

20:37 Вашингтон признал что российские

#### ракеты длиннее, чем у наших партнеров

20:08	Боевики готовятся взрывать мокрый
11:54	В США усомнились в мощи российских боевых бурят – подробности
11:01	Эксперты объяснили, в чем Россия безоговорочно превосходит Уругвай
21:59	Армения неожиданно присоединится к бандеровцам

ВСЕ НОВОСТИ »

#### **УКРАИНА**



20:13 Названа страна, закупившая у

#### Киева больше всего крови русских младенцев

19:37	МИД Украины неожиданно хрюкнул
18:33	В США одобрили предложение Порошенко об окончательном решении русского вопроса
17:38	В Киеве ЛГБТ активисты захватили здание парламента
15:24	Порошенко потребовал сжечь все иконы

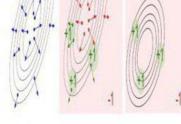
ВСЕ НОВОСТИ»

#### MNL





Гудфеллоу: "чтобы ГАН не КОЛЛАПСИРОВАЛ, я добавляю в батч..."



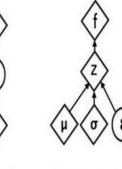
РЕВОРД растет как на дрожжах, нужно всего лишь раз в эпоху...



Шмидхубер ЖЕСТКО осадил ВЫСКОЧКУ на конференции (видео)

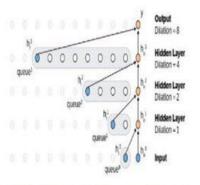


ЖЕСТЬ, какую дичь ПУБЛИКУЮТ китайцы на ICML (10 постеров)

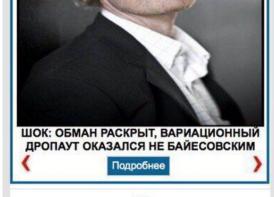


Original Reparametrized

DeepMind в ЯРОСТИ!
Веллинг раскрыл свой секрет
СНИЖЕНИЯ ДИСПЕРСИИ.
Достаточно простой



