

A Machine Learning Primer

Antony Ross

Silicon Valley Code Camp
October 8, 2017

Linear Regression

Logistic Regression

Support Vector Machine

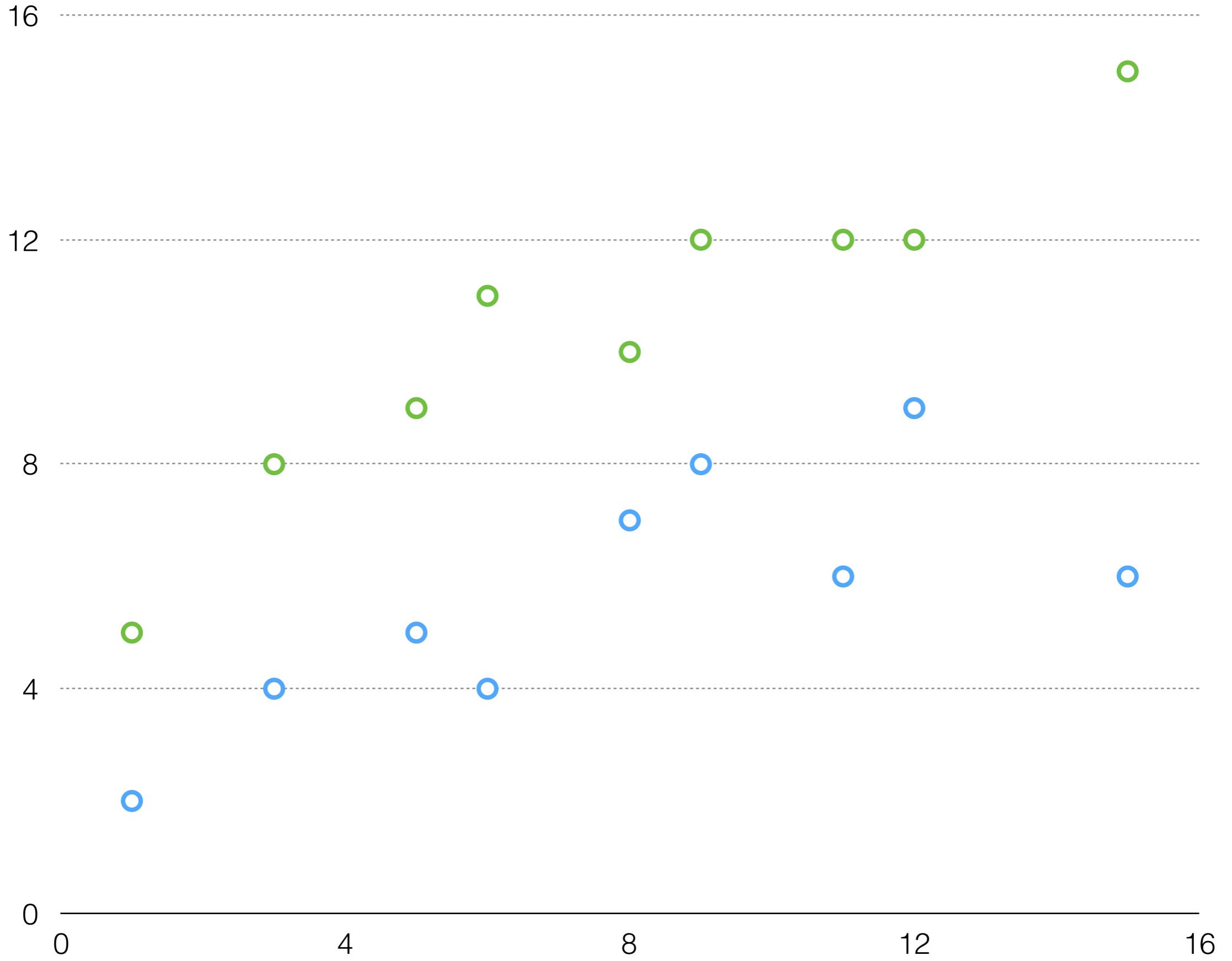
Decision Tree

K-Nearest Neighbor

K-Means

Neural Network

$$\hat{f}(X)$$



The Prediction

$$\hat{y} = f(\mathbf{x})$$

Linear Regression

equation of a line

$$y = mx + b$$

Linear Regression

$$y = \beta_0 + \beta_1 x$$

equation of a line

$$y = mx + b$$

Simple Linear Regression

Input

x_1

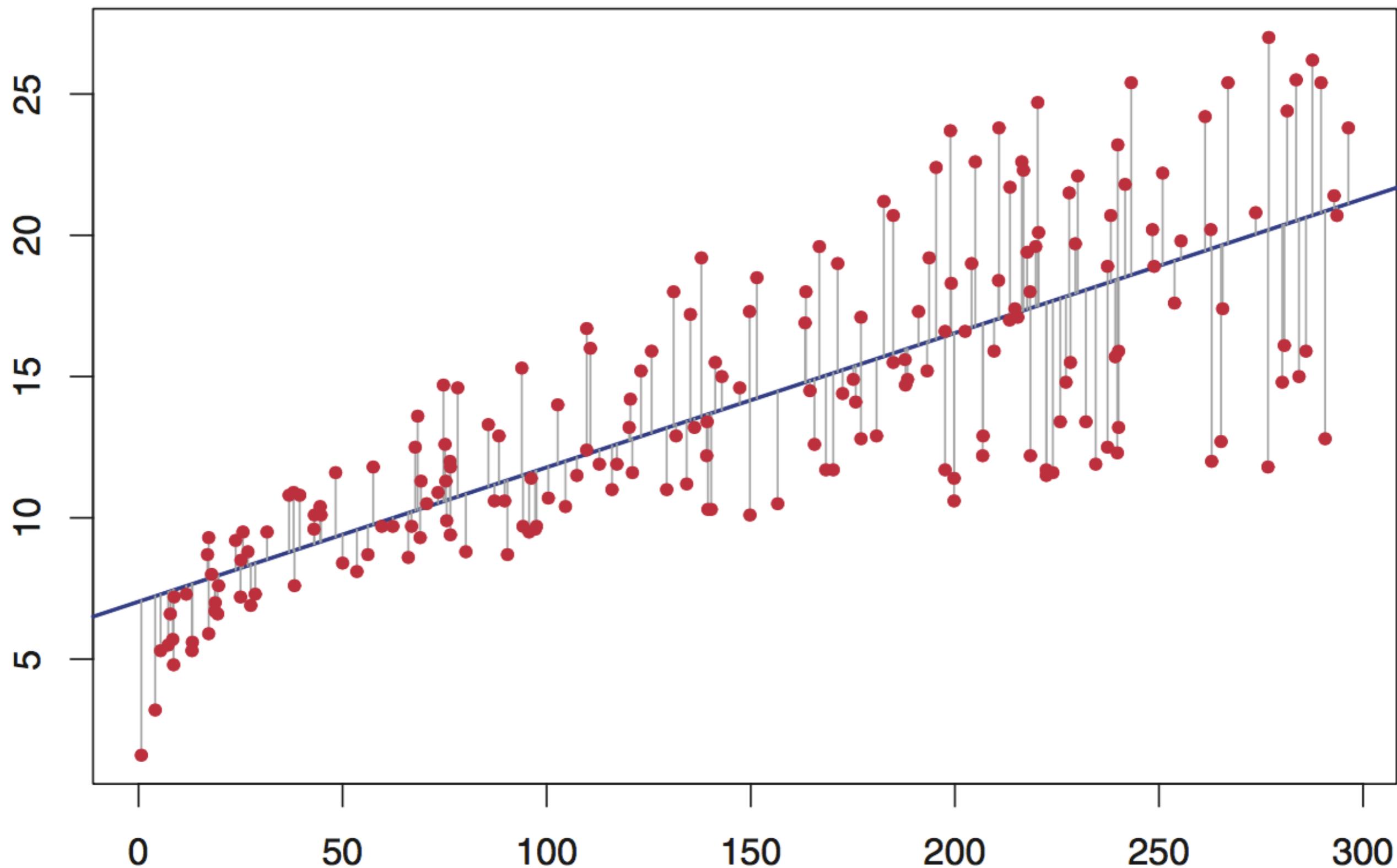
learned coefficients
(weights)

β_0, β_1

Output

y

$$y = \beta_0 + \beta_1 x_1$$



Lines of Code

Gender	Pair Programming	Social Accounts	LOC
Female	3	2	309
Male	2	3	276
Male	2	1	353
Male	4	2	285
Female	4	2	220
Female	2	2	347
Male	3	1	244
Female	2	3	312
Female	4	2	239
Male	4	2	307

Lines of Code

features (X)	Gender	Pair Programming	Social Accounts	LOC
	Female	3	2	309
	Male	2	3	276
	Male	2	1	353
	Male	4	2	285
	Female	4	2	220
	Female	2	2	347
	Male	3	1	244
	Female	2	3	312
	Female	4	2	239
	Male	4	2	307

Lines of Code

Gender	Pair Programming	Social Accounts	LOC	← output/target (y)
Female	3	2	309	
Male	2	3	276	
Male	2	1	353	
Male	4	2	285	
Female	4	2	220	
Female	2	2	347	
Male	3	1	244	
Female	2	3	312	
Female	4	2	239	
Male	4	2	307	

Lines of Code

Gender	Pair Programming	Social Accounts	LOC
Female	3	2	309
sample → Male	2	3	276
Male	2	1	353
Male	4	2	285
Female	4	2	220
Female	2	2	347
Male	3	1	244
Female	2	3	312
Female	4	2	239
Male	4	2	307

Lines of Code

Gender	Pair Programming	Social Accounts	LOC
Female	3	2	309
Male	2	3	276
Male	2	1	353
Male	4	2	285
Female	4	2	220
Female	2	2	347
Male	3	1	244
Female	2	3	312
Female	4	2	239
Male	4	2	307

Lines of Code

Gender	Pair Programming	Social Accounts	LOC
1	3	2	309
0	2	3	276
0	2	1	353
0	4	2	285
1	4	2	220
1	2	2	347
0	3	1	244
1	2	3	312
1	4	2	239
0	4	2	307

	1	3	2	309
	0	2	3	276
	0	2	1	353
	0	4	2	285
X =	1	4	2	y = 220
	1	2	2	347
	0	3	1	244
	1	2	3	312
	1	4	2	239
	0	4	2	307

Multiple Linear Regression

$$LOC = 227.63 + 9.51x_1 + 2.7x_2 - 3.08x_3$$

X₁ = hour pair programming

X₂ = gender (m = 0; f = 1)

X₃ = number of social accounts

Multiple Linear Regression

$$\text{Apps sold} = 46.55 + 35.03x_1 + 27.11x_2 + 52.48x_3$$

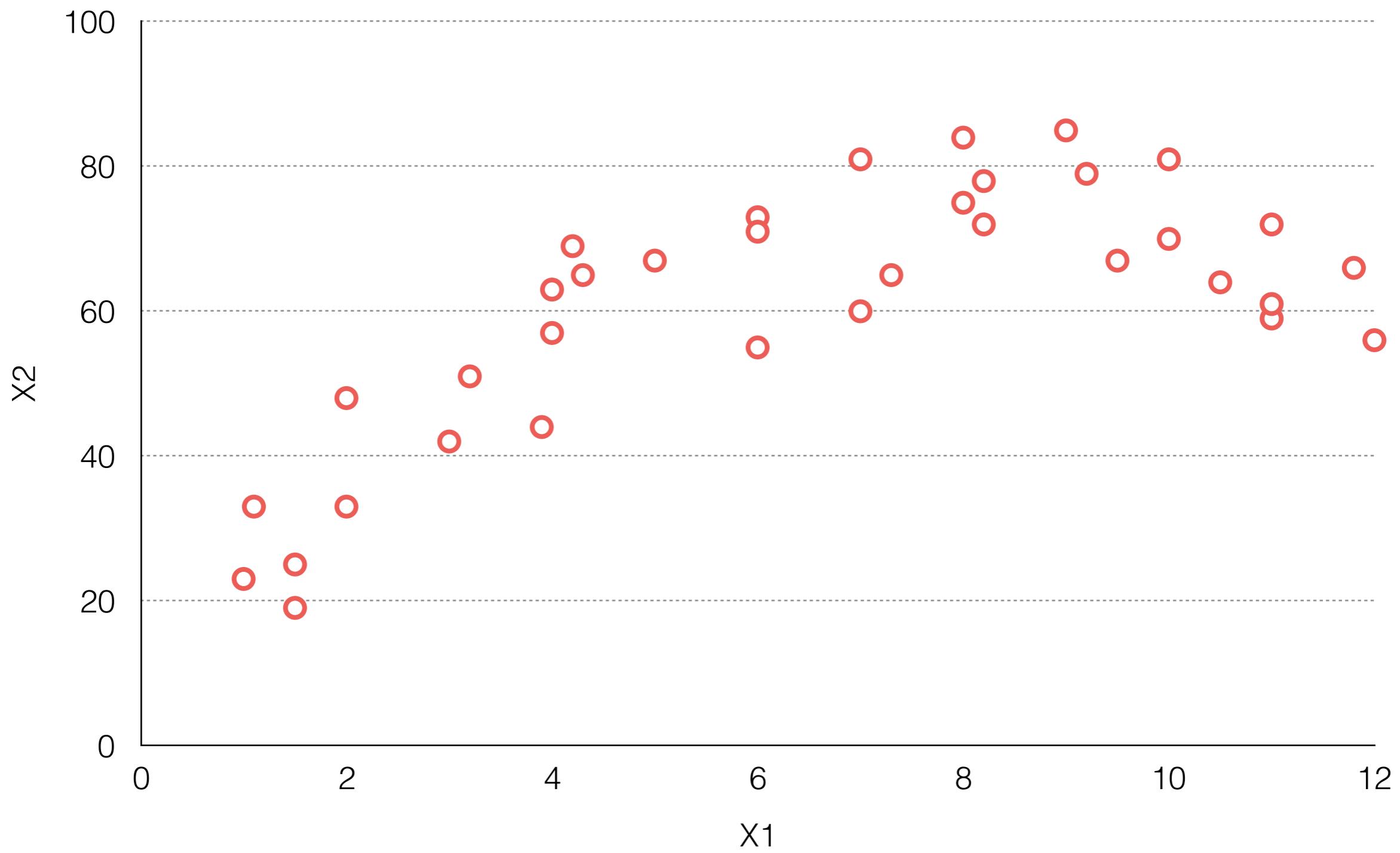
x_1 = per \$100 advertising

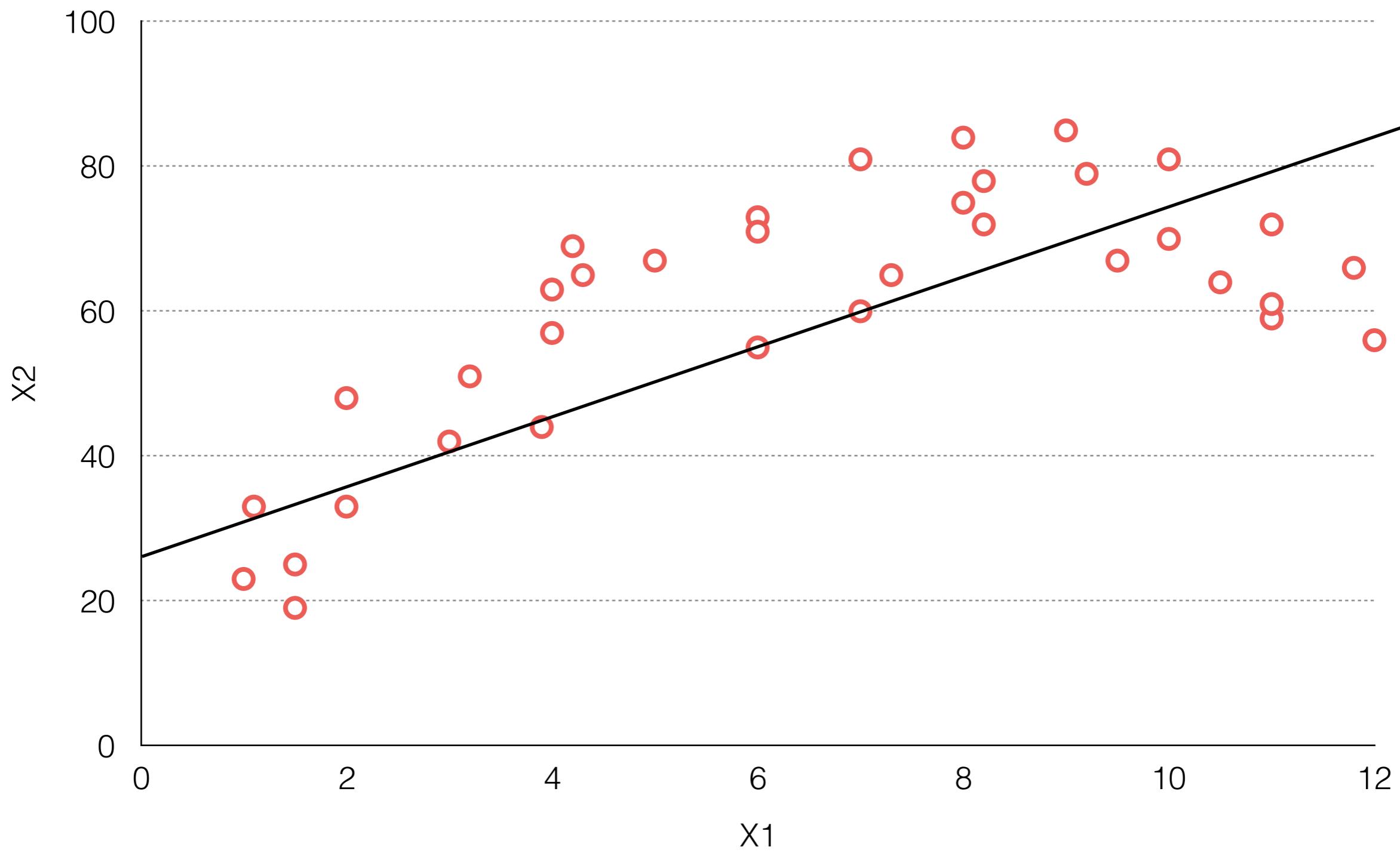
x_2 = per public talk

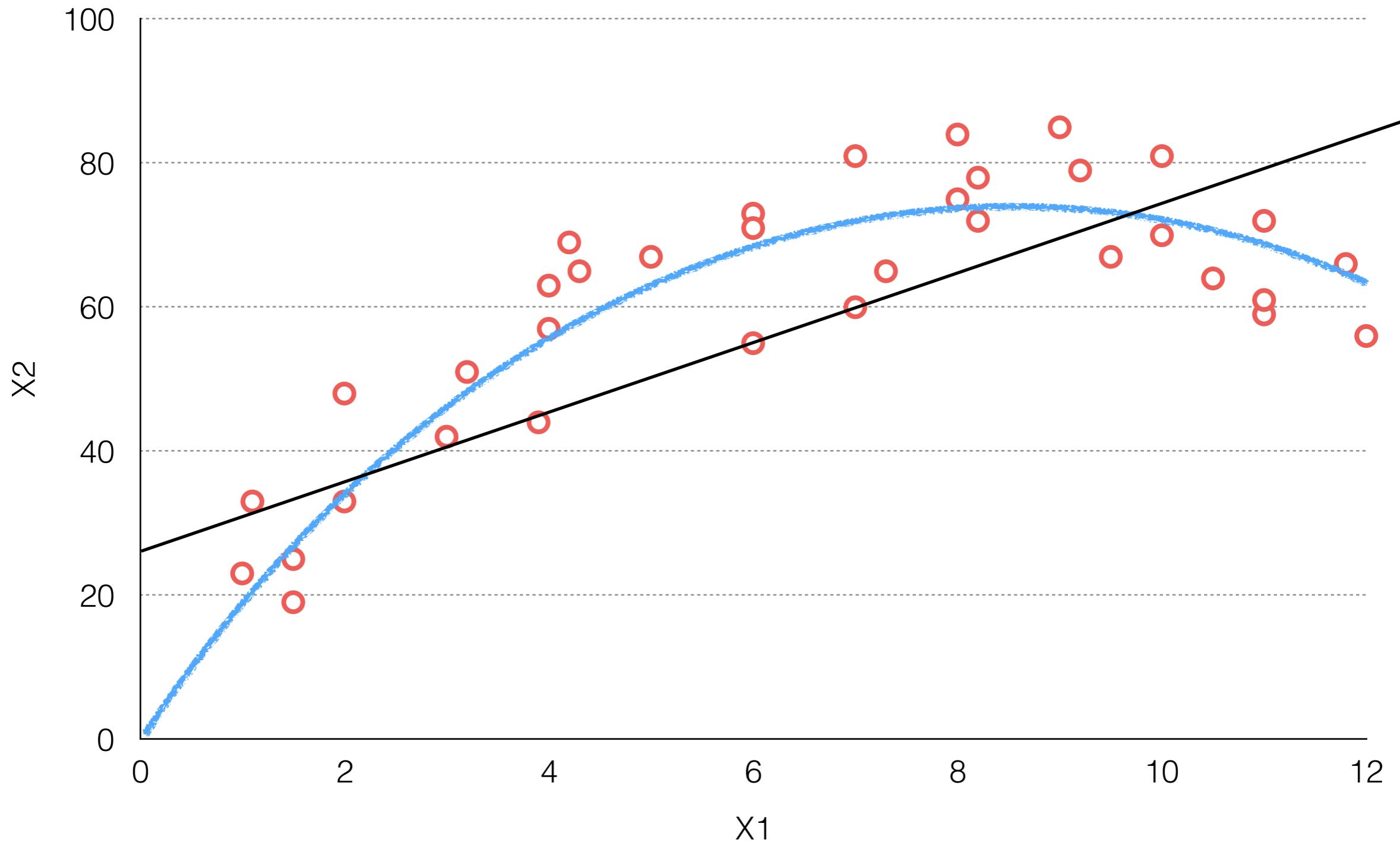
x_3 = per targeted podcast

Polynomial Regression

$$f(\mathbf{X}) = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_1 x_2 + \beta_4 x_1^2 + \beta_5 x_2^2$$







CLASSIFICATION

Logistic Regression

Logistic Regression

$$\beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3$$

positive class = 1
negative class = 0

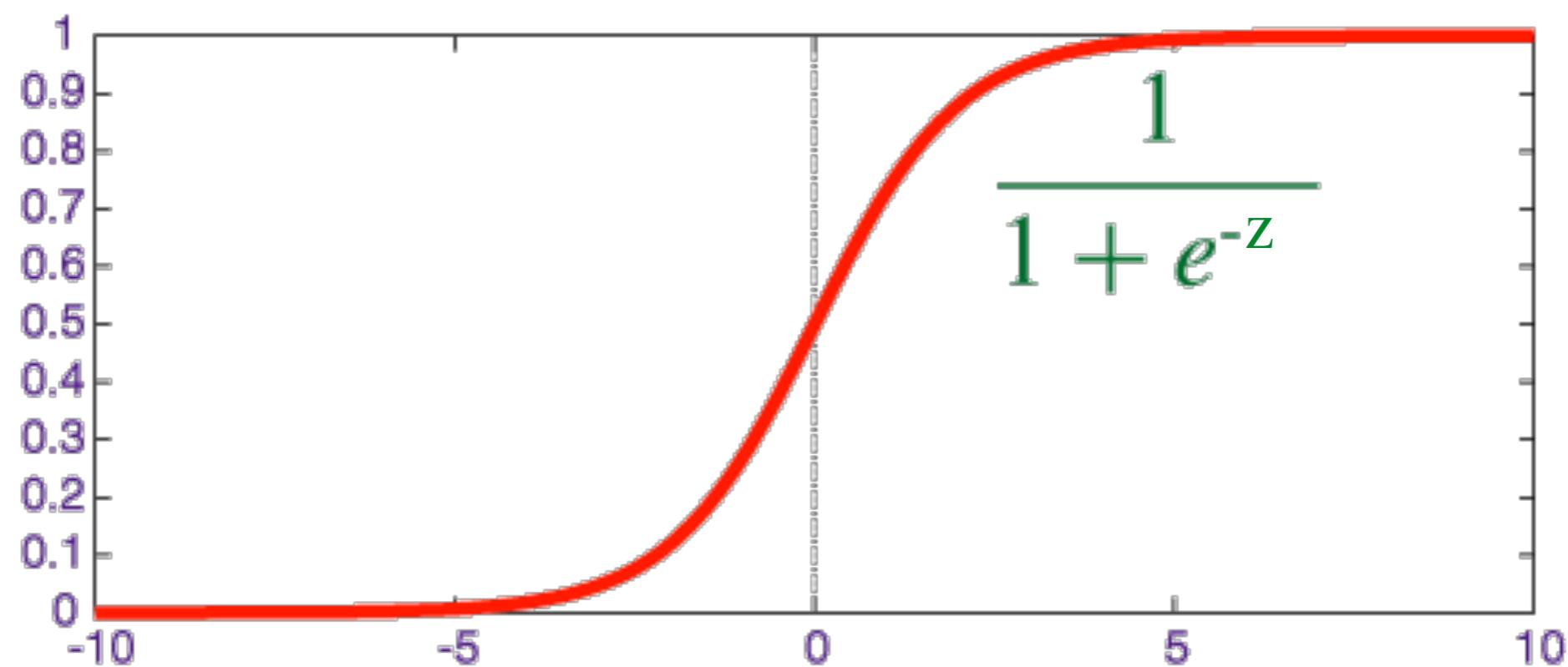
if probability ≥ 0.5 : predict 1
else: predict 0

Logistic Regression

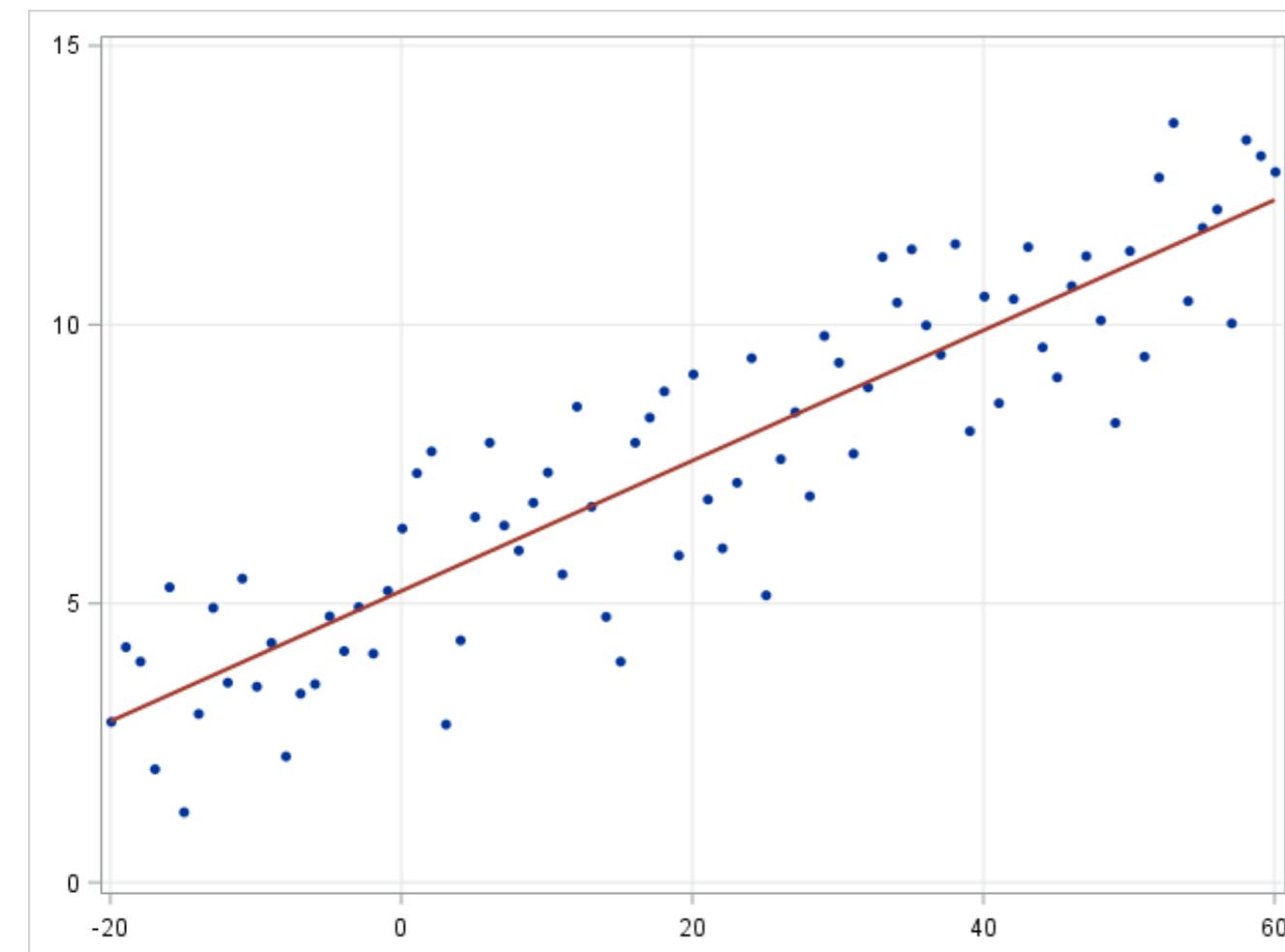
intermediate step

$$z = \beta_0 + \beta_1x_1 + \beta_2x_2 + \beta_3x_3$$

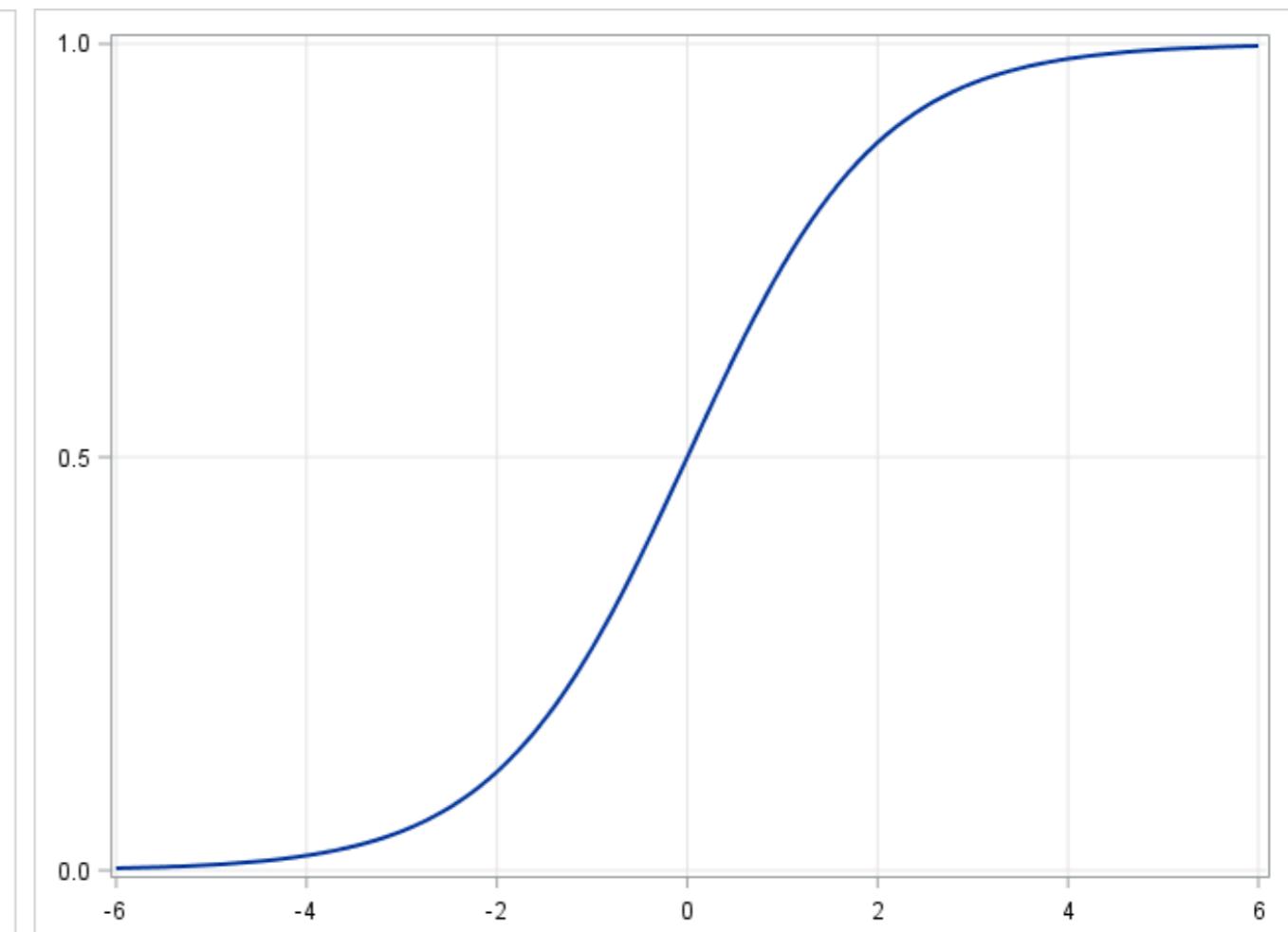
Logistic (Sigmoid) Function



Linear Regression



Logistic Regression



Logistic Regression

$$\hat{f}(X) = \frac{1}{1 + e^{-(\beta_0 + \beta_1 X_1 + \beta_2 X_2)}}$$

DEBORAH HILL

Highly motivated C# Software Developer with over 10 years experience in programming languages, including Microsoft .NET, C#, VB.NET, C++, VB, Java, Python, Perl, and C. Proficient in device drivers and applications. Experience working on projects within Fortune 100, small start-up companies, and software project and subcontract management. Proven ability to mentor, lead, and train. Demonstrated leadership abilities and excellent communication skills. Demonstrate a strong desire for supervision. Hold a current Department of Defense Clearance.

Programming Languages:
C#, SQL, HTML, XML, CSS, C++

.NET Skill Set:
.NET Framework 4.0 and .NET Web Services

Databases:
MS SQL Server 2008, MySQL

Software:
Visual Studio 2010, Dreamweaver, Clear Case, Clear Quest

Operating Systems:
Windows 7/NT/XP/2003

Department of Defense
Secret

Certified Manager
James Madison University

.Net Master's Program
SelfFocus, LLC

The SelfFocus
knowledge of a

- Developed and enhanced User environment and Server Control Panel.
- Consumed web services.
- Created business components for a multi-tier environment suitable for issues associated with building scalable enterprise systems.
- Developed ASP.NET n-tiered "Public Library Management" system with middle tier data access components. Non-public web pages secured.

Steven Barnes
55 Blue Way, New City, CT, 55555. Tel: (203) 555-5555. email: sbarnes@jupiter.com

OBJECTIVE

Seeking a challenging software development opportunity in a dynamic environment where innovation, education and sense of ownership are valued and encouraged.

SKILL SUMMARY

- Platforms: UNIX/Solaris, Windows
- Languages: Java/J2EE (concurrency, socket level, NIO, JSP, Servlets, EJB, RMI, Swing), C/C++ (STL, Win32 SDK, MFC)
- Scripting: JPython, UNIX shell, sed, awk
- Networking: TCP/IP, UDP, HTML, XML, Apache & Tomcat
- Databases: Oracle, PL/SQL, JDBC
- Methodologies: OOP/D, UML, Design Patterns, Extreme Programming
- Tools: CodeWarrior, VisualStudio, ClearCase, SourceSafe, RationalRose, Optimizely

WORK EXPERIENCE

NETWORK INTERACTIVE

Software Engineer

New York, NY

Jan 1998 – July 2004

- Contributed to the development and continuous enhancement of the company's proprietary server-side/platform framework.
- Designed and implemented the room server - a Java game matchmaking application that serves as the main backbone of the system. This high-availability multithreaded server maintains persistent TCP/IP connections with all players on the system, provides an interface for creating and running games, acts as a communication hub and enforces data integrity between clients and game-specific business logic.
- Participated in the implementation of several key platform services such as user account management, player ratings, game prizes and tournaments. Each service is a multi-tiered system consisting of a database component, server application and at least one client API.
- Developed several new features of the web site including intelligent method of routing players to optimal games based on player preferences, player statistics and the current load on the system.
- Assisted third-party partners as well as internal engineers in developing and customizing games for deployment on the system.
- Developed web-based and command line tools that allowed administrators to configure and monitor system components.
- Assumed ownership of the source code and developed regular updates to a Windows game matchmaking application.
- Served as a technical lead to junior team members and as a link to other teams by providing assistance and training.
- Assumed management responsibilities by evaluating upcoming and ongoing projects, assigning tasks to team members and reporting project status in the manager's absence.

PRESENTATION PUBLISHING CORPORATION

Software Engineer

Stamford, CT

March 1996 – Jan 1997

- Took part in developing a lightweight, graphically rich business presentation application.
- Created several installation programs for various packaging options of the product.
- Managed the build and release process of the company's product line.
- Administered the company's version control system.

