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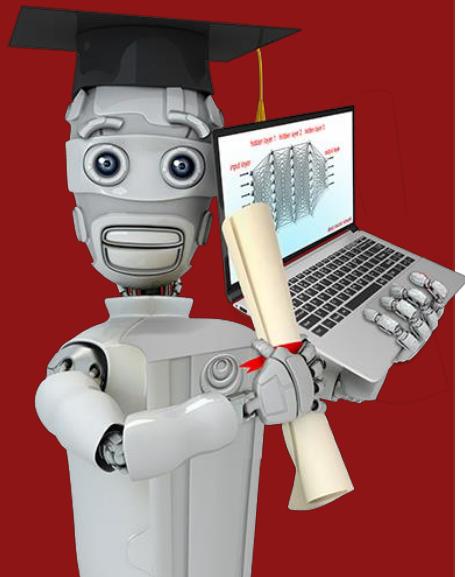
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Stanford
ONLINE

Advanced Learning Algorithms



Welcome!

Advanced learning algorithms

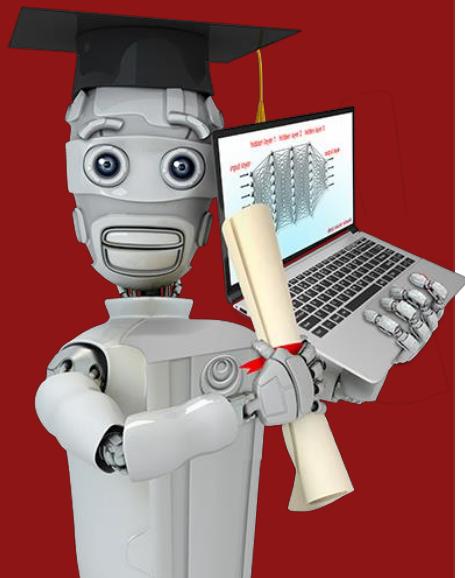
Neural Networks 

inference (prediction)

training

Practical advice for building machine learning systems 

Decision Trees 



Neural Networks Intuition

Neurons and the brain

Neural networks

Origins: Algorithms that try to mimic the brain.

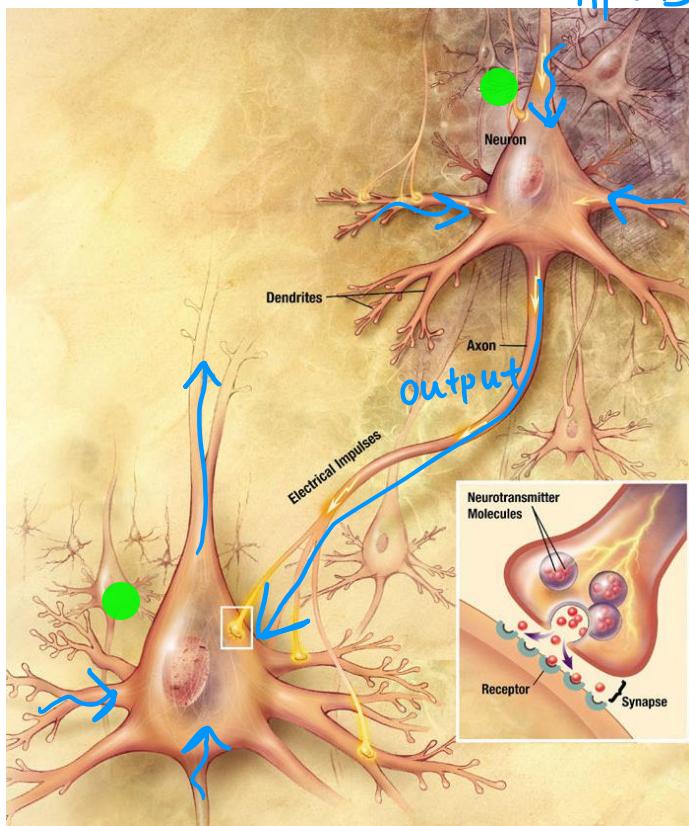


Used in the 1980's and early 1990's.
Fell out of favor in the late 1990's.

Resurgence from around 2005.

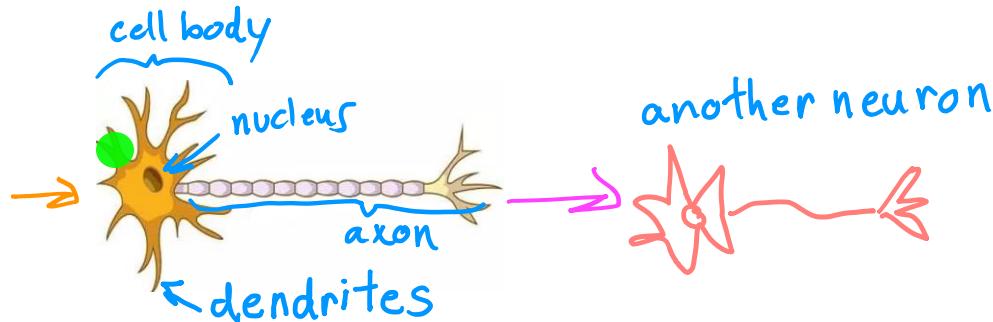
speech → images → text (NLP) → ...

Neurons in the brain



Biological neuron

inputs outputs



Simplified mathematical model of a neuron

inputs outputs

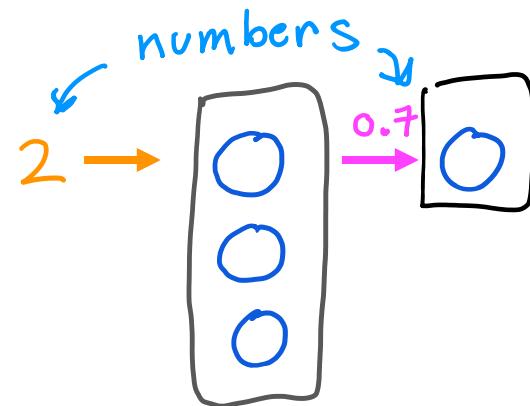
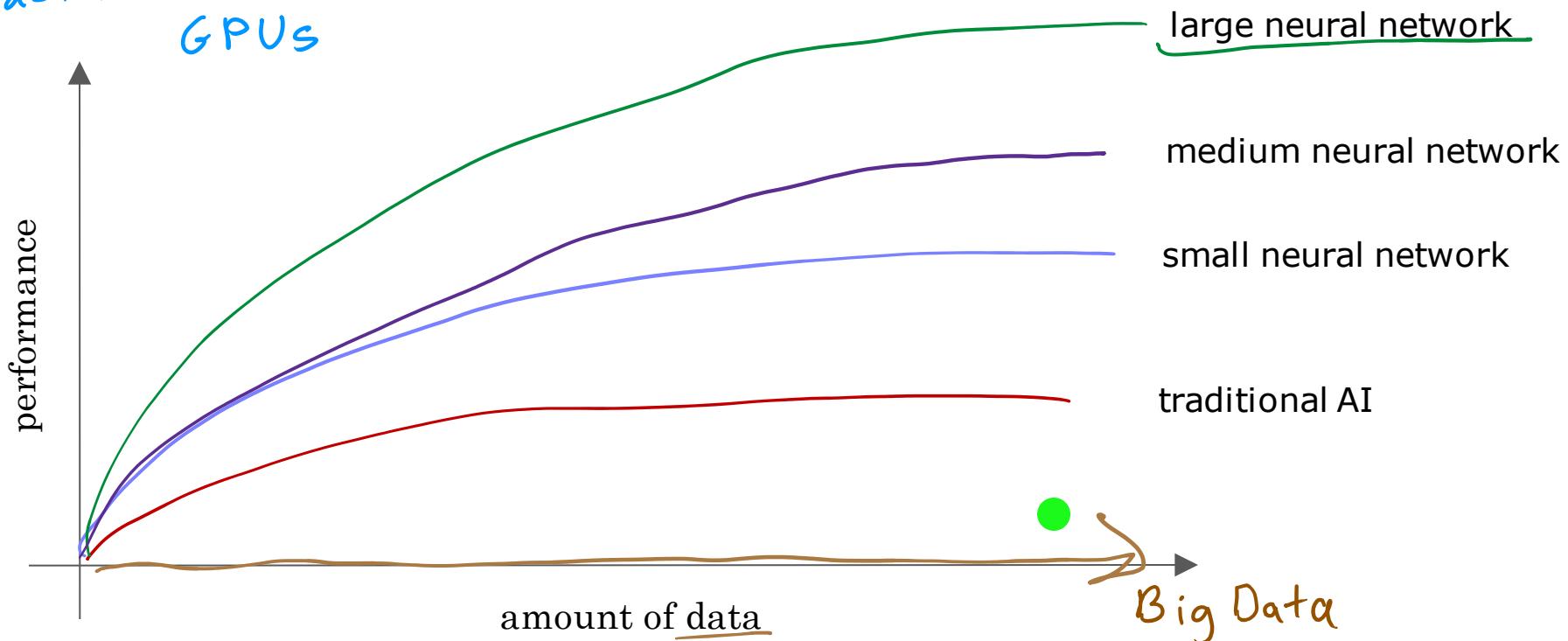
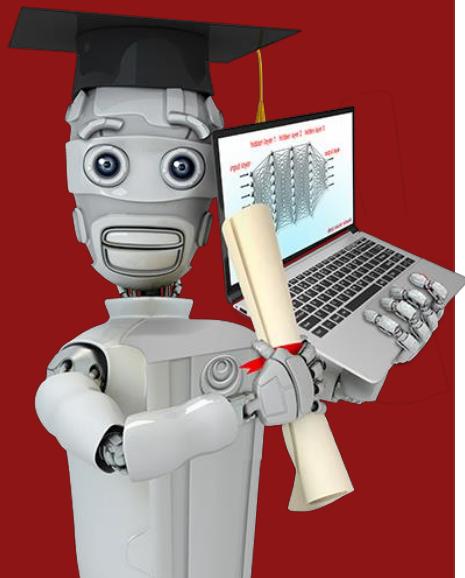


image source: <https://biologydictionary.net/sensory-neuron/>

Faster computer processors
GPUs

Why Now?