Ван Дер Оорд показал всем свои СВЕРТКИ с ДЫРКАМИ, сообщество в ШОКЕ







В России скончался очередной неизвестный актер



Какая-то тетка опять что-то сказала



Копатыч рассказал чем занимается на пенсии



Украинец признался что ел детей Донбасса



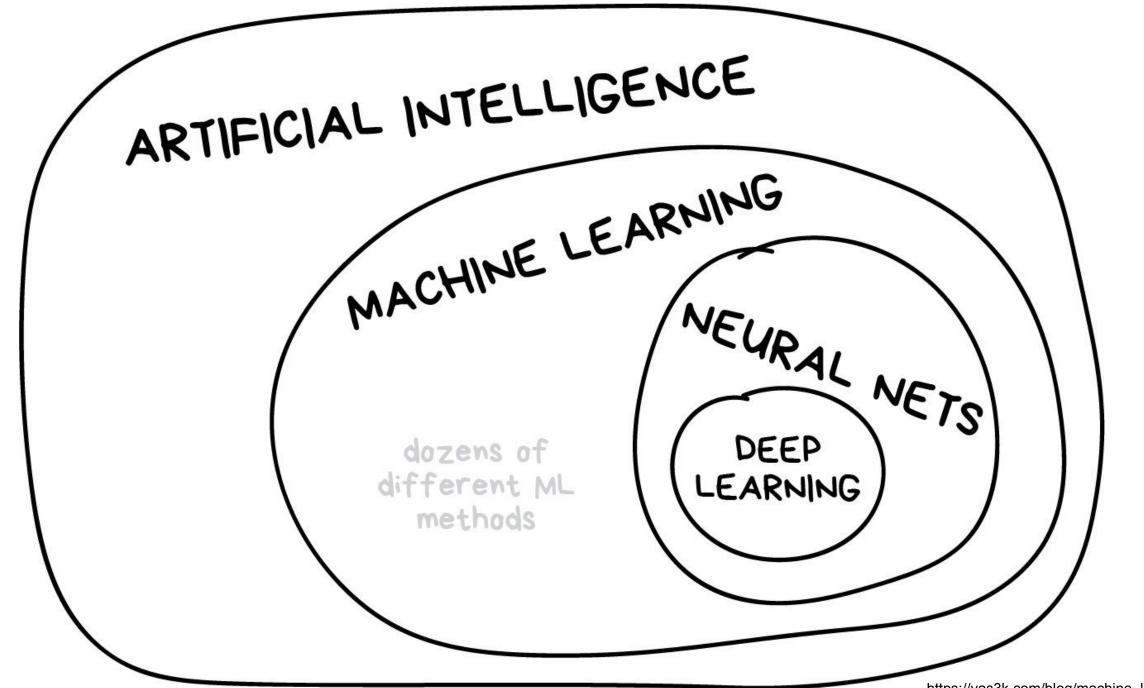
РЕН-ТВ: Скрипалей отравили пришельцы



# Classical Machine Learning Algorithms

Quick overview

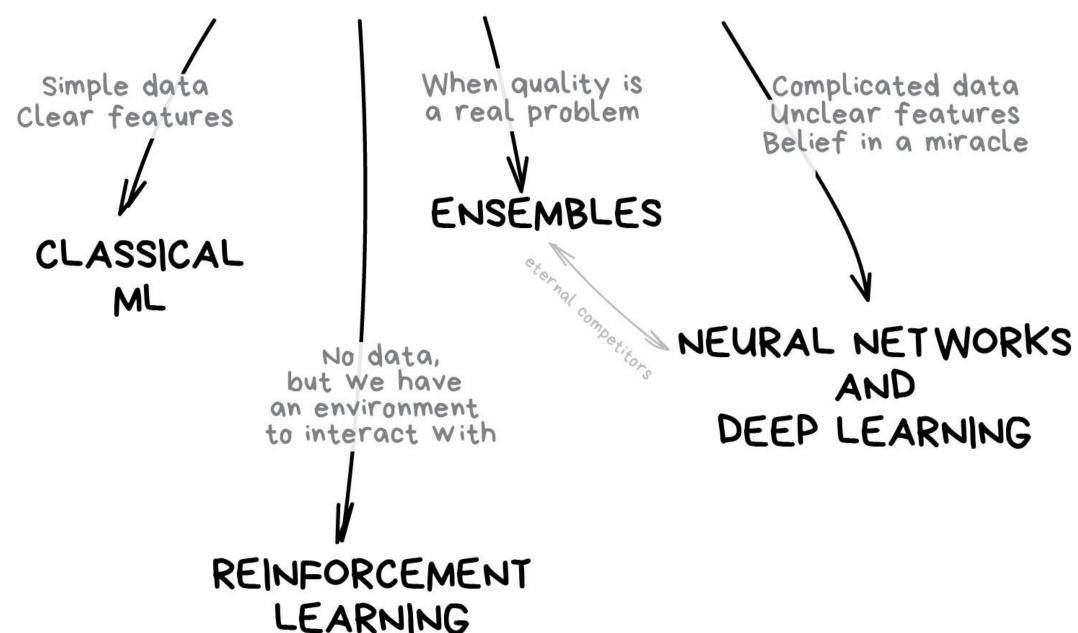
t.me/weirdreparametrizationtrick



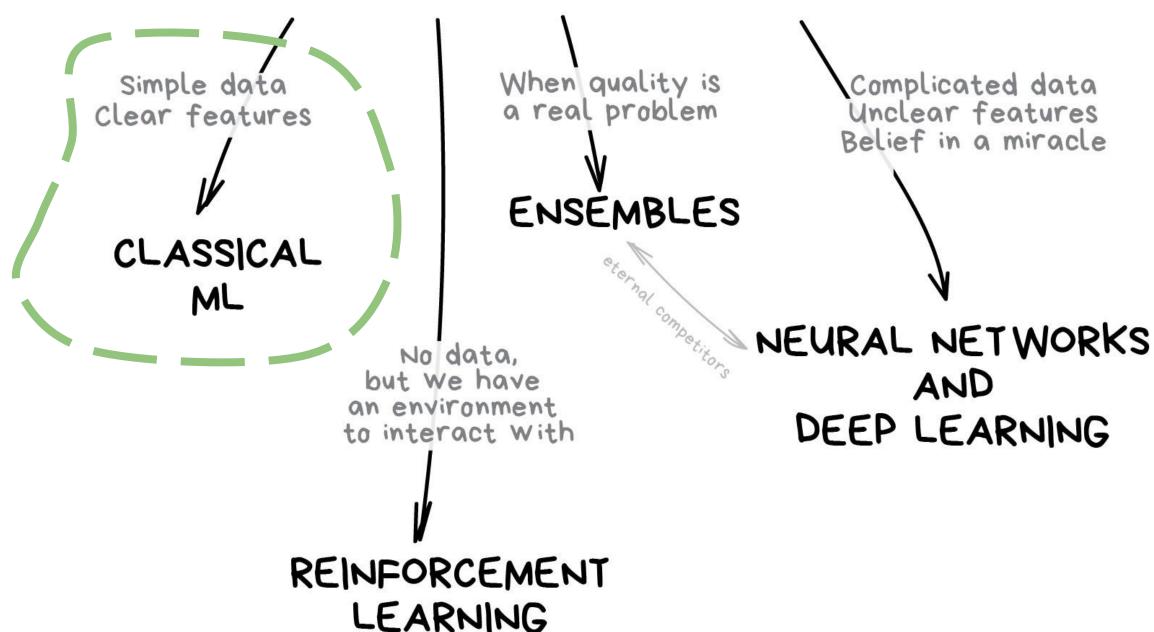
# ML Paradigm

E	<b>–</b>	Р		
Experience	Task	Performance measure		
Relevant data	Expected type of prediction	Metrics for prediction evaluation		
Tabular data, labeled images, time series etc.	Value, class, mask, representation	MSE, accuracy, IoU and many more		

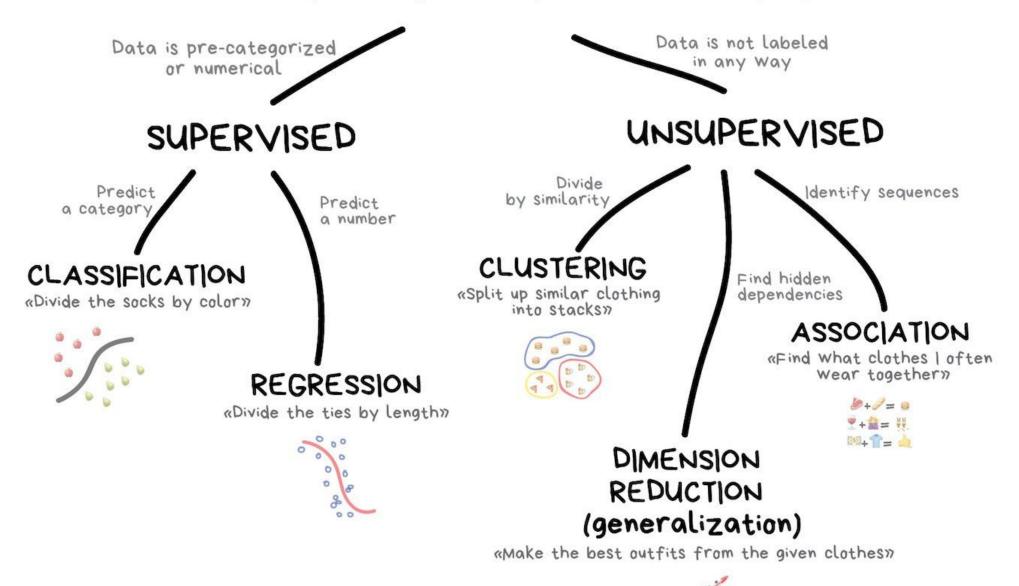
#### THE MAIN TYPES OF MACHINE LEARNING



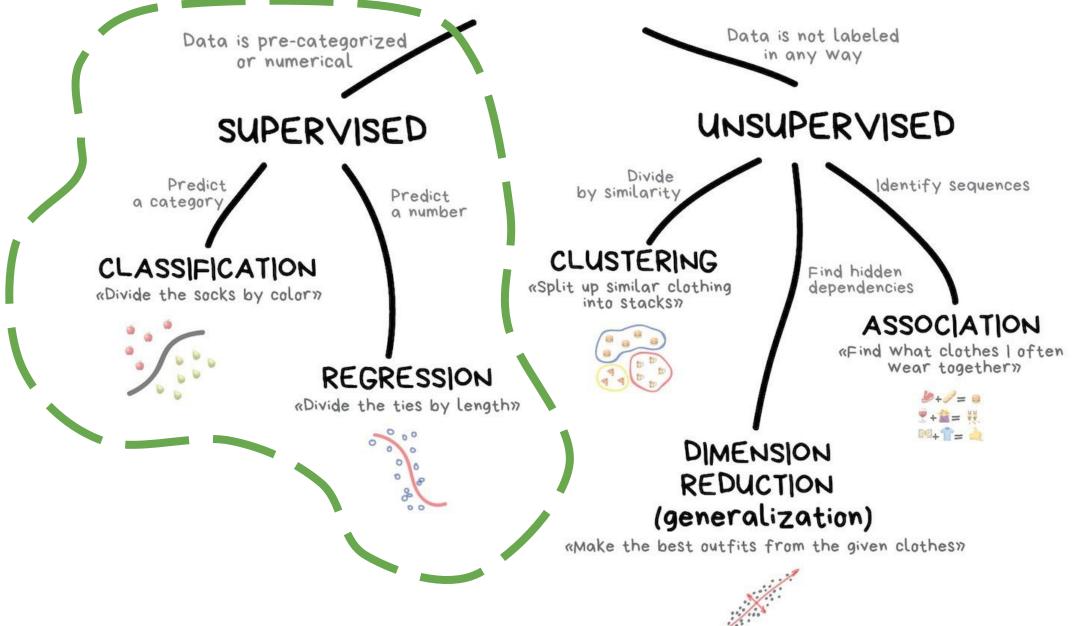
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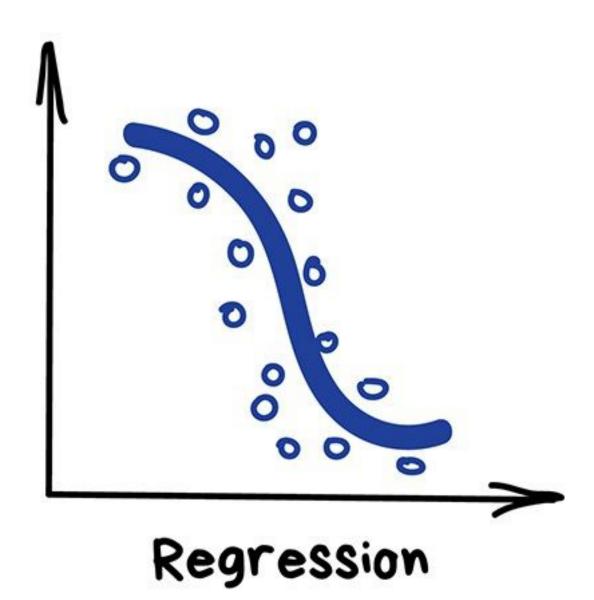


