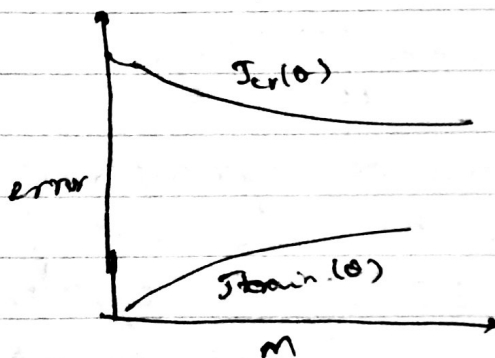
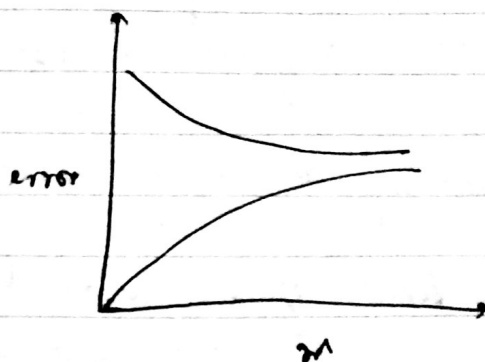


ML with large datasets.

for checking if we should use 100 million examples or not. we plot a learning curve



(High variance)
Adding examples improve efficiency



(High bias)
Adding examples won't do anything much.

Stochastic Gradient Descent

for linear regression with gradient descent,

$$\underline{h_{\theta}(x)} = \sum_{j=0}^n \theta_j x_j$$

$$\underline{J_{\text{train}}(\theta)} = \frac{1}{2m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

↓ steps computationally expensive,

Repeat {

$$\theta_j := \theta_j - \alpha \left[\frac{1}{m} \sum_{i=1}^m (h_{\theta}(x^{(i)}) - y^{(i)}) x_j^{(i)} \right]$$

} for every $j=0, \dots, n$

Stochastic gradient descent

$$\rightarrow \text{cost}(\theta, (x^{(i)}, y^{(i)})) = \frac{1}{2} (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

$$\rightarrow J_{\text{train}}(\theta) = \frac{1}{m} \sum_{i=1}^m \text{cost}(\theta, (x^{(i)}, y^{(i)}))$$

1) Randomly shuffle datasets.

2) Repeat

for $i = 1, \dots, m$

$$\theta_j := \theta_j - \alpha (h_{\theta}(x^{(i)}) - y^{(i)}) \cdot x_j^{(i)}$$

for $j = 0, \dots, n$

Mini batch gradient descent

We use b examples in each iteration.

b = mini-batch size

if $b = 10$

$$\theta_j := \theta_j - \alpha \frac{1}{10} \sum_{k=i}^{i+9} (h_{\theta}(x^{(k)}) - y^{(k)}) x_j^{(k)}$$

$i = i + 10$

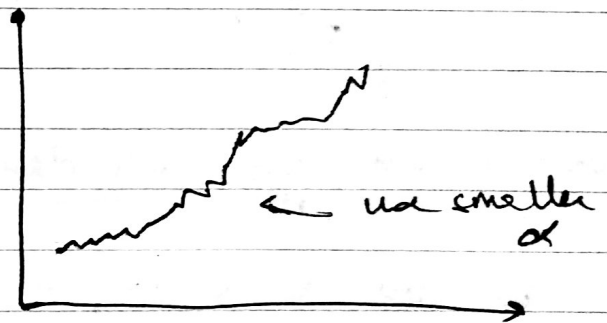
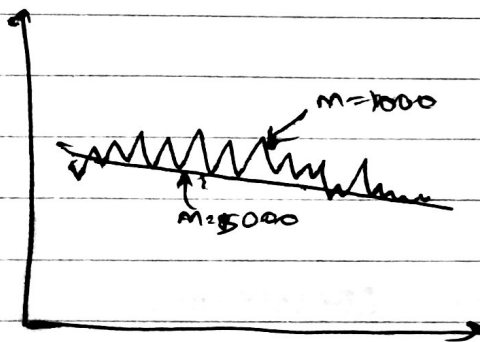
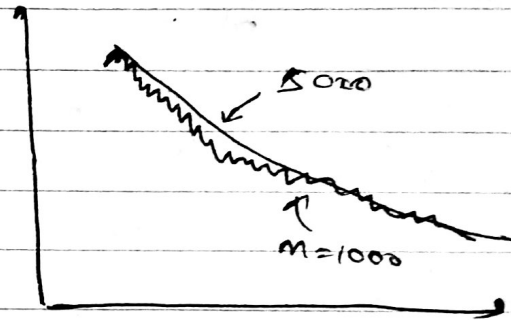
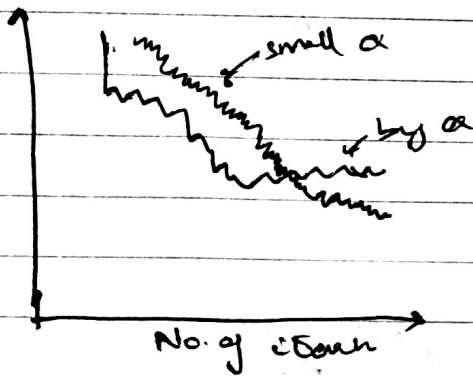
Stochastic gradient descent convergence

