

1 Foreword

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Disclaimer : The notes are written only for my memorization purpose after I self-studied online lecture notes (mainly Stanford CS109, CS229, CS168, CS231n, Cornell CS4780, Andrew Ng's (I am his fan) Coursera courses) and other online resources (Stack Exchange, TowardDataScience).

2 Likelihood and Maximum Likelihood Estimation(MLE)

We have m sampling data, we attempt to establish a hypothesis $h(\theta)$ with parameter θ to model the data

The term Likelihood denotes the probability that particular value θ represents the sampling data.

We want to find the value of parameter(s) which best represent the data(*), the process is called MLE.

Let f be the pdf of random variable X , X_i is the value if sample i , then $f(X_i | \theta)$ is read as the chance of X_i happening if value of parameter is θ

Likelihood function : $L(\theta) = \prod_{i=1}^m f(X_i | \theta)$ (assumption here : sampling are independent process). We want to find θ that maximize L , i.e. (*)

Generally, we take log (monotonically increasing function) likelihood to convert multiplications to additions for easier handling and then find maxima (by partial derivatives = 0)

3 Confusion Matrix

Predict True, Actual True : True Positive (TP)

Predict True, Actual False : False Positive (FP)

Predict False, Actual False : False Negative (FN)

Predict False, Actual True : True Negative (TN)

Accuracy = $(TP+TN)/(TP+FP+FN+TN)$, performance of correct classification

Precision = $TP / (TP+FP)$ (correctly classified as positive / Everything classified as positive), example usage : Cancer detection. (We don't want to initiate cancer treatment if the person is actually healthy).

Recall = $TP / (TP + FN)$ (correctly classified as positive / Actually posi-

tive), FP is more expensive than TN . (e.g. Fraud detection).

Note : Mathematically, Precision and Recall are in inverse relationship, there is a tradeoff between recall and precision.

F1 score = $2(P \cdot R) / (P + R)$, a compromised metric

4 K-Nearest Neighbour

Description : Choose the *majority* class of nearest (e.g. Eclidean Distance) K data points and classify it.

How to Choose K(hyper-paramaeter) : General rule of thumb : $\sqrt{\text{number of data}}/2$ or by searching and comparing different k's for highest prediction accuracy.

Normalization of data in preprocessing is a must

5 K-Means Clustering

Simple Description : Identify clusters by finding the centroid of data points

Algorithm :

1. Initialize $\mu_1, \mu_2, \dots, \mu_k$ randomly (k is hyper-parameter)

2. Repeated until converge :

(i) $c^{(i)} := \arg \min_j \|x^{(i)} - \mu_j\|^2, j \in [1 : k]$, (i.e. $c^{(i)}$ denote which μ the $x^{(i)}$ is linked to. Link each data point to nearest μ_j . If $x^{(i)}$ is nearest to μ_s , then $c^{(i)} = s$. Thus, k partitions are created.)

(ii) $\mu_j := \frac{\sum_{i=1}^m 1_{\{c^{(i)}=j\}} x^{(i)}}{\sum_{i=1}^m 1_{\{c^{(i)}=j\}}}$, (i.e. For each data point in each partition from (i) , find the new centroid and assign to μ_k

Proof of convergence of the algorithm : consider

$$J(c, \mu) = \sum_{i=1}^m \|x^{(i)} - \mu_{c^{(i)}}\|^2$$

Observation : J must be monotonically decreasing. It is because for step (i) It is adjusting $c^{(i)}$ to reduce J, for step (ii) we are adjusting μ_j to reduce J
J is non-convext, it may get to local minimum. To try several random initial values, and choose the lowest J.

6 Linear Regression(MSE approach)

Hypothesis :

$$h_{\theta}(x) = \sum_j \theta_j x_j = \theta^{\top} x$$

We want to minimize MSE (Mean Square Error)

$$J(\theta) = \frac{1}{2} \sum_i \left(h_{\theta}(x^{(i)}) - y^{(i)} \right)^2 = \frac{1}{2} \sum_i \left(\theta^{\top} x^{(i)} - y^{(i)} \right)^2$$

Gradient of J :

$$\frac{\partial J(\theta)}{\partial \theta_j} = \sum_i x_j^{(i)} \left(h_{\theta}(x^{(i)}) - y^{(i)} \right)$$

Each θ_j is updated for each step by gradient descent algorithm.

$$\theta_j := \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\theta)$$

Practically :

(i) Learning rate α is hyperparameter and data dependent , larger, fewer steps to get to min. but may miss the minimum. (Monitor the loss curve, J value vs iteration).