Deborah Hill resume

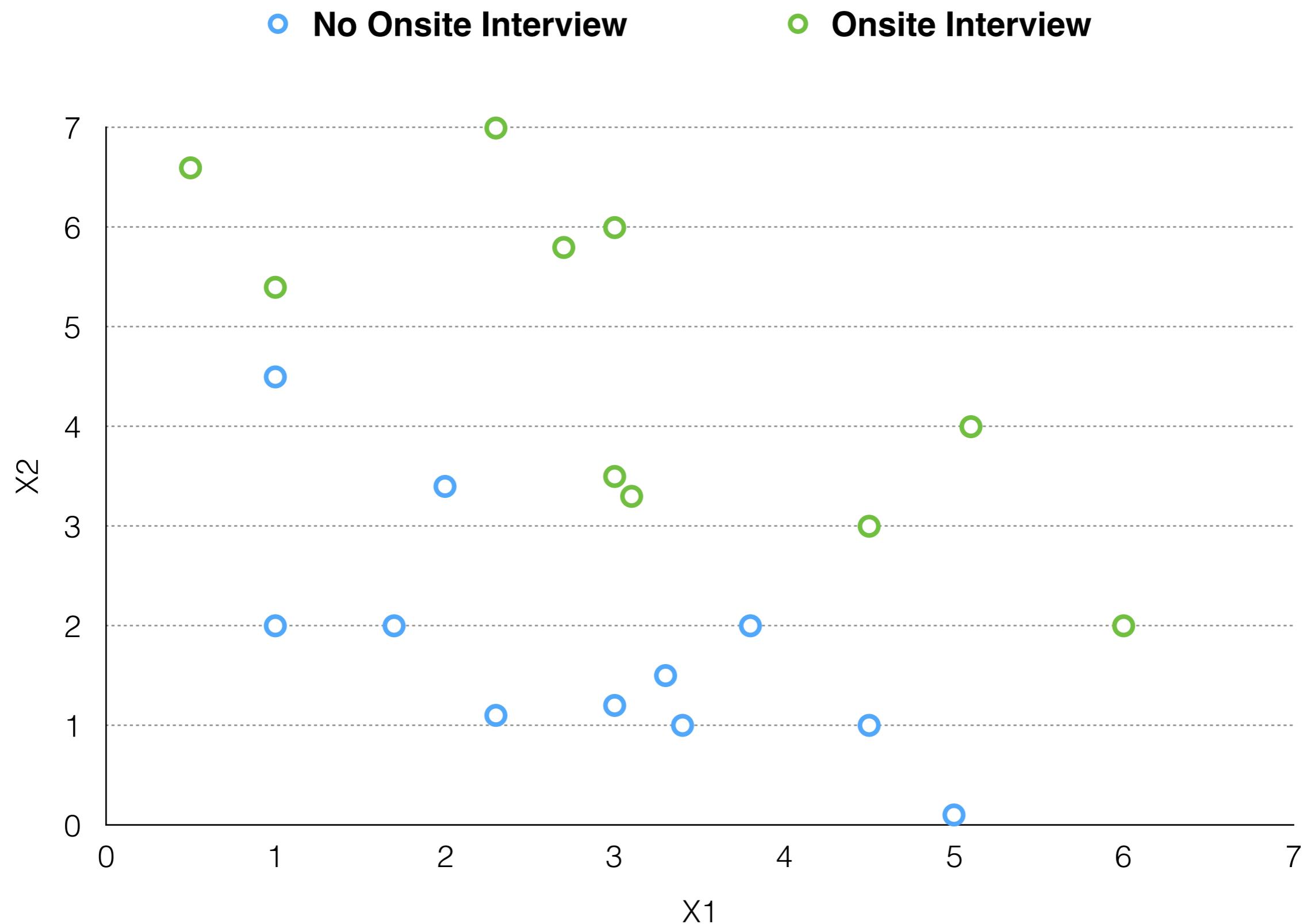
Gender	Years Exp.	Interview Source	Phone Screen	On-site Interview
Female	3	2	9	Yes
Male	2	3	7.5	No
Male	2	1	7	No
Male	4	2	8.5	Yes
Female	4	2	9.5	Yes
Female	2	2	6.5	No
Male	3	1	8	No
Female	2	3	8	No
Female	4	2	9	Yes
Male	4	2	7	Yes

Gender	Years Exp.	Interview Source	Phone Screen	On-site Interview
1	3	2	9	Yes
0	2	3	7.5	No
0	2	1	7	No
0	4	2	8.5	Yes
1	4	2	9.5	Yes
1	2	2	6.5	No
0	3	1	8	No
1	2	3	8	No
1	4	2	9	Yes
0	4	2	7	Yes

One-Hot Encoding

Gender	Years Exp.	Source 1	Source 2	Source 3	Phone Screen	On-site Interview
1	3	0	1	0	9	Yes
0	2	0	0	1	7.5	No
0	2	1	0	0	7	No
0	4	0	1	0	8.5	Yes
1	4	0	1	0	9.5	Yes
1	2	0	1	0	6.5	No
0	3	1	0	0	8	No
1	2	0	0	1	8	No
1	4	0	1	0	9	Yes
0	4	0	1	0	7	Yes

Gender	Years Exp.	Source 1	Source 2	Source 3	Phone Screen	On-site Interview
1	3	0	1	0	9	1
0	2	0	0	1	7.5	0
0	2	1	0	0	7	0
0	4	0	1	0	8.5	1
1	4	0	1	0	9.5	1
1	2	0	1	0	6.5	0
0	3	1	0	0	8	0
1	2	0	0	1	8	0
1	4	0	1	0	9	1
0	4	0	1	0	7	1



Decision Boundary

On-site Interview = $\beta_0 + \beta_1 X_1 + \beta_2 X_2$

Decision Boundary

On-site Interview = $-6 + 1x_1 + 1x_2$

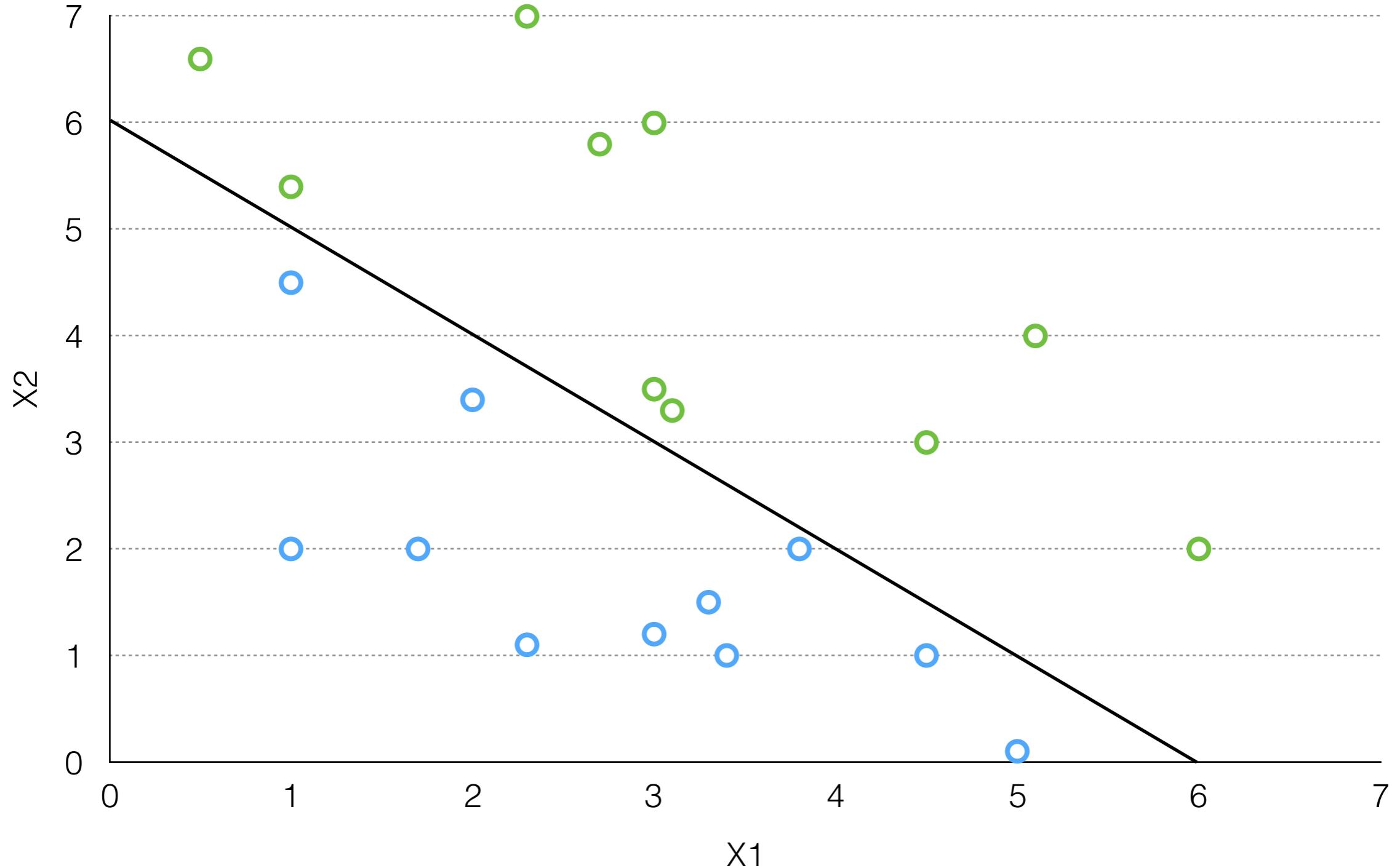
Decision Boundary

$$\text{On-site Interview} = -6 + 1x_1 + 1x_2$$

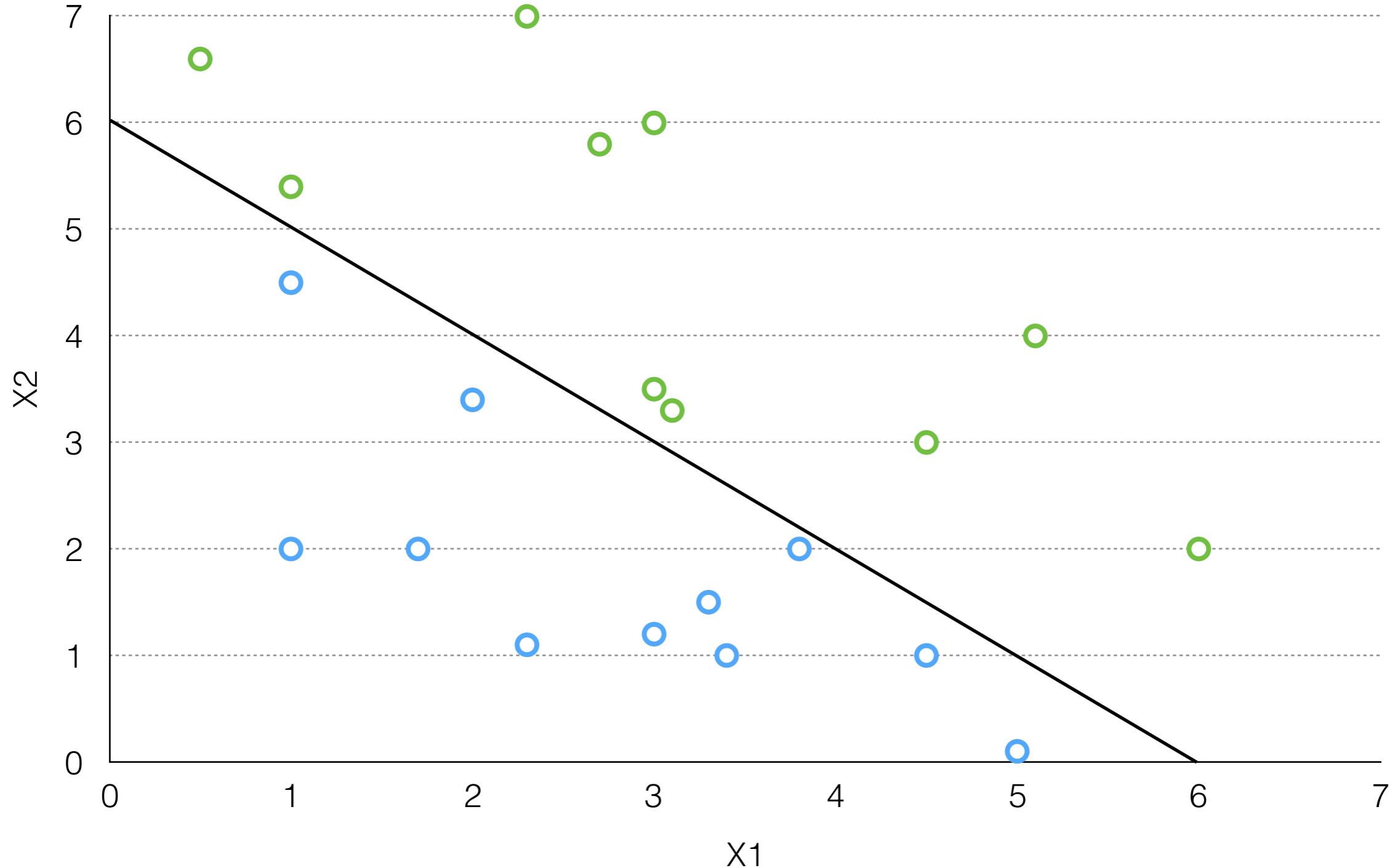
predict 1 when $-6 + 1x_1 + 1x_2 \geq 0$

predict 0 when $-6 + 1x_1 + 1x_2 < 0$

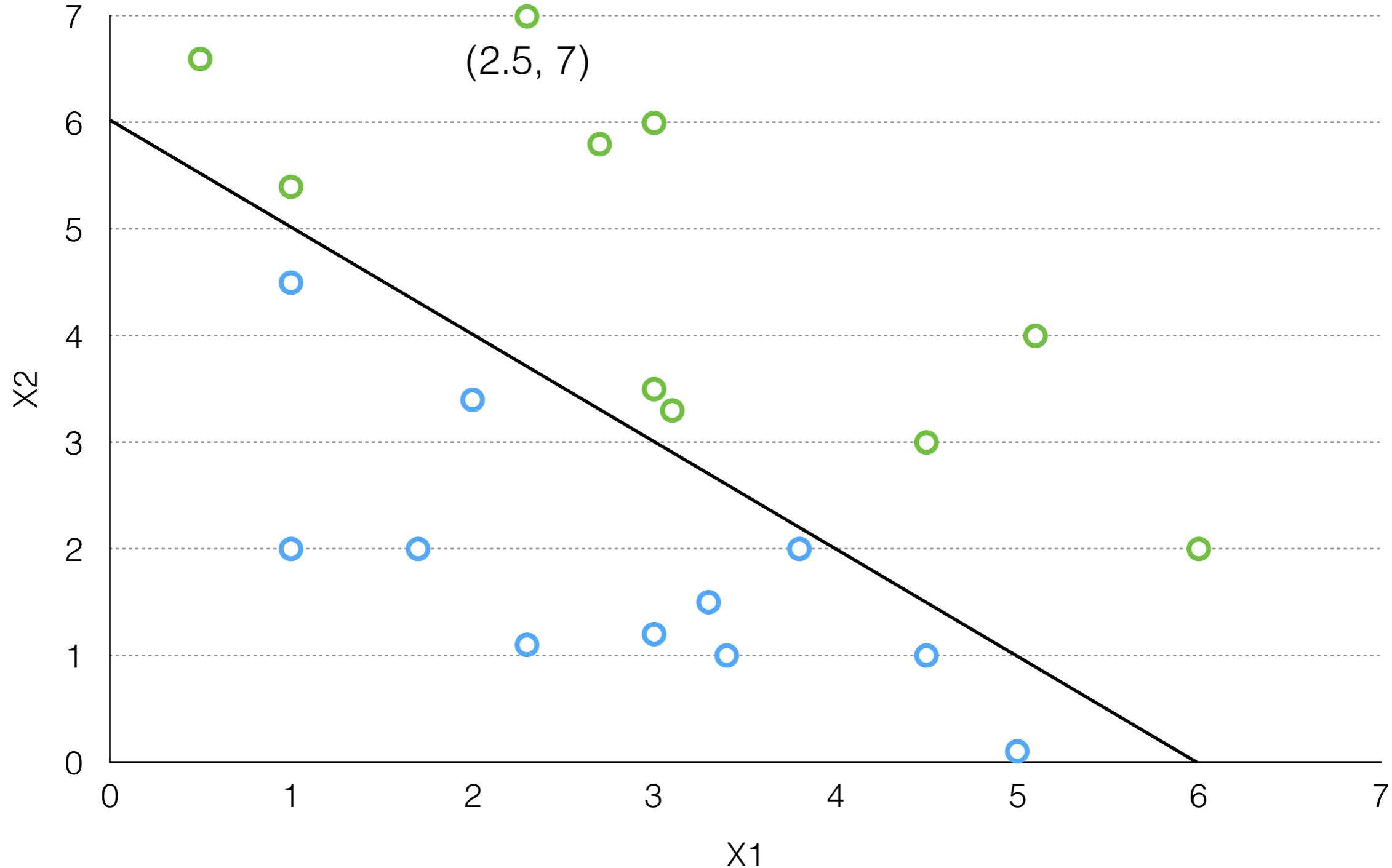
Decision Boundary = $-6 + 1x_1 + 1x_2$



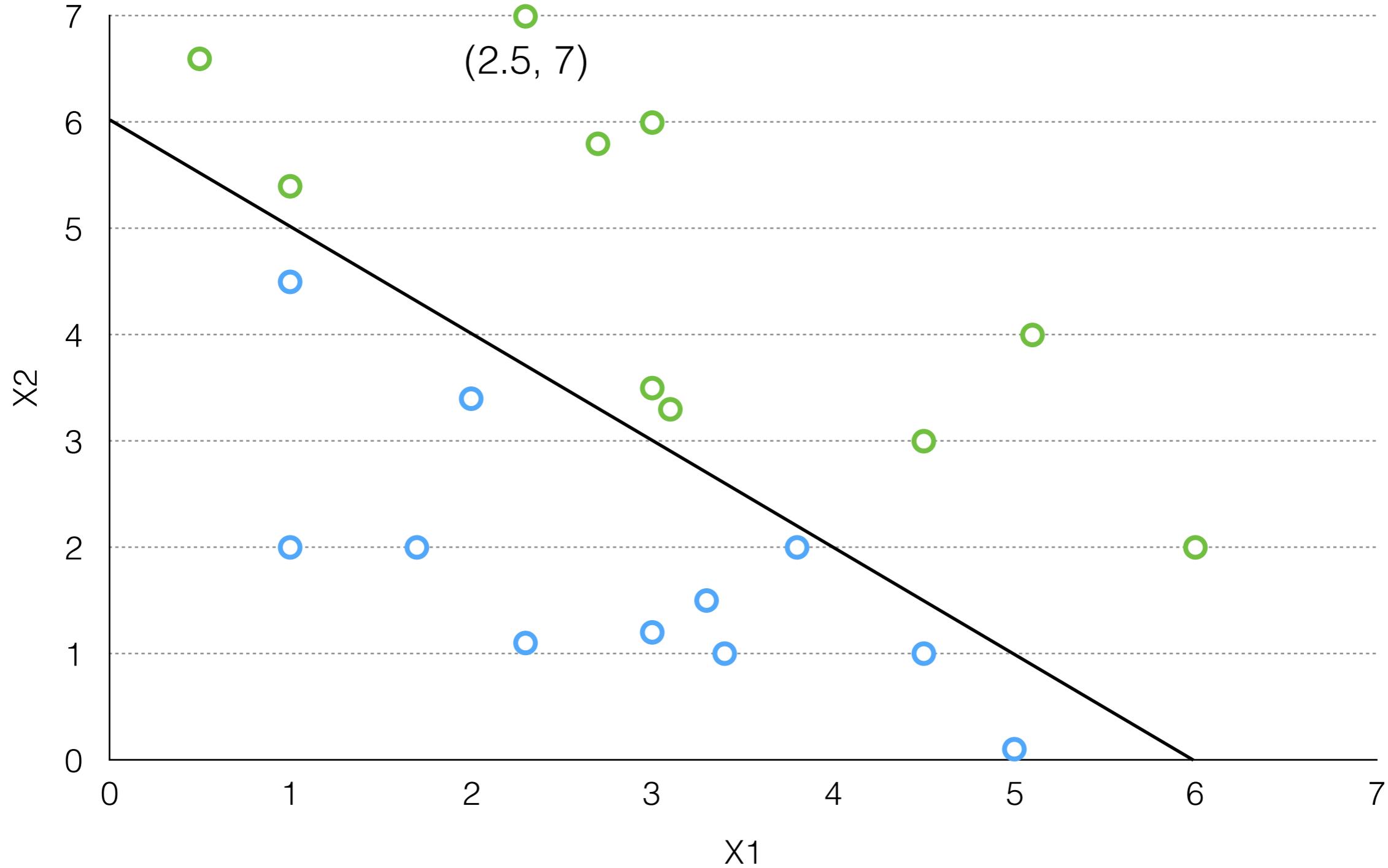
$$\hat{f}(X) = \frac{1}{1 + e^{-(6 + 1x_1 + 1x_2)}}$$



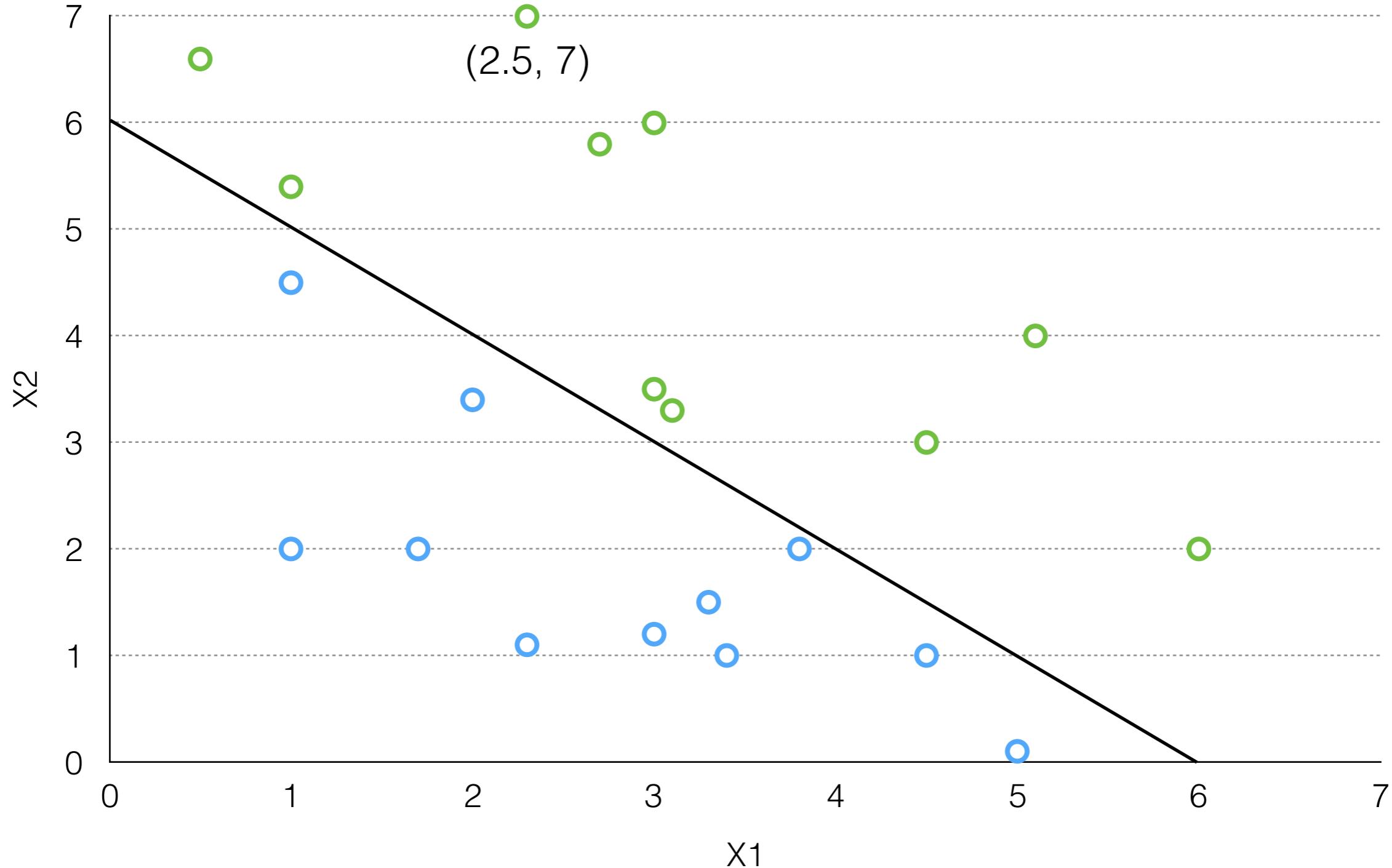
$$\frac{1}{1+e^{-(6+x_1+x_2)}}$$



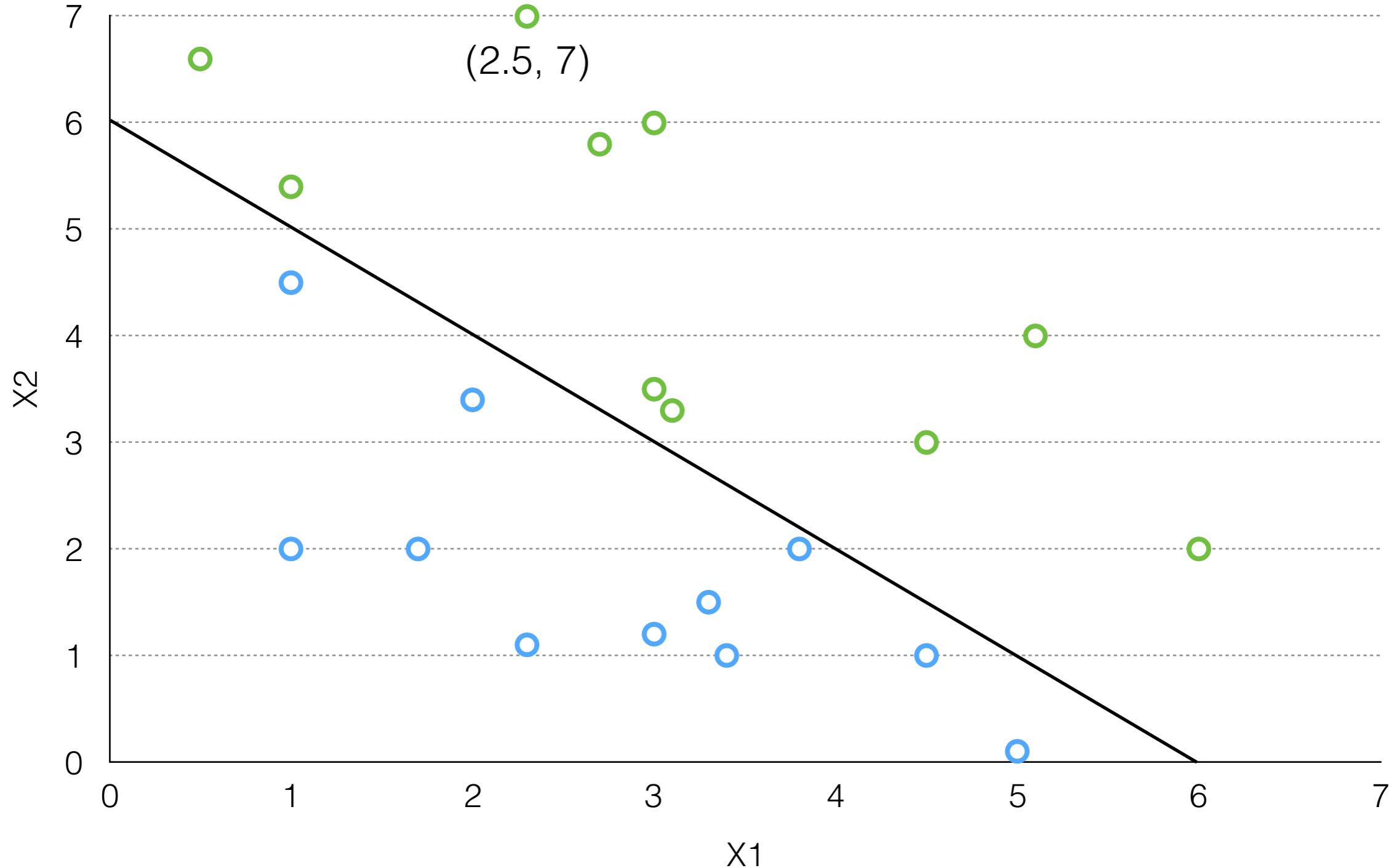
$$\frac{1}{1+e^{-(6+2.5+7)}}$$



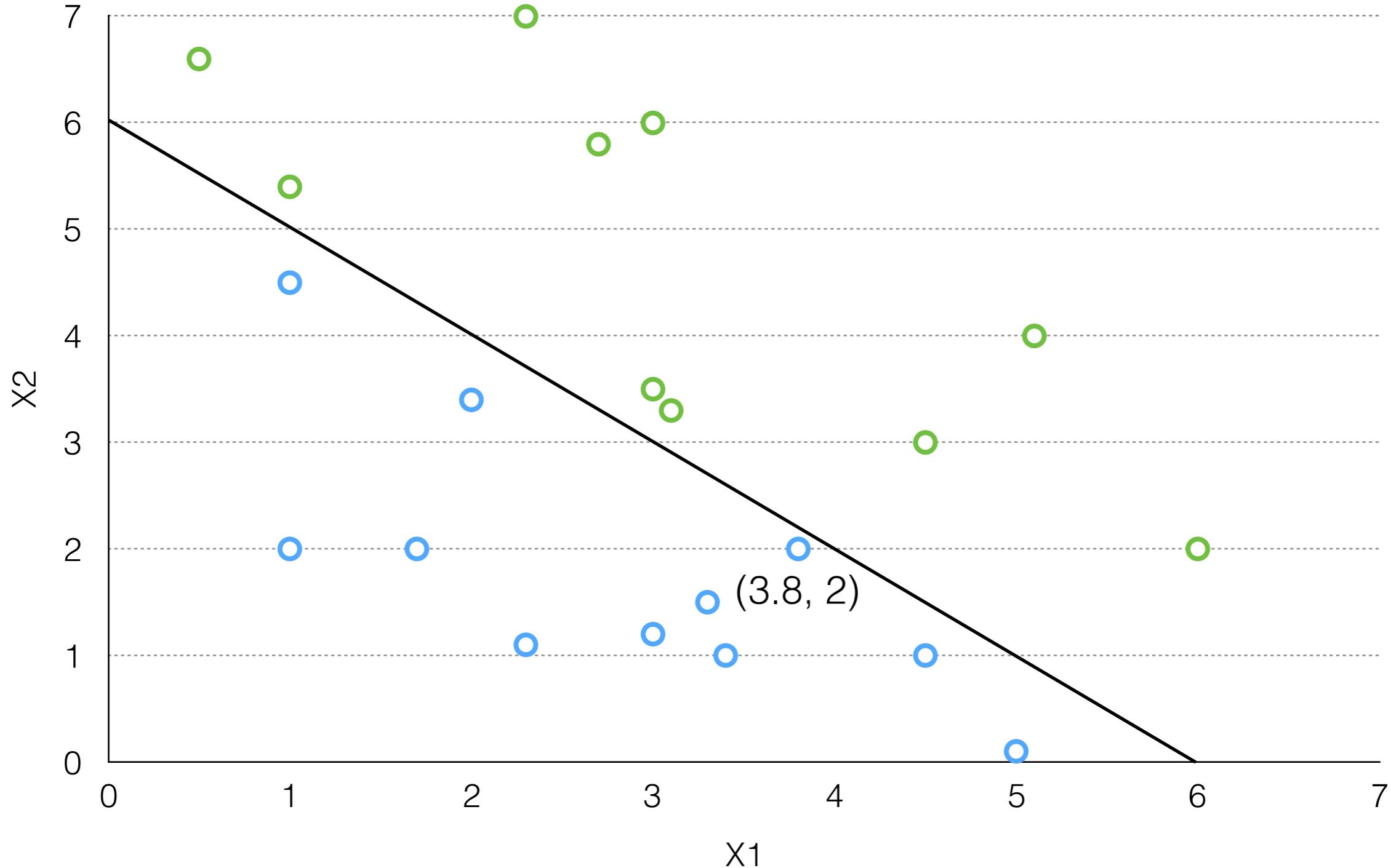
$$\frac{1}{1 + e^{-(6 - 9.5)}}$$



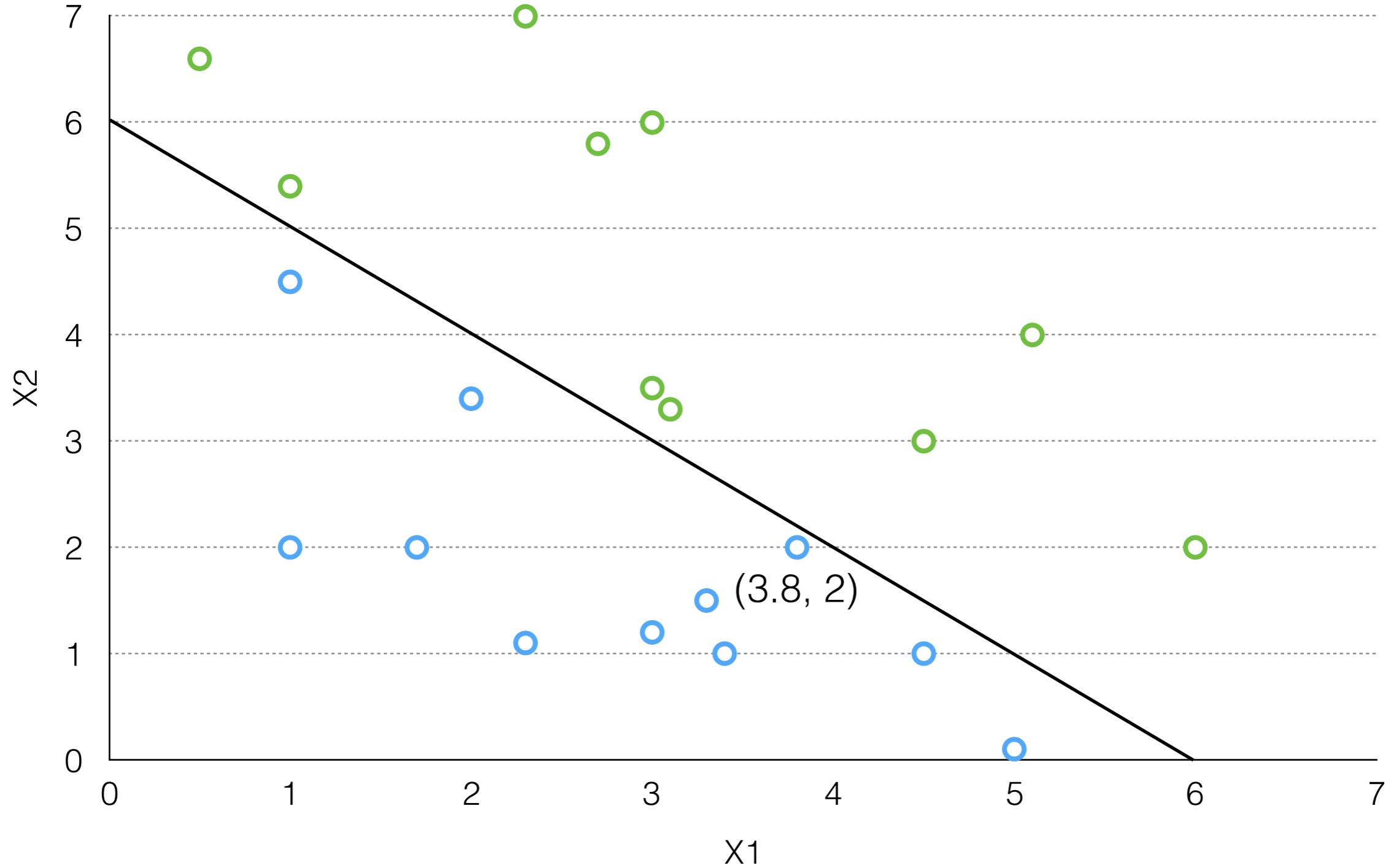
$$\frac{1}{1+e^{-(3.5)}} = .97 \text{ (probability)}$$