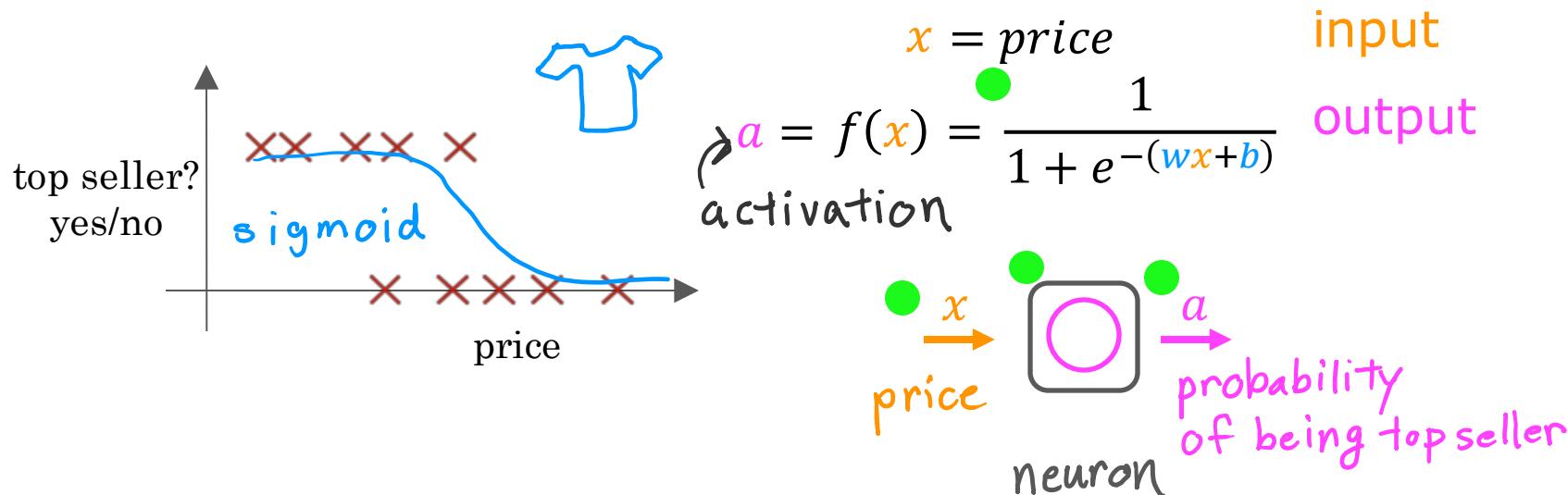




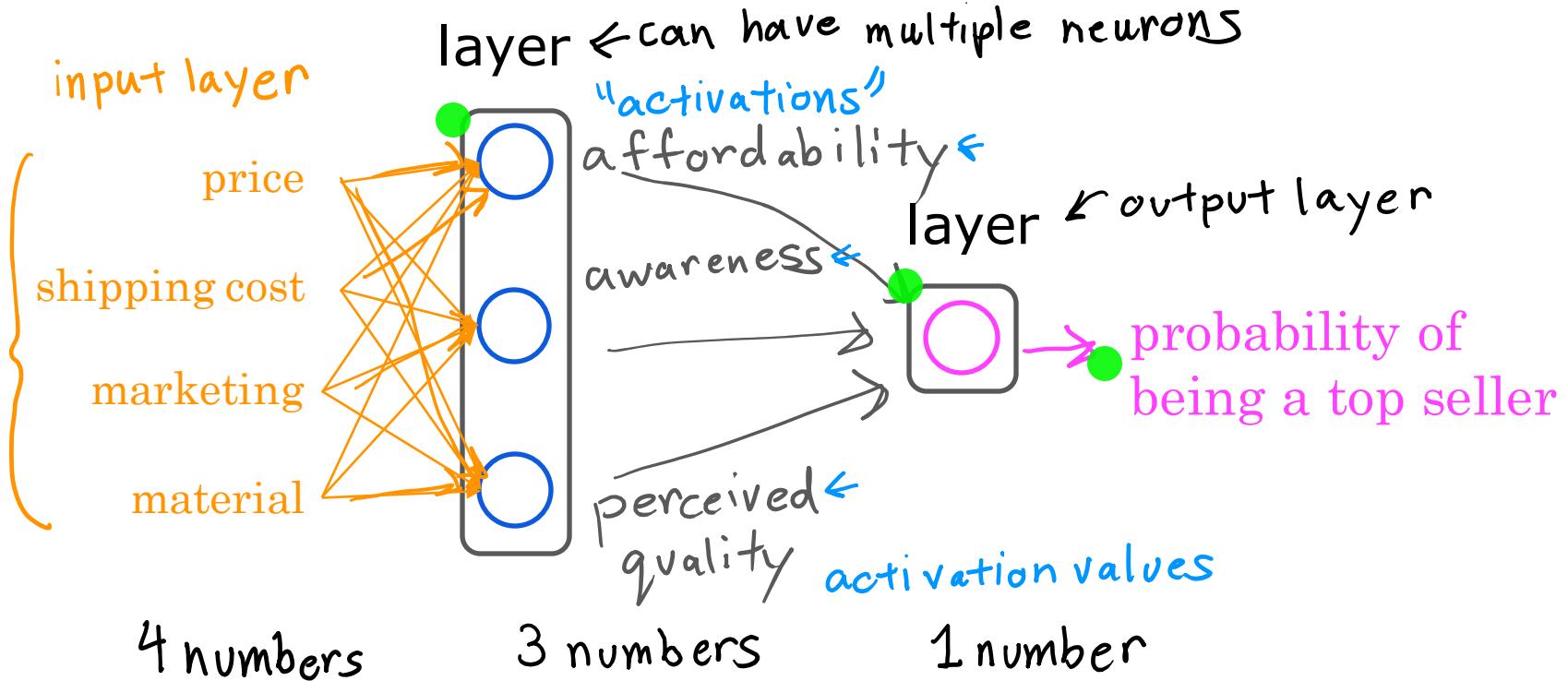
Neural Network Intuition

Demand Prediction

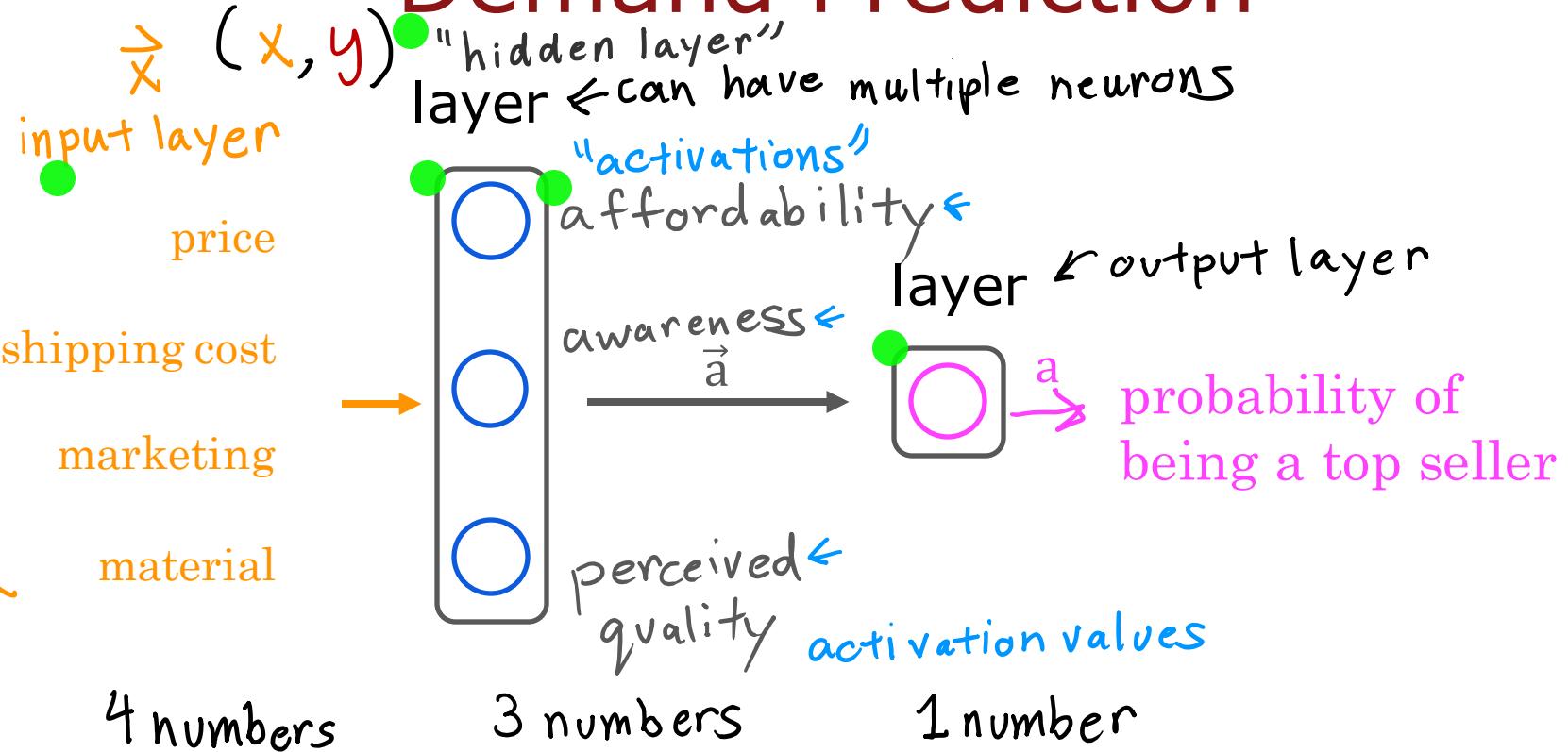
Demand Prediction



Demand Prediction



Demand Prediction



Demand Prediction

• $\vec{x} \rightarrow (x, y)$

input layer

price

shipping cost

marketing

material

4 numbers

"hidden layer"
layer can have multiple neurons

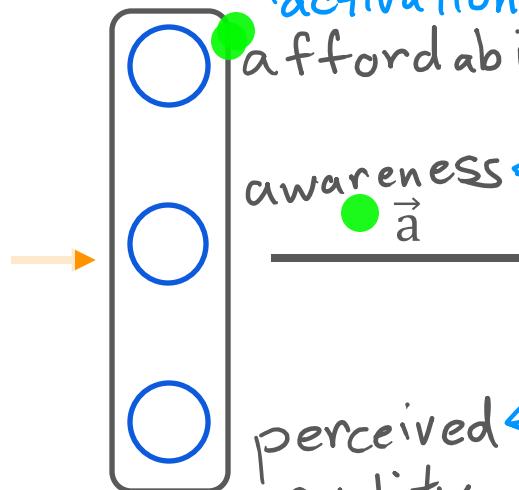
"activations"

affordability

awareness

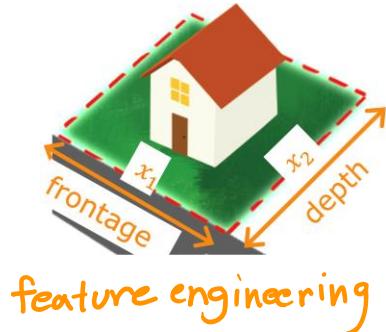
perceived
quality

activation values



3 numbers

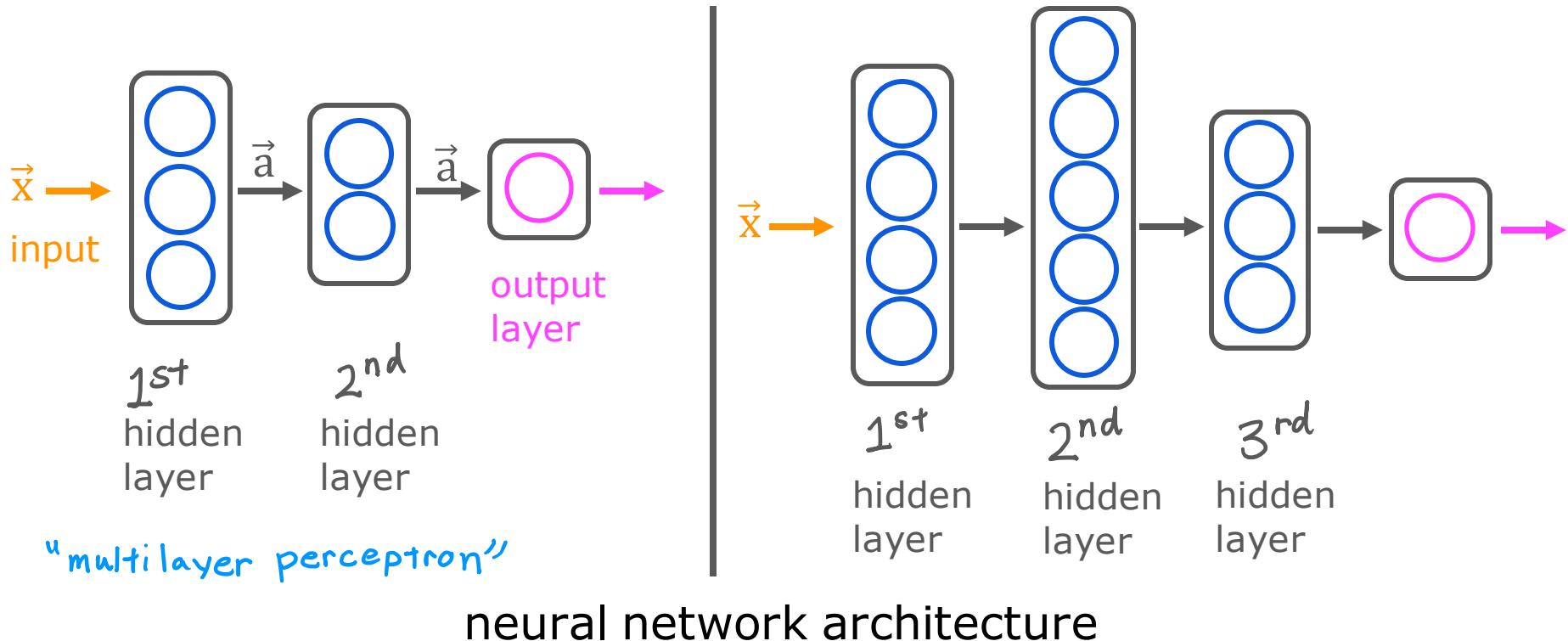
1 number

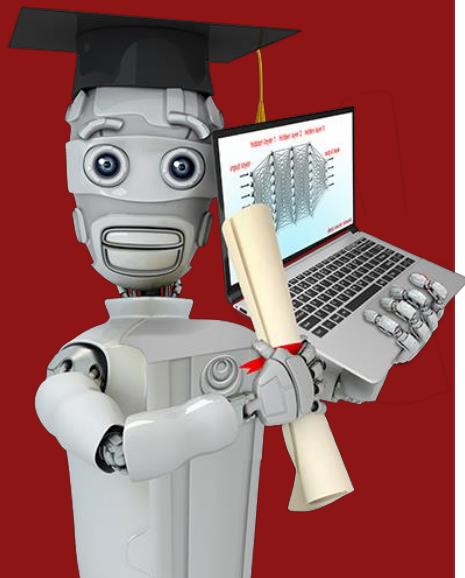


feature engineering

x_1, x_2

Multiple hidden layers

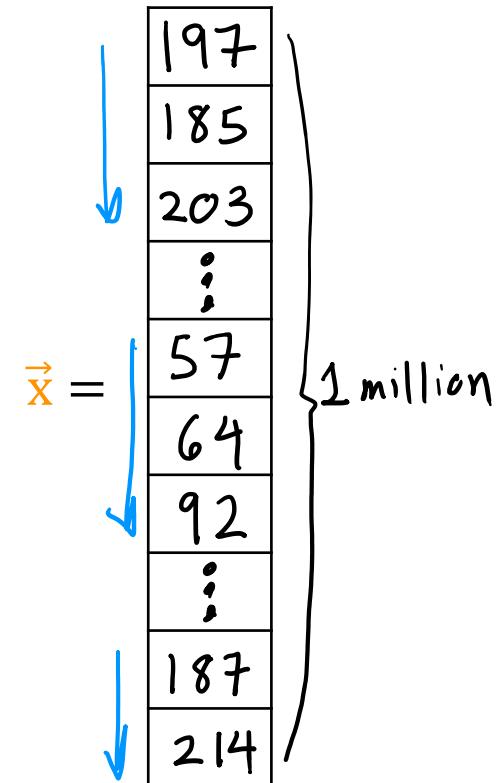
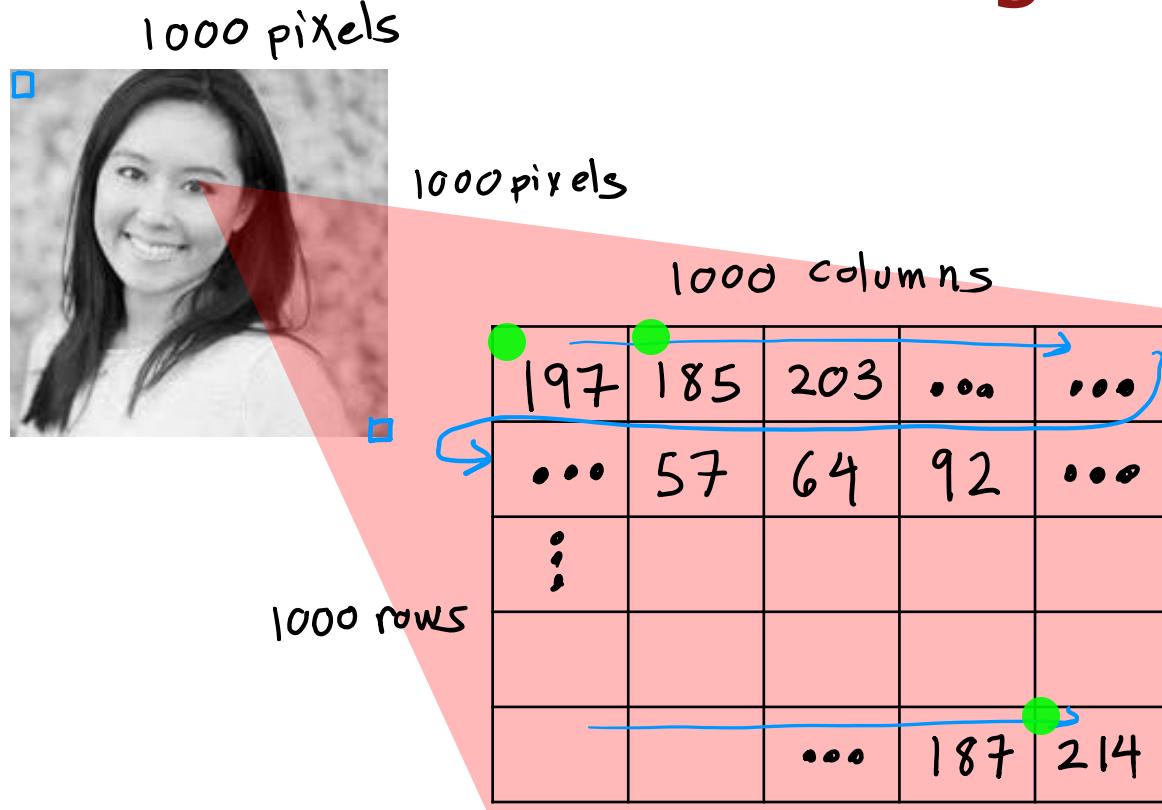




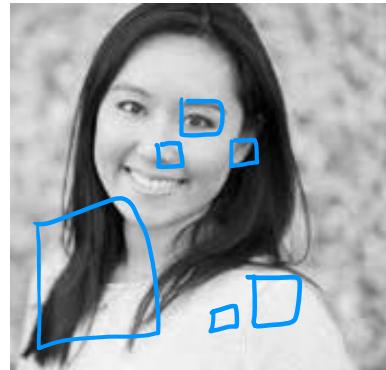
Neural Networks Intuition

Example:
Recognizing Images

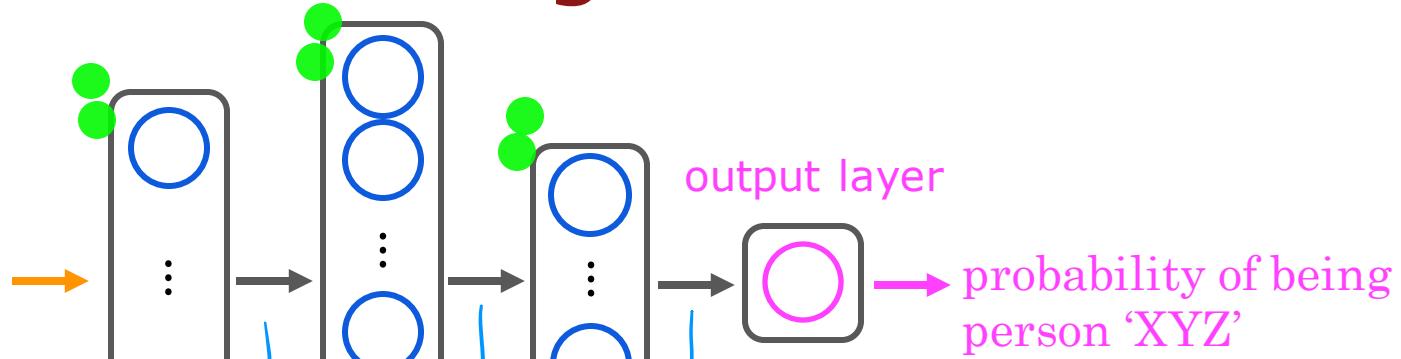
Face recognition



Face recognition



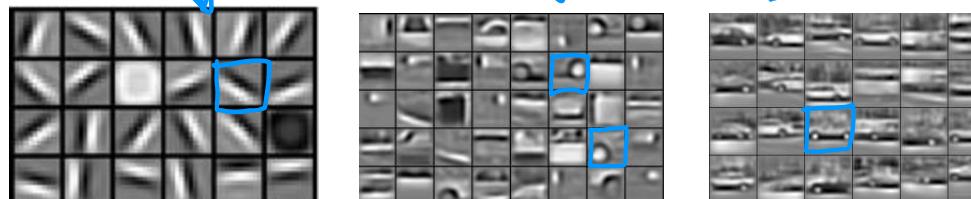
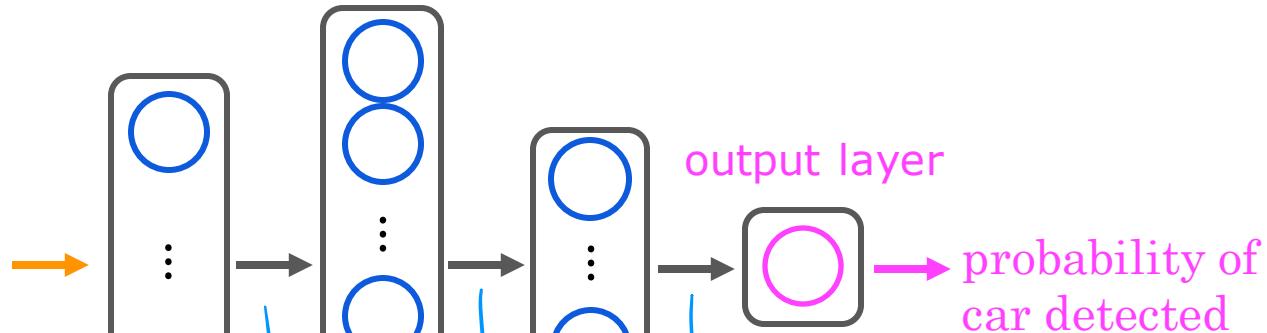
\vec{x}
input



