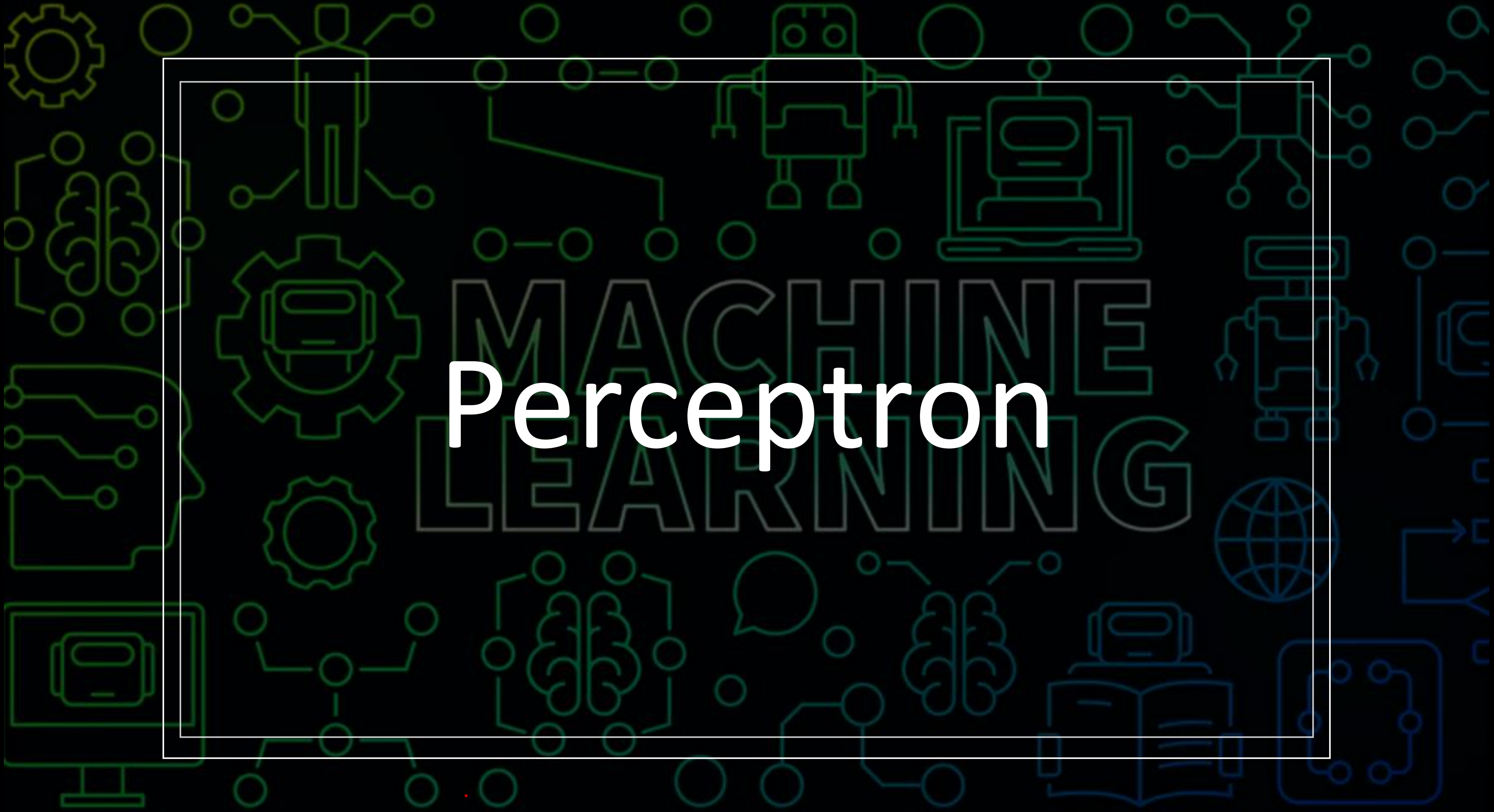