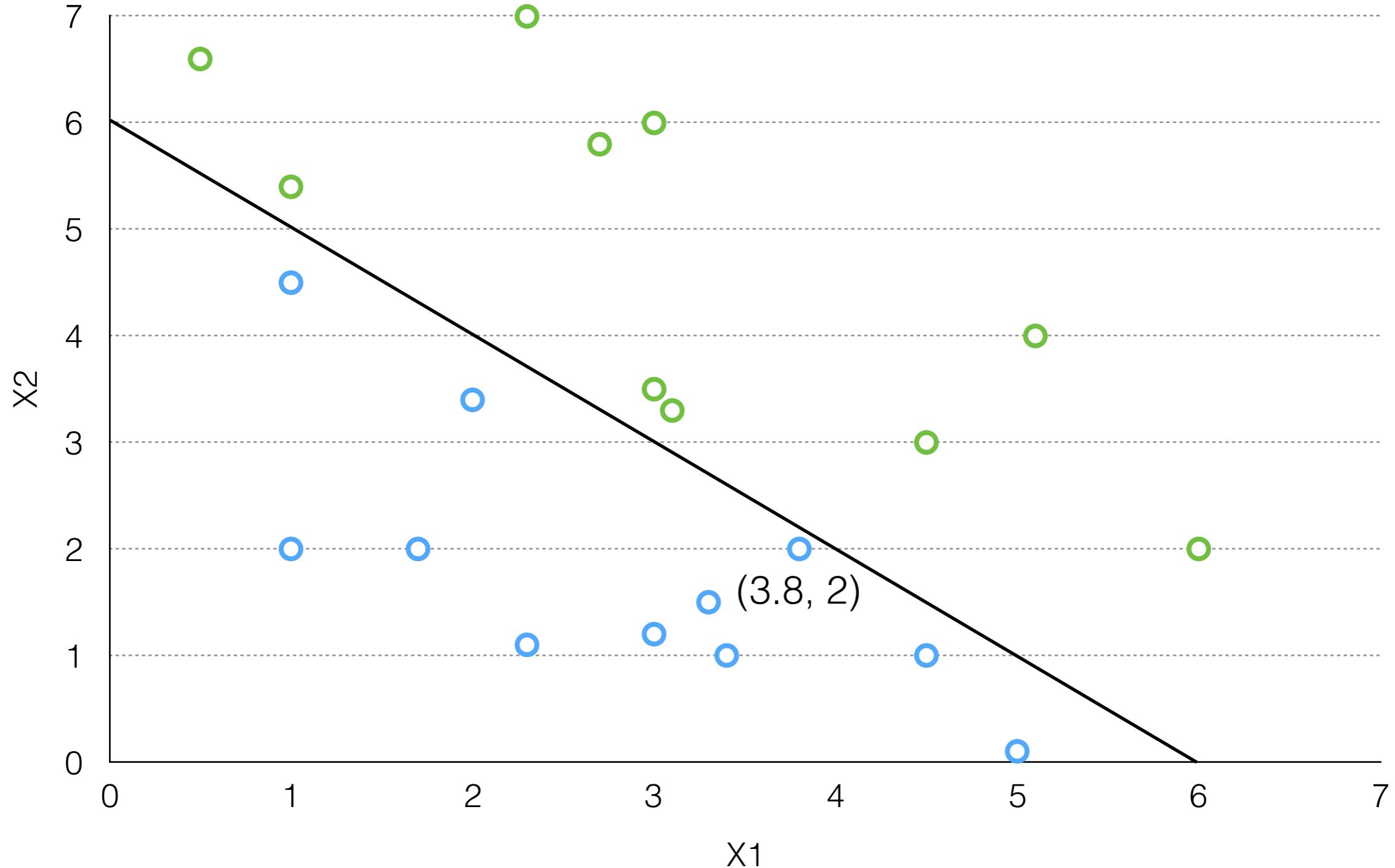
$$\frac{1}{1+e^{-(6+x_1+x_2)}}$$



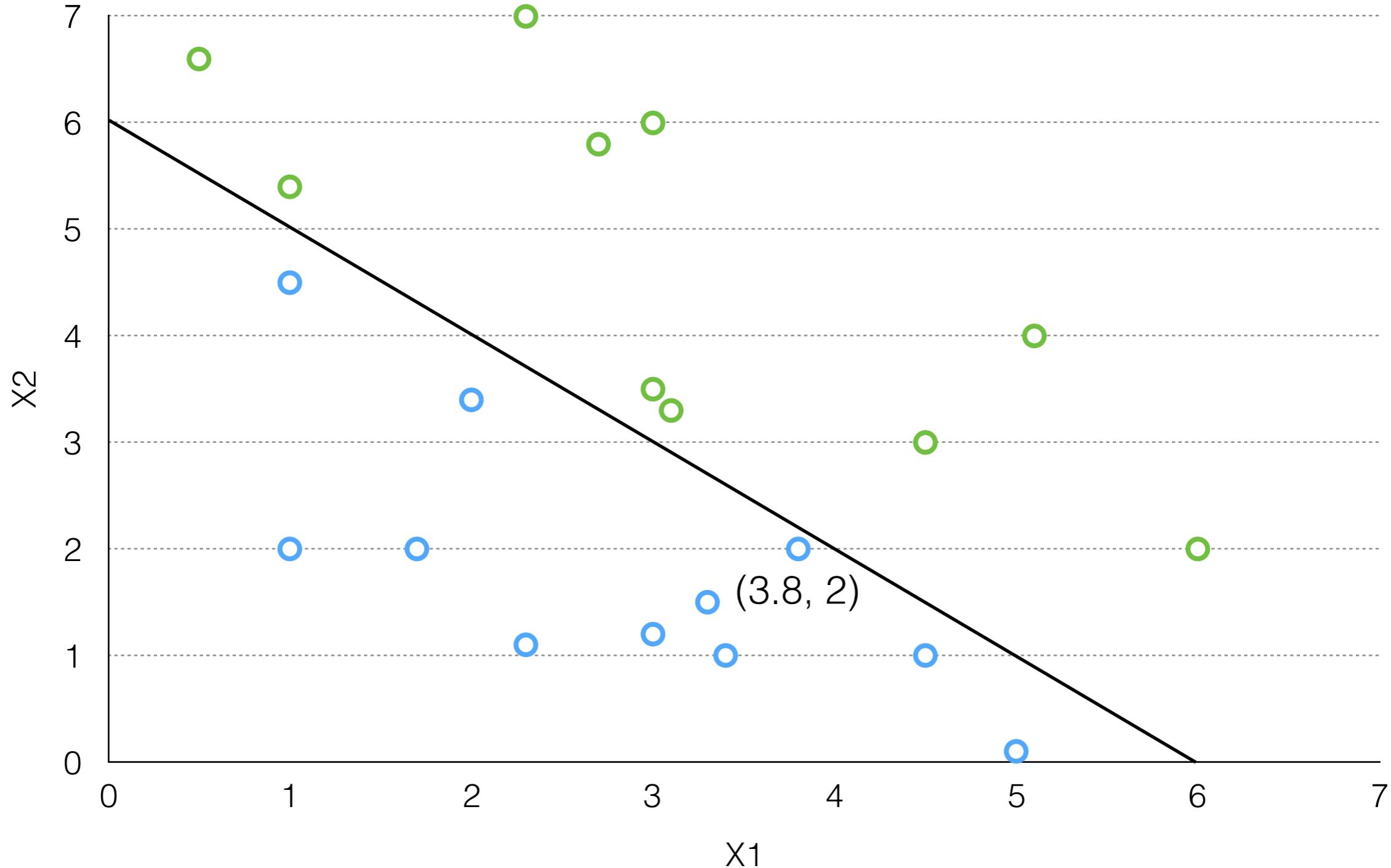
$$\frac{1}{1+e^{-(6-3.8+2)}}$$



$$\frac{1}{1+e^{-(6+5.8)}}$$



$$\frac{1}{1+e^{-(-0.2)}} = .45 \text{ probability}$$



Support Vector Machine

Support Vector Machine

$$\beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3$$

Support Vector Machine

predict 1 when

$$\beta_0 + \beta_1x_1 + \beta_2x_2 \geq 0$$

predict 0 when

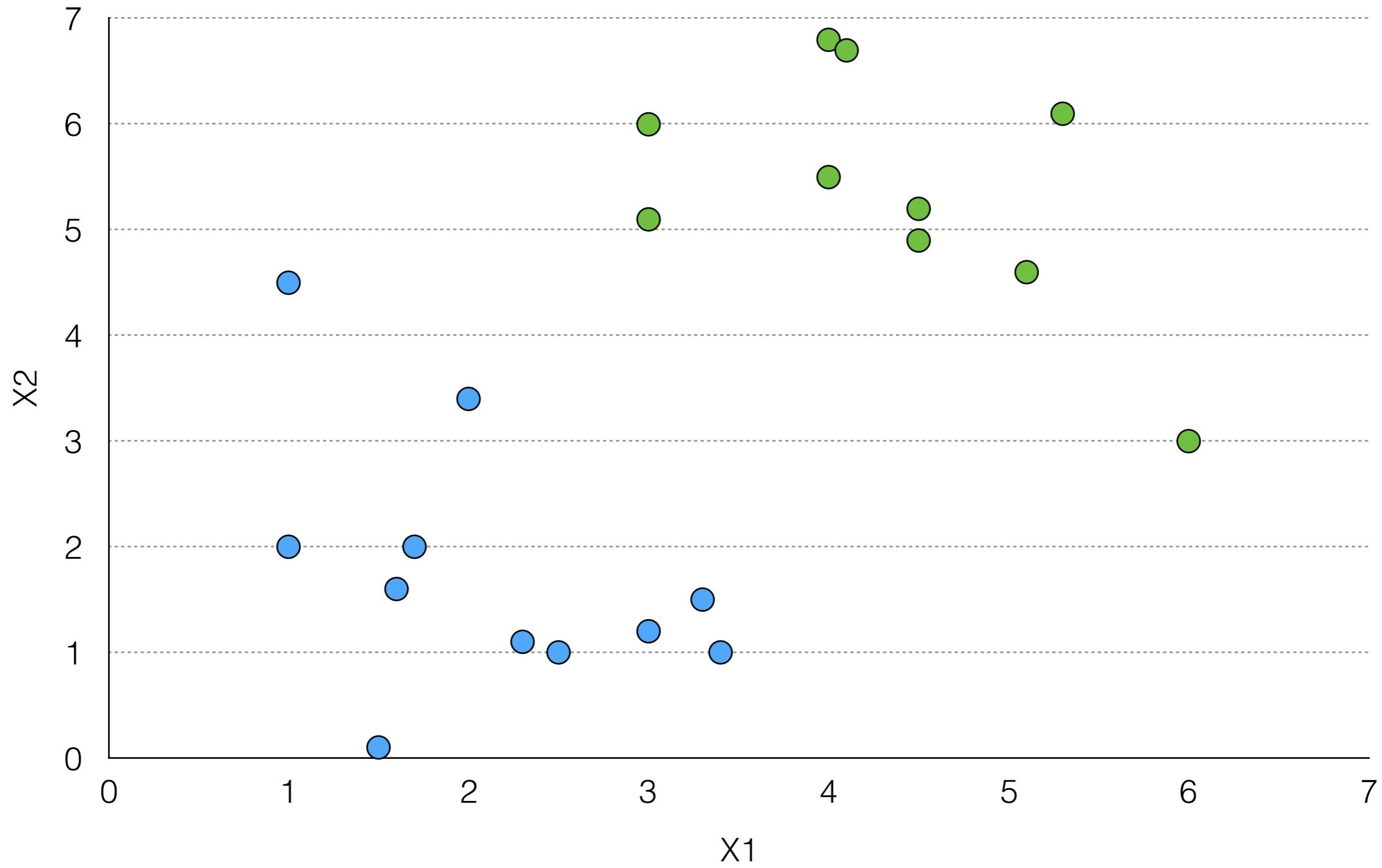
$$\beta_0 + \beta_1x_1 + \beta_2x_2 < 0$$

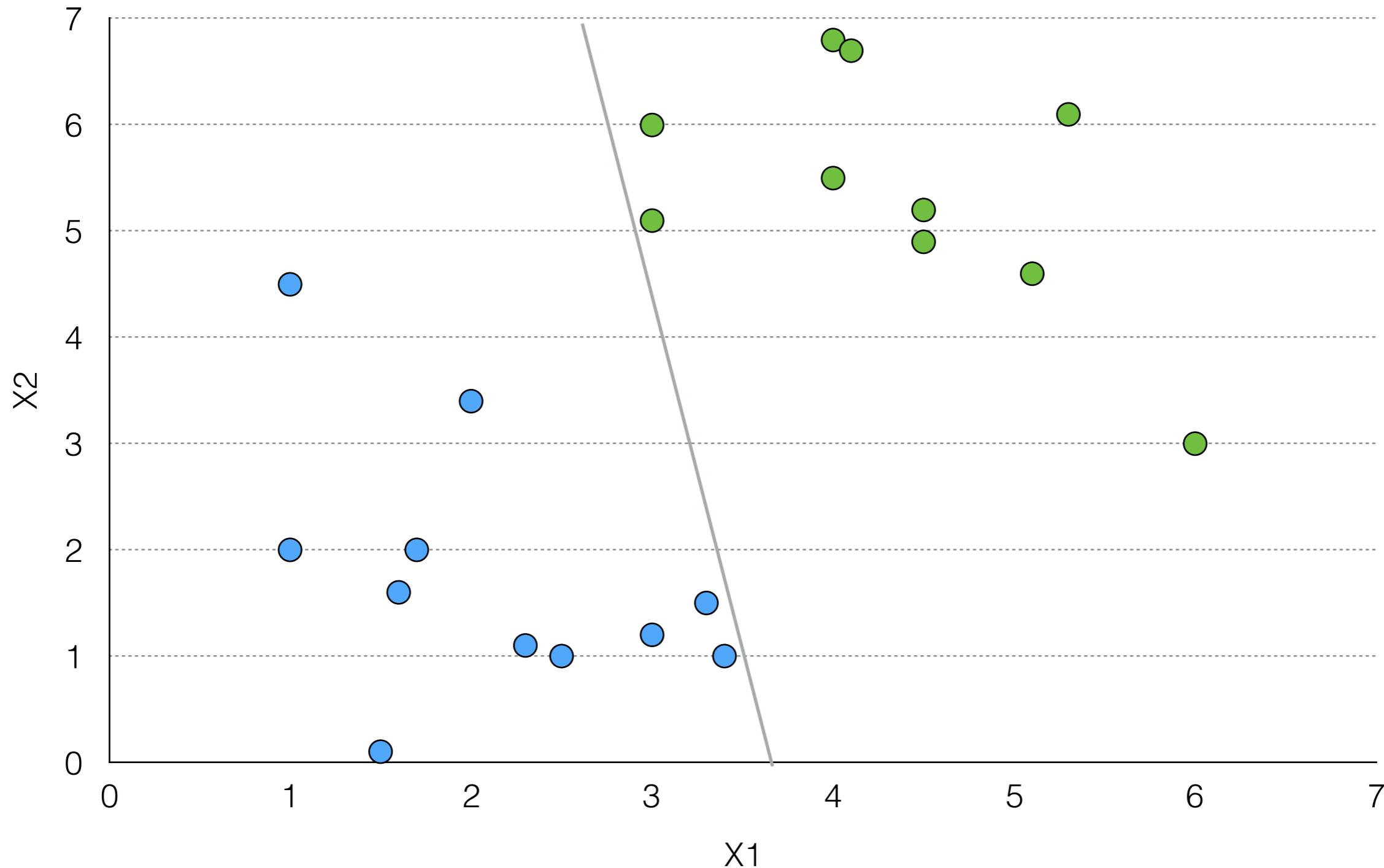
Support Vector Machine

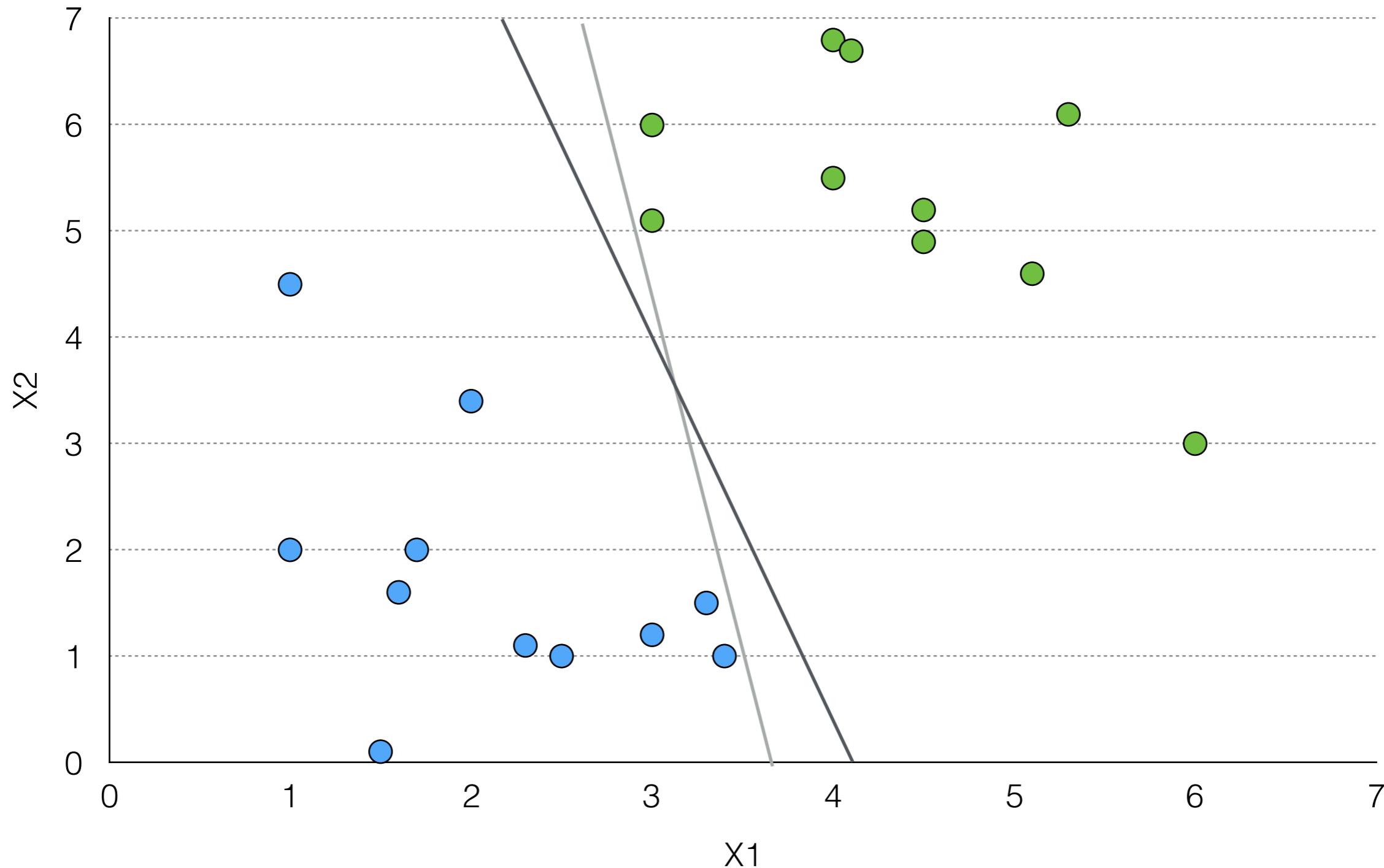
Large Margin Classifier

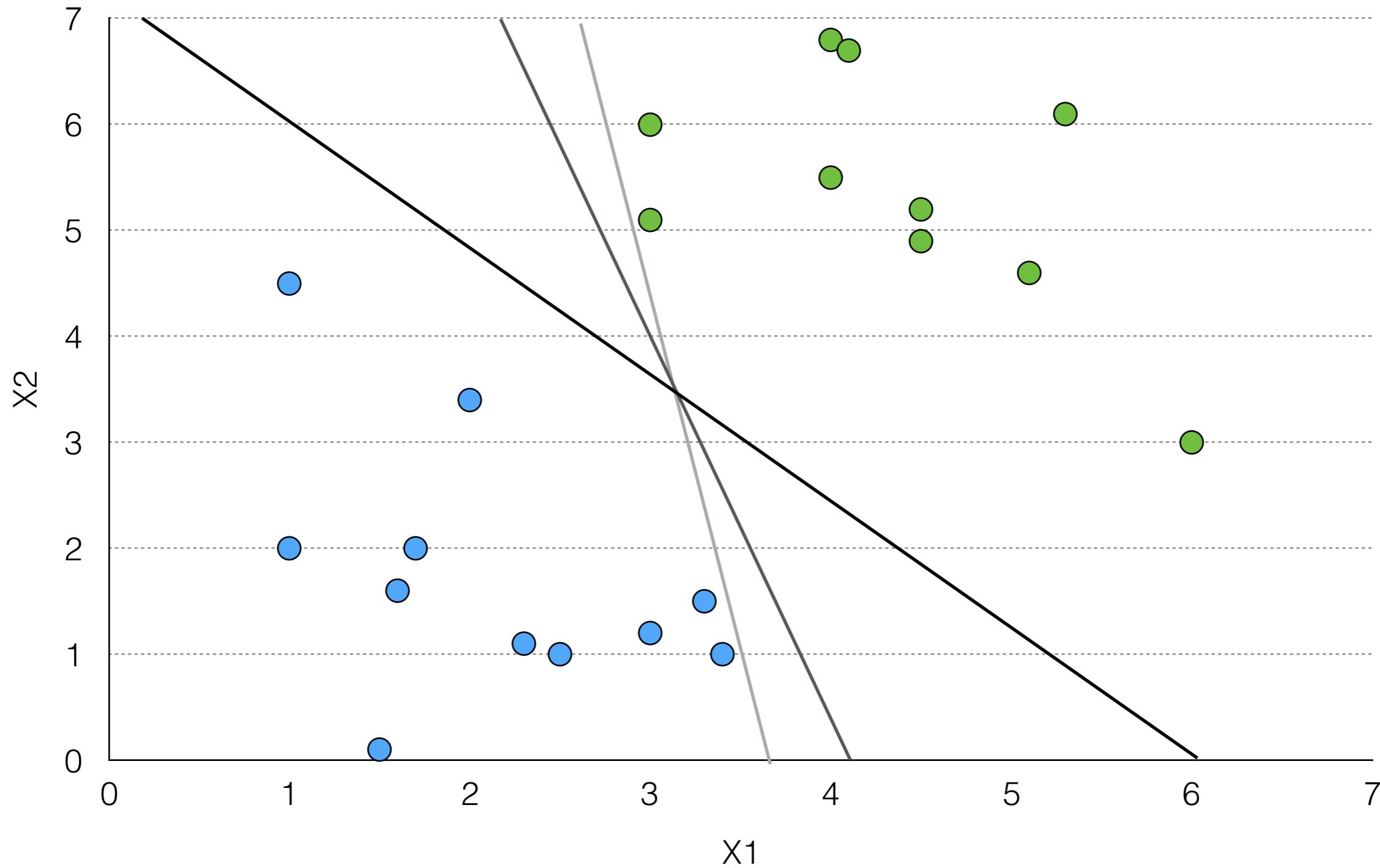
predict 1 when $\beta_0 + \beta_1x_1 + \beta_2x_2 \geq 1$

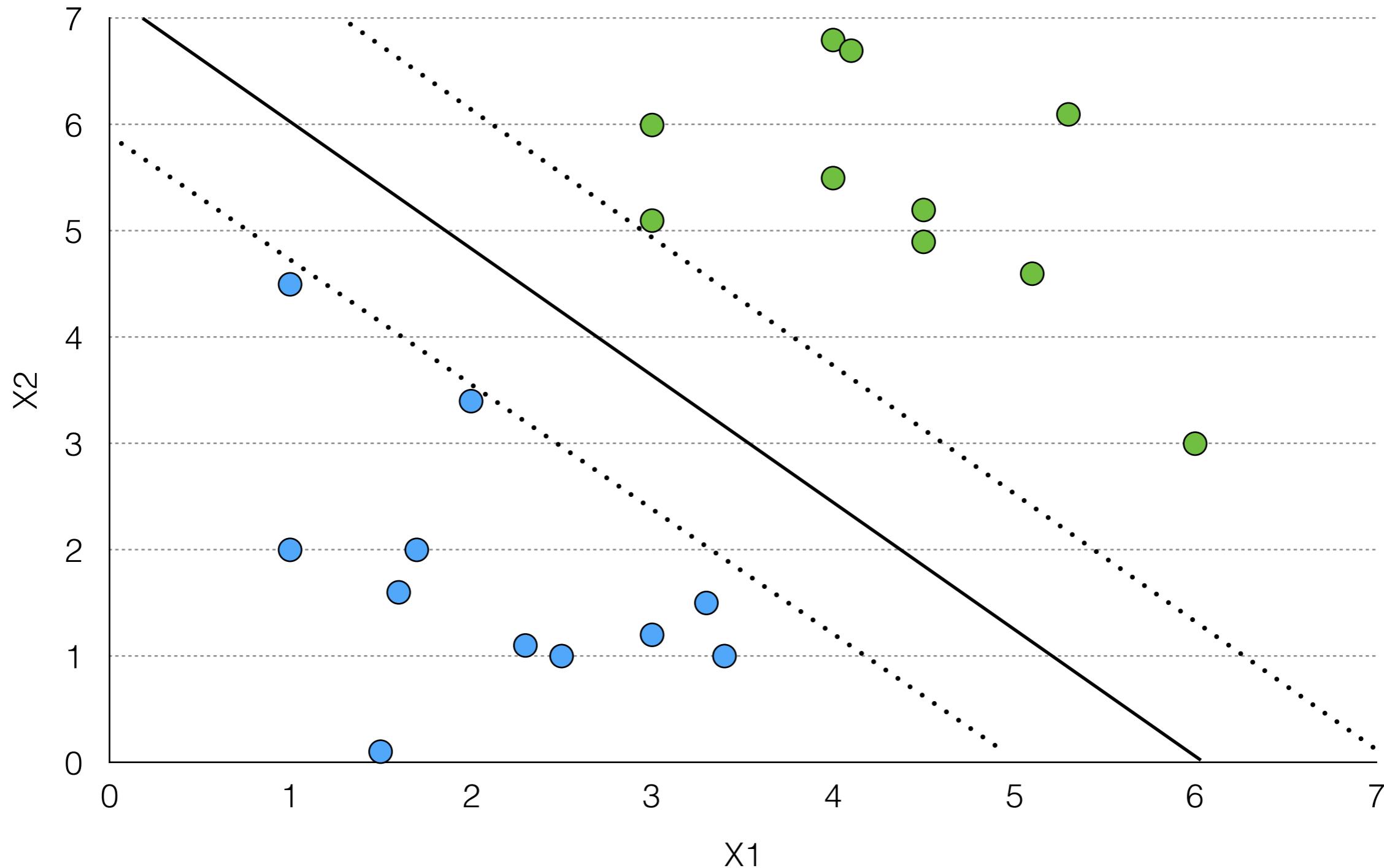
predict 0 when $\beta_0 + \beta_1x_1 + \beta_2x_2 < -1$

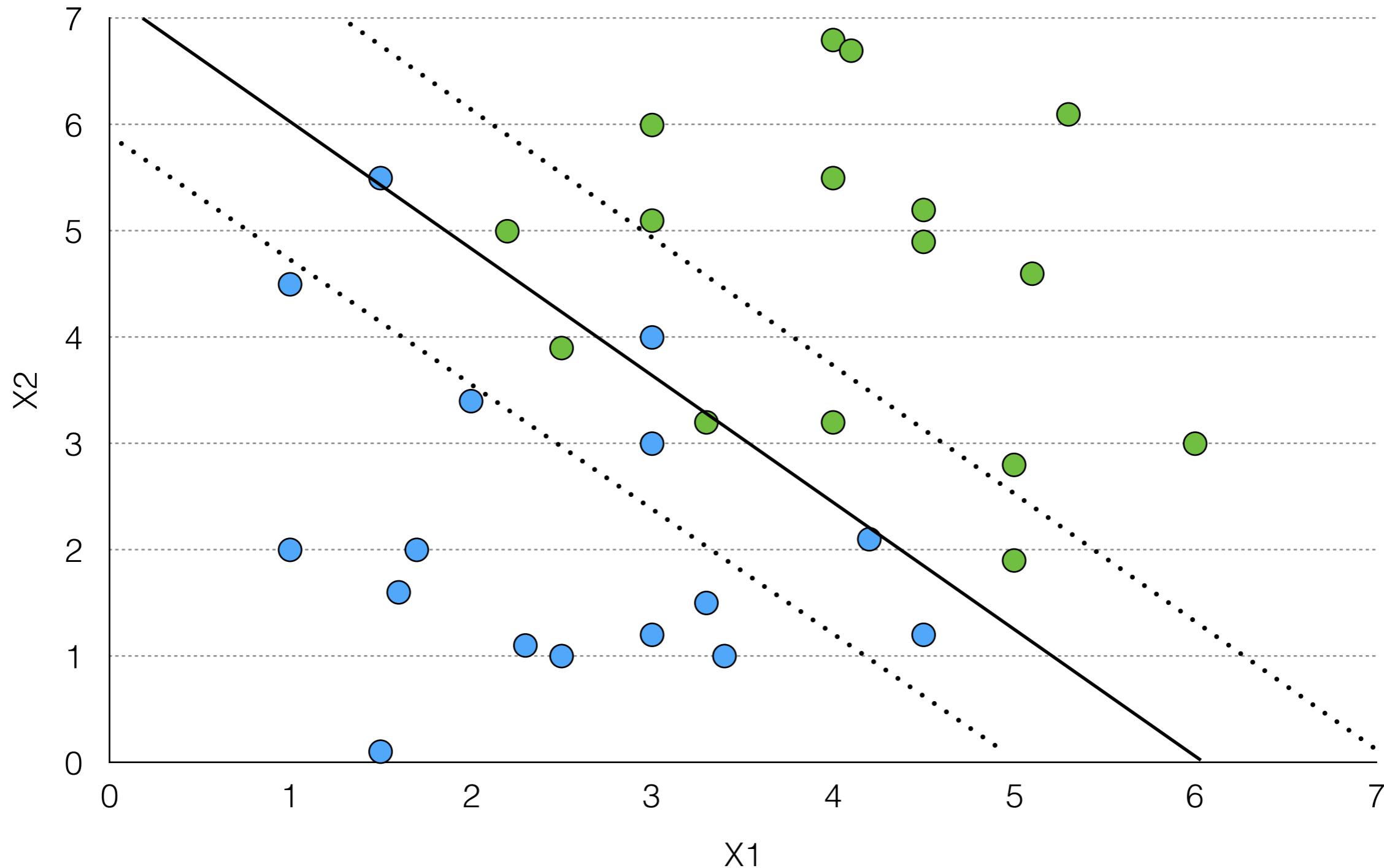


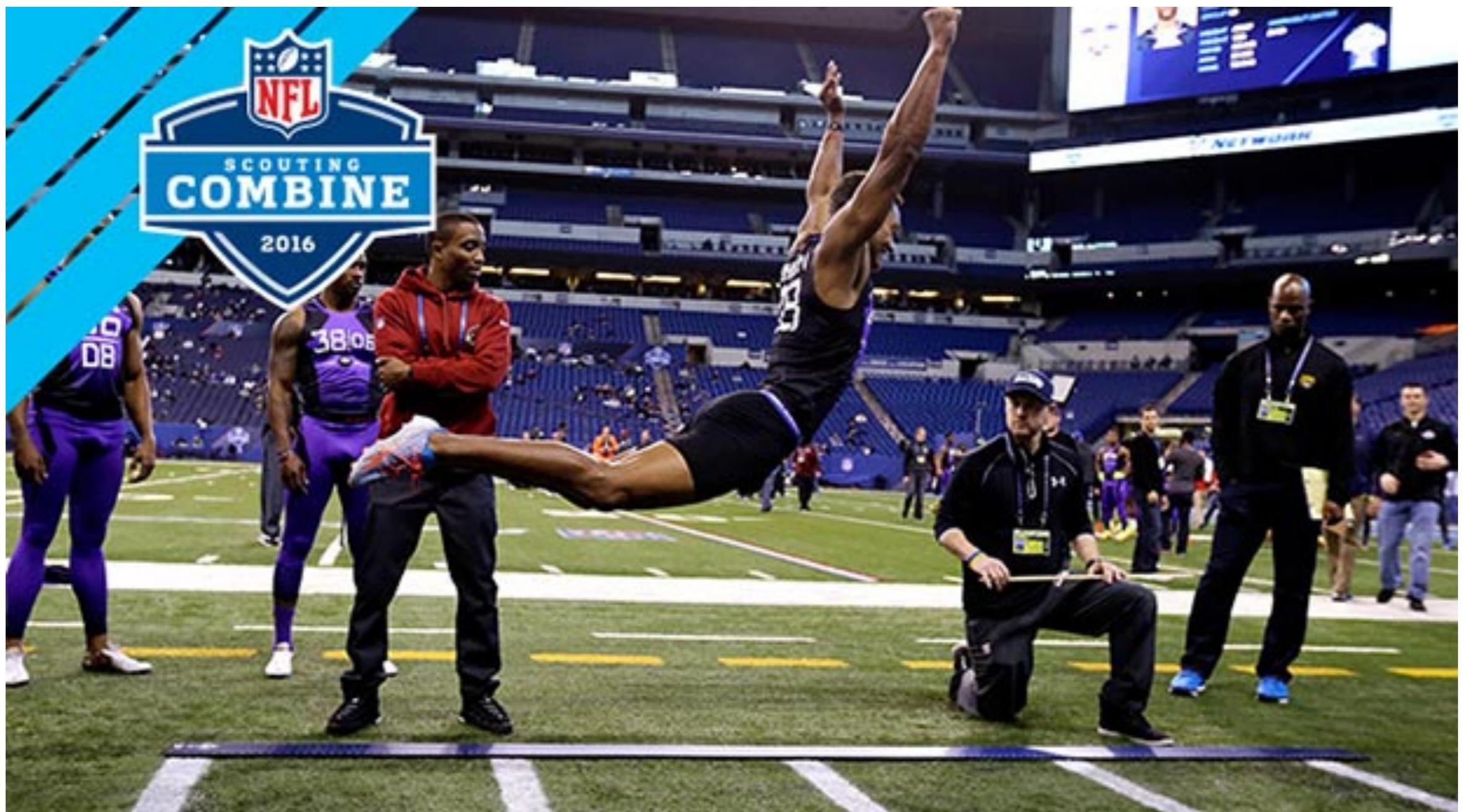




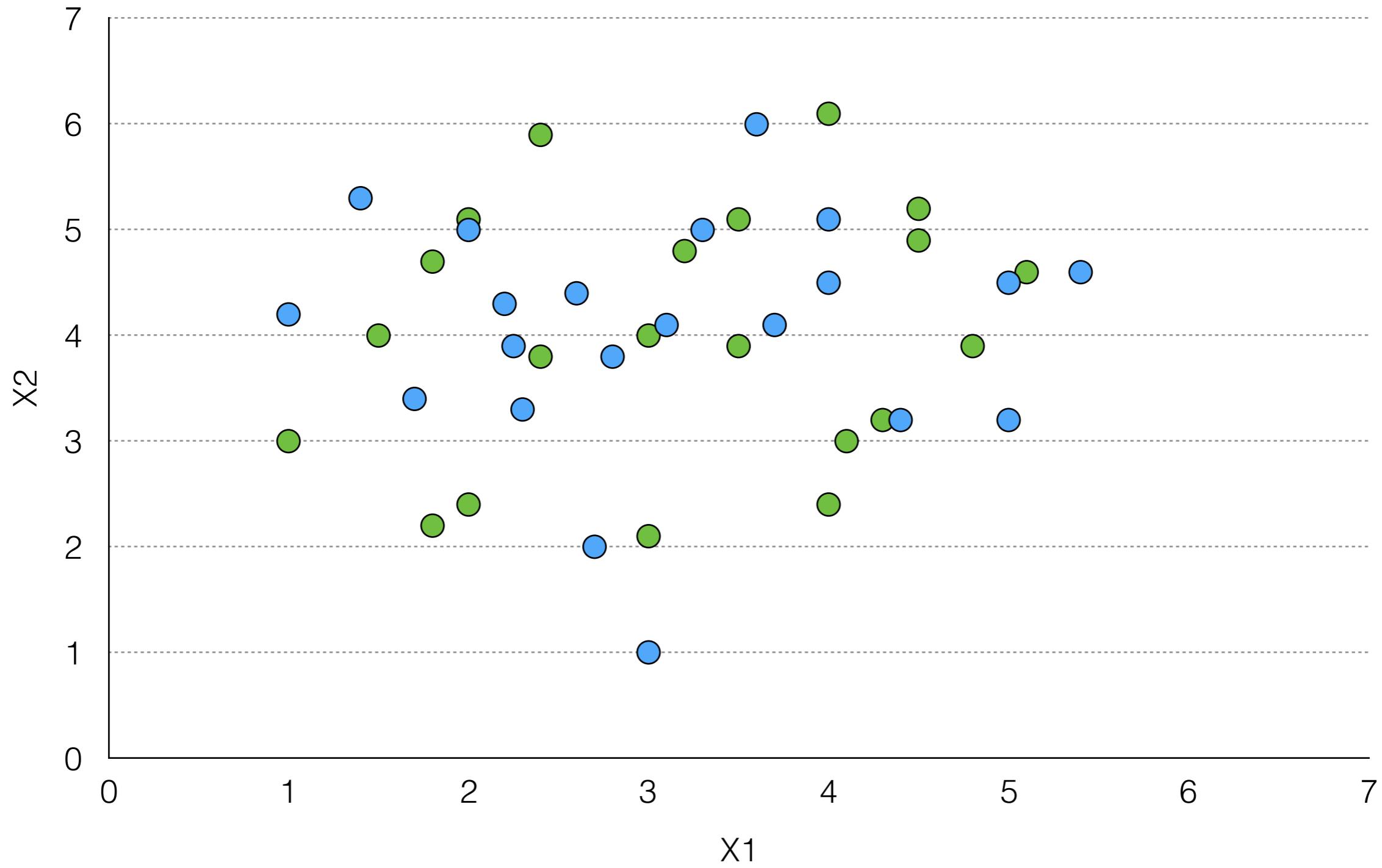








40-yard dash	Weight	Height	Drafted
5.10	290	74	1
4.92	275	75.5	1
4.43	178	69	0
4.62	221	74.5	1
4.91	248	75	0
5.53	303	77	0
4.47	189	71	1
4.56	205	71	1
4.75	267	73	0
4.84	261	74	1



40-yard dash	Weight	Height	Drafted
5.10	290	74	1
4.92	275	75.5	1
4.43	178	69	0
4.62	221	74.5	1
4.91	248	75	0
5.53	303	77	0
4.47	189	71	1
4.56	205	71	1
4.75	267	73	0
4.84	261	74	1

Feature Engineering

40-yard dash	BMI (wt/ht ²)	Drafted
5.10	37.2	1
4.92	33.9	1
4.43	26.3	0
4.62	28	1
4.91	31	0
5.53	35.9	0
4.47	26.4	1
4.56	28.6	1
4.75	35.2	0
4.84	33.5	1

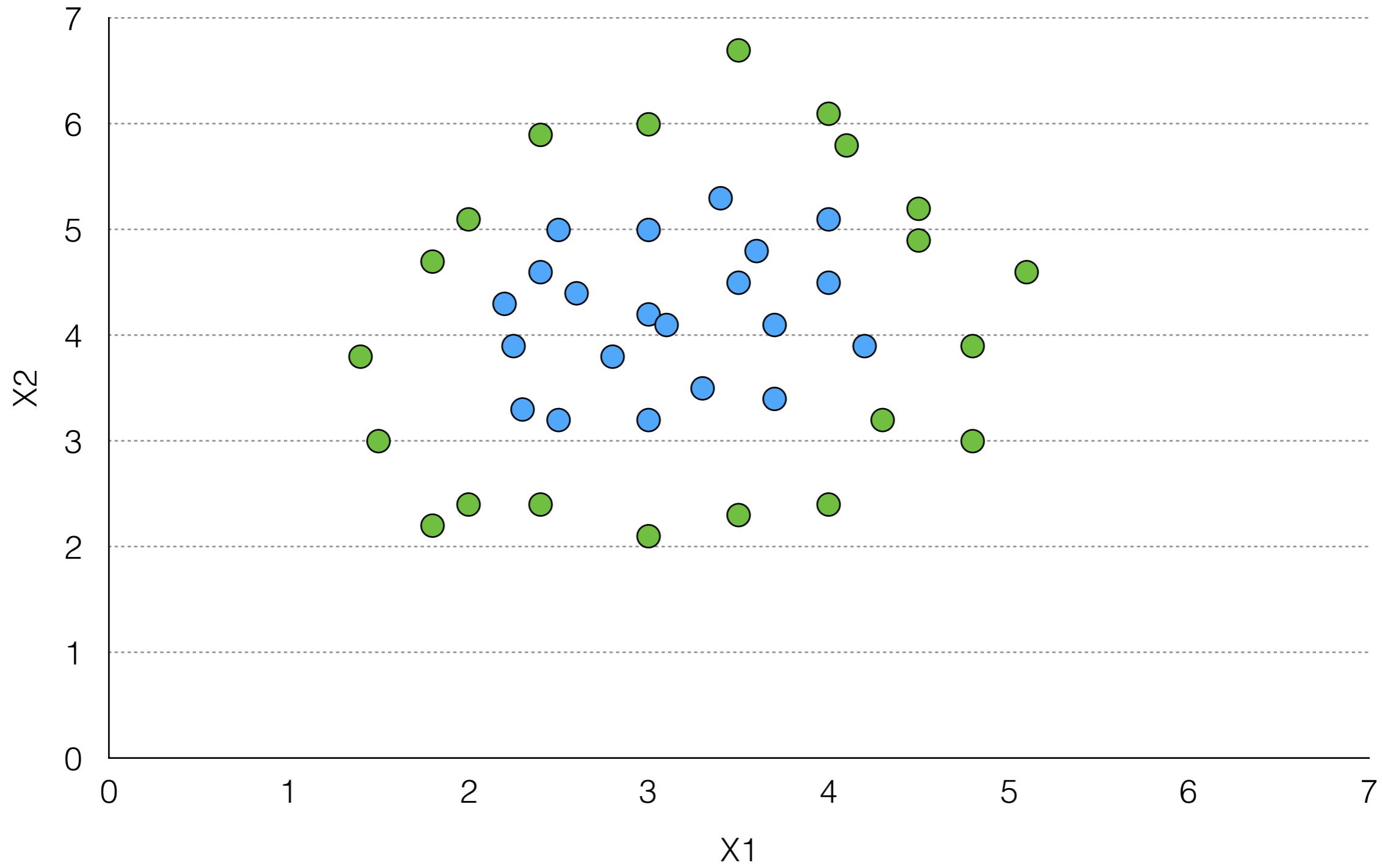


Feature Engineering

40-yard dash	BMI (wt/ht ²)	Drafted
5.10	37.2	1
4.92	33.9	1
4.43	26.3	0
4.62	28	1
4.91	31	0
5.53	35.9	0
4.47	26.4	1
4.56	28.6	1
4.75	35.2	0
4.84	33.5	1