activations are
higher level features

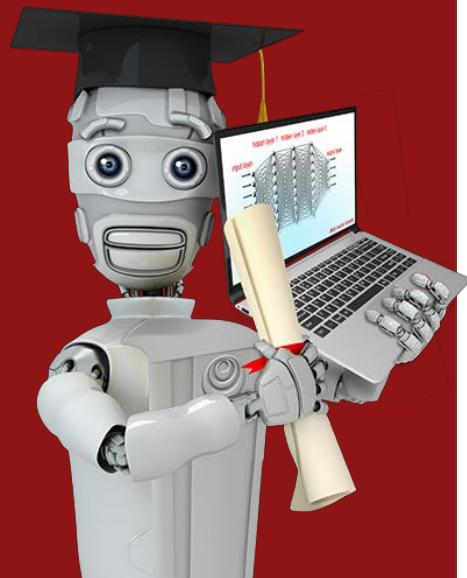
source: Convolutional Deep Belief Networks for Scalable Unsupervised Learning of Hierarchical Representations
by Honglak Lee, Roger Grosse, Ranganath Andrew Y. Ng

Car classification



activations are
higher level features

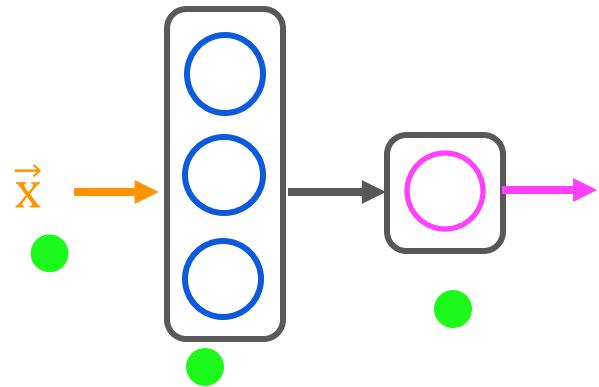
source: Convolutional Deep Belief Networks for Scalable Unsupervised Learning of Hierarchical Representations
by Honglak Lee, Roger Grosse, Ranganath Andrew Y. Ng