#### CLASSICAL MACHINE LEARNING

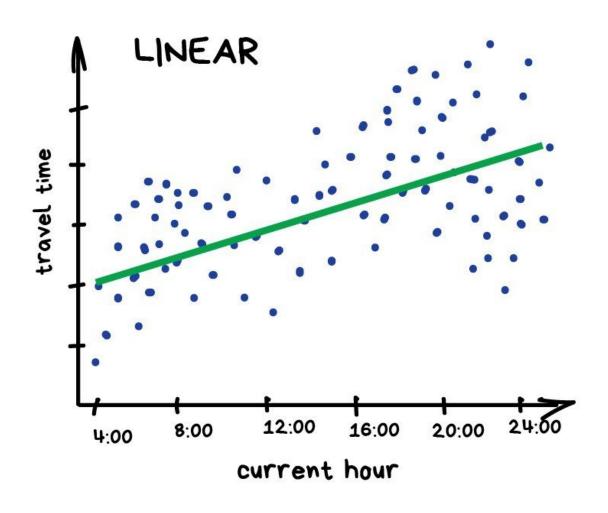


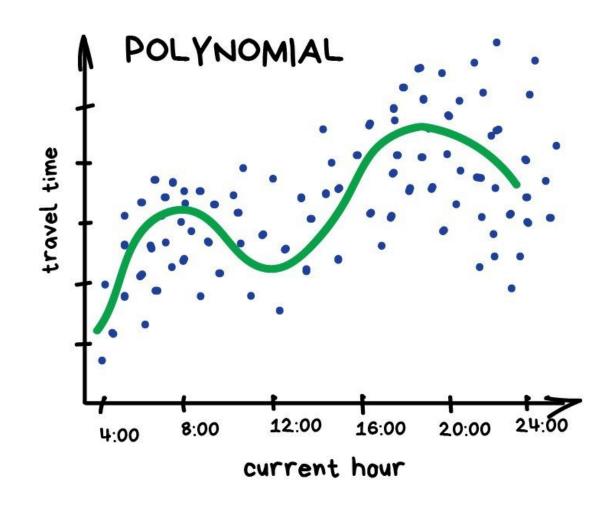
#### CLASSICAL MACHINE LEARNING





#### PREDICT TRAFFIC JAMS

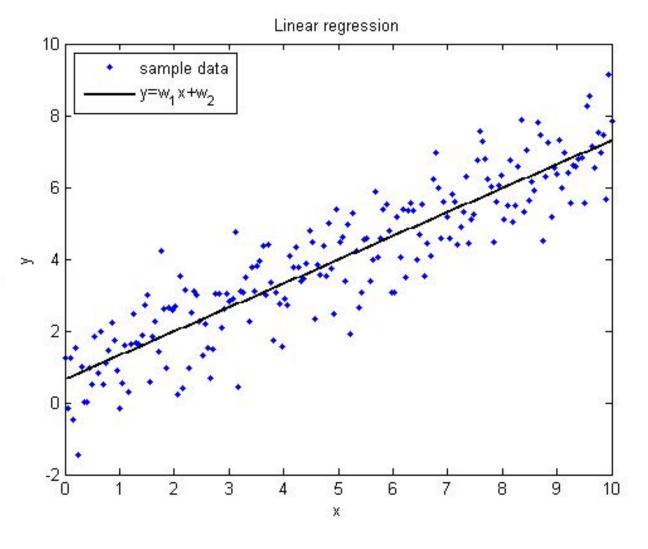






# Simple linear regression

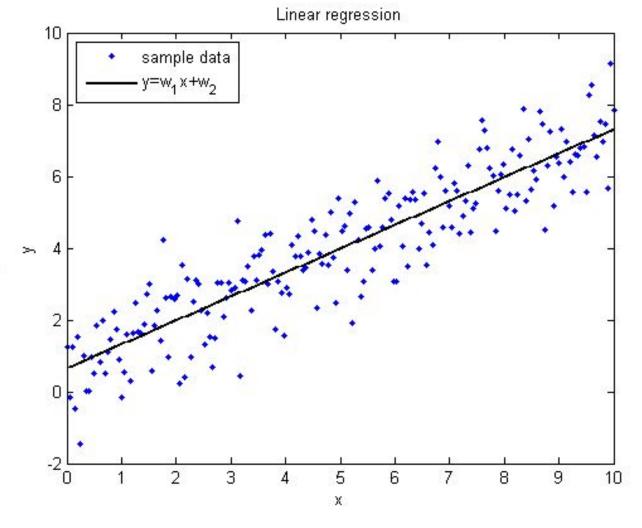
 $x \in \mathbb{R}$  - input  $y \in \mathbb{R}$  - target  $w_0, w_1 \in \mathbb{R}$  - weights  $\hat{y} = w_0 + w_1 x$ 



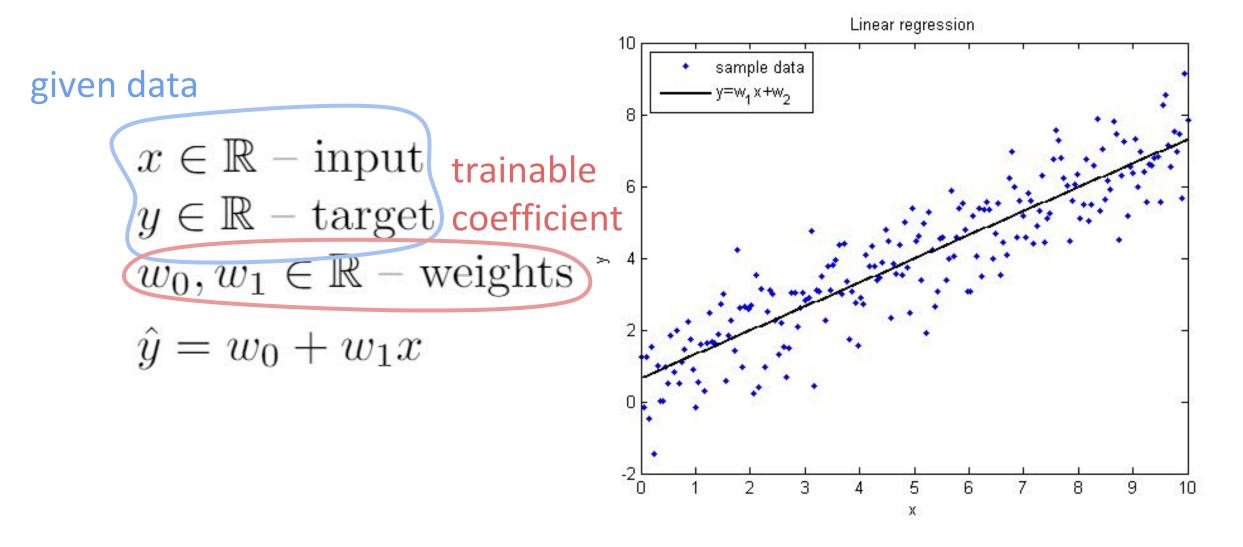
# Simple linear regression

#### given data

$$x \in \mathbb{R}$$
 - input  
 $y \in \mathbb{R}$  - target  
 $w_0, w_1 \in \mathbb{R}$  - weights  
 $\hat{y} = w_0 + w_1 x$ 



