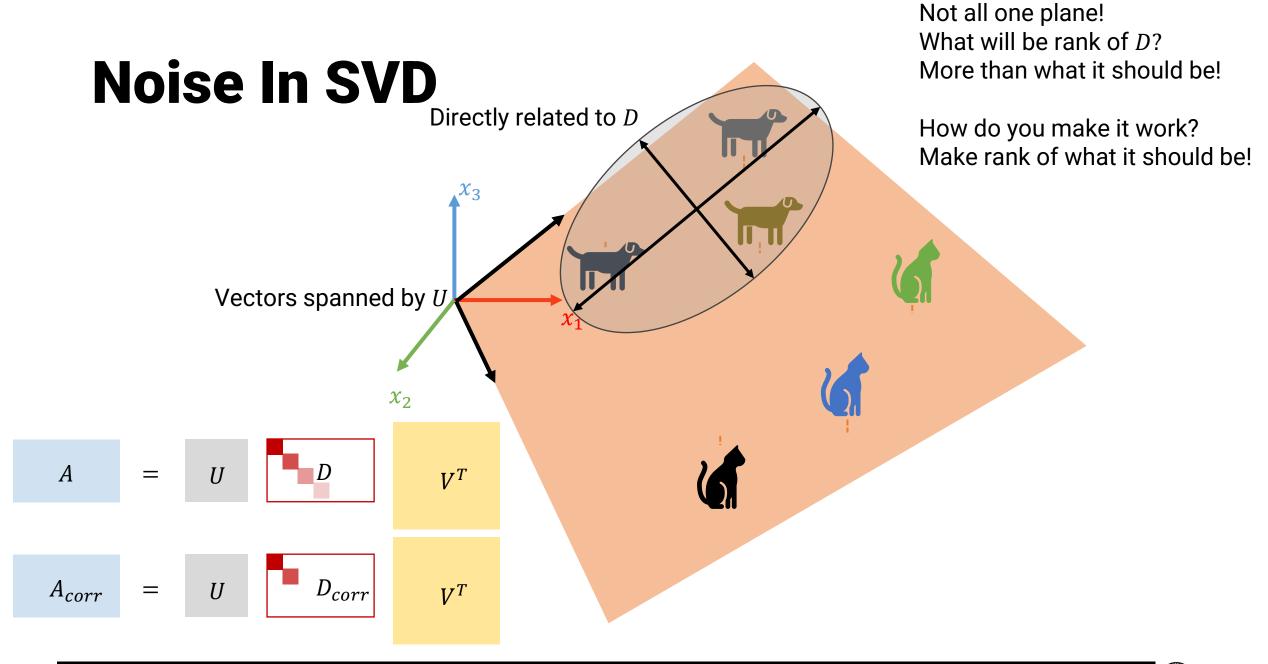


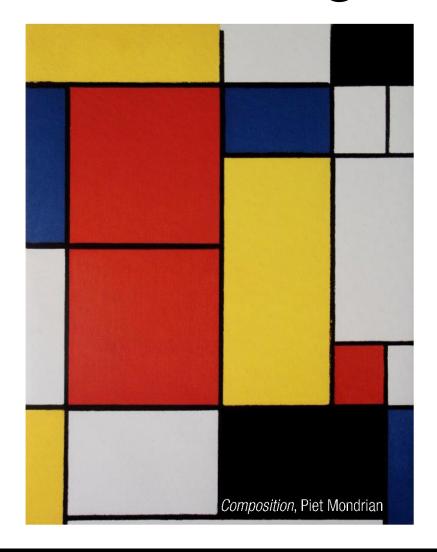
Noise In SVD

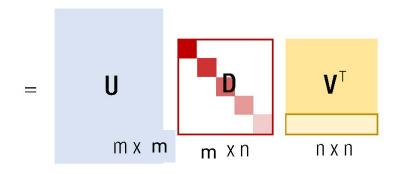




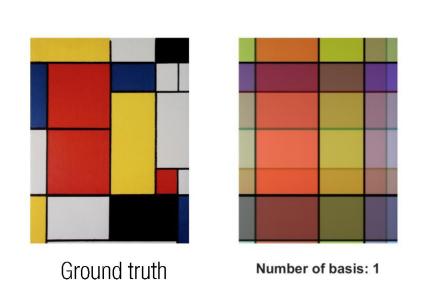


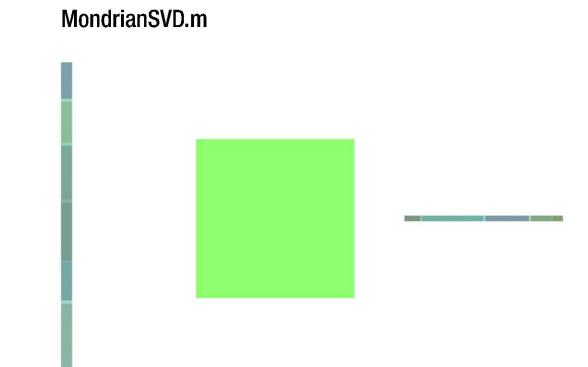












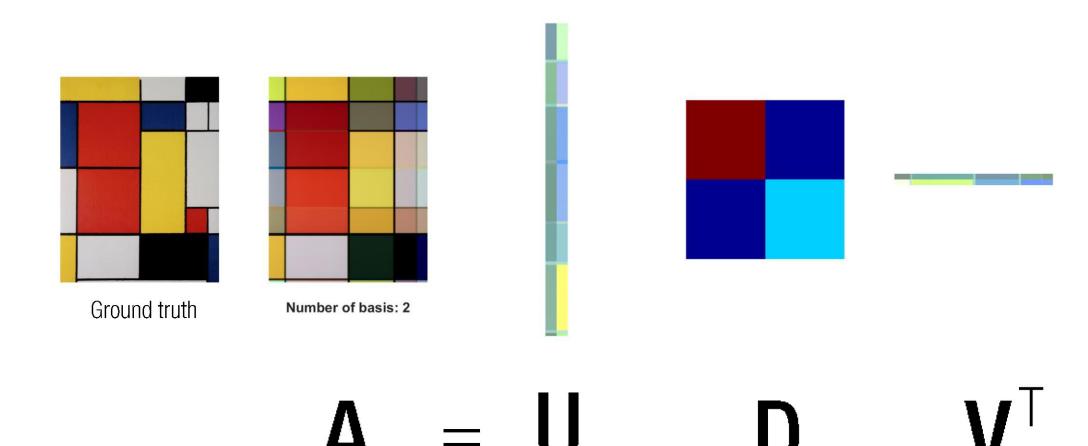
A = U

D

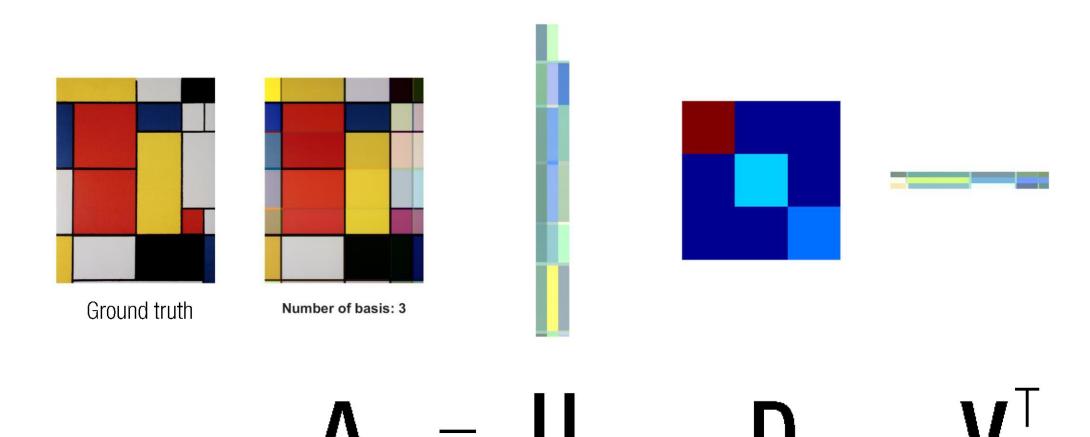
 $\mathsf{V}^{ op}$



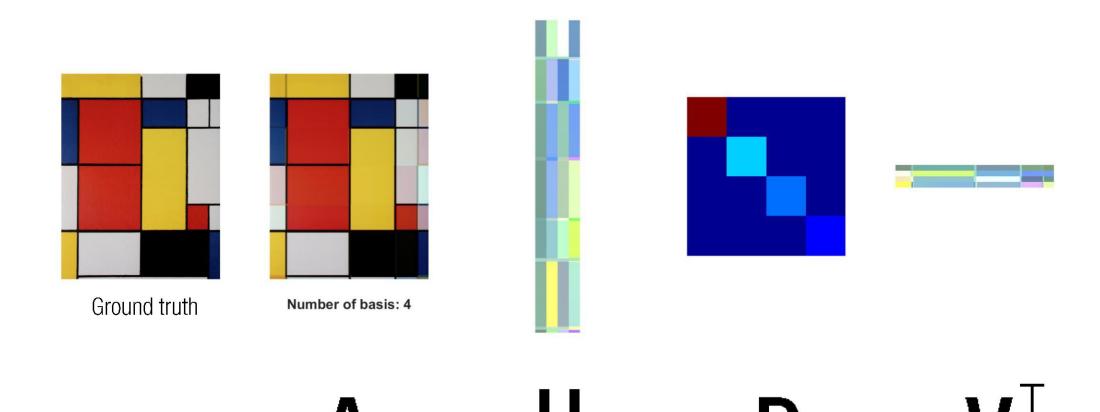






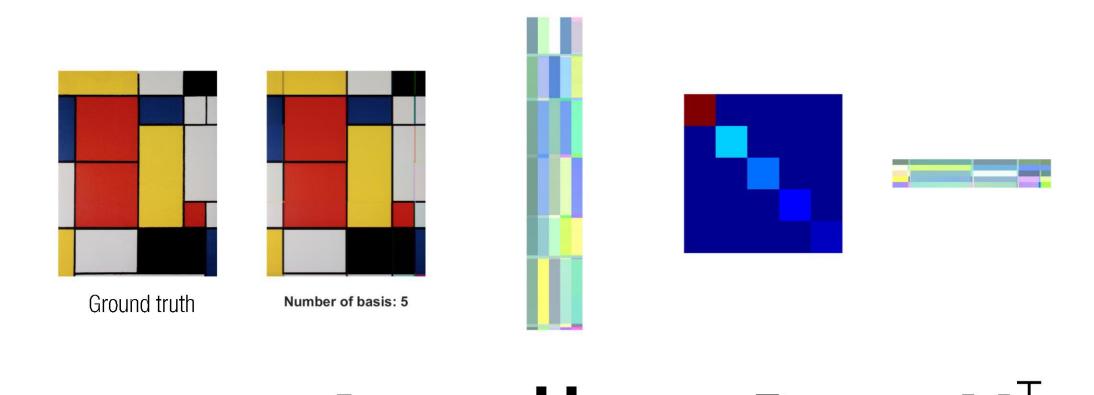




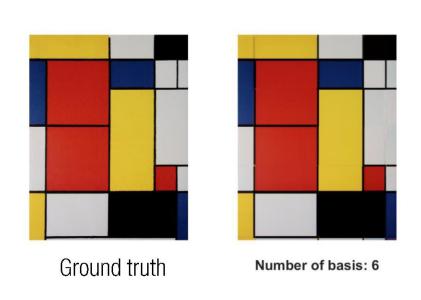


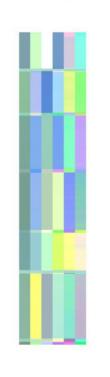
MondrianSVD.m

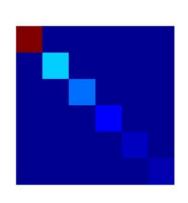
WPI

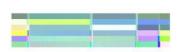