Neural network model

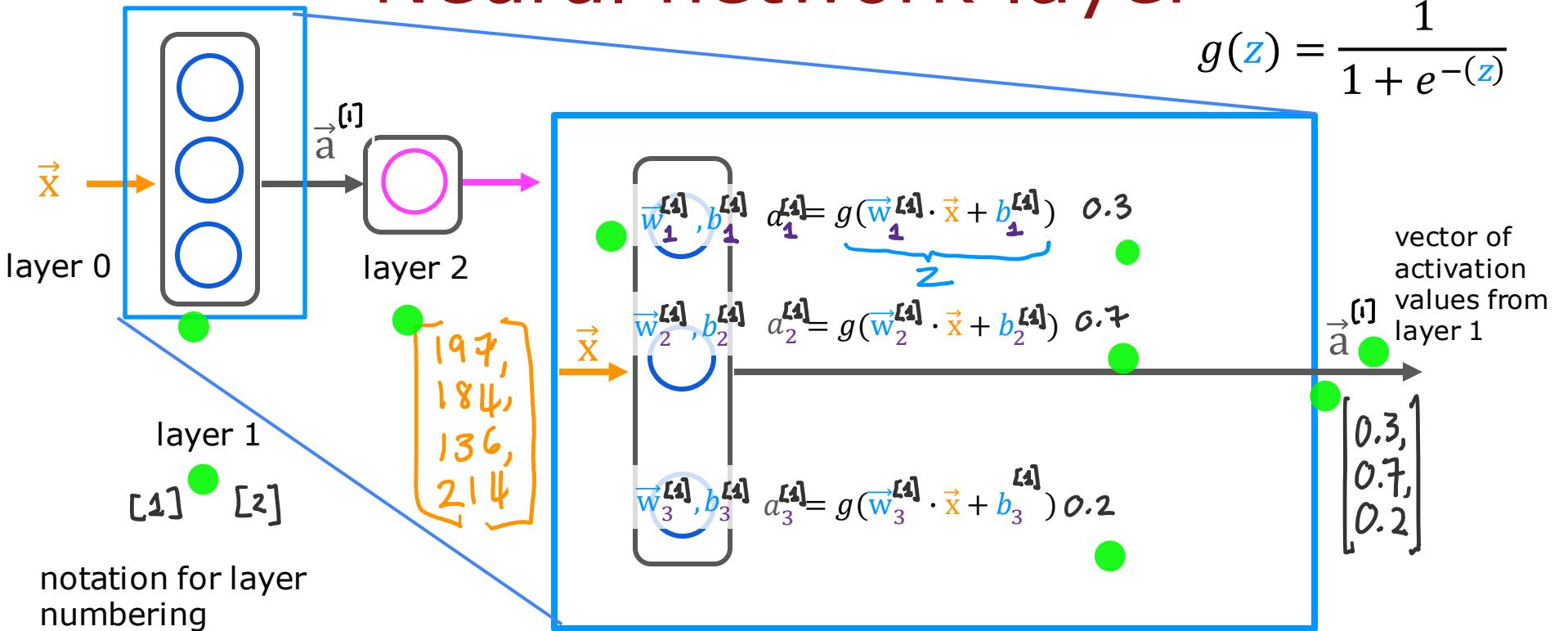
Neural network layer

Neural network layer

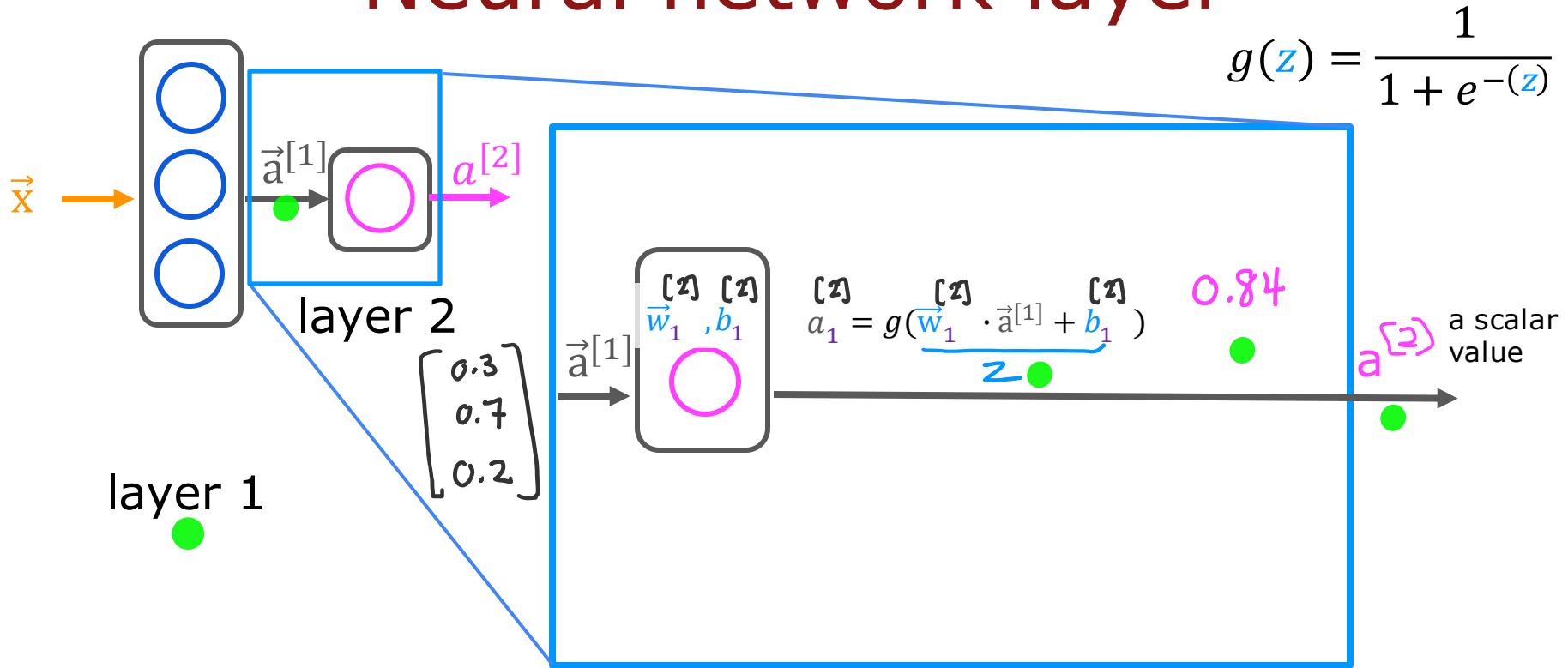


Neural network layer

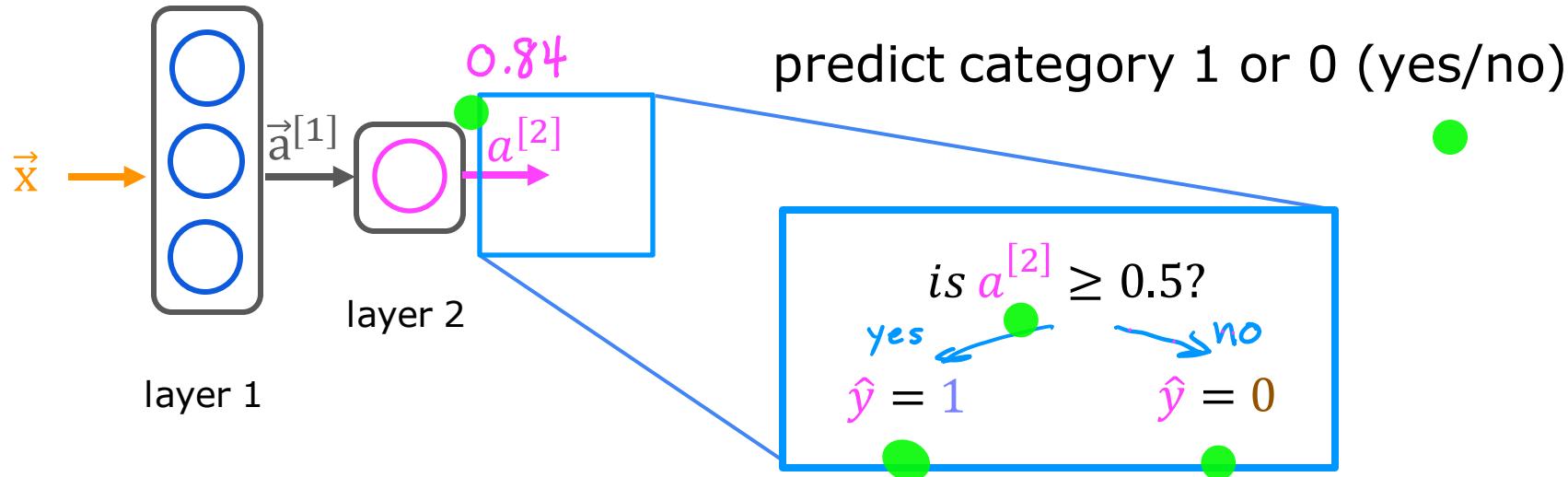
$$g(z) = \frac{1}{1 + e^{-(z)}}$$

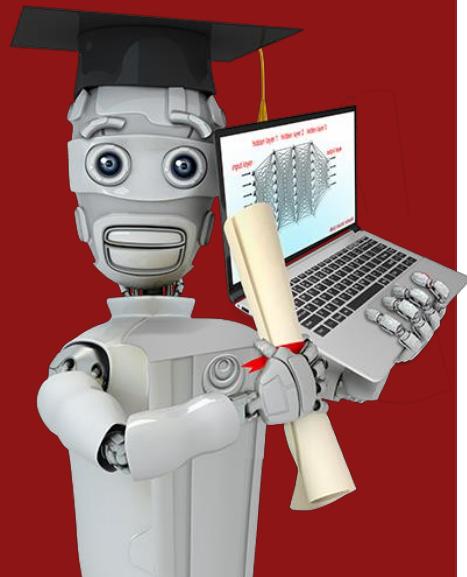


Neural network layer



Neural network layer

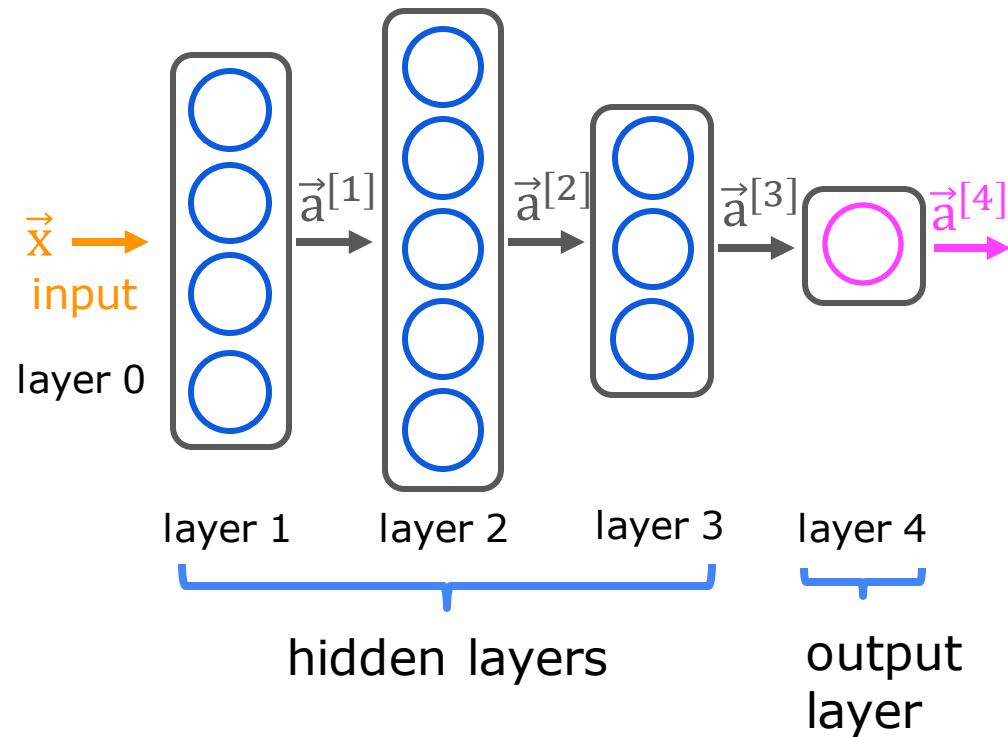




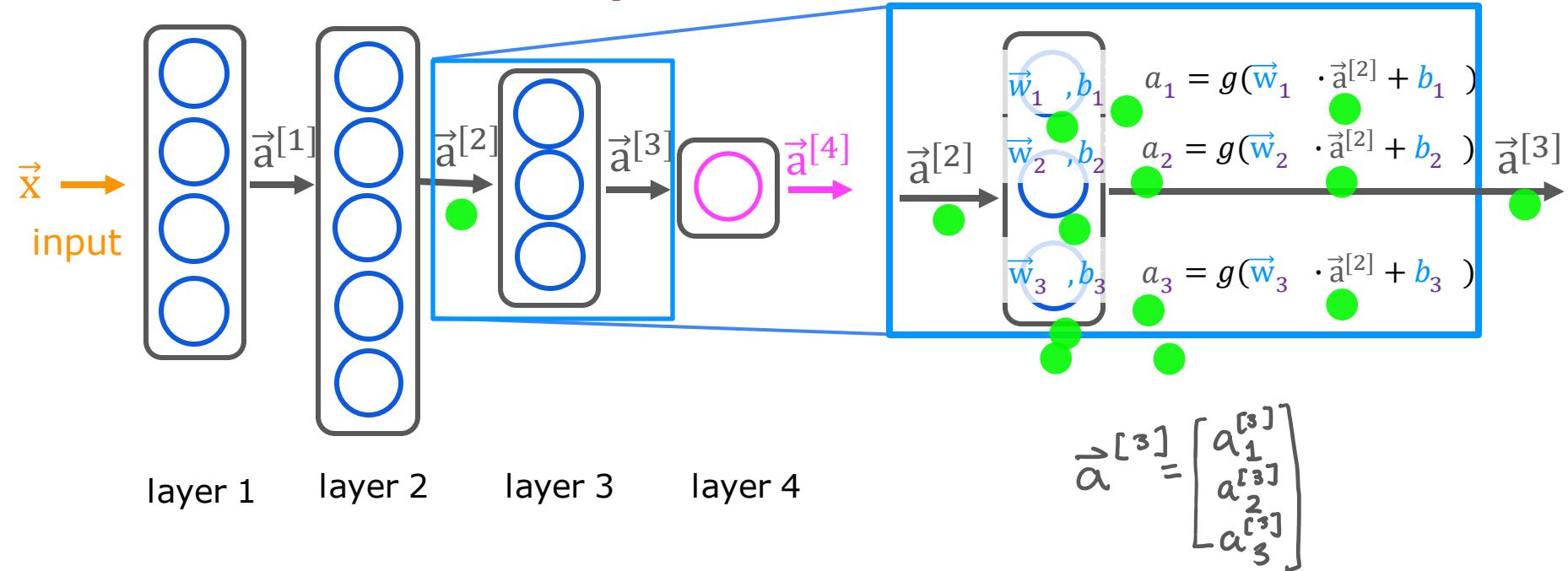
Neural Network Model

More complex neural networks

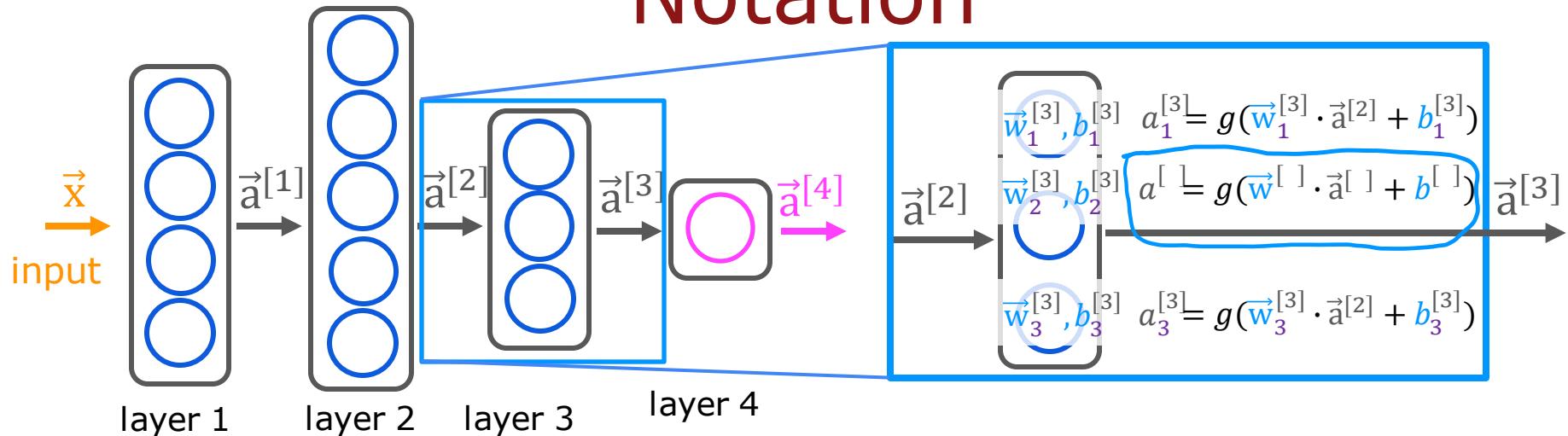
More complex neural network



More complex neural network

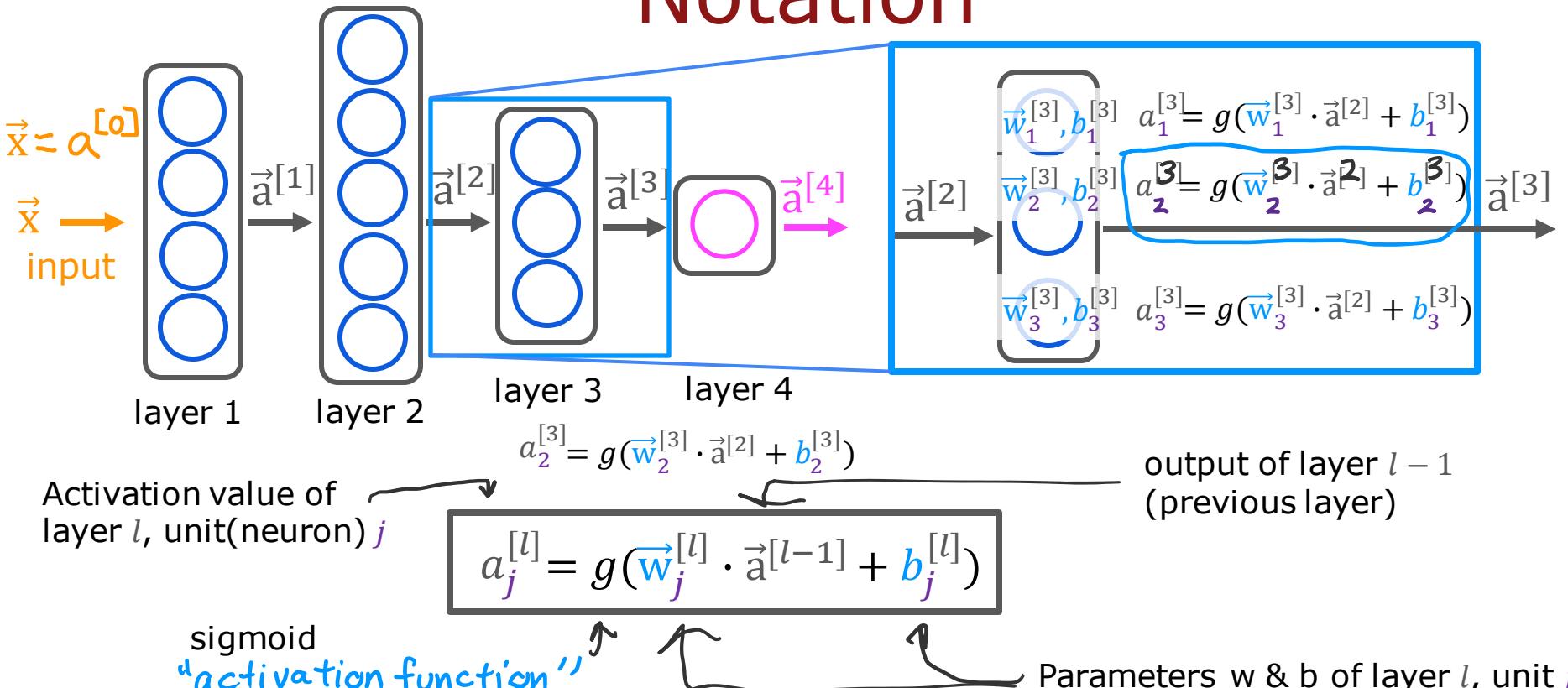


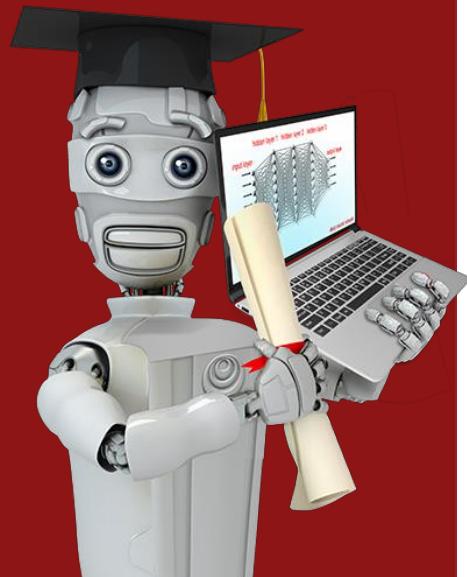
Notation



Question:
Can you fill in the superscripts and
subscripts for the second neuron?

Notation

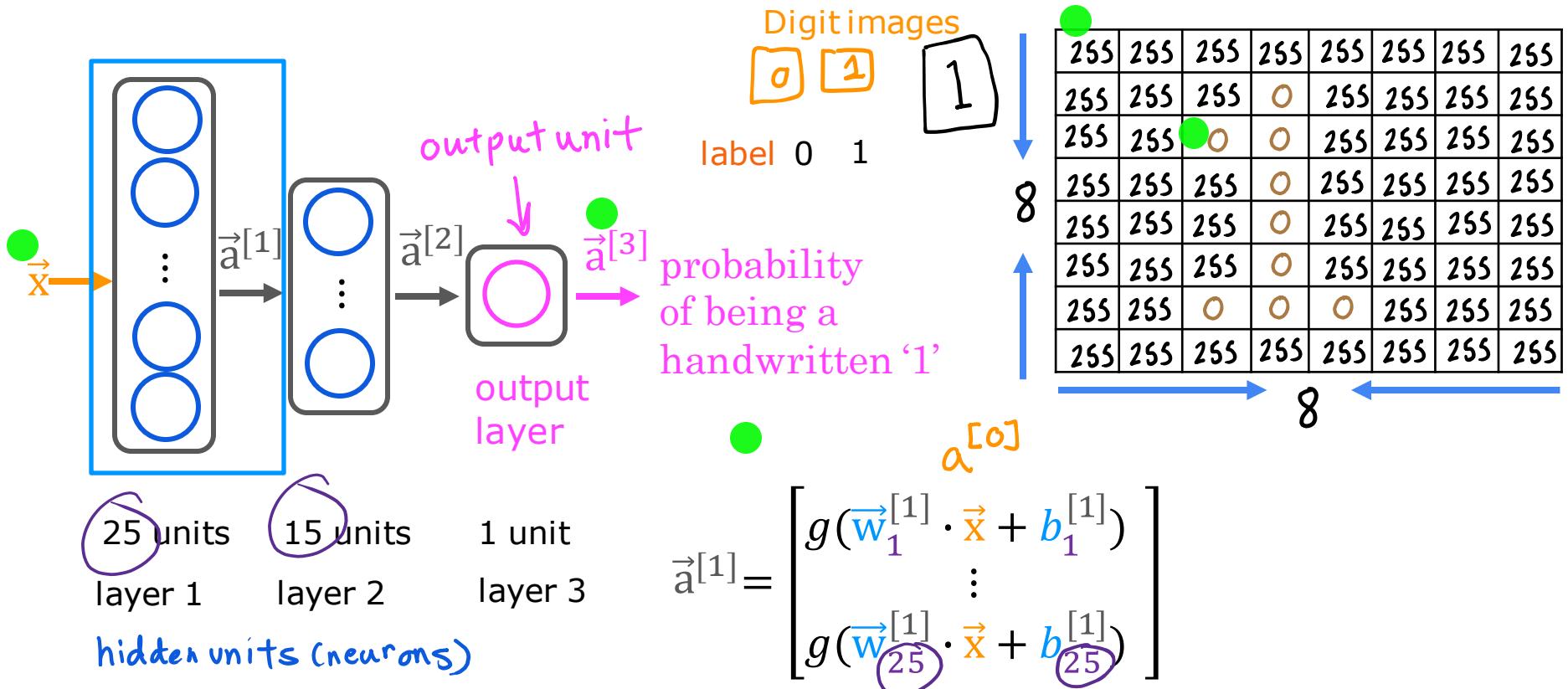




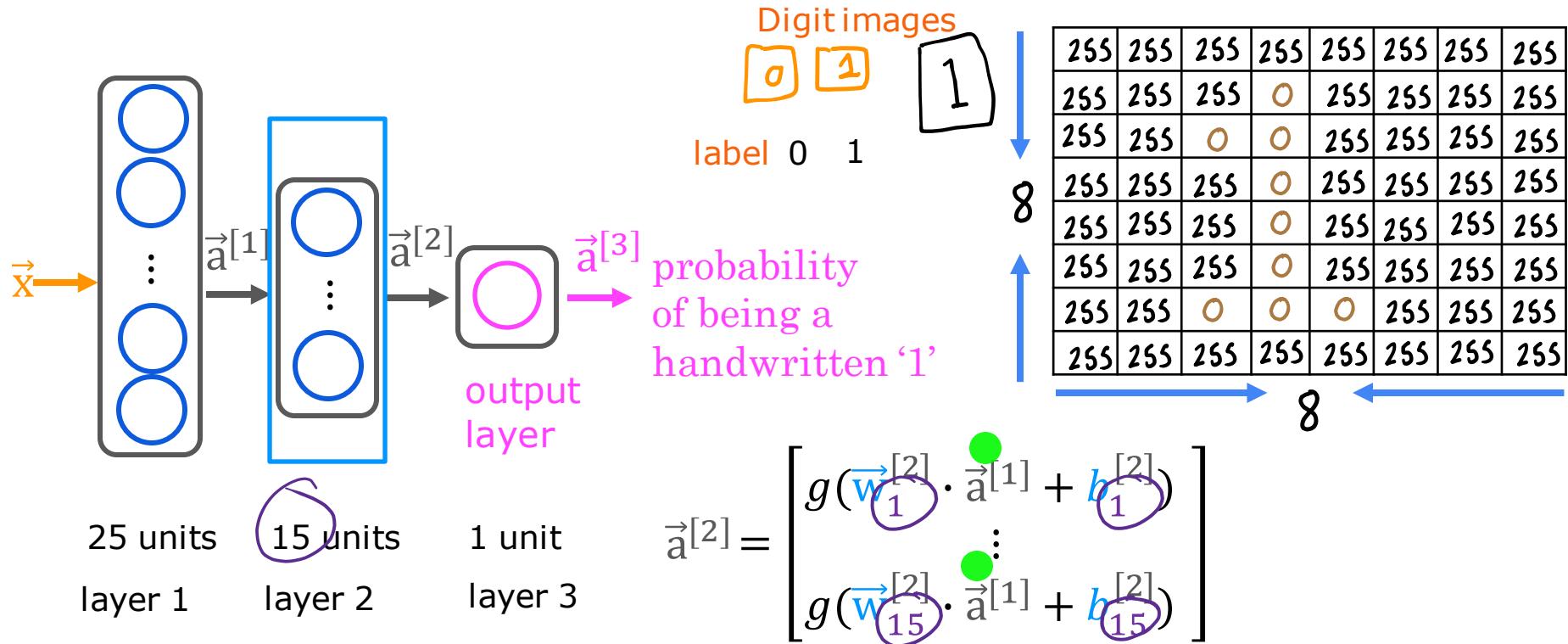
Neural Network Model

Inference: making predictions
(forward propagation)