## Simple linear regression



## Multiple linear regression

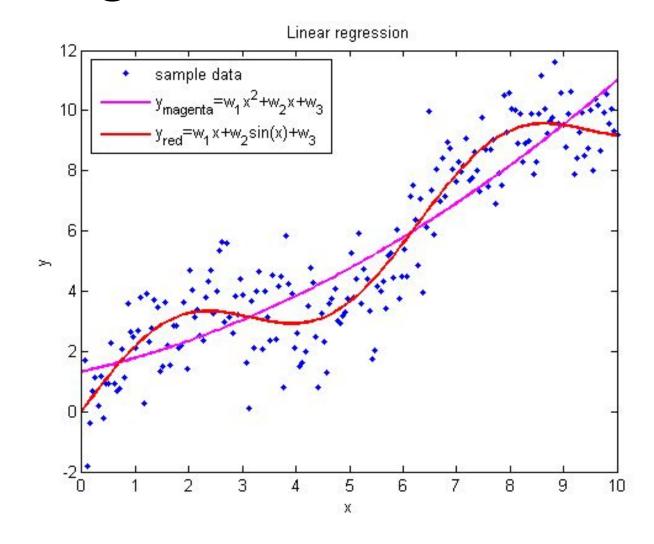
	# longitu	# latitude	# housin	# total_ro	# total_b	# populat	# househ	# median	# median	A ocean
1	-122.23	37.88	41.0	880.0	129.0	322.0	126.0	8.3252	452600.0	NEAR BAY
2	-122.22	37.86	21.0	7099.0	1106.0	2401.0	1138.0	8.3014	358500.0	NEAR BAY
3	-122.24	37.85	52.0	1467.0	190.0	496.0	177.0	7.2574	352100.0	NEAR BAY
4	-122.25	37.85	52.0	1274.0	235.0	558.0	219.0	5.6431	341300.0	NEAR BAY
5	-122.25	37.85	52.0	1627.0	280.0	565.0	259.0	3.8462	342200.0	NEAR BAY
6	-122.25	37.85	52.0	919.0	213.0	413.0	193.0	4.0368	269700.0	NEAR BAY
7	-122.25	37.84	52.0	2535.0	489.0	1094.0	514.0	3.6591	299200.0	NEAR BAY
8	-122.25	37.84	52.0	3104.0	687.0	1157.0	647.0	3.12	241400.0	NEAR BAY
9	-122.26	37.84	42.0	2555.0	665.0	1206.0	595.0	2.0804	226700.0	NEAR BAY

$$\hat{y} = w_0 + w_1 x_1 + \dots + w_N x_N = \sum_{j=0}^{\infty} w_j x_j$$

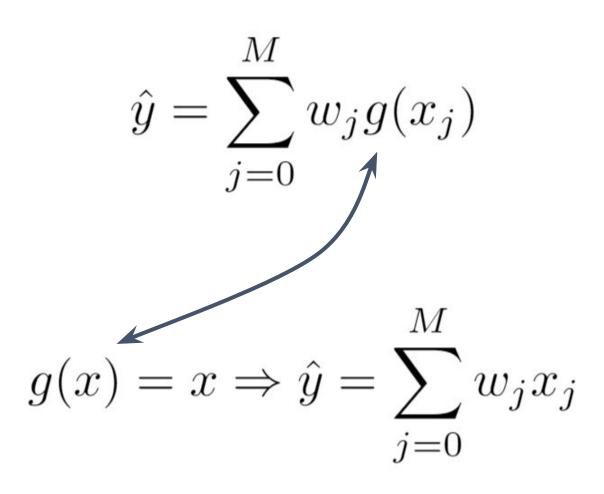
## Also linear regression

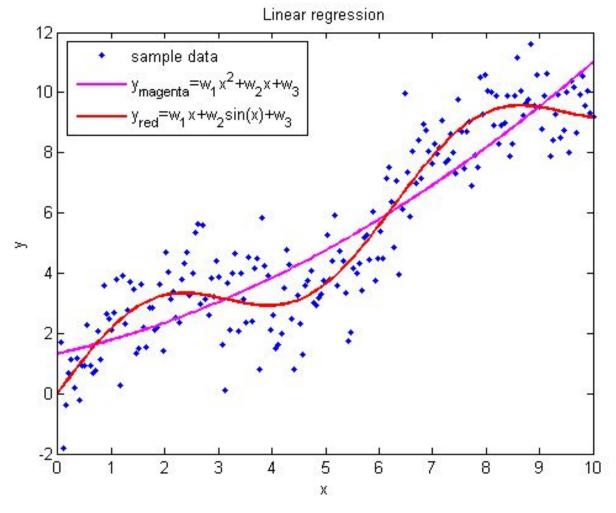
$$\hat{y} = \sum_{j=0}^{M} w_j g(x_j)$$

$$g(x) = x \Rightarrow \hat{y} = \sum_{j=0}^{M} w_j x_j$$

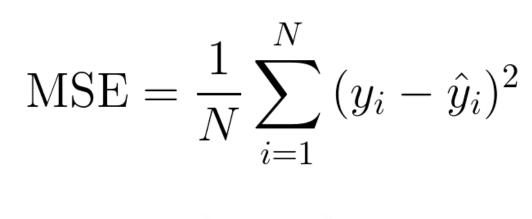


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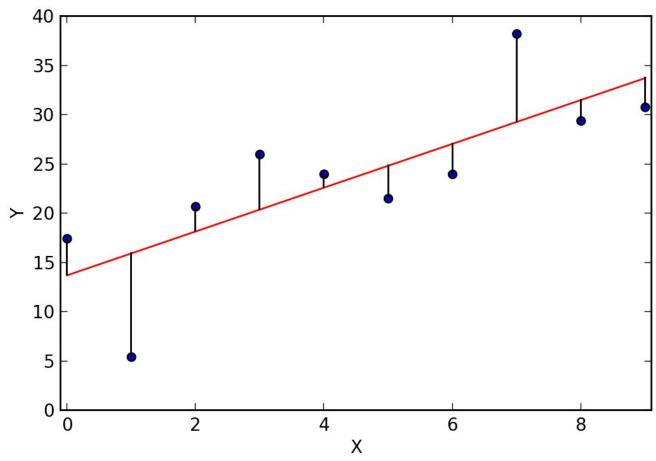