(ii) Batch GD is slow, may be Mini-Batch GD or Stochastic GD.

(iii) If α is small but the loss oscillate , converged and stop learning.

7 Linear Regression(MLE approach)

8 Logistic Regression

$$P(y = 1|x) = h_{\theta}(x) = \frac{1}{1 + \exp(-\theta^{\top} x)} \equiv \sigma(\theta^{\top} x)$$

$$P(y = 0|x) = 1 - P(y = 1|x) = 1 - h_{\theta}(x)$$

Loss function is

$$J(\theta) = - \sum_i \left[y^{(i)} \log(h_{\theta}(x^{(i)})) + (1 - y^{(i)}) \log(1 - h_{\theta}(x^{(i)})) \right]$$

Again , BGD for following gradient of J :

$$\frac{\partial J(\theta)}{\partial \theta_j} = \sum_i x_j^{(i)} \left(h_{\theta}(x^{(i)}) - y^{(i)} \right)$$

Interpretation : For a particular sample : if h return 1/0 and y return 1/0 , the term is 0. if h return 1/0 and y return 0/1 , the term is positive infinity.

9 Logistic Regression(MLE approach)

10 Softmax Regression(Multi-Class Logistic)

k classes, n x k parameters , and the hypothesis is :

$$h_{\theta}(x) = \begin{bmatrix} P(y=1|x;\theta) \\ P(y=2|x;\theta) \\ \vdots \\ P(y=K|x;\theta) \end{bmatrix} = \frac{1}{\sum_{j=1}^K \exp(\theta^{(j)\top} x)} \begin{bmatrix} \exp(\theta^{(1)\top} x) \\ \exp(\theta^{(2)\top} x) \\ \vdots \\ \exp(\theta^{(K)\top} x) \end{bmatrix} \quad (1)$$

Below Loss function is quite easy to understand : By referencing to previous hypothesis, we want to maximize the y=k associated probability if that data belongs to class k

$$J(\theta) = - \left[\sum_{i=1}^m \sum_{k=1}^K 1\{y^{(i)} = k\} \log \left(\frac{\exp(\theta^{(k)\top} x^{(i)})}{\sum_{j=1}^K \exp(\theta^{(j)\top} x^{(i)})} \right) \right]$$

Gradient of J is, we solve the problem by GD :

$$\nabla_{\theta^{(k)}} J(\theta) = - \sum_{i=1}^m \left[x^{(i)} \left(1\{y^{(i)} = k\} - P(y^{(i)} = k|x^{(i)}; \theta) \right) \right]$$

Where :

$$P(y^{(i)} = k|x^{(i)}; \theta) = \frac{\exp(\theta^{(k)\top} x^{(i)})}{\sum_{j=1}^K \exp(\theta^{(j)\top} x^{(i)})}$$

11 Regularization in Linear Regression

12 BGD variation : Mini BGD/SGD

BGD use all training data in a single step, which is extremely costly.

13 Loss function in Classification(Binary) Problem - General treatment

General Hypothesis : $h_{\theta}(x) = x^T \theta$

Adjustment for binary classification :

$$\text{sign}(h_{\theta}(x)) = \text{sign}(\theta^T x) = \text{sign}(t) = \begin{cases} 1 & \text{if } t > 0 \\ 0 & \text{if } t = 0 \\ -1 & \text{if } t < 0 \end{cases}$$

Measure of confidence : $h_\theta(x) = x^T \theta$ gives larger value, more confident

Margin ($y x^T \theta$) : (i) if $h_\theta(x)$ classify correctly, margin is positive, otherwise negative.