$$\text{cost}(\theta, (x^{(i)}, y^{(i)})) = \frac{1}{2} (h_{\theta}(x^{(i)}) - y^{(i)})^2$$

During learning, compute $\text{cost}(\theta, (x^{(i)}, y^{(i)}))$ before updating θ using $(x^{(i)}, y^{(i)})$.

→ Every 1000 iterations plot $\text{cost}(O, (x^{(i)}, y^{(i)}))$ averaged over the last 1000 examples processed by algorithm.

You might see different trends



Stochastic gradient descent, if you want it to converge to a global minimum, then you could slow decrease α over time.

$$\text{if } \alpha = \frac{\text{const 1}}{\text{iteration No} + \text{const 2}}$$

Online Learning

We may use logistic or neural.
for this, we use ~~logistic~~ ^{logistic} regression.

we want to learn $p(y=1 | x; \theta)$
↑ price

Repeat forever {

get (x, y) corresponding to user.

update θ using (x, y)

$$\theta_j \leftarrow \theta_j - \alpha (h_{\theta}(x) - y) \cdot x_j \quad \dots (j=0 \dots n)$$

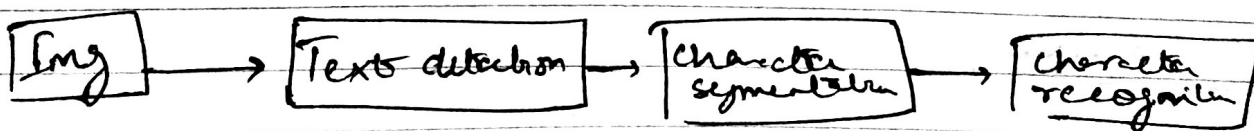
~~Map Reduce~~

Photo OCR

(Photo optical character recognition).

Photo OCR pipeline

- 1) Text detection.
- 2) character segmentation.
- 3) character classification
- 4). check validity \longrightarrow (Clearing \approx clearing)
however, it is ignored in this video.



For pedestrian detection, we use 2nd classifier (32 x 32 pixel)

$y=1$ contains images of pedestrian

$y=0$ contains random images

we build a neural network or something like that.

$$\frac{50 \times 50 \times 256}{x \times x}$$

$$\frac{1.0 \times 1.0 \times 256 \times 256}{x \times x}$$

$$\frac{10 \times 10 \times 10 \times 10}{x \times x}$$

$$\frac{1 \times 10 - 10 \times 10 \times 10,000}{6 \times 6 \times 24}$$

$$\frac{1000}{36 \times 24}$$

Getting lots of Data

→ You can take a low bias for getting a high performance algo, take a low bias algo and train it on a massive training set.

Artificial data synthesis - Creating new data from scratch.

2 ways

1) use new sets.

2) Synthesizing by introducing distortions to existing.

→ Make sure that you have a low bias. - Plot learning curve for it.

→ Increase the no. of hidden units until you have a low bias.

To get more data

- Artificial data synthesis
- collect/label it yourself.
- "crowd source" (eg Amazon Mechanical Turk)

CFLING ANALYSIS.

- Estimating errors due to each component.

$$\begin{aligned}
 & \text{Only } 4 \rightarrow 1 \text{ m } 250 \\
 & 1 \rightarrow \frac{1,000,000}{4,000} \\
 & \frac{125}{2} \times 10^6 \times 2 \\
 & \frac{1,000,000}{2} = 500,000 \\
 & \frac{1,250}{2} = 625
 \end{aligned}$$

Face Recognition