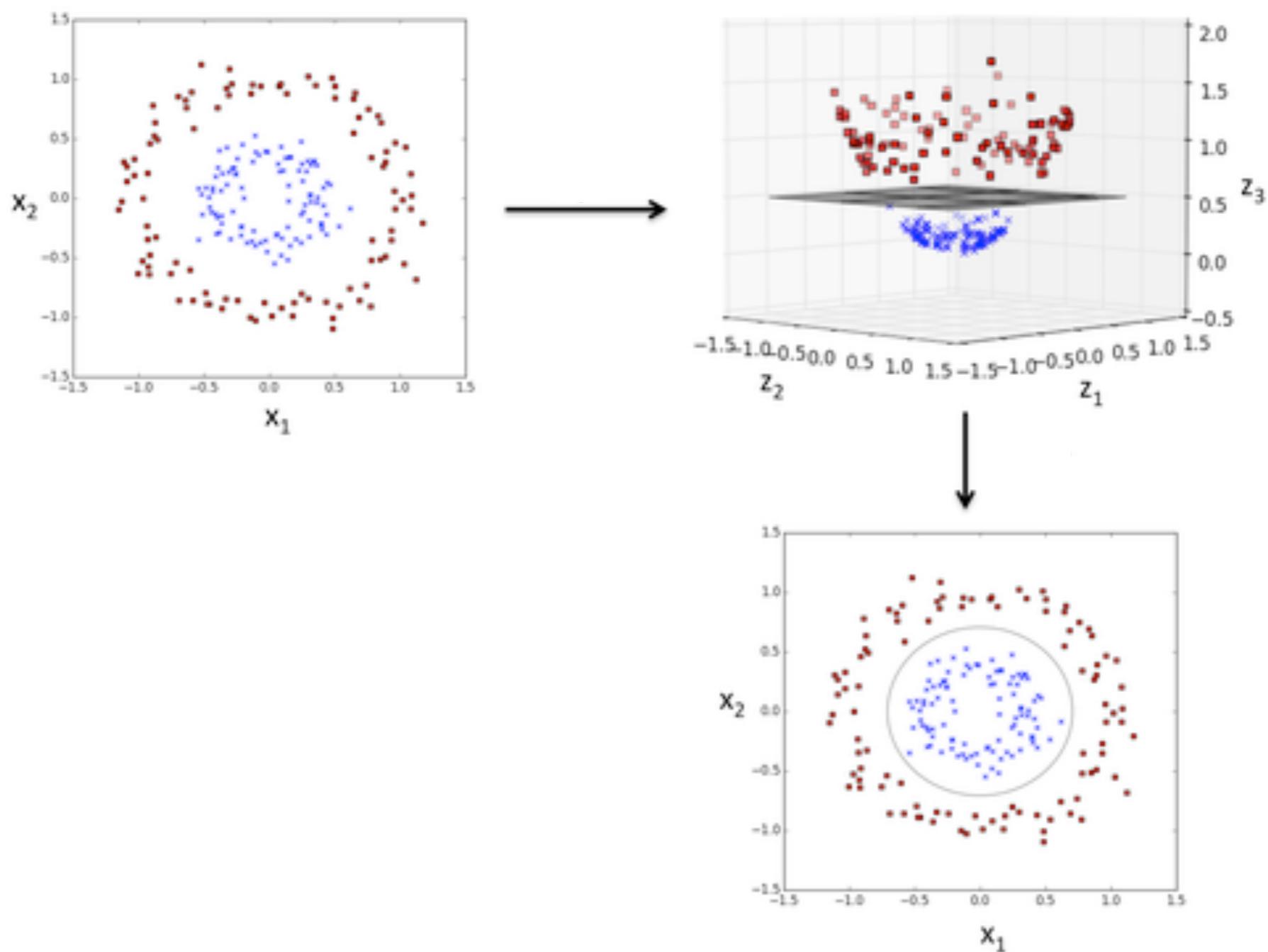
Feature Engineering

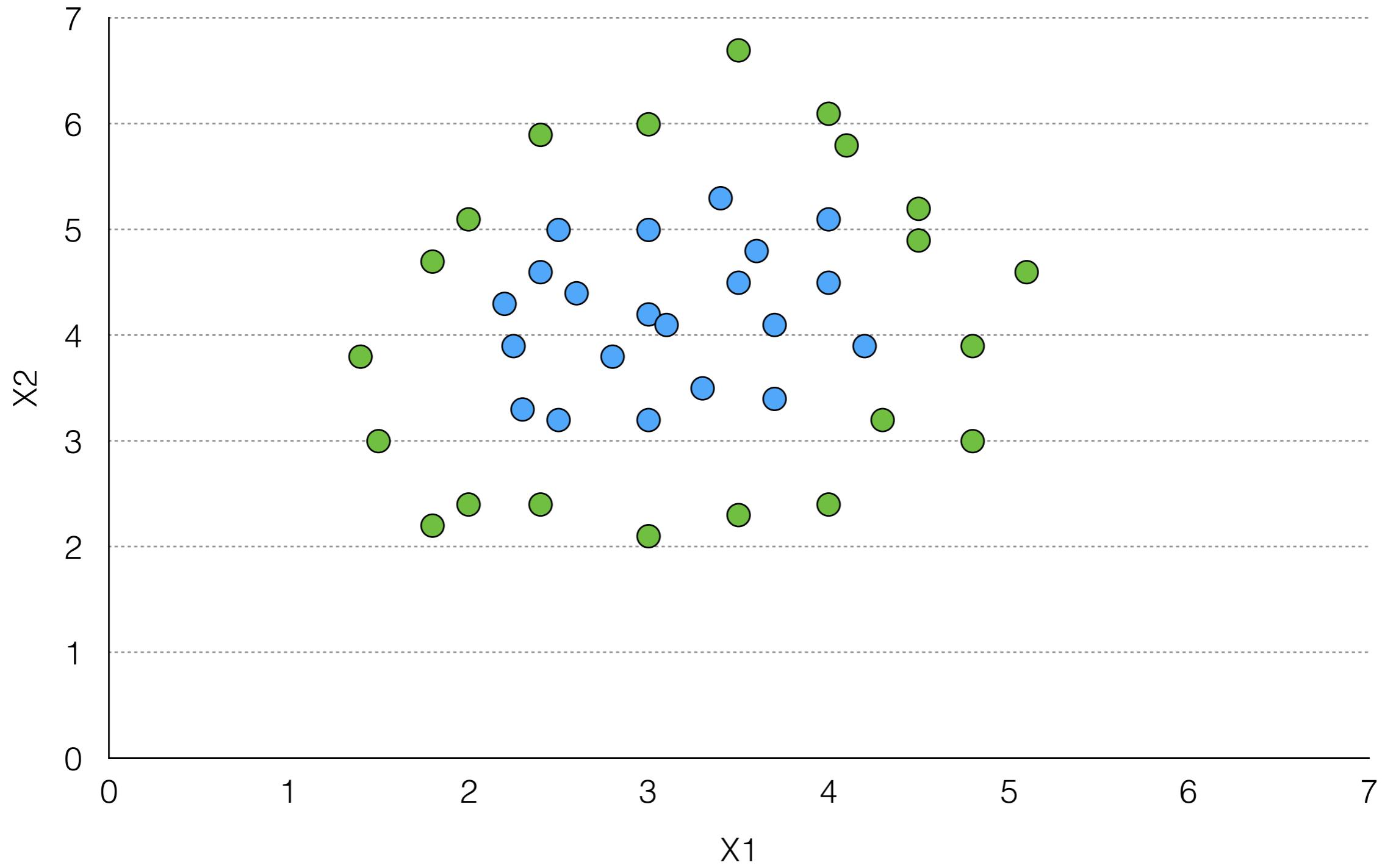
Speed-to-Size (40-yd/bsa)	BMI (wt/ht ²)	Drafted
2.16	37.2	1
2.06	33.9	1
2.02	26.3	0
1.97	28	1
2.23	31	0
2.00	35.9	0
2.03	26.4	1
1.99	28.6	1
1.85	35.2	0
2.03	33.5	1

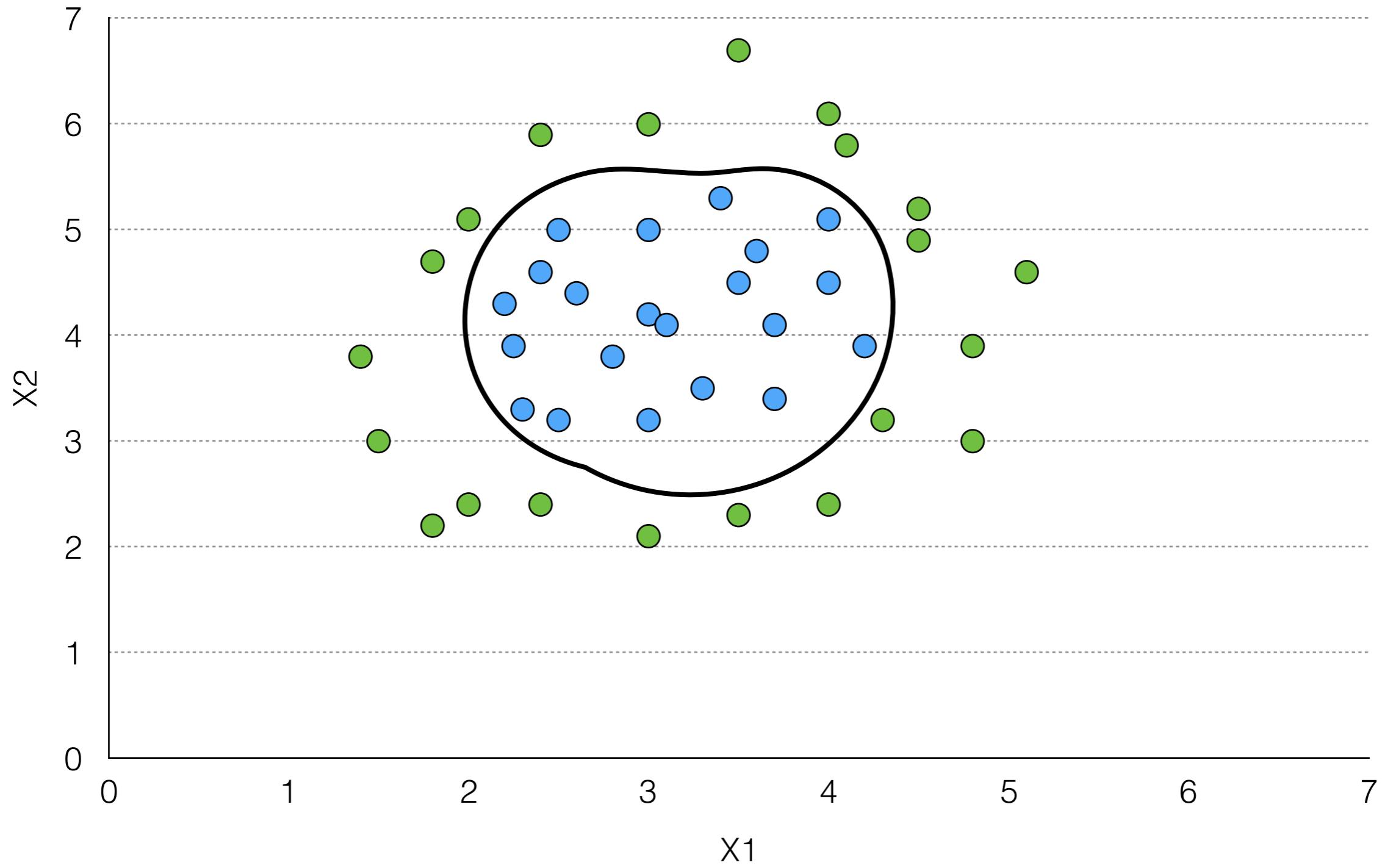


Kernel

non-linear classification

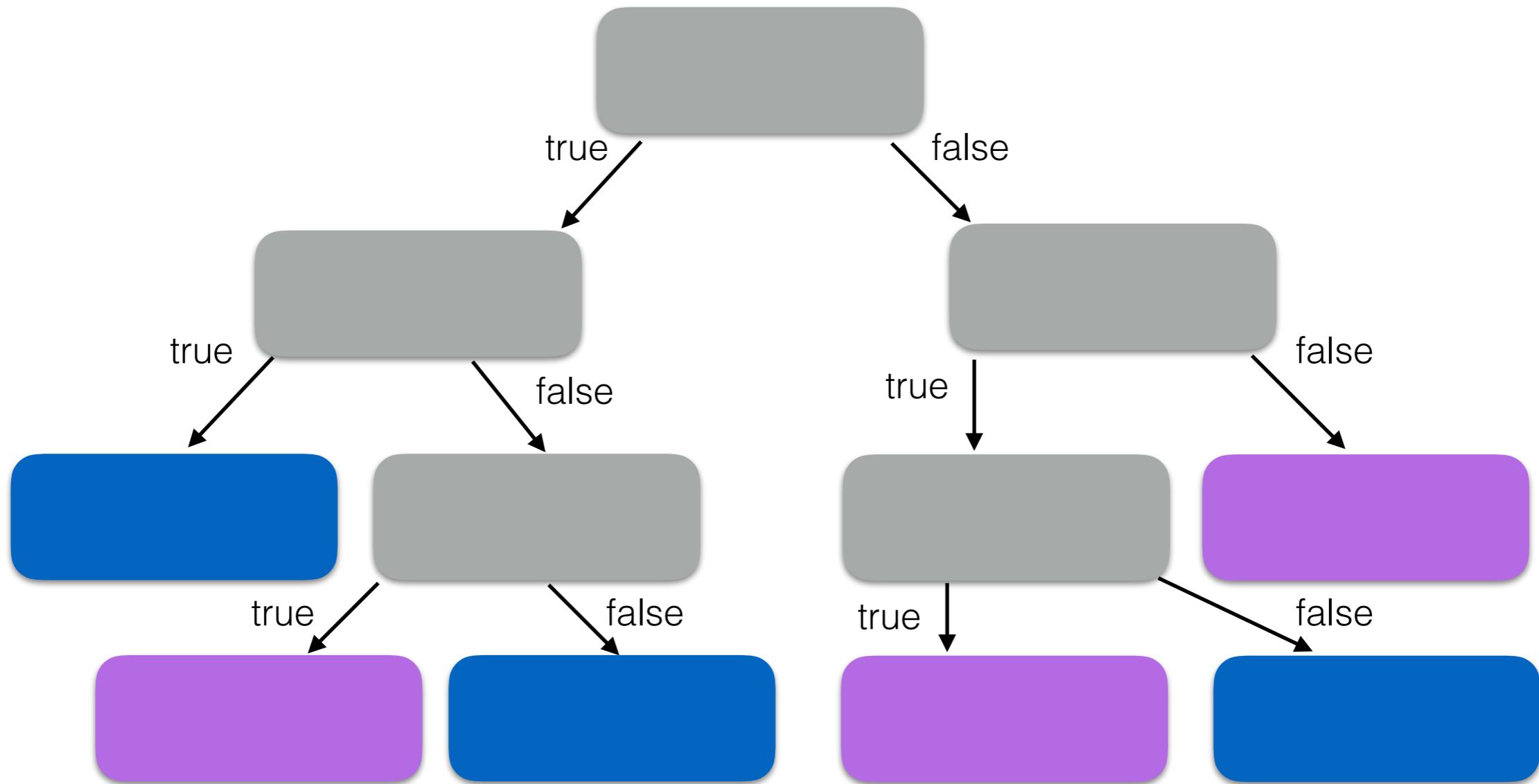






Decision Tree

Decision Tree

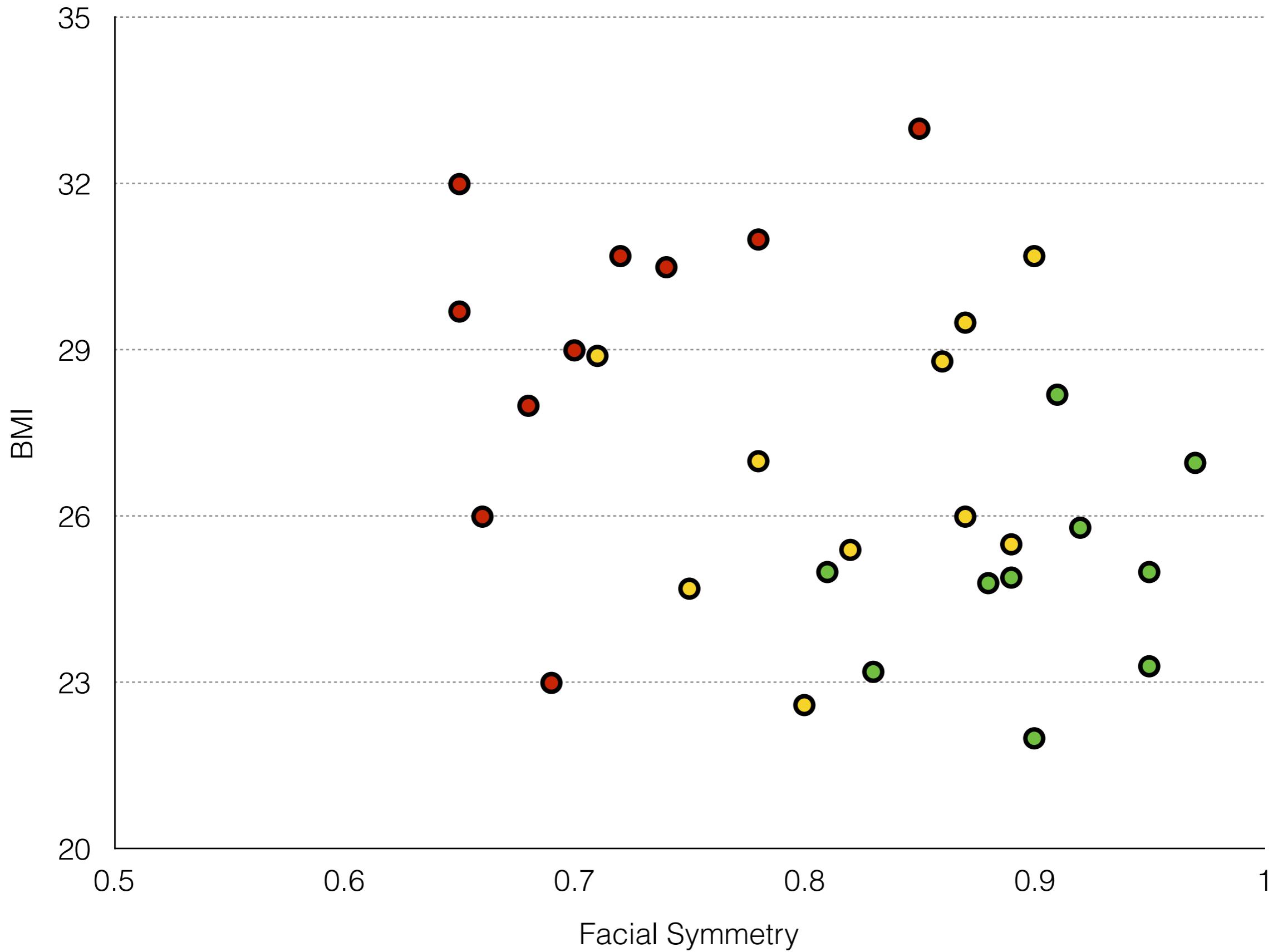


Short-term Attractiveness



Short-term Attractiveness

Facial Symmetry	BMI	Waist-to-Hip	Well-Groomed
0.9	23.4	0.93	1
0.85	27.9	0.87	0
0.65	27.1	0.79	1
0.85	22.6	0.91	1
0.9	30.3	0.82	0
0.75	29.0	0.82	0
0.85	22.3	0.89	1
0.7	37.6	0.73	0
0.85	24.2	0.85	0

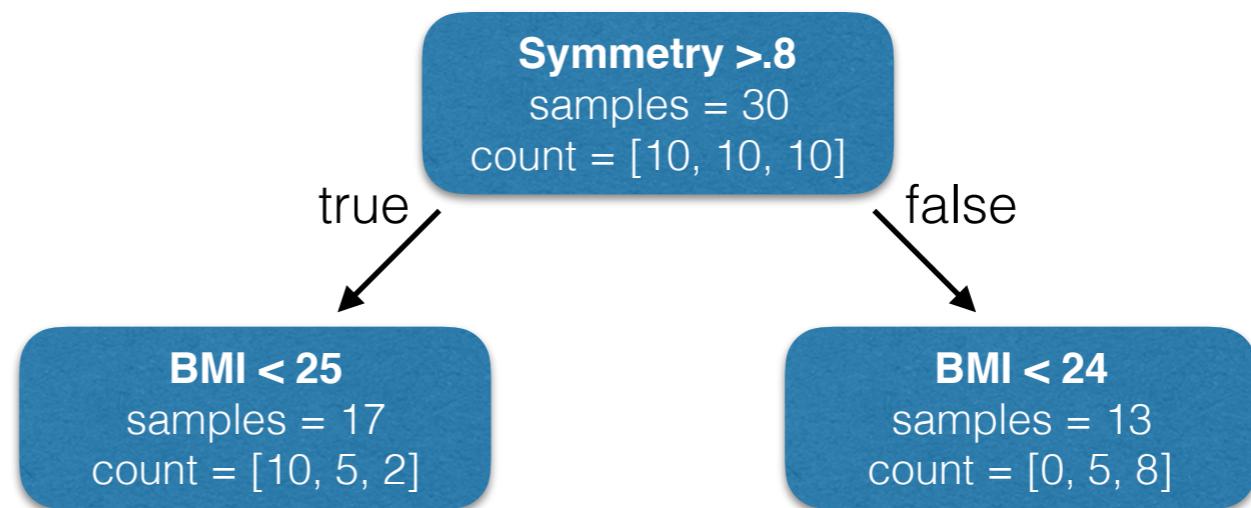


Symmetry >8

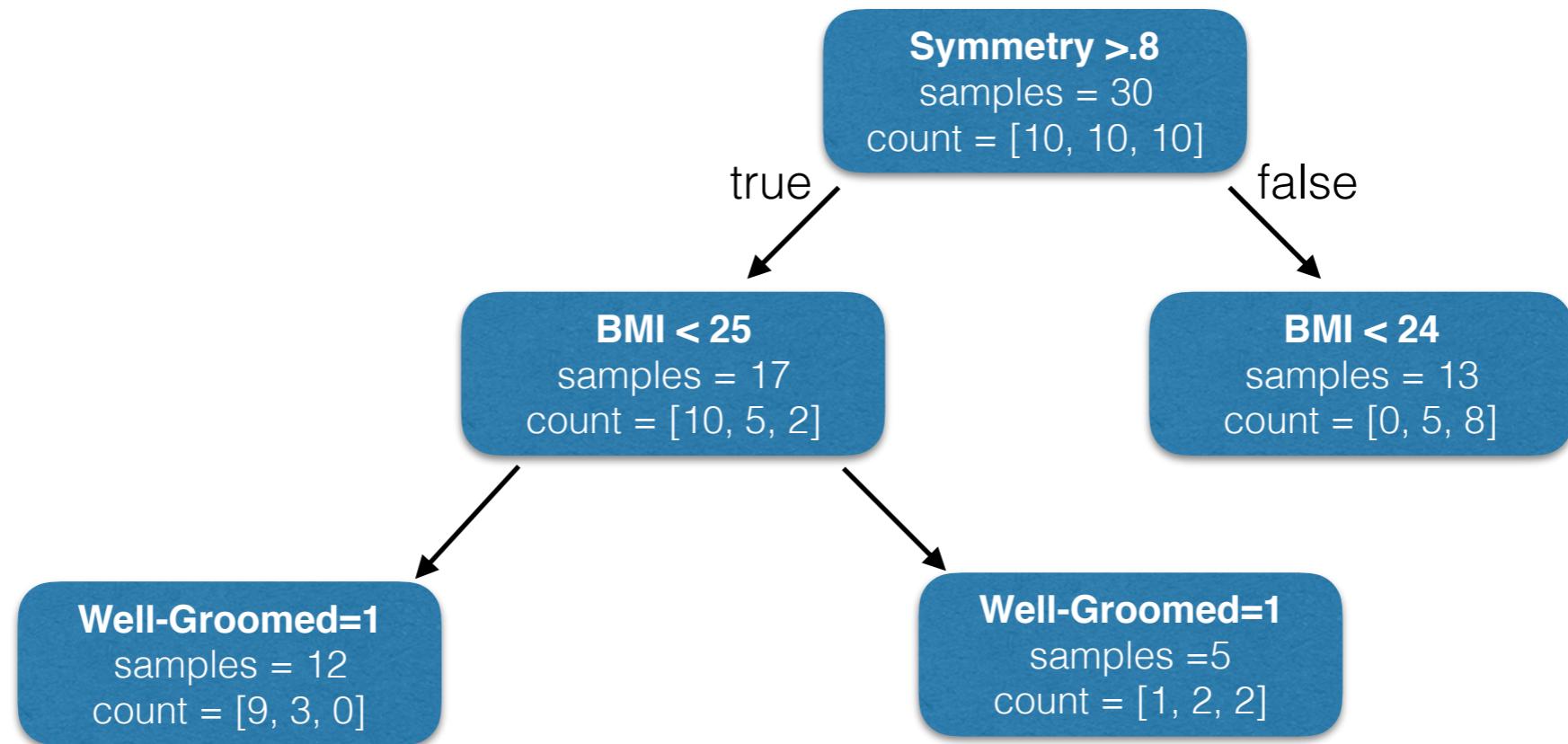
samples = 30

count = [10, 10, 10]

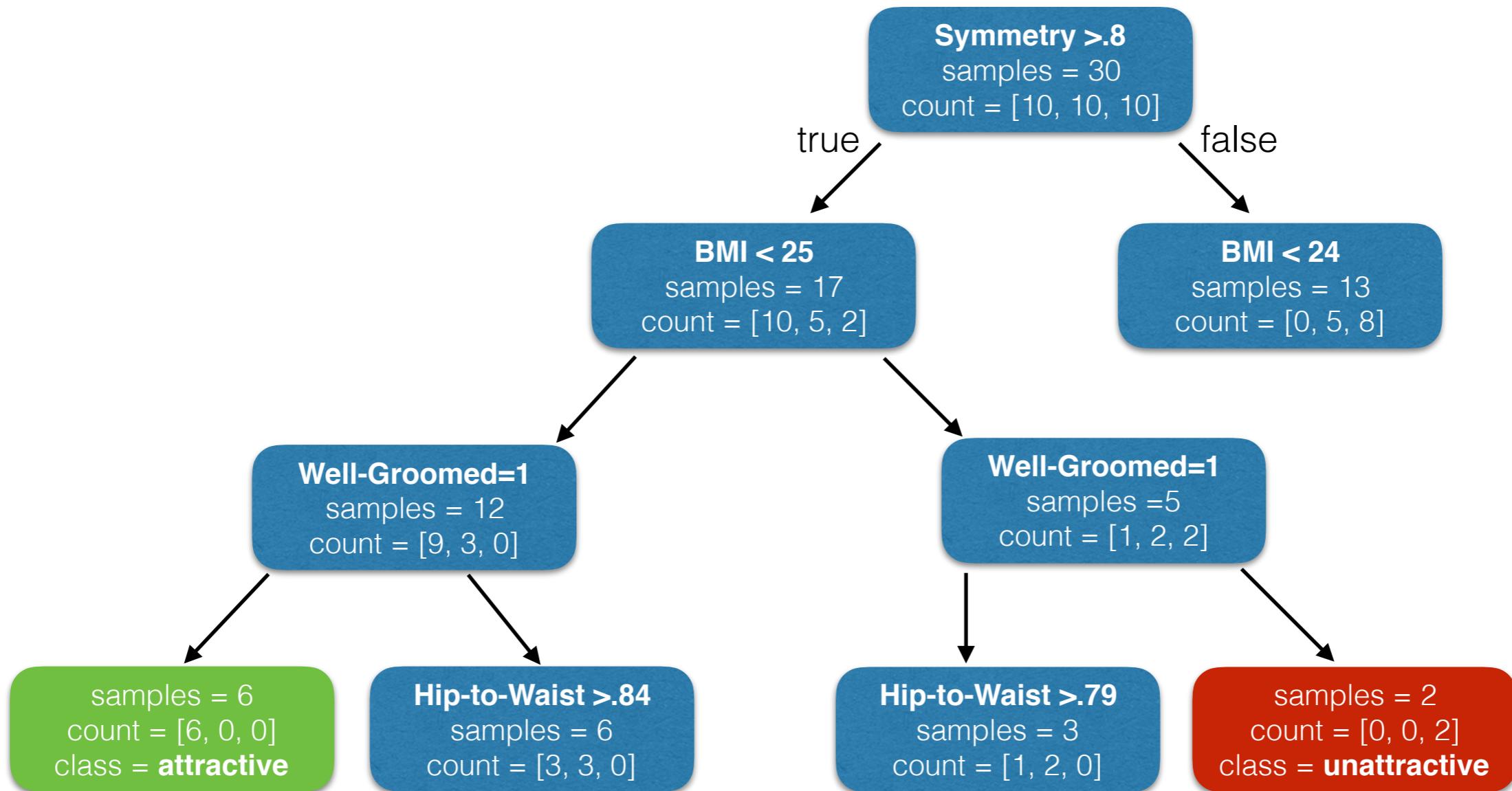
[att, ave, un]



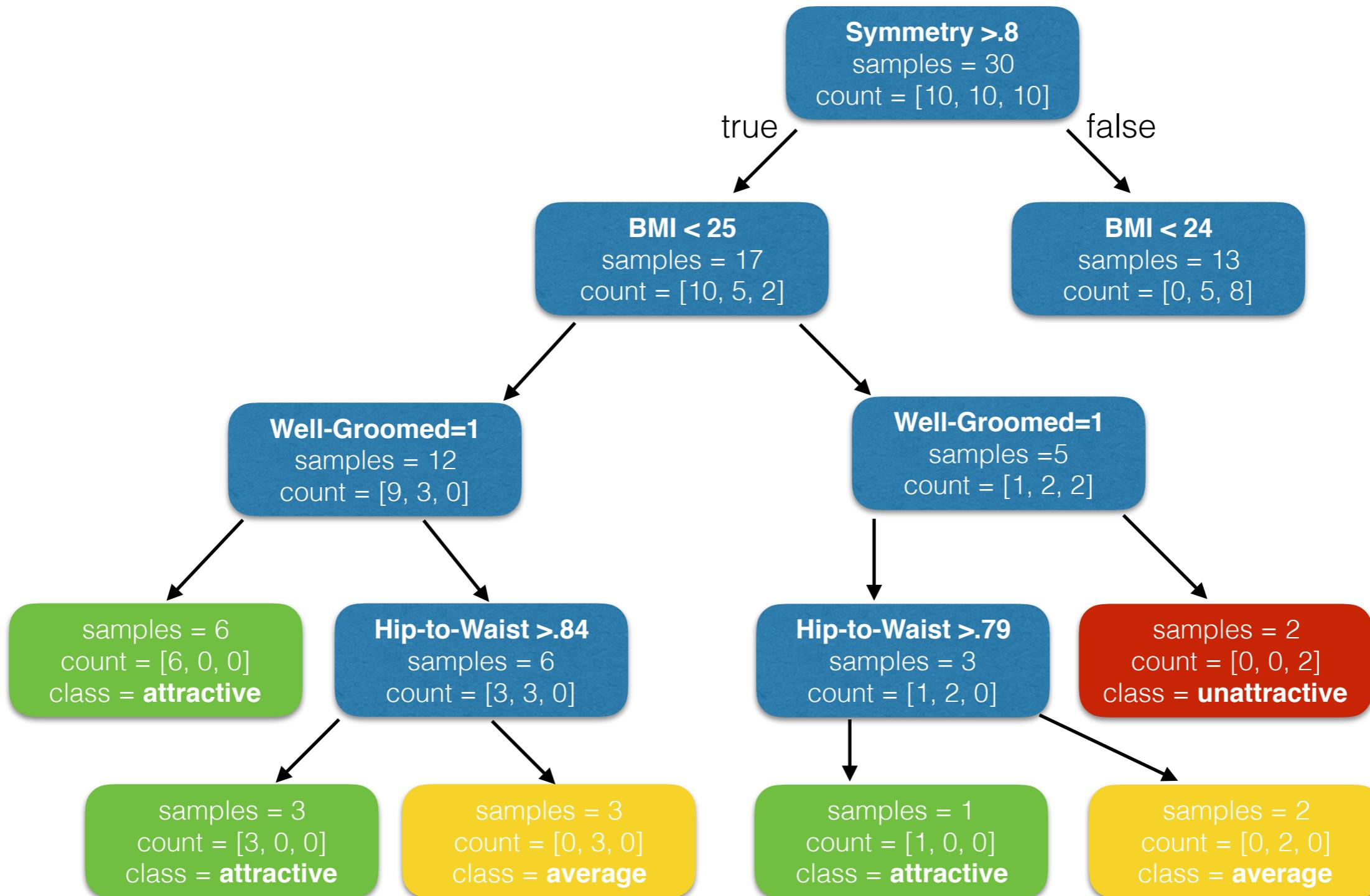
[att, ave, un]



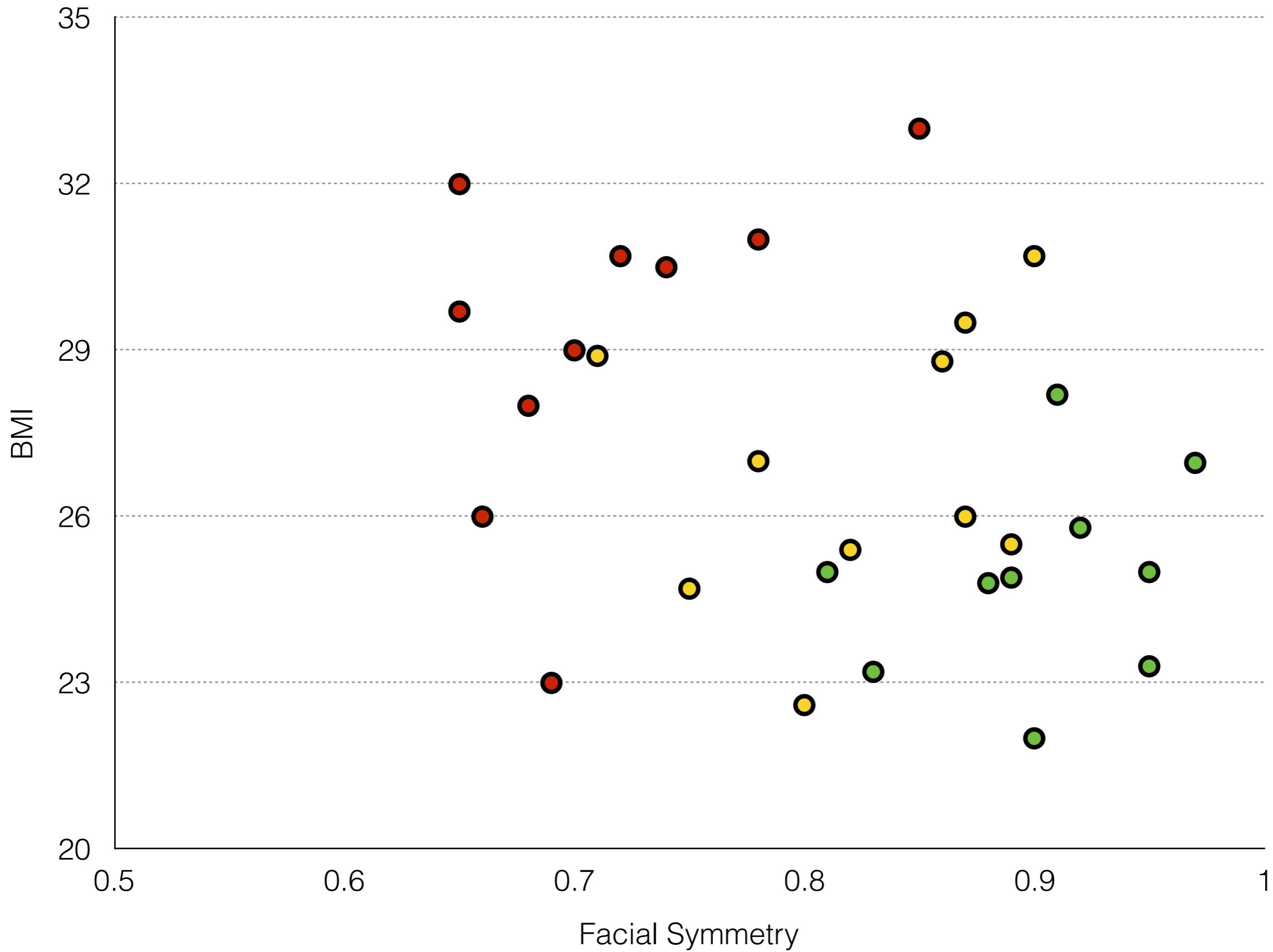
[att, ave, un]