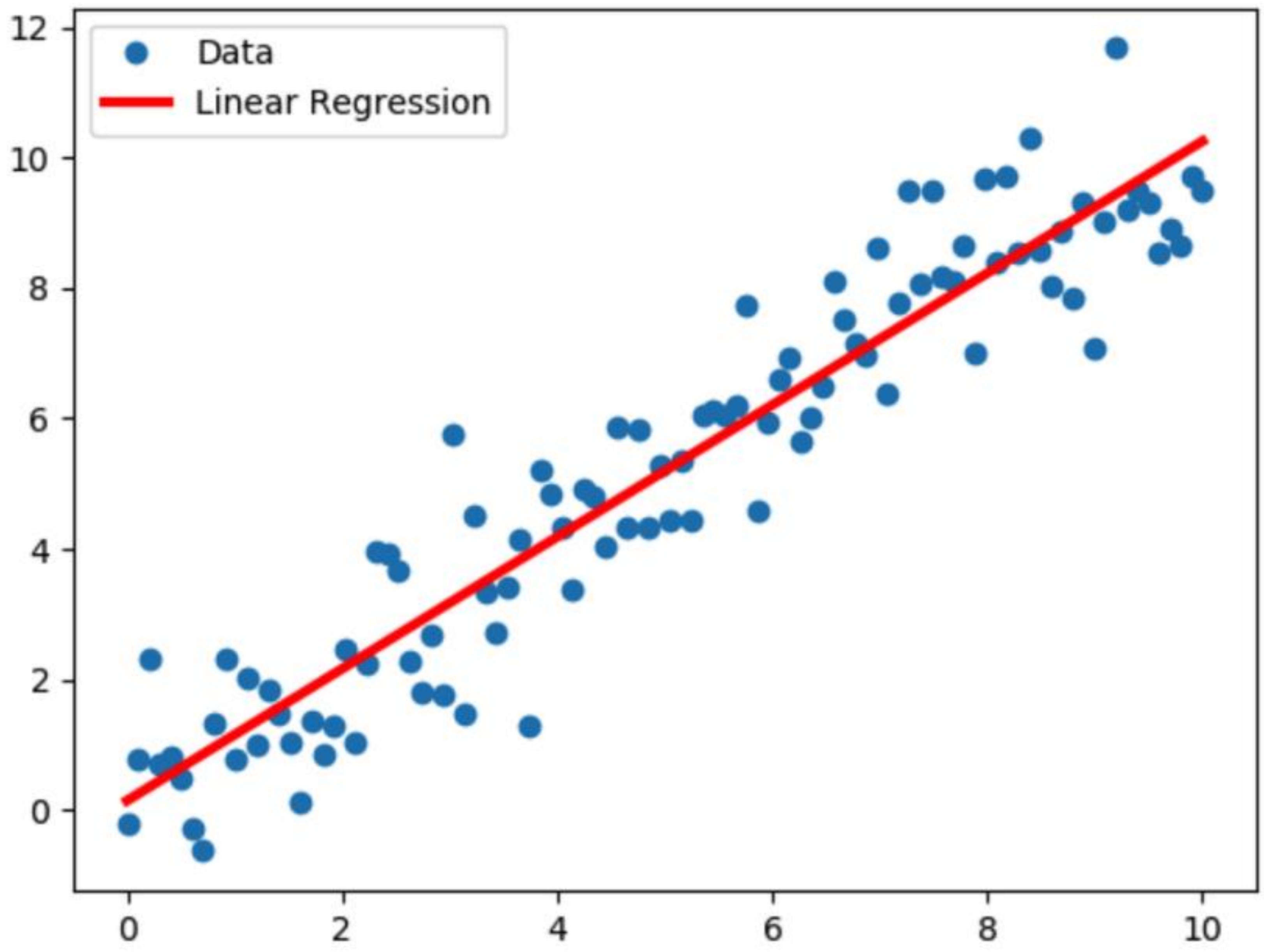