(ii) Therefore our objective is to maximize the margin (we want both correct classification and be confident)

Consider the following loss function :

$$J(\theta) = \frac{1}{m} \sum_{i=1}^m \phi(y^{(i)} \theta^T x^{(i)})$$

We want penalize wrong classification and encourage correct one , we design ϕ as $\phi(z) \rightarrow 0$ as $z \rightarrow \infty$, while $\phi(z) \rightarrow \infty$ as $z \rightarrow -\infty$ where $z = y x^T \theta$, and examples are :

logistic loss : $\phi_{\text{logistic}}(z) = \log(1 + e^{-z})$,used in logistic regression

hinge loss : $\phi_{\text{hinge}}(z) = [1 - z]_+ = \max(1 - z, 0)$, used in SVM

Exponential loss $\phi_{\text{exp}}(z) = e^{-z}$, used in boosting

14 Kernel Mapping (Special case demo by Linear Regression + Polymoninal Kernel)

(I) Purpose : To x map from lower higher dimension. Useful when data are non-linearly separable(Transform to a curve)

(II) Computation complexity does not necessarily increase proportionately.

(III) Example : a mapping function $\varphi : R \rightarrow R^4$, $x \rightarrow [1, x, x^2, x^3]$, and h is $\theta^T x$ having $\theta = [\theta_1, \theta_2, \theta_3, \theta_4]$

(IV) Terms : x is called attribute, $x \rightarrow [1, x, x^2, x^3]$ called feature, φ feature map, $\varphi : R^1 \rightarrow R^4$ in this case. $d=1$ $p=4$

(IV) Another Example : a mapping function $\varphi : R^3 \rightarrow R^{1000}$, $x \rightarrow [1, x_1, x_1^2, x_1^3, x_1 x_2, x_1 x_2^2, \dots]$

(*) ,let $d=3$, $p=1000$. If we exhaust all possibilities, then $p = 1 + d + d^2 + d^3$ (**)

Recall GD stepping :

$$\theta := \theta + \alpha \sum_{i=1}^n (y^{(i)} - h_\theta(x^{(i)})) x^{(i)}$$

$$\theta := \theta + \alpha \sum_{i=1}^n (y^{(i)} - \theta^T x^{(i)}) x^{(i)}$$

Putting kernel mapping to the equation :

$$\theta := \theta + \alpha \sum_{i=1}^n (y^{(i)} - \theta^T \phi(x^{(i)})) \phi(x^{(i)})$$

We pause here to evaluate the cost of computing each of update (Curse of Dimensionality...), considering (**). If we just use the kernel direction, we suffer the curse of dimensionality : Suppose d (data dimension) = 1000, then by using the mapping in (**) we have $p = 10^9$. $\theta^T \phi(x^{(i)})$ need $O(p)$ (dot product) , and $O(np)$ for summing up all data in each step. Going back to BGD.

$$\theta := \theta + \alpha \sum_{i=1}^n (y^{(i)} - \theta^T \phi(x^{(i)})) \phi(x^{(i)})$$

, assuming $\theta = \sum_{i=1}^n \beta_i \phi(x^{(i)})$ (*) at some point, with initialization $\theta = 0 = \beta$ It becomes

$$\theta := \sum_{i=1}^n \beta_i \phi(x^{(i)}) + \alpha \sum_{i=1}^n (y^{(i)} - \theta^T \phi(x^{(i)})) \phi(x^{(i)})$$

Rearranging :

$$\theta := \sum_{i=1}^n (\beta_i + \alpha(y^{(i)} - \theta^T \phi(x^{(i)}))) \phi(x^{(i)})$$

Therefore it is equivalent to updating β_i (instead of θ_i) by

$$\beta_i := \beta_i + \alpha(y^{(i)} - \theta^T \phi(x^{(i)}))$$

by (*) above

$$\beta_i := \beta_i + \alpha \left(y^{(i)} - \sum_{j=1}^n \beta_j \phi(x^{(j)})^T \phi(x^{(i)}) \right)$$