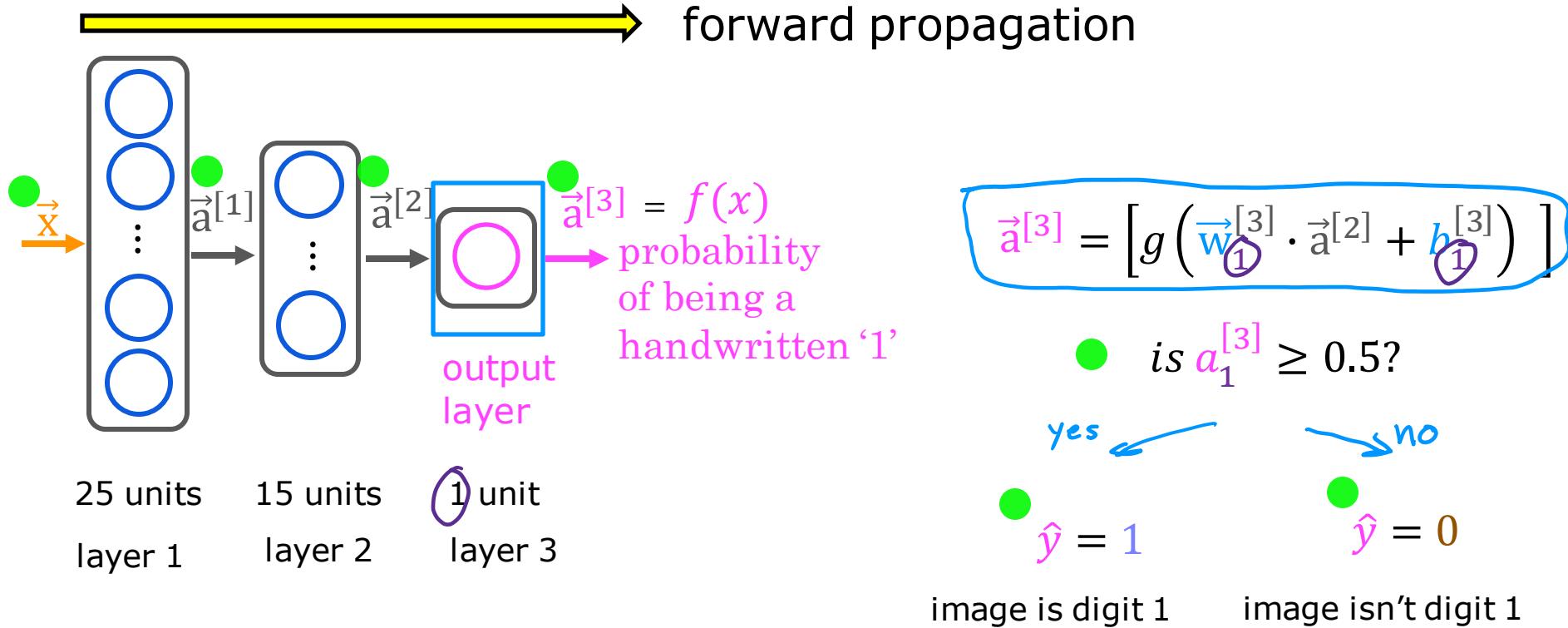
Handwritten digit recognition

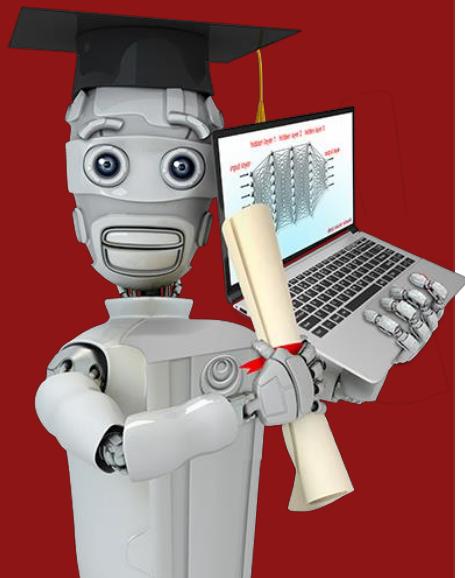


Handwritten digit recognition



Handwritten digit recognition





TensorFlow implementation

Inference in Code

Coffee roasting

Duration
(minutes)

Temperature
(Celsius)

undercooked



good coffee

X

X

X

X

X

X

X

X

X

X

X

X

X

X

X

X



X

overcooked



X

temp [200]
duration [17]

too short duration

undercooked

overcooked

too short duration

undercooked



\vec{x}

$\vec{a}[1]$

$\vec{a}[2]$

\vec{y}

is $a_1^{[2]}$

yes

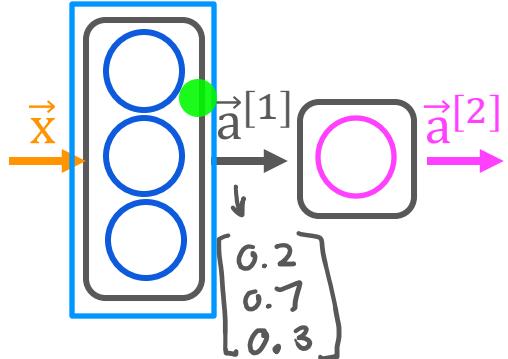
$\hat{y} = 1$

no

$\hat{y} = 0$

X

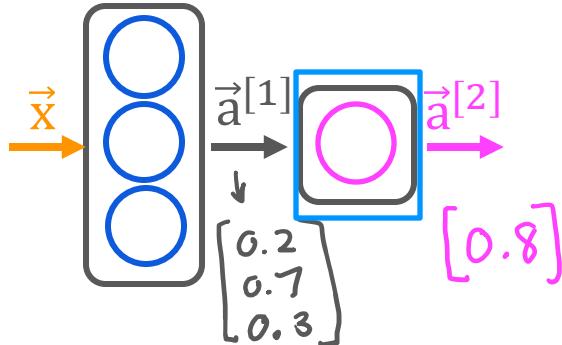
O



```
x = np.array([[200.0, 17.0]])
layer_1 = Dense(units=3, activation='sigmoid')
a1 = layer_1(x)
```



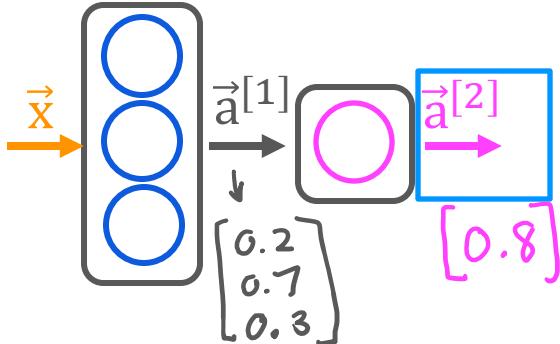
Build the model using TensorFlow



```
x = np.array([[200.0, 17.0]])
layer_1 = Dense(units=3, activation='sigmoid')
a1 = layer_1(x)
```

```
layer_2 = Dense(units=1, activation='sigmoid')
a2 = layer_2(a1)
```

Build the model using TensorFlow



```
x = np.array([[200.0, 17.0]])
layer_1 = Dense(units=3, activation='sigmoid')
a1 = layer_1(x)
```

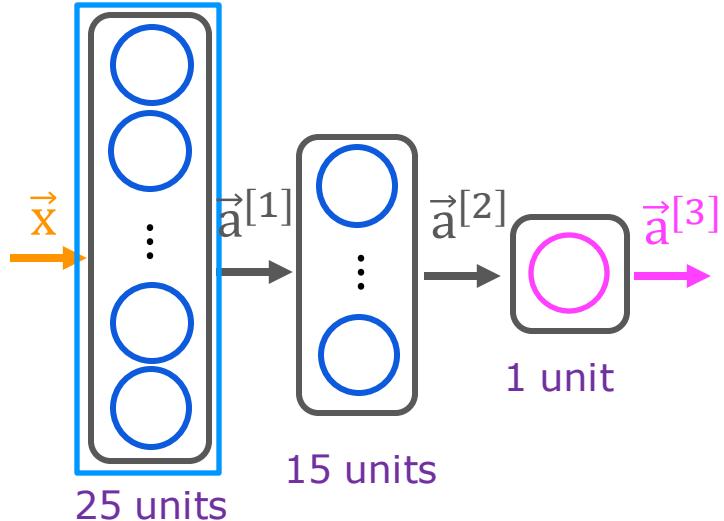
```
layer_2 = Dense(units=1, activation='sigmoid')
a2 = layer_2(a1)
```

is $a_1^{[2]} \geq 0.5?$

yes $\hat{y} = 1$ no $\hat{y} = 0$

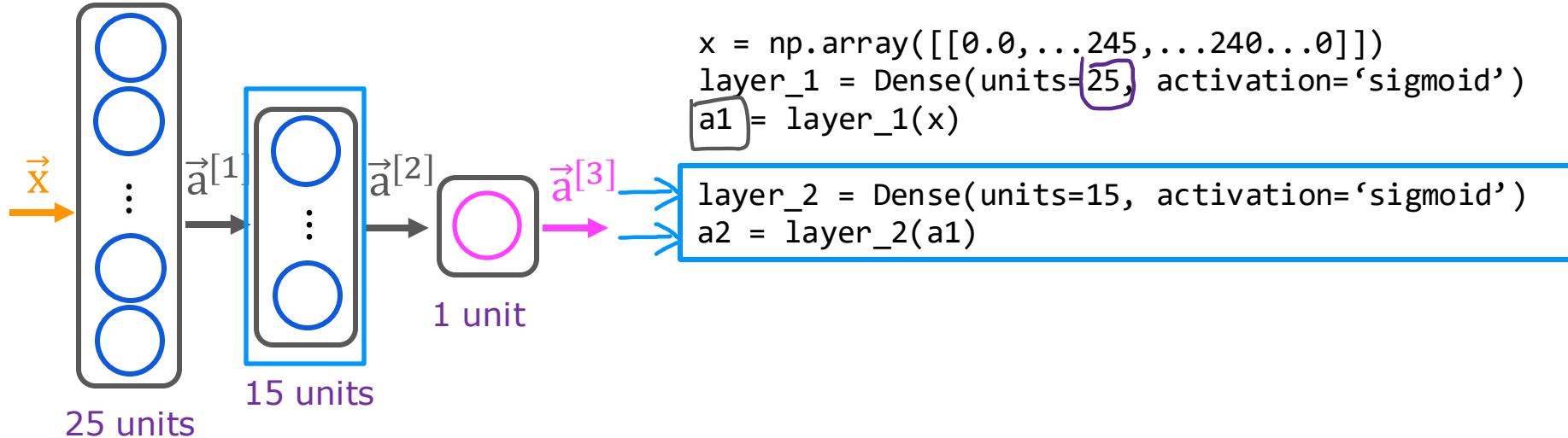
```
if a2 >= 0.5:
    yhat = 1
else:
    yhat = 0
```

Model for digit classification

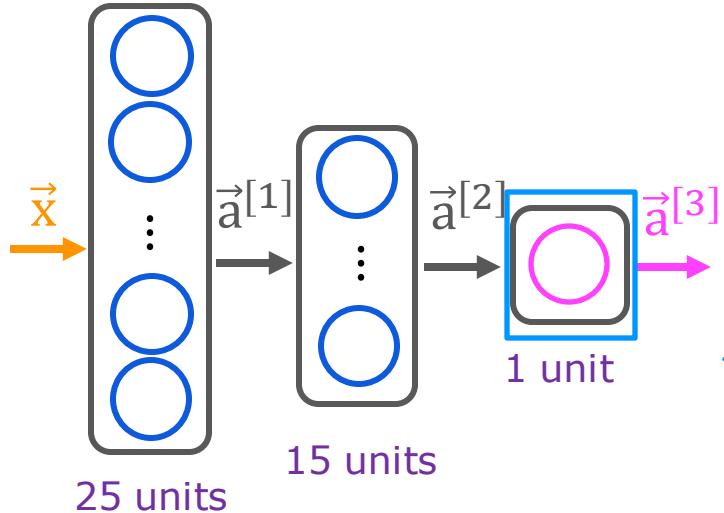


```
x = np.array([[0.0, ..., 245, ..., 240, ..., 0]])  
layer_1 = Dense(units=25, activation='sigmoid')  
a1 = layer_1(x)
```

Model for digit classification



Model for digit classification

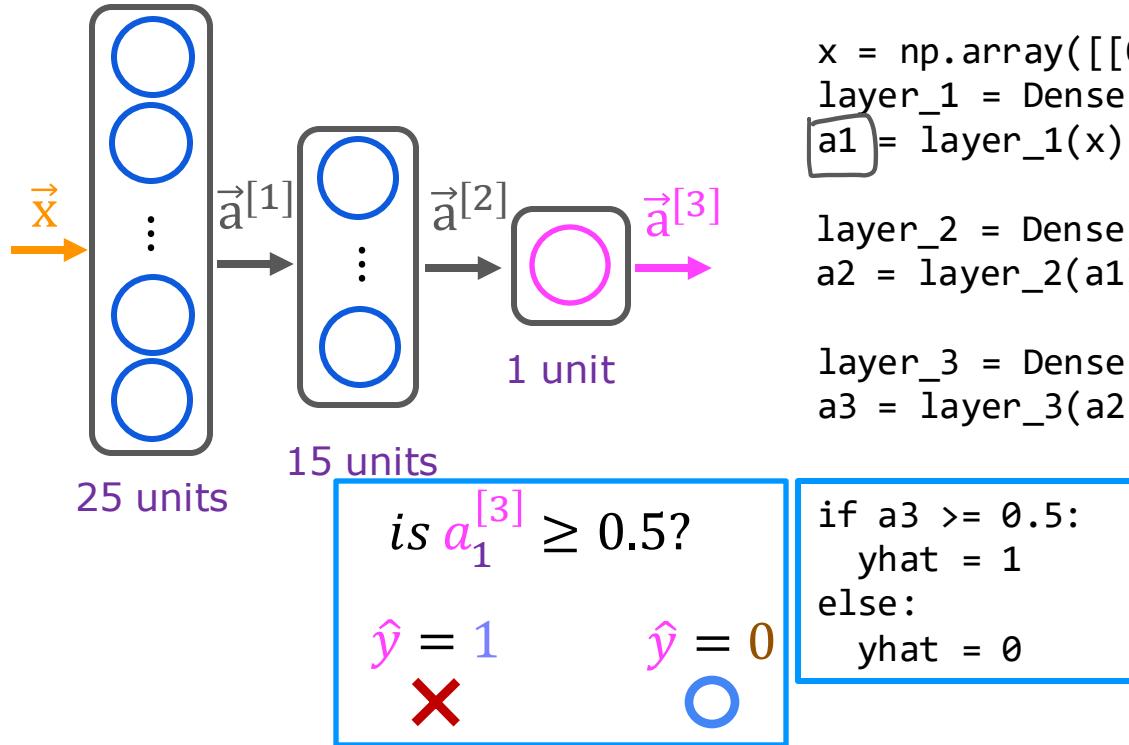


```
x = np.array([[0.0, ..., 245, ..., 240, ..., 0]])  
layer_1 = Dense(units=25, activation='sigmoid')  
a1 = layer_1(x)
```

```
layer_2 = Dense(units=15, activation='sigmoid')  
a2 = layer_2(a1)
```

```
layer_3 = Dense(units=1, activation='sigmoid')  
a3 = layer_3(a2)
```

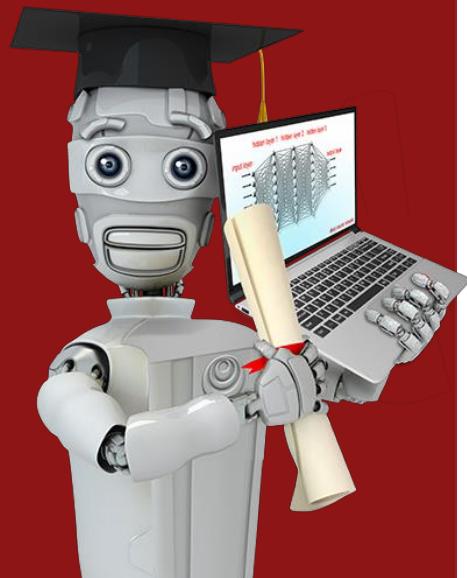
Model for digit classification



```
x = np.array([[0.0, ...245,...240...0]])  
layer_1 = Dense(units=25, activation='sigmoid')  
a1 = layer_1(x)
```

```
layer_2 = Dense(units=15, activation='sigmoid')  
a2 = layer_2(a1)
```

```
layer_3 = Dense(units=1, activation='sigmoid')  
a3 = layer_3(a2)
```



TensorFlow implementation

Data in TensorFlow

Feature vectors

temperature (Celsius)	duration (minutes)	Good coffee? (1/0)
200.0	17.0	1
425.0	18.5	0
...

x = np.array([[200.0, 17.0]]) ←

[[200.0, 17.0]]

why?