Perceptron



Data
Linear Regression
0
2
4
6
8
10
12

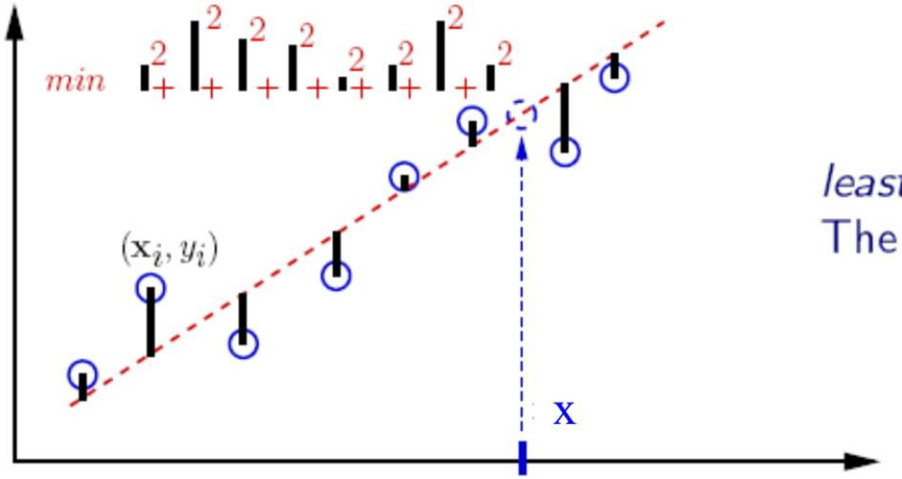
Linear Regression

- Hypothesis:

$$y = \theta_0 + \theta_1 x_1 + \theta_2 x_2 + \ldots + \theta_d x_d = \sum_{j=0}^{d} \theta_j x_j$$

Assume $x_0 = 1$

- Fit model by minimizing sum of squared errors



Errors are called "Residuals"

least squares (LSQ)
The fitted line is used as a predictor

Figures are courtesy of Greg Shakhnarovich

Gradient Descent

- Initialize $\boldsymbol{\theta}$
- Repeat until convergence

$$\theta_j \leftarrow \theta_j - \alpha \frac{\partial}{\partial \theta_j} J(\boldsymbol{\theta})$$