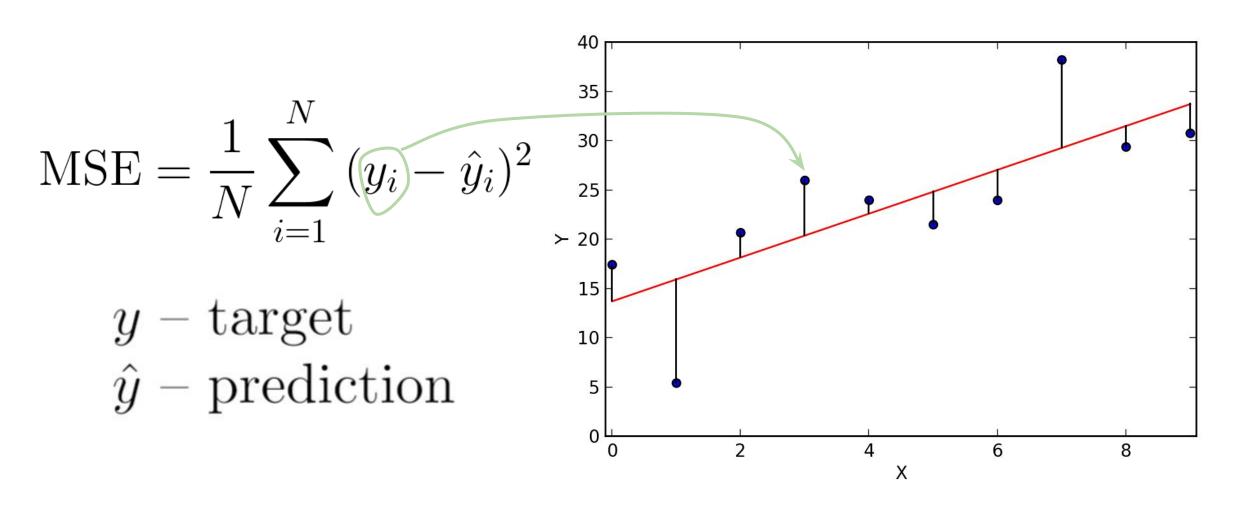
#### **Evaluating prediction**



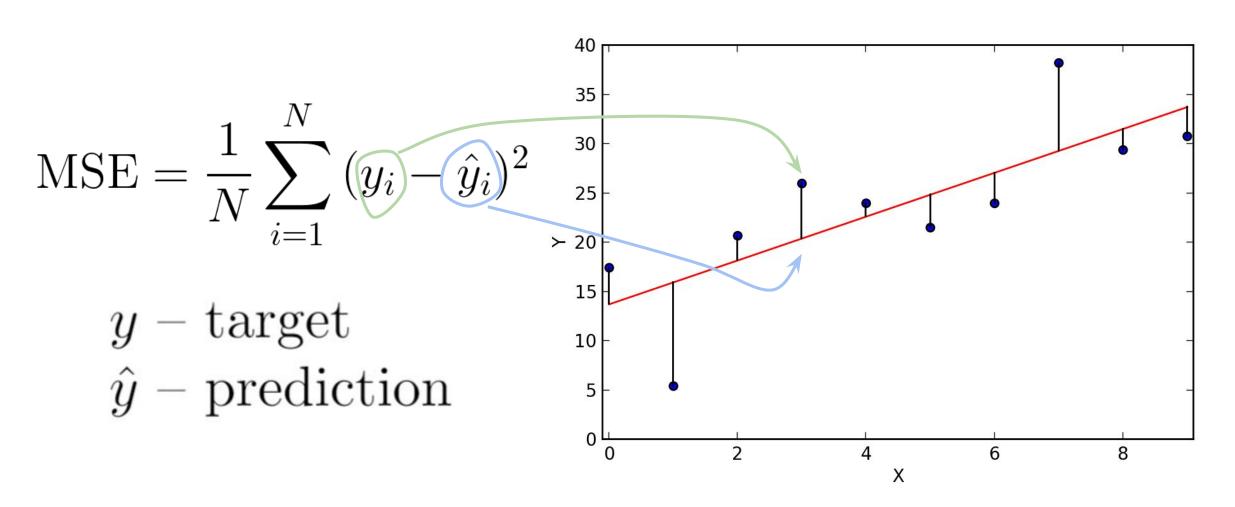
y - target $\hat{y} - \text{prediction}$ 