Note about numpy arrays

3 columns
2 rows
[1 2 3]
[4 5 6]
 2×3 matrix

4 rows
2 columns
[0.1 0.2]
[-3 -4]
[-.5 -.6]
[7 8]
 4×2 matrix

x = np.array([[1, 2, 3],
[4, 5, 6]])
 2×3

x = np.array([[0.1, 0.2],
[-3.0, -4.0],
[-0.5, -0.6],
[7.0, 8.0]])
 4×2

[[0.1, 0.2],
[-3.0, -4.0],
[-0.5, -0.6],
[7.0, 8.0]]]
 1×2

[[0.1, 0.2],
[-3.0, -4.0],
[-0.5, -0.6],
[7.0, 8.0]]]
 2×1

Note about numpy arrays

x = np.array([[200, 17]]) → [200 17] 1 x 2

x = np.array([200], [17]) → [200
17] 2 x 1

→ x = np.array([200, 17])

1D
"Vector"

Feature vectors

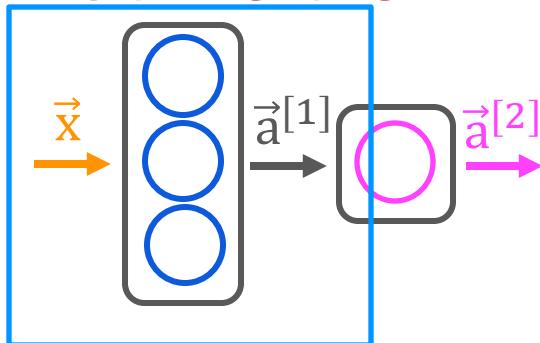
temperature (Celsius)	duration (minutes)	Good coffee? (1/0)
200.0	17.0	1
425.0	18.5	0
...

`x = np.array([[200.0, 17.0]])` ←

`[[200.0, 17.0]]`

↓ ↓ 1 x 2
→ [200.0 17.0]

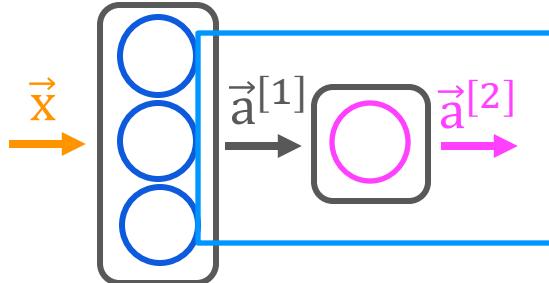
Activation vector



```
x = np.array([[200.0, 17.0]])
layer_1 = Dense(units=3, activation='sigmoid')
a1 = layer_1(x)
→ [0.2, 0.7, 0.3] 1 x 3 matrix
→ tr.Tensor([[0.2 0.7 0.3]], shape=(1, 3), dtype=float32)
→ a1.numpy()
```

```
array([[1.4661001, 1.125196 , 3.2159438]], dtype=float32)
```

Activation vector



```
→ layer_2 = Dense(units=1, activation='sigmoid')  
→ a2 = layer_2(a1)
```

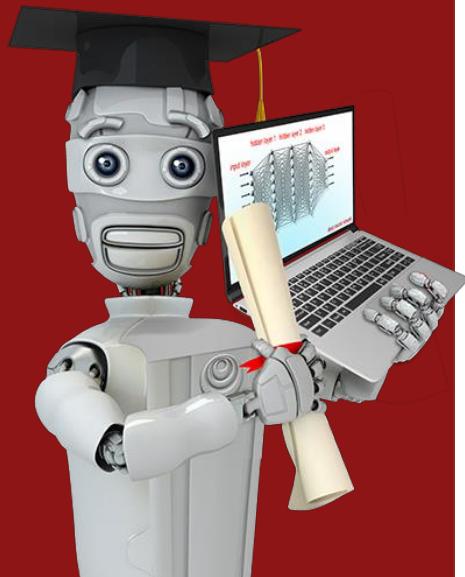
[[0.8]] ←

1 × 1

```
→ tf.Tensor([[0.8]], shape=(1, 1), dtype=float32)
```

```
→ a2.numpy()
```

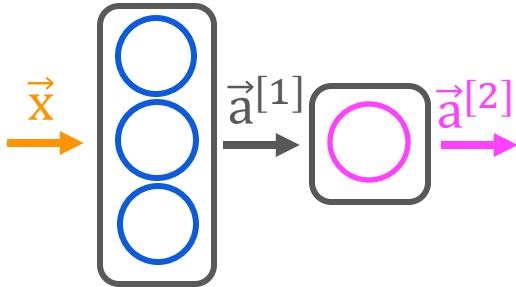
```
→ array([[0.8]], dtype=float32)
```



TensorFlow implementation

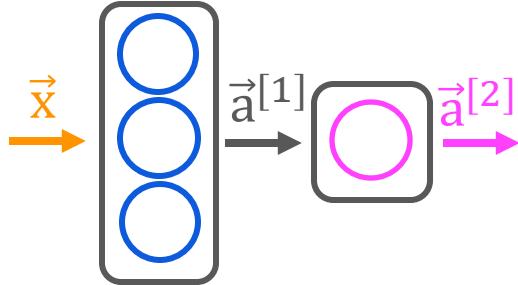
Building a neural network

What you saw earlier

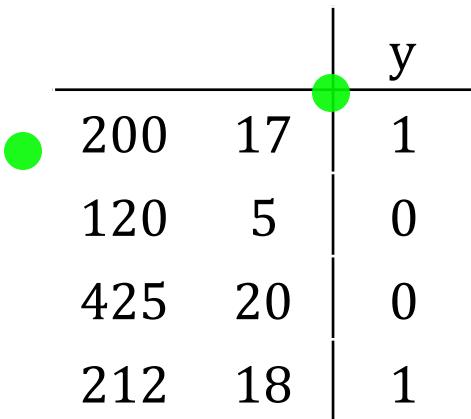


```
→ x = np.array([[200.0, 17.0]])  
→ layer_1 = Dense(units=3, activation="sigmoid")  
→ a1 = layer_1(x)  
  
→ layer_2 = Dense(units=1, activation="sigmoid")  
→ a2 = layer_2(a1)
```

Building a neural network architecture



```
→ layer_1 = Dense(units=3, activation="sigmoid")  
→ layer_2 = Dense(units=1, activation="sigmoid")  
→ model = Sequential([layer_1, layer_2])
```



```
x = np.array([[200.0, 17.0],  
              [120.0, 5.0],  
              [425.0, 20.0],  
              [212.0, 18.0]])
```

4 x 2

```
y = np.array([1,0,0,1])
```

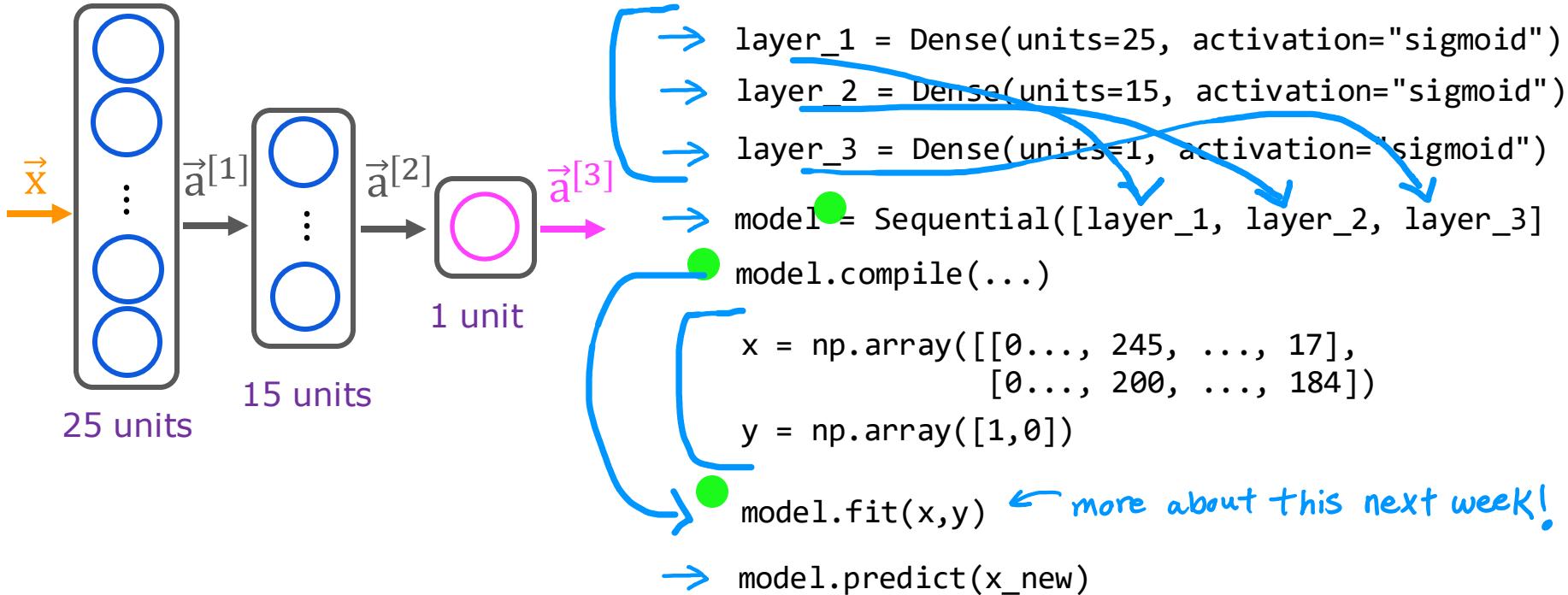
```
model.compile(...)
```

```
model.fit(x,y)
```

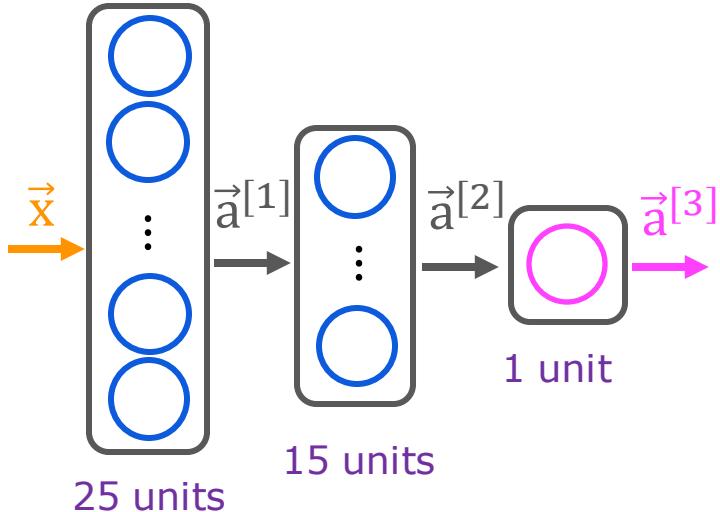
```
→ model.predict(x_new)
```

more about this next week!

Digit classification model



Digit classification model



```
model = Sequential([
    Dense(units=25, activation="sigmoid"),
    Dense(units=15, activation="sigmoid"),
    Dense(units=1, activation="sigmoid")])

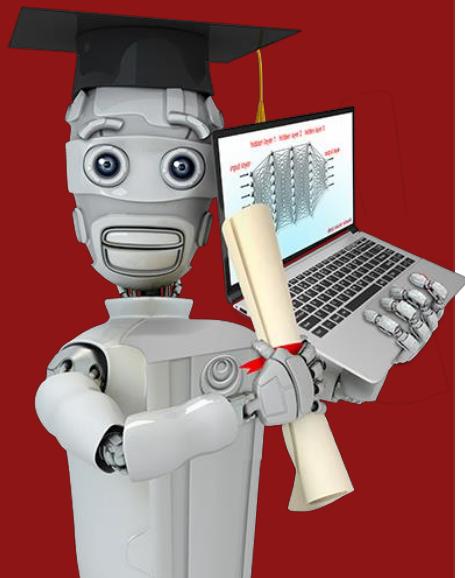
model.compile(...)

x = np.array([[0..., 245, ..., 17],
              [0..., 200, ..., 184]])

y = np.array([1,0])

model.fit(x,y)

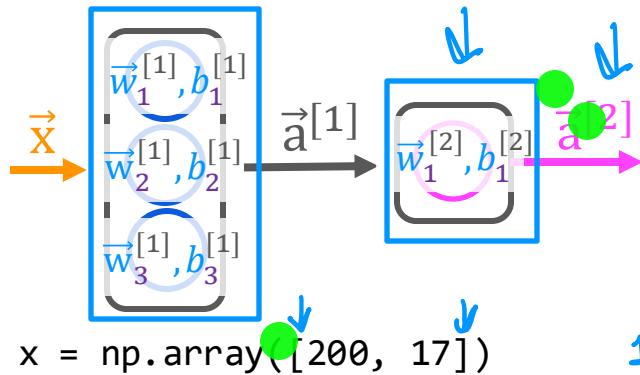
model.predict(x_new)
```



Neural network implementation in Python

Forward prop in a single layer

forward prop (coffee roasting model)