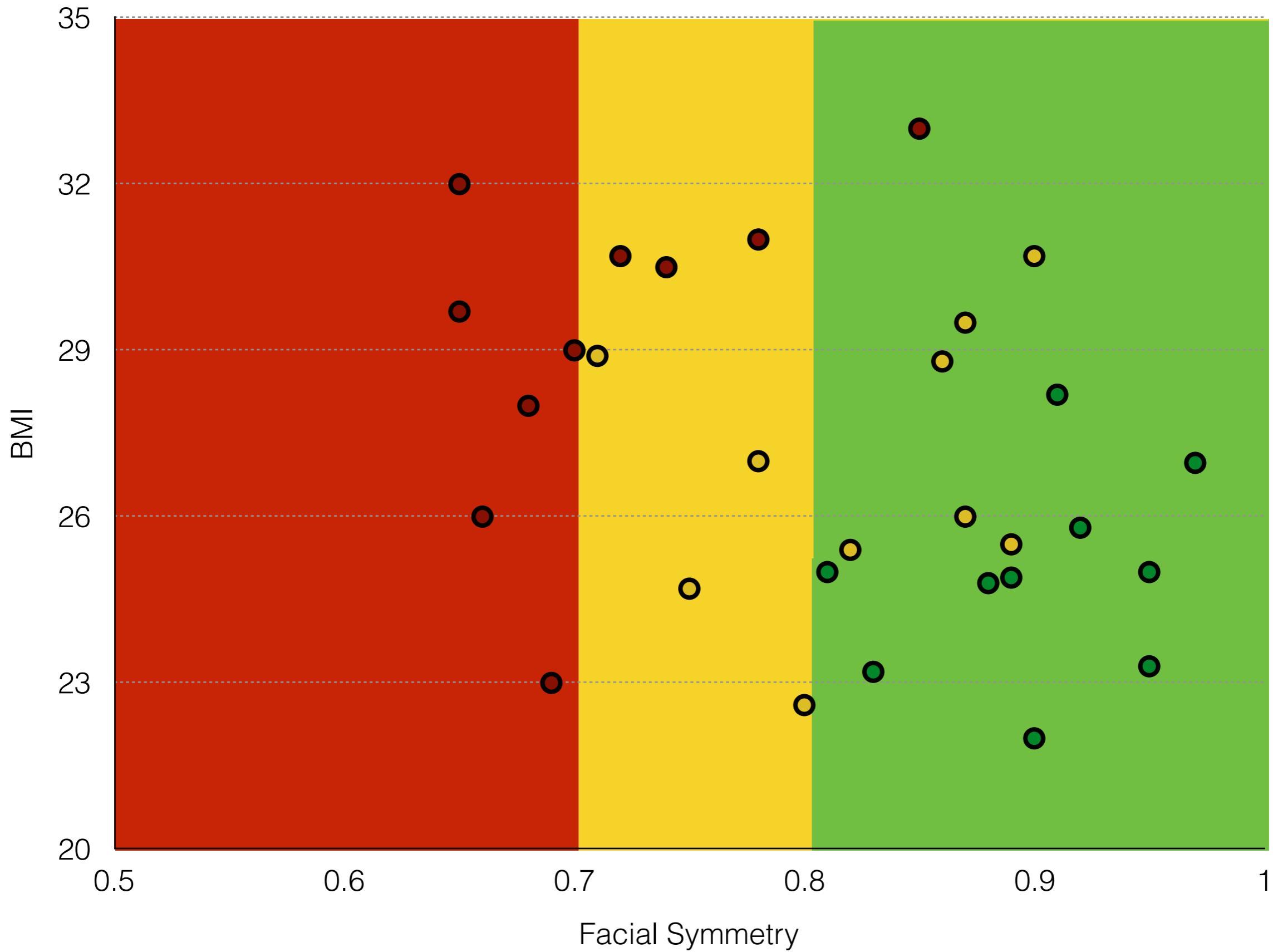


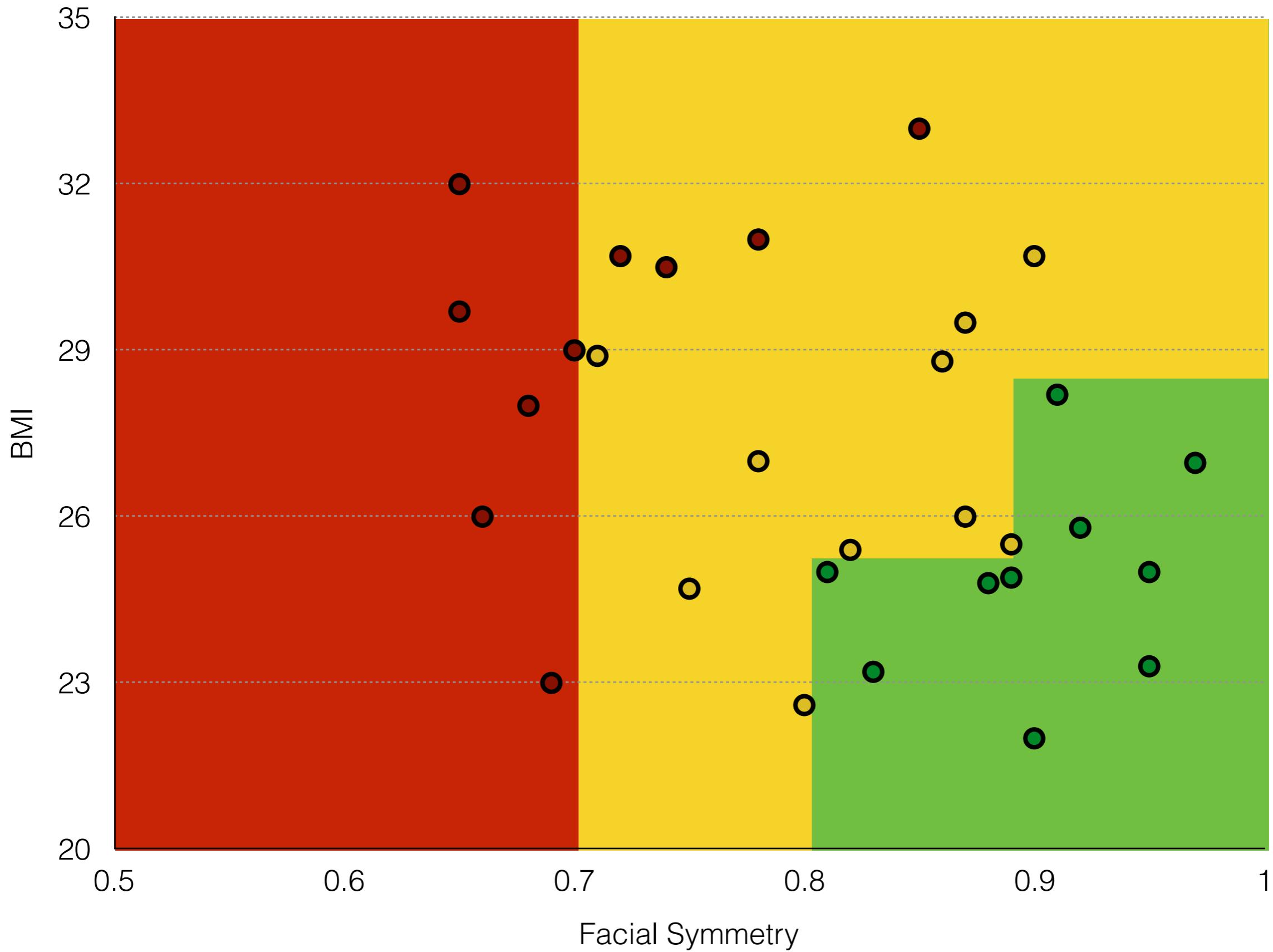
[att, ave, un]

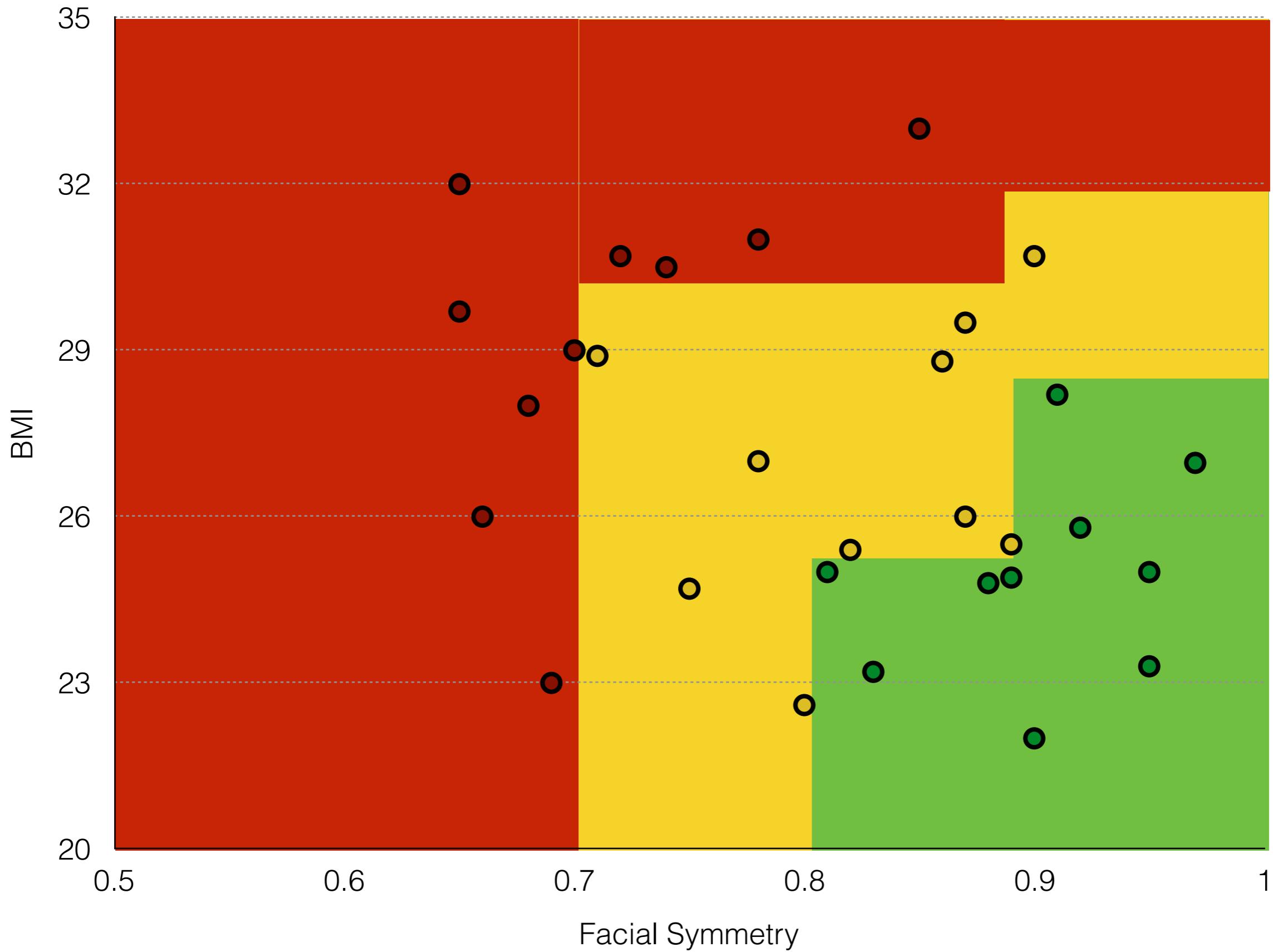


[att, ave, un]









K-nearest Neighbor

Euclidean Distance

point a = [a₁, a₂]

point b = [b₁, b₂]

Euclidean Distance

point a = [a₁, a₂]

point b = [b₁, b₂]

Two dimensions (features)

$$\sqrt{(a_1 - b_1)^2 + (a_2 - b_2)^2}$$

	Number of Relationships	Grade of First Relationship
sample a	3	7
sample b	6	11
sample c	3	9
sample d	5	10

Euclidean Distance

Feature Vector

$$a = [3, 7]$$

$$b = [6, 11]$$

Euclidean Distance

$$\sqrt{(3-6)^2 + (7-11)^2}$$

Feature Vector

$$a = [3, 7]$$

$$b = [6, 11]$$

Euclidean Distance

$$\sqrt{(3-6)^2 + (7-11)^2}$$

Feature Vector

$$a = [3, 7]$$

$$b = [6, 11]$$

$$\sqrt{(-3)^2 + (-4)^2}$$

Euclidean Distance

$$\sqrt{(3-6)^2 + (7-11)^2}$$

Feature Vector

$$a = [3, 7]$$

$$b = [6, 11]$$

$$\sqrt{(-3)^2 + (-4)^2}$$

$$\sqrt{9+16}$$

Euclidean Distance

$$\sqrt{(3-6)^2 + (7-11)^2}$$

Feature Vector

$$a = [3, 7]$$

$$b = [6, 11]$$

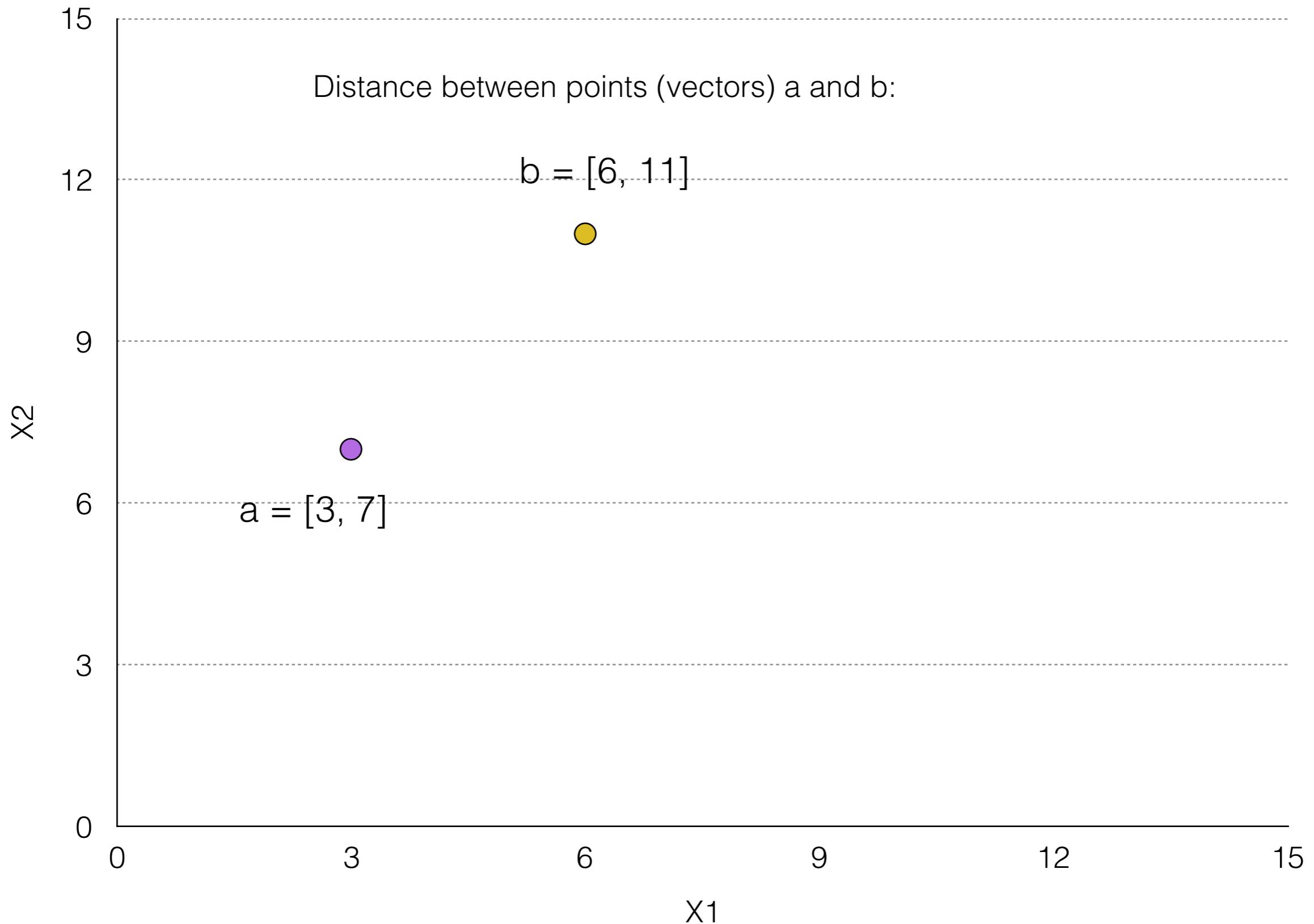
$$\sqrt{(-3)^2 + (-4)^2}$$

$$\sqrt{9+16}$$

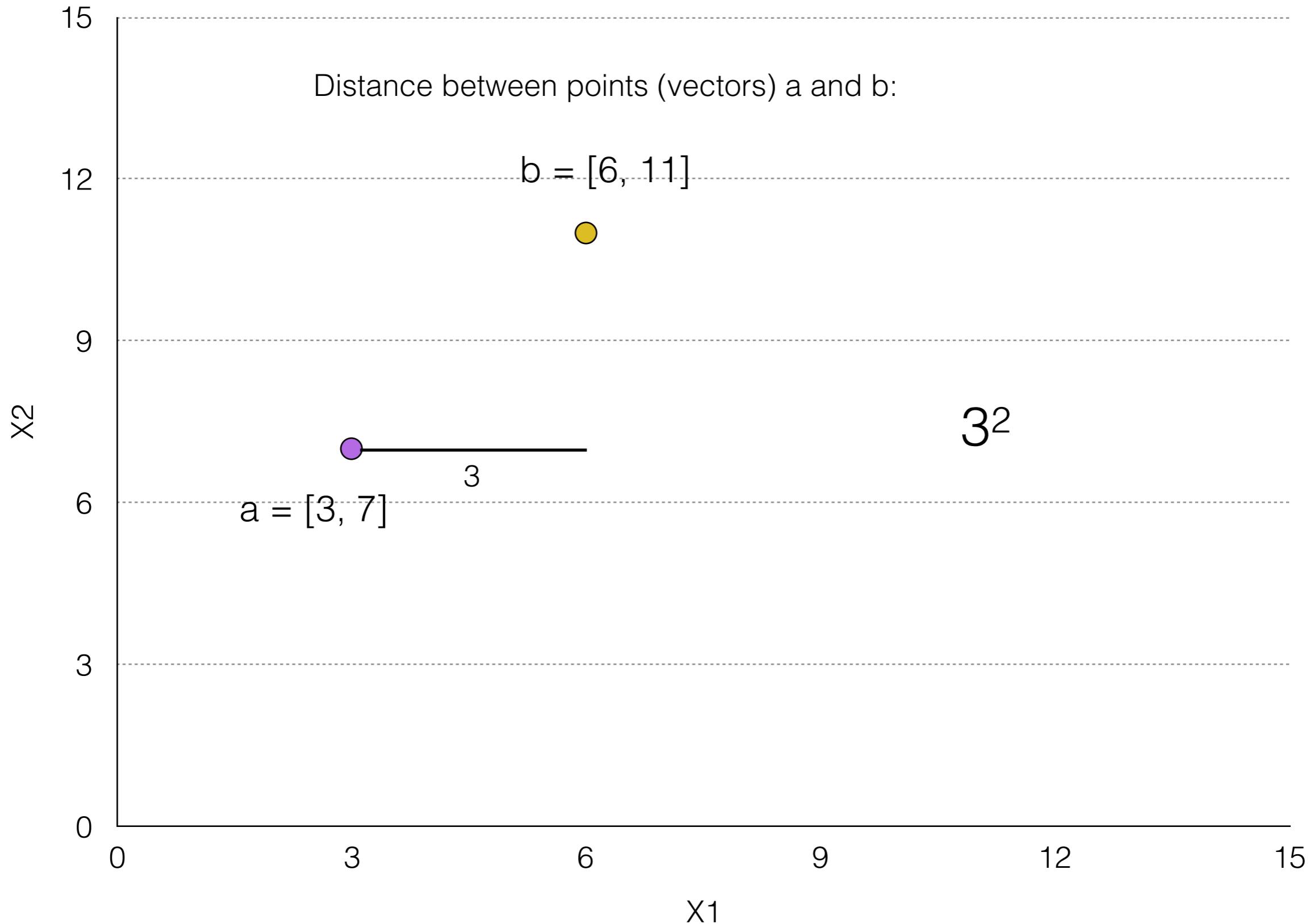
Distance between points (vectors) a and b:

$$\sqrt{25} = 5$$

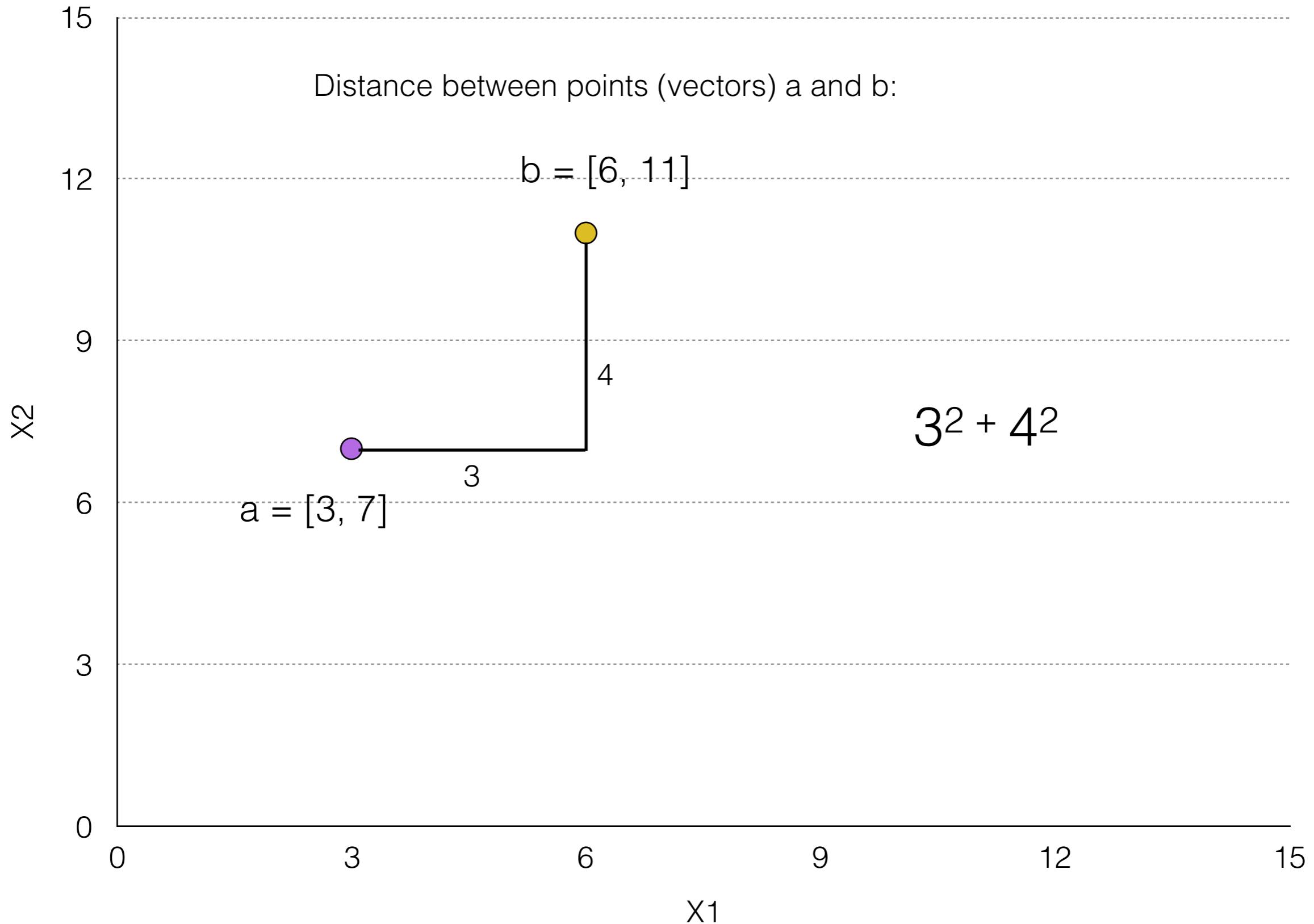
Euclidean Distance



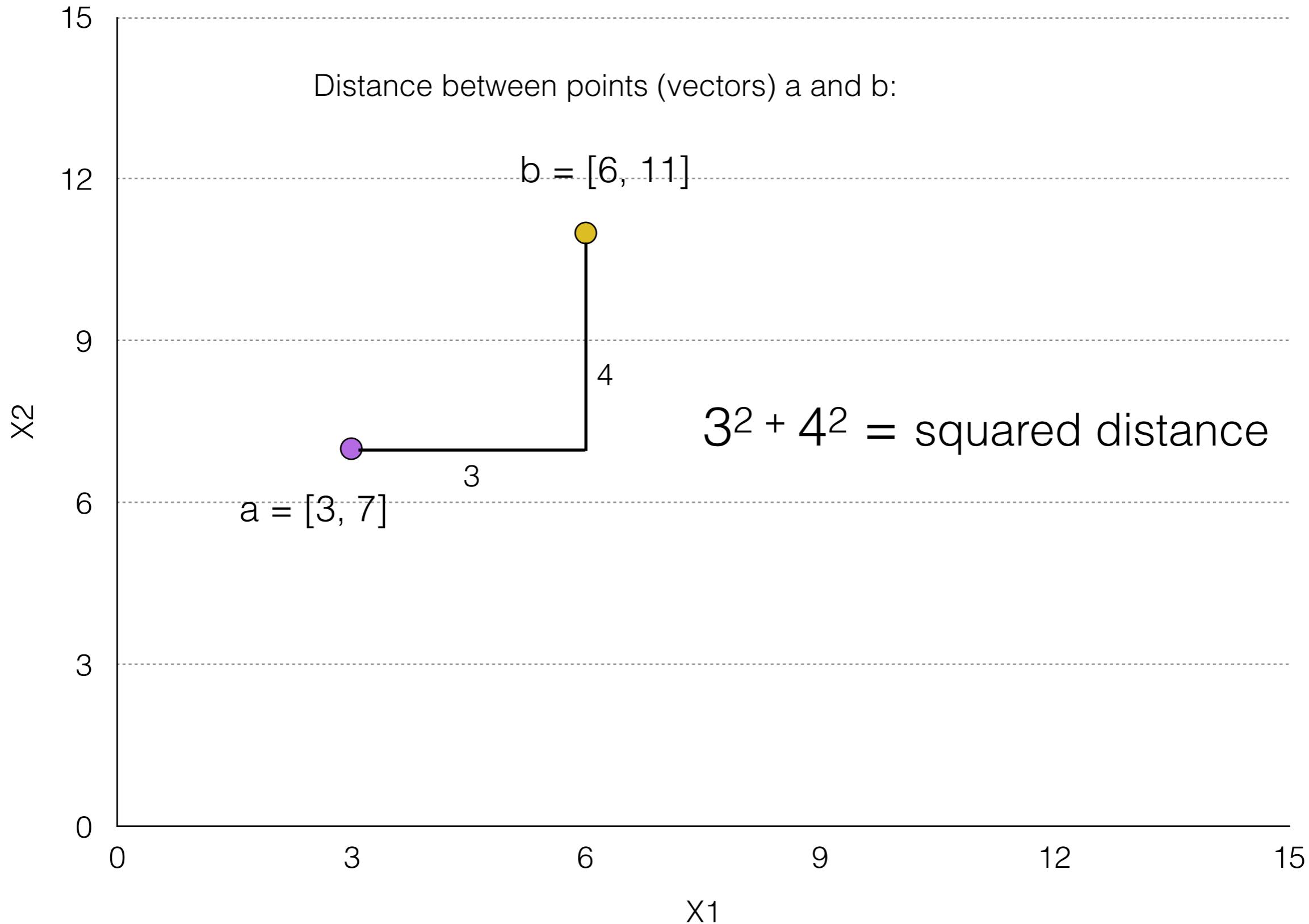
Euclidean Distance



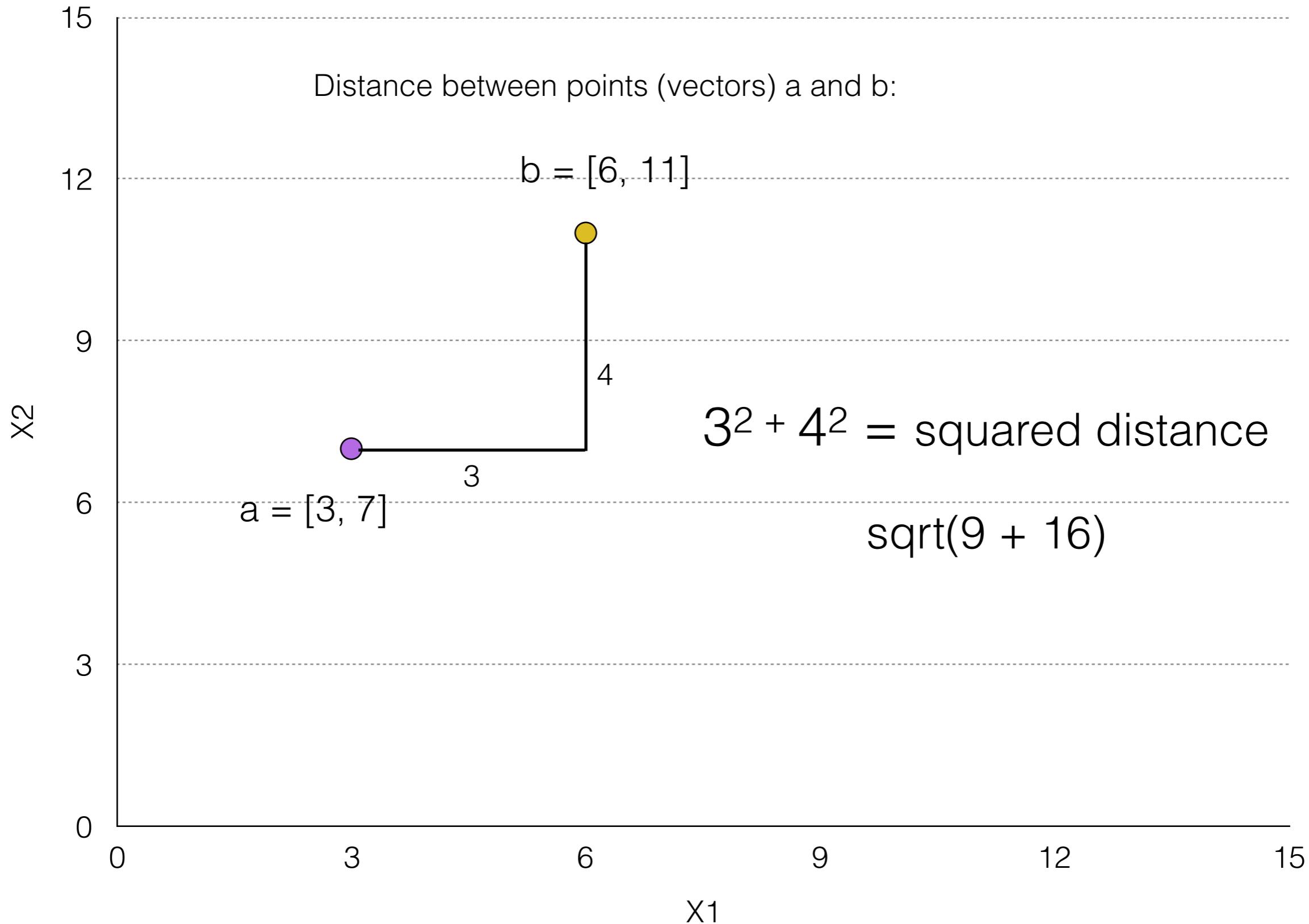
Euclidean Distance



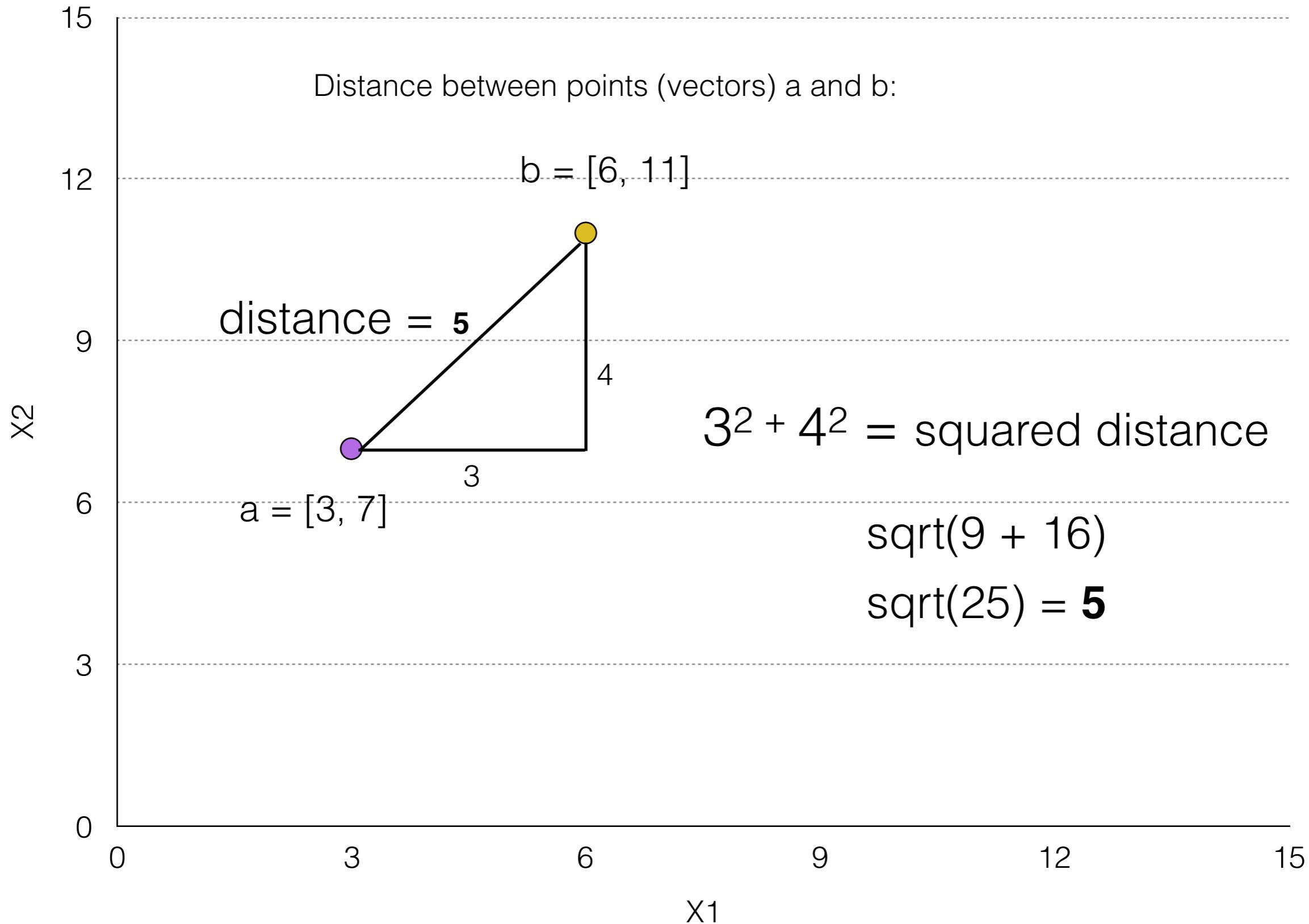
Euclidean Distance



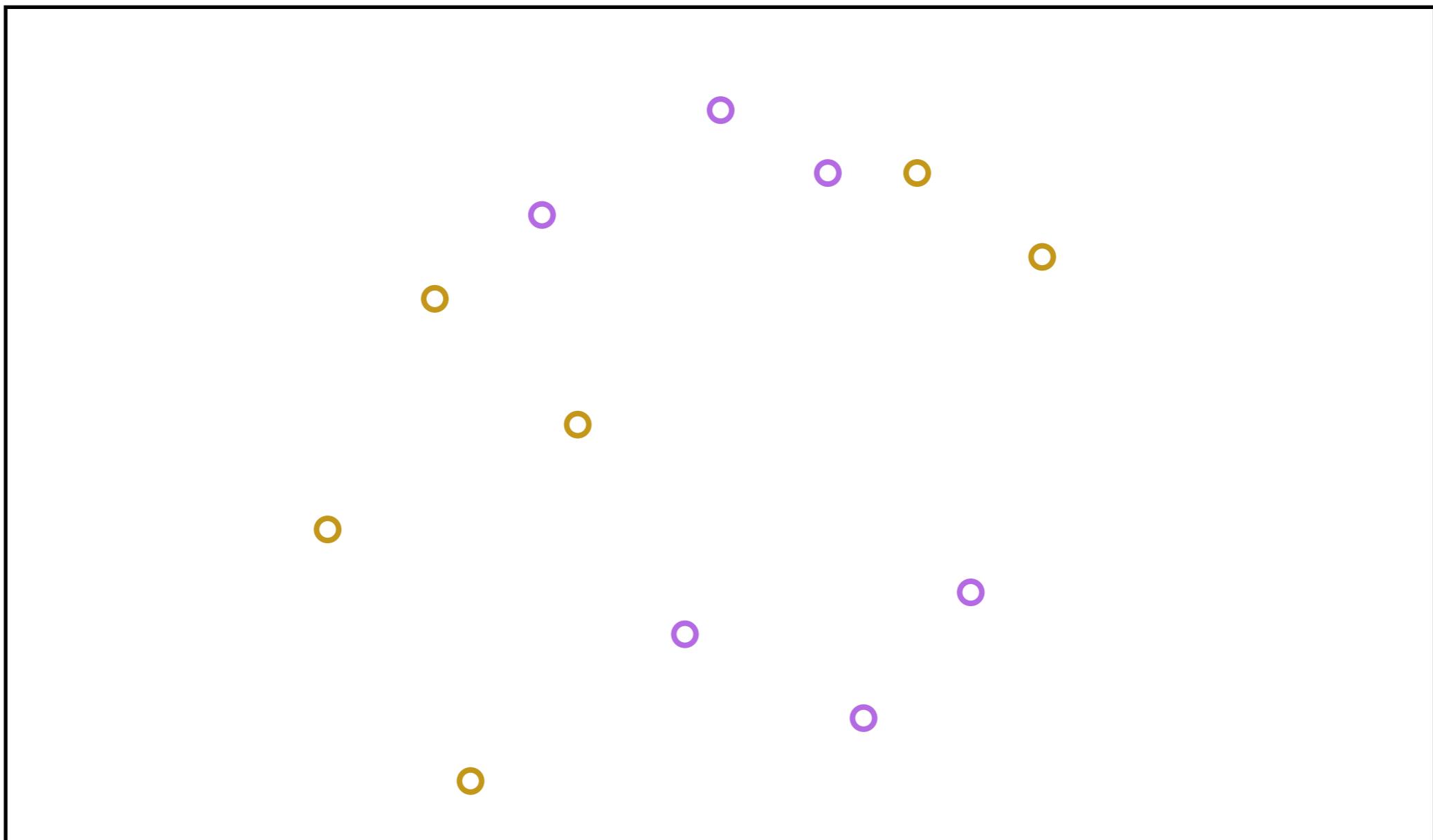
Euclidean Distance



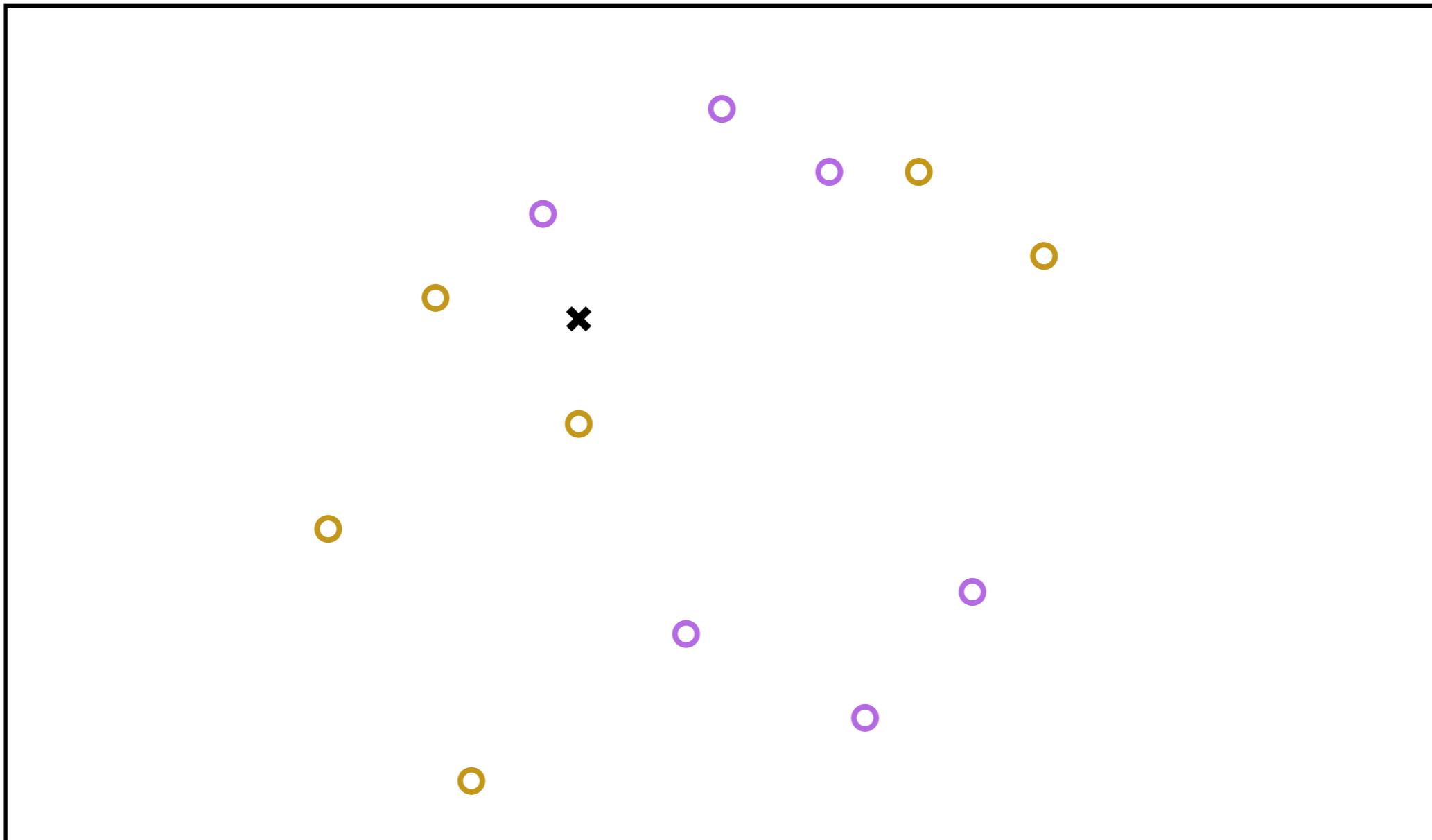
Euclidean Distance



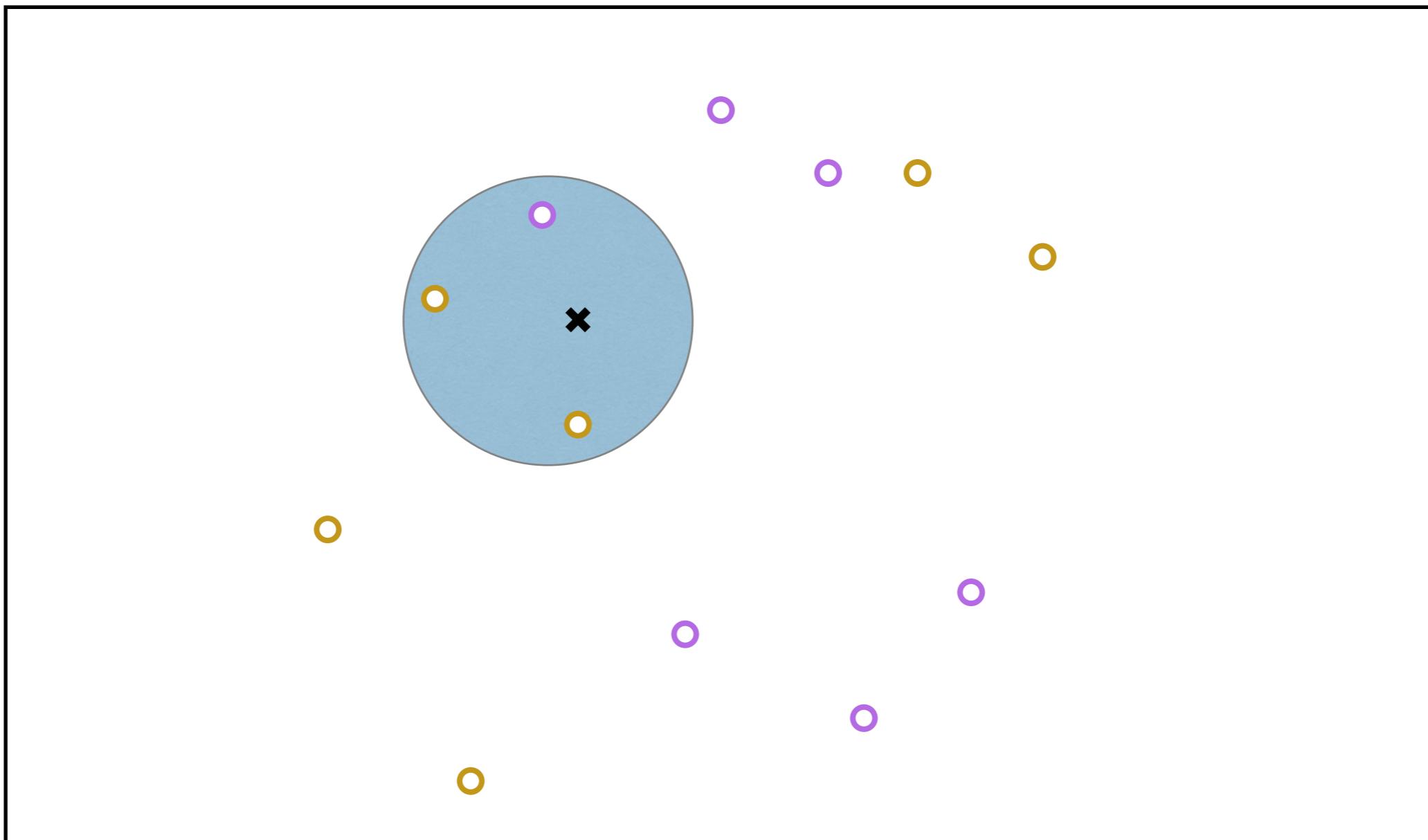
K-nearest Neighbor



K-nearest Neighbor



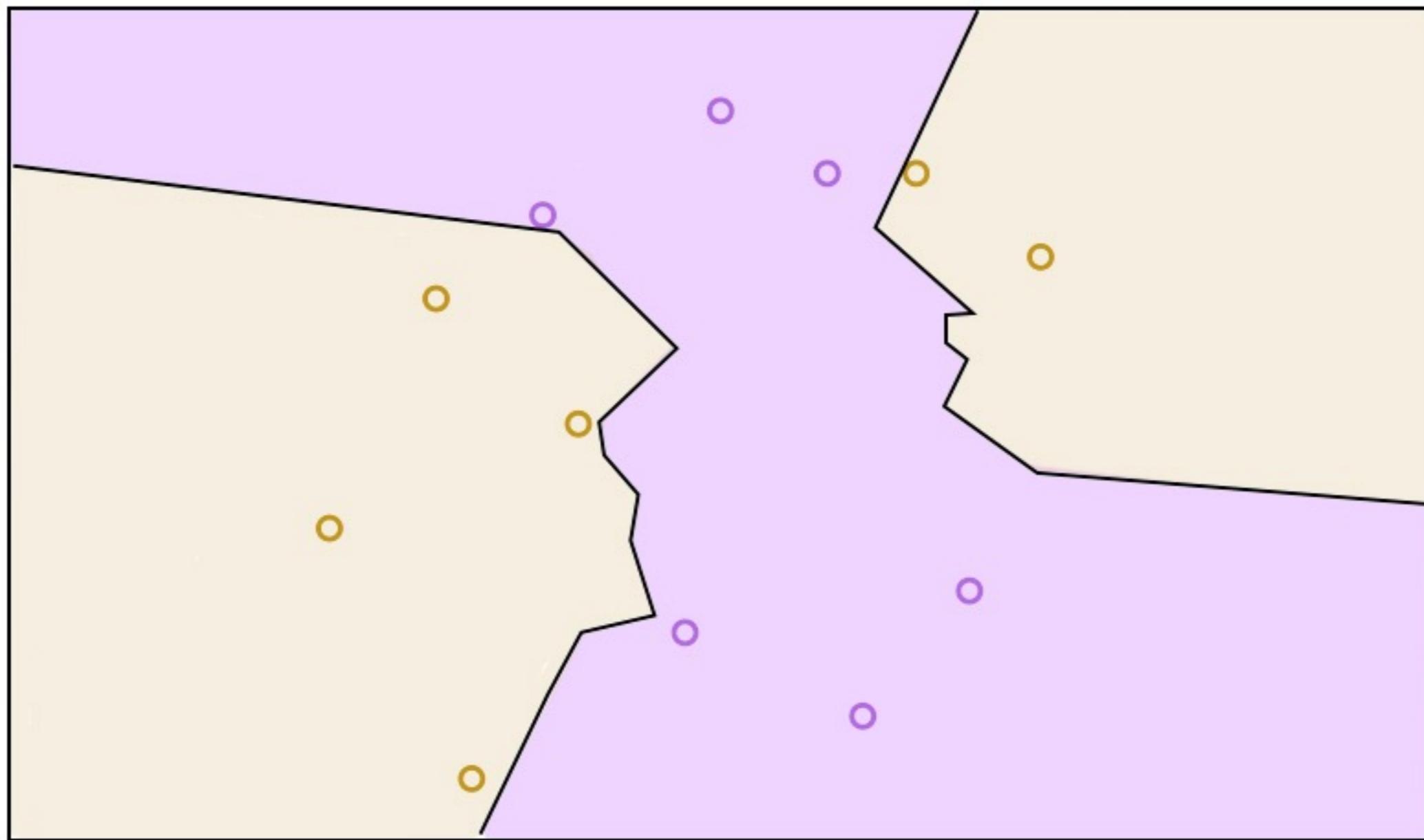
K = 3

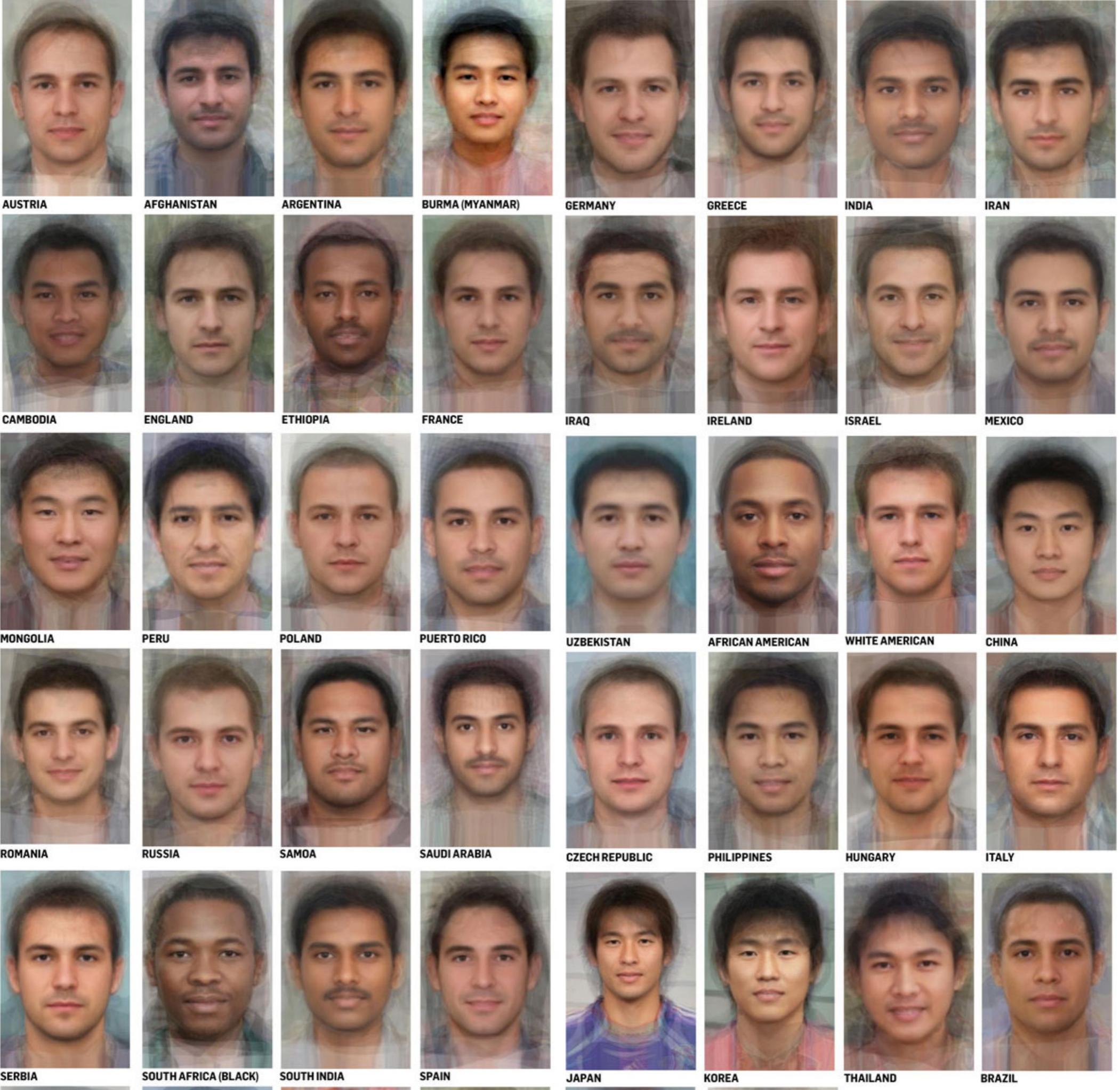


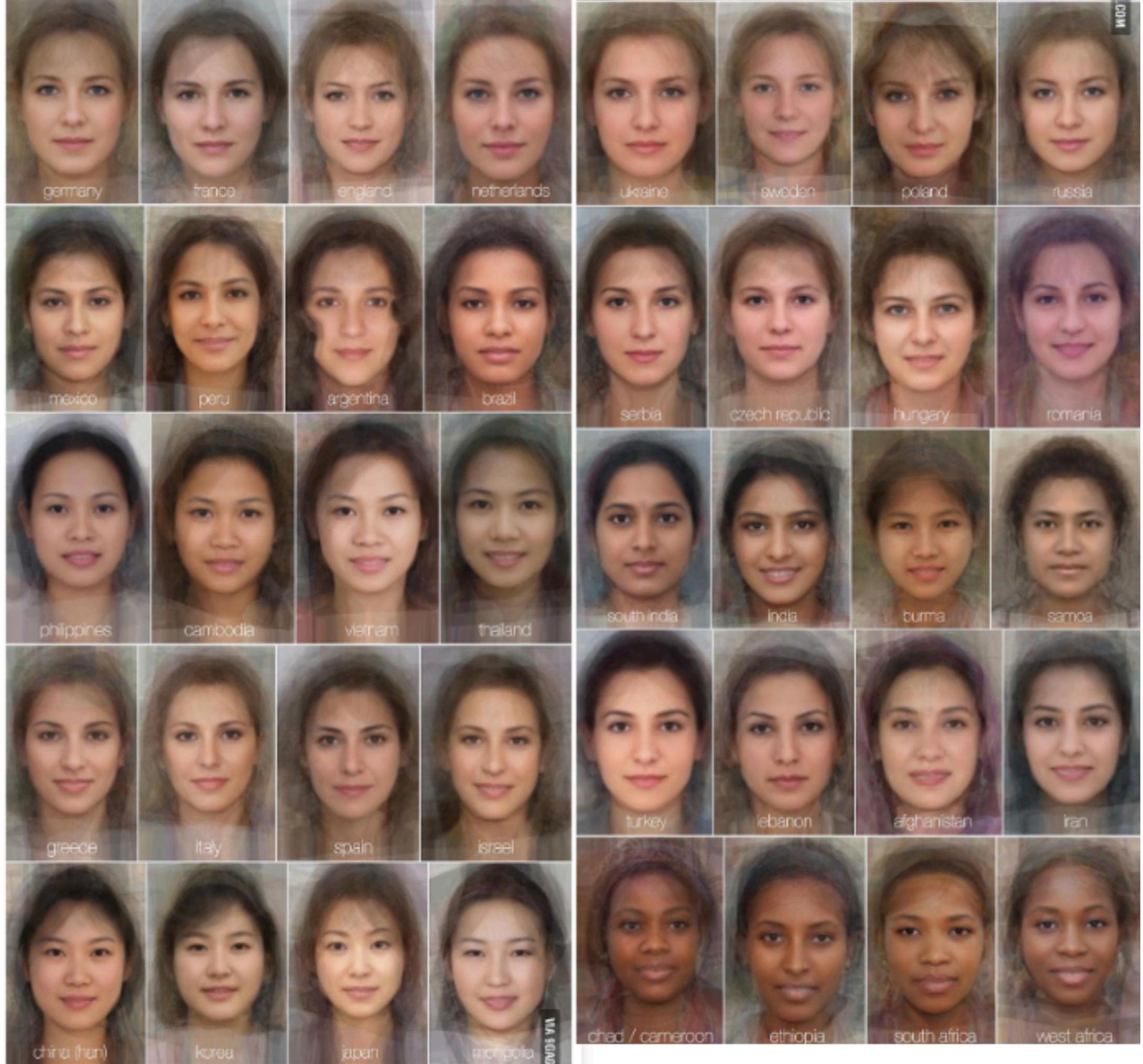
K = 3



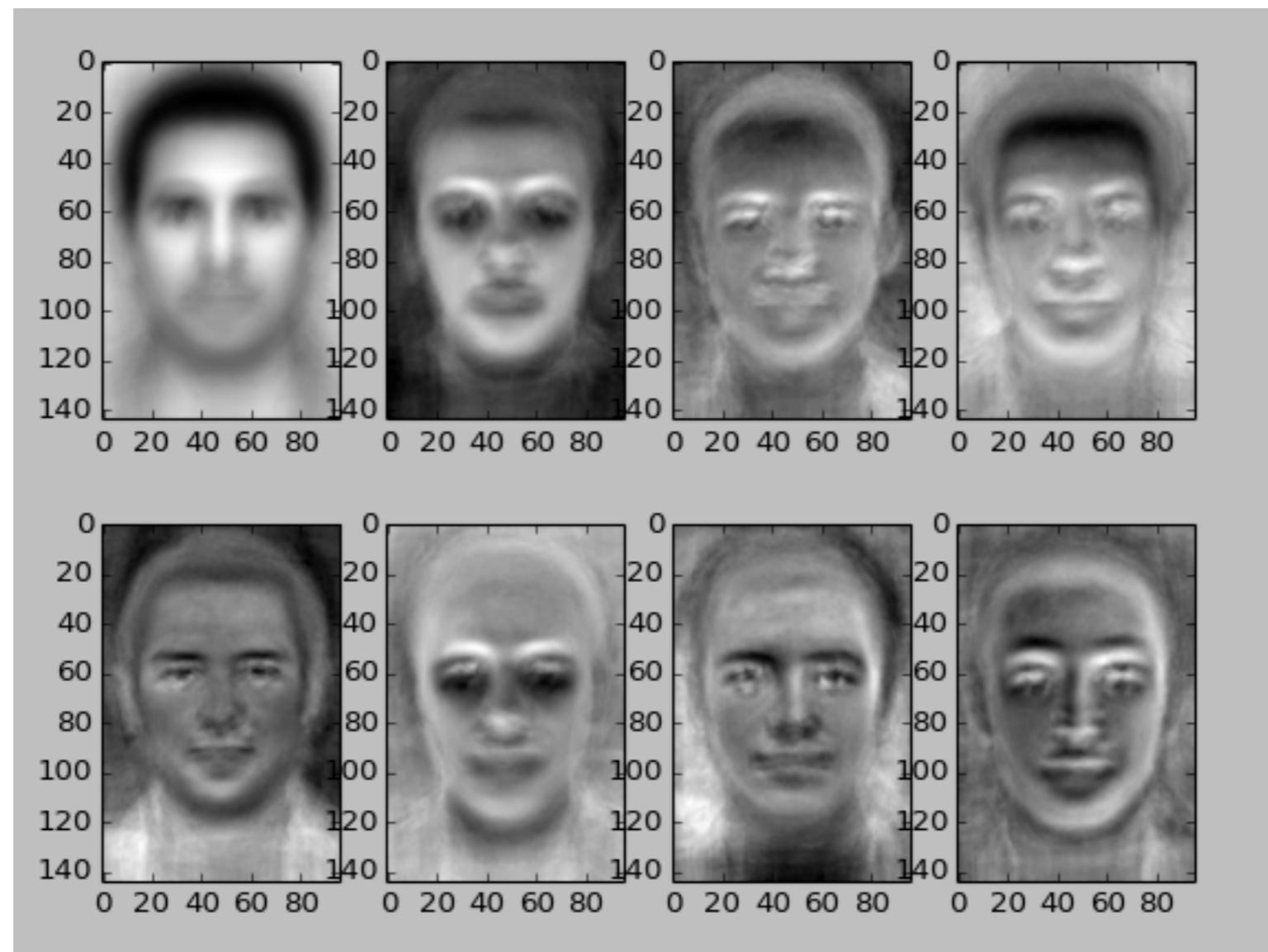
K = 3

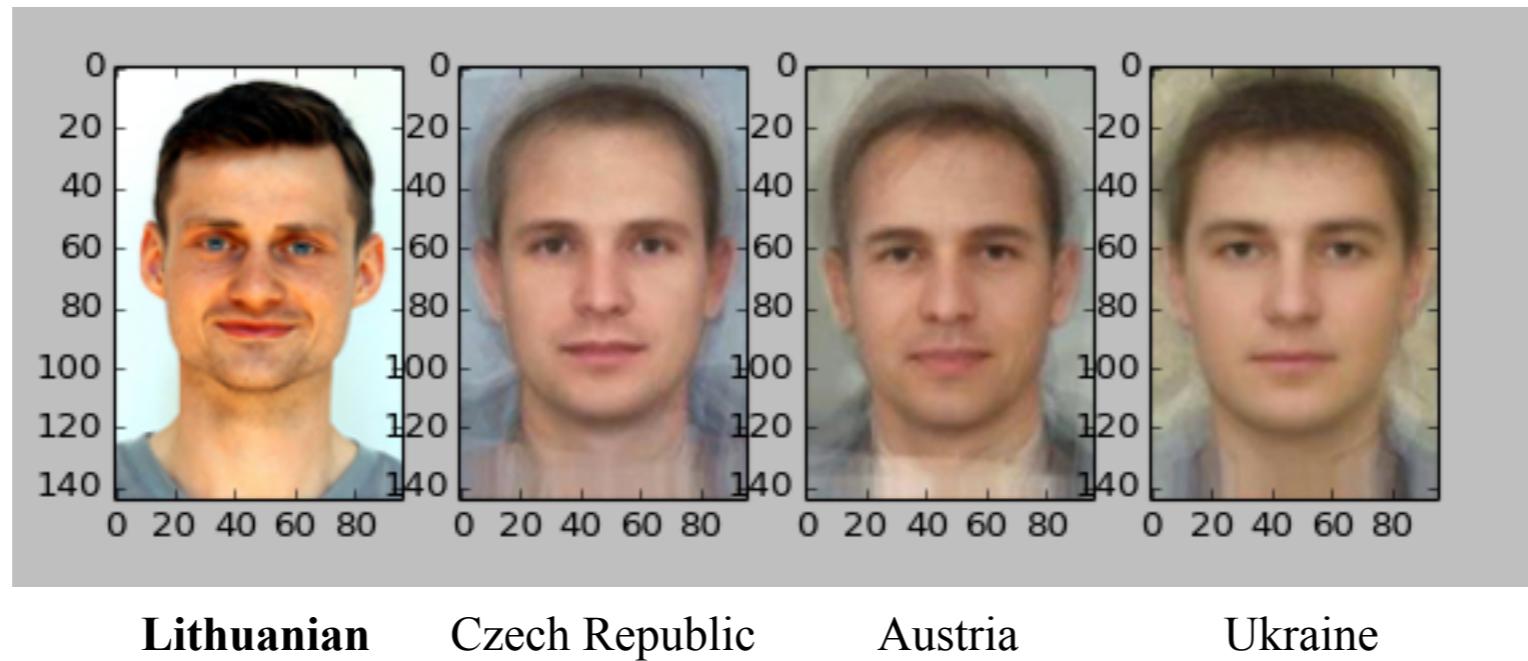






Eigenfaces



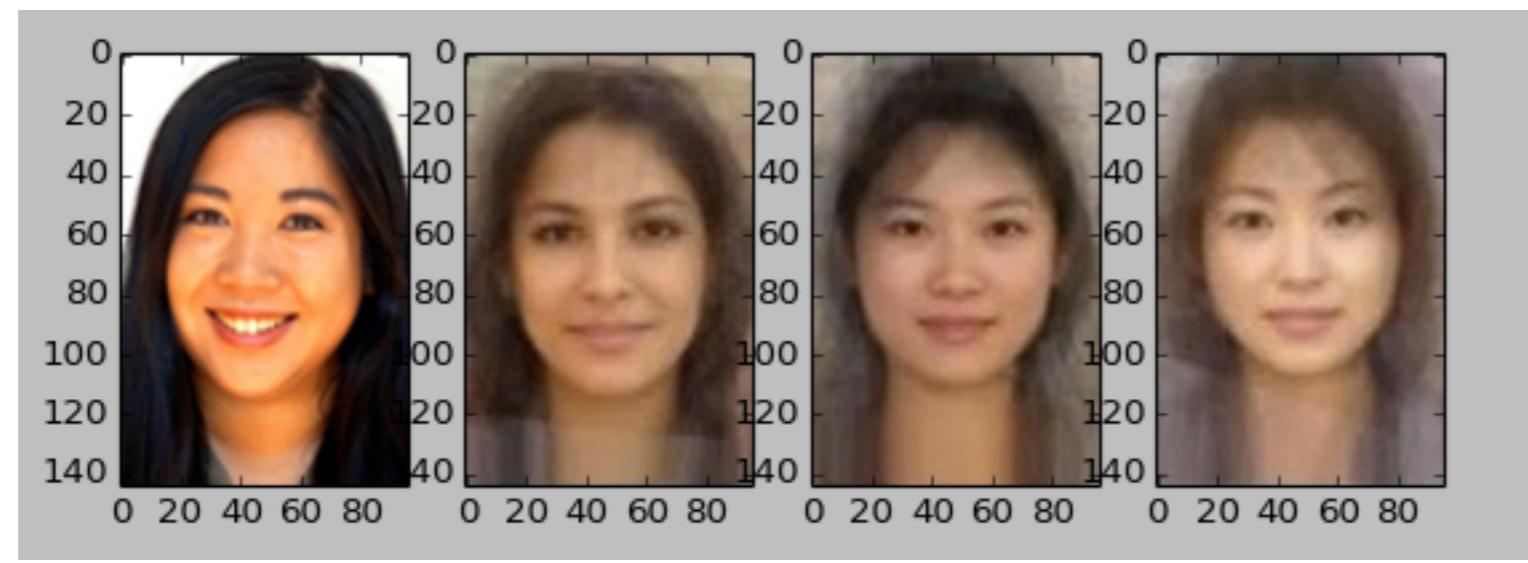


Lithuanian

Czech Republic

Austria

Ukraine



Chinese

Peruvian

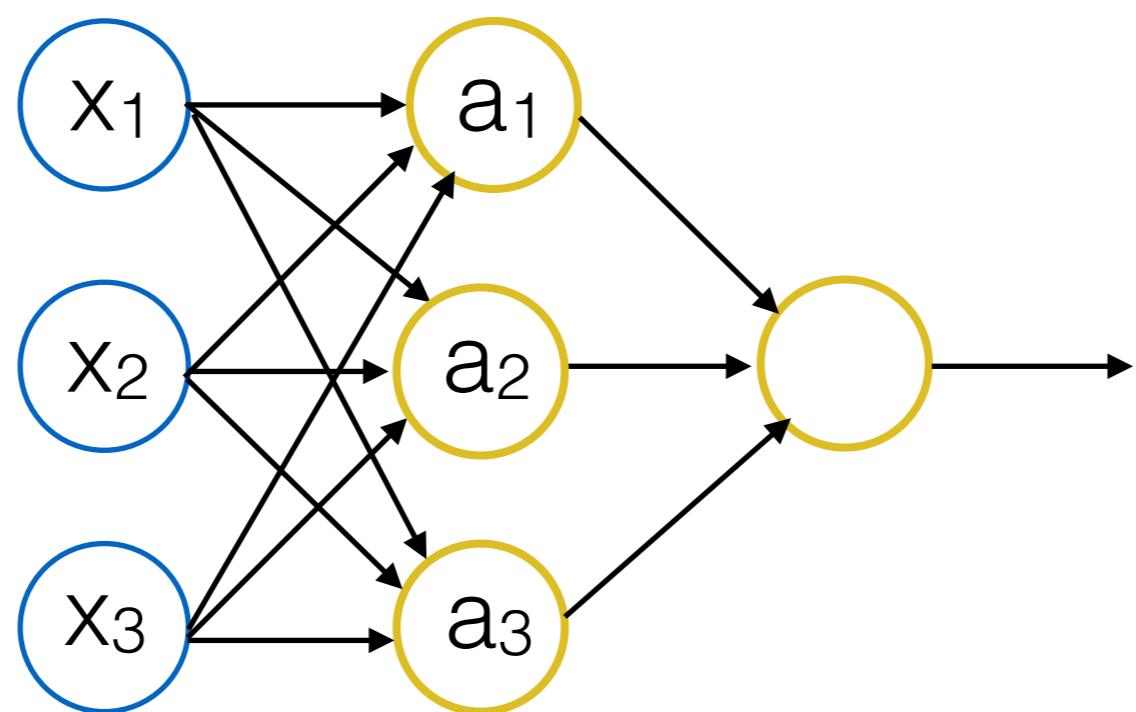
Chinese

Japanese

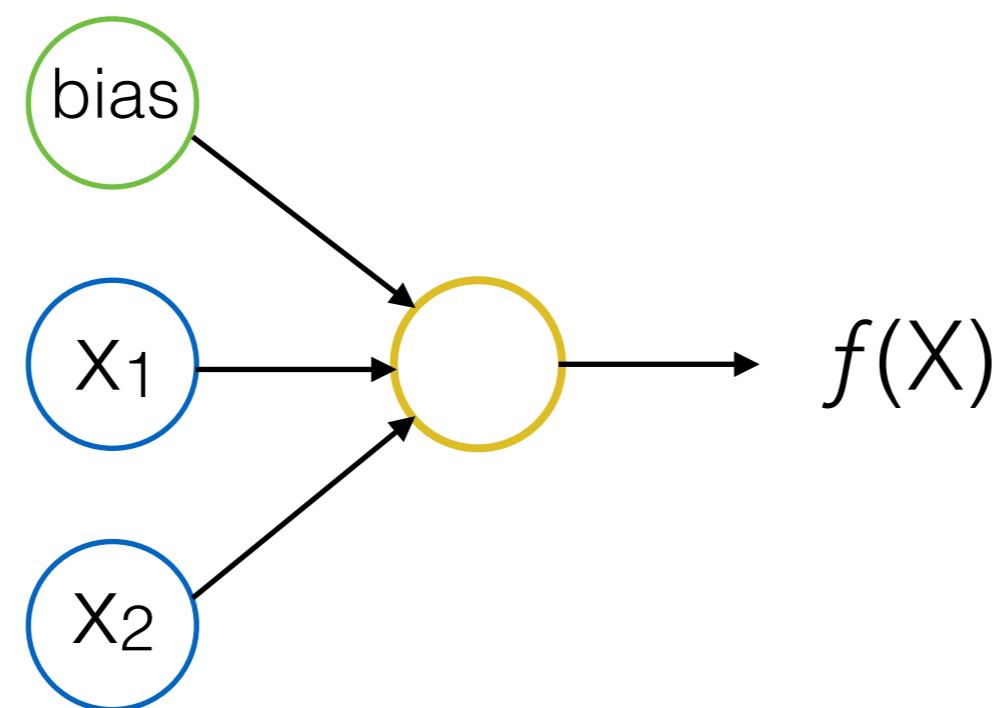
K-Means

Neural Network

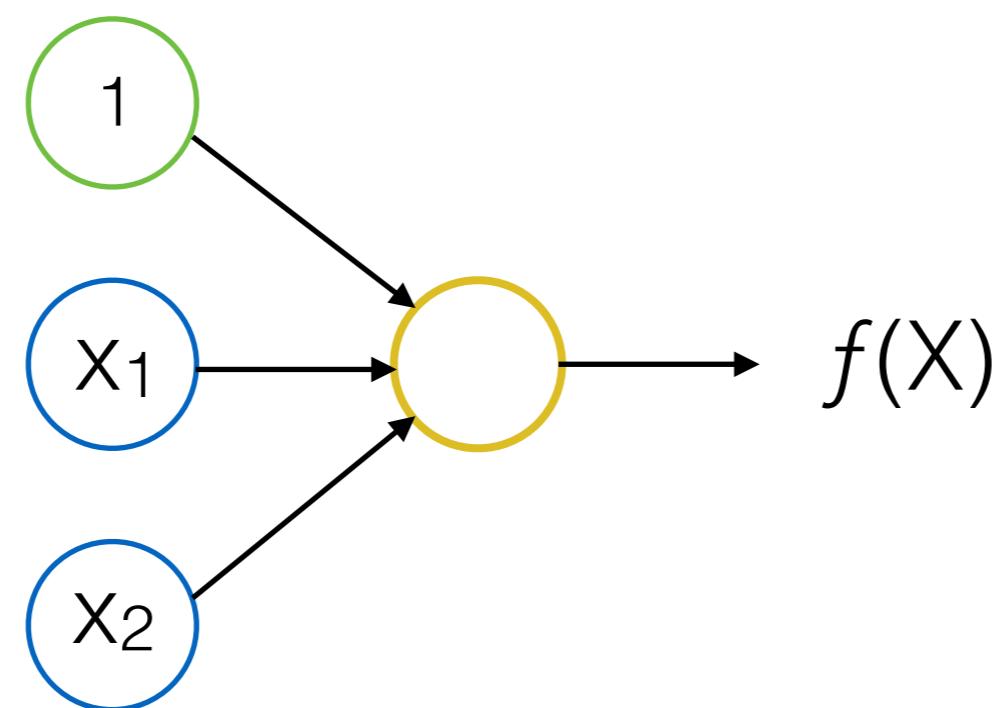
Neural Network



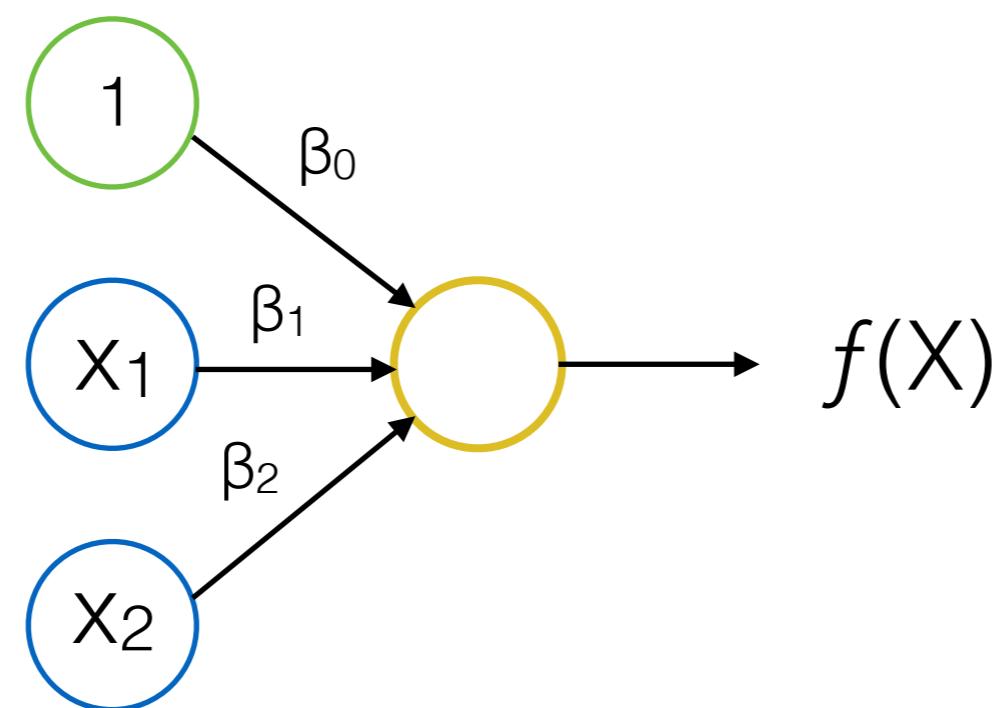
Perceptron



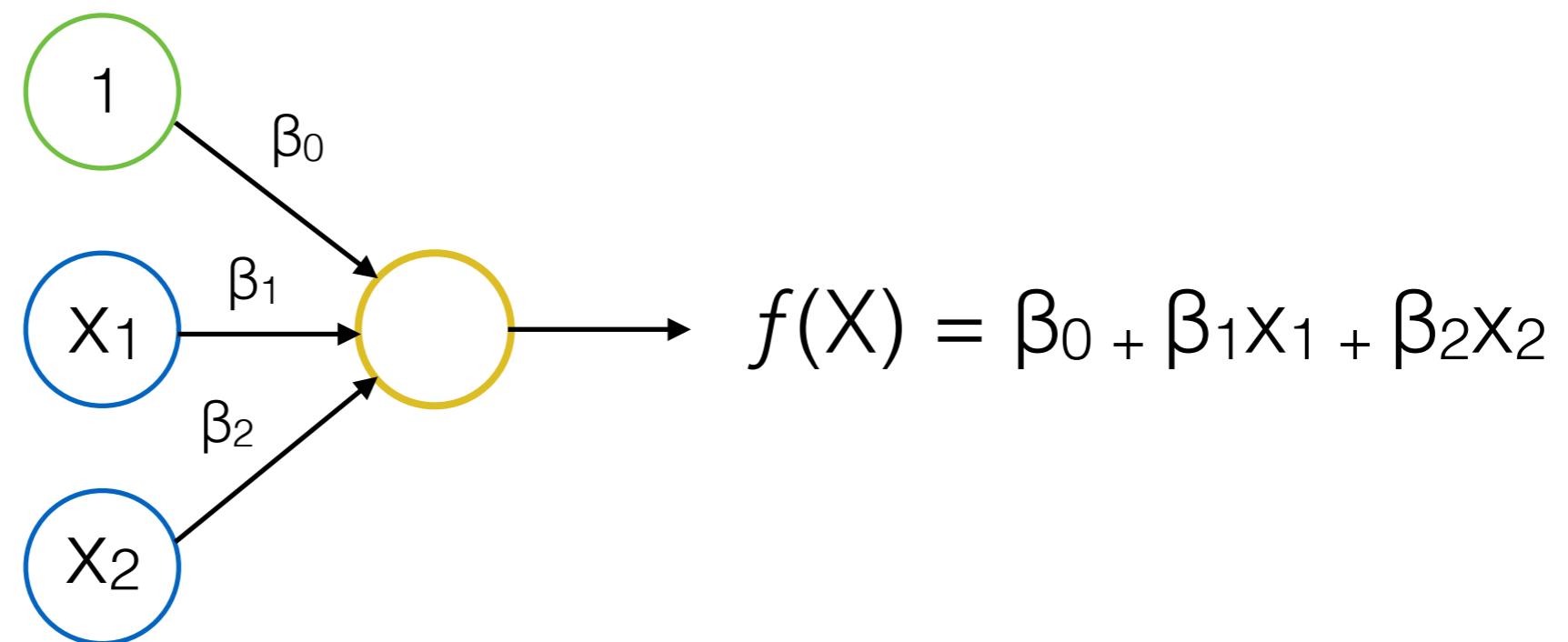
Perceptron



Perceptron

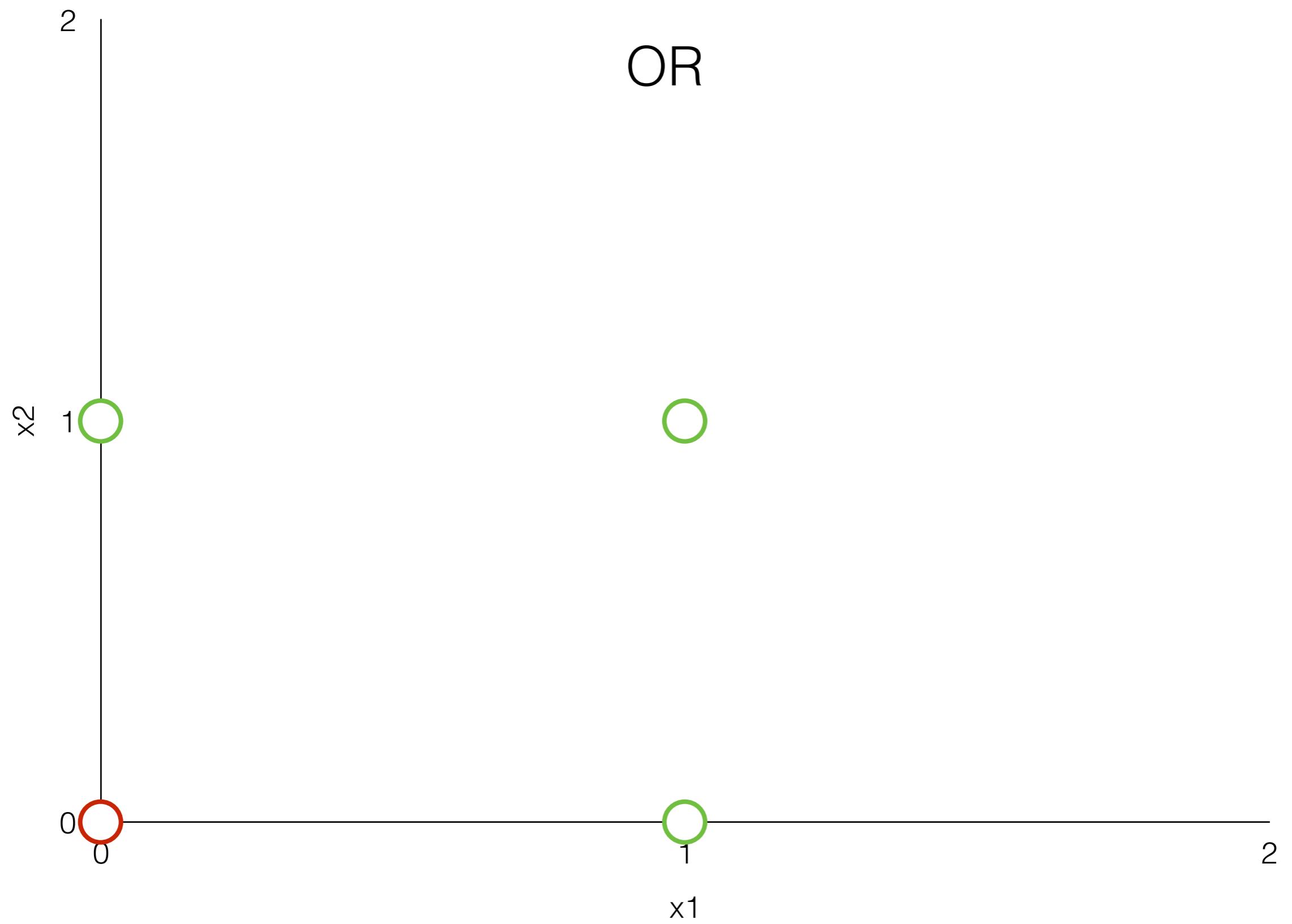


Perceptron

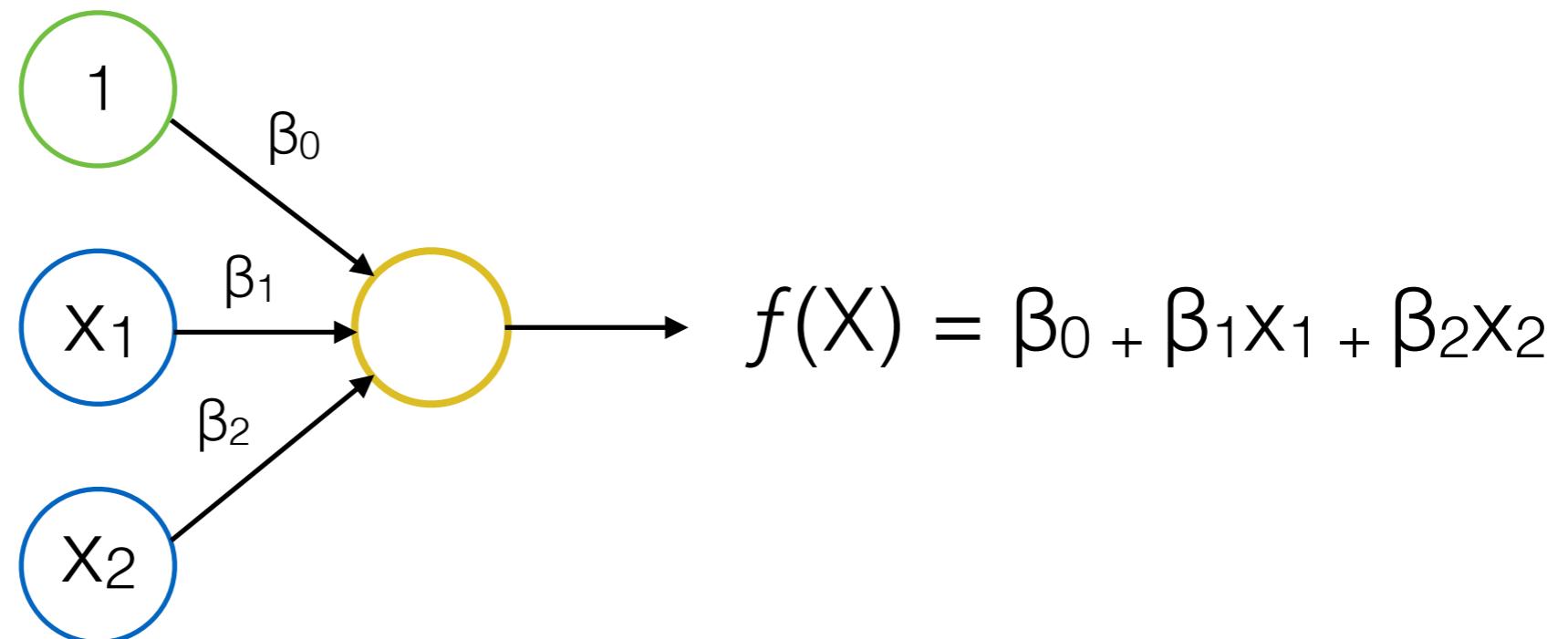


OR

Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



Activation Function: Threshold

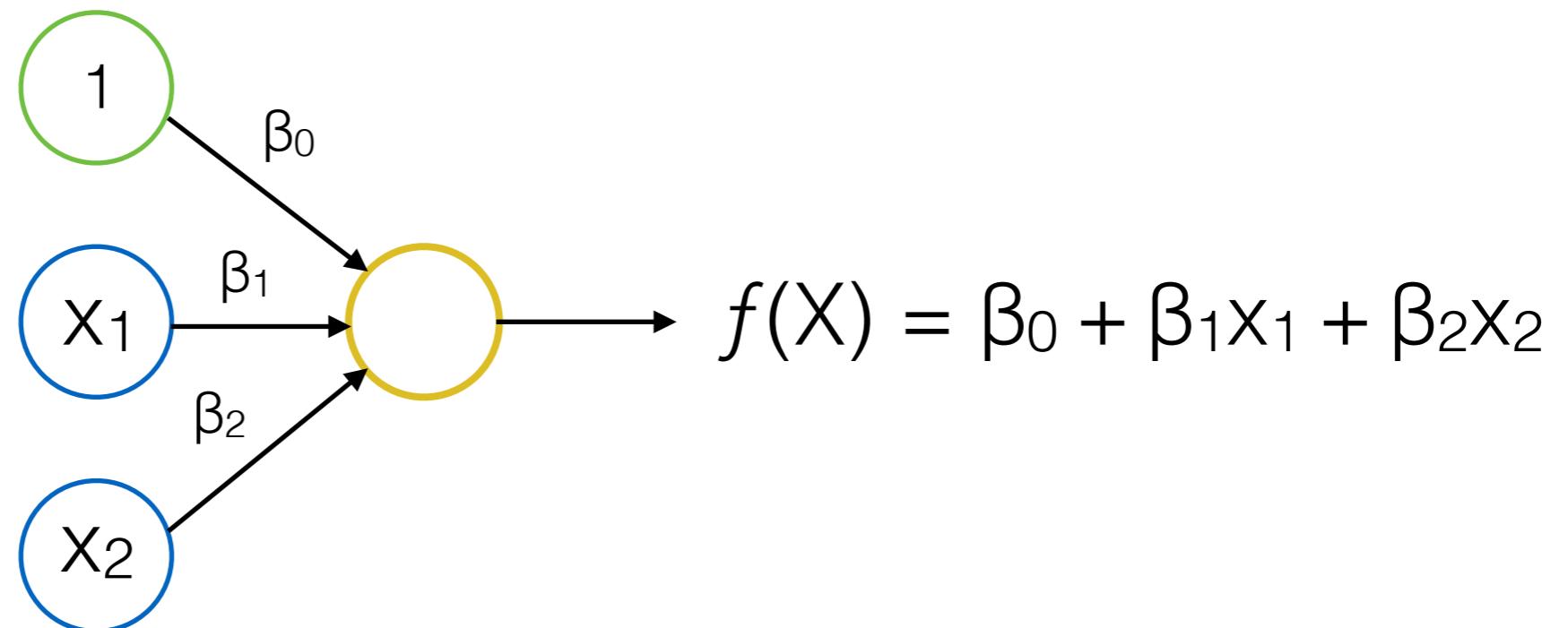
if $\beta_0 + \beta_1x_1 + \beta_2x_2 > 0$: 1

Else: 0

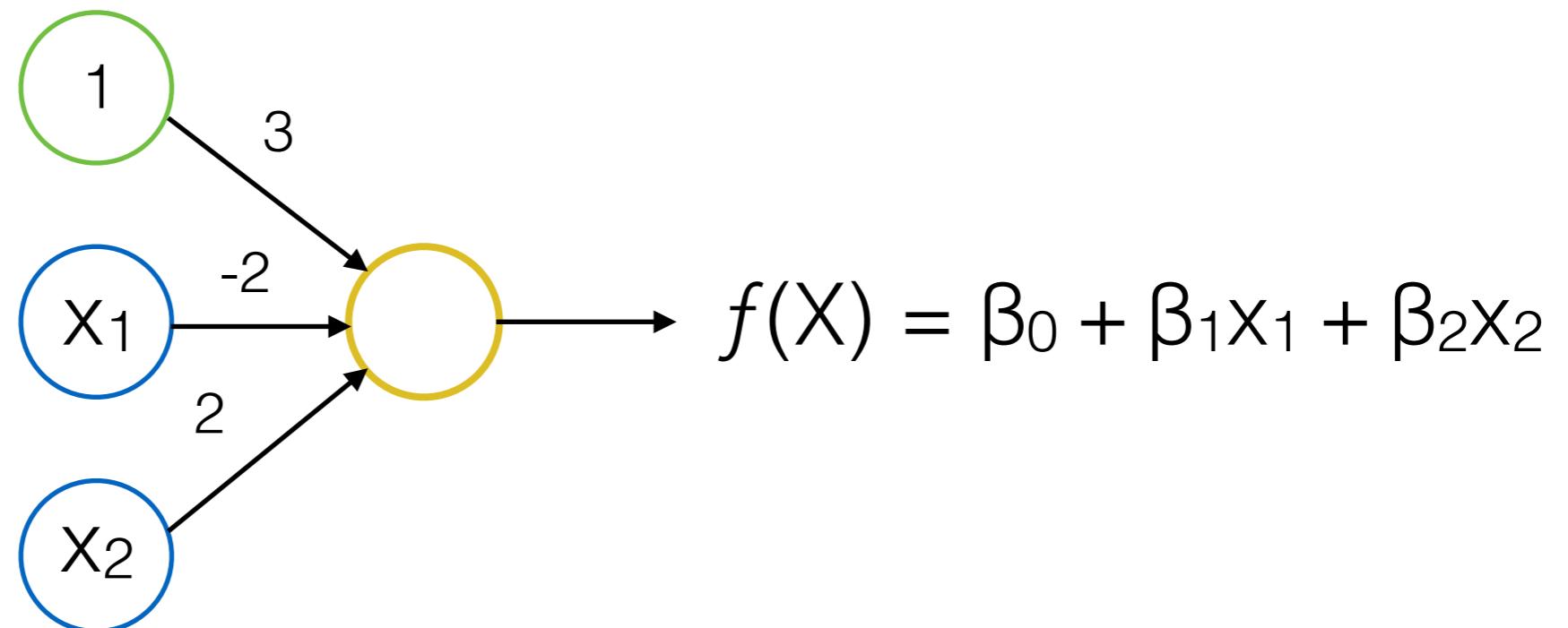
Update Rule:

updated weight_i = weight_i - (output - target) * input_i

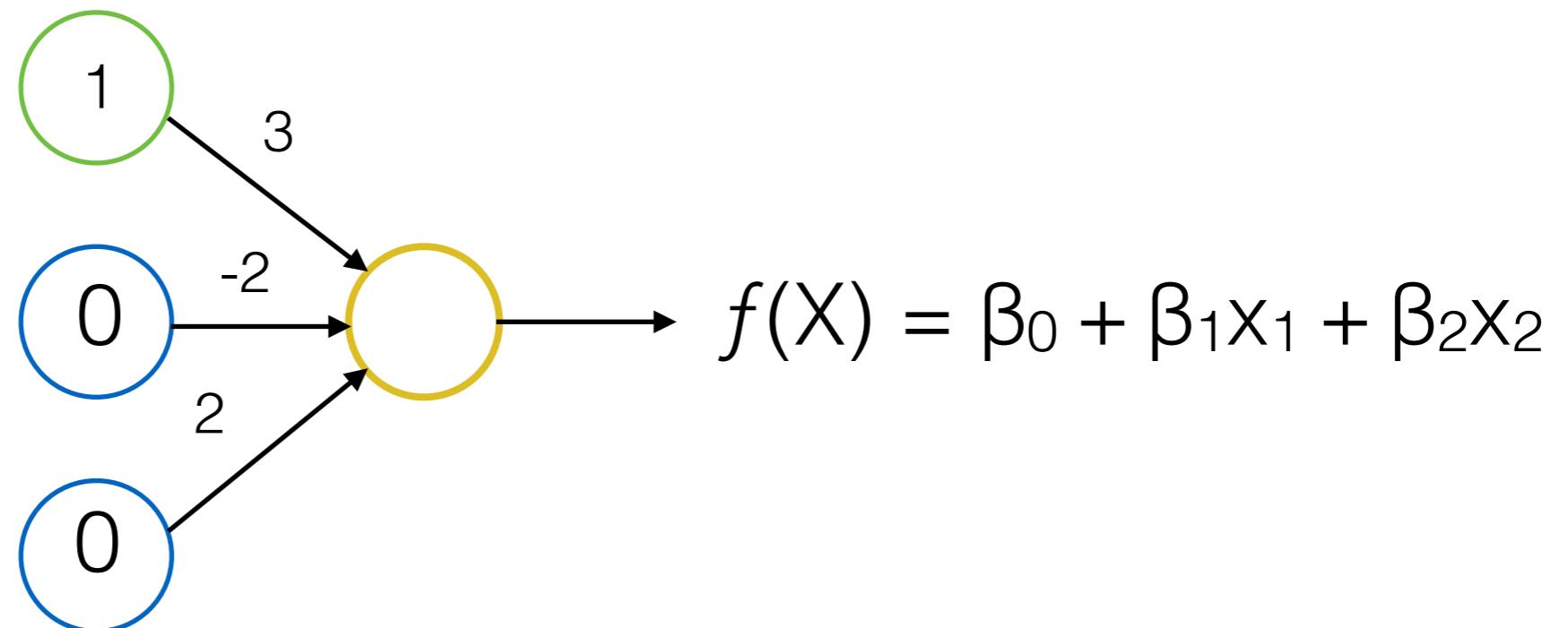
Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



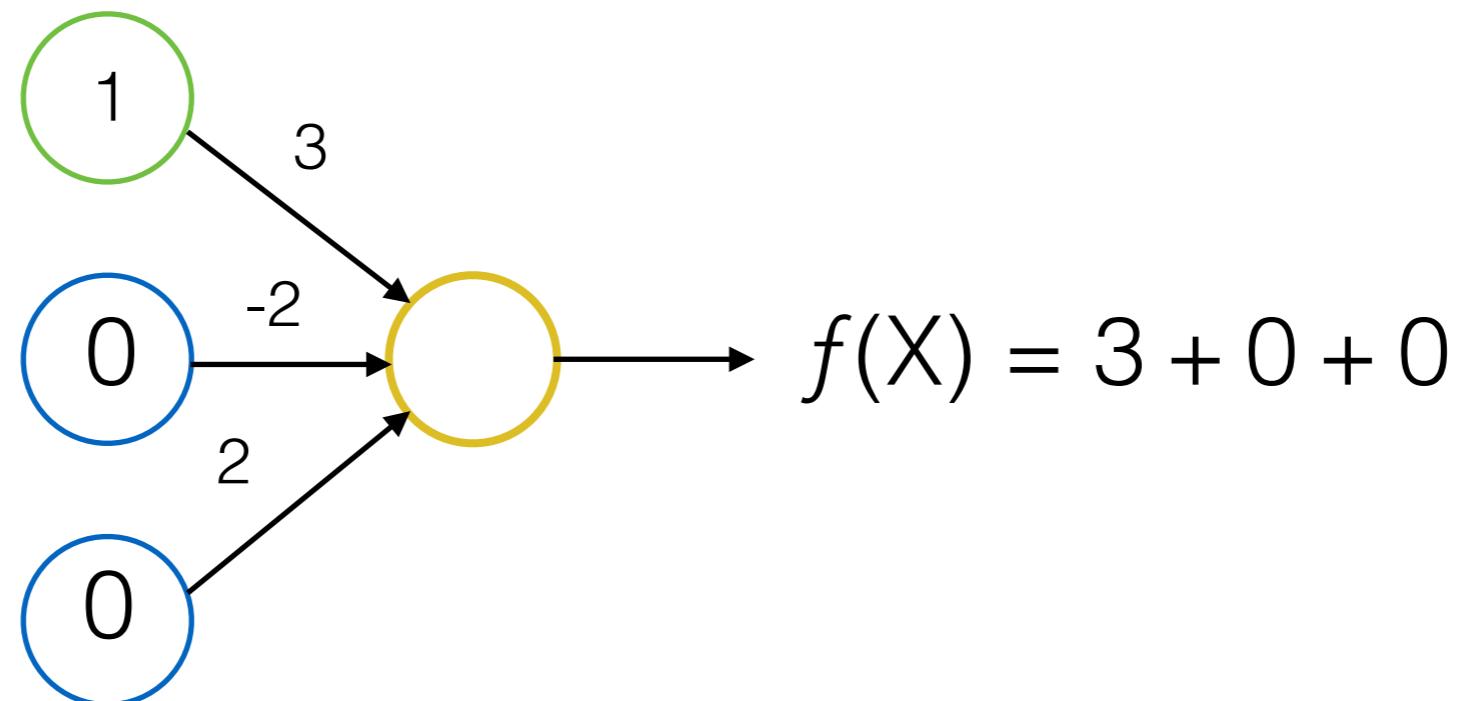
Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