Computing of LHS is fast because : (1) we can pre-compute $\phi(x^{(j)})^T \phi(x^{(i)})$ for all i,j, and (2) $\phi(x^{(j)})^T \phi(x^{(i)})$ can be represented by $\langle x^{(i)}, x^{(j)} \rangle$:

$$\langle \phi(x), \phi(z) \rangle = 1 + \sum_{i=1}^d x_i z_i + \sum_{i,j \in \{1, \dots, d\}} x_i x_j z_i z_j + \sum_{i,j,k \in \{1, \dots, d\}} x_i x_j x_k z_i z_j z_k = 1 + \langle x, z \rangle + \langle x, z \rangle^2 + \langle x, z \rangle^3 \quad (**)$$

Define K where K is n x n (n is the number of training samples) matrix, with $K(x, z) = \langle \phi(x), \phi(z) \rangle$, where K_{ij} is $\langle \phi(x^{(i)}), \phi(x^{(j)}) \rangle$

Therefore, the process is : (1) compute K_{ij} using (**), for all $i, j \in \{1, \dots, n\}$. Set $\beta := 0$,

(2) Loop

$$\forall i \in \{1, \dots, n\}, \quad \beta_i := \beta_i + \alpha \left(y^{(i)} - \sum_{j=1}^n \beta_j K(x^{(i)}, x^{(j)}) \right)$$

in vectorized notation:

$$\beta := \beta + \alpha(\tilde{y} - K\beta)$$

When doing inference :

$$\theta^T \phi(x) = \sum_{i=1}^n \beta_i \phi(x^{(i)})^T \phi(x) = \sum_{i=1}^n \beta_i K(x^{(i)}, x)$$

In practice, we do computation using K (at O(d) cost) instead of directly from $\phi(x)$ is much faster. Further, We only need to know K but "just only need to know" the existence of $\phi(x)$. There is no need to be able to write down $\phi(x)$. Consider the Kernel applied to bitmap : number of bits as d. (Great reduction!) Intuitively, K represents similarity matrix, i.e. K is small if $\phi(x^{(j)})^T \phi(x^{(i)})$ is small

Example : Gaussian Kernel, it can support infinitely dimensional space of mapping.

$$K(x, z) = \exp \left(-\frac{\|x - z\|^2}{2\sigma^2} \right)$$

Mercer Theorem : For K to be a valid Kernel iff K is PSD.

Application : To SVM, perceptron, linear regression, and other learning algorithms represented only in inner product $\langle x, z \rangle$, then Apply K(x,z)

15 Generative vs Discriminative Learning Algorithm for classification, discussion

D : Learn the curve that separates the classes, e.g. Logistic Regression, SVM , ANN, CNN

G : Learn the model itself and just class of data. e.g. Naive Bayes, Gradient Discriminant Analysis, GAN

An Analogy of G : Learn both English and French , and guess whether the word Bonjour is French or English.

Another Example of G (*) :

Let's say a model is trained with 1000 pictures :

- (i) Dog without glasses : 1
- (ii) Dog with glasses : 239
- (iii) Human without glasses : 500
- (iv) Human with glasses : 260

Assume we have a photo with a glasses. To classify a dog or human in the picture for a generative model : Since $P(H \& G) = 0.26 > P(D \& G) = 0.001$, the model infer that it is a human.

let x be feature, y be class

Put it in another way, in D (e.g. (multi-class) logistic regression) , we learn h which is $p(y|x)$ and infer the class with largest $p(y|x)$. i.e. we are finding $\argmax_y p(y|x)$

In D, let y be the class (Dog=1 vs Human=0) , x be feature(with glasses) , we learn $p(x|y=1)$ (case (i)/(ii)) and $p(x|y=0)$ (case (iii)/(iv))

Mathematically, D and G's relationship : $\argmax_y p(y|x) = \argmax_y \frac{p(x|y)p(y)}{p(x)} =$

$\operatorname{argmax}_y p(x|y)p(y) = \operatorname{argmax}_y p(x \& y)$
 (bayes rule, x is independent variable, bayes rule again, also see (*))

16 Entropy

Definition :

$$H(x) = - \sum_{i=1}^n p(x_i) \log_2 p(x_i)$$

where $x_1, x_2 \dots$ are all possible events of random variable(distribution) and $p(x_1), p(x_2) \dots$ are the probabilities of the respective events.