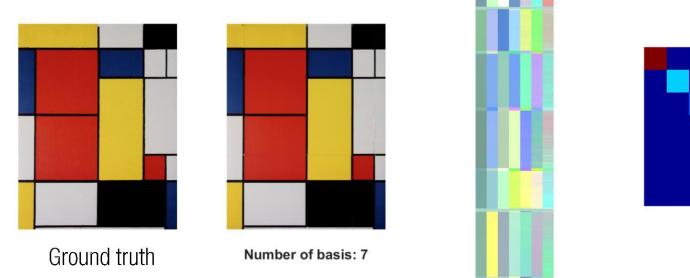


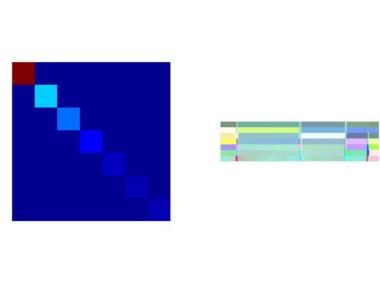








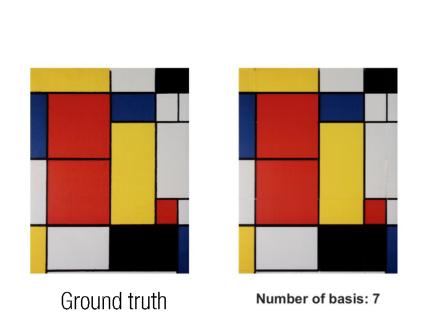


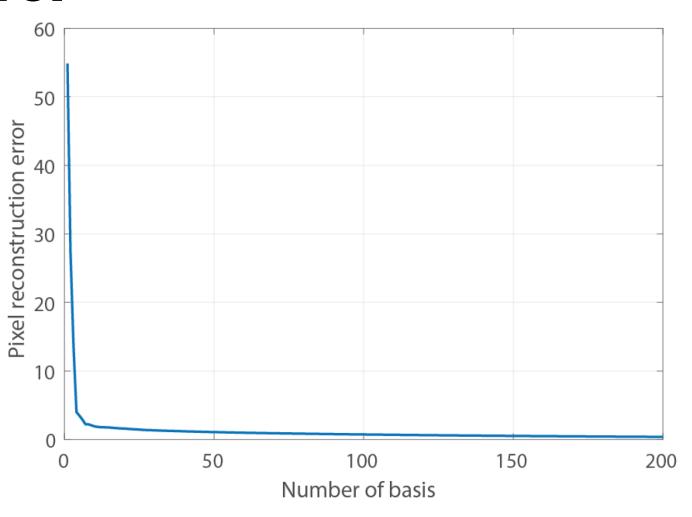






Reconstruction Error









How do you get p from Y?

You need some function! $p = g(\tilde{Y})$

Back To Linear Regression

$$Y = W^{T} \begin{bmatrix} X \\ 1 \end{bmatrix}$$
$$Y = AX$$
$$X = A^{-1}Y$$

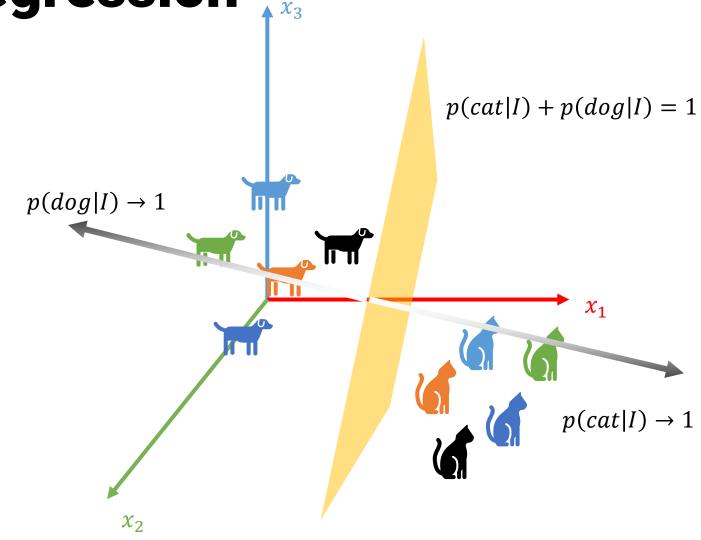
When is this valid?

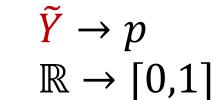
A is square and invertible!

What if A is not square? $A^{-1} \approx A^{\dagger}$

How do you get the pseudo-inverse? SVD!