## **Evaluating prediction**



## **Evaluating prediction**



$$\hat{y} = w_0 + w_1 x$$

$$L(y, \hat{y}) = (y - \hat{y})^2$$

$$= (y - w_1 x - w_0)^2$$

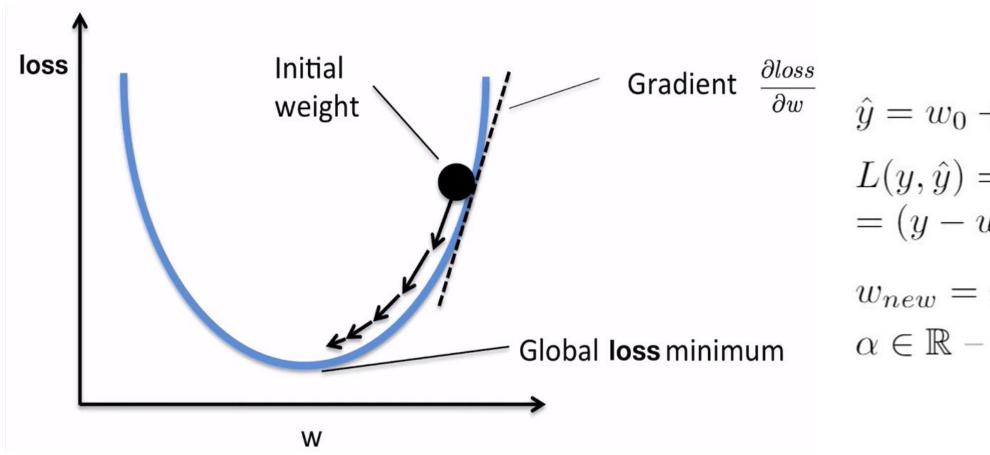
$$\hat{y} = w_0 + w_1 x$$

$$L(y, \hat{y}) = (y - \hat{y})^2$$

$$= (y - w_1 x - w_0)^2$$

$$w_{new} = w_{old} - \alpha \frac{\partial L(w, x)}{\partial w}$$

$$\alpha \in \mathbb{R} - \text{learning rate}$$



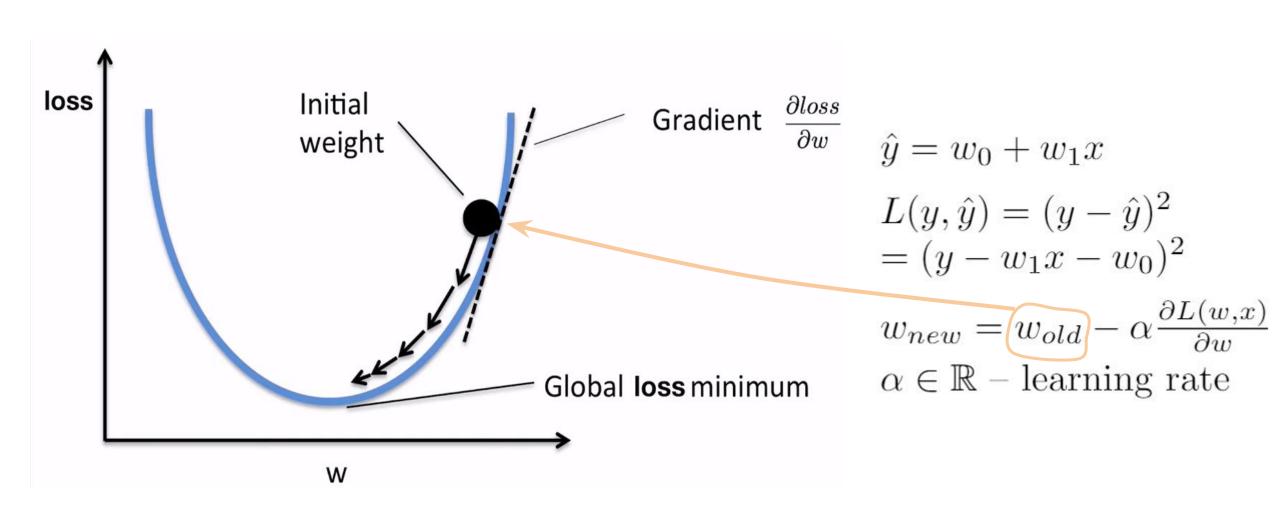
$$\hat{y} = w_0 + w_1 x$$

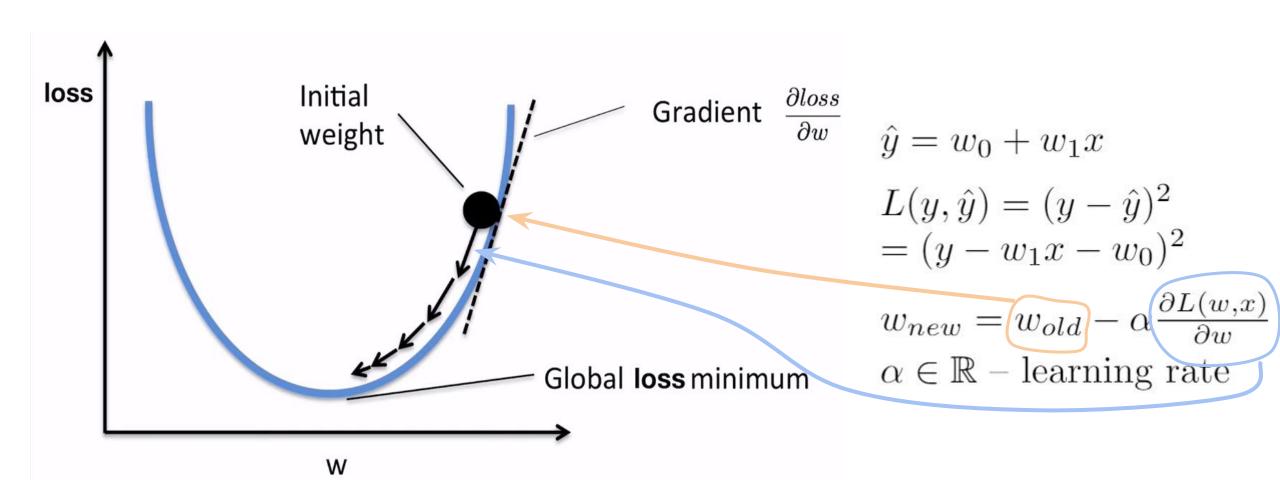
$$L(y, \hat{y}) = (y - \hat{y})^2$$

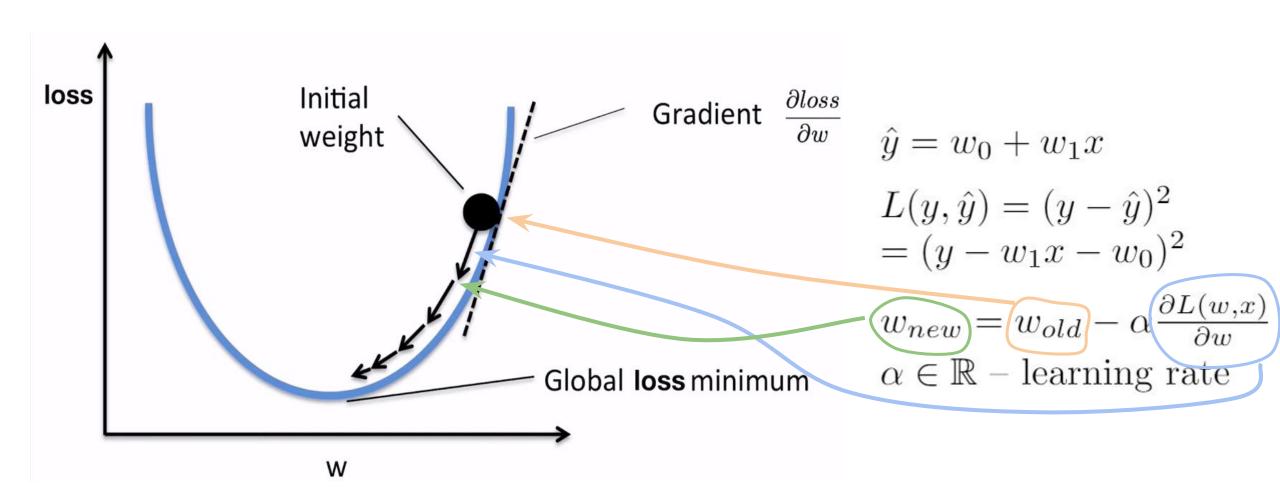
$$= (y - w_1 x - w_0)^2$$

$$w_{new} = w_{old} - \alpha \frac{\partial L(w, x)}{\partial w}$$

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special case:  $\hat{y} = w_1 x + w_0$ 

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M

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even more general case: 
$$\hat{y} = \sum_{j=0}^{\infty} w_j g(x_j)$$

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loss function: 
$$\text{MSE} = \frac{1}{N} \sum_{i=1}^{N} (y_i - \hat{y}_i)^2$$

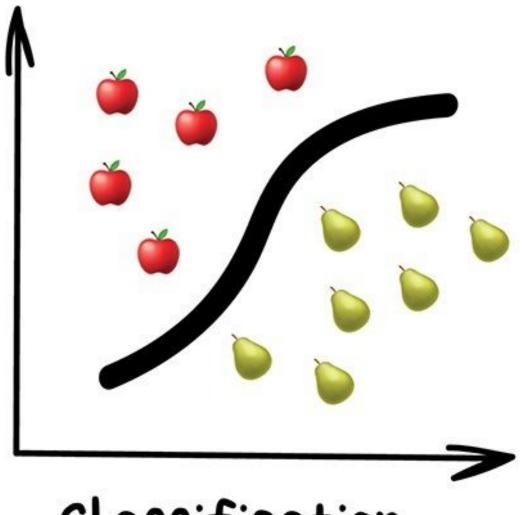
special case: 
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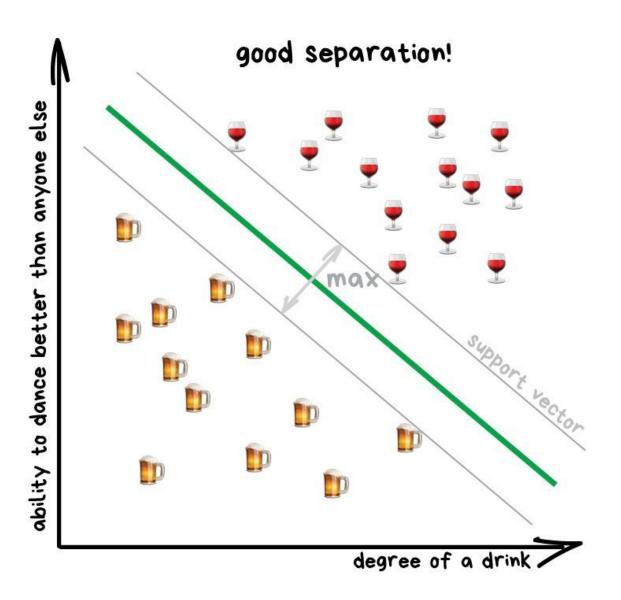
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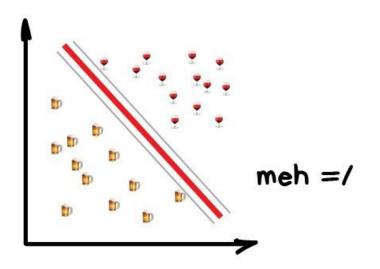
weights update: 
$$w_{new} = w_{old} - \frac{\partial L}{\partial w}$$