Connection with uncertainty (High Entropy , High Uncertainty) :

Entropy measure the uncertainty of a distribution. Consider a random variable distribution : X=1 at 0.33 , X = 2 at 0.33, X=3 at 0.33, and another : X = 1 at 0.98 , X = 2 at 0.01, X = 3 at 0.01, we say the former distribution has higher uncertainty (more difficult to guess its value).

Connection with amount of information in a *message* (not distribution) :

Average number of bits (yes/no answers) NEEDED TO PROVIDE to tell x in a message. Therefore High Entropy. Higher Uncertainty , Higher Amount of Information.

Connection with Decision Tree splitting :

Remember that DT is greedy algorithm : It is to find the split that have greatest reduction in uncertainty (Information Gain) of the distribution (after splitting). We have a certain distribution

17 SVM, Support Vector Machine

Assumptions for illustration : data in binary classes only, linearly separable (if not, then apply Kernel)

Main Idea in Training : We construct a separating hyperplane, the plane has largest distance to all data point.

How ?

Let $y \in \{-1, 1\}$

Define classifier $h_{w,b}(x) = g(w^T x + b)$, where $w^T x + b$ is the formula of hyperplane, w is the normal vector to hyperplane.

where $g : g(z) = 1$ if $z \geq 0$, $g(z) = -1$ if $z < 0$

where $w = [\theta_1 \dots \theta_n]^T$

Define functional margin (FM): $\hat{\gamma}^{(i)} = y^{(i)}(w^T x + b)$.

If FM is positive, it classify correctly. Negative, classify incorrectly.

If the magnitude is large , classifier gives highly confident result.

Define Geometric Margin (GM), $\gamma_i = \frac{\hat{\gamma}^i}{\|\mathbf{w}\|}$

Further define smallest distance from hyperplane to data points : $\gamma = \min_{i=1,\dots,m} \gamma^{(i)}$

Thus, our training objective is to maximize this smallest distance.

$$\begin{aligned} \max_{\gamma, \mathbf{w}, b} \quad & \gamma \\ \text{s.t.} \quad & y^{(i)}(\mathbf{w}^T \mathbf{x}^{(i)} + b) \geq \gamma, \quad i = 1, \dots, m \\ & \|\mathbf{w}\| = 1 \end{aligned}$$

The last condition ensure FM => GM

Why use GM instead of FM in training ? We can always scale w and b to achieve greater magnitude in FM, therefore FM is meaningless for training.

Rearranging :

$$\begin{aligned} \max_{\gamma, \mathbf{w}, b} \quad & \hat{\gamma} / \|\mathbf{w}\| \\ \text{s.t.} \quad & y^{(i)}(\mathbf{w}^T \mathbf{x}^{(i)} + b) \geq \hat{\gamma}, \quad i = 1, \dots, m \end{aligned}$$

In order to make it a convex optimization problem (another subject to study ! F!)

(1) we restrict the value of $\hat{\gamma} = 1$, by scaling w and b (can do single w/b for all $\hat{\gamma}$?)

(2) and rewriting $\frac{\hat{\gamma}}{\|\mathbf{w}\|} = \frac{1}{\|\mathbf{w}\|}$, we get w in from nominator to denominator

$$\begin{aligned} \min_{\gamma, \mathbf{w}, b} \quad & \frac{1}{2} \|\mathbf{w}\|^2 \\ \text{s.t.} \quad & y^{(i)}(\mathbf{w}^T \mathbf{x}^{(i)} + b) \geq 1, \quad i = 1, \dots, m \end{aligned}$$

Apply cvx opt. library to solve the above problem

- 18 Bootstrapping
- 19 Decision Tree, with Random Forest, Boosting
- 20 PCA, Principal Component Analysis
- 21 SVD, Singular Value Decomposition
- 22 Backpropagation
- 23 EM Algorithm
- 24 Generative Learning Algorithm
- 25 Reinforcement learning
- 26 MAP (Maximum a Posterior) vs MLE (Maximum Likelihood Estimation)
- 27 IDP, Independent Component Analysis
- 28 Bias Variance Analysis
- 29 Hidden Markov Model
- 30 Apriori
- 31 Recommender System
- 32 Anomaly Detection
- 33 Perceptron