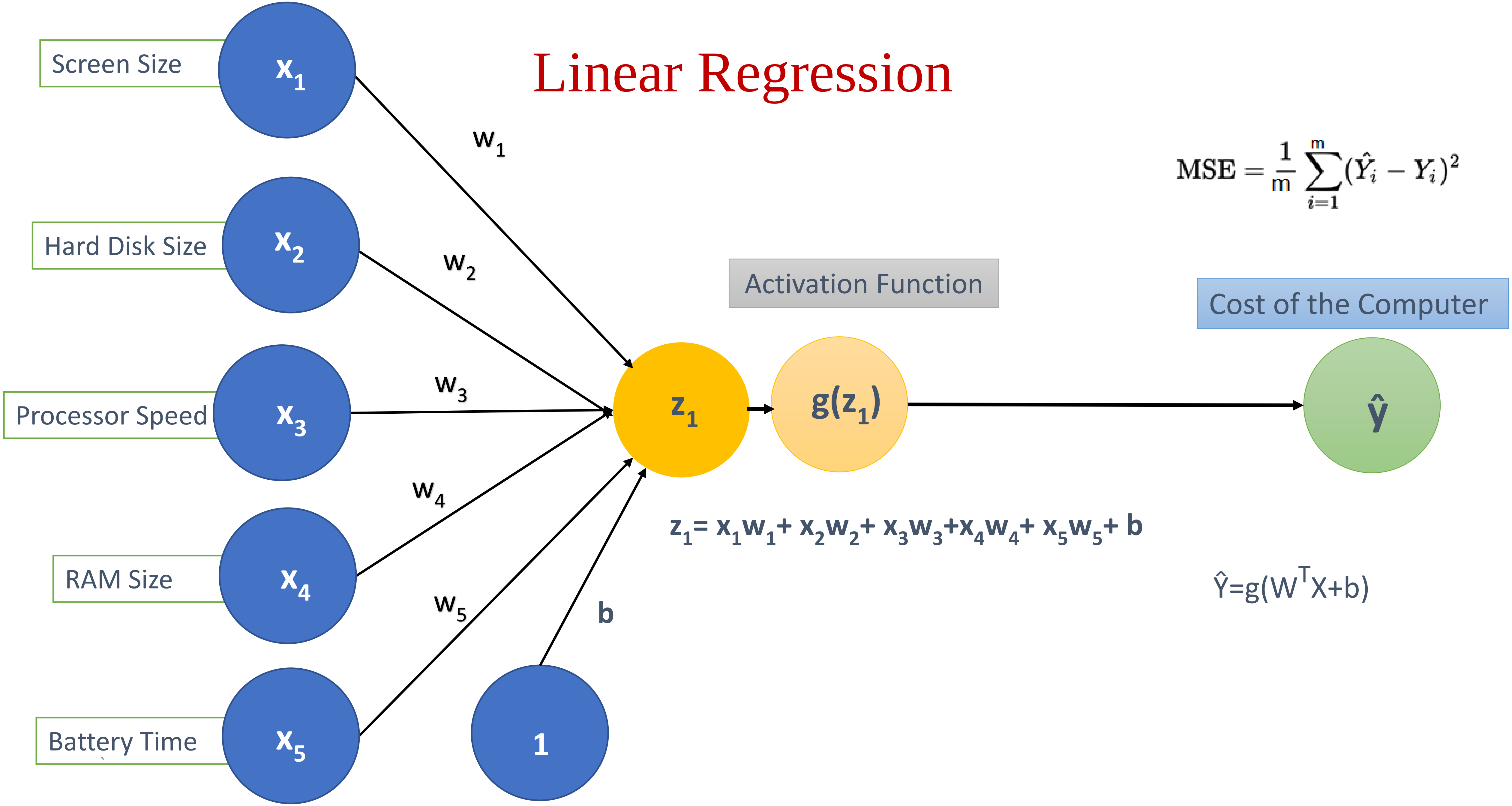
simultaneous update
for j = 0 ... d

For Linear Regression:

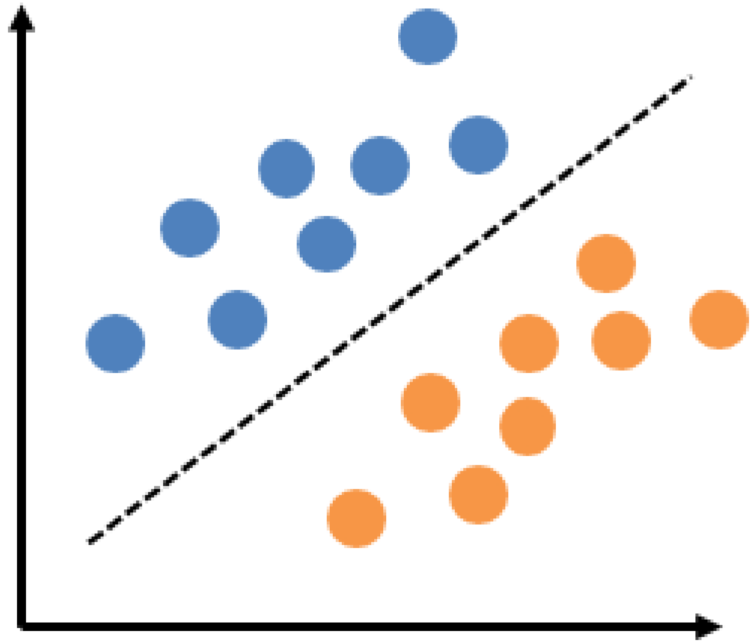
$$\begin{aligned}
\frac{\partial}{\partial \theta_j} J(\boldsymbol{\theta}) &= \frac{\partial}{\partial \theta_j} \frac{1}{2n} \sum_{i=1}^{n} \left(h_{\boldsymbol{\theta}}\left(\boldsymbol{x}^{(i)}\right) - y^{(i)} \right)^2 \\
&= \frac{\partial}{\partial \theta_j} \frac{1}{2n} \sum_{i=1}^{n} \left(\sum_{k=0}^{d} \theta_k x_k^{(i)} - y^{(i)} \right)^2 \\
&= \frac{1}{n} \sum_{i=1}^{n} \left(\sum_{k=0}^{d} \theta_k x_k^{(i)} - y^{(i)} \right) \times \frac{\partial}{\partial \theta_j} \left(\sum_{k=0}^{d} \theta_k x_k^{(i)} - y^{(i)} \right) \\
&= \frac{1}{n} \sum_{i=1}^{n} \left(\sum_{k=0}^{d} \theta_k x_k^{(i)} - y^{(i)} \right) x_j^{(i)}
\end{aligned}$$