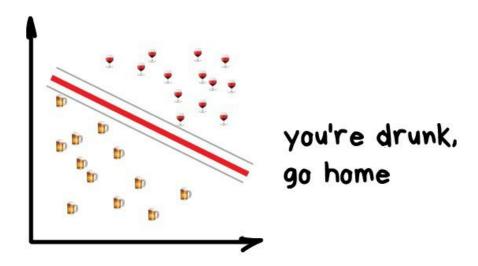


Classification

#### SEPARATE TYPES OF ALCOHOL

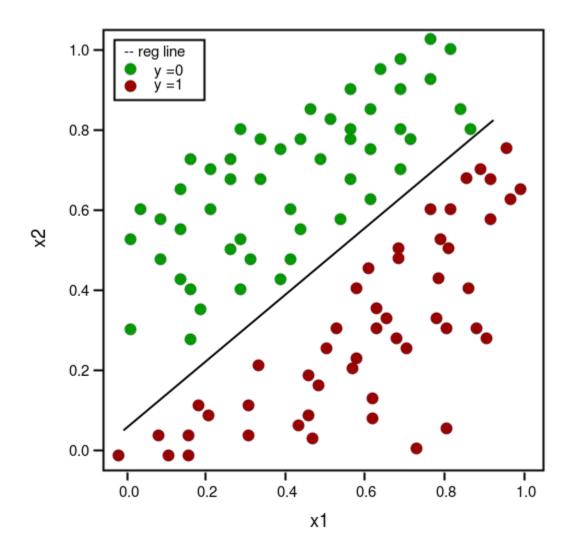




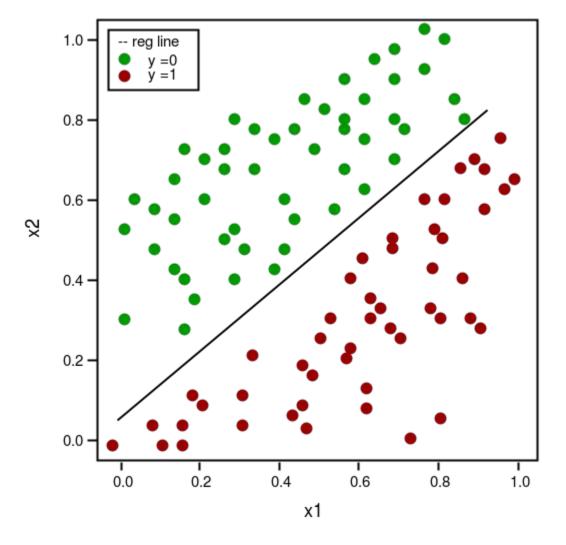


$$x_1, x_2 \in \mathbb{R}$$
 – inputs  $y \in \{0, 1\}$  – target

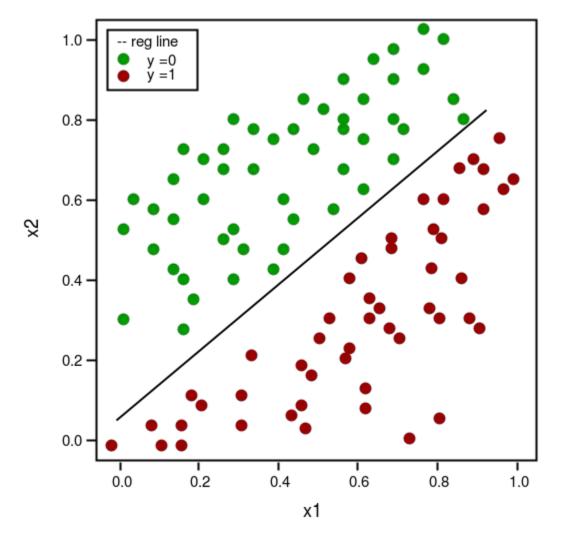
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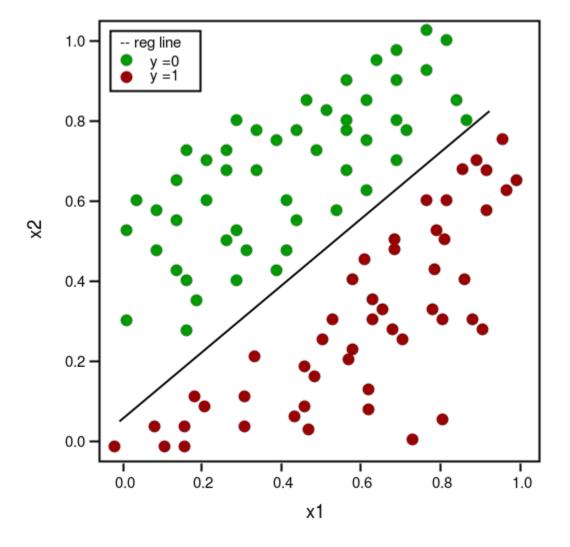
 $x_1, x_2 \in \mathbb{R}$  – inputs  $y \in \{0, 1\}$  – target  $w_0, w_1, w_2 \in \mathbb{R}$  – weights  $\hat{y} = w_0 + w_1 x_1 + w_2 x_2$ 



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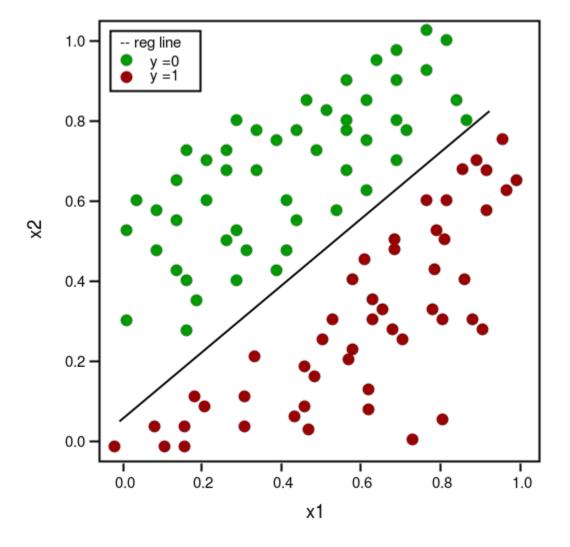


 $x_1, x_2 \in \mathbb{R}$  – inputs  $y \in \{0, 1\}$  – target  $w_0, w_1, w_2 \in \mathbb{R}$  – weights  $\hat{y} = f(w_0 + w_1x_1 + w_2x_2)$ 



## Logistic regression

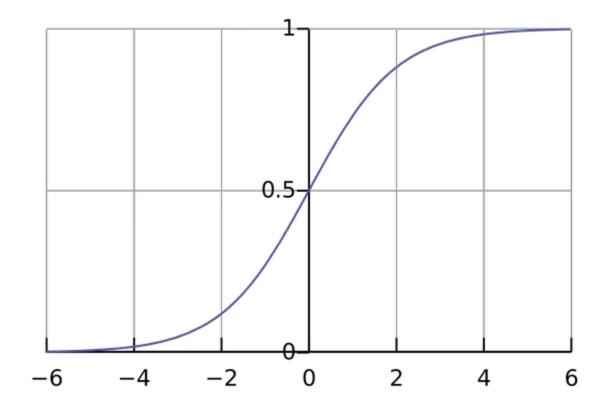
 $x_1, x_2 \in \mathbb{R}$  – inputs  $y \in \{0, 1\}$  – target  $w_0, w_1, w_2 \in \mathbb{R}$  – weights  $\hat{y} = f(w_0 + w_1 x_1 + w_2 x_2)$  $f(\cdot) : \mathbb{R} \longmapsto (0, 1)$ 



#### Softmax function

$$\sigma(\cdot): \mathbb{R} \longmapsto (0,1)$$

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



```
y \in \{0, 1\} – target \hat{y} \in \mathbb{R} – prediction
```