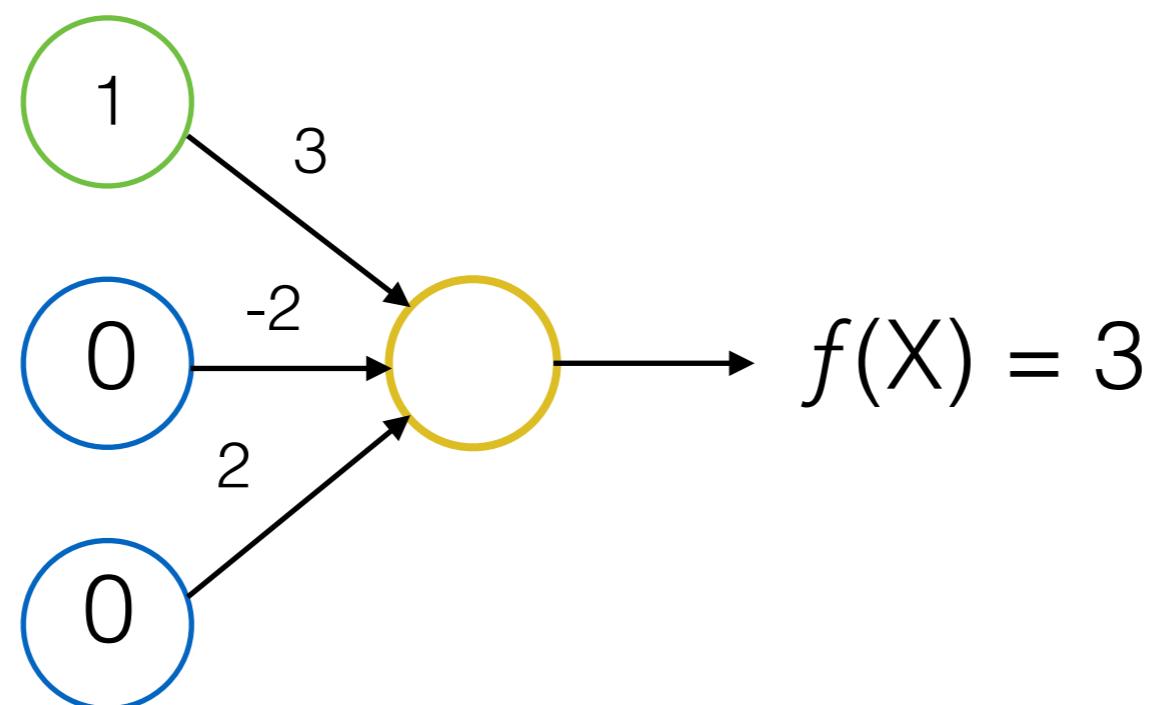
Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



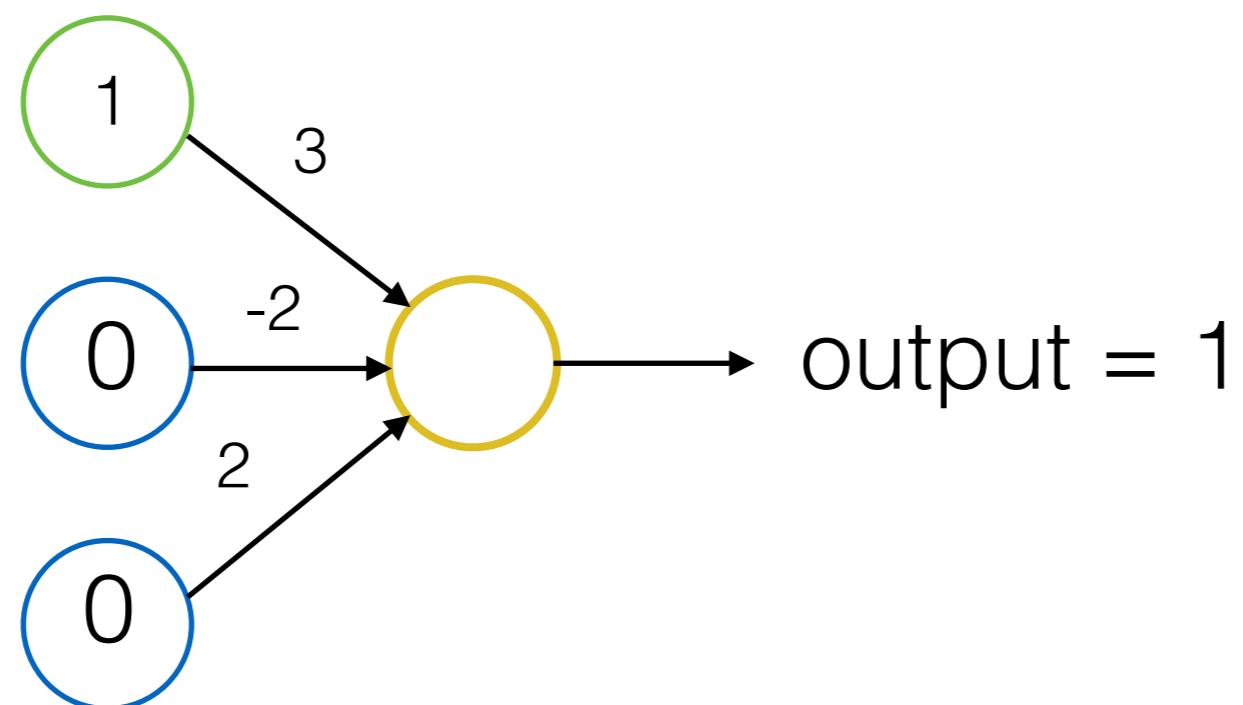
Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



weights: 3, -2, 2

output: 1

input: 1, 0, 0

target: 0

updated weight₀ = weight₀ - (output - target) * input₀

updated weight₁ = weight₁ - (output - target) * input₁

updated weight₂ = weight₂ - (output - target) * input₂

weights: 3, -2, 2

output: 1

input: 1, 0, 0

target: 0

updated weight₀ = 3 - (output - target) * input₀

updated weight₁ = -2 - (output - target) * input₁

updated weight₂ = 2 - (output - target) * input₂

weights: 3, -2, 2

output: 1

input: 1, 0, 0

target: 0

updated weight₀ = 3 - (1 - target) * input₀

updated weight₁ = -2 - (1 - target) * input₁

updated weight₂ = 2 - (1 - target) * input₂

weights: 3, -2, 2

output: 1

input: 1, 0, 0

target: 0

$$\text{updated weight}_0 = 3 - (1 - 0) * \text{input}_0$$

$$\text{updated weight}_1 = -2 - (1 - 0) * \text{input}_1$$

$$\text{updated weight}_2 = 2 - (1 - 0) * \text{input}_2$$

weights: 3, -2, 2

output: 1

input: 1, 0, 0

target: 0

$$\text{updated weight}_0 = 3 - (1 - 0) * 1$$

$$\text{updated weight}_1 = -2 - (1 - 0) * 0$$

$$\text{updated weight}_2 = 2 - (1 - 0) * 0$$

weights: 3, -2, 2

output: 1

input: 1, 0, 0

target: 0

updated weight₀ = 3 - 1

updated weight₁ = -2 - 0

updated weight₂ = 2 - 0

weights: 3, -2, 2

output: 1

input: 1, 0, 0

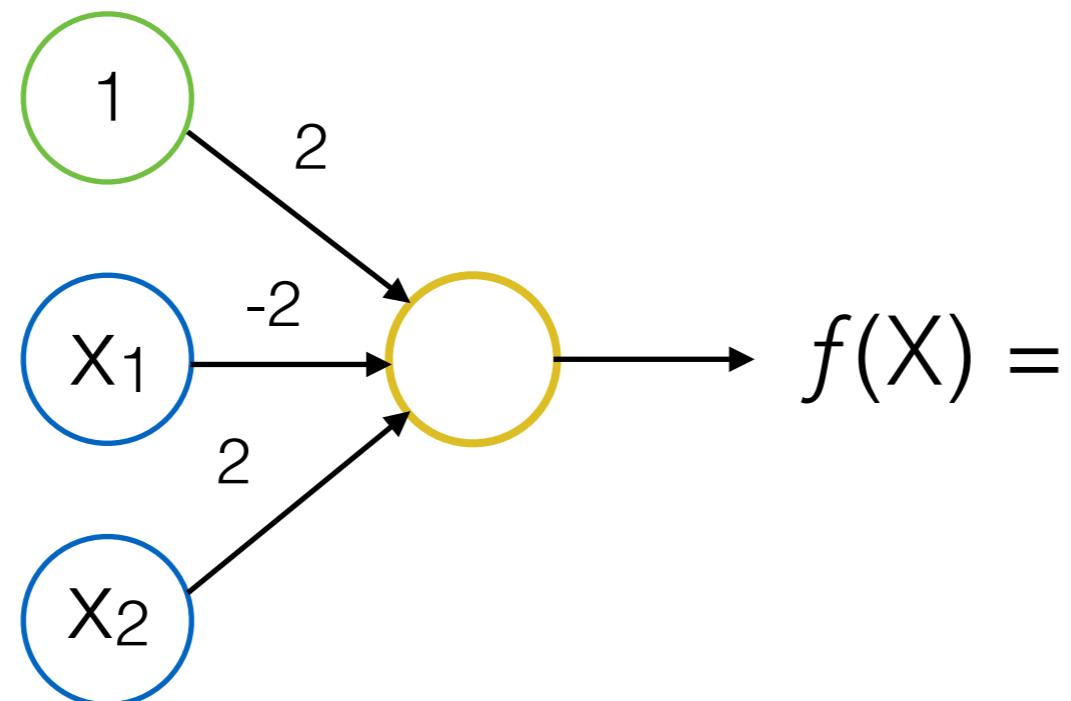
target: 0

updated weight₀ = 2

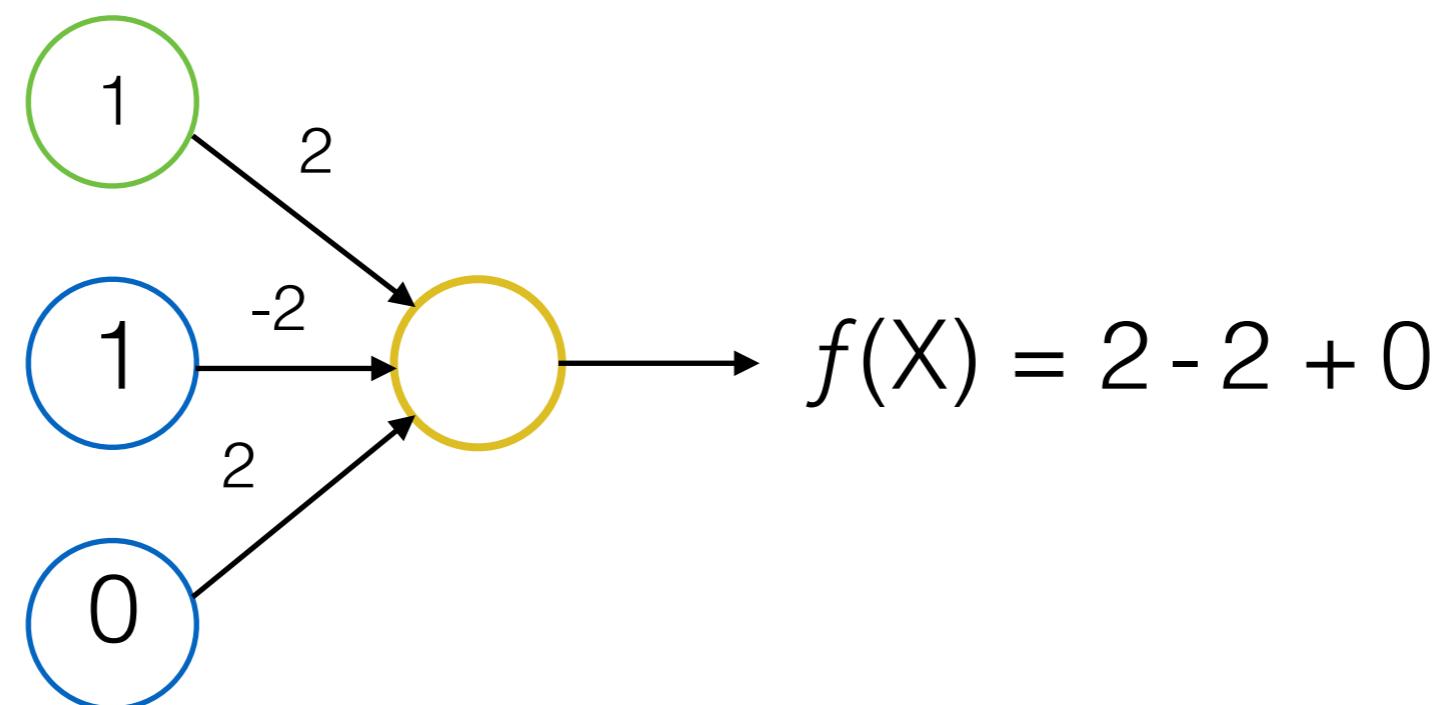
updated weight₁ = -2

updated weight₂ = 2

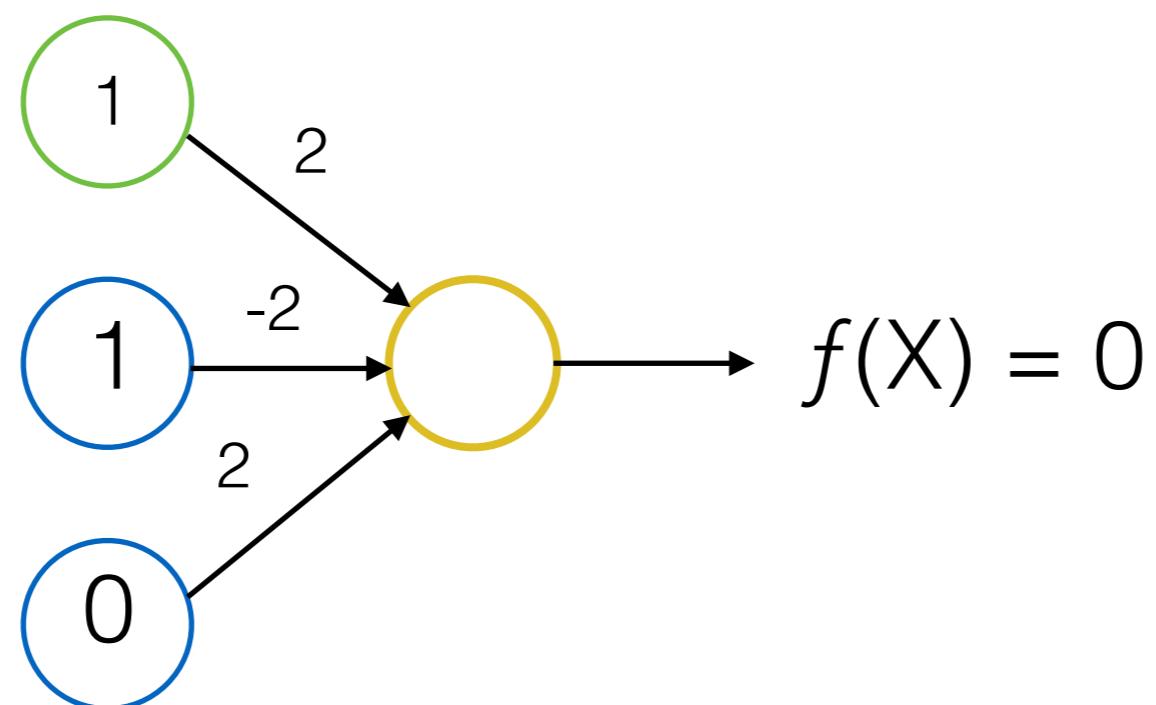
Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