Linear ங்கிறான் Gradient ங்கிறான் ஒண்ணுமே புரியலையே

Linear Regression



Linear



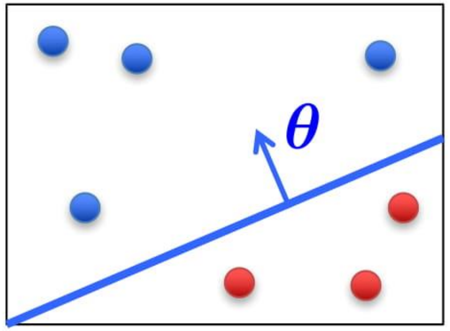
Perceptron

- The single-layer Perceptron is the simplest of the artificial neural networks (ANNs). It was developed by American psychologist Frank Rosenblatt in the 1950s.
- Like Logistic Regression, the Perceptron is a linear classifier used for binary predictions. This means that in order for it to work, the data must be linearly separable.
- Although the Perceptron is only applicable to linearly separable data, the more detailed Multilayered Perceptron can be applied to more complicated nonlinear datasets. This includes applications in areas such as speech recognition, image processing, and financial predictions just to name a few.

Linear Classifiers

- **Linear classifiers**: represent decision boundary by hyperplane

$$\boldsymbol{\theta} = \begin{bmatrix} \theta_0 \\ \theta_1 \\ \vdots \\ \theta_d \end{bmatrix} \quad \boldsymbol{x}^\intercal = \begin{bmatrix} 1 & x_1 & \dots & x_d \end{bmatrix}$$