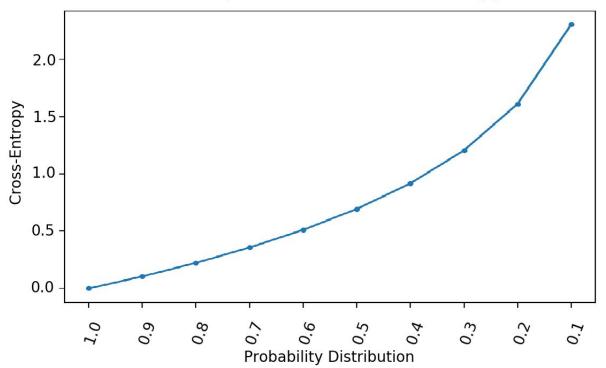
$$y \in \{0, 1\} - \text{target}$$
  
 $\hat{y} \in \mathbb{R} - \text{prediction}$   $CE(y, \hat{y}) = -\sum_{i=1}^{N} (-1)^{i}$ 

$$y \in \{0, 1\}$$
 - target  $\hat{y} \in \mathbb{R}$  - prediction  $CE(y, \hat{y}) = -\sum_{i=1}^{N} (y_i \log \hat{y}_i + y_i)$ 

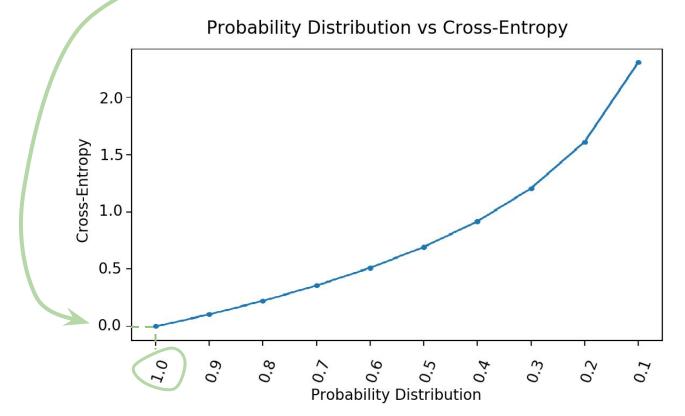
$$y \in \{0, 1\} - \text{target} \\ \hat{y} \in \mathbb{R} - \text{prediction} \quad \text{CE}(y, \hat{y}) = -\sum_{i=1}^{N} \left( y_i \log \hat{y}_i + (1 - y_i) \log (1 - \hat{y}_i) \right)$$

$$y \in \{0, 1\} - \text{target} \\ \hat{y} \in \mathbb{R} - \text{prediction} \quad CE(y, \hat{y}) = -\sum_{i=1}^{N} \left( y_i \log \hat{y}_i + (1 - y_i) \log (1 - \hat{y}_i) \right)$$

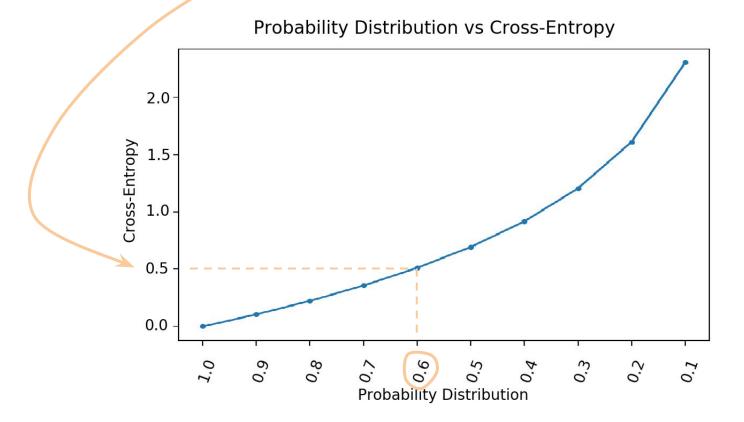
Probability Distribution vs Cross-Entropy



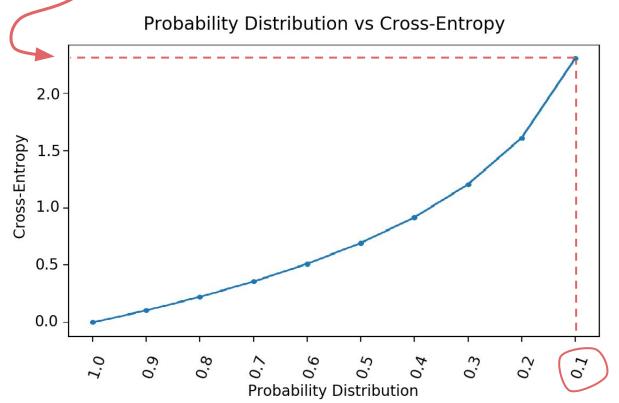
$$y \in \{0, 1\} - \text{target} \\ \hat{y} \in \mathbb{R} - \text{prediction} \quad \text{CE}(y, \hat{y}) = -\sum_{i=1}^{N} \left( y_i \log \hat{y}_i + (1 - y_i) \log (1 - \hat{y}_i) \right)$$



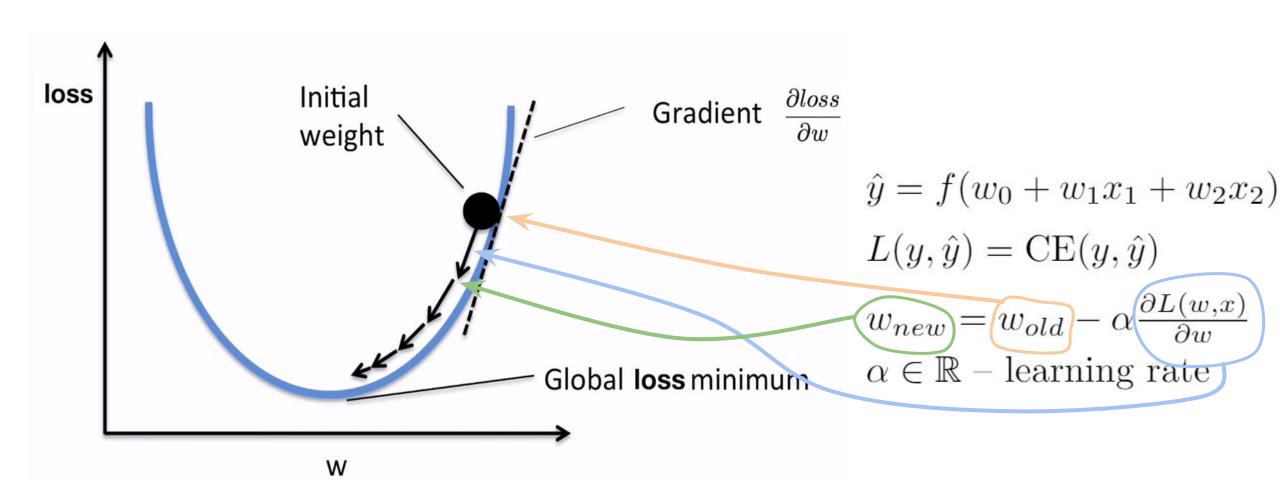
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# Training process: gradient descent



#### Logistic regression overview

model equation: 
$$\hat{y} = \sigma(\sum_{j=0}^{M} w_j g(x_j))$$

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 loss function: 
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#### Logistic regression overview

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weights update:  $w_{new} = w_{old} - \frac{\partial L}{\partial w}$ 