$x = \text{np.array([200, 17])}$

$$a_1^{[1]} = g(\vec{w}_1^{[1]} \cdot \vec{x} + b_1^{[1]})$$

$w1_1 = \text{np.array([1, 2])}$

$b1_1 = \text{np.array([-1])}$

$z1_1 = \text{np.dot}(w1_1, x) + b$

$a1_1 = \text{sigmoid}(z1_1)$

1D arrays

$$a_2^{[1]} = g(\vec{w}_2^{[1]} \cdot \vec{x} + b_2^{[1]})$$

$w1_2 = \text{np.array([-3, 4])}$

$b1_2 = \text{np.array([1])}$

$z1_2 = \text{np.dot}(w1_2, x) + b$

$a1_2 = \text{sigmoid}(z1_2)$

$$a_3^{[1]} = g(\vec{w}_3^{[1]} \cdot \vec{x} + b_3^{[1]})$$

$w1_3 = \text{np.array([5, -6])}$

$b1_3 = \text{np.array([2])}$

$z1_3 = \text{np.dot}(w1_3, x) + b$

$a1_3 = \text{sigmoid}(z1_3)$

$$a1 = \text{np.array([a1_1, a1_2, a1_3])}$$

$$a_1^{[2]} = g(\vec{w}_1^{[2]} \cdot \vec{a}^{[1]} + b_1^{[2]})$$

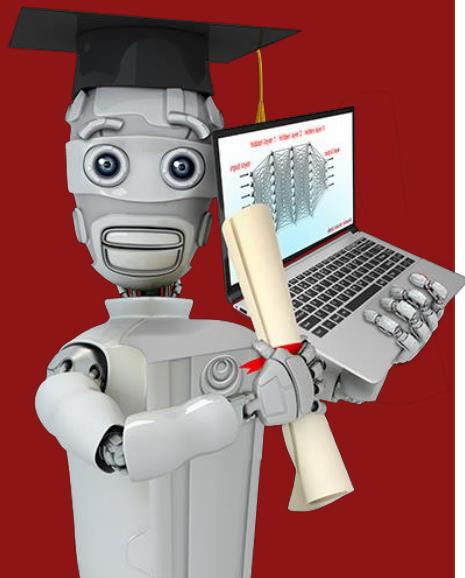
$w2_1 = \text{np.array([-7, 8])}$

$b2_1 = \text{np.array([3])}$

$z2_1 = \text{np.dot}(w2_1, a1) + b2_1$

$a2_1 = \text{sigmoid}(z2_1)$

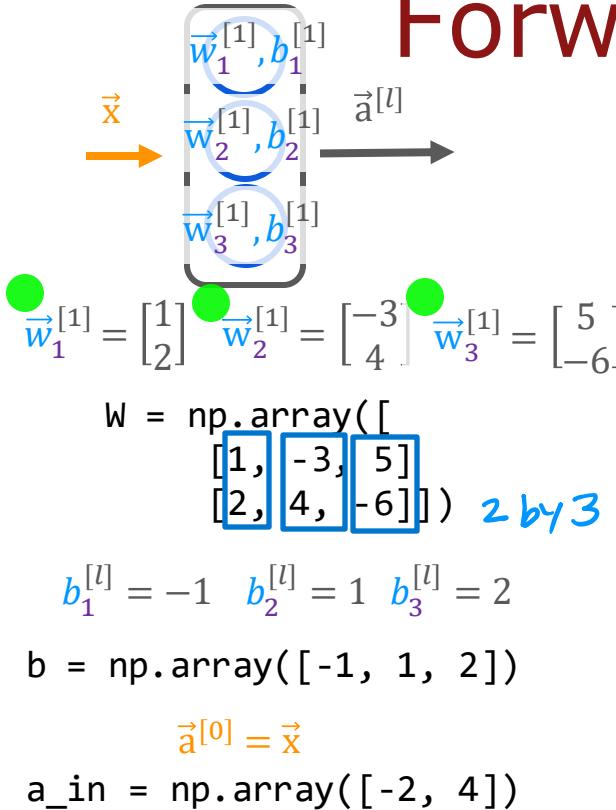
$$\vec{w}_1^{[2]} \quad w2_1$$



Neural network implementation in Python

General implementation of
forward propagation

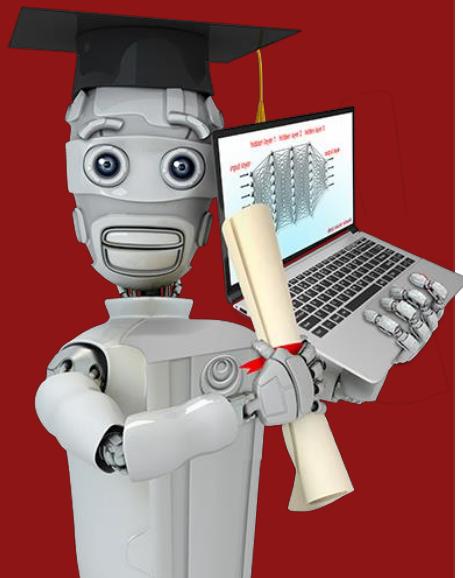
Forward prop in NumPy



```
def dense(a_in, W, b, g):
    units = W.shape[1] [0,0,0]
    a_out = np.zeros(units)
    for j in range(units): 0,1,2
        w = W[:,j]
        z = np.dot(w, a_in) + b[j]
        a_out[j] = g(z)
    return a_out
```

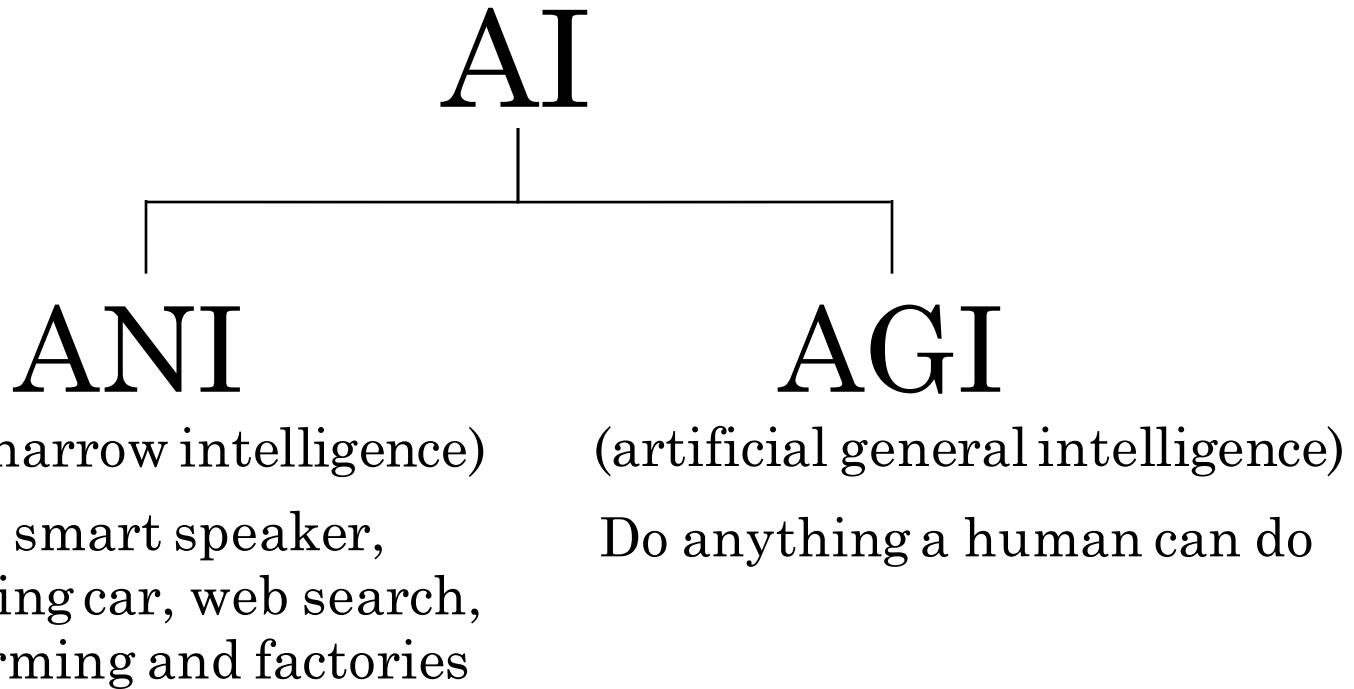
```
def sequential(x):
    a1 = dense(x, w1, b1, g)
    a2 = dense(a1, w2, b2, g)
    a3 = dense(a2, w3, b3, g)
    a4 = dense(a3, w4, b4, g)
    f_x = a4
    return f_x
```

capital W refers to a matrix



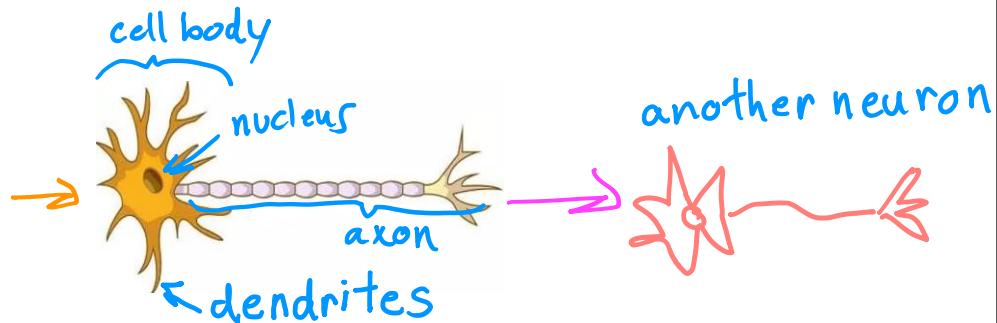
Speculations on artificial general intelligence (AGI)

Is there a path to AGI?



Biological neuron

inputs outputs



Simplified mathematical model of a neuron

inputs outputs

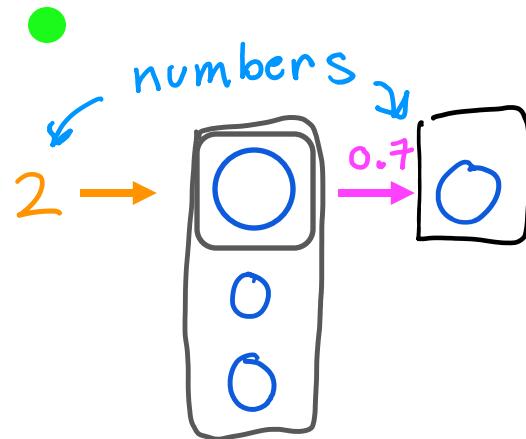
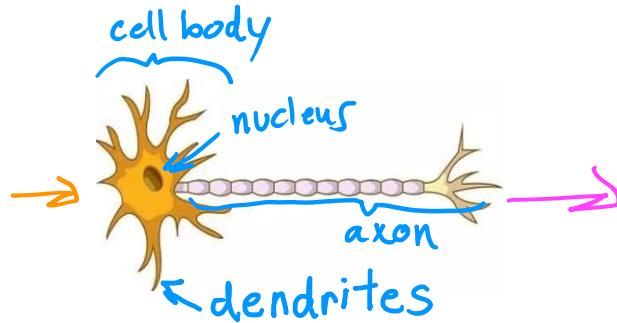


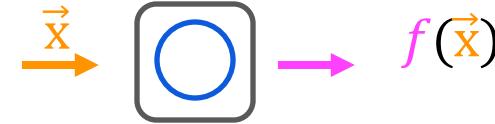
image source: <https://biologydictionary.net/sensory-neuron/>

Neural network and the brain

Can we mimic the human brain?

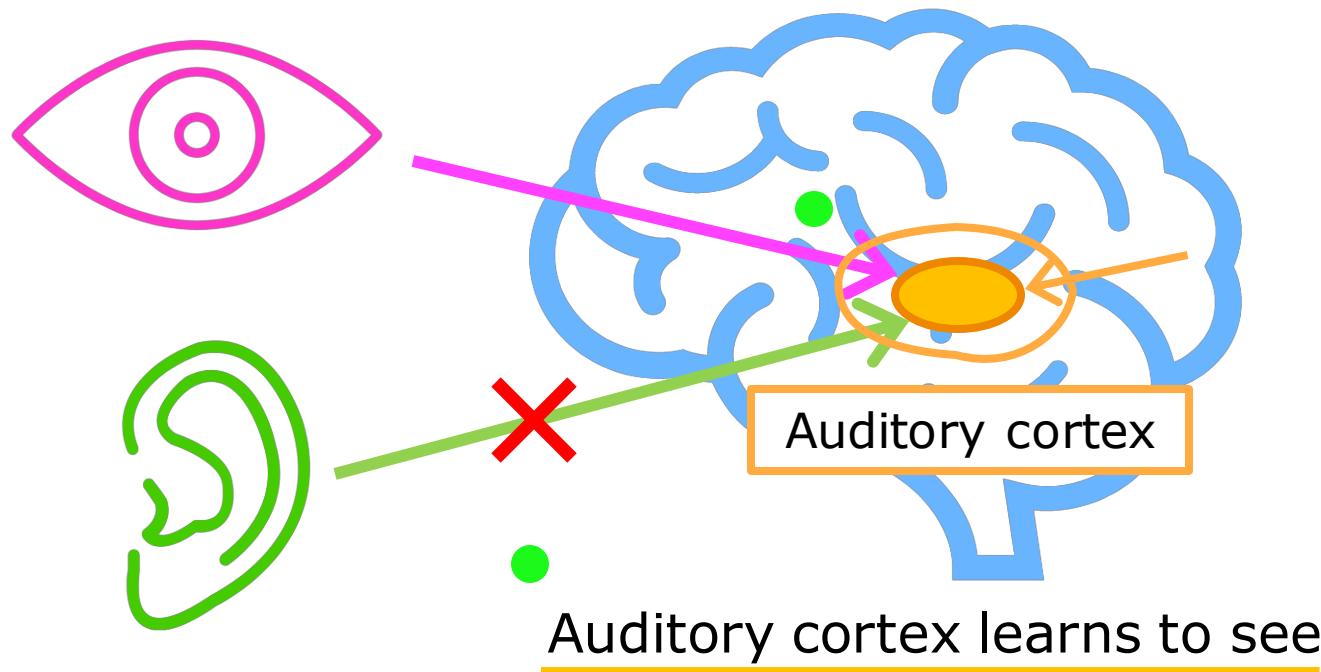


vs



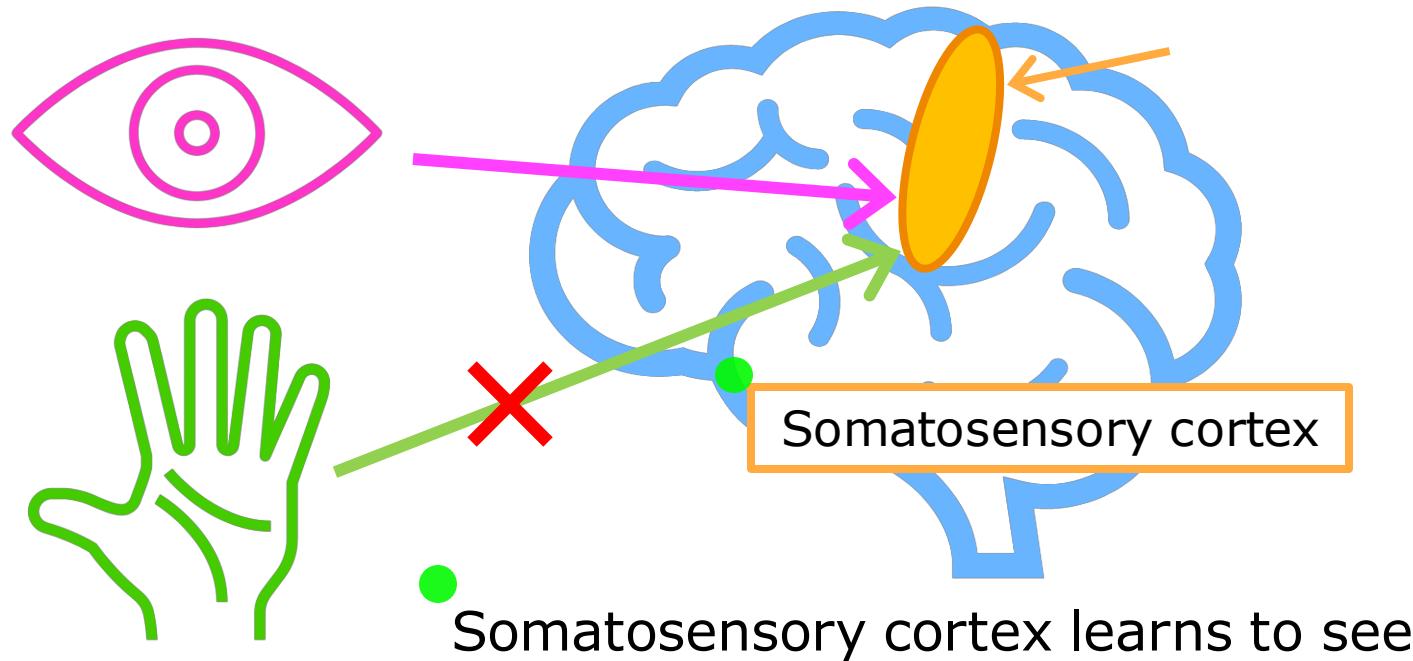
We have (almost) no idea how the brain works

The “one learning algorithm” hypothesis



[Roe et al., 1992]

The “one learning algorithm” hypothesis



[Metin & Frost, 1989]

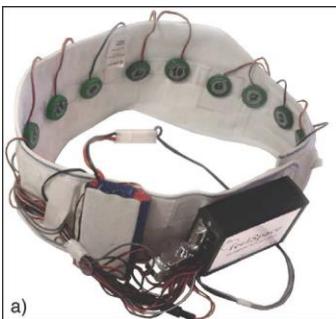
Sensor representations in the brain



Seeing with your tongue



Human echolocation (sonar)