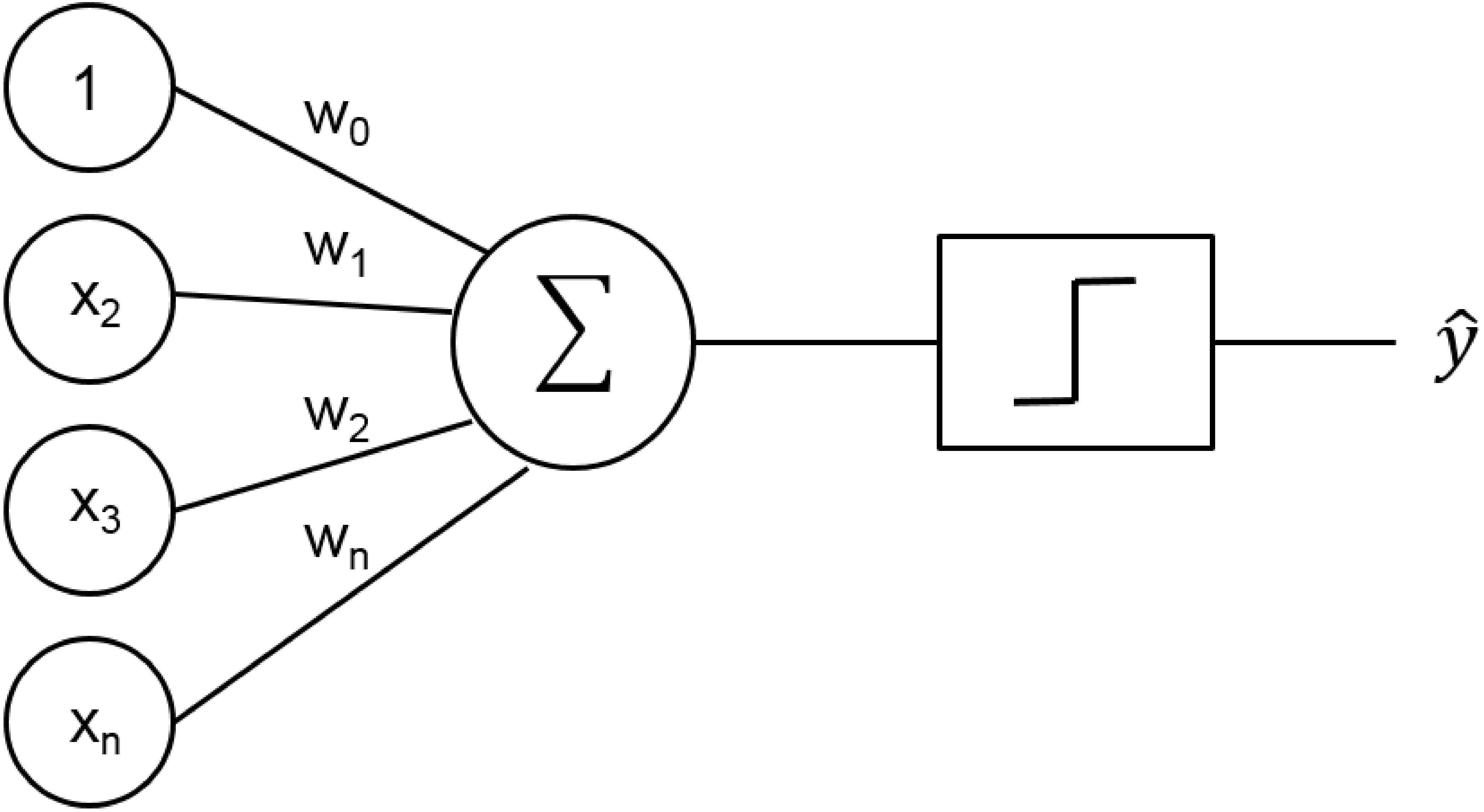


$$h(\boldsymbol{x}) = \mathrm{sign}(\boldsymbol{\theta}^\intercal \boldsymbol{x}) \text{ where } \mathrm{sign}(z) = \begin{cases} 1 & \text{if } z \geq 0 \\ -1 & \text{if } z < 0 \end{cases}$$

– Note that: $\boldsymbol{\theta}^\intercal \boldsymbol{x} > 0 \implies y = +1$

$\boldsymbol{\theta}^\intercal \boldsymbol{x} < 0 \implies y = -1$

Perceptron



The Perceptron

$$h(\boldsymbol{x}) = \text{sign}(\boldsymbol{\theta}^\intercal \boldsymbol{x}) \quad \text{where} \quad \text{sign}(z) = \begin{cases} 1 & \text{if } z \geq 0 \\ -1 & \text{if } z < 0 \end{cases}$$

- The perceptron uses the following update rule each time it receives a new training instance $(\boldsymbol{x}^{(i)}, y^{(i)})$

$$\theta_j \leftarrow \theta_j - \frac{\alpha}{2} \underbrace{\left(h_{\boldsymbol{\theta}}\left(\boldsymbol{x}^{(i)}\right) - y^{(i)} \right)}_{\text{either 2 or -2}} x_j^{(i)}$$

  - If the prediction matches the label, make no change
  - Otherwise, adjust $\boldsymbol{\theta}$

$$\theta_j \leftarrow \theta_j - \frac{\alpha}{2} \underbrace{\left(h_{\boldsymbol{\theta}}\left(\boldsymbol{x}^{(i)}\right) - y^{(i)}\right)}_{\text{either 2 or -2}} x_j^{(i)}$$