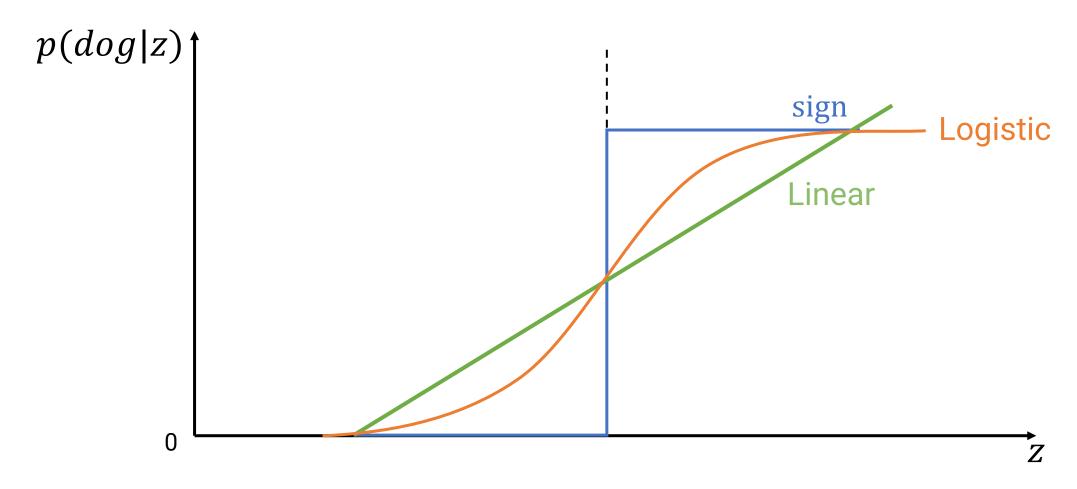
$$A^+ = VD^+U^*$$





Function To Get Probabilities

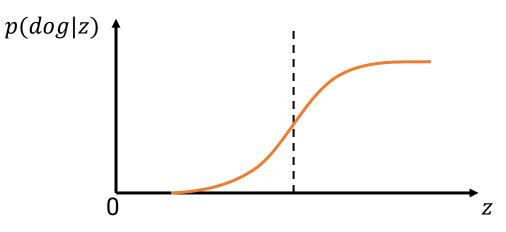
Some squashing function





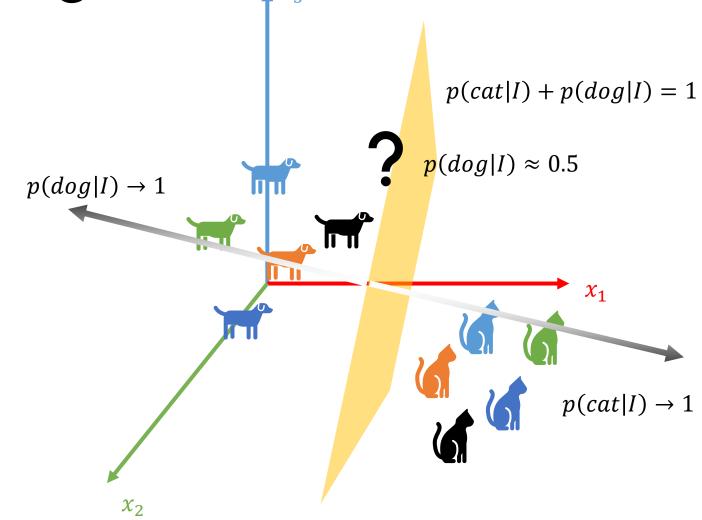
Logistic Regression

- Sigmoid function to obtain probabilities of classification
- Mathematically, $p = \frac{1}{1 + e^{-(W^T X)}}$
- Both class probabilities are related using Log-Odds $z = \log \frac{p}{1-p} = W^T X \text{(Also called Logits)}$
- Sometimes also called Perceptron



Is This a Cat or a Dog?

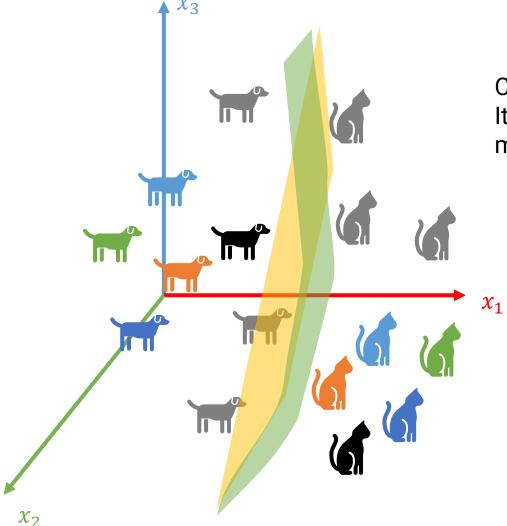






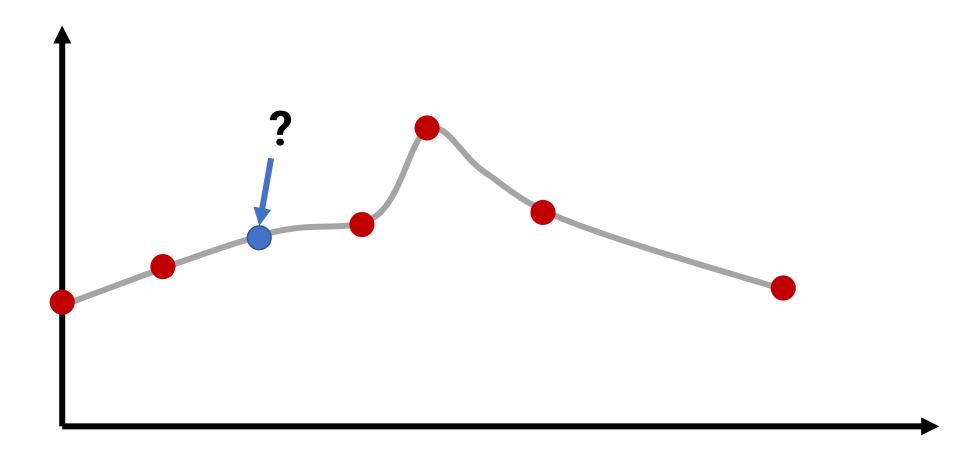


Why Did This Happen?



Classification boundary is **not linear**! It's actually a non-linear function map or a **manifold**!

Interpolation







Radial Basis Function (RBF)

Instead use a Kernel



From Machine Learning/Math lingo!



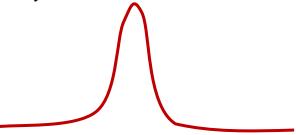
- "Simple"
- Nice properties you want!

Mathematically,

$$\phi:[0,\infty)\to\mathbb{R}$$

Only depends on **distance** between input and fixed point!

$$\phi = \hat{\phi}(\|\mathbf{x} - \mathbf{c}\|)$$



What is a distance metric? Say "how far things are"!

Mathematically,

$$D(\mathbf{x}, \mathbf{x}) = 0$$

$$D(\mathbf{x}, \mathbf{y}) \ge 0$$

$$D(\mathbf{x}, \mathbf{y}) = D(\mathbf{y}, \mathbf{x})$$

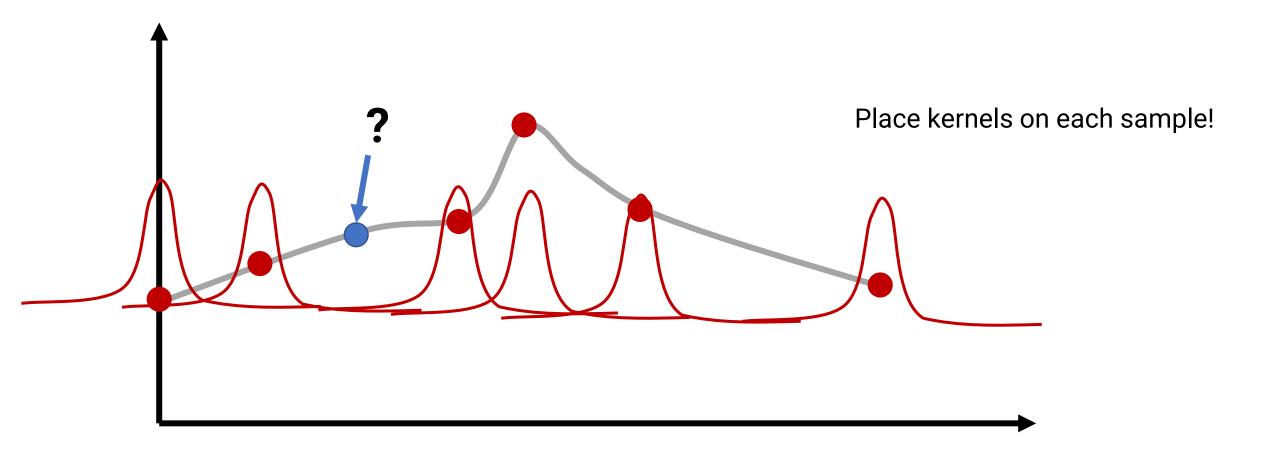
$$D(\mathbf{x}, \mathbf{z}) \le D(\mathbf{x}, \mathbf{y}) + D(\mathbf{y}, \mathbf{z})$$
 (Triangle Inequality)

Common distance metrics?

Norms!



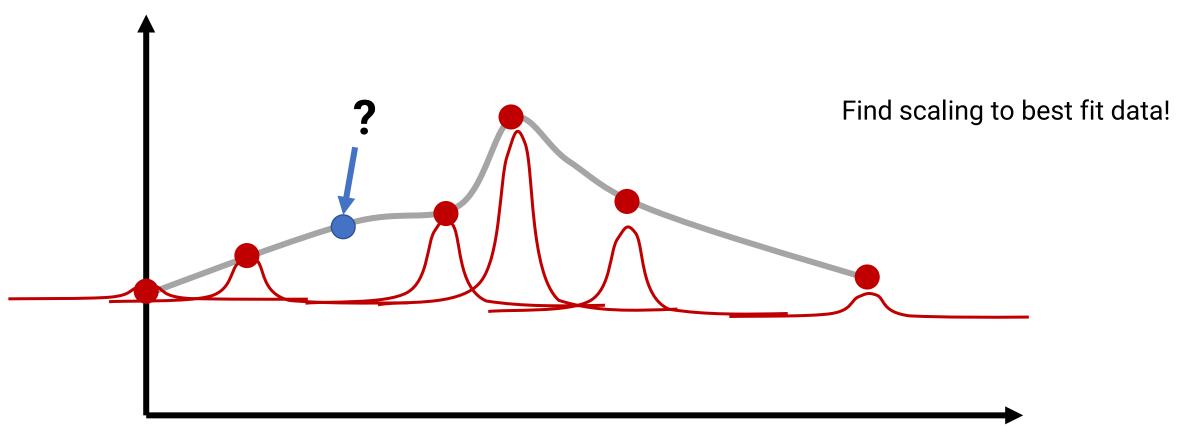
How To Interpolate?