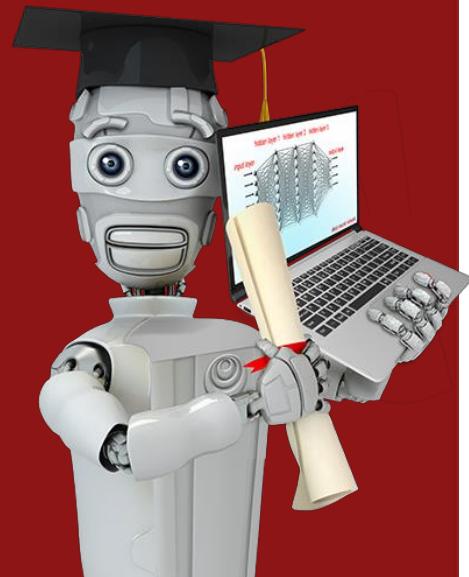


Haptic belt: Direction sense

[BrainPort; Welsh & Blasch, 1997; Nagel et al., 2005; Constantine-Paton & Law, 2009]



Implanting a 3rd eye



Vectorization (optional)

How neural networks are implemented efficiently

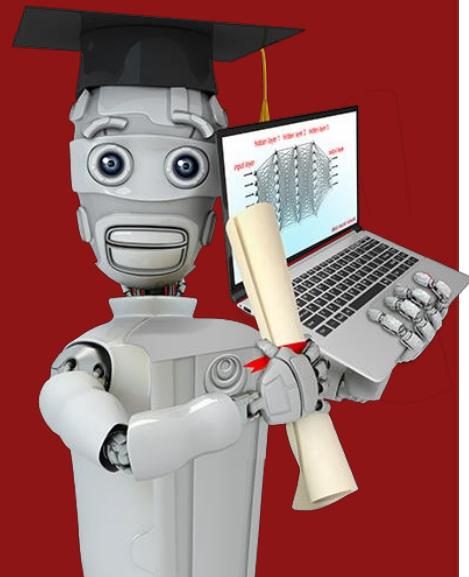
For loops vs. vectorization

```
x = np.array([200, 17])  
W = np.array([[1, -3, 5],  
             [-2, 4, -6]])  
b = np.array([-1, 1, 2])  
  
def dense(a_in,W,b):  
    a_out = np.zeros(units)  
    for j in range(units):  
        w = W[:,j]  
        z = np.dot(w,x) + b[j]  
        a[j] = g(z)  
    return a
```

vectorized

```
X = np.array([[200, 17]]) 2Darray  
W = np.array([[1, -3, 5],  
             [-2, 4, -6]]) same  
B = np.array([[-1, 1, 2]]) 1x3 2Darray  
  
def dense(A_in,W,B): all 2Darrays  
    Z = np.matmul(A_in,W) + B  
    A_out = g(Z) matrix multiplication  
    return A_out  
  
[[1,0,1]]
```

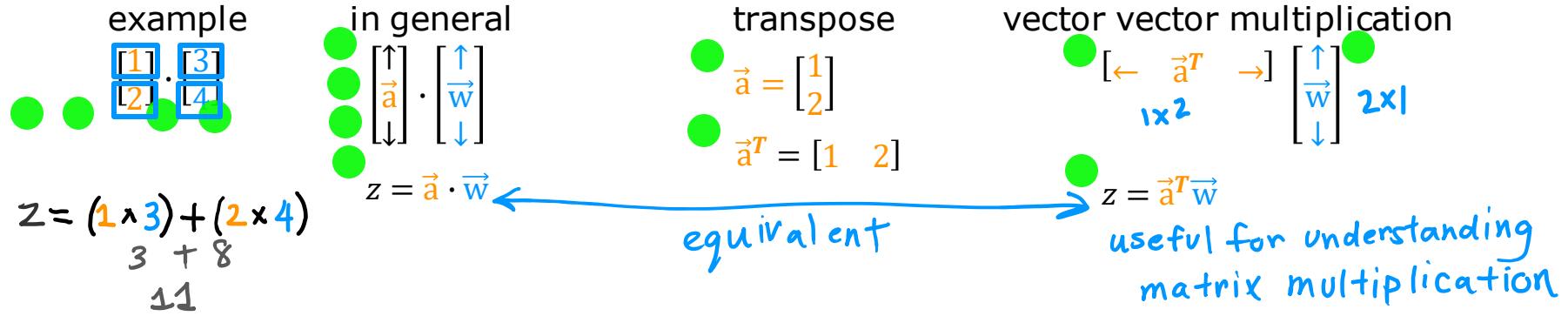
[1,0,1]



Vectorization (optional)

Matrix multiplication

Dot products



Vector matrix multiplication

$$\vec{a} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\vec{a}^T = \begin{bmatrix} 1 & 2 \end{bmatrix}$$

$$W = \begin{bmatrix} 3 \\ 4 \end{bmatrix} \begin{bmatrix} 5 \\ 6 \end{bmatrix}$$

$$Z = \vec{a}^T W \quad [\leftarrow \vec{a}^T \rightarrow] \begin{bmatrix} \uparrow & \uparrow \\ \vec{w}_1 & \vec{w}_2 \\ \downarrow & \downarrow \end{bmatrix}$$

1 by 2

$$Z = \begin{bmatrix} \vec{a}^T \vec{w}_1 & \vec{a}^T \vec{w}_2 \end{bmatrix}$$
$$(1 * 3) + (2 * 4) \quad (1 * 5) + (2 * 6)$$
$$3 + 8 \quad 5 + 12$$
$$11 \quad 17$$

$$Z = [11 \quad 17]$$

matrix matrix multiplication

$$\mathbf{A} = \begin{bmatrix} 1 & -1 \\ 2 & -2 \\ 1 & 2 \\ -1 & -2 \end{bmatrix}$$

rows

$$\mathbf{A}^T = \begin{bmatrix} 1 & 2 \\ 2 & -2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix}$$

Columns

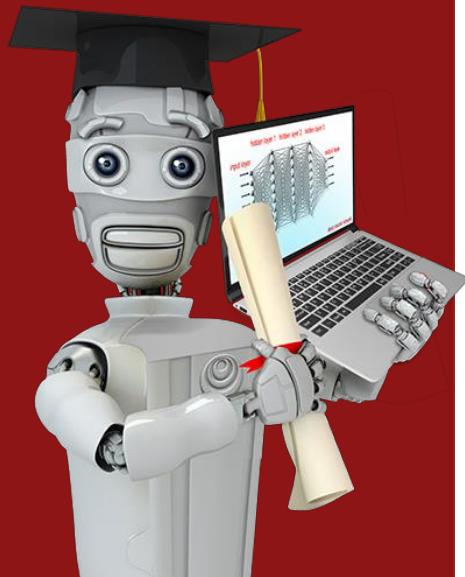
$$\mathbf{W} = \begin{bmatrix} \vec{w}_1 \\ \vec{w}_2 \end{bmatrix}$$
$$\mathbf{Z} = \mathbf{A}^T \mathbf{W} = \begin{bmatrix} \leftarrow \stackrel{\rightarrow^T}{\vec{a}_1} \rightarrow \stackrel{\uparrow}{\vec{w}_1} & \leftarrow \stackrel{\rightarrow^T}{\vec{a}_2} \rightarrow \stackrel{\uparrow}{\vec{w}_2} \\ \downarrow & \downarrow \end{bmatrix}$$

$$\begin{array}{c} \text{row1 col1} \\ \text{row2 col1} \\ (\cdot 1 \times 3) + (-2 \times 4) \\ -3 + -8 \\ -11 \end{array} = \begin{bmatrix} \stackrel{\rightarrow^T}{\vec{a}_1} \vec{w}_1 & \stackrel{\rightarrow^T}{\vec{a}_1} \vec{w}_2 \\ \stackrel{\rightarrow^T}{\vec{a}_2} \vec{w}_1 & \stackrel{\rightarrow^T}{\vec{a}_2} \vec{w}_2 \end{bmatrix} \begin{array}{c} \text{row1 col2} \\ \text{row2 col2} \\ (-1 \times 5) + (-2 \times 6) \\ -5 + -12 \\ -17 \end{array}$$
$$= \begin{bmatrix} 11 & 17 \\ -11 & -17 \end{bmatrix}$$

general rules for
matrix multiplication
↳ next video!

Vectorization (optional)

Matrix multiplication rules



Matrix multiplication rules

$$A = \begin{bmatrix} 1 & -1 & 0.1 \\ 2 & -2 & 0.2 \end{bmatrix} \quad A^T = \begin{bmatrix} 1 & -1 & 0.1 \\ 2 & -2 & 0.2 \\ 0.1 & 0.2 & 1 \end{bmatrix} \vec{a}_1^\top \quad \vec{a}_2^\top \quad \vec{a}_3^\top$$
$$W = \begin{bmatrix} 3 & 5 & 7 & 9 \\ 4 & 6 & 8 & 0 \end{bmatrix} \quad \vec{w}_1 \quad \vec{w}_2 \quad \vec{w}_3 \quad \vec{w}_4$$
$$Z = A^T W = \boxed{\quad}$$

Matrix multiplication rules

$$A = \begin{bmatrix} 1 & -1 & 0.1 \\ 2 & -2 & 0.2 \end{bmatrix} \quad A^T = \begin{bmatrix} 1 & 2 \\ -1 & -2 \\ 0.1 & 0.2 \end{bmatrix}$$
$$W = \begin{bmatrix} 3 & 5 & 7 & 9 \\ 4 & 6 & 8 & 0 \end{bmatrix}$$
$$Z = A^T W = \begin{bmatrix} & & & \\ & & & \\ & & & \\ & & & \end{bmatrix}$$

$$\vec{a}_1^T \vec{w}_1 = (1 \times 3) + (2 \times 4) = 11$$

3 by 4 matrix

row 3 column 2

$$\vec{a}_3^T \vec{w}_2 = (0.1 \times 5) + (0.2 \times 6) = 1.7$$

0.5 + 1.2

row 2 column 3?

$$\vec{a}_2^T \vec{w}_3 = (-1 \times 7) + (-2 \times 8) = -23$$

-7 + -16

Matrix multiplication rules

$$A = \begin{bmatrix} 1 & -1 & 0.1 \\ 2 & -2 & 0.2 \end{bmatrix} \quad A^T = \begin{bmatrix} 1 & 2 \\ -1 & -2 \\ 0.1 & 0.2 \end{bmatrix} \quad W = \begin{bmatrix} 3 & 5 & 7 & 9 \\ 4 & 6 & 8 & 0 \end{bmatrix} \quad Z = A^T W = \begin{bmatrix} 11 & 17 & 23 & 9 \\ -11 & -17 & -23 & -9 \\ 1.1 & 1.7 & 2.3 & 0.9 \end{bmatrix}$$

$$\vec{a}_1^T \vec{w}_1 = (1 \times 3) + (2 \times 4) = 11$$

3 by 4 matrix

row 3 column 2

$$\vec{a}_3^T \vec{w}_2 = (0.1 \times 5) + (0.2 \times 6) = 1.7$$

0.5 + 1.2

row 2 column 3?

$$\vec{a}_2^T \vec{w}_3 = (-1 \times 7) + (-2 \times 8) = -23$$

-7 + -16

Matrix multiplication rules

$$A = \begin{bmatrix} 1 & -1 & 0.1 \\ 2 & -2 & 0.2 \end{bmatrix} \quad A^T = \begin{bmatrix} 1 & 2 \\ -1 & -2 \\ 0.1 & 0.2 \end{bmatrix} \quad W = \begin{bmatrix} 3 & 5 & 7 & 9 \\ 4 & 6 & 8 & 0 \end{bmatrix} \quad Z = A^T W = \begin{bmatrix} 11 & 17 & 23 & 9 \\ -11 & -17 & -23 & -9 \\ 1.1 & 1.7 & 2.3 & 0.9 \end{bmatrix}$$

3×2 2×4

can only take dot products
of vectors that are same length

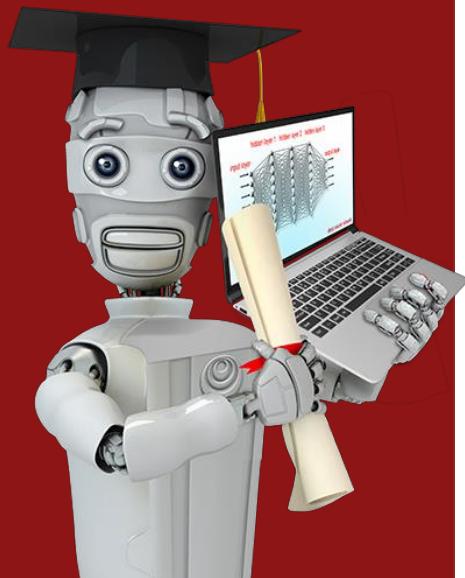
$[0.1 \ 0.2]$
length 2

$\begin{bmatrix} 5 \\ 6 \end{bmatrix}$
length 2

3 by 4 matrix
↳ same # rows as A^T
same # columns as W

Vectorization (optional)

Matrix multiplication code



Matrix multiplication in NumPy

$$A = \begin{bmatrix} 1 & -1 & 0.1 \\ 2 & -2 & 0.2 \end{bmatrix} \quad A^T = \begin{bmatrix} 1 & -1 & 0.1 \\ -1 & -2 & 0.2 \\ 0.1 & 0.2 & 1 \end{bmatrix} \quad W = \begin{bmatrix} 3 & 5 & 7 & 9 \\ 4 & 6 & 8 & 0 \end{bmatrix} \quad Z = A^T W = \begin{bmatrix} 11 & 17 & 23 & 9 \\ -11 & -17 & -23 & -9 \\ 1.1 & 1.7 & 2.3 & 0.9 \end{bmatrix}$$

```
A=np.array([1,-1,0.1],  
          [2,-2,0.2]))
```

```
W=np.array([3,5,7,9],  
          [4,6,8,0])
```

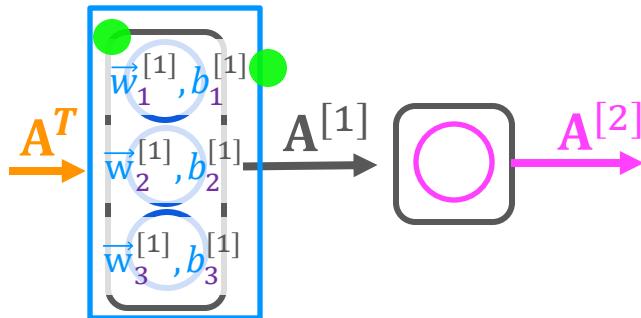
Z = np.matmul(AT,W)
or
Z = AT @ W

```
AT=np.array([1,2],  
           [-1,-2],  
           [0.1,0.2])
```

AT=A.T
transpose

result
[[11,17,23,9],
 [-11,-17,-23,-9],
 [1.1,1.7,2.3,0.9]]

Dense layer vectorized



$$A^T = [200 \quad 17]$$

$$W = \begin{bmatrix} 1 & -3 & 5 \\ -2 & 4 & -6 \end{bmatrix}$$

$$\vec{b} = \begin{bmatrix} -1 & 1 & 2 \\ 1 & 3 \end{bmatrix}$$

$$Z = A^T W + B$$

$$\begin{bmatrix} 165 \\ -531 \\ 900 \end{bmatrix}$$
$$z_1^{[1]} \quad z_2^{[1]} \quad z_3^{[1]}$$

$$A = g(Z)$$

$$\begin{bmatrix} 1 & 0 & 1 \end{bmatrix}$$

A

```
AT = np.array([[200, 17]])
```

```
W = np.array([[1, -3, 5],  
[-2, 4, -6]])
```

```
b = np.array([[-1, 1, 2]])
```

a-in

```
def dense(AT,W,b,g):  
    z = np.matmul(AT,W) + b  
    a_out = g(z)
```

a-in

return a_out

```
[[1,0,1]]
```