Re-write as $\theta_j \leftarrow \theta_j + \alpha y^{(i)} x_j^{(i)}$ (only upon misclassification)

The Perceptron

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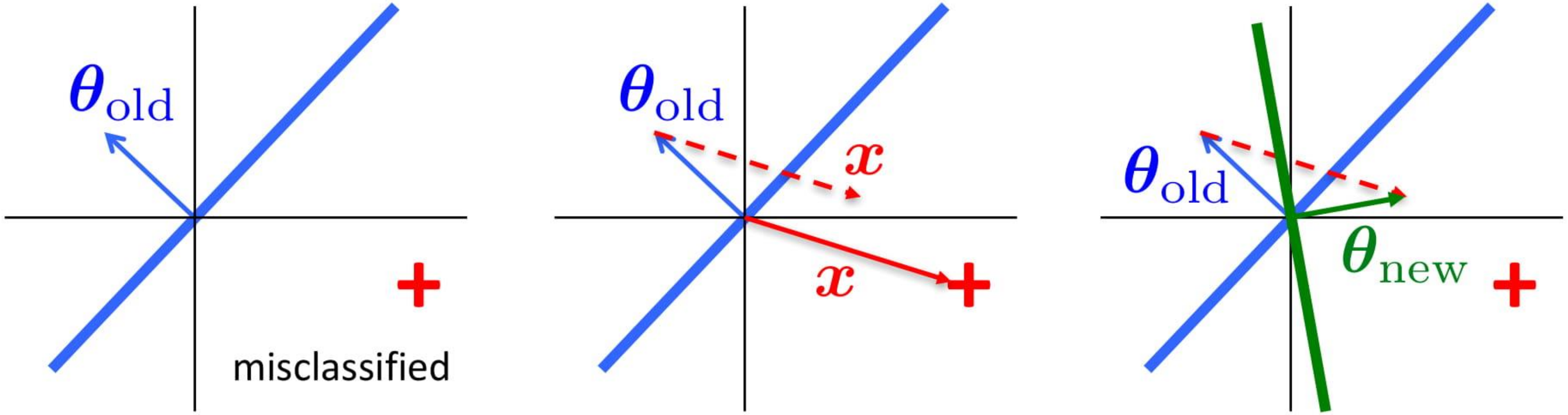
- Re-write as $\theta_j \leftarrow \theta_j + \alpha y^{(i)} x_j^{(i)}$ (only upon misclassification)
  – Can eliminate α in this case, since its only effect is to scale $\boldsymbol{\theta}$ by a constant, which doesn't affect performance

Perceptron Rule: If $\boldsymbol{x}^{(i)}$ is misclassified, do $\boldsymbol{\theta} \leftarrow \boldsymbol{\theta} + y^{(i)} \boldsymbol{x}^{(i)}$

Why the Perceptron Update Works



Online learning – the learning mode where the model update is performed each time a single observation is received

Batch learning – the learning mode where the model update is performed after observing the entire training set

Online Perceptron Algorithm

Let $\boldsymbol{\theta} \leftarrow [0, 0, \ldots, 0]$
Repeat:
    Receive training example $(\boldsymbol{x}^{(i)}, y^{(i)})$
    if $y^{(i)} \boldsymbol{x}^{(i)} \boldsymbol{\theta} \leq 0$ // prediction is incorrect
        $\boldsymbol{\theta} \leftarrow \boldsymbol{\theta} + y^{(i)} \boldsymbol{x}^{(i)}$