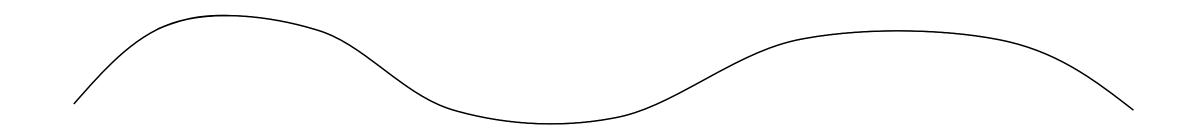
How To Interpolate?



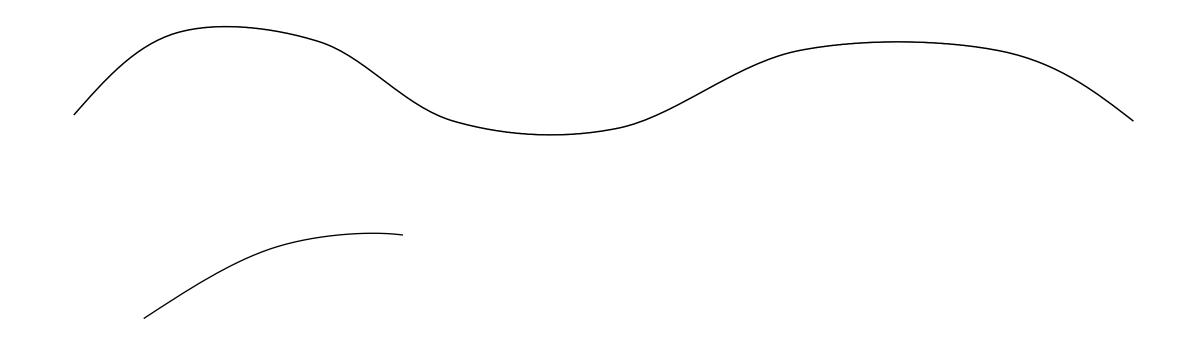
$$f(z) = \sum_{\forall i} \alpha_i R(z, x_i)$$
 given $f(x_i) = y_i$





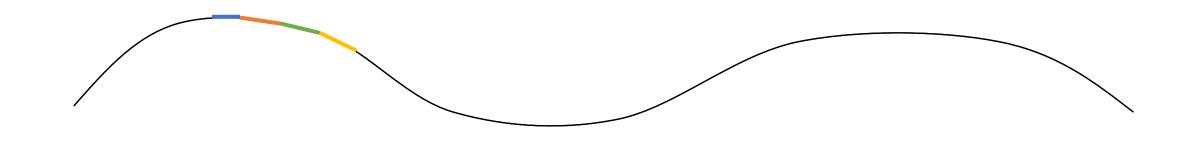




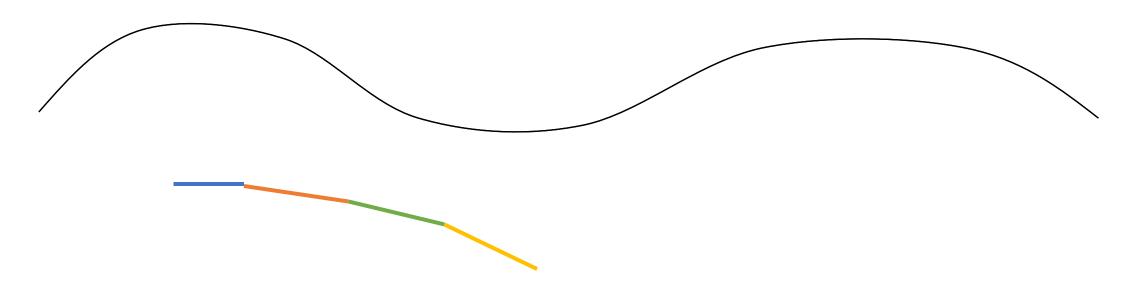








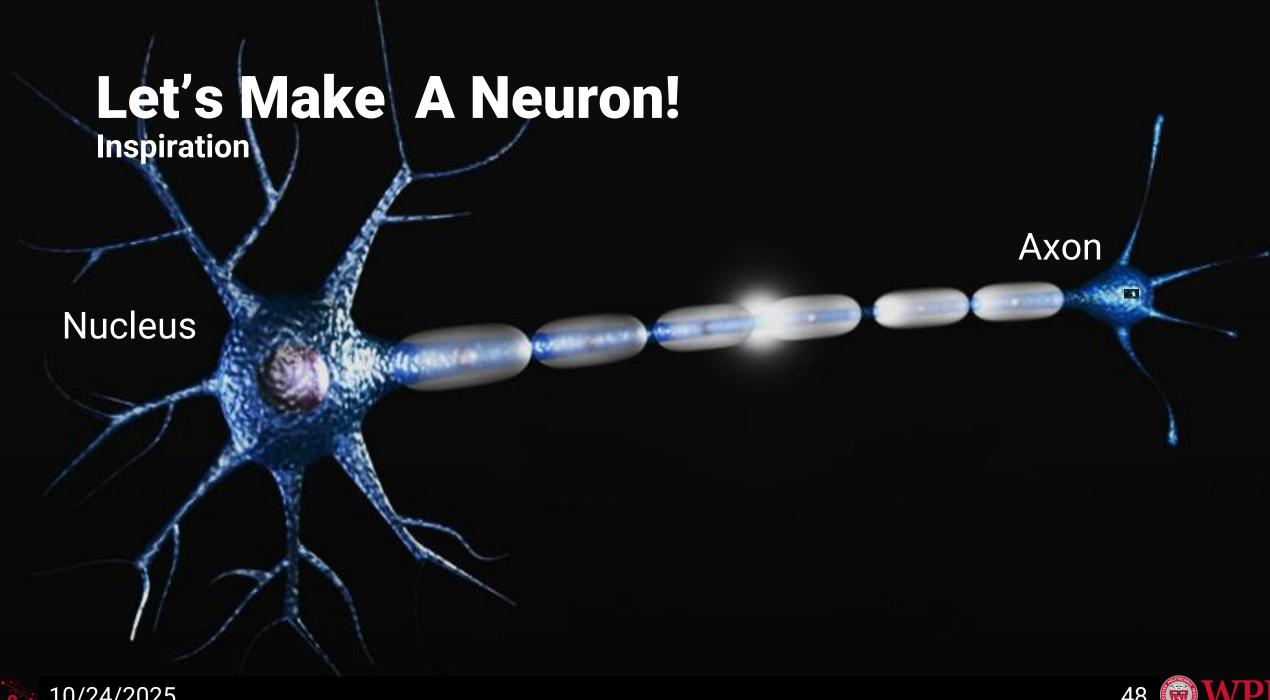


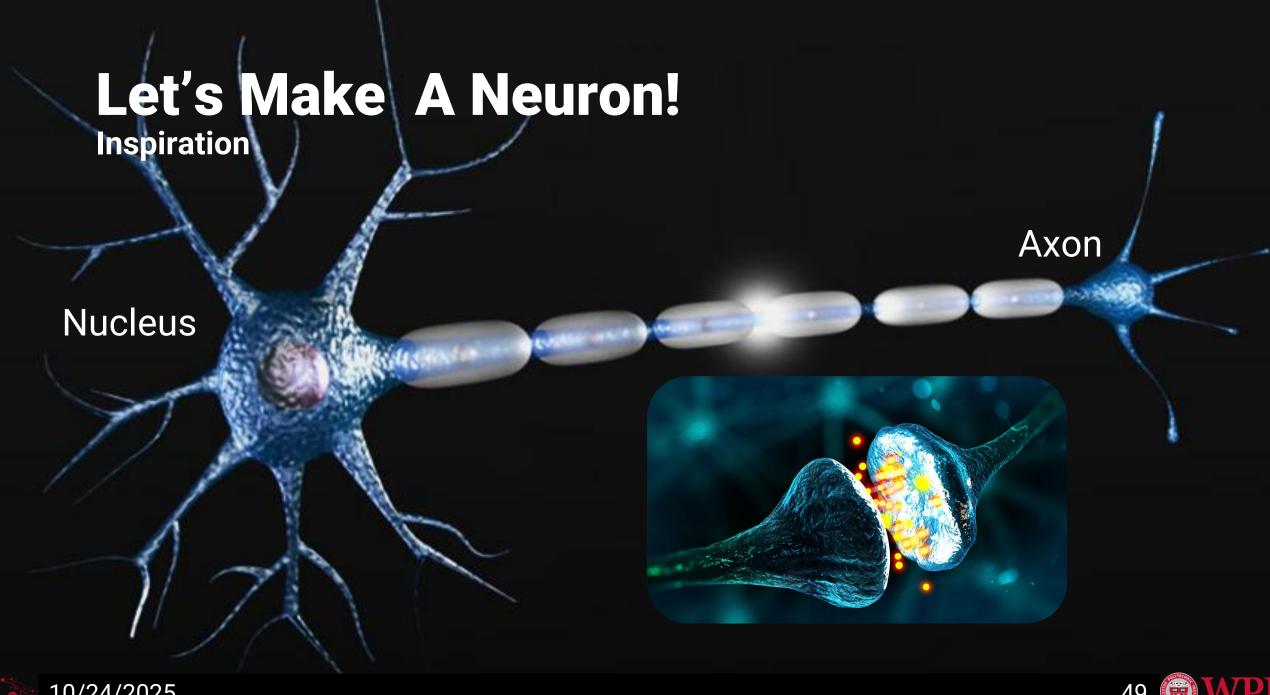


Can approximate any function with multiple simpler functions!