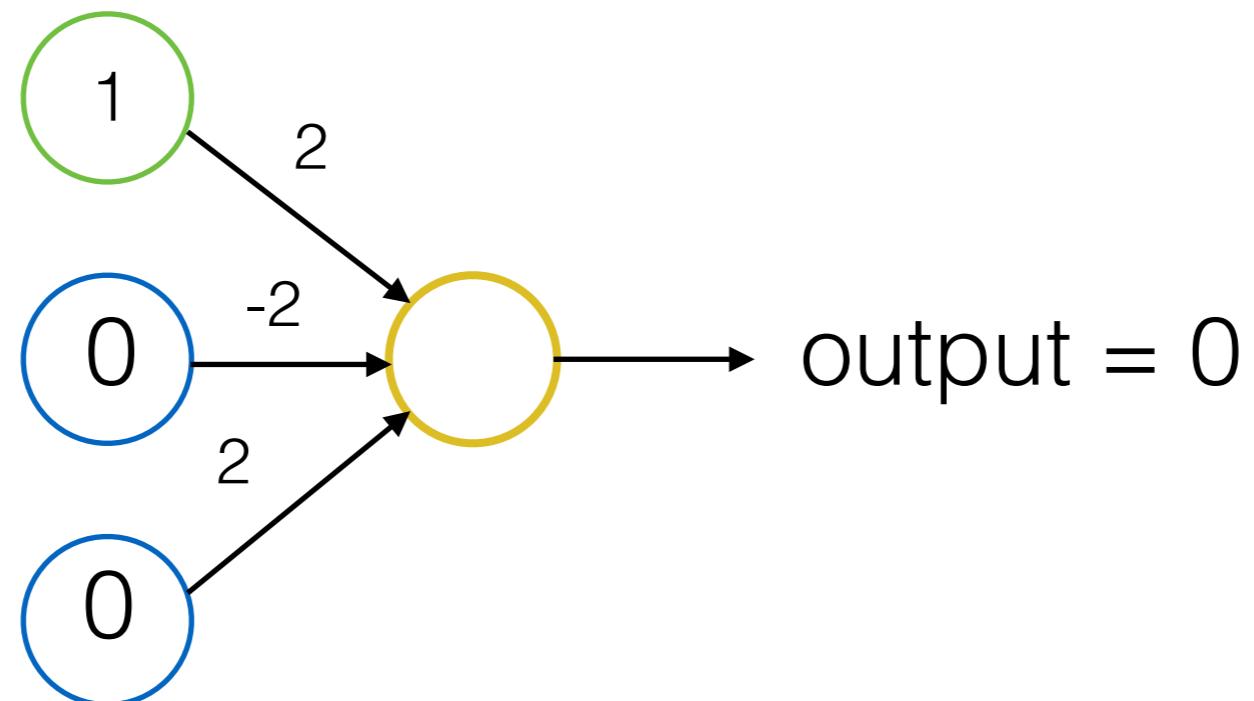
Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



Feature 1	Feature 2	Target
0	0	0
1	0	1
0	1	1
1	1	1



weights: 2, -2, 2

output: 0

input: 1, 1, 0

target: 1

updated weight₀ = weight₀ - (output - target) * input₀

updated weight₁ = weight₁ - (output - target) * input₁

updated weight₂ = weight₂ - (output - target) * input₂

weights: 2, -2, 2

output: 0

input: 1, 1, 0

target: 1

updated weight₀ = 2 - (output - target) * input₀

updated weight₁ = -2 - (output - target) * input₁

updated weight₂ = 2 - (output - target) * input₂

weights: 2, -2, 2

output: 0

input: 1, 1, 0

target: 1

updated weight₀ = 2 - (0 - target) * input₀

updated weight₁ = -2 - (0 - target) * input₁

updated weight₂ = 2 - (0 - target) * input₂

weights: 2, -2, 2

output: 0

input: 1, 1, 0

target: 1

$$\text{updated weight}_0 = 2 - (0 - 1) * \text{input}_0$$

$$\text{updated weight}_1 = -2 - (0 - 1) * \text{input}_1$$

$$\text{updated weight}_2 = 2 - (0 - 1) * \text{input}_2$$

weights: 2, -2, 2

output: 0

input: 1, 1, 0

target: 1

$$\text{updated weight}_0 = 2 - (0 - 1) * 1$$

$$\text{updated weight}_1 = -2 - (0 - 1) * 1$$

$$\text{updated weight}_2 = 2 - (0 - 1) * 0$$

weights: 2, -2, 2

output: 0

input: 1, 1, 0

target: 1

$$\text{updated weight}_0 = 2 - (-1)$$

$$\text{updated weight}_1 = -2 - (-1)$$

$$\text{updated weight}_2 = 2 - 0$$

weights: 2, -2, 2

output: 0

input: 1, 1, 0

target: 1

updated weight₀ = 2 + 1

updated weight₁ = -2 + 1

updated weight₂ = 2 - 0

weights: 2, -2, 2

output: 0

input: 1, 1, 0

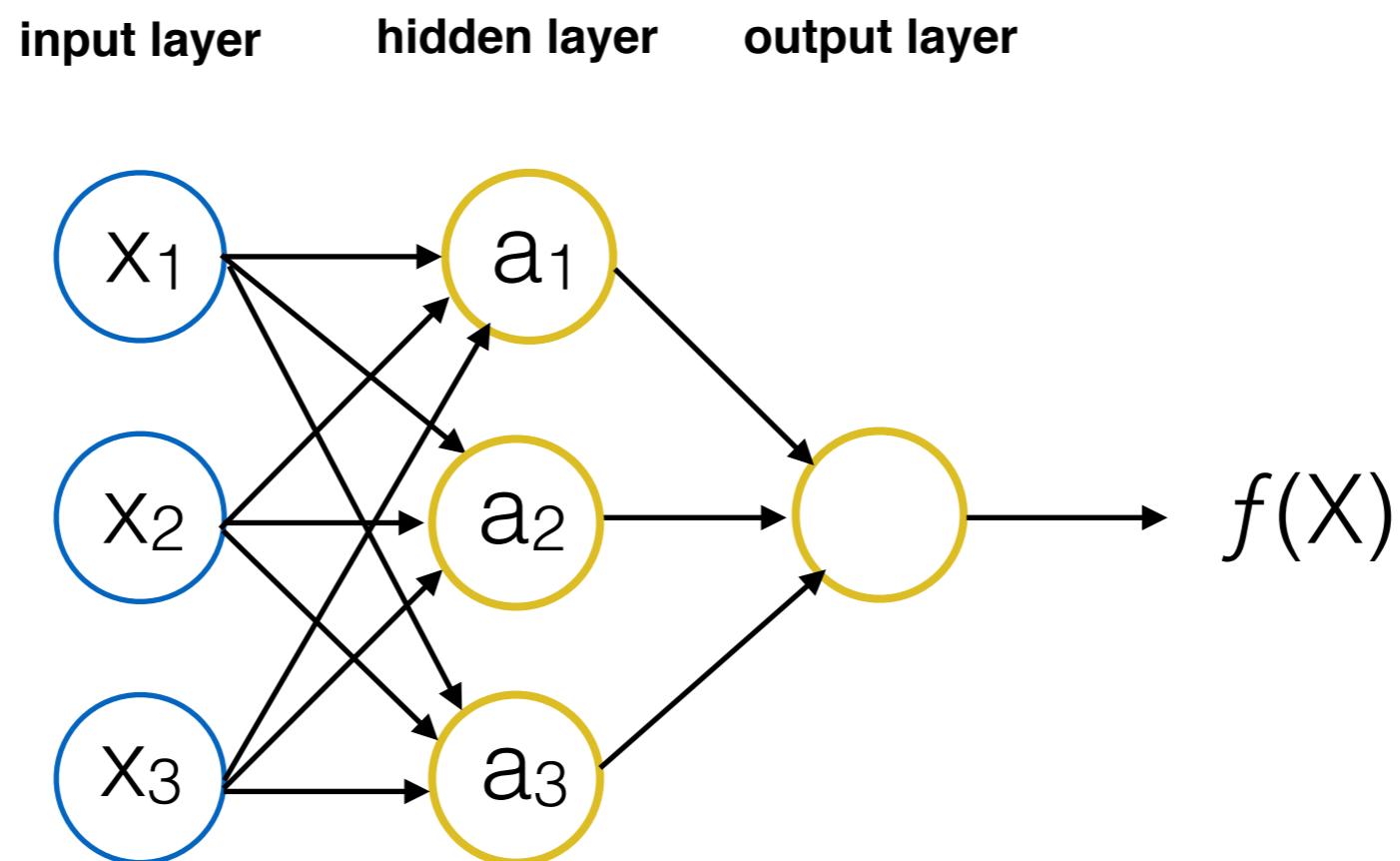
target: 1

updated weight₀ = 3

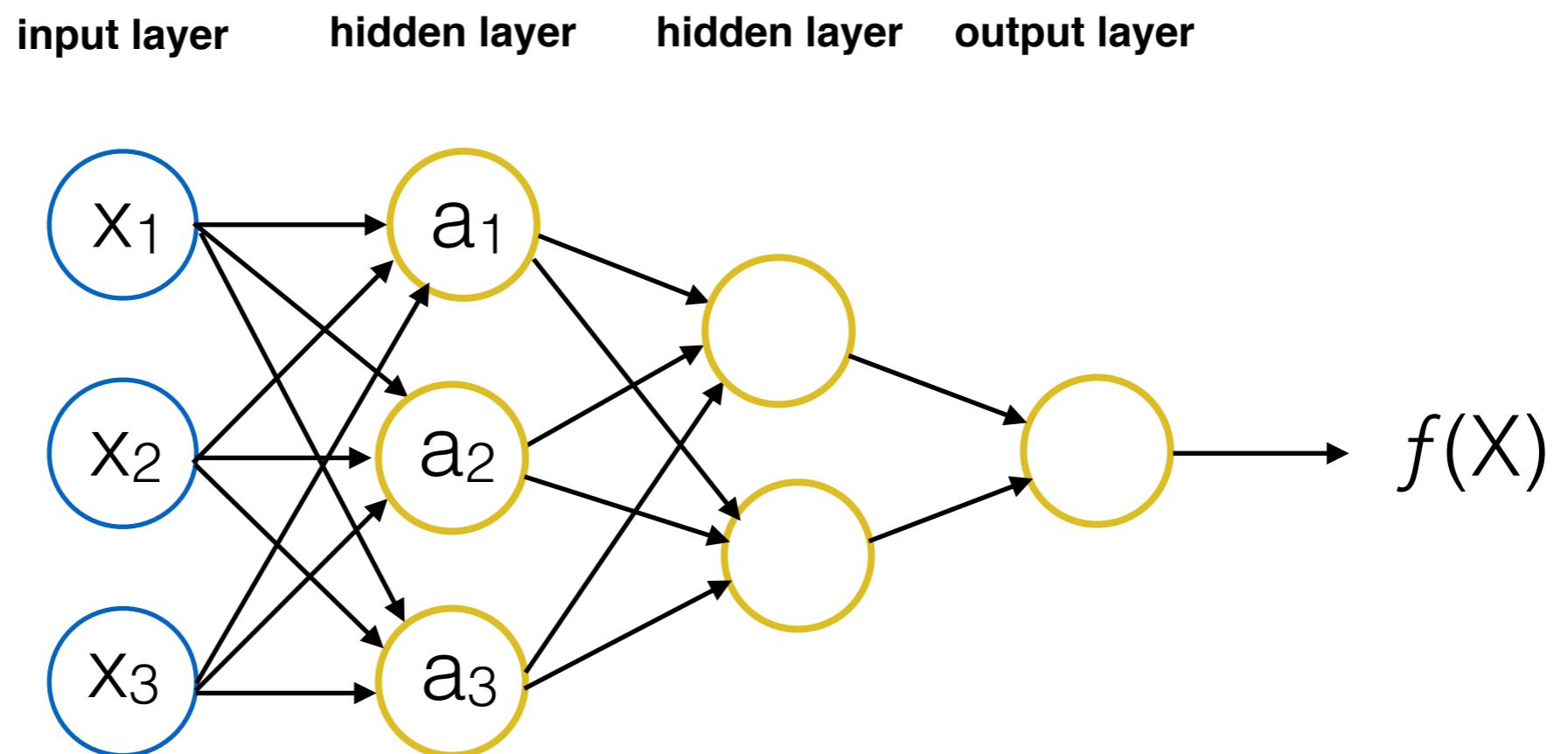
updated weight₁ = -1

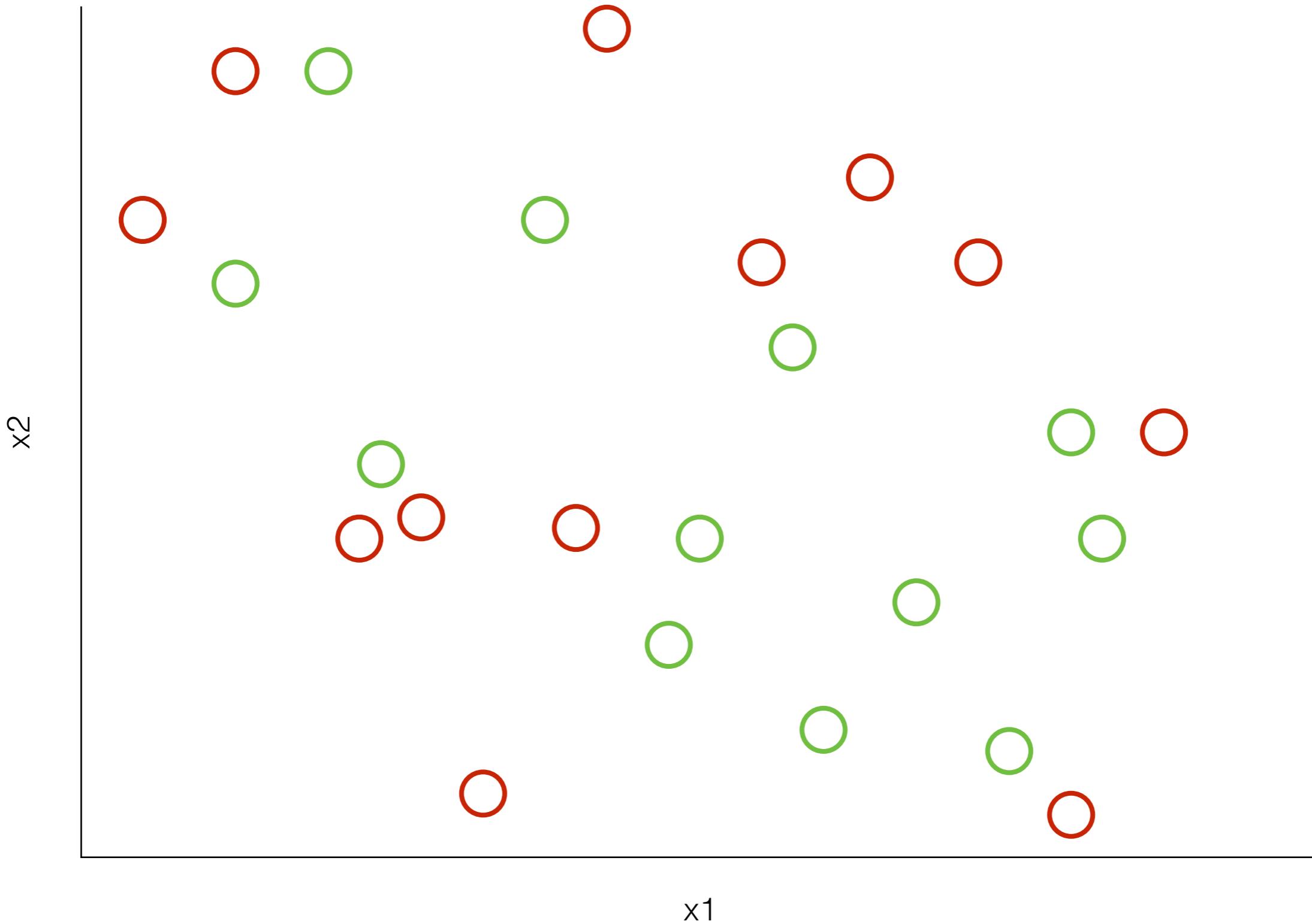
updated weight₂ = 2

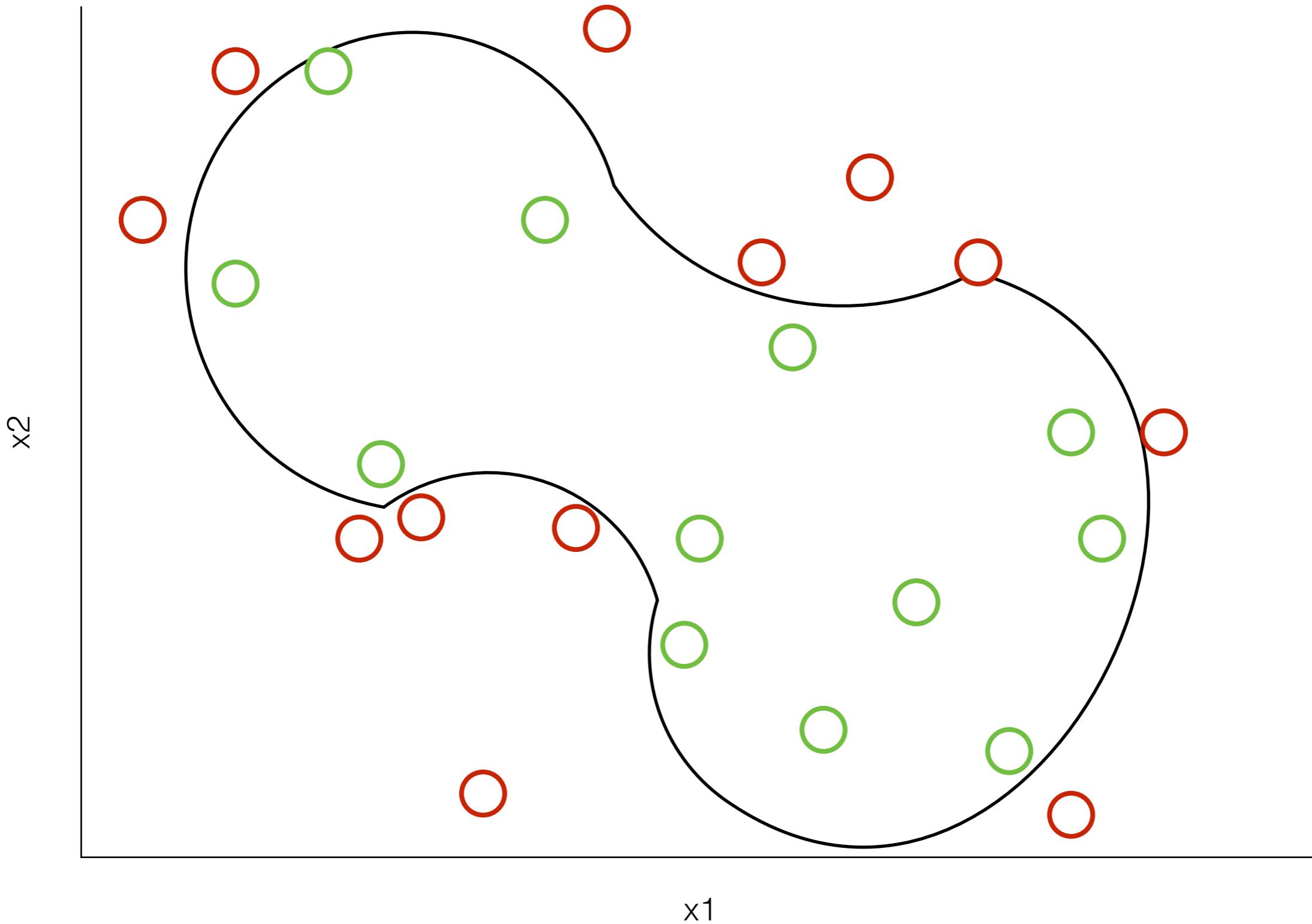
Multi-Layer Perceptron (MLP)



Multi-Layer Perceptron (MLP)





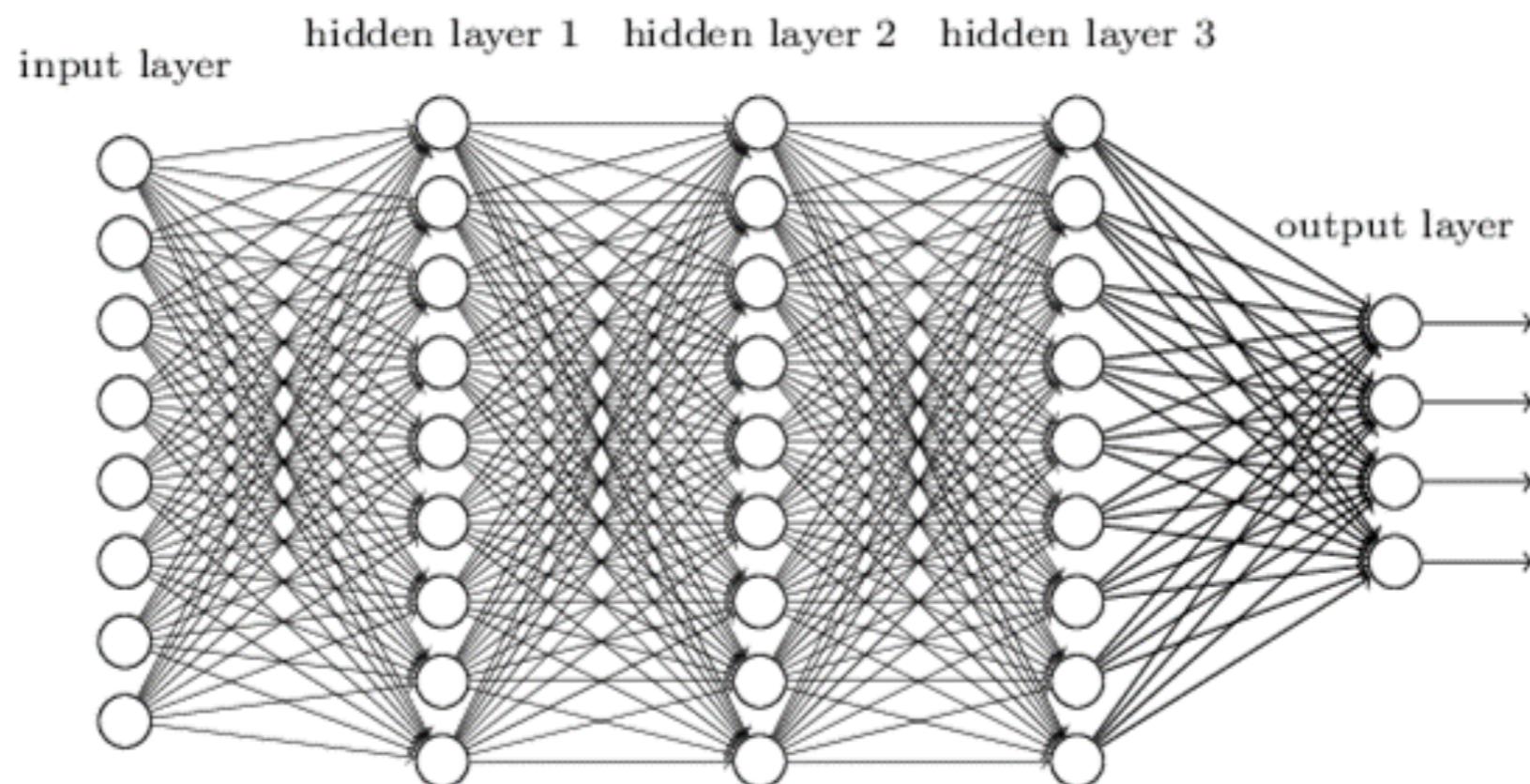




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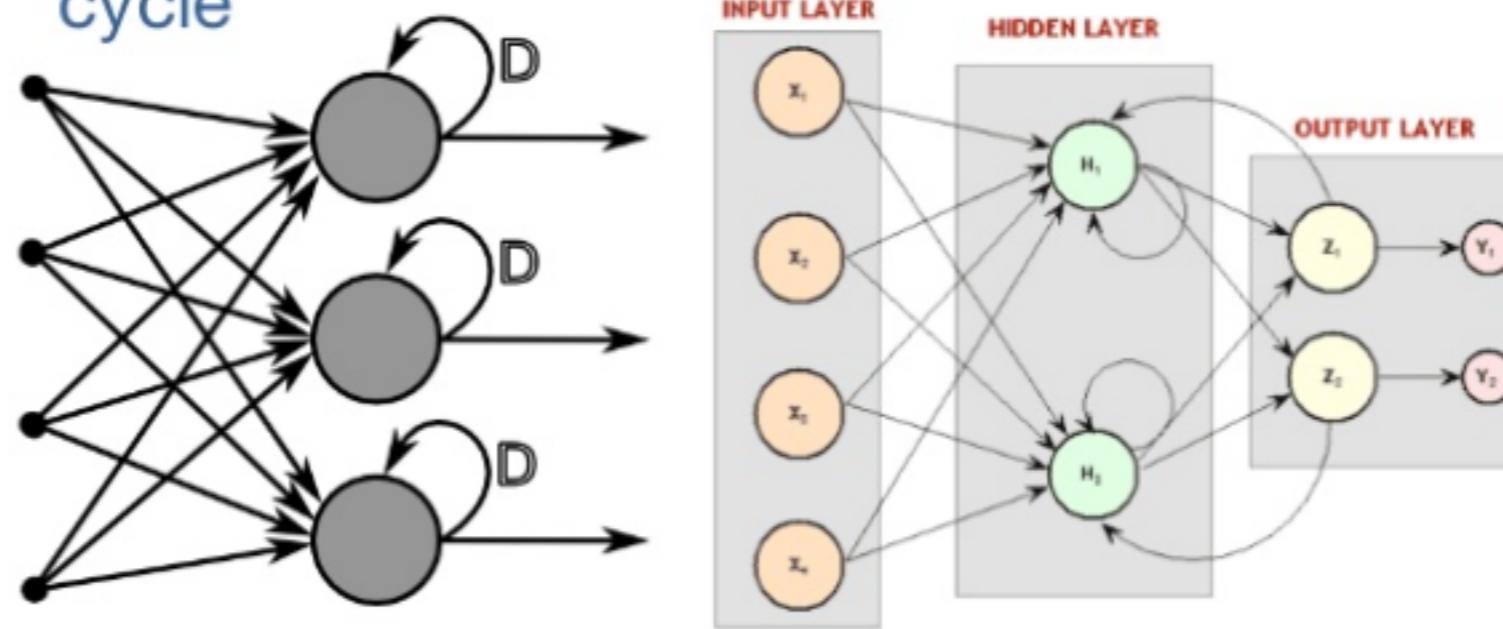


Deep Neural Network

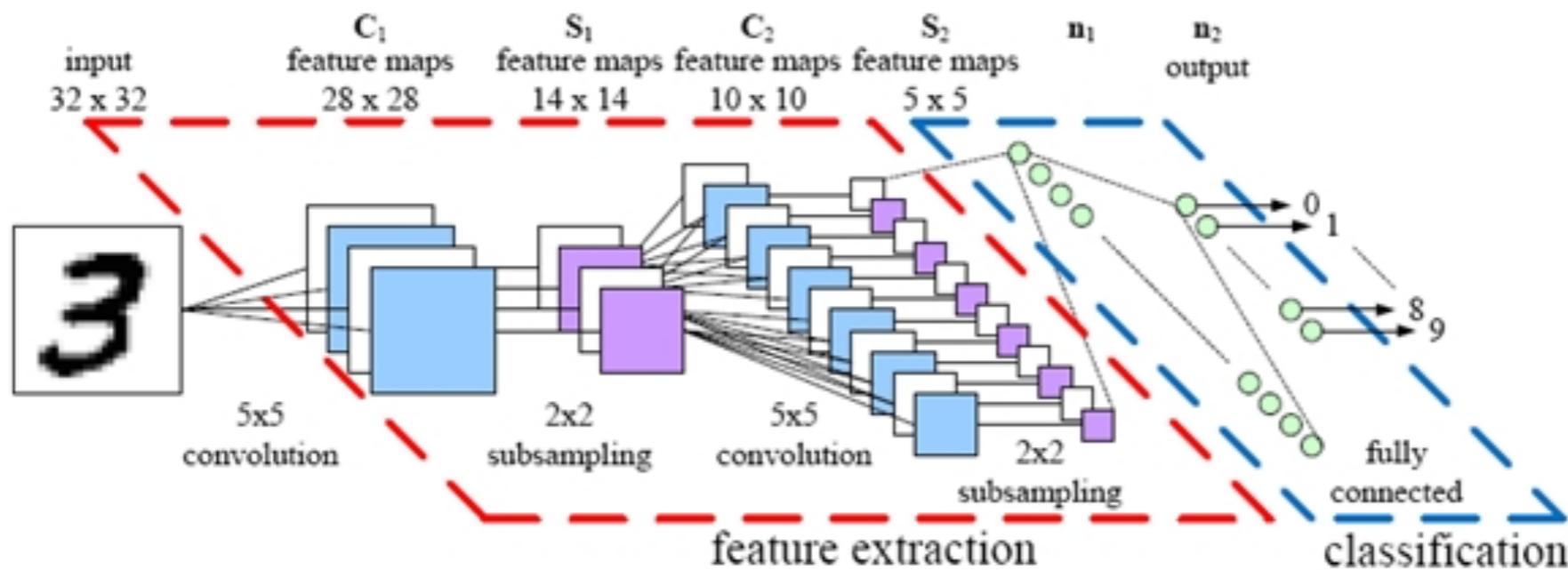


Recurrent neural network

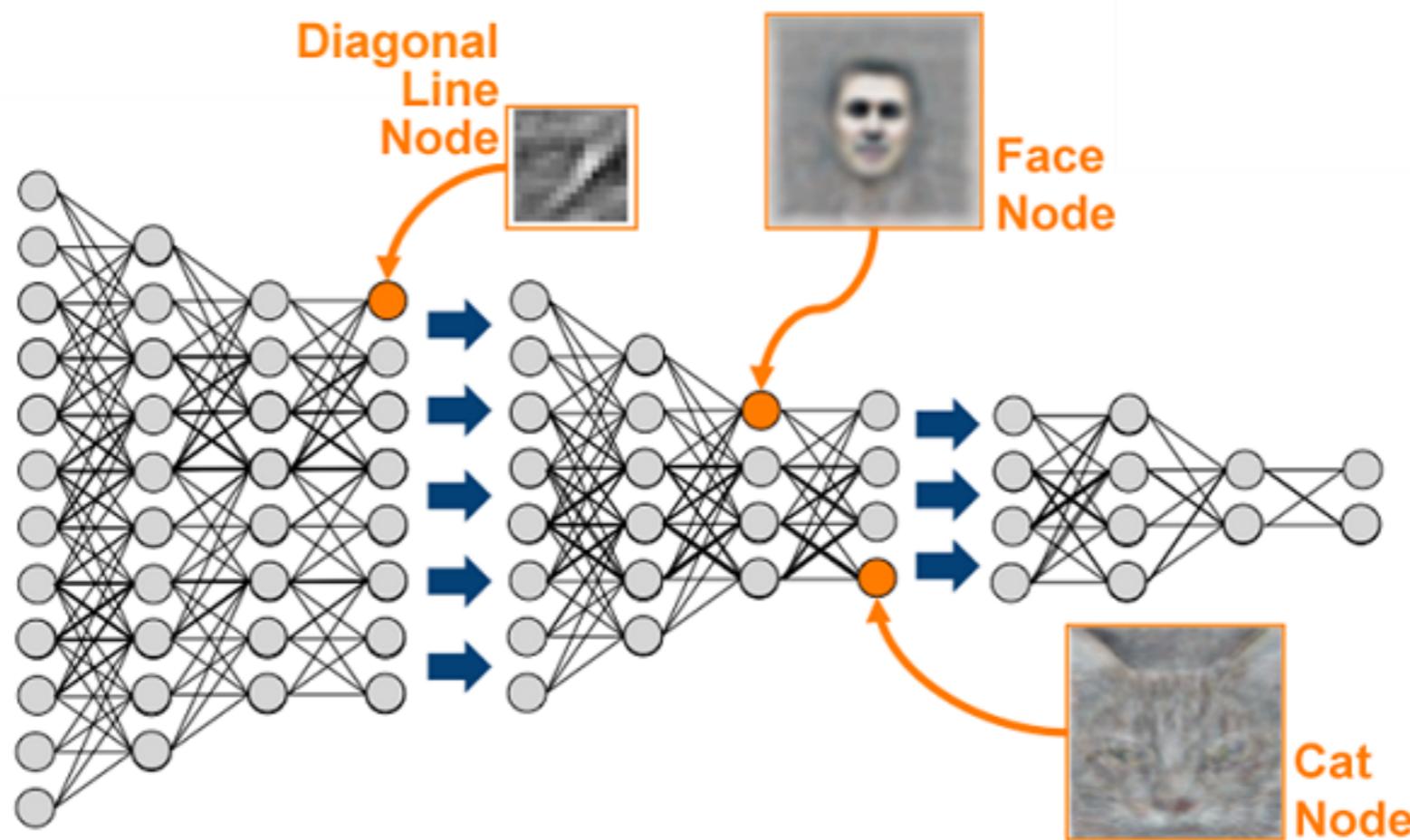
- A class of artificial neural network where connections between units form a directed cycle



Convolutional Neural Network



Convolutional Neural Network



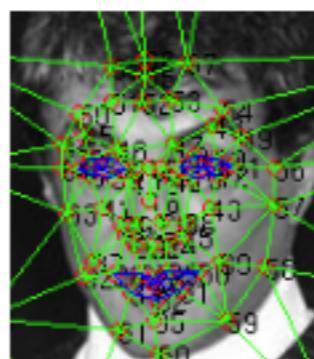
Facebook - DeepFace



(a)



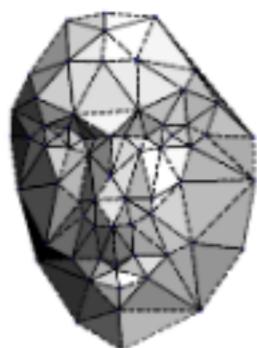
(b)



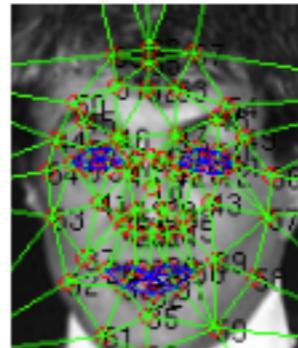
(c)



(d)



(e)



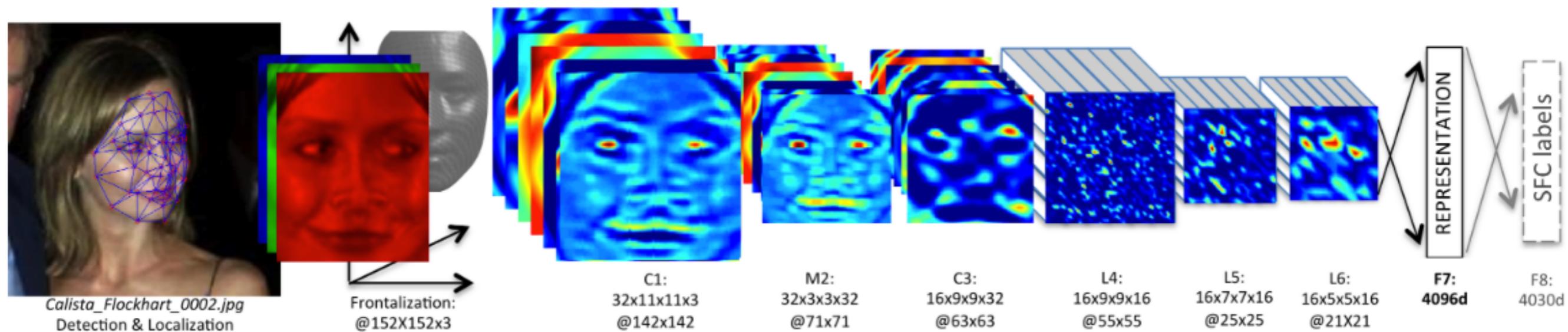
(f)

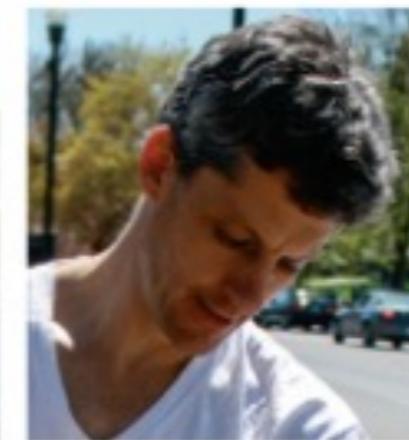


(g)



(h)





Useful Machine Learning and Data Science books for beginners to intermediate:

Book

Author

An Introduction to Statistical Learning

Robert Tibshirani and Trevor Hastie

Python Machine Learning

Sebastian Raschka

Introduction to Machine Learning with Python

Andreas C. Müller; Sarah Guido

Data Smart: Using Data Science to Transform
Information Into Insight

John W. Foreman

Naked Statistics: Stripping the Dread from
the Data

Charles Wheelan