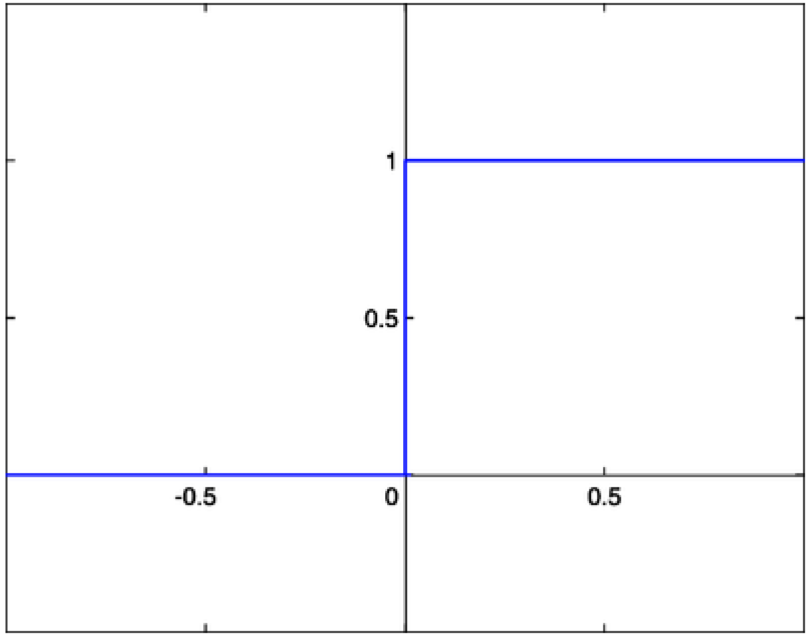
Batch Perceptron

Given training data $\{(\boldsymbol{x}^{(i)}, y^{(i)})\}_{i=1}^{n}$
Let $\boldsymbol{\theta} \leftarrow [0, 0, \ldots, 0]$
Repeat:
    Let $\boldsymbol{\Delta} \leftarrow [0, 0, \ldots, 0]$
    for $i = 1 \ldots n$, do
        if $y^{(i)}\boldsymbol{x}^{(i)}\boldsymbol{\theta} \leq 0$ // prediction for ith instance is incorrect
            $\boldsymbol{\Delta} \leftarrow \boldsymbol{\Delta} + y^{(i)}\boldsymbol{x}^{(i)}$
    $\boldsymbol{\Delta} \leftarrow \boldsymbol{\Delta}/n$ // compute average update
    $\boldsymbol{\theta} \leftarrow \boldsymbol{\theta} + \alpha\boldsymbol{\Delta}$
Until $\|\boldsymbol{\Delta}\|_2 < \epsilon$

- Simplest case: α = 1 and don't normalize, yields the fixed increment perceptron
- Guaranteed to find a separating hyperplane if one exists

Perceptron la ena prachanai ?

Step function



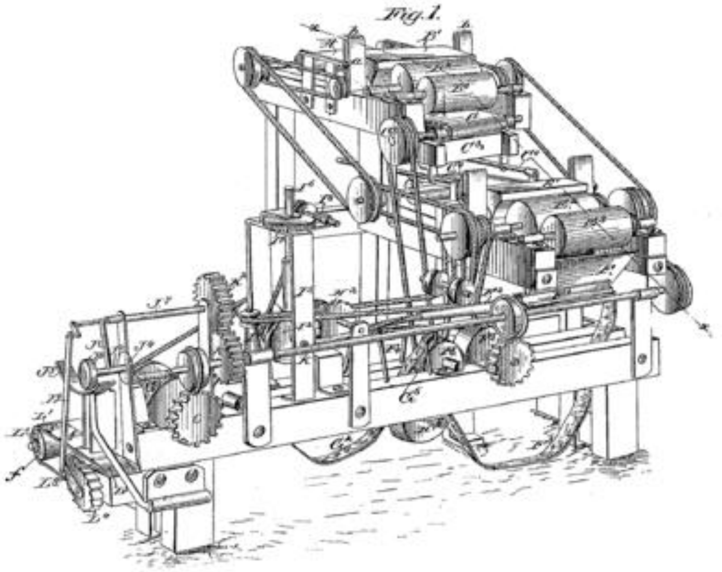


Fig. 1.