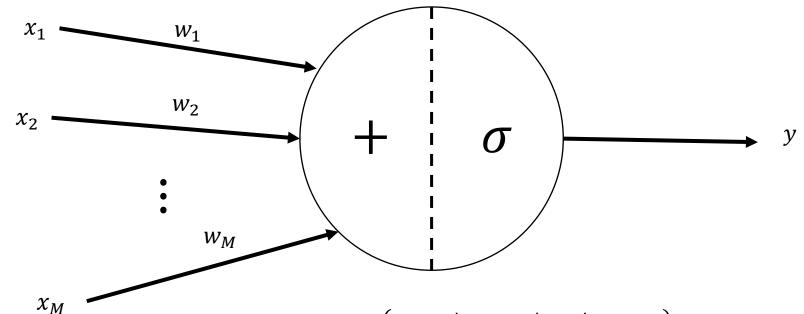






Let's Make A Neuron!

Artificial Neuron AKA Perceptron



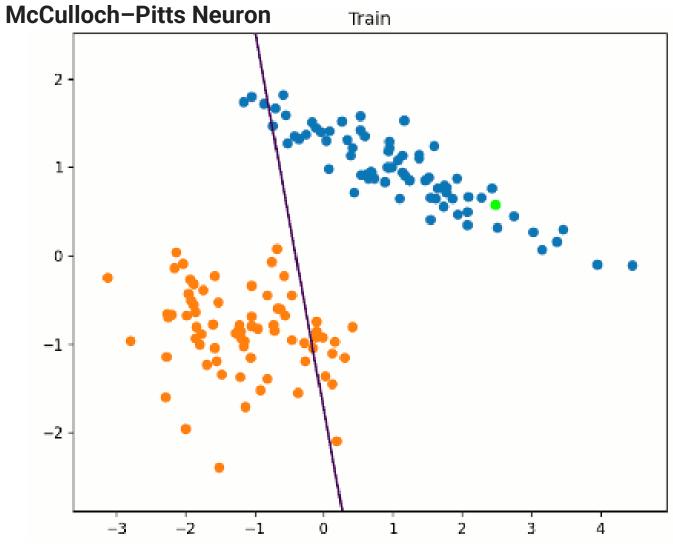
$$y = \sigma(w_1x_1 + w_2x_2 + \dots + w_Mx_M)$$

 $y = \sigma(W^TX)$ Recall Logistic Regression!

$$W = \begin{bmatrix} w_1 \\ w_2 \\ \vdots \\ w_M \end{bmatrix} X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_M \end{bmatrix}$$



Perceptron Update



For each train sample x_i

- Compute $y_i = \sigma(W^T X_i)$
- Update weight W(t+1) =

Update weight
$$W(t+1) = W(t) + \alpha(\hat{y}_i - y_i)x_i$$
Desired Output/Label Learning Rate



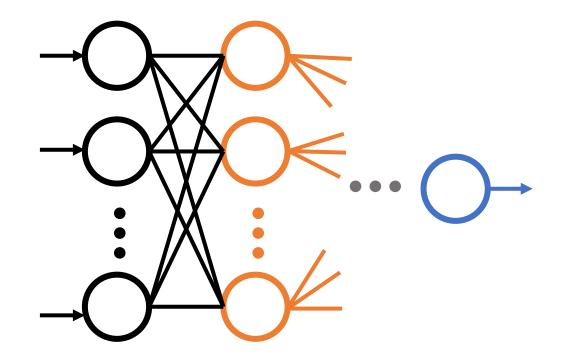
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Let's Make A Neural Network!







If σ was linear!

$$y_{1} = \sigma(W_{1}x_{1}) = AW_{1}x_{1}$$

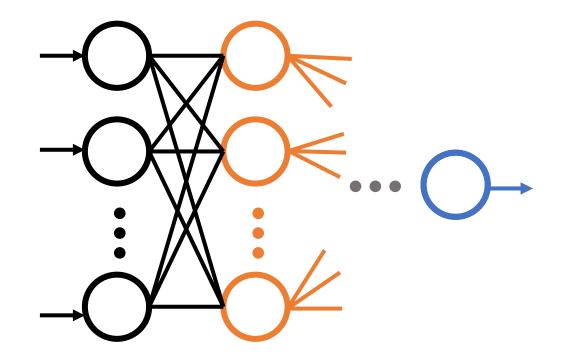
$$y_{2} = \sigma(W_{2}y_{1}) = \sigma(\sigma(W_{1}x_{1})) = A^{2}W_{2}W_{1}x_{1} = W'_{2}x_{1}$$

$$y_{n} = \prod_{\forall i} y_{n-i} \cdots AW_{1}x_{1} = W'_{n}x_{1}$$

This is the same as one neuron!

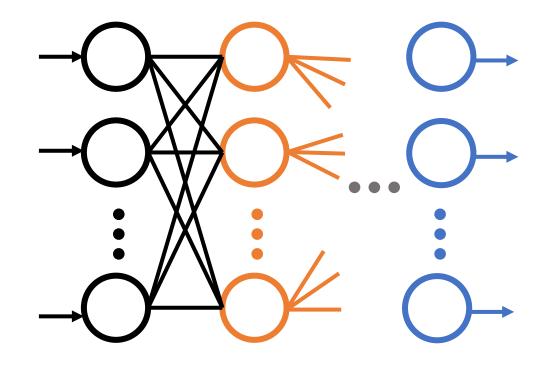
WPI

Let's Make A Neural Network!





Let's Make A Neural Network!







Training-Validation-Test Sets

- Training: A labeled group of examples which is fed to the NN during training (weight updating/backprop etc.)
- Validation: A group of unseen examples used to test your NN to see how it performs
- Test: The set where your model is deployed on!

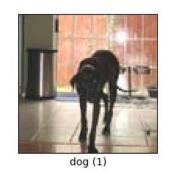
















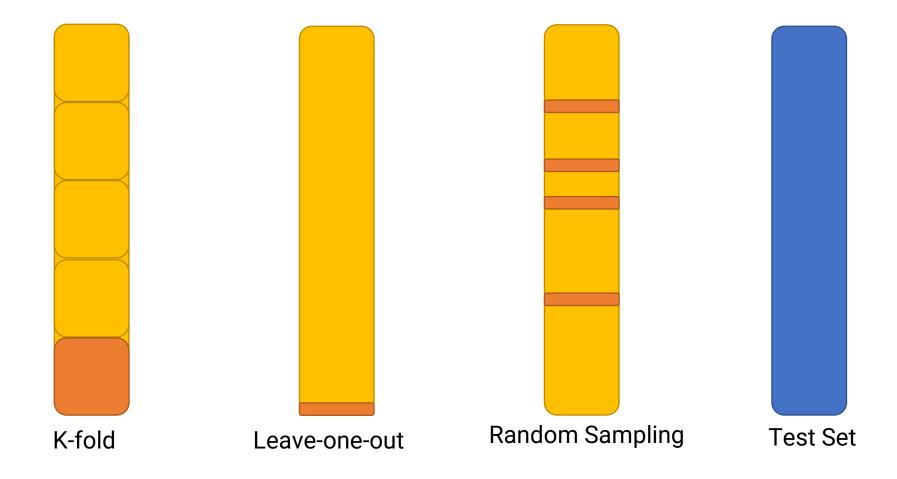




W (#) W

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Cross-Validation







Let's Get Some Math Done!

Derivative is defined by

•
$$D_x f = \lim_{\|h\| \to 0} \frac{f(x+h) - f(x)}{\|h\|}$$

- $Df = (\partial_{x_1} f \partial_{x_2} f \partial_{x_3} f)$ (assuming variables are column vectors)
- Gradient is the adjoint of derivative!

$$Df = (\partial_{x_1} f \quad \partial_{x_2} f \quad \partial_{x_3} f) \text{ and } \nabla f = \begin{bmatrix} \partial_{x_1} f \\ \partial_{x_2} f \\ \partial_{x_3} f \end{bmatrix}$$

For matrices:

$$\nabla f = \begin{bmatrix} \partial_{11} f & \partial_{12} f & \partial_{13} f \\ \partial_{21} f & \partial_{22} f & \partial_{23} f \\ \partial_{31} f & \partial_{32} f & \partial_{33} f \end{bmatrix} \text{ where } x = \begin{bmatrix} x_{11} & x_{12} & x_{13} \\ x_{21} & x_{22} & x_{23} \\ x_{31} & x_{32} & x_{33} \end{bmatrix}$$





What Is The Gradient?

Function

$$f(x) = Ax$$

$$f(x) = ||x||^2$$

$$f(x) = \frac{1}{2}x^T Ax$$
Symmetric A

Gradient

$$\nabla f(x) = A^T$$
$$\nabla f(x) = 2x$$
$$\nabla f(x) = Ax$$

Remember:

If
$$h(x) = f(Ax) \Rightarrow \nabla h(x) = A^T f'(Ax)$$

And if $h(x) = f(xA) \Rightarrow \nabla h(x) = f'(xA)A^T$



Recall Chain Rule!

$$h(x) = f \circ g(x) = f(g(x))$$

For single variables:

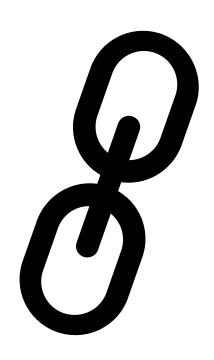
$$\partial f(g(x)) = f'(g)g'(x)$$

For multiple-variables:

$$Df(g(x)) = Df \circ D(g(x))$$

For gradients:

$$\nabla f(g(x)) = \nabla g(x) \nabla f(x)$$



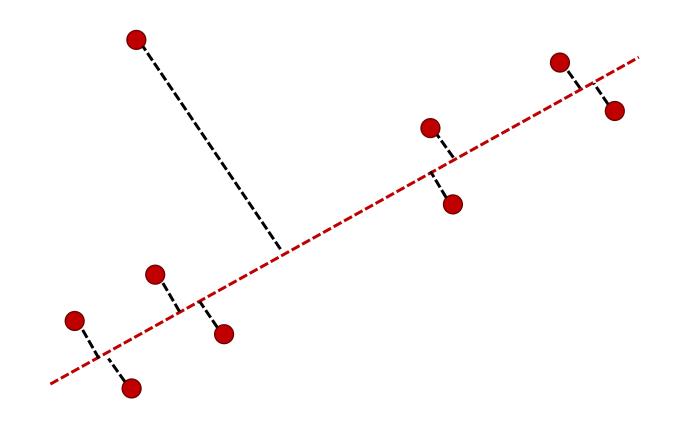
Recall Ridge Regression

Least Squares With Penalty

$$f(x) = \frac{1}{2} ||Ax - b||^2 + \frac{\lambda}{2} ||x||^2$$

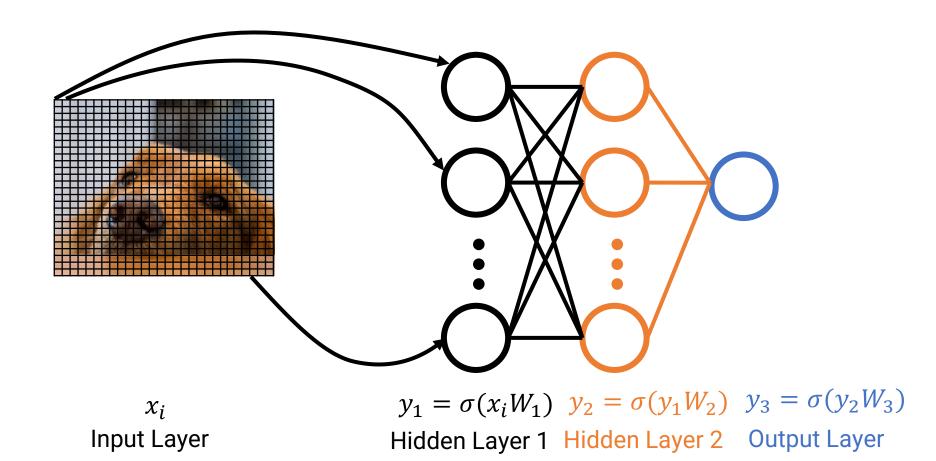
How do you obtain optimal solution? Set gradient to zero!

$$\nabla f(x) = \lambda x + A^{T}(Ax - b) = 0$$
$$(A^{T}A + \lambda I)x = A^{T}b$$
$$x^{*} = (A^{T}A + \lambda I)^{-1}A^{T}b$$



Key To Training: Error Back Propagation

AKA Backprop

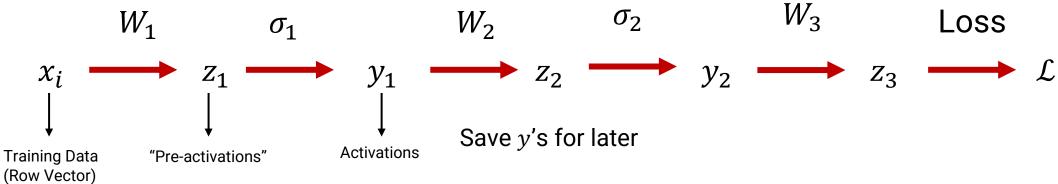


WPI

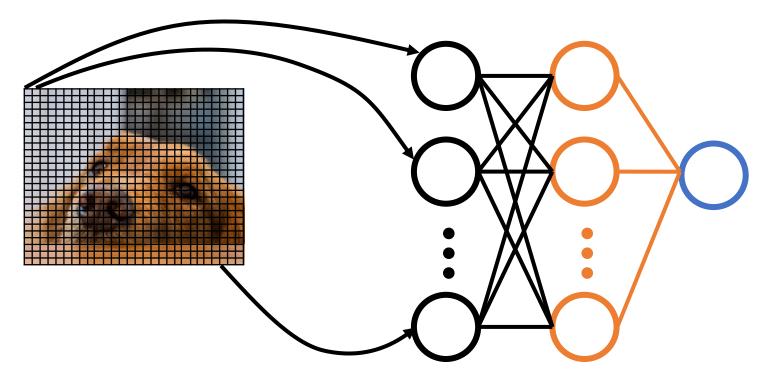
Forward Pass

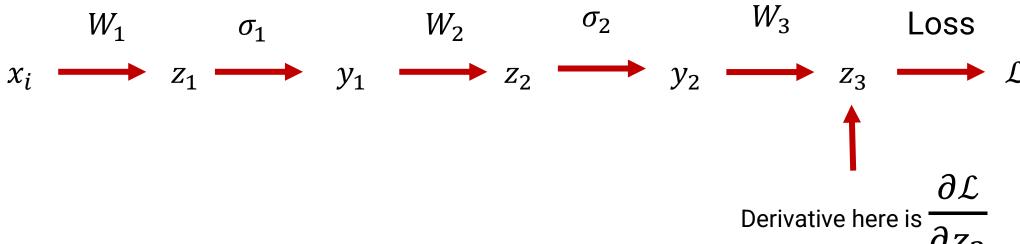
 W_3 σ_2 Loss

Training Data (Row Vector)



We need derivative of \mathcal{L} with respect to x and W

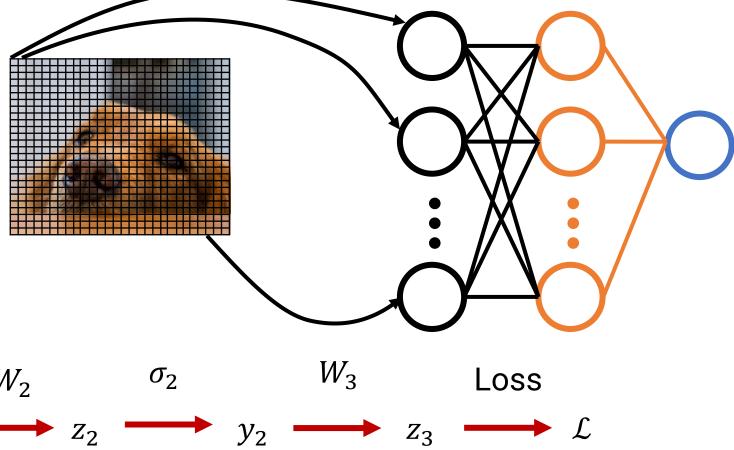


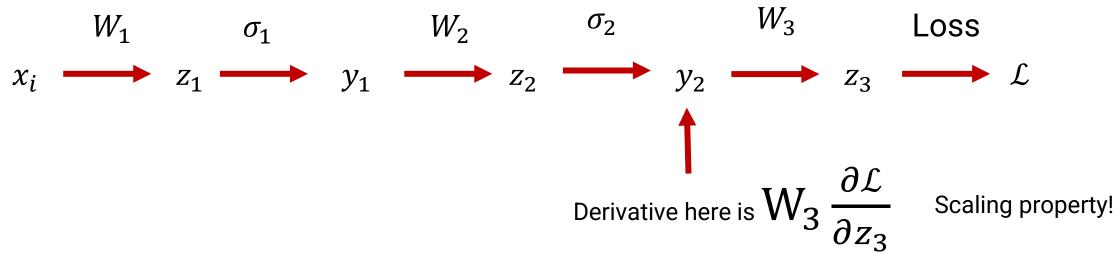






We need derivative of \mathcal{L} with respect to x

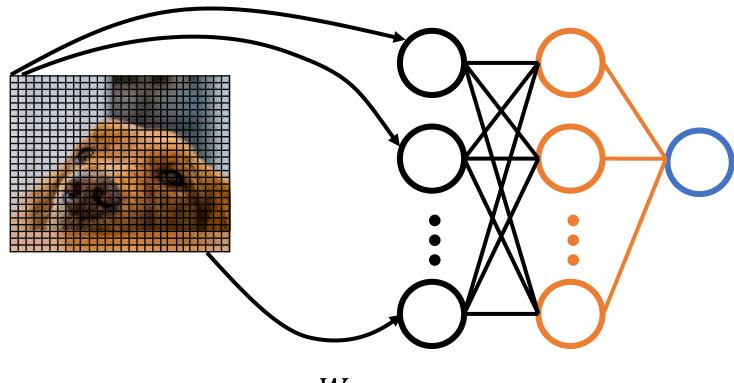


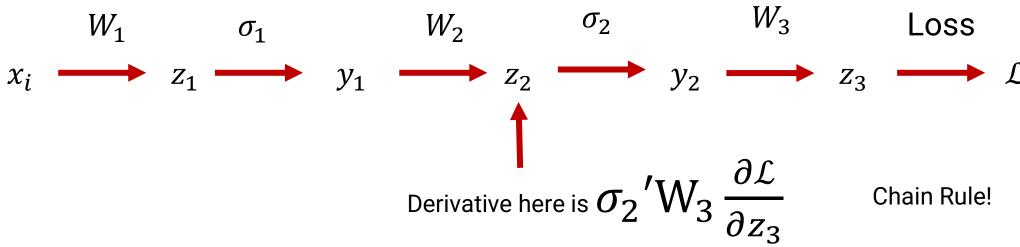




WPI

We need derivative of \mathcal{L} with respect to x

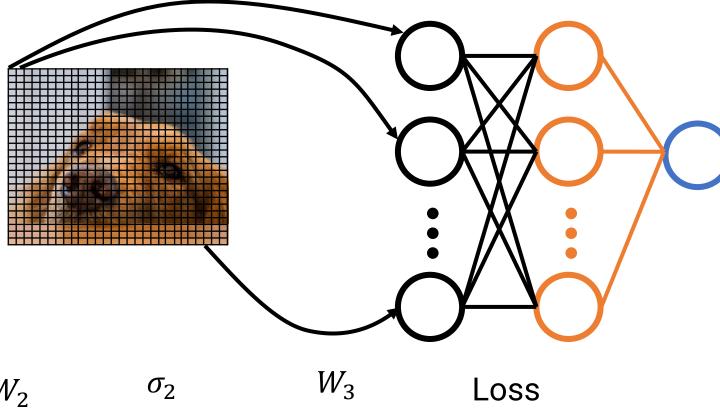


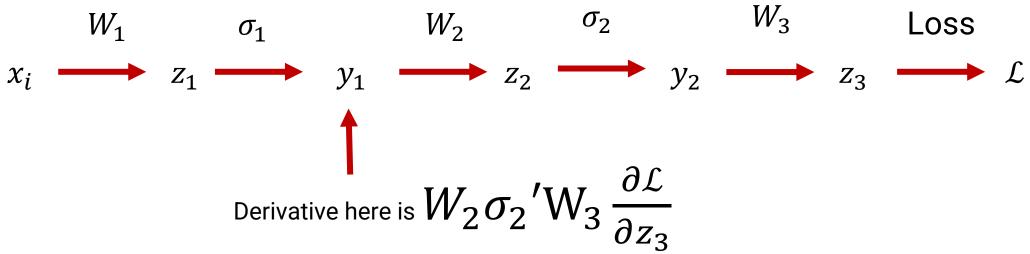




WPI

We need derivative of \mathcal{L} with respect to x

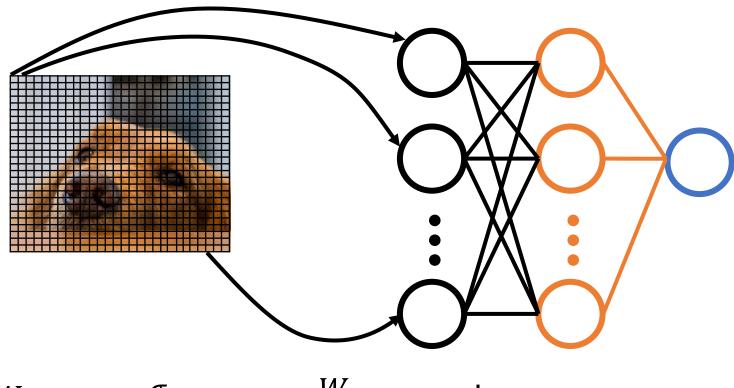


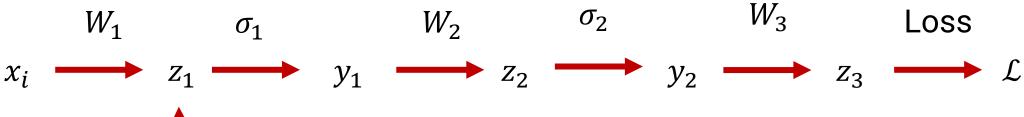






We need derivative of \mathcal{L} with respect to x



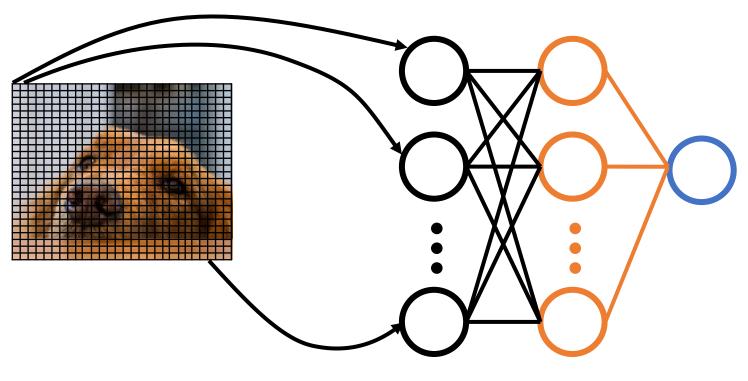


Derivative here is ${\sigma_1}'W_2{\sigma_2}'W_3\,rac{\partial \mathcal{L}}{\partial z_3}$





We need derivative of \mathcal{L} with respect to x

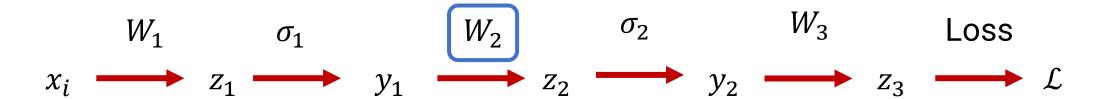


Derivative here is $W_1{\sigma_1}'W_2{\sigma_2}'W_3\,rac{\partial \mathcal{L}}{\partial z_3}$



Derivative With Respect To W_2

Derivative of loss \mathcal{L} with respect to W_2



Use Chain Rule

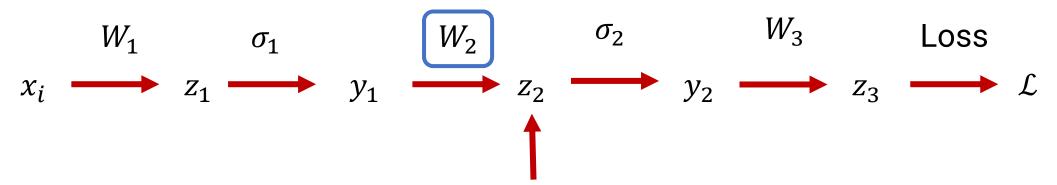
$$\frac{\partial \mathcal{L}}{\partial W_2} = \frac{\partial \mathcal{L}}{\partial z_2} \frac{\partial z_2}{\partial W_2}$$

$$\nabla_{W_2} \mathcal{L} = \nabla_{W_2} z_2 \nabla_{z_2} \mathcal{L}$$

WPI

Derivative With Respect To W_2

Derivative of loss \mathcal{L} with respect to W_2

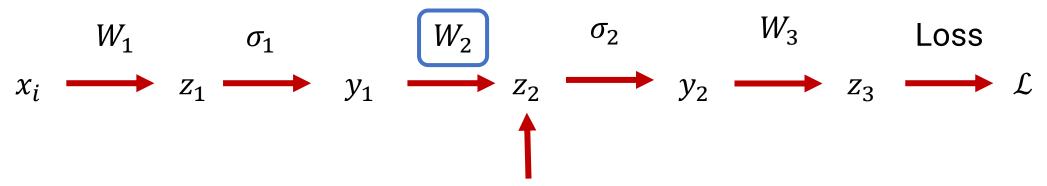


Derivative with respect to z_2

$$\sigma_2' W_3 \frac{\partial \mathcal{L}}{\partial z_3}$$

Derivative With Respect To W_2

Derivative of loss \mathcal{L} with respect to W_2



Derivative with respect to z_2

$$\sigma_2' W_3 \frac{\partial \mathcal{L}}{\partial z_3} \qquad \frac{\partial z_2}{\partial W_2}$$

$$\sigma_2' W_3 \frac{\partial \mathcal{L}}{\partial z_3} y_1$$

Complete Backprop

$$W_1$$
 σ_1 W_2 σ_2 W_3 Loss $x_i \longrightarrow z_1 \longrightarrow y_1 \longrightarrow z_2 \longrightarrow y_2 \longrightarrow z_3 \longrightarrow \mathcal{L}$

$$\nabla_{z_3} \mathcal{L}$$

$$\nabla_{W_3} \mathcal{L} = y_2^T \nabla_{z_3} \mathcal{L}$$

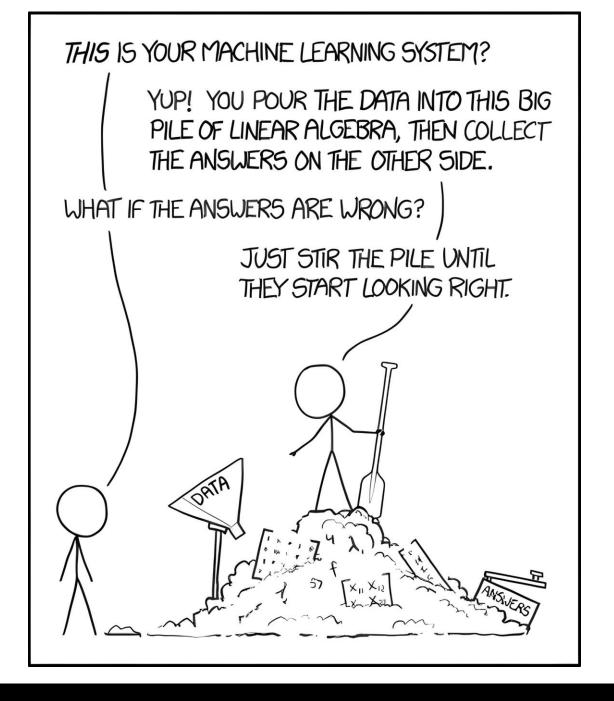
$$\nabla_{z_2} \mathcal{L} = \nabla_{z_3} \mathcal{L} W_3^T \sigma_2'$$

$$\nabla_{W_2} \mathcal{L} = y_1^T \nabla_{z_2} \mathcal{L}$$

$$\nabla_{z_1} \mathcal{L} = \nabla_{z_2} \mathcal{L} W_3^T \sigma_2' W_2^T \sigma_1'$$

$$\nabla_{W_1} \mathcal{L} = x_i^T \nabla_{z_1} \mathcal{L}$$

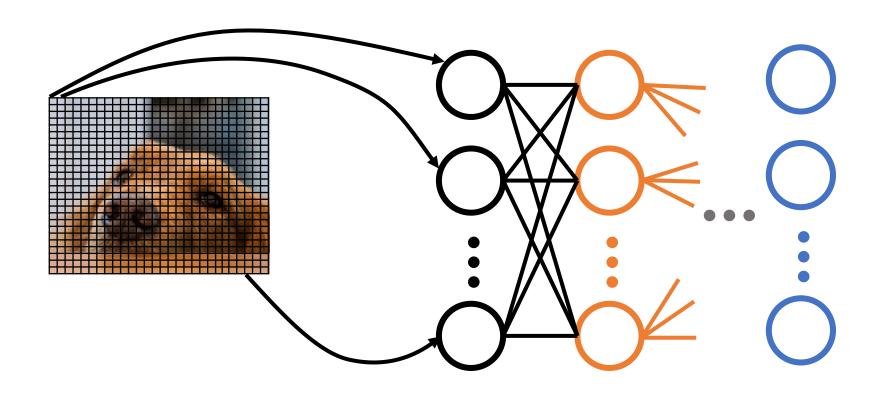
Essentially!







We Did Something Cool!



Dimension of Output?

1

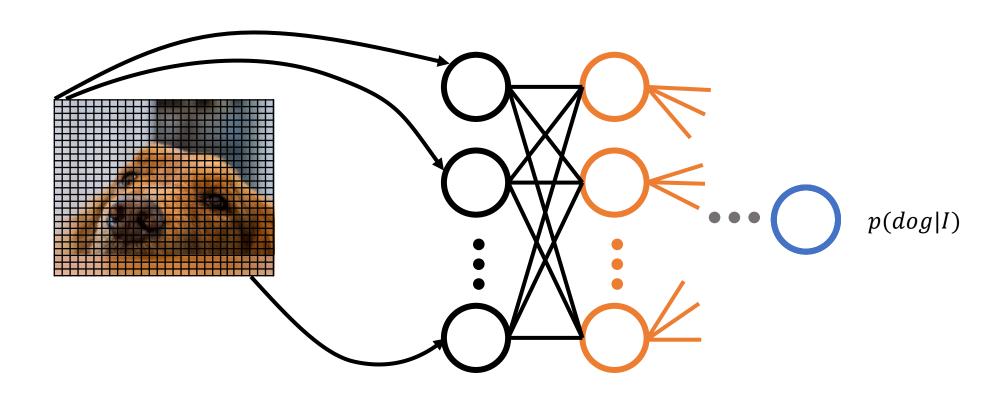
Why?

$$p(dog|I)$$
 as $p(cat|I) = 1 - p(dog|I)$





We Did Something Cool!



Fully Connected Network or Multi Layer Perceptron (MLP)





Gradient Vs Derivative

$$\frac{\partial \mathcal{L}}{\partial x_1} = W_1 \sigma_1' W_2 \sigma_2' W_3 \frac{\partial \mathcal{L}}{\partial z_3}$$
 Derivative

$$abla \mathcal{L}_{\chi_1} =
abla_{z_3} \mathcal{L} W_3^T \sigma_2' W_2^T \sigma_1' W_1^T$$
 Gradient

Backward Pass!

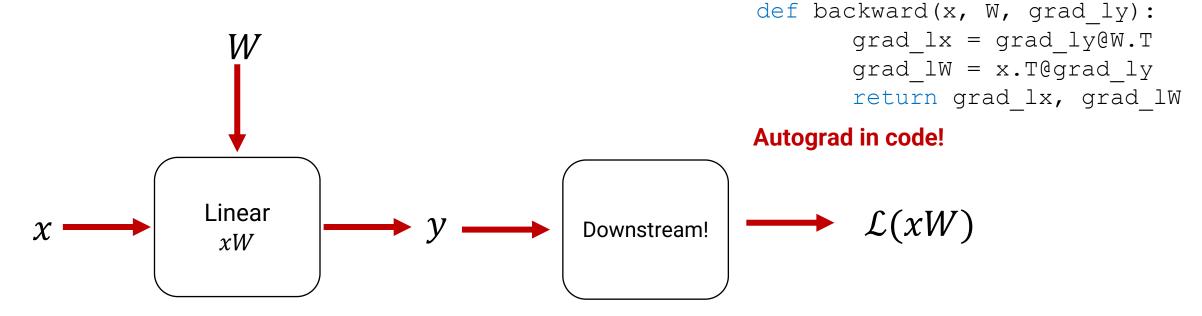








Let's Do A Trick!



Gradient with respect to input?

$$\nabla_{x} \mathcal{L}(xW) = \mathcal{L}'(xW)W^{T}$$
$$\nabla_{W} \mathcal{L}(xW) = x^{T} \mathcal{L}'(xW)$$

Since if
$$h(x) = f(Ax) \Rightarrow \nabla h(x) = A^T f'(Ax)$$

And if $h(x) = f(xA) \Rightarrow \nabla h(x) = f'(xA)A^T$

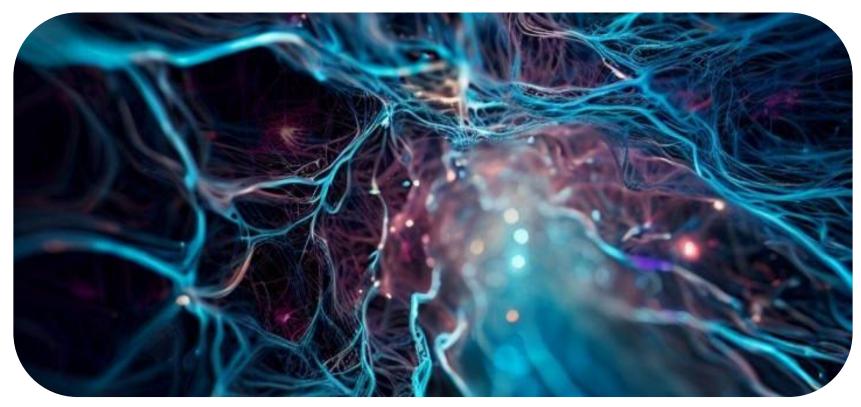
def dorward(x, W):

return x@W





Next Class!



NN Tuning, Image Filtering And Convolutional Neural Networks

<a>WPI